

ERRATUM

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The largest eigenvalue of small rank perturbations of Hermitian random matrices

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Unfortunately two author corrections were not carried out. The correct formulas are shown below.

1. page 30 : line -3: the formula should be

$$\text{Then } K'_{N,1}(x, y) = \frac{k_N}{(2i\pi)^2} \int_{\Gamma'} \int_{\gamma} h(s, t) g(s, t) e^{\{-k_N K_y(s) + k_N K_y(t)\}} ds dt.$$

2. page 32 formula (82) should appear as

$$\begin{aligned} & \exp\{-NF_u(1) + NF_v(\pi_1 + \alpha_N t_N)\} \\ &= \frac{\exp\{N((\pi_1 + \alpha_N t_N)^2/2 - C(\pi_1)(\pi_1 + \alpha_N t_N))\}}{\exp\{N(1/2 - C(\pi_1))\}} (\pi_1 + \alpha_N t_N)^N \\ & \times \left[\exp\{N(C(\pi_1) - v)(\pi_1 + \alpha_N t_N) - N(C(\pi_1) - u)\} (\pi_1 + \alpha_N t_N)^{-k_N} \right. \\ & \left. \times \left(\frac{\alpha_N t_N}{1 - \pi_1} \right)^{k_N} \right] \end{aligned}$$

The online version of the original article can be found at
<http://dx.doi.org/10.1007/s00440-005-0466-z>