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Large deviations for the top eigenvalue of deformed random matrices

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In recent years, the few classical results in large deviations for random matrices have been complemented by a variety of new ones, in both the math and physics literatures, whose proofs leverage connections with Harish-Chandra/Itzykson/Zuber integrals. We present one such result, focusing on extreme eigenvalues of deformed sample-covariance and Wigner random matrices. This confirms recent formulas of Maillard (2020) in the physics literature, precisely locating a transition point whose analogue in non-deformed models is not yet fully understood. Joint work with Jonathan Husson.

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