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Matrix model on the crossroad of integrability and representation theory

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Random matrix model

Correlation functions in Gaussian matrix model The partition function for the $\beta = \frac{1}{\alpha}$ -deformed Gaussian eigenvalue model can be written in eigenvalue form

$$Z \stackrel{\text{def}}{=} \int \left(\prod_{i=1}^{N} dx_i\right) w_{\beta}(x) \exp\left[-\sum_{i=1}^{N} \frac{x_i^2}{2}\right]. \tag{1.1}$$

where $w_{\beta}(x) = \prod_{1 \le i < j \le N} (x_i - x_j)^{2\beta}$ is the Vandermonde and x_i are diagonalized elements of Hermitian matrix $H = h_{ij}$. Our goal is to find a multipoint correlation of the gaussian model

$$\mathbb{E}\left[Tr(H^{k_1})\dots Tr(H^{k_l})\right] = \mathbb{E}\left[\left(\sum_{i=1}^N x_i^{k_1}\right)\dots \left(\sum_{i=1}^N x_i^{k_l}\right)\right]$$
(1.2)

We add generating function with parameter q_k to the partition function:

$$Z(q_k) = \int \left(\prod_{i=1}^N dx_i\right) w_\beta(x) \exp\left[-\sum_{i=1}^N \frac{x_i^2}{2} + x_i\right] \exp\left[\beta \sum_{k=1}^\infty \frac{q_k}{k} \sum_{i=1}^N x_i^k\right].$$
(1.3)

How to attack the problem

Symmetric function:

There are many symmetric polynomials. Monomial symmetric functions:

$$\mathbf{m}_{\lambda} = \sum_{\mu \sim \lambda} x^{\mu}, \tag{2.4}$$

where $\mu \sim \lambda$ means rearrangement of parts of λ . Powersum symmetric functions:

$$p_{\lambda} = \prod_{i \in \ell(\lambda)} p_{\lambda_i}$$
 and, $p_k = \sum_{i=1}^n x_i^k$, (2.5)

where $\ell(\lambda)$ is the length of partition λ and λ_i its *i*-part. We equipped our ring with an inner product $\langle \bullet, \bullet \rangle$

$$\langle p_{\lambda}, p_{\mu} \rangle = z_{\lambda} \delta_{\lambda,\mu}, \qquad z_{\lambda} = \prod_{i \ge 1} i^{m_i} m_i!,$$
 (2.6)

 m_i is the number the parts in *lambda* equals to *i*.

We can deform the Hall inner product

$$\langle p_{\lambda}, p_{\mu} \rangle_{\alpha} = \delta_{\lambda,\mu} \alpha^{\ell(\lambda)} z_{\lambda},$$
 (2.7)

with $\alpha = \frac{1}{\beta} \in \mathbb{R}$. This deformation allow us to have a deformation of Schur functions with respect to this new inner product. Jack polynomials defines uniquely by the fillowing conditions:

$$\langle P_{\lambda}, P_{\mu} \rangle_{\alpha} = 0, \text{ if } \lambda \neq \mu,$$

 $P_{\lambda} = \sum_{\mu \leq_{d} \lambda} C_{\lambda \mu} \mathbf{m}_{\mu}$

 $[\mathbf{m}_{\lambda}]P_{\lambda} = 1$, P-normalization.

 $[\mathbf{m}_{\lambda}]J_{\lambda} = |\lambda|!, \text{ J-normalization.}$

Dunkl Operator

Dunkl operator defines on using a certain data: **Definition:**

- Let *R* be a root system.
- Let G be a reflection group on R^{\vee}
- $k: R \to \mathbb{C}$ a *G*-invariant function.
- $\sigma_{\alpha}X := X \frac{2\langle X, \alpha \rangle}{\langle \alpha, \alpha \rangle}$ is a reflection aloung the root $\alpha \in R$.

Then the Dunkl operator for $\xi \in \mathbb{R}^N$ is

$$T_{\xi}f(x) := \partial_{\xi} + \sum_{\alpha \in R_{+}} k_{\alpha} \langle \alpha, \xi \rangle \frac{f(x) - f(\sigma_{\alpha} x)}{\langle \alpha, x \rangle}.$$
 (3.8)

We set $T_{\xi_i} = T_i$ for $\xi_i \in \mathbb{R}^N$.

Definition/Theorem Dunkl Kernel is $f = E_k(\bullet, y)$ such that

$$T_{\xi}f = \langle \xi, y \rangle f, \qquad f(0) = 1. \tag{3.9}$$

It is a unique and real analytic solution for Re(k > 0) [Dunkl]. Some properties:

- $E_k(y, x) = E_k(x, y).$
- $E_k(gx,gy) = E(x,y)$, for $g \in G$.

And the convolution theorem [Dunkl]

 $\int_{\mathbb{R}^N} E_k(x,y) E_k(x,z) e^{-|x|^2/2} w_k(x) dx = c_k e^{(y,y)/2 + (z,z)/2} E_k(z,y).$

The following two theorems by [Opdam] and [Okounkov] connect the theory of Dunkl operators to matrix models. **Definition:** Generalized bessel function is defined as

$$F_k(x,y) := \frac{1}{|G|} \sum_{f \in G} E_k(gx,y).$$
(3.10)

Theorem: [Okounkov]

$$F_{\frac{1}{\alpha}}(x,y) = \sum_{\lambda} \frac{P_{\lambda}(x;\alpha)P_{\lambda}(y;\alpha)}{(n/\alpha)_{\lambda}\mathfrak{p}_{\lambda}}.$$
(3.11)

where $(u)_{\lambda} = \prod_{(i,j)\in\lambda} (u + (j-1) - (i-1)/\alpha)$, and $\mathfrak{p}_{\lambda} = (P_{\lambda}, P_{\lambda})$ and $Re(\alpha) > 0$.

Using Okounkov Bessel function formula and Dunkl convolution theorem we can evaluate the average of two Jack polynomials **Theorem [P.K. P. Sułkowski: arXiv:24XX.XXXX]:**

$$\mathbb{E}[P_{\mu}(x;\alpha)P_{\beta}(x;\alpha)] = \alpha^{-|\mu|-|\beta|} J_{\mu}(1;\alpha) J_{\beta}(1;\alpha) \times \left\langle P_{\mu}(y;\alpha), \left\langle P_{\beta}(z;\alpha), e^{|y|^{2}/2 + |z|^{2}/2} \sum_{\lambda} \frac{P_{\lambda}(y;\alpha)P_{\lambda}(z;\alpha)}{(n/\alpha)_{\lambda}\mathfrak{p}_{\lambda}} \right\rangle \right\rangle$$
(3.12)

Corollary:

$$\mathbb{E}[P_{\mu}(x;\alpha)e^{-p_{1}(x)}] = \alpha^{-|\mu|}J_{\mu}(1;\alpha)e^{\frac{-N}{2}}[p_{2}^{|\mu|/2} - p_{1}^{|\mu|}]P_{\mu}$$
(3.13)

Thanks.

Cauchy identity

Cauchy identity for Jack polynomials is

$$\exp\left[\beta\sum_{k=1}^{\infty}\frac{p_k\bar{p}_k}{k}\right] = \sum_{\lambda}\frac{P_{\lambda}\{p_k\}P_{\lambda}\{\bar{p}_k\}}{\langle P_{\lambda}, P_{\lambda}\rangle}.$$
 (3.14)

here p_k and \bar{p}_k are power sum polynomials of possibly different sets if variables. Putting $\bar{p}_k = a_2 \beta^{-1} \delta_{k,2}$ we see that

$$\exp\left[\frac{a_2p_2}{2}\right] = \sum_{\lambda} \frac{P_{\lambda} \cdot P_{\lambda}\{a_2\beta^{-1}\delta_{k,2}\}}{\langle P_{\lambda}, P_{\lambda} \rangle}.$$
 (3.15)

But the left hand side can also obtain by mutiplying p_2 n-times on P_{ϕ} . This gives us the expression for C's

$$\sum_{\lambda^{(2)}\dots\lambda^{(2n-2)};\lambda^{(2n)}=\lambda} C_{\phi\lambda^{(2)}} C_{\lambda^{(2)}\lambda^{(4)}}\dots C_{\lambda^{(2n-2)}\lambda^{(2n)}} = \frac{2^{|\lambda|/2} (|\lambda|/2)!}{a_2^{|\lambda|/2}} \frac{P_{\lambda}\{a_2\beta^{-1}\delta_{k,2}\}}{\langle P_{\lambda}, P_{\lambda}\rangle}$$
(3.16)

First, we notice that

$$A_{\mu\lambda} = \frac{\langle P_{\lambda}, p_1^2 P_{\mu} \rangle}{\langle P_{\lambda}, p_2 P_{\mu} \rangle} = \frac{1}{1 - 2\frac{\langle P_{\lambda}, P_{(1,1)} P_{\mu} \rangle}{\langle P_{\lambda}, P_1^2 P_{\mu} \rangle}}.$$
(3.17)

The last equality follows from $P_{\{1\}} = p_1$ and $P_{\{1,1\}} = \frac{1}{2} (p_1^2 - p_2)$. Jack polynomials are satisfying a rule known as Pieri rule

$$P_{(1')}P_{\mu} = \sum_{\lambda} c_{\mu,(1')}^{\lambda} P_{\lambda},$$
 (3.18)

where $\lambda-\mu$ is vertical r-strip and $c^\lambda_{\mu,(1')}$ is known object. Using this rule we can calculate $A_{\mu\nu}$

$$\beta(1-\beta)A_{\mu\lambda} = (j_2 - j_1 + \beta(i_1 - i_2))^2 - (1 - \beta + \beta^2)$$
(3.19)

The coefficients in Peri rule 3.18 is given by

$$c_{\mu,(1^r)}^{\lambda} = \prod_{s \in X(\lambda/\mu)} \frac{h_*^{\lambda}(s)h_{\mu}^*(s)}{h_*^{\mu}(s)h_{\lambda}^*(s)}$$
(3.20)

 $h_{\lambda}^{*}(s)$ and $h_{*}^{\lambda}(s)$ are respectively the upper and lower hook lengths of the box s:

$$h_{\lambda}^{*}(s) = \beta^{-1}(a_{\lambda}(s) + 1) + l_{\lambda}(s)$$

$$h_{\lambda}^{\lambda}(s) = \beta^{-1}a_{\lambda}(s) + l_{\lambda}(s) + 1$$
(3.21)

$$\frac{\langle P_{\lambda}, P_{1}^{2} P_{\mu} \rangle}{\langle P_{\lambda}, P_{(1,1)} P_{\mu} \rangle} = \frac{\sum_{\sigma = \mu + \Box} c_{\sigma,1}^{\lambda} c_{\mu,1}^{\sigma}}{c_{\mu,(1,1)}^{\lambda}} = \frac{c_{\mu + \Box_{1} + \Box_{2}}^{\mu + \Box_{1} + \Box_{2}} c_{\mu,1}^{\mu + \Box_{1} + \Box_{2}} c_{\mu,1}^{\mu + \Box_{1} + \Box_{2}} c_{\mu,1}^{\mu + \Box_{1} + \Box_{2}}}{c_{\mu,(1,1)}^{\mu + \Box_{1} + \Box_{2}}}$$
(3.22)

Depicted version of Peri rule



References

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Jack polynomials

Jack Polynomials is beta deform extension of Schur polynomials. We can define Jack polynomial P similar to Schur polynomial by adding an extra weight.

$$P_{\lambda} = \sum_{T} \psi_{T}(\beta) \prod_{s \in \lambda} z_{T(s)}, \qquad (4.23)$$

where extra weight ψ_T is given with respect to sequence of partition in Young diagram, $\phi = \nu_1 \rightarrow \nu_2 \rightarrow \cdots \rightarrow \nu_n = \lambda$.

$$\psi_{\mathcal{T}}(\beta) = \prod_{i} \psi_{\nu_{i+1}/\nu_{i}} \quad \text{where,} \quad (4.24)$$

$$\psi_{\lambda/\mu} = \prod_{s \in R_{\lambda/\mu} - C_{\lambda/\mu}} \frac{\operatorname{arm}_{\mu}(s) + \beta(\operatorname{leg}_{\mu}(s) + 1)}{\operatorname{arm}_{\mu}(s) + \beta(\operatorname{leg}_{\mu} + 1)} \frac{\operatorname{arm}_{\lambda}(s) + \beta(\operatorname{leg}_{\lambda}(s) + 1)}{\operatorname{arm}_{\lambda}(s) + \beta(\operatorname{leg}_{\lambda} + 1)}$$

$$(4.25)$$

where arm(s) is number of boxes in the right of s and leg(s) is number of boxes below s. Jack polynomials form an orthogonal basis $\langle P_{\lambda}, P_{\mu} \rangle = 0$ whenever $\lambda \neq \mu$. If we put $\beta = 1$, we get $\psi = 1$, and we recover definition of Schur.