Non-Hermitian ensembles and Painlevé critical asymptotics

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Normal matrix model

We are interested in the normal random matrix model defined by

$$dP_N(z_1,z_2,\ldots,z_N;t) = \frac{1}{Z_N(t)}|\Delta(z)|^2\prod_{j=1}^{N} e^{-NV_t^{(s)}(z_j)}\,dA(z_j),$$

with $z_j \in \mathbb{C}$ and potential

$$V_t^{(s)}(z) = |z|^{2s} - t(z^s+\bar{z}^s), \qquad s\in\mathbb{N}.$$

The eigenvalues $z_1,\ldots,z_N$ display an interesting behaviour:

Figure 1: The limiting eigenvalue distribution is supported on the interior of the orange curves. Here $s = 11$ and $t = t_c - 0.1$ (left), $t = t_c$ (centre) and $t = t_c + 0.1$ (right). At the special value $t = t_c$, the support becomes disconnected.

In this poster our goal is to investigate the partition function $Z_N(t)$ near the critical value $t = t_c = 1/\sqrt{s}$.

Reduction to the Ginibre ensemble

The first observation is that we can use symmetry to write $Z_N(t)$ as an average over the Ginibre ensemble:

$$Z_{Ns}(t) = C_{N,s}\prod_{l=0}^{s-1} Z_N^{(\gamma_l)}(x), \qquad \gamma_l := 2\left(1-\frac{l+1}{s}\right),$$

where

$$Z_N^{(\gamma)}(x) = \int_{\mathbb{C}^N}|\Delta(z)|^2\prod_{j=1}^{N}|z_j-x|^{\gamma}e^{-N|z_j|^2}\,dA(z_j), \qquad x := t\sqrt{s}.$$

Criticality now corresponds to the spectral variable x colliding with the boundary of the circular law (*i.e.* $|x| = 1$). When $|x| < 1$ (sub-critical), the asymptotics were obtained in [2].

Painlevé and non-Hermitian matrix integrals

Our main result for finite N characterizes the partition function as a solution of the σ-form of Painlevé V.

Theorem 1. The 'reduced' partition functions $Z_N^{(\gamma)}(x)$ can be written as

1. *An average over the CUE:*

$$Z_N^{(\gamma)}(x) = c_{N,\gamma}\left\langle\prod_{j=1}^{N}e^{-\frac{i\gamma\theta_j}{4}}|1+e^{i\theta_j}|^{\frac{\gamma}{2}}e^{Nx^2e^{i\theta_j}}\right\rangle_{\mathrm{CUE}}.$$

2. *The σ-form of Painlevé V:*

$$Z_N^{(\gamma)}(x) = c_{N,\gamma}\exp\left(\int_0^{Nx^2}\frac{y_N(t)+\frac{N\gamma}{2}}{t}\,dt\right)$$

where $y_N(t) \equiv \sigma(t)$ satisfies the equation

$$(t\sigma'')^2 - [\sigma - t\sigma' + 2(\sigma')^2 + (N-\gamma)\sigma']^2 + 4\sigma'(\sigma'-\tfrac{\gamma}{2})^2(\sigma'+N) = 0; \quad (1)$$

with initial condition

$$\sigma(t) \sim -\frac{N\gamma}{2} + \frac{\gamma t}{2}, \qquad t \to 0.$$

The first part above can be arrived at by a judicious inspection of formulas in [2]. Then the second part is a consequence of the first due to results of Forrester and Witte '02.

Large N asymptotic results

Asymptotic results for related orthogonal polynomials have been studied in various works, but the critical case only very recently in [1]. For the partition function, we obtain:

Theorem 2. If $\gamma = 2k$, where $k\in\mathbb{N}$, then for

$$|x|^2 = 1 - \frac{u}{\sqrt{N}}, \qquad u\in\mathbb{R}$$

we have the following asymptotics:

$$\frac{Z_N^{(2k)}(x)}{E_{N,k}} = \exp\left(-\sqrt{N}ku - \int_u^{\infty}v(\xi)\,d\xi\right)(1+o(1)), \quad N\to\infty,$$

uniformly for u in compact subsets of $\mathbb{R}$, where $E_{N,k}$ is a completely explicit pre-factor. The function v satisfies the σ-form of the Painlevé IV equation:

$$(v'')^2 + 4(v')^2(v'+k) - (sv'-v)^2 = 0; \qquad (2)$$

subject to the boundary condition

$$v(s) = -ks - \frac{k}{s} + O(s^{-3}), \qquad s\to-\infty.$$

We believe this result persists to non-integer k, indeed a naive rescaling of equation (1) reproduces exactly the Painlevé IV in (2). The advantage of integer k is the *duality* (Forrester and Rains '08):

$$\frac{Z_N^{(2k)}(x)}{\hat{E}_{N,k}} = |x|^{2Nk+2k^2}\int_{[0,\infty)^k}\prod_{j=1}^{k}e^{-\sqrt{N}|x|^2r_j}\left(1+\frac{r_j}{\sqrt{N}}\right)^N|\Delta(r)|^2\,dr; \qquad (3)$$

making $N\to\infty$ asymptotics easy to compute. For k not integer, we use Riemann–Hilbert techniques.