Tracy-Widom fluctuations for the corner growth model with inhomogeneous geometric weights

Elnur Emrah

University of Wisconsin-Madison

May 2016

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <



◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

• Weights:

$$W = \{W(i,j)\}_{i,j\in\mathbb{N}} \stackrel{d}{=} \mathbf{P}.$$



◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• Weights:

$$W = \{W(i,j)\}_{i,j\in\mathbb{N}} \stackrel{d}{=} \mathbf{P}.$$

• Last-passage times:

$$G(m,n) = \max_{\pi:(1,1)\to(m,n)} \sum_{(i,j)\in\pi} W(i,j).$$



▲ロト ▲御 ト ▲ 臣 ト ▲ 臣 ト の Q @

Weights:

$$W = \{W(i,j)\}_{i,j\in\mathbb{N}} \stackrel{d}{=} \mathbf{P}.$$

• Last-passage times:

$$G(m, n) = \max_{\pi: (1,1) \to (m,n)} \sum_{(i,j) \in \pi} W(i,j).$$

- The maximum is over *directed* paths from (1, 1) to (*m*, *n*).



Weights:

$$W = \{W(i,j)\}_{i,j\in\mathbb{N}} \stackrel{d}{=} \mathbf{P}.$$

• Last-passage times:

$$G(m, n) = \max_{\pi: (1,1) \to (m,n)} \sum_{(i,j) \in \pi} W(i,j).$$

- The maximum is over *directed* paths from (1, 1) to (*m*, *n*).



• KPZ (Kardar-Parisi-Zhang) universality conjecture for one-point limit fluctuations of the last-passage times:

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

• KPZ (Kardar-Parisi-Zhang) universality conjecture for one-point limit fluctuations of the last-passage times:

$$\lim_{n\to\infty} \mathbf{P}\left\{\frac{G(\lfloor nr \rfloor, n) - n\gamma(r)}{n^{\frac{1}{3}}\sigma(r)} \leqslant s\right\} = F_{\mathrm{GUE}}(s) \quad \text{ for } s \in \mathbb{R}.$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●

 KPZ (Kardar-Parisi-Zhang) universality conjecture for one-point limit fluctuations of the last-passage times:

$$\lim_{n\to\infty} \mathbf{P}\left\{\frac{G(\lfloor nr \rfloor, n) - n\gamma(r)}{n^{\frac{1}{3}}\sigma(r)} \leqslant s\right\} = F_{\mathrm{GUE}}(s) \quad \text{ for } s \in \mathbb{R} \,.$$

• The conjecture should hold for a *large* class of **P**. It has been verified when the weights are i.i.d. exponential or geometric. [Johansson '00]

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

Let q ∈ (0,1). Assume the weights are independent and
 P(W(i,j) = k) = (1 - q)q^k for i, j ∈ N and k ∈ Z₊

Let q ∈ (0,1). Assume the weights are independent and
 P(W(i,j) = k) = (1 - q)q^k for i, j ∈ N and k ∈ Z₊

• Law of large numbers. [Cohn, Elkies, Propp '96], [Josckusch, Propp, Shor '98], [Seppäläinen '98]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P-a.s.}}{=} \gamma(r) = \frac{q}{1-q}(r+1) + \frac{2\sqrt{q}}{1-q}\sqrt{r}$$
for $r > 0$.

(日) (同) (三) (三) (三) (○) (○)

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• Right tail bound. [Corwin, Liu, Wang '15]. There exist $M, \delta, c > 0$ such that, for $M \leq s \leq \delta n^{1/3}$,

 $\mathsf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + n^{1/3}s) \le \exp(-cs).$

• Right tail bound. [Corwin, Liu, Wang '15]. There exist $M, \delta, c > 0$ such that, for $M \leq s \leq \delta n^{1/3}$,

 $\mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + n^{1/3}s) \le \exp(-cs).$

• One-point limit fluctuations. [Johansson '00]

 $\lim_{n\to\infty} \mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + n^{1/3}\sigma(r)s) = F_{\mathrm{GUE}}(s) \quad \text{ for } s \in \mathbb{R},$

where

$$\sigma(r) = rac{1}{1-q} \left(rac{q}{r}
ight)^{1/6} (\sqrt{q} + \sqrt{r})^{2/3} (1 + \sqrt{qr})^{2/3}.$$

CGM with i.i.d. exponential weights

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• Let $\lambda \in (0, \infty)$. Assume the weights are independent and $\mathbf{P}(W(i,j) \ge x) = \exp(-\lambda x)$ for $i, j \in \mathbb{N}$ and $x \ge 0$

• Let $\lambda \in (0, \infty)$. Assume the weights are independent and $\mathbf{P}(W(i,j) \ge x) = \exp(-\lambda x)$ for $i, j \in \mathbb{N}$ and $x \ge 0$

• Law of large numbers [Rost '81]. For r > 0,

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\text{P-a.s.}}{=} \gamma(r) = \frac{1}{\lambda}(r+1) + \frac{2}{\lambda}\sqrt{r}$$

CGM with i.i.d. exponential weights

.

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

CGM with i.i.d. exponential weights

• Right tail bound. [Seppäläinen '98, Johansson '00] For $s \ge 0$,

 $\mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + ns) \le \exp(-nK(r, s))$

.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへで

for some explicit K(r, s).

• Right tail bound. [Seppäläinen '98, Johansson '00] For $s \ge 0$,

 $\mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + ns) \le \exp(-nK(r, s))$

for some explicit K(r, s). In fact,

 $\lim_{n\to\infty} -\frac{1}{n}\log \mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + ns) = K(r, s).$

.

• Right tail bound. [Seppäläinen '98, Johansson '00] For $s \ge 0$,

 $\mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + ns) \le \exp(-nK(r, s))$

for some explicit K(r, s). In fact,

$$\lim_{n\to\infty} -\frac{1}{n}\log \mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + ns) = K(r, s).$$

• One-point limit fluctuations. [Johansson '00]

 $\lim_{n\to\infty} \mathbf{P}(G(\lfloor nr \rfloor, n) \ge n\gamma(r) + n^{1/3}\sigma(r)s) = F_{\mathrm{GUE}}(s) \quad \text{ for } s \in \mathbb{R},$

where $\sigma(r) = r^{-1/6}(1+r)^{4/3}$.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• Let $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$ be sequences in (0, 1).

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

- Let $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$ be sequences in (0, 1).
- The weights are still independent but at site (i, j) parameter $q = a_i b_j$ i.e.

 $\mathbf{P}(W(i,j)=k)=(1-a_ib_j)a_i^kb_j^k \quad \text{ for } i,j\in\mathbb{N} \text{ and } k\in\mathbb{Z}_+\,.$

- Let $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$ be sequences in (0, 1).
- The weights are still independent but at site (i, j) parameter $q = a_i b_j$ i.e.

 $\mathbf{P}(W(i,j)=k)=(1-a_ib_j)a_i^kb_j^k$ for $i,j\in\mathbb{N}$ and $k\in\mathbb{Z}_+$.

• The distribution of last-passage times can be expressed as a Fredholm determinant with explicit kernel. [Johansson '01]

- Let $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$ be sequences in (0, 1).
- The weights are still independent but at site (i, j) parameter $q = a_i b_j$ i.e.

 $\mathbf{P}(W(i,j)=k)=(1-a_ib_j)a_i^kb_j^k \quad \text{ for } i,j\in\mathbb{N} \text{ and } k\in\mathbb{Z}_+\,.$

• The distribution of last-passage times can be expressed as a Fredholm determinant with explicit kernel. [Johansson '01]



 $\Rightarrow \begin{cases} \text{Fredholm determinants} \\ \text{for } \mathbf{P}(G(m, n) \leq k) \end{cases}$

Randomized parameters

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

Assume that (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} are ergodic random sequences.

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

- Assume that (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} are ergodic random sequences.
 - No assumption on the joint distribution of these sequences.

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 の�?

- Assume that (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} are ergodic random sequences.
 - No assumption on the joint distribution of these sequences.
 - Let α and β denote the distributions of a_i and b_j , respectively.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

- Assume that (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} are ergodic random sequences.
 - No assumption on the joint distribution of these sequences.
 - Let α and β denote the distributions of a_i and b_j , respectively.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

- Inhomogeneity averages out.

- Assume that (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} are ergodic random sequences.
 - No assumption on the joint distribution of these sequences.
 - Let α and β denote the distributions of a_i and b_j , respectively.
 - Inhomogeneity averages out. For any bounded f, g

$$\lim_{n\to\infty}\frac{1}{n}\sum_{i=1}^n f(a_i) + g(b_i) \stackrel{a.s.}{=} \int_0^1 f(a)\alpha(da) + \int_0^1 g(b)\beta(db).$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

- Assume that (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} are ergodic random sequences.
 - No assumption on the joint distribution of these sequences.
 - Let α and β denote the distributions of a_i and b_j , respectively.
 - Inhomogeneity averages out. For any bounded f, g

$$\lim_{n\to\infty}\frac{1}{n}\sum_{i=1}^n f(a_i) + g(b_i) \stackrel{a.s.}{=} \int_0^1 f(a)\alpha(da) + \int_0^1 g(b)\beta(db).$$

• Our results hold for a.e realization of $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$.

Law of large numbers for the last-passage times

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ
• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-a.s.}{=} \gamma(r) = \inf_{\bar{\alpha} \le z \le \frac{1}{\beta}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-a.s.}{=} \gamma(r) = \inf_{\bar{\alpha} \leqslant z \leqslant \frac{1}{\beta}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

▲□▶ ▲□▶ ▲三▶ ▲三▶ 三三 のへで

- Notation. $\bar{\eta}$ is the right endpoint of the support of $\eta \in \mathcal{M}_1(\mathbb{R})$.

• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-\mathbf{a.s.}}{=} \gamma(r) = \inf_{\bar{\alpha} \leqslant z \leqslant \frac{1}{\bar{\beta}}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

- Notation. $\overline{\eta}$ is the right endpoint of the support of $\eta \in \mathcal{M}_1(\mathbb{R})$.
- Obtained assuming the pair $(a_i)_{i \in \mathbb{N}}, (b_j)_{j \in \mathbb{N}}$ is totally ergodic.

• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-\mathbf{a.s.}}{=} \gamma(r) = \inf_{\bar{\alpha} \leqslant z \leqslant \frac{1}{\bar{\beta}}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

- Notation. $\bar{\eta}$ is the right endpoint of the support of $\eta \in \mathcal{M}_1(\mathbb{R})$.
- Obtained assuming the pair $(a_i)_{i \in \mathbb{N}}, (b_j)_{j \in \mathbb{N}}$ is totally ergodic.

• There exists a unique minimizing value $\zeta(r) \in [\bar{\alpha}, 1/\bar{\beta}]$ for z.

• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-\mathbf{a.s.}}{=} \gamma(r) = \inf_{\bar{\alpha} \leqslant z \leqslant \frac{1}{\bar{\beta}}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

- Notation. $\bar{\eta}$ is the right endpoint of the support of $\eta \in \mathcal{M}_1(\mathbb{R})$.
- Obtained assuming the pair $(a_i)_{i \in \mathbb{N}}, (b_j)_{j \in \mathbb{N}}$ is totally ergodic.

- There exists a unique minimizing value $\zeta(r) \in [\bar{\alpha}, 1/\bar{\beta}]$ for z.
- For some (explicit) critical values $c_1 = c_1(\alpha, \beta)$ and $c_2 = c_2(\alpha, \beta)$,

• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-\mathbf{a.s.}}{=} \gamma(r) = \inf_{\bar{\alpha} \leqslant z \leqslant \frac{1}{\bar{\beta}}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

- Notation. $\bar{\eta}$ is the right endpoint of the support of $\eta \in \mathcal{M}_1(\mathbb{R})$.
- Obtained assuming the pair $(a_i)_{i \in \mathbb{N}}, (b_j)_{j \in \mathbb{N}}$ is totally ergodic.

- There exists a unique minimizing value $\zeta(r) \in [\bar{\alpha}, 1/\bar{\beta}]$ for z.
- For some (explicit) critical values $c_1 = c_1(\alpha, \beta)$ and $c_2 = c_2(\alpha, \beta)$,

- $\zeta = \overline{\alpha}$ if and only if $r \leq c_1(\alpha, \beta)$.

• Law of large numbers. [E. '15]

$$\lim_{n \to \infty} \frac{G(\lfloor nr \rfloor, n)}{n} \stackrel{\mathbf{P}-a.s.}{=} \gamma(r) = \inf_{\bar{\alpha} \leqslant z \leqslant \frac{1}{\bar{\beta}}} \left\{ r \int_{0}^{1} \frac{a\alpha(da)}{z-a} + \int_{0}^{1} \frac{bz\beta(db)}{1-bz} \right\}$$

- Notation. $\bar{\eta}$ is the right endpoint of the support of $\eta \in \mathcal{M}_1(\mathbb{R})$.
- Obtained assuming the pair $(a_i)_{i \in \mathbb{N}}, (b_j)_{j \in \mathbb{N}}$ is totally ergodic.

- There exists a unique minimizing value $\zeta(r) \in [\bar{\alpha}, 1/\bar{\beta}]$ for z.
- For some (explicit) critical values $c_1 = c_1(\alpha, \beta)$ and $c_2 = c_2(\alpha, \beta)$,
 - $\zeta = \overline{\alpha}$ if and only if $r \leq c_1(\alpha, \beta)$.
 - $\zeta = 1/\overline{\beta}$ if and only if $r \ge c_2(\alpha, \beta)$.

Linear and strictly concave segments

Linear and strictly concave segments



Figure: Plot of $r \mapsto \gamma(r)$ (red) when $\alpha = \frac{1}{9}(1-a)^8 da$ and $\beta = \frac{1}{4068}(\frac{1}{2}-b)^8 \mathbf{1}_{b \leq \frac{1}{2}} db$. $c_1 \approx 0.381$ and $c_2 \approx 5.842$. (blue)

▲ロト ▲圖ト ▲画ト ▲画ト 三直 - の文(で)

Linear and strictly concave segments



Figure: Plot of $r \mapsto \gamma(r)$ (red) when $\alpha = \frac{1}{9}(1-a)^8 da$ and $\beta = \frac{1}{4068}(\frac{1}{2}-b)^8 \mathbf{1}_{b \leq \frac{1}{2}} db$. $c_1 \approx 0.381$ and $c_2 \approx 5.842$. (blue)

 $- c_1 = 0 \text{ iff } \int \frac{\alpha(da)}{(\bar{\alpha} - a)^2} = \infty \text{ and } c_2 = \infty \text{ iff } \int \frac{\beta(db)}{(\bar{\beta} - b)^2} = \infty.$



・ロト ・ 日下 ・ 日下 ・ 日下 ・ 今日・

• Weights are independent Bernoullis and

 $\mathbf{P}(W(i,j)=1)=p_i$

for some ergodic $(p_i)_{i \in \mathbb{N}}$.



• Weights are independent Bernoullis and

 $\mathbf{P}(W(i,j)=1)=p_i$

- for some ergodic $(p_i)_{i \in \mathbb{N}}$.
- Last-passage times:

$$G(m,n) = \max_{\pi:(1,1)\to(m,n)} \sum_{(i,j)\in\pi} W(i,j).$$



• Weights are independent Bernoullis and

 $\mathbf{P}(W(i,j)=1)=p_i$

- for some ergodic $(p_i)_{i \in \mathbb{N}}$.
- Last-passage times:

$$G(m, n) = \max_{\pi: (1,1) \to (m,n)} \sum_{(i,j) \in \pi} W(i,j)$$

- The maximum is over weak/strict paths from (1,1) to (m, n).



• Weights are independent Bernoullis and

 $\mathbf{P}(W(i,j)=1)=p_i$

- for some ergodic $(p_i)_{i \in \mathbb{N}}$.
- Last-passage times:

$$G(m, n) = \max_{\pi: (1,1) \to (m,n)} \sum_{(i,j) \in \pi} W(i,j)$$

- The maximum is over weak/strict paths from (1,1) to (m, n).



▲□▶ ▲圖▶ ★ 圖▶ ★ 圖▶ → 圖 → のへぐ

Law of large numbers. γ(r) ^{P-a.s.} lim_{n→∞} n⁻¹G([nr], n) has a linear, strictly concave and constant segments.

Law of large numbers. γ(r) ^{P-a.s.} lim_{n→∞} n⁻¹G([nr], n) has a linear, strictly concave and constant segments.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• Order of fluctuations and the limit distributions.

Law of large numbers. γ(r) ^{P-a.s.} lim_{n→∞} n⁻¹G([nr], n) has a linear, strictly concave and constant segments.

- Order of fluctuations and the limit distributions.
 - Strictly concave region: $n^{1/3}$ and $F_{\rm GUE}$.

Law of large numbers. γ(r) ^{P-a.s.} lim_{n→∞} n⁻¹G([nr], n) has a linear, strictly concave and constant segments.

- Order of fluctuations and the limit distributions.
 - Strictly concave region: $n^{1/3}$ and F_{GUE} .
 - Linear region: $n^{1/2}$ and Gaussian distribution.

Law of large numbers. γ(r) ^{P-a.s.} lim_{n→∞} n⁻¹G([nr], n) has a linear, strictly concave and constant segments.

- Order of fluctuations and the limit distributions.
 - Strictly concave region: $n^{1/3}$ and F_{GUE} .
 - Linear region: $n^{1/2}$ and Gaussian distribution.
 - Critical directions: ? and ?

- Law of large numbers. γ(r) ^{P-a.s.} lim_{n→∞} n⁻¹G([nr], n) has a linear, strictly concave and constant segments.
- Order of fluctuations and the limit distributions.
 - Strictly concave region: $n^{1/3}$ and F_{GUE} .
 - Linear region: $n^{1/2}$ and Gaussian distribution.
 - Critical directions: ? and ?
- We presently observe Tracy-Widom fluctuations in the strictly concave region for the inhomogeneous CGM.

• Set $m = \lfloor nr \rfloor$.



• Set
$$m = \lfloor nr \rfloor$$
. Introduce $\alpha_m = \frac{1}{m} \sum_{i=1}^m \delta_{a_i}$ and $\beta_n = \frac{1}{n} \sum_{j=1}^n \delta_{b_j}$.

• Set
$$m = \lfloor nr \rfloor$$
. Introduce $\alpha_m = \frac{1}{m} \sum_{i=1}^m \delta_{a_i}$ and $\beta_n = \frac{1}{n} \sum_{j=1}^n \delta_{b_j}$.

• LLN limit takes the form

$$\gamma_n = \inf_{\bar{\alpha}_m < z < 1/\bar{\beta}_n} \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \bigg|_{r=m/n}$$

• Set
$$m = \lfloor nr \rfloor$$
. Introduce $\alpha_m = \frac{1}{m} \sum_{i=1}^m \delta_{a_i}$ and $\beta_n = \frac{1}{n} \sum_{j=1}^n \delta_{b_j}$.

LLN limit takes the form

$$\gamma_n = \inf_{\bar{\alpha}_m < z < 1/\bar{\beta}_n} \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \bigg|_{r=m/n}$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

- $\bar{\alpha}_m = \max_{i \in [m]} a_i$ and $1/\bar{\beta}_n = \min_{j \in [n]} 1/b_j$.

• Set
$$m = \lfloor nr \rfloor$$
. Introduce $\alpha_m = \frac{1}{m} \sum_{i=1}^m \delta_{a_i}$ and $\beta_n = \frac{1}{n} \sum_{j=1}^n \delta_{b_j}$.

• LLN limit takes the form

$$\gamma_n = \inf_{\bar{\alpha}_m < z < 1/\bar{\beta}_n} \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \bigg|_{r=m/n}$$

- $\bar{\alpha}_m = \max_{i \in [m]} a_i$ and $1/\bar{\beta}_n = \min_{j \in [n]} 1/b_j$.
- ζ_n : the unique minimizing z value for r = m/n

• Set
$$m = \lfloor nr \rfloor$$
. Introduce $\alpha_m = \frac{1}{m} \sum_{i=1}^m \delta_{a_i}$ and $\beta_n = \frac{1}{n} \sum_{j=1}^n \delta_{b_j}$.

• LLN limit takes the form

$$\gamma_n = \inf_{\bar{\alpha}_m < z < 1/\bar{\beta}_n} \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \Big|_{r=m/n}$$

- $\bar{\alpha}_m = \max_{i \in [m]} a_i$ and $1/\bar{\beta}_n = \min_{j \in [n]} 1/b_j$.
- ζ_n : the unique minimizing z value for r = m/n

$$-\sigma_n^3 = \frac{1}{2}\zeta_n^2 \partial_z^2 \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \Big|_{(z = \zeta_n, r = m/n)}$$

• Set
$$m = \lfloor nr \rfloor$$
. Introduce $\alpha_m = \frac{1}{m} \sum_{i=1}^m \delta_{a_i}$ and $\beta_n = \frac{1}{n} \sum_{j=1}^n \delta_{b_j}$.

LLN limit takes the form

$$\gamma_n = \inf_{\bar{\alpha}_m < z < 1/\bar{\beta}_n} \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \Big|_{r=m/n}$$

- $\bar{\alpha}_m = \max_{i \in [m]} a_i$ and $1/\bar{\beta}_n = \min_{j \in [n]} 1/b_j$.
- ζ_n : the unique minimizing z value for r = m/n

$$-\sigma_n^3 = \frac{1}{2}\zeta_n^2 \partial_z^2 \left\{ \frac{r}{m} \sum_{i=1}^m \frac{a_i}{z - a_i} + \frac{1}{n} \sum_{j=1}^n \frac{b_j z}{1 - b_j z} \right\} \Big|_{(z = \zeta_n, r = m/n)}$$

- By ergodicity, $\lim_{n \to \infty} \gamma_n = \gamma(r)$, $\lim_{n \to \infty} \zeta_n = \zeta(r)$ and $\lim_{n \to \infty} \sigma_n = \sigma(r)$.

• Recurring assumptions: $\bar{\alpha}\bar{\beta} < 1$ and $c_1(\alpha,\beta) < r < c_2(\alpha,\beta)$.

• Recurring assumptions: $\bar{\alpha}\bar{\beta} < 1$ and $c_1(\alpha,\beta) < r < c_2(\alpha,\beta)$.

 $- \bar{\alpha}\bar{\beta} < 1 \text{ iff } \sup_{i,j\in\mathbb{N}} \mathbf{E} W(i,j) < \infty \text{ iff } c_1(\alpha,\beta) < c_2(\alpha,\beta).$

• Recurring assumptions: $\bar{\alpha}\bar{\beta} < 1$ and $c_1(\alpha,\beta) < r < c_2(\alpha,\beta)$.

$$- \bar{\alpha}\bar{\beta} < 1 \text{ iff } \sup_{i,j\in\mathbb{N}} \mathbf{E} W(i,j) < \infty \text{ iff } c_1(\alpha,\beta) < c_2(\alpha,\beta).$$



• Recurring assumptions: $\bar{\alpha}\bar{\beta} < 1$ and $c_1(\alpha,\beta) < r < c_2(\alpha,\beta)$.

$$- \bar{\alpha}\bar{\beta} < 1 \text{ iff } \sup_{i,j\in\mathbb{N}} \mathbf{E} W(i,j) < \infty \text{ iff } c_1(\alpha,\beta) < c_2(\alpha,\beta).$$



• σ_n can be replaced with $\sigma(r)$ by continuity of F_{GUE}

• Recurring assumptions: $\bar{\alpha}\bar{\beta} < 1$ and $c_1(\alpha,\beta) < r < c_2(\alpha,\beta)$.

$$- \bar{\alpha}\bar{\beta} < 1 \text{ iff } \sup_{i,j\in\mathbb{N}} \mathbf{E} W(i,j) < \infty \text{ iff } c_1(\alpha,\beta) < c_2(\alpha,\beta).$$



- σ_n can be replaced with $\sigma(r)$ by continuity of F_{GUE}
- If used $\gamma(r)$ instead of γ_n the limit equals 0 or 1 a.s.
◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• For $m, n \in \mathbb{N}$, $x, y \in \mathbb{Z}_+$ and $z \in \mathbb{C} \setminus \{a_1, \ldots, a_m\}$, define

$$F_{m,n,x}^{(a_i),(b_j)}(z) = \frac{\prod_{j=1}^{n}(1-zb_j)}{\prod_{i=1}^{m}(z-a_i)} \cdot z^{m+x},$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• For $m, n \in \mathbb{N}$, $x, y \in \mathbb{Z}_+$ and $z \in \mathbb{C} \setminus \{a_1, \dots, a_m\}$, define

$$F_{m,n,x}^{(a_i),(b_j)}(z) = \frac{\prod_{j=1}^{n}(1-zb_j)}{\prod_{i=1}^{m}(z-a_i)} \cdot z^{m+x},$$

and the correlation kernel

$$\mathcal{K}_{m,n}(x,y) = \frac{1}{(2\pi \mathbf{i})^2} \oint_{|w|=\rho} \oint_{|z|=\rho} \frac{\mathcal{F}_{m,n,x}^{(a_i),(b_j)}(z) \mathcal{F}_{n,m,y}^{(b_j),(a_i)}(w)}{1-zw} \, dz \, dw,$$

• For $m, n \in \mathbb{N}$, $x, y \in \mathbb{Z}_+$ and $z \in \mathbb{C} \setminus \{a_1, \ldots, a_m\}$, define

$$F_{m,n,x}^{(a_i),(b_j)}(z) = \frac{\prod_{j=1}^{n}(1-zb_j)}{\prod_{i=1}^{m}(z-a_i)} \cdot z^{m+x},$$

and the correlation kernel

$$\mathcal{K}_{m,n}(x,y) = \frac{1}{(2\pi \mathbf{i})^2} \oint_{|w|=\rho} \oint_{|z|=\rho} \frac{\mathcal{F}_{m,n,x}^{(a_i),(b_j)}(z) \mathcal{F}_{n,m,y}^{(b_j),(a_i)}(w)}{1-zw} \, dz \, dw,$$

where $\max_{i \in [m]} a_i \vee \max_{j \in [n]} b_j < \rho < 1$.

• For $m, n \in \mathbb{N}$, $x, y \in \mathbb{Z}_+$ and $z \in \mathbb{C} \setminus \{a_1, \ldots, a_m\}$, define

$$F_{m,n,x}^{(a_i),(b_j)}(z) = \frac{\prod_{j=1}^n (1-zb_j)}{\prod_{i=1}^m (z-a_i)} \cdot z^{m+x},$$

and the correlation kernel

$$K_{m,n}(x,y) = \frac{1}{(2\pi \mathbf{i})^2} \oint_{|w|=\rho} \oint_{|z|=\rho} \frac{F_{m,n,x}^{(a_i),(b_j)}(z)F_{n,m,y}^{(b_j),(a_i)}(w)}{1-zw} dz dw,$$

where $\max_{i \in [m]} a_i \lor \max_{j \in [n]} b_j < \rho < 1$. • For $m, n \in \mathbb{N}$ and $k \in \mathbb{Z}_+$,

$$\mathbf{P}(G(m,n) \leq k) = 1 + \sum_{l=1}^{\infty} \frac{(-1)^{l}}{l!} \sum_{\substack{x_{1}, \dots, x_{l} \in \mathbb{Z}_{+} \\ x_{i} \geq k}} \det_{i,j \in [l]} [K_{m,n}(x_{i}, x_{j})]$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• A Fredholm determinant representation of $F_{GUE}(s)$ for $s \in \mathbb{R}$.

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• A Fredholm determinant representation of $F_{GUE}(s)$ for $s \in \mathbb{R}$.

$$F_{\text{GUE}}(s) = 1 + \sum_{l=1}^{\infty} \frac{(-1)^l}{l!} \int_{[s,\infty)^l} \det_{i,j \in [l]} [\mathsf{A}(s_i,s_j)] ds_1 \dots ds_l$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• A Fredholm determinant representation of $F_{GUE}(s)$ for $s \in \mathbb{R}$.

$$F_{\text{GUE}}(s) = 1 + \sum_{l=1}^{\infty} \frac{(-1)^l}{l!} \int_{[s,\infty)^l} \det_{i,j \in [l]} [\mathsf{A}(s_i, s_j)] ds_1 \dots ds_l$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへぐ

• Suitably rescaled $K_{m,n}(x, y)$ converges to the Airy kernel a.s.

• A Fredholm determinant representation of $F_{GUE}(s)$ for $s \in \mathbb{R}$.

$$F_{\text{GUE}}(s) = 1 + \sum_{l=1}^{\infty} \frac{(-1)^l}{l!} \int_{[s,\infty)^l} \det_{i,j \in [l]} [\mathsf{A}(s_i, s_j)] ds_1 \dots ds_l$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへで

• Suitably rescaled $K_{m,n}(x, y)$ converges to the Airy kernel a.s.

• A Fredholm determinant representation of $F_{GUE}(s)$ for $s \in \mathbb{R}$.

$$F_{\text{GUE}}(s) = 1 + \sum_{l=1}^{\infty} \frac{(-1)^l}{l!} \int_{[s,\infty)^l} \det_{i,j \in [l]} [\mathsf{A}(s_i,s_j)] ds_1 \dots ds_l$$

• Suitably rescaled $K_{m,n}(x, y)$ converges to the Airy kernel a.s.

Theorem

Let $s_0 \ge 0$. For a.e. $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$,

$$\begin{split} &\lim_{n \to \infty} \det_{i,j \in [I]} [K_{\lfloor nr \rfloor,n}(\lfloor n\gamma_n + n^{1/3}\sigma_n s_i \rfloor, \lfloor n\gamma_n + n^{1/3}\sigma_n s_j \rfloor] \sigma_n^I n^{I/3} \\ &= \det_{i,j \in [I]} [A(s_i, s_j)] \end{split}$$

uniformly in $s_1, \ldots, s_l \in [-s_0, s_0]$ for any $l \in \mathbb{N}$.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへで

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへで

• Notation. $x_+ = x \vee 0$.

• Notation. $x_+ = x \vee 0$.

Theorem

Let $s_0 \ge 0$. For a.e. $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $l \in \mathbb{N}$, $n \ge n_0$ and $s_1, \ldots, s_l \ge -s_0$,

$$\det_{i,j\in[I]} [K_{[nr],n}([n\gamma_n + n^{1/3}\sigma_n s_i], [n\gamma_n + n^{1/3}\sigma_n s_j]] \\ \leqslant \frac{C^{I}I^{1/2}}{n^{1/3}} \exp\left\{ -c\left(\sum_{i=1}^{I} (s_i)_{+}^{3/2} \wedge (n^{1/3}(s_i)_{+})\right) \right\}$$

• Notation. $x_+ = x \vee 0$.

Theorem

Let $s_0 \ge 0$. For a.e. $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $l \in \mathbb{N}$, $n \ge n_0$ and $s_1, \ldots, s_l \ge -s_0$,

$$\det_{i,j \in [I]} [K_{\lfloor nr \rfloor,n}(\lfloor n\gamma_n + n^{1/3}\sigma_n s_i \rfloor, \lfloor n\gamma_n + n^{1/3}\sigma_n s_j \rfloor] \\ \leqslant \frac{C'I^{1/2}}{n^{1/3}} \exp \left\{ -c \left(\sum_{i=1}^{I} (s_i)_+^{3/2} \wedge (n^{1/3}(s_i)_+) \right) \right\}$$

• s_1, \ldots, s_l are only bounded from below.

• Notation. $x_+ = x \vee 0$.

Theorem

Let $s_0 \ge 0$. For a.e. $(a_i)_{i \in \mathbb{N}}$ and $(b_j)_{j \in \mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $l \in \mathbb{N}$, $n \ge n_0$ and $s_1, \ldots, s_l \ge -s_0$,

$$\det_{i,j\in[I]} [K_{\lfloor nr \rfloor,n}(\lfloor n\gamma_n + n^{1/3}\sigma_n s_i \rfloor, \lfloor n\gamma_n + n^{1/3}\sigma_n s_j \rfloor]$$

$$\leq \frac{C'I^{1/2}}{n^{1/3}} \exp\left\{-c\left(\sum_{i=1}^{I}(s_i)_+^{3/2} \wedge (n^{1/3}(s_i)_+)\right)\right\}$$

- s_1, \ldots, s_l are only bounded from below.
- The LHS is nonnegative. det $[K_{m,n}(x_i, x_j)] \in [0, 1]$.

▲□▶▲圖▶★圖▶★圖▶ ■ のへで

Theorem

For a.e. $(a_i)_{i\in\mathbb{N}}$ and $(b_j)_{j\in\mathbb{N}}$, there exist $n_0\in\mathbb{N}$ and C, c > 0 such that, for $s \ge 0$ and $n \ge n_0$,

$$\mathbf{P}\left\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + ns\right\} \leqslant C \exp\left\{-cn(s^{3/2} \wedge s)\right\}.$$

Theorem

For a.e. $(a_i)_{i\in\mathbb{N}}$ and $(b_j)_{j\in\mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $s \ge 0$ and $n \ge n_0$,

$$\mathbf{P}\left\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + ns\right\} \le C \exp\left\{-cn(s^{3/2} \wedge s)\right\}.$$

• Set $s = n^{-2/3}x$ for $x \ge 0$. Then, a.s., for $n \ge n_0$,

Theorem

For a.e. $(a_i)_{i\in\mathbb{N}}$ and $(b_j)_{j\in\mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $s \ge 0$ and $n \ge n_0$,

$$\mathbf{P}\left\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + ns\right\} \le C \exp\left\{-cn(s^{3/2} \wedge s)\right\}.$$

• Set $s = n^{-2/3}x$ for $x \ge 0$. Then, a.s., for $n \ge n_0$, $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cx^{3/2}\} \quad \text{for } x \le n^{2/3}$

Theorem

For a.e. $(a_i)_{i\in\mathbb{N}}$ and $(b_j)_{j\in\mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $s \ge 0$ and $n \ge n_0$,

$$\mathbf{P}\left\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + ns\right\} \leqslant C \exp\left\{-cn(s^{3/2} \wedge s)\right\}.$$

• Set $s = n^{-2/3}x$ for $x \ge 0$. Then, a.s., for $n \ge n_0$,

 $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cx^{3/2}\} \quad \text{for } x \le n^{2/3}$ $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cn^{1/3}x\} \quad \text{for } x \ge n^{2/3}.$

Theorem

For a.e. $(a_i)_{i\in\mathbb{N}}$ and $(b_j)_{j\in\mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $s \ge 0$ and $n \ge n_0$,

$$\mathbf{P}\left\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + ns\right\} \le C \exp\left\{-cn(s^{3/2} \wedge s)\right\}.$$

• Set $s = n^{-2/3}x$ for $x \ge 0$. Then, a.s., for $n \ge n_0$,

 $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cx^{3/2}\} \quad \text{for } x \le n^{2/3}$ $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cn^{1/3}x\} \quad \text{for } x \ge n^{2/3}.$

• Set $s = x + \gamma - \gamma_n$ for $x \ge x_0 > 0$. Then, a.s., there exist $n_1 \in \mathbb{N}$ and c' > 0 (both uniform in x) such that, for $n \ge n_1$,

Theorem

For a.e. $(a_i)_{i\in\mathbb{N}}$ and $(b_j)_{j\in\mathbb{N}}$, there exist $n_0 \in \mathbb{N}$ and C, c > 0 such that, for $s \ge 0$ and $n \ge n_0$,

$$\mathbf{P}\left\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + ns\right\} \le C \exp\left\{-cn(s^{3/2} \wedge s)\right\}.$$

• Set $s = n^{-2/3}x$ for $x \ge 0$. Then, a.s., for $n \ge n_0$,

 $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cx^{3/2}\} \quad \text{for } x \le n^{2/3} \\ \mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma_n + n^{1/3}x\} \le C \exp\{-cn^{1/3}x\} \quad \text{for } x \ge n^{2/3}.$

• Set $s = x + \gamma - \gamma_n$ for $x \ge x_0 > 0$. Then, a.s., there exist $n_1 \in \mathbb{N}$ and c' > 0 (both uniform in x) such that, for $n \ge n_1$,

 $\mathbf{P}\{G(\lfloor nr \rfloor, n) \ge n\gamma + nx\} \le C \exp\{-c'n(x^{3/2} \wedge x)\}.$

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

Thanks very much!

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

▲ロト ▲圖 ▶ ▲ 臣 ▶ ▲ 臣 ▶ ● 臣 ■ ∽ � � �

• For $m, n \in \mathbb{N}$ and $x, y \in \mathbb{Z}_+$,



• For $m, n \in \mathbb{N}$ and $x, y \in \mathbb{Z}_+$,

$$\mathcal{K}_{m,n}^{(a_i),(b_j)}(x,y) = \sum_{l=0}^{\infty} I_{m,n,x+l}^{(a_i),(b_j)} I_{n,m,y+l}^{(b_j),(a_i)}$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• For $m, n \in \mathbb{N}$ and $x, y \in \mathbb{Z}_+$,

$$\mathcal{K}_{m,n}^{(a_i),(b_j)}(x,y) = \sum_{l=0}^{\infty} I_{m,n,x+l}^{(a_i),(b_j)} I_{n,m,y+l}^{(b_j),(a_i)},$$

where

$$I_{m,n,x}^{(a_i),(b_j)} = \frac{1}{2\pi i} \oint_{|z|=1}^{m} \frac{\prod_{j=1}^{n} (1-zb_j)}{\prod_{j=1}^{m} (z-a_j)} \cdot z^{m+x} dz.$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ

• For $m, n \in \mathbb{N}$ and $x, y \in \mathbb{Z}_+$,

$$\mathcal{K}_{m,n}^{(a_i),(b_j)}(x,y) = \sum_{l=0}^{\infty} I_{m,n,x+l}^{(a_i),(b_j)} I_{n,m,y+l}^{(b_j),(a_i)},$$

where

$$I_{m,n,x}^{(a_i),(b_j)} = \frac{1}{2\pi i} \oint_{|z|=1}^{m} \frac{\prod_{j=1}^{n} (1-zb_j)}{\prod_{i=1}^{m} (z-a_i)} \cdot z^{m+x} dz.$$

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三三 のへで

• Do steepest-descent analysis of $I_{|nr|,n,|n\gamma_n+n^{1/3}\sigma_n s|+1}$.

• For $m, n \in \mathbb{N}$ and $x, y \in \mathbb{Z}_+$,

$$\mathcal{K}_{m,n}^{(a_i),(b_j)}(x,y) = \sum_{l=0}^{\infty} I_{m,n,x+l}^{(a_i),(b_j)} I_{n,m,y+l}^{(b_j),(a_i)},$$

where

$$I_{m,n,x}^{(a_i),(b_j)} = \frac{1}{2\pi i} \oint_{|z|=1} \frac{\prod_{j=1}^n (1-zb_j)}{\prod_{j=1}^m (z-a_j)} \cdot z^{m+x} dz.$$

- Do steepest-descent analysis of $I_{|nr|,n,|n\gamma_n+n^{1/3}\sigma_n s|+l}$.
- Use averaging property (ergodicity) of (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} to have uniform control.

• For $m, n \in \mathbb{N}$ and $x, y \in \mathbb{Z}_+$,

$$\mathcal{K}_{m,n}^{(a_i),(b_j)}(x,y) = \sum_{l=0}^{\infty} I_{m,n,x+l}^{(a_i),(b_j)} I_{n,m,y+l}^{(b_j),(a_i)},$$

where

$$I_{m,n,x}^{(a_i),(b_j)} = \frac{1}{2\pi i} \oint_{|z|=1}^{m} \frac{\prod_{j=1}^{n} (1-zb_j)}{\prod_{j=1}^{m} (z-a_j)} \cdot z^{m+x} dz.$$

- Do steepest-descent analysis of $I_{|nr|,n,|n\gamma_n+n^{1/3}\sigma_n s|+1}$.
- Use averaging property (ergodicity) of (a_i)_{i∈ℕ} and (b_j)_{j∈ℕ} to have uniform control.
- The same strategy used in [Gravner, Tracy, Widom '02] for the inhomogeneous Johansson-Seppäläinen model.

・ロト ・西ト ・ヨト ・ヨー うらぐ



• $\log F_{m,n,x}(z) = -\sum_{i=1}^{m} \log(z-a_i) + \sum_{j=1}^{n} \log(1-b_j z) + (x+m) \log z$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ● ●



• $\log F_{m,n,x}(z) = -\sum_{i=1}^{m} \log(z-a_i) + \sum_{j=1}^{n} \log(1-b_j z) + (x+m) \log z$

• A steepest-descent curve Φ_n emanates from ζ_n and ends at 0.



•
$$\log F_{m,n,x}(z) = -\sum_{i=1}^{m} \log(z-a_i) + \sum_{j=1}^{n} \log(1-b_j z) + (x+m) \log z$$

• A steepest-descent curve Φ_n emanates from ζ_n and ends at 0.

・ロト ・ 雪 ト ・ ヨ ト

э

• Φ_n stays outside a fixed region containing the singularities.



•
$$\log F_{m,n,x}(z) = -\sum_{i=1}^{m} \log(z-a_i) + \sum_{j=1}^{n} \log(1-b_j z) + (x+m) \log z$$

• A steepest-descent curve Φ_n emanates from ζ_n and ends at 0.

- Φ_n stays outside a fixed region containing the singularities.
 - Enables uniform control of Φ_n in n.
Steepest-descent analysis



•
$$\log F_{m,n,x}(z) = -\sum_{i=1}^{m} \log(z-a_i) + \sum_{j=1}^{n} \log(1-b_j z) + (x+m) \log z$$

- A steepest-descent curve Φ_n emanates from ζ_n and ends at 0.
- Φ_n stays outside a fixed region containing the singularities.
 Enables uniform control of Φ_n in n.
- Use $\Phi_n + \overline{\Phi}_n$ as the contour of integration.

Thanks very much!

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへぐ