1 Introduction

Recall, that 'eigenvalues' distrubution of Gaussian β -ensemble of size N has density

$$\frac{1}{Z_N^{(\beta)}} \exp\left(-\frac{1}{2} \sum_{i=1}^N x_i^2\right) |V_N(x_1, \dots, x_N)|^{\beta},$$

where V_N is a Vandermonde determinant:

$$V_N(x_1, \dots, x_N) = \prod_{i=1}^{N} \prod_{j=i+1}^{N} |x_i - x_j|$$

and $Z_N^{(\beta)}$ is just a normalization coefficient:

$$Z_N^{(\beta)} = \int_{\mathbb{R}^N} \exp\left(-\frac{1}{2}\sum_{i=1}^N x_i^2\right) |V_N(x_1,\dots,x_N)|^{\beta}.$$

We denote this density by $g_N^{(\beta)}(x_1,\ldots,x_N)$.

The goal of this paper is, in certain sense, describe the asymptotic behaviour of a random vector

$$(\lambda_1^{(\beta)},\ldots,\lambda_N^{(\beta)}) \propto g_N^{(\beta)},$$

when $N \to +\infty$ while $N \cdot \beta \to 2c$, where c is some constant.

To be more precise, we introduce the random measure

$$L_N^{(\beta)} = \frac{1}{N} \sum_{i=1}^N \delta_{\lambda_N^{(\beta)}/\sqrt{N}},$$

where δ_a is a Dirac measure.

Then fix any sequence of positive integers $\{N_m\}_{m=1}^{\infty}$ and positive reals $\{\beta_m\}_{m=1}^{\infty}$ such that

$$\lim_{m\to\infty} N_m = +\infty$$
 and $\lim_{m\to\infty} N_m \beta_m = 2c$

for some constant c and set $L_m := L_{N_m}^{(\beta_m)}$. Denote by \overline{L}_m the mean of L_m : $\forall f \in C_b(\mathbb{R}), \langle \overline{L}_m, f \rangle = \mathbb{E}\left[\langle L_m, f \rangle\right]$.

We prove that moments of \overline{L}_m converge to the following sequence:

$$\begin{cases} M_{2k+1} = 0 & k \ge 0 \\ M_{2k} = \sum_{r+s=k-1} M_{2r} M_{2s} + c(2k-1) M_{2k-2} & k > 0 \\ M_{2k} = 1 & k = 0. \end{cases}$$

Proposition 1. For every non-negative integer k:

$$\lim_{m \to \infty} \left\langle \overline{L}_m, x^k \right\rangle = M_k$$

We also prove, that the variance of moments of L_m tends to 0:

Proposition 2. For every positive integer k:

$$\lim_{m \to \infty} \operatorname{Var}\left[\left\langle L_m, x^k \right\rangle\right] = 0$$

These two propositions together imply the main result of this paper:

Theorem 1. There is a unique measure L, whose k-th moments are M_k and L_m converges weakly, in probability to L. Precisely:

For all $\epsilon > 0$ and $f \in C_b(\mathbb{R})$:

$$\lim_{m \to \infty} P[|\langle L_m, f \rangle - \langle L, f \rangle| > \epsilon] = 0$$

Coefficients $h^{\tau}_{\mu,\nu}$, in turn, give a connection of Jack polynomials to the maps enumeration.

2 Connections to h-coefficients

First we state the main result of [Oko97], which connects β -distribition to Jack polynomials.

Denote by $[|y|^{|\lambda|}] J_{\lambda}^{(\alpha)}(y)$ the coefficient of the polynomial $(\sum x_i^2)^{|\lambda|/2}$ in the power-sum expansion of $J_{\lambda}^{(\alpha)}(y)$.

Then the following holds true:

$$\int_{\mathbb{R}^n} J_{\lambda}^{(\alpha)}(t) g_N^{(2/\alpha)}(t) dt = J_{\lambda}^{(\alpha)}(1, \dots, 1) \left(\left[|y|^{|\lambda|} \right] J_{\lambda}^{(\alpha)}(y) \right). \tag{1}$$

We rewrite it as follows:

$$\int_{\mathbb{R}^n} J_{\lambda}^{(\alpha)}(t) g_N^{(2/\alpha)}(t) dt = J_{\lambda}^{(\alpha)}(x) J_{\lambda}^{(\alpha)}(y) \bigg|_{\substack{p_r(x)=N\\p_r(y)=\delta_{r,2}}}, \tag{2}$$

meaning, that we expand $J_{\lambda}^{(\alpha)}(x)$ and $J_{\lambda}^{(\alpha)}(y)$ in the power-sum basis and for every integer $r \geq 0$ we substitute N instead of $p_r(x)$ and $\delta_{r,2}$ instead of $p_r(y)$, where δ is a Kronecker delta.

Lemma 1. For any partition $\theta \vdash m$:

$$\int_{\mathbb{R}^{N}} p_{\theta}(t) g_{N}^{(2/\alpha)}(t) dt = z_{\theta} \alpha^{l(\theta)} [p_{\theta}(z)] \left(\sum_{\lambda} \frac{J_{\lambda}^{(\alpha)}(x) J_{\lambda}^{(\alpha)}(y) J_{\lambda}^{(\alpha)}(z)}{\langle J_{\lambda}^{(\alpha)} J_{\lambda}^{(\alpha)} \rangle_{\alpha}} \right) \Big|_{\substack{p_{r}(x) = N \\ p_{r}(y) = \delta_{r,2}}}$$
(3)

Proof. Note, that:

$$\frac{1}{z_{\theta}\alpha^{l(\theta)}} \int_{\mathbb{R}^{N}} p_{\theta}(t) g_{N}^{(2/\alpha)}(t) dt = [p_{\theta}(z)] \int_{\mathbb{R}^{N}} \left(\sum_{\lambda \vdash m} \frac{p_{\lambda}(z) p_{\lambda}(t)}{z_{\lambda} \alpha^{l(\lambda)}} \right) g_{N}^{(2/\alpha)}(t) dt . \tag{4}$$

Now we use the Cauchy identity:

$$\prod_{i,j} (1 - x_i y_j)^{-\frac{1}{\alpha}} = \sum_{\lambda} \frac{p_{\lambda}(x) p_{\lambda}(y)}{z_{\lambda} \alpha^{l(\lambda)}} = \sum_{\lambda} \frac{J_{\lambda}^{(\alpha)}(x) J_{\lambda}^{(\alpha)}(y)}{\langle J_{\lambda}^{(\alpha)}, J_{\lambda}^{(\alpha)} \rangle_{\alpha}},$$

to switch from power sum symmetric functions to Jack polynomials and apply (2):

$$\int_{\mathbb{R}^{N}} \left(\sum_{\lambda \vdash m} \frac{p_{\lambda}(t)p_{\lambda}(z)}{z_{\lambda}\alpha^{l(\lambda)}} \right) g_{N}^{(2/\alpha)}(t) dt = \int_{\mathbb{R}^{N}} \left(\sum_{\lambda \vdash m} \frac{J_{\lambda}^{(\alpha)}(t)J_{\lambda}^{(\alpha)}(z)}{\langle J_{\lambda}^{(\alpha)}, J_{\lambda}^{(\alpha)} \rangle_{\alpha}} \right) g_{N}^{(2/\alpha)}(t) dt = \sum_{\lambda \vdash m} \frac{J_{\lambda}^{(\alpha)}(z)}{\langle J_{\lambda}^{(\alpha)}, J_{\lambda}^{(\alpha)} \rangle_{\alpha}} \int_{\mathbb{R}^{N}} J_{\lambda}^{(\alpha)}(t) g_{N}^{(2/\alpha)}(t) dt = \sum_{\lambda \vdash m} \frac{J_{\lambda}^{(\alpha)}(x)J_{\lambda}^{(\alpha)}(y)J_{\lambda}^{(\alpha)}(z)}{\langle J_{\lambda}^{(\alpha)}, J_{\lambda}^{(\alpha)} \rangle_{\alpha}} \Big|_{\substack{p_{r}(x) = N \\ p_{r}(y) = \delta_{r,2}}} (5) dt = 0$$

Combining (4) and (5) gives the desired result.

Denote

$$\phi(x,y,z;t,\alpha) = \sum_{n \geq 0} t^n \sum_{\lambda \vdash n} \frac{J_{\lambda}^{(\alpha)}(x) J_{\lambda}^{(\alpha)}(y) J_{\lambda}^{(\alpha)}(z)}{\langle J_{\lambda}^{(\alpha)}, J_{\lambda}^{(\alpha)} \rangle_{\alpha}}$$

and

$$\psi(x, y, z; t, \alpha) = \alpha t \frac{\partial}{\partial t} \log (\phi) = \sum_{n \ge 1} t^n \left(\sum_{\mu, \nu, \tau \vdash n} h_{\mu, \nu}^{\tau}(\alpha - 1) p_{\mu}(x) p_{\nu}(y) p_{\tau}(z) \right).$$
(6)

Now we are ready to prove the crucial lemma:

Lemma 2. For any partition $\theta \vdash m$:

$$\int_{\mathbb{R}^{N}} p_{\theta}(t) g_{N}^{(2/\alpha)}(t) dt =$$

$$z_{\theta} \alpha^{l(\theta)} [t^{m} p_{\theta}(z)] \exp \left(\frac{1}{\alpha} \sum_{n>1} \frac{t^{2n}}{2n} \sum_{\mu, \tau + 2n} h_{\mu, (2)^{n}}^{\tau}(\alpha - 1) N^{l(\mu)} p_{\tau}(z) \right). \tag{7}$$

In particular

$$\int_{\mathbb{R}^N} p_{\theta}(t) g_N^{(2/\alpha)}(t) \, dt = 0,$$

unless m is even.

Proof. First, we note that:

$$[p_{\theta}(z)] \left(\sum_{\lambda} \frac{J_{\lambda}^{(\alpha)}(x) J_{\lambda}^{(\alpha)}(y) J_{\lambda}^{(\alpha)}(z)}{\langle J_{\lambda}^{(\alpha)} J_{\lambda}^{(\alpha)} \rangle_{\alpha}} \right) \Big|_{\substack{p_{r}(x) = N \\ p_{r}(y) = \delta_{r,2}}} =$$

$$= [t^{m} p_{\theta}(z)] \phi(x, y, z; t, \alpha) \Big|_{\substack{p_{r}(x) = N \\ p_{r}(y) = \delta_{r,2}}}$$
(8)

From (6) we deduce:

$$\phi(x, y, z; \alpha) = \exp\left(\int \frac{\psi(x, y, z; \alpha)}{\alpha t} dt\right) = \exp\left(\frac{1}{\alpha} \sum_{n \ge 1} \frac{t^n}{n} \left(\sum_{\mu, \nu, \tau \vdash n} h^{\tau}_{\mu, \nu}(\alpha - 1) p_{\mu}(x) p_{\nu}(y) p_{\tau}(z)\right)\right)$$
(9)

Note, that:

$$p_{\mu}(x)\big|_{p_r(x)=N} = N^{l(\mu)} \text{ and } p_{\nu}(y)\big|_{p_r(y)=\delta_{r,2}} = \begin{cases} 1 & \nu = (2^{l(\nu)/2}) \\ 1 & \text{otherwise} \end{cases}.$$

In particular, $p_{\nu}(y)\big|_{p_r(y)=\delta_{r,2}}=0$ unless the size of ν is even. Now we are ready to do the corresponding substitutions in (9) to obtain:

$$\phi(x, y, z; t, \alpha) \Big|_{\substack{p_r(x) = N \\ p_r(y) = \delta_{r,2}}} = \exp\left(\frac{1}{\alpha} \sum_{n \ge 1} \frac{t^{2n}}{2n} \sum_{\mu, \tau \vdash 2n} h_{\mu, (2)^n}^{\tau}(\alpha - 1) N^{l(\mu)} p_{\tau}(z)\right). \tag{10}$$

The rest is just combining (8), (10) and Lemma 1.

Proposition 3. For all positive integers k the following holds:

$$\begin{cases} \langle \overline{L}_N^{(2/\alpha)}, x^{2k+1} \rangle = 0 \\ \langle \overline{L}_N^{(2/\alpha)}, x^{2k} \rangle = \frac{1}{N^{k+1}} \sum_{\mu \vdash 2k} h_{\mu, (2^k)}^{(2k)} (\alpha - 1) N^{l(\mu)} \end{cases}$$
(11)

Proof. Note, that:

$$\langle \overline{L}_N^{(2/\alpha)}, x^r \rangle = \mathbf{E} \left[\frac{1}{N} \sum_{i=1}^N \left(\frac{\lambda_i}{\sqrt{N}} \right)^r \right] = \frac{1}{N^{1+r/2}} \int\limits_{\mathbb{R}^N} p_{(r)}(t) g_N^{(2/\alpha)} \, dt \, .$$

It follows from **Lemma 2**, that:

$$\langle \overline{L}_N^{(2/\alpha)}, x^{2k+1} \rangle = 0$$

Now for brevity, denote:

$$A(t) = \frac{1}{\alpha} \sum_{n \geq 1} \frac{t^{2n}}{2n} \sum_{\mu, \tau \vdash 2n} h^{\tau}_{\mu, (2)^n}(\alpha - 1) N^{l(\mu)} p_{\tau}(z).$$

Lemma 2 says, that:

$$\int_{\mathbb{R}^N} p_{(r)}(t)g_N^{(2/\alpha)} dt = 2k\alpha [t^{2k}p_{(2k)}(z)] \left(1 + \frac{A(t)}{1!} + \frac{A(t)^2}{2!} + \ldots\right)$$

Note, that the term $p_{(2k)}(t)$ can not appear in the part:

$$\frac{A(t)^2}{2!} + \frac{A(t)^3}{3!} + \dots,$$

since all power-sum polynomials apearing there are indexed by partitions having length at least 2.

So we have:

$$\int\limits_{\mathbb{R}^N} p_{(r)}(t) g_N^{(2/\alpha)} \, dt = 2k\alpha [t^{2k} p_{(2k)}(z)] A(t) = \sum_{\mu \vdash 2k} h_{\mu, (2^k)}^{(2k)}(\alpha - 1) N^{l(\mu)}. \tag{12}$$

Proposition 4. For all positive integers k the following holds:

$$\begin{cases} \operatorname{Var}[\langle L_N^{(2/\alpha)}, x^{2k+1} \rangle] = 0 \\ \operatorname{Var}[\langle L_N^{(2/\alpha)}, x^{2k} \rangle] = \frac{2k\alpha}{N^{2+2k}} \sum_{\mu \vdash 4k} h_{\mu, (2^{2k})}^{(2k, 2k)}(\alpha - 1) N^{l(\mu)}. \end{cases}$$
(13)

Proof. Similarly to the previous proposition, we note

$$\operatorname{Var}[\langle L_N^{(2/\alpha)}, x^r \rangle] = \operatorname{E}[L_N^{(2/\alpha)}, x^r] = \operatorname{E}[(\langle L_N^{(2/\alpha)}, x^r \rangle)^2] - \left(\operatorname{E}[\langle L_N^{(2/\alpha)}, x^r \rangle] \right)^2 =$$

$$= \frac{1}{N^{2+2k}} \left(\int_{\mathbb{R}^N} p_{(r,r)} g_N^{(2/\alpha)}(t) dt - \left(\int_{\mathbb{R}^N} p_{(r)} g_N^{(2/\alpha)}(t) dt \right)^2 \right). \quad (14)$$

It follows from **Lemma 2**, that:

$$\operatorname{Var}[\langle L_N^{(2/\alpha)}, x^{2k+1} \rangle] = 0.$$

Similarly to the proof of the **Prop 3** we denote:

$$A(t) = \frac{1}{\alpha} \sum_{n \ge 1} \frac{t^{2n}}{2n} \sum_{\mu, \tau \vdash 2n} h_{\mu, (2)^n}^{\tau} (\alpha - 1) N^{l(\mu)} p_{\tau}(z),$$

and, using **Lemma 2**, note, that

$$\int_{\mathbb{R}^{N}} p_{(2k,2k)} g_{N}^{(2/\alpha)}(t) dt = z_{(2k,2k)} \alpha^{2} [t^{4k} p_{(2k,2k)}(z)] \left(\frac{A(t)}{1!} + \frac{A(t)}{2!} \right) = \\
= 8k^{2} \alpha^{2} \left(\frac{1}{4k\alpha} \sum_{\mu \vdash 4k} h_{\mu,(2^{2k})}^{(2k,2k)}(\alpha - 1) N^{l(\mu)} + \frac{1}{8k^{2}\alpha^{2}} \left(\sum_{\mu \vdash 2k} h_{\mu,(2^{k})}^{(2k)}(\alpha - 1) N^{l(\mu)} \right)^{2} \right) = \\
= 2k\alpha \sum_{\mu \vdash 4k} h_{\mu,(2^{2k})}^{(2k,2k)}(\alpha - 1) N^{l(\mu)} + \left(\int_{\mathbb{R}^{N}} p_{(r)} g_{N}^{(2/\alpha)}(t) dt \right)^{2}. \quad (15)$$

The last equality follows from (12). The rest is just combining (14) and (15). \Box

3 Proofs of the main results

We borrow the notions of bridge, border, twisted edge, handle from [Dol16] and denote a number of corresponding type root edges appearing during the root deletion process of the map by br(M), bo(M), t(M), h(M). Also we'll use $\eta(M)$ – one of the measures of non-orientability, also introduced in [Dol16]. By F(M) we denote the face degree partition of M.

Lemma 3. The following holds true:

- v(M) = br(M) + 1
- e(M) = bo(M) + t(M) + h(M) + br(M)
- f(M) = bo(M) h(M) + 1

Proof. During the root deletion process the number of connected components increases only if the border deleted. Since the initial number of connected components of M is 1 and the final number is v(M). We get v(M) = br(M) + 1.

The second identity is obvious.

Suppose at some point of the root deletion process there are k connected maps M_1, \ldots, M_k . We are interested in the characteristic $\left(\sum_{i=1}^k f(M_i)\right) - k$. We note, that the deletion of borders and twisted edges doesn't change the characteristic, the deletion of handles – increases by 1, the deletion of borders – decreases by 1. At the beginning it's value is f(M) - 1 and in the end – 0, so we get f(M) - 1 = bo(M) - h(M).

Lemma 4.

$$\eta(M) \le 2g(M),$$

and the equality holds if and only if M is unhandled (h(M) = 0).

Proof. We rewrite Euler's identity, using **Lemma 3**:

$$2g(M) = 2 - v(M) + e(M) - f(M) =$$

$$= 2 - (br(M) + 1) + (bo(M) + t(M) + h(M) + br(M)) - (bo(M) - h(M) + 1) =$$

$$= t(M) + 2h(M)$$

By the definition of η :

$$t(M) \le \eta(M) \le t(M) + h(M) \le t(M) + 2h(M) = 2g(M),$$

which proves the statement.

Proof of the **Proposition 2**. We begin with the reformulation of **Proposition 4** in terms of maps. The key ingredient for that is [La 09] Corollary 4.17:

$$\sum_{l(\mu)=v} h^{\tau}_{\mu,(2^n)}(b) = \sum_{F(M)=\tau,v(M)=v} b^{\eta(M)},$$

It's enough to prove the proposition for even moments. We see, that:

$$\sum_{\mu \vdash 4k} h_{\mu,(2^{2k})}^{(2k,2k)}(\alpha - 1)N^{l(\mu)} = \sum_{v=1}^{4k} N^v \sum_{\mu \vdash 4k, l(\mu) = v} h_{\mu,(2^{2k})}^{(2k,2k)}(\alpha - 1) =
= \sum_{v=1}^{4k} N^v \sum_{F(M) = (2k,2k), \atop v(M) = v} (\alpha - 1)^{\eta(M)} = \sum_{F(M) = (2k,2k)} (\alpha - 1)^{\eta(M)} N^{v(M)}. \quad (16)$$

Now note, that if F(M) = (2k, 2k), then e(M) = 2k and f(M) = 2 and hence v(M) - 2k = -2g(M). We get:

$$\operatorname{Var}[\langle L_N^{(2/\alpha)}, x^{2k} \rangle] = \frac{2k\alpha}{N^{2+2k}} \sum_{F(M)=(2k,2k)} (\alpha - 1)^{\eta(M)} N^{v(M)} =$$

$$= \frac{2k\alpha}{N^2} \sum_{F(M)=(2k,2k)} (\alpha - 1)^{\eta(M)} N^{-2g(M)}. \quad (17)$$

Note that $L_m = L_{N_m}^{2/(2/\beta_m)}$, hence:

$$\operatorname{Var}[\langle L_m, x^{2k} \rangle] = \frac{4k}{\beta_m N_m^2} \sum_{F(M) = (2k, 2k)} \left(\frac{2}{\beta_m} - 1 \right)^{\eta(M)} N_m^{-2g(M)}.$$

Since $\eta(M) \leq 2g(M)$:

$$\lim_{m \to \infty} \left(\frac{2}{\beta_m} - 1\right)^{\eta(M)} N_m^{-2g(M)} \le (2c)^{\eta(M)},$$

and:

$$\lim_{m \to \infty} \frac{4k}{\beta_m N_m^2} = 0,$$

we get:

$$\lim_{m \to \infty} \operatorname{Var}[\langle L_m, x^{2k} \rangle] = 0.$$

Lemma 5. Rooted unhandled, unicellular maps with e edges and v vertices are in bijection with rooted oriented maps with the same number of edges and vertices.

Lemma 6.

$$\lim_{m \to \infty} \langle \overline{L}_m, x^{2k} \rangle = c^{k+1} \sum_{\substack{M \text{ - rooted,} \\ oriented, e(M) = k}} c^{-v(M)}$$
(18)

Proof. Similarly to the proof of **Proposition 2**, we use [La 09] **Corollary 4.17** to reformulate **Proposition 3** in terms of maps:

$$\langle \overline{L}_N^{(2/\alpha)}, x^{2k} \rangle = \frac{1}{N^{k+1}} \sum_{\mu \vdash 2k} h_{\mu, (2^k)}^{(2k)} (\alpha - 1) N^{l(\mu)} =$$

$$= \frac{1}{N^{k+1}} \sum_{F(M) = (2k)} (\alpha - 1)^{\eta(M)} N^{v(M)} = \sum_{F(M) = (2k)} (\alpha - 1)^{\eta(M)} N^{-2g(M)} \quad (19)$$

And hence:

$$\langle \overline{L}_m, x^{2k} \rangle = \sum_{F(M)=(2k)} \left(\frac{2}{\beta_m} - 1 \right)^{\eta(M)} N_m^{-2g(M)}.$$

From **Lemma 4** it follows, that:

$$\begin{cases} \lim_{m \to \infty} \left(\frac{2}{\beta_m} - 1\right)^{\eta(M)} N_m^{-2g(M)} = c^{-2g(M)} & \text{if } M \text{ is unhandled} \\ \lim_{m \to \infty} \left(\frac{2}{\beta_m} - 1\right)^{\eta(M)} N_m^{-2g(M)} = 0 & \text{otherwise} \end{cases}$$

Using **Lemma 5**:

$$\begin{split} \lim_{m \to \infty} \langle \overline{L}_m, x^{2k} \rangle &= \sum_{\substack{M \text{ - unhandled, } \\ \text{unicellular,} e(M) = k}} c^{-2g(M)} = \\ &= \sum_{\substack{M \text{ - rooted, } \\ \text{unicellular, } \\ \text{unhandled,} e(M) = k}} c^{-k+v(M)-1} = c^{-k-1} \sum_{\substack{M \text{ - rooted, } \\ \text{oriented,} e(M) = k}} c^{v(M)}. \end{split}$$

Proof of the **Proposition 1**. Let M(k) denote the set of all rooted, oriented, connected maps with e edges. By deleting the root edge, we see, for $k \ge 1$:

$$M(k) \equiv \bigsqcup_{r+s=k-1} M(r) \times M(s) \sqcup (2k-1)M(k-1).$$
 (20)

Now denote:

$$a_k = c^{k+1} \sum_{\substack{M \text{-rooted,} \\ \text{oriented}, e(M) = k}} c^{-v(M)}.$$

and combining it with (20), we get the recurrence relation for k > 1:

$$\begin{cases} a_k = \sum_{r+s=k-1} a_r a_s + c(2k-1)a_{k-1} & k \ge 1\\ a_k = 1 & k = 0 \end{cases},$$
 (21)

which coincides with the recurrence for M_{2k} .

References

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