

Eigenvector (de)localization in a generalized Rosenzweig-Porter model¹

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¹Based on joint work with G. Cipolloni and L. Erdős.

A generalized Rosenzweig-Porter model (1960s)

Consider Hermitian random matrices $H_\lambda = H_\lambda^* \in \mathbb{C}^{N \times N}$ of the form

$$H_\lambda = H_0 + \lambda W$$

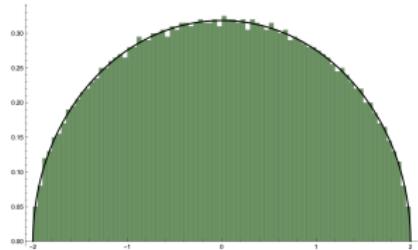
- H_0 is an *arbitrary* deterministic Hermitian matrix (also *off-diagonal*)
- W is a random Wigner matrix (\supsetneq GUE/GOE)
- coupling parameter $\lambda = \lambda(N) > 0$ is *arbitrary*

Goal: Study eigenvectors of H_λ for large N , *everywhere* in the spectrum

What are Wigner matrices?

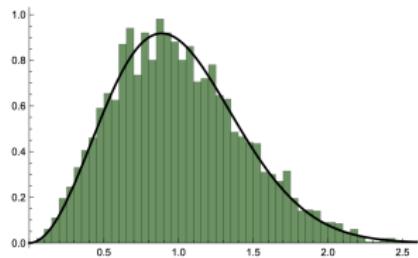
Wigner's vision: Eigenvalues of random matrices model energy levels of large disordered quantum systems

$$W = \begin{pmatrix} w_{11} & w_{12} & \cdots & w_{1N} \\ w_{21} & w_{22} & \cdots & w_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ w_{N1} & w_{N2} & \cdots & w_{NN} \end{pmatrix}$$



$$\text{Semicircle law } \rho_{\text{SC}}(x) = (2\pi)^{-1} \sqrt{[4 - x^2]_+}$$

- w_{ij} are centered **i.i.d. random variables** up to $w_{ij} = \bar{w}_{ji}$
- moment bound $\mathbb{E}|\sqrt{N}w_{ij}|^p \leq C_p$ and normalization $\mathbb{E}|w_{ij}|^2 = \frac{1}{N}$
- eigenvalues $\lambda_1 \leq \dots \leq \lambda_N$ with ℓ^2 -norm. eigenvectors $\mathbf{u}_1, \dots, \mathbf{u}_N$



$$\text{Wigner surmise } p_{\text{Wig.}}^{(2)}(x) = \frac{32}{\pi^2} x^2 e^{-4x^2/\pi}$$

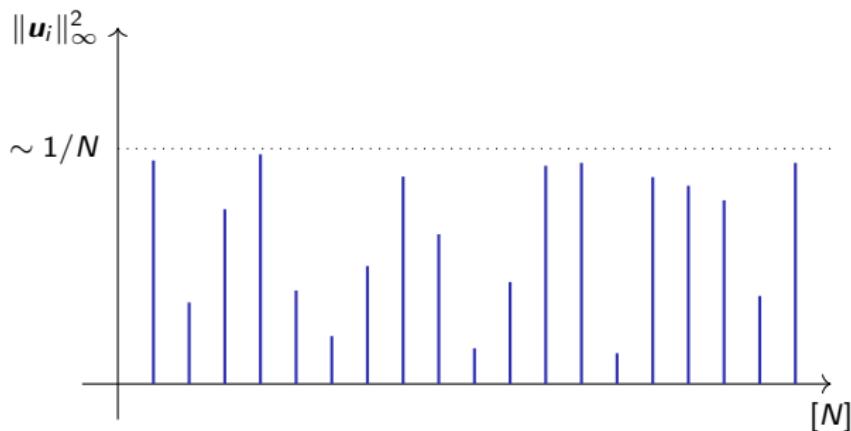
Eigenvectors of Wigner matrices I: Complete delocalization

Recall: $W\mathbf{u}_i = \lambda_i \mathbf{u}_i$ and $\|\mathbf{u}_i\| = 1$

Complete delocalization [Erdős-Schlein-Yau '09, ...]

For any **deterministic** $\mathbf{x} \in \mathbb{C}^N$, up to N^ϵ with very high probability (\prec):

$$|\langle \mathbf{u}_i, \mathbf{x} \rangle|^2 \prec \frac{1}{N} \|\mathbf{x}\|^2 \quad \text{uniformly in } i \in [N].$$



→ later: Knowles, Yin, Alt, Krüger, Schröder, Benigni, Lopatto, H., Riabov, ...

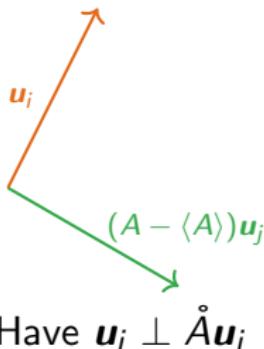
Eigenvectors of Wigner matrices II: ETH

- phys: Deutsch/Srednicki '90s, therm. in closed system; **mc-average**
- math: Rudnick-Sarnak '90s, Quantum *Unique Ergodicity* (QUE)
~ uniform distr. of eigenfunctions (general **open problem!**)

Eigenstate Thermalization Hypothesis [C-E-H '23]

Denote $\langle R \rangle := N^{-1} \operatorname{tr} R$. For any det. $A \in \mathbb{C}^{N \times N}$ with $\mathring{A} := A - \langle A \rangle$:

$$|\langle \mathbf{u}_i, A \mathbf{u}_j \rangle - \delta_{ij} \langle A \rangle| \prec \sqrt{\frac{\langle |\mathring{A}|^2 \rangle}{N}} \quad \text{uniformly in } i, j \in [N].$$



- previously $\|\mathring{A}\|$, and $\langle |\mathring{A}|^2 \rangle^{1/2}$ in bulk [C-E-Schröder '20-22]; **HS norm** much better
- $1/\sqrt{N}$ -decay *uniformly* in the spectrum; without any structure → see **later!**
- related works: Benigni-Lopatto et al.

Part 1: Results

Profile function in RP model (\sim spatial profile in RBM)

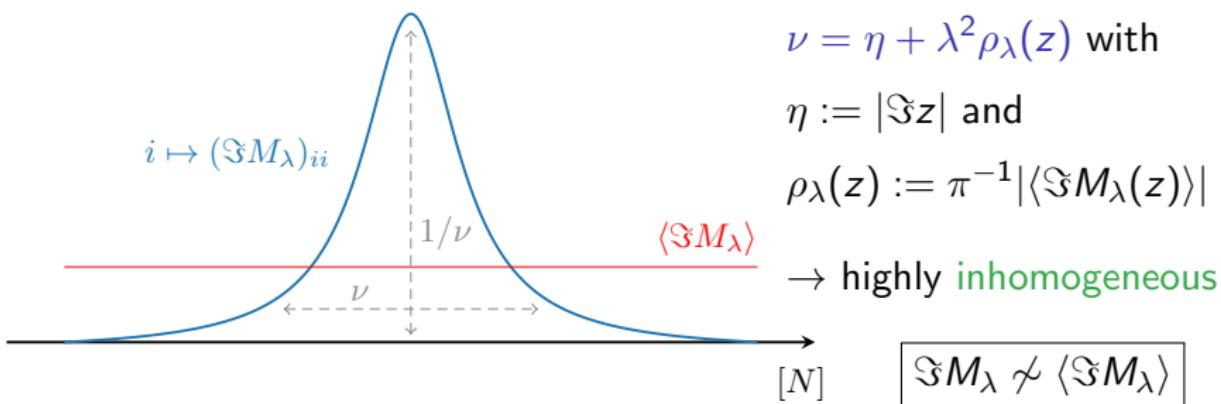
Goal: Establish analogs of delocalization and ETH in the RP model

$$H_\lambda = H_0 + \lambda W$$

Solution M_λ to **Matrix Dyson Equation (MDE)**

$$-\frac{1}{M_\lambda(z)} = z - H_0 + \lambda^2 \langle M_\lambda(z) \rangle, \quad \Im M_\lambda \cdot \Im z > 0.$$

→ from $(H_\lambda - z)^{-1} \approx M_\lambda(z)$ (**local law**): used to approx. individual u_i 's



norms behave very differently: $\|M_\lambda\|^2 \lesssim \frac{1}{\nu^2}$ but $\langle |M_\lambda|^2 \rangle \lesssim \frac{\rho}{\nu}$

(De)localization in the RP model

Recall: $H_\lambda = H_0 + \lambda W$ with $H_\lambda \mathbf{u}_i = \lambda_i \mathbf{u}_i$, $\|\mathbf{u}_i\| = 1$; $M_\lambda(z)$ solves **MDE**

Define the *quantum state*: $\Gamma_\lambda(z) := \frac{\Im M_\lambda(z)}{\langle \Im M_\lambda(z) \rangle}$

Theorem [C-E-H '25+]

Let $N\eta_f(E)\rho_\lambda(E + i\eta_f(E)) = 1$. Then, for any deterministic $\mathbf{x} \in \mathbb{C}^N$

$$|\langle \mathbf{u}_i, \mathbf{x} \rangle|^2 \prec \frac{[\Gamma_\lambda(\lambda_i + i\eta_f(\lambda_i))]_{\mathbf{xx}}}{N}$$

→ we recover **full delocalization** bounds for flat $\Gamma_\lambda \sim \mathbf{1}$

- have **(i)** localized, **(ii)** non-ergodic deloc., **(iii)** fully deloc. phases
- **previously**: $H_0 = \text{diag.}$ and "regular", $W = \text{GUE/GOE}$, only bulk
→ Bourgade, Huang, Landon, Yau, von Soosten, Warzel, Benigni, ...

$$|\langle \mathbf{u}_i, \mathbf{x} \rangle|^2 \prec \frac{[\Gamma_\lambda(\lambda_i + i\eta_f(\lambda_i))]_{\mathbf{x}\mathbf{x}}}{N}$$

For $\epsilon > 0$ and $\{\mathbf{x}_j\}$ an ONB (e.g. the one of H_0)

$$|\text{supp}_{\{\mathbf{x}_j\}}(\mathbf{u}_i)| := \inf \{|\mathcal{J}| : \sum_{j \in \mathcal{J}} |\langle \mathbf{u}_i, \mathbf{x}_j \rangle|^2 \geq 1 - \epsilon\}$$

$\rightarrow \sum_j [\Gamma_\lambda(\lambda_i + i\eta_f(\lambda_i))]_{\mathbf{x}_j \mathbf{x}_j} = N$ allows conclusion about **localization**

Definition

Regime	Support
localized	$ \text{supp} \sim 1$
non-ergodic deloc.	$1 \ll \text{supp} \ll N$
full delocalized	$ \text{supp} \sim N$

Mobility edge phenomenon: $H_\lambda := \sqrt{1 - \lambda^2} H_0 + \lambda W$

Take $H_0 = \text{diag}$, eigenvalues sampled from an independent Wigner matrix

Denote $\omega_\lambda(i_0) = 1 + N\lambda^2 \rho_{i_0}^2$ with $\rho_{i_0} = \rho_{\text{sc}}(\lambda_{i_0} + i\eta_f(\lambda_{i_0}))$. Then

$$|\langle \mathbf{u}_{i_0}, \mathbf{e}_i \rangle|^2 \prec \frac{\omega_\lambda(i_0)}{(f_\lambda(i, i_0))^2 + (\omega_\lambda(i_0))^2}$$

where for $i \approx i_0$ and $\lambda \ll 1$: $f_\lambda(i, i_0) \sim (i - i_0) + N\lambda^4 \rho_{i_0} \lambda_{i_0}$

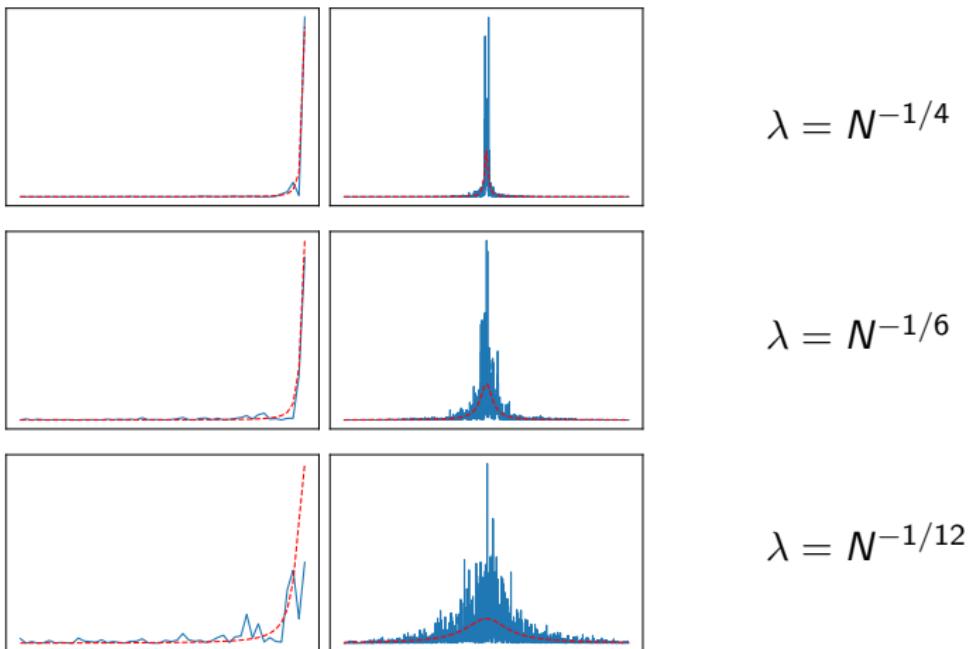
→ discrete *Cauchy-like profile*

$$|\text{supp}_{\{\mathbf{e}_i\}}(\mathbf{u}_{i_0})| \sim |\mathbf{u}_{i_0}(i_0)|^{-2} \sim 1 + N\lambda^2(4 - |\lambda_{i_0}|^2) + N\lambda^6 |\lambda_{i_0}|^2$$

For $N^{-1/2} \ll \lambda \ll N^{-1/6}$ **mobility edge** at $||E_{\text{mob}}| - 2| \sim \frac{1}{N\lambda^2}$

Edge $\rho_{i_0} \sim N^{-1/3}$	Bulk $\rho_{i_0} \sim 1$	
$\lambda \ll N^{-1/6}$	$\lambda \ll N^{-1/2}$	localized
$N^{-1/6} \ll \lambda \ll 1$	$N^{-1/2} \ll \lambda \ll 1$	non-ergodic deloc.
$\lambda \gtrsim 1$	$\lambda \gtrsim 1$	full delocalized

Simulation: $N = 2000$, edge only vertices 1950 – 2000



Re-entrant localization [Ghosh et al, PRB 2025]

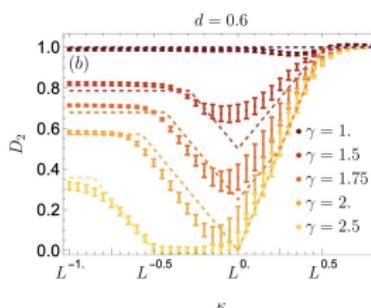
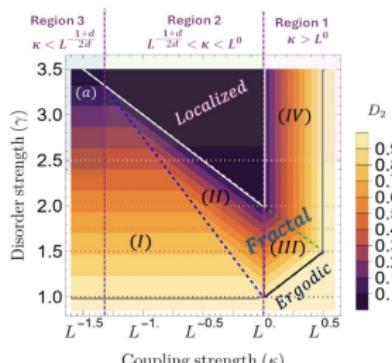
Consider specific tridiagonal Hamiltonian

$$(H_0)_{ij} := h_i \delta_{i,j} + \kappa (\delta_{i,j+1} + \delta_{i,j-1})$$

- gaps $s_\ell := h_{i_{\ell+1}} - h_{i_\ell}$ Pareto, $P(s) = \frac{d}{Ns^{d+1}} \mathbf{1}(s \geq N^{-1/d})$, $d \in (0, 1)$
- $\kappa(\delta_{i,j+1} + \delta_{i,j-1})$ discrete Laplacian

Inverse participation ratio $\text{IPR}_2 = \sum_{a=1}^N |\mathbf{u}_i(a)|^4 = N^{-D_2}$ in bulk

→ have
$$\text{IPR}_2 = (1 + o(1)) \sum_{a=1}^N (\Gamma_\lambda(\lambda_i)_{aa})^2$$
 (supp in \mathbf{e}_i -basis!)



Translation:

- $N \rightarrow L$
- $\lambda \rightarrow N^{(1-\gamma)/2}$

Our H_0 is arbitrary, we provide rigorous proof.

Eigenstate Thermalization Hypothesis: Variance function

Recall M_λ solution of MDE and $\Gamma_\lambda = \Im M_\lambda / \langle \Im M_\lambda \rangle$.

$$M_i := M_\lambda(\hat{\lambda}_i) \quad \Gamma_i := \frac{\Im M_i}{\langle \Im M_i \rangle} \quad \text{with} \quad \hat{\lambda}_i := \lambda_i + i\eta_f(\lambda_i)$$

Regularization of $A \in \mathbb{C}^{N \times N}$, removes singular part of A (\sim traceless):

$$\mathring{A}^{i,j} := A - \mathbf{1}(i \approx j) \frac{\langle M_i A M_j^* \rangle}{\langle M_i M_j^* \rangle} \mathbf{1}$$

Variance functional for $i \approx j$, other regime similar (simpler); $\mathring{A} \equiv \mathring{A}^{i,j}$

$$(\mathfrak{s}_2(i, j; A))^2 := \langle \Gamma_i \mathring{A} \Gamma_j \mathring{A}^* \rangle + \lambda^2 \left| \frac{\langle M_i \mathring{A} \Gamma_j \rangle \langle \Gamma_i \mathring{A}^* M_j \rangle}{1 - \lambda^2 \langle M_i M_j \rangle} \right|$$

→ **inhom. HS norm** of A measures overlap with the M -profiles at λ_i, λ_j

Eigenstate Thermalization Hypothesis [Deutsch, Srednicki]

Consider $H_\lambda \mathbf{u}_i = \lambda_i \mathbf{u}_i$ with $\|\mathbf{u}_i\| = 1$

Theorem [C-E-H '25+]

For any deterministic $A \in \mathbb{C}^{N \times N}$, uniformly in $i, j \in [N]$:

$$|\langle \mathbf{u}_i, A \mathbf{u}_j \rangle - \delta_{ij} \langle \Gamma_i A \rangle| \prec \frac{\mathfrak{s}_2(i, j; A)}{\sqrt{N}}$$

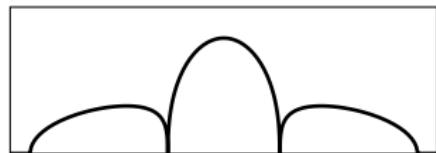
$\rightarrow \langle \Gamma_i A \rangle = \frac{\langle \Im M_i A \rangle}{\langle \Im M_i \rangle} \approx$ microcanonical average at energy λ_i

- (i) Take $A = |\mathbf{x}\rangle \langle \mathbf{x}| \implies$ delocalization result
- (ii) recover Wigner ETH as special case since:

$$\Gamma_i = \text{Id} \quad \text{and} \quad \mathfrak{s}_2 = \langle |A - \langle A \rangle|^2 \rangle^{1/2}$$

Anomalous decay in ETH

(iii) for $\lambda = 1$ with flat $\Im M \sim \langle \Im M \rangle$



$$|\langle \mathbf{u}_i, A\mathbf{u}_j \rangle - \delta_{ij} \langle \Gamma_i A \rangle| \prec \frac{\langle |\mathring{A}^{i,j}|^2 \rangle^{1/2}}{\sqrt{N}} \times \frac{1}{|1 - \langle M_i M_j \rangle|^{1/2}}$$

uniformly in the whole spectrum involving **stability factor**

► previously **only in the bulk** with $\|\mathring{A}^{i,j}\|$ [C-E-H-Kolupaiev '23]

► *new anomalous ETH decay:* $(N|1 - \langle M_i^2 \rangle|)^{-1/2} \sim \begin{cases} N^{-1/2} & \text{bulk} \\ N^{-1/3} & \text{edge} \\ N^{-1/4} & \text{cusp} \end{cases}$

studied in full generality for correlated matrices [E-H-Riabov '25+]

→ **remove extra term** $|\langle \mathbf{u}_i, A\mathbf{u}_j \rangle - \delta_{ij} \langle \Gamma_i A \rangle - \langle L_{ij} A \rangle \langle \mathbf{u}_i, R_{ij} \mathbf{u}_j \rangle|$ for $N^{-1/2}$

Part 2: Elements of the proof

Delocalization and ETH from resolvent bounds

Workhorse: control on resolvent $G(z) := (H_\lambda - z)^{-1}$ of H_λ

Single resolvent bound

For $z \in \mathbb{C} \setminus \mathbb{R}$, let $\eta := |\Im z|$ and $\rho(z) := \pi^{-1} |\langle \Im M(z) \rangle|$. For $N\eta\rho(z) \gtrsim 1$:

$$|(\Im G(z))_{\mathbf{xx}}| \prec \rho(z)[\Gamma(z)]_{\mathbf{xx}} \quad \text{uniformly in } \mathbf{x} \in \mathbb{C}^N$$

Pick $z_{i_0} = \lambda_{i_0} + i\eta_{\mathfrak{f},i_0}$. Then:

$$\begin{aligned} \frac{|\langle \mathbf{u}_{i_0}, \mathbf{x} \rangle|^2}{\eta_{\mathfrak{f},i_0}} &\leq \sum_i \frac{|\langle \mathbf{u}_i, \mathbf{x} \rangle|^2 \eta_{\mathfrak{f},i_0}}{(\lambda_i - \lambda_{i_0})^2 + (\eta_{\mathfrak{f},i_0})^2} \\ &= (\Im G(z_{i_0}))_{\mathbf{xx}} \prec \rho(z_{i_0})[\Gamma(z_{i_0})]_{\mathbf{xx}} \end{aligned}$$

→ Since $N\eta_{\mathfrak{f},i_0}\rho(z_{i_0}) = 1$, we get $|\langle \mathbf{u}_{i_0}, \mathbf{x} \rangle|^2 \prec [\Gamma(z_{i_0})]_{\mathbf{xx}}/N$

Rmk: Prove not just bounds, but *local laws* (= concentration estimates)

Two resolvent bound

For $z_i \in \mathbb{C} \setminus \mathbb{R}$, $i = 1, 2$, let $\eta_i := |\Im z_i|$ and $\rho_i := \pi^{-1} |\langle \Im M(z_i) \rangle|$. Then,

$$|\langle \Im G(z_1) \mathring{A} \Im G(z_2) \mathring{A}^* \rangle| \prec \rho_1 \rho_2 (\mathfrak{s}_2(z_1, z_2; A))^2$$

for $N \min_i (\eta_i \rho_i) \gtrsim 1$, where $\mathring{A} = \mathring{A}^{z_1, z_2}$ is the *regularized observable*

Rmk: Regularization important, improves naive size by η ; ρ_i 's hard to gain

Pick $z_{i_0} = \lambda_{i_0} + i\eta_{\mathfrak{f}, i_0}$ and $z_{j_0} = \lambda_{j_0} + i\eta_{\mathfrak{f}, j_0}$. Then:

$$\begin{aligned} \frac{|\langle \mathbf{u}_{i_0}, \mathring{A} \mathbf{u}_{j_0} \rangle|^2}{N \eta_{\mathfrak{f}, i_0} \eta_{\mathfrak{f}, j_0}} &\leq \frac{1}{N} \sum_{i,j} \frac{|\langle \mathbf{u}_i, \mathring{A} \mathbf{u}_j \rangle|^2 \eta_{\mathfrak{f}, i_0} \eta_{\mathfrak{f}, j_0}}{[(\lambda_i - \lambda_{i_0})^2 + \eta_{\mathfrak{f}, i_0}^2] [(\lambda_j - \lambda_{j_0})^2 + \eta_{\mathfrak{f}, j_0}^2]} \\ &= \langle \Im G(z_{i_0}) \mathring{A} \Im G(z_{j_0}) \mathring{A}^* \rangle \prec \rho(z_{i_0}) \rho(z_{j_0}) (\mathfrak{s}_2(i_0, j_0; A))^2 \end{aligned}$$

→ Since $N \eta_{\mathfrak{f}, i_0} \rho(z_{i_0}) = N \eta_{\mathfrak{f}, j_0} \rho(z_{j_0}) = 1$, we get ETH.

Zigzag strategy (present only 1G Wigner but *very* robust)

Three steps: (i) global law, (ii) **Zig**: characteristic flow, (iii) **Zag**: GFT

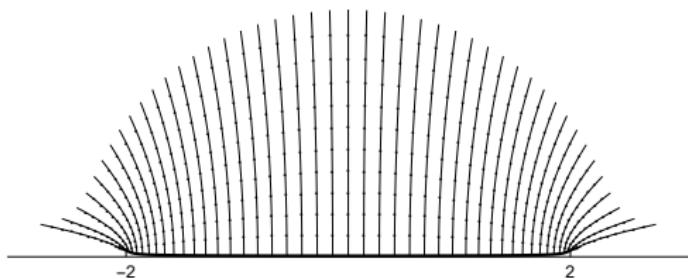
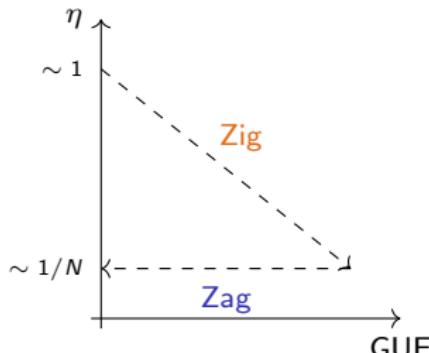
(i): Initial condition: For $\eta \sim 1$, have $|\langle G - m \rangle| \prec 1/N$. Affordable: $\|G_i\| \lesssim 1$, simplified independent proof

(ii): For $G_t(z_t) = (W_t - z_t)^{-1}$ show $|\langle G_t(z_t) - m(z_t) \rangle| \prec \frac{1}{N\eta_t}$ with

$$dW_t = -\frac{1}{2}W_t dt + \frac{dB_t}{\sqrt{N}}, \quad W_0 = W, \quad \text{and} \quad \boxed{\partial_t z_t = -m(z_t) - \frac{z_t}{2}}$$

→ **characteristics** cancel critical term in Ito formula for $d\langle G_t(z_t) \rangle$

(iii): Remove Gaussian comp. by **self-cons. GFT** (Gronwall); disc./cont.



Main challenges

- Carry spatial 1-point and 2-point control parameters $[\Gamma(z)]_{xy}$ and $\mathfrak{s}_2(z_1, z_2; A)$ through the proof; previously in mean-field both flat \rightarrow similar (complicated) profiles for RBM [Yau-Yin, E-Riabov]
- H_0 arbitrary: lack of eff. perturbation theory; proof strictly local in z 's

\rightarrow linearization $G(z_1)G(z_2) = \frac{1}{2\pi i} \oint_{\gamma} \frac{G(w)}{(w - z_1)(w - z_2)} dw$ not applicable

Comments on Zigzag steps

- (i) Global law: bootstrap from N^{1000} down to $\lambda^2 \rho / \eta \gtrsim 1$
- (ii) Zig: prop. to $\lambda^2 \rho / \eta \ll 1$, $\langle \Im G \Im G^* \rangle$ & $\langle GAG \rangle$ are evolved together
- (iii) Zag: good Schwarz inequ. avoid 3-point fncts., e.g. 3rd ord. cumulant:

$$\frac{\lambda^3}{N^{5/2}} \sum_{a,b} \textcolor{brown}{G}_{aa} (\Im G)_{bb} (GA\Im|GA^*G^*)_{ab} \lesssim \frac{\lambda^3}{N^{5/2}} \sqrt{\sum_{a,b} |\textcolor{brown}{M}_{ab}|^2} \sqrt{\sum_b |(\Im M)_{bb}|^2} \sum_a (GA\Im|GA^*G^*)_{aa}$$

(use Ward + M bounds) $\lesssim \sqrt{\frac{\lambda^2 \rho}{\eta}} \frac{\langle \Im G \Im G^* \rangle}{\sqrt{N\eta\rho}} \ll \frac{1}{t_{\text{zag}}} \frac{\langle \Im G \Im G^* \rangle}{\sqrt{N\eta\rho}} \rightarrow$ Gronwall

Further results provable using fine local laws

Our method(s), in principle, allow studying further questions on H_λ , e.g.:

- local spectral universality in "mini-bulks" [Péché]
- Gaussian fluctuations of $|\langle \mathbf{u}_i, \mathbf{x} \rangle|^2$ and $\langle \mathbf{u}_i, A\mathbf{u}_i \rangle$ (in the bulk), using DBM analysis of eigenvectors [Bourgade, Yau, Benigni, Marcinek, ...]
- quantum diffusion: $H_0 = \text{diag}(\mu_1, \dots, \mu_N)$ density $\rho_0 =: \frac{\alpha}{2\pi}$ at μ_{i_0}

$$\frac{1}{|\mathcal{J}|} \sum_{j \in \mathcal{J}} |(e^{itH_\lambda})_{i_0j}|^2 \approx (1 - e^{-\alpha\lambda^2 t}) \frac{\sum_{j \in \mathcal{J}} ((\mu_j - \mu_{i_0})^2 + (\alpha\lambda^2)^2)^{-1}}{|\mathcal{J}| \sum_{j \in [N]} ((\mu_j - \mu_{i_0})^2 + (\alpha\lambda^2)^2)^{-1}} + e^{-\alpha\lambda^2 t} \frac{\mathbf{1}(i_0 \in \mathcal{J})}{|\mathcal{J}|}$$

for $|\mathcal{J}| \sim N$ using $e^{itH_\lambda} = \frac{1}{2\pi i} \oint e^{itz} G(z) dz$; cf. [E-H-Reker-Riabov '23]

- analysis of spectral form factor $\text{SFF}(t) = \mathbb{E}|\langle e^{itH_\lambda} \rangle|^2$ for short times

Summary: (De)localization in RP model

$$H_\lambda = H_0 + \lambda W$$

- (i) Generalized RP model, arbitrary H_0 , arbitrary coupling $\lambda > 0$, general Wigner matrix W , uniformly in the spectrum
- (ii) Eigenvector **(de)localization** : Mobility edge, re-entrant localization
- (iii) **Eigenstate Thermalization Hypothesis** with anomalous decay
- (iv) Proof via **resolvent bounds**, obtained by dynamical **Zigzag strategy**

Thanks for your attention!