

THE ANNALS *of* PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

- The Fyodorov–Hiary–Keating conjecture on mesoscopic intervals
LOUIS-PIERRE ARGUIN AND JAD HAMDAN 2173
- Existence of Bass martingales and the martingale Benamou–Brenier problem in $\mathbb{R}^d$
JULIO BACKHOFF-VERAGUAS, MATHIAS BEIGLBÖCK,
WALTER SCHACHERMAYER AND BERTRAM TSCHIDERER 2216
- Wasserstein mirror gradient flow as the limit of the Sinkhorn algorithm
NABARUN DEB, YOUNG-HEON KIM, SOUMIK PAL AND GEOFFREY SCHIEBINGER 2264
- Asymptotic expansion of smooth functions in deterministic and iid Haar unitary matrices,
and application to tensor products of matrices FÉLIX PARRAUD 2310
- Edge universality of random regular graphs of growing degrees
JIAOYANG HUANG AND HORNG-TZER YAU 2377
- Tightness of the maximum of Ginzburg–Landau fields
FLORIAN SCHWEIGER, WEI WU AND OFER ZEITOUNI 2436
- Renormalization of a 1d quadratic Schrödinger model with additive noise
AURÉLIEN DEYA, REIKA FUKUIZUMI AND LAURENT THOMANN 2508
- Reflecting Poisson walks and dynamical universality in p -adic random matrix theory
ROGER VAN PESKI 2568
- Fluctuations of Schensted row insertion MIKOŁAJ MARCINIAK AND PIOTR ŚNIADY 2626

THE ANNALS OF PROBABILITY

Vol. 54, No. 5, pp. 2173–2690 September 2026

INSTITUTE OF MATHEMATICAL STATISTICS

(Organized September 12, 1935)

The purpose of the Institute is to foster the development and dissemination of the theory and applications of statistics and probability.

IMS OFFICERS

President: Richard J. Samworth, Statistical Laboratory, Centre for Mathematical Sciences, University of Cambridge, Cambridge, CB3 0WB, UK

President-Elect: Xihong Lin, Department of Biostatistics, Harvard T.H. Chan School of Public Health, Boston, MA 02115-6028, USA

Past President: Kavita Ramanan, Division of Applied Mathematics, Brown University, Providence, RI 02912, USA

Executive Secretary: Peter Hoff, Department of Statistical Science, Duke University, Durham, NC 27708-0251, USA

Treasurer: Jiashun Jin, Department of Statistics, Carnegie Mellon University, Pittsburgh, PA 15213-3890, USA

Program Secretary: Annie Qu, Department of Statistics, University of California, Irvine, Irvine, CA 92697-3425, USA

IMS EDITORS

The Annals of Statistics. *Editors:* Hans-Georg Müller, Department of Statistics, University of California, Davis, Davis, CA 95616, USA. Harrison Zhou, Department of Statistics and Data Science, Yale University, New Haven, CT 06520, USA

The Annals of Applied Statistics. *Editor-in-Chief:* Lexin Li, Department of Biostatistics and Epidemiology, University of California, Berkeley, Berkeley, CA 94720-7360, USA

The Annals of Probability. *Editors:* Paul Bourgade, Courant Institute of Mathematical Sciences, New York University, New York, NY 10012-1185, USA. Julien Dubedat, Department of Mathematics, Columbia University, New York, NY 10027, USA

The Annals of Applied Probability. *Editors:* Jian Ding, School of Mathematical Sciences, Peking University, 100871, Beijing, China. Claudio Landim, IMPA, 22461-320, Rio de Janeiro, Brazil

Statistical Science. *Editor:* Lutz Dümbgen, Institute of Mathematical Statistics and Actuarial Science, University of Bern, Alpeneggstrasse 22, CH-3012 Bern, Switzerland

The IMS Bulletin. *Editor:* Tati Howell, bulletin@imstat.org

The Annals of Probability [ISSN 0091-1798 (print); ISSN 2168-894X (online)], Volume 54, Number 5, September 2026. Published bimonthly by the Institute of Mathematical Statistics, 9760 Smith Road, Waite Hill, OH 44094, USA. Periodicals postage paid at Cleveland, Ohio, and at additional mailing offices.

POSTMASTER: Send address changes to *The Annals of Probability*, Institute of Mathematical Statistics, Dues and Subscriptions Office, PO Box 729, Middletown, MD 21769, USA.

THE FYODOROV–HIARY–KEATING CONJECTURE ON MESOSCOPIC INTERVALS

BY LOUIS-PIERRE ARGUIN^{1,2,a} AND JAD HAMDAN^{1,b}

¹*Mathematical Institute, University of Oxford, ^aarguin@maths.ox.ac.uk, ^bhamdan@maths.ox.ac.uk*

²*Baruch College and Graduate Center, City University of New York*

We derive precise upper bounds for the maximum of the Riemann zeta function on a typical short interval of the critical line. We show that for fixed $\theta \in (-1, 0]$, large T , and $y \geq 2$ satisfying $y = O(\log \log T / \log \log \log T)$, the proportion of points $t \in [T, 2T]$ for which

$$\max_{|h| \leq \log^\theta T} \left| \zeta \left(\frac{1}{2} + it + ih \right) \right| > e^y \cdot e^{S\sqrt{(\log \log T)|\theta|/2}} \frac{(\log T)^{(1+\theta)}}{(\log \log T)^{3/4}}$$

is bounded above by a constant times $y \exp(-2y - y^2/((1+\theta) \log \log T))$, where $S = S(t)$ is a quantity whose value distribution is approximately that of a standard Gaussian. Up to a multiplicative constant, this settles the upper bound of a conjecture of Fyodorov–Hiary–Keating which was only known in the leading order for $\theta \in (-1, 0)$.

Using similar techniques, we also derive upper bounds for the second moment of the zeta function on such intervals. We show that for large T , the proportion of $t \in [T, 2T]$ for which

$$\frac{1}{\log^\theta T} \int_{-\log^\theta T}^{\log^\theta T} \left| \zeta \left(\frac{1}{2} + it + ih \right) \right|^2 dh > A e^{S\sqrt{2|\theta| \log \log T}} \frac{(\log T)^{(1+\theta)}}{\sqrt{\log \log T}}$$

tends to zero as $A \rightarrow \infty$, for the same S as above. This proves a weak form of another conjecture of Fyodorov–Keating and generalizes a result of Harper, which is recovered at $\theta = 0$ (in which case S is defined to be zero). Our proofs use an adaptation of the recursive scheme introduced by one of the authors, Bourgade and Radziwiłł in (Arguin, Bourgade and Radziwiłł (2020)).

REFERENCES

- [1] ARGUIN, L.-P. and BAILEY, E. (2023). Large deviation estimates of Selberg’s central limit theorem and applications. *Int. Math. Res. Not. IMRN* **2023** No. 23. 20574–20612. [MR4675078](#) <https://doi.org/10.1093/imrn/rnad176>
- [2] ARGUIN, L.-P. and BAILEY, E. (2025). Lower bounds for the large deviations of Selberg’s central limit theorem. *Mathematika* **71** e70002. [MR4838549](#) <https://doi.org/10.1112/mtk.70002>
- [3] ARGUIN, L.-P., BELIUS, D. and BOURGADE, P. (2017). Maximum of the characteristic polynomial of random unitary matrices. *Comm. Math. Phys.* **349** 703–751. [MR3594368](#) <https://doi.org/10.1007/s00220-016-2740-6>
- [4] ARGUIN, L.-P., BELIUS, D., BOURGADE, P., RADZIWIŁŁ, M. and SOUNDARARAJAN, K. (2019). Maximum of the Riemann zeta function on a short interval of the critical line. *Comm. Pure Appl. Math.* **72** 500–535. [MR3911893](#) <https://doi.org/10.1002/cpa.21791>
- [5] ARGUIN, L.-P., BELIUS, D. and HARPER, A. J. (2017). Maxima of a randomized Riemann zeta function, and branching random walks. *Ann. Appl. Probab.* **27** 178–215. [MR3619786](#) <https://doi.org/10.1214/16-AAP1201>
- [6] ARGUIN, L.-P., BOURGADE, P. and RADZIWIŁŁ, M. (2020). The Fyodorov–Hiary–Keating conjecture. I. Available at [arXiv:2007.00988](#).
- [7] ARGUIN, L.-P., BOURGADE, P. and RADZIWIŁŁ, M. (2023). The Fyodorov–Hiary–Keating conjecture. II. Available at [arXiv:2307.00982](#).

- [8] ARGUIN, L.-P. and CREIGHTON, N. (2026). Lower bounds for the large deviations and moments of the Riemann zeta function on the critical line. Available at [arXiv:2603.01711](https://arxiv.org/abs/2603.01711).
- [9] ARGUIN, L.-P., DUBACH, G. and HARTUNG, L. (2024). Maxima of a random model of the Riemann zeta function over intervals of varying length. *Ann. Inst. Henri Poincaré Probab. Stat.* **60** 588–611. [MR4718391 https://doi.org/10.1214/22-aihp1323](https://doi.org/10.1214/22-aihp1323)
- [10] ARGUIN, L.-P., OUMET, F. and RADZIWIŁŁ, M. (2021). Moments of the Riemann zeta function on short intervals of the critical line. *Ann. Probab.* **49** 3106–3141. [MR4348686 https://doi.org/10.1214/21-aop1524](https://doi.org/10.1214/21-aop1524)
- [11] BAILEY, E. C. and KEATING, J. P. (2022). Maxima of log-correlated fields: Some recent developments. *J. Phys. A* **55** 053001. [MR4407477 https://doi.org/10.1088/1751-8121/ac4394](https://doi.org/10.1088/1751-8121/ac4394)
- [12] BOMBIERI, E. and FRIEDLANDER, J. B. (1995). Dirichlet polynomial approximations to zeta functions. *Ann. Sc. Norm. Super. Pisa Cl. Sci. (4)* **22** 517–544. [MR1360548](https://doi.org/10.1007/s00440-009-0237-3)
- [13] BOURGADE, P. (2010). Mesoscopic fluctuations of the zeta zeros. *Probab. Theory Related Fields* **148** 479–500. [MR2678896 https://doi.org/10.1007/s00440-009-0237-3](https://doi.org/10.1007/s00440-009-0237-3)
- [14] BOVIER, A. and HARTUNG, L. (2020). From 1 to 6: A finer analysis of perturbed branching Brownian motion. *Comm. Pure Appl. Math.* **73** 1490–1525. [MR4156608 https://doi.org/10.1002/cpa.21893](https://doi.org/10.1002/cpa.21893)
- [15] BRAMSON, M. D. (1978). Maximal displacement of branching Brownian motion. *Comm. Pure Appl. Math.* **31** 531–581. No. 5. [MR494541. https://doi.org/10.1002/cpa.3160310502](https://doi.org/10.1002/cpa.3160310502)
- [16] CHANG, C. (2024). Hybrid statistics of a random model of zeta over intervals of varying length.
- [17] CHHAIBI, R., MADAULE, T. and NAJNUDEL, J. (2018). On the maximum of the C β E field. *Duke Math. J.* **167** 2243–2345. [MR3848391 https://doi.org/10.1215/00127094-2018-0016](https://doi.org/10.1215/00127094-2018-0016)
- [18] DIACONIS, P. and EVANS, S. N. (2001). Linear functionals of eigenvalues of random matrices. *Trans. Amer. Math. Soc.* **353** 2615–2633. [MR1828463 https://doi.org/10.1090/S0002-9947-01-02800-8](https://doi.org/10.1090/S0002-9947-01-02800-8)
- [19] FYODOROV, Y. V., HIARY, G. A. and KEATING, J. P. (2012). Freezing transition, characteristic polynomials of random matrices, and the Riemann zeta function. *Phys. Rev. Lett.* **108** No. 17. 170601.
- [20] FYODOROV, Y. V. and KEATING, J. P. (2014). Freezing transitions and extreme values: Random matrix theory, and disordered landscapes. *Philos. Trans. R. Soc. Lond. Ser. A Math. Phys. Eng. Sci.* **372** 20120503. [MR3151088 https://doi.org/10.1098/rsta.2012.0503](https://doi.org/10.1098/rsta.2012.0503)
- [21] HARDY, G. H. and LITTLEWOOD, J. E. (1916). Contributions to the theory of the Riemann zeta-function and the theory of the distribution of primes. *Acta Math.* **41** 119–196. [MR1555148 https://doi.org/10.1007/BF02422942](https://doi.org/10.1007/BF02422942)
- [22] HARPER, A. J. (2018–2019). The Riemann zeta function in short intervals [after Najnudel, and Arguin, Belius, Bourgade, Radziwiłł, and Soundararajan]. *Sémin. Bourb.* 71e Ann. **1159**.
- [23] HARPER, A. J. (2019). On the partition function of the Riemann zeta function, and the Fyodorov–Hiary–Keating conjecture. Available at [arXiv:1906.05783](https://arxiv.org/abs/1906.05783).
- [24] IVIĆ, A. (1985). *The Riemann Zeta-Function. A Wiley-Interscience Publication*. Wiley, New York. The theory of the Riemann zeta-function with applications. [MR0792089](https://doi.org/10.1007/s002200000261)
- [25] JUNNILA, J., LAMBERT, G. and WEBB, C. (2024). Multiplicative chaos measures from thick points of log-correlated fields. *Comm. Pure Appl. Math.* **77** 4212–4286. [MR4814919 https://doi.org/10.1002/cpa.22205](https://doi.org/10.1002/cpa.22205)
- [26] KEATING, J. P. and SNAITH, N. C. (2000). Random matrix theory and $\zeta(1/2 + it)$. *Comm. Math. Phys.* **214** 57–89. No. 1. [MR1794265. https://doi.org/10.1007/s002200000261](https://doi.org/10.1007/s002200000261)
- [27] KISTLER, N. and SCHMIDT, M. A. (2015). From Derrida’s random energy model to branching random walks: From 1 to 3. *Electron. Commun. Probab.* **20** 47. [MR3358969 https://doi.org/10.1214/ecp.v20-4189](https://doi.org/10.1214/ecp.v20-4189)
- [28] KOUKOULOPOULOS, D. (2019). *The distribution of prime numbers. Graduate Studies in Mathematics* **203**. American Mathematical Society, Providence, RI. xii + 356 pp. ISBN 978-1-4704-4754-0; 978-1-4704-6285-7. [MR3971232. https://doi.org/10.1090/gsm/203](https://doi.org/10.1090/gsm/203)
- [29] MONTGOMERY, H. L. and VAUGHAN, R. C. (1974). Hilbert’s inequality. *J. Lond. Math. Soc. (2)* **8** 73–82. [MR0337775 https://doi.org/10.1112/jlms/s2-8.1.73](https://doi.org/10.1112/jlms/s2-8.1.73)
- [30] MONTGOMERY, H. L. and VAUGHAN, R. C. (2007). *Multiplicative Number Theory. I. Classical Theory. Cambridge Studies in Advanced Mathematics* **97**. Cambridge Univ. Press, Cambridge. [MR2378655](https://doi.org/10.1007/s00440-017-0812-y)
- [31] NAJNUDEL, J. (2018). On the extreme values of the Riemann zeta function on random intervals of the critical line. *Probab. Theory Related Fields* **172** 387–452. [MR3851835 https://doi.org/10.1007/s00440-017-0812-y](https://doi.org/10.1007/s00440-017-0812-y)
- [32] NIKULA, M., SAKSMAN, E. and WEBB, C. (2020). Multiplicative chaos and the characteristic polynomial of the CUE: The L^1 -phase. *Trans. Amer. Math. Soc.* **373** 3905–3965. [MR4105514 https://doi.org/10.1090/tran/8020](https://doi.org/10.1090/tran/8020)
- [33] PAQUETTE, E. and ZEITOUNI, O. (2018). The maximum of the CUE field. *Int. Math. Res. Not. IMRN* **2018** No. 16. 5028–5119. [MR3848227 https://doi.org/10.1093/imrn/rnx033](https://doi.org/10.1093/imrn/rnx033)

- [34] PAQUETTE, E. and ZEITOUNI, O. (2025). The extremal landscape for the $C\beta E$ ensemble. *Forum Math. Sigma* **13** e1. [MR4849370](#) <https://doi.org/10.1017/fms.2024.129>
- [35] POWELL, E. (2021). Critical Gaussian multiplicative chaos: a review. *Markov Process. Related Fields* **27** 506–557. No. 4. [MR4396197](#).
- [36] RADZIWIŁŁ, M. and SOUNDARARAJAN, K. (2017). Selberg’s central limit theorem for $\log |\zeta(1/2 + it)|$. *Enseign. Math.* **63** 1–19. [MR3832861](#) <https://doi.org/10.4171/LEM/63-1/2-1>
- [37] REMY, G. (2020). The Fyodorov–Bouchaud formula and Liouville conformal field theory. *Duke Math. J.* **169** 177–211. [MR4047550](#) <https://doi.org/10.1215/00127094-2019-0045>
- [38] SAKSMAN, E. and WEBB, C. (2020). The Riemann zeta function and Gaussian multiplicative chaos: Statistics on the critical line. *Ann. Probab.* **48** 2680–2754. [MR4164452](#) <https://doi.org/10.1214/20-AOP1433>
- [39] SELBERG, A. (1946). Contributions to the theory of the Riemann zeta-function. *Arch. Math. Naturvidensk.* **48** 89–155. [MR0020594](#)
- [40] SELBERG, A. (1992). Old and new conjectures and results about a class of Dirichlet series. In *Proceedings of the Amalfi Conference on Analytic Number Theory (Maiori, 1989)* 367–385. Univ. Salerno, Salerno. [MR1220477](#)
- [41] SOUNDARARAJAN, K. (2009). Moments of the Riemann zeta function. *Ann. of Math. (2)* **170** 981–993. [MR2552116](#) <https://doi.org/10.4007/annals.2009.170.981>
- [42] SUBAG, E. and ZEITOUNI, O. (2015). Freezing and decorated Poisson point processes. *Comm. Math. Phys.* **337** 55–92. [MR3324155](#) <https://doi.org/10.1007/s00220-015-2303-2>

EXISTENCE OF BASS MARTINGALES AND THE MARTINGALE BENAMOU–BRENIER PROBLEM IN $\mathbb{R}^d$

BY JULIO BACKHOFF-VERAGUAS^a, MATHIAS BEIGLBÖCK^b,
WALTER SCHACHERMAYER^c AND BERTRAM TSCHIDERER^d

Faculty of Mathematics, University of Vienna, ^ajulio.backhoff@univie.ac.at, ^bmathias.beiglboeck@univie.ac.at,
^cwalter.schachermayer@univie.ac.at, ^dbertram.tschiderer@univie.ac.at

In classical optimal transport, the contributions of Benamou–Brenier and McCann regarding the time-dependent version of the problem are cornerstones of the field and form the basis for a variety of applications in other mathematical areas.

In this article we characterize solutions to the martingale Benamou–Brenier problem as *Bass martingales*, that is, transformations of Brownian motion through the gradient of a convex function. Our result is based on a new (static) Brenier-type theorem for a particular weak martingale optimal transport problem. As in the classical case, the structure of the primal optimizer is derived from its dual counterpart, whose derivation forms the technical core of this article. A key challenge is that dual attainment is a subtle issue in martingale optimal transport, where dual optimizers may fail to exist, even in highly regular settings.

REFERENCES

- [1] ACCIAIO, B., MARINI, A. and PAMMER, G. (2025). Calibration of the Bass local volatility model. *SIAM J. Financial Math.* **16** 803–833. [MR4941918 https://doi.org/10.1137/23M1622660](https://doi.org/10.1137/23M1622660)
- [2] ACCIAIO, B. and PAMMER, G. (2022). A short proof of the characterisation of convex order using the 2-Wasserstein distance. Available at [arXiv:2207.02096](https://arxiv.org/abs/2207.02096).
- [3] AMBROSIO, L. and GIGLI, N. (2013). A user’s guide to optimal transport. In *Modelling and Optimisation of Flows on Networks. Lecture Notes in Math.* **2062** 1–155. Springer, Heidelberg. [MR3050280 https://doi.org/10.1007/978-3-642-32160-3_1](https://doi.org/10.1007/978-3-642-32160-3_1)
- [4] BACKHOFF-VERAGUAS, J., BARTL, D., BEIGLBÖCK, M. and EDER, M. (2020). Adapted Wasserstein distances and stability in mathematical finance. *Finance Stoch.* **24** 601–632. [MR4118990 https://doi.org/10.1007/s00780-020-00426-3](https://doi.org/10.1007/s00780-020-00426-3)
- [5] BACKHOFF-VERAGUAS, J., BEIGLBÖCK, M., HUESMANN, M. and KÄLLBLAD, S. (2020). Martingale Benamou–Brenier: A probabilistic perspective. *Ann. Probab.* **48** 2258–2289. [MR4152642 https://doi.org/10.1214/20-AOP1422](https://doi.org/10.1214/20-AOP1422)
- [6] BACKHOFF-VERAGUAS, J., BEIGLBÖCK, M. and PAMMER, G. (2019). Existence, duality, and cyclical monotonicity for weak transport costs. *Calc. Var. Partial Differential Equations* **58** Paper No. 203. [MR4029731 https://doi.org/10.1007/s00526-019-1624-y](https://doi.org/10.1007/s00526-019-1624-y)
- [7] BASS, R. F. (1983). Skorokhod imbedding via stochastic integrals. In *Seminar on Probability, XVII* (J. Azéma and M. Yor, eds.). *Lecture Notes in Math.* **986** 221–224. Springer, Berlin. [MR0770414 https://doi.org/10.1007/BFb0068318](https://doi.org/10.1007/BFb0068318)
- [8] BAUSCHKE, H. H. and COMBETTES, P. L. (2017). *Convex Analysis and Monotone Operator Theory in Hilbert Spaces*, 2nd ed. *CMS Books in Mathematics/Ouvrages de Mathématiques de la SMC*. Springer, Cham. [MR3616647 https://doi.org/10.1007/978-3-319-48311-5](https://doi.org/10.1007/978-3-319-48311-5)
- [9] BEIGLBÖCK, M., COX, A. M. G. and HUESMANN, M. (2017). Optimal transport and Skorokhod embedding. *Invent. Math.* **208** 327–400. [MR3639595 https://doi.org/10.1007/s00222-016-0692-2](https://doi.org/10.1007/s00222-016-0692-2)
- [10] BEIGLBÖCK, M., HENRY-LABORDÈRE, P. and PENKNER, F. (2013). Model-independent bounds for option prices—a mass transport approach. *Finance Stoch.* **17** 477–501. [MR3066985 https://doi.org/10.1007/s00780-013-0205-8](https://doi.org/10.1007/s00780-013-0205-8)

MSC2020 subject classifications. Primary 60G42, 60G44; secondary 91G20.

Key words and phrases. Optimal transport, Brenier’s theorem, Benamou–Brenier, stretched Brownian motion, Bass martingale, dual attainment.

- [11] BEIGLBÖCK, M., HENRY-LABORDÈRE, P. and TOUZI, N. (2017). Monotone martingale transport plans and Skorokhod embedding. *Stoch. Process. Appl.* **127** 3005–3013. [MR3682121](#) <https://doi.org/10.1016/j.spa.2017.01.004>
- [12] BEIGLBÖCK, M. and JUILLET, N. (2016). On a problem of optimal transport under marginal martingale constraints. *Ann. Probab.* **44** 42–106. [MR3456332](#) <https://doi.org/10.1214/14-AOP966>
- [13] BEIGLBÖCK, M., LIM, T. and OBLÓJ, J. (2019). Dual attainment for the martingale transport problem. *Bernoulli* **25** 1640–1658. [MR3961225](#) <https://doi.org/10.3150/17-BEJ1015>
- [14] BEIGLBÖCK, M., NUTZ, M. and STEBEGG, F. (2022). Fine properties of the optimal Skorokhod embedding problem. *J. Eur. Math. Soc. (JEMS)* **24** 1389–1429. [MR4397044](#) <https://doi.org/10.4171/JEMS/1122>
- [15] BEIGLBÖCK, M., NUTZ, M. and TOUZI, N. (2017). Complete duality for martingale optimal transport on the line. *Ann. Probab.* **45** 3038–3074. [MR3706738](#) <https://doi.org/10.1214/16-AOP1131>
- [16] BEIGLBÖCK, M., PAMMER, G., RIESS, L. and SCHROTT, S. (2025). The fundamental theorem of weak optimal transport. Available at [arXiv:2501.16316](#).
- [17] BENAMOU, J.-D. and BRENIER, Y. (1999). A numerical method for the optimal time-continuous mass transport problem and related problems. In *Monge Ampère Equation: Applications to Geometry and Optimization (Deerfield Beach, FL, 1997)*. *Contemp. Math.* **226** 1–11. Amer. Math. Soc., Providence, RI. [MR1660739](#) <https://doi.org/10.1090/conm/226/03232>
- [18] BOUCHARD, B. and NUTZ, M. (2015). Arbitrage and duality in nondominated discrete-time models. *Ann. Appl. Probab.* **25** 823–859. [MR3313756](#) <https://doi.org/10.1214/14-AAP1011>
- [19] BRENIER, Y. (1987). Décomposition polaire et réarrangement monotone des champs de vecteurs. *C. R. Acad. Sci. Paris Sér. I Math.* **305** 805–808. [MR0923203](#)
- [20] BRENIER, Y. (1991). Polar factorization and monotone rearrangement of vector-valued functions. *Comm. Pure Appl. Math.* **44** 375–417. [MR1100809](#) <https://doi.org/10.1002/cpa.3160440402>
- [21] CAMPI, L., LAACHIR, I. and MARTINI, C. (2017). Change of numeraire in the two-marginals martingale transport problem. *Finance Stoch.* **21** 471–486. [MR3626622](#) <https://doi.org/10.1007/s00780-016-0322-2>
- [22] CHERIDITO, P., KHSKI, M., PRÖMEL, D. J. and SONER, H. M. (2021). Martingale optimal transport duality. *Math. Ann.* **379** 1685–1712. [MR4238277](#) <https://doi.org/10.1007/s00208-019-01952-y>
- [23] CIOSEMAK, K. (2024). Localisation for constrained transports I: Theory. Available at [arXiv:2312.12281](#).
- [24] CIOSEMAK, K. (2024). Localisation for constrained transports II: Applications. Available at [arXiv:2312.13167](#).
- [25] CONZE, A. and HENRY-LABORDÈRE, P. (2021). Bass construction with multi-marginals: Lightspeed computation in a new local volatility model. *SSRN Electron. J.*
- [26] COX, A. M. G., OBLÓJ, J. and TOUZI, N. (2019). The Root solution to the multi-marginal embedding problem: An optimal stopping and time-reversal approach. *Probab. Theory Related Fields* **173** 211–259. [MR3916107](#) <https://doi.org/10.1007/s00440-018-0833-1>
- [27] DE MARCH, H. and TOUZI, N. (2019). Irreducible convex paving for decomposition of multidimensional martingale transport plans. *Ann. Probab.* **47** 1726–1774. [MR3945758](#) <https://doi.org/10.1214/18-AOP1295>
- [28] DOLINSKY, Y. and SONER, H. M. (2014). Martingale optimal transport and robust hedging in continuous time. *Probab. Theory Related Fields* **160** 391–427. [MR3256817](#) <https://doi.org/10.1007/s00440-013-0531-y>
- [29] FÖLLMER, H. (2022). Optimal couplings on Wiener space and an extension of Talagrand’s transport inequality. In *Stochastic Analysis, Filtering, and Stochastic Optimization* 147–175. Springer, Cham. [MR4433813](#) https://doi.org/10.1007/978-3-030-98519-6_7
- [30] GALICHON, A., HENRY-LABORDÈRE, P. and TOUZI, N. (2014). A stochastic control approach to no-arbitrage bounds given marginals, with an application to lookback options. *Ann. Appl. Probab.* **24** 312–336. [MR3161649](#) <https://doi.org/10.1214/13-AAP925>
- [31] GHOUSSEUB, N., KIM, Y.-H. and LIM, T. (2019). Structure of optimal martingale transport plans in general dimensions. *Ann. Probab.* **47** 109–164. [MR3909967](#) <https://doi.org/10.1214/18-AOP1258>
- [32] GHOUSSEUB, N., KIM, Y.-H. and LIM, T. (2020). Optimal Brownian stopping when the source and target are radially symmetric distributions. *SIAM J. Control Optim.* **58** 2765–2789. [MR4149541](#) <https://doi.org/10.1137/19M1270513>
- [33] GHOUSSEUB, N., KIM, Y.-H. and PALMER, A. Z. (2019). PDE methods for optimal Skorokhod embeddings. *Calc. Var. Partial Differential Equations* **58** Paper No. 113. [MR3959935](#) <https://doi.org/10.1007/s00526-019-1563-7>
- [34] GOZLAN, N. and JUILLET, N. (2020). On a mixture of Brenier and Strassen theorems. *Proc. Lond. Math. Soc.* (3) **120** 434–463. [MR4008375](#) <https://doi.org/10.1112/plms.12302>

- [35] GOZLAN, N., ROBERTO, C., SAMSON, P.-M. and TETALI, P. (2017). Kantorovich duality for general transport costs and applications. *J. Funct. Anal.* **273** 3327–3405. [MR3706606](#) <https://doi.org/10.1016/j.jfa.2017.08.015>
- [36] GUO, I. and LOEPER, G. (2021). Path dependent optimal transport and model calibration on exotic derivatives. *Ann. Appl. Probab.* **31** 1232–1263. [MR4278783](#) <https://doi.org/10.1214/20-aap1617>
- [37] GUO, I., LOEPER, G. and WANG, S. (2019). Local volatility calibration by optimal transport. In 2017 *MATRIX Annals. MATRIX Book Ser.* **2** 51–64. Springer, Cham. [MR3931598](#)
- [38] HENRY-LABORDÈRE, P., OBLÓJ, J., SPOIDA, P. and TOUZI, N. (2016). The maximum maximum of a martingale with given n marginals. *Ann. Appl. Probab.* **26** 1–44. [MR3449312](#) <https://doi.org/10.1214/14-AAP1084>
- [39] HENRY-LABORDÈRE, P. and TOUZI, N. (2016). An explicit martingale version of the one-dimensional Brenier theorem. *Finance Stoch.* **20** 635–668. [MR3519164](#) <https://doi.org/10.1007/s00780-016-0299-x>
- [40] HOBSON, D. and NEUBERGER, A. (2012). Robust bounds for forward start options. *Math. Finance* **22** 31–56. [MR2881879](#) <https://doi.org/10.1111/j.1467-9965.2010.00473.x>
- [41] HUESMANN, M. and TREVISAN, D. (2019). A Benamou–Brenier formulation of martingale optimal transport. *Bernoulli* **25** 2729–2757. [MR4003563](#) <https://doi.org/10.3150/18-BEJ1069>
- [42] JOSEPH, B., LOEPER, G. and OBLÓJ, J. (2024). The measure preserving martingale Sinkhorn algorithm. Available at [arXiv:2310.13797](#).
- [43] KÄLLBLAD, S., TAN, X. and TOUZI, N. (2017). Optimal Skorokhod embedding given full marginals and Azéma–Yor peacocks. *Ann. Appl. Probab.* **27** 686–719. [MR3655851](#) <https://doi.org/10.1214/16-AAP1191>
- [44] KANTOROVITCH, L. (1942). On the translocation of masses. *C. R. (Dokl.) Acad. Sci. URSS* **37** 199–201. [MR0009619](#)
- [45] KOMLÓS, J. (1967). A generalization of a problem of Steinhaus. *Acta Math. Acad. Sci. Hung.* **18** 217–229. [MR0210177](#) <https://doi.org/10.1007/BF02020976>
- [46] LOEPER, G. (2018). Option pricing with linear market impact and nonlinear Black–Scholes equations. *Ann. Appl. Probab.* **28** 2664–2726. [MR3847970](#) <https://doi.org/10.1214/17-AAP1367>
- [47] MCCANN, R. J. (1994). A Convexity theory for interacting gases and equilibrium crystals. PhD thesis, Princeton University.
- [48] MCCANN, R. J. (1995). Existence and uniqueness of monotone measure-preserving maps. *Duke Math. J.* **80** 309–323. [MR1369395](#) <https://doi.org/10.1215/S0012-7094-95-08013-2>
- [49] MCCANN, R. J. (2001). Polar factorization of maps on Riemannian manifolds. *Geom. Funct. Anal.* **11** 589–608. [MR1844080](#) <https://doi.org/10.1007/PL00001679>
- [50] MIRSKY, L. (1961). Majorization of vectors and inequalities for convex functions. *Monatsh. Math.* **65** 159–169. [MR0123661](#) <https://doi.org/10.1007/BF01307025>
- [51] MONGE, G. (1781). Mémoire sur la théorie des déblais et des remblais. *Hist. Acad. R. Sci. Mém. Math. Phys.*
- [52] OBLÓJ, J. and SIORPAES, P. (2017). Structure of martingale transports in finite dimensions. Available at [arXiv:1702.08433](#).
- [53] OBLÓJ, J., SPOIDA, P. and TOUZI, N. (2015). Martingale inequalities for the maximum via pathwise arguments. In *In Memoriam Marc Yor—Séminaire de Probabilités XLVII. Lecture Notes in Math.* **2137** 227–247. Springer, Cham. [MR3444301](#) https://doi.org/10.1007/978-3-319-18585-9_11
- [54] ROCKAFELLAR, R. T. (1997). *Convex Analysis. Princeton Landmarks in Mathematics*. Princeton Univ. Press, Princeton, NJ. [MR1451876](#)
- [55] SANTAMBROGIO, F. (2015). *Optimal Transport for Applied Mathematicians: Calculus of Variations, PDEs, and Modeling. Progress in Nonlinear Differential Equations and Their Applications* **87**. Birkhäuser/Springer, Cham. [MR3409718](#) <https://doi.org/10.1007/978-3-319-20828-2>
- [56] SCHACHERMAYER, W. and TSCHIDERER, B. (2024). The decomposition of stretched Brownian motion into Bass martingales. Available at [arXiv:2406.10656](#).
- [57] TAN, X. and TOUZI, N. (2013). Optimal transportation under controlled stochastic dynamics. *Ann. Probab.* **41** 3201–3240. [MR3127880](#) <https://doi.org/10.1214/12-AOP797>
- [58] VILLANI, C. (2003). *Topics in Optimal Transportation. Graduate Studies in Mathematics* **58**. Amer. Math. Soc., Providence, RI. [MR1964483](#) <https://doi.org/10.1090/gsm/058>
- [59] VILLANI, C. (2009). *Optimal Transport: Old and New. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]* **338**. Springer, Berlin. [MR2459454](#) <https://doi.org/10.1007/978-3-540-71050-9>
- [60] WIESEL, J. and ZHANG, E. (2023). An optimal transport-based characterization of convex order. *Depend. Model.* **11** Paper No 20230102. [MR4656034](#) <https://doi.org/10.1515/demo-2023-0102>

WASSERSTEIN MIRROR GRADIENT FLOW AS THE LIMIT OF THE SINKHORN ALGORITHM

BY NABARUN DEB^{1,a}, YOUNG-HEON KIM^{2,b}, SOUMIK PAL^{3,d} AND
GEOFFREY SCHIEBINGER^{2,c}

¹Department of Econometrics and Statistics, University of Chicago, ^anabarun.deb@chicagobooth.edu

²Department of Mathematics, University of British Columbia, ^byhkim@math.ubc.ca, ^cgeoff@math.ubc.ca

³Department of Mathematics, University of Washington, ^dsoumik@uw.edu

We prove that the sequence of marginals obtained from the iterations of the Sinkhorn algorithm or the iterative proportional fitting procedure (IPFP) on joint densities, converges to an absolutely continuous curve on the 2-Wasserstein space, as the regularization parameter ε goes to zero and the number of iterations is scaled as $1/\varepsilon$ (and other technical assumptions). This limit, which we call the Sinkhorn flow, is an example of a Wasserstein mirror gradient flow, a concept we introduce here inspired by the well-known Euclidean mirror gradient flows. In the case of Sinkhorn, the gradient is that of the relative entropy functional with respect to one of the marginals, and the mirror is half of the squared Wasserstein distance functional from the other marginal. Interestingly, the norm of the velocity field of this flow can be interpreted as the metric derivative with respect to the linearized optimal transport (LOT) distance. An equivalent description of this flow is provided by the parabolic Monge–Ampère PDE whose connection to the Sinkhorn algorithm was noticed by Berman (*Numer. Math.* **145** (2020) 771–836). We derive conditions for exponential convergence for this limiting flow. We also construct a McKean–Vlasov diffusion whose marginal distributions follow the Sinkhorn flow.

REFERENCES

- [1] ABEDIN, F. and KITAGAWA, J. (2020). Exponential convergence of parabolic optimal transport on bounded domains. *Anal. PDE* **13** 2183–2204. [MR4175823 https://doi.org/10.2140/apde.2020.13.2183](https://doi.org/10.2140/apde.2020.13.2183)
- [2] AHN, K. and CHEWI, S. (2021). Efficient constrained sampling via the mirror-Langevin algorithm. *Adv. Neural Inf. Process. Syst.* **34** 28405–28418.
- [3] AMBROSIO, L., GIGLI, N. and SAVARÉ, G. (2008). *Gradient Flows in Metric Spaces and in the Space of Probability Measures*, 2nd ed. *Lectures in Mathematics ETH Zürich*. Birkhäuser, Basel. [MR2401600](https://doi.org/10.1007/978-3-03910-646-5)
- [4] ARJOVSKY, M., CHINTALA, S. and BOTTOU, L. (2017). Wasserstein generative adversarial networks. In *International Conference on Machine Learning* 214–223. PMLR.
- [5] ARNOLD, A., MARKOWICH, P., TOSCANI, G. and UNTERREITER, A. (2001). On convex Sobolev inequalities and the rate of convergence to equilibrium for Fokker-Planck type equations. *Comm. Partial Differential Equations* **26** 43–100. [MR1842428 https://doi.org/10.1081/PDE-100002246](https://doi.org/10.1081/PDE-100002246)
- [6] BAKRY, D. and ÉMERY, M. (1985). Diffusions hypercontractives. In *Séminaire de Probabilités, XIX, 1983/84. Lecture Notes in Math.* **1123** 177–206. Springer, Berlin. [MR0889476 https://doi.org/10.1007/BFb0075847](https://doi.org/10.1007/BFb0075847)
- [7] BERMAN, R. J. (2020). The Sinkhorn algorithm, parabolic optimal transport and geometric Monge–Ampère equations. *Numer. Math.* **145** 771–836. [MR4125978 https://doi.org/10.1007/s00211-020-01127-x](https://doi.org/10.1007/s00211-020-01127-x)
- [8] BERNTON, E., GHOSAL, P. and NUTZ, M. (2022). Entropic optimal transport: Geometry and large deviations. *Duke Math. J.* **171** 3363–3400. [MR4505361 https://doi.org/10.1215/00127094-2022-0035](https://doi.org/10.1215/00127094-2022-0035)
- [9] BHATTACHARYA, R. and WAYMIRE, E. C. (2023). *Continuous Parameter Markov Processes and Stochastic Differential Equations. Graduate Texts in Mathematics* **299**. Springer, Cham. [MR4703938 https://doi.org/10.1007/978-3-031-33296-8](https://doi.org/10.1007/978-3-031-33296-8)

MSC2020 subject classifications. Primary 49N99, 49Q22; secondary 60J60.

Key words and phrases. Entropy regularized optimal transport, McKean–Vlasov diffusion, mirror descent, parabolic Monge–Ampère, Sinkhorn algorithm, Wasserstein gradient flows.

- [10] BOYD, S. and VANDENBERGHE, L. (2004). *Convex Optimization*. Cambridge Univ. Press, Cambridge. [MR2061575](#) <https://doi.org/10.1017/CBO9780511804441>
- [11] CAI, T., CHENG, J., CRAIG, N. and CRAIG, K. (2020). Linearized optimal transport for collider events. *Phys. Rev. D* **102** 116019.
- [12] CARLIER, G. and LABORDE, M. (2020). A differential approach to the multi-marginal Schrödinger system. *SIAM J. Math. Anal.* **52** 709–717. [MR4062805](#) <https://doi.org/10.1137/19M1253800>
- [13] CARLIER, G., PEGON, P. and TAMANINI, L. (2023). Convergence rate of general entropic optimal transport costs. *Calc. Var. Partial Differential Equations* **62** Paper No. 116, 28 pp. [MR4565039](#) <https://doi.org/10.1007/s00526-023-02455-0>
- [14] CATTIAUX, P., GUILLIN, A. and WU, L.-M. (2010). A note on Talagrand’s transportation inequality and logarithmic Sobolev inequality. *Probab. Theory Related Fields* **148** 285–304. [MR2653230](#) <https://doi.org/10.1007/s00440-009-0231-9>
- [15] CHAINTRON, L.-P. and DIEZ, A. (2022). Propagation of chaos: A review of models, methods and applications. II. Applications. *Kinet. Relat. Models* **15** 1017–1173. [MR4489769](#) <https://doi.org/10.3934/krm.2022018>
- [16] CHEN, H.-B., CHEWI, S. and NILES-WEED, J. (2021). Dimension-free log-Sobolev inequalities for mixture distributions. *J. Funct. Anal.* **281** Paper No. 109236, 17 pp. [MR4316725](#) <https://doi.org/10.1016/j.jfa.2021.109236>
- [17] CHEN, Y., GEORGIOU, T. and PAVON, M. (2016). Entropic and displacement interpolation: A computational approach using the Hilbert metric. *SIAM J. Appl. Math.* **76** 2375–2396. [MR3579702](#) <https://doi.org/10.1137/16M1061382>
- [18] CHEWI, S., LE GOUIC, T., LU, C., MAUNU, T., RIGOLLET, P. and STROMME, A. (2020). Exponential ergodicity of mirror-Langevin diffusions. *Adv. Neural Inf. Process. Syst.* **33** 19573–19585.
- [19] CHIARINI, A., CONFORTI, G., GRECO, G. and TAMANINI, L. (2023). Gradient estimates for the Schrödinger potentials: Convergence to the Brenier map and quantitative stability. *Comm. Partial Differential Equations* **48** 895–943. [MR4643676](#) <https://doi.org/10.1080/03605302.2023.2215527>
- [20] CHIARINI, A., CONFORTI, G., GRECO, G. and TAMANINI, L. (2024). A semiconcavity approach to stability of entropic plans and exponential convergence of Sinkhorn’s algorithm. Preprint. Available at [arXiv:2412.09235](#).
- [21] CHIZAT, L., ZHANG, S., HEITZ, M. and SCHIEBINGER, G. (2022). Trajectory inference via mean-field Langevin in path space. *Adv. Neural Inf. Process. Syst.* **35** 16731–16742.
- [22] COMINETTI, R. and SAN MARTÍN, J. (1994). Asymptotic analysis of the exponential penalty trajectory in linear programming. *Math. Program.* **67** 169–187. [MR1305565](#) <https://doi.org/10.1007/BF01582220>
- [23] CONFORTI, G. and TAMANINI, L. (2021). A formula for the time derivative of the entropic cost and applications. *J. Funct. Anal.* **280** Paper No. 108964, 48 pp. [MR4232667](#) <https://doi.org/10.1016/j.jfa.2021.108964>
- [24] CSISZÁR, I. (1975). I -divergence geometry of probability distributions and minimization problems. *Ann. Probab.* **3** 146–158. [MR0365798](#) <https://doi.org/10.1214/aop/1176996454>
- [25] CUTURI, M. (2013). Sinkhorn distances: Lightspeed computation of optimal transport. *Adv. Neural Inf. Process. Syst.* **26**.
- [26] DEB, N. and LIANG, T. (2025). No-regret generative modeling via parabolic Monge–Ampère PDE. Preprint. Available at [arXiv:2504.09279](#).
- [27] DELIGIANNIDIS, G., DE BORTOLI, V. and DOUCET, A. (2024). Quantitative uniform stability of the iterative proportional fitting procedure. *Ann. Appl. Probab.* **34** 501–516. [MR4696283](#) <https://doi.org/10.1214/23-aap1970>
- [28] DOBRUSHIN, L. (1979). Vlasov equations. *Funct. Anal. Appl.* **13** 115–123.
- [29] DURMUS, A., MAJEWSKI, S. and MIASOJEDOW, B. (2019). Analysis of Langevin Monte Carlo via convex optimization. *J. Mach. Learn. Res.* **20** Paper No. 73, 46 pp. [MR3960927](#)
- [30] DURRETT, R. (2019). *Probability—Theory and Examples*. Cambridge Series in Statistical and Probabilistic Mathematics **49**. Cambridge Univ. Press, Cambridge. [MR3930614](#) <https://doi.org/10.1017/9781108591034>
- [31] ECKSTEIN, S. and NUTZ, M. (2022). Quantitative stability of regularized optimal transport and convergence of Sinkhorn’s algorithm. *SIAM J. Math. Anal.* **54** 5922–5948. [MR4506579](#) <https://doi.org/10.1137/21M145505X>
- [32] ECKSTEIN, S. and NUTZ, M. (2024). Convergence rates for regularized optimal transport via quantization. *Math. Oper. Res.* **49** 1223–1240. [MR4755769](#) <https://doi.org/10.1287/moor.2022.0245>
- [33] FRANKLIN, J. and LORENZ, J. (1989). On the scaling of multidimensional matrices. *Linear Algebra Appl.* **114/115** 717–735. [MR0986904](#) [https://doi.org/10.1016/0024-3795\(89\)90490-4](https://doi.org/10.1016/0024-3795(89)90490-4)
- [34] GHOSAL, P. and NUTZ, M. (2022). On the convergence rate of Sinkhorn’s algorithm. Preprint. Available at [arXiv:2212.06000](#).

- [35] GHOSAL, P., NUTZ, M. and BERNTON, E. (2022). Stability of entropic optimal transport and Schrödinger bridges. *J. Funct. Anal.* **283** Paper No. 109622, 22 pp. [MR4460341](#) <https://doi.org/10.1016/j.jfa.2022.109622>
- [36] GIGLI, N. and TAMANINI, L. (2018). Second order differentiation formula on $RCD(K, N)$ spaces. *Atti Accad. Naz. Lincei, Rend. Lincei, Mat. Appl.* **29** 377–386. [MR3797990](#) <https://doi.org/10.4171/RLM/811>
- [37] HOLLEY, R. and STROOCK, D. (1987). Logarithmic Sobolev inequalities and stochastic Ising models. *J. Stat. Phys.* **46** 1159–1194. [MR0893137](#) <https://doi.org/10.1007/BF01011161>
- [38] HORN, R. A. and JOHNSON, C. R. (1994). *Topics in Matrix Analysis*. Cambridge Univ. Press, Cambridge. [MR1288752](#)
- [39] JABIN, P.-E. (2014). A review of the mean field limits for Vlasov equations. *Kinet. Relat. Models* **7** 661–711. [MR3317577](#) <https://doi.org/10.3934/krm.2014.7.661>
- [40] JORDAN, R., KINDERLEHRER, D. and OTTO, F. (1998). The variational formulation of the Fokker–Planck equation. *SIAM J. Math. Anal.* **29** 1–17. [MR1617171](#) <https://doi.org/10.1137/S0036141096303359>
- [41] KAC, M. (1956). Foundations of kinetic theory. In *Proceedings of the Third Berkeley Symposium on Mathematical Statistics and Probability, 1954–1955, Vol. III* 171–197. Univ. California Press, Berkeley, CA. [MR0084985](#)
- [42] KANTOROVITCH, L. (1942). On the translocation of masses. *C. R. (Dokl.) Acad. Sci. URSS* **37** 199–201. [MR0009619](#)
- [43] KARATZAS, I. and SHREVE, S. E. (1991). *Brownian Motion and Stochastic Calculus*, 2nd ed. *Graduate Texts in Mathematics* **113**. Springer, New York. [MR1121940](#) <https://doi.org/10.1007/978-1-4612-0949-2>
- [44] KIM, Y.-H., STREETS, J. and WARREN, M. (2012). Parabolic optimal transport equations on manifolds. *Int. Math. Res. Not. IMRN* **2012** 4325–4350. [MR2981711](#) <https://doi.org/10.1093/imrn/rnr188>
- [45] KITAGAWA, J. (2012). A parabolic flow toward solutions of the optimal transportation problem on domains with boundary. *J. Reine Angew. Math.* **672** 127–160. [MR2995434](#) <https://doi.org/10.1515/crelle.2012.001>
- [46] KNIGHT, P. A. (2008). The Sinkhorn–Knopp algorithm: Convergence and applications. *SIAM J. Matrix Anal. Appl.* **30** 261–275. [MR2399579](#) <https://doi.org/10.1137/060659624>
- [47] KOLESNIKOV, A. V. (2014). Hessian metrics, $CD(K, N)$ -spaces, and optimal transportation of log-concave measures. *Discrete Contin. Dyn. Syst.* **34** 1511–1532. [MR3121630](#) <https://doi.org/10.3934/dcds.2014.34.1511>
- [48] LAURENT, B. and MASSART, P. (2000). Adaptive estimation of a quadratic functional by model selection. *Ann. Statist.* **28** 1302–1338. [MR1805785](#) <https://doi.org/10.1214/aos/1015957395>
- [49] LÉGER, F. (2021). A gradient descent perspective on Sinkhorn. *Appl. Math. Optim.* **84** 1843–1855. [MR4304891](#) <https://doi.org/10.1007/s00245-020-09697-w>
- [50] LEMONS, D. S. and GYTHIEL, A. (1997). Paul Langevin’s 1908 paper “On the theory of Brownian motion” [“Sur la théorie du mouvement Brownien,” *CR Acad. Sci. (Paris)* 146, 530–533 (1908)]. *Amer. J. Phys.* **65** 1079–1081.
- [51] LÉONARD, C. (2012). From the Schrödinger problem to the Monge–Kantorovich problem. *J. Funct. Anal.* **262** 1879–1920. [MR2873864](#) <https://doi.org/10.1016/j.jfa.2011.11.026>
- [52] LIU, Q. (2017). Stein variational gradient descent as gradient flow. In *Advances in Neural Information Processing Systems* (I. Guyon, U. V. Luxburg, S. Bengio, H. Wallach, R. Fergus, S. Vishwanathan and R. Garnett, eds.) **30**. Curran Associates, Red Hook.
- [53] MCCANN, R. J. (1995). Existence and uniqueness of monotone measure-preserving maps. *Duke Math. J.* **80** 309–323. [MR1369395](#) <https://doi.org/10.1215/S0012-7094-95-08013-2>
- [54] MCCANN, R. J. (2001). Polar factorization of maps on Riemannian manifolds. *Geom. Funct. Anal.* **11** 589–608. [MR1844080](#) <https://doi.org/10.1007/PL00001679>
- [55] MCKEAN, H. P. (1975). Fluctuations in the kinetic theory of gases. *Comm. Pure Appl. Math.* **28** 435–455. [MR0395662](#) <https://doi.org/10.1002/cpa.3160280402>
- [56] MCKEAN, H. P. JR. (1966). A class of Markov processes associated with nonlinear parabolic equations. *Proc. Natl. Acad. Sci. USA* **56** 1907–1911. [MR0221595](#) <https://doi.org/10.1073/pnas.56.6.1907>
- [57] MIKAMI, T. (2004). Monge’s problem with a quadratic cost by the zero-noise limit of h -path processes. *Probab. Theory Related Fields* **129** 245–260. [MR2063377](#) <https://doi.org/10.1007/s00440-004-0340-4>
- [58] MONGE, G. (1781). Mémoire sur la théorie des déblais et des remblais. *Mem. Math. Phys. Acad. R. Sci.* 666–704.
- [59] MOOSMÜLLER, C. and CLONINGER, A. (2023). Linear optimal transport embedding: Provable Wasserstein classification for certain rigid transformations and perturbations. *Inf. Inference* **12** 363–389. [MR4565740](#) <https://doi.org/10.1093/imaiai/iaac023>
- [60] NEMIROVSKY, A. S. and YUDIN, D. B. (1983). *Problem Complexity and Method Efficiency in Optimization*. Wiley-Interscience Series in Discrete Mathematics. Wiley, New York. [MR0702836](#)

- [61] NUTZ, M. and WIESEL, J. (2022). Entropic optimal transport: Convergence of potentials. *Probab. Theory Related Fields* **184** 401–424. [MR4498514](#) <https://doi.org/10.1007/s00440-021-01096-8>
- [62] NUTZ, M. and WIESEL, J. (2023). Stability of Schrödinger potentials and convergence of Sinkhorn’s algorithm. *Ann. Probab.* **51** 699–722. [MR4546630](#) <https://doi.org/10.1214/22-aop1611>
- [63] OTTO, F. (2001). The geometry of dissipative evolution equations: The porous medium equation. *Comm. Partial Differential Equations* **26** 101–174. [MR1842429](#) <https://doi.org/10.1081/PDE-100002243>
- [64] OTTO, F. and VILLANI, C. (2000). Generalization of an inequality by Talagrand and links with the logarithmic Sobolev inequality. *J. Funct. Anal.* **173** 361–400. [MR1760620](#) <https://doi.org/10.1006/jfan.1999.3557>
- [65] PAL, S. (2024). On the difference between entropic cost and the optimal transport cost. *Ann. Appl. Probab.* **34** 1003–1028. [MR4700251](#) <https://doi.org/10.1214/23-aap1983>
- [66] PEYRÉ, G., CUTURI, M. et al. (2019). Computational optimal transport: With applications to data science. *Found. Trends Mach. Learn.* **11** 355–607.
- [67] RANKIN, C. and WONG, L. (2023). Bregman-Wasserstein divergence: Geometry and applications. Preprint. Available at [arXiv:2302.05833](#).
- [68] ROBERTS, G. O. and TWEEDIE, R. L. (1996). Exponential convergence of Langevin distributions and their discrete approximations. *Bernoulli* **2** 341–363. [MR1440273](#) <https://doi.org/10.2307/3318418>
- [69] RUBNER, Y., TOMASI, C. and GUIBAS, L. J. (2000). The earth mover’s distance as a metric for image retrieval. *Int. J. Comput. Vis.* **40** 99.
- [70] RÜSCHENDORF, L. (1995). Convergence of the iterative proportional fitting procedure. *Ann. Statist.* **23** 1160–1174. [MR1353500](#) <https://doi.org/10.1214/aos/1176324703>
- [71] SANTAMBROGIO, F. (2015). *Optimal Transport for Applied Mathematicians: Calculus of Variations, PDEs, and Modeling. Progress in Nonlinear Differential Equations and Their Applications* **87**. Birkhäuser/Springer, Cham. [MR3409718](#) <https://doi.org/10.1007/978-3-319-20828-2>
- [72] SCHIEBINGER, G., SHU, J., TABAKA, M., CLEARY, B., SUBRAMANIAN, V., SOLOMON, A., GOULD, J., LIU, S., LIN, S. et al. (2019). Optimal-transport analysis of single-cell gene expression identifies developmental trajectories in reprogramming. *Cell* **176** 928–943.
- [73] SCHRÖDINGER, E. (1932). Sur la théorie relativiste de l’électron et l’interprétation de la mécanique quantique. *Ann. Inst. Henri Poincaré* **2** 269–310. [MR1508000](#)
- [74] SHARROCK, L., MACKEY, L. and NEMETH, C. (2023). Learning rate free Bayesian inference in constrained domains. Preprint. Available at [arXiv:2305.14943](#).
- [75] SHIMA, H. and YAGI, K. (1997). Geometry of Hessian manifolds. *Differential Geom. Appl.* **7** 277–290. [MR1480540](#) [https://doi.org/10.1016/S0926-2245\(96\)00057-5](https://doi.org/10.1016/S0926-2245(96)00057-5)
- [76] SINKHORN, R. (1967). Diagonal equivalence to matrices with prescribed row and column sums. *Amer. Math. Monthly* **74** 402–405. [MR0210730](#) <https://doi.org/10.2307/2314570>
- [77] SOHL-DICKSTEIN, J., WEISS, E., MAHESWARANATHAN, N. and GANGULI, S. (2015). Deep unsupervised learning using nonequilibrium thermodynamics. In *International Conference on Machine Learning* 2256–2265. PMLR.
- [78] SONG, Y., SOHL-DICKSTEIN, J., KINGMA, D. P., KUMAR, A., ERMON, S. and POOLE, B. (2020). Score-based generative modeling through stochastic differential equations. Preprint. Available at [arXiv:2011.13456](#).
- [79] SZNITMAN, A.-S. (1991). Topics in propagation of chaos. In *École D’Été de Probabilités de Saint-Flour XIX—1989. Lecture Notes in Math.* **1464** 165–251. Springer, Berlin. [MR1108185](#) <https://doi.org/10.1007/BFb0085169>
- [80] TANAKA, H. (1978/79). Probabilistic treatment of the Boltzmann equation of Maxwellian molecules. *Z. Wahrsch. Verw. Gebiete* **46** 67–105. [MR0512334](#) <https://doi.org/10.1007/BF00535689>
- [81] TANG, L. (2013). Regularity results on the parabolic Monge–Ampère equation with VMO type data. *J. Differ. Equ.* **255** 1646–1656. [MR3072666](#) <https://doi.org/10.1016/j.jde.2013.05.019>
- [82] VILLANI, C. (2003). *Topics in Optimal Transportation. Graduate Studies in Mathematics* **58**. Amer. Math. Soc., Providence, RI. [MR1964483](#) <https://doi.org/10.1090/gsm/058>
- [83] VILLANI, C. (2012). Optimal transportation, dissipative PDE’s and functional inequalities. Available at https://cedricvillani.org/sites/dev/files/old_images/2012/08/B04.MFranca.pdf.
- [84] WALTER, W. (1970). *Differential and Integral Inequalities. Ergebnisse der Mathematik und Ihrer Grenzgebiete [Results in Mathematics and Related Areas]* **55**. Springer, New York. [MR0271508](#)
- [85] WANG, F.-Y. (2001). Logarithmic Sobolev inequalities: Conditions and counterexamples. *J. Operator Theory* **46** 183–197. [MR1862186](#)
- [86] WANG, W., SLEPČEV, D., BASU, S., OZOLEK, J. A. and ROHDE, G. K. (2013). A linear optimal transportation framework for quantifying and visualizing variations in sets of images. *Int. J. Comput. Vis.* **101** 254–269. [MR3021062](#) <https://doi.org/10.1007/s11263-012-0566-z>

- [87] WANG, Y. and LI, W. (2020). Information Newton’s flow: Second-order optimization method in probability space. Preprint. Available at [arXiv:2001.04341](https://arxiv.org/abs/2001.04341).
- [88] WILSON, A. (2018). Lyapunov arguments in optimization. Ph.D. thesis, UC Berkeley. Available at <https://escholarship.org/uc/item/1116c975>.
- [89] ZHANG, K. S., PEYRÉ, G., FADILI, J. and PEREYRA, M. (2020). Wasserstein control of mirror Langevin Monte Carlo. In *Conference on Learning Theory* 3814–3841. PMLR.

ASYMPTOTIC EXPANSION OF SMOOTH FUNCTIONS IN DETERMINISTIC AND IID HAAR UNITARY MATRICES, AND APPLICATION TO TENSOR PRODUCTS OF MATRICES

BY FÉLIX PARRAUD^a 

Department of Mathematics, KTH Royal Institute of Technology, ^afelix.parraud@gmail.com

Let U^N be a family of $N \times N$ independent Haar unitary random matrices and their adjoints, Z^N a family of deterministic matrices, and P a self-adjoint noncommutative polynomial, that is, for any N , $P(U^N, Z^N)$ is self-adjoint, f a smooth function. We prove that for any k , if f is smooth enough, there exist deterministic constants $\alpha_i^P(f, Z^N)$ such that

$$\mathbb{E} \left[\frac{1}{N} \text{Tr}(f(P(U^N, Z^N))) \right] = \sum_{i=0}^k \frac{\alpha_i^P(f, Z^N)}{N^{2i}} + \mathcal{O}(N^{-2k-2}).$$

Besides, the constants $\alpha_i^P(f, Z^N)$ are built explicitly with the help of free probability. As a corollary, we prove that given $\alpha < 1/2$, for N large enough, every eigenvalue of $P(U^N, Z^N)$ is $N^{-\alpha}$ -close to the spectrum of $P(u, Z^N)$ where u is a d -tuple of free Haar unitaries. We also prove the convergence of the norm of any polynomial $P(U^N \otimes I_M, I_N \otimes Y^M)$ as long as the family Y^M converges strongly and that $M \ll N \ln^{-3}(N)$.

REFERENCES

- [1] ALBEVERIO, S., PASTUR, L. and SHCHERBINA, M. (2001). On the $1/n$ expansion for some unitary invariant ensembles of random matrices. *Comm. Math. Phys.* **224** 271–305.
- [2] ANDERSON, G. W., GUIONNET, A. and ZEITOUNI, O. (2010). *An Introduction to Random Matrices*. Cambridge Studies in Advanced Mathematics **118**. Cambridge Univ. Press, Cambridge. [MR2760897](#)
- [3] BANDEIRA, A. S., BOEDIHARDJO, M. T. and VAN HANDEL, R. (2023). Matrix concentration inequalities and free probability. *Invent. Math.* **234** 419–487. [MR4635836](#) <https://doi.org/10.1007/s00222-023-01204-6>
- [4] BELINSCHI, S. and CAPITAIN, M. (2022). Strong convergence of tensor products of independent GUE matrices. arXiv preprint. Available at [arXiv:2205.07695](#).
- [5] BIANE, P. (1997). Free Brownian motion, free stochastic calculus and random matrices. In *Free Probability Theory* (Waterloo, ON, 1995). *Fields Inst. Commun.* **12** 1–19. Amer. Math. Soc., Providence, RI. [MR1426833](#) <https://doi.org/10.1090/fic/012/01>
- [6] BIANE, P. (1997). Segal–Bargmann transform, functional calculus on matrix spaces and the theory of semi-circular and circular systems. *J. Funct. Anal.* **144** 232–286. [MR1430721](#) <https://doi.org/10.1006/jfan.1996.2990>
- [7] BORDENAVE, C. and COLLINS, B. (2023). Norm of matrix-valued polynomials in random unitaries and permutations. arXiv preprint. Available at [arXiv:2304.05714](#).
- [8] BOROT, G. and GUIONNET, A. (2013). Asymptotic expansion of β matrix models in the one-cut regime. *Comm. Math. Phys.* **317** 447–483. [MR3010191](#) <https://doi.org/10.1007/s00220-012-1619-4>
- [9] BOROT, G. and GUIONNET, A. (2024). Asymptotic expansion of β matrix models in the multi-cut regime. *Forum Math. Sigma* **12** Paper No. e13. [MR4695502](#) <https://doi.org/10.1017/fms.2023.129>
- [10] BOROT, G., GUIONNET, A. and KOZŁOWSKI, K. K. (2015). Large- N asymptotic expansion for mean field models with Coulomb gas interaction. *Int. Math. Res. Not. IMRN* **20** 10451–10524. [MR3455872](#) <https://doi.org/10.1093/imrn/rnu260>
- [11] BOROT, G., GUIONNET, A. and KOZŁOWSKI, K. K. (2016). *Asymptotic Expansion of a Partition Function Related to the Sinh-Model*. *Mathematical Physics Studies*. Springer, Cham. [MR3585351](#) <https://doi.org/10.1007/978-3-319-33379-3>

- [12] BRÉZIN, E., ITZYKSON, C., PARISI, G. and ZUBER, J. B. (1993). Planar diagrams. In *The Large N Expansion in Quantum Field Theory and Statistical Physics: From Spin Systems to 2-Dimensional Gravity* 567–583.
- [13] BROWN, N. P. and OZAWA, N. (2008). *C^* -Algebras and Finite-Dimensional Approximations*. Graduate Studies in Mathematics **88**. Amer. Math. Soc., Providence, RI. MR2391387 <https://doi.org/10.1090/gsm/088>
- [14] CHEKHOV, L. O., EYNARD, B. and MARCHAL, O. (2011). Topological expansion of the β -ensemble model and quantum algebraic geometry in the sectorwise approach. *Theoret. and Math. Phys.* **166** 141–185. MR3165804 <https://doi.org/10.1007/s11232-011-0012-3>
- [15] CHEN, C.-F., GARZA-VARGAS, J., TROPP, J. A. and VAN HANDEL, R. (2026). A new approach to strong convergence. *Ann. of Math.* (2) **203**. MR5037839 <https://doi.org/10.4007/annals.2026.203.2.4>
- [16] CHEN, C.-F., GARZA-VARGAS, J. and VAN HANDEL, R. (2024). A new approach to strong convergence II. The classical ensembles. arXiv preprint. Available at [arXiv:2412.00593](https://arxiv.org/abs/2412.00593).
- [17] CIPOLLONI, G., ERDŐS, L. and SCHRÖDER, D. (2022). Thermalisation for Wigner matrices. *J. Funct. Anal.* **282** Paper No. 109394. MR4372147 <https://doi.org/10.1016/j.jfa.2022.109394>
- [18] COLLINS, B. (2003). Moments and cumulants of polynomial random variables on unitary groups, the Itzykson–Zuber integral, and free probability. *Int. Math. Res. Not.* **17** 953–982. MR1959915 <https://doi.org/10.1155/S107379280320917X>
- [19] COLLINS, B., DAHLQVIST, A. and KEMP, T. (2018). The spectral edge of unitary Brownian motion. *Probab. Theory Related Fields* **170** 49–93. MR3748321 <https://doi.org/10.1007/s00440-016-0753-x>
- [20] COLLINS, B., GUIONNET, A. and MAUREL-SEGALA, E. (2009). Asymptotics of unitary and orthogonal matrix integrals. *Adv. Math.* **222** 172–215. MR2531371 <https://doi.org/10.1016/j.aim.2009.03.019>
- [21] COLLINS, B., GUIONNET, A. and PARRAUD, F. (2022). On the operator norm of non-commutative polynomials in deterministic matrices and iid GUE matrices. *Camb. J. Math.* **10** 195–260. MR4445344 <https://doi.org/10.4310/cjm.2022.v10.n1.a3>
- [22] COLLINS, B. and MALE, C. (2014). The strong asymptotic freeness of Haar and deterministic matrices. *Ann. Sci. Éc. Norm. Supér.* (4) **47** 147–163. MR3205602 <https://doi.org/10.24033/asens.2211>
- [23] COLLINS, B. and ŚNIADY, P. (2006). Integration with respect to the Haar measure on unitary, orthogonal and symplectic group. *Comm. Math. Phys.* **264** 773–795. MR2217291 <https://doi.org/10.1007/s00220-006-1554-3>
- [24] DA SILVA, R. C. (2018). Lecture Notes on Noncommutative L_p -spaces. arXiv preprint. Available at [arXiv:1803.02390](https://arxiv.org/abs/1803.02390).
- [25] DRIVER, B. K., HALL, B. C. and KEMP, T. (2013). The large- N limit of the Segal–Bargmann transform on $\mathbb{U}_N$. *J. Funct. Anal.* **265** 2585–2644. MR3096985 <https://doi.org/10.1016/j.jfa.2013.07.020>
- [26] ERCOLANI, N. M. and MCLAUGHLIN, K. D. T.-R. (2003). Asymptotics of the partition function for random matrices via Riemann–Hilbert techniques and applications to graphical enumeration. *Int. Math. Res. Not.* **14** 755–820. MR1953782 <https://doi.org/10.1155/S1073792803211089>
- [27] FRONK, J., KRÜGER, T. and NEMISH, Y. (2024). Norm convergence rate for multivariate quadratic polynomials of Wigner matrices. *J. Funct. Anal.* **287** Paper No. 110647. MR4796149 <https://doi.org/10.1016/j.jfa.2024.110647>
- [28] GUIONNET, A. (2019). *Asymptotics of Random Matrices and Related Models: The Uses of Dyson–Schwinger Equations*. CBMS Regional Conference Series in Mathematics **130**. Amer. Math. Soc., Providence, RI. MR3931304 <https://doi.org/10.1090/cbms/130>
- [29] GUIONNET, A. and MAUREL-SEGALA, E. (2006). Combinatorial aspects of matrix models. *ALEA Lat. Amer. J. Probab. Math. Stat.* **1** 241–279. MR2249657
- [30] GUIONNET, A. and MAUREL-SEGALA, E. (2007). Second order asymptotics for matrix models. *Ann. Probab.* **35** 2160–2212. MR2353386 <https://doi.org/10.1214/009117907000000141>
- [31] GUIONNET, A. and NOVAK, J. (2015). Asymptotics of unitary multimatrix models: The Schwinger–Dyson lattice and topological recursion. *J. Funct. Anal.* **268** 2851–2905. MR3331788 <https://doi.org/10.1016/j.jfa.2015.03.002>
- [32] HAAGERUP, U. and THORBJØRNSSEN, S. (2005). A new application of random matrices: $\text{Ext}(C_{\text{red}}^*(F_2))$ is not a group. *Ann. of Math.* (2) **162** 711–775. MR2183281 <https://doi.org/10.4007/annals.2005.162.711>
- [33] HAAGERUP, U. and THORBJØRNSSEN, S. (2012). Asymptotic expansions for the Gaussian unitary ensemble. *Infin. Dimens. Anal. Quantum Probab. Relat. Top.* **15** 1250003. MR2922846 <https://doi.org/10.1142/S0219025712500038>
- [34] HARER, J. and ZAGIER, D. (1986). The Euler characteristic of the moduli space of curves. *Invent. Math.* **85** 457–485. MR0848681 <https://doi.org/10.1007/BF01390325>
- [35] HAYES, B. (2022). A random matrix approach to the Peterson–Thom conjecture. *Indiana Univ. Math. J.* **71** 1243–1297. MR4448584

- [36] LE GALL, J.-F. (2016). *Brownian Motion, Martingales, and Stochastic Calculus*, French ed. *Graduate Texts in Mathematics* **274**. Springer, Cham. [MR3497465](#) <https://doi.org/10.1007/978-3-319-31089-3>
- [37] MAGEE, M. and DE LA SALLE, M. (2026). Strong Asymptotic Freeness of Haar Unitaries in Quasi-Exponential Dimensional Representations. *Geom. Funct. Anal.* **36** 152–200. [MR5033337](#) <https://doi.org/10.1007/s00039-026-00730-8>
- [38] MALE, C. (2012). The norm of polynomials in large random and deterministic matrices. *Probab. Theory Related Fields* **154** 477–532. [MR3000553](#) <https://doi.org/10.1007/s00440-011-0375-2>
- [39] MATSUMOTO, S. and NOVAK, J. (2013). Jucys–Murphy elements and unitary matrix integrals. *Int. Math. Res. Not. IMRN* **2** 362–397. [MR3010693](#) <https://doi.org/10.1093/imrn/rnr267>
- [40] MECKES, E. S. (2019). *The Random Matrix Theory of the Classical Compact Groups*. *Cambridge Tracts in Mathematics* **218**. Cambridge Univ. Press, Cambridge. [MR3971582](#) <https://doi.org/10.1017/9781108303453.009>
- [41] MURPHY, G. J. (1990). *C*-Algebras and Operator Theory*. Academic Press, Boston, MA. [MR1074574](#)
- [42] NICA, A. and SPEICHER, R. (2006). *Lectures on the Combinatorics of Free Probability*. *London Mathematical Society Lecture Note Series* **335**. Cambridge Univ. Press, Cambridge. [MR2266879](#) <https://doi.org/10.1017/CBO9780511735127>
- [43] NOVAK, J. (2020). On the complex asymptotics of the HCIZ and BGW integrals. arXiv preprint. Available at [arXiv:2006.04304](#).
- [44] PARRAUD, F. (2022). On the operator norm of non-commutative polynomials in deterministic matrices and iid Haar unitary matrices. *Probab. Theory Related Fields* **182** 751–806. [MR4408503](#) <https://doi.org/10.1007/s00440-021-01101-0>
- [45] PARRAUD, F. (2023). Asymptotic expansion of smooth functions in polynomials in deterministic matrices and iid GUE matrices. *Comm. Math. Phys.* **399** 249–294. [MR4567374](#) <https://doi.org/10.1007/s00220-022-04551-2>
- [46] PARRAUD, F. (2024). The spectrum of a tensor of random and deterministic matrices. arXiv preprint. Available at [arXiv:2410.04481](#).
- [47] PARRAUD, F. and SCHNELLI, K. (2024). Asymptotic freeness through unitaries generated by polynomials of Wigner matrices. *Linear Algebra Appl.* **699** 1–46. [MR4767467](#) <https://doi.org/10.1016/j.laa.2024.06.014>
- [48] PÉCHÉ, S. (2006). The largest eigenvalue of small rank perturbations of Hermitian random matrices. *Probab. Theory Related Fields* **134** 127–173. [MR2221787](#) <https://doi.org/10.1007/s00440-005-0466-z>
- [49] PISIER, G. (2003). *Introduction to Operator Space Theory*. *London Mathematical Society Lecture Note Series* **294**. Cambridge Univ. Press, Cambridge. [MR2006539](#) <https://doi.org/10.1017/CBO9781107360235>
- [50] PISIER, G. (2014). Random matrices and subexponential operator spaces. *Israel J. Math.* **203** 223–273. [MR3273440](#) <https://doi.org/10.1007/s11856-014-1069-0>
- [51] SEGALA, E. M. (2006). High order asymptotics of matrix models and enumeration of maps. arXiv preprint. Available at [arXiv:math/0608192](#).
- [52] SHCHERBINA, M. (2014). Asymptotic expansions for β matrix models and their applications to the universality conjecture. In *Random Matrix Theory, Interacting Particle Systems, and Integrable Systems*. *Math. Sci. Res. Inst. Publ.* **65** 463–482. Cambridge Univ. Press, New York. [MR3380697](#)
- [53] T’HOOFT, G. (1974). Magnetic monopoles in unified gauge theories. *Nucl. Phys.* **B79** 276–284. [MR0413809](#) [https://doi.org/10.1016/0550-3213\(74\)90486-6](https://doi.org/10.1016/0550-3213(74)90486-6)
- [54] TRACY, C. A. and WIDOM, H. (1994). Level-spacing distributions and the Airy kernel. *Comm. Math. Phys.* **159** 151–174. [MR1257246](#)
- [55] VOICULESCU, D. (1991). Limit laws for random matrices and free products. *Invent. Math.* **104** 201–220. [MR1094052](#) <https://doi.org/10.1007/BF01245072>
- [56] VOICULESCU, D. (1993). The analogues of entropy and of Fisher’s information measure in free probability theory. I. *Comm. Math. Phys.* **155** 71–92. [MR1228526](#)
- [57] VOICULESCU, D. (1998). A strengthened asymptotic freeness result for random matrices with applications to free entropy. *Int. Math. Res. Not.* **1** 41–63. [MR1601878](#) <https://doi.org/10.1155/S107379289800004X>
- [58] VOICULESCU, D. (1999). The analogues of entropy and of Fisher’s information measure in free probability theory. VI. Liberation and mutual free information. *Adv. Math.* **146** 101–166. [MR1711843](#) <https://doi.org/10.1006/aima.1998.1819>
- [59] VOICULESCU, D. (2000). The coalgebra of the free difference quotient and free probability. *Int. Math. Res. Not.* **2** 79–106. [MR1744647](#) <https://doi.org/10.1155/S1073792800000064>
- [60] WEINGARTEN, D. (1978). Asymptotic behavior of group integrals in the limit of infinite rank. *J. Math. Phys.* **19** 999–1001. [MR0471696](#) <https://doi.org/10.1063/1.523807>

EDGE UNIVERSALITY OF RANDOM REGULAR GRAPHS OF GROWING DEGREES

BY JIAOYANG HUANG^{1,a} AND HORNG-TZER YAU^{2,b}

¹*Department of Statistics and Data Science, University of Pennsylvania, ^ahuangjy@wharton.upenn.edu*

²*Department of Mathematics, Harvard University, ^bhtyau@math.harvard.edu*

We consider the statistics of extreme eigenvalues of random d -regular graphs, with $N^c \leq d \leq N^{1/3-c}$ for arbitrarily small $c > 0$. We prove that in this regime, the fluctuations of extreme eigenvalues are given by the Tracy–Widom distribution. As a consequence, about 69% of d -regular graphs have all nontrivial eigenvalues bounded in absolute value by $2\sqrt{d-1}$.

REFERENCES

- [1] ADHIKARI, A. and HUANG, J. (2020). Dyson Brownian motion for general β and potential at the edge. *Probab. Theory Related Fields* **178** 893–950. [MR4168391](#) <https://doi.org/10.1007/s00440-020-00992-9>
- [2] AIZENMAN, M. and WARZEL, S. (2015). *Random Operators. Graduate Studies in Mathematics* **168**. Amer. Math. Soc., Providence, RI. Disorder effects on quantum spectra and dynamics. [MR3364516](#) <https://doi.org/10.1090/gsm/168>
- [3] ALON, N. (1986). Eigenvalues and expanders. *Combinatorica* **6** 83–96. Theory of computing (Singer Island, Fla., 1984). <https://doi.org/10.1007/BF02579166>
- [4] ALT, J., DUCATEZ, R. and KNOWLES, A. (2021). Extremal eigenvalues of critical Erdős–Rényi graphs. *Ann. Probab.* **49** 1347–1401. [MR4255147](#) <https://doi.org/10.1214/20-aop1483>
- [5] ALT, J., DUCATEZ, R. and KNOWLES, A. (2021). Delocalization transition for critical Erdős–Rényi graphs. *Comm. Math. Phys.* **388** 507–579. [MR4328063](#) <https://doi.org/10.1007/s00220-021-04167-y>
- [6] ALT, J., DUCATEZ, R. and KNOWLES, A. (2022). The completely delocalized region of the Erdős–Rényi graph. *Electron. Commun. Probab.* **27** 10. [MR4375917](#) <https://doi.org/10.1214/22-ECP450>
- [7] ALT, J., DUCATEZ, R. and KNOWLES, A. (2023). Poisson statistics and localization at the spectral edge of sparse Erdős–Rényi graphs. *Ann. Probab.* **51** 277–358. [MR4515695](#) <https://doi.org/10.1214/22-aop1596>
- [8] BAUERSCHMIDT, R., HUANG, J., KNOWLES, A. and YAU, H.-T. (2017). Bulk eigenvalue statistics for random regular graphs. *Ann. Probab.* **45** 3626–3663. [MR3729611](#) <https://doi.org/10.1214/16-AOP1145>
- [9] BAUERSCHMIDT, R., HUANG, J., KNOWLES, A. and YAU, H.-T. (2020). Edge rigidity and universality of random regular graphs of intermediate degree. *Geom. Funct. Anal.* **30** 693–769. [MR4135670](#) <https://doi.org/10.1007/s00039-020-00538-0>
- [10] BAUERSCHMIDT, R., HUANG, J. and YAU, H.-T. (2019). Local Kesten–McKay law for random regular graphs. *Comm. Math. Phys.* **369** 523–636. [MR3962004](#) <https://doi.org/10.1007/s00220-019-03345-3>
- [11] BAUERSCHMIDT, R., KNOWLES, A. and YAU, H.-T. (2017). Local semicircle law for random regular graphs. *Comm. Pure Appl. Math.* **70** 1898–1960. [MR3688032](#) <https://doi.org/10.1002/cpa.21709>
- [12] BENAYCH-GEORGES, F., BORDENAVE, C. and KNOWLES, A. (2019). Largest eigenvalues of sparse inhomogeneous Erdős–Rényi graphs. *Ann. Probab.* **47** 1653–1676. [MR3945756](#) <https://doi.org/10.1214/18-AOP1293>
- [13] BENAYCH-GEORGES, F., BORDENAVE, C. and KNOWLES, A. (2020). Spectral radii of sparse random matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **56** 2141–2161. [MR4116720](#) <https://doi.org/10.1214/19-AIHP1033>
- [14] BIANE, P. (1997). On the free convolution with a semi-circular distribution. *Indiana Univ. Math. J.* **46** 705–718. [MR1488333](#) <https://doi.org/10.1512/iumj.1997.46.1467>
- [15] BORDENAVE, C. (2020). A new proof of Friedman’s second eigenvalue theorem and its extension to random lifts. *Ann. Sci. Éc. Norm. Supér. (4)* **53** 1393–1439. [MR4203039](#) <https://doi.org/10.24033/asens.2450>

MSC2020 subject classifications. Primary 60B20, 05C80; secondary 60F05.

Key words and phrases. Random matrices, random graphs, edge statistics, Tracy–Widom distribution.

- [16] BOURGADE, P., ERDŐS, L., YAU, H.-T. and YIN, J. (2016). Fixed energy universality for generalized Wigner matrices. *Comm. Pure Appl. Math.* **69** 1815–1881. [MR3541852](#) <https://doi.org/10.1002/cpa.21624>
- [17] BOURGADE, P., HUANG, J. and YAU, H.-T. (2017). Eigenvector statistics of sparse random matrices. *Electron. J. Probab.* **22** 64. [MR3690289](#) <https://doi.org/10.1214/17-EJP81>
- [18] BOURGADE, P. and YAU, H.-T. (2017). The eigenvector moment flow and local quantum unique ergodicity. *Comm. Math. Phys.* **350** 231–278. [MR3606475](#) <https://doi.org/10.1007/s00220-016-2627-6>
- [19] CARR, C. (2025). CDF for Tracy–Widom (TW1) distribution. <https://www.mathworks.com/matlabcentral/fileexchange/30983-cdf-for-tracy-widom-tw1-distribution>. MATLAB Central File Exchange. Retrieved 2025-09-09.
- [20] CHEN, C.-F., GARZA-VARGAS, J., TROPP, J. A. and VAN HANDEL, R. (2026). A new approach to strong convergence. *Ann. of Math.* (2) **203**. [MR5037839](#) <https://doi.org/10.4007/annals.2026.203.2.4>
- [21] CHEN, C.-F., GARZA-VARGAS, J. and VAN HANDEL, R. (2024). A new approach to strong convergence II. The classical ensembles. arXiv preprint. Available at [arXiv:2412.00593](https://arxiv.org/abs/2412.00593).
- [22] COHEN, M. B. (2016). Ramanujan graphs in polynomial time. In *57th Annual IEEE Symposium on Foundations of Computer Science—FOCS 2016* 276–281. IEEE Computer Soc., Los Alamitos, CA. [MR3630988](#) <https://doi.org/10.1109/FOCS.2016.37>
- [23] ERDŐS, L., KNOWLES, A., YAU, H.-T. and YIN, J. (2012). Spectral statistics of Erdős–Rényi Graphs II: Eigenvalue spacing and the extreme eigenvalues. *Comm. Math. Phys.* **314** 587–640. [MR2964770](#) <https://doi.org/10.1007/s00220-012-1527-7>
- [24] ERDŐS, L., KNOWLES, A., YAU, H.-T. and YIN, J. (2013). Spectral statistics of Erdős–Rényi graphs I: Local semicircle law. *Ann. Probab.* **41** 2279–2375. [MR3098073](#) <https://doi.org/10.1214/11-AOP734>
- [25] ERDŐS, L., SCHLEIN, B. and YAU, H.-T. (2011). Universality of random matrices and local relaxation flow. *Invent. Math.* **185** 75–119. [MR2810797](#) <https://doi.org/10.1007/s00222-010-0302-7>
- [26] ERDŐS, L., SCHLEIN, B., YAU, H.-T. and YIN, J. (2012). The local relaxation flow approach to universality of the local statistics for random matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **48** 1–46. [MR2919197](#) <https://doi.org/10.1214/10-AIHP388>
- [27] ERDŐS, L. and SCHNELLI, K. (2017). Universality for random matrix flows with time-dependent density. *Ann. Inst. Henri Poincaré Probab. Stat.* **53** 1606–1656. [MR3729630](#) <https://doi.org/10.1214/16-AIHP765>
- [28] ERDŐS, L. and YAU, H.-T. (2017). *A Dynamical Approach to Random Matrix Theory*. Courant Lecture Notes in Mathematics **28**. Courant Institute of Mathematical Sciences, New York; Amer. Math. Soc., Providence, RI. [MR3699468](#)
- [29] ERDŐS, L. and YAU, H.-T. (2017). *A Dynamical Approach to Random Matrix Theory*. Courant Lecture Notes in Mathematics **28**. Courant Institute of Mathematical Sciences, New York; Amer. Math. Soc., Providence, RI. [MR3699468](#)
- [30] ERDŐS, L., YAU, H.-T. and YIN, J. (2012). Rigidity of eigenvalues of generalized Wigner matrices. *Adv. Math.* **229** 1435–1515. [MR2871147](#) <https://doi.org/10.1016/j.aim.2011.12.010>
- [31] FELDHEIM, O. N. and SODIN, S. (2010). A universality result for the smallest eigenvalues of certain sample covariance matrices. *Geom. Funct. Anal.* **20** 88–123. [MR2647136](#) <https://doi.org/10.1007/s00039-010-0055-x>
- [32] FRIEDMAN, J. (2003). A proof of Alon’s second eigenvalue conjecture. In *Proceedings of the Thirty-Fifth Annual ACM Symposium on Theory of Computing* 720–724. ACM, New York. [MR2120428](#) <https://doi.org/10.1145/780542.780646>
- [33] HE, Y. (2024). Spectral gap and edge universality of dense random regular graphs. *Comm. Math. Phys.* **405** 181. [MR4777082](#) <https://doi.org/10.1007/s00220-024-05063-x>
- [34] HE, Y. and KNOWLES, A. (2017). Mesoscopic eigenvalue statistics of Wigner matrices. *Ann. Appl. Probab.* **27** 1510–1550. [MR3678478](#) <https://doi.org/10.1214/16-AAP1237>
- [35] HE, Y. and KNOWLES, A. (2021). Fluctuations of extreme eigenvalues of sparse Erdős–Rényi graphs. *Probab. Theory Related Fields* **180** 985–1056. [MR4288336](#) <https://doi.org/10.1007/s00440-021-01054-4>
- [36] HOORY, S., LINIAL, N. and WIGDERSON, A. (2006). Expander graphs and their applications. *Bull. Amer. Math. Soc. (N.S.)* **43** 439–561. [MR2247919](#) <https://doi.org/10.1090/S0273-0979-06-01126-8>
- [37] HUANG, J., LANDON, B. and YAU, H.-T. (2015). Bulk universality of sparse random matrices. *J. Math. Phys.* **56** 123301. [MR3429490](#) <https://doi.org/10.1063/1.4936139>
- [38] HUANG, J., LANDON, B. and YAU, H.-T. (2020). Transition from Tracy–Widom to Gaussian fluctuations of extremal eigenvalues of sparse Erdős–Rényi graphs. *Ann. Probab.* **48** 916–962. [MR4089498](#) <https://doi.org/10.1214/19-AOP1378>
- [39] HUANG, J., MCKENZIE, T. and YAU, H.-T. (2024). Ramanujan property and edge universality of random regular graphs. arXiv preprint. Available at [arXiv:2412.20263](https://arxiv.org/abs/2412.20263).

- [40] HUANG, J. and YAU, H.-T. (2024). Spectrum of random d -regular graphs up to the edge. *Comm. Pure Appl. Math.* **77** 1635–1723. [MR4692880](#) <https://doi.org/10.1002/cpa.22176>
- [41] HUANG, J. and YAU, H.-T. (2026). Edge universality of sparse random matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **62**. [MR5036525](#) <https://doi.org/10.1214/24-aihp1474>
- [42] KESTEN, H. (1959). Symmetric random walks on groups. *Trans. Amer. Math. Soc.* **92** 336–354. [MR0109367](#) <https://doi.org/10.2307/1993160>
- [43] KHORUNZHIY, O. (2012). High moments of large Wigner random matrices and asymptotic properties of the spectral norm. *Random Oper. Stoch. Equ.* **20** 25–68. [MR2899796](#) <https://doi.org/10.1515/rose-2012-0002>
- [44] KNOWLES, A. and YIN, J. (2013). Eigenvector distribution of Wigner matrices. *Probab. Theory Related Fields* **155** 543–582. [MR3034787](#) <https://doi.org/10.1007/s00440-011-0407-y>
- [45] LANDON, B., SOSOE, P. and YAU, H.-T. (2019). Fixed energy universality of Dyson Brownian motion. *Adv. Math.* **346** 1137–1332. [MR3914908](#) <https://doi.org/10.1016/j.aim.2019.02.010>
- [46] LANDON, B. and YAU, H.-T. (2017). Edge statistics of Dyson Brownian motion. *Electron. J. Probab.* To appear.
- [47] LANDON, B. and YAU, H.-T. (2017). Convergence of local statistics of Dyson Brownian motion. *Comm. Math. Phys.* **355** 949–1000. [MR3687212](#) <https://doi.org/10.1007/s00220-017-2955-1>
- [48] LEE, J. (2024). Higher order fluctuations of extremal eigenvalues of sparse random matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **60** 2694–2735. [MR4828855](#) <https://doi.org/10.1214/23-aihp1398>
- [49] LEE, J. O. and SCHNELLI, K. (2018). Local law and Tracy–Widom limit for sparse random matrices. *Probab. Theory Related Fields* **171** 543–616. [MR3800840](#) <https://doi.org/10.1007/s00440-017-0787-8>
- [50] LEE, J. O. and YIN, J. (2014). A necessary and sufficient condition for edge universality of Wigner matrices. *Duke Math. J.* **163** 117–173. [MR3161313](#) <https://doi.org/10.1215/00127094-2414767>
- [51] LUBOTZKY, A., PHILLIPS, R. and SARNAK, P. (1988). Ramanujan graphs. *Combinatorica* **8** 261–277. [MR0963118](#) <https://doi.org/10.1007/BF02126799>
- [52] MARCUS, A., SPIELMAN, D. A. and SRIVASTAVA, N. (2013). Interlacing families I: Bipartite Ramanujan graphs of all degrees. In *2013 IEEE 54th Annual Symposium on Foundations of Computer Science—FOCS 2013* 529–537. IEEE Computer Soc., Los Alamitos, CA. [MR3246256](#) <https://doi.org/10.1109/FOCS.2013.63>
- [53] MARCUS, A. W., SPIELMAN, D. A. and SRIVASTAVA, N. (2018). Interlacing families IV: Bipartite Ramanujan graphs of all sizes. *SIAM J. Comput.* **47** 2488–2509. [MR3892446](#) <https://doi.org/10.1137/16M106176X>
- [54] MARGULIS, G. A. (1988). Explicit group-theoretic constructions of combinatorial schemes and their applications in the construction of expanders and concentrators. *Problemy Peredachi Informatsii* **24** 51–60. [MR0939574](#)
- [55] MCKAY, B. D., WORMALD, N. C. and WYSOCKA, B. (2004). Short cycles in random regular graphs. *Electron. J. Combin.* **11** 66. [MR2097332](#) <https://doi.org/10.37236/1819>
- [56] MILLER, S. J. and NOVIKOFF, T. (2008). The distribution of the largest nontrivial eigenvalues in families of random regular graphs. *Exp. Math.* **17** 231–244. [MR2433888](#)
- [57] PÉCHÉ, S. (2009). Universality results for the largest eigenvalues of some sample covariance matrix ensembles. *Probab. Theory Related Fields* **143** 481–516. [MR2475670](#) <https://doi.org/10.1007/s00440-007-0133-7>
- [58] RUZMAIKINA, A. (2006). Universality of the edge distribution of eigenvalues of Wigner random matrices with polynomially decaying distributions of entries. *Comm. Math. Phys.* **261** 277–296. [MR2191882](#) <https://doi.org/10.1007/s00220-005-1386-6>
- [59] SARNAK, P. (2004). What is . . . an expander? *Notices Amer. Math. Soc.* **51** 762–763. [MR2072849](#)
- [60] SODIN, S. (2010). The spectral edge of some random band matrices. *Ann. of Math. (2)* **172** 2223–2251. [MR2726110](#) <https://doi.org/10.4007/annals.2010.172.2223>
- [61] SOSHIKOV, A. (1999). Universality at the edge of the spectrum in Wigner random matrices. *Comm. Math. Phys.* **207** 697–733. [MR1727234](#) <https://doi.org/10.1007/s002200050743>
- [62] TAO, T. and VU, V. (2010). Random matrices: Universality of local eigenvalue statistics up to the edge. *Comm. Math. Phys.* **298** 549–572. [MR2669449](#) <https://doi.org/10.1007/s00220-010-1044-5>
- [63] TIKHOMIROV, K. and YOUSSEF, P. (2021). Outliers in spectrum of sparse Wigner matrices. *Random Structures Algorithms* **58** 517–605. [MR4234995](#) <https://doi.org/10.1002/rsa.20982>

TIGHTNESS OF THE MAXIMUM OF GINZBURG–LANDAU FIELDS

BY FLORIAN SCHWEIGER^{1,a} , WEI WU^{2,b} AND OFER ZEITOUNI^{3,c} 

¹Section de mathématiques, Université de Genève, florian.schweiger@unige.ch

²Department of Mathematics, NYU Shanghai, wei.wu@nyu.edu

³Department of Mathematics, Weizmann Institute, ofer.zeitouni@weizmann.ac.il

We consider the discrete Ginzburg–Landau field with potential satisfying a uniform convexity condition, in the critical dimension $d = 2$, and prove that its maximum over boxes of sidelength N , centered by an explicit N -dependent centering, is tight.

REFERENCES

- [1] ADDARIO-BERRY, L. and REED, B. A. (2008). Ballot theorems, old and new. In *Horizons of Combinatorics. Bolyai Soc. Math. Stud.* **17** 9–35. Springer, Berlin. [MR2432525](#) https://doi.org/10.1007/978-3-540-77200-2_1
- [2] ARGUIN, L.-P., BELIUS, D. and BOURGADE, P. (2017). Maximum of the characteristic polynomial of random unitary matrices. *Comm. Math. Phys.* **349** 703–751. [MR3594368](#) <https://doi.org/10.1007/s00220-016-2740-6>
- [3] ARGUIN, L.-P., BELIUS, D., BOURGADE, P., RADZIWIŁŁ, M. and SOUNDARARAJAN, K. (2019). Maximum of the Riemann zeta function on a short interval of the critical line. *Comm. Pure Appl. Math.* **72** 500–535. [MR3911893](#) <https://doi.org/10.1002/cpa.21791>
- [4] ARGUIN, L. P., BOURGADE, P. and RADZIWIŁŁ, M. (2020). The Fyodorov-Hiary-Keating Conjecture. I, II. Available at [arXiv:2007.00988](#), [arXiv:2307.00982](#).
- [5] ARMSTRONG, S. and DARIO, P. (2024). Quantitative hydrodynamic limits of the Langevin dynamics for gradient interface models. *Electron. J. Probab.* **29** Paper No. 9, 93. [MR4689353](#) <https://doi.org/10.1214/23-ejp1072>
- [6] ARMSTRONG, S. and WU, W. (2022). C^2 regularity of the surface tension for the $\nabla\phi$ interface model. *Comm. Pure Appl. Math.* **75** 349–421. [MR4373172](#) <https://doi.org/10.1002/cpa.22031>
- [7] BELIUS, D., ROSEN, J. and ZEITOUNI, O. (2020). Tightness for the cover time of the two dimensional sphere. *Probab. Theory Related Fields* **176** 1357–1437. [MR4087494](#) <https://doi.org/10.1007/s00440-019-00940-2>
- [8] BELIUS, D. and WU, W. (2020). Maximum of the Ginzburg–Landau fields. *Ann. Probab.* **48** 2647–2679. [MR4164451](#) <https://doi.org/10.1214/19-AOP1416>
- [9] BISKUP, M. (2020). Extrema of the two-dimensional discrete Gaussian free field. In *Random Graphs, Phase Transitions, and the Gaussian Free Field. Springer Proc. Math. Stat.* **304** 163–407. Springer, Cham. [MR4043225](#) https://doi.org/10.1007/978-3-030-32011-9_3
- [10] BISKUP, M. and LOUIDOR, O. (2018). Full extremal process, cluster law and freezing for the two-dimensional discrete Gaussian free field. *Adv. Math.* **330** 589–687. [MR3787554](#) <https://doi.org/10.1016/j.aim.2018.02.018>
- [11] BOBKOV, S. G. and CHISTYAKOV, G. P. (2015). On concentration functions of random variables. *J. Theoret. Probab.* **28** 976–988. [MR3413964](#) <https://doi.org/10.1007/s10959-013-0504-1>
- [12] BOLTHAUSEN, E., DEUSCHEL, J.-D. and GIACOMIN, G. (2001). Entropic repulsion and the maximum of the two-dimensional harmonic crystal. *Ann. Probab.* **29** 1670–1692. [MR1880237](#) <https://doi.org/10.1214/aop/1015345767>
- [13] BRAMSON, M. (1983). Convergence of solutions of the Kolmogorov equation to travelling waves. *Mem. Amer. Math. Soc.* **44** iv+190. [MR0705746](#) <https://doi.org/10.1090/memo/0285>
- [14] BRAMSON, M., DING, J. and ZEITOUNI, O. (2016). Convergence in law of the maximum of the two-dimensional discrete Gaussian free field. *Comm. Pure Appl. Math.* **69** 62–123. [MR3433630](#) <https://doi.org/10.1002/cpa.21621>

- [15] BRAMSON, M., DING, J. and ZEITOUNI, O. (2016). Convergence in law of the maximum of nonlattice branching random walk. *Ann. Inst. Henri Poincaré Probab. Stat.* **52** 1897–1924. [MR3573300](#) [https://doi.org/10.1214/15-AIHP703](#)
- [16] BRASCAMP, H. J. and LIEB, E. H. (1976). On extensions of the Brunn–Minkowski and Prékopa–Leindler theorems, including inequalities for log concave functions, and with an application to the diffusion equation. *J. Funct. Anal.* **22** 366–389. [MR0450480](#) [https://doi.org/10.1016/0022-1236\(76\)90004-5](#)
- [17] CADDEO, P., KIM, Y. H. and LUBETZKY, E. (2024). On level line fluctuations of SOS surfaces above a wall. *Forum Math. Sigma* **12** Paper No. e91, 59. [MR4818942](#) [https://doi.org/10.1017/fms.2024.91](#)
- [18] CAPUTO, P., LUBETZKY, E., MARTINELLI, F., SLY, A. and TONINELLI, F. L. (2016). Scaling limit and cube-root fluctuations in SOS surfaces above a wall. *J. Eur. Math. Soc. (JEMS)* **18** 931–995. [MR3500829](#) [https://doi.org/10.4171/JEMS/606](#)
- [19] CHHAIBI, R., MADAULE, T. and NAJNUDEL, J. (2018). On the maximum of the $C\beta E$ field. *Duke Math. J.* **167** 2243–2345. [MR3848391](#) [https://doi.org/10.1215/00127094-2018-0016](#)
- [20] CLAEYS, T., FAHS, B., LAMBERT, G. and WEBB, C. (2021). How much can the eigenvalues of a random Hermitian matrix fluctuate? *Duke Math. J.* **170** 2085–2235. [MR4278668](#) [https://doi.org/10.1215/00127094-2020-0070](#)
- [21] CORTINES, A., HARTUNG, L. and LOUIDOR, O. (2019). Decorated random walk restricted to stay below a curve (supplement material). Available at [arXiv:1902.10079](#).
- [22] CORTINES, A., LOUIDOR, O. and SAGLIETTI, S. (2021). A scaling limit for the cover time of the binary tree. *Adv. Math.* **391** Paper No. 107974, 78. [MR4303734](#) [https://doi.org/10.1016/j.aim.2021.107974](#)
- [23] COSCO, C., NAKAJIMA, S. and ZEITOUNI, O. (2025). The maximum of the two dimensional Gaussian directed polymer in the subcritical regime. Available at [arXiv:2503.17236](#).
- [24] DARIO, P. (2019). Quantitative homogenization of the disordered $\nabla\phi$ model. *Electron. J. Probab.* **24** Paper No. 90, 99. [MR4003143](#) [https://doi.org/10.1214/19-ejp347](#)
- [25] DARIO, P. (2021–2022). Quantitative hydrodynamic limits of the Langevin dynamics for gradient interface models. In *Séminaire Laurent Schwartz—Équations aux Dérivées Partielles et Applications. Année 2021–2022 Exp. No. V*, 15. Inst. Hautes Études Sci., Bures-sur-Yvette. [MR4632296](#)
- [26] DAVIAUD, O. (2006). Extremes of the discrete two-dimensional Gaussian free field. *Ann. Probab.* **34** 962–986. [MR2243875](#) [https://doi.org/10.1214/009117906000000061](#)
- [27] DELLACHERIE, C. and MEYER, P.-A. (1982). *Probabilities and Potential B: Theory of Martingales*. North-Holland Mathematics Studies **72**. North-Holland, Amsterdam. Translated from the French by J. P. Wilson. [MR0745449](#)
- [28] DEMBO, A., PERES, Y., ROSEN, J. and ZEITOUNI, O. (2004). Cover times for Brownian motion and random walks in two dimensions. *Ann. of Math. (2)* **160** 433–464. [MR2123929](#) [https://doi.org/10.4007/annals.2004.160.433](#)
- [29] DEUSCHEL, J.-D. and GIACOMIN, G. (2000). Entropic repulsion for massless fields. *Stoch. Process. Appl.* **89** 333–354. [MR1780295](#) [https://doi.org/10.1016/S0304-4149\(00\)00030-2](#)
- [30] DEUSCHEL, J.-D., GIACOMIN, G. and IOFFE, D. (2000). Large deviations and concentration properties for $\nabla\phi$ interface models. *Probab. Theory Related Fields* **117** 49–111. [MR1759509](#) [https://doi.org/10.1007/s004400050266](#)
- [31] DING, J., ROY, R. and ZEITOUNI, O. (2017). Convergence of the centered maximum of log-correlated Gaussian fields. *Ann. Probab.* **45** 3886–3928. [MR3729618](#) [https://doi.org/10.1214/16-AOP1152](#)
- [32] DOLGOPYAT, D. (2016). A local limit theorem for sums of independent random vectors. *Electron. J. Probab.* **21** Paper No. 39, 15. [MR3515569](#) [https://doi.org/10.1214/16-EJP4232](#)
- [33] FRÖHLICH, J. and SPENCER, T. (1981). The Kosterlitz–Thouless transition in two-dimensional Abelian spin systems and the Coulomb gas. *Comm. Math. Phys.* **81** 527–602. [MR0634447](#)
- [34] FUNAKI, T. (2005). Stochastic interface models. In *Lectures on Probability Theory and Statistics. Lecture Notes in Math.* **1869** 103–274. Springer, Berlin. [MR2228384](#) [https://doi.org/10.1007/11429579_2](#)
- [35] FUNAKI, T. and SPOHN, H. (1997). Motion by mean curvature from the Ginzburg–Landau $\nabla\phi$ interface model. *Comm. Math. Phys.* **185** 1–36. [MR1463032](#) [https://doi.org/10.1007/s002200050080](#)
- [36] FYODOROV, Y., HIARY, G. and KEATING, J. (2012). Freezing transition, characteristic polynomials of random matrices, and the Riemann zeta function. *Phys. Rev. Lett.* **108** 170601. [https://doi.org/10.1103/PhysRevLett.108.170601](#)
- [37] GARBAN, C. and SEPÚLVEDA, A. (2023). Quantitative bounds on vortex fluctuations in 2d Coulomb gas and maximum of the integer-valued Gaussian free field. *Proc. Lond. Math. Soc. (3)* **127** 653–708. [MR4639954](#) [https://doi.org/10.1112/plms.12551](#)
- [38] GIACOMIN, G., OLLA, S. and SPOHN, H. (2001). Equilibrium fluctuations for $\nabla\phi$ interface model. *Ann. Probab.* **29** 1138–1172. [MR1872740](#) [https://doi.org/10.1214/aop/1015345600](#)

- [39] HARPER, A. J. (2020). The Riemann zeta function in short intervals [after Najnudel, and Arguin, Belius, Bourgade, Radziwiłł and Soundararajan]. **1161**, 391–414. *Astérisque*, 422, Séminaire Bourbaki. Vol. 2018/2019. Exposés 1151–1165. [MR4224641](#) <https://doi.org/10.24033/ast>
- [40] HELFFER, B. and SJÖSTRAND, J. (1994). On the correlation for Kac-like models in the convex case. *J. Stat. Phys.* **74** 349–409. [MR1257821](#) <https://doi.org/10.1007/BF02186817>
- [41] HU, X., MILLER, J. and PERES, Y. (2010). Thick points of the Gaussian free field. *Ann. Probab.* **38** 896–926. [MR2642894](#) <https://doi.org/10.1214/09-AOP498>
- [42] JEGO, A. (2020). Thick points of random walk and the Gaussian free field. *Electron. J. Probab.* **25** Paper No. 32, 39. [MR4073693](#) <https://doi.org/10.1214/20-ejp433>
- [43] KHARASH, V. and PELED, R. (2017). The Fröhlich–Spencer proof of the Berezinskii–Kosterlitz–Thouless transition. Available at [arXiv:1706.07737](#).
- [44] LAMBERT, G. (2020). Maximum of the characteristic polynomial of the Ginibre ensemble. *Comm. Math. Phys.* **378** 943–985. [MR4134939](#) <https://doi.org/10.1007/s00220-020-03813-1>
- [45] LAMBERT, G. and PAQUETTE, E. (2019). The law of large numbers for the maximum of almost Gaussian log-correlated fields coming from random matrices. *Probab. Theory Related Fields* **173** 157–209. [MR3916106](#) <https://doi.org/10.1007/s00440-018-0832-2>
- [46] LAWLER, G. F. and LIMIC, V. (2010). *Random Walk: A Modern Introduction*. *Cambridge Studies in Advanced Mathematics* **123**. Cambridge Univ. Press, Cambridge. [MR2677157](#) <https://doi.org/10.1017/CBO9780511750854>
- [47] LI, C. T. and ANANTHARAM, V. (2019). Pairwise multi-marginal optimal transport and embedding for Earth mover’s distance. Available at [arXiv:1908.01388](#).
- [48] LINDVALL, T. (1992). *Lectures on the Coupling Method*. *Wiley Series in Probability and Mathematical Statistics: Probability and Mathematical Statistics*. Wiley, New York. [MR1180522](#)
- [49] LUBETZKY, E., MARTINELLI, F. and SLY, A. (2016). Harmonic pinnacles in the discrete Gaussian model. *Comm. Math. Phys.* **344** 673–717. [MR3508158](#) <https://doi.org/10.1007/s00220-016-2628-5>
- [50] MALLER, R. A. (1978). A local limit theorem for independent random variables. *Stoch. Process. Appl.* **7** 101–111. [MR0492695](#) [https://doi.org/10.1016/0304-4149\(78\)90041-8](https://doi.org/10.1016/0304-4149(78)90041-8)
- [51] MILLER, J. (2011). Fluctuations for the Ginzburg–Landau $\nabla\phi$ interface model on a bounded domain. *Comm. Math. Phys.* **308** 591–639. [MR2855536](#) <https://doi.org/10.1007/s00220-011-1315-9>
- [52] NADDAF, A. and SPENCER, T. (1997). On homogenization and scaling limit of some gradient perturbations of a massless free field. *Comm. Math. Phys.* **183** 55–84. [MR1461951](#) <https://doi.org/10.1007/BF02509796>
- [53] PAQUETTE, E. and ZEITOUNI, O. (2025). The extremal landscape for the $C\beta E$ ensemble. *Forum Math. Sigma* **13** Paper No. e1, 126. [MR4849370](#) <https://doi.org/10.1017/fms.2024.129>
- [54] PERKINS, E. (1986). The Cereteli–Davis solution to the H^1 -embedding problem and an optimal embedding in Brownian motion. In *Seminar on Stochastic Processes, 1985 (Gainesville, Fla., 1985)*. *Progr. Probab. Statist.* **12** 172–223. Birkhäuser, Boston, MA. [MR0896743](#)
- [55] PRÉKOPA, A. (1973). On logarithmic concave measures and functions. *Acta Sci. Math. (Szeged)* **34** 335–343. [MR0404557](#)
- [56] SCHWEIGER, F. (2020). The maximum of the four-dimensional membrane model. *Ann. Probab.* **48** 714–741. [MR4089492](#) <https://doi.org/10.1214/19-AOP1372>
- [57] SCHWEIGER, F. and ZEITOUNI, O. (2024). The maximum of log-correlated Gaussian fields in random environment. *Comm. Pure Appl. Math.* **77** 2778–2859. [MR4720221](#) <https://doi.org/10.1002/cpa.22181>
- [58] SHEFFIELD, S. (2005). Random surfaces. *Astérisque* **304** vi+175. [MR2251117](#)
- [59] WIRTH, M. (2019). Maximum of the integer-valued Gaussian free field. Available at [arXiv:1907.08868](#).
- [60] WU, W. (2025). Local central limit theorem for gradient field models. *Probab. Theory Related Fields* **191** 1–40. [MR4869252](#) <https://doi.org/10.1007/s00440-024-01330-z>
- [61] WU, W. and ZEITOUNI, O. (2019). Subsequential tightness of the maximum of two dimensional Ginzburg–Landau fields. *Electron. Commun. Probab.* **24** Paper No. 19, 12. [MR3933043](#) <https://doi.org/10.1214/19-ECP215>
- [62] ZEITOUNI, O. (2016). Branching random walks and Gaussian fields. In *Probability and Statistical Physics in St. Petersburg. Proc. Sympos. Pure Math.* **91** 437–471. Amer. Math. Soc., Providence, RI. [MR3526836](#) <https://doi.org/10.1090/pspum/091/01544>

RENORMALIZATION OF A 1D QUADRATIC SCHRÖDINGER MODEL WITH ADDITIVE NOISE

BY AURÉLIEN DEYA^{1,a}, REIKA FUKUIZUMI^{2,c} AND LAURENT THOMANN^{1,b}

¹Institut Élie Cartan, Université de Lorraine, ^aaurelien.deya@univ-lorraine.fr, ^blaurent.thomann@univ-lorraine.fr

²Department of Mathematics, School of fundamental science and engineering, Waseda University, ^cfukuizumi@waseda.jp

The study is devoted to the interpretation and well-posedness of the stochastic NLS model

$$(i\partial_t - \Delta)u = |u|^2 + \dot{B}, \quad u_0 = 0, t \in \mathbb{R}, x \in \mathbb{T},$$

where $\dot{B}$ stands for a space-time fractional noise with index $H = (H_0, H_1)$ in a subset of $(0, 1)^2$.

We first establish that in the situation where $0 < 2H_0 + H_1 \leq 2$, the equation cannot be interpreted in a (classical) functional sense.

Our investigations then focus on the rough regime corresponding to the condition $\frac{7}{4} < 2H_0 + H_1 \leq 2$. In this specific case, we exhibit an *explicit* renormalization procedure allowing to restore the (local) convergence of the approximated solutions.

We follow a pathwise-type approach emphasizing the distinction between the stochastic objects at the core of the dynamics and the general deterministic machinery.

REFERENCES

- [1] BALAN, R. M. and CONUS, D. (2016). Intermittency for the wave and heat equations with fractional noise in time. *Ann. Probab.* **44** 1488–1534. [MR3474476](#) <https://doi.org/10.1214/15-AOP1005>
- [2] BANG, O., CHRISTIANSEN, P. L., IF, F., RASMUSSEN, K. O. and GAIDIDEI, Y. B. (1994). Temperature effects in a nonlinear model of monolayer Scheibe aggregates. *Phys. Rev. E* **49** 4627–4636.
- [3] BARBU, V., RÖCKNER, M. and ZHANG, D. (2016). Stochastic nonlinear Schrödinger equations. *Nonlinear Anal.* **136** 168–194. [MR3474409](#) <https://doi.org/10.1016/j.na.2016.02.010>
- [4] BÉNYI, Á., OH, T. and POBOVNICU, O. (2015). Wiener randomization on unbounded domains and an application to almost sure well-posedness of NLS. In *Excursions in Harmonic Analysis, Vol. 4. Appl. Numer. Harmon. Anal.* 3–25. Birkhäuser, Cham. [MR3411090](#)
- [5] BÉNYI, Á., OH, T. and POBOVNICU, O. (2015). On the probabilistic Cauchy theory of the cubic nonlinear Schrödinger equation on $\mathbb{R}^d$, $d \geq 3$. *Trans. Amer. Math. Soc. Ser. B* **2** 1–50. [MR3350022](#) <https://doi.org/10.1090/btran/6>
- [6] BÉNYI, Á., OH, T. and POBOVNICU, O. (2019). Higher order expansions for the probabilistic local Cauchy theory of the cubic nonlinear Schrödinger equation on $\mathbb{R}^3$. *Trans. Amer. Math. Soc. Ser. B* **6** 114–160. [MR3919013](#) <https://doi.org/10.1090/btran/29>
- [7] BOURGAIN, J. (1993). Fourier transform restriction phenomena for certain lattice subsets and applications to nonlinear evolution equations. I. Schrödinger equations. *Geom. Funct. Anal.* **3** 107–156. [MR1209299](#) <https://doi.org/10.1007/BF01896020>
- [8] BOURGAIN, J. (1994). Periodic nonlinear Schrödinger equation and invariant measures. *Comm. Math. Phys.* **166** 1–26. [MR1309539](#)
- [9] BOURGAIN, J. (1996). Invariant measures for the 2D-defocusing nonlinear Schrödinger equation. *Comm. Math. Phys.* **176** 421–445. [MR1374420](#)
- [10] BRZEŹNIAK, Z. and MILLET, A. (2013). On the stochastic Strichartz estimates and the stochastic nonlinear Schrödinger equation on a compact Riemannian manifold. *Potential Anal.* **41** 269–315. [MR3232027](#) <https://doi.org/10.1007/s11118-013-9369-2>
- [11] BURQ, N., CAMPS, N., SUN, C. and TZVETKOV, N. Probabilistic well-posedness for the nonlinear Schrödinger equation on the 2d sphere I: Positive regularities. Available at [arXiv:2404.18229](#).

- [12] BURQ, N., THOMANN, L. and TZVETKOV, N. (2013). Long time dynamics for the one dimensional non linear Schrödinger equation. *Ann. Inst. Fourier (Grenoble)* **63** 2137–2198. [MR3237443](#) <https://doi.org/10.5802/aif.2825>
- [13] BURQ, N. and TZVETKOV, N. (2007). Invariant measure for a three dimensional nonlinear wave equation. *Int. Math. Res. Not. IMRN* **22** Art. ID rnm108, 26. [MR2376217](#) <https://doi.org/10.1093/imrn/rnm108>
- [14] BURQ, N. and TZVETKOV, N. (2008). Random data Cauchy theory for supercritical wave equations. I. Local theory. *Invent. Math.* **173** 449–475. [MR2425133](#) <https://doi.org/10.1007/s00222-008-0124-z>
- [15] BURQ, N. and TZVETKOV, N. (2008). Random data Cauchy theory for supercritical wave equations. II. A global existence result. *Invent. Math.* **173** 477–496. [MR2425134](#) <https://doi.org/10.1007/s00222-008-0123-0>
- [16] BURQ, N. and TZVETKOV, N. (2014). Probabilistic well-posedness for the cubic wave equation. *J. Eur. Math. Soc. (JEMS)* **16** 1–30. [MR3141727](#) <https://doi.org/10.4171/JEMS/426>
- [17] CHEUNG, K. and MOSINCAT, R. (2019). Stochastic nonlinear Schrödinger equations on tori. *Stoch. Partial Differ. Equ. Anal. Comput.* **7** 169–208. [MR3949103](#) <https://doi.org/10.1007/s40072-018-0125-x>
- [18] CHOUK, K. and GUBINELLI, M. (2015). Nonlinear PDEs with modulated dispersion I: Nonlinear Schrödinger equations. *Comm. Partial Differential Equations* **40** 2047–2081. [MR3418825](#) <https://doi.org/10.1080/03605302.2015.1073300>
- [19] COLLIANDER, J. and OH, T. (2012). Almost sure well-posedness of the cubic nonlinear Schrödinger equation below $L^2(\mathbb{T})$. *Duke Math. J.* **161** 367–414. [MR2881226](#) <https://doi.org/10.1215/00127094-1507400>
- [20] CONSTANTIN, P. and SAUT, J.-C. (1988). Local smoothing properties of dispersive equations. *J. Amer. Math. Soc.* **1** 413–439. [MR0928265](#) <https://doi.org/10.2307/1990923>
- [21] CONTI, C. (2012). Solitonization of the Anderson localization. *Phys. Rev. A* **86**.
- [22] DA PRATO, G. and DEBUSSCHE, A. (2003). Strong solutions to the stochastic quantization equations. *Ann. Probab.* **31** 1900–1916. [MR2016604](#) <https://doi.org/10.1214/aop/1068646370>
- [23] DA PRATO, G. and ZABCZYK, J. (1992). *Stochastic Equations in Infinite Dimensions*. *Encyclopedia of Mathematics and Its Applications* **44**. Cambridge Univ. Press, Cambridge. [MR1207136](#) <https://doi.org/10.1017/CBO9780511666223>
- [24] DE BOUARD, A. and DEBUSSCHE, A. (1999). A stochastic nonlinear Schrödinger equation with multiplicative noise. *Comm. Math. Phys.* **205** 161–181. [MR1706888](#) <https://doi.org/10.1007/s002200050672>
- [25] DE BOUARD, A. and DEBUSSCHE, A. (2002). On the effect of a noise on the solutions of the focusing supercritical nonlinear Schrödinger equation. *Probab. Theory Related Fields* **123** 76–96. [MR1906438](#) <https://doi.org/10.1007/s004400100183>
- [26] DE BOUARD, A. and DEBUSSCHE, A. (2003). The stochastic nonlinear Schrödinger equation in H^1 . *Stoch. Anal. Appl.* **21** 97–126. [MR1954077](#) <https://doi.org/10.1081/SAP-120017534>
- [27] DE BOUARD, A. and DEBUSSCHE, A. (2010). The nonlinear Schrödinger equation with white noise dispersion. *J. Funct. Anal.* **259** 1300–1321. [MR2652190](#) <https://doi.org/10.1016/j.jfa.2010.04.002>
- [28] DE BOUARD, A. and FUKUIZUMI, R. (2012). Representation formula for stochastic Schrödinger evolution equations and applications. *Nonlinearity* **25** 2993–3022. [MR2980868](#) <https://doi.org/10.1088/0951-7715/25/11/2993>
- [29] DEBUSSCHE, A., LIU, R., TZVETKOV, N. and VISCIGLIA, N. (2024). Global well-posedness of the 2D nonlinear Schrödinger equation with multiplicative spatial white noise on the full space. *Probab. Theory Related Fields* **189** 1161–1218. [MR4771113](#) <https://doi.org/10.1007/s00440-024-01288-y>
- [30] DEBUSSCHE, A. and MARTIN, J. (2019). Solution to the stochastic Schrödinger equation on the full space. *Nonlinearity* **32** 1147–1174. [MR3923163](#) <https://doi.org/10.1088/1361-6544/aaf50e>
- [31] DEBUSSCHE, A. and TSUTSUMI, Y. (2011). 1D quintic nonlinear Schrödinger equation with white noise dispersion. *J. Math. Pures Appl.* (9) **96** 363–376. [MR2832639](#) <https://doi.org/10.1016/j.matpur.2011.02.002>
- [32] DEBUSSCHE, A. and WEBER, H. (2018). The Schrödinger equation with spatial white noise potential. *Electron. J. Probab.* **23** Paper No. 28, 16. [MR3785398](#) <https://doi.org/10.1214/18-EJP143>
- [33] DENG, Y. (2012). Two-dimensional nonlinear Schrödinger equation with random radial data. *Anal. PDE* **5** 913–960. [MR3022846](#) <https://doi.org/10.2140/apde.2012.5.913>
- [34] DENG, Y., NAHMOD, A. R. and YUE, H. (2021). Optimal local well-posedness for the periodic derivative nonlinear Schrödinger equation. *Comm. Math. Phys.* **384** 1061–1107. [MR4259382](#) <https://doi.org/10.1007/s00220-020-03898-8>
- [35] DENG, Y., NAHMOD, A. R. and YUE, H. (2022). Random tensors, propagation of randomness, and nonlinear dispersive equations. *Invent. Math.* **228** 539–686. [MR4411729](#) <https://doi.org/10.1007/s00222-021-01084-8>

- [36] DENG, Y., NAHMOD, A. R. and YUE, H. (2024). Invariant Gibbs measures and global strong solutions for nonlinear Schrödinger equations in dimension two. *Ann. of Math. (2)* **200** 399–486. [MR4792067](#) <https://doi.org/10.4007/annals.2024.200.2.1>
- [37] DENG, Y., TZVETKOV, N. and VISCIGLIA, N. (2015). Invariant measures and long time behaviour for the Benjamin–Ono equation III. *Comm. Math. Phys.* **339** 815–857. [MR3385985](#) <https://doi.org/10.1007/s00220-015-2431-8>
- [38] DEYA, A. On the 1d stochastic Schrödinger product. *Stoch. Partial Differ. Equ. Anal. Comput.* To appear. <https://doi.org/10.1007/s40072-025-00381-0>
- [39] DEYA, A. (2016). On a modelled rough heat equation. *Probab. Theory Related Fields* **166** 1–65. [MR3547736](#) <https://doi.org/10.1007/s00440-015-0650-8>
- [40] DEYA, A. (2019). A nonlinear wave equation with fractional perturbation. *Ann. Probab.* **47** 1775–1810. [MR3945759](#) <https://doi.org/10.1214/18-AOP1296>
- [41] DEYA, A., SCHAEFFER, N. and THOMANN, L. (2021). A nonlinear Schrödinger equation with fractional noise. *Trans. Amer. Math. Soc.* **374** 4375–4422. [MR4251233](#) <https://doi.org/10.1090/tran/8368>
- [42] DUBOSCQ, R. and RÉVEILLAC, A. (2022). On a stochastic Hardy–Littlewood–Sobolev inequality with application to Strichartz estimates for a noisy dispersion. *Ann. Henri Lebesgue* **5** 263–274. [MR4443290](#) <https://doi.org/10.5802/ahl.122>
- [43] ERDOĞAN, M. B. and TZIRAKIS, N. (2016). *Dispersive Partial Differential Equations: Wellposedness and Applicationd. London Mathematical Society Student Texts* **86**. Cambridge Univ. Press, Cambridge. [MR3559154](#) <https://doi.org/10.1017/CBO9781316563267>
- [44] FORLANO, J., OH, T. and WANG, Y. (2020). Stochastic nonlinear Schrödinger equation with almost space-time white noise. *J. Aust. Math. Soc.* **109** 44–67. [MR4120796](#) <https://doi.org/10.1017/s1446788719000156>
- [45] FUJIWARA, K. and GEORGIEV, V. (2021). On global existence of L^2 solutions for 1D periodic NLS with quadratic nonlinearity. *J. Math. Phys.* **62** Paper No. 091504, 9. [MR4308611](#) <https://doi.org/10.1063/5.0033101>
- [46] GARNIER, J., ABDULLAEV, F. K. and BAIZAKOV, B. B. (2004). Collapse of a Bose–Einstein condensate induced by fluctuations of the laser intensity. *Phys. Rev. A* **69**.
- [47] GHOFRANIHA, N., GENTILINI, S., FOLLI, V., DELRE, E. and CONTI, C. (2012). Shock waves in disordered media. *Phys. Rev. Lett.* **109**.
- [48] GINIBRE, J. (1996). Le problème de Cauchy pour des EDP semi-linéaires périodiques en variables d’espace (d’après Bourgain). (French) [The Cauchy problem for periodic semilinear PDE in space variables (after Bourgain)] *Séminaire Bourbaki, Vol. 1994/95. Astérisque* No. 237 (1996), Exp. No. 796, 4, 163–187. [MR1423623](#)
- [49] GINIBRE, J., TSUTSUMI, Y. and VELO, G. (1997). On the Cauchy problem for the Zakharov system. *J. Funct. Anal.* **151** 384–436. [MR1491547](#) <https://doi.org/10.1006/jfan.1997.3148>
- [50] GUBINELLI, M., KOCH, H. and OH, T. (2018). Renormalization of the two-dimensional stochastic nonlinear wave equations. *Trans. Amer. Math. Soc.* **370** 7335–7359. [MR3841850](#) <https://doi.org/10.1090/tran/7452>
- [51] GUBINELLI, M., KOCH, H. and OH, T. (2024). Paracontrolled approach to the three-dimensional stochastic nonlinear wave equation with quadratic nonlinearity. *J. Eur. Math. Soc. (JEMS)* **26** 817–874. [MR4721025](#) <https://doi.org/10.4171/jems/1294>
- [52] HAIRER, M. (2014). A theory of regularity structures. *Invent. Math.* **198** 269–504. [MR3274562](#) <https://doi.org/10.1007/s00222-014-0505-4>
- [53] HORNUNG, F. (2018). The nonlinear stochastic Schrödinger equation via stochastic Strichartz estimates. *J. Evol. Equ.* **18** 1085–1114. [MR3859442](#) <https://doi.org/10.1007/s00028-018-0433-7>
- [54] HU, Y., NUALART, D. and SONG, J. (2011). Feynman–Kac formula for heat equation driven by fractional white noise. *Ann. Probab.* **39** 291–326. [MR2778803](#) <https://doi.org/10.1214/10-AOP547>
- [55] KENIG, C. E., PONCE, G. and VEGA, L. (1996). Quadratic forms for the 1-D semilinear Schrödinger equation. *Trans. Amer. Math. Soc.* **348** 3323–3353. [MR1357398](#) <https://doi.org/10.1090/S0002-9947-96-01645-5>
- [56] KISHIMOTO, N. (2019). A remark on norm inflation for nonlinear Schrödinger equations. *Commun. Pure Appl. Anal.* **18** 1375–1402. [MR3917712](#) <https://doi.org/10.3934/cpaa.2019067>
- [57] LIU, R. (2023). On the probabilistic well-posedness of the two-dimensional periodic nonlinear Schrödinger equation with the quadratic nonlinearity $|u|^2$. *J. Math. Pures Appl. (9)* **171** 75–101. [MR4545169](#) <https://doi.org/10.1016/j.matpur.2022.12.010>
- [58] NOURDIN, I. (2012). *Selected Aspects of Fractional Brownian Motion. Bocconi & Springer Series* **4**. Springer, Milan. [MR3076266](#) <https://doi.org/10.1007/978-88-470-2823-4>
- [59] NUALART, D. (2006). *The Malliavin Calculus and Related Topics*, 2nd ed. *Probability and Its Applications (New York)*. Springer, Berlin. [MR2200233](#)

- [60] OH, T. and OKAMOTO, M. (2020). On the stochastic nonlinear Schrödinger equations at critical regularities. *Stoch. Partial Differ. Equ. Anal. Comput.* **8** 869–894. [MR4174072](#) <https://doi.org/10.1007/s40072-019-00163-5>
- [61] OH, T. and OKAMOTO, M. (2021). Comparing the stochastic nonlinear wave and heat equations: A case study. *Electron. J. Probab.* **26** Paper No. 9, 44. [MR4216522](#) <https://doi.org/10.1214/20-EJP575>
- [62] OH, T., OKAMOTO, M. and TOLOMEO, L. (2024). Focusing Φ_3^4 -model with a Hartree-type nonlinearity. *Mem. Amer. Math. Soc.* **304** vi+143. [MR4850409](#) <https://doi.org/10.1090/memo/1529>
- [63] OH, T., OKAMOTO, M. and TOLOMEO, L. (2025). *Stochastic Quantization of the Φ_3^3 -Model. Memoirs of the European Mathematical Society* **16**. EMS Press, Berlin. [MR4867559](#) <https://doi.org/10.4171/mems/16>
- [64] OH, T., POCOVNICU, O. and WANG, Y. (2020). On the stochastic nonlinear Schrödinger equations with non-smooth additive noise. *Kyoto J. Math.* **60** 1227–1243. [MR4175807](#) <https://doi.org/10.1215/21562261-2019-0060>
- [65] OH, T., ROBERT, T. and TZVETKOV, N. (2023). Stochastic nonlinear wave dynamics on compact surfaces. *Ann. Henri Lebesgue* **6** 161–223. [MR4593608](#) <https://doi.org/10.5802/ahl.163>
- [66] OH, T. and THOMANN, L. (2018). A pedestrian approach to the invariant Gibbs measures for the 2-*d* defocusing nonlinear Schrödinger equations. *Stoch. Partial Differ. Equ. Anal. Comput.* **6** 397–445. [MR3844655](#) <https://doi.org/10.1007/s40072-018-0112-2>
- [67] OH, T., WANG, Y. and ZINE, Y. (2022). Three-dimensional stochastic cubic nonlinear wave equation with almost space-time white noise. *Stoch. Partial Differ. Equ. Anal. Comput.* **10** 898–963. [MR4491506](#) <https://doi.org/10.1007/s40072-022-00237-x>
- [68] PINAUD, O. (2014). A note on stochastic Schrödinger equations with fractional multiplicative noise. *J. Differ. Equ.* **256** 1467–1491. [MR3145763](#) <https://doi.org/10.1016/j.jde.2013.11.003>
- [69] RUNST, T. and SICKEL, W. (1996). *Sobolev Spaces of Fractional Order, Nemytskij Operators, and Nonlinear Partial Differential Equations. De Gruyter Series in Nonlinear Analysis and Applications* **3**. de Gruyter, Berlin. [MR1419319](#) <https://doi.org/10.1515/9783110812411>
- [70] SCHAEFFER, N. (2024). Multilinear smoothing and local well-posedness of a stochastic quadratic nonlinear Schrödinger equation. *J. Theoret. Probab.* **37** 160–208. [MR4716316](#) <https://doi.org/10.1007/s10959-023-01282-5>
- [71] THOMANN, L. (2009). Random data Cauchy problem for supercritical Schrödinger equations. *Ann. Inst. Henri Poincaré C, Anal. Non Linéaire* **26** 2385–2402. [MR2569900](#) <https://doi.org/10.1016/j.anihpc.2009.06.001>
- [72] TZVETKOV, N. (2006). Invariant measures for the nonlinear Schrödinger equation on the disc. *Dyn. Partial Differ. Equ.* **3** 111–160. [MR2227040](#) <https://doi.org/10.4310/DPDE.2006.v3.n2.a2>
- [73] TZVETKOV, N. (2008). Invariant measures for the defocusing nonlinear Schrödinger equation. *Ann. Inst. Fourier (Grenoble)* **58** 2543–2604. [MR2498359](#) <https://doi.org/10.5802/aif.2422>
- [74] TZVETKOV, N. and VISCIGLIA, N. (2014). Invariant measures and long-time behavior for the Benjamin-Ono equation. *Int. Math. Res. Not. IMRN* **17** 4679–4714. [MR3257548](#) <https://doi.org/10.1093/imrn/rnt094>
- [75] TZVETKOV, N. and VISCIGLIA, N. (2015). Invariant measures and long time behaviour for the Benjamin-Ono equation II. *J. Math. Pures Appl.* (9) **103** 102–141. [MR3281949](#) <https://doi.org/10.1016/j.matpur.2014.03.009>
- [76] TZVETKOV, N. and VISCIGLIA, N. (2023). Two dimensional nonlinear Schrödinger equation with spatial white noise potential and fourth order nonlinearity. *Stoch. Partial Differ. Equ. Anal. Comput.* **11** 948–987. [MR4624131](#) <https://doi.org/10.1007/s40072-022-00251-z>
- [77] WALSH, J. B. (1986). An introduction to stochastic partial differential equations. In *École D’été de Probabilités de Saint-Flour, XIV—1984. Lecture Notes in Math.* **1180** 265–439. Springer, Berlin. [MR0876085](#) <https://doi.org/10.1007/BFb0074920>
- [78] ZHANG, D. (2022). Strichartz and local smoothing estimates for stochastic dispersive equations with linear multiplicative noise. *SIAM J. Math. Anal.* **54** 5981–6017. [MR4508067](#) <https://doi.org/10.1137/21M1426304>

REFLECTING POISSON WALKS AND DYNAMICAL UNIVERSALITY IN p -ADIC RANDOM MATRIX THEORY

BY ROGER VAN PESKI^a 

Department of Mathematics, KTH Royal Institute of Technology, ^arvp@mit.edu

We prove dynamical local limits for the singular numbers of p -adic random matrix products at both the bulk and edge. The limit object which we construct, the *reflecting Poisson sea*, may thus be viewed as a p -adic analogue of line ensembles appearing in classical random matrix theory. However, in contrast to those it is a discrete space Poisson-type particle system with only local reflection interactions and no obvious determinantal structure. The limits hold for any $\mathrm{GL}_n(\mathbb{Z}_p)$ -invariant matrix distributions under weak universality hypotheses, with no spatial rescaling.

REFERENCES

- [1] AHN, A. (2022). Airy point process via supersymmetric lifts. *Probab. Math. Phys.* **3** 869–938. [MR4552230](#)
<https://doi.org/10.2140/pmp.2022.3.869>
- [2] AHN, A. (2023). Extremal singular values of random matrix products and Brownian motion on $\mathrm{GL}(N, \mathbb{C})$. *Probab. Theory Related Fields* **187** 949–997. [MR4664588](#) <https://doi.org/10.1007/s00440-023-01217-5>
- [3] AKEMANN, G., BURDA, Z. and KIEBURG, M. (2019). From integrable to chaotic systems: Universal local statistics of Lyapunov exponents. *Europhys. Lett.* **126** 40001.
- [4] BARYSHNIKOV, Y. (2001). GUEs and queues. *Probab. Theory Related Fields* **119** 256–274. [MR1818248](#)
<https://doi.org/10.1007/PL00008760>
- [5] BELLMAN, R. (1954). Limit theorems for non-commutative operations. I. *Duke Math. J.* **21** 491–500. [MR0062368](#)
- [6] BILLINGSLEY, P. (1968). *Convergence of Probability Measures*. Wiley, New York. [MR0233396](#)
- [7] BORODIN, A. and FERRARI, P. L. (2008). Large time asymptotics of growth models on space-like paths. I. PushASEP. *Electron. J. Probab.* **13** 1380–1418. [MR2438811](#) <https://doi.org/10.1214/EJP.v13-541>
- [8] BORODIN, A. and GORIN, V. (2013). Markov processes of infinitely many nonintersecting random walks. *Probab. Theory Related Fields* **155** 935–997. [MR3034797](#) <https://doi.org/10.1007/s00440-012-0417-4>
- [9] BORODIN, A., GORIN, V. and STRAHOV, E. (2020). Product matrix processes as limits of random plane partitions. *Int. Math. Res. Not. IMRN* **20** 6713–6768. [MR4172668](#) <https://doi.org/10.1093/imrn/rny297>
- [10] CHEONG, G. and HUANG, Y. (2021). Cohen-Lenstra distributions via random matrices over complete discrete valuation rings with finite residue fields. *Illinois J. Math.* **65** 385–415. [MR4278684](#) <https://doi.org/10.1215/00192082-8939615>
- [11] CHEONG, G. and KAPLAN, N. (2022). Generalizations of results of Friedman and Washington on cokernels of random p -adic matrices. *J. Algebra* **604** 636–663. [MR4416726](#) <https://doi.org/10.1016/j.jalgebra.2022.03.035>
- [12] CHEONG, G. and YU, M. (2023). The cokernel of a polynomial of a random integral matrix. arXiv Preprint. Available at [arXiv:2303.09125](https://arxiv.org/abs/2303.09125).
- [13] CLANCY, J., KAPLAN, N., LEAKE, T., PAYNE, S. and WOOD, M. M. (2015). On a Cohen-Lenstra heuristic for Jacobians of random graphs. *J. Algebraic Combin.* **42** 701–723. [MR3403177](#) <https://doi.org/10.1007/s10801-015-0598-x>
- [14] COHEN, H. and LENSTRA, H. W. JR. (1984). Heuristics on class groups of number fields. In *Number Theory, Noordwijkerhout 1983* (Noordwijkerhout, 1983). *Lecture Notes in Math.* **1068** 33–62. Springer, Berlin. [MR0756082](#) <https://doi.org/10.1007/BFb0099440>
- [15] COHN, H., ELKIES, N. and PROPP, J. (1996). Local statistics for random domino tilings of the Aztec diamond. *Duke Math. J.* **85** 117–166. [MR1412441](#) <https://doi.org/10.1215/S0012-7094-96-08506-3>

MSC2020 subject classifications. Primary 15B52; secondary 60F17.

Key words and phrases. p -adic random matrices, cokernels, Poisson random walks, interacting particle systems.

- [16] CORWIN, I. and HAMMOND, A. (2014). Brownian Gibbs property for Airy line ensembles. *Invent. Math.* **195** 441–508. [MR3152753](#) <https://doi.org/10.1007/s00222-013-0462-3>
- [17] CORWIN, I. and HAMMOND, A. (2016). KPZ line ensemble. *Probab. Theory Related Fields* **166** 67–185. [MR3547737](#) <https://doi.org/10.1007/s00440-015-0651-7>
- [18] CRISANTI, A., PALADIN, G. and VULPIANI, A. (1993). *Products of Random Matrices in Statistical Physics. Springer Series in Solid-State Sciences* **104**. Springer, Berlin. [MR1278483](#) <https://doi.org/10.1007/978-3-642-84942-8>
- [19] DAUVERGNE, D., NICA, M. and VIRÁG, B. (2023). Uniform convergence to the Airy line ensemble. *Ann. Inst. Henri Poincaré Probab. Stat.* **59** 2220–2256. [MR4663521](#) <https://doi.org/10.1214/22-aihp1314>
- [20] DYSON, F. J. (1962). A Brownian-motion model for the eigenvalues of a random matrix. *J. Math. Phys.* **3** 1191–1198. [MR0148397](#) <https://doi.org/10.1063/1.1703862>
- [21] EVANS, S. N. (2002). Elementary divisors and determinants of random matrices over a local field. *Stoch. Process. Appl.* **102** 89–102. [MR1934156](#) [https://doi.org/10.1016/S0304-4149\(02\)00187-4](https://doi.org/10.1016/S0304-4149(02)00187-4)
- [22] FERRARI, P. L. and PRÄHOFER, M. (2006). One-dimensional stochastic growth and Gaussian ensembles of random matrices. *Markov Process. Related Fields* **12** 203–234. [MR2249629](#)
- [23] FORRESTER, P. J. and LIU, D.-Z. (2016). Singular values for products of complex Ginibre matrices with a source: Hard edge limit and phase transition. *Comm. Math. Phys.* **344** 333–368. [MR3493145](#) <https://doi.org/10.1007/s00220-015-2507-5>
- [24] FRIEDMAN, E. and WASHINGTON, L. C. (1989). On the distribution of divisor class groups of curves over a finite field. In *Théorie des Nombres (Quebec, PQ, 1987)* 227–239. de Gruyter, Berlin. [MR1024565](#)
- [25] FULTON, W. (2000). Eigenvalues, invariant factors, highest weights, and Schubert calculus. *Bull. Amer. Math. Soc. (N.S.)* **37** 209–249. [MR1754641](#) <https://doi.org/10.1090/S0273-0979-00-00865-X>
- [26] FURSTENBERG, H. and KESTEN, H. (1960). Products of random matrices. *Ann. Math. Statist.* **31** 457–469. [MR0121828](#) <https://doi.org/10.1214/aoms/1177705909>
- [27] GASPER, G. and RAHMAN, M. (2004). *Basic Hypergeometric Series*, 2nd ed. *Encyclopedia of Mathematics and Its Applications* **96**. Cambridge Univ. Press, Cambridge. [MR2128719](#) <https://doi.org/10.1017/CBO9780511526251>
- [28] GOL'DSHEID, I. Y. and MARGULIS, G. A. (1989). Lyapunov exponents of a product of random matrices. *RuMaS* **44** 11–71.
- [29] GORIN, V. and KLEPTSYN, V. (2024). Universal objects of the infinite beta random matrix theory. *J. Eur. Math. Soc. (JEMS)* **26** 3429–3496. [MR4767497](#) <https://doi.org/10.4171/jems/1336>
- [30] GORIN, V. and SUN, Y. (2022). Gaussian fluctuations for products of random matrices. *Amer. J. Math.* **144** 287–393. [MR4401507](#) <https://doi.org/10.1353/ajm.2022.0006>
- [31] HUANG, J. (2022). Eigenvalues for the minors of Wigner matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **58** 2201–2215. [MR4492976](#) <https://doi.org/10.1214/21-aihp1226>
- [32] JOHANSSON, K. (2002). Non-intersecting paths, random tilings and random matrices. *Probab. Theory Related Fields* **123** 225–280. [MR1900323](#) <https://doi.org/10.1007/s004400100187>
- [33] JOHANSSON, K. and NORDENSTAM, E. (2006). Eigenvalues of GUE minors. *Electron. J. Probab.* **11** 1342–1371. [MR2268547](#) <https://doi.org/10.1214/EJP.v11-370>
- [34] KAHLE, M. (2014). Topology of random simplicial complexes: A survey. *AMS Contemp. Math* **620** 201–222.
- [35] KAHLE, M., LUTZ, F. H., NEWMAN, A. and PARSONS, K. (2020). Cohen-Lenstra heuristics for torsion in homology of random complexes. *Exp. Math.* **29** 347–359. [MR4134833](#) <https://doi.org/10.1080/10586458.2018.1473821>
- [36] KATORI, M. and TANEMURA, H. (2010). Non-equilibrium dynamics of Dyson’s model with an infinite number of particles. *Comm. Math. Phys.* **293** 469–497. [MR2563791](#) <https://doi.org/10.1007/s00220-009-0912-3>
- [37] KIPNIS, C. and LANDIM, C. (1999). *Scaling Limits of Interacting Particle Systems. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]* **320**. Springer, Berlin. [MR1707314](#) <https://doi.org/10.1007/978-3-662-03752-2>
- [38] LIU, D.-Z., WANG, D. and WANG, Y. (2023). Lyapunov exponent, universality and phase transition for products of random matrices. *Comm. Math. Phys.* **399** 1811–1855. [MR4580535](#) <https://doi.org/10.1007/s00220-022-04584-7>
- [39] MÉSZÁROS, A. (2020). The distribution of sandpile groups of random regular graphs. *Trans. Amer. Math. Soc.* **373** 6529–6594. [MR4155185](#) <https://doi.org/10.1090/tran/8127>
- [40] NGUYEN, H. H. and VAN PESKI, R. (2024). Universality for cokernels of random matrix products. *Adv. Math.* **438** Paper No. 109451. [MR4676598](#) <https://doi.org/10.1016/j.aim.2023.109451>
- [41] NGUYEN, H. H. and WOOD, M. M. (2025). Local and global universality of random matrix cokernels. *Math. Ann.* **391** 5117–5210. [MR4884544](#) <https://doi.org/10.1007/s00208-024-03050-0>
- [42] OSADA, H. (2012). Infinite-dimensional stochastic differential equations related to random matrices. *Probab. Theory Related Fields* **153** 471–509. [MR2948684](#) <https://doi.org/10.1007/s00440-011-0352-9>

- [43] OSADA, H. (2013). Interacting Brownian motions in infinite dimensions with logarithmic interaction potentials. *Ann. Probab.* **41** 1–49. [MR3059192](#) <https://doi.org/10.1214/11-AOP736>
- [44] OSADA, H. and TANEMURA, H. (2020). Infinite-dimensional stochastic differential equations and tail σ -fields. *Probab. Theory Related Fields* **177** 1137–1242. [MR4126938](#) <https://doi.org/10.1007/s00440-020-00981-y>
- [45] SHEFFIELD, S. (2005). Random surfaces. *Astérisque* **304** vi+175. [MR2251117](#)
- [46] SPOHN, H. (1987). Interacting Brownian particles: A study of Dyson’s model. In *Hydrodynamic Behavior and Interacting Particle Systems* (Minneapolis, Minn., 1986). *IMA Vol. Math. Appl.* **9** 151–179. Springer, New York. [MR0914993](#) https://doi.org/10.1007/978-1-4684-6347-7_13
- [47] TSAI, L.-C. (2016). Infinite dimensional stochastic differential equations for Dyson’s model. *Probab. Theory Related Fields* **166** 801–850. [MR3568040](#) <https://doi.org/10.1007/s00440-015-0672-2>
- [48] VAN PESKI, R. (2021). Limits and fluctuations of p -adic random matrix products. *Selecta Math. (N.S.)* **27** Paper No. 98. [MR4323327](#) <https://doi.org/10.1007/s00029-021-00709-3>
- [49] VAN PESKI, R. (2022). q -TASEP with position-dependent slowing. *Electron. J. Probab.* **27** Paper No. 151. [MR4515707](#) <https://doi.org/10.1214/22-ejp876>
- [50] VAN PESKI, R. (2024). Local limits in p -adic random matrix theory. *Proc. Lond. Math. Soc.* (3) **129** Paper No. e12626. [MR4793279](#) <https://doi.org/10.1112/plms.12626>
- [51] VAN PESKI, R. (2026). What is a p -adic Dyson Brownian motion? *Ann. Inst. Henri Poincaré Probab. Stat.* **62** 245–262. [MR5036530](#) <https://doi.org/10.1214/24-aihp1512>
- [52] VAN PESKI, R. (2023). Asymptotics, exact results, and analogies in p -adic random matrix theory. PhD thesis, Massachusetts Institute of Technology.
- [53] WOOD, M. M. (2017). The distribution of sandpile groups of random graphs. *J. Amer. Math. Soc.* **30** 915–958. [MR3671933](#) <https://doi.org/10.1090/jams/866>
- [54] WOOD, M. M. (2018). Cohen–Lenstra heuristics and local conditions. *Res. Number Theory* **4** Paper No. 41. [MR3858473](#) <https://doi.org/10.1007/s40993-018-0134-x>
- [55] WOOD, M. M. (2019). Random integral matrices and the Cohen–Lenstra heuristics. *Amer. J. Math.* **141** 383–398. [MR3928040](#) <https://doi.org/10.1353/ajm.2019.0008>
- [56] WOOD, M. M. (2023). Probability theory for random groups arising in number theory. In *ICM—International Congress of Mathematicians. Vol. 6. Sections 12–14* 4476–4508. EMS Press, Berlin. [MR4680411](#)
- [57] WU, X. (2023). The Bessel line ensemble. *Electron. J. Probab.* **28** Paper No. 77. [MR4605337](#) <https://doi.org/10.1214/23-ejp963>

FLUCTUATIONS OF SCHENSTED ROW INSERTION

BY MIKOŁAJ MARCINIAK^{1,a}  AND PIOTR ŚNIADY^{2,b} 

¹Interdisciplinary Doctoral School “Academia Copernicana”, Faculty of Mathematics and Computer Science, Nicolaus Copernicus University in Toruń, [a](mailto:marciniak@int.pl)marciniak@int.pl

²Institute of Mathematics, Polish Academy of Sciences, [b](mailto:psniady@impan.pl)psniady@impan.pl

We investigate asymptotic probabilistic phenomena arising from the application of the Schensted row insertion algorithm, a key component of the Robinson–Schensted–Knuth (RSK) correspondence, to random inputs. Our analysis centers on a random tableau T with a given shape λ , which may itself be random or deterministic. We examine the stochastic properties of the position of the new box created when inserting a deterministic entry into T . Specifically, we focus on the fluctuations of this position around its expected value as the size of the Young diagram λ approaches infinity. Our findings reveal that these fluctuations are asymptotically Gaussian, with the mean and variance expressed in terms of Kerov’s transition measure of the diagram λ . An important application of this analysis is the RSK algorithm applied to a finite, long sequence of independent, identically distributed random variables. While there remains a gap in the reasoning for this case, we present an explicit conjecture regarding its behavior.

REFERENCES

- [1] BAIK, J., DEIFT, P. and JOHANSSON, K. (1999). On the distribution of the length of the longest increasing subsequence of random permutations. *J. Amer. Math. Soc.* **12** 1119–1178. [MR1682248](#) <https://doi.org/10.1090/S0894-0347-99-00307-0>
- [2] BEN AROUS, G. and GUIONNET, A. (1997). Large deviations for Wigner’s law and Voiculescu’s non-commutative entropy. *Probab. Theory Related Fields* **108** 517–542. [MR1465640](#) <https://doi.org/10.1007/s004400050119>
- [3] BIANE, P. (1998). Representations of symmetric groups and free probability. *Adv. Math.* **138** 126–181. [MR1644993](#) <https://doi.org/10.1006/aima.1998.1745>
- [4] BIANE, P. (2001). Approximate factorization and concentration for characters of symmetric groups. *Int. Math. Res. Not.* **4** 179–192. [MR1813797](#) <https://doi.org/10.1155/S1073792801000113>
- [5] BOGACHEV, L. V. and SU, Z. (2007). Gaussian fluctuations of Young diagrams under the Plancherel measure. *Proc. R. Soc. Lond. Ser. A Math. Phys. Eng. Sci.* **463** 1069–1080. [MR2310137](#) <https://doi.org/10.1098/rspa.2006.1808>
- [6] DOŁĘGA, M., FÉRAY, V. and ŚNIADY, P. (2010). Explicit combinatorial interpretation of Kerov character polynomials as numbers of permutation factorizations. *Adv. Math.* **225** 81–120. [MR2669350](#) <https://doi.org/10.1016/j.aim.2010.02.011>
- [7] FERRARI, P. A., MARTIN, J. B. and PIMENTEL, L. P. R. (2009). A phase transition for competition interfaces. *Ann. Appl. Probab.* **19** 281–317. [MR2498679](#) <https://doi.org/10.1214/08-AAP542>
- [8] FULTON, W. (1997). *Young Tableaux: With Applications to Representation Theory and Geometry*. London Mathematical Society Student Texts **35**. Cambridge Univ. Press, Cambridge. [MR1464693](#)
- [9] GORIN, V. and RAHMAN, M. (2019). Random sorting networks: Local statistics via random matrix laws. *Probab. Theory Related Fields* **175** 45–96. [MR4009705](#) <https://doi.org/10.1007/s00440-018-0886-1>
- [10] GUSTAVSSON, J. (2005). Gaussian fluctuations of eigenvalues in the GUE. *Ann. Inst. Henri Poincaré Probab. Stat.* **41** 151–178. [MR2124079](#) <https://doi.org/10.1016/j.anihpb.2004.04.002>
- [11] KENDALL, M. G. and STUART, A. (1979). *The Advanced Theory of Statistics. (In Three Volumes) Vol. 2: Inference and Relationship*. 4th ed. Charles Griffin & Co., Ltd., London, High Wycombe. 748 p. £ 23.50.

MSC2020 subject classifications. Primary 60C05; secondary 60F05, 05E10, 20C30, 60K35, 82C22.

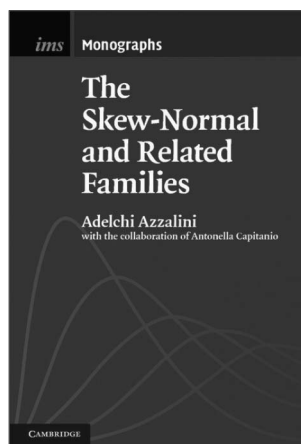
Key words and phrases. Robinson–Schensted–Knuth correspondence, Schensted row insertion, random Young tableaux, limit shape, jeu de taquin, second class particles.

- [12] KEROV, S. (1993). Gaussian limit for the Plancherel measure of the symmetric group. *C. R. Acad. Sci. Paris Sér. I Math.* **316** 303–308. [MR1204294](#)
- [13] KEROV, S. V. (1993). Transition probabilities of continual Young diagrams and the Markov moment problem. *Funct. Anal. Appl.* **27** 104–117. [MR1251166](#) <https://doi.org/10.1007/BF01085981>
- [14] KEROV, S. V. (2003). *Asymptotic Representation Theory of the Symmetric Group and Its Applications in Analysis. Translations of Mathematical Monographs* **219**. Amer. Math. Soc., Providence, RI. Translated from the Russian manuscript by N. V. Tsilevich. With a foreword by A. Vershik and comments by G. Olshanski. [MR1984868](#) <https://doi.org/10.1090/mmono/219>
- [15] KEROV, S. V. and VERSHIK, A. M. (1986). The characters of the infinite symmetric group and probability properties of the Robinson–Schensted–Knuth algorithm. *SIAM J. Algebr. Discrete Methods* **7** 116–124. [MR0819713](#) <https://doi.org/10.1137/0607014>
- [16] LOGAN, B. F. and SHEPP, L. A. (1977). A variational problem for random Young tableaux. *Adv. Math.* **26** 206–222. [MR1417317](#) [https://doi.org/10.1016/0001-8708\(77\)90030-5](https://doi.org/10.1016/0001-8708(77)90030-5)
- [17] MARCINIAK, M., MAŚLANKA, Ł. and ŚNIADY, P. (2021). Poisson limit of bumping routes in the Robinson–Schensted correspondence. *Probab. Theory Related Fields* **181** 1053–1103. [MR4344138](#) <https://doi.org/10.1007/s00440-021-01084-y>
- [18] MARCINIAK, M. and ŚNIADY, P. (2024). Cumulants of threshold for Schensted row insertion into random tableaux. Preprint. Available at [arXiv:2407.06213](#). <https://doi.org/10.48550/arXiv>
- [19] MINGO, J. A. and SPEICHER, R. (2017). *Free Probability and Random Matrices. Fields Institute Monographs* **35**. Springer, New York. [MR3585560](#) <https://doi.org/10.1007/978-1-4939-6942-5>
- [20] OKOUNKOV, A. (2000). Random matrices and random permutations. *Int. Math. Res. Not.* **20** 1043–1095. [MR1802530](#) <https://doi.org/10.1155/S1073792800000532>
- [21] PITTEL, B. and ROMIK, D. (2007). Limit shapes for random square Young tableaux. *Adv. in Appl. Math.* **38** 164–209. [MR2290809](#) <https://doi.org/10.1016/j.aam.2005.12.005>
- [22] RAHMAN, M. and VIRÁG, B. (2025). Infinite geodesics, competition interfaces and the second class particle in the scaling limit. *Ann. Inst. Henri Poincaré Probab. Stat.* **61** 1075–1126. [MR4901636](#) <https://doi.org/10.1214/23-aihp1454>
- [23] ROMIK, D. (2015). *The Surprising Mathematics of Longest Increasing Subsequences. Institute of Mathematical Statistics Textbooks* **4**. Cambridge Univ. Press, New York. [MR3468738](#)
- [24] ROMIK, D. and ŚNIADY, P. (2015). Jeu de taquin dynamics on infinite Young tableaux and second class particles. *Ann. Probab.* **43** 682–737. [MR3306003](#) <https://doi.org/10.1214/13-AOP873>
- [25] ROST, H. (1981). Nonequilibrium behaviour of a many particle process: Density profile and local equilibria. *Z. Wahrsch. Verw. Gebiete* **58** 41–53. [MR0635270](#) <https://doi.org/10.1007/BF00536194>
- [26] ŚNIADY, P. (2006). Gaussian fluctuations of characters of symmetric groups and of Young diagrams. *Probab. Theory Related Fields* **136** 263–297. [MR2240789](#) <https://doi.org/10.1007/s00440-005-0483-y>
- [27] ŚNIADY, P. (2025). Modulus of continuity of Kerov transition measure for continual Young diagrams. *Electron. J. Probab.* **30** Paper No. 108, 26. [MR4926018](#) <https://doi.org/10.1214/25-ejp1369>
- [28] STANLEY, R. P. (1999). *Enumerative Combinatorics, Vol. 2. Cambridge Studies in Advanced Mathematics* **62**. Cambridge Univ. Press, Cambridge. With a foreword by Gian-Carlo Rota and appendix 1 by Sergey Fomin. [MR1676282](#) <https://doi.org/10.1017/CBO9780511609589>
- [29] THOMA, E. (1964). Die unzerlegbaren, positiv-definiten Klassenfunktionen der abzählbar unendlichen, symmetrischen Gruppe. *Math. Z.* **85** 40–61. [MR0173169](#) <https://doi.org/10.1007/BF01114877>
- [30] TRACY, C. A. and WIDOM, H. (1994). Level-spacing distributions and the Airy kernel. *Comm. Math. Phys.* **159** 151–174. [MR1257246](#)
- [31] VASSILIEV, N. N., DUZHIN, V. S. and KUZMIN, A. D. (2019). Investigation of properties of equivalence classes of permutations by inverse Robinson–Schensted–Knuth transformation. *Inf. Control Syst.* **98** 11–22. <https://doi.org/10.31799/1684-8853-2019-1-11-22>
- [32] VERSHIK, A. M. and KEROV, S. V. (1981). Asymptotic theory of the characters of a symmetric group. *Funktsional. Anal. i Prilozhen.* **15** 15–27, 96. [MR0639197](#)
- [33] VERSHIK, A. M. and KEROV, S. V. (1977). Asymptotic behavior of the Plancherel measure of the symmetric group and the limit form of Young tableaux. *Sov. Math., Dokl.* **18** 527–531. [MR0480398](#)
- [34] VOICULESCU, D. (1994). The analogues of entropy and of Fisher’s information measure in free probability theory. II. *Invent. Math.* **118** 411–440. [MR1296352](#) <https://doi.org/10.1007/BF01231539>
- [35] WOJTYNIAK, K. (2019). Asymptotyka losowych trajektorii jeu de taquin, Bachelor’s Thesis. Nicolaus Copernicus Univ. in Toruń.
- [36] LAURITZEN, S. L. and HALD, A. (2002). *Thiele: Pioneer in Statistics*. Oxford Univ. Press, New York. Thiele’s papers translated from the Danish by Steffen L. Lauritzen. With appreciations of Thiele’s work by Lauritzen and A. Hald. [MR2055773](#) <https://doi.org/10.1093/acprof:oso/9780198509721.001.0001>



The Institute of Mathematical Statistics presents

IMS MONOGRAPHS



The Skew-Normal and Related Families

Adelchi Azzalini

in collaboration with Antonella Capitanio

Interest in the skew-normal and related families of distributions has grown enormously over recent years, as theory has advanced, challenges of data have grown, and computational tools have made substantial progress. This comprehensive treatment, blending theory and practice, will be the standard resource for statisticians and applied researchers. Assuming only basic knowledge of (non-measure-theoretic) probability and statistical inference, the book is accessible to the wide range of researchers who use statistical modelling techniques. Guiding readers through the main concepts and results, it covers both the probability and the statistics sides of the subject, in the univariate and multivariate settings. The theoretical development is complemented by numerous illustrations and applications to a range of fields including quantitative finance, medical statistics, environmental risk studies, and industrial and business efficiency.

The author's freely available R package *sn*, available from CRAN, equips readers to put the methods into action with their own data.

IMS member? Claim
your 40% discount:
www.cambridge.org/ims

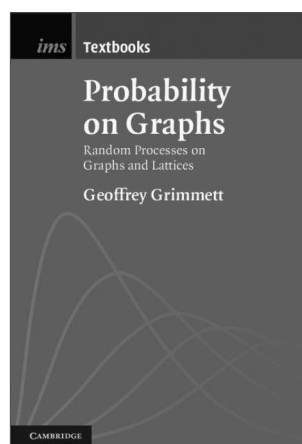
Hardback price
US\$48.00
(non-member price
\$80.00)

Cambridge University Press, in conjunction with the Institute of Mathematical Statistics, established the IMS Monographs and IMS Textbooks series of high-quality books. The Series Editors are Xiao-Li Meng, Susan Holmes, Ben Hambly, D. R. Cox and Alan Agresti.



The Institute of Mathematical Statistics presents

IMS TEXTBOOKS



Probability on Graphs *Random Processes on Graphs and Lattices*

Geoffrey Grimmett

This introduction to some of the principal models in the theory of disordered systems leads the reader through the basics, to the very edge of contemporary research, with the minimum of technical fuss. Topics covered include random walk, percolation, self-avoiding walk, interacting particle systems, uniform spanning tree, random graphs, as well as the Ising, Potts, and random-cluster models for ferromagnetism, and the Lorentz model for motion in a random medium. Schramm–Löwner evolutions (SLE) arise in various contexts. The choice of topics is strongly motivated by modern applications and focuses on areas that merit further research. Special features include a simple account of Smirnov's proof of Cardy's formula for critical percolation, and a fairly full account of the theory of influence and sharp-thresholds. Accessible to a wide audience of mathematicians and physicists, this book can be used as a graduate course text. Each chapter ends with a range of exercises.

**IMS member? Claim
your 40% discount:
www.cambridge.org/ims
Hardback US\$73.80
Paperback US\$23.99**

Cambridge University Press, in conjunction with the Institute of Mathematical Statistics, established the IMS Monographs and IMS Textbooks series of high-quality books. The Series Editors are Xiao-Li Meng, Susan Holmes, Ben Hambly, D. R. Cox and Alan Agresti.