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#### PERTURBATIONS OF DIAGONAL MATRICES BY BAND RANDOM MATRICES

FLORENT BENAYCH-GEORGES AND NATHANAËL ENRIQUEZ

ABSTRACT. We exhibit an explicit formula for the spectral density of a (large) random matrix which is a diagonal matrix whose spectral density converges, perturbated by the addition of a symmetric matrix with Gaussian entries and a given (small) limiting variance profile.

#### 1. PERTURBATION OF THE SPECTRAL DENSITY OF A LARGE DIAGONAL MATRIX

In this paper, we consider the spectral measure of a random matrix  $D_n^{\varepsilon}$  defined by  $D_n^{\varepsilon} = D_n + \sqrt{\frac{\varepsilon}{n}} X_n$ , for  $D_n$  a deterministic diagonal matrix whose spectral measure converges and  $X_n$  an Hermitian or real symmetric matrix whose entries are Gaussian independent variables, with a limiting variance profile (such matrices are called *band matrices*). We give a first order Taylor expansion, as  $\varepsilon \to 0$ , of the limit spectral density, as  $n \to \infty$ , of  $D_n^{\varepsilon}$ .

The proof is elementary and based on a formula given in [12] for the Cauchy transform of the limit spectral distribution of  $D_n^{\varepsilon}$  as  $n \to \infty$ .

For each *n*, we consider an Hermitian or real symmetric random matrix  $X_n = [x_{i,j}^n]_{i,j=1}^n$  and a real diagonal matrix  $D_n = \text{diag}(a_n(1), \ldots, a_n(n))$ . We suppose that:

- (a) the entries  $x_{i,j}^n$  of  $X_n$  are independent (up to symmetry), centered, Gaussian with variance denoted by  $\sigma_n^2(i,j)$ ,
- (b) for a certain bounded function  $\sigma$  defined on  $[0,1] \times [0,1]$  and a certain bounded real function f defined on [0,1], we have, in the  $L^{\infty}$  topology,

$$\sigma_n^2(\lfloor nx \rfloor, \lfloor ny \rfloor) \underset{n \to \infty}{\longrightarrow} \sigma^2(x, y) \qquad \text{and} \qquad a_n(\lfloor nx \rfloor) \underset{n \to \infty}{\longrightarrow} f(x),$$

(c) the set of discontinuities of the function  $\sigma$  is closed and intersects a finite number of times any vertical line of the square  $[0, 1]^2$ .

For  $\varepsilon \geq 0$ , let us define, for all n,

$$D_n^{\varepsilon} = D_n + \sqrt{\frac{\varepsilon}{n}} X_n.$$

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It is known, from Shlyakhtenko in [12, Th. 4.3] (see also [2], which also provides a fluctuation result), that as n tends to infinity, the spectral distribution of  $D_n^{\varepsilon}$  tends to a limit  $\mu_{\varepsilon}$  with Cauchy transform

$$C_{\varepsilon}(z) = \int_{x=0}^{1} C_{\varepsilon}(x, z) \mathrm{d}x$$

where  $C_{\varepsilon}(x, \cdot)$  is defined by the fact that it is analytic, maps the upper half-plane  $\mathbb{C}^+$  into the lower one  $\mathbb{C}^-$ , and satisfies the relation

(1) 
$$C_{\varepsilon}(x,z) = \frac{1}{z - f(x) - \varepsilon \int_{y=0}^{1} \sigma^2(x,y) C_{\varepsilon}(y,z) \mathrm{d}y}.$$

Our goal here is to understand  $\mu_{\varepsilon} - \mu$  for small values of  $\varepsilon$ . Let us introduce the set  $\mathcal{T}$  of test functions we shall use here. We define

$$\mathcal{T} = \left\{ t \longmapsto \frac{1}{z-t} \, ; \, z \in \mathbb{C}^+ \right\}.$$

Let us now define the *Hilbert transform*, denoted by H[u], of a function u:

$$H[u](s) := p. v. \int_{t \in \mathbb{R}} \frac{u(t)}{s-t} dt = \int_{y \in \mathbb{R}} \frac{u(s-y) - u(s)}{y} dy.$$

Before stating our main result, let us make some assumptions on the functions  $\sigma$  and f:

- (d) the push-forward  $\mu$  of the uniform measure on [0,1] by the function f has a density  $\rho$  with respect to the Lebesgue measure on  $\mathbb{R}$ ,
- (e) there exists a symmetric function  $\tau(\cdot, \cdot)$  such that for all  $x, y, \sigma^2(x, y) = \tau(f(x), f(y))$ ,
- (f) there exist  $\eta_0 > 0, \alpha > 0$  and  $C < \infty$  such that for almost all  $s \in \mathbb{R}$ , for all  $t \in [s \eta_0, s + \eta_0], \quad |\tau(s, t)\rho(t) \tau(s, s)\rho(s)| \le C|t s|^{\alpha}.$

Note that by hypothesis (f) and by the boundedness of the function f, the function

$$s \longmapsto \rho(s) H[\tau(s, \,\cdot\,)\rho(\,\cdot\,)](s)$$

is well defined and compactly supported.

**Theorem 1.** Under the hypotheses (a) to (f), as  $\varepsilon \to 0$ , for all  $g \in \mathcal{T}$ ,

$$\int g(s) \mathrm{d}\mu_{\varepsilon}(s) = \int g(s) \mathrm{d}\mu(s) - \varepsilon \int g'(s)F(s) \mathrm{d}s + o(\varepsilon),$$

with  $F(s) := -\rho(s)H[\tau(s, \cdot)\rho(\cdot)](s).$ 

As a consequence, if the function  $F(\cdot)$  has bounded variations, then

$$u_{\varepsilon} = \mu + \varepsilon \mathrm{d}F + o(\varepsilon).$$

**Remark 1.** Roughly speaking, this theorem states that

$$\lim_{\varepsilon \to 0} \lim_{n \to \infty} \frac{\operatorname{spectral} \operatorname{law}(D_n^{\varepsilon}) - \operatorname{spectral} \operatorname{law}(D_n)}{\varepsilon} = \mathrm{d}F$$

It would be interesting to let  $\varepsilon$  and n tend to 0 and  $\infty$  together, and to find out the adequate rate of convergence to get a deterministic limit or non degenerated fluctuations. We are working on this question.

**Remark 2.** This result provides an analogue, for our random matrix model, of the following formula about real random variables (valid when Y is centered and independent of X):

density<sub>X+
$$\sqrt{\varepsilon}Y$$</sub>(s) = density<sub>X</sub>(s) +  $\varepsilon \frac{\mathbb{E}[Y^2]}{2}$  density''<sub>X</sub>(s) +  $o(\varepsilon)$ .

**Remark 3.** In the case where  $X_n$  is a GUE or GOE matrix, the limiting spectral distribution of  $D_n^{\varepsilon}$  as  $n \to \infty$  is the free convolution of the limiting spectral distribution of  $D_n$  with a semi-circle distribution. Several papers are devoted to the study of qualitative properties (like regularity) of the free convolution (see [8, 7, 4, 3, 6]). Besides, it has recently been proved that type-B free probability theory allows to give Taylor expansions, for small values of t, of the moments of  $\mu_t \boxplus \nu_t$  for two time-depending probability measures  $\mu_t$  and  $\nu_t$  (see [5, 10, 9]). Our work differs from the ones mentioned above by the fact that we allow to perturb  $D_n$  by any band matrix, but also by the fact that it is focused on the density and not on the moments, giving an explicit formula rather than qualitative properties.

**Proof.** For all  $z \in \mathbb{C}^+$ , we have

(2) 
$$|C_{\varepsilon}(x,z)| \le \frac{1}{\Im z}$$

Indeed, for all y, z such that  $z \in \mathbb{C}^+$ ,  $C_{\varepsilon}(y, z) \in \mathbb{C}^-$ . As a consequence, the imaginary part of the denominator of the right hand term of (1) is larger than  $\Im(z)$ .

Hence by (1) and (2), as  $\varepsilon \to 0$ ,  $C_{\varepsilon}(x, z) \longrightarrow \frac{1}{z - f(x)}$  uniformly in x.

From what precedes,

$$C_{\varepsilon}(x,z) - \frac{1}{z - f(x)} = \frac{\varepsilon \int_{y=0}^{1} \sigma^2(x,y) C_{\varepsilon}(y,z) dy}{(z - f(x) - \varepsilon \int_{y=0}^{1} \sigma^2(x,y) C_{\varepsilon}(y,z) dy)(z - f(x))}$$
$$= \varepsilon \frac{1}{(z - f(x))^2} \int_{y=0}^{1} \sigma^2(x,y) C_{\varepsilon}(y,z) dy + o(\varepsilon)$$
$$= \varepsilon \frac{1}{(z - f(x))^2} \int_{y=0}^{1} \frac{\sigma^2(x,y)}{z - f(y)} dy + o(\varepsilon)$$

where each  $o(\varepsilon)$  is uniform in  $x \in [0, 1]$ .

But for all  $a \neq b$ ,  $\frac{1}{(z-a)^2(z-b)} = \frac{1}{(a-b)^2} \left( \frac{1}{z-b} - \frac{1}{z-a} - \frac{b-a}{(z-a)^2} \right)$ , hence since the Lebesgue measure of the set  $\{y \in [0,1]; f(y) = f(x)\}$  is null, we have

$$\frac{1}{(z-f(x))^2} \int_{y=0}^1 \frac{\sigma^2(x,y)}{z-f(y)} \mathrm{d}y = \int_{y=0}^1 \frac{\sigma^2(x,y)}{(f(x)-f(y))^2} \left(\frac{1}{z-f(y)} - \frac{1}{z-f(x)} - \frac{f(y)-f(x)}{(z-f(x))^2}\right) \mathrm{d}y.$$

As a consequence, it follows by an integration in  $x \in [0, 1]$  that

$$C_{\varepsilon}(z) - C(z) = \varepsilon \int_{x=0}^{1} \int_{y=0}^{1} \frac{\sigma^2(x,y)}{(f(x) - f(y))^2} \left(\frac{1}{z - f(y)} - \frac{1}{z - f(x)} - \frac{f(y) - f(x)}{(z - f(x))^2}\right) dy dx + o(\varepsilon),$$
  
where  $C(\cdot)$  is the Cauchy transform of  $\mu$ .

Let us now recall that the push-forward of the uniform law on [0,1] by f is the measure  $\rho(x)dx$  and that  $\sigma^2(x,y)$  can be rewritten  $\sigma^2(x,y) = \tau(f(x), f(y))$ . Hence

$$C_{\varepsilon}(z) - C(z) = \varepsilon \int_{s \in \mathbb{R}} \int_{t \in \mathbb{R}} \{ \frac{1}{z - t} - \frac{1}{z - s} - \frac{1}{(z - s)^2} (t - s) \} \frac{\tau(s, t)}{(s - t)^2} \rho(s) \rho(t) dt ds + o(\varepsilon).$$

This allows us to write that for any test function  $g \in \mathcal{T}$ ,

$$\lim_{\varepsilon \to 0} \frac{\mu_{\varepsilon}(g) - \mu(g)}{\varepsilon} = \Lambda(g),$$

where

$$\Lambda(g) = \int_{(s,t)\in\mathbb{R}^2} \{g(t) - g(s) - g'(s)(t-s)\} \frac{\tau(s,t)}{(t-s)^2} \rho(s)\rho(t) dt ds$$

Note that by the Taylor-Lagrange formula, for all s, t,

$$\left| \{g(t) - g(s) - g'(s)(t-s)\} \frac{\tau(s,t)}{(t-s)^2} \rho(s)\rho(t) \right| \le \frac{\rho(s)\rho(t) \times \|\tau(\cdot,\cdot)\|_{L^{\infty}} \|g''\|_{L^{\infty}}}{2},$$

so that, since  $\rho$  is a density, by dominated convergence,

$$\Lambda(g) = \lim_{\eta \to 0} \int_{\substack{(s,t) \in \mathbb{R}^2 \\ |s-t| > \eta}} \{g(t) - g(s) - g'(s)(t-s)\} \frac{\tau(s,t)}{(t-s)^2} \rho(s) \rho(t) \mathrm{d}s \mathrm{d}t.$$

But by symmetry, for all  $\eta > 0$ ,

$$\int_{\substack{(s,t)\in\mathbb{R}^2\\|s-t|>\eta}} \{g(t) - g(s)\} \frac{\tau(s,t)}{(t-s)^2} \rho(s)\rho(t) \mathrm{d}s \mathrm{d}t = 0.$$

As a consequence,  $\Lambda(g) = \lim_{\eta \to 0} \Lambda_{\eta}(g)$ , with

$$\Lambda_{\eta}(g) := \int_{\substack{(s,t) \in \mathbb{R}^2 \\ |s-t| > \eta}} g'(s) \frac{\tau(s,t)}{s-t} \rho(s) \rho(t) \mathrm{d}s \mathrm{d}t.$$

Let us prove that almost all  $s \in \mathbb{R}$ ,  $\lim_{\eta \to 0} \int_{\substack{t \in \mathbb{R} \\ |s-t| > \eta}} \frac{\tau(s,t)\rho(s)\rho(t)}{s-t} dt$  exists and that

$$\Lambda(g) = \int_{s \in \mathbb{R}} g'(s) \left( \lim_{\eta \to 0} \int_{\substack{t \in \mathbb{R} \\ |s-t| > \eta}} \frac{\tau(s,t)\rho(s)\rho(t)}{s-t} \mathrm{d}t \right) \mathrm{d}s.$$

For  $\eta > 0$  and  $s \in \mathbb{R}$ , set

$$\theta_{\eta}(s) := \int_{\substack{t \in \mathbb{R} \\ |s-t| > \eta}} \frac{\tau(s,t)\rho(s)\rho(t)}{s-t} \mathrm{d}t.$$

Set also  $M := ||f||_{L^{\infty}}$ . Then the support of the function  $\rho$  is contained in [-M, M], and so does the support of the function  $\theta_{\eta}$ , for any  $\eta > 0$ . For almost all  $s \in [-M, M]$ ,  $\lim_{\eta \to 0} \theta_{\eta}(s)$  exists by the formula

$$\theta_{\eta}(s) = \int_{t \in [s-2M, s-\eta] \cup [s+\eta, s+2M]} \frac{\tau(s, t)\rho(s)\rho(t) - \tau(s, s)\rho(s)\rho(s)}{s-t} \mathrm{d}t$$

and by Hypothesis (f). Moreover, for  $\eta_0$  as in Hypothesis (f),

$$\begin{aligned} |\theta_{\eta}(s)| &\leq 2C\rho(s) \int_{t=s+\eta}^{s+\eta_{0}} (s-t)^{\alpha-1} \mathrm{d}t + \int_{t\in[s-2M,s-\eta_{0}]\cup[s+\eta_{0},s+2M]} \frac{\tau(s,t)\rho(s)\rho(t)}{s-t} \mathrm{d}t \\ &\leq \frac{2C\rho(s)}{\alpha} (\eta_{0})^{\alpha} + \frac{1}{\eta_{0}} \int_{t\in\mathbb{R}} \tau(s,t)\rho(s)\rho(t) \mathrm{d}s \mathrm{d}t \\ &\leq \frac{2C\rho(s)}{\alpha} (\eta_{0})^{\alpha} + \frac{\|\tau(\cdot,\cdot)\|_{L^{\infty}}}{\eta_{0}} \rho(s). \end{aligned}$$

Hence by dominated convergence,  $\int_{s \in \mathbb{R}} g'(s) \lim_{\eta \to 0} \theta_{\eta}(s) ds = \lim_{\eta \to 0} \int_{s \in \mathbb{R}} g'(s) \theta_{\eta}(s) ds$ , i.e.

$$\Lambda(g) = \int_{s \in \mathbb{R}} g'(s) \left( \lim_{\eta \to 0} \int_{\substack{t \in \mathbb{R} \\ |s-t| > \eta}} \frac{\tau(s,t)\rho(s)\rho(t)}{s-t} \mathrm{d}t \right) \mathrm{d}s.$$

#### 2. Examples

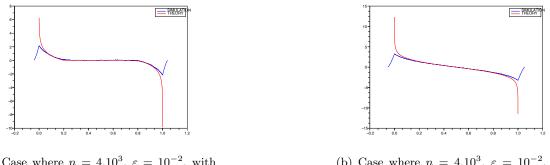
2.1. Perturbation of a uniform distribution by a standard band matrix. Let us consider the case where f(x) = x (so that  $\mu$  is the uniform distribution on [0, 1]) and  $\sigma^2(x, y) = \mathbb{1}_{|y-x| \leq \ell}$ , where  $\ell$  is a fixed parameter in [0, 1] (the width of the band). In this case,  $\tau(\cdot, \cdot) = \sigma^2(\cdot, \cdot)$ and

$$F(s) = \mathbb{1}_{(0,1)}(s) \log \left(\frac{\ell \wedge (1-s)}{\ell \wedge s}\right).$$

For small values of  $\varepsilon$  and large values of n, the density  $\rho_{\varepsilon}$  of the eigenvalue distribution  $\mu_{\varepsilon}$  of  $D_n^{\varepsilon}$  is approximately

$$\rho_{\varepsilon}(s) = \rho(s) + \varepsilon \frac{\partial}{\partial s} F(s) + o(\varepsilon) = \mathbb{1}_{(0,1)}(s) - \varepsilon \left(\frac{\mathbb{1}_{(0,\ell)}(s)}{s} + \frac{\mathbb{1}_{(1-\ell,1)}(s)}{1-s}\right) + o(\varepsilon),$$

which means that the additive perturbation  $\sqrt{\frac{\varepsilon}{n}}X_n$  alters the spectrum of  $D_n$  essentially by decreasing the amount of extreme eigenvalues. This phenomenon is illustrated by Figure 1 (where we plotted the cumulative distribution functions rather than the densities for visual reasons).



(a) Case where  $n = 4.10^3$ ,  $\varepsilon = 10^{-2}$ , with width  $\ell = 0.2$ 

(b) Case where  $n = 4.10^3$ ,  $\varepsilon = 10^{-2}$ , with width  $\ell = 0.9$ 

FIGURE 1. Perturbation of a uniform distribution by a standard band matrix: plot of the functions  $F(\cdot)$  and  $\frac{F_{D_n^{\varepsilon}}(\cdot) - F_{D_n}(\cdot)}{\varepsilon}$  (with  $F_{D_n^{\varepsilon}}(\cdot)$  and  $F_{D_n}(\cdot)$ the cumulative eigenvalue distribution functions of  $D_n^{\varepsilon}$  and  $D_n$ ) for different values of  $\ell$ .

2.2. Perturbation of the triangular pulse distribution by a GOE matrix. Let us consider the case where  $\rho(x) = (1 - |x|)\mathbb{1}_{[-1,1]}(x)$  and  $\sigma^2 \equiv 1$  (what follows can be adapted to the case  $\sigma^2(x, y) = \mathbb{1}_{|y-x| \leq \ell}$ , but the formulas are a bit heavy). In this case, thanks to the formula (9.6) of  $H[\rho(\cdot)]$  given p. 509 of [11], we get

$$F(s) = (1 - |s|)\mathbb{1}_{[-1,1]}(s) \{(1 - s)\log(1 - s) - (1 + s)\log(1 + s) + 2s\log|s|\}.$$

For small values of  $\varepsilon$  and large values of n, the density  $\rho_{\varepsilon}$  of the eigenvalue distribution  $\mu_{\varepsilon}$  of  $D_n^{\varepsilon}$  is approximately

$$\rho_{\varepsilon}(s) = \rho(s) + \varepsilon \frac{\partial}{\partial s} F(s) + o(\varepsilon),$$

which implies that the additive perturbation  $\sqrt{\frac{\varepsilon}{n}}X_n$  alters the spectrum of  $D_n$  by increasing the amount of eigenvalues in  $[-1, -0.5] \cup [0.5, 1]$  and decreasing the amount of eigenvalues around zero. This phenomenon is illustrated by Figure 2.

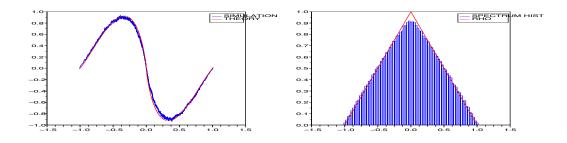


FIGURE 2. Perturbation of the triangular pulse distribution by a GOE matrix: Left: plot of the functions  $F(\cdot)$  and  $\frac{F_{D_n^{\varepsilon}}(\cdot)-F_{D_n}(\cdot)}{\varepsilon}$  (with  $F_{D_n^{\varepsilon}}(\cdot)$  and  $F_{D_n}(\cdot)$  the cumulative eigenvalue distribution functions of  $D_n^{\varepsilon}$  and  $D_n$ ). Right: plot of the eigenvalues histogram of  $D_n^{\varepsilon}$  and of the spectral density  $\rho$  of  $D_n$ . On the right figure, the (infinitesimal) increase of eigenvalues with respect to  $\rho$  on  $[-1, -0.5] \cup [0.5, 1]$  and the (infinitesimal) decrease around zero can be observed, in agreement with the fact that, as the left figure shows,  $F' \gg 0$  on (approximately)  $[-1, -0.5] \cup [0.5, 1]$  and  $F' \ll 0$  around zero. Both figures were made with the same simulation  $(n = 6.10^3 \text{ and } \varepsilon = 10^{-2})$ .

2.3. Free convolution with a semi-circular distribution and complex Burger's equation. Let us consider the case where  $\sigma^2 \equiv 1$ , which happens for example if the matrix  $X_n$  is taken in the Gaussian Orthogonal Ensemble. In this case, by the theory of free probability developped by Dan Voiculescu (see e.g. [13] or [1, Cor 5.4.11 (ii)]), for all  $t \geq 0$ ,

$$\mu_t = \mu \boxplus \lambda_t$$

where  $\lambda_t$  is the semi-circular distribution with variance t, i.e. the distribution with support  $[-2\sqrt{t}, 2\sqrt{t}]$  and density  $\frac{1}{2\pi t}\sqrt{4t-x^2}$ . In this case, we know by the work of Biane [8, Cor. 2] that for all t > 0,  $\mu_t$  admits a density  $\rho_t$ . By the implicit function theorem, and the formula given in [8, Cor. 2], one easily sees that the function  $(s,t) \mapsto \rho_t(s)$  is regular. Then, by Theorem 1 and the fact that the linear span of  $\mathcal{T}$  is dense in the set of continuous functions on the real line with null limit at infinity, one easily recovers the following PDE, which is a kind of projection on the real axis of the imaginary part of complex Burger's equation given in [8, Intro.]

(3) 
$$\begin{cases} \frac{\partial}{\partial t}\rho_t(s) + \frac{\partial}{\partial s}\{\rho_t(s)H[\rho_t(\,\cdot\,)](s)\} = 0,\\ \rho_0(s) = \rho(s). \end{cases}$$

For example, if  $\mu = \lambda_c$  for a certain c > 0, then by the semi-group property of the semi-circle distribution [1, Ex. 5.3.26], for all  $t \ge 0$ ,  $\mu_t = \lambda_{c+t}$  and  $\rho_t(s) = \frac{1}{2\pi(c+t)}\sqrt{4(c+t)-s^2}$ . One can

then verify (3), using the formula (9.21) of  $H[\rho_t(\cdot)]$  given p. 511 of [11].

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