Contents

Introduction 1

Chapter 1. Statements of the Main Results 17
1.0. Measures attached to spacings of eigenvalues 17
1.1. Expected values of spacing measures 23
1.2. Existence, universality and discrepancy theorems for limits of expected values of spacing measures: the three main theorems 24
1.3. Interlude: A functorial property of Haar measure on compact groups 25
1.4. Application: Slight economies in proving Theorems 1.2.3 and 1.2.6 25
1.5. Application: An extension of Theorem 1.2.6 26
1.6. Corollaries of Theorem 1.5.3 28
1.7. Another generalization of Theorem 1.2.6 30
1.8. Appendix: Continuity properties of "the i'th eigenvalue" as a function on $U(N)$ 32

Chapter 2. Reformulation of the Main Results 35
2.0. "Naive" versions of the spacing measures 35
2.1. Existence, universality and discrepancy theorems for limits of expected values of naive spacing measures: the main theorems bis 37
2.2. Deduction of Theorems 1.2.1, 1.2.3 and 1.2.6 from their bis versions 38
2.3. The combinatorics of spacings of finitely many points on a line: first discussion 42
2.4. The combinatorics of spacings of finitely many points on a line: second discussion 45
2.5. The combinatorics of spacings of finitely many points on a line: third discussion: variations on Sep(a) and Clump(a) 49
2.6. The combinatorics of spacings of finitely many points of a line: fourth discussion: another variation on Clump(a) 54
2.7. Relation to naive spacing measures on $G(N)$: Int, Cor and TCor 54
2.8. Expected value measures via INT and COR and TCOR 57
2.9. The axiomatics of proving Theorem 2.1.3 58
2.10. Large N COR limits and formulas for limit measures 63
2.11. Appendix: Direct image properties of the spacing measures 65

Chapter 3. Reduction Steps in Proving the Main Theorems 73
3.0. The axiomatics of proving Theorems 2.1.3 and 2.1.5 73
3.1. A mild generalization of Theorem 2.1.5: the φ-version 74
3.2. M-grid discrepancy, L cutoff and dependence on the choice of coordinates 77
3.3. A weak form of Theorem 3.1.6 89

3.4. Conclusion of the axiomatic proof of Theorem 3.1.6 90
3.5. Making explicit the constants 98

Chapter 4. Test Functions 101
4.0. The classes $\mathcal{T}(n)$ and $\mathcal{T}_0(n)$ of test functions 101
4.1. The random variable $Z[n, F, G(N)]$ on $G(N)$ attached to a function F in $\mathcal{T}(n)$ 103
4.2. Estimates for the expectation $E(Z[n, F, G(N)])$ and variance $\mathrm{Var}(Z[n, F, G(N)])$ of $Z[n, F, G(N)]$ on $G(N)$ 104

Chapter 5. Haar Measure 107
5.0. The Weyl integration formula for the various $G(N)$ 107
5.1. The $K_N(x, y)$ version of the Weyl integration formula 109
5.2. The $L_N(x, y)$ rewriting of the Weyl integration formula 116
5.3. Estimates for $L_N(x, y)$ 117
5.4. The $L_N(x, y)$ determinants in terms of the sine ratios $S_N(x)$ 118
5.5. Case by case summary of explicit Weyl measure formulas via S_N 120
5.6. Unified summary of explicit Weyl measure formulas via S_N 121
5.7. Formulas for the expectation $E(Z[n, F, G(N)])$ 122
5.8. Upper bound for $E(Z[n, F, G(N)])$ 123
5.9. Interlude: The $\sin(\pi x)/\pi x$ kernel and its approximations 124
5.10. Large N limit of $E(Z[n, F, G(N)])$ via the $\sin(\pi x)/\pi x$ kernel 127
5.11. Upper bound for the variance 133

Chapter 6. Tail Estimates 141
6.0. Review: Operators of finite rank and their (reversed) characteristic polynomials 141
6.1. Integral operators of finite rank: a basic compatibility between spectral and Fredholm determinants 141
6.2. An integration formula 143
6.3. Integrals of determinants over $G(N)$ as Fredholm determinants 145
6.4. A new special case: $O_-(2N + 1)$ 151
6.5. Interlude: A determinant-trace inequality 154
6.6. First application of the determinant-trace inequality 156
6.7. Application: Estimates for the numbers $\mathrm{eigen}(n, s, G(N))$ 159
6.8. Some curious identities among various $\mathrm{eigen}(n, s, G(N))$ 162
6.9. Normalized "n'th eigenvalue" measures attached to $G(N)$ 163
6.10. Interlude: Sharper upper bounds for $\mathrm{eigen}(0, s, SO(2N))$, for $\mathrm{eigen}(0, s, O_-(2N + 1))$, and for $\mathrm{eigen}(0, s, U(N))$ 166
6.11. A more symmetric construction of the "n'th eigenvalue" measures $\nu(n, U(N))$ 169
6.12. Relation between the "n'th eigenvalue" measures $\nu(n, U(N))$ and the expected value spacing measures $\mu(U(N), \text{sep. } k)$ on a fixed $U(N)$ 170
6.13. Tail estimate for $\mu(U(N), \text{sep. } 0)$ and $\mu(\text{univ, sep. } 0)$ 174
6.14. Multi-eigenvalue location measures, static spacing measures and expected values of several variable spacing measures on $U(N)$ 175
6.15. A failure of symmetry 183
6.16. Offset spacing measures and their relation to multi-eigenvalue location measures on $U(N)$ 185

6.17. Interlude: "Tails" of measures on $\mathbb{R}^r$ 189
6.18. Tails of offset spacing measures and tails of multi-eigenvalue location measures on $U(N)$ 192
6.19. Moments of offset spacing measures and of multi-eigenvalue location measures on $U(N)$ 194
6.20. Multi-eigenvalue location measures for the other $G(N)$ 195

Chapter 7. Large N Limits and Fredholm Determinants 197
7.0. Generating series for the limit measures μ(univ, sep.'s a) in several variables: absolute continuity of these measures 197
7.1. Interlude: Proof of Theorem 1.7.6 205
7.2. Generating series in the case $r = 1$: relation to a Fredholm determinant 208
7.3. The Fredholm determinants $E(T, s)$ and $E_{\pm}(T, s)$ 211
7.4. Interpretation of $E(T, s)$ and $E_{\pm}(T, s)$ as large N scaling limits of $E(N, T, s)$ and $E_{\pm}(N, T, s)$ 212
7.5. Large N limits of the measures $\nu(n, G(N))$: the measures $\nu(n)$ and $\nu(\pm, n)$ 215
7.6. Relations among the measures μ_n and the measures $\nu(n)$ 225
7.7. Recapitulation, and concordance with the formulas in [**Mehta**] 228
7.8. Supplement: Fredholm determinants and spectral determinants, with applications to $E(T, s)$ and $E_{\pm}(T, s)$ 229
7.9. Interlude: Generalities on Fredholm determinants and spectral determinants 232
7.10. Application to $E(T, s)$ and $E_{\pm}(T, s)$ 235
7.11. Appendix: Large N limits of multi-eigenvalue location measures and of static and offset spacing measures on $U(N)$ 235

Chapter 8. Several Variables 245
8.0. Fredholm determinants in several variables and their measure-theoretic meaning (cf. [**T-W**]) 245
8.1. Measure-theoretic application to the $G(N)$ 248
8.2. Several variable Fredholm determinants for the $\sin(\pi x)/\pi x$ kernel and its $\pm$ variants 249
8.3. Large N scaling limits 251
8.4. Large N limits of multi-eigenvalue location measures attached to $G(N)$ 257
8.5. Relation of the limit measure Off μ(univ, offsets c) with the limit measures $\nu(c)$ 263

Chapter 9. Equidistribution 267
9.0. Preliminaries 267
9.1. Interlude: zeta functions in families: how lisse pure $\mathcal{F}$'s arise in nature 270
9.2. A version of Deligne's equidistribution theorem 275
9.3. A uniform version of Theorem 9.2.6 279
9.4. Interlude: Pathologies around (9.3.7.1) 280
9.5. Interpretation of (9.3.7.2) 283
9.6. Return to a uniform version of Theorem 9.2.6 283
9.7. Another version of Deligne's equidistribution theorem 287

Chapter 10. Monodromy of Families of Curves 293
10.0. Explicit families of curves with big G_{geom} 293
10.1. Examples in odd characteristic 293
10.2. Examples in characteristic two 301
10.3. Other examples in odd characteristic 302
10.4. Effective constants in our examples 303
10.5. Universal families of curves of genus $g \geq 2$ 304
10.6. The moduli space $\mathcal{M}_{g,3K}$ for $g \geq 2$ 307
10.7. Naive and intrinsic measures on $USp(2g)^{\#}$ attached to universal families of curves 315
10.8. Measures on $USp(2g)^{\#}$ attached to universal families of hyperelliptic curves 320

Chapter 11. Monodromy of Some Other Families 323
11.0. Universal families of principally polarized abelian varieties 323
11.1. Other "rational over the base field" ways of rigidifying curves and abelian varieties 324
11.2. Automorphisms of polarized abelian varieties 327
11.3. Naive and intrinsic measures on $USp(2g)^{\#}$ attached to universal families of principally polarized abelian varieties 328
11.4. Monodromy of universal families of hypersurfaces 331
11.5. Projective automorphisms of hypersurfaces 335
11.6. First proof of 11.5.2 335
11.7. Second proof of 11.5.2 337
11.8. A properness result 342
11.9. Naive and intrinsic measures on $USp(\text{prim}(n,d))^{\#}$ (if n is odd) or on $O(\text{prim}(n,d))^{\#}$ (if n is even) attached to universal families of smooth hypersurfaces of degree d in $\mathbb{P}^{n+1}$ 346
11.10. Monodromy of families of Kloosterman sums 347

Chapter 12. GUE Discrepancies in Various Families 351
12.0. A basic consequence of equidistribution: axiomatics 351
12.1. Application to GUE discrepancies 352
12.2. GUE discrepancies in universal families of curves 353
12.3. GUE discrepancies in universal families of abelian varieties 355
12.4. GUE discrepancies in universal families of hypersurfaces 356
12.5. GUE discrepancies in families of Kloosterman sums 358

Chapter 13. Distribution of Low-lying Frobenius Eigenvalues in Various Families 361
13.0. An elementary consequence of equidistribution 361
13.1. Review of the measures $\nu(c, G(N))$ 363
13.2. Equidistribution of low-lying eigenvalues in families of curves according to the measure $\nu(c, USp(2g))$ 364
13.3. Equidistribution of low-lying eigenvalues in families of abelian varieties according to the measure $\nu(c, USp(2g))$ 365
13.4. Equidistribution of low-lying eigenvalues in families of odd-dimensional hypersurfaces according to the measure $\nu(c, USp(\text{prim}(n,d)))$ 366

13.5. Equidistribution of low-lying eigenvalues of Kloosterman sums in evenly many variables according to the measure $\nu(c, USp(2n))$ 367
13.6. Equidistribution of low-lying eigenvalues of characteristic two Kloosterman sums in oddly many variables according to the measure $\nu(c, SO(2n+1))$ 367
13.7. Equidistribution of low-lying eigenvalues in families of even-dimensional hypersurfaces according to the measures $\nu(c, SO(\mathrm{prim}(n,d)))$ and $\nu(c, O_-(\mathrm{prim}(n,d)))$ 368
13.8. Passage to the large N limit 369

Appendix: Densities 373
AD.0. Overview 373
AD.1. Basic definitions: $W_n(f, A, G(N))$ and $W_n(f, G(N))$ 373
AD.2. Large N limits: the easy case 374
AD.3. Relations between eigenvalue location measures and densities: generalities 378
AD.4. Second construction of the large N limits of the eigenvalue location measures $\nu(c, G(N))$ for $G(N)$ one of $U(N)$, $SO(2N+1), USp(2N), SO(2N), O_-(2N+2), O_-(2N+1)$ 381
AD.5. Large N limits for the groups $U_k(N)$: Widom's result 385
AD.6. Interlude: The quantities $V_r(\varphi, U_k(N))$ and $V_r(\varphi, U(N))$ 386
AD.7. Interlude: Integration formulas on $U(N)$ and on $U_k(N)$ 390
AD.8. Return to the proof of Widom's theorem 392
AD.9. End of the proof of Theorem AD.5.2 399
AD.10. Large N limits of the eigenvalue location measures on the $U_k(N)$ 401
AD.11. Computation of the measures $\nu(c)$ via low-lying eigenvalues of Kloosterman sums in oddly many variables in odd characteristic 403
AD.12. A variant of the one-level scaling density 405

Appendix: Graphs 411
AG.0. How the graphs were drawn, and what they show 411
Figure 1 413
Figure 2 414
Figure 3 415
Figure 4 416

References 417