

Errata

1. Page 14: the random variables S_n defined here (and mentioned on lines 1, 2, 11 and 14) cause a conflict with the identical notation S_n used to denote the symmetric group of order n . They should be relabeled by a different letter, e.g., Z_n .
2. Page 72, Exercise 1.6: the fourth line of the exercise text is badly formatted due to an errant LaTeX command. The initial part of the exercise should read:

(Lifschitz-Pittel [75]) Let X_n denote the total number of increasing subsequences (of any length) in the uniformly random permutation σ_n . For convenience, we include the empty subsequence of length 0, so that X_n can be written as $X_n = 1 + \sum_{k=1}^n X_{n,k}$ where the random variables $X_{n,k}$ are defined in the proof of Lemma 1.4 (p. 9).

3. Page 76, Exercise 1.15: change “ $Q(n) = \sum_{k=1}^n q(n)$ ” to “ $Q(n) = \sum_{k=1}^n q(k)$ ”.
4. Page 76, Exercise 1.15(a): change “Prove that $q(n, k) \leq \frac{1}{k!} \binom{n+k-1}{k-1}$ ” to “Prove that $q(n, k) \leq \frac{1}{k!} \binom{n-1}{k-1}$ ”. (Note: the bound $q(n, k) \leq \frac{1}{k!} \binom{n-1}{k-1}$ also implies that $q(n, k) \leq \frac{1}{k!} \binom{n+k-1}{k-1}$, so the uncorrected version of the exercise is still technically correct.)
5. Page 90: in equation (2.13), change the numerator of the fraction on the right-hand side from “ $\prod_{1 \leq i, j \leq d} (p_i - p_j)(q_i - q_j)$ ” to “ $\prod_{1 \leq i < j \leq d} (p_i - p_j)(q_i - q_j)$ ”.
6. Page 118: in the equation immediately above Lemma 2.24, a factor of $e^{-\frac{2}{3}x^{3/2}}$ is missing.
7. Page 118: in Lemma 2.24, display (2.75) should read:

$$|\mathbf{A}(x, y)| \leq C \exp\left(-\frac{1}{2}(x^{3/2} + y^{3/2})\right) \quad (2.75)$$

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8. Page 119: in the proof of Lemma 2.25, display (2.76) should read:

$$\begin{aligned} \left| \det_{i,j=1}^n (\mathbf{A}(x_i, x_j)) \right| &= \exp \left(- \sum_{j=1}^n x_j^{3/2} \right) \left| \det_{i,j=1}^n \left(e^{(x_i^{3/2} + x_j^{3/2})/2} \mathbf{A}(x_i, x_j) \right) \right| \\ &\leq n^{n/2} C^n \exp \left(- \sum_{j=1}^n x_j^{3/2} \right), \end{aligned} \quad (2.76)$$

9. Page 122: the display in which E_1 is bounded should read:

$$E_1 \leq C \exp \left(-\frac{1}{2}(x+T)^{3/2} - \frac{1}{2}(y+T)^{3/2} \right),$$

10. Page 126: display (2.89) should read:

$$\begin{aligned} |a_n(T, \infty)| &\leq \int_T^\infty \dots \int_T^\infty C^n e^{-\sum_{j=1}^n x_j^{3/2}} \det_{i,j=1}^n \left(e^{\frac{1}{2}x_i^{3/2} + \frac{1}{2}x_j^{3/2}} \mathbf{A}(x_i, x_j) \right) dx_1 \dots dx_n \\ &\leq \left(C \int_T^\infty e^{-x^{3/2}} dx \right)^n n^{n/2} \leq C^n e^{-nT} n^{n/2}. \end{aligned} \quad (2.89)$$

11. Page 128: In Lemma 2.31, change “Let $P_1 \geq P_2 \geq P_3 \geq \dots$ ” to “Let $P_0 \geq P_1 \geq P_2 \geq \dots$ ”.

12. Page 129: the line following display (2.97) should be changed from “By Lemma 2.32, for fixed t the sequence $P_1(t), P_2(t), \dots$ is nonincreasing.” to “By Lemma 2.32 (and its trivial extension to cover the case $n = 0$), for fixed t the sequence $P_0(t), P_1(t), P_2(t), \dots$ is nonincreasing.”

13. Page 129: in the line following display (2.98), change “But by Theorem 2.47” to “But by Theorem 2.29”.

14. Page 134: the first display in the proof of Lemma 2.34 should read:

$$|F_2(t) - 1| \leq \sum_{n=1}^{\infty} \frac{C^n n^{n/2}}{n!} \left(\int_t^\infty e^{-x^{3/2}} dx \right)^n \leq \sum_{n=1}^{\infty} \frac{C^n e^n}{n^{n/2}} e^{-nt} = O(e^{-t}).$$

The display following it should read:

$$\begin{aligned} |\mathbf{H}(x, y, t) - \mathbf{A}(x, y)| &\leq \sum_{n=1}^{\infty} \frac{(n+1)^{(n+1)/2} C^{n+1}}{n!} e^{-x^{3/2} - y^{3/2}} \left(\int_t^\infty e^{-u^{3/2}} du \right)^n \\ &\leq e^{-x-y} \sum_{n=1}^{\infty} \frac{(n+1)^{(n+1)/2} C^{n+1}}{n!} e^{-nt}, \end{aligned}$$

15. Page 155, Exercise 2.22: An accessible derivation of Nicholson’s approximation is given in Section 4.4 of the lecture notes “Integrable probabilities: around the Longest Increasing Subsequence problem” by Jérémie Bouttier, available at https://www.normalesup.org/~bouttier/coursM2Lyon/notes_coursM2Lyon.pdf.
16. Page 251, line 10–: change “ $u(x, 0) = u(x)$ ” to “ $u(x, 0) = u(x)$ ”.
17. Page 292, line 4–: change $p_0 = \langle 1, 1 \rangle_w^{1/2}$ to $p_0 = \langle 1, 1 \rangle_w^{-1/2}$
18. Page 295: in line 11–,

$$p_n(x) = (A_n x + B_n)p_{n-1}(x) - D_n p_{n-2},$$

to

$$p_n(x) = (A_n x + B_n)p_{n-1}(x) - D_n p_{n-2}(x),$$

and in the sentence on the following line that starts “The value of D_n can be found by assuming inductively that (5.23) holds and writing”, delete the words “assuming inductively that (5.23) holds and”.

A few lines further down, the last line of the proof of Lemma 5.14 should be changed to: “which gives that $D_n = A_n \frac{\kappa_{n-2}}{\kappa_{n-1}} = \frac{\kappa_n \kappa_{n-2}}{\kappa_{n-1}^2} = C_n$ for $n \geq 2$, as claimed. For $n = 1$ it is not necessary to show that $D_1 = C_1$, since p_{-1} was defined as the zero polynomial. ”

19. Page 296, line 4: change the equation

$$(\mathbf{K}_n f)(x) = \int_{\mathbb{R}} \mathbf{K}_n(x, y) f(y) dy$$

to

$$(\mathbf{K}_n f)(x) = \int_{\mathbb{R}} \mathbf{K}_n(x, y) f(y) w(y) dy$$

20. Page 296, equation (5.24): change “ $\left(\sum_{i=1}^m u_i u_j p_k(x_i) \right)^2$ ” to “ $\left(\sum_{i=1}^m u_i p_k(x_i) \right)^2$ ”.
21. Page 302, equation (5.31): in this equation, change $L_n(x)$ to $L_n^\alpha(x)$ and $L_m(x)$ to $L_m^\alpha(x)$.