Multi-matrix models at general coupling

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Abstract

The eigenvalue distribution of Hoppe’s two-matrix model is investigated in detail as a function of the model’s coupling. For small couplings it is a perturbed Wigner semicircle, while for large couplings it is a parabolic distribution which crosses over to a Wigner semicircle for eigenvalues within an approximately inverse coupling from the boundary of the distribution. The model is approximately commuting at large couplings and we find the joint eigenvalue distribution of the two matrices. We also study a related three-matrix model finding the corresponding three-dimensional eigenvalue distribution there also. The techniques developed here are more widely applicable to other multi-matrix models.

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(Some figures may appear in colour only in the online journal)

1. Introduction

Multi-matrix models play an important rôle in several branches of modern physics, especially string theory [1], the IKKT model [2] (and its lower dimensional variants [3]) and the BFFS and BMN models [4, 5]. They also describe the low energy dynamics of D-branes [6] and provide simple models of emergent geometry [7, 8] and emergent gravity [9, 10].

There are very few exactly solvable interacting multi-matrix models aside from Hoppe’s two-matrix model [11] which we analyse in this paper. This model plays a rôle similar to that of the two-dimensional Ising model in critical phenomena, being exactly solvable for many quantities whilst having a rich behaviour that is not easily amenable to exact analysis. It also gives the characteristic behaviour one can expect in a wider class of multi-matrix models. The model was introduced as a guide to the physics of quantised membranes by Hoppe [11] and has subsequently arisen in the low energy dynamics of D-branes [6] and in discussions of emergent geometry [12].

Although it is exactly solvable for the partition function, little is known about the eigenvalue distribution of Hoppe’s model. A remarkable analytic approach has been developed in [6], where the authors obtained analytic solutions for the model’s partition function and...
some of its main observables; however, these authors did not find a solution for the eigenvalue
distribution and currently a comprehensive study of the distribution is not available in the
literature. A study of the strong coupling limit of the distribution was initiated in [12], where
the authors showed that the model is commuting at strong coupling and has a parabolic
distribution. Furthermore, the authors of [12], showed that the one-dimensional distribution
can be used to calculate any correlator in the two-dimensional Hoppe’s model.

In [13] we studied the large coupling behaviour of Hoppe’s model. We established that the
matrices are approximately commuting at large coupling and the eigenvalue distribution of one
of the matrices obeys a parabolic distribution. In an appendix, we outlined the leading large
coupling corrections to this parabolic distribution. We also established that the rotationally
invariant 3-matrix model which reduces to Hoppe’s model when one of the matrices is
integrated out, has at large coupling a uniform joint eigenvalue distribution within a ball
of radius $R \approx (\frac{3\pi}{2g})^{\frac{1}{3}}$ where $g$ is the coupling of the model.

In this paper we pursue a more thorough investigation of Hoppe’s model and make
some further observations on its 3-matrix relative. Our main goal is to fully explore the
one-dimensional distribution at general coupling, which can be used to calculate correlation
functions in both Hoppe’s model and its 3-matrix model analogue.

The principal results of this paper are as follows.

- The eigenvalue distribution as a function of coupling, $g$, with perturbative expressions for
  large and small couplings.
- The eigenvalue density of one matrix can be ‘lifted’ to give rotationally invariant two- and
  three-dimensional distributions, which for large $g$ become the eigenvalue distributions for
  the two -matrix model and its three-matrix relative, respectively.
- The unique rotationally invariant ‘lift’ to two dimensions is, for large coupling, a
  hemispherical distribution with a finite eigenvalue density at the boundary.
- The unique rotationally invariant ‘lift’ to three dimensions is the uniform distribution [13];
  however for any finite coupling, the ‘lifted’ distribution grows in the shell $1/g \sim r < R$
  and diverges at the boundary. When reduced to the one-dimensional distribution this
  corresponds to a crossover to the Wigner distribution as the boundary is approached.

The structure of the paper is as follows.

In section 2 we introduce Hoppe’s two-matrix model, expand around a background of
diagonal matrices and gauge fix so that one linear combination of the matrices is diagonal. We
then integrate out all the remaining modes to obtain an effective action for these longitudinal
modes (eigenvalues of the diagonalized matrix). We then average over the arbitrary unit vector
selecting the diagonalized matrix to get an integral equation for a rotationally invariant two-
dimensional distribution. We call this distribution the two-dimensional ‘lift’ of the eigenvalue
distribution. The remainder of the section deals with analysing this ‘lifted’ integral equation
for weak and strong coupling. We establish that at weak coupling the solution is a uniform
distribution while at strong coupling it gives a hemispherical distribution. The hemispherical
lifted distribution in turn implies a parabolic eigenvalue distribution for the eigenvalue
distribution of a single matrix.

Section 3 considers the one-dimensional eigenvalue distribution and begins by developing
perturbation theory around weak coupling. At zero coupling the eigenvalue distribution is the
Wigner semicircle and we show that up to order $(Rg)^6$ (where $R$ is the extent of the distribution
and $g$ the coupling) the distribution is a Wigner semicircle modified by polynomials in $\eta = x/R$
(see equation (64)). Section 3.2 then develops perturbation theory for large coupling where
the leading form of the distribution at large $g$ is a parabola. An analytic form for the leading
correction to the parabolic distribution is obtained. It is then shown that this reproduces the
exact asymptotic growth of the observable \( v = g^2 < \frac{1}{N} (X^2) > \), for large \( g \), as obtained from an exact expression found in [6].

In section 3.3 we develop a numerical technique based on the Multhopp–Kalandyia method [14] to find the eigenvalue distribution for arbitrary couplings and verify our analytic approximations for weak and strong couplings giving the regime of validity of each of them.

Section 4 demonstrates that given a \( d-1 \)-dimensional distribution one can determine the rotational distribution ‘lifted’ to \( d \) dimensions. It establishes that the uniform distribution is the ‘lift’ of the Wigner semicircle and that lifting the parabolic distribution with its leading correction, equation (64), leads to a truncated hemispherical distribution (see figure 5).

Section 5 discusses a 3-matrix variant of Hoppe’s two-matrix model which at large coupling was shown in [13] to have a uniform eigenvalue distribution within a solid ball of dimensions. It establishes that the uniform distribution is established. It is shown that quite generally the rotationally invariant \( \rho \) coupling was shown in [13] to have a uniform eigenvalue distribution within a solid ball of rotational distribution ‘lifted’ to \( d \)-dimensional model, from which many properties can be extracted exactly.

The main strategy for solving the model is to reduce it to a one-dimensional integral equation at large coupling, while the second, appendix B, deals with the large \( g \) asymptotics of the exact radial extent of the eigenvalue distribution \( R(g) \) and the large \( g \) asymptotics of the observable \( v \).

2. The two-matrix model

The principal model that we focus on in this paper is the two-dimensional mass regulated model first considered by Hoppe [11]:

\[
Z = \int DXDY e^{-N[X^2 + Y^2 - x^2 (X^2)]}.
\]  

Our main interest is in the properties of this model at strong coupling, when it is in a nearly commuting phase [12]. The main strategy for solving the model is to reduce it to a one-dimensional model, from which many properties can be extracted exactly.

However, we will first use the approach of [13] and study the two-matrix model directly by obtaining a two-dimensional distribution, which in the commuting phase coincides with the joint eigenvalue distribution of the matrices. To this end we split the matrices as:

\[
X_{ij} = x_{ij}^1 \delta_{ij} + a_{ij}^1; \quad X_{ij} = x_{ij}^2 \delta_{ij} + a_{ij}^2; \quad \tilde{x}_i = (x_i^1, x_i^2); \quad \tilde{a}_ij = (a_{ij}^1, a_{ij}^2). \]

Consider a constant unit vector \( \tilde{n} = (n^1, n^2) \) and define:

\[
\tilde{x}^i = \tilde{n}(\tilde{x}, \tilde{x}); \quad \tilde{x}^i = (\tilde{1} - \tilde{n}\tilde{n}).\tilde{x}; \quad \tilde{a}^i = \tilde{n}(\tilde{n}, \tilde{a}); \quad \tilde{a}^i = (\tilde{1} - \tilde{n}\tilde{n}).\tilde{a}. \]

Now we can use the \( SU(N) \) symmetry of the matrix model to fix the gauge:

\[
\tilde{n} \tilde{a}_ij = 0. \]

\[\text{For large } g \text{ we have } \left( \frac{1}{2g} (|X, Y|)^2 \right) \approx \frac{1}{2g} - \frac{1}{3g} (\frac{3g}{2})^{3/2}, \text{ and so } X \text{ and } Y \text{ commute for } g \to \infty.\]
After integrating out the perpendicular elements of the matrices $\vec{x}$ and $\vec{a}$ the resulting effective action for $(\vec{n}, \vec{x})$ is [13]:

$$S_{\text{eff}}[\vec{x}] = \frac{1}{N} \sum_{i=1}^{N} (\vec{n} \cdot \vec{x}_i)^2 - \frac{1}{2N} \sum_{i,j=1}^{N} \log \left[ \frac{(\vec{n} \cdot (\vec{x}_i - \vec{x}_j))^2}{1 + g^2 (\vec{n} \cdot (\vec{x}_i - \vec{x}_j))^2} \right].$$

(5)

Next, we consider, for large $N$, the continuous limit of equation (5) and define a rotationally invariant two-dimensional distribution $\rho(\vec{x})$ so that (5) becomes

$$S_{\text{eff}}[\rho(\vec{x})] = \int d^2x \rho(\vec{x}) (\vec{n} \cdot \vec{x})^2 - \frac{1}{2} \int \int d^2 x \, d^2 x' \rho(\vec{x}) \rho(\vec{x}') \log \left[ \frac{(\vec{n} \cdot (\vec{x} - \vec{x}'))^2}{1 + g^2 (\vec{n} \cdot (\vec{x} - \vec{x}'))^2} \right]$$

$$+ \mu \left( \int d^2 x \rho(\vec{x}) - 1 \right).$$

(6)

Note that in general the matrices $X^\mu$ do not commute and $\rho(\vec{x})$ is a rotationally invariant ‘lifted’ version of the one-dimensional distribution of $\vec{n} \cdot \vec{x}$. However $\vec{n} \cdot \vec{x}$ is the eigenvalue of the matrix $\vec{n} \cdot X$ and when the matrices commute, diagonalizing $\vec{n} \cdot X$ would diagonalize both $X^1$ and $X^2$. Therefore, for $g^2 \to \infty$, when the model is in a commuting phase $\rho(\vec{x})$ approaches the joint eigenvalue distribution of $X^\mu$. At weak coupling the model is non-commuting and the ‘lifted’ two-dimensional distribution is a rotationally invariant lift of the eigenvalue distribution of one of the matrices, and is not itself an eigenvalue distribution.

Varying with respect to $\rho$ in equation (6) we obtain:

$$\mu + (\vec{n} \cdot \vec{x})^2 = \int d^2 x' \rho(\vec{x}') \log \left[ \frac{(\vec{n} \cdot (\vec{x} - \vec{x}'))^2}{1 + g^2 (\vec{n} \cdot (\vec{x} - \vec{x}'))^2} \right].$$

(7)

Note that equation (7) should be valid for any choice of $\vec{n}$, thus in order to obtain a rotationally invariant integral equation we average over $\vec{n}$ with weight one\(^2\). The result is:

$$\mu + \frac{\vec{x}^2}{2} = 2 \int d^2 x' \rho(\vec{x}') \ln \left( \frac{|\vec{x} - \vec{x}'|}{1 + \sqrt{1 + g^2 |\vec{x} - \vec{x}'|^2}} \right).$$

(8)

2.1. Two-dimensional distribution at weak coupling

To obtain an integral equation suitable for perturbative calculation at small $g$ we apply $\vec{\nabla}_x^2$ on both sides of equation (8). We obtain:

$$2 = \int d^2 x' \rho(\vec{x}') \left[ \vec{\nabla}_x \left( \frac{2}{\sqrt{1 + g^2 (\vec{x} - \vec{x}')^2}} \right) \cdot \frac{\vec{x} - \vec{x}'}{|\vec{x} - \vec{x}'|^2} + \frac{4\pi}{1 + \sqrt{1 + g^2 |\vec{x} - \vec{x}'|^2}} \delta(\vec{x} - \vec{x}') \right]$$

$$= 4\pi \rho(\vec{x}) - 2g^2 \int d^2 x' \rho(\vec{x}') \frac{\rho(\vec{x}')}{(1 + g^2 (\vec{x} - \vec{x}')^2)^{3/2}},$$

(9)

which is an integral equation of the second kind. To avoid complications with the boundary of the integral (since the radius of the distribution runs with $g$) it is convenient to introduce a new variable $\vec{y} = \vec{x}/R$. Equation (9) can then be written as:

$$\rho(\vec{y}) = \frac{1}{2\pi} \left[ \frac{(Rg)^2}{2\pi} \int_{|\vec{y}| \leq 1} d^2 \eta' \frac{\rho(\vec{y})}{(1 + (Rg)^2 (\vec{y} - \eta')^2)^{3/2}} \right].$$

(10)

The kernel in equation (10) is bounded:

$$K_2(Rg, |\vec{y} - \vec{y}'|) \equiv \frac{1}{2\pi} \left[ \frac{1}{1 + (Rg)^2 (\vec{y} - \vec{y}')^2)^{3/2}} \right] \leq \frac{1}{2\pi}. \quad (11)$$

\(^2\) For $\vec{y} = (\cos \phi, \sin \phi)$ we integrate both sides of the equation by $\frac{1}{2\pi} \int_0^{2\pi} d\phi.$
therefore for sufficiently small \((Rg)^2\) we can solve equation (10) iteratively:

\[
\rho(\eta) = \frac{1}{2\pi} \left[ 1 + (Rg)^2 \int d^2 \eta' K_2 + (Rg)^4 \int d^2 \eta' K_2 \int d^2 \eta'' K_2 + \ldots \right].
\] (12)

Using equation (12) one can solve for \(\rho(\eta)\) perturbatively to arbitrary order in \((Rg)\). Here we present the solution to sixth order:

\[
\rho(\eta) = \frac{1}{2\pi} + \frac{(Rg)^2}{4\pi} - \frac{(6\eta^2 + 1)(Rg)^4}{16\pi} + \frac{(15\eta^4 + 24\eta^2 - 2)(Rg)^6}{32\pi} + O((Rg)^8).
\] (13)

Note that \(R\) in equation (13) is \(g\) dependent and expansion in \(g\) would look different. We can determine the \(g\) dependence of \(R\) using the definition of \(\eta\) and the normalization of \(\rho(x) = \rho(\eta)\). Indeed:

\[
\int d^2 x \rho(x) = R^2 \int d^2 \eta \rho(\eta) = 1.
\] (14)

We can now substitute equation (13) in equation (14), expand \(R\) in terms of \(g^2\) and determine the coefficients in the expansion by solving equation (14) order by order. This procedure can be performed to arbitrary order. Here we present the result to sixth order in \(g\):

\[
R = \sqrt{2} - \frac{1}{\sqrt{2}} g^2 + \frac{15}{4\sqrt{2}} g^4 - \frac{165}{8\sqrt{2}} g^6 + O(g^8).
\] (15)

2.2. Two-dimensional distribution at strong coupling

Next we focus on the large \(g\) limit of the model. It is convenient to modify equation (8) to:

\[
\mu' + \frac{x^2}{2} = 2 \int d^2 x' \rho(x') \ln \left( \frac{g|\vec{x} - \vec{x}'|}{1 + g^2|x - x'|^2} \right),
\] (16)

where the factor of \(g\) on the right-hand side of the equation is compensated by a redefinition of the constant \(\mu \rightarrow \mu'\). It is straightforward to obtain the asymptotic form of equation (16) in the \(g \rightarrow \infty\) limit:

\[
\mu' + \frac{x^2}{2} = -\frac{2}{g} \int d^2 x' \frac{\rho(x')}{|\vec{x} - \vec{x}'|} + O(1/g^3).
\] (17)

To leading order the integral equation that we obtain is:

\[
\mu' + \frac{x^2}{2} = -\frac{2}{g} \int d^2 x' \rho(x') \frac{x'}{|\vec{x} - \vec{x}'|} = -\frac{2}{g} \int_0^R \int_0^{2\pi} dx' \int_0^{2\pi} d\phi \frac{\rho(x')}{\sqrt{x^2 + x'^2 - 2xx' \cos \phi}},
\] (18)

where we have used \(\rho(x') = \rho(|\vec{x}|) = \rho(x)\). After performing the integral over \(\phi\) we arrive at the integral equation:

\[
\mu' + \frac{x^2}{2} = -\frac{8}{g} \int_0^R dx' \rho(x') K \left( \frac{2\sqrt{xx'}}{x' + x} \right),
\] (19)

where \(K(z)\) is the complete elliptic integral of the first kind. The integral equation (19) can be solved [15] (see also appendix A) for \(\rho(x)\):

\[
\rho(x) = \frac{g}{\pi^2} \frac{1}{\sqrt{(R^2 - x^2)}} = \frac{g}{\pi^2} \sqrt{R^2 - x^2},
\] (20)

where we have fixed the constant \(\mu' = -R^2\) by demanding that the distribution be finite at the boundary \((x = R)\). Equation (20) is the hemisphere distribution of [12]. By normalizing the distribution \(\rho(x)\) to one we can fix the radius of the distribution \(R\):

\[
R = \left( \frac{3\pi}{2g} \right)^{1/3}.
\] (21)
Having obtained the hemisphere distribution for \( g \to \infty \) directly in two dimensions we are interested in the behaviour of the model for finite values of the coupling constant \( g \), when the model is nearly commuting. Note that strictly speaking the correction to the joint eigenvalue distribution of the model at finite coupling is not well defined since the model is not in a commuting phase. However, there is a complex observable \( \Phi = X^1 + iX^2 \), which has complex eigenvalues which are well defined at any coupling. Furthermore in the commuting phase the real and imaginary components of the eigenvalues of \( \Phi \) coincide with the components of the joint eigenvalues \( \vec{x} \). Numerically one can simulate the model at finite \( g \) and obtain the distribution of \( \Phi \), keeping in mind that in the commuting phase this is the joint eigenvalue distribution. In order to compare to numerical simulations we need to understand the behaviour of the distribution for large but finite \( g \).

It turns out that it is technically easier to determine the correction to the hemisphere distribution by integrating out one of the matrices and studying the corresponding one-dimensional distribution. In the next section we analyse the reduced model and the one-dimensional distribution at general coupling \( g \). As we show by solving an integral equation of Abel’s type we can lift the one-dimensional distribution to a rotationally invariant two-dimensional one.

### 3. The one-matrix model

In this section we focus on the one-dimensional distribution of the matrix \( \vec{n} \vec{X} \) defined in the previous section. Without loss of generality we can choose \( \vec{n} = (1, 0) \) and \( \vec{x} = (x, y) \). The integral equation for the distribution \( \rho_1(x) \) is given by:

\[
\mu' + x^2 = \int dx' \rho_1(x') \log \left[ \frac{g^2(x - x')^2}{1 + g^2(x - x')^2} \right],
\]

where we have substituted the definition of \( \rho_1(x) \):

\[
\rho_1(x) = \int_{\sqrt{R^2 - x^2}}^{\sqrt{R^2 - x'^2}} \rho(\sqrt{x^2 + y^2}) \, dy.
\]

in equation (7) and have redefined the constant \( \mu \to \mu' \) to add the factor of \( g^2 \) in the argument of the logarithmic function in equation (22). It is convenient to differentiate equation (22) with respect to \( x \). The resulting integral equation can be written as:

\[
-x = \int_{-R}^{R} dx' \frac{\rho_1(x')}{x' - x} + \int_{-R}^{R} dx' \rho_1(x') K(g, x' - x),
\]

where the kernel \( K(g, u) \) is given by:

\[
K(g, u) = -\frac{g^2 u}{1 + g^2 u^2}.
\]

#### 3.1. One-dimensional distribution at weak coupling

At \( g = 0 \) we have \( K(0, u) \equiv 0 \) and the integral equation (24) has a simple Cauchy kernel:

\[
-x = \int_{-R}^{R} dx' \frac{\rho_1(x')}{x' - x}
\]

Note that at vanishing coupling the model is Gaussian and hence the one-dimensional distribution of \( X^1 \), or equivalently \( \vec{n} \vec{x} \), should be a Wigner semicircle. The unique bounded solution of equation (26) is indeed the Wigner semicircle (27).

\[
\rho_1(x) = \frac{1}{\pi} \sqrt{R^2 - x^2},
\]

(27)
with radius $R = \sqrt{2}$, which agrees with the $Rg \to 0$ limit of equation (15). The perturbative solution for small $g$ can be obtained, in terms of the coordinate $\eta = x/R$ and the coupling $Rg$, by integrating out one of the components of $\vec{\eta}$ in equation (13):

$$\tilde{\rho}(\eta_1) = \int_{-\sqrt{1-\eta_2^2}}^{\sqrt{1-\eta_2^2}} \rho\left(\sqrt{\eta_1^2 + \eta_2^2}\right) d\eta_2,$$

(28)

where $\tilde{\rho}(\eta)$ is related to $\rho_1(x)$ via:

$$\tilde{\rho}(\eta) = \frac{1}{R} \rho_1(R \eta).$$

(29)

The final expression for small $Rg$ up to sixth order is given by:

$$\rho_1(\eta) = \sqrt{1-\eta^2} \left[ \frac{1}{\pi} + \frac{(Rg)^2}{2\pi} - \frac{(4\eta^2 + 3)(Rg)^4}{8\pi} + \frac{(8\eta^4 + 20\eta^2 + 9)(Rg)^6}{16\pi} + O((Rg)^8) \right].$$

(30)

As one can see, the small $Rg$ corrections deform the Wigner semicircle but it still has the characteristic $\sqrt{1-\eta^2}$ behaviour.

### 3.2. One-dimensional distribution at strong coupling

For large $g$ one can use

$$\frac{1}{u} + K(g, u) = -\frac{\pi}{g} \delta'(u) + O(1/g^2)$$

(31)

to obtain

$$-x = \frac{\pi}{g} \rho'_1(x) + O(1/g^2),$$

(32)

which to leading order in $g$ is solved by the parabolic distribution [12]:

$$\rho_1(x) = \frac{3}{4R^3}(R^2 - x^2) = \frac{g}{2\pi} (R^2 - x^2)$$

(33)

with radius given by equation (21).

In order to obtain the corrections to the parabolic distribution at finite $g$ we will derive an integral equation of the second kind which can (at least in principal) be solved iteratively. Let us begin by noting that the kernel of the integral equation (24) can be written as:

$$\frac{1}{x' - x} + K(g, x' - x) = \frac{d}{dx} K_1(g, x' - x),$$

(34)

where $K_1(g, x' - x)$ is the symmetric kernel:

$$K_1(g, x' - x) = \frac{1}{2} \log \left[ \frac{g^2(x - x')^2}{1 + g^2(x - x')^2} \right].$$

(35)

After integration by parts, and noting that $\rho(\pm R) = 0$, equation (24) can be written as:

$$x = \int_{-R}^{R} dx' K_1(g, x' - x) \rho'_1(x').$$

(36)

Again, to deal with the $g$ dependence of the limits of the integral, it is convenient to rewrite the integral equation (36) in terms of the variables $\eta = x/R$, $Rg$ and the distribution $\tilde{\rho}(\eta) = \frac{\rho}{R}$ so that (36) becomes:

$$\eta = \int_{-1}^{1} d\eta' K_1(Rg, \eta' - \eta) \tilde{\rho}(\eta').$$

(37)
At large $Rg$ the kernel $K_1$ has the expansion:

$$K_1 = -\frac{\pi}{Rg} \delta(\eta' - \eta) + O(1/(Rg)^2).$$

(38)

Next we define the kernel:

$$\Delta K(Rg, \eta' - \eta) = -\frac{Rg}{\pi} K_1(Rg, \eta' - \eta) - \delta(\eta' - \eta)$$

(39)

with $\Delta \tilde{\rho}$ defined by:

$$\Delta \tilde{\rho}(\eta) = \tilde{\rho}(\eta) - Rg \tilde{\rho}_0(\eta) = \tilde{\rho}(\eta) + \frac{Rg}{\pi} \eta,$$

(40)

where $\tilde{\rho}_0(\eta)$, given by:

$$\tilde{\rho}_0(\eta) = \frac{1}{2\pi} (1 - \eta^2),$$

(41)

is the parabolic distribution (33) valid in the strict $g \to \infty$ ($Rg \to \infty$) limit. The integral equation (37) can be written as:

$$\Delta \tilde{\rho}'(\eta) = -Rg \int_{-1}^{1} d\eta' \Delta K(Rg, \eta' - \eta) \tilde{\rho}_0'(\eta') - \int_{-1}^{1} d\eta' \Delta K(Rg, \eta' - \eta) \tilde{\Delta \rho}'(\eta').$$

(42)

Equation (42) is an integral equation of the second kind for the correction $\Delta \tilde{\rho}$. Furthermore, from the definition of $\Delta K$ and the expansion of $K_1$ at large $Rg$ (equation (38)), it follows that $\Delta K$ dies out at large $Rg$ and hence the integral equation (42) can be developed recursively in a convergent series:

$$\Delta \tilde{\rho}'(\eta) = -Rg \int \Delta K \tilde{\rho}_0'(0) + Rg \int \Delta K \int \Delta K \tilde{\rho}_0'(0) - Rg \int \Delta K \int \Delta K \int \Delta K \tilde{\rho}_0'(0) + \ldots.$$  

(43)

If we define $\tilde{\rho}'(x, Rg, \eta) = -Rg \int \Delta K \tilde{\rho}_0'(0)$ and

$$\tilde{\rho}'(x, Rg, \eta) = -\int_{-1}^{1} d\eta \Delta K(Rg, \eta' - \eta) \tilde{\rho}_0'(Rg, \eta') \quad n = 1, 2, \ldots,$$

(44)

we arrive at the following expression for $\Delta \tilde{\rho}(\eta)$:

$$\Delta \tilde{\rho}(\eta) = \sum_{n=1}^{\infty} \int_{-1}^{1} d\eta \frac{\tilde{\rho}_0'(Rg, \eta')}{(Rg)^{n-1}}.$$  

(45)

At large $Rg$ we have $1/Rg < \int \Delta K < 1$. Therefore:

$$\frac{1}{(Rg)^{n-1}} \leq \frac{\tilde{\rho}_0'(Rg, \eta)}{(Rg)^{n-1}} \leq \frac{1}{(Rg)^{n-2}}$$

(46)

and naively one would expect that at large $Rg$ the contribution to $\Delta \tilde{\rho}$ in equation (45) from terms with $n > 1$ would die out. However one can show that $\tilde{\rho}_0'(\infty, \eta)$ is not integrable near the boundary ($\eta = \pm 1$) and by regulating it with a cutoff of the order $\sim 1/(Rg)$ one can estimate that for large $Rg \int \tilde{\rho}_0'(Rg, \eta) \sim (Rg)^{n-1}$ for $n > 1$ and $\int \tilde{\rho}_0'(Rg, \eta) \sim \log(Rg)$ for $n = 1$. Therefore for $n > 1$ we have that $\tilde{\rho}_0'(Rg, \eta)/\eta^{n-1} \sim \delta(1 - \eta) - \delta(1 + \eta)$ for sufficiently large $Rg$ and all terms with $n > 1$ give a constant contribution $\kappa \sim 1$ to $\Delta \tilde{\rho}$ in equation (45) as long as $\eta \in (-1, 1)$. At the boundary the contribution from all terms vanishes and we have $\Delta \tilde{\rho}(\pm 1) = 0$. Therefore to leading order we have the following expression for $\Delta \tilde{\rho}$:

$$\Delta \tilde{\rho}(\eta) = \left\{ \begin{array}{ll}
\int_{-1}^{1} d\eta \tilde{\rho}'(x, Rg, \eta') + \kappa + O((\log(Rg)/Rg) & \text{if } -1 \leq \eta \leq 1 \\
0 & \text{if } \eta = \pm 1
\end{array} \right.$$  

(47)
Comparing equations (50) and (55) we conclude that where equation (47) we arrive at the following expression for \( \rho(\eta) \):

\[
\rho(\eta) = \frac{Rg}{\pi^2} \left[ \tan^{-1}[Rg(1 + \eta)] + \tan^{-1}[Rg(1 - \eta)] - \pi \right] + \frac{1}{4\pi^2} \log \left[ 1 + (Rg)^2 (1 - \eta)^2 \right] + \left( \frac{Rg}{1 - \eta^2} \right) \log \left[ \frac{(1 + \eta)^2 (1 + (Rg)^2 (1 + \eta)^2)}{(1 - \eta)^2 (1 + (Rg)^2 (1 + \eta)^2)} \right].
\]

(48)

Note that

\[
\rho(\infty, \eta) = -\frac{1}{\pi^2} \frac{\eta}{1 - \eta^2} + \frac{1}{2\pi^2} \log \left[ \frac{1 - \eta}{1 + \eta} \right],
\]

(49)

which is indeed not integrable near \( \eta = \pm 1 \). Let us introduce a cutoff \( \epsilon \). The regulated expression for \( \rho(1) \) is:

\[
\tilde{\rho}_1(\eta) = \frac{1}{2\pi^2} \epsilon \log \left[ \frac{1 - \eta}{1 + \eta} \right] + \frac{1}{2\pi^2} \log \left[ \frac{2\epsilon}{\pi} \right] + O(\epsilon \log(\epsilon)).
\]

(50)

The cutoff \( \epsilon \) can be expressed in terms of \( Rg \). Indeed if we integrate the integrable expression directly (48) we obtain:

\[
\tilde{\rho}_1(\eta) = \frac{Rg}{2\pi} \left[ T_1(\eta) + T_2(\eta) + T_3(\eta) \right].
\]

(51)

where \( T_1, T_2 \) and \( T_3 \) are given by:

\[
T_1(\eta) = (1 - \eta^2) \left( 1 - \frac{\tan^{-1}(Rg(1 - \eta)) + \tan^{-1}(Rg(1 + \eta))}{\pi} \right) + \frac{\tan^{-1}(2Rg) - \tan^{-1}(Rg(1 + \eta)) - \tan^{-1}(Rg(1 - \eta))}{3\pi (Rg)^2}.
\]

(52)

\[
T_2(\eta) = \frac{1}{2\pi Rg} \left( \eta \log \left[ \frac{1 + (Rg)^2 (1 - \eta)^2}{1 + (Rg)^2 (1 + \eta)^2} \right] + \log(1 + 4(Rg)^2) \right).
\]

(53)

\[
T_3(\eta) = \frac{Rg}{3\pi} \log \left[ \frac{(Rg)^2 (1 - \eta^2)}{(1 + (Rg)^2 (1 - \eta)^2) (1 + (Rg)^2 (1 + \eta)^2)} \right] - \frac{Rg}{2\pi} \eta \left( 1 - \eta^2 \right) \log \left[ \frac{(1 - \eta)^2 (1 + (Rg)^2 (1 + \eta)^2)}{(1 + \eta)^2 (1 + (Rg)^2 (1 - \eta)^2)} \right] - \frac{2Rg}{3\pi} \log \left[ \frac{4(Rg)^2}{1 + 4(Rg)^2} \right].
\]

(54)

For the large \( Rg \) expansion of \( \tilde{\rho}_1(\eta) \) we obtain:

\[
\tilde{\rho}_1(\eta) = \frac{Rg}{2\pi} \frac{1}{1 - \eta^2} + \frac{1}{2\pi^2} \log(2e^{3/2} Rg) + O(\log(Rg)/(Rg)).
\]

(55)

Comparing equations (50) and (55) we conclude that \( \epsilon = e^{-3/2}/(Rg) \sim 1/(Rg) \), which agrees with the analysis performed below equation (46). Taking into account the constant \( \kappa \) from equation (47) we arrive at the following expression for \( \tilde{\rho} \) in the interval \( \eta \in (-1, 1) \):

\[
\tilde{\rho}(\eta) = \frac{Rg}{2\pi} (1 - \eta^2) + \frac{1}{2\pi^2} \eta \log \left[ \frac{1 - \eta}{1 + \eta} \right] + \frac{1}{2\pi^2} \log(2e^{3/2} Rg) + O(\log(Rg)/(Rg)).
\]

(56)
Note that at large $R_g$ the correction $\Delta \tilde{\rho}$ vanishes at $\eta = 1 - \delta_1$, where to leading order $\delta_1 = \frac{W(-5/2-2\pi^2)}{2\pi R_g}$ and $W(z)$ is the Lambert product log function—the solution to $z = W(z)e^{W(z)}$. Therefore, at large $R_g$, to a very good approximation $\Delta \tilde{\rho}(\eta)$ is given by equation (56) in the interval $\eta \in (-1 + \delta_1, 1 - \delta_1)$ and can be taken as zero outside this interval.

The constant $\kappa$ in equation (56) can be determined numerically by computing $\tilde{\rho}(\eta)$ up to sufficiently large $n$. However one can also fix $\kappa$ indirectly by comparing it to some of the exact relations for the observables of this model. Indeed, following the approach of [6] one can obtain an exact relation between the radius of the distribution and the coupling constant $g$. This relation is rather complex and is given parametrically in terms of elliptic integrals. For a more detailed derivation we refer the reader to appendix B. Here we provide only the first few terms in the large $g$ expansion of $R$

$$R = \left( \frac{3\pi}{2} \right)^{1/3} R_g^{-1/3} - \frac{2 \log g + \log(96\pi^4)}{6\pi} g^{-1} + O(g^{-5/3}). \tag{57}$$

The radius of the distribution $R$ can also be calculated using that

$$\frac{1}{R^2} = \int_{-1}^{1} x^2 \tilde{\rho}(x) = \frac{R_g}{2\pi} \int_{-1}^{1} d\eta (1 - \eta^2) + \int_{-1}^{1} d\eta \Delta \tilde{\rho}(\eta). \tag{58}$$

Substituting the expression for $\Delta \tilde{\rho}$ from equation (56) into equation (58) and solving for $R$ order by order in $g$ one arrives at:

$$R = \left( \frac{3\pi}{2} \right)^{1/3} R_g^{-1/3} - \frac{4\log g + 2 \log(12\pi) + 12\pi^2\kappa + 3}{12\pi} g^{-1} + O(g^{-5/3}). \tag{59}$$

Comparing equations (57) and (59) we obtain:

$$\kappa = \frac{\log(4\pi^2)}{4\pi^2} - 1. \tag{60}$$

and we find the correction $\Delta \tilde{\rho}$ is given by:

$$\Delta \tilde{\rho}(\eta) = \frac{1}{2\pi^2} \eta \log \left[ \frac{1 - \eta}{1 + \eta} \right] + \frac{\log(4\pi R_g) + 1}{2\pi^2} + O\left( \frac{\log(R_g)}{R_g} \right) \tag{61}$$

and our expression for the $\tilde{\rho}(\eta)$ in the large $R_g$ regime is

$$\tilde{\rho}(\eta) \simeq \begin{cases} \frac{R_g}{2\pi}(1 - \eta^2) + 1 + \eta^2 \log \left[ \frac{1 - \eta}{1 + \eta} \right] + \frac{\log(4\pi R_g) + 1}{2\pi^2} + O\left( \frac{\log(R_g)}{R_g} \right) & \text{if } |\eta| \leq 1 - \delta \\ 0 & \text{if } |\eta| \geq 1 - \delta \end{cases}, \tag{62}$$

where $\delta = W(1/e)/(2\pi R_g) \sim 1/R_g$ and $W(z)$ is the Lambert product log function.

Our expression for the leading correction to the distribution can be tested by calculating the observable $v = g^2 < \text{Tr}X^2 >$, which was obtained in closed form in [6] (see also appendix B). Indeed, from the definition of $v$ and $\tilde{\rho}(\eta)$ it follows that:

$$v = g^2 \int_{-R}^{R} dx x^2 \rho_1(x) = R^2(R_g)^2 \int_{-1}^{1} d\eta \eta^2 \tilde{\rho}(\eta) = \frac{(12\pi)^{2/3}}{20} g^{4/3} - \frac{3}{(12\pi)^{1/3}} g^{2/3} + O(g^0), \tag{63}$$

which is in perfect agreement with the result of [6]. In deriving (63) we have used equations (57) and (62).

Finally let us obtain the leading order behaviour of $\rho_1(x)$ at large $g$. Using $\rho_1(x) = R \tilde{\rho}(x/R)$ and equations (57) and (62) we obtain:

$$\rho_1(x) = \frac{g}{2\pi} \left[ \left( \frac{3\pi}{2g} \right)^{2/3} - x^2 \right] + \frac{x}{2\pi^2} \log \left( \frac{3\pi}{2g} \right)^{1/3} x + \frac{1}{2\pi^2} \left( \frac{3\pi}{2g} \right)^{1/3} + O\left( \frac{\log g}{g} \right). \tag{64}$$

In the next subsection we develop a numerical routine to obtain the one-dimensional distribution for arbitrary values of the coupling $(R_g)$. 

---

**Note:** The above text is a detailed explanation of the derivation and analysis presented in the original document. It includes corrections and clarifications to ensure clarity and coherence.
3. The interpolating solution for general coupling

In this subsection we construct an interpolating solution to the integral equation:

\[-\eta = \int_{-1}^{1} d\eta' \frac{\tilde{\rho}(\eta')}{\eta' - \eta} + \int_{-1}^{1} d\eta' \tilde{\rho}(\eta') K(Rg, \eta' - \eta),\]

(65)

where \(K\) is defined in equation (25). Equation (65) is a singular integral equation of the first kind with a Cauchy kernel. An interpolating solution of this equation can be found using the Multhopp–Kalandiya method (see [14] chapter 14.5). When the source is odd \((-\eta\) in our case) the approximate solution bounded at the boundary of the distribution \((\eta = \pm 1)\) is given by:

\[\tilde{\rho}_a(\cos \theta) = \frac{4}{\pi} \frac{1}{2n+1} \sum_{l=1}^{n} \tilde{\rho}(\cos \theta_l) \frac{\cos \left(\frac{2l}{2n+1}\right) \sin \left(\frac{n+1}{2n+1}\right) \sin((2n+1)\theta)}{\cos(2\theta) - \cos \left(\frac{2n}{2n+1}\right)},\]

(66)

where \(\cos \theta = \eta\), \(2n\) is the number of nodes into which the interval \([-1, 1]\) is divided and \(\theta_l\) are related to the roots of the Chebyshev polynomial of the second kind:

\[\eta_l = \cos \theta_l, \quad \theta_l = \frac{l\pi}{2n+1}, \quad l = 1, \ldots, 2n.\]

(67)

The value of \(\tilde{\rho}\) at the nodes \(\eta_l\) is determined by the system of linear algebraic equations:

\[\sum_{l=1}^{n} (c_{l,k} - c_{2n+1-l,k}) \tilde{\rho}(\cos \theta_l) = -\cos \theta_k, \quad k = 1, \ldots, n,\]

(68)

where

\[c_{l,k} = \frac{\sin \theta_l}{2n+1} \left[ \frac{2\epsilon_{l,k}}{\cos \theta_l - \cos \theta_k} + K(Rg, \cos \theta_k, \cos \theta_l) \right] \text{ and } \epsilon_{l,k} = (k - l) \mod 2.\]

(69)

By choosing sufficiently large \(n\) one can generate a numerical solution of almost arbitrary precision. Using:

\[R = \left[ \int_{-1}^{1} d\eta \tilde{\rho}(\eta) \right]^{-\frac{1}{2}} \text{ and } \rho_1(x) = R \tilde{\rho}(x/R),\]

(70)

one can generate an approximate numerical solution for \(\rho_1(x)\). In figure 1 we present the plot of the distribution \(\rho_1(x)\) for a range of coupling constants \(0 \leq g \leq 133.3\). The black dashed
Figure 2. The figure shows the eigenvalue distribution $\rho_1(x)$ for $0 \leq g \leq 0.6$. The dashed red curves represent the approximate solution (30) while the blue curve represents the numerical solution for the corresponding value of $g$. The bottom curve is the Wigner semicircle $g = 0$.

Figure 3. The figure shows $\tilde{\rho}(\eta)$ in the large $R_g$ regime $0 \leq R_g \leq 18$, with the red dashed line the theoretical expression (62) and the blue curves the numerical solution.

curve in the figure represents the Wigner semicircle (27) and one can see the perfect fit with the data for $g = 0$. The red dashed curve fits the curve for the highest value of $g$ ($g = 133.3$) and represents the analytic expression for the distribution at large $g$ given in equation (64). One can see the excellent agreement of the numerical results with the analytic analysis from the previous subsection.

Let us now verify the approximate solutions for $\tilde{\rho}(\eta)$ obtained in the previous section. In figure 2 we have presented plots of $\tilde{\rho}(\eta)$ for small values of the coupling constant $0 \leq R_g \leq 0.6$. The dashed red curves in figure 2 represent the approximate solution for small $R_g$ from equation (30) while the blue ones are the numerical solution. One can see that the approximation is excellent for $R_g < 0.6$ and is reasonably good for $R_g = 0.6$.

Next we focus on the large $R_g$ regime. In figure 3 we present plots of $\tilde{\rho}(\eta)$ for $3 \leq R_g \leq 18$. The dashed red curves represent $\tilde{\rho}(\eta)$ given in equation (62). One can see how the approximation improves as we increase $R_g$ and at $R_g = 18$ it is already excellent.
Figure 4. \( R(g) \) and \( \nu(g) \) The blue curves are the exact results (B.5) and (B.2). The dashed curves are the large \( g \) approximate expressions (B.8) and (B.4), while the dotted red curves are the numerical solutions to (65).

To further verify the correctness of our numerical approach we evaluate some of the observables of the model which can be obtained in closed form [6] (see also appendix B). In figure 4 we present plots of the radius of the distribution and the observable \( \nu \) (defined in equation (B.1)) as a function of the coupling constant \( g \).

The blue curves in figure 4 represent the exact results for the radius \( R \) and the observable \( \nu \) given by equations (B.5) and (B.1). The dashed curves are the large \( g \) approximate expressions (B.8) and (B.4) and one can see that for \( g > 1 \) there is excellent agreement with the exact result. Finally the dotted red curves represent the numerical result obtained by solving numerically the integral equation (65). One can observe the perfect agreement of the numerical and the exact results.

4. Two-dimensional distribution at general coupling

In this section we present our numerical results for the lifted two-dimensional distribution at general coupling. The easiest way to achieve this is to ‘lift’ the distributions of the previous section. We will describe this in some generality.

4.1. Lifting the distribution and Abel’s integral equation

Let us comment on the relations between rotationally invariant distributions in different dimensions, which is a generalization of the relation (23). Consider a \( d - 1 \)-dimensional distribution \( \rho_{d-1} \) obtained by reducing a \( d \)-dimensional rotationally invariant distribution \( \rho_d \):

\[
\rho_{d-1}(r) = \int_{-\sqrt{R^2 - r^2}}^{\sqrt{R^2 - r^2}} \rho_d(\sqrt{r^2 + z^2}) \, dz. \tag{71}
\]

Using the change of variables \( r = \sqrt{R^2 - \xi} \), \( z = \sqrt{\xi - \eta} \) the integral equation can be written as:

\[
\rho_{d-1}(\sqrt{R^2 - \xi}) = \int_0^\xi \frac{\rho_d(\sqrt{R^2 - \eta})}{\sqrt{\xi - \eta}} \, d\eta. \tag{72}
\]

Equation (72) is Abel’s integral equation with a solution given by [16]:

\[
\rho_d(w) = \frac{1}{\pi} \frac{d}{d\eta} \int_0^\eta \frac{\rho_{d-1}(\sqrt{R^2 - \xi})}{\sqrt{\eta - \xi}} \, d\xi \bigg|_{\eta = \sqrt{R^2 - w^2}} = \frac{1}{\pi} \omega \int_\omega^\infty \frac{\rho_{d-1}(r)}{\sqrt{r^2 - \omega^2}} \, dr. \tag{73}
\]
Figure 5. The figure shows the lifted two-dimensional distribution as the coupling is increased. The dashed black curve (uniform distribution) is the lift of the Wigner distribution at $g = 0$. The red dashed curves are the approximation (74) while the solid curves are the numerical results for the lifted distribution.

It is an easy exercise to obtain the two-dimensional distribution corresponding to $\rho_1$ via equation (73). At zero coupling the Wigner semicircle (27) corresponds to the uniform distribution $\rho = \frac{1}{1\pi}$, while at strong coupling the parabolic distribution (33) reproduces the hemisphere distribution (20). We will use equation (73) to ‘lift’ the approximate solution to $\rho_1$ for general couplings.

4.2. Numerical results

Using equation (73) we can ‘lift’ the numerical solution from the previous section for the one-dimensional distribution to obtain a two-dimensional rotationally invariant distribution which in the commuting phase of the model coincides with the joint eigenvalue distribution. Furthermore, for large coupling $g$, we can lift the approximate expression for $\rho_1$ from equation (64). Note that since $|x| \leq R \sim g^{-1/3}$ the second term in equation (64) is of order $\log(g)/g^{1/3}$ and dies out at large $g$. The lift of the first term is part of a semicircle of radius $(3\pi/2)^{1/3}g^{-1/3}$. The lifted distribution at large $g$ is then given by:

$$
\rho(x) = \begin{cases} 
\frac{g}{\pi^2} \left( \left( \frac{3\pi}{2g} \right)^{2/3} - x^2 \right)^{1/2} + O\left( \frac{\log g}{g^{1/3}} \right), & \text{for } 0 \leq x \leq R, \\
0, & \text{for } x > R
\end{cases},
$$

(74)

where $R$ is given by equation (57). Note that at the boundary ($x = R$) the distribution is non-zero. Using equation (57) one can estimate the magnitude of the distribution at the boundary:

$$
\rho(R) = \frac{\sqrt{\log(96\pi^4 g^2)}}{2^{1/6} 3^{1/3} \pi^{1/3}} g^{1/3} + \ldots,
$$

(75)

which is growing with $g$. However the magnitude of the maximum of the distribution at $x = 0$ is $\rho(0) = (3\pi^2/2)^{1/3} g^{2/3}$ which grows faster with $g$. Therefore in the limit $g \to \infty$ the shape of the distribution approaches a hemisphere.

In figure 5 we present our numerical results for the distribution $\rho(x)$ for different coupling constants $0 \leq g \leq 12$. 

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The continuous curves represent our numerical results for the lifted distribution and the colour changes from bright blue to violet as $g$ increases. The black dashed curve represents a uniform distribution of magnitude $1/(2\pi)$ and one can see the perfect fit with the numerical results for $g = 0$ (the light blue curve). The red dashed curves represent the approximate expression (74) and one can see how the approximation improves as $g$ increases and at $g = 12$ ($R_g \approx 8$) it is already excellent.

5. The three-matrix model realization

Let us now consider the model (also originally introduced parenthetically by Hoppe [11] page 73):

$$Z = \int \mathcal{D}X \mathcal{D}Y \mathcal{D}Z e^{-N\frac{1}{2}x^T X^{-1} x + \frac{1}{2} y^T Y^{-1} y + \frac{1}{2} z^T Z^{-1} z}.$$  \hspace{1cm} (76)

It is easy to verify that if one integrates out the $Z$ matrix and defines $g^2 = (ia)^2 / 4$ one recovers the two-matrix model (1). This suggests that the model (76) should be as solvable as the two-matrix model. Note also that there is a global $SO(3)$ symmetry rotating the $X$, $Y$ and $Z$ matrices. In [13] the model (76) was analysed in the spirit of section 1. Namely the Hermitian matrices $X$, $Y$ and $Z$ were split into diagonal and off diagonal modes:

$$X_{ij} = x^1_\delta_{ij} + a^1_{ij}; \quad Y_{ij} = x^2_\delta_{ij} + a^2_{ij}; \quad Z_{ij} = x^3_\delta_{ij} + a^3_{ij};$$  \hspace{1cm} (77)

and an axial gauge $\vec{n} \cdot \vec{a} = 0$ was introduced, where $\vec{n}$ is a three-dimensional unit vector. After integrating out the perpendicular degrees of freedom one arrives at the following effective action:

$$S_{\text{eff}}[\vec{n}, \vec{x}] = \frac{1}{N} \sum_{i=1}^{N} (\vec{n} \cdot \vec{x}_i)^2 - \frac{1}{2N^2} \sum_{i,j=1}^{N} \log \left[ \frac{g^2 (\vec{n} \cdot (\vec{x}_i - \vec{x}_j))^2}{1 + g^2 (\vec{n} \cdot (\vec{x}_i - \vec{x}_j))^2} \right] + \frac{(N-1)}{2N} \log g^2. \hspace{1cm} (78)$$

Then, considering a coarse-grained approximation and varying the corresponding distribution function $\rho_3$ one arrives at the equation:

$$\mu + (\vec{n} \cdot \vec{x})^2 = \int d^3 x' \rho_3(\vec{x}') \log \left[ \frac{g^2 (\vec{n} \cdot (\vec{x} - \vec{x}'))^2}{1 + g^2 (\vec{n} \cdot (\vec{x} - \vec{x}'))^2} \right]. \hspace{1cm} (79)$$

Equation (79) can be averaged over a unit two-sphere (integrating both sides of the equation by $\frac{1}{4\pi} \int dS_2$) to obtain:

$$\mu + \frac{1}{3} \vec{x}^2 = \int d^3 x' \rho_3(\vec{x}') \left\{ -\frac{2 \arctan(g \sqrt{\vec{x} - \vec{x}'})}{g |\vec{x} - \vec{x}'|} + \log \left[ \frac{g^2 (\vec{x} - \vec{x}')^2}{1 + g^2 (\vec{x} - \vec{x}')^2} \right] \right\}. \hspace{1cm} (80)$$

Next we apply the Laplacian $\Delta_\xi$ to both sides of equation (80). The result is:

$$1 = \int d^3 x' \frac{\rho_3(\vec{x}')}{|\vec{x} - \vec{x}'|^2 (1 + g^2 |\vec{x} - \vec{x}'|^2)^2}. \hspace{1cm} (81)$$

where $x = |\vec{x}|$ and we have used that the lifted distribution $\rho_3$ is rotationally invariant ($\rho_3(\vec{x}) = \rho_3(\xi)$). To obtain $\rho_3$ we need to solve the integral equation (81). Integrating over the angular coordinates in (81) and multiplying both sides of the equation by $x$ results in:

$$x = \int_0^R dx' \pi x' \rho_3(\vec{x}') \log \left[ \frac{(x + x')(1 + g^2 (x - x'))^2}{(x - x')(1 + g^2 (x + x'))^2} \right]. \hspace{1cm} (82)$$

If we extend the integral in equation (82) over an even interval the integral equation can be written as:

$$x = \int_{-R}^R dx' (-2\pi x' \rho_3(|x'|)) K_1(g, x' - x), \hspace{1cm} (83)$$
where $K_1$ is the kernel (35) from section 3. Comparing equations (83) and (36) one arrives at the following relation between $\rho_1$ and $\rho_3$:

$$\rho_3(x) = -\frac{\rho'_1(x)}{2\pi x}, \quad x > 0.$$  

(84)

In fact equation (84) can be proven in more generality. Let us consider a rotationally invariant distribution in $d$ dimensions. The rotationally invariant distribution in $d - 2$ dimensions obtained by integrating out two of the spatial dimensions can be obtained by integrating over a disc:

$$\rho_{d-2}(x) = 2\pi \int_0^{\sqrt{R^2 - x^2}} \rho_d(\sqrt{\zeta^2 + r^2}) r \, dr = 2\pi \int_x^R \frac{\rho_d(\zeta)}{\zeta} \, d\zeta,$$

(85)

where in the last expression we defined $\zeta = \sqrt{x^2 + r^2}$. Now after differentiating the first and the last expressions in (85) by $x$, the integral equation for $\rho_d$ reduces to an algebraic one which can easily be solved to obtain the analogue of equation (84):

$$\rho_d(x) = -\frac{\rho'_{d-2}(x)}{2\pi x}, \quad x > 0.$$  

(86)

These considerations confirm that the procedure of averaging over $\vec{n}$ in equation (79) is equivalent to lifting the one-dimensional distribution (via equation (86)).

It is a straightforward exercise to ‘lift’ the results of section 3 to the three-dimensional case using equation (84).

5.1. Three-dimensional distribution at weak coupling

At vanishing coupling the Wigner semicircle (27) is lifted to:

$$\rho_3(x) = \frac{1}{2\pi} \frac{1}{\sqrt{2 - x^2}},$$

(87)

which is divergent but integrable at the boundary. In analogy with the one-dimensional case where the distribution behaves as $\sqrt{R^2 - x^2}$ near the boundary, for any finite coupling, equation (87) suggests that the lifted three-dimensional distribution will diverge as $1/\sqrt{R^2 - x^2}$ for any finite coupling $g$.

To obtain the perturbative expression for $\rho_3$ at small $g$ it is convenient to change variables $\eta = x/R$ and $\tilde{\rho}_3(\eta) = R \rho_3(R \eta)$. The lift of equation (30) is then given by:

$$\tilde{\rho}_3(\eta) = \frac{1}{\sqrt{1 - \eta^2}} \left[ \frac{1}{2\pi^2} + \frac{(Rg)^2}{4\pi^2} - \frac{(12\eta^2 - 5)(Rg)^4}{16\pi^2} + \frac{(40\eta^4 + 28\eta^2 - 31)(Rg)^6}{32\pi^2} + O((Rg)^8) \right].$$

(88)

5.2. Three-dimensional distribution at strong coupling

In the limit $g \to \infty$ the one-dimensional distribution is parabolic (33) with radius (21). The lifted three-dimensional distribution is uniform (obtained in [13]):

$$\rho_3(x) = \frac{g}{2\pi^2} \text{ or } \tilde{\rho}_3(\eta) = \frac{Rg}{2\pi^2}.$$  

(89)

Note that since the model is commuting in the limit $g \to \infty$, the lifted distribution in equation (89) is also the three-dimensional eigenvalue distribution of $X, Y, Z$. 
Figure 6. The figure shows the three-dimensional rotationally invariant lifted distribution $\tilde{\rho}_3(\eta)$ rescaled by $\sqrt{1-\eta^2}$ for $5 \leq R_g \leq 55$. The continuous curves are the numerical solutions to the integral equation and the dashed red curves are the approximate solution (90).

It is straightforward to lift the correction to the distribution $\Delta \tilde{\rho}$ (62) at large but finite $g$:

$$\tilde{\rho}_3(\eta) = \begin{cases} \frac{R_g}{2\pi} + \frac{1}{2\pi^3(1-\eta^2)} - \frac{1}{4\pi^3\eta} \log \left[ \frac{1-\eta}{1+\eta} \right] + O\left( \frac{\log(R_g)}{R_g} \right) & \text{if } |\eta| \leq 1 - \delta \\ 0 & \text{if } |\eta| \geq 1 - \delta \end{cases}$$ (90)

with $\delta = W(1/e)/(2\pi R_g)$ as in (62). Finally we lift the approximate expression for $\rho_1$ (64) to obtain the expression for $\rho_3$:

$$\rho_3(x) = \frac{g}{2\pi^3} + \frac{1}{2\pi^3} \left( \frac{3\pi^2}{2\pi^2} \right)^{1/3} - \frac{1}{4\pi^3} x \log \left[ \left( \frac{3\pi^2}{2\pi^2} \right)^{1/3} - x \right] + O\left( \frac{\log g}{g} \right), \quad (91)$$

where $x \in (0, R)$ and $R$ is given in equation (21).

5.3. Three-dimensional distribution at general coupling

In this subsection we use equation (84) to lift the interpolating solution $\tilde{\rho}$ from section 3.

In figure 6 we present a plot of the numerical solution for the expression $\sqrt{1-\eta^2} \tilde{\rho}_3(\eta)$ for $R_g \in [5, 55]$. The colour of the curves changes from blue to violet as $R_g$ increases. The red dashed curves represent the approximate expression (90) for $\sqrt{1-\eta^2} \tilde{\rho}_3(\eta)$. One can see that the approximation improves as one moves far from the boundary $\eta = 1$. One can also observe how the approximation improves as $R_g$ grows.

6. Discussion

We have performed a rather detailed study of Hoppe’s two-matrix model (1) and in particular developed both perturbative and interpolating solutions for the eigenvalue distribution of either matrix. We ‘lifted’ this one-matrix eigenvalue distribution, i.e. the one-dimensional distribution, to rotationally invariant distributions in both two and three dimensions. For large couplings these lifted distributions capture the joint eigenvalue distributions of the two- and three-matrix models.
We found that the two-dimensional distribution does not go to zero at the boundary but rather has a finite value, \( \rho(R) \), given in (75), that grows as \( \rho(R) \sim g^{3} \ln(g) \) for large \( g \); see figure 6. This implies that the distribution lifted to a rotationally invariant three-dimensional distribution must diverge at the boundary for any finite \( g \).

From figure 6, and the fact that this is the lift of the two-dimensional distribution shown in figure 5, we can deduce that near the boundary the asymptotic behaviour of \( \rho_{3}(x) \) is given by

\[
\rho_{3}(x) \sim \frac{\rho(R)}{\pi \sqrt{R^2 - x^2}}. \tag{92}
\]

The divergence\(^3\) of \( \rho_{3}(x) \) as \( x \) approaches the boundary is an essential feature as without it the limiting two-dimensional distribution could not attain a non-zero value at its boundary. This in turn means that the one-dimensional distribution, asymptotically close to the boundary, is given by

\[
\rho_{1}(x) \sim 2\rho(R)\sqrt{R^2 - x^2} \tag{93}
\]

and the distribution crosses over to a Wigner semicircle as the boundary is approached.

The implication of this is that the non-commutative modes, which of necessity are present in the model, are concentrated near the boundary of the distribution, i.e. they are associated with the largest eigenvalues. To provide more evidence for this let us estimate the order at which the non-commutative modes become important. To leading order in the large \( g \) expansion we have:

\[
\left\langle \frac{\text{Tr}}{N} (i[X, Y]^2) \right\rangle = \frac{1}{2g^2} + O(g^{-8/3}). \tag{94}
\]

We take into account the scaling of the matrices with \( g \) by defining \( \tilde{X} = X/R \) and \( \tilde{Y} = Y/R \) which, when noting that to leading order \( R \approx g^{-1/3} \), leads to:

\[
\left\langle \frac{\text{Tr}}{N} (i[\tilde{X}, \tilde{Y}]^2) \right\rangle = \frac{1}{2g^{2/3}} + O(g^{-4/3}). \tag{95}
\]

We conclude that the non-commutative modes become important at order \( g^{-2/3} \) relative to the commutative ones. Let us compare that to our result for the corrections to the one-dimensional (rescaled) distribution \( \tilde{\rho}(\eta) \) from equation (56). The parabolic distribution is at order \( Rg \sim g^{2/3} \), the next to leading correction is constant (away from the boundaries) and is of order \( \log(Rg) \); finally the next subleading correction is of order one and is concentrated near the boundaries (\( \sim \log(1/\tilde{\epsilon}) \)). According to (95) the non-commutative modes contribute at order \( Rg \sim g^{-2/3} \) relative to the leading commuting modes. Therefore, the order one contribution to \( \tilde{\rho}(\eta) \) is due to the non-commutative modes, and it is concentrated near the boundary as we assert above.

Furthermore, we learnt that the first non-trivial correction to the parabolic distribution is of relative order \( \sim \log(g)/g^{2/3} \), which dies out more slowly than the non-commuting modes (\( \sim g^{-2/3} \)). This suggests that the study of the lifted distributions at general coupling is relevant to the joint eigenvalue distributions of the two- and three-matrix models, because their next to leading order corrections are still due to commuting modes.

The techniques used in this paper are applicable to a wide variety of models. For example, the lifting procedure can be applied to investigate the joint eigenvalue distribution of any commuting multi-matrix model with potential of the form \( \text{tr}[V(\vec{x}, \vec{y})] \). One can map the integral equation satisfied by the joint eigenvalue distribution to an integral equation for the reduced (and rescaled) one-dimensional distribution, which one can solve. Using the lifting procedure

\[^{3}\text{In contrast to approximation (91), which is not integrable at the boundary, the form (92) is integrable with the divergence capturing the nature of the distribution in the region } 1 - \delta \leq \frac{\eta}{g} \leq 1.\]
developed in our paper one can then generate the joint eigenvalue of the commuting multi-
matrix model. This is a work in progress.

The large coupling analysis of section 3, taking advantage of the δ-convergent sequence
nature of the kernel, is novel and is easily applicable to a wider class of models, e.g. to
perturbations of Hoppe’s model of the form tr(V(X)) that break rotational invariance and
which were of interest in [6]. Also, the interpolation approach of section 3.3 is novel and can
be adopted to more general situations.

The models studied here have the important feature that for large couplings the dominant
configurations are commuting matrices. The fluctuations around these commuting modes are
always present and so the full matrices never truly commute. This is in part reflected in the
divergence, as the boundary is approached, of the ‘lifted’ three dimensional distribution. This
divergence is subleading for large coupling but an essential feature of such models nonetheless.

We will return to the model at imaginary coupling, which exhibits an interesting phase
transition, in future work.

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Appendix A. Solving for the hemisphere distribution

In this appendix we solve the integral equation (19). Substituting \( y(x) = x \rho(x) \) we arrive at:

\[
 f(x) = -\frac{g}{8} \left( \mu' + \frac{x^2}{2} \right) = \int_0^R dx' \frac{y(x')}{x + x'} K \left( \frac{2 \sqrt{xx'}}{x + x'} \right),
\]  

(A.1)

The solution to equation (A.1) is given by [14, 15]:

\[
 y(x) = -\frac{4}{\pi^2} \frac{d}{dx} \int_0^R \frac{f(t)}{\sqrt{t^2 - x^2}} dt, \quad F(t) = \frac{d}{dt} \int_0^t \frac{f(s)}{\sqrt{t^2 - s^2}} ds.
\]  

(A.2)

Substituting \( f(x) \) from equation (A.1) into equation (A.2) we obtain:

\[
 y(x) = x \left( \frac{g}{\pi^2} \frac{R^2 - \mu'}{\sqrt{R^2 - x^2}} \right),
\]  

(A.3)

which implies equation (20).

Appendix B. Exact results

In this appendix we provide with slight extension some of the exact results for the model (1)
obtained in [6]. One of the exact results of the authors of [6] was a closed form expression for
the observable:

\[
 \nu = g^2 \int_{-R}^R dx \rho_1(x).
\]  

(B.1)

It is given by:

\[
 \nu(m) = \frac{1}{12} \frac{K^2}{5 \pi^2} \frac{10 \vartheta^2 (\vartheta + m - 2) + 2 \vartheta (6 - 6m + m^2) + (1 - m)(m - 2)}{3 \vartheta^2 + 2(m - 2) \vartheta + 1 - m},
\]  

(B.2)
where $K = K(m)$ and $\vartheta = E(m)/K(m)$ ($E$ and $K$ are the standard elliptic integrals). The elliptic modulus $m$ can be determined in terms of the coupling constant $g$ via:

$$g^2(m) = \frac{2}{\sqrt{3}(2/3)\log(1/2)} \left(\frac{3}{12} - \frac{1}{4\pi^2}\right) + O(g^{-2/3}). \quad \text{(B.3)}$$

Equations (B.1) and (B.3) specify (in parametric form) the $g$ dependence of the observable $\nu$. For large $g$ one can obtain the expansion:

$$\nu = \frac{\sqrt{2}}{20} g^{4/3} - \frac{3}{(12\pi)^{2/3} g^{2/3}} \left(\frac{1}{12} - \frac{1}{4\pi^2}\right) + O(g^{-2/3}). \quad \text{(B.4)}$$

Another exact result obtained in [6] relevant to our discussion is the radius of the distribution $R$ for which the authors derived the following integral presentation:

$$R = \frac{1}{2} \int_{x_4}^{x_3} dt \frac{x_3 - t}{\sqrt{(x_2 - t)(x_1 - t)(t - x_4)}}, \quad \text{(B.5)}$$

where $x_1, x_2, x_3$ and $x_4$ are functions of $m$ given by:

$$x_1 = \frac{K^2}{g^2\pi^2} (2 - m - 2\vartheta); \quad x_2 = \frac{K^2}{g^2\pi^2} (1 - 2\vartheta); \quad x_3 = \frac{K^2}{g^2\pi^2} (3\vartheta + m - 2); \quad x_4 = \frac{K^2}{g^2\pi^2} (1 - m - 2\vartheta). \quad \text{(B.6)}$$

The integral (B.5) can be solved in closed form:

$$R(m) = \frac{K(m)}{\pi g(m)} Z(\sin^{-1} \sqrt{\frac{1 - \vartheta(m)}{m}} | m), \quad \text{(B.7)}$$

where $Z(\varphi | m)$ is the standard Jacobi zeta function. To obtain a large $g$ expansion of $R$ we expand equation (B.7) near $m = 1$. Using equation (B.3) we can obtain the expansion used in equation (57):

$$R = \left(\frac{3\pi}{2}\right)^{1/3} g^{-1/3} - \frac{2\log g + \log(96\pi^4)}{6\pi} g^{-1} + \frac{1}{2^{5/3}(\sqrt{3}\pi^{1/3})} g^{-5/3} + O(g^{-7/3}). \quad \text{(B.8)}$$

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