

The Spectrum of Random Inner-product Kernel Matrices

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Abstract: We consider n -by- n matrices whose (i, j) -th entry is $f(X_i^T X_j)$, where X_1, \dots, X_n are i.i.d. standard Gaussian random vectors in \mathbb{R}^p , and f is a real-valued function. The eigenvalue distribution of these random kernel matrices is studied at the “large p , large n ” regime. It is shown that, when $p, n \rightarrow \infty$ and $p/n = \gamma$ which is a constant, and f is properly scaled so that $\text{Var}(f(X_i^T X_j))$ is $\mathcal{O}(p^{-1})$, the spectral density converges weakly to a limiting density on \mathbb{R} . The limiting density is dictated by a cubic equation involving its Stieltjes transform. While for smooth kernel functions the limiting spectral density has been previously shown to be the Marcenko-Pastur distribution, our analysis is applicable to non-smooth kernel functions, resulting in a new family of limiting densities.

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1. Introduction

In recent years there has been significant progress in the development and application of kernel methods in machine learning and statistical analysis of high-dimensional data [13]. These methods include kernel PCA (Principal Component Analysis), the “kernel trick” in SVM (Support Vector Machine), and non-linear dimensionality reduction [5, 6], to name a few. In such kernel methods, the input is a set of n high-dimensional data points X_1, \dots, X_n from which an n -by- n matrix is constructed, where its (i, j) -th entry is a symmetric function of X_i and X_j . Whenever the function depends merely on the inner-product $X_i^T X_j$, it is called an inner-product kernel matrix.

In this paper we study the spectral properties of an $n \times n$ symmetric random kernel matrix A whose construction is as follows. Let X_1, \dots, X_n be n i.i.d Gaussian random vectors in \mathbb{R}^p , where $X_i \sim \mathcal{N}(0, p^{-1}I_p)$ and I_p is the $p \times p$ identity matrix. That is, the np -many coordinates $\{(X_i)_j, 1 \leq i \leq n, 1 \leq j \leq p\}$ are i.i.d Gaussian random variables with mean 0 and variance p^{-1} . The entries of A are defined as

$$A_{ij} = \begin{cases} f(X_i^T X_j; p), & i \neq j, \\ 0, & i = j, \end{cases} \quad (1.1)$$

where $f(\xi; p)$ is a real-valued function possibly depending on p . We will later consider another model where X_i are drawn from the uniform distribution over

the unit sphere S^{p-1} in \mathbb{R}^p .

The study of the spectrum of large random matrices, since Wigner's semi-circle law, has been an active research area motivated by applications such as quantum physics, signal processing, numerical linear algebra, statistical inference, among others. An important result is the Marcenko-Pastur (M.P.) law [12] for the spectrum of random matrices of the form $S = XX^T$ (also known as Wishart matrices), where X is a p -by- n (complex or real) matrix with i.i.d Gaussian entries. In the "large p , large n " limit, i.e. $p, n \rightarrow \infty$ and $p/n = \gamma$ ($0 < \gamma < \infty$), the spectral density of S converges to a deterministic limit, known as the Marcenko-Pastur distribution, which has γ as its only parameter. We refer the reader to [2], [18] and [4, Chapters 1-3] for an introduction of these topics. Notice that Wishart matrices share the non-zero eigenvalues with their corresponding Gram matrices $G = X^T X$, the latter of which, neglecting the difference at the diagonal entries, can be considered as a kernel matrix as in Eqn. (1.1) with the linear kernel function $f(\xi; p) = \xi$. Thus, the M.P. law and other results involving Wishart matrices can be translated to the Gram matrix case.

The spectrum of inner-product random kernel matrices with kernel functions that are locally smooth at the origin has been studied in [9]. It was shown that, in the limit $p, n \rightarrow \infty$ and $p/n = \gamma$,

- (1) whenever f is locally C^3 , the non-linear kernel matrix converges asymptotically in spectral norm to a linear kernel matrix;
- (2) with less regularity of f (locally C^2), the weak convergence of the spectral density is established.

We refer to [9] and references therein for more details, including a complete review of the origins of this problem. The problem we study here is similar to the one considered in [9], except that we allow the kernel function f to belong to a much larger class of functions, in particular, f can be discontinuous at the origin.

Our main result, Thm 3.4, establishes the convergence of the spectral density of random kernel matrices under the condition that the kernel function belongs to a weighted L^2 space, is properly normalized and satisfies some additional technical conditions. The limiting spectral density is characterized by an algebraic equation, Eqn. (3.5), of its Stieltjes transform. The equation involves only three parameters, namely ν , a and γ . The parameter ν is the limit of $p \cdot \text{Var}(f(X_i^T X_j))$ and simply scales the limiting spectral density. The parameter a is the limiting coefficient of the linear term ξ in the expansion of $f(\xi; p)$ into rescaled Hermite polynomials, and has some non-trivial effect on the shape of the limiting spectral density. The result concerning the weak convergence of the spectral density in [9] can be regarded as a special case of our result. Specifically, [9] proves that for a locally smooth kernel function, the limiting spectral density is dictated by its first-order Taylor expansion. The linear term in our rescaled Hermite expansion asymptotically coincides with the first-order term of the Taylor expansion. See also Remark 3.8 after Thm. 3.4.

Notice that the entries of the random kernel matrix are dependent. For exam-

ple, the triplet of entries (i, j) , (j, k) and (k, i) are mutually dependent. In the literature of random matrix theory (RMT), random matrices with dependent entries have received some attention. For example, the spectral distribution of random matrices with “finite-range” dependency among entries is studied in [3]. However, we do not find studies of this sort to be readily applicable to the analysis of the random inner-product kernel matrices considered here. We emphasize that our result only addresses the weak limit of the spectral density, while leaving many other questions about random kernel matrices unanswered. These include the analysis of the local statistics of the eigenvalues, the limiting distribution of the largest eigenvalue, and universality type questions with respect to different probability distributions for the data points.

The rest of the paper is organized as follows: in Sec. 2 we review the definition and properties of the Stieltjes transform (Sec. 2.1), and revisit the proof of the M.P. law using the Stieltjes transform (Sec. 2.2). Sec. 3 includes the statement of our main theorem, Thm. 3.4, and the result of some numerical experiments. The proof of Thm. 3.4 is established in Sec. 4. Finally, the concluding remarks, discussion and open problems are provided in Sec. 5.

Notations: For a vector X , we denote by $|X|$ its l^2 norm, i.e. for $X = (X_1, \dots, X_p)^T$ in \mathbb{R}^p , $|X| = \sqrt{X_1^2 + \dots + X_p^2}$. We write $x = \mathcal{O}(1)p^\alpha$ to indicate that $|x| \leq Cp^\alpha$ for some positive constant C and large enough p (which also implies large enough n since $p/n = \gamma$). Also, $\mathcal{O}_a(1)$ means that the constant C depends on the quantity a , and the latter is often independent of p . Throughout the paper, ζ stands for a random variable observing the standard normal distribution.

2. Review of the Stieltjes Transform and the M.P. Law

2.1. The Stieltjes Transform

For a probability measure $d\mu$ on \mathbb{R} , its Stieltjes transform (also known as the Cauchy transform) is defined as (see, e.g. Appendix B of [4])

$$m(z) = \int_{\mathbb{R}} \frac{1}{t - z} d\mu(t), \quad \Im(z) > 0,$$

and hence $\Im(m) > 0$. The probability density function can be recovered from its Stieltjes transform via the “inversion formula”

$$\lim_{b \rightarrow 0^+} \frac{1}{\pi} \Im(m(t + ib)) = \frac{d\mu}{dt}(t), \quad (2.1)$$

where the convergence is in the weak sense.

Point-wise convergence of the Stieltjes transform implies weak convergence of the probability density (Thm. B.9 in [4]). This is the fundamental tool that we use to establish the main result in our paper. For the n -by- n random kernel

matrix A , its empirical spectral density (ESD) is defined as

$$ESD_A = \frac{1}{n} \sum_{i=1}^n \delta_{\lambda_i(A)}(\lambda) d\lambda, \quad (2.2)$$

where $\{\lambda_i(A), i = 1, \dots, n\}$ are the n (real) eigenvalues of A . Considering ESD_A as a random probability measure on \mathbb{R} , we have its Stieltjes transform as

$$m_A(z) = \frac{1}{n} \sum_{i=1}^n \frac{1}{\lambda_i(A) - z} = \frac{1}{n} \mathbf{Tr}(A - zI)^{-1}, \quad \Im(z) > 0. \quad (2.3)$$

To show the convergence of ESD_A , in expectation (or in a.s. sense), it suffices to show that, for every fixed z above the real axis, $m_A(z)$ converges to the Stieltjes transform of the limiting density in expectation (or in a.s. sense).

Another convenience brought by fixed z is the uniform boundedness of many quantities. Specifically, for $z = u + iv$, $v > 0$,

$$|m_A(z)| \leq \frac{1}{n} \sum_{i=1}^n \frac{1}{|\lambda_i(A) - z|} \leq \frac{1}{n} \sum_{i=1}^n \frac{1}{v} = \frac{1}{v}.$$

Also,

$$|((A - zI)^{-1})_{ii}| \leq \frac{1}{v}, \quad 1 \leq i \leq n, \quad (2.4)$$

which follows from the spectral decomposition of A .

2.2. Proving the M.P. Law using the Stieltjes Transform

Thm. 2.1 is the version of the M.P. law for random kernel matrices with a linear kernel function. The version for Wishart matrices is well known and its proof can be found in many places, see e.g. [4, Chapter 3.3].

Theorem 2.1 (the M.P. law for random linear-kernel matrices). *Suppose that $X_i \sim \mathcal{N}(0, p^{-1}I_p)$. Let A be the random kernel matrix as in Eq. (1.1) with the kernel function $f(\xi) = a\xi$ where a is a constant. Then the limiting spectral density of A is*

$$\rho_I(t) = \frac{1}{a} \rho_{M.P.} \left(\frac{t+a}{a}; \frac{1}{\gamma} \right). \quad (2.5)$$

The density function $\rho_{M.P.}(t; y)$, with positive constant y as a parameter, is defined as

$$\rho_{M.P.}(t; y) = \left(1 - \frac{1}{y}\right)^+ \delta_0(t) + \frac{\sqrt{(b(y)-t)^+(t-a(y))^+}}{2\pi y t}, \quad (2.6)$$

where $(x)^+ = \max\{x, 0\}$, $b(y) = (1 + \sqrt{y})^2$ and $a(y) = (1 - \sqrt{y})^2$. The convergence of ESD_A to $\rho_I(t)dt$ is in the weak sense, almost surely.

Remark 2.2. In Eq. (2.5), the rescaling by a is due to the constant a in front of the inner-product, and the shifting by a is due to our setting diagonal entries to be zero. Also, Eq. (2.6) is slightly different from the M.P. distribution in literature, since the random kernel matrices that we consider are n -by- n and the variance of $X_i^T X_j$ is p^{-1} , while Wishart matrices are p -by- p and have a different normalization.

Remark 2.3. The distribution of the largest eigenvalue (i.e. the spectral norm, denoted as $s(A)$), a question independent from the limiting spectral density, is well-understood for Wishart matrices, and thus applies to Gram matrices. It has been shown that the largest eigenvalue converges almost surely to its mean value, following a stronger result about the limiting distribution of the largest eigenvalue, namely the Tracy-Widom Law [10]. The Tracy-Widom Law of the largest eigenvalue has been shown to be universal for certain sample covariance matrices with non-Gaussian entries, see e.g. [17, 8]. As a result (the smallest eigenvalue of a Wishart matrix is always non-negative), as $p, n \rightarrow \infty, p/n = \gamma$, almost surely $s(A) < b(\gamma^{-1}) + 1$, which is an $\mathcal{O}(1)$ constant depending on γ only.

Another way to characterize Eq. (2.5) is that $m_I(z)$, the Stieltjes transform of $\rho_I(t)$, satisfies the following quadratic equation

$$-\frac{1}{m(z)} = z + a \left(1 - \frac{1}{1 + \frac{a}{\gamma} m(z)} \right). \quad (2.7)$$

In the literature, Eq. (2.7) is sometimes called the M.P. equation. It has been shown that Eq. (2.7) has a unique solution with positive imaginary part (Lemma 3.11 of [4]).

We reproduce the proof of Thm. 2.1 here, since some key techniques will be used in proving our main result.

Proof of Thm. 2.1. In two steps it can be shown that $m_A(z)$, as defined in Eq. (2.3), converges almost surely to the solution of Eq. (2.7). Without loss of generality, let $a = 1$.

Step 1. Reduce a.s. convergence to convergence of $\mathbb{E}m_A(z)$.

Lemma 2.4 (concentration of m_A at $\mathbb{E}m_A$). *For the n -by- n random kernel matrix A as in Eq. (1.1), where X_i 's are independent random vectors, and a fixed complex number z with $\Im(z) > 0$, we have that as $n \rightarrow \infty$,*

$$m_A(z) - \mathbb{E}m_A(z) \rightarrow 0$$

almost surely, and also

$$\mathbb{E}|m_A - \mathbb{E}m_A| \leq \mathcal{O}(1)n^{-1/2}. \quad (2.8)$$

The above lemma relies on that $\Im(z) > 0$ and that the X_i 's are independent, while there is no restriction on the specific form of the kernel function, nor on the distribution of X_i . The proof (left to Appendix B) uses a martingale inequality,

combined with the observation that among all the entries of A only the k -th column/row depend on X_k .

Step 2. Convergence of $\mathbb{E}m_A(z)$. Observe that

$$\begin{aligned}\mathbb{E}m_A(z) &= \mathbb{E} \frac{1}{n} \mathbf{Tr}(A - zI)^{-1} \\ &= \mathbb{E} \frac{1}{n} \sum_{i=1}^n ((A - zI)^{-1})_{ii} \\ &= \mathbb{E} ((A - zI)^{-1})_{nn},\end{aligned}$$

where the last equality follows from that the rows/columns of A are exchangeable and so are those of $(A - zI)^{-1}$. We then need the following formula

$$((A - zI)^{-1})_{nn} = \frac{1}{(A_{nn} - z) - A_{:,n}^T (A^{(n)} - zI_{n-1})^{-1} A_{:,n}}, \quad (2.9)$$

where $A^{(n)}$ is the top left $(n-1) \times (n-1)$ minor of A , i.e. the matrix A is written in blocks as

$$A = \begin{bmatrix} A^{(n)} & A_{:,n} \\ A_{:,n}^T & A_{nn} \end{bmatrix},$$

and I_{n-1} is the $(n-1) \times (n-1)$ identity matrix. Notice that since $\Im(z) > 0$, both $A - zI$ and $A^{(n)} - zI_{n-1}$ are invertible. Formula (2.9) can be verified by elementary linear algebra manipulation.

By Eq. (2.9) (recall that $A_{nn} = 0$ from Eq. (1.1)),

$$\mathbb{E}m_A(z) = \mathbb{E} ((A - zI)^{-1})_{nn} = \mathbb{E} \frac{1}{-z - A_{:,n}^T (A^{(n)} - zI_{n-1})^{-1} A_{:,n}}. \quad (2.10)$$

To proceed, we condition on the choice of X_n , and write

$$X_i = \eta_i (X_n)_0 + \tilde{X}_i, \quad 1 \leq i \leq n-1, \quad (2.11)$$

where $(X_n)_0 = \frac{X_n}{|X_n|}$ is the unit vector in the same direction of X_n , and \tilde{X}_i lie in the $(p-1)$ -dimensional subspace orthogonal to X_n . Due to the orthogonal invariance of the standard multivariate Gaussian distribution, we know that $\eta_i \sim \mathcal{N}(0, p^{-1})$, $\tilde{X}_i \sim \mathcal{N}(0, p^{-1}I_{p-1})$, and they are independent. Now we have

$$X_i^T X_n = \eta_i |X_n|, \quad 1 \leq i \leq n-1, \quad (2.12)$$

and

$$X_i^T X_j = \eta_i \eta_j + \tilde{X}_i^T \tilde{X}_j, \quad 1 \leq i, j \leq n-1, i \neq j. \quad (2.13)$$

Define $\eta = (\eta_1, \dots, \eta_{n-1})^T$, $D_\eta = \text{diag}\{\eta_1^2, \dots, \eta_{n-1}^2\}$ which is a diagonal matrix. Also, define

$$\tilde{A}_{ij}^{(n)} = \begin{cases} \tilde{X}_i^T \tilde{X}_j, & i \neq j, \\ 0, & i = j, \end{cases} \quad 1 \leq i, j \leq n-1. \quad (2.14)$$

Then

$$\begin{aligned}
A_{\cdot,n}^T(A^{(n)} - zI_{n-1})^{-1}A_{\cdot,n} &= |X_n|^2 \eta^T (\eta\eta^T - D_\eta + \tilde{A}^{(n)} - zI_{n-1})^{-1} \eta \\
&= |X_n|^2 \cdot \frac{\eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta}{1 + \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta} \\
&= |X_n|^2 \left(1 - \frac{1}{1 + \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta} \right),
\end{aligned} \tag{2.15}$$

where to get the 2nd line we use the equality

$$q^T(pq^T + M - zI)^{-1} = \frac{q^T(M - zI)^{-1}}{1 + q^T(M - zI)^{-1}p}, \quad \forall p, q.$$

By showing that the denominator in Eq. (2.15) is asymptotically concentrating at the value of $\mathbb{E}\tilde{m}(z)$, where $\tilde{m}(z) := \frac{1}{n} \text{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1}$, we end up with

$$\mathbb{E} \left| m_A(z) - \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E}\tilde{m}(z) \right)^{-1} \right) \right)^{-1} \right| \rightarrow 0.$$

The detailed derivation is left to Appendix (Lemma B.1). Notice that the probability law of η_i and $\tilde{X}_i^T \tilde{X}_j$ do not depend on the position of X_n , so we omit the conditioning on X_n when computing the probabilities and expectations. Furthermore, by Lemma B.6,

$$\mathbb{E}|m_A(z) - \tilde{m}(z)| \rightarrow 0, \tag{2.16}$$

thus

$$\mathbb{E}\tilde{m}(z) - \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E}\tilde{m}(z) \right)^{-1} \right) \right)^{-1} \rightarrow 0. \tag{2.17}$$

Since the quadratic Eq. (2.7) has a unique solution $m_I(z)$ with positive imaginary part, Eq. (2.17) means that

$$\mathbb{E}\tilde{m}(z) \rightarrow m_I(z).$$

At last, by Eq. (2.16), $m_I(z)$ is the limit of $\mathbb{E}m_A(z)$. \square

3. Random Inner-product Kernel Matrices

3.1. Model and Notations

Let X_1, \dots, X_n be i.i.d random vectors in \mathbb{R}^p and assume that $X_i \sim \mathcal{N}(0, p^{-1}I_p)$. The random kernel matrix A is defined in Eqn. (1.1) with the kernel function $f(\xi; p)$, and we define

$$k(x; p) = \sqrt{p} f\left(\frac{x}{\sqrt{p}}; p\right). \tag{3.1}$$

In many cases of interest $f(\xi; p)$ does not depend on p , or the dependency is in the form of some rescaling or normalization. However, we formulate our result in a general form, keeping the dependency of $k(x; p)$ on p , and require $k(x; p)$ to satisfy certain conditions. We will see that those conditions are often satisfied in the cases of interest (Remark 3.2 and Remark 3.3).

Let X and Y be two independent random vectors distributed as $\mathcal{N}(0, p^{-1}I_p)$, and define $\xi_p = \sqrt{p}X^T Y$. Denote the probability density of ξ_p by $q_p(x)$, and the L^2 spaces $\mathcal{H}_p = L^2(\mathbb{R}, q_p(x)dx)$. Let $\{P_{l,p}(x), l = 0, 1, \dots\}$ be a set of orthonormal polynomials in \mathcal{H}_p , that is

$$\int_{\mathbb{R}} P_{l_1,p}(x)P_{l_2,p}(x)q_p(x)dx = \delta_{l_1,l_2},$$

where $\delta_{l,k}$ equals 1 when $l = k$ and 0 otherwise. We define $P_{l,p}$ ($l \geq 0$) using the Gram-Schmidt procedure on the monomials $\{1, x, x^2, \dots\}$, so that $P_{0,p} = 1$, $P_{1,p} = x$ (notice that $\mathbb{E}\xi_p^2 = 1$), and $P_{l,p}$ is a polynomial of degree l . Notice that by the Central Limit Theorem, $\xi_p \rightarrow \mathcal{N}(0, 1)$ in distribution as $p \rightarrow \infty$. We define $\mathcal{H}_{\mathcal{N}} = L^2(\mathbb{R}, q(x)dx)$ where $q(x) = \frac{1}{\sqrt{2\pi}}e^{-x^2/2}$. It can be shown (Lemma 4.1) that for any finite degree l , the coefficients of the polynomial $P_{l,p}(x)$ converge to those of the normalized l -degree Hermite polynomial, the latter being an orthonormal basis of $\mathcal{H}_{\mathcal{N}}$.

We formally expand $k(x; p)$ as

$$\begin{aligned} k(x; p) &= \sum_{l=0}^{\infty} a_{l,p}P_{l,p}(x), \\ a_{l,p} &= \int_{\mathbb{R}} k(x; p)P_{l,p}(x)q_p(x)dx, \end{aligned} \tag{3.2}$$

and will later explain how to understand this formal expansion. Corresponding to the l -th term in Eqn. (3.2), we define the random kernel matrix A_l to be

$$(A_l)_{ij} = \begin{cases} f_l(X_i^T X_j; p), & i \neq j, \\ 0, & i = j, \end{cases} \tag{3.3}$$

where $f_l(\xi; p) = \frac{a_{l,p}}{\sqrt{p}}P_{l,p}(\sqrt{p}\xi)$.

3.2. Statement of the Main Theorem

Our main result is stated in Thm. 3.4, which establishes the weak convergence of the spectrum of random inner-product kernel matrices. The following conditions are required for $k(x; p)$:

1. **(C.Variance)** For all p , $k(x; p) \in \mathcal{H}_p$, and as $p \rightarrow \infty$, $\text{Var}(k(\xi_p; p)) = \nu_p \rightarrow \nu$ which is a finite non-negative number. We also assume that $a_{0,p} = \mathbb{E}k(\xi_p; p) = 0$ (Remark 3.5).

2. **(C.p-Uniform)** The expansion in Eqn. (3.2) converges in \mathcal{H}_p uniformly in p . Equivalently, let

$$k_L(x; p) = \sum_{l=0}^L a_{l,p} P_{l,p}(x),$$

then for any $\epsilon > 0$, there exist L and p_0 such that $\sum_{l=L+1}^{\infty} a_{l,p}^2 < \epsilon$ for $p > p_0$.

3. **(C.a₁)** As $p \rightarrow \infty$, $a_{1,p} \rightarrow a$ which is a constant.

Remark 3.1. By condition **(C.Variance)**, the integrals in Eqn. (3.2) are well-defined. The requirement $\nu_p \rightarrow \nu$ can be fulfilled as long as $k(x; p) \in \mathcal{H}_p$ and is properly scaled. Notice that $\nu_p = \text{Var}(k(\xi_p; p)) = \sum_{l=1}^{\infty} a_{l,p}^2$, thus in condition **(C.a₁)**, $a^2 \leq \nu$.

Remark 3.2. When $k(x; p) = k(x)$, and if (1) $k(x) \in \mathcal{H}_{\mathcal{N}}$, and $\mathbb{E}k(\zeta) = 0$ where $\zeta \sim \mathcal{N}(0, 1)$, and (2) $k(x)$ satisfies

$$\int_{\mathbb{R}} k(x)^2 |q_p(x) - q(x)| dx \rightarrow 0, \quad p \rightarrow \infty, \quad (3.4)$$

then the three conditions are satisfied and $\nu_p \rightarrow \nu_{\mathcal{N}} := \mathbb{E}k(\zeta)^2$, and $a_{1,p} \rightarrow a_{\mathcal{N}} := \mathbb{E}\zeta k(\zeta)$ (Lemma C.2). Eqn. (3.4) holds as long as the singularity in the integral, say at $x = \infty$ or $k(x) = \infty$, can be controlled p -uniformly. This is the case, for example, when $k(x)$ is bounded, or when $k(x)$ is bounded on $|x| \leq R$ for any $R > 0$ and $k(x)^2$ is p -uniformly integrable at $x \rightarrow \infty$ (Lemma C.5). It is also possible for $k(x)$ to be unbounded. See Sec. 3.3 for an example of $k(x)$ that diverges at $x = 0$.

Remark 3.3. When $f(\xi, p) = f(\xi)$, the three conditions generally need to be checked for $k(x; p)$ case by case. For the special situation where $f(\xi)$ is C^1 at $\xi = 0$, see Remark 3.8.

Theorem 3.4 (the limiting spectrum of random inner-product kernel matrices). *Suppose that $X_1, \dots, X_n \sim \mathcal{N}(0, p^{-1}I_p)$ are i.i.d., and $k(x; p)$ satisfies conditions **(C.Variance)**, **(C.p-Uniform)** and **(C.a₁)**. Then, as $p, n \rightarrow \infty$ with $p/n = \gamma$, ESD_A (the empirical spectral density of the random kernel matrix A , defined in Eqn. (2.2)) converges weakly to a continuous probability measure on \mathbb{R} in the almost sure sense. The Stieltjes transform of the limiting spectral density is the solution of the following algebraic equation*

$$-\frac{1}{m(z)} = z + a \left(1 - \frac{1}{1 + \frac{a}{\gamma} m(z)} \right) + \frac{\nu - a^2}{\gamma} m(z), \quad (3.5)$$

which is at most cubic, and involves three parameters: ν (defined in **(C.Variance)**), a (defined in **(C.a₁)**) and γ . Eqn. (3.5) has a unique solution $m(z)$ with positive imaginary part (Lemma A.1), and the explicit formula of

$$y(u) := \lim_{v \rightarrow 0^+} \Im(m(u + iv)) \quad (3.6)$$

is given in Appendix A.

Remark 3.5. We assume $a_{0,p} = 0$, since otherwise it results in adding to the kernel matrix a perturbation $\frac{1}{\sqrt{p}}a_{0,p}(\mathbf{1}_n\mathbf{1}_n^T - I_n)$, where $\mathbf{1}_n$ is the all-ones vector of length n and I_n is the identity matrix. The limiting spectral density of a sequence of Hermitian matrices with growing size ($n \rightarrow \infty$) is invariant to a finite-rank perturbation (with rank that does not depend on n), see Thm. A.43 in [4].

Remark 3.6. Recall the definition of A_l in Eqn. (3.3). The limiting spectral density of A_1 is the M.P. distribution. For this case, $f(\xi; p) = a\xi$, or equivalently $k(x; p) = ax$, for some constant a . Then, the expansion in Eqn. (3.2) has one term, $a_{1,p} = a$, $\nu_p = a^2$, and Eqn. (3.5) is reduced to Eqn. (2.7).

Remark 3.7. The limiting spectral density of A_l ($l \geq 2$) is a semi-circle. Moreover, the limiting density of any partial sum (finite or infinite) of A_2, A_3, \dots is a semi-circle, whose squared radius equals the sum of the squared radii of the semi-circle of each A_l .

Remark 3.8. For random kernel matrices with locally smooth kernel functions, the limiting spectral density is the M.P. distribution. Specifically, if $f(\xi; p) = f(\xi)$, and is locally C^1 at $\xi = 0$, one can show (Lemma C.3) that the result in the theorem holds and $a^2 = \nu = (f'(0))^2$. In other words, the linear term in Eqn. (3.2) determines the limiting spectral density, in agreement with the result in [9].

The proof of Thm. 3.4 is given in Section 4. Before presenting the proof, we analyze some examples of kernel functions numerically.

3.3. Numerical Experiments

We compare the eigenvalue histogram and the theoretical limiting spectral density numerically. In the subsequent figures, the eigenvalues that produce the empirical histogram are computed by MATLAB's eig function and correspond to a single realization of the random kernel matrix. The “theoretical curve” is calculated using the “inversion formula” Eqn. (2.1) and Eqn. (A.2), which is the expression for $y(u; a, \nu, \gamma)$ defined in Eqn. (3.6).

3.3.1. Example: $Sign(x)$

As an example of a discontinuous kernel function, let

$$k(x; p) = k(x) = Sign(x),$$

where $Sign(x)$ is 1 when $x > 0$ and -1 otherwise. Since $|k(x)| = 1$, $k(x)$ is bounded, and according to Remark 3.2, by Lemma C.2 and Lemma C.5, $k(x)$ satisfies conditions **(C.Variance)**, **(C.p-Uniform)** and **(C.a₁)**. Meanwhile, $a = \mathbb{E}|\zeta| = \sqrt{2/\pi}$, and $\nu_p = 1$ for all p , thus $\nu = 1$.

Fig. 1 is for $X_i \sim \mathcal{N}(0, p^{-1}I_p)$. Notice that for the sign kernel, the two models $X_i \sim \mathcal{N}(0, p^{-1}I_p)$ and $X_i \sim \mathcal{U}(S^{p-1})$ result in the same probability

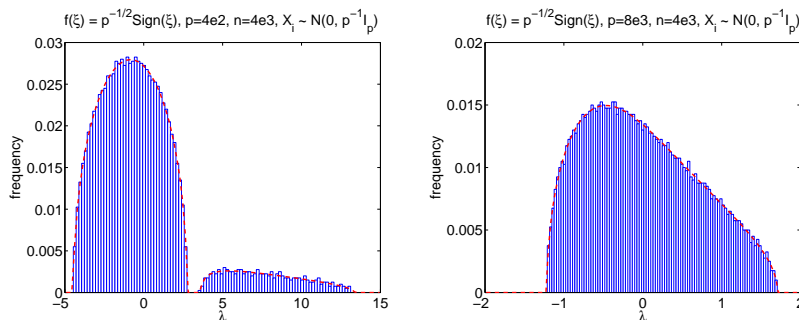


FIG 1. Random kernel matrix with the Sign kernel, and $X_i \sim \mathcal{N}(0, p^{-1}I_p)$. (Left) $p = 4 \times 10^2$, $n = 4 \times 10^3$, $\gamma = p/n = 0.1$. (Right) $p = 8 \times 10^3$, $n = 4 \times 10^3$, $\gamma = p/n = 2$. The blue-boundary bars are the empirical eigenvalue histograms, and the red broken-line curves are the theoretical prediction of the eigenvalue densities by Thm. 3.4.

law of the random kernel matrix. This is due to the fact that $\text{Sign}(X_i^T X_j) = \text{Sign}((X_i/|X_i|)^T (X_j/|X_j|))$ and that if $X_i \sim \mathcal{N}(0, p^{-1}I_p)$ then $X_i/|X_i| \sim \mathcal{U}(S^{p-1})$. As such, the results for $X_i \sim \mathcal{U}(S^{p-1})$ are omitted.

The following serves as a motivation for the sign kernel matrix. Consider a network of n “subjects” represented by X_1, \dots, X_n lying in \mathbb{R}^p . Subjects i and j have a friendship relationship if they are positively correlated, i.e., if $X_i^T X_j > 0$, and a non-friendship relationship if $X_i^T X_j < 0$. The off-diagonal entries of the n -by- n kernel matrix A are all ± 1 representing the friendship/non-friendship relationships. This model has the merit that if i and j are friends, and j and k are also friends, then chances are greater that i and k are also friends. When the X_i 's are i.i.d uniformly distributed on the unit sphere in \mathbb{R}^p and p is fixed, according to [11], as n grows to infinity the top p eigenvectors of the kernel matrix A converge, up to a multiplying constant and a global rotation, to the coordinates of the n data points. In this case, the eigen-decomposition of the sign kernel matrix recovers the positioning of the subjects in the whole community from their pairwise relationships. On the other hand, Thm. 3.4 covers the more realistic case of the “large p , large n ” regime.

3.3.2. Example: $|x|^{-r}$ ($r < 1/2$)

As examples of unbounded kernel functions, we study the even function

$$k_e(x) = |x|^{-r} - \mathbb{E}|\zeta|^{-r}$$

and the odd function

$$k_o(x) = \text{Sign}(x)|x|^{-r},$$

where $r < 1/2$ so as to guarantee the integrability of $k(x)^2$ at $x = 0$.

Notice that for both cases, $|k(x)|$ is bounded on $\{|x| > R\}$ for any $R > 0$, and diverge at $x = 0$. Meanwhile, $k(x)^2 = |x|^{-2r}$ is integrable at $x = 0$, and

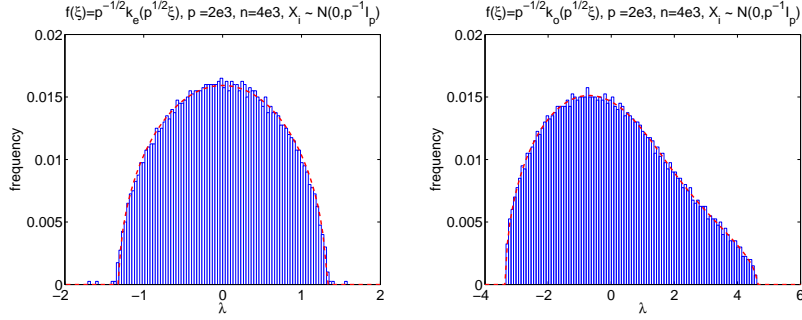


FIG 2. Random kernel matrix where $k(x) = k_e(x) = |x|^{-1/4} - \mathbb{E}|\zeta|^{-1/4}$ (left) and $k_o(x) = \text{Sign}(x)|x|^{-1/4}$ (right). $X_i \sim \mathcal{N}(0, p^{-1}I_p)$, and $p = 2 \times 10^3$, $n = 4 \times 10^3$, $\gamma = p/n = 0.5$.

with the fact that $q_p(x) \leq q_p(0) \rightarrow q(0) = 1/\sqrt{2\pi}$, Eqn. (3.4) still holds. Thus by Lemma C.2, Thm. 3.4 applies to both k_e and k_o . By

$$\mathbb{E}|\zeta|^{-r} = \sqrt{\frac{2}{\pi}} 2^{-(r+1)/2} \Gamma\left(\frac{1-r}{2}\right)$$

where $\Gamma(\cdot)$ is the Gamma function, and similarly for $\mathbb{E}|\zeta|^{-2r}$, the constants ν and a for both k_e and k_o can be explicitly computed. For k_e , $\nu = \text{Var}(|\zeta|^{-r})$ and $a = 0$. For k_o , $\nu = |\zeta|^{-2r}$, and

$$a = \mathbb{E}|\zeta|^{1-r} = \sqrt{\frac{2}{\pi}} 2^{-r/2} \Gamma\left(1 - \frac{r}{2}\right).$$

The numerical results for $r = 1/4$ with $X_i \sim \mathcal{N}(0, p^{-1}I_p)$ are shown in Fig. 2. The empirical histograms for $X_i \sim \mathcal{U}(S^{p-1})$ look almost identical and are therefore omitted. In the left panel of Fig. 2, the empirical spectral density is close to a semi-circle, as our theory predicts. Notice that for $r = 1/4$, the off-diagonal entries of the random kernel matrix do not have a 4th moment. However this does not contradict the ‘‘Four Moment Theorem’’ for random matrices with i.i.d entries [20] since the model for random kernel matrices is different.

4. Proof of the Main Theorem

The model and the notations are the same as in Sec. 3.1. The proof of Thm. 3.4 is provided in Sec. 4.3. Prior to the proof, in Sec. 4.1 we review some useful properties of Hermite polynomials, and in Sec. 4.2 we introduce an asymptotic upper bound for the expected value of the spectral norm of random kernel matrices. The other model $X_i \sim \mathcal{U}(S^{p-1})$ is analyzed in Sec. 4.4, where it is shown that the result of Thm. 3.4 still holds.

4.1. Orthonormal Polynomials

4.1.1. $\mathcal{H}_{\mathcal{N}}$ and normalized Hermite polynomials

Define the normalized Hermite polynomials as

$$h_l(x) = \frac{1}{\sqrt{l!}} H_l(x), \quad l = 0, 1, \dots \quad (4.1)$$

where $H_l(x)$ is the l -degree Hermite polynomial, satisfying

$$\int_{\mathbb{R}} H_{l_1}(x) H_{l_2}(x) q(x) dx = \delta_{l_1, l_2} \cdot l_1!$$

Thus, $\{h_l(x), l = 0, 1, \dots\}$ form an orthonormal basis of $\mathcal{H}_{\mathcal{N}}$. The explicit formula of H_l is [1]

$$H_l(x) = l! \sum_{k=0}^{\lfloor l/2 \rfloor} \left(-\frac{1}{2}\right)^k \frac{1}{k!(l-2k)!} x^{l-2k}.$$

Also, the derivative of $H_l(x)$ satisfies the recurrence relation $H_l'(x) = lH_{l-1}(x)$ for $l \geq 1$, and as a result,

$$h_l'(x) = \sqrt{l} h_{l-1}(x). \quad (4.2)$$

4.1.2. \mathcal{H}_p and $P_{l,p}(x)$

Recall that the random variable ξ_p converges in distribution to $\mathcal{N}(0, 1)$ as $p \rightarrow \infty$. Meanwhile, the moments of ξ_p approximate those of $\mathcal{N}(0, 1)$:

$$\mathbb{E}\xi_p^k = \begin{cases} (k-1)!! + \mathcal{O}_k(1)p^{-1}, & k \text{ even;} \\ 0, & k \text{ odd.} \end{cases} \quad (4.3)$$

Eq. (4.3) is verified by directly computing the moments of ξ_p using the model, i.e. $\xi_p = \sqrt{p}X^T Y$ and X and Y are independently distributed as $\mathcal{N}(0, p^{-1}I_p)$. With the following lemma, Eq. (4.3) implies the asymptotic consistency between $P_{l,p}$ and h_l .

Lemma 4.1 (convergence of $P_{l,p}$ to h_l). *Let $\{P_{l,p}, l = 0, 1, \dots\}$ be the orthonormal polynomials of $L^2(\mathbb{R}, d\mu_p)$, where μ_p is a sequence of probability measures. Suppose that the moments of μ_p approximate those of $\mathcal{N}(0, 1)$ in the sense that, for every fixed k ,*

$$\int_{\mathbb{R}} x^k d\mu_p(x) = \mathbb{E}\xi^k + \mathcal{O}_k(1)p^{-1}.$$

Then, for every fixed degree l ,

$$P_{l,p}(x) = h_l(x) + \sum_{j=0}^l (\delta_{l,p})_j x^j,$$

where $(\delta_{l,p})_j$ satisfy

$$\max_{0 \leq j \leq l} |(\delta_{l,p})_j| < \mathcal{O}_l(1)p^{-1}.$$

The proof of Lemma 4.1 follows from the fact that the coefficients of the l -degree orthogonal polynomials are decided by up to the first $2l$ moments.

One consequence of Lemma 4.1 is that as $p \rightarrow \infty$

$$|P_{l,p}(x)| \leq \mathcal{O}_l(1)M^l, \quad |x| \leq M, \quad (4.4)$$

as the coefficients of $P_{l,p}(x)$ for each l converge to those of $h_l(x)$. Also, Eq. (4.2) leads to

$$\begin{aligned} P'_{l,p}(x) &= \sqrt{l}P_{l-1,p}(x) + \mathcal{O}_l(1)M^{l-1}p^{-1}, \\ P''_{l,p}(x) &= \sqrt{l(l-1)}P_{l-2,p}(x) + \mathcal{O}_l(1)M^{l-2}p^{-1}, \end{aligned} \quad l \geq 2. \quad (4.5)$$

Another consequence is the ‘‘asymptotic consistency between the $P_{l,p}$ -expansion and the Hermite-expansion’’ in their first finite-many terms (Lemma C.1). This further implies that conditions **(C.Variance)**, **(C.p-Uniform)** and **(C.a₁)** are satisfied by a large class of kernel functions (Remark 3.2).

4.2. Spectral Norm Bound

The following lemma gives an upper bound for the expectation of the spectral norm of random kernel matrices by analyzing their 4th moment. The proof is left to Appendix B. It is based on the moment method, which is useful for bounding the spectral norm of random matrices (see, e.g. [18, Chapter 2.3]).

Lemma 4.2 (bounding mean spectral norm by the 4th moment). *Let A be the random kernel matrix defined in Eq. (1.1) with the kernel function $f(\xi; p)$ (the distribution of X_i 's does not need to be standard Gaussian). Suppose that $k(x; p) = \sqrt{p}f(\frac{x}{\sqrt{p}}; p)$ satisfies the following conditions as $p \rightarrow \infty$:*

1. $\mathbb{E}k(\xi_p; p) = \mathcal{O}(1)p^{-1}$;
2. Both $\mathbb{E}k(\xi_p; p)^2$ and $\mathbb{E}k(\xi_p; p)^4$ are $\mathcal{O}(1)$, and suppose that $\mathbb{E}k(\xi_p; p)^2 \leq m_2$ where m_2 is a positive constant.

Then, as $p, n \rightarrow \infty$, $p/n = \gamma$,

$$\mathbb{E}s(A) \leq \mathcal{O}_\gamma(1)\sqrt{m_2n}^{1/4}.$$

Remark 4.3. The conditions are on the 1st, 2nd and 4th moments of $k(\xi_p, p)$ or equivalently those of $f(X^T Y; p)$, but not on the distribution of the X_i 's as long as they are i.i.d.

Remark 4.4. We are aware of the existence of significant literature on the spectral norm of random matrices. The asymptotic concentration of the largest eigenvalue at its mean value is quantified by the Tracy-Widom Law for Gaussian ensembles (see, e.g. [2, Chapter 3]) and a large class of Wigner-type matrices

(see [16], [19] and references therein), as well as Wishart-type matrices (Remark 2.3). For random kernel matrices, $s(A_l)$ is conjectured to be $\mathcal{O}(1)$, and see more in Sec. 5. However, the bound provided by Lemma 4.2, though not tight, is sufficient for the proof of our main theorem.

4.3. Proof of Thm. 3.4

Proof of Thm. 3.4. Same as in Sec. 2.2, it suffices to show the mean convergence of the Stieltjes transform. Specifically, we want to show that for a fixed $z = u + iv$, $\mathbb{E}m_A(z)$ converges to the unique solution of Eq. (3.5). Recall that the expansion Eq. (3.2) converges p -uniformly in \mathcal{H}_p , and we first reduce the general case to that where the expansion has finite many terms.

Step 1. Reduction to the case of finite expansion up to order L .

Denote the truncated kernel function up to finite order L by $f_L(\xi; p) = p^{-1/2}k_L(\sqrt{p}\xi; p)$ where (recall that $a_{0,p} = 0$ by Remark 3.5)

$$k_L(x; p) = \sum_{l=1}^L a_{l,p} P_{l,p}(x).$$

Let $m_A(z)$ and $m_L(z)$ be the Stieltjes transforms of the random kernel matrix with the kernel function $f(\xi; p)$ and $f_L(\xi; p)$, respectively. For a fixed z , define

$$RHS(m; a, \nu) = \left(-z - a \left(1 - \frac{1}{1 + \frac{a}{\gamma}m} \right) - \frac{\nu - a^2}{\gamma}m \right)^{-1}. \quad (4.6)$$

The goal is to show that, as $p, n \rightarrow \infty$ with $p/n = \gamma$, $\mathbb{E}m_A$ converges to the solution of Eq. (3.5) which can be rewritten as $m = RHS(m; a, \nu)$, and it suffices to show that

$$|\mathbb{E}m_A - RHS(\mathbb{E}m_A; a, \nu)| \rightarrow 0. \quad (4.7)$$

We need the following lemma, whose proof is left to Appendix D:

Lemma 4.5 (stability of the Stieltjes transform to L^2 perturbation in the kernel function). *Suppose that X_i ($i = 1, \dots, n$) are i.i.d random vectors, and the two functions $f_A(\xi; p)$ and $f_B(\xi; p)$ satisfy that with large p*

$$\mathbb{E}(f_A(X^T Y; p) - f_B(X^T Y; p))^2 \leq \epsilon p^{-1},$$

where X and Y are two independent random vectors distributed in the same way as X_i 's, and ϵ is some positive constant. Let A be the n -by- n random kernel matrix with the kernel function $f_A(\xi; p)$, and B with $f_B(\xi; p)$. Also, let m_A and m_B be the Stieltjes Transforms of A and B respectively. Then for a fixed z ,

$$\mathbb{E}|m_A(z) - m_B(z)| \leq \mathcal{O}(1)\sqrt{\epsilon}.$$

By condition **(C.p-Uniform)**, for arbitrary $\epsilon > 0$, there exists some $L = L(\epsilon)$, so that $\mathbb{E}(k(\xi_p; p) - k_{L(\epsilon)}(\xi_p; p))^2 \leq \epsilon^2$ for all p , and then

$$\mathbb{E}(f(X^T Y; p) - f_{L(\epsilon)}(X^T Y; p))^2 \leq \epsilon^2 p^{-1}.$$

By Lemma 4.5,

$$|\mathbb{E}m_A(z) - \mathbb{E}m_{L(\epsilon)}(z)| \leq \mathbb{E}|m_A(z) - m_{L(\epsilon)}(z)| \leq \mathcal{O}(1)\epsilon.$$

If in addition we can show that, for any fixed L and some sequence of $a_L(p)$ and $\nu_L(p)$,

$$\begin{aligned} |\mathbb{E}m_L - RHS(\mathbb{E}m_L; a_L(p), \nu_L(p))| &\rightarrow 0, \\ a_L(p) &\rightarrow a, \quad \nu_L(p) \rightarrow \nu, \end{aligned} \quad (4.8)$$

then Eq. (4.7) holds asymptotically.

Step 2. Convergence of $\mathbb{E}m_L(z)$ for finite L .

With slight abuse of notation, we denote the random kernel matrix with kernel function $f_L(\xi; p)$ by A . Its Stieltjes transform is denoted by $m_L(z)$. In what follows we sometimes drop the dependence on p and write $f_L(\xi; p)$ as $f_L(\xi)$, and similar for other functions.

Recall that

$$\begin{aligned} \mathbb{E}m_L(z) &= \mathbb{E} \left((A - zI)^{-1} \right)_{nn} \\ &= \mathbb{E}(-z - A_{\cdot, n}^T (A^{(n)} - zI_{n-1})^{-1} A_{\cdot, n})^{-1}. \end{aligned} \quad (4.9)$$

Notations as in Eq. (2.11, 2.12, 2.13), we have

$$\begin{aligned} A_{\cdot, n} &= f_{(1)} + f_{(2)}, \\ f_{(1)} &:= a_{1,p} |X_n| \eta, \\ f_{(2)} &:= (f_{>1}(\xi_{1n}), \dots, f_{>1}(\xi_{n-1, n}))^T, \end{aligned} \quad (4.10)$$

where $\xi_{in} = |X_n| \eta_i$ for $1 \leq i \leq n-1$, $\eta := (\eta_1, \dots, \eta_{n-1})^T$, and $f_{>1}(\xi) := f_L(\xi) - a_{1,p} \xi$. The off-diagonal entries of $A^{(n)}$ are

$$A_{ij}^{(n)} = f_L(X_i^T X_j) = f_L(\eta_i \eta_j + \tilde{\xi}_{ij}), \quad 1 \leq i, j \leq n-1, i \neq j,$$

where $\tilde{\xi}_{ij} = \tilde{X}_i^T \tilde{X}_j$.

The typical magnitude of η_i and $\tilde{\xi}_{ij}$ is $p^{-1/2}$, and specifically, we have the large probability set Ω_δ defined as

$$\Omega_\delta = \{|\eta_i| < \delta, |\tilde{\xi}_{ij}| < \delta, ||X_n|^2 - 1| < \sqrt{2}\delta, 1 \leq i, j \leq n-1, i \neq j\}, \quad (4.11)$$

where $\delta = \frac{M}{\sqrt{p}}$, $M = \sqrt{20 \ln p}$. By Lemma D.1, $\Pr(\Omega_\delta^c) \leq \mathcal{O}(1)p^{-7}$. On Ω_δ ,

$$\begin{aligned} f_L(\eta_i \eta_j + \tilde{\xi}_{ij}) &= a_{1,p} \eta_i \eta_j + a_{1,p} \tilde{\xi}_{ij} \\ &\quad + f_{>1}(\tilde{\xi}_{ij}) + f'_{>1}(\tilde{\xi}_{ij}) \eta_i \eta_j + t_{ij}, \end{aligned}$$

where

$$t_{ij} = \frac{1}{2} f''_{>1}(\theta_{ij})(\eta_i \eta_j)^2.$$

Recall that $f_{>1}(\xi) = \frac{1}{\sqrt{p}} \sum_{l=2}^L a_{l,p} P_{l,p}(\sqrt{p}\xi)$, and by Eq. (4.5),

$$f'_{>1}(\xi) = \sum_{l=2}^L a_{l,p} (\sqrt{l} P_{l-1,p}(\sqrt{p}\xi) + \mathcal{O}_l(1) M^{l-1} p^{-1}), \quad (4.12)$$

and

$$f''_{>1}(\xi) = \sqrt{p} \sum_{l=2}^L a_{l,p} (\sqrt{l(l-1)} P_{l-2,p}(\sqrt{p}\xi) + \mathcal{O}_l(1) M^{l-2} p^{-1}). \quad (4.13)$$

We define

$$\begin{aligned} \tilde{A}_{ij}^{(n)} &= a_{1,p} \tilde{\xi}_{ij} + f_{>1}(\tilde{\xi}_{ij}), \\ \tilde{F}_{ij} &= \frac{1}{\sqrt{p}} \sum_{l=2}^L a_{l,p} \sqrt{l} P_{l-1,p}(\sqrt{p} \tilde{\xi}_{ij}), \quad i \neq j, \end{aligned}$$

and set the diagonal entries to be zeros for both $\tilde{A}^{(n)}$ and \tilde{F} , then

$$A^{(n)} = \tilde{A}^{(n)} + a_{1,p}(\eta\eta^T - D_\eta) + \sqrt{p}W\tilde{F}W + T,$$

where T is Hermitian with $T_{ij} = t_{ij} + \frac{1}{\sqrt{p}} f'_{>1}(\tilde{\xi}_{ij}) - \tilde{F}_{ij}$, and $W = \text{diag}\{\eta_1, \dots, \eta_{m-1}\}$.

We have (recall that $\sum_{l=1}^L a_{l,p}^2$ is bounded by some $\mathcal{O}(1)$ constant for all p , by Remark 3.1)

1. Since θ_{ij} is between $\tilde{\xi}_{ij}$ and $\tilde{\xi}_{ij} + \eta_i \eta_j$, and both $\tilde{\xi}_{ij}$ and η_i are bounded in magnitude by $\delta = p^{-1/2}M$, then $|\theta_{ij}| \leq \delta + \delta^2 \leq 1.01\delta = p^{-1/2}1.01M$. Thus, by Eq. (4.13, 4.4), $|f''_{>1}(\theta_{ij})| \leq \sqrt{p}\mathcal{O}_L(1)M^{L-2}$, and then $|t_{ij}| \leq \mathcal{O}_L(1)M^{L+2}p^{-3/2}$. Together with Eq. (4.12),

$$|T_{ij}| \leq \mathcal{O}_L(1)M^{L+2}p^{-3/2} + \mathcal{O}_L(1)M^{L-1}p^{-3/2} = \mathcal{O}_L(1)M^{L+2}p^{-3/2}.$$

As a result,

$$\begin{aligned} s(T - a_{1,p}D_\eta) \cdot \mathbf{1}_{\Omega_\delta} &\leq s(T) \cdot \mathbf{1}_{\Omega_\delta} + |a_{1,p}|\delta \\ &= \mathcal{O}_L(1)M^{L+2}p^{-1/2} + \mathcal{O}(1)Mp^{-1/2} \\ &= \mathcal{O}_L(1)M^{L+2}p^{-1/2}. \end{aligned} \quad (4.14)$$

2. Lemma 4.2 applies to \tilde{F} and we have

$$\mathbb{E}s(\tilde{F}) \leq L^{3/2} \cdot \mathcal{O}(1)p^{1/4} = \mathcal{O}_L(1)p^{1/4}.$$

As a result,

$$\mathbb{E}s(\sqrt{p}W\tilde{F}W) \cdot \mathbf{1}_{\Omega_\delta} \leq M^2p^{-1/2}\mathbb{E}s(\tilde{F}) \leq \mathcal{O}_L(1)M^2p^{-1/4}. \quad (4.15)$$

Now we break the quantity $A_{\cdot,n}^T(A^{(n)} - zI_{n-1})^{-1}A_{\cdot,n}$ into the following pieces: define $\hat{A}^{(n)} = a_{1,p}\eta\eta^T + \tilde{A}^{(n)}$, and recall that $A_{\cdot,n} = f_{(1)} + f_{(2)}$ as defined in Eq. (4.10),

$$\begin{aligned} A_{\cdot,n}^T(A^{(n)} - zI_{n-1})^{-1}A_{\cdot,n} &= A_{\cdot,n}^T(\hat{A}^{(n)} - zI_{n-1})^{-1}A_{\cdot,n} - A_{\cdot,n}^T(A^{(n)} - zI_{n-1})^{-1} \\ &\quad \cdot (\sqrt{p}W\tilde{F}W + T - a_{1,p}D_\eta)(\hat{A}^{(n)} - zI_{n-1})^{-1}A_{\cdot,n} \\ &= f_{(1)}^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(1)} \\ &\quad + f_{(2)}^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(2)} + r_2 - r_1 \end{aligned} \quad (4.16)$$

where

$$\begin{aligned} r_2 &= 2f_{(1)}^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(2)}, \\ r_1 &= A_{\cdot,n}^T(A^{(n)} - zI_{n-1})^{-1}(\sqrt{p}W\tilde{F}W + T - a_{1,p}D_\eta) \\ &\quad \cdot (\hat{A}^{(n)} - zI_{n-1})^{-1}A_{\cdot,n}. \end{aligned} \quad (4.17)$$

For r_2 ,

$$\begin{aligned} r_2 &= 2a_{1,p}|X_n|\eta^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(2)} \\ &= 2a_{1,p}f_{(2)}^T(\hat{A}^{(n)} - zI_{n-1})^{-1}(|X_n|\eta) \\ &= 2a_{1,p}\{f_{(2)}^T(\tilde{A}^{(n)} - zI_{n-1})^{-1}(|X_n|\eta) \\ &\quad - f_{(2)}^T(\tilde{A}^{(n)} - zI_{n-1})^{-1}a_{1,p}\eta\eta^T(\hat{A}^{(n)} - zI_{n-1})^{-1}(|X_n|\eta)\} \\ &:= 2a_{1,p}(r_{2,1} - r_{2,2}), \end{aligned} \quad (4.18)$$

and by moment method we can show that (Lemma D.2)

$$\mathbb{E}|r_2| \cdot \mathbf{1}_{\Omega_\delta} \leq \mathcal{O}_L(1)M^2p^{-1/2}. \quad (4.19)$$

To bound r_1 , we restrict ourselves to Ω_δ where $\|A_{\cdot,n}\|^2 = \sum_{i=1}^{n-1} f_L(\xi_{in})^2 \leq \mathcal{O}_L(1)M^L$, and with Eq. (4.15, 4.14)

$$\begin{aligned} \mathbb{E}|r_1| \cdot \mathbf{1}_{\Omega_\delta} &\leq \mathbb{E}(s(\sqrt{p}W\tilde{F}W) + s(T - a_{1,p}D_\eta))\|A_{\cdot,n}\|^2 \cdot \mathbf{1}_{\Omega_\delta} \\ &\leq \mathcal{O}_L(1)M^L\mathbb{E}(s(\sqrt{p}W\tilde{F}W) + s(T - a_{1,p}D_\eta)) \\ &= \mathcal{O}_L(1)M^L(\mathcal{O}_L(1)M^2p^{-1/4} + \mathcal{O}_L(1)M^{L+2}p^{-1/2}) \\ &= \mathcal{O}_L(1)M^{2L+2}p^{-1/4}. \end{aligned} \quad (4.20)$$

Furthermore, as in Sec. 2.2, we can compute the first term in Eq. (4.16):

$$\begin{aligned} f_{(1)}^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(1)} &= |X_n|^2a_{1,p}^2\eta^T(\hat{A}^{(n)} - zI_{n-1})^{-1}\eta \\ &= |X_n|^2a_{1,p}\left(1 - (1 + a_{1,p}\eta^T(\tilde{A}^{(n)} - zI_{n-1})^{-1}\eta)^{-1}\right) \\ &= |X_n|^2a_{1,p}\left(1 - (1 + a_{1,p}(\gamma^{-1}\mathbb{E}\tilde{m}(z) + \gamma^{-1}\tilde{r} + r_{(1),2}))^{-1}\right), \end{aligned}$$

where $\tilde{m}(z) = \frac{1}{n-1}\mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1}$, and

1. $\tilde{r} = \tilde{m}(z) - \mathbb{E}\tilde{m}(z)$, $\mathbb{E}|\tilde{r}| \leq \mathcal{O}(1)n^{-1/2}$ by Lemma 2.4;
2. The term

$$r_{(1),2} = \eta^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} \eta - \frac{1}{p} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1}$$

is similar to r_2 in Lemma B.1 and satisfies $\mathbb{E}|r_{(1),2}| \leq \mathcal{O}(1)p^{-1/2}$.

Going through a process similar to that in Lemma B.1 to bound the denominators, including

1. introducing a large probability set

$$\Omega_{(1)} := \{|\tilde{r}| \leq p^{-1/4}, |r_{(1),2}| \leq p^{-1/4}\}, \quad \Pr(\Omega_{(1)}^c) \leq \mathcal{O}(1)p^{-1/4},$$

so as to bound $|(1 + a_{1,p}\gamma^{-1}\mathbb{E}\tilde{m}(z))^{-1}|$ on $\Omega_\delta \cap \Omega_{(1)}$ by $\mathcal{O}(1)M^2$,

2. making use of that $|(1 + a_{1,p}\eta^T(\tilde{A}^{(n)} - zI_{n-1})^{-1}\eta)^{-1}|$ on Ω_δ is bounded by $\mathcal{O}(1)M^2$,

we have

$$f_{(1)}^T (\hat{A}^{(n)} - zI_{n-1})^{-1} f_{(1)} = a_{1,p} \left(1 - (1 + \frac{a_{1,p}}{\gamma} \mathbb{E}\tilde{m}(z))^{-1} \right) + r_{(1)}, \quad (4.21)$$

where

$$\mathbb{E}|r_{(1)}| \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_{(1)}} \leq \mathcal{O}(1)M^4 p^{-1/2}. \quad (4.22)$$

We turn to compute the second term in Eq. (4.16). We have

$$\begin{aligned} f_{(2)}^T (\hat{A}^{(n)} - zI_{n-1})^{-1} f_{(2)} &= f_{(2)}^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} f_{(2)}^T \\ &\quad - f_{(2)}^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} a_{1,p} \eta \eta^T (\hat{A}^{(n)} - zI_{n-1})^{-1} f_{(2)} \\ &= \frac{\nu_{>1,p}}{\gamma} \mathbb{E}\tilde{m}(z) + \frac{\nu_{>1,p}}{\gamma} \tilde{r} + r_{(2),2} - r_{(2),3} \end{aligned} \quad (4.23)$$

where

$$\nu_{>1,p} = \mathbb{E}(f_{(2)})_i^2 = \mathbb{E}f_{>1}(\xi_{in})^2 = \nu_p - a_{1,p}^2,$$

and

$$\begin{aligned} r_{(2),2} &= f_{(2)}^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} f_{(2)}^T - \frac{\nu_{>1,p}}{p} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1}, \\ r_{(2),3} &= f_{(2)}^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} a_{1,p} \eta \eta^T (\hat{A}^{(n)} - zI_{n-1})^{-1} f_{(2)} \\ &= a_{1,p} (\eta^T (\hat{A}^{(n)} - zI_{n-1})^{-1} f_{(2)}) r_{2,1}. \end{aligned}$$

For $r_{(2),2}$, by a moment method argument similar to the first part in the proof of Lemma D.2, we have

$$\mathbb{E}|r_{(2),2}| \leq \mathcal{O}_L(1)p^{-1/2}. \quad (4.24)$$

To bound $r_{(2),3}$, we restrict ourselves to Ω_δ , where

$$|f_{(2)}(\xi_{in})| \leq \mathcal{O}_L(1)M^L p^{-1/2}, \quad |\eta_i| \leq Mp^{-1/2}, \quad 1 \leq i \leq n-1,$$

thus

$$\begin{aligned} |a_{1,p}\eta^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(2)}| \cdot \mathbf{1}_{\Omega_\delta} &\leq \mathcal{O}(1)s((\hat{A}^{(n)} - zI_{n-1})^{-1})\|\eta\| \cdot \|f_{(2)}\| \\ &\leq \frac{\mathcal{O}(1)}{v} \sqrt{\mathcal{O}(1)M^2} \sqrt{\mathcal{O}_L(1)M^{2L}} = \mathcal{O}_L(1)M^{L+1}, \end{aligned}$$

and then

$$\begin{aligned} \mathbb{E}|r_{(2),3}| \cdot \mathbf{1}_{\Omega_\delta} &= \mathbb{E}|r_{2,1}| |a_{1,p}(\eta^T(\hat{A}^{(n)} - zI_{n-1})^{-1}f_{(2)})| \cdot \mathbf{1}_{\Omega_\delta} \\ &\leq \mathcal{O}_L(1)M^{L+1}\mathbb{E}|r_{2,1}| \\ &\leq \mathcal{O}_L(1)M^{L+1}p^{-1/2}. \end{aligned} \tag{4.25}$$

Now putting Eq. (4.16,4.20,4.19,4.21,4.22,4.23,4.24,4.25) together, we have

$$\begin{aligned} \mathbb{E} \left| m_L(z) - \left(-z - a_{1,p} \left(1 - \left(1 + \frac{a_{1,p}}{\gamma} \mathbb{E}\tilde{m}(z) \right)^{-1} \right) - \frac{\nu_{>1,p}}{\gamma} \mathbb{E}\tilde{m}(z) \right)^{-1} \right| \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_{(1)}} \\ \leq \frac{2}{v} \mathbb{E}(|r_1| + |r_2| + |r_{(1)}| + |\nu_{>1,p}\gamma^{-1}\tilde{r}| + |r_{(2),2}| + |r_{(2),3}|) \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_{(1)}} \\ \leq \mathcal{O}_L(1)M^{2L+2}p^{-1/4} + \mathcal{O}_L(1)M^2p^{-1/2} + \mathcal{O}(1)M^4p^{-1/2} \\ \quad + \mathcal{O}(1)n^{-1/2} + \mathcal{O}_L(1)p^{-1/2} + \mathcal{O}_L(1)M^{L+1}p^{-1/2} \\ = \mathcal{O}_L(1)M^{2L+2}p^{-1/4} \rightarrow 0. \end{aligned} \tag{4.26}$$

Meanwhile, similar to the proof of Lemma B.6 (making use of the fact that $\mathbb{E}s(\sqrt{p}W\tilde{F}W + T) \cdot \mathbf{1}_{\Omega_\delta} \leq \mathcal{O}_L(1)M^2p^{-1/4}$ and the inequality that $\mathbf{Tr}(AB) \leq n \cdot s(A)s(B)$ for n -by- n Hermitian matrices A and B), it can be shown that

$$\mathbb{E}|m_L(z) - \tilde{m}(z)| \rightarrow 0.$$

With Eq. (4.26), we have (dropping the dependence on z)

$$|\mathbb{E}\tilde{m} - RHS(\mathbb{E}\tilde{m}; a_{1,p}, \nu_p)| \rightarrow 0,$$

and thus

$$|\mathbb{E}m_L - RHS(\mathbb{E}m_L; a_{1,p}, \nu_p)| \rightarrow 0.$$

At last, by condition **(C.Variance)** and **(C.a₁)**, $a_{1,p} \rightarrow a$ and $\nu_p \rightarrow \nu$. Thus Eq. (4.8) is verified if we set $a_L(p) = a_{1,p}$ and $\nu_L(p) = \nu_p$. \square

4.4. Model $X_i \sim \mathcal{U}(S^{p-1})$

We also consider the model where the random vectors X_i 's are i.i.d. uniformly distributed on a high-dimensional sphere. For this model, the marginal distribution of the inner-product $\xi_{ij} = X_i^T X_j$ has probability density $Q'_p(u) = A_p(1 - u^2)^{(p-3)/2}$, where A_p is a normalization constant. Let ξ'_p have the same

distribution as $\sqrt{p}\xi_{ij}$, whose probability density is $q'_p(x) = \frac{1}{\sqrt{p}}Q'_p(\frac{x}{\sqrt{p}})$, and let $\mathcal{H}'_p = L^2(\mathbb{R}, q'_p(x)dx)$. By Lemma D.3,

$$\mathbb{E}(\xi'_p)^k = \begin{cases} (k-1)!! + \mathcal{O}_k(1)p^{-1}, & k \text{ even;} \\ 0, & k \text{ odd,} \end{cases}$$

which echos Eq. (4.3). As a result, by Lemma 4.1, the orthonormal polynomials of \mathcal{H}'_p are asymptotically consistent with the Hermite polynomials. If we expand $k(x; p)$ into the orthonormal polynomials of \mathcal{H}'_p , and require the conditions **(C.Variance)**, **(C.p-Uniform)** and **(C.a₁)** accordingly, the result in Thm. 3.4 still holds.

One way of showing this is sketched as follows: condition on the draw of X_n , and without loss of generality let $X_n = (1, 0, \dots, 0)^T$. Then

$$X_i = (u_i, \sqrt{1-u_i^2}\tilde{X}_i^T)^T, \quad 1 \leq i \leq n-1,$$

where u_i 's are i.i.d distributed, and \tilde{X}_i 's are i.i.d. uniformly distributed on the unit sphere in \mathbb{R}^{p-1} independently from u_i 's. As a result, let $\xi_{ij} = X_i^T X_j$ and $\tilde{\xi}_{ij} = \tilde{X}_i^T \tilde{X}_j$, then

$$\xi_{ij} = u_i u_j + \sqrt{1-u_i^2}\sqrt{1-u_j^2}\tilde{\xi}_{ij}, \quad 1 \leq i, j \leq n-1, i \neq j,$$

which is different from before. However, on the large probability set

$$\Omega_\delta = \{|u_i| \leq \delta, |\tilde{\xi}_{ij}| \leq \delta, 1 \leq i, j \leq n-1, i \neq j, \delta = p^{-1/2}M, M = \sqrt{20 \ln p}\},$$

it can be shown that

$$\xi_{ij} = u_i u_j + \tilde{\xi}_{ij} + r_{ij}, \quad |r_{ij}| \leq \delta^3,$$

thus the extra r_{ij} does not harm the Taylor expansion argument. The mechanism in Sec. 4.3 then applies to what follows in almost the same way.

Another way of extending the result in Thm. 3.4 to the model where $X_i \sim \mathcal{U}(S^{p-1})$ is to compare to the standard Gaussian case, that is, to replace the X_i by $X_i/|X_i|$ in the model $X_i \sim \mathcal{N}(0, p^{-1}I_p)$ and to bound the difference resulted in $m_A(z)$ (reducing to the finite expansion case $k = k_L$ first).

We would like to make another comment about the connection to the p -spherical harmonics, which are eigenfunctions of the Hilbert-Schmidt integral operator

$$(\mathcal{I}\varphi)(X) = \int_{S^{p-1}} f(X^T Y; p)\varphi(Y)dP(Y),$$

where $dP(Y)$ is the uniform measure/area element on S^{p-1} . This is due to that the integral kernel depends on the inner-product $X^T Y$ only, and thus the integral operator commutes with the rotation on S^{p-1} . The spectral representation of the integral operator can be written as

$$f(X^T Y; p) = \sum_{j \in J} c_j(p)\phi_j(X)\phi_j(Y), \quad (4.27)$$

where ϕ_j are the spherical harmonics on S^{p-1} . $\{\phi_j, j \in J\}$ are homogeneous harmonic polynomials restricted to the surface of the unit sphere, and form an orthonormal basis of $L^2(S^{p-1}, dP)$. $c_j(p)$ are eigenvalues for ϕ_j , and for ϕ_j of the same degree they are the same. Then Eq. (4.27) can be rewritten as

$$f(X^T Y; p) = \sum_{l=0}^{\infty} c_l(p) Z_{l,X}(Y),$$

where $Z_{l,X}(Y)$ is the l -degree zonal harmonic function with axis X , which up to a multiplicative constant equals $G_{l,p}(X^T Y)$, the Gegenbauer polynomial of degree l . The latter, for all l , are mutually orthogonal in the space $L^2([-1, 1], Q'_p(u)du)$. Notice that this sequence of L^2 spaces are, after a rescaling by \sqrt{p} , the \mathcal{H}'_p defined above.

5. Summary and Discussion

The main theorem, Thm. 3.4, establishes the convergence of the spectral density of random kernel matrices in the limit $p, n \rightarrow \infty, p/n = \gamma$, under the assumption that the random vectors are standard Gaussian. Our proof is based on analyzing the Stieltjes transform of the random kernel matrix, and uses the expansion of the kernel function into orthonormal Hermite-like polynomials. The limiting spectral density holds for a larger class of kernel functions than the cases studied in [9], which are smooth kernels.

The assumption that the random vectors are standard Gaussian can be weakened. We showed that the result extends to the case that they are uniformly distributed over the unit sphere. Numerical simulations (not reported here) indicate that the limiting spectral density holds for other non-Gaussian random vectors. This includes the case where X_i 's are uniformly sampled from the 2^p vertices of the hypercube $\{-p^{-1/2}, p^{-1/2}\}^p$ (where the value of the sign kernel and the divergent kernel at $x = 0$ is set to 0). The universality of the limiting spectral density is however beyond the scope of this paper.

While our paper mainly focused on the limiting spectral density, another question of practical importance concerns the statistics of the largest eigenvalue of random kernel matrices. This include studying the mean, variance, limiting distribution, as well as large deviation bounds for the largest eigenvalue. As discussed in Remark 4.4, the bound in Lemma 4.2 for the expected value of the spectral norm is far from being sharp. Numerical simulations (not reported here) have shown that for the models studied in this paper, the largest/smallest eigenvalue lies at the right/left end of the support of the limiting spectral density, and thus both of them are conjectured to be $\mathcal{O}(1)$ almost surely. We are not aware of any result concerning the limiting probability law of the largest eigenvalue of random kernel matrices, except for the one in [9] where the kernel function is assumed to have strong (C^3) regularity. Many other interesting questions can be asked from the RMT point of view, e.g. the ‘‘eigenvalue spacing’’ problem, namely the ‘‘local law’’ of eigenvalues. If the asymptotic concentration

of the eigenvalues at the “local level” could be established, one consequence would be that the top eigenvalue can be shown to concentrate at the right end of the limiting spectral density.

There are several interesting extensions of the inner-product kernel matrix model. The first possible extension is to distance kernel functions of the form $f(X_i, X_j) = f(|X_i - X_j|)$, which are popular in machine learning applications. Due to the relation

$$|X_i - X_j|^2 = |X_i|^2 + |X_j|^2 - 2X_i^T X_j,$$

for the model where $X_i \sim \mathcal{U}(S^{p-1})$, where $|X_i| \equiv 1$, distance kernels can be regarded as inner-product kernels. However, for the model where $X_i \sim \mathcal{N}(0, p^{-1}I_p)$, the fluctuations in $|X_i|$'s do seem to make a difference, and so far we have not been able to draw any conclusion about the limiting spectrum.

Another extension is to kernels that are of more general forms, neither an inner-product kernel nor a distance one. For example, a complex-valued kernel has been used in [15] for a dataset of tomographic images. Every pair of images is brought into in-plane rotational alignment. The modulus of the kernel function corresponds to the similarity of the images when they are optimally aligned, while the phase of the kernel is the optimal in-plane alignment angle. Notice that this kernel is discontinuous, since a small perturbation in the images may lead to a completely different phase. Similar kernels with discontinuity have also been used for dimensionality reduction [14] and sensor network localization [7]. In many senses, these applications have been the motivation for the analysis presented in this paper.

Finally, it is also possible to extend the study to non-Hermitian matrices as follows. Suppose that X_1, \dots, X_m are m i.i.d random vectors in \mathbb{R}^p , and Y_1, \dots, Y_n are n i.i.d random vectors in \mathbb{R}^p , independent from the X_i 's. The m -by- n matrix A is constructed as $A_{ij} = f(X_i^T Y_j)$ where f is some function. The distribution of the singular values of A in the limit $p, m, n \rightarrow \infty$ and $p/n = \gamma_1, p/m = \gamma_2$ is conjectured to converge to a certain limiting density.

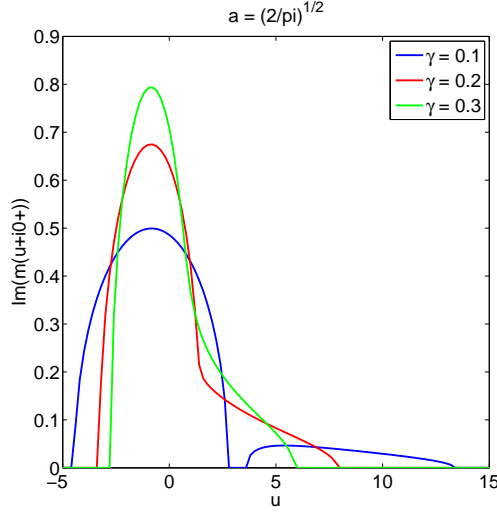
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Appendix A: Solution of the Equation of $m(z)$

We rewrite Eq. (3.5) as

$$\frac{a(\nu - a^2)}{\gamma} m^3 + (\nu + az)m^2 + (a + \gamma z)m + \gamma = 0, \quad \Im(z) > 0, \Im(m) > 0, \quad (\text{A.1})$$

FIG 3. Function $y(u; a, \nu, \gamma)$ as in Eq. (A.2).

where $a^2 \leq \nu$. When $a = 0$ ($a^2 = \nu$) the equation corresponds to the semi-circle distribution (M.P. distribution), and the existence and uniqueness of the solution with positive imaginary part are known. We consider the case where $0 < a^2 < \nu$, thus the cubic term in Eq. (A.1) does not vanish.

Lemma A.1. *For every z with $\Im(z) > 0$, there exists a unique m with $\Im(m) > 0$ for which Eq. (A.1) holds.*

Proof. It can be verified that whenever a, ν, γ are real and $\Im(z) > 0$, the solution m must not be real. Define the domain $\mathcal{D} := \{(a, \nu, \gamma, z), \gamma > 0, 0 < a^2 < \nu, \Im(z) > 0\}$ which has two connected components $\mathcal{D}_+ = \mathcal{D} \cap \{a > 0\}$ and $\mathcal{D}_- = \mathcal{D} \cap \{a < 0\}$. The three solutions of the cubic equation depend continuously on the coefficients, thus if we let (a, ν, γ, z) vary continuously in \mathcal{D}_+ , the imaginary parts of the three solutions never change sign, and similarly for \mathcal{D}_- . As a result, it suffices to show that for one choice of $(a, \nu, \gamma, z) \in \mathcal{D}_+$ and one choice in \mathcal{D}_- , there is a unique solution with positive imaginary part. This can be done, for example, by choosing $a = \pm 1/2$, $\nu = 1$, $\gamma = 1$ and $z = i$. \square

The explicit expression for $y(u)$ defined in Eq. (3.6) is given by

$$y(u; a, \nu, \gamma) = \begin{cases} 0, & D \leq 0, \\ \frac{\sqrt{3}}{2}((\sqrt{D} + R)^{\frac{1}{3}} + (\sqrt{D} - R)^{\frac{1}{3}}), & D > 0, \end{cases} \quad (\text{A.2})$$

where

$$\begin{aligned} D &= Q^3 + R^2, \\ R &= (9\alpha_2\alpha_1 - 27\alpha_0 - 2\alpha_2^3)/54, \\ Q &= (3\alpha_1 - \alpha_2^2)/9, \end{aligned}$$

and

$$m^3 + \alpha_2 m^2 + \alpha_1 m + \alpha_0 = 0$$

is derived from Eq. (A.1) by multiplying $(\frac{a\nu}{\gamma})^{-1}$ on both sides. Explicitly,

$$\begin{aligned}\alpha_2 &= \frac{(\nu+au)\gamma}{a(\nu-a^2)}, \\ \alpha_1 &= \frac{(a+\gamma u)\gamma}{a(\nu-a^2)}, \\ \alpha_0 &= \frac{\gamma^2}{a(\nu-a^2)}.\end{aligned}$$

So all of α_2 , α_1 , α_0 , and thus R , Q and D are real numbers. D is the “discriminant” of cubic equation, where D turning from negative to positive signals the emergence of a pair of complex solutions. The function $y(u; a, \nu, \gamma)$ is plotted in Fig. 3 where $\nu = 1$, $a = \sqrt{2/\pi}$ and $\gamma = 0.1, 0.2, 0.3$. Notice the invariance of Eq. (A.1) under the transformation

$$\nu c^2 \rightarrow \nu, \quad ac \rightarrow a, \quad zc \rightarrow z, \quad m/c \rightarrow m$$

where c is any positive constant, which corresponds to multiplying the kernel function by c .

Appendix B: Lemma in Sec. 2

Proof of Lemma 2.4. We need the Burkholder’s Inequality (Lemma 2.12. of [4]), which says that for $\{\gamma_k, 1 \leq k \leq n\}$ being a (complex-valued) martingale difference sequence, for $\beta > 1$,

$$\mathbb{E} \left| \sum_{k=1}^n \gamma_k \right|^\beta \leq K_\beta \mathbb{E} \left(\sum_{k=1}^n |\gamma_k|^2 \right)^{\beta/2}, \quad (\text{B.1})$$

where K_β is a positive constant depending on β . Using the i.i.d. random vectors $\{X_i, 1 \leq i \leq n\}$, we will define the martingale to be

$$M_k = \mathbb{E}(\mathbf{Tr}(A - zI)^{-1} | \sigma\{X_{k+1}, \dots, X_n\}) := \mathbb{E}_k \mathbf{Tr}(A - zI)^{-1}, \quad 0 \leq k \leq n,$$

where $\sigma\{X_{k+1}, \dots, X_n\} := \mathcal{F}_{n-k}$ denotes the σ -algebra generated by $\{X_i, k+1 \leq i \leq n\}$ and $\mathbb{E}(\cdot | \mathcal{G})$ the conditional expectation with respect to the sub- σ -algebra \mathcal{G} . We have $M_n = \mathbb{E} \mathbf{Tr}(A - zI)^{-1}$ and $M_0 = \mathbf{Tr}(A - zI)^{-1}$, and M_n, \dots, M_0 form an martingale with respect to the filtration $\{\mathcal{F}_t, t = 0, \dots, n\}$. The martingale difference

$$\begin{aligned}\gamma_k &= M_{k-1} - M_k \\ &= \mathbb{E}_{k-1} \mathbf{Tr}(A - zI)^{-1} - \mathbb{E}_k \mathbf{Tr}(A - zI)^{-1} \\ &= \mathbb{E}_k (\mathbf{Tr}(A - zI)^{-1} - \mathbf{Tr}(A^{(k)} - zI)^{-1}) \\ &\quad - \mathbb{E}_{k-1} (\mathbf{Tr}(A - zI)^{-1} - \mathbf{Tr}(A^{(k)} - zI)^{-1})\end{aligned} \quad (\text{B.2})$$

where $A^{(k)}$ is an $(n-1)$ -by- $(n-1)$ matrix that is obtained from the matrix A by eliminating its k -th column and k -th row. Notice that $A^{(k)}$ is independent of X_k , $\mathbb{E}_{k-1} \mathbf{Tr}(A^{(k)} - zI)^{-1} = \mathbb{E}_k \mathbf{Tr}(A^{(k)} - zI)^{-1}$, which verifies the last line of Eq. (B.2). At the same time, we have

$$|\mathbf{Tr}(A - zI)^{-1} - \mathbf{Tr}(A^{(k)} - zI)^{-1}| \leq \frac{4}{v}, \quad (\text{B.3})$$

where $v = \Im(z) > 0$, using an argument similar to that in Sec. 2.4. of [18] (see Eq. (2.96)). The way to show Eq. (B.3) is by making use of (1) that the ordered $n-1$ eigenvalues of a minor of a symmetric (or Hermitian) matrix A ‘interlace’ the ordered n eigenvalues of A , which follows from the Courant-Fischer theorem (see, for example, Exercise 1.3.14 of [18]), and (2) that for fixed z both real and imaginary parts of $(t-z)^{-1}$ as functions of t have bounded total variation. As a result,

$$\begin{aligned} |\gamma_k| &\leq |\mathbb{E}_k(\mathbf{Tr}(A - zI)^{-1} - \mathbf{Tr}(A^{(k)} - zI)^{-1})| \\ &\quad + |\mathbb{E}_{k-1}(\mathbf{Tr}(A - zI)^{-1} - \mathbf{Tr}(A^{(k)} - zI)^{-1})| \\ &\leq 2\frac{4}{v} := C, \end{aligned}$$

and then with Eq. (B.1), choosing $\beta = 4$,

$$\begin{aligned} \mathbb{E}|m_A - \mathbb{E}m_A|^4 &= \frac{1}{n^4} \mathbb{E} \left| \sum_{k=1}^n \gamma_k \right|^4 \\ &\leq \frac{1}{n^4} K_4 \left(\sum_{k=1}^n |\gamma_k|^2 \right)^2 \\ &\leq \frac{1}{n^4} K_4 (nC^2)^2 = \mathcal{O}(1)n^{-2}. \end{aligned}$$

This implies the almost sure convergence of $m_A - \mathbb{E}m_A$ to 0 by Borel-Cantelli lemma. Also, Eq. (2.8) follows by Jensen’s inequality. \square

Lemma B.1. *Notations as in Sec. 2.2*

$$\mathbb{E} \left| m_A(z) - \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right)^{-1} \right| \rightarrow 0.$$

Remark B.2. The proof provided below can be replaced by a simpler one. The reason we give this proof is that it contains many of the techniques that are used in showing the main result.

Proof. Continue from Eq. (2.15). We first observe that when p is large, $|X_n|^2$ concentrates at 1, and specifically, with p large enough

$$\Pr \left[\left| |X_n|^2 - 1 \right| > \sqrt{\frac{40 \ln p}{p}} \right] < p^{-9}, \quad (\text{B.4})$$

which can be verified by standard large deviation inequality techniques. However, at this stage the following moment bound will be enough for our purpose:

$$\mathbb{E} \left| |X_n|^2 - 1 \right| \leq \sqrt{\mathbb{E} (|X_n|^2 - 1)^2} = \sqrt{\frac{2}{p}} \rightarrow 0. \quad (\text{B.5})$$

We then write the denominator in Eq. (2.15) as

$$\begin{aligned} \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta &= \frac{1}{p} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1} + r \\ &= \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) + \frac{1}{\gamma} \tilde{r} + r, \end{aligned} \quad (\text{B.6})$$

where $r = \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta - \frac{1}{p} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1}$, $\tilde{m}(z) := \frac{1}{n} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1}$, and $\tilde{r} := (\tilde{m}(z) - \mathbb{E} \tilde{m}(z))$. We have that

1. $\mathbb{E} |\tilde{r}| \leq \mathcal{O}(1)n^{-1/2}$ as $n \rightarrow \infty$: Because $\tilde{A}^{(n)}$ is itself an $(n-1) \times (n-1)$ kernel matrix by Eq. (2.14), Lemma 2.4 applies.
2. r splits into two terms

$$\begin{aligned} r &= \left(\eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta - \eta^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} \eta \right) \\ &\quad + \left(\eta^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} \eta - \frac{1}{p} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1} \right) \\ &:= r_1 + r_2, \end{aligned}$$

where (1) $\mathbb{E} |r_2| \leq \mathcal{O}(1)p^{-1/2}$, by Lemma B.4; (2) $|r_1| \mathbf{1}_{\Omega_\delta} \leq \mathcal{O}(1)p^{-1/2}$, where Ω_δ is a large probability set depending on p , defined as

$$\Omega_\delta = \{ |\eta_i| < \delta, 1 \leq i \leq n-1, \delta = \frac{M}{\sqrt{p}} \}, \quad M = \sqrt{20 \ln p},$$

by Lemma B.3. Notice that $M = o(p^\epsilon)$ for any $\epsilon > 0$.

Back to Eq. (2.10). By Eqs. (2.15) and (B.6), we have

$$\begin{aligned} \mathbb{E} m_A(z) &= \mathbb{E} \left((A - zI)^{-1} \right)_{nn} \\ &= \mathbb{E} \left(-z - |X_n|^2 \left(1 - \left(1 + \frac{1}{p} \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1} + r \right)^{-1} \right) \right)^{-1}. \end{aligned}$$

The following bounds (1) - (4) can be verified:

- (1) (Lemma B.8) On Ω_δ , $|\eta^T (A^{(n)} - zI_{n-1})^{-1} \eta|$ and $|(1 + \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta)^{-1}|$ are both bounded by $M' = 1 + \mathcal{O}(1)M^2$, $M' = o(p^\epsilon)$ for any $\epsilon > 0$.
- (2) (Lemma B.7) On $\Omega_r \cap \Omega_\delta$, $\left| \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right| \leq 2M'$, where we define

$$\Omega_r = \{ |\tilde{r}| < p^{-1/4}, |r_2| < p^{-1/4} \},$$

and by Markov inequality, we have

$$\Pr(\Omega_r^c) \leq p^{1/4}\mathbb{E}|\tilde{r}| + p^{1/4}\mathbb{E}|r_2| \leq \mathcal{O}(1)p^{-1/4}$$

when p is large.

$$(3) \quad \left| \left((A - zI)^{-1} \right)_{nn} \right| \leq \frac{1}{v}, \text{ which is Eq. (2.4).}$$

$$(4) \quad \left| \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right)^{-1} \right| \leq \frac{1}{v}: \text{ By } \Im \left(- \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \text{ equals a positive number times } \Im \left(\frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right) \text{ which is also positive, one verifies that}$$

$$\Im \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right) < \Im(-z) = -v,$$

so

$$\left| -z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right| > v.$$

With (1) and (2), we have

$$\begin{aligned} & \mathbb{E} \left| \left(1 + \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta \right)^{-1} - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right| \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_r} \\ & \leq \mathbb{E}(M' \cdot 2M') \left(|r| + \frac{1}{\gamma} |\tilde{r}| \right) \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_r} \\ & \leq 2M'^2 (\mathbb{E}|r_2| + \mathbb{E}|r_1| \cdot \mathbf{1}_{\Omega_\delta} + \gamma^{-1} \mathbb{E}|\tilde{r}|) \\ & \leq 2M'^2 (\mathcal{O}(1)p^{-1/2} + \mathcal{O}(1)p^{-1/2} + \mathcal{O}(1)n^{-1/2}) \\ & = \mathcal{O}(1)M'^2 p^{-1/2}. \end{aligned} \tag{B.7}$$

Using bounds (1)-(4), together with Eqs. (B.7) and (B.5), we have

$$\begin{aligned}
& \mathbb{E} \left| m_A(z) - \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right)^{-1} \right| \\
&= \mathbb{E} \left| \left(-z - |X_n|^2 \eta^T (A^{(n)} - zI_{n-1})^{-1} \eta \right)^{-1} - \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right)^{-1} \right| \\
&\leq \frac{2}{v} (\Pr(\Omega_\delta^c) + \Pr(\Omega_r^c)) \\
&\quad + \mathbb{E} \left| \left(-z - |X_n|^2 \eta^T (A^{(n)} - zI_{n-1})^{-1} \eta \right)^{-1} - \left(-z - \left(1 - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right) \right)^{-1} \right| \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_r} \\
&\leq \frac{2}{v} (\Pr(\Omega_\delta^c) + \Pr(\Omega_r^c)) \\
&\quad + \mathbb{E} \frac{1}{v^2} \left| |X_n|^2 - 1 \right| \cdot |\eta^T (A^{(n)} - zI_{n-1})^{-1} \eta| \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_r} \\
&\quad + \mathbb{E} \frac{1}{v^2} \left| \left(1 + \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta \right)^{-1} - \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right| \cdot \mathbf{1}_{\Omega_\delta \cap \Omega_r} \\
&\leq \frac{2}{v} (\Pr(\Omega_\delta^c) + \Pr(\Omega_r^c)) + \mathbb{E} \frac{1}{v^2} \left| |X_n|^2 - 1 \right| M' \mathbf{1}_{\Omega_\delta \cap \Omega_r} + \frac{1}{v^2} \mathcal{O}(1) M'^2 p^{-1/2} \\
&\leq \mathcal{O}(1) p^{-9} + \mathcal{O}(1) p^{-1/4} + M' \mathcal{O}(1) p^{-1/2} + \mathcal{O}(1) M'^2 p^{-1/2} \\
&= o(p^{-1/2+\epsilon}),
\end{aligned}$$

for any $\epsilon > 0$, which proves the statement. \square

Lemma B.3. *Notations as in Lemma B.1,*

$$|r_1| \mathbf{1}_{\Omega_\delta} \leq \mathcal{O}(1) p^{-1/2}$$

Proof. By

$$\begin{aligned}
\Pr[|\eta_i| > \delta] &= 2 \int_M^\infty \frac{1}{\sqrt{2\pi}} e^{-\frac{u^2}{2}} du \\
&\leq \frac{1}{\sqrt{2}} e^{-\frac{M^2}{2}} \\
&= \frac{1}{\sqrt{2}} p^{-10}, \quad 1 \leq i \leq n-1,
\end{aligned} \tag{B.8}$$

and the union bound, we have

$$\Pr(\Omega_\delta^c) \leq (n-1) \Pr[|\eta_i| > \delta] \leq \mathcal{O}(1) p^{-9}.$$

Now (recall that $s(\cdot)$ denotes the magnitude of the largest singular value/spectral

norm of a matrix)

$$\begin{aligned} |r_1| &= \left| \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} \eta - \eta^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} \eta \right| \\ &= \left| \eta^T (\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} D_\eta (\tilde{A}^{(n)} - zI_{n-1})^{-1} \eta \right| \\ &\leq s \left((\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1} D_\eta (\tilde{A}^{(n)} - zI_{n-1})^{-1} \right) |\eta|^2. \end{aligned}$$

Notice that on Ω_δ

$$s(D_\eta) \leq \max_{1 \leq i \leq n-1} \eta_i^2 \leq \delta^2,$$

also $|\eta|^2 \leq (n-1)\delta^2$. At the same time both $s((\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1})$ and $s((\tilde{A}^{(n)} - zI_{n-1})^{-1})$ is bounded by $\frac{1}{v}$ an absolute constant. Adding together (for Hermitian matrices A and B , $s(AB) \leq s(A)s(B)$) we have

$$|r_1| \mathbf{1}_{\Omega_\delta} \leq \frac{1}{v^2} \delta^2 \cdot (n-1)\delta^2 = \frac{M^4(n-1)}{v^2 p^2} < \mathcal{O}(1)p^{-1/2}. \quad (\text{B.9})$$

□

Lemma B.4. *Notations as in Sec. 2.2,*

$$\mathbb{E}|r_2| \leq \mathcal{O}(1)p^{-1/2}.$$

Remark B.5. The technique is similar to the moment bound method in [4, Chapter 3.3], where the main observation is that $\tilde{A}^{(n)}$ is independent of the vector η .

Proof. Define $(\tilde{A}^{(n)} - zI_{n-1})^{-1}$ as \tilde{B} which is Hermitian, we have

$$\begin{aligned} \mathbb{E}|r_2|^2 &= \mathbb{E} \left| \sum_{i=1}^{n-1} \left(\eta_i^2 - \frac{1}{p} \right) \tilde{B}_{ii} + \sum_{i_1 \neq i_2} \eta_{i_1} \eta_{i_2} \tilde{B}_{i_1 i_2} \right|^2 \\ &= \mathbb{E} \sum_{i, i'} \left(\eta_i^2 - \frac{1}{p} \right) \left(\eta_{i'}^2 - \frac{1}{p} \right) \tilde{B}_{ii} \overline{\tilde{B}_{i' i'}} \\ &\quad + \mathbb{E} \sum_i \sum_{i_1 \neq i_2} \left(\eta_i^2 - \frac{1}{p} \right) \eta_{i_1} \eta_{i_2} \left(\tilde{B}_{ii} \overline{\tilde{B}_{i_1 i_2}} + \overline{\tilde{B}_{ii}} \tilde{B}_{i_1 i_2} \right) \\ &\quad + \mathbb{E} \sum_{i_1 \neq i_2} \sum_{i'_1 \neq i'_2} \eta_{i_1} \eta_{i_2} \eta_{i'_1} \eta_{i'_2} \tilde{B}_{i_1 i_2} \overline{\tilde{B}_{i'_1 i'_2}}. \end{aligned}$$

By taking expectation over η_i 's first, we see many terms vanish due to the

independence of η_{i_1} and η_{i_2} for $i_1 \neq i_2$, and what remains gives

$$\begin{aligned} \mathbb{E}|r_2|^2 &\leq \mathbb{E} \left(\sum_i \mathbb{E} \left(\eta_i^2 - \frac{1}{p} \right)^2 |\tilde{B}_{ii}|^2 + \sum_{i_1 \neq i_2} 2 \frac{1}{p^2} |\tilde{B}_{i_1 i_2}|^2 \right) \\ &= \mathbb{E} \frac{2}{p^2} \left(\sum_i |\tilde{B}_{ii}|^2 + \sum_{i_1 \neq i_2} |\tilde{B}_{i_1 i_2}|^2 \right) \\ &= \mathbb{E} \frac{2}{p^2} \mathbf{Tr}(\tilde{B}^T \tilde{B}). \end{aligned}$$

Observe that

$$\mathbf{Tr}(\tilde{B}^T \tilde{B}) = \sum_{i=1}^{n-1} \frac{1}{|\tilde{\lambda}_i - z|^2} \leq \sum_{i=1}^{n-1} \frac{1}{v^2} = \frac{n-1}{v^2},$$

where $v = \Im(z) > 0$ and $\tilde{\lambda}_i$ are the eigenvalues of $\tilde{A}^{(n)}$. Then

$$\frac{2}{p^2} \mathbf{Tr}(\tilde{B}^T \tilde{B}) \leq \frac{2}{v^2} \frac{n-1}{p^2} \leq \frac{2}{v^2 \gamma} \cdot \frac{1}{p},$$

which means that

$$\mathbb{E}|r_2|^2 \leq \frac{\mathcal{O}(1)}{p},$$

so we have $\mathbb{E}|r_2| \leq \sqrt{\mathbb{E}|r_2|^2} \leq \mathcal{O}(1)p^{-1/2}$. \square

Lemma B.6. *Notations as in Sec. 2.2,*

$$\mathbb{E}|m_A(z) - \tilde{m}(z)| \rightarrow 0.$$

Proof. First, $|m_A(z) - m_{A^{(n)}}(z)| \leq \frac{4}{v} \cdot n^{-1} \rightarrow 0$, due to Eq. (B.3). Second, we show that $\mathbb{E}|m_{A^{(n)}} - m_{\tilde{A}^{(n)}}| \rightarrow 0$. By

$$\begin{aligned} &\mathbf{Tr}(A^{(n)} - zI_{n-1})^{-1} - \mathbf{Tr}(\tilde{A}^{(n)} - zI_{n-1})^{-1} \\ &= \mathbf{Tr}(-(A^{(n)} - zI_{n-1})^{-1}(\eta\eta^T - D_\eta)(\tilde{A}^{(n)} - zI_{n-1})^{-1}) \\ &= -\eta^T(A^{(n)} - zI_{n-1})^{-1}(\tilde{A}^{(n)} - zI_{n-1})^{-1}\eta \\ &\quad + \mathbf{Tr}((A^{(n)} - zI_{n-1})^{-1}D_\eta(\tilde{A}^{(n)} - zI_{n-1})^{-1}), \end{aligned}$$

and using a similar argument as before, we can show that on Ω_δ

$$\left| \eta^T(A^{(n)} - zI_{n-1})^{-1}(\tilde{A}^{(n)} - zI_{n-1})^{-1}\eta \right| \leq \frac{1}{v^2} |\eta|^2 \leq \frac{1}{v^2} (n-1)\delta^2 \leq \mathcal{O}(1)M^2,$$

and

$$\begin{aligned} &\left| \mathbf{Tr}((A^{(n)} - zI_{n-1})^{-1}D_\eta(\tilde{A}^{(n)} - zI_{n-1})^{-1}) \right| \\ &\leq (n-1)s((A^{(n)} - zI_{n-1})^{-1}D_\eta(\tilde{A}^{(n)} - zI_{n-1})^{-1}) \\ &\leq \frac{1}{v^2} (n-1)\delta^2 = \mathcal{O}(1)M^2. \end{aligned}$$

As a result,

$$\begin{aligned}\mathbb{E}|m_{A^{(n)}} - m_{\tilde{A}^{(n)}}| &= \frac{2}{v} \Pr(\Omega_\delta^c) + \mathbb{E}|m_{A^{(n)}} - m_{\tilde{A}^{(n)}}| \cdot \mathbf{1}_{\Omega_\delta} \\ &\leq \mathcal{O}(1)p^{-9} + \frac{1}{n}\mathcal{O}(1)M^2\end{aligned}$$

which goes to 0 as $n, p \rightarrow \infty$ with $p/n = \gamma$. \square

Lemma B.7. *Notations as in Sec. 2.2, on $\Omega_r \cap \Omega_\delta$,*

$$\left| \left(1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z) \right)^{-1} \right| \leq 2M'.$$

Proof. On $\Omega_r \cap \Omega_\delta$, with Eq. (B.9) $|r_1| < \mathcal{O}(1)p^{-1/2}$ thus $|r| \leq |r_1| + |r_2|$ is bounded by $\mathcal{O}(1)p^{-1/4}$,

$$\begin{aligned}\left| \frac{1}{1 + \frac{1}{\gamma} \mathbb{E} \tilde{m}(z)} \right| &= \left| \frac{1}{1 + \eta^T(\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1}\eta - r - \frac{1}{\gamma}\tilde{r}} \right| \\ &\leq \frac{1}{\left| 1 + \eta^T(\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1}\eta \right| - |r| - \frac{1}{\gamma}|\tilde{r}|} \\ &\leq 2M'\end{aligned}$$

as $\left| 1 + \eta^T(\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1}\eta \right| \geq 1/M' \gg (|r| + \frac{1}{\gamma}|\tilde{r}|)$, where the latter is bounded by $\mathcal{O}(1)p^{-1/4}$. \square

Lemma B.8. *Notation as in Sec. 2.2, on Ω_δ , both $|\eta^T(A^{(n)} - zI_{n-1})^{-1}\eta|$ and $|(1 + \eta^T(\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1}\eta)^{-1}|$ are bounded by M' .*

Proof. On Ω_δ , $|\eta^T(A^{(n)} - zI_{n-1})^{-1}\eta| \leq s((A^{(n)} - zI_{n-1})^{-1})|\eta|^2 \leq \frac{1}{v}\delta^2(n-1) = \mathcal{O}(1)M^2$, and also

$$\begin{aligned}&\left| \left(1 + \eta^T(\tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1}\eta \right)^{-1} \right| \\ &= \left| 1 - \eta^T(\eta\eta^T + \tilde{A}^{(n)} - D_\eta - zI_{n-1})^{-1}\eta \right| \\ &\leq 1 + |\eta^T(A^{(n)} - zI_{n-1})^{-1}\eta| \\ &\leq 1 + \mathcal{O}(1)M^2 := M'. \square\end{aligned}$$

Appendix C: Lemma in Sec. 3

Lemma C.1. *Model and notations as in Sec. 3.1. Due to Eqn. (4.3), the result in Lemma 4.1 holds.*

Suppose that $k(x; p)$ is in \mathcal{H}_N and \mathcal{H}_p for all p , and satisfies

$$\int_{\mathbb{R}} k(x; p)^2 |q_p(x) - q(x)| dx \rightarrow 0, \quad p \rightarrow \infty.$$

Let

$$b_{l,p} = \int_{\mathbb{R}} k(x; p) h_l(x) q(x) dx,$$

$$a_{l,p} = \int_{\mathbb{R}} k(x; p) P_{l,p}(x) q_p(x) dx,$$

for $l = 0, 1, \dots$. Then for each l , $|b_{l,p} - a_{l,p}| \rightarrow 0$ as $p \rightarrow \infty$.

Proof.

$$\begin{aligned} & |b_{l,p} - a_{l,p}| \\ &= \left| \int_{\mathbb{R}} k h_l (q - q_p) dx + \int_{\mathbb{R}} k (h_l - P_{l,p}) q_p dx \right| \\ &\leq \int_{\mathbb{R}} |k h_l| |q - q_p| dx + \int_{\mathbb{R}} |k| |h_l - P_{l,p}| q_p dx \\ &:= (1) + (2). \end{aligned}$$

For (1), by Cauchy-Swarchz

$$(1)^2 \leq \left(\int_{\mathbb{R}} k^2 |q - q_p| dx \right) \left(\int_{\mathbb{R}} h_l^2 |q - q_p| dx \right),$$

where

$$\int_{\mathbb{R}} h_l^2 |q - q_p| dx \leq \int_{\mathbb{R}} h_l^2 q dx + \int_{\mathbb{R}} h_l^2 q_p dx = 1 + (1 + \mathcal{O}_l(1)p^{-1}),$$

which is bounded as $p \rightarrow \infty$, and $\int_{\mathbb{R}} k^2 |q - q_p| dx \rightarrow 0$, thus (1) $\rightarrow 0$. For (2),

$$(2)^2 \leq \left(\int_{\mathbb{R}} k^2 q_p dx \right) \left(\int_{\mathbb{R}} (h_l - P_{l,p})^2 q_p dx \right),$$

where $\int_{\mathbb{R}} k^2 q_p dx \rightarrow \int_{\mathbb{R}} k^2 q dx$ which is bounded, and by Lemma 4.1

$$h_l(x) - P_{l,p}(x) = \sum_{j=0}^l (\delta_{l,p})_j x^j, \quad \max_{0 \leq j \leq l} |(\delta_{l,p})_j| < \mathcal{O}_l(1)p^{-1},$$

thus

$$\left(\int_{\mathbb{R}} (h_l - P_{l,p})^2 q_p dx \right)^{1/2} \leq \mathcal{O}_l(1)p^{-1},$$

so (2) $\rightarrow 0$. □

Lemma C.2. *Model and notations as in Sec. 3.2, and suppose that $k(x)$ is as in Remark 3.2. Eqn. (3.4) implies that $\mathbb{E}k(\xi_p)^2 \rightarrow \mathbb{E}k(\zeta)^2 = \nu_{\mathcal{N}}$. Without loss of generality, $k(x)$ is in \mathcal{H}_p for all p . Define $b_{l,p}$ and $a_{l,p}$ as in Lemma C.1, and notice that since $k(x)$ does not depend on p , $b_{l,p} = b_l$ independent of p .*

Then conditions (C.Variance), (C.p-Uniform) and (C. α_1) are satisfied by $k(x; p) = k(x) - a_{0,p}$. Also, $\nu_p \rightarrow \nu_{\mathcal{N}}$, and $a_{1,p} \rightarrow a_{\mathcal{N}} = b_1$.

Proof. By definition $\mathbb{E}k(\xi_p; p) = 0$. In this case,

$$\nu_p = \mathbb{E}k(\xi_p; p)^2 = \mathbb{E}k(\xi_p)^2 - a_{0,p}^2.$$

Since Lemma C.1 applies to $k(x)$, we know that

$$a_{0,p} \rightarrow b_0 = \mathbb{E}k(\zeta) = 0.$$

Together with the fact that $\mathbb{E}k(\xi_p)^2 \rightarrow \mathbb{E}k(\zeta)^2 = \nu_{\mathcal{N}}$, we know that $\nu_p \rightarrow \nu_{\mathcal{N}}$ as $p \rightarrow \infty$. Thus **(C.Variance)** is satisfied.

Also $a_{1,p} \rightarrow b_1$ which is a constant, thus **(C. α_1)** holds.

For **(C. p -Uniform)** to be satisfied, it suffices to show that $\sum_{l=L+1}^{\infty} a_{l,p}^2$ can be made p -uniformly small. Notice that

$$\begin{aligned} \sum_{l=0}^{\infty} a_{l,p}^2 &= \mathbb{E}k(\xi_p)^2 \rightarrow \nu_{\mathcal{N}}, \\ \sum_{l=0}^{\infty} b_l^2 &= \nu_{\mathcal{N}}, \end{aligned}$$

and meanwhile for each l , $a_{l,p} \rightarrow b_l$ by Lemma C.1, thus for any finite L

$$\begin{aligned} \sum_{l=L+1}^{\infty} a_{l,p}^2 &= \mathbb{E}k(\xi_p)^2 - \sum_{l=0}^L a_{l,p}^2 \\ &\rightarrow \nu_{\mathcal{N}} - \sum_{l=0}^L b_l^2 = \sum_{l=L+1}^{\infty} b_l^2, \end{aligned}$$

which can be made small by choosing L large independently of p . \square

Lemma C.3. *Notations as in Sec. 3.2. If $f(\xi; p) = f(\xi)$ is C^1 at $\xi = 0$, then the theorem applies and $a^2 = \nu$. Specifically, $a = f'(0)$.*

Proof. We first truncate $f(\xi)$ to be $\hat{f}(\xi; p) = f(\xi)\mathbf{1}_{\{|\xi| \leq \delta\}}$, where $\delta = \delta(p) = \frac{M}{\sqrt{p}}$, $M = \sqrt{20 \ln p}$. Using a similar argument as in Lemma D.1, we have

$$\Pr[\exists i \neq j, |X_i^T X_j| > \delta] \leq \mathcal{O}(1)p^{-7}.$$

Thus, if we denote \hat{A} as the random kernel matrix with kernel function \hat{f} , then for fixed $z = u + iv$

$$\mathbb{E}|m_A(z) - m_{\hat{A}}(z)| \leq \frac{2}{v} \Pr[\exists i \neq j, |X_i^T X_j| > \delta] \rightarrow 0,$$

where $m_A(z)$ and $m_{\hat{A}}(z)$ are the Stieltjes transforms of A and \hat{A} respectively. Since the convergence of $\mathbb{E}m_A(z)$ implies the convergence of the spectral density, it suffices to show that the claim in the lemma holds for $\hat{f}(\xi; p)$.

Since $f(\xi)$ is C^1 at $\xi = 0$, for any $\epsilon > 0$ there exists a neighborhood $[-R, R]$ on which

$$f(\xi) = f(0) + f'(0)\xi + r(\xi), \quad |r(\xi)| \leq \epsilon|\xi|.$$

Since $\delta \rightarrow 0$ when $p \rightarrow \infty$, we assume that p is large enough so that $\delta < R$. Let $k(x; p) = \sqrt{p}\hat{f}(x/\sqrt{p})$, and assume that $f(0) = 0$ since it only contributes to $\mathbb{E}k(\xi_p, p) = a_{0,p}$, we have

$$\begin{aligned} k(x; p) &= \left(f'(0)x + \sqrt{p}r\left(\frac{x}{\sqrt{p}}\right) \right) \mathbf{1}_{\{|x| \leq M\}} \\ &:= k_1 + k_2, \end{aligned}$$

where $|k_2(x; p)| \leq \epsilon|x|$, so $\mathbb{E}k_2(\xi_p; p)^2 \leq \epsilon^2$. Thus, the L^2 norm of k_2 is arbitrarily small in \mathcal{H}_p , and $\nu_p = \text{Var}(k(\xi_p; p))$ and $a_{1,p} = \mathbb{E}\xi_p(k(\xi_p; p) - \mathbb{E}k(\xi_p; p))$ are decided by k_1 . For $k_1(x; p) = f'(0)x\mathbf{1}_{\{|x| \leq M\}}$, $\mathbb{E}k_1(\xi_p; p) = 0$, and since $M \rightarrow \infty$ as $p \rightarrow \infty$, $\mathbb{E}k_1(\xi_p; p)^2 \rightarrow (f'(0))^2$ and $\mathbb{E}\xi_p k_1(\xi_p; p) \rightarrow f'(0)$. Thus $\nu_p \rightarrow (f'(0))^2 = \nu$, and $a_{1,p} \rightarrow f'(0) = a$. \square

Lemma C.4. *Let ξ_p be as in Sec. 3.2, and equivalently $\xi_p = p^{-1/2} \sum_{i=1}^p x_i y_i$ where x_i and y_i i.i.d. $\sim \mathcal{N}(0, 1)$. Then for $p > 2$,*

$$\Pr[|\xi_p| > R] \leq (2e)e^{-R}.$$

Proof. Since for $|t| < \sqrt{p}$, $\mathbb{E}e^{t\frac{x_1 y_1}{\sqrt{p}}} = (1 - t^2/p)^{-1/2}$, by choosing $t = 1$ we have

$$\begin{aligned} \Pr[\xi_p > R] &\leq e^{-M} (\mathbb{E}e^{\frac{x_1 y_1}{\sqrt{p}}})^p \\ &= e^{-M} \left(1 - \frac{1}{p}\right)^{-p/2} \\ &\leq e^{-M} e, \end{aligned}$$

where the last line is due to that $x = 1/p$ satisfies $\log(1-x)/x > -2$ when $0 < x < 1/2$. The argument for bounding $\Pr[\xi_p < -R]$ is similar. \square

Lemma C.5. *Notations as in Sec. 3.2. Suppose $k(x)$ is (Case 1) bounded, or (Case 2) in \mathcal{H}_N and \mathcal{H}_p for all p , is bounded on $|x| \leq R$ for any $R > 0$, and satisfies*

$$\int_{|x| > R} k(x)^2 q_p(x) dx \rightarrow 0, \quad R \rightarrow \infty$$

uniformly in p , then Eqn. (3.4) holds.

Proof. First, we reduce (Case 2) to (Case 1). Notice that

$$\begin{aligned} &\int_{\mathbb{R}} k(x)^2 |q_p(x) - q(x)| dx \\ &\leq \int_{|x| \leq R} k(x)^2 |q_p(x) - q(x)| dx + \int_{|x| > R} k(x)^2 q_p(x) dx \\ &\quad + \int_{|x| > R} k(x)^2 q(x) dx. \end{aligned}$$

The last two terms can be made arbitrarily small independently of p by choosing R large, and for fixed R , the first term goes to 0 given that (Case 1) is proved.

To show the claim for (Case 1), it suffices to show that $\int |q_p - q| dx \rightarrow 0$. Since ξ_p converge in distribution to $\mathcal{N}(0, 1)$, we know that for any finite R , $\int_{|x| < R} |q_p(x) - q(x)| dx \rightarrow 0$. Thus, it suffices to show that

$$\int_{|x| > R} q_p(x) dx \rightarrow 0, \quad R \rightarrow \infty$$

uniformly in p . This follows from the large deviation bound that is given in Lemma C.4. \square

Appendix D: Lemma in Sec. 4

Proof of Lemma 4.2. Let $\{\lambda_i, 1 \leq i \leq n\}$ be the eigenvalues of A . Since

$$s(A)^4 \leq \sum_{i=1}^n \lambda_i^4 = \mathbf{Tr}(A^4) = \sum_{i,j,k,l} A_{ij} A_{jk} A_{kl} A_{li},$$

we have

$$\mathbb{E}s(A) \leq (\mathbb{E}s(A)^4)^{1/4} \leq \left(\sum_{i,j,k,l} \mathbb{E}A_{ij} A_{jk} A_{kl} A_{li} \right)^{1/4}. \quad (\text{D.1})$$

We observe that for $\mathbb{E}A_{ij} A_{jk} A_{kl} A_{li}$ to be non-zero, in $\{i, j, k, l\}$ neighboring indices must differ since $A_{ii} = 0$. Also, the conditions in the lemma are equivalent to

1. $\mathbb{E}f(X_i^T X_j; p) = \mathcal{O}(1)p^{-3/2}$,
2. $\mathbb{E}f(X_i^T X_j; p)^2 \leq m^2 p^{-1}$,
3. $\mathbb{E}f(X_i^T X_j; p)^4 = \mathcal{O}(1)p^{-2}$,

for any $i \neq j$. Then we have

$$\begin{aligned} & \mathbb{E}A_{ij} A_{jk} A_{kl} A_{li} \\ &= \mathbb{E}f(X_i^T X_j) f(X_j^T X_k) f(X_k^T X_l) f(X_l^T X_i) \\ &= \begin{cases} \mathbb{E}f(X^T Y; p)^4 = \mathcal{O}(1)p^{-2}, & i = k, j = l, \\ (\mathbb{E}f(X^T Y; p)^2)^2 = m_2^2 p^{-2}, & i = k, j \neq l \text{ or } i \neq k, j = l, \\ (\mathbb{E}f(X^T Y; p))^4 = \mathcal{O}(1)p^{-6}, & i \neq k, l \neq j. \end{cases} \end{aligned}$$

Thus

$$\begin{aligned} & \sum_{i,j,k,l} \mathbb{E}A_{ij} A_{jk} A_{kl} A_{li} \\ & \leq n^2 \mathcal{O}(1)p^{-2} + 2n^3 m_2^2 p^{-2} + n^4 \mathcal{O}(1)p^{-6} \\ & = \frac{2}{\gamma^2} m_2^2 n + \mathcal{O}_\gamma(1), \end{aligned}$$

which combined with Eq. (D.1) gives the bound wanted. \square

Proof of Lemma 4.5. Let $\{\lambda_i(A), i = 1, \dots, n\}$ be the eigenvalues of A in descending order and similar for $\lambda_i(B)$'s. Then

$$\begin{aligned} |m_A(z) - m_B(z)| &= \left| \frac{1}{n} \sum_{i=1}^n \left(\frac{1}{\lambda_i(A) - z} - \frac{1}{\lambda_i(B) - z} \right) \right| \\ &\leq \frac{1}{n} \sum_{i=1}^n \frac{1}{v^2} |\lambda_i(A) - \lambda_i(B)| \\ &\leq \frac{1}{nv^2} \sqrt{\sum_{i=1}^n |\lambda_i(A) - \lambda_i(B)|^2} \cdot \sqrt{n}. \end{aligned}$$

By *Weilandt* inequality (see, for example Eq. (1.68) of [18])

$$\sum_{i=1}^n |\lambda_i(A) - \lambda_i(B)|^2 \leq \mathbf{Tr}((A - B)^2) = \sum_{i,j=1}^n |A_{ij} - B_{ij}|^2,$$

we get

$$\begin{aligned} \mathbb{E}|m_A(z) - m_B(z)|^2 &\leq \frac{1}{v^4} \frac{1}{n} \mathbb{E} \sum_{i=1}^n |\lambda_i(A) - \lambda_i(B)|^2 \\ &\leq \frac{1}{v^4} \frac{1}{n} \mathbb{E} \sum_{i,j=1}^n |A_{ij} - B_{ij}|^2 \\ &= \frac{1}{v^4} \frac{1}{n} \sum_{i,j=1}^n \mathbb{E}(f_A(X_i^T X_j; p) - f_B(X_i^T X_j; p))^2 \\ &\leq \frac{1}{v^4} \frac{1}{n} n^2 p^{-1} \epsilon \\ &= \mathcal{O}(1) \epsilon. \square \end{aligned}$$

Lemma D.1. Let Ω_δ be defined as in Eq. (4.11),

$$\Pr(\Omega_\delta^c) \leq \mathcal{O}(1) p^{-7}.$$

Proof. For η_i we have the concentration inequality Eq. (B.8); For each $\tilde{\xi}_{ij}$, we write it as

$$\tilde{\xi}_{ij} = |\tilde{X}_i| \tilde{\eta}_{ij},$$

where $\tilde{\eta}_{ij}$ has marginal distribution $\mathcal{N}(0, p^{-1})$ and is independent of $|\tilde{X}_i|$. With

inequality Eq. (B.4) which also holds for $|X_i|$ in place of $|X_n|$, we have

$$\begin{aligned} \Pr[|\tilde{X}_i||\tilde{\eta}_{ij}| > \delta] &\leq \Pr\left[|\tilde{X}_i|^2 > 1 + \sqrt{\frac{40 \ln p}{p}}\right] \\ &\quad + \Pr\left[|\tilde{X}_i||\tilde{\eta}_{ij}| > \delta, |\tilde{X}_i|^2 < 1 + \sqrt{\frac{40 \ln p}{p}}\right] \\ &\leq p^{-9} + \Pr\left[|\tilde{\eta}_{ij}| > \frac{\delta}{1.01}\right] \\ &\leq p^{-9} + \frac{1}{\sqrt{2}}p^{-9}, \end{aligned}$$

thus

$$\Pr[|\tilde{\xi}_{ij}| > \delta] < \mathcal{O}(1)p^{-9}.$$

Then, a union bound gives

$$\begin{aligned} \Pr(\Omega_\delta^c) &\leq (n-1) \Pr[|\eta_i| > \delta] \\ &\quad + \frac{(n-1)(n-2)}{2} \Pr[|\tilde{\xi}_{ij}| > \delta] + \Pr[||X_n|^2 - 1| > \sqrt{2}\delta] \\ &\leq \mathcal{O}(1)p^{-9} + \mathcal{O}(1)p^{-7} + p^{-9} = \mathcal{O}(1)p^{-7}. \square \end{aligned}$$

Lemma D.2. *Notation as in Sec. 4.3. r_2 defined in Eq. (4.17) satisfies*

$$\mathbb{E}|r_2| \cdot \mathbf{1}_{\Omega_\delta} \leq \mathcal{O}_L(1)M^2p^{-1/2}.$$

Proof. From Eq. (4.18), firstly,

$$r_{2,1} = f_{(2)}^T(\tilde{A}^{(n)} - zI_{n-1})^{-1}(|X_n|\eta)$$

satisfies $\mathbb{E}|r_{2,1}| \leq \mathcal{O}_L(1)p^{-1/2}$ by a moment bound: recall that

1. $\mathbb{E}\xi_{1n} = 0$, $\mathbb{E}\xi_{1n}^2 = p^{-1}$,
2. $\mathbb{E}f_{>1}(\xi_{1n}) = 0$, $\mathbb{E}f_{>1}(\xi_{1n})^2 = \nu_{>1,p}p^{-1} \leq \mathcal{O}(1)p^{-1}$,
3. $\mathbb{E}f_{>1}(\xi_{1n})\xi_{1n} = 0$, $\mathbb{E}f_{>1}(\xi_{1n})\xi_{1n}^2 = \mathcal{O}_L(1)p^{-3/2}$, $\mathbb{E}f_{>1}(\xi_{1n})^2\xi_{1n}^2 = \mathcal{O}_L(1)p^{-2}$.

Since $\mathbb{E}|X_n|^2 = 1$ and X_n is independent of other random variables in $r_{2,1}$, we

have, denoting $\tilde{B} = (\tilde{A}^{(n)} - zI_{n-1})^{-1}$,

$$\begin{aligned}
\mathbb{E}|r_{2,1}|^2 &= \mathbb{E} \left| \sum_{i_1, i_2=1}^{n-1} f_{>1}(\xi_{i_1 n}) \xi_{i_2 n} \tilde{B}_{i_1 i_2} \right|^2 \\
&= \mathbb{E} \sum_{i_1, i_2} \sum_{i'_1, i'_2} f_{>1}(\xi_{i_1 n}) \xi_{i_2 n} f_{>1}(\xi_{i'_1 n}) \xi_{i'_2 n} \tilde{B}_{i_1 i_2} \overline{\tilde{B}_{i'_1 i'_2}} \\
&= \{i_1 = i_2 = i'_1 = i'_2\} + \{i_1, i_2 = i'_1 = i'_2, \text{ or } i'_1 \text{ as } i_1\} \\
&\quad + \{i_2 = i'_2, i_1, i'_1\} + \{i_1 = i_2, i'_1 = i'_2, \text{ or } i'_1 \text{ as } i_1\} + \{i_1 = i'_1, i_2 = i'_2\} \\
&\leq \mathcal{O}_L(1)p^{-2} \cdot n \frac{1}{v^2} + 0 + 0 + 0 + \frac{1}{p} \frac{\nu_{>1,p}}{p} \mathbb{E} \sum_{i_1 \neq i_2} |\tilde{B}_{i_1 i_2}|^2 \\
&= \mathcal{O}_L(1)p^{-1} + \nu_{>1,p} p^{-2} \mathbb{E} \text{Tr}(\tilde{B}^T \tilde{B}) \\
&\leq \mathcal{O}_L(1)p^{-1} + \mathcal{O}(1) \cdot p^{-2} \frac{n}{v^2} = \mathcal{O}_L(1)p^{-1}.
\end{aligned}$$

By $\{i_1, i_2 = i'_1 = i'_2\}$ we denote the term in summation where the last three indices take the same value while i_1 is distinct from them, and similar for others.

Secondly,

$$\begin{aligned}
r_{2,2} &= (f_{(2)}^T (\tilde{A}^{(n)} - zI_{n-1})^{-1} (|X_n| \eta)) (a_1(p) \eta^T (\hat{A}^{(n)} - zI_{n-1})^{-1} \eta) \\
&= r_{2,1} (a_1(p) \eta^T (\hat{A}^{(n)} - zI_{n-1})^{-1} \eta),
\end{aligned}$$

where

$$\begin{aligned}
|a_1(p) \eta^T (\hat{A}^{(n)} - zI_{n-1})^{-1} \eta| \cdot \mathbf{1}_{\Omega_\delta} &\leq 1.01 s((\hat{A}^{(n)} - zI_{n-1})^{-1}) \|\eta\|^2 \cdot \mathbf{1}_{\Omega_\delta} \\
&\leq \frac{1.01}{v} \mathcal{O}(1) M^2 = \mathcal{O}(1) M^2,
\end{aligned}$$

thus

$$\mathbb{E}|r_{2,2}| \cdot \mathbf{1}_{\Omega_\delta} \leq \mathcal{O}(1) M^2 \mathbb{E}|r_{2,1}| \leq \mathcal{O}(1) M^2 \cdot \mathcal{O}_L(1) p^{-1/2} = \mathcal{O}_L(1) M^2 p^{-1/2}.$$

Then

$$\mathbb{E}|r_2| \cdot \mathbf{1}_{\Omega_\delta} \leq 2 \cdot 1.01 \cdot (\mathbb{E}|r_{2,1}| + \mathbb{E}|r_{2,2}| \cdot \mathbf{1}_{\Omega_\delta}) \leq \mathcal{O}_L(1) M^2 p^{-1/2}. \quad \square$$

Lemma D.3. *Notations as in Sec. 4.4,*

$$\mathbb{E}(\xi'_p)^k = \begin{cases} (k-1)!! + \mathcal{O}_k(1)p^{-1}, & k \text{ even;} \\ 0, & k \text{ odd.} \end{cases}$$

Proof. The odd moments vanish since the distribution of ξ'_p is symmetric with respect to 0. For even moments, let $k = 2m$. Let $\xi_p = \sqrt{p} X^T Y$ where X and

Y are i.i.d $\mathcal{N}(0, p^{-1}I_p)$, and we have that ξ_p and $\xi'_p|X||Y|$ observe the same probability distribution. Notice that ξ'_p , $|X|$ and $|Y|$ are independent, so

$$\mathbb{E}\xi_p^{2m} = \mathbb{E}|X|^{2m}\mathbb{E}|Y|^{2m}\mathbb{E}(\xi'_p)^{2m} = (\mathbb{E}|X|^{2m})^2\mathbb{E}(\xi'_p)^{2m}.$$

By Eq. (4.3), to show the claim it suffices to show that $\mathbb{E}|X|^{2m} = 1 + \mathcal{O}_m(1)p^{-1}$. To do this, define

$$r = |X|^2 - 1 = \sum_{j=1}^p \left(X_j^2 - \frac{1}{p} \right).$$

Due to the mutual independence of the X_j 's, the odd moments of r vanish; $\mathbb{E}r^2 = 2p^{-1}$, and generally for even l

$$\mathbb{E} \left(\sqrt{\frac{p}{2}} r \right)^l = (l-1)!! + \mathcal{O}_l(1)p^{-1},$$

so $\mathbb{E}r^l = \mathcal{O}_l(1)p^{-l/2}$. Then

$$\begin{aligned} \mathbb{E}|X|^{2m} &= \mathbb{E}(1+r)^m \\ &= 1 + \sum_{l=2, l \text{ even}}^m c(l, m)\mathbb{E}r^l \\ &= 1 + \sum_{l=2, l \text{ even}}^m c(l, m)\mathcal{O}_l(1)p^{-l/2} \\ &= 1 + \mathcal{O}_m(1)p^{-1}. \square \end{aligned}$$

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