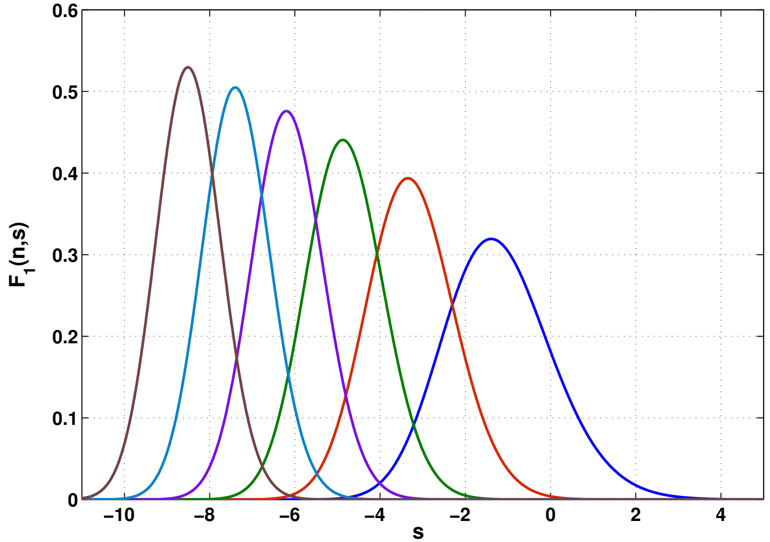
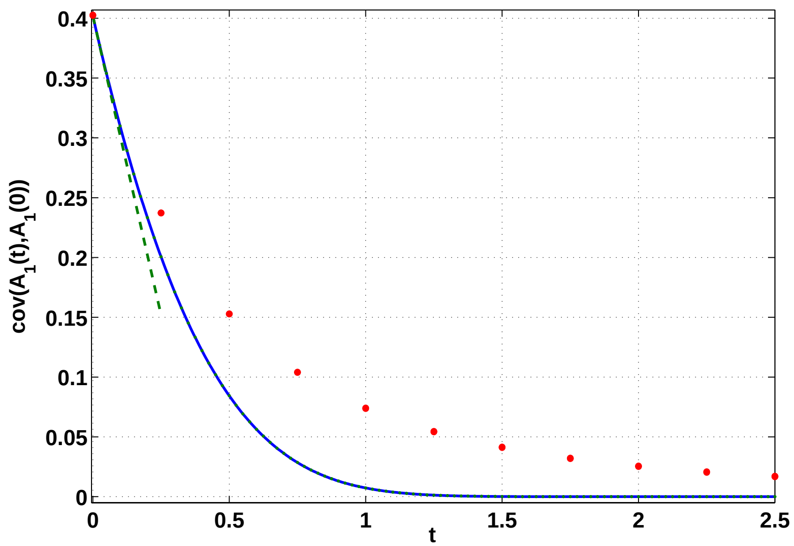
Numerical Evaluation of Fredholm Determinants

with applications to random matrix theory



Probability density of n-th largest level in edge scaled GOE



Two-point correlation function of Airy_1 process

Folkmar Bornemann

PROLOG

Fredholm's Determinant

$$\sum_{m=0}^{\infty} \frac{z^m}{m!} \int_{[a,b]^m} \det \left(K(t_i, t_j)\right)_{i,j=1}^{m} dt$$

Fredholm (1899)


Ivar Fredholm (1866–1927)

integral equation of the 2nd kind

$$u(x) + z\int_a^b K(x,y)u(y)\,dy = f(x) \qquad (x \in (a,b))$$

uniquely solvable iff

$$\det\left(I + zK\restriction_{L^2(a,b)}\right) = \sum_{m=0}^{\infty} \frac{z^m}{m!} \int_{[a,b]^m} \det\left(K(t_i,t_j)\right)_{i,j=1}^{m} dt \quad \neq \quad 0$$

$\rightsquigarrow$ theory of compact operators (Hilbert, Schmidt, Carleman, Riesz, Schauder, …)

$\rightsquigarrow$ of historical interest only?

> *But the qualitative insight that the theory gave could also be achieved in a simpler way. The significance of Fredholm's work was more the qualitative insight than the explicit formulas.* — Gårding '98

Many applications, though:

- atomic collision theory
- inverse scattering
- Floquet theory
- Feynman path integrals
- autocorrelation of the Ising model
- renormalization in QFT
- random matrix theory
- combinatorial growth processes

Unlike the new, abstract theories, Fredholm dealt with integral operators, and his central notion was the determinant associated with such operators. Since this determinant appears in some modern theories (inverse scattering, integrable systems), it is time to resurrect it. — Lax '02

Transverse Ising chain (McCoy/Perk/Shrock '83)

autocorrelation function

$$\chi(t) = e^{-t^2/2} \det\left(I - iK_t\restriction_{L^2(-1,1)}\right)$$

$$K_t(x,y) = \tanh(T^{-1}\sqrt{1-x^2})\,\frac{\sinh(t(x-y))}{\pi(x-y)}$$

Korteweg–de Vries equation (Dyson '76, Oishii '79, Pöppe '84)

$$u_t + u_{xxx} + 6uu_x = 0$$

solved by

$$u(x,t) = 2\,\partial_x^2 \log\det\left(I + zK_t\restriction_{L^2(-\infty,x)}\right) \qquad (z \in \mathbb{C})$$

$$K_t(x,y) = v(x+y,t)$$

$$0 = v_t + 8v_{xxx}$$

ACT I

Random Matrix Theory: Tracy & Widom's Claim

$$p(\lambda) = c_n \prod_i w(\lambda_i) \prod_{i<j} |\lambda_i - \lambda_j|^\beta$$

Universality for mathematical and physical systems

(Deift ’06, Johnstone ’06)

the statistics of

- neutron scattering
- multivariate statistics
- wetting & melting
- combinatorial growth models
- patience sorting
- wireless communication
- bus system in Cuernavaca
- airplane boarding
- parking gaps
- zeroes of Riemann zeta function

and many other high dimensional statistical interferences are well modelled by

Random Matrix Theory (RMT)

Gaussian Unitary Ensemble (GUE)

M_n $n \times n$-Hermitean-matrix valued random variable, coefficients i.i.d. Gaussian

Joint probability density of eigenvalues

$\lambda_1, \lambda_2, \ldots, \lambda_n$ eigenvalues of a GUE M_n $\rightsquigarrow$

$$p(\lambda_1, \ldots, \lambda_n) = c_n \prod_i e^{-\beta\lambda_i^2/2} \prod_{i<j} |\lambda_i - \lambda_j|^\beta \qquad (\beta = 2)$$

$\prod_{i<j} |\lambda_i - \lambda_j|^\beta$ = "level repulsion": small probability of eigenvalue crossing

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- $\beta = 1$: Gaussian Orthogonal Ensemble (GOE)
- $\beta = 4$: Gaussian Symplectic Ensemble (GSE)

Level repulsion = Vandermonde determinant

$$p(\lambda_1,\ldots,\lambda_n) = c_n\, e^{-\lambda_1^2-\cdots-\lambda_n^2} \cdot \begin{vmatrix} 1 & \cdots & 1 \\ \lambda_1 & \cdots & \lambda_n \\ \vdots & & \vdots \\ \lambda_1^{n-1} & \cdots & \lambda_n^{n-1} \end{vmatrix}^2 = \frac{1}{n!} \det\big(K_n(\lambda_i,\lambda_j)\big)_{i,j=1}^n$$

with kernel

$$K_n(x,y) = \sum_{k=0}^{n-1} \phi_k(x)\phi_k(y)$$

$\phi_0(x), \phi_1(x), \phi_2(x), \ldots$ harmonic oscillator wave functions:

$$\phi_k(x) = \frac{e^{-x^2/2} H_k(x)}{\pi^{1/4} 2^{k/2} (k!)^{1/2}} \qquad (H_k \text{ Hermite polynomial})$$

Gap probability = Fredholm determinant (Gaudin '61)

inclusion-exclusion principle $\rightsquigarrow$

$$\mathbb{P}\left(\lambda_1, \ldots, \lambda_n \notin (a,b)\right) =$$

$$\sum_{m=0}^{\infty} \frac{(-1)^m}{m!} \int_{[a,b]^m} \det\left(K_n(t_i, t_j)\right)_{i,j=1}^{m} \, dt$$

$$= \det\left(I - K_n \restriction_{L^2(a,b)}\right)$$

with kernel *(by Christoffel–Darboux formula)*

$$K_n(x,y) = \sum_{k=0}^{n-1} \phi_k(x)\phi_k(y) = \frac{1}{2} \frac{\phi_n(x)\phi_n'(y) - \phi_n'(x)\phi_n(y)}{x-y} - \frac{1}{2}\phi_n(x)\phi_n(y)$$

double scaling asymptotics of Hermite polynomials (Plancherel/Rotach '29)

$$\phi_n(\sqrt{2n} + 2^{-1/2} n^{-1/6} x) \;\sim\; 2^{1/4} n^{-1/12}\,\mathrm{Ai}(x) \qquad (n \to \infty)$$

$\rightsquigarrow$ **Edge scaling limit of GUE** (Forrester '93)

$$\mathbb{P}\left(\frac{\lambda_{\max}(M_n) - \sqrt{2n}}{2^{-1/2} n^{-1/6}} \leqslant s\right) \;\to\; F_2(s) = \det\left(I - K\restriction_{L^2(s,\infty)}\right) \qquad (n \to \infty)$$

with Airy kernel

$$K(x,y) = \frac{\mathrm{Ai}(x)\,\mathrm{Ai}'(y) - \mathrm{Ai}'(x)\,\mathrm{Ai}(y)}{x-y}$$

Tracy/Widom ('94)

$$F_2(s) = \exp\left(-\int_s^\infty (z-s)u(z)^2\,dz\right)$$

Craig Tracy (1945 –)

Harold Widom (1932 –)

with $u(z)$ Hastings–McLeod ('80) solution of Painlevé II:

$$u''(z) = 2u(z)^3 + z\,u(z), \qquad u(z) \sim \mathrm{Ai}(z) \quad (z \to \infty)$$

$\rightsquigarrow$ George Pólya Prize 2002

The claim

Without the Painlevé representations, the numerical evaluation of the Fredholm determinants is quite involved. — Tracy/Widom '00

Painlevé property

$$u_{xx} = F(x, u, u_x) \qquad (F \text{ rational in } u,\, u_x \text{ and analytic in } x)$$

s.t. $u(x)$ has *no* movable singularities other than poles

Paul Painlevé (1863–1933)

$\rightsquigarrow$ *six new families of irreducible transcendental functions (1895)*

(1) $u_{xx} = 6u^2 + x$

(2) $u_{xx} = 2u^3 + xu - \alpha$

(3) $u_{xx} = u^{-1}u_x^2 - x^{-1}u_x + x^{-1}(\alpha u^2 + \beta) + \gamma u^3 + \delta u^{-1}$

(4) $u_{xx} = (2u)^{-1}u_x^2 + 3u^3/2 + 4xu^2 + 2(x^2 - \alpha)u + \beta u^{-1}$

(5) $u_{xx} = (3u-1)(2u(u-1))^{-1}u_x^2 - x^{-1}u_x + \gamma x^{-1}u + (u-1)^2 x^{-2}(\alpha u + \beta u^{-1}) + \delta u(u+1)(u-1)^{-1}$

(6) $$u_{xx} = (u^{-1} + (u-1)^{-1} + (u-x)^{-1})u_x^2/2 - (x^{-1} + (x-1)^{-1} + (u-x)^{-1})u_x \\ + u(u-1)(u-x)x^{-2}(x-1)^{-2}\left(\alpha + \beta x u^{-2} + \gamma(x-1)(u-1)^{-2} + \delta x(x-1)(u-x)^{-2}\right)$$

all of them appear in RMT

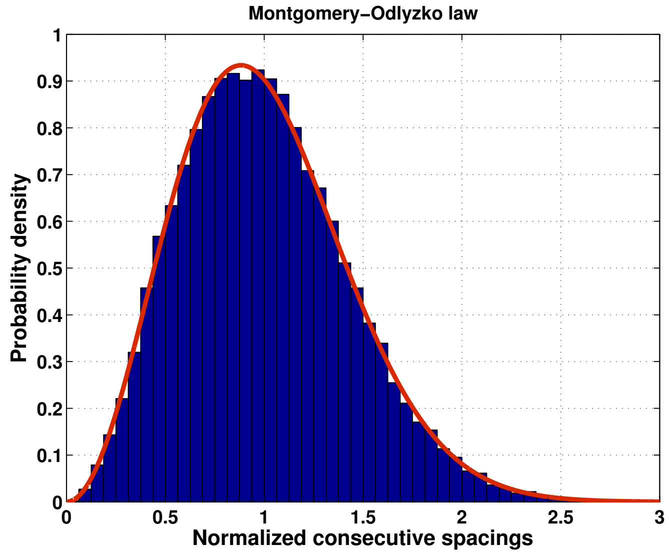
Empirical observation (Montgomery '73, Odlyzko '87)

nontrivial zeros $\frac{1}{2} + i\gamma_n$ (RH: $\gamma_n > 0$)

large n statistics of spacings of

$$\frac{\gamma_n}{2\pi} \log \frac{\gamma_n}{2\pi}$$

given by bulk scaling limit of GUE



(Gaudin '61)

$$p(s) = \frac{d^2}{ds^2} \det\left(I - K\restriction_{L^2(0,s)}\right)$$

with kernels

$$K(x,y) = \operatorname{sinc}(\pi(x-y))$$

eigenvalues of K representable in terms of *radial prolate spheroidal wave functions*

(Jimbo/Miwa/Môri/Sato '80)

$$p(s) = \frac{d^2}{ds^2} \exp\left(-\int_0^{\pi s} \frac{\sigma(x)}{x}\,dx\right)$$

with σ-form of Painlevé V

$$(x\sigma_{xx})^2 = 4(\sigma - x\sigma_x)(x\sigma_x - \sigma + \sigma_x^2)$$

$$\sigma(x) \simeq \frac{x}{\pi} + \frac{x^2}{\pi^2} \qquad (x \to 0)$$

ACT II

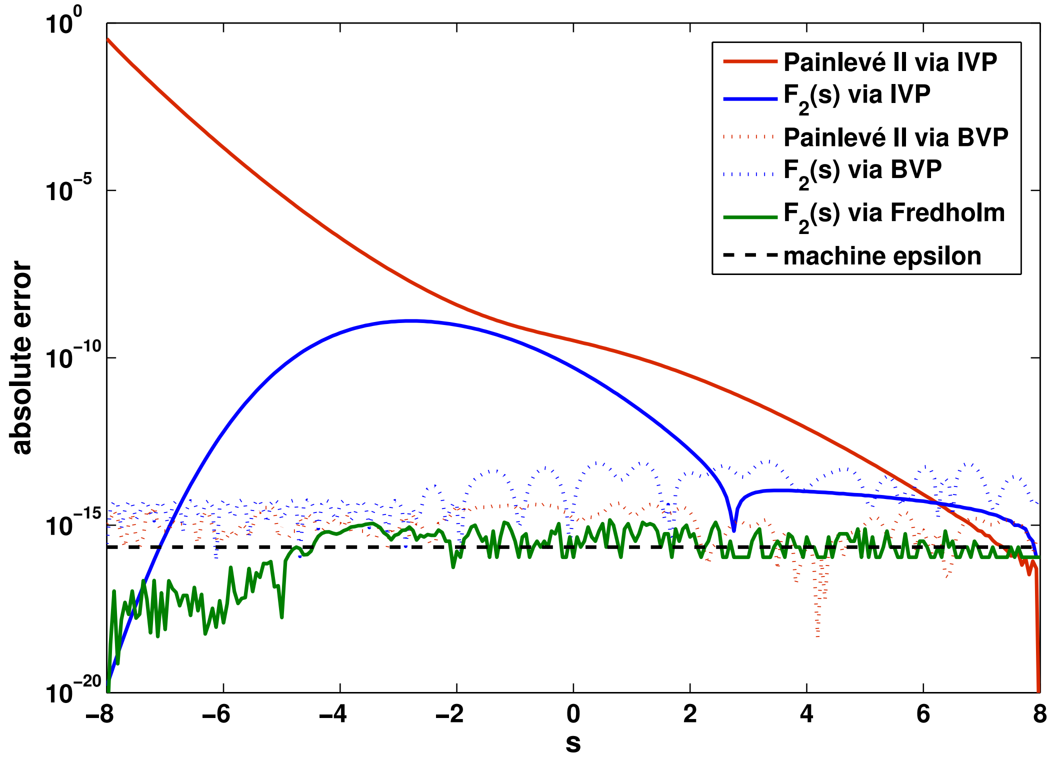
Challenging that Claim:

Evaluating Painlevé II Is More Difficult than You Thought

$$u_{xx} = 2u^3 + xu$$

Numerical evaluation of the Tracy–Widom distribution $F_2(x)$

... there is yet no library software for the Painlevé transcendents



Absolute error of various numerical approaches using IEEE double precision

- via Painlevé II as IVP *(backwards)*

  Prähofer ('04): 16 digits (1500 internally!)

  Bejan ('05): 3 digits

  Edelman/Persson ('05): 8 digits @ 8.9 sec

- via Painlevé II as BVP

  Tracy/Widom ('94): 10 digits (75 internally!)

  Dieng ('05): 9 digits @ 3.7 sec

  Driscoll/B./Trefethen ('08): 13 digits @ 1.3 sec

- via Fredholm determinant

  B. ('08): 15 digits @ 0.69 sec

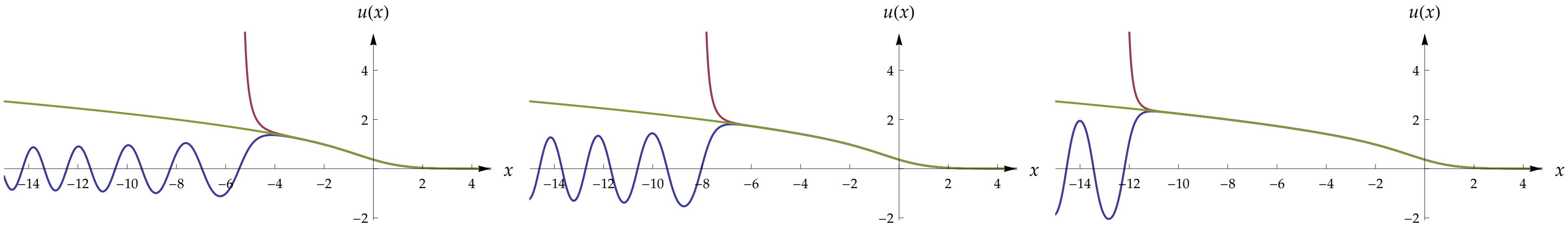
solution via Fredholm determinant: *much simpler, more efficient, and more accurate*

Explanation

solution of Painlevé II,

$$u_{xx} = 2u^3 + xu, \qquad u(x) \simeq \vartheta\,\mathrm{Ai}(x) \quad (x \to \infty),$$

is *separatrix* for $\vartheta = 1 \quad \rightsquigarrow$ IVP highly unstable



$u(x)$ with $\vartheta = 1 - 10^{-4}, 1, 1 + 10^{-4}$

$u(x)$ with $\vartheta = 1 - 10^{-8}, 1, 1 + 10^{-8}$

$u(x)$ with $\vartheta = 1 - 10^{-16}, 1, 1 + 10^{-16}$

consequences

- F_2 via IVP solution of Painlevé II $\rightsquigarrow$ not more than 8 digits in IEEE arithmetic
- calculate F_2 via a BVP solution $\rightsquigarrow$ *connection formula* needed:

$$u(x) \simeq \vartheta\,\mathrm{Ai}(x) \quad (x \to \infty) \qquad \Rightarrow \qquad u(x) \simeq \,? \quad (x \to -\infty)$$

Painlevé II (Ablowitz/Segur '77, Hastings/McLeod '80, Its/Kapaev '89)

$$u_{xx} = 2u^3 + xu, \qquad u(x) \simeq \vartheta \, \mathrm{Ai}(x) \qquad (x \to \infty)$$

$\Rightarrow$ for $x \to -\infty$

- $0 < \vartheta < 1$ $\quad u(x) \simeq c_\vartheta (-x)^{1/4} \cos\left(\frac{2}{3}(-x)^{3/2} + c'_\vartheta \log(8(-x)^{3/2}) + \phi_\vartheta\right)$
- $\vartheta = 1$ $\quad u(x) \simeq \sqrt{-x/2}$
- $\vartheta > 1$ $\quad u(x) \simeq (x - x_\vartheta)^{-1} \qquad (x \to x_\vartheta)$

σ-form of Painlevé V (McCoy/Tang '86, Basor/Tracy/Widom '92, Widom '94)

$$(x\sigma_{xx})^2 = 4(\sigma - x\sigma_x)(x\sigma_x - \sigma + \sigma_x^2), \qquad \sigma(x) \simeq \frac{\vartheta}{\pi}x + \frac{\vartheta^2}{\pi^2}x^2 \quad (x \to 0)$$

$\Rightarrow$ for $x \to \infty$

- $0 < \vartheta < 1$ $\quad \sigma(x) \simeq -\log(1 - \vartheta)x/\pi$
- $\vartheta = 1$ $\quad \sigma(x) \simeq x^2/4$
- $\vartheta > 1$ $\quad \sigma(x) \simeq c_\vartheta (x - x_\vartheta)^{-1} \qquad (x \to x_\vartheta)$

ACT III

Challenging that Claim:

Evaluating Fredholm's Det Is Much Easier than You Thought

$$\mathbf{det}\big(\delta_{ij} + z\, w_j K(x_i, x_j)\big)_{i,j=1}^{n}$$

```
[w,x] = QuadratureRule(a,b,n);
w = sqrt(w); [xi,xj] = ndgrid(x,x);
d = det(eye(n)+z*(w'*w).*K(xi,xj));
```

Determinants of trace class operators K in a Hilbert space $\mathcal{H}$

(Grothendieck ’56, Gohberg/Kreĭn ’59, Dunford/Schwarz ’63, Simon ’77)

there are several equivalent definitions of the *entire* function $d(z) = \det(I + zK)$

1. F_n finite rank, $F_n \to K$ in trace class norm

$$d(z) = \lim_{n\to\infty} \det(I + zF_n)$$

2. $\lambda_1(K), \lambda_2(K), \lambda_3(K), \ldots$ eigenvalues of K (accounting multiplicities)

$$d(z) = \prod_{j=1}^{\infty}(1 + z\lambda_j(K))$$

3. analytic continuation

$$d(z) = \exp(\operatorname{tr}\log(I + zK))$$

4. generalizing Fredholm’s classical power series

$$d(z) = \sum_{m=0}^{\infty} z^m \operatorname{tr} \bigwedge\nolimits^m K$$

Galerkin idea

- n-dimensional subspace $V_n \subset \mathcal{H}$ with ON basis ϕ_j and ON-projection

$$P_n : \mathcal{H} \to V_n$$

- calculate $n \times n$-determinant

$$d_n(z) = \det(I + zP_nKP_n) = \det(\delta_{ij} + z\langle\phi_i, K\phi_j\rangle)_{i,j=1}^{n}$$

Theorem 1 (B. '08)

If the sequence V_n satisfies the consistency condition

$$\bigcup_{n=1}^{\infty} V_n \text{ dense in } \mathcal{H}$$

then, uniformly for bounded z,

$$d_n(z) = \det(I + zP_nKP_n) \to d(z) = \det(I + zK) \qquad (n \to \infty).$$

K integral operator on $\mathcal{H} = L^2(a,b)$ with *continuous* kernel

Theorem 2 (B. '08)

K selfadjoint and V_n spanned by first n eigenfunctions (Ritz–Galerkin method)

- if kernel is $C^{k-1,1}([a,b]^2)$,

$$d_n(z) - d(z) = O(n^{\frac{1}{2}-k}) \qquad (n \to \infty).$$

- if kernel is bounded analytic in a neighborhood of $[a,b]^2$, there is a $\rho > 1$ with

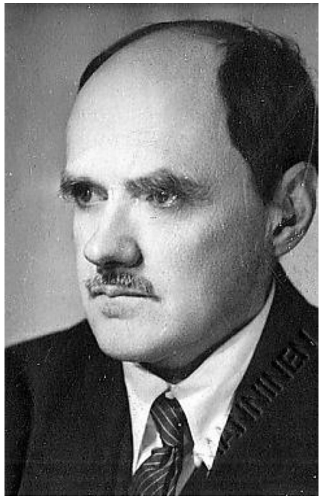
$$d_n(z) - d(z) = O(\rho^{-n}) \qquad (n \to \infty).$$

Idea of proof: perturbation bound and eigenvalue decay

$$|\det(I + zP_nKP_n) - \det(I + zK)| \underset{\text{'75}}{\overset{\text{Seiler/Simon}}{\leqslant}} |z|e^{1+|z|\cdot\|K\|_{\mathcal{J}_1}} \cdot \|P_nKP_n - K\|_{\mathcal{J}_1}$$

$$= c(z,K) \cdot \sum_{j=n+1}^{\infty} |\lambda_j(K)| \underset{\text{'31}}{\overset{\text{Hille/Tamarkin}}{=}} O(\cdots)$$

Nyström (1930)



Evert Nyström (1895–1960)

solved a Fredholm equation $(I + zK)u = f$ of the 2nd kind, i.e.

$$u(x) + z \int_a^b K(x,y)u(y)\,dy = f(x) \qquad (x \in (a,b))$$

using an n-point quadrature formula Q (weights w_j, nodes x_j)

$$u(x_i) \approx u_i : \qquad u_i + z \sum_{j=1}^{n} w_j K(x_i, x_j) u_j = f(x_i) \qquad (i = 1, \ldots, n)$$

$\rightsquigarrow$ **straightforward idea** (B. '08)

approximate $d(z) = \det(I + zK)$ simply by the corresponding $n \times n$ determinant

$$\boxed{d_Q(z) = \det(\delta_{ij} + z\, w_j K(x_i, x_j))_{i,j=1}^{n}}$$

K integral operator on $\mathcal{H} = L^2(a, b)$ with *continuous* kernel

Theorem 1′ (B. '08)

If the family Q of quadrature formulae converges for continuous functions, then

$$d_Q(z) \to d(z)$$

uniformly for bounded z.

Theorem 2′ (B. '08)

For a family of quadrature formulae Q of order ν with positive weights:

- if kernel is $C^{k-1,1}([a, b]^2)$,

$$d_Q(z) - d(z) = O(\nu^{-k}) \qquad (\nu \to \infty).$$

- if kernel is bounded analytic in a neighborhood of $[a, b]^2$, there is a $\rho > 1$ with

$$d_Q(z) - d(z) = O(\rho^{-\nu}) \qquad (\nu \to \infty).$$

Idea of proof of Thm. 1′: change the order of limits *(read the masters!)*

$$\det(I + zK) \overset{\text{Fredholm}}{\underset{1903}{=}} \sum_{m=0}^{\infty} \frac{z^m}{m!} \int_a^b \cdots \int_a^b \det\left(K(t_i, t_j)\right)_{i,j=1}^{m} dt_1 \cdots dt_m$$

$$\overset{\text{Pólya}}{\underset{1933}{=}} \sum_{m=0}^{\infty} \lim_{n\to\infty} \frac{z^m}{m!} \sum_{k_1=1}^{n} \cdots \sum_{k_m=1}^{n} w_{k_1} \cdots w_{k_m} \cdot \det\Big(K(x_{k_i}, x_{k_j})\Big)_{i,j=1}^{m}$$

$$\overset{\text{Hilbert}}{\underset{1904}{=}} \lim_{n\to\infty} \sum_{m=0}^{\infty} \frac{z^m}{m!} \sum_{k_1=1}^{n} \cdots \sum_{k_m=1}^{n} w_{k_1} \cdots w_{k_m} \cdot \det\Big(K(x_{k_i}, x_{k_j})\Big)_{i,j=1}^{m}$$

$$= \lim_{n\to\infty} \sum_{m=0}^{n} \frac{z^m}{m!} \sum_{k_1=1}^{n} \cdots \sum_{k_m=1}^{n} \det\Big((K_n)_{k_i,k_j}\Big)_{i,j=1}^{m} \overset{\text{v. Koch}}{\underset{1892}{=}} \lim_{n\to\infty} \det(I + zK_n)$$

with the $n \times n$-matrix

$$K_n = \left(w_j K(x_i, x_j)\right)_{i,j=1}^{n}$$

NOTE ON THE FREDHOLM DETERMINANT.

BY DR. W. A. HURWITZ.

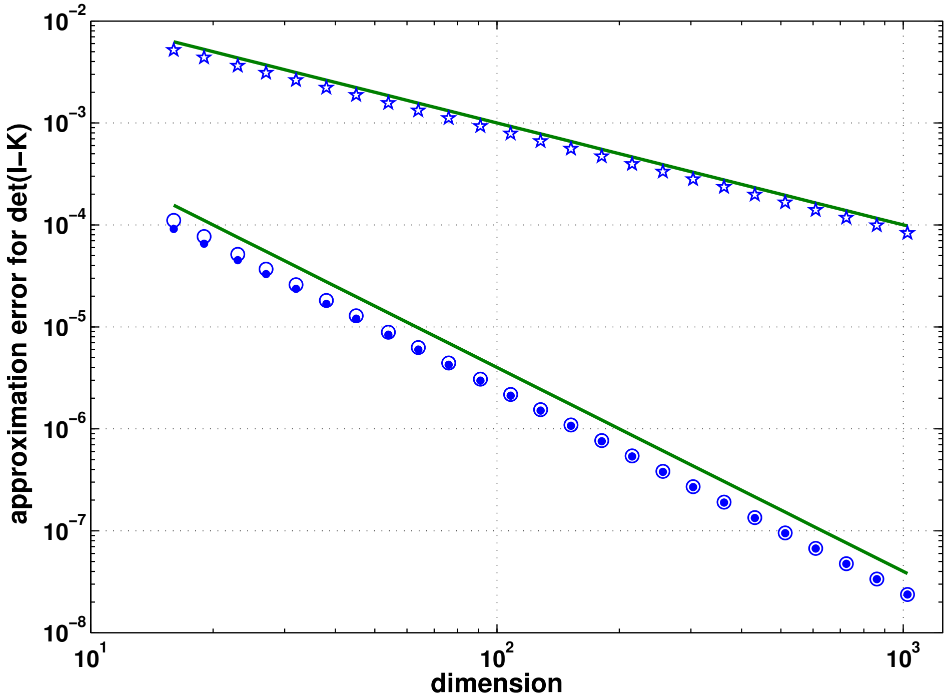
(Read before the American Mathematical Society, December 30, 1913.)

THE theory of linear integral equations presents many analogies with the theory of linear algebraic equations; in fact the former may be regarded in a quite definite and accurate sense as a limiting case of the latter. As in various other mathematical theories concerned with limiting cases, two methods suggest themselves for the proof of theorems: one may go through the process of taking limits in the results of the algebraic theory—this method is typified by the early work of Hilbert* on integral equations; or one may use the algebraic theory merely to suggest theorems, which one then proves independently—this is the procedure in the fundamental paper of Fredholm.† While any sweeping statement comparing the two plans would be unwise, it seems reasonably clear that the second method will ordinarily be the more elegant.

indeed, "*merely suggesting*" is the prevailing Modus Operandi, e.g.:

- "*cause de l'analogie*" (Fredholm 1909)
- "*so far . . . purely tentative, we now start ab initio*" (Whittaker/Watson 1927)
- "*calcolato senza scrupoli . . . abbandonando le considerazioni euristiche*" (Tricomi 1954)
- "*we first operate heuristically to guess the solution*" (Widom 1969)

A Green's kernel on $L^2(0,1)$



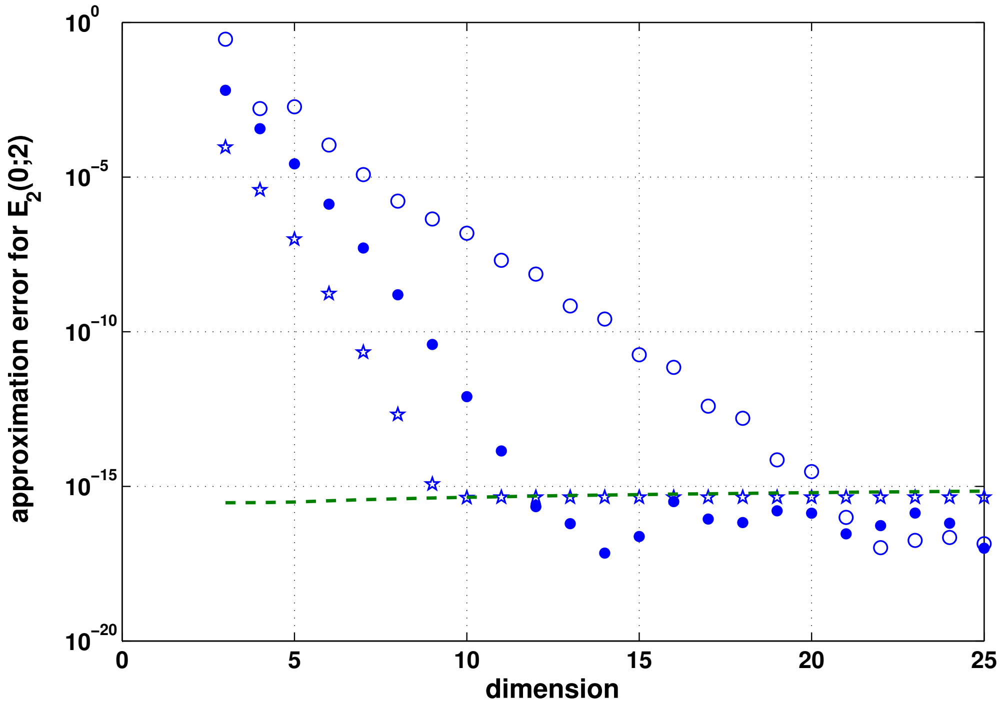
$$K(x,y) = \begin{cases} x(1-y) & x \leqslant y, \\ y(1-x) & x > y. \end{cases}$$

$$\det(I - zK\restriction_{L^2(0,1)}) = \frac{\sin\sqrt{z}}{\sqrt{z}}$$

- Ritz–Galerkin (stars) using *exact* eigenvalues: $O(n^{-1})$
- Gauss–Legendre (dots) or Clenshaw–Curtis (circles): $O(n^{-2})$

Gap probability of GUE *(bulk scaling limit)*

$$E_2(0;s) = \det\left(I - K\restriction_{L^2(0,s)}\right), \qquad K(x,y) = \operatorname{sinc}(\pi(x-y))$$



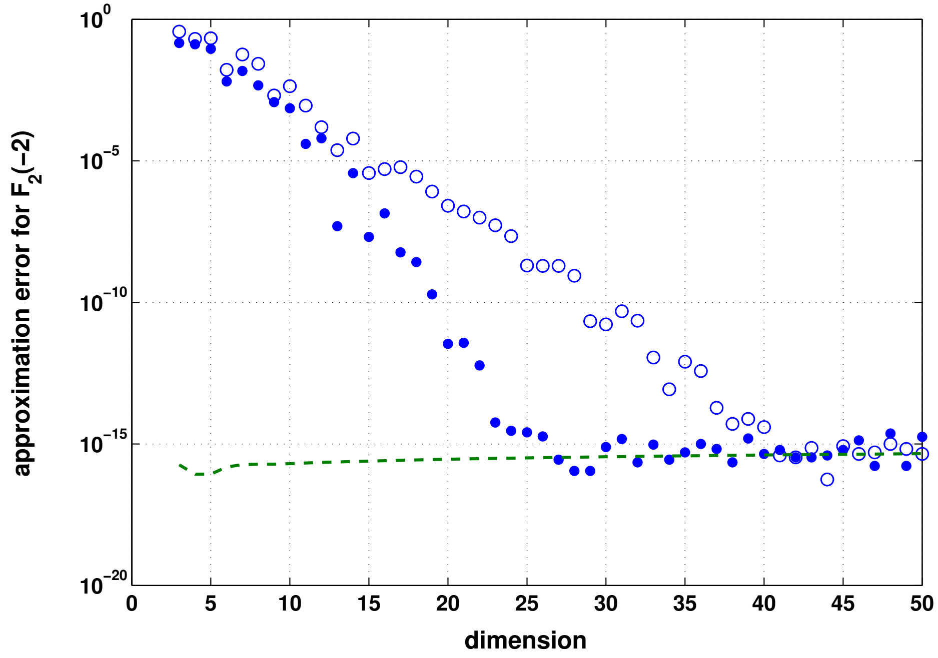
stars: Ritz–Galerkin, dots: Gauss–Legendre, circles: Clenshaw–Curtis

eigenvalues representable by *radial prolate spheroidal wave functions* (Gaudin '61)

$\rightsquigarrow$ Ritz–Galerkin

Tracy–Widom distribution *(edge scaling limit of GUE)*

$$F_2(s) = \det\left(I - K\restriction_{L^2(s,\infty)}\right), \qquad K(x,y) = \frac{\mathrm{Ai}(x)\,\mathrm{Ai}'(y) - \mathrm{Ai}'(x)\,\mathrm{Ai}(y)}{x-y}$$



dots: Gauss–Legendre, circles: Clenshaw–Curtis

Perturbation bound for n-dimensional determinants: (B. '08)

$$\text{round-off error} \leqslant \sqrt{n}\,\|K_n\|_F \cdot u_{\text{machine}}$$

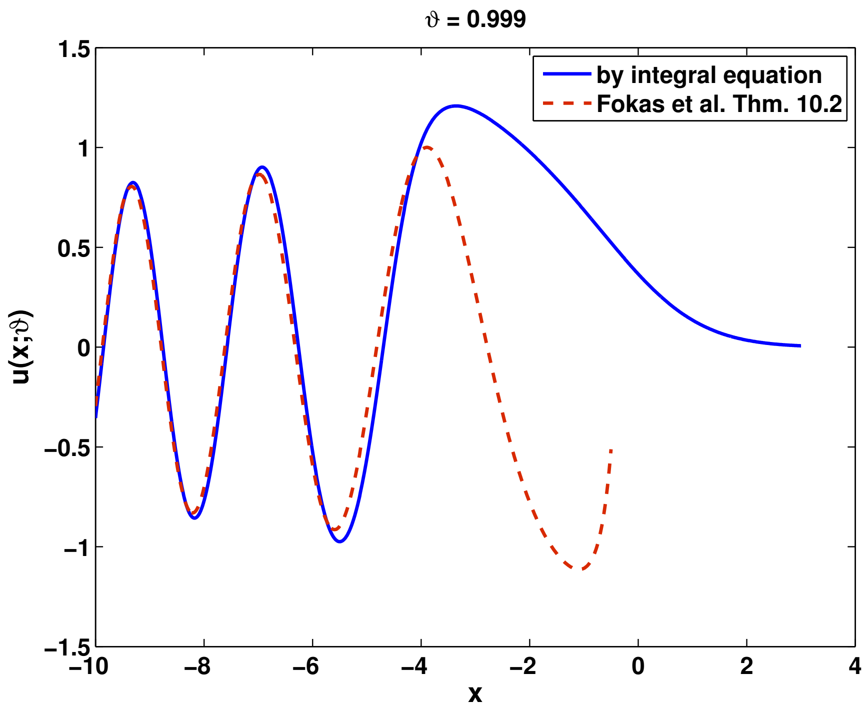
Solving Painlevé by Fredholm integral equations

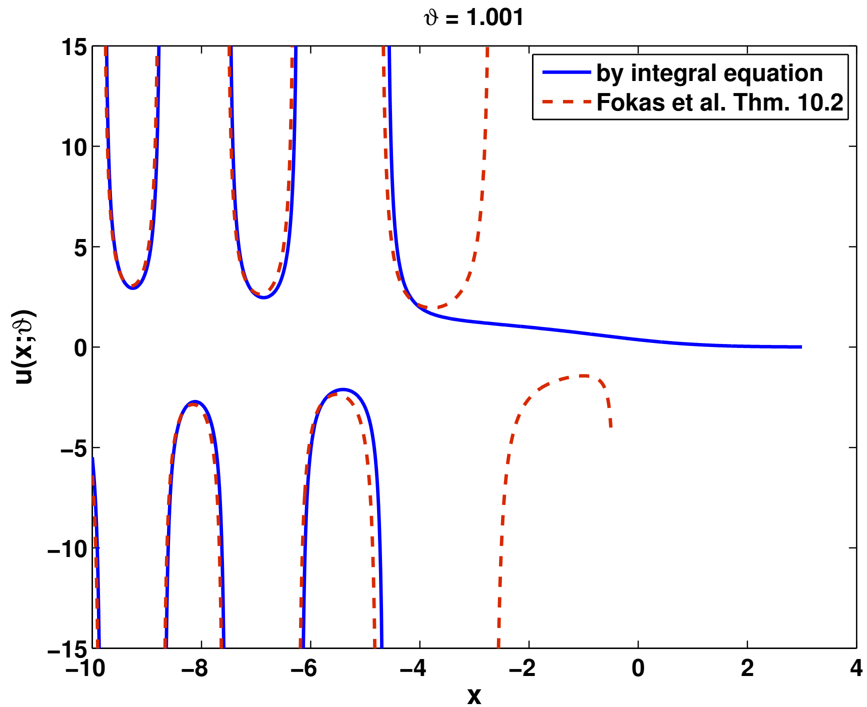
Painlevé II

$$u_{xx} = 2u^3 + xu, \qquad u(x) \simeq \vartheta\,\mathrm{Ai}(x) \quad (x \to \infty),$$

is solved by a generalization of Dyson's formula (Dyson '76, Ablowitz/Ramani/Segur '80)

$$u(x;\vartheta) = \sqrt{-\frac{d^2}{ds^2}\log\det\left(I - \vartheta^2 K\restriction_{L^2(x,\infty)}\right)} = \vartheta\left(I - \vartheta^2 K\restriction_{L^2(x,\infty)}\right)^{-1}\mathrm{Ai}(x)$$





EPILOG

Matrix Kernels

$$\det\left(I + z \begin{pmatrix} K_{11} & K_{12} \\ K_{21} & K_{22} \end{pmatrix} \upharpoonright_{L^2(s_1,\infty)\oplus L^2(s_2,\infty)}\right)$$

Edge scaling limit of GUE matrix diffusion = Airy$_2$ process

$M_n(t)$ $n \times n$-Hermitean-matrix valued process, coefficients Ornstein–Uhlenbeck

$$\mathcal{A}_2(t) = \lim_{n\to\infty} \frac{\lambda_{\max}\left(M_n(n^{-1/3}t)\right) - \sqrt{2n}}{2^{-1/2}n^{-1/6}}$$

relation to PNG (polynuclear growth) droplet model

$\rightsquigarrow$ joint probablity distribution (Prähofer/Spohn ’02)

$$\mathbb{P}(\mathcal{A}_2(t) \leqslant s_1, \mathcal{A}_2(0) \leqslant s_2) = \det\left(I - \begin{pmatrix} K_0 & K_t \\ K_{-t} & K_0 \end{pmatrix} \upharpoonright_{L^2(s_1,\infty)\oplus L^2(s_2,\infty)}\right)$$

with kernel

$$K_t(x,y) = \begin{cases} \displaystyle\int_0^\infty e^{-\xi t}\,\mathrm{Ai}(x+\xi)\,\mathrm{Ai}(y+\xi)\,d\xi & t \geqslant 0 \\ \displaystyle -\int_{-\infty}^0 e^{-\xi t}\,\mathrm{Ai}(x+\xi)\,\mathrm{Ai}(y+\xi)\,d\xi & t < 0 \end{cases}$$

Adler/van Moerbeke ('05)

$G(t,x,y) = \log \mathbb{P}(\mathcal{A}_2(t) \leqslant x, \mathcal{A}_2(0) \leqslant y)$ satiesfies nonlinear 3rd order PDE

$$
\begin{aligned}
t\frac{\partial}{\partial t}\left(\frac{\partial^2}{\partial x^2} - \frac{\partial^2}{\partial y^2}\right) G &= \frac{\partial^3 G}{\partial x^2 \partial y}\left(2\frac{\partial^2 G}{\partial y^2} + \frac{\partial^2 G}{\partial x \partial y} - \frac{\partial^2 G}{\partial x^2} + x - y - t^2\right) \\
&\quad - \frac{\partial^3 G}{\partial y^2 \partial x}\left(2\frac{\partial^2 G}{\partial x^2} + \frac{\partial^2 G}{\partial x \partial y} - \frac{\partial^2 G}{\partial y^2} - x + y - t^2\right) \\
&\quad + \left(\frac{\partial^3 G}{\partial x^3}\frac{\partial}{\partial y} - \frac{\partial^3 G}{\partial y^3}\frac{\partial}{\partial x}\right)\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y}\right) G
\end{aligned}
$$

$\rightsquigarrow$ asymptotic expansions, e.g.:

$$\mathbb{P}(\mathcal{A}_2(t) \leqslant x, \mathcal{A}_2(0) \leqslant y) = F_2(x)F_2(y) + \frac{F_2'(x)F_2'(y)}{t^2} + O(t^{-4})$$

aside: useful for numerical calculations? most probably not ...

Edge scaling limit of GOE matrix diffusion = Airy$_1$ process ?

$M_n(t)$ $n \times n$-symmetric-matrix valued process, coefficients Ornstein–Uhlenbeck

$$\mathcal{A}_1(t) = \lim_{n\to\infty} \frac{\lambda_{\max}\left(M_n(2n^{-1/3}t)\right) - \sqrt{n}}{n^{-1/6}}$$

(Sasamoto ’05, Borodin/Ferrari/Prähofer/Sasamoto ’07)

conjectured relation to the flat PNG model (universality!) $\rightsquigarrow$

$$\mathbb{P}(\mathcal{A}_1(t) \leqslant s_1, \mathcal{A}_1(0) \leqslant s_2) \overset{?}{=} \det\left(I - \begin{pmatrix} K_0 & K_t \\ K_{-t} & K_0 \end{pmatrix}\restriction_{L^2(s_1,\infty)\oplus L^2(s_2,\infty)}\right)$$

with kernel

$$K_t(x,y) = \begin{cases} \mathrm{Ai}(x+y+t^2)e^{t(x+y)+2t^3/3} - \dfrac{\exp(-(x-y)^2/(4t))}{\sqrt{4\pi t}} & t > 0 \\ \mathrm{Ai}(x+y+t^2)e^{t(x+y)+2t^3/3} & t \leqslant 0 \end{cases}$$

Systems of integral operators = integral operator on coproduct

$$K = \begin{pmatrix} K_{11} & \cdots & K_{1N} \\ \vdots & & \vdots \\ K_{N1} & \cdots & K_{NN} \end{pmatrix} \quad \text{on} \quad \bigoplus_{k=1}^{N} L^2(I_k) \quad \text{with matrix kernel } K_{ij}(x,y)$$

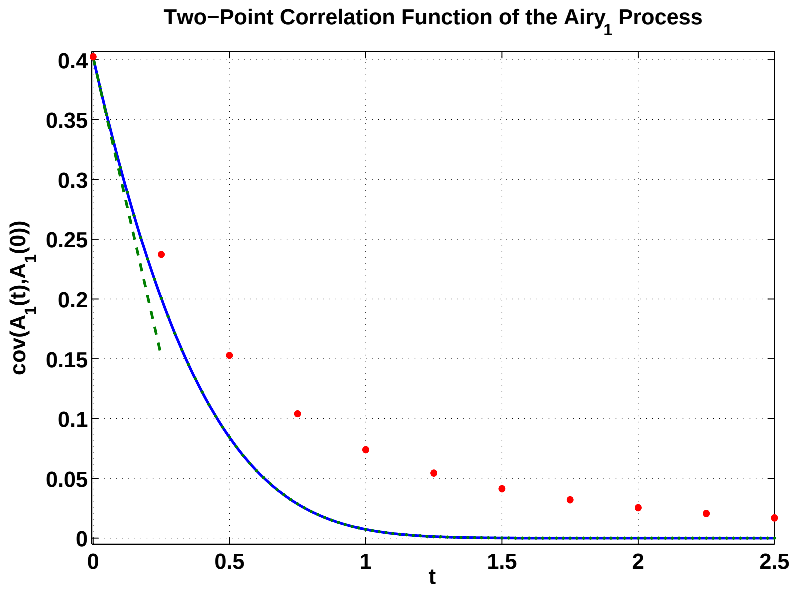
representable as a *single* integral operator on

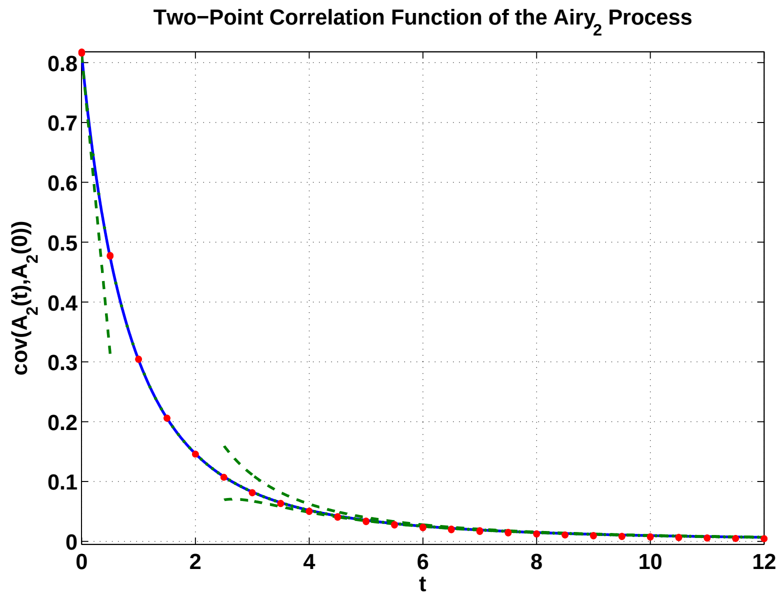
$$L^2\left(\coprod_{k=1}^{N} I_k\right) \cong \bigoplus_{k=1}^{N} L^2(I_k), \qquad \coprod_{k=1}^{N} I_k = \bigcup_{k=1}^{N} I_k \times \{k\},$$

with *scalar* kernel (Fredholm 1903)

$$K(x,y) = \sum_{i,j=1}^{N} \mathbb{1}_{I_i}(x) K_{ij}(x,y) \mathbb{1}_{I_j}(y)$$

$\rightsquigarrow$ straightforward extension of projection and quadrature method





red: Monte–Carlo for matrix size $N = 128$ and $N = 256$; green: known asymptotics; blue: numerical calculation with absolute precision $5 \cdot 10^{-11}$

$$\operatorname{cov}(\mathcal{A}_k(t), \mathcal{A}_k(0)) = \mathbb{E}(\mathcal{A}_k(t)\mathcal{A}_k(0)) - \mathbb{E}(\mathcal{A}_k(t))\mathbb{E}(\mathcal{A}_k(0))$$

$$= \int_{\mathbb{R}^2} s_1 s_2 \frac{\partial^2 \mathbb{P}(\mathcal{A}_k(t) \leqslant s_1, \mathcal{A}_k(0) \leqslant s_2)}{\partial s_1 \partial s_2}\, ds_1 ds_2 - \mathbb{E}(F_k)^2$$

Conclusion: (B./Ferrari/Prähofer ’08)

limit of GOE matrix diffusion $\neq$ Airy$_1$ process *(empirically, so)*

n-th largest level in edge scaled GSE

$$\mathbb{P}(\text{exactly } n \text{ levels lie in } (s,\infty)) = E_4(n;s) = \frac{(-1)^n}{n!}\,\frac{\partial^n}{\partial z^n} F_4(s;z)\Big|_{z=1}$$

(Forrester/Nagao/Honner '99, Tracy/Widom '04)

$$F_4(s;z) = \sqrt{\det\left(I - \frac{z}{2}\begin{pmatrix} S(x,y) & SD(x,y) \\ IS(x,y) & S(y,x) \end{pmatrix}\restriction_{L^2(s,\infty)\oplus L^2(s,\infty)}\right)}$$

$$S(x,y) = K_2(x,y) - \frac{1}{2}\,\mathrm{Ai}(x)\int_y^\infty \mathrm{Ai}(\eta)\,d\eta$$

$$SD(x,y) = -\partial_y K_2(x,y) - \frac{1}{2}\,\mathrm{Ai}(x)\,\mathrm{Ai}(y)$$

$$IS(x,y) = -\int_x^\infty K_2(\xi,y)\,d\xi + \frac{1}{2}\int_x^\infty \mathrm{Ai}(\xi)\,d\xi \int_y^\infty \mathrm{Ai}(\eta)\,d\eta$$

$$K_2(x,y) = \frac{\mathrm{Ai}(x)\,\mathrm{Ai}'(y) - \mathrm{Ai}'(x)\,\mathrm{Ai}(y)}{x-y}$$

A new formula from numerical experiments (B. '09)

$$F_\pm(s;z) = \det\left(I \mp \sqrt{z}\,K\restriction_{L^2(s/2,\infty)}\right), \qquad K(x,y) = \mathrm{Ai}(x+y)$$

yields *(Ferrari/Spohn '05)*

$$F_4(s;1) = \tfrac{1}{2}\left(F_+(s;1) + F_-(s;1)\right)$$

$$F_2(s;z) = F_+(s;z)\cdot F_-(s;z)$$

How about

$$\boxed{F_4(s;z) = \tfrac{1}{2}\left(F_+(s;z) + F_-(s;z)\right),}$$ then?

first, there was no obvious reason for it . . . ,

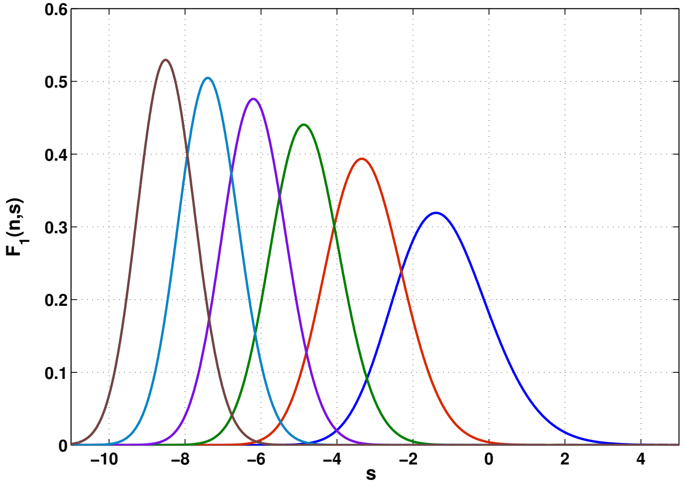
. . . but numerical tests with random s and z indicated the formula to be *true*

later, proof via Painlevé II representation (B. '09, Forrester '06)

n-th largest level in edge scaled GOE

$$E_\pm(n;s) = \frac{(-1)^n}{n!}\,\frac{\partial^n}{\partial z^n} F_\pm(s;z)\Big|_{z=1}, \qquad K(x,y) = \mathrm{Ai}(x+y)$$

yields



Probability density of n-th largest level in edge scaled GOE

$$E_1(2n;s) = E_+(n;s) - \sum_{k=0}^{n-1} \frac{\binom{2k}{k}}{2^{2k+1}(k+1)} E_1(2n-2j-1;s)$$

$$E_1(2n+1;s) = \frac{E_+(n;s)+E_-(n;s)}{2} - E_1(2n;s)$$

technique: elimination process using interrelations (Forrester/Rains '01) between GOE, GUE, and GSE

$$\mathrm{GUE}_n = \mathrm{even}(\mathrm{GOE}_n \cup \mathrm{GOE}_{n+1}), \qquad \mathrm{GSE}_n = \mathrm{even}(\mathrm{GOE}_{2n+1})$$

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