UNIVERSALITY FOR PRODUCTS OF RANDOM MATRICES I: GINIBRE AND TRUNCATED UNITARY CASES

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Abstract. Recently, the joint probability density functions of complex eigenvalues for products of independent complex Ginibre matrices have been explicitly derived as determinantal point processes. We express truncated series coming from the correlation kernels as multivariate integrals with singularity and investigate saddle point method for such a type of integrals. As an application, we prove that the eigenvalue correlation functions have the same scaling limits as those of the single complex Ginibre ensemble, both in the bulk and at the edge of the spectrum. We also prove that the similar results hold true for products of independent truncated unitary matrices.

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Date: November 12, 2014.
2010 Mathematics Subject Classification. 60B20; 41A60.
Key words and phrases. Ginibre ensembles; Multivariate saddle point method; Products of random matrices; Truncated unitary matrices; Universality.
1. Introduction and main results

1.1. Introduction. Recently, there has been a surge of interest in statistical properties of eigenvalues for products of independent random matrices with normal or more general iid entries in the literature, see [7], [15] and references therein for applications of such products. In particular, in a series of papers [2–4] Akemann and his coworkers showed that eigenvalues for products of matrices taken from complex Ginibre ensembles and truncated unitary matrices form determinantal point processes, see also [1, 22] for mixed products of Ginibre matrices, truncated unitary matrices and the inverses. These open up possibility of asymptotic analysis for local eigenvalue statistics. The goal of the present paper is to investigate saddle point method for a class of multivariate integrals with singularity. As applications, in both the complex Ginibre and truncated unitary cases, we prove the pointwise convergence of one-point correlation functions to some density with a single annulus support (see [12] and [20] for the single ring phenomenon) and also evaluate the bulk and edge scaling limits. A forthcoming paper [26] is devoted to studying global and local eigenvalue statistics for a mixed product of Ginibre matrices, truncated unitary matrices and their inverses.

The principal subject of this paper is to study two types of products of random matrices defined as follows.

(i) Products of complex Ginibre matrices. It refers to the product of independent induced complex Ginibre ensembles \( \mathbf{X}^{(m)} = \mathbf{X}_m \mathbf{X}_{m-1} \cdots \mathbf{X}_1 \) where each \( N \times N \) matrix \( \mathbf{X}_k \) has the joint probability density proportional to
\[
\left( \det (\mathbf{X}_k^* \mathbf{X}_k) \right)^{a_k} e^{-\text{tr} (\mathbf{X}_k^* \mathbf{X}_k)}. \tag{1.1}
\]
When all \( a_k \) are non-negative integers, such a product \( \mathbf{X}^{(m)} \) of square matrices can be realized as the product of rectangular matrices with normal entries where \( a_k \) represents the difference between dimensions. See [11] for the induced Ginibre ensemble and [22] for the equivalence of the two kinds of products.

(ii) Products of truncated unitary matrices. It refers to the product of independent truncated unitary matrices \( \mathbf{X}^{(m)} = \mathbf{X}_m \mathbf{X}_{m-1} \cdots \mathbf{X}_1 \) where each \( N \times N \) matrix \( \mathbf{X}_k \) has the joint probability density proportional to
\[
\left( \det (\mathbf{X}_k^* \mathbf{X}_k) \right)^{a_k} \left( \det (\mathbf{I}_N - \mathbf{X}_k^* \mathbf{X}_k) \right)^{L_k-N} 1_{\{\mathbf{I}_N - \mathbf{X}_k^* \mathbf{X}_k > 0\}}. \tag{1.2}
\]
In the special case where \( a_k \) is equal to zero \( \mathbf{X}_k \) can be treated as the top left \( N \times N \) sub-block of the unitary group \( U(N + L_k) \) with its Haar measure, see e.g. [38]. More generally, when all \( a_k \) are non-negative integers such a product \( \mathbf{X}^{(m)} \) of square matrices can be realized as the product of truncated rectangular sub-block from unitary matrices where \( a_k \) represents the difference between dimensions, see [22]. The product has been studied in [1, 3, 22] and the joint eigenvalue density can be found therein.

A fundamental problem in random matrix theory is to determine the limiting spectral measure of the empirical spectral distribution of a random matrix ensemble as the matrix size tends to infinity. In the non-Hermitian case the famous circular law was first shown by Mehta [27] for the complex Ginibre ensemble introduced by Ginibre [16]. For the general case when entries are iid complex variables the circular law was described by Girko [17], and was rigorously proved by Bai [5], Götze and Tikhomirov [18], Pan and Zhou [31], and Tao and Vu [33, 34]. In particular, Tao and Vu [34] established the law with the minimum assumption that the entry has
finite variance. More recently, the limit law for products of \( m \) independent complex square matrices was originally considered by Burda, Janik and Waclaw \[8\] in the Gaussian case, and in the iid case then by Götte and Tikhomirov \[19\], O’Rourke and Soshnikov \[28\], and in the elliptic case by O’Rourke, Renfrew, Soshnikov and Vu \[29\]. See \[1\], \[9\] and \[22\] for products of rectangular Gaussian random matrices.

Another fundamental problem in random matrix theory is to prove the universality of local eigenvalue statistics. In the non-Hermitian case (see \[25\] for a detailed review), the scaling limits in the bulk and at the edge are first computed in the complex Ginibre ensemble, see \[6\], \[13\], \[14\] and \[27\] for more details. Very recently, the same limits have been proven to be true by Fischmann etc. \[11\] in the induced complex Ginibre ensemble, and by Tao and Vu \[35\] in the iid case where entries match moments with the complex Ginibre ensemble to fourth order (Four moment theorem has been established therein). When turning to the product of random matrices, Akemann and Burda \[2\] calculated scaling limits in the bulk and at the edge for products of \( m \) independent complex Ginibre ensembles with each \( a_k = 0 \) in (1.1). In particular, a new universal limit at the origin is found, see \[30\] for \( m = 2 \) and \[2\] for any fixed \( m \).

Another situation is the truncation of random unitary matrices described in \[38\], see \[10\], \[24\], \[32\] for the limiting spectral measure and \[38\] for local scaling limits. Products of such truncated unitary matrices have been investigated as determinantal processes, based on which the limit law for eigenvalues is obtained, see e.g. \[1\], \[3\], \[22\]. Also the scaling limits in the bulk and at the edge have been evaluated in \[3\] when each \( a_k = 0 \) and all the truncations \( L_k \) are equal in (1.2).

### 1.2. Main results.

The joint density function of eigenvalues for products of induced complex Ginibre ensembles

\[ X^{(m)} = X_m X_{m-1} \cdots X_1 \]

with \( X_k \) distributed according to (1.1) reads off \[1–3\]

\[ P_N(z_1, \ldots, z_N) = C \prod_{l=1}^{N} w_m(z_l) \prod_{1 \leq j < k \leq N} |z_k - z_j|^2, \]  

(1.3)

with respect to the Lebesgue measure on \( \mathbb{C}^N \) denoted by \( \mu(dz_1) \times \cdots \times \mu(dz_N) \). Here the constant

\[ C = \frac{1}{N!} \prod_{l=0}^{N-1} \prod_{k=1}^{m} \frac{\Gamma(a_k + 1)}{\Gamma(a_k + l + 1)}, \]

and the weight function can be expressed in terms of the Meijer G-functions as

\[ w_m(z) = \frac{1}{\pi} \prod_{k=1}^{m} \frac{1}{\Gamma(a_k + 1)} G_{0,m}^{m,0}(|z|^2 |a_1, \ldots, a_m). \]  

(1.4)

The weight function \( w_m(z) \) can also be given by a high-dimensional integral

\[ w_m(z) = |z|^{2a_m} \frac{2^{m-1}}{\pi} \prod_{k=1}^{m} \frac{1}{\Gamma(a_k + 1)} \int_{\mathbb{R}^{m-1}_+} e^{-p(r)} q(r) d^{m-1}r, \]  

(1.5)

where

\[ p(r) = p(r_1, \cdots, r_{m-1}) = \sum_{k=1}^{m-1} r_k^2 + \frac{|z|^2}{r_1^2 \cdots r_{m-1}^2}, \]  

(1.6)
and
\[ q(r) = q(r_1, \cdots, r_{m-1}) = \prod_{k=1}^{m-1} r_k^{2(a_k-a_m)-1}, \quad (1.7) \]
see [1, 4]. This integral representation proves to be suitable for asymptotic analysis as \( N \) goes to infinity.

As a determinantal point process the kernel function reads off
\[ K_N(z, z') = \sqrt{w_m(z)w_m(z')} \sum_{l=0}^{N-1} \prod_{k=1}^{m} \frac{\Gamma(a_k + 1)}{\Gamma(a_k + l + 1)} (zz')^l. \quad (1.8) \]

Actually, noticing the orthogonal relations [4]
\[ \int_{\mathbb{C}} z^j z^l w_m(z) \mu(dz) = \delta_{j,l} \prod_{k=1}^{m} \frac{\Gamma(a_k + 1)}{\Gamma(a_k + l + 1)}, \quad (1.9) \]
and using Dyson’s integral formula [14], we have
\[ P_N(z_1, \ldots, z_N) = \frac{1}{N!} \det (K_N(z_j, z_k))_{1 \leq j,k \leq N} \]
and further get the \( n \)-point correlation functions
\[ R_{N,n}(z_1, \cdots, z_n) = \frac{1}{(N-n)!} \prod_{j=1}^{n} \int_{\mathbb{C}} P_N(z) \mu(dz_{n+1}) \times \cdots \times \mu(dz_N) \]
\[ = \det (K_N(z_j, z_k))_{1 \leq j,k \leq n}. \quad (1.10) \]

One of our main results concerns local universality for products of independent Ginibre matrices with fixed parameters, see Theorem 3.6 in Section 3.6 for the pointwise convergence of one-point correlation functions. In the case where all \( a_k = 0 \) those have been investigated by Akemann and Burda [2].

**Theorem 1.1.** For fixed \( a_1, \ldots, a_m > -1 \), let \( \rho = \frac{1}{\sqrt{m}} |u|^{-(m-1)/m} \) and introduce rescaling variables
\[ z_k = u + \frac{v_k}{\rho \sqrt{N}}, \quad k = 1, \cdots, n. \]

Then for \( 0 < |u| < 1 \),
\[ \lim_{N \to \infty} N^{n(m-1)} \rho^{-2n} R_{N,n}(N^{m/2}z_1, \ldots, N^{m/2}z_n) \]
\[ = \det \left( \frac{1}{\pi} e^{-\frac{1}{2}(|v_k|^2 + |v_j|^2 - 2v_k v_j)} \right)_{1 \leq k,j \leq n} \quad (1.11) \]
while for \( |u| = 1 \),
\[ \lim_{N \to \infty} N^{n(m-1)} \rho^{-2n} R_{N,n}(N^{m/2}z_1, \ldots, N^{m/2}z_n) \]
\[ = \det \left( \frac{1}{2\pi} e^{-\frac{1}{2}(|v_k|^2 + |v_j|^2 - 2v_k v_j)} \text{erfc} \left( \frac{v_j + v_k}{\sqrt{2}} \right) \right)_{1 \leq k,j \leq n}. \quad (1.12) \]
Moreover, both hold true uniformly for \( v_1, \cdots, v_n \) in any compact subset of \( \mathbb{C} \).
The next two of our main results concern limiting eigenvalue density and local universality for products of independent Ginibre matrices with varying parameters. In order to use easily, for \( r_{\text{in}} > 0 \) we introduce a function
\[
\chi_{\{u: r_{\text{in}} < |u| < r_{\text{out}}\}}(z) = \begin{cases} 
1, & r_{\text{in}} < |z| < r_{\text{out}} \\
1/2, & |z| = r_{\text{in}}, r_{\text{out}} \\
0, & \text{otherwise},
\end{cases}
\]
while for \( r_{\text{in}} = 0 \) we define
\[
\chi_{\{u: |u| < r_{\text{out}}\}}(z) = \begin{cases} 
1, & |z| < r_{\text{out}} \\
1/2, & |z| = r_{\text{out}} \\
0, & \text{otherwise}.
\end{cases}
\]

Notice that in the present paper we are not concerned with the asymptotic behavior at zero. Actually, when \( m > 1 \) the situation is different from the single Ginibre ensemble, since in the former case the origin might be the hard edge of the spectrum (Cf. Theorem 3.6 in Section 3). Besides, the scaling limits at the origin have been obtained in [2, 4]. Viewed from this perspective, the evaluation of the functions at zero in (1.13) and (1.14) is insignificant, cf. Theorem (1.2) below.

**Theorem 1.2.** For the weight function \( w_m(z) \) given by (1.5), suppose that
\[
a_1 = \delta_1 N, \ldots, a_m = \delta_m N \quad \text{with} \quad \delta_1, \ldots, \delta_m \geq 0.
\]
For \( z \neq 0 \), let \( \xi_m(z) \) be the largest real root of algebraic equation in \( x \)
\[
\prod_{k=1}^{m} (\delta_k - \delta_m + |z|^2 x) - |z|^2 = 0.
\]
Then the limiting eigenvalue density
\[
R_1(z) := \lim_{N \to \infty} N^{m-1} R_{N,1}(N^{m/2} z) = \frac{1}{\pi |z|^2} \sum_{k=1}^{m} \frac{1}{\delta_k - \delta_m + |z|^2 \xi_m(z)} \chi_{\{u: \sqrt{\delta_1 \cdots \delta_m} < |u| < \sqrt{(1+\delta_1) \cdots (1+\delta_m)}\}}(z)
\]
holds true for any complex \( z \neq 0 \).

**Theorem 1.3.** With the same notation as in Theorem 1.2, let
\[
\rho = \frac{1}{|u| \sqrt{\sum_{k=1}^{m} \frac{1}{\delta_k - \delta_m + |u|^2 \xi_m(u)}}},
\]
and introduce rescaling variables
\[
z_k = u + \frac{v_k}{\rho \sqrt{N}}, \quad k = 1, \ldots, n.
\]
Then the following hold true uniformly for \( v_1, \ldots, v_n \) in any compact subset of \( \mathbb{C} \).

1. **Bulk limit.** For \( \sqrt{\delta_1 \cdots \delta_m} < |u| < \sqrt{(1+\delta_1) \cdots (1+\delta_m)} \),
\[
\lim_{N \to \infty} N^{m(n-1)} \rho^{-2n} R_{N,n}(N^{m/2} z_1, \ldots, N^{m/2} z_n) = \det \left( \frac{1}{\pi} e^{-\frac{1}{4} (|v_k|^2 + |v_j|^2 - 2v_k v_j)} \right)_{1 \leq k,j \leq n}.
\]
(2) **Inner edge.** For \( \delta_1, \ldots, \delta_m > 0 \) and \( u = \sqrt{\delta_1 \cdots \delta_m} e^{i\phi} \) with \( 0 \leq \phi < 2\pi \),
\[
\lim_{N \to \infty} N^{n(m-1)} R_{N,n}(N^{m/2} z_1, \ldots, N^{m/2} z_n) = \det \left( \frac{1}{2\pi} e^{-\frac{1}{2}(|v_k|^2 + |v_j|^2 - 2\delta_k e^{-i\phi} v_j)} \text{erfc} \left( \frac{e^{i\phi} v_j + v_k e^{-i\phi}}{\sqrt{2}} \right) \right)_{1 \leq k,j \leq n}. \quad (1.20)
\]

(3) **Outer edge.** For \( u = \sqrt{(1 + \delta_1) \cdots (1 + \delta_m)} e^{i\phi} \) with \( 0 \leq \phi < 2\pi \),
\[
\lim_{N \to \infty} N^{n(m-1)} R_{N,n}(N^{m/2} z_1, \ldots, N^{m/2} z_n) = \det \left( \frac{1}{2\pi} e^{-\frac{1}{2}(|v_k|^2 + |v_j|^2 - 2\delta_k e^{-i\phi} v_j)} \text{erfc} \left( \frac{e^{i\phi} v_j + v_k e^{-i\phi}}{\sqrt{2}} \right) \right)_{1 \leq k,j \leq n}. \quad (1.21)
\]

Similar results hold true for products of truncated unitary matrices, see Theorem 5.6 for limiting eigenvalue density and Theorem 5.7 for local universality in Section 5.

**Remark 1.4.** We claim that the limiting eigenvalue density \( R_1(z) \) given in Theorem 1.2 is symmetric with respect to the parameters \( \delta_1, \ldots, \delta_m \). Actually, for \( z \neq 0 \) and for given \( j < m \), comparing the root \( \xi_j(z) \) of the equation in \( x \)
\[
\prod_{k=1}^m (\delta_k - \delta_j + |z|^2 x) - |z|^2 = 0 \quad (1.22)
\]
and the root \( \xi_m(z) \) of the equation
\[
\prod_{k=1}^m (\delta_k - \delta_m + |z|^2 x) - |z|^2 = 0, \quad (1.23)
\]
there is an obvious relation
\[
\xi_j(z) = \frac{\delta_j - \delta_m}{|z|^2} + \xi_m(z). \quad (1.24)
\]
If \( \xi_m(z) \) is chosen as the largest real root, then \( \xi_j(z) \) is the corresponding largest real root. In this case we know that the factor in the density function
\[
\sum_{k=1}^m \frac{1}{\delta_k - \delta_j + |z|^2 \xi_j(z)} \quad (1.25)
\]
is independent of \( j \).

The paper is organized as follows. Section 2 is devoted to saddle point method for a class of multivariate principal value integrals. Two theorems are presented to be used to tackle with bulk and edge behaviors. In Section 3 the pointwise convergence of one-point correlation functions is proven and scaling limits in the bulk and at the edge are evaluated for products of complex Ginibre ensembles with fixed parameters \( a_k \). The similar results are proven to hold true for products of complex Ginibre ensembles with varying parameters and for products of truncated unitary matrices respectively in Sections 4 and 5. Appendix A gives the determinant and inverse of one class of matrices coming up repeatedly in the present paper.
2. Asymptotics for multivariate integrals with singularity

To prove the bulk and edge universality, it is sufficient for us to analyse asymptotic behaviour of both the weight function and the finite sum in (1.8) in detail. Laplace’s approximation (see, e.g. p.495 [37]) can be used to evaluate asymptotics of the weight function, but it does not work for the finite sum part. Our aim is to tackle the difficulty and develop a general method of asymptotically evaluating the \( N \)-term sum as \( N \to \infty \). In fact, the finite sum appears ubiquitously as a factor of the correlation kernel in random matrix theory, especially in the determinant point processes associated with complex eigenvalues. We will first express the finite sum as a multivariate integral with singularity (see Section 3.1) and then do asymptotic analysis. In this section we denote ourselves to steepest decent method for such a type of multivariate integrals with singularity and prove the following two theorems. For convenience, we just consider the integrals with singularity at zero since the general case can be obtained with a translation.

The first result will play an important role in dealing with the universality problem in the bulk for complex eigenvalues of random matrices.

**Theorem 2.1.** Let \( (\theta; t) = (\theta_1, \cdots, \theta_m; t) \) and \( D = \gamma_1 \times \cdots \times \gamma_{m+1} \subset T \), consider the integral

\[
I(\lambda) = \text{P.V.} \int_D e^{-\lambda p(\theta; t) - \sqrt{\lambda} f(\theta; t)} \frac{q(\theta; t)}{t} \cdot d^m \theta \, dt, \tag{2.1}
\]

in which \( p(\theta; t), f(\theta; t) \) and \( q(\theta; t) \) are independent of the positive parameter \( \lambda \), single valued and holomorphic in a domain \( T \subset \mathbb{C}^{m+1} \). Here each \( \gamma_k \) is a smooth simple curve and is independent of \( \lambda \). Suppose that \( (\theta; t) = (0; 0) \) is an interior point of \( D \) such that the followings hold:

(i) The first order partial derivatives

\[
\alpha := \frac{\partial p(0; 0)}{\partial t} \neq 0, \quad \eta := \nabla_{\theta} f(0; 0),
\]

and

\[
\nabla_{\theta} p(0; 0) := \left( \frac{\partial p(0; 0)}{\partial \theta_1}, \cdots, \frac{\partial p(0; 0)}{\partial \theta_m} \right) = 0. \tag{2.3}
\]

(ii) For the Hessian matrix \( A \) of the first \( m \) variables,

\[
\det(A) = \det \left( \frac{\partial^2 p(0; 0)}{\partial \theta_k \partial \theta_j} \right)_{1 \leq k, j \leq m} \neq 0. \tag{2.4}
\]

(iii) There exists \( \lambda_0 > 0 \) such that for every \( \lambda \geq \lambda_0 \), \( I(\lambda) \) converges absolutely throughout its range except for one neighbourhood of \( (0; 0) \).

(iv) For every given \( \varepsilon > 0 \) let \( D_\varepsilon = \{(\theta; t) \in D | \max\{|\theta_1|, \ldots, |\theta_m|, |t|\} < \varepsilon\} \), there exists \( \lambda_1 > 0 \) such that \( g(\varepsilon, \lambda_1) > 0 \) where

\[
g(\varepsilon, \lambda_1) = \inf \left\{ \text{Re} \left\{ p(\theta; t) - p(0; 0) + \frac{f(\theta; t) - f(0; 0)}{\sqrt{\lambda}} \right\} \right\} \quad (\theta; t) \in D \setminus D_\varepsilon, \lambda \geq \lambda_1 \right\}. \tag{2.5}
\]

(v) \( q(0; 0) \neq 0 \).

Then as \( \lambda \to \infty \) we have

\[
I(\lambda) \sim i\pi (2\pi/\lambda)^{m/2} q(0; 0) e^{-\lambda p(0; 0) - \sqrt{\lambda} f(0; 0)} e^{1/2 \eta A^{-1} \eta^T} \epsilon(\alpha; A) \sqrt{\det A}, \tag{2.6}
\]

\[
\epsilon(\alpha; A) = \frac{1}{\sqrt{2\pi i}} \int_{C_{\gamma_1}} \cdots \int_{C_{\gamma_{m+1}}} \frac{d^m z}{(2\pi i)^m} e^{\sum_{1 \leq k \leq m} \frac{\eta_k}{\gamma_k} \alpha_k},
\]

where \( C_{\gamma_k} \) is the simple contour following \( \gamma_k \) for \( k = 1, \ldots, m+1 \).
where \( e(\alpha, A) \) equals to 1 or -1 depending on the argument of \( \alpha \) and the choice of the sign of \( \sqrt{\det A} \).

**Proof.** We proceed in two steps.

**Step 1:** special case where \( f(\theta; t) = 0 \). First, the integral \( I(\lambda) \) can be subdivided into two parts

\[
I(\lambda) = \text{P.V.} \int_{D_\varepsilon} (\cdot) + \text{P.V.} \int_{D \setminus D_\varepsilon} (\cdot) := I_1(\lambda) + I_2(\lambda).
\]

(2.7)

By Condition (iv) for any given \( \varepsilon > 0 \) there exists a positive number \( c \) such that \( \text{Re} \{ p(\theta; t) \} \geq c + \text{Re} \{ p(0; 0) \} \) for any \( (\theta, t) \in D \setminus D_\varepsilon \). Therefore, by Condition (iii) and Condition (iv)

\[
|I_2(\lambda)| = \left| \text{P.V.} \int_{D \setminus D_\varepsilon} e^{-(\lambda - \lambda_0)p(\theta; t)} e^{-\lambda_0p(\theta; t)} \frac{q(\theta; t)}{t} d^m \theta dt \right| 
\leq K e^{-(\lambda - \lambda_0)(\text{Re} \{ p(0; 0) \}) + c}
\]

(2.8)

for some constant \( K > 0 \).

If we set

\[
\beta = \left( \frac{\partial^2 p(0; 0)}{\partial \theta_1 \partial t}, \ldots, \frac{\partial^2 p(0; 0)}{\partial \theta_m \partial t} \right),
\]

then Taylor expansion of \( p(\theta; t) \) at \( (0; 0) \) gives

\[
p(\theta; t) = p(0; 0) + \alpha t + \frac{1}{2} \theta A \theta^T + \frac{1}{2} \beta \theta^T t + \cdots
\]

\[
:= p(0; 0) + \alpha t(1 + S(\theta; t)) + \frac{1}{2} \theta (A + R) \theta^T.
\]

(2.9)

Here \( R = (R_{kj}(\theta)) \) is a symmetric matrix whose entries \( R_{kj}(\theta) \) are power series of \( \theta \) with \( R_{kj}(0) = 0 \), and \( S(\theta; t) \) is a power series of \( (\theta; t) \) with \( S(0; 0) = 0 \).

By Condition (iii) we can choose \( \varepsilon \) small enough such that the matrix \( A + R \) is non-degenerate in the domain \( D_\varepsilon \). Since \( A + R \) is symmetric and non-degenerate, there exists a non-degenerate matrix \( Q \) such that \( A + R = QQ^T \). Take change of variables \( (\theta; t) \rightarrow (\theta'; s) \) with \( \theta' = \theta Q \) and \( s = \alpha t(1 + S(\theta; t)) \), then for sufficiently small \( \varepsilon \) we have \( \theta = \theta'(\theta') \) and \( t = t(s, \theta') \). Moreover, under the mapping if letting \( \Omega \) be the image of \( \{ \theta \in \gamma_1 \times \cdots \times \gamma_m \mid \text{max} \{ |\theta_1|, \ldots, |\theta_m| \} < \varepsilon \} \) and for given \( \theta' \) letting \( \gamma'(\theta') \) be the image of \( \{ t \in \gamma_{m+1} \mid |t| < \varepsilon \} \), then

\[
I_1(\lambda) = e^{-\lambda p(0; 0)} \int_{\Omega} e^{-\frac{1}{2} \lambda' \theta'^T} d^m \theta' \left( \text{P.V.} \int_{\gamma' \gamma'} g(\theta'; s) \frac{1}{s} ds \right),
\]

(2.10)

where

\[
g(\theta'; s) = g(\theta; t) \det \left( \frac{\partial \theta'_k}{\partial \theta_j} \right)^{-1} \frac{1 + S(\theta; t)}{1 + S(\theta; t) + t \frac{\partial S(\theta; t)}{\partial t}}.
\]

(2.11)

We emphasize that \( \gamma'(\theta') \) is a smooth simple curve passing through 0.

On the other hand, let \( t_{\pm} \) be the two endpoints of the curve \( \{ t \in \gamma_{m+1} \mid |t| < \varepsilon \} \), by Condition (iv) there exists \( \eta_1 > 0 \) such that \( \text{Re} \{ p(\theta; t) - p(0; 0) \} \geq \eta_1 \) for any \( (\theta, t) \in D_\varepsilon \). Therefore, for given \( \theta' \) if letting \( s_{\pm}(\theta') \) be the image of \( t_{\pm} \) under the mapping, there exists \( \eta_2 > 0 \) such that \( \text{Re} \{ \frac{1}{2} \theta'^T \theta' + s_{\pm}(\theta') \} \geq \eta_2 \) for any \( \theta' \in \Omega \). This shows that we can choose a simple closed curve \( \gamma(\theta') \supset \gamma'(\theta') \) such that

\[
\text{Re} \left\{ \frac{1}{2} \theta'^T \theta' + s \right\} \geq \eta_2
\]

(2.12)
Let $\theta' \in \Omega$ and $s \in \tilde{\gamma}(\theta') \backslash \gamma'(\theta')$.

Like in the estimate of (2.5) we know from (2.12) that substitution of $\gamma'(\theta')$ with $\tilde{\gamma}(\theta')$ in (2.10) does not affect the leading order of $I_1(\lambda)$. Notice

$$I_1(\lambda) \sim e^{-\lambda p(0;0)} \int_{\Omega} e^{-\frac{1}{2} \lambda \theta'^T \theta'} d\theta' P.V. \int e^{-\lambda s g(\theta'; s)} \frac{1}{s} ds$$

$$\sim e^{-\lambda p(0;0)} \int_{\mathbb{R}^m} e^{-\frac{1}{2} \lambda \theta'^T \theta'} d\theta' P.V. \int e^{-\lambda s g(0; s)} \frac{1}{s} ds \tag{2.13}$$

where we have used (2.11) and the principle value integral

$$P.V. \int e^{-\lambda s g(0; s)} \frac{1}{s} ds = \pm i\pi g(0; 0)$$

by the Sokhotskyi-Plemelj formula [21, Sect.14.1]. Here the choice of $\pm$ depends on the orientation of integration path. The sign of $\epsilon(\alpha, A)$ relies on both the orientation of integration path and the sign of $\sqrt{\det A}$.

Combination of (2.8) and (2.13) completes the proof of Theorem 2.1 in this case.

**Step 2:** general case.

With (2.9) in mind the Taylor expansion of $f(\theta; t)$ at $(0; 0)$ shows

$$f(\theta; t) - f(0; 0) = \eta \theta^T + \frac{1}{2} \theta \tilde{R}(\theta) \theta^T + \theta \tilde{S}(\theta; t), \tag{2.14}$$

where $\tilde{R}(\theta)$ is a symmetric matrix whose entries are power series of $\theta$, and $\tilde{S}(\theta; t)$ is a power series of $(\theta; t)$.

Notice Conditions (ii) (iii) and (iv), following the approach in the special case and rescaling $\theta$ and $t$ respectively by $\frac{1}{\sqrt{A}}$ and $\frac{1}{\lambda}$ near zero, the desired result could be easily derived.

The second result will be used to tackle the universality problem at the edge for complex eigenvalues of random matrices.

**Theorem 2.2.** Let $t = (t_1, \ldots, t_m, t_{m+1})$ and $D = \gamma_1 \times \cdots \times \gamma_{m+1} \subset T$, consider

$$I(\lambda) = P.V. \int_D e^{-\lambda p(t) - \sqrt{f(t)} q(t)} \frac{q(t)}{\lambda t_{m+1}} d^{m+1} t, \tag{2.15}$$

in which $p(t), f(t)$ and $q(t)$ are single valued and holomorphic in a domain $T \subset \mathbb{C}^{m+1}$. Write $\eta : (\eta, \eta_{m+1}) = \nabla f(0)$ where $\eta$ is an $m$-dimensional vector. Suppose that $t = 0$ is an interior point of $D$ such that the followings hold:

(i) The gradient of $p$ vanishes at 0, i.e., $\nabla p(0) = 0$, or equivalently

$$\frac{\partial p(0)}{\partial t_1} = \cdots = \frac{\partial p(0)}{\partial t_m} = \frac{\partial p(0)}{\partial t_{m+1}} = 0.$$

(ii) For the Hessian matrix $A$ of the first $m$ variables,

$$\det (A) = \det \left( \frac{\partial^2 p(0)}{\partial t_k \partial t_j} \right)_{1 \leq k, j \leq m} \neq 0, \tag{2.16}$$
and the other second-order partial derivatives read off
\[ \beta = \left( \frac{\partial^2 p(0)}{\partial t_1 \partial t_{m+1}}, \ldots, \frac{\partial^2 p(0)}{\partial t_m \partial t_{m+1}} \right), \quad \alpha = \frac{\partial^2 p(0)}{\partial t_{m+1}^2}. \]

(iii) There exists \( \lambda_0 > 0 \) such that for every \( \lambda \geq \lambda_0 \), \( I(\lambda) \) converges absolutely throughout its range except for one neighbourhood of 0.

(iv) For every given \( \varepsilon > 0 \) let \( D_\varepsilon = \{ t \in D | \text{max} \{ |t_1|, \ldots, |t_{m+1}| \} < \varepsilon \} \), there exists \( \lambda_1 > 0 \) such that \( g(\varepsilon, \lambda_1) > 0 \) where

\[ g(\varepsilon, \lambda_1) = \inf \left\{ \mathbb{R} \left\{ p(t) - p(0) + \frac{f(t) - f(0)}{\sqrt{\lambda}} \right\} \mid t \in D \setminus D_\varepsilon, \lambda \geq \lambda_1 \right\}. \tag{2.17} \]

(v) \( q(0) \neq 0 \).

Then
\[ I(\lambda) \sim (2\pi/\lambda)^{m/2} q(0) e^{-\lambda p(0) - \sqrt{\lambda} f(0)} e^{\frac{i}{2} \eta A^{-1} \eta^T} \]
\[ \times \frac{i\pi}{\sqrt{\det A}} \text{erf} \left( \frac{i\eta_{m+1} - i\beta A^{-1} \eta^T}{\sqrt{2\alpha - 2\beta A^{-1} \beta^T}} \right) \tag{2.18} \]

where \( \text{erf}(z) \) denotes the error function.

Proof. As in the proof of Theorem 2.1 the integral can be split into
\[ I(\lambda) = \mathbb{P.V.} \int_{D_\varepsilon} \cdots P.V. \int_{D \setminus D_\varepsilon} \cdots := I_1(\lambda) + I_2(\lambda). \tag{2.19} \]

By Condition \( \text{(iv)} \) for sufficiently small \( \varepsilon > 0 \) and sufficiently large \( \lambda \), there exists a positive number \( c \) independent of \( \lambda \) such that
\[ \mathbb{R} \left\{ p(t) - p(0) + \frac{f(t) - f(0)}{\sqrt{\lambda}} \right\} \geq c \]
for any \( t \in D \setminus D_\varepsilon \). Therefore, by Condition \( \text{(iii)} \)
\[ |I_2(\lambda)| \leq K e^{-\lambda_0 (\mathbb{R} \{ p(0) \})} e^{-\lambda_0 (\mathbb{R} \{ f(0) \})} \]
for some constant \( K > 0 \).

Next, we turn to the integral \( I_1(\lambda) \). Write
\[ B = \begin{pmatrix} A & \beta^T \\ \beta & \alpha \end{pmatrix}, \]
then we know from Conditions \( \text{(i)}, \text{(ii)} \) and \( \text{(iv)} \) that \( \mathbb{R} \{ B \} > 0 \). Furthermore, the Taylor expansion of \( p(t) \) at \( t = 0 \) reads off
\[ p(t) = p(0) + \frac{1}{2} t(B + R(t))T \]
where \( R(t) \) is a symmetric matrix whose entries are power series of \( t \) with \( R(0) = 0 \).

As in the proof of Theorem 2.1 rescaling the variables \( t \) by \( \frac{1}{\sqrt{\lambda}} \) we have the leading asymptotic form
\[ I_1(\lambda) \sim q(0) e^{-\lambda p(0) - \sqrt{\lambda} f(0)} \lambda^{-m/2} \mathbb{P.V.} \int_{\mathbb{R}^{m+1}} e^{-\frac{1}{2} tB t} e^{-t \eta^T} \frac{1}{t_{m+1}} d^{m+1} t \]
\[ = q(0) e^{-\lambda p(0) - \sqrt{\lambda} f(0)} e^{\frac{i}{2} \eta A^{-1} \eta^T} \left( \frac{2\pi}{\lambda} \right)^{\frac{m}{2}} \frac{i\pi}{\sqrt{\det A}} \text{erf} \left( \frac{i\eta_{m+1} - i\beta A^{-1} \eta^T}{\sqrt{2\alpha - 2\beta A^{-1} \beta^T}} \right). \tag{2.21} \]
In the last equality Lemma 2.3 below has been used.
Combination of (2.20) and (2.21) completes the proof of Theorem 2.2.

Lemma 2.3. Let $A$ be an $m \times m$ complex symmetric matrix, $\beta$ be an $m$-dimensional complex vector and $\alpha \in \mathbb{C}$. Write $t = (t_1, \ldots, t_{m+1})$ and $\eta := (\eta, \eta_{m+1}) \in \mathbb{C}^{m+1}$ where $\eta$ is an $m$-dimensional vector. If the real part of the block matrix

$$B = \begin{pmatrix} A & \beta^T \\ \beta & \alpha \end{pmatrix}$$

is positive definite, then

$$P.V. \int_{\mathbb{R}^{m+1}} e^{-\frac{1}{2}t^T B t} e^{-t^T \eta} \frac{1}{t_{m+1}} dt^{m+1} t = (2\pi)^{m/2} e^{\frac{1}{2} \eta^T A^{-1} \eta} \frac{1}{\sqrt{\det A}} \int_0^\infty dt_{m+1} e^{-\frac{1}{2}(\alpha - \beta A^{-1} \beta^T)^2 t_{m+1}} \left( \frac{1}{t_{m+1}} \right) \text{P.V.} \int_{\mathbb{R}} e^{-\frac{1}{2}(\alpha - \beta A^{-1} \beta^T)^2 t} e^{-(\eta + \eta_{m+1} - \beta A^{-1} \eta^T) t} dt \right) \frac{1}{t_{m+1}} dt_{m+1} \right)$$

$$= (2\pi)^{m/2} e^{\frac{1}{2} \eta^T A^{-1} \eta} \frac{1}{\sqrt{\det (A)}} \int_0^\infty dt_{m+1} e^{-\frac{1}{2}(\alpha - \beta A^{-1} \beta^T)^2 t_{m+1}}$$

$$= (2\pi)^{m/2} e^{\frac{1}{2} \eta^T A^{-1} \eta} \frac{1}{\sqrt{\det (A)}} \int_0^\infty dt_{m+1} e^{-\frac{1}{2}(\alpha - \beta A^{-1} \beta^T)^2 t_{m+1}}$$

$$= (2\pi)^{m/2} e^{\frac{1}{2} \eta^T A^{-1} \eta} \frac{i\pi}{\sqrt{\det A}} \text{erf} \left( \frac{i\eta_{m+1} - i\beta A^{-1} \eta^T}{\sqrt{2\alpha - 2\beta A^{-1} \beta^T}} \right).$$

The last equality follows from the series expression of both (2.24) and (2.25) after integrating term-by-term, see also the equation 3.321.1 [23, p.336].

Remark 2.4. In order to use easily and widely, it is necessary to suppose that in Theorem 2.1

$$f(\theta; t) = f_\lambda(\theta; t)$$

does depend on the parameter $\lambda$. Also if

$$\lim_{\lambda \to \infty} \sqrt{\lambda} (f(\theta/\sqrt{\lambda}, t/\lambda) - f(\theta, 0)) = \eta T,$$

then the proof of Theorem 2.1 is also applicable which implies the same conclusion. Likewise, if

$$\lim_{\lambda \to \infty} \sqrt{\lambda} (f(t/\sqrt{\lambda}) - f(0)) = t \eta T,$$

then Theorem 2.2 also holds true.
3. Products of Ginibre matrices with fixed parameters

3.1. Integral representations of finite sums. There are two main parts in the kernel function $K_N(z, z')$ given by (1.8). One is the weight function $w_m(z)$ and its integral representation in (1.5) will be used to do asymptotic analysis, see Lemma 3.2 below. The other is the truncated finite sum of hypergeometric series

$$T_N(z, z') = \sum_{l=1}^{N-1} \prod_{k=1}^{m} \Gamma(a_k + 1) \frac{(z^2)^l}{\Gamma(a_k + l + 1)} (z\overline{z})^l. \tag{3.1}$$

In order to get its asymptotics we need the following integral representation.

**Proposition 3.1.** For a fixed nonzero complex number $u$, let $\rho = \rho(u) \neq 0$. Introduce rescaling variables

$$z = u + \frac{v}{\rho \sqrt{N}}, \quad z' = u + \frac{v'}{\rho \sqrt{N}} \tag{3.2}$$

where $v, v'$ lie in a compact set of $\mathbb{C}$. Then for sufficiently large $N$ we have

$$T_N(N^{m/2} z, N^{m/2} z') = (2\pi i)^{-m} N^{-\sum_{j=1}^{m} a_j} (z \overline{z})^{-a_m} \prod_{j=1}^{m} \Gamma(a_j + 1)$$

$$\times \int_{c_1 \times \cdots \times c_m} Q(t) e^{-N F(t)} e^{-N P_1(t)} - e^{-N P_2(t)} \frac{1}{t_1 \cdots t_m - 1} d^m t \tag{3.3}$$

where

$$P_1(t) = -t_1 - \cdots - t_{m-1} - |u|^2 t_m, \tag{3.4}$$

$$P_2(t) = -t_1 - \cdots - t_{m-1} - |u|^2 t_m + \ln(t_1 \cdots t_m), \tag{3.5}$$

$$F(t) = -(u \overline{v} + v \overline{u}) t_m / \rho, \tag{3.6}$$

and

$$Q(t) = e^{|z\overline{z}| t_m} \prod_{k=1}^{m} t_k^{-a_k}. \tag{3.7}$$

Here $C_k$ is a path first going from negative infinity to $r_k e^{i(-\pi + \theta_0)}$ ($0 < \theta_0 < \pi/2$) along the line parallel to the $x$-axis, then going anticlockwise along the circle with radius of $r_k$ to $r_k e^{i(\pi - \theta_0)}$ and returning to negative infinity along the line parallel to the $x$-axis. Choose $r_1 = \cdots = r_{m-1} = |u|^{2/m}$ and $r_m = |u|^{-2(m-1)/m}$.

**Proof.** With the help of the integral of the reciprocal Gamma function [36 p.245]

$$\frac{1}{\Gamma(a)} = \frac{1}{2\pi i} \int_C t^{-a} e^t dt, \tag{3.8}$$

where $C$ is a path starting at negative infinity, encircling the origin once in the positive direction and returning to negative infinity, with (3.1) in mind we have

$$T_N(z, z') = \prod_{j=1}^{m} \Gamma(a_j + 1) \sum_{l=1}^{N-1} (z \overline{z})^l \prod_{k=1}^{m} \left( \frac{1}{2\pi i} \int_{C_k} t_k^{-(a_k + l + 1)} e^{t_k} dt_k \right)$$

$$= (2\pi i)^{-m} \prod_{j=1}^{m} \Gamma(a_j + 1) \int_{C_1 \times \cdots \times C_m} \frac{1 - \frac{|z \overline{z}|}{t_1 \cdots t_m} \sum_{l=1}^{N} (t_1 \cdots t_m)^l}{1 - \frac{|z \overline{z}|}{t_1 \cdots t_m} \sum_{l=1}^{+\infty} (t_1 \cdots t_m)^l} \prod_{k=1}^{m} t_k^{-(a_k + 1)} e^{t_k} d^m t. \tag{3.9}$$
Since
\[ z^\gamma = |u|^2 + \frac{u\bar{u}^\gamma + v\bar{v}^\gamma}{\rho\sqrt{N}} + \frac{v\bar{u}^\gamma}{\rho^2 N} \]
and further \( \text{Re}\{z^\gamma\} > 0 \) for sufficiently large \( N \), simple calculation shows
\[
T_N(N^{m/2}z, N^{m/2}z') = (2\pi i)^{-m} N^{-\sum_{k=1}^m a_k} (z^\gamma)^{-a_m} \prod_{j=1}^m \Gamma(a_j + 1)
\times \int_{c_1 \times \cdots \times c_m} Q(t)e^{-\sqrt{N}F(t)} e^{-NP(t)} - e^{-NP'(t)} \frac{e^{-NP(t)} - e^{-NP'(t)}}{t_1 \cdots t_m - 1} \, dt
\]
where we have used the change of variables \( t_1 \to Nt_1, \ldots, t_m \to Nt_m \) and \( t_m \to Nz\bar{z}t_m \). The paths can be chosen as needed. \( \square \)

### 3.2. Several lemmas. First, we compute asymptotic behaviour of the weight function.

**Lemma 3.2.** For \( u \neq 0 \), let
\[ z = u + \frac{v}{\rho\sqrt{N}} \]
then
\[
w_m(N^{m/2}z) \sim \frac{1}{\pi \sqrt{m}} N^{m/2 - 1} \sum_{k=1}^m a_k \prod_{k=1}^m \frac{1}{\Gamma(a_k + 1)}
\times e^{-N|u|^2/m} - \frac{\sqrt{N}z\bar{z}^\gamma}{\rho}|u|^{-2(m-1)/m} e^{-\frac{|z|^2}{\rho^2} |u|^{-2(m-1)/m}}
\times e^{-\frac{m-1}{m} \frac{\sqrt{N}z\bar{z}^\gamma}{\rho}/u|^{-4(m-1)/m} |u|^{-2/m}} \frac{|u|^{-m+1 + \frac{2}{m} \sum_{k=1}^m a_k}}{\rho^m}.
\]
Moreover, it holds true uniformly for \( v \) in any compact subset of \( \mathbb{C} \).

**Proof.** Note that by rescaling variables we have
\[
w_m(N^{m/2}z) = \frac{1}{\pi} |z|^{2a_m} \sum_{k=1}^m a_k \prod_{k=1}^m \frac{1}{\Gamma(a_k + 1)}
\times \int_{\mathbb{R}^{m-1}} e^{-\sqrt{N}f(r)} e^{-Np(r)} q(r) \, dr
\]
where
\[ p(r) = p(r_1, \ldots, r_{m-1}) = \frac{|u|^2}{r_1^2 \cdots r_{m-1}^2} + \sum_{k=1}^{m-1} r_k^2, \]
\[ q(r) = q(r_1, \ldots, r_{m-1}) = \prod_{k=1}^{m-1} r_k^{2(a_k - a_m) - 1} e^{-\frac{\sqrt{N}z\bar{z}^\gamma}{\rho} r_1^2 \cdots r_{m-1}^2}, \]
and
\[ f(r) = f(r_1, \ldots, r_{m-1}) = \frac{u\bar{u}^\gamma + v\bar{v}^\gamma}{\rho} \frac{1}{r_1^2 \cdots r_{m-1}^2}. \]
One easily verifies that the point \( s = (|u|^{1/m}, \ldots, |u|^{1/m}) \) is the unique saddle point of \( p(r) \). Let
\[ A = \left( \frac{\partial^2 p(s)}{\partial v_k \partial v_j} \right)_{1 \leq k, j \leq m-1}, \]
where
\[ \frac{\partial^2 p(s)}{\partial r_k \partial r_j} = \begin{cases} 4, & \text{if } k \neq j, \\ 8, & \text{if } k = j, \end{cases} \]
and
\[ \eta := \nabla f(s) = -2 \frac{u\overline{v} + v\overline{u}}{\rho} |u|^{-2(m-1)/m} |u|^{-1/m} \left(1, \ldots, 1\right). \]

We see that \( p(r) + \frac{1}{\sqrt{N}} f(r) \) has a positive lower bound on the region of integration except for a neighbour of \( s \) for sufficiently large \( N \). As in the proof of Theorem \([2.1]\) (see Condition \([iv]\) therein), the integral except for the part in that neighbour is exponentially decaying. Furthermore, Laplace’s approximation \([37, p.495]\) can be used to give
\[ w_m(N^{m/2} z) \sim \frac{|u|^{2a_m}}{\pi \sqrt{m}} N^{\sum_{k=1}^{m} a_k} \prod_{k=1}^{m} \frac{1}{\Gamma(a_k + 1)} \left(\frac{2\pi}{N}\right)^{(m-1)/2} \]
\[ \times e^{-Np(s)} e^{-\sqrt{N} f(s)} e^{\frac{1}{2} \eta A^{-1} q(s)} (s) \]
from which the desired result follows. Here please refer to Appendix A for the inverse \( A^{-1} \).

Obviously, the asymptotics holds uniformly for \( v \) in any compact subset of \( \mathbb{C} \). \( \Box \)

We remark that the asymptotics of the weight function has been computed in \([2, Appendix B]\) when \( v = 0 \). Our computation is very similar to that.

**Lemma 3.3.** With the same notation as in Proposition \([3.1]\) for sufficiently large \( N \) there exists \( \epsilon_0 > 0 \) such that
\[ T_N(N^{m/2} z, N^{m/2} z') = (2\pi i)^{-m} N^{-\sum_{k=1}^{m} a_k} (z^{\overline{m}})_{-a_m} \prod_{j=1}^{m} \Gamma(a_j + 1) \]
\[ \times \left( e^{N|u|^{2/m} - \epsilon_0 N} e^{\sqrt{N} \sum_{k=1}^{m} a_k |u|^{-2(m-1)/m} O(1)} \right) \]
\[ + \int_{\gamma_1 \times \cdots \times \gamma_m} q(t) e^{-\sqrt{N} f(t)} e^{-Np_1(t)} - e^{-Np_2(t)} \frac{e^{Nt_m}}{t_m - 1} dt \]
where
\[ p_1(t) = -t_1 - \cdots - t_{m-1} - \frac{|u|^2 t_m}{t_1 \cdots t_{m-1}}, \]
\[ p_2(t) = -t_1 - \cdots - t_{m-1} - \frac{|u|^2 t_m}{t_1 \cdots t_{m-1}} + \ln t_m, \]
\[ f(t) = \frac{u\overline{v} + v\overline{u}}{\rho} \frac{t_m}{t_1 \cdots t_{m-1}}, \]
and
\[ q(t) = e^{\frac{u\overline{v}}{\rho} \frac{t_m}{t_1 \cdots t_{m-1}} a_m \prod_{k=1}^{m-1} t_k^{a_k - a_k + 1}}. \]

Here \( \gamma_k = \{ t_k : |t_k| = |u|^{2/m}, |t_k - |u|^{2/m}| < \epsilon_0 \} \) \((k = 1, \ldots, m-1)\) and \( \gamma_m = \{ t_m : |t_m| = 1, |t_m - 1| < \epsilon_0 \}\) for some \( \epsilon_0 > 0 \). Moreover, both \( \text{Re} \{p_1(t)\} \) and \( \text{Re} \{p_2(t)\} \) attain their unique minimum over \( \gamma_1 \times \cdots \times \gamma_m \) at \( \tilde{s} = (|u|^{m/2}, \ldots, |u|^{m/2}, 1). \)
Proof. Let \( D = C_1 \times \cdots \times C_m \) and \( t_0 = (|u|^{m/2}, \ldots, |u|^{m/2}, |u|^{-2+2/m}) \). Note that for all \( t \in D \) and \( t \neq t_0 \) the following relations hold
\[
\text{Re} \{ P_1(t) \} > \text{Re} \{ P_1(t_0) \} \quad \text{and} \quad \text{Re} \{ P_2(t) \} > \text{Re} \{ P_2(t_0) \} \quad \text{for} \quad t \neq t_0. \tag{3.24}
\]
Moreover, by choosing a small \( \varepsilon_0 > 0 \), setting
\[
D_{\varepsilon_0} = \left\{ t \in D : \left| t_k - |u|^{2/m} \right| < \varepsilon_0, \left| t_1 \cdots t_m - |u|^{-2+2/m} \right| < \varepsilon_0, 1 \leq k < m \right\},
\]
one can verify that there exists a positive number \( c_0 \) such that for sufficiently large \( N \) and for every \( t \in D \setminus D_{\varepsilon_0} \)
\[
\text{Re} \left\{ P_1(t) - P_1(t_0) + \frac{F(t) - F(t_0)}{\sqrt{N}} \right\} \geq 2c_0 \tag{3.25}
\]
and
\[
\text{Re} \left\{ P_2(t) - P_2(t_0) + \frac{F(t) - F(t_0)}{\sqrt{N}} \right\} \geq 2c_0.
\]
We also know from the fact \( |t_1 \cdots t_m| \geq 1 \) for all \( t \in D \) that
\[
\left| \frac{1 - e^{-N(P_2(t) - P_1(t))}}{t_1 \cdots t_m - 1} \right| = \left| \frac{1 - (t_1 \cdots t_m)^{-N}}{t_1 \cdots t_m - 1} \right| \leq N,
\]
which can be controlled by \( e^{-c_0N} \). These show that the integral over \( D \setminus D_{\varepsilon_0} \) is exponentially decaying as indicated in \( (3.19) \).

We next turn to the remaining integral. Noticing the choice of the contours \( C_k \) and the definition of \( D_{\varepsilon_0} \), we can always choose a small \( \varepsilon_0 \) such that the range of \( t_1 \cdots t_m \) is an arc of the unit circle. By change of variables
\[
(t_1, \ldots, t_{m-1}, t_m) \mapsto (t_1, \ldots, t_{m-1}, \frac{t_m}{t_1 \cdots t_{m-1}}),
\]
the domain \( D_{\varepsilon_0} \) is changed into \( \gamma_1 \times \cdots \times \gamma_m \), and the extremum property of \( \text{Re} \{ p_1(t) \} \) and \( \text{Re} \{ p_2(t) \} \) follows from that of \( \text{Re} \{ P_1(t) \} \) and \( \text{Re} \{ P_2(t) \} \) over \( D_{\varepsilon_0} \).

Then the lemma immediately follows. \( \square \)

**Lemma 3.4.** For \( u \neq 0 \), with \( z, z' \in \mathbb{C} \) we have
\[
(\bar{z}z')^{-am} \text{P.V.} \int_{\gamma_1 \times \cdots \times \gamma_m} q(t)e^{-\sqrt{N}f(t)}e^{-Np_1(t)}t_m^{-1}d^m t
\sim \sqrt{m} \left( \frac{2\pi/N}{(m-1)/2} \right) |u|^{-m-1} \sum_{\epsilon=1}^m a_k e^{Nm|u|^{2/m}+\sqrt{N}u^{\alpha_{\epsilon}+\alpha_{\epsilon}}|u|^{-2(m-1)/m}}
\times e^{\frac{\pi \epsilon^2}{\sqrt{N}}|u|^{-2(m-1)/m}} e^{-\frac{m-1}{2N} \left( \frac{m^2 + a_{\epsilon} - \alpha_{\epsilon}}{\alpha_{\epsilon}} \right)} |u|^{-4(m-1)/m}|u|^{-2/m}. \tag{3.26}
\]
where \( p_1(t), f(t) \) and \( q(t) \) are given by \( (3.20) \), \( (3.22) \) and \( (3.23) \) respectively. Moreover, it holds uniformly for \( v, v' \) in any compact subset of \( \mathbb{C} \).

Proof. Note that \( \tilde{s} := (|u|^{m/2}, \ldots, |u|^{m/2}, 1) \) is the unique point lying in \( \gamma_1 \times \cdots \times \gamma_m \) such that
\[
\text{Re} \{ p_1(t) \} > \text{Re} \{ p_1(\tilde{s}) \} , \quad t \neq \tilde{s}. \tag{3.27}
\]
Moreover, for \( p_1(t) \) Condition \( \text{(iv)} \) in Theorem 2.1 holds from Lemma 3.3 and others are easy to verify. By Theorem 2.1 we could do some computation and thus complete the proof.
Obviously,
\[
\frac{\partial p_1(\tilde{s})}{\partial t_k} = \begin{cases} 
0, & 1 \leq k < m, \\
-\left|u\right|^{2/m}, & k = m,
\end{cases}
\]
and the Hessian of the first \(m - 1\) variables reads off
\[
A = \left(\frac{\partial^2 p_1(\tilde{s})}{\partial t_k \partial t_j}\right)_{1 \leq k,j \leq m - 1}
\]
where
\[
\frac{\partial^2 p_1(\tilde{s})}{\partial t_k \partial t_j} = \begin{cases} 
-\left|u\right|^{-2/m}, & k \neq j, \\
-2 \left|u\right|^{-2/m}, & k = j.
\end{cases}
\]
We also have
\[
\frac{\partial f(\tilde{s})}{\partial t_k} = \frac{\sqrt{\rho}}{|u|}.
\]
Write \(\eta = \left(\frac{\partial f(\tilde{s})}{\partial t_1}, \ldots, \frac{\partial f(\tilde{s})}{\partial t_{m-1}}\right)\), application of Theorem 2.1 gives
\[
(z\bar{z})^{-a_m} \text{ P.V.} \int_{\gamma_1 \times \cdots \times \gamma_m} q(t)e^{-\sqrt{N}f(t)}e^{-Np_1(t)} \frac{1}{t_{m-1}} dt
\sim (-1)^{m-1} \left|u\right|^{-a_m} i\sqrt{2\pi|N|}^{(m-1)/2} q(\tilde{s})e^{-Np_1(\tilde{s})-\sqrt{N}f(\tilde{s})}e^{\frac{1}{2}\sqrt{\rho} \det A} \frac{1}{\sqrt{\det A}}
\]
from which the lemma follows.
\]
\[
\Phi := (z\bar{z})^{-a_m} \text{ P.V.} \int_{\gamma_1 \times \cdots \times \gamma_m} q(t)e^{-\sqrt{N}f(t)}e^{-Np_2(t)} \frac{1}{t_{m-1}} dt \quad (3.28)
\]
where \(p_2(t)\), \(f(t)\) and \(q(t)\) are given by (3.21), (3.22) and (3.23) respectively. Then the following holds uniformly for \(v, v'\) in any compact subset of \(C\).
\]
(I) For \(|u| \neq 0, 1\),
\[
\Phi \sim \frac{i^n}{\sqrt{m}} \frac{\pi}{\sqrt{2\pi}} \left(2\pi/N\right)^{(m-1)/2} \left|u\right|^{-\frac{m-1}{2} - \frac{2}{m}} \sum_{k=1}^m \alpha_k e^{N\mu_1|u|^{2/m} + \sqrt{N} \frac{\mu_1 + \pi}{\rho} |u|^{-2(m-1)/m}}
\times e^{\frac{\mu_1}{m} |u|^{-2(1/m)} / |u|^{-2/m}} - \frac{\mu_1}{m} \left(\frac{\mu_1 + \pi}{\rho}\right) \frac{2}{m} \left|u\right|^{-4(m-1)/m} \left|u\right|^{-2/m} \text{sign}(\left|u\right|^{2/m} - 1). \quad (3.29)
\]
(II) For \(|u| = 1\),
\[
\Phi \sim \frac{i^n}{\sqrt{m}} \frac{\pi}{\sqrt{2\pi}} \left(2\pi/N\right)^{(m-1)/2} \left|u\right|^{-\frac{m-1}{2} - \frac{2}{m}} \sum_{k=1}^m \alpha_k e^{N\mu_1|u|^{2/m} + \sqrt{N} \frac{\mu_1 + \pi}{\rho} |u|^{-2(m-1)/m}}
\times e^{\frac{\mu_1}{m} |u|^{-2(1/m)} / |u|^{-2/m}} e^{-\frac{\mu_1}{m} \left(\frac{\mu_1 + \pi}{\rho}\right) \frac{2}{m} \left|u\right|^{-4(m-1)/m} \left|u\right|^{-2/m} \text{erf}\left(\frac{\sqrt{\rho} \det A}{2m}\right). \quad (3.30)
\]
Proof. It is easy to check that \(\tilde{s} := (\left|u\right|^{m/2}, \ldots, \left|u\right|^{m/2}, 1)\) is the unique point such that
\[
\text{Re}\{p_2(t)\} > \text{Re}\{p_2(\tilde{s})\}, \quad t \neq \tilde{s}. \quad (3.31)
\]
And moreover, for \(p_2(t)\) Condition (iv) in Theorem 2.2 holds from Lemma 3.3 and others are easy to verify. Our computation is as follows.
\[\text{Case } [\text{I}]\]
Simple calculation shows
\[
\frac{\partial p_2(\tilde{s})}{\partial t_k} = \begin{cases} 
0, & 1 \leq k < m, \\
1 - \left|u\right|^{2/m}, & k = m,
\end{cases}
\]
and the Hessian of first $m - 1$ variables

$$A = \left( \frac{\partial^2 p_2(\tilde{s})}{\partial t_k \partial t_j} \right)_{1 \leq k, j \leq m - 1},$$

where

$$\frac{\partial^2 p_2(\tilde{s})}{\partial t_k \partial t_j} = \begin{cases} -|u|^{-2/m}, & k \neq j, \\ -2|u|^{-2/m}, & k = j. \end{cases}$$

We also have

$$\frac{\partial f(\tilde{s})}{\partial t_k} = \begin{cases} \frac{\nu + \pi}{\rho} |u|^{-2}, & 1 \leq k < m, \\ \frac{\nu + \pi}{\rho} |u|^{-2(m-1)/m}, & k = m. \end{cases}$$

Let $\eta = (\frac{\partial f(\tilde{s})}{\partial t_1}, \ldots, \frac{\partial f(\tilde{s})}{\partial t_{m-1}})$ and $\eta' = \frac{\partial f(\tilde{s})}{\partial t_m}$. For $|u| \neq 1$, application of Theorem 2.1 gives

$$\Phi \sim (-1)^{m-1} |u|^{-2a_m} i\pi (2\pi/N)^{(m-1)/2} q(\tilde{s}) e^{-Np(\tilde{s})-\sqrt{Nf(\tilde{s})}} e^{\frac{i}{2} \eta A^{-1} \eta^T} \text{sign}(|u|^{2/m} - 1)$$

from which Statement (I) follows.

**Case** (II) Furthermore, we have

$$\beta = \left( \frac{\partial^2 p_2(\tilde{s})}{\partial t_1 \partial t_m}, \ldots, \frac{\partial^2 p_2(\tilde{s})}{\partial t_{m-1} \partial t_m} \right) = (1, \ldots, 1),$$

and

$$\alpha = \frac{\partial^2 p_2(\tilde{s})}{\partial t_m^2} = -1.$$ 

When $|u| = 1$, by Theorem 2.2 we get

$$\Phi \sim (-1)^{m-1} |u|^{-2a_m} (2\pi/N)^{(m-1)/2} q(\tilde{s}) e^{-Np(\tilde{s})-\sqrt{Nf(\tilde{s})}} e^{\frac{i}{2} \eta A^{-1} \eta^T}$$

$$\times \frac{i\pi}{\sqrt{\det A}} \text{erf} \left( \frac{in' - i\beta A^{-1} \eta^T}{\sqrt{2\alpha - 2\beta A^{-1} \beta^T}} \right)$$

from which Statement (III) follows. \qed

### 3.3. Limiting eigenvalue density.

In this subsection we prove pointwise convergence of one-point correlation functions as $N$ goes to infinity.

**Theorem 3.6.** For fixed $a_1, \ldots, a_m > -1$, the limiting eigenvalue density

$$R_1(z) := \lim_{N \to \infty} N^{m-1} R_{N,1}(N^{m/2}z) = \frac{1}{m\pi} |z|^\frac{1}{2} \frac{1}{m} \chi_{\{u: |u| < 1\}}(z)$$  \(3.32\)

holds true for any complex $z \neq 0$ where $\chi_{\{u: |u| < 1\}}(z)$ is defined as in (1.14).

**Proof.** Set $v = 0$ in Lemma 3.2 we obtain

$$w_m(N^{m/2}z) \sim \frac{1}{\pi \sqrt{\pi}} (2\pi/N)^{(m-1)/2} N^{\sum_{k=1}^m a_k} \prod_{k=1}^m \frac{1}{\Gamma(a_k + 1)}$$

$$\times e^{-N|u|^{2/m}} |u|^{-\frac{m-1}{m} + \frac{m}{2} \sum_{k=1}^m a_k}.$$  \(3.33\)

$$R_1(z) := \lim_{N \to \infty} N^{m-1} R_{N,1}(N^{m/2}z) = \frac{1}{m\pi} |z|^\frac{1}{2} \frac{1}{m} \chi_{\{u: |u| < 1\}}(z)$$  \(3.32\)
Set \( v = v' = 0 \) in Lemmas 3.3, 3.4 and 3.5 together they show

\[
T_N(N^{m/2}z, N^{m/2}z) \sim \frac{1}{\sqrt{m}} N^{-\sum_{k=1}^{m} a_k} (2\pi N)^{-(m-1)/2} \prod_{k=1}^{m} \Gamma(a_k + 1) \\
\times \left| u \right|^{-\frac{m-1}{2} - \frac{2}{m} \sum_{k=1}^{m} a_k} e^{N m |u|^{2/m}} \chi_{\{z : |z| < 1\}}(u).
\]

(3.34)

Since \( R_{N,1}(z) = w_m(z)T_N(z, z) \) by definition, combination of (3.33) and (3.34) completes the proof. □

3.4. Proof of Theorem 1.1

Proof. Let

\[
\psi_N(v) = e^{-\sqrt{N} \frac{\pi}{\rho} |u|^{-2(m-1)/m}} e^{\frac{m-1}{4m} \left( \frac{\pi}{\rho^2} |u|^{-4+2/m} \right)}
\]

(3.35)
define a diagonal matrix by \( D = \text{diag}(\psi_N(v_1), \ldots, \psi_N(v_n)) \).

For 0 < \( |u| < 1 \), combining Lemmas 3.3, 3.4 and Statement (1) in Lemma 3.5 we obtain

\[
T_N(N^{m/2}z_k, N^{m/2}z_j) \sim (2\pi)^{-(m-1)/2} N^{-(m-1)/2} \sum_{k=1}^{m} a_k \prod_{j=1}^{m} \Gamma(a_j + 1) \\
\times \frac{1}{\sqrt{m}} \left| u \right|^{-\frac{m-1}{2} - \frac{2}{m} \sum_{k=1}^{m} a_k} e^{\frac{\pi}{2\rho^2} |u|^{-2(m-1)/m}} \\
\times \exp \left\{ N m |u|^{2/m} + \sqrt{N} \left( \frac{u}{\rho} v' + \frac{v}{\rho} v \right) |u|^{-2(m-1)/m} \right\} \\
\times \exp \left\{ - \frac{m-1}{2m} \left( \frac{uv' + v\overline{v}}{\rho} \right)^2 |u|^{-4(m-1)/m} |u|^{-2/m} \right\}.
\]

(3.36)

Now, combining the asymptotic of \( T_N \) and Lemmas 3.2 with the correlation kernel of (1.8) in mind we find

\[
\psi_N(v_k) K_N(N^{m/2}z_k, N^{m/2}z_j) \psi_N^{-1}(v_j) \\
\sim N^{-(m-1)} \frac{1}{m \pi} |u|^{-2(m-1)/m} e^{-\frac{1}{2} (|v_k|^2 + |v_j|^2 - 2v_k \overline{v_j})}.
\]

(3.37)

Thus,

\[
R_{N,n}(N^{m/2}z) = \det \left( D(K_N(N^{m/2}z_k, N^{m/2}z_j)) D^{-1} \right) \\
\sim N^{-n(m-1)} \rho^{2n} \det \left( \frac{1}{\pi} e^{-\frac{1}{2} (|v_k|^2 + |v_j|^2 - 2v_k \overline{v_j})} \right).
\]

(3.38)

The bulk limit of (1.11) then follows.
Likewise, for $|u| = 1$, by Lemmas 3.3, 3.4 and Statement (II) in Lemma 3.5, we know

$$T_N(N^{m/2} z_k, N^{m/2} z_j) \sim (2\pi)^{-(m-1)/2} N^{-(m-1)/2 - \sum_{k=1}^{m} a_k \prod_{j=1}^{m} \Gamma(a_j + 1)}$$

$$\times \frac{1}{2\sqrt{m}} |u|^{m-1} - \frac{2}{m} \sum_{k=1}^{m} a_k e^{-\frac{u^2}{2\rho^2} |u|^{-2(m-1)/m}} \operatorname{erf} \left( \frac{u \nu' + v \mu}{\rho \sqrt{2m}} \right)$$

$$\times \exp \left\{ Nm |u|^{2/m} + \sqrt{N} \frac{u \nu' + v \mu}{\rho} |u|^{-2(m-1)/m} \right\}$$

$$\times \exp \left\{ - \frac{m - 1}{2m} \left( \frac{u \nu' + v \mu}{\rho} \right)^2 |u|^{-4(m-1)/m} |u|^{-2/m} \right\}.$$  (3.39)

Thus, combining the Lemma 3.2, we get

$$\psi_N(v_k) K_N(N^{m/2} z_k, N^{m/2} z_j) \psi_N^{-1}(v_j)$$

$$\sim N^{-(m-1)/2} \frac{1}{2\pi \rho^2 e^{-\frac{1}{2} (|v_k|^2 + |v_j|^2 - 2v_k \nu_j)}} \operatorname{erfc} \left( \frac{u \nu' + v \mu}{\sqrt{2}} \right)$$  (3.40)

from which the edge limit follows.

Uniform convergence on any compact subset of $\mathbb{C}$ follows from that of the results in the involved lemmas. $\square$

4. Products of Ginibre matrices with varying parameters

In this section we turn to the products of Ginibre matrices with varying parameters $a_k = \delta_k N, k = 1, \ldots, m$. Without loss of generality, we assume that

$$\delta_m = \min \{ \delta_k : k = 1, \ldots, m \} \geq 0.$$

As in the fixed parameters case we first prove a series of lemmas and then complete the proofs of main results. For the latter use, let $\xi(u)$ be the unique positive solution of algebraic equation

$$x \prod_{k=1}^{m-1} \left( (\delta_k - \delta_m) + |u|^2 x \right) - 1 = 0$$  (4.1)

for any nonzero $u$ in the complex plane.

4.1. Several lemmas.

Lemma 4.1. Suppose that $a_k = \delta_k N, k = 1, \ldots, m$. Let

$$s_k = \sqrt{\delta_k - \delta_m + |u|^2 \xi(u)}, \quad k = 1, \ldots, m - 1,$$  (4.2)

and introduce a rescaling variable

$$z = u + \frac{v}{\rho \sqrt{N}}$$  (4.3)
where \( \rho \) is a real nonzero parameter. Then as \( N \to \infty \) we have for \( u \neq 0 \)

\[
w_m(N^{m/2}z) \sim \frac{\sqrt{\xi(u)}}{\pi \sqrt{1 + |u|^2 \xi(u)}} \frac{2\pi}{N^{(m-1)/2}} \prod_{k=1}^{m} \frac{N^{a_k}}{\Gamma(a_k + 1)} 
\times \exp \left\{ -N m |u|^2 \xi(u) - N \sum_{k=1}^{m-1} (\delta_k - \delta_m) (1 - 2 \ln s_k) \right\} 
\times \exp \left\{ \frac{1}{2} \xi^2(u) \frac{(u \overline{v} + v \overline{u})^2}{\rho^2} \left( \frac{1}{1 + \sum_{k=1}^{m-1} |u|^2 \xi(u) s_k} \right) \sum_{k=1}^{m-1} s_k^2 \right\} 
\times |z|^{2a_m} \exp \left\{ -\frac{|v|^2}{\rho^2} \xi(u) - \sqrt{N} \frac{u \overline{v} + v \overline{u}}{\rho} \xi(u) \right\}.
\]

(4.4)

Moreover, it holds true uniformly for \( v \) in any compact subset of \( \mathbb{C} \).

**Proof.** The weight function (1.5) can be rewritten as

\[
w_m(N^{m/2}z) = |z|^{2a_m} \frac{2^{m-1}}{\pi} \prod_{k=1}^{m} \frac{N^{a_k}}{\Gamma(a_k + 1)} 
\times \int_{\mathbb{R}^{m-1}_+} q(r)e^{-\sqrt{N}f(r)}e^{-Np(r)}a^{m-1}r, \quad (4.5)
\]

where

\[
p(r) = \sum_{k=1}^{m-1} \left( r_k^2 - 2(\delta_k - \delta_m) \ln r_k \right) + \frac{|u|^2}{\prod_{k=1}^{m-1} r_k^2},
\]

\[
q(r) = \exp \left\{ -\frac{|v|^2}{\rho^2} \prod_{k=1}^{m-1} \frac{1}{r_k} \right\} \prod_{k=1}^{m-1} \frac{1}{r_k},
\]

and

\[
f(r) = \frac{u \overline{v} + v \overline{u}}{\rho} \prod_{k=1}^{m-1} \frac{1}{r_k}.
\]

We know from the first derivatives of \( p(r) \)

\[
\frac{\partial p}{\partial r_k} = 2r_k - 2(\delta_k - \delta_m) \frac{1}{r_k} - 2 \frac{|u|^2}{r_k \prod_{j=1}^{m-1} r_j^2}
\]

that \( s := (s_1, \cdots, s_{m-1}) \) is the unique saddle point of \( p(r) \) in \( \mathbb{R}^{m-1}_+ \). Also noting (4.1) we have

\[
p(s) = m |u|^2 \xi(u) + \sum_{k=1}^{m-1} (\delta_k - \delta_m) \left( 1 - \ln (\delta_k - \delta_m + |u|^2 \xi(u)) \right).
\]

On the other hand, we can easily calculate the Hessian matrix of \( p(r) \) at the point \( s = (s_1, \cdots, s_{m-1}) \) as follows

\[
A := \left( \frac{\partial^2 p(s)}{\partial r_k \partial r_j} \right)_{1 \leq k, j \leq m-1}
\]

where

\[
\frac{\partial^2 p(s)}{\partial r_k \partial r_j} = \begin{cases} 
4 |u|^2 \xi(u) \frac{1}{s_k s_j}, & k \neq j; \\
4 + 4 |u|^2 \xi(u) \frac{1}{s_k^2}, & k = j.
\end{cases}
\]
Lemma 4.2. For a fixed nonzero complex number $C$ and $s$ except for a neighbor of $f$, from which the desired result follows. Thus simple manipulation shows and the determinant of the Hessian at $s$ is

$$\det(A) = 4^{m-1} \left( 1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} s_k^{-2} \right).$$

Similarly, we can get

$$f(s) = \xi(u) \frac{u \nu + \nu \nu}{\rho}$$
and the gradient of $f(r)$ at $s$

$$\eta := \nabla f(s) = -2\xi(u) \frac{u \nu + \nu \nu}{\rho} \left( \frac{1}{s_1}, \ldots, \frac{1}{s_{m-1}} \right).$$

Thus simple manipulation shows

$$\eta A^{-1} \eta^T = \xi^2(u) \frac{(u \nu + \nu \nu)^2}{\rho^2} \frac{1}{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} s_k^{-1}} \sum_{k=1}^{m-1} s_k^{-2}. $$

We see that $p(r) + \frac{1}{\sqrt{N}} f(r)$ has a positive lower bound on the region of integration except for a neighbor of $s$ for sufficiently large $N$. As in the proof of Theorem [2.1] (see Condition [iv] therein), the integral except for the part in that neighbor of $s$ is exponentially decaying. Furthermore, Laplace’s approximation [37, p.495] can be used to give

$$w_m(N^{m/2}z) \sim |z|^{2a_m} \frac{2^{m-1}}{\pi} \prod_{k=1}^{m} \frac{N a_k}{\Gamma(a_k + 1)}$$

$$\times \left( \frac{2\pi}{N} \right)^{(m-1)/2} \left( \det A \right)^{-1/2} q(s) e^{-Np(s) - \sqrt{N}f(s)} e^{\frac{1}{2} \eta A^{-1} \eta^T}$$
from which the desired result follows.

Obviously, the asymptotics holds true uniformly for $v$ in any compact subset of $\mathbb{C}$.

□

Next we turn to consider the asymptotic of the truncated series given in (3.1).

Lemma 4.2. For a fixed nonzero complex number $u$, let $\rho = \rho(u) \neq 0$. Suppose that $a_j = \delta_j N$ $(j = 1, \ldots, m)$ and

$$\bar{s}_k = \delta_k - \delta_m + |u|^2 \xi(u), \quad k = 1, \ldots, m-1 \text{ while } \bar{s}_m = 1. \quad (4.7)$$

Introduce rescaling variables

$$z = u + \frac{v}{\rho \sqrt{N}}, \quad z' = u + \frac{v'}{\rho \sqrt{N}} \quad (4.8)$$
where \( v, v' \) lie in a compact set of \( \mathbb{C} \), then for sufficiently large \( N \) there exists \( c_0 > 0 \) such that

\[
T_N(N^{m/2} z, N^{m/2} z') = (2\pi i)^{-m} N^{-\sum_{k=1}^{m} a_k (\frac{m}{2})^{-a_m}} \prod_{j=1}^{m} \Gamma(a_j + 1)
\]

\[
\times \left( e^{-Np_1(\tilde{s}) - c_0 N} e^{-\sqrt{N} f(\tilde{s})} Q(1) \right.
\]

\[
+ \int_{\gamma_1 \times \cdots \times \gamma_m} q(t) e^{-\sqrt{N} f(t)} \frac{e^{-Np_1(t)} - e^{-Np_2(t)}}{t_m - 1} \, d^n t
\]

(4.9)

where

\[
p_1(t) = -\sum_{k=1}^{m-1} \left( t_k - (\delta_k - \delta_m) \ln t_k \right) - \frac{|u|^2 t_m}{t_1 \cdots t_{m-1}} + \delta_m \ln t_m,
\]

(4.10)

\[
p_2(t) = -\sum_{k=1}^{m-1} \left( t_k - (\delta_k - \delta_m) \ln t_k \right) - \frac{|u|^2 t_m}{t_1 \cdots t_{m-1}} + (1 + \delta_m) \ln t_m,
\]

(4.11)

\[
f(t) = -\frac{uu'}{\rho} + \frac{v\vec{v}}{t_1 \cdots t_{m-1}},
\]

(4.12)

\[
q(t) = \prod_{k=1}^{m-1} t_k^{-1} e^{\frac{\vec{v}t}{t_1 \cdots t_{m-1}}}.
\]

(4.13)

Here \( \gamma_k = \{ t_k : |t_k| = \tilde{s}_k, |t_k - \tilde{s}_k| < \varepsilon_0 \}, k = 1, \ldots, m \) for some \( \varepsilon_0 > 0 \). Moreover, both \( \text{Re} \{p_1(t)\} \) and \( \text{Re} \{p_2(t)\} \) attain their unique minimum over \( \gamma_1 \times \cdots \times \gamma_m \) at the point \( \tilde{s} = (\tilde{s}_1, \ldots, \tilde{s}_{m-1}, \tilde{s}_m) \).

Proof. By Proposition 3.1 we have

\[
T_N(N^{m/2} z, N^{m/2} z') = (2\pi i)^{-m} N^{-\sum_{k=1}^{m} a_k (\frac{m}{2})^{-a_m}} \prod_{j=1}^{m} \Gamma(a_j + 1)
\]

\[
\times \int_{C_1 \times \cdots \times C_m} Q(t) e^{-\sqrt{N} F(t)} \frac{e^{-Np_1(t)} - e^{-Np_2(t)}}{t_1 \cdots t_m - 1} \, d^n t
\]

(4.14)

where

\[
P_1(t) = -\sum_{k=1}^{m-1} \left( t_k - \delta_k \ln t_k \right) - \left( |u|^2 t_m - \delta_m \ln t_m \right),
\]

(4.15)

\[
P_2(t) = -\sum_{k=1}^{m-1} \left( t_k - \delta_k \ln t_k \right) - \left( |u|^2 t_m - \delta_m \ln t_m \right) + \ln(t_1 \cdots t_m),
\]

(4.16)

and

\[
F(t) = -\frac{uu'}{\rho} + \frac{v\vec{v}}{t_m}, \quad Q(t) = e^{\frac{\vec{v}t}{t_m}}.
\]

(4.17)

Here \( C_k \) is a path first going from negative infinity to \( r_k e^{i(\pi - \theta_0)} \) \((0 < \theta_0 < \pi/2)\) along the line parallel to the x-axis, then going anticlockwise along the circle with radius of \( r_k \) to \( r_k e^{i(\pi - \theta_0)} \) and returning to negative infinity along the line parallel to the x-axis. Choose \( r_k = \tilde{s}_k \) for any \( k < m \) and \( r_m = 1/(\tilde{s}_1 \cdots \tilde{s}_{m-1}) \).
The subsequent procedure is the same as that in Lemma 3.3. Let $D = C_1 \times \cdots \times C_m$ and $t_0 = (\bar{s}_1, \cdots, \bar{s}_{m-1}, 1/\bar{s}_1 \cdots \bar{s}_{m-1})$. Note that for all $t \in D$ the following relations hold true

\[ \text{Re} \{ P_1(t) \} > \text{Re} \{ P_1(t_0) \} \quad \text{and} \quad \text{Re} \{ P_2(t) \} > \text{Re} \{ P_2(t_0) \} \quad \text{for} \quad t \neq t_0. \]  

\[ \text{(4.18)} \]

Moreover, by choosing a small $\varepsilon > 0$, setting

\[ D_{\varepsilon_0} = \left\{ t \in D : |t_k - \bar{s}_k| < \varepsilon_0, |t_1 \cdots t_m - 1/(\bar{s}_1 \cdots \bar{s}_{m-1})| < \varepsilon_0, 1 \leq k < m \right\}, \]

one can verify that there exists a positive number $c_0$ such that for sufficiently large $N$ and for every $t \in D \setminus D_{\varepsilon_0}$

\[ \text{Re} \left\{ P_1(t) - P_1(t_0) + \frac{F(t) - F(t_0)}{\sqrt{N}} \right\} \geq 2c_0 \]

and

\[ \text{Re} \left\{ P_2(t) - P_2(t_0) + \frac{F(t) - F(t_0)}{\sqrt{N}} \right\} \geq 2c_0. \]

The remaining part is the same as that in Lemma 3.3 and then the lemma immediately follows.

\( \square \)

**Lemma 4.3.** With the same notation and assumptions as in Lemma 3.2, let

\[ Y = (z\bar{z})^a m \text{ P.V.} \int_{\gamma_1 \times \cdots \times \gamma_m} q(t) e^{-\sqrt{\pi f(t)}} e^{-N p_t(t)} \frac{1}{t_m - 1} d^m t, \]

then the following asymptotics holds true uniformly for $v, v'$ in any compact subset of $C$.

(I) For $|u| \neq \sqrt{\delta_1 \cdots \delta_m}$ and $u \neq 0$,

\[ Y \sim -i^{m \pi} \left( \frac{2\pi}{N} \right)^{(m-1)/2} \frac{\text{sign}(\delta_m - |u|^2 \xi(u))}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}}} \frac{\sqrt{\xi(u)}}{2} \]

\[ \times \exp \left\{ \xi(u) \frac{v^\gamma}{\rho^2} - \frac{1}{2} \xi^2(u) \left( \frac{v^\gamma + v^\pi}{\rho^2} \right) \frac{\sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}}{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}} \right\} \]

\[ \times \exp \left\{ \sqrt{N} \xi(u) \frac{v^\gamma + v^\pi}{\rho} + N \xi(u) + N \sum_{k=1}^{m-1} \frac{(\delta_k - \delta_m)(1 - \ln \bar{s}_k)}{} \right\}. \]

(II) For $|u| = \sqrt{\delta_1 \cdots \delta_m} \neq 0$,

\[ Y \sim i^{m \pi} \left( \frac{2\pi}{N} \right)^{(m-1)/2} \frac{1}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}}} \frac{\sqrt{\xi(u)}}{2} \]

\[ \times \exp \left\{ \xi(u) \frac{v^\gamma}{\rho^2} - \frac{1}{2} \xi^2(u) \left( \frac{v^\gamma + v^\pi}{\rho^2} \right) \frac{\sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}}{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}} \right\} \]

\[ \times \exp \left\{ \sqrt{N} \xi(u) \frac{v^\gamma + v^\pi}{\rho} + N \xi(u) + N \sum_{k=1}^{m-1} \frac{(\delta_k - \delta_m)(1 - \ln \bar{s}_k)}{} \right\} \]

\[ \times \text{erf} \left( \frac{\sqrt{\xi(u)}}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\bar{s}_k}}} \frac{v^\gamma + v^\pi}{\rho \sqrt{2 \delta_1 \cdots \delta_m}} \right). \]
Proof. Let \( \tilde{s}_k \) be defined in (4.7), write \( \tilde{s} = (\tilde{s}_1, \cdots, \tilde{s}_m) \). Then we know that the following inequality

\[
\text{Re} \{ p_1(t) \} > \text{Re} \{ p_1(\tilde{s}) \}
\]

holds for all \( t \in \gamma_1 \times \cdots \times \gamma_m \) except for \( \tilde{s} \), and also

\[
p_1(\tilde{s}) = -m |u|^2 \xi(u) - \sum_{k=1}^{m-1} (\delta_k - \delta_m) (1 - \ln \tilde{s}_k).
\]

Notice

\[
\frac{\partial p_1}{\partial t_k} = \begin{cases} -1 + (\delta_k - \delta_m) \frac{1}{t_k} + \frac{|u|^2 t_m}{t_1 \cdots t_{m-1} t_k}, & k < m, \\ -\frac{|u|^2}{t_1 \cdots t_{m-1}} + \delta_m \frac{1}{t_m}, & k = m, \end{cases}
\]

we have

\[
\frac{\partial p_1(\tilde{s})}{\partial t_k} = 0, \quad k = 1, \cdots, m - 1.
\]

On the other hand, for the Hessian matrix

\[
A = \left( \frac{\partial^2 p_1(\tilde{s})}{\partial t_k \partial t_j} \right)_{1 \leq k, j \leq m-1},
\]

where

\[
\frac{\partial^2 p_1(\tilde{s})}{\partial t_k \partial t_j} = \begin{cases} -|u|^2 \xi(u) \frac{1}{s_k}, & k \neq j, \\ -\frac{1}{s_k} - |u|^2 \xi(u) \frac{1}{s_k}, & k = j, \end{cases}
\]

simple manipulation gives the determinant

\[
\det(A) = (-1)^{m-1} \xi(u) (1 + \xi(u) |u|^2 \sum_{k=1}^{m-1} \frac{1}{\tilde{s}_k})
\]

and the inverse

\[
A^{-1} = -\text{diag}(\tilde{s}_1, \cdots, \tilde{s}_{m-1}) + \frac{|u|^2 \xi(u)}{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\tilde{s}_k}} 1_{(m-1) \times (m-1)},
\]

where \( 1_{(m-1) \times (m-1)} \) is the \( (m-1) \times (m-1) \) matrix with all entries 1. Hence if letting \( \eta = (\frac{\partial f(\tilde{s})}{\partial t_1}, \cdots, \frac{\partial f(\tilde{s})}{\partial t_{m-1}}) \) where

\[
\frac{\partial f(\tilde{s})}{\partial t_k} = \xi(u) \frac{w v^2 + v^2 u}{\rho} \frac{1}{s_k},
\]

then

\[
\eta A^{-1} \eta^T = -\xi^2(u) \frac{(w v^2 + v^2 u)^2}{\rho^2} \frac{1}{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{s_k}} \sum_{k=1}^{m-1} \frac{1}{s_k}.
\]

When \( |u| \neq \sqrt{\delta_1 \cdots \delta_m} \) and \( u \neq 0 \), let \( \alpha := \frac{\partial p_1}{\partial t_m} = \delta_m - |u|^2 \xi(u) \), application of Theorem 2.1 shows

\[
\Upsilon \sim (-1)^m \pi \frac{2 \pi}{N} (m-1)/2 \xi(u) e^{\frac{w v^2 + v^2 u}{\rho^2}} e^{\sqrt{\xi(u) \frac{w v^2 + v^2 u}{\rho^2}}} \\
\times e^{N m |u|^2 \xi(u) + N \sum_{k=1}^{m-1} (\delta_k - \delta_m) (1 - \ln s_k)} e^{\frac{1}{2} \eta A^{-1} \eta^T \text{sign}(\text{Re} \{ \alpha \})} \sqrt{\det(A)}
\]

from which Statement 1 follows.
When \(|u| = \sqrt{\delta_1 \cdots \delta_m} \neq 0\), we then have
\[
\frac{\partial p_1(\hat{s})}{\partial t_k} = 0, \quad k = 1, \ldots, m.
\]

Write
\[
\beta := \left( \frac{\partial^2 p_1(\hat{s})}{\partial t_1 \partial t_m}, \ldots, \frac{\partial^2 p_1(\hat{s})}{\partial t_{m-1} \partial t_m} \right) = |u|^2 \xi(u) \left( \frac{1}{\hat{s}_1}, \ldots, \frac{1}{\hat{s}_{m-1}} \right),
\]
and
\[
\alpha' := \frac{\partial^2 p_1(\hat{s})}{\partial t^2_m} = -\delta_m, \quad \eta_m := \frac{\partial f(\hat{s})}{\partial t_m} = -\xi(u) \frac{u v' + v \pi}{\rho}.
\]

Following Theorem 2.2, we obtain
\[
\Upsilon \sim (-1)^{m-1} \left( \frac{2\pi}{N} \right)^{m-1/2} \xi(u) e^{\frac{i\pi}{2} \xi(u)} \sum_{k=1}^{m-1} \frac{1}{\xi(u)} e^{\frac{1}{2} \eta A^{-1} \eta^T} \operatorname{sign} \left( \arg \left( \alpha' \right) \right) \sqrt{\det(A)}
\times e^{N m |u|^2 \xi(u) + N \sum_{k=1}^{m-1} (\delta_k - \delta_m)(1 - \ln \hat{s}_k) i \pi} \frac{1}{|t_m| - 1} d^{m}t,
\]
from which Statement (II) follows.

Obviously, the asymptotics holds true uniformly for \(v, v'\) in any compact subset of \(\mathbb{C}\).

\[\square\]

Similar calculations as in the proof of Lemma 4.3 may afford us the asymptotics corresponding to the function \(p_2(t)\).

**Lemma 4.4.** With the same notation and assumptions as in Lemma 4.2, let
\[
\Phi = (z^2)^a m \text{ P.V.} \int_{\gamma_1 \times \cdots \times \gamma_m} q(t) e^{-\sqrt{N} f(t)} e^{-N p_2(t)} \frac{1}{t_m - 1} d^{m}t,
\]
then the following asymptotics holds true uniformly for \(v, v'\) in any compact subset of \(\mathbb{C}\).

(I) For \(|u| \neq \sqrt{(1 + \delta_1) \cdots (1 + \delta_m)}\) and \(u \neq 0\),
\[
\Phi \sim -i m \pi \left( \frac{2\pi}{N} \right)^{m-1/2} \frac{\operatorname{sign}(1 + \delta_m - |u|^2 \xi(u))}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\xi_k}}} \sqrt{\xi(u)}
\times \exp \left\{ \frac{\xi(u) (uv' + v \pi)}{\rho^2} - \frac{1}{2} \frac{\xi^2(u)}{\rho^2} \left( uv' + v \pi \right)^2 \frac{\sum_{k=1}^{m-1} \frac{1}{\xi_k}}{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\xi_k}} \right\}
\times \exp \left\{ \sqrt{N} \xi(u) \frac{uv' + v \pi}{\rho} + N m |u|^2 \xi(u) + N \sum_{k=1}^{m-1} (\delta_k - \delta_m)(1 - \ln \hat{s}_k) \right\}.
\]
(II) For \(|u| = \sqrt{(1 + \delta_1) \cdots (1 + \delta_m)}\),

\[
\Phi \sim \pi^{m} \left(\frac{2\pi}{N}\right)^{(m-1)/2} \frac{1}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\delta_k}}} \sqrt{\xi(u)}
\]

\[
\times \exp \left\{ \frac{\xi(u) \nu \bar{v} - \frac{1}{2} \xi^2(u) (\nu \bar{v} + \nu \bar{v})^2}{\rho^2} \sum_{k=1}^{m-1} \frac{1}{\delta_k} \right\}
\]

\[
\times \exp \left\{ \sqrt{N} \xi(u) \frac{\nu \bar{v} + \nu \bar{v}}{\rho} + Nm \frac{1}{2} \xi(u) + N \sum_{k=1}^{m-1} (\delta_k - \delta_m) (1 - \ln \delta_k) \right\}
\]

\[
\times \text{erf} \left( \frac{\sqrt{\xi(u)} \sum_{k=1}^{m-1} \frac{1}{\delta_k} \rho \sqrt{2(1 + \delta_1) \cdots (1 + \delta_m)} \nu \bar{v} + \nu \bar{v}}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\delta_k} \rho \sqrt{2(1 + \delta_1) \cdots (1 + \delta_m)}}} \right).
\]

4.2. Proofs of Theorems 1.2 & 1.3 We are now ready to prove the limiting eigenvalue density and local universality in the parameter-varying case.

Proof of Theorems 1.2 Taking \(v = 0\) in Lemma 4.1 we have

\[
w_m(N^{m/2}) \sim \sqrt{\xi(u)} \left| z \right|^{2a_m} \left(\frac{2\pi}{N}\right)^{(m-1)/2} \prod_{k=1}^{m} \frac{N^{a_k}}{\Gamma(a_k + 1)}
\]

\[
\times \frac{1}{\pi \sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\delta_k}}} \exp \left\{ -Nm \frac{1}{2} \xi(u) \right\}
\]

\[
\times \exp \left\{ N \sum_{k=1}^{m-1} (\delta_k - \delta_m) \left(1 - \ln (\delta_k - \delta_m + |u|^2 \xi(u)) \right) \right\}.
\]

Taking \(v, v' = 0\) in Lemmas 4.2, 4.3 and 4.4 we get the large \(N\) asymptotics of (4.9)

\[
T_N(N^{m/2}, N^{m/2}) \sim \pi \left| z \right|^{-2a_m} \sqrt{\xi(u)} \left(\frac{2\pi}{N}\right)^{(m-1)/2} \prod_{k=1}^{m} \frac{\Gamma(a_k N + 1)}{2\pi N^{a_k} N}
\]

\[
\times \exp \left\{ N \sum_{k=1}^{m-1} (\delta_k - \delta_m) \left(1 - \ln (\delta_k - \delta_m + |u|^2 \xi(u)) \right) \right\}
\]

\[
\times \exp \left\{ Nm \frac{1}{2} \xi(u) \right\} \frac{\chi\{z: \sqrt{1 + \delta_1 \cdots (1 + \delta_m)} \leq |z| < \sqrt{(1 + \delta_1) \cdots (1 + \delta_m)}\}}{\sqrt{1 + |u|^2 \xi(u) \sum_{k=1}^{m-1} \frac{1}{\delta_k}}}.
\]

Since \(R_{N,1}(N^{m/2}) = w_m(N^{m/2}) T_N(N^{m/2}, N^{m/2})\) and \(z = u\), combination of (4.25) and (4.26) completes the proof.

Proof of Theorem 1.3 Let

\[
\psi_N(v) = \exp \left\{ \delta_m \sqrt{N} \frac{u \bar{v} - v \bar{v}}{2 |u|^2 \rho} - \sqrt{N} \xi_m(u) \frac{u \bar{v} - v \bar{v}}{2p} + \frac{\delta_m (u \bar{v})^2 - (v \bar{v})^2}{4 |u|^4 \rho^2} \right\}
\]

\[
\times \exp \left\{ \frac{1}{4} \xi_m(u) \left( \frac{(u \bar{v})^2 - (v \bar{v})^2}{\rho^2} \sum_{k=1}^{m-1} \frac{\delta_k - \delta_m + |u|^2 \xi_m(u)}{\delta_k - \delta_m + |u|^2 \xi_m(u)} \right) \right\}.
\]
and denote an $n \times n$ matrix by $D = \text{diag}(\psi_N(v_1), \ldots, \psi_N(v_n))$.

In the bulk, combining Lemma 4.1, Lemma 4.2, Statement (I) in Lemma 4.3 and (4) in Lemma 4.4, we obtain

$$
\psi_N(v_k)K_N(N^{m/2}z_k, N^{m/2}z_j)\psi_N^{-1}(v_j) \sim N^{-(m-1)} \frac{1}{\pi} \rho^2 e^{-\frac{1}{2}(|v_k|^2+|v_j|^2-2v_kv_j)}.
$$

Furthermore,

$$
R_{N,n}(N^{m/2}z_1, \ldots, N^{m/2}z_n) = \det \left(D(K_N(N^{m/2}z_k, N^{m/2}z_j))^{-1}\right)
\sim N^{-(m-1)} \rho^2 e^{-\frac{1}{2}(|v_k|^2+|v_j|^2-2v_kv_j)}.
$$

This completes the bulk limit of Theorem 1.3.

Likewise, combining Lemmas 4.1, 4.2, 4.3 and 4.4 we can prove the inner and outer edge cases.

### 5. Products of truncated unitary matrices

We take the same procedure as in Section 4 to tackle the products of independent truncated unitary matrices $X^{(m)} = X_mX_{m-1} \cdots X_1$ where each $X_k$ has the joint probability density proportional to

$$(\det (X_k^*X_k))^{az}(\det (I_N - X_k^*X_k))^{L_k-N}1_{\{I_N - X_k^*X_k > 0\}},$$

where all $a_k > -1$ and $L_k \geq 0$. The joint eigenvalue density function of $X^{(m)}$ reads

$$P_N(z_1, \ldots, z_N) = \frac{1}{N!} \det (K_N(z_j, z_k))_{1 \leq j, k \leq N},$$

where the correlation kernel equals to

$$K_N(z, z') = \sqrt{w_m(z)w_m(z')} T_N(z, z')$$

with all $|z| < 1$, see [1] [3] [22]. Further, the $n$-point correlation functions can be expressed as

$$R_{N,n}(z_1, \ldots, z_n) = \det (K_N(z_j, z_k))_{1 \leq j, k \leq n}.$$ 

If letting $a_k = \sigma_kN + b_k$ and $L_k = \tau_kN$ with $\sigma_1, \ldots, \sigma_m \geq 0$ and $\tau_1, \ldots, \tau_m > 0$, the weight function can be written as a high-dimensional integral (cf. Section 2.2 [3] and Eq. (99) [22])

$$w_m(z) = \frac{2^{m-1}}{\pi} \prod_{k=1}^m \frac{\Gamma((\sigma_k + \tau_k)N + b_k + 2)}{\Gamma(\sigma_kN + b_k + 1)\Gamma(\tau_kN + 1)} e^{-Np(r)}q(r)dr^{m-1}r,$$

where

$$p(r) = -\sum_{k=1}^{m-1} (2(\sigma_k - \sigma_m)\ln r_k + \tau_k \ln(1 - r_k^2) + \tau_m \ln \left(1 - \frac{|z|^2}{\prod_{k=1}^{m-1} r_k^2}\right)),$$

and

$$q(r) = \prod_{k=1}^{m-1} r_k^{2(b_k-b_m)-1}.$$

}\]
Also, the truncated series equals to

\[ T_N(z, z') = \prod_{k=1}^{m} \frac{\Gamma(\sigma_k N + b_k + 1)}{\Gamma((\sigma_k + \tau_k)N + b_k + 2)} \sum_{l=0}^{N-1} \frac{\prod_{k=1}^{m} \Gamma((\sigma_k + \tau_k)N + b_k + l + 2)}{\Gamma(\sigma_k N + b_k + l + 1)} (z z')^l. \]

\[ (5.8) \]

5.1. Integral representations. As in the Ginibre case we first rewrite the truncated series \( T_N(z, z') \) as a multivariate integral.

Proposition 5.1. For a fixed nonzero complex number \( u \), let \( \rho = \rho(u) \neq 0 \). Introduce the rescaling variables

\[ z = u + \frac{v}{\rho \sqrt{N}}, \quad z' = u + \frac{v'}{\rho \sqrt{N}}, \]

where \( v, v' \) lies in a compact set of \( \mathbb{C} \). Then

\[ T_N(z, z') = N^{2m + \sum_{k=1}^{m} \tau_k} \rho e^{-(\sigma_m N + b_m)(2\pi i) - m} \prod_{k=1}^{m} \frac{\Gamma(\sigma_k N + b_k + 1)}{\Gamma((\sigma_k + \tau_k)N + b_k + 2)} \]

\[ \times \int_{(0, \infty)^m \times C_1 \times \cdots \times C_m} Q(t) e^{-\sqrt{N}F(t)} e^{-NP_1(t) - e^{-NP_2(t)}} t_{m+1} \cdots t_{2m-1} d^{2m} t. \]

\[ (5.10) \]

where

\[ P_1(t) = \sum_{k=1}^{m} (t_k - (\sigma_k - \sigma_m + \tau_k) \ln t_k) - \sum_{k=1}^{m-1} (t_{m+k} - \sigma_k \ln t_{m+k}) \]

\[ - (t_1 \cdots t_m) |u|^2 t_{2m} + \sigma_m \ln t_{2m}, \]

\[ (5.11) \]

\[ P_2(t) = P_1(t) + \ln (t_{m+1} \cdots t_{2m}), \]

\[ (5.12) \]

\[ Q(t) = \prod_{k=1}^{m} t_k^{b_k - b_m + 1} \prod_{k=1}^{m} t_{m+k}^{b_k - b_m} e^{t_{2m} t_1 \cdots t_m \frac{\tilde{w}^2 + \bar{v} \bar{w}}{\rho}}, \]

\[ (5.13) \]

\[ F(t) = -t_{2m} t_1 \cdots t_m \frac{u \tilde{w}^2 + v \bar{w}}{\rho}. \]

\[ (5.14) \]

Here \( C_k \) is a path first going from negative infinity to \( r_k e^{i(-\pi + \theta_0)} \) (0 < \( \theta_0 < \pi/2 \)) along the line parallel to the x-axis, then going anticlockwise along the circle with radius of \( r_k \) to \( r_k e^{i(\pi - \theta_0)} \) and returning to negative infinity along the line parallel to the x-axis. The radius \( r_k \) will be chosen properly as required.
Proof. Using integral representations of reciprocal Gamma functions (3.8) and Gamma functions, we find

\[
T_{N}(z, z') = \prod_{k=1}^{m} \frac{\Gamma(\sigma_k N + b_k + 1)}{\Gamma((\sigma_k + \tau_k) N + b_k + 2)} \sum_{l=0}^{N-1} (\bar{z} \bar{z}')^{l} \prod_{k=1}^{m} \int_{(0, \infty)} t^{(\sigma_k + \tau_k) N + b_k + l + 1} e^{-t_k} dt_k
\]

\[
\times \prod_{k=1}^{m} \frac{1}{2\pi i} \int_{C_k} t^{-(\sigma_k N + b_k + l + 1)} e^{t_k + l} dt_{m+k}
\]

\[
= (2\pi i)^{-m} \prod_{k=1}^{m} \frac{\Gamma(\sigma_k N + b_k + 1)}{\Gamma((\sigma_k + \tau_k) N + b_k + 2)} \int_{(0, \infty)^m \times C_1 \times \cdots \times C_m} 1 - \left( \frac{t_1 \cdots t_m \bar{z} \bar{z}'}{t_{m+k+1} \cdots t_{2m}} \right)^{N}
\]

\[
\times \prod_{k=1}^{m} \left( \frac{d(\sigma_k + \tau_k) N + b_k + 1}{e^{-t_k + t_{m+k}}} \right) d^{2m} t.
\]

Since

\[
\bar{z} \bar{z}' = |u|^2 + \frac{u \bar{u} + v \bar{v}}{\rho \sqrt{N}} + \frac{v \bar{v}}{\rho^2 N},
\]

taking change of variables \( t_k \to N t_k, \ k = 1, \cdots, 2m-1 \), and \( t_{2m} \to N t_{2m} t_1 \cdots t_{m} \bar{z} \bar{z}' \) for the large \( N \), we thus obtain the claimed result. □

5.2. Several lemmas. Without loss of generality, we assume that

\[
\sigma_m = \min \{ \sigma_k : k = 1, \cdots, m \}. \quad (5.15)
\]

For any \( 0 < |u| < 1 \), we know that there exists a unique root in the interval \((|u|, 1)\) for the algebraic equation

\[
x \prod_{k=1}^{m-1} \left( (\tau_k + \sigma_k - \sigma_m)(x - |u|^2) + \tau_m |u|^2 \right)
\]

\[
- \prod_{k=1}^{m-1} \left( (\sigma_k - \sigma_m)(x - |u|^2) + \tau_m |u|^2 \right) = 0. \quad (5.16)
\]

Let \( \xi(u) \) be such a root.

Now the asymptotics for the weight function can be stated as follows.

Lemma 5.2. Let

\[
s_k = \left( \frac{(\sigma_k - \sigma_m)(\xi(u) - |u|^2) + \tau_m |u|^2}{(\tau_k + \sigma_k - \sigma_m)(\xi(u) - |u|^2) + \tau_m |u|^2} \right)^{1/2}, \ k = 1, \cdots, m-1. \quad (5.17)
\]

and introduce a rescaling variable

\[
z = u + \frac{v}{\rho \sqrt{N}}, \quad (5.18)
\]
where $\rho$ is a real nonzero parameter depending on $u$. Then for $0 < |u| < 1$ as $N \to \infty$ we have

\[
w_m(z) \sim \left(\frac{2\pi}{N}\right)^{(m-1)/2} \prod_{k=1}^{m} \frac{\Gamma((\sigma_k + \tau_k)N + b_k + 2)}{\Gamma(\sigma_k N + b_k + 1)\Gamma(\tau_k N + 1)} |z|^{2(\sigma_m N+b_m)}\]

\[
\times \frac{1}{\pi\sqrt{(1 + \frac{\tau_m |u|^2 \xi(u)}{\xi(u) - |u|^2})}} \prod_{k=1}^{m} \frac{\tau_k}{(1 - s_k^2)^2} \prod_{k=1}^{m-1} s_k^{2(b_k - b_m) - 1}
\]

\[
\times \exp\left\{N\tau_m \ln \left(1 - \frac{1}{\xi(u)} \left(\frac{u\overline{v} + v\overline{u}}{\rho^{\sqrt{N}}} + |v|^2 \frac{1}{\rho^2 N}\right)\right) + N\tau_m \ln \left(1 - \frac{|u|^2}{\xi(u)}\right)\right\}
\]

\[
\times \exp\left\{\frac{1}{2} \left(\frac{\tau_m^2 e^2(u)}{(\xi(u) - |u|^2)^4} \left(\frac{u\overline{v} + v\overline{u}}{\rho^2}\right)^2 + \sum_{k=1}^{m-1} \frac{(1 - s_k^2)^2}{\tau_k s_k^2} \sum_{k=1}^{m-1} \frac{(1 - s_k^2)^2}{\tau_k s_k^2}\right)\right\}
\]

Proof. For $0 < |u| < 1$, if the variable $z$ in the function $p(r)$ of (5.6) is replaced by $u$, we can verify that $s = (s_1, \ldots, s_m)$ is its unique saddle point and is also a minimum point. Thus it suffices for us to analyze the behavior near the neighborhood of $s$. Noting (5.16) and (5.17), we always choose a small neighborhood of $s$ such that

\[
1 - \frac{|u|^2}{r_1^2 \cdots r_{m-1}^2} > 0
\]

Furthermore, by setting $z = u + \frac{v}{\rho^{\sqrt{N}}}$ one gets for $N$ large enough

\[
\prod_{k=1}^{m} \frac{\Gamma(\sigma_k N + b_k + 1)\Gamma(\tau_k N + 1)}{\Gamma(\sigma_k + \tau_k)N + b_k + 2} w_m(z)
\]

\[
= \frac{2^{m-1} |z|^{2(\sigma_m N+b_m)}}{\pi} \int_{[0,1]^{m-1}} q(r) e^{-\sqrt{N} f_N(r)} e^{-N p(r)} d^{m-1}r,
\]

where (for simplicity we use the same notation $p(r)$ as that in (5.6))

\[
p(r) = - \sum_{k=1}^{m-1} \left(2(\sigma_k - \sigma_m) \ln r_k + \tau_k \ln (1 - r_k^2) \right) + \tau_m \ln \left(1 - \frac{|u|^2}{\prod_{k=1}^{m-1} r_k^2} \right),
\]

\[
q(r) = \prod_{k=1}^{m-1} r_k^{2(b_k - b_m) - 1},
\]

and

\[
f_N(r) = -\sqrt{N} \tau_m \ln \left(1 - \frac{1}{r_1^2 \cdots r_{m-1}^2} \frac{|u|^2}{\prod_{k=1}^{m-1} r_k^2} \left(\frac{u\overline{v} + v\overline{u}}{\rho^{\sqrt{N}}} + |v|^2 \frac{1}{\rho^2 N}\right)\right).
\]

Next, we do some explicit calculations as follows. First, the Hessian matrix of $p(t)$ at $s$ reads off

\[
A = \left(\frac{\partial^2 p(s)}{\partial r_k \partial r_j}\right)_{1 \leq j, k \leq m-1},
\]

(5.23)
where
\[
\frac{\partial^2 \rho(s)}{\partial r_k \partial r_j} = \begin{cases} 4 \tau_m \frac{1}{\tau_j s_j} \frac{|u|^2 \xi(u)}{\xi(u) - |u|^2}, & k \neq j; \\ 4 \tau_k \frac{1}{(1+ s_k)^2} + 4 \tau_m \frac{1}{\tau_j s_j} \frac{|u|^2 \xi(u)}{\xi(u) - |u|^2}, & k = j. \end{cases} \tag{5.24}
\]

It is a positive definite matrix and the inverse is equal to \(A^{-1} = (A^*_{kj})\) where for \(k \neq j\)
\[
A^*_{kj} = -\frac{\frac{(1-s_k^2)^2}{\tau_k s_k} \tau_m |u|^2 \xi(u)}{\frac{1}{\tau_j s_j} \frac{\xi(u) - |u|^2}{\xi(u)} + \sum_{l \neq k} \frac{(1-s_l^2)^2}{\tau_l s_l}} \tag{5.25}
\]
and for \(k = j\)
\[
A^*_{kk} = \frac{(1-s_k^2)^2}{\tau_k} \left( 1 + \frac{\tau_m |u|^2 \xi(u)}{\xi(u) - |u|^2} \right) \frac{\sum_{l \neq k} (1-s_l^2)^2}{\tau_l s_l} \tag{5.26}
\]

Secondly, the determinant of the Hessian at \(s\) is equal to
\[
\det(A) = 4^{m-1} \left( 1 + \frac{\tau_m |u|^2 \xi(u)}{\xi(u) - |u|^2} \right)^2 \prod_{k=1}^{m-1} \frac{\tau_k}{(1-s_k^2)^2} \tag{5.27}
\]
and
\[
\eta := \lim_{N \to \infty} \nabla f_N(s) = -2 \frac{\tau_m \xi(u)}{\xi(u) - |u|^2} \frac{u \mathbf{\bar{v}} + v \mathbf{\bar{u}}}{\rho} \left( \frac{1}{s_1}, \ldots, \frac{1}{s_{m-1}} \right). \tag{5.28}
\]

We see that \(p(r) + \frac{1}{\sqrt{N}} f_N(r)\) has a positive lower bound on the region of integration except for a neighbourhood of \(s\) for sufficiently large \(N\). As in the proof of Theorem 2.1 (see Condition [iv] therein and Remark 2.4), the integral except for the part in that neighbourhood of \(s\) is exponentially decaying. Furthermore, Laplace’s approximation [37, p. 495] can be used to give
\[
w_m(z) \sim \frac{2^{m-1} |z|^{2(\sigma_m N + b_m)} \prod_{k=1}^m \frac{\Gamma((\sigma_k + \tau_k)N + b_k + 2)}{\Gamma(\sigma_k N + b_k + 1) \Gamma(\tau_k N + 1)}}{\pi} \times \left( \frac{2\pi}{N} \right)^{(m-1)/2} (\det(A))^{-1/2} q(s) e^{Np(s) - \sqrt{N} f_N(s)} e^{\frac{1}{2} N A^{-1} \eta^T} \tag{5.29}
\]
from which the desired result follows. \(\square\)

We now turn to consider the asymptotic of the truncated series given in (5.8). For \(u \neq 0\), let \(\zeta(u)\) be the unique positive solution of the algebraic equation
\[
\prod_{k=1}^m \frac{\sigma_k - \sigma_m + x|u|^2}{\sigma_k - \sigma_m + \tau_k + x|u|^2} - |u|^2 = 0. \tag{5.30}
\]

For \(1 \leq k \leq m\) and \(1 \leq j \leq m - 1\) set
\[
\hat{s}_k = \sigma_k - \sigma_m + \tau_k + \zeta(u) |u|^2, \quad \hat{s}_{m+j} = \sigma_j - \sigma_m + \zeta(u) |u|^2, \quad \hat{s}_{2m} = 1. \tag{5.31}
\]

Then we have the following lemma. Its proof is just the same as that of Lemma 4.2 and thus may be omitted.

**Lemma 5.3.** Suppose that \(u\) is a fixed nonzero complex number and \(\hat{s}_k\) is defined as in (5.31). Let \(\rho = \rho(u) \neq 0\) and introduce rescaling variables
\[
z = u + \frac{v}{\rho \sqrt{N}}, \quad z' = u + \frac{v'}{\rho \sqrt{N}} \tag{5.32}
\]
where \( v \) and \( v' \) lie in a compact set of \( \mathbb{C} \), then for sufficiently large \( N \) there exists \( c_0 > 0 \) such that

\[
T_N(z, z') = N^{2m + \sum_{k=1}^m \tau_k (\ell z')^{-(\sigma_k N + b_k)} (2\pi i)^{-m} \prod_{k=1}^m \frac{\Gamma(\sigma_k N + b_k + 1)}{\Gamma(\sigma_k N + \tau_k N + b_k + 2)} \\
\times \left( e^{-Np_1(\tilde{z}) - c_0 N} e^{-\sqrt{N} f(\tilde{z})} O(1) + \int_{\gamma_1 \times \cdots \times \gamma_{2m}} q(t) e^{-\sqrt{N} f(t)} e^{-Np_1(t)} - e^{-Np_2(t)} \frac{t_2m - 1}{t_2m} d^{2m} t \right) (5.33)
\]

where

\[
p_1(t) = \sum_{k=1}^m (t_k - (\sigma_k - \sigma_m + \tau_k) \ln t_k) - \frac{t_1 \cdots t_m}{t_{m+1} \cdots t_{2m-1}} |u|^2 t_{2m} - \sum_{k=1}^{m-1} (t_{m+k} - (\sigma_k - \sigma_m) \ln t_{m+k}) + \sigma_m \ln t_{2m},
\]

\[
p_2(t) = p_1(t) + \ln t_{2m},
\]

\[
q(t) = \left( \prod_{k=1}^m t_k^{\tilde{b}_k-b_m+1} \right) \left( \prod_{k=1}^{m-1} t_{m+k}^{-(b_k-b_m+1)} \right) t_{2m}^{-b_m} e^{\frac{t_1 \cdots t_m}{t_{m+1} \cdots t_{2m-1}} \frac{\mu^2}{\nu^2} t_{2m}},
\]

and

\[
f(t) = -\frac{t_1 \cdots t_m}{t_{m+1} \cdots t_{2m-1}} \frac{u \overline{\nu} + \nu \overline{u}}{\rho} t_{2m}.
\]

Here \( \gamma_k = \{ t_k : -\varepsilon_0 < t_k - \tilde{s}_k < \varepsilon_0 \} \) and \( \gamma_{m+k} = \{ t_{m+k} : |t_{m+k}| = \tilde{s}_{m+k}, |t_{m+k} - \tilde{s}_{m+k}| < \varepsilon_0 \} \) for some \( \varepsilon_0 > 0 \) \( (k = 1, \ldots, m) \). Moreover, both \( \text{Re} \{ p_1(t) \} \) and \( \text{Re} \{ p_2(t) \} \) attain their unique minimum over \( \gamma_1 \times \cdots \times \gamma_{2m} \) at the point \( \tilde{s} = (\tilde{s}_1, \cdots, \tilde{s}_{m-1}, \tilde{s}_{2m}) \).

**Lemma 5.4.** With the same notation and assumptions as in Lemma 5.3, let

\[
\mathbf{Y} = \text{P.V.} \int_{\gamma_1 \times \cdots \times \gamma_{2m}} q(t) e^{-\sqrt{N} f(t)} e^{-Np_1(t)} \frac{1}{t_{2m}} d^{2m} t,
\]

then the following asymptotics holds true uniformly for \( v, v' \) in any compact subset of \( \mathbb{C} \).
Proof. For $|u| \neq \sqrt{\frac{\sigma_1 \cdots \sigma_m}{(\sigma_1 + \tau_1) \cdots (\sigma_m + \tau_m)}}$, we have

\[
\Upsilon \sim -i^m \pi (2\pi/N)^{(2m-1)/2} \frac{\text{sign}(\sigma_m - \zeta(u) |u|^2)}{\pi \sqrt{(1 - \zeta(u) |u|^2)(\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}})}) \prod_{k=1}^{2m-1} \frac{1}{s_k}}
\]

\[
\times \exp \left\{ -N \sum_{k=1}^{m} (\tilde{s}_k - (\sigma_k - \sigma_m + \tau_k) \ln \tilde{s}_k) + N\zeta(u) |u|^2 \right\}
\]

\[
\times \exp \left\{ N \sum_{k=1}^{m-1} (\tilde{s}_{m+k} - (\sigma_k - \sigma_m) \ln \tilde{s}_{m+k}) - N\sigma_m \right\}
\]

\[
\times \exp \left\{ \sqrt{N}\zeta(u) \frac{u\overline{\nu} + v\overline{\mu}}{\rho} \prod_{k=1}^{m} \tilde{s}_k^{b_k - b_{m+1}} \prod_{l=1}^{m-1} \tilde{s}_l^{-(b_l - b_{m+1})} e^{\zeta(u) \frac{u\overline{\nu}}{\rho}} \right\}
\]

\[
\times \exp \left\{ \frac{1}{2} \zeta^2(u) \frac{(u\overline{\nu} + v\overline{\mu})^2}{\rho^2} \frac{\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}}}{1 - \zeta(u) |u|^2 (\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}})} \right\}
\]

\[
\times \text{erf} \left( \frac{\sqrt{\zeta(u)}}{\sqrt{1 - \zeta(u) |u|^2 (\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}})}} \frac{u\overline{\nu} + v\overline{\mu}}{\rho \sqrt{2 |u|}} \right)
\]
Notice

\[
\frac{\partial p_1(t)}{\partial t_k} = 1 - \left(\sigma_k - \sigma_m + \tau_k\right) \frac{1}{t_k} - \frac{1}{t_k} t_1 \cdots t_m |u|^2 t_{2m}, \quad 1 \leq k \leq m;
\]

\[
\frac{\partial p_1(t)}{\partial t_{m+k}} = -1 + (\sigma_k - \sigma_m) \frac{1}{t_k} + \frac{1}{t_k} t_1 \cdots t_m |u|^2 t_{2m}, \quad 1 \leq k < m;
\]

\[
\frac{\partial p_1(t)}{\partial t_{2m}} = \frac{t_1 \cdots t_m |u|^2}{t_{m+1} \cdots t_{2m-1}} + \frac{\sigma_m}{t_{2m}},
\]

we have

\[
\frac{\partial p_1(\bar{s})}{\partial t_k} = 0, \quad k = 1, \ldots, 2m - 1.
\]

On the other hand, for the Hessian matrix

\[
A = \left( \frac{\partial^2 p_1(\bar{s})}{\partial t_k \partial t_j} \right)_{1 \leq k, j \leq 2m-1}
\]

(5.39)

where

\[
\frac{\partial^2 p_1(\bar{s})}{\partial t_k \partial t_j} = \begin{cases} 
- \frac{1}{s_k} \zeta(u) |u|^2, & \text{if } 1 \leq k \neq j \leq m \text{ or } m < k \neq j < 2m; \\
\frac{1}{s_k} \zeta(u) |u|^2, & \text{if } 1 \leq k \leq m < j < 2m; \\
\frac{1}{s_k} - \frac{1}{s_j} \zeta(u) |u|^2, & \text{if } 1 \leq k = j \leq m; \\
- \frac{1}{s_k} - \frac{1}{s_j} \zeta(u) |u|^2, & \text{if } m < k = j < 2m,
\end{cases}
\]

(5.40)

simple manipulation gives the determinant

\[
\det(A) = (-1)^{m-1} \left(1 - \zeta(u) |u|^2 \left(\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_m+l}\right)\right) \prod_{k=1}^{2m-1} \frac{1}{s_k}
\]

(5.41)

and the inverse

\[
A^{-1} = \text{diag}(\bar{s}_1, \cdots, \bar{s}_m, -\bar{s}_{m+1}, \cdots, -\bar{s}_{2m-1})
\]

\[
+ \frac{\zeta(u) |u|^2}{1 - \zeta(u) |u|^2 \left(\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_m+l}\right)} 1_{(2m-1) \times (2m-1)},
\]

(5.42)

where $1_{(2m-1) \times (2m-1)}$ is a $(2m - 1) \times (2m - 1)$ matrix with all entries 1.

Write $\eta = \left( \frac{\partial f(\bar{s})}{\partial t_1}, \cdots, \frac{\partial f(\bar{s})}{\partial t_{2m-1}} \right)$ where

\[
\frac{\partial f(\bar{s})}{\partial t_k} = \begin{cases} 
- \zeta(u) \frac{u \bar{\nu} + \nu \bar{\pi}}{\rho} \frac{1}{s_k}, & \text{if } k = 1, \cdots, m, \\
\zeta(u) \frac{u \bar{\nu} + \nu \bar{\pi}}{\rho} \frac{1}{\bar{s}_k}, & \text{if } k = m + 1, \cdots, 2m - 1,
\end{cases}
\]

(5.43)

then

\[
\eta A^{-1} \eta^T = \zeta^2(u) \left(\frac{u \bar{\nu} + \nu \bar{\pi}}{\rho^2} - \frac{\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_m+l}}{1 - \zeta(u) |u|^2 \left(\sum_{k=1}^{m} \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_m+l}\right)}\right).
\]

(5.44)

When $|u| \neq \sqrt{\frac{\sigma_1 \cdots \sigma_m}{(\sigma_1 + \tau_1) \cdots (\sigma_m + \tau_m)}}$, let

\[
\alpha = \frac{\partial p_1(\bar{s})}{\partial t_{2m}} = \sigma_m - \zeta(u) |u|^2,
\]

(5.45)
application of Theorem 2.1 gives
\[ \Upsilon \sim (-1)^m i \pi (2\pi/\lambda)^{(2m-1)/2} q(\hat{s}) e^{-\lambda p(\hat{s}) - \sqrt{\eta f(\hat{s})}} e^{\frac{1}{2} \eta A^{-1} \eta^T \text{sign} (\alpha)} \sqrt{\det A} \]  
(5.46)

from which Statement (I) follows.

If \( |u| = \sqrt{\frac{1}{\sigma_1 + \tau}} \cdots \frac{1}{\sigma_m + \tau} \neq 0 \), we then have
\[ \frac{\partial p(\hat{s})}{\partial t_k} = 0, \quad k = 1, \cdots, 2m. \]  
(5.47)

Write

\[ \beta = \zeta(u) |u|^2 \left( -\frac{1}{s_1}, \cdots, -\frac{1}{s_m}, \frac{1}{s_{m+1}}, \cdots, \frac{1}{s_{2m-1}} \right), \]  
(5.48)

and

\[ \alpha' = \frac{\partial^2 p(\hat{s})}{\partial t_{2m}^2} = -\sigma_m, \quad \eta_{2m} = \frac{\partial f(\hat{s})}{\partial t_{2m}} = -\zeta(u) \frac{u^T v + v \pi}{\rho}. \]  
(5.49)

By Theorem 2.2 we obtain

\[ \Upsilon \sim (-1)^{m-1} (2\pi/\lambda)^{m/2} q(\hat{s}) e^{-\lambda p(\hat{s}) - \sqrt{\eta f(\hat{s})}} e^{\frac{1}{2} \eta A^{-1} \eta^T} \frac{i\pi}{\sqrt{\det A}} \text{erf} \left( \frac{i \eta_{2m} - i \beta A^{-1} \eta^T}{\sqrt{2} \alpha' - 2 i \beta A^{-1} \beta} \right) \]  
(5.50)

from which Statement (II) follows.

Obviously, the asymptotics holds true uniformly for \( v, v' \) in any compact subset of \( \mathbb{C} \).

\( \square \)

Similar calculations as in the proof of Lemma 5.4 may afford us the asymptotics corresponding to the function \( p_2(t) \).

**Lemma 5.5.** With the same notation and assumptions as in Lemma 5.3 let

\[ \Phi = \text{P.V.} \int_{\gamma_1 \times \cdots \times \gamma_{2m}} q(t) e^{-\sqrt{N} f(t)} e^{-N p_2(t)} \frac{1}{t_{2m} - 1} q(2m t), \]  
(5.51)

then the following asymptotics holds true uniformly for \( v, v' \) in any compact subset of \( \mathbb{C} \).

(I) For \( |u| \neq \sqrt{\frac{(1+\sigma_1) \cdots (1+\sigma_m)}{(1+\sigma_1+\tau) \cdots (1+\sigma_m+\tau)}} \),

\[ \Phi \sim \frac{-im \pi (2\pi/\sqrt{N})^{(2m-1)/2} \text{sign} (1 + \sigma_m - \zeta(u) |u|^2)}{\pi (1 - \zeta(u) |u|^2) \left( \sum_{k=1}^m \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}} \right) \prod_{k=1}^{2m-1} \frac{1}{s_k}} \times \exp \left\{ -N \sum_{k=1}^m (\tilde{s}_k - (\sigma_k - \sigma_m + \tau_k) \ln \tilde{s}_k) + N \zeta(u) |u|^2 \right\} \]

\[ \quad \times \exp \left\{ N \sum_{k=1}^{m-1} (\tilde{s}_{m+k} - (\sigma_k - \sigma_m) \ln \tilde{s}_{m+k}) - N \sigma_m \right\} \]

\[ \quad \times \exp \left\{ \sqrt{N} \zeta(u) \frac{u^T v + v \pi}{\rho} \right\} \prod_{k=1}^m \tilde{s}_{k-b_m+1} \prod_{l=1}^{m-1} \tilde{s}_{m+l-b_m+1} e^{\zeta(u) \frac{v^T v}{\rho^2}} \]

\[ \quad \times \exp \left\{ \frac{1}{2} \zeta^2(u) \frac{(u^T v + v \pi)^2}{\rho^2} \right\} \frac{1 - \zeta(u) |u|^2}{\left( \sum_{k=1}^m \frac{1}{s_k} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}} \right)} \]
For \(|u| = \sqrt{\frac{(1+\sigma_1)\cdots(1+\sigma_m)}{(1+\sigma_1+\tau_1)\cdots(1+\sigma_m+\tau_m)}}\),
\[
\Phi \sim \frac{\pi^{m} \pi(2\pi/N)(2m-1)/2}{\pi \sqrt{(1 - \zeta(u)|u|^{2}) \sum_{k=1}^{m} \frac{1}{s_{k}} - \sum_{k=1}^{m-1} \frac{1}{s_{m+k}}}} \prod_{k=1}^{2m-1} \frac{1}{\tau_{k}}
\times \exp \left\{-N \sum_{k=1}^{m} (\hat{s}_{k} - (\sigma_{k} - \sigma_{m} + \tau_{k}) \ln \hat{s}_{k}) + N\zeta(u)|u|^{2} \right\}
\times \exp \left\{N \sum_{k=1}^{m} (\hat{s}_{m+k} - (\sigma_{k} - \sigma_{m}) \ln \hat{s}_{m+k}) - N\sigma_{m} \right\}
\times \exp \left\{\sqrt{N\zeta(u)} \frac{|u|^m + v\pi}{\rho} \sum_{k=1}^{m} \frac{1}{s_{k}} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}} \right\}
\times \exp \left\{\frac{1}{2} \zeta^{2}(u) \frac{|u|^m + v\pi}{\rho^2} - \frac{1 - \zeta(u)|u|^{2}}{(\sum_{k=1}^{m} \frac{1}{s_{k}} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}})} \right\}
\times \exp \left\{-\frac{\sqrt{\zeta(u)}}{1 - \zeta(u)|u|^{2}} \left(\sum_{k=1}^{m} \frac{1}{s_{k}} - \sum_{l=1}^{m-1} \frac{1}{s_{m+l}} \right) \rho \sqrt{2} |u| \right\}.
\]

5.3. Scaling limits. Now, we are ready to prove the limiting eigenvalue density and local universality for products of truncated unitary matrices.

Notice that when \(0 < |u| < 1\) for the solution \(\xi(u)\) of the algebraic equation (5.16) and the solution \(\zeta(u)\) of (5.30) we have the following relation
\[
\zeta(u) = \frac{\tau_{m}}{\xi(u) - |u|^{2}}.
\]

In this case
\[
s_{k} = \sqrt{\frac{\hat{s}_{m+k}}{\hat{s}_{k}}}, \quad k = 1, \cdots, m - 1,
\]
where \(s_{k}\) and \(\hat{s}_{k}\) are defined respectively by (5.17) and (5.31).

Theorem 5.6. For the weight function \(w_{m}(z)\) given by (5.5), suppose that
\[
\sigma_{k}N + b_{k} > -1, \quad \sigma_{k} \geq 0 \quad \text{and} \quad \tau_{k} > 0 \quad \text{for} \quad k = 1, \ldots, m.
\]

For \(z \neq 0\), let \(\zeta_{m}(z)\) be the largest real root of algebraic equation in \(x\)
\[
|z|^{2} \prod_{k=1}^{m} (\sigma_{k} - \sigma_{m} + \tau_{k} + x |z|^{2}) - \prod_{k=1}^{m} (\sigma_{k} - \sigma_{m} + x |z|^{2}) = 0.
\]

Then the limiting eigenvalue density
\[
R_{1}(z) := \lim_{N \to \infty} \frac{1}{N} R_{N,1}(z)
= \frac{1}{\pi |z|^{2} \sum_{k=1}^{m} (\sigma_{k} - \sigma_{m} + \tau_{k} + |z|^{2}\zeta(z))} \frac{1}{\pi |z|^{2} \sum_{k=1}^{m} (\sigma_{k} - \sigma_{m} + |z|^{2}\zeta(z))}
\times \chi\left\{u : \sqrt{\frac{\tau_{m}}{\xi(u) - |u|^{2}}} < |u| < \sqrt{\frac{\tau_{m}}{\xi(u) - |u|^{2}}} \right\}(z)
\]
holds true for any complex number \(z\) such that \(0 < |z| < 1\).
Proof. Taking $v = 0$ in Lemma 5.2 we have

$$w_m(z) \sim \frac{(2\pi)^{(m-1)/2}}{\prod_{k=1}^{m} \Gamma((\sigma_k + \tau_k)N + b_k + 2) \Gamma(\sigma_k N + b_k + 1) \Gamma(\tau_k N + 1)} \frac{|z|^{2(\sigma_m N + b_m)}}{\prod_{k=1}^{m-1} s_k^{2(b_k - b_m) - 1}} \pi \sqrt{1 + \frac{\tau_m |u|^2 \xi(u)}{(\xi(u) - |u|)^2} \sum_{k=1}^{m-1} \frac{(1 - s_k^2)^2}{\tau_k s_k^2}} \prod_{k=1}^{m-1} \frac{\tau_k}{1 - s_k^2} \times \exp \left\{ N \sum_{k=1}^{m-1} \left( 2(\sigma_k - \sigma_m) \ln s_k + \tau_k \ln(1 - s_k^2) \right) + N \tau_m \ln \left( 1 - \frac{|u|^2}{\xi(u)} \right) \right\}. \quad (5.56)$$

Taking $v, v' = 0$ in Lemma 5.3, 5.4 and 5.5 we get the large $N$ asymptotics of (5.33)

$$T_N(z, z) \sim N^{2m + N} \sum_{k=1}^{m} \tau_k |z|^{-2(\sigma_m N + b_m)} \frac{(2\pi)^{-m}}{\prod_{k=1}^{m} \Gamma((\sigma_k + \tau_k)N + b_k + 2)} \times \frac{\pi (2\pi/N)^{(2m-1)/2}}{\sqrt{1 - \xi(u)} |u|^2 \sum_{k=1}^{m-1} \frac{\tau_k}{1 - \frac{1}{\tau_k s_k}}} \prod_{k=1}^{m-1} \frac{\tau_k}{1 - s_k^2} \times \exp \left\{ - N \sum_{k=1}^{m-1} \left( \tilde{s}_k - (\sigma_k - \sigma_m + \tau_k) \ln \tilde{s}_k \right) + N \tau_m \ln \left( \frac{|u|^2}{\xi(u)} \right) \right\} \times \exp \left\{ N \sum_{k=1}^{m-1} \left( \tilde{s}_m + k - (\sigma_k - \sigma_m) \ln \tilde{s}_m + k \right) \right\} \prod_{k=1}^{m-1} \tilde{s}_k^{b_k - b_m + 1} \prod_{k=1}^{m-1} \tilde{s}_k^{-(b_i - b_m + 1)} \times \chi \left\{ \psi \sqrt{\frac{\tilde{s}_1 \cdots \tilde{s}_m}{(\sigma_1 + \tau_1) \cdots (\sigma_m + \tau_m)}} |z| < u < \sqrt{\frac{(1 + \sigma_1) \cdots (1 + \sigma_m)}{(1 + \sigma_1 + \tau_1) \cdots (1 + \sigma_m + \tau_m)}} \right\}(u). \quad (5.57)$$

Noting $z = u$, since $R_{N,1}(z) = w_m(z)T_N(z, z)$, combination of (5.56) and (5.57) completes the proof.

Theorem 5.7. With the same notation as in Theorem 5.6 let

$$\rho = \frac{1}{|z|} \sqrt{\sum_{k=1}^{m} \frac{1}{\sigma_k - \sigma_m + \tau_k + |u|^2 \xi(u)} - \frac{1}{\sigma_k - \sigma_m + |u|^2 \xi(u)}} \quad (5.58)$$

and introduce rescaling variables

$$z_k = u + \frac{v_k}{\rho \sqrt{N}}, \quad k = 1, \ldots, n. \quad (5.59)$$

Then the following hold true uniformly for $v_1, \ldots, v_n$ in any compact subset of $\mathbb{C}$.

1. **Bulk limit.** For $\sqrt{\frac{\sigma_1 \cdots \sigma_m}{(\sigma_1 + \tau_1) \cdots (\sigma_m + \tau_m)}} < |u| < \sqrt{\frac{(1 + \sigma_1) \cdots (1 + \sigma_m)}{(1 + \sigma_1 + \tau_1) \cdots (1 + \sigma_m + \tau_m)}}$,

$$\lim_{N \to \infty} N^{-n} \rho^{-2n} R_{N,n}(z_1, \ldots, z_n) = \det \left( \frac{1}{\pi} e^{-\frac{1}{2}(|v_k|^2 + |v_j|^2 - 2u_k v_j)} \right)_{1 \leq k, j \leq n}. \quad (5.60)$$
(2) **Inner edge.** For $\delta_1, \ldots, \delta_m > 0$ and $u = \sqrt{\frac{\sigma_1 \cdots \sigma_m}{(\sigma_1 + \tau_1) \cdots (\sigma_m + \tau_m)}} e^{i\phi}$ with $0 < \phi < 2\pi$,
\[
\lim_{N \to \infty} N^{-n} \rho^{-2n} R_{N,n}(z_1, \ldots, z_n) = \det \left( \frac{1}{2\pi} e^{-\frac{1}{4}((v_k^2 + |v_j|^2 - 2v_k \pi))^2} \right)_{1 \leq k, j \leq n}.
\]
(3) **Outer edge.** For $u = \sqrt{\frac{(1 + \sigma_1) \cdots (1 + \sigma_m)}{(1 + \sigma_1 + \tau_1) \cdots (1 + \sigma_m + \tau_m)}} e^{i\phi}$ with $0 \leq \phi < 2\pi$,
\[
\lim_{N \to \infty} N^{-n} \rho^{-2n} R_{N,n}(z_1, \ldots, z_n) = \det \left( \frac{1}{2\pi} e^{-\frac{1}{4}((v_k^2 + |v_j|^2 - 2v_k \pi))^2} \right)_{1 \leq k, j \leq n}.
\]

**Proof.** Let
\[
\psi_N(v) = \exp \left\{ \frac{1}{4} \zeta^2(u) \left( \frac{(v \pi)^2 - (u \pi)^2}{\rho^2} - \sum_{k=1}^{m} \frac{1}{\pi_k} - \sum_{l=1}^{m-1} \frac{1}{\pi_{m+l}} \right) \right\} \times \exp \left\{ \frac{1}{2} \sqrt{N} \zeta(u) \frac{v \pi - u \pi}{\rho} + \sigma_m \sqrt{N} \frac{(v \pi)^2 - (u \pi)^2}{4 |u|^4 \rho^2} \right\}
\]
and denote an $n \times n$ matrix by $D = \text{diag}(\psi_N(v_1), \cdots, \psi_N(v_n))$.

In the bulk, combining Lemma 5.2, Lemma 5.3, Statement (I) in Lemma 5.4 and (I) in Lemma 5.5, we obtain
\[
\psi_N(v_k) K_N(z_k, z_j) \psi_N^{-1}(v_j) \sim N \frac{1}{n} \rho^2 e^{-\frac{1}{4}((v_k^2 + |v_j|^2 - 2v_k \pi))^2}.
\]
Furthermore,
\[
R_{N,n}(z_1, \ldots, z_n) = \det \left( D(K_N(z_k, z_j)) D^{-1} \right) \sim N^n \rho^{2n} \det \left( \frac{1}{\sqrt{n}} e^{-\frac{1}{4}((v_k^2 + |v_j|^2 - 2v_k \pi))^2} \right).
\]
This completes the bulk limit of the theorem.

Likewise, combining Lemmas 5.2, 5.3, 5.4 and 5.5, we can prove the inner and outer edge cases. \qed

**Remark 5.8.** Although we assume that all $\tau_k > 0$ in this section, our conclusions remain valid under the condition that at least one of the $\tau_k$’s is positive. Indeed, in the latter case the asymptotics of truncated series remains true and asymptotics of weight functions almost corresponds to the case of those $\tau_k > 0$.

**Acknowledgments.** The work of D.-Z. Liu was supported by the National Natural Science Foundation of China under grants 11301499 and 11171005, and by CUSF WK 0010000026. The first named author would like to thank Gernot Akemann for very helpful discussions on the first draft.
Appendix A. Determinant and inverse of one matrix

When calculating the Hessian matrix and the inverse we frequently encounter one type of matrix like

\[ A := A(a_1, \ldots, a_n) = \begin{pmatrix}
1 + a_1 & 1 & \cdots & 1 \\
1 & 1 + a_2 & \cdots & 1 \\
\vdots & \vdots & \ddots & \vdots \\
1 & 1 & \cdots & 1 + a_n
\end{pmatrix}. \]  

(A.1)

The determinant reads off

\[ \det(A) = a_1 a_2 \cdots a_n \left( 1 + \sum_{k=1}^{n} \frac{1}{a_k} \right). \]  

(A.2)

Moreover, if \( a_1 a_2 \cdots a_n \neq 0 \) and also \( 1 + \sum_{k=1}^{n} \frac{1}{a_k} \neq 0 \), then the inverse \( A^{-1} \) is equal to

\[ \begin{pmatrix}
\frac{1}{a_1} + \sum_{k \neq 1} \frac{1}{a_1 a_k} & -\frac{1}{a_1 a_2} & \cdots & -\frac{1}{a_1 a_n} \\
-\frac{1}{a_2 a_1} & \frac{1}{a_2} + \sum_{k \neq 2} \frac{1}{a_2 a_k} & \cdots & -\frac{1}{a_2 a_n} \\
\vdots & \vdots & \ddots & \vdots \\
-\frac{1}{a_n a_1} & -\frac{1}{a_n a_2} & \cdots & \frac{1}{a_n} + \sum_{k \neq n} \frac{1}{a_n a_k}
\end{pmatrix}. \]  

(A.3)

Equivalently,

\[ A^{-1} = -\frac{1}{1 + s} \text{diag} \left( \frac{1}{a_1}, \cdots, \frac{1}{a_n} \right) A \left( -a_1 + a_1 s, \ldots, -a_n + a_n s \right) \text{diag} \left( \frac{1}{a_1}, \cdots, \frac{1}{a_n} \right) \]  

(A.4)

where

\[ s = \sum_{k=1}^{n} \frac{1}{a_k}. \]  

(A.5)

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