

Contents

Acknowledgments	vii
Chapter 1. Introduction	1
1. 1-Matrix model: Orthogonal and skew-orthogonal polynomials	2
2. Universality	5
3. 2-Matrix model: Bi-orthogonal polynomials	7
4. Summary and preview	8
Chapter 2. Level Density and Correlation Functions	11
1. Dyson – Mehta theorem on correlation functions	11
2. $P_{\beta,N}(x_1, \dots, x_N)$ as quaternion determinant	13
3. Gaussian ensemble results for correlation functions	18
4. Level density: An alternate approach	19
Chapter 3. The $S_N^{(\beta)}(x, y)$ Kernel and Christoffel – Darboux Formulas	25
1. Method of orthogonal polynomials	25
2. Christoffel – Darboux formula: $\beta = 2$	25
3. Method of skew-orthogonal polynomials	26
4. The generalized Christoffel – Darboux formulas: $\beta = 1$ and 4	28
Chapter 4. Mapping	35
1. Orthogonal polynomials and some relevant formulas	35
2. Mapping between skew-orthogonal and orthogonal functions	36
Chapter 5. Unitary Ensembles	45
1. Classical weight functions	45
2. Quartic two-cut weight	48
Chapter 6. Orthogonal Ensembles (Even Dimension)	51
1. Method of skew-orthogonal polynomials	51
2. Classical weight functions: $\beta = 1$	52
3. Quartic two-cut weight: $\beta = 1$	58
Chapter 7. Orthogonal Ensembles (Odd Dimension)	63
Chapter 8. Symplectic Ensembles	65
1. Method of skew-orthogonal polynomials	65
2. Classical weight functions: $\beta = 4$	66
3. Quartic two-cut weight: $\beta = 4$	76
Chapter 9. Skew-orthogonal Polynomials and Differential Systems	79
1. Recursion relations and finite band matrices	80

2. The differential system	83
3. Fundamental solutions	94
4. Compatibility	101
Chapter 10. Matrix Integral Representations and Zeros of Polynomials	105
Chapter 11. Duality	107
Chapter 12. Conclusion	113
Appendix A. Proofs of (5.7), (5.12), and (5.19)	115
Appendix B. Associated Laguerre and Gaussian Results as Limiting Cases of Jacobi Skew-orthogonal Polynomials	119
Appendix C. Proofs of (10.2)–(10.9)	121
Bibliography	125