Appendix C

EGUE(2)-s ensemble

For *m* fermions occupying Ω number of sp orbitals each with spin $\mathbf{s} = \frac{1}{2}$ so that the number of sp states $N = 2\Omega$, we consider Hamiltonians that preserve total *m*-particle spin *S*. Then the *m*-particle states can be classified according to $U(N) \supset U(\Omega) \otimes SU(2)$ algebra with SU(2) generating spin *S*. The $U(\Omega)$ irrep that corresponds to spin *S* is $f_m = \{2^p, 1^q\}$ where m = 2p + q and S = q/2 and therefore the *m*-particle states are denoted by $|f_m v_m M\rangle$; v_m are the additional quantum numbers that belong to f_m and *M* is the S_z quantum number. With this, a general two-body Hamiltonian operator preserving spin *S* can be written as,

$$\widehat{H} = \sum_{f_2, v_2^i, v_2^f, m_2} V_{f_2 v_2^i v_2^f}(2) A^{\dagger}(f_2 v_2^f m_2) A(f_2 v_2^i m_2) .$$
(C1)

Here, $A^{\dagger}(f_2 v_2 m_2)$ and $A(f_2 v_2 m_2)$ denote creation and annihilation operators for the normalized two-particle states and $V_{f_2 v_2^i v_2^f}(2) = \langle f_2 v_2^f s m_2 | \hat{H} | f_2 v_2^i s m_2 \rangle$ independent of the m_2 's. Note that the two-particle spin s = 0 and 1 and the corresponding $U(\Omega)$ irreps f_2 are {2} (symmetric) and {1²} (antisymmetric), respectively. The EGUE(2)-s ensemble for a given (m, S) is generated by the action of \hat{H} on *m*-particle basis space with a GUE representation for the *H* matrix in two-particle spaces. Then, the two-particle matrix elements $V_{f_2 v_2^i v_2^f}(2)$ are independent Gaussian variables with zero center and variance given by,

$$\overline{V_{f_2}v_2^1v_2^2(2)}V_{f_2'v_2^3v_2^4}(2) = \lambda_{f_2}^2\delta_{f_2f_2'}\delta_{v_2^1v_2^4}\delta_{v_2^2v_2^3}.$$
(C2)

Thus V(2) is a direct sum of GUE matrices for s = 0 and s = 1. Just as for EGUE(2), tensorial decomposition of \hat{H} with respect to $U(\Omega) \otimes SU(2)$ algebra gives analytical results for the spin ensemble. As \hat{H} preserves S, it is a scalar in spin SU(2) space. However with respect to $SU(\Omega)$, the tensorial characters for $f_2 = \{2\}$ are $F_v = \{0\}$, $\{21^{\Omega-2}\}$ and $\{42^{\Omega-2}\}$. Similarly for $f_2 = \{1^2\}$ they are $\{0\}$, $\{21^{\Omega-2}\}$ and $\{2^21^{\Omega-4}\}$. Here the unitary tensors B's are

$$B(f_2 F_{\nu} \omega_{\nu}) = \sum_{v_2^i, v_2^f, m_2} \left\langle f_2 v_2^f \overline{f_2 v_2^i} | F_{\nu} \omega_{\nu} \right\rangle \left\langle sm_2 \overline{sm_2} | 00 \right\rangle A^{\dagger}(f_2 v_2^f m_2) A(f_2 v_2^i m_2) .$$
(C3)

In Eq. (C3), $\langle f_2 - -- \rangle$ are $SU(\Omega)$ Wigner coefficients and $\langle s - - \rangle$ are SU(2) Wigner coefficients. Then we have $\hat{H}(2) = \sum_{f_2, F_{\nu}, \omega_{\nu}} W(f_2 F_{\nu} \omega_{\nu}) B(f_2 F_{\nu} \omega_{\nu})$. The expansion coefficients *W*'s are also independent Gaussian random variables, just as *V*'s, with zero center and variance given by

$$\overline{W(f_2 \boldsymbol{F}_{\boldsymbol{\nu}} \omega_{\boldsymbol{\nu}}) W(f_2' \boldsymbol{F}_{\boldsymbol{\nu}}' \omega_{\boldsymbol{\nu}}')} = \delta_{f_2 f_2'} \delta_{\boldsymbol{F}_{\boldsymbol{\nu}} \boldsymbol{F}_{\boldsymbol{\nu}}'} \delta_{\omega_{\boldsymbol{\nu}} \omega_{\boldsymbol{\nu}}'} (\lambda_{f_2})^2 (2s+1) \,.$$

The *m*-particle *H* matrix will be a direct sum matrix with the diagonal blocks represented by f_m . Then $H(m) = \sum_{f_m} H_{f_m}(m) \oplus$ and the EGUE(2)-**s** is generated for each $H_{f_m}(m)$.

Using Wigner-Eckart theorem, the matrix elements of B's in f_m space can be decomposed as,

$$\left\langle f_m v_m^f M | B(f_2 F_{\nu} \omega_{\nu}) | f_m v_m^i M \right\rangle$$

$$= \sum_{\rho} \left\langle f_m || B(f_2 F_{\nu}) || f_m \right\rangle_{\rho} \left\langle f_m v_m^i F_{\nu} \omega_{\nu} | f_m v_m^f \right\rangle_{\rho} ,$$
(C4)

where the summation is over the multiplicity index ρ and this arises as $f_m \otimes F_v$ gives in general more than once the irrep f_m . Applying Eq. (C4) and the expansion of \hat{H} in terms of *B*'s, exact analytical formulas are derived for the ensemble averaged spectral variances, cross-correlations in energy centroids and also for the cross-correlations in spectral variances. In addition, the ensemble averaged excess parameter for the fixed-(*m*, *S*) density of states is given in terms of $SU(\Omega)$ Racah coefficients [Ko-07]. For finite *m* and $\Omega \to \infty$, some important results are: (i) the ensemble averaged variances, to the leading order, just as for the spinless fermion systems [Be-01a], are same for both EGOE(2)-**s** and EGUE(2)-**s** and this is inferred from the exact analytical formulas available for both the ensembles [comparing Eq. (2.3.11) with Eq. (19) of [Ko-07]]; (ii) similarly it is seen that the cross-correlations in energy centroids for EGOE(2)-**s** are twice that of EGUE(2)-**s** to the leading order [Ko-06a, Be-01a] [as an aside, let us point out that Eqs. (2.3.4) and (2.3.11) give for EGOE(2)-**s**, the exact formula for the normalized cross-correlations in the energy centroids]; (iii) combining (ii) with the exact analytical results for spinless fermion EGUE(2)-**s** (see Sec. 1.2.3 for details), it is conjectured that the covariances in spectral variances for EGOE(2)-**s** are twice that of EGUE(2)-**s** to the leading order [note that for EGUE(2)-**s** an analytical result is available but not for EGOE(2)-**s**]; and (iv) combining the analytical results for the excess parameter for EGOE(2) and EGOE(2)-**s** (see Appendix H and Sec. 2.9 for details), it is expected that the density of eigenvalues will be Gaussian for EGUE(2)-**s**.