

Finite-Temperature Free Fermions and the Kardar-Parisi-Zhang Equation at Finite Time

David S. Dean, Pierre Le Doussal, Satya N. Majumdar, Grégory Schehr

▶ To cite this version:

David S. Dean, Pierre Le Doussal, Satya N. Majumdar, Grégory Schehr. Finite-Temperature Free Fermions and the Kardar-Parisi-Zhang Equation at Finite Time. Physical Review Letters, 2015, 114 (11), pp.110402 (1-5). 10.1103/PhysRevLett.114.110402 . hal-01135370

HAL Id: hal-01135370 https://hal.science/hal-01135370

Submitted on 26 Mar 2015

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Finite temperature free fermions and the Kardar-Parisi-Zhang equation at finite time

David S. Dean,¹ Pierre Le Doussal,² Satya N. Majumdar,³ and Grégory Schehr³

¹Univ. Bordeaux and CNRS, Laboratoire Ondes et Matière d'Aquitaine (LOMA), UMR 5798, F-33400 Talence, France

²CNRS-Laboratoire de Physique Théorique de l'Ecole Normale Supérieure, 24 rue Lhomond, 75231 Paris Cedex, France

³Univ. Paris-Sud, CNRS, LPTMS, UMR 8626, Orsay F-91405, France

We consider the system of N one-dimensional free fermions confined by a harmonic well $V(x) = m\omega^2 x^2/2$ at finite inverse temperature $\beta = 1/T$. The average density of fermions $\rho_N(x, T)$ at position x is derived. For $N \gg 1$ and $\beta \sim \mathcal{O}(1/N)$, $\rho_N(x,T)$ is described by a scaling function interpolating between a Gaussian at high temperature, for $\beta \ll 1/N$, and the Wigner semi-circle law at low temperature, for $\beta \gg N^{-1}$. In the latter regime, we unveil a scaling limit, for $\beta\hbar\omega = bN^{-1/3}$, where the fluctuations close to the edge of the support, at $x \sim \pm \sqrt{2\hbar N/(m\omega)}$, are described by a limiting kernel $K_b^{\rm ff}(s,s')$ that depends continuously on b and is a generalization of the Airy kernel, found in the Gaussian Unitary Ensemble of random matrices. Remarkably, exactly the same kernel $K_b^{\rm ff}(s,s')$ arises in the exact solution of the Kardar-Parisi-Zhang (KPZ) equation in 1+1 dimensions at finite time t, with the correspondence $t = b^3$.

There is currently intense activity in the field of low dimensional quantum systems. This is largely motivated by new experimental developments for manipulating fundamental quantum systems, notably ultra-cold atoms [1, 2], where the confining potentials are optically generated.

One of the most fundamental quantum systems is that of N non-interacting spinless fermions in one dimension, confined in a harmonic trap $V(x) = \frac{1}{2}m\omega^2 x^2$. Recently, the zero temperature (T = 0) properties of this system have been extensively studied [3–10], and a deep connection between this free fermion problem and random matrix theory (RMT) has been established. Specifically, the probability density function (PDF) of the positions x_i 's of the N fermions, given by the modulus squared of the ground state wave function $\Psi_0(x_1, \dots, x_N)$, can be written as

$$|\Psi_0(x_1, \cdots, x_N)|^2 = \frac{1}{z_N(\alpha)} \prod_{i < j} (x_i - x_j)^2 e^{-\alpha^2 \sum_{i=1}^N x_i^2}$$
(1)

with $\alpha = \sqrt{m\omega/\hbar}$, and where $z_N(\alpha)$ is a normalization constant. Eq. (1) shows that the rescaled positions αx_i 's behave statistically as the eigenvalues of random $N \times N$ matrices of the Gaussian Unitary Ensemble (GUE) of random matrix theory (RMT) [11, 12]. From Eq. (1), the properties of the ground state can be rapidly deduced using RMT.

In particular, the average density of free fermions $\rho_N(x, T=0)$ in the ground state is given, in the large N limit, by the Wigner semi-circle law [11, 12],

$$\rho_N(x, T=0) \sim \frac{\alpha}{\sqrt{N}} \rho_{\rm sc} \left(\frac{\alpha x}{\sqrt{N}}\right) ,$$
(2)

where $\rho_{\rm sc}(x) = \frac{1}{\pi}\sqrt{2-x^2}$, on the finite support $\left[-\sqrt{2N}/\alpha, \sqrt{2N}/\alpha\right]$. An important property of free fermions at T = 0, inherited from their connection with the eigenvalues of random matrices (1), is that they constitute a determinantal point process, for any finite N.

This means that their statistical properties are fully encoded in a two-point kernel $K_N(x, y)$, which, roughly speaking, is the *Green's function* of the model. Remarkably, any k-point correlation function can be written as a $k \times k$ determinant built from $K_N(x, y)$ [see Eqs. (24, 25) below].

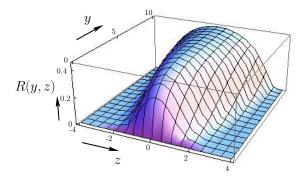


FIG. 1. (Color online) Plot of the scaling function R(y, z) associated with the density $\rho_N(x, T)$ (8), given in Eq. (9).

Early developments in RMT focused on the *bulk regime*, where both x and y are in the middle of the Wigner sea, say close to the origin where both $x \propto u/\sqrt{N}$ and $y \propto v/\sqrt{N}$ (*i.e.*, of the order of the typical interparticle spacing ~ $1/(\rho_{\rm sc}(0)\sqrt{N}))$. In this region the statistics of eigenvalues, and consequently the positions of the free fermions at T = 0 (1), are described by the so called sine-kernel $K_N(x, y) \propto K_{\text{Sine}}(u - v)$ where $K_{\rm Sine}(w) = \sin{(\pi w)}/(\pi w)$. More recently, there has been a huge interest in the statistics of eigenvalues at the edge of the Wigner sea which, for fermions, corresponds to the fluctuations close to $x = \pm \sqrt{2N}/\alpha$. To probe these fluctuations at the edge, a natural observable is the position of the rightmost fermion, $x_{\max}(T=0) = \max_{1 \le i \le N} x_i$ in the ground state. From Eq. (1) we can immediately infer that the typical (quantum) fluctuations of $x_{\max}(T=0)$, correctly shifted and scaled, are described by the Tracy-Widom (TW) distribution $F_2(\xi)$ associated with the fluctuations of the largest eigenvalue λ_{max} of GUE random matrices [13]. Namely, one has

$$\alpha x_{\max}(T=0) = \sqrt{2N} + \frac{1}{\sqrt{2N^{1/6}}}\chi_2$$
, (3)

where χ_2 is a random variable whose cumulative distribution $F_2(\xi)$ can be written as a Fredholm determinant [14]

$$F_2(\xi) = \Pr[\chi_2 \le \xi] = \det(I - P_{\xi} K_{\mathrm{Ai}} P_{\xi}) , \qquad (4)$$

where $K_{Ai}(x, y)$ is the Airy kernel [13, 27]

$$K_{\mathrm{Ai}}(x,y) = \frac{\mathrm{Ai}(x)\mathrm{Ai}'(y) - \mathrm{Ai}'(y)\mathrm{Ai}(x)}{x - y} .$$
 (5)

Here Ai(x) is the Airy function and P_{ξ} is the projector on the interval $[\xi, +\infty)$. Intriguingly, it was found [8] that for a generic confining potential of the form $V(x) \sim x^p/p$, the local fluctuations in the fermion problem at T = 0 are universal both in the bulk, where they are given by the Sine-kernel, and at the edge, where they are described by the Airy kernel in Eq. (5).

The beautiful connection embodied in Eq. (1) means that any question about free fermions in a harmonic trap at T = 0 can be translated into a RMT problem. It is thus very natural to study the effect of non-zero temperature in the free fermion system, for which much less is known (see however [15, 16]). In this Letter, we analyze this system at finite T and find a very rich behavior for the density of fermions, as well as for the fluctuations of the right most fermion. In particular, we find a fascinating link between free fermions at *finite* T and the Kardar-Parisi-Zhang (KPZ) equation in 1+1 dimensions at *finite time*.

Let us summarize our main results. First we compute the average density $\rho_N(x,T)$, for large N, in the two following limits: (i) low temperature limit T = 0 discussed above (2), which holds in the scaling limit, $N \to \infty$, $x \to \infty$ keeping x/\sqrt{N} fixed and (ii) $T \to \infty$ (equivalently $\beta \to 0$ limit). In case (ii), the average density has the classical Gibbs-Boltzman distribution

$$\rho_N(x, T \to \infty) \sim \sqrt{\frac{\beta \, m \, \omega^2}{2\pi}} \, \exp\left[-\frac{\beta}{2} \, m \, \omega^2 \, x^2\right] \,, \quad (6)$$

which holds also in the scaling limit $\beta \to 0, x \to \infty$ but keeping $x\sqrt{\beta}$ fixed (with the limit $N \to \infty$ already taken). Note that \hbar has disappeared from Eq. (6) as expected. We address the question: how does $\rho_N(x,T)$ interpolate between the two limits $T \to 0$ in (2) and $T \to \infty$ in (6)? There are two natural dimensionless scaling variables in this problem

$$y = \beta N \hbar \omega , \ z = x \sqrt{\frac{\beta}{2} m \omega^2} ,$$
 (7)

in terms of which we find that the density takes the scaling form

$$\rho_N(x,T) \sim \frac{\alpha}{\sqrt{N}} R\left(\beta N \hbar \omega = y, x \sqrt{\frac{\beta}{2} m \omega^2} = z\right), \quad (8)$$

which holds in the scaling limit: (a) $\beta \to 0, N \to \infty$ but keeping $y = \beta N \hbar \omega$ fixed (i.e., $T \sim N$) and (b) $\beta \to 0$, $x \to \infty$ but keeping $z = x \sqrt{\frac{\beta}{2} m \omega^2}$ fixed (i.e., $x \sim \sqrt{T}$). We find that the scaling function R(y, z), for all y and z, is given by

$$R(y,z) = -\frac{1}{\sqrt{2\pi y}} \operatorname{Li}_{1/2} \left(-(e^y - 1) e^{-z^2} \right) , \quad (9)$$

where $\operatorname{Li}_n(x) = \sum_{k=1}^{\infty} x^k / k^n$ is the polylogarithm function. In Fig. 1 we show a 3d-plot of R(y, z). One can check, from an asymptotic analysis of R(y, z), that one recovers the two limiting behaviors of Eqs. (2) and (6).

We now consider a different low temperature scaling limit where $T = b^{-1}N^{1/3}\hbar\omega$, corresponding to the case $y \to 0$ in Eq. (8). In this scaling limit $\rho_N(x,T = b^{-1}N^{1/3}\hbar\omega)$ is thus given by the Wigner semicircle (2), which has a finite support $[-\sqrt{2N}/\alpha, \sqrt{2N}/\alpha]$. We show that for $N \gg 1$, N free fermions at finite temperature in the canonical ensemble behave asymptotically as a determinantal point-process (which is not true for finite N). Close to the edge where $x \approx \sqrt{2N}/\alpha$, and for $\beta\hbar\omega = bN^{-1/3}$ we show that this determinantal point process is characterized by a limiting kernel $K_b^{\rm ff}(s,s')$ given by

$$K_b^{\rm ff}(s,s') = \int_{-\infty}^{\infty} \frac{[{\rm Ai}(s+u){\rm Ai}(s'+u)]}{e^{-b\,u}+1} du , \quad (10)$$

which is a generalization of the Airy-kernel (5). As a consequence, we find that the cumulative distribution of the position of the rightmost fermion $x_{\max}(T)$ is given by the following Fredholm determinant [14]

$$\Pr\left(x_{\max}(T) \le \frac{\sqrt{2N}}{\alpha} + \frac{N^{-\frac{1}{6}}}{\alpha\sqrt{2}}\xi\right) \xrightarrow[N \to \infty]{} \det(I - P_{\xi}K_b^{\text{ff}}P_{\xi}).$$
(11)

Note that, using that $\lim_{b\to\infty} K_b^{\text{ff}}(s,s') = K_{\text{Ai}}(s,s')$ in Eq. (11), we recover the TW distribution of Eq. (4) in the limit $b\to\infty$, as one should.

Remarkably, exactly the same expression as Eq. (11) was recently found in the study of the (1+1)-d KPZ equation in curved geometry. The KPZ equation describes the time evolution of a height field h(x, t) at point x and time t as follows

$$\partial_t h = \nu \partial_x^2 h + \frac{\lambda_0}{2} \left(\partial_x h \right)^2 + \sqrt{D} \eta(x, t) , \qquad (12)$$

where $\eta(x,t)$ is a Gaussian white noise with zero mean and correlator $\langle \eta(x,t)\eta(x',t')\rangle = \delta(x-x')\delta(t-t')$. We start from the narrow wedge initial condition, h(x,0) = $-|x|/\delta$, with $\delta \ll 1$, which gives rise to a curved (or *droplet*) mean profile as time evolves [17]. Defining the natural time unit $t^* = 2(2\nu)^5/(D^2\lambda_0^4)$ and $\gamma_t = (t/t^*)^{1/3}$ [18], the time-dependent generating function

$$g_t(\zeta) = \left\langle \exp(-e^{\gamma_t h(0,t) - \zeta}) \right\rangle \tag{13}$$

of $\tilde{h}(0,t) = \left(\frac{\lambda_0 h(0,t)}{2\nu} + \frac{t}{12t^*}\right)/\gamma_t$, the rescaled height at x = 0, is expressed as a Fredholm determinant [17, 19–22]:

$$g_t(\zeta) = \det(I - P_{\zeta} K_t^{\text{KPZ}} P_{\zeta}) \tag{14}$$

$$K_t^{\text{KPZ}}(x,y) = \int_{-\infty}^{\infty} \frac{\text{Ai}(z+x)\text{Ai}(z+y)}{e^{-\gamma_t z} + 1} \, dz \,. \quad (15)$$

Comparing Eqs. (10) for the fermions and (15) for KPZ, we see that the two kernels are the same $K_b^{\text{ff}} = K_{t=b^3}^{\text{KPZ}}$ in time unit t^* . While comparison of Eqs. (11) and (14) show that the cumulative distribution of $x_{\max}(T)$ for the free fermion problem is the same as the generating function $g_{t=b^3}(\zeta)$ in the KPZ equation.

Average density of fermions. The joint probability density function (PDF) of the positions of the N fermions is constructed from the single particle wave functions

$$\varphi_k(x) = \left[\frac{\alpha}{\sqrt{\pi}2^k k!}\right]^{1/2} e^{-\frac{\alpha^2 x^2}{2}} H_k(\alpha x) , \qquad (16)$$

where H_k is the Hermite polynomial of degree k. In the canonical ensemble it is given by the Boltzmann weighted sum of slater determinants:

$$P_{\text{joint}}(x_1, \cdots x_N) = \frac{1}{Z_N(\beta)} \sum_{k_1 < \cdots < k_N} \left[\det_{1 \le i,j \le N} (\varphi_{k_i}(x_j)) \right]^2 \\ \times e^{-\beta(\epsilon_{k_1} + \cdots + \epsilon_{k_N})}, \quad (17)$$

where $Z_N(\beta)$ is a normalization constant and where $\epsilon_k = \hbar \omega (k + 1/2)$ are the single particle energy levels (in Eq. (17) all the k_i 's range from 0 to ∞). We first compute the mean density of free fermions $\rho_N(x,T) = N^{-1} \sum_{i=1}^N \langle \delta(x - x_i) \rangle$, where $\langle \ldots \rangle$ means an average computed with (17). This amounts, up to a multiplicative constant, to integrating the joint PDF $P_{\text{joint}}(x, x_2, \cdots x_N)$ over the last N-1 variables, yielding a rather complicated expression which, however, simplifies in the large N limit where the canonical ensemble and the grand-canonical ensemble become equivalent. Hence, for large N one obtains (see also [15, 16])

$$\rho_N(x,T) \approx \frac{1}{N} \sum_{k=0}^{\infty} \frac{[\varphi_k(x)]^2}{e^{\beta(\epsilon_k - \mu)} + 1},$$
(18)

where $1/(e^{\beta(\epsilon_k-\mu)}+1)$ is the Fermi factor and the chemical potential μ is fixed by imposing that mean number of fermions is N:

$$N = \sum_{k=0}^{\infty} \frac{1}{e^{\beta(\epsilon_k - \mu)} + 1} .$$
 (19)

We first analyze Eqs. (18) and (19) in the scaling limit where, $N \to \infty$, with $\beta \to 0$ and $x \to \infty$ but keeping y and z defined in (7) fixed (implying in particular $\beta \sim 1/N$). In this limit, the sums in (18) and (19) can be replaced by integrals and, from (19), we find $e^{\beta\mu} = e^y -$ 1. Then using the asymptotic behavior of the Hermite polynomials $H_n(x)$ for large degree n [23], one obtains the scaling form given by Eq. (8) together with the explicit expression of the scaling function given in (9).

We turn to Eqs. (18) and (19) in the scaling limit where $\beta \hbar \omega = b N^{-1/3}$, thus $y \to \infty$. Hence the average density is given by its, Wigner-semi-circle, T = 0 limit (2). In this regime, an interesting scaling limit emerges close to the edges, for $x = \pm \sqrt{2N}/\alpha$. To analyze the behavior of $\rho_N(x,T)$ close to $x = \sqrt{2N}/\alpha$ [24] we insert the expression of $\beta \mu \sim b N^{2/3}$, obtained from (19), into (18) and perform a change of variable in the sum, by setting k = N + m, to obtain:

$$\rho_N(x,T) \sim \frac{1}{N} \sum_{m=-N}^{\infty} \frac{[\varphi_{N+m}(x)]^2}{\exp\left(bm/N^{1/3}\right) + 1} .$$
(20)

Using the Plancherel-Rotach formula for Hermite polynomials at the edge (see for instance Ref. [25]) yields:

$$\varphi_{N+m}\left(\frac{\sqrt{2N}}{\alpha} + \frac{s}{\sqrt{2\alpha}}N^{-\frac{1}{6}}\right) \sim \sqrt{\alpha}\frac{2^{\frac{1}{4}}}{N^{\frac{1}{12}}}\operatorname{Ai}\left(s - \frac{m}{N^{\frac{1}{3}}}\right),$$
(21)

up to terms of order $\mathcal{O}(N^{-2/3})$. Hence by inserting this asymptotic formula (21) into Eq. (20) and replacing the discrete sum over m by an integral we obtain [23]:

$$\rho_N\left(\frac{\sqrt{2N}}{\alpha} + \frac{s}{\sqrt{2\alpha}}N^{-\frac{1}{6}}, b^{-1}N^{\frac{1}{3}}\hbar\omega\right) \sim \alpha N^{-\frac{5}{6}}\tilde{\rho}_{\text{edge}}(s) ,$$
(22)

where $\tilde{\rho}_{edge}(s)$ is given by

$$\tilde{\rho}_{\text{edge}}(s) = \sqrt{2}K_b^{\text{ff}}(s,s) , \qquad (23)$$

and the kernel $K_b^{\rm ff}(s,s')$ is given in (10). In the zero-temperature limit $b \to \infty$, we recover $\tilde{\rho}_{\rm edge}(s) \sim \sqrt{2} \left[({\rm Ai}'(s))^2 - s {\rm Ai}^2(s) \right]$, the standard result for the mean density of eigenvalues at the edge of the spectrum of GUE random matrices [26, 27]. In Fig. 2, we show how $\tilde{\rho}_{\rm edge}(s)$ behaves for different values of the reduced inverse temperature b.

Kernel and higher order correlation functions. More generally, one can study the *n*-point correlation function for N free fermions at finite temperature. We define $R_n(x_1, \dots x_n)$ as

$$R_n(x_1, \cdots, x_n) = \frac{N!}{(N-n)!} \int_{-\infty}^{\infty} dx_{n+1} \cdots \int_{-\infty}^{\infty} dx_N$$
$$\times P_{\text{joint}}(x_1, \cdots, x_n, x_{n+1}, \cdots, x_N)$$
(24)

where $P_{\text{joint}}(x_1, \dots, x_N)$ is the joint PDF of the N fermions at finite temperature of Eq. (17) [28]. Using the equivalence, in the large N limit, between the canonical and grand-canonical ensembles, one can show that

$$R_n(x_1, \cdots, x_n) \approx \det_{1 \le i,j \le n} K_N(x_i, x_j)$$
(25)

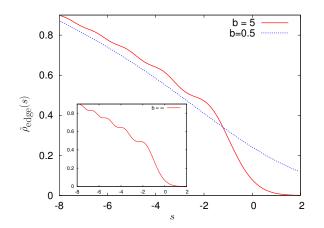


FIG. 2. (Color online) Plot of $\tilde{\rho}_{edge}(s)$ given in Eq. (23) corresponding to two different (scaled) temperatures b = 0.5 (dotted line) and b = 5 (solid line). **Inset:** plot of $\tilde{\rho}_{edge}(s)$ corresponding to $b \to \infty$ given in the text and shown here for comparison with the main plot.

where the kernel $K_N(x, x')$ is given by

$$K_N(x,x') = \sum_{k=0}^{\infty} \frac{\varphi_k(x)\varphi_k(x')}{e^{\beta(\epsilon_k-\mu)}+1} .$$
 (26)

We first analyze the kernel (26) in the scaling limit where $N \to \infty$ and $\beta \to 0$ keeping y in (7) fixed (i.e., $\beta \sim \mathcal{O}(1/N)$). In this limit, if we are interested in the behavior of $K_N(x, x')$ in the *bulk* where both $x \sim (u/\alpha)N^{-1/2}$ and $x' \sim (u'/\alpha)N^{-1/2}$ are close to the origin, one finds (see also [16])

$$\lim_{N \to \infty} \frac{N^{-\frac{1}{2}}}{\alpha} K_N\left(\frac{u}{\alpha}N^{-\frac{1}{2}}, \frac{u'}{\alpha}N^{-1/2}\right) \sim K_y^{\text{bulk}}\left(u - u'\right)$$
$$K_y^{\text{bulk}}(v) = \frac{1}{\pi\sqrt{2y}} \int_0^\infty \frac{\cos\left(\sqrt{\frac{2p}{y}}v\right)}{(1 + e^p/(e^y - 1))\sqrt{p}} \, dp \,. \tag{27}$$

Note that in the low temperature limit $y \to \infty$, the Fermi factor in Eq. (27) behaves like a theta function, $\propto \theta(y-p)$, implying that $\lim_{y\to\infty} K_y^{\text{bulk}}(v)/K_y^{\text{bulk}}(0) = [\sin(v\sqrt{2})]/(v\sqrt{2})$, which (up to a scaling factor) is the expected sine-kernel. In the inset of Fig. 3 we show a plot of the pair-correlation function $g_y^{\text{bulk}}(s) = [K_y^{\text{bulk}}(0)]^2 - [K_y^{\text{bulk}}(s)]^2$ for different values of the scaled inverse temperature y.

However, in the low temperature scaling limit where $\beta \hbar \omega = b N^{-1/3}$, the kernel in the bulk is given by the sinekernel while the interesting behavior occurs at the edge $x \sim \pm \sqrt{2N}/\alpha$. In this limit, performing the same analysis as above (20)-(23), one finds that the kernel $K_N(x, x')$ (26) takes the scaling form:

$$\lim_{N \to \infty} \frac{N^{-\frac{1}{6}}}{\sqrt{2\alpha}} K_N\left(\frac{\sqrt{2N}}{\alpha} + \frac{s}{\sqrt{2\alpha}}N^{-\frac{1}{6}}, \frac{\sqrt{2N}}{\alpha} + \frac{s'}{\sqrt{2\alpha}}N^{-\frac{1}{6}}\right)$$
$$= K_b^{\text{ff}}(s, s') , \qquad (28)$$

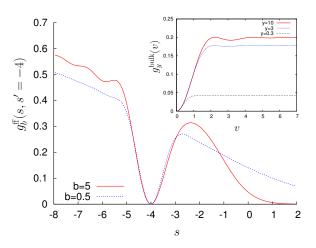


FIG. 3. (Color online) Plot of the 2-point correlation function at the edge $g_b^{\rm ff}(s,s'=-4)$ as a function of s and for scaled inverse temperatures b = 0.5 and 5. **Inset:** Plot of the 2point correlation function in the bulk $g_y^{\rm bulk}(v)$ versus v for scaled inverse temperatures y = 0.3, 3 and 10.

where $K_b^{\rm ff}(s,s')$ is given in Eq. (10). In Fig. 3 we show a plot of the 2-point correlation function at the edge $g_b^{\rm ff}(s,s') = K_b^{\rm ff}(s,s)K_b^{\rm ff}(s',s') - [K_b^{\rm ff}(s,s')]^2$ for different scaled inverse temperatures b. The properties of determinantal point processes [29] then imply that the cumulative distribution of the position of the rightmost fermion $x_{\rm max}(T)$ is given by Eq. (11).

We have analyzed the effect of finite temperature on free spinless fermions in a harmonic trap in one dimension. The scaling function, showing how the average density of the system, in the bulk, crosses over from the Gaussian Gibbs-Boltzmann form at high temperatures (6) to the Wigner semi-circle law (2) at low temperatures, has been computed. For large N, the equivalence between canonical and grand canonical ensembles implies that free fermion statistics can be described as a determinantal process even at finite temperature. We derived the kernel for this process at finite temperature in the bulk, and also close to the edge of the bulk at low temperature. The statistics of the rightmost fermion turns out to be governed by a finite temperature generalization of the TW distribution. The temperature dependent kernel found here also exhibit a tantalizing connection with the one appearing in exact solutions of the KPZ equation [19–22] at finite times t with the correspondence $t = 2b^3$. This connection in fact holds for generic confining potentials such that $V(x) \sim x^p/p$, with p > 0, for x large; the kernel scaling is universal, and only the scalings with Nare modified [23].

We acknowledge stimulating discussions with P. Calabrese, T. Imamura, S. M. Nishigaki and T. Sasamoto. We acknowledge support from PSL grant ANR-10-IDEX-0001-02-PSL (PLD) ANR grant 2011-BS04-013-01 WALKMAT and in part by the Indo-French Centre for the Promotion of Advanced Research under Project 4604-3 (SM and GS) and Labex- PALM (Project Randmat) (GS).

- I. Bloch, J. Dalibard, and W. Zwerger, Rev. Mod. Phys. 80, 885 (2008).
- [2] S. Giorgini, L. P. Pitaevski, and S. Stringari, Rev. Mod. Phys. 80, 1215 (2008).
- [3] S. Giorgini, L. P. Pitaevski, and S. Stringari, Rev. Mod. Phys. 80, 1215 (2008).
- [4] P. Calabrese, M. Mintchev, and E. Vicari, Phys. Rev. Lett. 107, 020601 (2011); J. Stat. Mech. P09028 (2011).
- [5] E. Vicari, Phys. Rev. A 85, 062104 (2012).
- [6] M. Campostrini and E. Vicari, Phys. Rev. A 82, 063636 (2010).
- [7] A. Angelone, M. Campostrini, and E. Vicari, Phys. Rev. A 89, 023635 (2014).
- [8] V. Eisler, Phys. Rev. Lett. 111, 080402 (2013).
- [9] R. Marino, S. N. Majumdar, G. Schehr, P. Vivo, Phys. Rev. Lett. **112**, 254101 (2014).
- [10] P. Calabrese, P. Le Doussal, S. N. Majumdar, preprint arXiv:1411.4421.
- [11] M. L. Mehta, Random Matrices (Academic Press, Boston, 1991).
- [12] P. J. Forrester, Log-Gases and Random Matrices (London Mathematical Society monographs, 2010).
- [13] C. A. Tracy and H. Widom, Commun. Math. Phys. 159, 151 (1994).
- [14] We recall that, for a trace-class operator K(x, y)

such that $\operatorname{Tr} K = \int dx K(x, x)$ is well defined, $\det(I - K) = \exp\left[-\sum_{n=1}^{\infty} \operatorname{Tr} K^n/n\right]$, where $\operatorname{Tr} K^n = \int dx_1 \cdots \int dx_n K(x_1, x_2) K(x_2, x_3) \cdots K(x_n, x_1)$. The effect of the projector P_{ξ} in (4) is simply to restrict the integrals over x_i to the interval $[\xi, +\infty)$.

- [15] M. Moshe, H. Neuberger, B. Shapiro, Phys. Rev. Lett. 73, 1497 (1994).
- [16] A. M. García-García, J. J. M. Verbaarschot, Phys. Rev. E 67, 046104 (2003).
- [17] T. Imamura, T. Sasamoto, H. Spohn, J. Phys. A: Math. Theor. 46 355002 (2013).
- [18] $\gamma = 2^{2/3} \lambda$ in terms of λ defined in [20, 21].
- [19] T. Sasamoto, H. Spohn, Phys. Rev. Lett. 104, 230602 (2010).
- [20] P. Calabrese, P. Le Doussal, A. Rosso, Europhys. Lett. 90, 20002 (2010).
- [21] V. Dotsenko, Europhys. Lett. 90, 20003 (2010).
- [22] G. Amir, I. Corwin, J. Quastel, Comm. Pure and Appl. Math. 64, 466 (2011).
- [23] D. S. Dean, P. Le Doussal, S. N. Majumdar, G. Schehr, to be published.
- [24] The analysis at the edge $x = -\sqrt{2N}$ is clearly identical.
- [25] P. J. Forrester, N. E. Frankel, T. M. Garoni, J. Math. Phys. 47, 023301 (2006).
- [26] M. Bowick, E. Brézin, Phys. Lett. B 268, 21 (1991).
- [27] P. J. Forrester, Nucl. Phys. B 402(3), 709 (1993).
- [28] Clearly $R_1(x) = N\rho_N(x,T)$.
- [29] See e.g. K. Johansson, Random matrices and determinantal processes, in Lecture Notes of the Les Houches Summer School 2005 (A. Bovier, F. Dunlop, A. van Enter, F. den Hollander, and J. Dalibard, eds.), Elsevier Science, (2006); arXiv:math-ph/0510038.