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## The hard to soft transition for all beta

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### **Abstract**

For all values of beta, both the hard and soft edge laws of RMT have descriptions in terms of random second order operators. Via a Riccati map, they may also be described in terms of diffusion hitting times. Using the later we show that full hard edge process converges to the soft edge process as the natural parameter (difference of the “Wishart” dimensions) tends to infinity.