

# Mathematical Physics, abstract math-ph/0403029

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Date: Tue, 16 Mar 2004 20:02:39 GMT (48kb)

## Eigenvalues of Hermite and Laguerre ensembles: Large Beta Asymptotics

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**Comments:** 15 pages; 17 figures

**Subj-class:** Mathematical Physics

**MSC-class:** 15A52, 46N99

In this paper we examine the zero and first order eigenvalue fluctuations for the  $\beta$ -Hermite and  $\beta$ -Laguerre ensembles, using the matrix models we described in [{dumitriu02}](#), in the limit as  $\beta \rightarrow \infty$ . We find that the fluctuations are described by Gaussians of variance  $O(1/\beta)$ , centered at the roots of a corresponding Hermite (Laguerre) polynomial. We also show that the approximation is very good, even for small values of  $\beta$ , by plotting exact level densities versus sum of Gaussians approximations.

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