

# Level statistics of eigenvalues for 1D random Schrödinger operators

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12th Workshop on Markov Processes and Related Topics  
July 17, 2016  
Jiangsu Normal University, Xuzhou, China

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- **Two mathematical aspects to study:**
  - 1 **Spectral properties:** Point spectrum or Continuous spectrum
  - 2 **Local structures of spectrum:** Poisson distribution or other dependent distribution

- Schrödinger operators with random decaying potentials

$$H_\omega = -\frac{d^2}{dx^2} + a(x)F(X_x(\omega)),$$

where  $\{X_x\}_{x \geq 0}$  is a B.M. on  $\mathbb{T}^d$  and  $F$  is a smooth function on  $\mathbb{T}^d$  satisfying

$$\int_{\mathbb{T}^d} F(x) dx = 0, \quad F \neq 0.$$

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- $a(x)$  decays with order

$$a(x) \sim x^{-\alpha} \quad \text{as } x \rightarrow \infty \quad \exists \alpha \geq 0.$$



# Random matrix v.s. Random Schrödinger operator

- Discrete random Schrödinger operators  $\Delta_d + V_n$

$$\begin{pmatrix} V_1 & 1 & 0 & 0 & \cdots & \cdots \\ 1 & V_2 & 1 & 0 & \cdots & \cdots \\ 0 & 1 & V_3 & 1 & \cdots & \cdots \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \cdots & \cdots & \cdots & 1 & V_n & 1 \\ \cdots & \cdots & \cdots & \cdots & \cdots & \ddots \end{pmatrix}$$

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- Random matrix

$$\begin{pmatrix} X_{11} & X_{12} & X_{13} & X_{14} & \cdots \\ X_{12} & X_{22} & X_{23} & X_{24} & \cdots \\ X_{13} & X_{23} & X_{33} & X_{34} & \cdots \\ X_{14} & X_{24} & X_{34} & X_{44} & \cdots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{pmatrix}$$

# Spectral properties

- The spectral properties for  $H_\omega$  (K-Ushiroya 1988)  
On  $[0, \infty)$  we have

$\alpha > 1/2$	a.c. spec.
$\alpha = 1/2$	$\exists E_c > 0$ s.t. $\left\{ \begin{array}{l} \text{point spec. on } (0, E_c) \\ \text{s.c. spec. on } (E_c, \infty) \end{array} \right.$
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- If  $\alpha = 0$ , Molchanov-Goldsheid-Pastur (1977): point spec.

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$$\xi_L = \sum_{j \geq 1} \delta_{L(\sqrt{E_j(L)} - \sqrt{E_0})}.$$

- If  $H_\omega = -\frac{d^2}{dx^2}$ , namely  $a(x) = 0$ , then

$$\sqrt{E_j(L)} = \frac{\pi j}{L} \implies \xi_L = \sum_{j \geq 1} \delta_{(\pi j - L\sqrt{E_0})}$$

# Classical results on limit of eigenvalues distribution

- **Molchanov 1981** In  $\mathbb{R}^1$  if  $\alpha = 0$

$$H_\omega = -\frac{d^2}{dx^2} + F(X_x(\omega))$$

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$$\zeta_L \xrightarrow{L \rightarrow \infty} \text{Poisson}(n(E_0) d\lambda) \quad (n(E) \text{ is the density of states})$$



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- **Minami 1996** In  $\mathbb{Z}^d$

$$H_\omega = \Delta_d + V_\omega(x),$$

$$\{V_\omega(x)\}_{x \in \mathbb{Z}^d} \text{ i.i.d. with smooth prob. density}$$

If  $E_0$  is in the point spectral region, then

$$\zeta_{\Lambda_L} \xrightarrow{L \rightarrow \infty} \text{Poisson}(n(E_0) d\lambda).$$

# Main results

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- If  $0 < \alpha < \frac{1}{2}$  (subcritical) (K-Nakano 2016)

$$\zeta_L \xrightarrow{L \rightarrow \infty} \text{Poisson} \left( \frac{d\lambda}{\pi} \right)$$

# Supercritical case

- Clock process (Kotani-Nakano 2014)  
Assume the subsequence  $\{L_j\}_{j \geq 1}$  satisfies

$$\sqrt{E_0}L_j = m_j\pi + \gamma + o(1) \quad \text{as } j \rightarrow \infty$$

for some  $m_j \in \mathbb{N}$  satisfying  $m_j \rightarrow \infty$  and  $\gamma \in [0, \pi)$ . Then we have

$$\tilde{\zeta}_\infty = \lim_{d \rightarrow \infty} \zeta_{L_j}.$$

$\tilde{\zeta}_\infty$  is

$$\tilde{\zeta}_\infty = \sum_{n \in \mathbb{Z}} \delta_{\theta_\gamma + n\pi},$$

where  $\theta_\gamma$  is a random variable taking value in  $[0, \pi]$ .

# Critical case

- For a C-B.M  $\{Z_t\}_{t \geq 0}$  let  $\alpha_t^\beta(\lambda)$  be the solution to

$$d\alpha_t^\beta(\lambda) = \lambda e^{-t} dt + \frac{2}{\sqrt{\beta}} \operatorname{Re} \left\{ \left( e^{i\alpha_t^\beta(\lambda)} - 1 \right) dZ_t \right\}, \quad \alpha_0^\beta(\lambda) = 0.$$

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- $\alpha_t^\beta(\lambda)$  is non-decreasing in  $\lambda$ , and the limit

$$\exists \alpha_\infty^\beta(\lambda) = \lim_{t \rightarrow \infty} \alpha_t^\beta(\lambda) \in 2\pi\mathbb{Z}$$

exists a.s. and *Sine* $_\beta$ -process  $\zeta_\beta$  is defined by

$$\zeta_\beta([\lambda_1, \lambda_2]) = \frac{\alpha_\infty^\beta(\lambda_2) - \alpha_\infty^\beta(\lambda_1)}{2\pi} \quad (\text{Varko-Virag 2009}).$$

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- The limit process  $\zeta_\infty \stackrel{d}{=} \lim_{L \rightarrow \infty} \zeta_L$  exists and  $\zeta_\infty = \zeta_\beta$  with

$$\beta = \beta(E_0) = -4E_0 \left( \operatorname{Re} \left( \left( \frac{1}{2}\Delta + 2i\sqrt{E_0} \right)^{-1} F, F \right) \right)^{-1} > 0.$$



# Ideas of the proof

- For a solution  $\varphi$  to the eigen-equation  $H\varphi = \kappa^2\varphi$  set

$$\theta = \arg \left( \frac{\varphi'}{\kappa} + i\varphi \right) \quad (\text{The Prüfer variable}).$$

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- Then  $\theta$  satisfies

$$\theta'_t(\kappa) = \kappa + \frac{1}{2\kappa} a(t) F(X_t) \operatorname{Re} \left( e^{2i\theta_t(\kappa)} - 1 \right), \quad \theta_0(\kappa) = 0.$$

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- Define

$$\Theta_t(\lambda) = \theta_t \left( \sqrt{E_0} + \frac{\lambda}{t} \right) - \theta_t \left( \sqrt{E_0} \right), \quad \phi_t = \pi \left\{ \frac{\theta_t(\sqrt{E_0})}{\pi} \right\},$$

where  $\{x\} \in [0, 1)$  denotes the fractional part of  $x$ . Then

$$\zeta_L(f) = \sum_{k \in \mathbb{Z}} f \left( \Theta_L^{-1}(k\pi - \phi_L) \right).$$

# Ideas of the proof

- The key equation

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- A prototype for this integral is

$$\int_0^t \frac{\sin s}{s^\alpha} ds,$$

and **Integration by parts** gives

$$\int_0^t \frac{\sin s}{s^\alpha} ds = \frac{1 - \cos t}{t^\alpha} - \alpha \int_0^t \frac{1 - \cos s}{s^{\alpha+1}} ds.$$

# Subcritical case

- We can show for  $\alpha > 0$  ( $a(x) = x^{-\alpha} + o(x^{-\alpha})$ )

$$d\Theta_{nt}(\lambda) \doteq \lambda dt + n^{\frac{1}{2}-\alpha} \operatorname{Re} \left[ \left( e^{2i\Theta_{nt}(\lambda)} - 1 \right) t^{-\alpha} dZ_t \right]$$

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- If  $0 < \alpha < 1/2$ , Time change  $t = s^\gamma$  ( $\gamma = \frac{1}{1-2\alpha} > 1$ )

$$d\Theta_{ns^\gamma}(\lambda) \doteq \lambda \gamma s^{\gamma-1} ds + n^{\frac{1}{2}-\alpha} \operatorname{Re} \left[ \left( e^{2i\Theta_{ns^\gamma}(\lambda)} - 1 \right) d\tilde{Z}_s \right]$$

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- Allez-Dumaz (2014) showed

$$\lim_{\beta \rightarrow 0} \text{Sine}_\beta\text{-process } \alpha_\infty^\beta(\lambda) = \text{Poisson} \left( \frac{d\lambda}{2\pi} \right).$$

Recall  $\alpha_\infty^\beta(\lambda) = \lim_{t \rightarrow \infty} \alpha_t^\beta(\lambda)$  and  $\alpha_t^\beta(\lambda)$  is defined by

$$d\alpha_t^\beta(\lambda) = \lambda e^{-t} dt + \frac{2}{\sqrt{\beta}} \operatorname{Re} \left\{ \left( e^{i\alpha_t^\beta(\lambda)} - 1 \right) dZ_t \right\}.$$



# Observation

- For simplicity fix  $\lambda$ . Then

$$d\alpha_t^\beta(\lambda) = \lambda e^{-t} dt + \frac{2}{\sqrt{\beta}} \operatorname{Re} \left\{ \left( e^{i\alpha_t^\beta(\lambda)} - 1 \right) dZ_t \right\}$$

$\Updownarrow$

$$dX_t = \lambda e^{-t} dt + \frac{2\sqrt{2}}{\sqrt{\beta}} \sin \frac{X_t}{2} dB_t.$$

# Observation

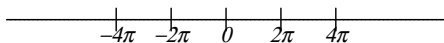
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- $\{X_t\}_{t \geq 0}$  moves on each interval  $(2n\pi, 2(n+1)\pi)$  below randomly and it never reaches the left edge  $2n\pi$  and once reaches the right edge  $2(n+1)\pi$ , then it never returns to  $(2n\pi, 2(n+1)\pi)$ .



# Subcritical case

One can apply the argument by Allez-Dumaz to our  $\Theta_{ns\gamma}(\lambda)$  and obtain

## Theorem

(Kotani-Nakano)  $\{\Theta_{nt}(\lambda), \phi_{nt}\}$  converges to  $\{\widehat{\Theta}_t(\lambda), \widehat{\phi}_t\}$ , the two processes are independent and

(1)  $\widehat{\phi}_t$  has the uniform distribution on  $[0, \pi)$  for each  $t > 0$ .

(2)

$$\widehat{\Theta}_t(\lambda) = \pi \int_{[0,t] \times [0,\lambda]} \Pi(dsd\xi)$$

where  $\Pi(dsd\xi)$  is the Poisson random measure on  $\mathbb{R}^2$  whose intensity measure is  $dsd\xi$ .

# Related results

(1) **CMV matrices** Killip-Stoiciu 2009

$$\Xi_k = \begin{pmatrix} \bar{\alpha}_k & \sqrt{1 - |\alpha_k|^2} \\ \sqrt{1 - |\alpha_k|^2} & -\alpha_k \end{pmatrix} \quad \text{with } |\alpha_k| < 1$$

$$\mathcal{L} = \text{diag}(\Xi_0, \Xi_2, \Xi_4, \dots), \quad \mathcal{M} = \text{diag}(1, \Xi_1, \Xi_3, \dots)$$

$$\text{CMV matrix } \mathcal{C} = \mathcal{C}(\alpha_0, \alpha_1, \alpha_2, \dots) := \mathcal{L}\mathcal{M}$$

CMV matrix is unitary. Assume  $\mathbb{E}(|\alpha_k|^2) = ck^{-\alpha} + o(k^{-\alpha})$ . Then

$$\alpha > \frac{1}{2} \quad \text{Clock process}$$

$$\alpha = \frac{1}{2} \quad \text{Sine}_\beta\text{-process}$$

$$0 < \alpha < \frac{1}{2} \quad \text{Poisson point process}$$

- (2) **Discrete Schrödinger** Krichevski-Valko-Virag 2012

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- (3) **Random matrices** Valko-Virag 2009

$$\beta\text{-ensembles } \Lambda_n^{\beta}: Z^{-1} e^{-\beta \sum_{k=1}^n \lambda_k^2 / 4} \prod_{j < k} |\lambda_j - \lambda_k|^{\beta}$$

Let  $\{\mu_n\}_{n \geq 1}$  be a sequence s.t.  $n^{1/6} (2\sqrt{n} - |\mu_n|) \rightarrow +\infty$ .  
Then

$$\sqrt{4n - \mu_n^2} \left( \Lambda_n^{\beta} - \mu_n \right) \rightarrow \text{Sine}_{\beta}\text{-process}$$

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- Remark: In case  $\alpha = \frac{1}{2}$  and  $E_0 = E_c$  we have  $\beta = 2$ , and Sine $_{\beta}$  - process arises from Gaussian unitary ensemble.

Thank you for your attention