

Short recap on lectures 2:

- Joint probab. density function (PDF) of eigenvalues in $\begin{cases} \text{GOE} \\ \text{GUE} \end{cases}$

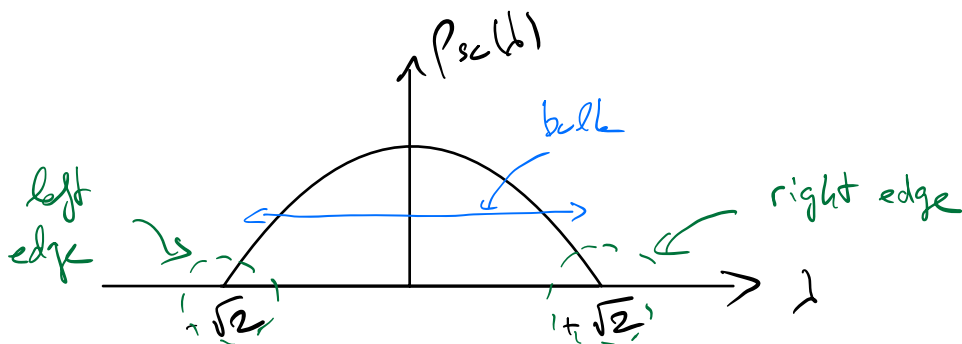
$$P(\lambda_1, \dots, \lambda_N) = B_N e^{-\beta \sum_{i=1}^N \lambda_i^2} \prod_{i < j} |\lambda_i - \lambda_j|^\beta$$

with $\beta = 1$ for GOE & $\beta = 2$ for GUE

- $P_N(\lambda) = \frac{1}{N} \sum_{i=1}^N \delta(\lambda - \lambda_i)$

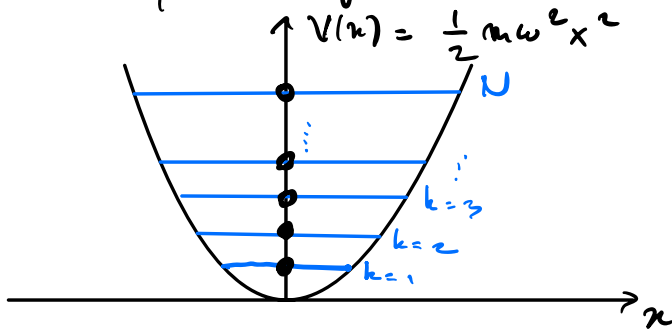
Wigner semi-circle:

$$P_N(\lambda) \xrightarrow[N \rightarrow \infty]{} P_{sc}(\lambda) = \frac{1}{\pi} \sqrt{2 - \lambda^2} \quad -\sqrt{2} \leq \lambda \leq \sqrt{2}$$



Lecture 3: Fermions and connections to RMT

N spinless fermions without interactions in a 1d harmonic trap



$$\hat{H} = \sum_{i=1}^N \hat{h}_i, \quad \hat{h}_i = \frac{\hat{p}_i^2}{2m} + V(\hat{x}_i)$$

Single-particle eigenfunct°:

$$\varphi_k(x) \propto e^{-\frac{\alpha^2 x^2}{2}} H_{k-1}(\alpha x)$$

$$\alpha = \sqrt{\frac{m\omega}{\hbar}} \quad k = 1, 2, \dots$$

$$E_k = \hbar\omega \left(k - \frac{1}{2} \right)$$

H_k 's are Hermite poly.:

$$H_0(x) = 1, \quad H_1(x) = 2x, \quad H_2(x) = 4x^2 - 2$$

....

I) $T=0$: ground-state

N -particle wave-function

$$\Psi_0(x_1, x_2, \dots, x_N) = \frac{1}{\sqrt{N!}} \det_{1 \leq k, l \leq N} \varphi_k(x_l)$$

$$\propto e^{-\frac{\alpha^2}{2}(x_1^2 + \dots + x_N^2)} \det_{1 \leq k, l \leq N} H_{k-1}(x_l)$$

For ex, $N=3$:

$$\det H_{k-1}(x_l) = \begin{vmatrix} 1 & 2x_1 & 4x_1^2 - 2 \\ 1 & 2x_2 & 4x_2^2 - 2 \\ 1 & 2x_3 & 4x_3^2 - 2 \end{vmatrix} = \begin{vmatrix} 1 & 2x_1 & 4x_1^2 \\ 1 & 2x_2 & 4x_2^2 \\ 1 & 2x_3 & 4x_3^2 \end{vmatrix}$$

$$= \delta \begin{vmatrix} 1 & x_1 & x_1^2 \\ 1 & x_2 & x_2^2 \\ 1 & x_3 & x_3^2 \end{vmatrix} \leftarrow \text{Vandermonde det}$$

$$\propto (x_3 - x_2)(x_3 - x_1)(x_2 - x_1)$$

$$\Rightarrow \Psi_0(x_1, \dots, x_N) \propto e^{-\frac{\alpha^2}{2}(x_1^2 + \dots + x_N^2)} \prod_{i < j} (x_j - x_i)$$

Quantum joint probab. density functⁿ of x_i 's:

$$|\Psi_0(x_1, \dots, x_N)|^2 = \frac{1}{Z_N} e^{-\alpha^2 \sum_{i=1}^N x_i^2} \prod_{i < j} (x_i - x_j)^2$$

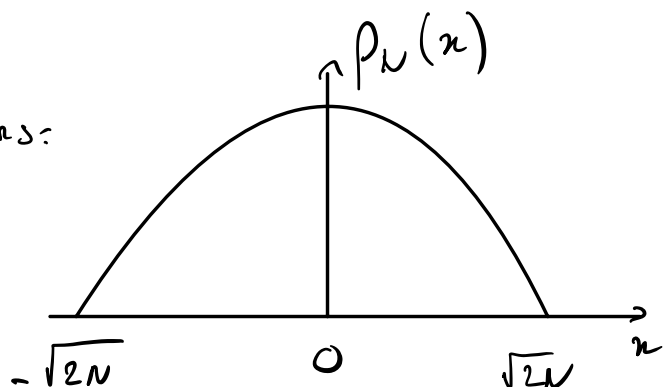
\Rightarrow one-to-one mapping with the eigenvalues λ_i 's of a matrix belonging to GUE:

$$\alpha x_i \longleftrightarrow \sqrt{N} \lambda_i$$

$\alpha = 1$

Density of Fermions:

$$\rho_N(x) = \frac{1}{N} \sum_{i=1}^N \delta(x - \lambda_i)$$



• Determinantal point process

→ Kernel:

$$|\Psi_0(x_1, \dots, x_N)|^2 = \frac{1}{N!} \det_{k,l} \Psi_k^*(x_l) \det_{k,l} \Psi_k(x_l)$$

Define $A_{k,l} = \Psi_k^*(x_l)$; $B_{k,l} = \Psi_k(x_l)$

$$\Rightarrow |\Psi_0|^2 = \frac{1}{N!} \det^t A \det B$$

$$= \frac{1}{N!} \det A \det B = \frac{1}{N!} \det AB$$

$$(AB)_{k,l} = \sum_{m=1}^N A_{k,m} B_{m,l} = \underbrace{\sum_{m=1}^N \Psi_m^*(x_k) \Psi_m(x_l)}_{= K_N(x_k, x_l) \text{ kernel}}$$

$$\Rightarrow |\Psi_0(x_1, \dots, x_N)|^2 = \frac{1}{N!} \det_{1 \leq k, l \leq N} K_N(x_k, x_l)$$

The Kernel is reproducible:

$$\int_{-\infty}^{\infty} K_N(x, z) K_N(z, y) dz = K_N(x, y)$$

$$= \sum_{k=1}^{\infty} \sum_{k'=1}^{\infty} \int_{-\infty}^{\infty} dz \underbrace{\psi_k^*(z) \psi_{k'}(z)}_{\delta_{k,k'}} \psi_{k'}^*(z) \psi_k(y)$$

$$= \sum_{k=1}^{\infty} \psi_k^*(x) \psi_k(y) = K_N(x, y)$$

⇒ Correlation functions are determinantal

$$R_n(x_1, \dots, x_n) = \frac{N!}{(N-n)!} \int_{-\infty}^{\infty} dx_{n+1} \dots dx_N |\Psi_0(x_1, \dots, x_n, x_{n+1}, \dots, x_N)|^2$$

$$= \det_{(1 \leq k, l \leq n)} K_N(x_k, x_l)$$

Rh: $K_N(x, y) = \langle \Psi_0 | \Psi^\dagger(x) \Psi(y) | \Psi_0 \rangle$

determinantal structure \Leftrightarrow Wick's theorem.

Hole probability: $\text{Proba.}(N_J=0)$

$\xrightarrow{[\quad]}$ $N_J \equiv$ nber of fermions in J
 $J \equiv$ interval

Generating function: $\langle e^{-PN_J} \rangle = \sum_{n=0}^{\infty} e^{-Pn} \text{Proba.}(N_J=n)$
 $P \in \mathbb{R}^+$
 (for DPP)
 $\rightarrow = \text{Det} [1 - (1 - e^{-P}) P_J K_N P_J]$

DPP: det. point process

$$\text{Det}(\mathbb{1} - \tilde{K}) = \exp\left(-\sum_{m=1}^{\infty} \frac{1}{m} \text{Tr}(\tilde{K})^m\right)$$

⌈ Fredholm det. for $\tilde{K}(x, y)$

where
$$P_J(x) = \begin{cases} 1 & \text{if } x \in J \\ 0 & \text{if } x \notin J \end{cases}$$

Example: $\text{Tr}(P_J K_N P_J) = \int dx P_J(x) K_N(x, x) P_J(x)$

Application to $\lambda_{\max} = \max_{1 \leq i \leq N} \alpha_i$:

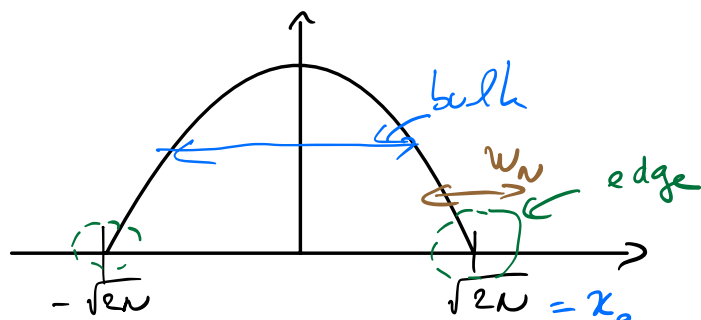
1st observation: $\text{Proba}(N_J = 0) = \lim_{p \rightarrow \infty} \langle e^{-p N_J} \rangle$

2nd observat: $\text{Proba}(X_{\max} \leq \pi)$

= $\text{Proba. (no particle in } (\pi, +\infty))$

= $\text{Det}(\mathbb{1} - P_{[\pi, +\infty)} K_N P_{[\pi, +\infty)})$

→ large N limit of the kernel: **bulk vs edge.**



Rk : $\hat{h} = \frac{\hat{p}^2}{2m} + V(x)$, for $N \gg 1$ the density is given by Local Density Approx.:

$$\rho(x) \sim \sqrt{\underset{\substack{\uparrow \\ \text{Fermi energy}}}{\mu} - V(x)}$$

Kernel in the bulk :

$$K_N(x, y) = \frac{1}{l_N} K_{\text{Sine}}\left(\frac{x-y}{l_N}\right)$$

$$l_N = \frac{2}{\pi N \rho(x)}$$

$$K_{\text{Sine}}(z) = \frac{\sin 2z}{\pi z} \quad \text{sine-kernel}$$

Kernel at the edge

$$K_N(x, y) = \frac{1}{\omega_N} K_{\text{Ai}}\left(\frac{x-x_e}{\omega_N}, \frac{y-x_e}{\omega_N}\right)$$

For $V(x) = \frac{1}{2}x^2$, $x_e = \sqrt{2N}$, $\omega_N = N^{-\frac{1}{6}}$

$$K_{A_i}(x, y) = \frac{A_i(x) A_i'(y) - A_i'(x) A_i(y)}{x - y}$$

$$= \int_0^\infty dt A_i(x+t) A_i(y+t)$$

↳ Airy-kernel

Application: $\text{Proba.}(\alpha_{\max} \leq M) \underset{N \rightarrow \infty}{\simeq} \mathbb{F}_2\left(\frac{M - \alpha_e}{w_N}\right)$

with $\mathbb{F}_2(s) = \text{Det}(1 - P_s K_{A_i} P_s)$

↳ Tracy-Widom distribution

↳ connection with Painlevé II
 eq. Tracy-Widom '94.