1479       -2.46841       -3.29238       -6.61109       0.74621       -3.43432       -1.03865       -0.30422       2.40855       3.57606       -1.11509       3.20497       7.20177       8.1657       -0.116565       -3.6841         -7.8243       5.14281       -4.03947       2.43619       0.455571       -2.73473       2.88738       -2.08562       7.88945       -4.85517       -5.51583       4.88178       -6.15698       3.05304       -4.25845       -1.21356         1109       -7.19343       2.43619       0.455571       -2.63321       -0.540309       -4.99338       -2.60091       5.26163       -1.38449       -0.52323       -2.83163       -3.98221       -2.21576       6.16042       4         1621       -1.20322       0.455571       -2.06321       9.5065       -3.2708       2.67314       -1.98662       -2.10908       -2.58089       -1.19255       6.32707       2.65516       3.28433       3.24483       8.05262       1         3855       4.16636       2.86738       -4.98338       2.67314       C.494782       C.47251       -5.1854       -6.076868       0.998946       7.88187       3.24483       8.05262       1         3865       1.6636       2.86738       -4.98338       2.66								0.00071								
6841       -7.8243       5.14281       -7.19343       -1.20332       1.84345       4.16636       2.39655       0.0208252       -3.57817       -4.14458       -C.47492       0.914603       -6.33641       -3.01087       -1         9238       5.14281       -4.03947       2.43619       0.455571       -2.78473       2.8878       -2.008562       7.88945       -4.85517       -5.51583       4.88176       -6.15698       3.06304       -4.22845       -1         1109       -7.19343       2.43619       2.46321       -5.61032       -2.80434       -3.89221       -2.21576       6.16042       4         0621       -1.2032       0.455571       -2.06321       9.5065       -3.2708       2.67314       -1.90662       -2.10908       -1.19225       6.32787       2.65163       3.28943       4.46772       -3.3854         3432       1.84345       -2.78473       -0.540309       -3.2708       4.58452       0.494782       4.74231       -5.31854       -5.67096       -0.676868       0.998946       7.88187       3.24483       8.09262       1         3865       4.16636       2.88738       -4.98338       2.67314       C.494782       4.74231       -5.31854       0.171377       -0.248583       0.707132<	1479	-2.46841	-3.29238	-6.61109	0.74621	-3.43432	-1.03865	-0.30422	2.40855	3.57605	-1.11569	3.20497	7.20177	8.1657	-0.116565	-3
9238       5.14281       -4.03947       2.43619       0.455571       -2.73473       2.88738       -2.08562       7.88945       -4.85517       -5.51583       4.88178       -6.15698       3.06304       -4.25845       -1         1109       -7.19343       2.43619       2.12356       -2.86321       -0.540309       -4.98338       -2.60091       5.26163       -1.38449       -0.263283       -2.83463       -3.98221       -2.21576       6.16042       4         1621       -1.20322       0.455571       -2.86321       9.5065       -3.2708       2.67314       -1.90862       -2.10908       -2.508089       -1.19255       6.32787       2.66516       3.23843       4.46772       -3.23843       8.09262       1         3452       1.84145       -2.78473       -0.540309       -3.2708       2.66314       C.494782       C.75548       -6.04531       0.171377       -0.348583       0.707132       -1.81468       1.03862       0.244199       -5.99486       1.48651       -2.23802       3.16206       4.47344       -5.73083       D.66381       0.         0422       2.39655       -2.08562       -2.68089       -5.67096       -5.4548       0.171377       -0.34583       0.33161       3.57465       1.43892       <	6841	-7.8243	5.14281	-7.19343	-1.20332	1.84345	4.16636	2.39665	0.0208252	-3.57817	-4.14458	-C.47492	0.914603	-6.33641	-3.01087	-1
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	9238	5.14281	-4.03947	2.43619	0.455571	-2.78473	2.88738	-2.08562	7.88945	-4.85517	-5.51583	4.88178	-6.15698	3.05304	-4.25845	-1.
4621       -1.20332       0.455571       -2.06321       9.5065       -3.2708       2.67314       -1.90862       -2.10908       -2.50809       -1.19255       6.32707       2.66516       3.29043       4.46772       -3.3382         3432       1.64345       -2.78473       -0.540309       -3.2708       4.58452       0.494782       4.74231       -5.31854       -5.67096       -0.676868       -0.998946       7.88187       3.24483       8.05262       1         3855       4.16636       2.88738       -4.98338       2.67314       C.494782       C.75548       -6.04531       0.171377       -0.348583       0.707132       -1.81468       0.103862       -0.244199       -5.94886       6.604531       0.572978       4.46651       -2.23802       3.16206       4.47344       -5.73083       0.668381       0.508354       0.202825       7.86945       1.29766       7.65631       5.06369       5       5.01457       0.0028334       0.23140       C.697021       0.00283354       0.221409       -5.94869       5       0.668381       0.30262       -1.41935       5.91457       0.0028334       0.23140       C.877038       0.68381       0.466511       7.272423       -2.68265       2.2555       5.73738       0.01177       0.914608 <t< td=""><td>1109</td><td>-7.19343</td><td>2.43619</td><td>2.12356</td><td>-2.86321</td><td>-0.540309</td><td>-4.98338</td><td>-2.60091</td><td>5.26163</td><td>-1.38449</td><td>-0.263283</td><td>-2.83463</td><td>-3.98221</td><td>-2.21576</td><td>6.16042</td><td>4.</td></t<>	1109	-7.19343	2.43619	2.12356	-2.86321	-0.540309	-4.98338	-2.60091	5.26163	-1.38449	-0.263283	-2.83463	-3.98221	-2.21576	6.16042	4.
3432       1.84345       -2.78473       -0.540309       -3.2738       4.58452       0.494782       4.74231       -5.31854       -5.67096       -0.676868       -0.998946       7.88187       3.24483       8.09262       1         3865       4.16636       2.88738       -4.98338       2.67314       0.494782       0.75548       -6.04531       0.171377       -0.348583       0.707132       -1.81468       D.103862       -0.244199       -5.99486       6         0422       2.39665       -2.08562       -2.60091       -1.98862       4.74231       -6.04531       8.67484       0.672978       4.46651       -2.23802       3.16206       4.47344       -5.73083       D.668381       0.         0422       2.39665       -2.08562       -2.60091       -1.98862       4.74231       -6.04531       8.67484       0.672978       4.46651       -2.23802       3.16206       1.43892       1.29786       -7.85634       5.06369       5         0466       -3.57817       -4.85517       -1.38449       -2.58889       -5.67096       -0.434583       4.46651       8.33161       0.959226       -1.41935       5.91457       -8.46501       -2.72423       4.34547       C.031314       0         1509       -4.14458<	621	-1.20332	0.455571	-2.86321	9.5065	-3.2708	2.67314	-1.98862	-2.10908	-2.58889	-1.19255	6.32787	2.65516	3.23843	4.48772	-3.
3855       4.16636       2.88738       -4.98338       2.67314       C.494782       C.75548       -6.04531       0.171377       -0.348583       0.707132       -1.81468       D.103862       -0.244199       -5.99486       6         0422       2.39665       -2.08562       -2.60091       -1.98862       4.74231       -5.04531       8.67484       0.672978       4.46651       -2.23802       3.16206       4.47344       -5.73083       D.66381       0.         0855       D.0208252       7.86945       5.26163       -2.10908       -5.31854       0.171377       0.672978       3.75263       8.33161       3.57465       1.43892       1.29786       -7.85631       5.08369       5         6606       -3.57817       -4.85517       -1.38449       -2.58889       -5.67096       -0.348583       4.46651       8.33161       0.939226       -1.41935       5.91457       0.0028334       D.251408       C.857021       7         1509       -4.14458       -5.51583       -0.263283       -1.19255       -D.676868       0.707132       -2.23802       3.57465       -1.41935       5.91457       -8.46501       -2.72423       4.34547       C.031314       -0         1497       -0.47492       4.88178       -2.8	3432	1.84345	-2.78473	-0.540309	-3.2738	4.58452	0.494782	4.74231	-5.31854	-5.67096	-0.676868	-0.998946	7.88187	3.24483	8.09262	1.
0422       2.39665       -2.08562       -2.60091       -1.98662       4.74231       -6.04531       8.67484       0.672978       4.46651       -2.23802       3.16206       4.47344       -5.73083       0.68381       0.         0855       0.0208252       7.88945       5.26163       -2.10908       -5.31854       0.171377       0.672978       3.75263       8.33161       3.57465       1.43892       1.29786       -7.85631       5.08369       5         0666       -3.57817       -4.85517       -1.38449       -2.58889       -5.67096       -C.348583       4.46651       8.33161       0.959226       -1.41935       5.91457       0.00283354       D.272423       4.34547       C.031314       -0         15D9       -4.14458       -5.51583       -0.263283       -1.19255       -D.676868       0.707132       -2.23802       3.57465       -1.41935       5.91457       -8.46501       -2.72423       4.34547       C.031314       -0         1497       -0.47492       4.88178       -2.83463       6.32787       -D.998946       -1.81468       3.16206       1.43892       5.91457       -8.46501       7.29527       1.967       -5.45142       0.         107       0.914608       -6.15698       -3.98221	3865	4.16636	2.88738	-4.98338	2.67314	C.494782	C.75548	-6.04531	0.171377	-0.348583	0.707132	-1.81468	0.103862	-0.244199	-5.99486	Б.
0.0208252       7.88945       5.26163       -2.10908       -5.31854       0.171377       0.672978       3.75263       8.33161       3.57465       1.43892       1.29786       -7.85631       5.08369       5         2666       -3.57817       -4.85517       -1.38449       -2.58889       -5.67096       -0.348583       4.46651       8.33161       0.959226       -1.41935       5.91457       0.00283354       0.251408       C.857021       7         1509       -4.14458       -5.51583       -0.263283       -1.19255       -0.676868       0.707132       -2.23802       3.57465       -1.41935       -2.47487       -8.46501       -2.72423       4.34547       C.031314       -0         1497       -0.47492       4.88178       -2.83463       6.32787       -0.998946       -1.81468       3.16206       1.43892       5.91457       -8.46501       7.71372       -2.68265       2.2555       6.73738       -0         1177       0.914608       -6.15698       -3.98221       2.66516       7.88187       0.103862       4.47344       1.29786       0.251408       4.34547       2.2555       1.967       2.29342       -3.08668       0.         657       -6.33641       3.06304       -2.21576       3.28843<	0422	2.39665	-2.08562	-2.60091	-1.98862	4.74231	-6.04531	8.67484	0.572978	4.46651	-2.23802	3.16206	4.47344	-5.73083	0.68381	0.8
1606       -3.57817       -4.85517       -1.38449       -2.58889       -5.67096       -0.348583       4.46651       8.33161       0.939226       -1.41935       5.91457       0.00283354       0.251408       C.857021       7.71372         1509       -4.14458       -5.51583       -0.263283       -1.19255       -0.676868       0.707132       -2.23802       3.57465       -1.41935       -2.47487       -8.46501       -2.72423       4.34547       C.031314       -0.031314       -0.047492         0.497       -0.47492       4.88178       -2.83463       6.32787       -0.998946       -1.81468       3.16206       1.43892       5.91457       -8.46501       7.71372       -2.68265       2.2555       6.73738       -0.0177         0.914608       -6.15698       -3.98221       2.66516       7.88187       0.103862       4.47344       1.29786       0.00283354       -2.72423       -2.68265       7.29527       1.967       -5.45142       0.6565         -6.33641       3.06304       -2.21576       3.28843       3.24483       -0.244199       -5.73083       -7.85634       0.251408       4.34547       2.2555       1.967       2.29342       -3.08668       0.65363         -6.555       -3.01087       -4.25845	855	0.0208252	7.88945	5.26163	2.10908	-5.31854	0.171377	0.572978	3.75263	8.33161	3.57465	1.43892	1.29786	-7.85634	5.08369	5.
1509       -4.14458       -5.51583       -0.263283       -1.19255       -0.676868       0.707132       -2.23802       3.57465       -1.41935       -2.47487       -8.46501       -2.72423       4.34547       C.031314       -0         0497       -0.47492       4.88178       -2.83463       6.32787       -0.998946       -1.81468       3.16206       1.43892       5.91457       -8.46501       7.71372       -2.68265       2.2555       6.73738       -0         0177       0.914608       -6.15698       -3.98221       2.66516       7.88187       0.103862       4.47344       1.29786       0.00283354       -2.72423       -2.68265       7.29527       1.967       -5.45142       0.         657       -6.33641       3.06304       -2.21576       3.28843       3.24483       -C.244199       -5.73083       -7.85634       0.251408       4.34547       2.2555       1.967       2.29342       -3.08668       0.         6565       -3.01087       -4.25845       6.16042       4.48772       8.09262       -5.99486       0.68381       5.08369       0.857021       0.031314       6.73738       -5.45142       -3.08668       -1.8623       -4         4732       -1.87663       -1.87652       4.27227	606	-3.57817	-4.85517	-1.38449	-2.58889	-5.67096	-C.348583	4.46651	8.33161	0.959226	-1.41935	5.91457	0.00283354	0.251408	C.857021	7.
0497       -0.47492       4.88178       -2.83463       6.32787       -0.998946       -1.81468       3.16206       1.43892       5.91457       -8.46501       7.71372       -2.68265       2.2555       6.73738       -0         0177       0.914608       -6.15698       -3.98221       2.66516       7.88187       0.103862       4.47344       1.29786       0.00283354       -2.72423       -2.68265       7.29527       1.967       -5.45142       0.         657       -6.33641       3.06304       -2.21576       3.28813       3.24483       -0.244199       -5.73083       -7.85634       0.251408       4.34547       2.2555       1.967       2.29342       -3.08668       0.         655       -3.01087       -4.25845       6.16042       4.48772       8.09262       -5.99486       0.68381       5.08369       0.857021       0.031314       6.73738       -5.45142       -3.08668       -1.8623       -4         4732       -1.87663       -1.87652       4.27227       -3.68105       1.62552       6.5466       0.833792       5.64605       7.1394       -0.903284       -0.807175       0.385775       0.949119       -4.18897       8         1673       -0.174213       -7.20465       -8.09404	1509	-4.14458	-5.51583	-0.263283	-1.19255	-0.676868	0.707132	-2.23802	3.57465	-1.41935	-2.47487	-8.46501	-2.72423	4.34547	C.031314	-0.
0.914608       -6.15698       -3.98221       2.66516       7.88187       0.103862       4.47344       1.29786       0.00283354       -2.72423       -2.68265       7.29527       1.967       -5.45142       0.         657       -6.33641       3.06304       -2.21576       3.28843       3.24483       -C.244199       -5.73083       -7.85634       0.251408       4.34547       2.2555       1.967       2.29342       -3.08668       0.         655       -3.01087       -4.25845       6.16042       4.48772       8.09262       -5.99486       0.68381       5.08369       0.857021       0.031314       6.73738       -5.45142       -3.08668       -1.8623       -6.4732         4732       -1.87663       -1.87652       4.27227       -3.68105       1.62552       6.5466       0.833792       5.64605       7.1394       -0.903284       -0.807175       D.385775       D.949119       -4.18897       8         1673       -0.174213       -7.20465       -8.09404       -0.878843       -2.49092       -4.51996       3.15598       -0.514373       -2.96233       -4.46197       3.81351       -0.539797       -1.41291       C.899056       3         111       -2.4841       -7.66405       3.51651       -4.60	497	-0.47492	4.88178	-2.83463	6.32787	-0.998946	-1.81468	3.16206	1.43892	5.91457	-8.46501	7.71372	-2.68265	2.2555	6.73738	-0.
657       -6.33641       3.06304       -2.21576       3.28843       3.24483       -C.244199       -5.73083       -7.85634       0.251408       4.34547       2.2555       1.967       2.29342       -3.08668       0.         4.6565       -3.01087       -4.25845       6.16042       4.48772       8.09262       -5.99486       0.68381       5.08369       0.857021       0.031314       6.73738       -5.45142       -3.08668       -1.8623       -4         4732       -1.87663       -1.87652       4.27227       -3.68105       1.62552       6.5466       0.833792       5.64605       7.1394       -0.903284       -0.807175       0.385776       0.949119       -4.18897       8         1673       -0.174213       -7.20465       -8.09404       -0.878843       -2.49092       -4.51996       3.15598       -0.514373       -2.96233       -4.46197       3.81351       -0.539797       -1.41291       C.899056       3         111       -2.4841       -7.66405       3.51651       -4.6014       C.803143       2.17515       -2.09861       -0.00994157       3.37396       5.46396       0.675944       1.64131       4.10748       C.191952       -5.45195	177	0.914608	-6.15698	-3.98221	2.66516	7.88187	0.103862	4.47344	1.29786	0.00283354	-2.72423	-2.68265	7.29527	1.967	-5.45142	0.1
1.6565       -3.01087       -4.25845       6.16042       4.48772       8.09262       -5.99486       0.68381       5.08369       0.857021       0.031314       6.73738       -5.45142       -3.08668       -1.8623       -4         4732       -1.87663       -1.87652       4.27227       -3.68105       1.62552       6.5466       0.833792       5.64605       7.1394       -0.903284       -0.807175       0.385776       0.949119       -4.18897       8         1673       -0.174213       -7.20465       -8.09404       -0.878843       -2.49092       -4.51996       3.15598       -0.514373       -2.96233       -4.46197       3.81351       -0.539797       -1.41291       C.899056       3         111       -2.4841       -7.66405       3.51651       -4.6014       C.803143       2.17515       -2.09861       -0.00994157       3.37395       5.46395       0.675944       1.64131       4.10748       C.191952       -5.45195	657	-6.33641	3.06304	-2.21576	3.28813	3.24483	-C.244199	-5.73083	-7.85634	0.251408	4.34547	2.2555	1.967	2.29342	-3.08668	0.9
4732 -1.87663 -1.87652 4.27227 -3.68105 1.62552 6.5466 0.833792 5.64605 7.1394 -0.903284 -0.807175 0.385776 D.949119 -4.18897 8 1673 -0.174213 -7.20465 -8.09404 -0.878843 -2.49092 -4.51996 3.15598 -0.514373 -2.96233 -4.46197 3.81351 -0.539797 -1.41291 C.899056 3 111 -2.4841 -7.66405 3.51651 -4.6014 C.803143 2.17515 -2.09861 -0.00994157 3.37396 5.46396 D.675944 1.64131 4.10748 C.191952 -5	6565	-3.01087	-4.25845	6.16042	4.48772	8.09262	-5.99486	0.68381	5.08369	0.857021	0.031314	6.73738	-5.45142	-3.08668	-1.8623	-4
1673 -0.174213 -7.20465 -8.09404 -0.878843 -2.49092 -4.51996 3.15598 -0.514373 -2.96233 -4.46197 3.81351 -0.539797 -1.41291 C.899056 3 111 -2.4841 -7.66405 3.51651 -4.6014 C.803143 2.17515 -2.09861 -0.00994157 3.37396 5.46396 D.675944 1.64131 4.10748 C.191952 -5	4732	-1.87663	-1.87652	4.27227	-3.68105	1.62552	6.5466	0.833792	5.64605	7.1394	-0.903284	-0.807175	0.385776	0.949119	-4.18897	8.
111 -2.4841 -7.66405 3.51651 -4.6014 0.803143 2.17515 -2.09861 -0.00994157 3.37396 5.46396 0.675944 1.64131 4.10748 0.191952 -5	1673	-0.174213	-7.20465	-8.09404	-0.878843	-2.49092	-4.51996	3.15598	-0.514373	-2.96233	-4.46197	3.81351	-0.539797	-1.41291	C.899056	3.
	111	-2.4841	-7.66405	3.51651	-4.6014	C.803143	2.17515	-2.09861	-0.00994157	3.37396	5.46396	0.675944	1.64131	4.10748	0.191952	-5

# A journey through random matrices

### Luca Guido Molinari Università degli Studi di Milano

8051	0.956109	-3.22775	-1.40967	1.04987	2.20804	2.05859	-2.74987	-1.64543	3.35408	4.29874	-5.02125	6.52605	2.01761	3.59206	0.6454
673	-4.71971	3.60494	-4.71429	6.40789	-4.49126	2.55534	6.63397	-0.945923	3.215	5.98604	-1.60141	-0.129235	2.42979	7.49154	4.014
1479	-2.46841	-3.29238	-6.61109	0.74621	-3.43432	-1.03865	-0.30422	2.40855	3.57606	-1.11569	3.20497	7.20177	8.1657	-0.116565	-3.147
6841	-7.8243	5.14281	-7.19343	-1.20332	1.84345	4.16636	2.39665	0.0208252	-3.57817	-4.14458	-C.47492	0.914608	-6.33641	-3.01087	-1.876
9238	5.14281	-4.03947	2.43619	0.455571	-2.78473	2.88738	-2.08562	7.88945	-4.85517	-5.51583	4.88178	-6.15698	3.05304	-4.25845	-1.876
1109	-7.19343	2.43619	2.12356	-2.86321	-0.540309	-4.98338	-2.60091	5.26163	-1.38449	-0.263283	-2.83463	-3.98221	-2.21576	6.16042	4.272
621	-1.20332	0.455571	-2.86321	9.5065	-3.2708	2.67314	-1.98862	-2.10908	-2.58889	-1.19255	6.32787	2.65516	3.23843	4.48772	-3.681
3432	1.84345	-2.78473	-0.540309	-3.2738	4.58452	0.494782	4.74231	-5.31854	-5.67096	-0.676868	-0.998946	7.88187	3.24483	8.09262	1.6255
3865	4.16636	2.88738	-4.98338	2.67314	C.494782	C.75548	-6.04531	0.171377	-0.348583	0.707132	-1.81468	0.103862	-0.244199	-5.99486	5.546
0422	2.39665	-2.08562	-2.60091	-1.98862	4.74231	-6.04531	8.67484	0.572978	4.46651	-2.23802	3.16206	4.47344	-5.73083	0.68381	0.8337
855	0.0208252	7.88945	5.26163	2.10908	-5.31854	0.171377	0.572978	3.75263	8.33161	3.57465	1.43892	1.29786	-7.85634	5.08369	5.6460
606	-3.57817	-4.85517	-1.38449	-2.58889	-5.67096	-C.348583	4.46651	8.33161	0.959226	-1.41935	5.91457	0.00283354	0.251408	C.857021	7.139
1509	-4.14458	-5.51583	-0.263283	-1.19255	-0.676868	0.707132	-2.23802	3.57465	-1.41935	-2.47487	-8.46501	-2.72423	4.34547	C.031314	-0.9032
497	-0.47492	4.88178	-2.83463	6.32787	-0.998946	-1.81468	3.16206	1.43892	5.91457	-8.46501	7.71372	-2.68265	2.2555	6.73738	-0.807
177	0.914608	-6.15698	-3.98221	2.66516	7.88187	0.103862	4.47344	1.29786	0.00283354	-2.72423	-2.68265	7.29527	1.967	-5.45142	0.3857
557	-6.33641	3.06304	-2.21576	3.28813	3.24483	-C.244199	-5.73083	-7.85634	0.251408	4.34547	2.2555	1.967	2.29342	-3.08668	0.9491
6565	-3.01087	-4.25845	6.16042	4.48772	8.09262	-5.99486	0.68381	5.08369	0.857021	0.031314	6.73738	-5.45142	-3.08668	-1.8623	-4.188
1732	-1.87663	-1.87652	4.27227	-3.68105	1.62552	6.5466 (	Jandr	25.64705fc	b 2025	0.903284	-0.807175	0.385775	0.949119	-4.18897	8.1294
673	-0.174213	-7.20465	-8.09404	-0.878843	-2.49092	-4.51996	3.15598	-0.514373	-2.96233	-4.46197	3.81351	-0.539797	-1.41291	C.899056	3.1794
						10 10 10 10 10 10 10 10 10 10 10 10 10 1					100000000000000000000000000000000000000				Contract of the last



#### 1 <u>MATRIX MODELS</u> 1/N STATISTICAL MECH ON RANDOM SURFACES

NER MARINE

2 <u>QUANTUM CHAOS</u> KICKED ROTATOR BANDED RANDOM MATRICES



4 NANOCONES AND PASCAL MATRICES



### THE CLASSICAL GROUPS



Adolf Hurwitz

**SO(N)** parametrization with Euler angles (Hurwitz, **1897**) Measure invariant under the action of the group

SU(N) unitary complex matrices

Sp(2N) matrices with quaternions, (1939)



Hermann Weyl

### MULTIVARIATE STATISTICS

From scalars to vectors **x**: the **multivariate normal distribution** 

$$p(\mathbf{x}) = \frac{1}{(2\pi)^{p/2}\sqrt{\det \Sigma}} \exp\left[-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu})^T \Sigma^{-1}(\mathbf{x} - \boldsymbol{\mu})\right]$$

From vectors to matrices P>0: the Wishart distribution (1928) (the extension of  $\chi_n^2$  for  $x_1^2 + \ldots x_n^2$  to  $P = XX^T$ )



John Wishart





**Eugene Wigner** 



**Oriol Bohigas** 



Hans Weidenmuller



Edouard Brezin



Leonid Pastur





Freeman Dyson



Jan Ambjorn



Giorgio Parisi



Martin Zirnbauer Jacobus Verbaarshot

... a new kind of statistical mechanics, in which we renounce exact knowledge not of the state of the system but of the system itself (RM as ensembles of Hamiltonians)



Madan Lal Mehta



Gernot Akemann



Jean B. Zuber





Anthony Zee



Alan Edelman



**Terence** Tao



#### GAUSSIAN RANDOM MATRICES

GOE: real symmetric Gaussian, invariant for S → RSR\*, R in SO(N) GUE: complex Hermitian Gaussian invariant for H → UHU\*, U in SU(N) GSE: quaternion s.a. Gaussian, invariant for K → JKJ\*, J in Sp(2N)



0.4

$$p(H)dH = Ce^{-trH^{2}}dH = e^{-\sum_{j} x_{j}^{2}} \prod_{i < j} |x_{i} - x_{j}|^{\beta} dx_{1} \dots dx_{N} dU_{\text{Haar}} \qquad \beta = 1, 2, 4$$
  
Vandermonde

**THE THREEFOLD WAY.** Algebraic structure of symmetry groups and ensembles in quantum mechanics (Freeman Dyson, 1962)

$$Z_N = \int dx_1 \dots dx_N e^{-\sum_j V(x_j) + \beta \sum_{i < j} \log |x_i - x_j|}$$

gas of particles (the eigenvalues) with log interaction (2D electrostatics) on the line, plane, sphere (Stieltjes, Jacobi, Riesz)



 $V(x) = x^2$  with interaction log |x-y|Equilibrium positions: zeros of  $H_n(x)$ 



Saddle point (large N), Orthogonal polynomials (formally exact), loop expansion, collective variables, ...

E.Brezin, C.Itzykson, G.Parisi, J.P.Zuber, Planar Diagrams, CMP 1978, D. Bessis, A new method in the combinatoric of the topological expansion... CMP 1979

ORTHOGONAL POLYNOMIALS 
$$(\beta = 2)$$
  

$$det \begin{bmatrix} 1 & x_1 & \dots & x_1^{n-1} \\ 1 & x_2 & \dots & x_2^{n-1} \\ \vdots & \vdots & \vdots & \vdots \\ 1 & x_n & \dots & x_n^{n-1} \end{bmatrix} = det \begin{bmatrix} p_0(x_1) & p_1(x_1) & \dots & p_{n-1}(x_1) \\ p_0(x_2) & p_1(x_2) & \dots & p_{n-1}(x_2) \\ \vdots & \vdots & \vdots & \vdots \\ p_0(x_n) & p_1(x_n) & \dots & p_{n-1}(x_n) \end{bmatrix}$$

$$Z_N = \int dx_1 \dots dx_N \prod_{i>j} |x_i - x_j|^2 e^{-N\sum_j V(x_j)} = e_{i_1 \dots i_N} e_{j_1 \dots j_N} \prod_k \int dx_k p_{i_r}(x_k) p_{j_s}(x_k) e^{-NV(x_k)}$$
Choose orthogonal polynomials:  

$$\int dx e^{-NV(x)} p_i(x) p_j(x) = h_j \delta_{ij}$$

$$Z_N = N! h_0 \dots h_{N-1}$$

 $\rho(x) = \frac{1}{N} \langle \sum_{j=1}^{N} \delta(x - x_j) \rangle = e^{-V(x)} \frac{1}{N} \sum_{j=1}^{N} \frac{1}{h_j} p_j(x)^2 = \dots (Christoffel - Darboux formula)$ 

Correlation functions, level spacings, edge statistics (Tracy-Widom), phase transitions (multicut support of density), ...

#### THE STATISTICAL PROPERTIES OF THE EIGENVALUES ARE UNIVERSAL (THEY DO NOT DEPEND ON THE DISTRIBUTION OF THE MATRIX)

# 1/N EXPANSION

QCD: SU(3) local gauge theory, 3 quark states (vector field), 8 gluons (3x3 matrix field). Perturbation expansion in g gives Feynman diagrams (feasible at high energy).



QM problem with SO(3) symmetry solved by spherical harmonics & radial equation. In SO(N) symm. the leading term in 1/N expansion of the radial solution solves an algebraic equation (in the end put N=3)

## EULER: $\chi = 2$ - 2handles - holes = Faces + Vertices - Edges



 $\left[\frac{g}{\sqrt{N}}\right]^4 \frac{g}{N} N^5 \qquad \left[\frac{g}{\sqrt{N}}\right]^4 \frac{g}{N} N^4 \qquad \left[\frac{g}{\sqrt{N}}\right]^4 N^2$ 

 $N^{-2}$  diagrams on 2-torus

. . .

In d=0 the generating functional is an ordinary matrix integral

$$Z(g, N) = \int dH e^{-N \operatorname{tr}[H^2 + gH^4]}$$
  
$$dH = dx_1 \dots dx_N e^{-\sum x_j^2} \prod_{i>j} (x_i - x_j)^2 dU_{\text{Haar}}$$

Z(g,N) COUNTS VACUUM DIAGRAMS =  $N^2 Z_{planar}(g) + Z_{torus}(g) + ...$ 

## STATISTICAL MECHANICS ON PLANAR FEYNMAN DIAGRAMS — RANDOM SURFACES

 $Z_{planar}(g) = \sum_{V} g^{V} Z_{V} \quad \frac{\log Z_{V} \text{ counts connected graphs with V 4-vertices}}{\text{i.e. quadrangulations (dual graphs) with V faces}$ 

The planar series has finite radius of convergence:  $Z_V \approx g_{cr}^{-V}$  then  $-\log Z_V \approx \text{Area } \log g_{cr}$  2D Ising model for ferromagnetism: Onsager (1944) H=0 Spontaneous magnetization: Chen-Ning Yang (1952)

## ISING MODEL ON PLANAR FEYNMAN GRAPHS ${\mathcal G}$

$$Z_{ISING} = \sum_{\mathscr{G}_{4,N}} \sum_{S_i=\pm 1} \exp\left\{-\beta \sum_{ij} A_{ij}(\mathscr{G}_{4,N})S_iS_j - \beta H \sum_j S_j\right\}$$

ISING MODEL ON QUARTIC GRAPHS WITH FIELD H IS EQUIVALENT TO THE PLANAR 2-MATRIX MODEL:

 $dA \, dB \exp\{-N \text{tr}[A^2 + B^2 - (2e^{-2\beta}AB) + ge^{\beta H}A^4 + ge^{-\beta H}B^4]\}$ 





Yuri Kazakov (1986)

#### **ISING MODEL ON RANDOM PLANAR GRAPHS**

$$\int_{\mathsf{U}(n)} dU \exp\left[\frac{1}{t} \operatorname{tr}(AUBU^{\dagger})\right] = t^{\frac{1}{2}n(n-1)} \frac{\det\left[\exp\frac{1}{t}(x_i y_j)\right]}{\Delta(x)\Delta(y)} \prod_{j=0}^{n-1} j!$$

The Harish-Chandra formula (1957)

$$Z_{N} = \int d\mathbf{x} d\mathbf{y} \Delta(\mathbf{x}) \Delta(\mathbf{y}) \exp\left[-N \sum_{j} (x_{j}^{2} + y_{j}^{2} - 2e^{-2\beta} x_{j} y_{j} + ge^{\beta H} x_{j}^{4} + ge^{-\beta H} y_{j}^{4})\right]$$

Bi-orthogonal polynomials  $\int dx \, dy P_j(x) Q_k(y) e^{-w(x,y)} = h_k \delta_{jk}$ 

Critical limit = thermodynamic limit

critical exp	$\alpha$	$\beta$	$\gamma$	δ	$\nu d$	$\gamma_{str}$
regular	0	1/8	7/4	15	<b>2</b>	_
random	-1	1/2	<b>2</b>	<b>5</b>	3	-1/3



In accordance with CFT on random surfaces (Knizhnik-Polyakov-Zamolodchikov, 1988) They satisfy the standard relations



Giulio Casati

Italo Guarneri

# **1980: QUANTUM CHAOS** Milano - Novosibirsk



Dima Shepelyansky



Felix Izrailev



Joe Ford



Fritz Haake



**Boris Chirikov** 

Michael Berry

## **QUANTUM CHAOS**

(how does classical chaos show in QM?)





- A) Sinai billiard
- B) H atom in strong H field
- C) NO2 molecule
- D) ...
- E) Spectrum of 3D microwave cavity
- F) Frequencies in 1/4 of Sinai stadium

## THE KICKED ROTATOR

$$H = \frac{1}{2}P^{2} + K\cos\theta \sum_{n} \delta(t-n) \qquad P = -i\frac{d}{d\theta}$$
$$p' = p + K\sin\theta$$
$$\theta' = \theta + p' \qquad U = e^{-iK\cos\theta}e^{-iP^{2}/2}$$

Standard Map (Chirikov-Taylor, 1979)





 $K \gg 1$ ,  $\langle p^2 \rangle \propto \frac{1}{2} K^2 t$ . In QM the growth of energy stops The matrix  $\langle m | U | m' \rangle$  is "random" and banded with width K. Its eigenstates are exponentially localized (dynamical localization)  $\xi \approx K^2$ 



# **Band Random Matrices**

 $H = \sum_{j} u_j^2 \log u_j^2$  Entropy length of eigenvector **u**  $\beta = e^{H - H_{GOE}}$ 

Scaling of the localization of eigenvectors

G.Casati, L.Molinari, F. Izrailev, Scaling properties of Band Random Matrices, 1990

Determinants as Gaussian integrals with commuting and anti-commuting variables. Average over disorder. The auxiliary variables are now coupled. Solve in large N limit

$$\left\langle \frac{\det(M-z)}{\det(M-w)} \right\rangle \quad \left\langle \frac{\det(M-z)\det(M-z')}{\det(M-w)\det(M-w')} \right\rangle$$



Yan Fyodorov

Semicircle law

Scaling of localization

## ANDERSON LOCALIZATION

## Absence of Diffusion in Certain Random Lattices (1957) Philip Warren Anderson





Particle in cubic lattice. In each site a random number in [-W,W] For an infinite lattice: W<Wc extended eigenvectors (metal) W>Wc exp localized eigenvector (insulator)

 $H_1$  $H_2$  $H_n$ 



#### LOCALISATION THROUGH ENERGY-LEVEL CURVATURES D=3



Karol Życzkowski



Motion of eigenvalues with Bloch phase

 $K = \frac{E''(0)}{\Delta}$  level curvature





## **DIFFERENCE EQUATION & TRANSFER MATRIX**



SPECTRAL DUALITY: z is eigenvalue of T(E) iff E is eigenvalue of H(z)

1997

$$T(E) \left[ \begin{array}{c} u_1 \\ u_0 \end{array} \right] = z \left[ \begin{array}{c} u_1 \\ u_0 \end{array} \right]$$

$$H(z) = \begin{bmatrix} A_1 & B_1 & \frac{1}{z}C_1 \\ C_2 & \ddots & \ddots \\ & \ddots & \ddots & B_{n-1} \\ zB_n & C_n & A_n \end{bmatrix}$$

## THE SPECTRAL DUALITY

$$\det[z\mathbb{I}_{2m} - T(E)] = (-z)^m \frac{\det[E\mathbb{I}_{nm} - H(z)]}{\det(B_1 \cdots B_n)}$$



**Theorem** (Jensen) If f is holomorphic and  $f(0) \neq 0$ , and  $z_1 \dots z_n$  are its zeros in the disk of radius r, then:  $\int_0^{2\pi} \frac{d\theta}{2\pi} \ln |f(re^{i\theta})| = \ln |f(0)| - \sum_k \ln(|z_k|/r)$ .

$$\sum_{k=1}^{2m} \xi_k \,\theta(\xi_k) = \frac{1}{n} \int_0^{2\pi} \frac{d\theta}{2\pi} \ln\left|\det[H(e^{i\theta}) - E]\right| - \frac{1}{n} \ln\left|\det\left[B_1 \cdots B_n\right]\right|$$

Exact deterministic formula, analogous to the probabilistic Kunz-Souillard formula

$$\det[z\mathbb{I}_{2m} - T(E)] = (-z)^m \frac{\det[E\mathbb{I}_{nm} - H(z)]}{\det(B_1 \cdots B_n)}$$



Eigenvalues occupy spectral curves, that manifest when perturbed

## MOTION OF ENERGY EIGENVALUES





motion in  $\xi$ 



Eigenvalues (x,y) and size of eigenvectors (z axis)

## DETERMINISTIC EXPONENTIAL LOCALIZATION

**Theorem** (Demko, Moss and Smith) Let A be a positive definite block tridiagonal matrix, with square blocks of size m, let [a,b] be the smallest interval containing the spectrum of A, let  $A^{-1}[i,j]$  be any matrix element in the block  $(A^{-1})_{ij}$ . Then:

$$\left|A^{-1}[i,j]\right| \leq \begin{cases} C \, q^{|i-j|} & \text{ for } |i-j| \geq 1\\ 1/a & \text{ for } i=j \end{cases}$$

$$C = \frac{(\sqrt{b} + \sqrt{a})^2}{2ab}, \qquad q = \frac{\sqrt{b} - \sqrt{a}}{\sqrt{b} + \sqrt{a}}$$

Theorem extends with changes to a block matrix  $A = A^{\dagger} (AA^{\dagger})^{-1}$ 

$$(\mathsf{H} - \mathsf{E})^{-1} = \begin{pmatrix} G_{11} & \dots & G_{1n} \\ \dots & \dots & \dots \\ G_{n1} & \dots & G_{nn} \end{pmatrix} \qquad \mathsf{T}(\mathsf{E}) = \begin{pmatrix} -G_{1n}^{-1} & -G_{1n}^{-1}G_{11} \\ G_{nn}G_{1n}^{-1} & G_{nn}G_{1n}^{-1}G_{11} - G_{n1} \end{pmatrix}$$

If n >>1 the transfer matrix T(E) has m singular values larger than Kq<sup>-n/2</sup> and m singular values smaller than Kq<sup>n/2</sup> [q is evaluated for  $(H - E)^{\dagger}(H - E)$ ]

## **GRAPHENE NANOCONES AND PASCAL MATRICES**







	$S_0$	0	1						]
	0	0	1	$y_1$	0	1			
	1	1	0	1	0		0		
		$x_1$	1	0	0			1	
$H_2 =$		0	0	0	0	1			$y_2$
		1			1	0	1		
			0			1	0	1	
				1			1	0	1
					$x_2$			1	0 ]

$\det H_0 = x + y$
$\det H_1 = x^2 + 3xy + y^2$
$\det H_2 = x^3 + 9x^2y + 9xy^2 + y^3$
$\det H_3 = x^4 + 29x^3y + 72x^2y^2 + 29xy^3 + y^4$
$\det H_4 = x^5 + 99x^4y + 626x^3y^2 + 626x^2y^3 + 99xy^4 + y^5$
$\det H_5 = x^6 + 351x^5y + 6084x^4y^2 + 13869x^3y^3 + 6084x^2y^4 + 351xy^5 + y^6$

Conjecture for the determinant

from size  $n^2 \times n^2$ to size  $n \times n$ 

## A surprising connection with the PASCAL matrix



$$\det H_n(e^{-i\theta}, e^{i\theta}) = e^{-i(n+1)\theta} \det(Q_n + e^{2i\theta})$$

computed for special angles and all n by Andrews, Ciucu, Krattenthaler, Nienhuis and Mitra, in enumerative combinatorics of plane partitions (Mac Mahon, Stanley), lozenge tilings, dense loops on a cylinder (very hard work!)



l	n	$\theta = 0$	$\pi/6$	$\pi/3$	$\pi/2$	$\pi/4$
	2	20	$3^2\sqrt{3}$	7	0	$8\sqrt{2}$
l	3	132	10 <sup>2</sup>	42	2 <sup>4</sup>	70
l	4	1452	$25^{2}\sqrt{3}$	429	0	$526\sqrt{2}$
l	5	26741	$140^{2}$	7436	$7^{4}$	13167
	6	826540	$588^2\sqrt{3}$	218348	0	$280772\sqrt{2}$

# Thank you for your attention

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