

Optimal decay of eigenvector overlap for non-Hermitian i.i.d matrices

Yuanyuan Xu
(Chinese Academy of Sciences)

Joint with Giorgio Cipolloni (Arizona) and László Erdős (ISTA)

Log-gases in Caeli Australi:
Recent Developments in and around Random Matrix Theory

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Outline of the talk

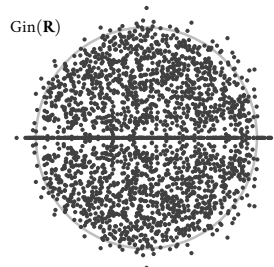
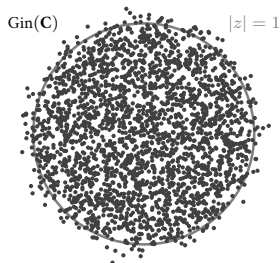
- 1 Background and results
 - Hermitian v.s. non-Hermitian
 - Eigenvector overlaps: previous results
 - Eigenvector overlaps: new results
- 2 Sketch of proof
 - Hermitization: from eigenvector to singular vector
 - Local laws for multi-resolvents
 - Proof strategy: zig-zag
- 3 Summary

Wigner matrix v.s. i.i.d. matrix

	Wigner matrix	i.i.d. matrix
Empirical spectral distribution	Semicircle law supported on $[-2,2]$	Circular law supported on the unit disk
complex Gaussian	Gaussian unitary ensemble (GUE)	complex Ginibre ensemble
Schur decomposition	$X = U^* \begin{pmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_N \end{pmatrix} U$	$X = U^* \begin{pmatrix} \lambda_1 & T_{12} & \cdots & T_{1N} \\ 0 & \lambda_2 & \cdots & T_{2N} \\ \vdots & \ddots & \ddots & \vdots \\ 0 & \cdots & 0 & \lambda_N \end{pmatrix} U$
Joint eigenvalue distribution	$\frac{1}{Z_N} \prod_{j < k} (\lambda_j - \lambda_k)^2 \prod_{k=1}^N e^{-N\lambda_k^2}, \lambda_k \in \mathbb{R}$	$\frac{1}{Z_N} \prod_{j < k} \lambda_j - \lambda_k ^2 \prod_{k=1}^N e^{-N \lambda_k ^2}, \lambda_k \in \mathbb{C}$
Eigenvector distribution	Haar distributed on $U(N)$ independent of e.v.	different than $U(N)$ correlated with e.v.
real Gaussian	Eigenvalue: $\beta=1$ Eigenvector: $O(N)$	more complicated

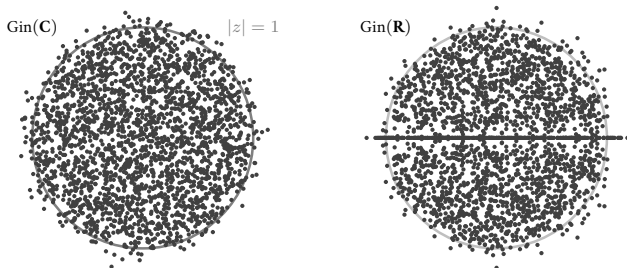
Complex v.s. Real Ginibre

- Many work on **eigenvalues**, see survey book [Forrester,Byun'25].



Complex v.s. Real Ginibre

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- Left/right **eigenvectors** form bi-orthogonal basis:

$$X\mathbf{r}_i = \lambda_i\mathbf{r}_i, \quad \mathbf{l}_i^* X = \lambda_i\mathbf{l}_i^*, \quad \langle \mathbf{l}_i, \mathbf{r}_j \rangle = \delta_{ij}.$$

- Define **eigenvector overlap** to quantify non-orthogonality:

$$\mathcal{O}_{ij} := \langle \mathbf{l}_i, \mathbf{l}_j \rangle \langle \mathbf{r}_j, \mathbf{r}_i \rangle, \quad \langle \mathbf{l}_i, \mathbf{r}_j \rangle = \delta_{ij}.$$

Eigenvector overlaps

- \mathcal{O}_{ij} is invariant under rescalings and $\sum_i \mathcal{O}_{ij} = 1$.

$$\mathcal{O}_{ij} := \langle \mathbf{l}_i, \mathbf{l}_j \rangle \langle \mathbf{r}_j, \mathbf{r}_i \rangle, \quad \langle \mathbf{l}_i, \mathbf{r}_j \rangle = \delta_{ij}$$

- $\sqrt{\mathcal{O}_{ii}}$ is also known as *condition number* in smoothed analysis, describing how sensitive the eigenvalue is to small perturbations:

$$\sqrt{\mathcal{O}_{ii}} = \lim_{t \rightarrow 0} \sup_{\|E\|=1} \frac{|\lambda_i(X + tE) - \lambda_i(X)|}{t}.$$

- \mathcal{O}_{ij} determines the eigenvalue correlation under the matrix Ornstein Uhlenbeck dynamics $X_t = e^{-t/2}X + \sqrt{1 - e^{-t}}\text{Gin}$:

$$d\lambda_i = d\mathcal{M}_i - \frac{\lambda_i}{2}dt, \quad d\langle \mathcal{M}_i, \overline{\mathcal{M}}_j \rangle_t = \mathcal{O}_{ij} \frac{dt}{N},$$

c.f., the Hermitian *Dyson Brownian motion*:

$$d\lambda_i = dM_i + \left(-\frac{\lambda_i}{2} + \frac{1}{N} \sum_{j \neq i} \frac{1}{\lambda_i - \lambda_j} \right) dt, \quad d\langle M_i, \overline{M}_j \rangle_t = \delta_{ij} \frac{dt}{N}.$$

Previous results: Ginibre ensemble

- **First moment** for complex Ginibre [Chalker, Mehlig'98], [Bourgade, Dubach'20]:

$$\mathbf{E}(\mathcal{O}_{ii} | \lambda_i = z) \sim N(1 - |z|^2),$$

$$\mathbf{E}(\mathcal{O}_{ij} | \lambda_i = z_1, \lambda_j = z_2) \sim -N \frac{1 - z_1 \bar{z}_2}{|\omega|^4} \frac{1 - (1 + |\omega|^2)e^{-|\omega|^2}}{1 - e^{-|\omega|^2}},$$

$$\text{with } \omega := N|z_1 - z_2|^2, \quad |z_1|, |z_2| < 1.$$

Scales: microscopic $|z_1 - z_2| \approx N^{-1/2}$, mesoscopic $|z_1 - z_2| \gg N^{-1/2}$.

$$\mathbf{E}(\mathcal{O}_{ij} | \lambda_i = z_1, \lambda_j = z_2) \sim -\frac{1}{N} \frac{1 - z_1 \bar{z}_2}{|z_1 - z_2|^4}. \quad [\text{meso}]$$

- Condition on $\lambda_i = z$ inside the bulk $|z| < 1$ [Bourgade, Dubach'20]:

$$\frac{\mathcal{O}_{ii}}{N(1 - |z|^2)} \rightarrow \frac{1}{\gamma_2} \sim \frac{e^{-\frac{1}{x}}}{x^3} \mathbb{1}_{x \geq 0}.$$

Real eigenvalues of real Ginibre with $1/\gamma_1$ [Fyodorov'18].

- A similar result for $\frac{\mathcal{O}_{ii}}{N^{1/2}}$ near the edge $|z| \approx 1$ [Fyodorov'18].

Previous results: Ginibre ensemble

- **Second moments** of eigenvector overlaps [Bourgade, Dubach'20]:

$$\mathbf{E}(|\mathcal{O}_{ij}|^2 | \lambda_i = z_1, \lambda_j = z_2) \sim \frac{N^2(1 - |z_1|^2)(1 - |z_2|^2)}{|\omega|^4},$$

$$\mathbf{E}(\mathcal{O}_{ii}\mathcal{O}_{jj} | \lambda_i = z_2, \lambda_j = z_2) \sim \frac{N^2(1 - |z_1|^2)(1 - |z_2|^2)}{|\omega|^4} \frac{1 + |\omega|^4 - e^{-|\omega|^2}}{1 - e^{-|\omega|^2}}.$$

Quadratic decay on mesoscopic scales $|z_1 - z_2| \gg N^{-1/2}$:

$$\mathbf{E}(|\mathcal{O}_{ij}|^2 | \lambda_i = z_1, \lambda_j = z_2) \sim \frac{(1 - |z_1|^2)(1 - |z_2|^2)}{|z_1 - z_2|^4},$$

$$\mathbf{E}(\mathcal{O}_{ii}\mathcal{O}_{jj} | \lambda_i = z_1, \lambda_j = z_2) \sim \mathbf{E}(\mathcal{O}_{ii} | \lambda_i = z_1) \mathbf{E}(\mathcal{O}_{jj} | \lambda_j = z_2).$$

- **Non-normal invariant ensemble** [Benaych-Georges, Zeitouni'18]:

$$N|\lambda_i - \lambda_j|^2 \frac{|\langle \mathbf{r}_i, \mathbf{r}_j \rangle|^2}{\|\mathbf{r}_i\|^2 \|\mathbf{r}_j\|^2} = \frac{Y}{\frac{Y}{N|\lambda_i - \lambda_j|^2} + 1},$$

with Y uniformly sub-Gaussian. If $|\lambda_i - \lambda_j| \gg N^{-1/2}$, then

$$\frac{\mathcal{O}_{ij}}{\sqrt{\mathcal{O}_{ii}\mathcal{O}_{jj}}} \approx \frac{|\langle \mathbf{r}_i, \mathbf{r}_j \rangle|^2}{\|\mathbf{r}_i\|^2 \|\mathbf{r}_j\|^2} \approx \frac{Y}{N|\lambda_i - \lambda_j|^2} \ll 1.$$

Previous results: beyond Ginibre ensemble

For general **i.i.d. matrices** without invariance property:

- **Eigenvector delocalization** [Rudelson, Vershynin'15], [Alt, Erdos, Kruger'18]...

$$\sup_{i=1}^N \frac{\|\mathbf{r}_i\|_\infty}{\|\mathbf{r}_i\|_2} \leq N^{-1/2+\epsilon}.$$

- **Gaussian fluctuations** for finite entries of eigenvector and asymptotic independent if $|\lambda_i - \lambda_j| \gg N^{-1/2}$ [Dubova, Yang, Yau, Yin'24], [Osman'24].
- **Size of diagonal overlap** [Erdos, Ji'24], [Cipolloni, Erdos, Henheik, Schroder'24]:

$$\mathbf{E}\mathcal{O}_{ii} \leq N^{1+\epsilon}, \quad \mathcal{O}_{ii} \geq N^{1-\epsilon'}, \quad \text{w.h.p.}$$

- **Distribution of diagonal overlap** [Osman'24]:

$$\frac{\mathcal{O}_{ii}}{N(1-|z|^2)} \rightarrow \frac{1}{\gamma_\beta} \sim \frac{e^{-\frac{\beta}{x}}}{x^{\beta+1}} \mathbb{1}_{x \geq 0},$$

with $\beta = 1$ (real e.v.) and $\beta = 2$ (complex). A similar result for $|z| \approx 1$.

Our results: off-diagonal overlaps for i.i.d. matrix

Theorem (Cipolloni, Erdos, X. '24)

Assume that X is a **real** or **complex** i.i.d. matrix with $x_{ab} \stackrel{d}{=} N^{-1/2} \chi$:

$$\mathbf{E}\chi = 0, \quad \mathbf{E}|\chi|^2 = 1, \quad \mathbf{E}|\chi^p| \leq C_p,$$

additionally $\mathbf{E}\chi^2 = 0$ for complex. Then, with very high probability,

$$\sup_{i,j \in [N]} (N|\lambda_i - \lambda_j|^2 + 1) \left[\frac{|\langle \mathbf{r}_i, \mathbf{r}_j \rangle|^2}{\|\mathbf{r}_i\|^2 \|\mathbf{r}_j\|^2} + \frac{|\langle \mathbf{l}_i, \mathbf{l}_j \rangle|^2}{\|\mathbf{l}_i\|^2 \|\mathbf{l}_j\|^2} \right] \leq N^\xi.$$

In particular, by a Cauchy-Schwarz inequality, this implies

$$\sup_{i,j \in [n]} (N|\lambda_i - \lambda_j|^2 + 1) \frac{|\mathcal{O}_{ij}|}{\sqrt{\mathcal{O}_{ii} \mathcal{O}_{jj}}} \leq N^\xi.$$

Corollary: there is a high prob event Ξ s.t. for $|z_1 - z_2| \gg N^{-1/2}$,

$$\mathbf{E} \left(|\mathcal{O}_{ij}| \cdot \mathbf{1}_\Xi \mid \lambda_i \approx z_1, \lambda_j \approx z_2 \right) \leq \begin{cases} \frac{N^\xi}{|z_1 - z_2|^2}, & [\text{complex}] \\ \frac{N^\xi}{|z_1 - z_2|^2}, & [\text{real}, \Im z_i > 0] \end{cases}$$

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Girko's Hermitization trick

- Girko's Hermitization trick [Girko'84]:

$$H^z := \begin{pmatrix} 0 & X - z \\ (X - z)^* & 0 \end{pmatrix} \in \mathbb{C}^{2N \times 2N}, \quad z \in \mathbb{C},$$

with *chiral symmetric* eigenvalues and (normalized) eigenvectors:

$$\{\pm \sigma_i^z\}_{i=1}^N, \quad \mathbf{w}_i^z = ((\mathbf{u}_i^z)^*, \pm (\mathbf{v}_i^z)^*)^* \in \mathbb{C}^{2N},$$

where $\{\sigma_i^z\}$ are **singular values** of $X - z$ and $\{\mathbf{u}_i^z\}, \{\mathbf{v}_i^z\}$ are (normalized) left/right **singular vectors** in \mathbb{C}^N .

- Link **non-Hermitian** with **Hermitian**:

z is **eigenvalue** of $X \iff 0$ is **singular value** of $X - z$.

eigenvector of X for $\lambda_i = z \iff$ **singular vector** of $X - z$ for $\sigma_1^z = 0$.

- Reduce to study **singular vector overlap** of $X - z_1$ and $X - z_2$:

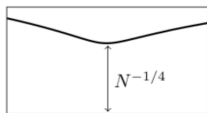
$$\begin{aligned} \sup_{i \in [N]} \frac{\langle \mathbf{l}_i, \mathbf{l}_j \rangle \langle \mathbf{r}_j, \mathbf{r}_i \rangle}{\|\mathbf{l}_i\| \|\mathbf{l}_j\| \|\mathbf{r}_i\| \|\mathbf{r}_j\|} &= \sup_{z_1, z_2 \in \text{Spec}(X)} \langle \mathbf{u}_1^{z_1}, \mathbf{u}_1^{z_2} \rangle \langle \mathbf{v}_1^{z_1}, \mathbf{v}_1^{z_2} \rangle \\ &\lesssim \sup_{z_1, z_2 \in \mathcal{D}} \{ |\langle \mathbf{u}_1^{z_1}, \mathbf{u}_1^{z_2} \rangle|^2 + |\langle \mathbf{v}_1^{z_1}, \mathbf{v}_1^{z_2} \rangle|^2 \}. \end{aligned}$$

Local law for resolvent of H^z

- Define the **resolvent** of H^z by $G^z(w) := (H^z - w)^{-1}$, $w = E + i\eta$,

$$\frac{1}{N} \Im \text{Tr} G^z(w) = \frac{1}{2N} \sum_i \frac{\eta}{(\sigma_i^z - E)^2 + \eta^2} = \frac{1}{2N} \sum_i \delta_\eta(\sigma_i^z - E).$$

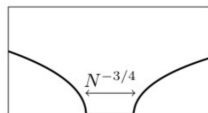
$N \rightarrow \infty$ and $\eta \rightarrow 0$ gives the limiting spectral density of H^z , denoted by ρ^z .



$$|z| < 1, \quad \eta_f = N^{-1}$$



$$|z| \approx 1, \quad \eta_f = N^{-3/4}$$



$$|z| > 1, \quad \eta_f = N^{-2/3}$$

- Local law** for resolvent [Bourgade, Yau, Yin'14], [Alt, Erdos, Kruger'18]:

$$G^z(w) = M^z(w) + o(1), \quad \eta_N \gg \eta_f,$$

where M^z is the unique deterministic solution of **Matrix Dyson equation**, and $\eta_f = \eta_f(E) \sim (N\rho^z(E))^{-1}$ is the **typical eigenvalue spacing** at E .

Observations from local law

- **Eigenvector delocal.** of X = **Singular vector delocal.** of H^z at zero:

By a simple spectral decomposition of H^z and choose $\eta \gg \eta_f$:

$$\langle \mathbf{e}_k, \Im \text{Tr} G^z(i\eta) \mathbf{e}_k \rangle = \sum_i \frac{\eta}{(\sigma_i^z)^2 + \eta^2} |\langle \mathbf{e}_k, \mathbf{w}_i^z \rangle|^2 \geq \frac{1}{\eta} |\langle \mathbf{e}_k, \mathbf{w}_1^z \rangle|^2,$$

if $z \in \text{Spec}(X)$, then $\sigma_1^z = 0$ and $\mathbf{w}_1^z = (\mathbf{u}_1^z, \mathbf{v}_1^z) = (\mathbf{l}_k, \mathbf{r}_k)$.

Translate to **non-Hermitian eigenvectors** (normalized) [Alt, Erdos, Kruger'21]:

$$\sup_k \{ \|\mathbf{l}_k\|_\infty, \|\mathbf{r}_k\|_\infty \} = O(N^{-1/2}).$$

- **Eigenvector overlap** of X = **singular vector overlap** H^z at zero:

To study **singular vector overlap** of $X - z_i$ near zero, we need

$$G^{z_1}(i\eta) G^{z_2}(i\eta) \not\approx M^{z_1} M^{z_2}$$

Reduce to multi-resolvent bound

- By spectral decomposition of G^{z_i} and **eigenvalue rigidity** $\sigma_1^{z_i} \lesssim \eta_f$:

$$\begin{aligned} \frac{1}{N} \text{Tr} \left[\Im G^{z_1}(\imath \eta_1) \Im G^{z_2}(\imath \eta_2) \right] &= \frac{4}{N} \sum_{j,k=1}^N \frac{\eta_1 \eta_2 (|\langle \mathbf{u}_j^{z_1}, \mathbf{u}_k^{z_2} \rangle|^2 + |\langle \mathbf{v}_j^{z_1}, \mathbf{v}_k^{z_2} \rangle|^2)}{((\sigma_j^{z_1})^2 + \eta_1^2)((\sigma_k^{z_2})^2 + \eta_2^2)} \\ &\gtrsim \frac{1}{N \eta_1 \eta_2} [|\langle \mathbf{u}_1^{z_1}, \mathbf{u}_1^{z_2} \rangle|^2 + |\langle \mathbf{v}_1^{z_1}, \mathbf{v}_1^{z_2} \rangle|^2]. \end{aligned}$$

- We hence conclude that

$$\begin{aligned} &\sup_{|z_i| \leq 1} (N|z_1 - z_2|^2 + 1) [|\langle \mathbf{u}_1^{z_1}, \mathbf{u}_1^{z_2} \rangle|^2 + |\langle \mathbf{v}_1^{z_1}, \mathbf{v}_1^{z_2} \rangle|^2] \\ &\lesssim \sup_{|z_i| \leq 1} (N|z_1 - z_2|^2 + 1) (N \eta_1 \eta_2) \frac{1}{N} \text{Tr} \left[\Im G^{z_1}(\imath \eta_1) \Im G^{z_2}(\imath \eta_2) \right] \\ &\lesssim \sup_{|z_i| \leq 1} (|z_1 - z_2|^2 + N^{-1}) \frac{N \eta_1 \rho_1 N \eta_2 \rho_2}{|z_1 - z_2|^2} \lesssim 1. \end{aligned}$$

- No cheap way to use resolvent identity reducing to one-resolvent.

Multi-resolvent local laws

Theorem (Cipolloni, Erdős, X'24)

For any deterministic bounded matrices and vectors, the following

$$\left| \langle \mathbf{x}, (G^{z_1}(i\eta_1)A_1G^{z_2}(i\eta_2) - M_{12}^{A_1})\mathbf{y} \rangle \right| \prec \frac{1}{\sqrt{N}\eta} \frac{1}{\sqrt{\gamma}},$$

$$\left| \frac{1}{N} \text{Tr} \left[(\Im G^{z_1}(i\eta_1)A_1\Im G^{z_2}(i\eta_2) - \widehat{M}_{12}^{A_1})A_2 \right] \right| \prec \frac{1}{\sqrt{N}\ell} \frac{\rho_1\rho_2}{\widehat{\gamma}},$$

hold uniformly for $|z_i| \leq 1 + N^{-1/2+\tau}$ and $\ell = \min_{i=1,2} \rho_i |\eta_i| \geq N^{-1+\epsilon}$, with

$$\|M_{12}^{A_1}\| \lesssim \frac{1}{\gamma}, \quad \gamma := \frac{|z_1 - z_2|^2 + \rho_1|\eta_1| + \rho_2|\eta_2|}{|z_1 - z_2| + \rho_1^2 + \rho_2^2},$$

$$\|\widehat{M}_{12}^{A_1}\| \lesssim \frac{\rho_1\rho_2}{\widehat{\gamma}}, \quad \widehat{\gamma} := |z_1 - z_2|^2 + \rho_1|\eta_1| + \rho_2|\eta_2|.$$

Compare to standard local law without $|z_1 - z_2|$ decay:

$$\left| \langle \mathbf{x}, (G^{z_1}(i\eta_1)A_1G^{z_2}(i\eta_2) - M_{12}^{A_1})\mathbf{y} \rangle \right| \prec \frac{1}{\sqrt{N}\eta} \sqrt{\frac{\rho}{\eta}}.$$

Note $1/\sqrt{\widehat{\gamma}}$ is better in the mesoscopic scale $|z_1 - z_2| \gg N^{-1/2}$.

Proof: Zig-Zag strategy

- **Global law** for multi-resolvent $\eta_i \sim 1$ (easy to check):

$$\left| \left\langle \mathbf{x}, (G^{z_1}(\mathrm{i}\eta_1)A_1G^{z_2}(\mathrm{i}\eta_2) - M_{12}^{A_1})\mathbf{y} \right\rangle \right| \prec \frac{1}{\sqrt{N}}.$$

- **Zig step**: given the random **OU-matrix flow**:

$$\mathrm{d}X_t = -\frac{1}{2}X_t\mathrm{d}t + \frac{\mathrm{d}B_t}{\sqrt{N}}, \quad X_0 = X, \quad W_t := \begin{pmatrix} 0 & X_t \\ X_t^* & 0 \end{pmatrix},$$

find a proper deterministic **characteristic flow** to reduce η_i to **local scales**

$$\partial_t \Lambda_t = -\mathcal{S}[M(\Lambda_t)] - \frac{\Lambda_t}{2}, \quad \Lambda_t := \begin{pmatrix} \mathrm{i}\eta_t & z_t \\ \bar{z}_t & \mathrm{i}\eta_t \end{pmatrix},$$

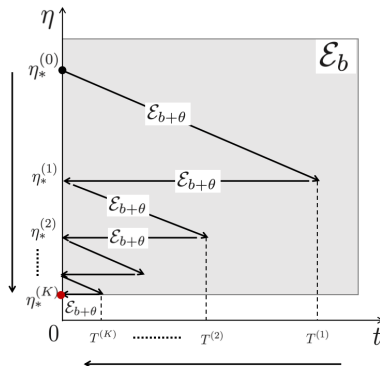
such that desired error bound of $G_{1,t}G_{2,t}$ is kept along the flow.

- **Zag step**: remove added Gaussian part (**worse for large t and small η**).

$$X_t \stackrel{\mathrm{d}}{=} e^{-\frac{t}{2}}X + \sqrt{1-e^{-t}}\mathrm{Gin}(\mathbb{C}).$$

Zig-Zag strategy

- Zig and Zag fight against each other, so we run zig-zag iteratively to reduce global scale $\eta \sim 1$ to optimal local scales $\eta \sim N^{-1}$.



But it is still not enough to gain full $|z_1 - z_2|$ quadratic decay!

Bootstrap Zig-Zag process

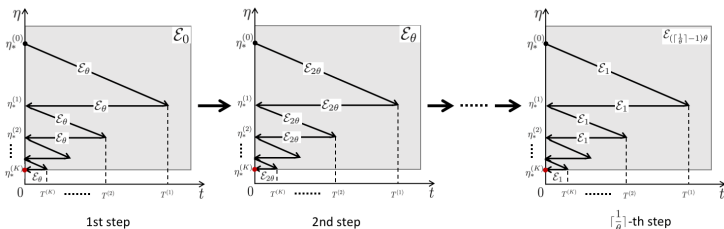
Proposition

Assuming $\gamma \gtrsim \eta_*/\rho^*$ and the following hold for some $0 \leq b < 1$

$$\left| \left\langle \mathbf{x}, (G^{z_1}(\mathrm{i}\eta_1)A_1G^{z_2}(\mathrm{i}\eta_2) - M_{12}^{A_1})\mathbf{y} \right\rangle \right| \prec \frac{(\rho^*)^{\frac{1-b}{2}}}{\sqrt{n}(\eta_*)^{\frac{3-b}{2}}\gamma^{\frac{b}{2}}},$$

uniformly in $\min_{i=1}^2 \{|\eta_i|\rho_i\} \geq n^{-1+\epsilon}$, then the same also hold for a larger $b' = b + \theta$ with $0 < \theta < \epsilon/10$.

Start with the standard local law without $|z_1 - z_2|$ -decorrelation ($b = 0$):
Iterate zig-zag for $O(\epsilon^{-1})$ times to increase $b = 0$ to $b = 1$.



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Summary

Results: Define $\mathcal{O}_{ij} := \langle \mathbf{r}_j, \mathbf{r}_i \rangle \langle \mathbf{l}_j, \mathbf{l}_i \rangle$ with $\langle \mathbf{l}_i, \mathbf{r}_j \rangle = \delta_{ij}$.

- 1) Extend [Bourgade, Dubach'20] for Ginibre to iid for $|z_1 - z_2| \gg N^{-1/2}$:

$$\mathbf{E} \left(|\mathcal{O}_{ij}| \mid \lambda_i \approx z_2, \lambda_j \approx z_2 \right) = O \left(\frac{1}{|z_1 - z_2|^2} \right).$$

- 2) Extend Ginibre result [Benaych-Georges, Zeitouni'18] to iid cases:

$$\frac{\sqrt{N} |\lambda_i - \lambda_j| |\langle \mathbf{r}_i, \mathbf{r}_j \rangle|}{\|\mathbf{r}_i\| \|\mathbf{r}_j\|} = O(1).$$

Proof: use Hermitization trick to reduce eigenvectors to singular vectors:

- a) further reduce to study $\Im G^{z_1}(i\eta_1) \Im G^{z_2}(i\eta_2)$ using eigenvalue rigidity;
- b) use zig-zag iteratively to derive the local laws for multi-resolvents.



Happy Birthday Peter!