Acta Math., 194 (2005), 1–35 © 2005 by Institut Mittag-Leffler. All rights reserved

Zeros of the i.i.d. Gaussian power series: a conformally invariant determinantal process

by

and

YUVAL PERES

BÁLINT VIRÁG

University of California Berkeley, CA, U.S.A. University of Toronto Toronto, ON, Canada

1. Introduction

Consider the random power series

$$f_{\mathbf{U}}(z) = \sum_{n=0}^{\infty} a_n z^n,\tag{1}$$

where $\{a_n\}_{n=0}^{\infty}$ are independent standard complex Gaussian random variables (with density $e^{-z\bar{z}}/\pi$). The radius of convergence of the series is a.s. 1, and the set of zeros forms a point process $Z_{\mathbf{U}}$ in the unit disk \mathbf{U} . Zeros of Gaussian power series have been studied starting with Offord [20], since these series are limits of random Gaussian polynomials. In the last decade, physicists have introduced a new perspective, by interpreting the zeros of a Gaussian polynomial as a gas of interacting particles, see Hannay [12], Lebœuf [15] and the references therein. Much of the recent interest in Gaussian analytic functions was spurred by the papers Edelman–Kostlan [9] and Bleher–Shiffman–Zelditch [4]. A fundamental property of $Z_{\mathbf{U}}$ is the invariance of its distribution under Möbius transformations that preserve the unit disk; see §2 for an explanation, and Sodin–Tsirelson [27] for references.

Our main new discovery is that the zeros $Z_{\mathbf{U}}$ form a *determinantal process*, and this yields an explicit formula for the distribution of the number of zeros in a disk. Furthermore, we show that the process $Z_{\mathbf{U}}$ admits a conformally invariant evolution which elucidates the repulsion between zeros.

Given a random function f and points $z_1, ..., z_n$, let $p_{\varepsilon}(z_1, ..., z_n)$ denote the probability that for all $1 \leq i \leq n$, there is a zero of f in the disk of radius ε centered at z_i . The

The first author was supported in part by NSF Grants DMS-0104073 and DMS-0244479, while the second author was supported in part by NSF Grant DMS-0206781.