

A Quantized Analogue of the Markov-Krein Correspondence

Gopal Goel (Joint work with Andrew Yao and Andrew Ahn)

MIT Integrable Probability Seminar

May 11th, 2023

Outline

Introduction

Main Result

Rep Theory of $U(N)$

Technical Restatement

Semiclassical Limit

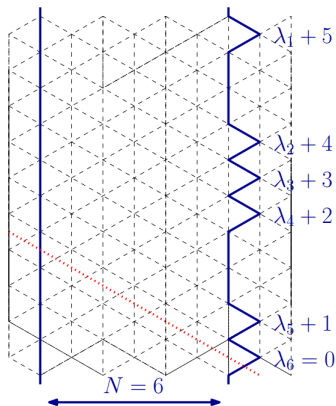
Bijections

Methods


Conclusion

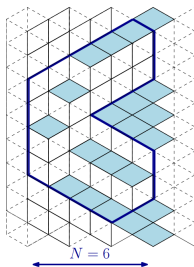
Random Lozenge Tilings

Fix a sequence of integers $\lambda_1 \geq \cdots \geq \lambda_N$, known as a *signature*. Consider domain enclosed by $x = 0$, and $x = N$ with “spikes” at vertical coordinates $\lambda_i + N - i$.



Random Lozenge Tilings

Interested in tilings of this domain with lozenges: 



Combinatorial constraints force there to be exactly M horizontal lozenges on $x = M$ for $1 \leq M \leq N$, and they must *interlace* with the ones on $x = M + 1$.

Behavior as $N \rightarrow \infty$

Consider a sequence of signatures $\lambda(N)$ that converge to a limit shape f :

$$\lim_{N \rightarrow \infty} \sum_{j=1}^N \left| \frac{\lambda_j(N)}{N} - f(j/N) \right| = 0, \quad \sup_{j,N} \left| \frac{\lambda_j(N)}{N} \right| < \infty$$

Behavior as $N \rightarrow \infty$

Consider a sequence of signatures $\lambda(N)$ that converge to a limit shape f :

$$\lim_{N \rightarrow \infty} \sum_{j=1}^N \left| \frac{\lambda_j(N)}{N} - f(j/N) \right| = 0, \quad \sup_{j,N} \left| \frac{\lambda_j(N)}{N} \right| < \infty$$

Question: In this limit, can we relate f to $\pi_{N,M}\lambda$?

Behavior as $N \rightarrow \infty$

Consider a sequence of signatures $\lambda(N)$ that converge to a limit shape f :

$$\lim_{N \rightarrow \infty} \sum_{j=1}^N \left| \frac{\lambda_j(N)}{N} - f(j/N) \right| = 0, \quad \sup_{j,N} \left| \frac{\lambda_j(N)}{N} \right| < \infty$$

Question: In this limit, can we relate f to $\pi_{N,M}\lambda$?

Bufetov and Gorin answered this question in the limit $M = \lfloor \alpha N \rfloor$ for some fixed $0 < \alpha < 1$, and provided explicit formulas for the limit shape f_α of $\pi_{N,M}\lambda$.

LLN-appropriate sequences

Definition

The sequence $V(N)$ is said to be LLN-appropriate if there is a holomorphic function $H(x)$ in the neighborhood of unity such that

$$\chi_{V(N)}(x) = \exp \left(\sum_{i=1}^N NH(x_i) \right) T_N(x),$$

where for any fixed k ,

$$\lim_{N \rightarrow \infty} \frac{1}{N} \log T_N(x_1, \dots, x_k, 1^{N-k}) \rightarrow 0$$

uniformly in some neighborhood of (1^k) .

Main Examples of LLN-appropriate sequences

- Suppose $\lambda^{(1)}(N), \dots, \lambda^{(r)}(N)$ are regular sequences. The following sequence of representations is LLN appropriate:

$$V(N) = V^{\lambda^{(1)}(N)} \otimes \dots \otimes V^{\lambda^{(r)}(N)}.$$

- Suppose $\lambda(N)$ is a regular sequence, and fix $0 < \alpha < 1$. The following sequence of representations is LLN appropriate:

$$V(N) = V^{\lambda(\lfloor N/\alpha \rfloor)}|_{U(N)}.$$

Main Theorem (fully general version)

Theorem (G., Yao)

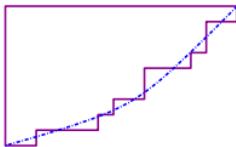
Fix an LLN-appropriate sequence of representations $V(N)$. Then, the random measure $m[\lambda]$ converges weakly to a deterministic measure \mathbf{m} and the random measure $d[\lambda, \pi_{N, N-1} \lambda]$ converges weakly to a deterministic measure \mathbf{d} , where $\lambda \sim \rho[V(N)]$. The measures are related through

$$\exp\left(\sum_{k=1}^{\infty} \frac{z^k}{k} \int_{\mathbb{R}} x^k \mathbf{d}(dx)\right) = \frac{1}{z} \left(-1 + \exp\left(z \sum_{k=0}^{\infty} z^k \int_{\mathbb{R}} x^k \mathbf{m}(dx)\right)\right).$$

The convergence of $m[\lambda]$ was proved by Bufetov and Gorin.

Limit regimes for signatures

Consider a sequence of signatures $\lambda(N)$. In our case (the quantized case), the rows grow linearly in N .



The semiclassical limit is when the rows grow superlinearly in N (studied by Biane, Collins-Sniady).



Basic idea of semiclassical limit

For fixed size unitary group $U(N)$, we can make a direct connection to RMT by “thickening” the signatures.

In this case, representations of $U(N)$ (which encode probability distributions on \mathbb{GT}_N) become $N \times N$ unitarily invariant random matrices (which encode probability distributions on vectors in \mathbb{R}^N).

Character asymptotics in the superlinear regime

Fix N for now, and fix real numbers $a_1 > \cdots > a_N$. Consider thick signatures given by $\lambda_i = \lfloor a_i/\varepsilon \rfloor$, where ε is some small parameter. We probe the normalized character of V^λ near the identity, i.e. at $U = I + i\varepsilon H$ for some Hermitian matrix H .

Character asymptotics in the superlinear regime

Fix N for now, and fix real numbers $a_1 > \dots > a_N$. Consider thick signatures given by $\lambda_i = \lfloor a_i/\varepsilon \rfloor$, where ε is some small parameter. We probe the normalized character of V^λ near the identity, i.e. at $U = I + i\varepsilon H$ for some Hermitian matrix H .

This corresponds to analyzing

$$\frac{s_\lambda(x_1, \dots, x_N)}{s_\lambda(1^N)} = \frac{\det \left[x_i^{\lambda_j + N - j} \right]_{i,j=1}^N}{\prod_{i < j} (x_i - x_j) \prod_{i < j} \frac{\lambda_i - i - \lambda_j + j}{j - i}}$$

in the regime $x_i = \exp(i\varepsilon b_i)$ for some real $b_1 > \dots > b_N$.

Character asymptotics in the superlinear regime

Fix N for now, and fix real numbers $a_1 > \cdots > a_N$. Consider thick signatures given by $\lambda_i = \lfloor a_i/\varepsilon \rfloor$, where ε is some small parameter. We probe the normalized character of V^λ near the identity, i.e. at $U = I + i\varepsilon H$ for some Hermitian matrix H .

This corresponds to analyzing

$$\frac{s_\lambda(x_1, \dots, x_N)}{s_\lambda(1^N)} = \frac{\det \left[x_i^{\lambda_j + N - j} \right]_{i,j=1}^N}{\prod_{i < j} (x_i - x_j) \prod_{i < j} \frac{\lambda_i - i - \lambda_j + j}{j - i}}$$

in the regime $x_i = \exp(i\varepsilon b_i)$ for some real $b_1 > \cdots > b_N$. In the limit $\varepsilon \rightarrow 0$, this degenerates to

$$\frac{s_\lambda(x_1, \dots, x_N)}{s_\lambda(1^N)} \rightarrow \frac{\det \left[e^{ia_i b_j} \right]_{i,j=1}^N}{\prod_{i < j} (ib_i - ib_j) \prod_{i < j} (a_i - a_j)} \prod_{i < j} (j - i).$$

Harish-Chandra Integral

Let $\mathcal{X}(a_1, \dots, a_N)$ be the set of all Hermitian $N \times N$ matrices, and consider the uniform measure on this set (conjugation of $\text{diag}(a_1, \dots, a_N)$ by Haar distributed unitary matrices).

Harish-Chandra Integral

Let $\mathcal{X}(a_1, \dots, a_N)$ be the set of all Hermitian $N \times N$ matrices, and consider the uniform measure on this set (conjugation of $\text{diag}(a_1, \dots, a_N)$ by Haar distributed unitary matrices).

The Fourier transform of this measure is

$$\int_{A \in \mathcal{X}(a_1, \dots, a_N)} \exp(\text{Tr}(AB)) dA = \frac{\det [e^{ia_i b_j}]_{i,j=1}^N}{\prod_{i < j} (ib_i - ib_j) \prod_{i < j} (a_i - a_j)} \prod_{i < j} (j - i),$$

where $b_1 > \dots > b_N$ are the eigenvalues of the Hermitian matrix B . This is known as the *Harish-Chandra integral*.

This suggests a heuristic limit to random matrices.

Limit to Random Matrix Theory

- Signatures \leftrightarrow Eigenvalues
- Representations of $U(N)$ \leftrightarrow Unitarily invariant $N \times N$ random matrices
- Irreps V^λ \leftrightarrow Fixed eigenvalue uniform measure $\mathcal{X}(a_1, \dots, a_N)$
- Projection operator \leftrightarrow Principal submatrix

To deal with $N \rightarrow \infty$ limits, we instead work with

$$m_{\text{RMT}}[\lambda] = \frac{1}{N} \sum_{i=1}^N \delta \left(\varepsilon(N) \frac{\lambda_i}{N} \right)$$

where $\varepsilon(N) = o(1)$. This is purely heuristic, see Collins and Sniady for a proper treatment.

Heuristic limit of main result

Heuristically, we expect a random matrix analogue of our result with

$$\mathbf{m}_{\text{RMT}}(dx) = \varepsilon(N)^k \mathbf{m}(dx), \quad \mathbf{d}_{\text{RMT}}(dx) = \varepsilon(N)^k \mathbf{d}(dx),$$

where \mathbf{m}_{RMT} is the limiting counting measure of the eigenvalues of a unitarily invariant random matrix, and \mathbf{d}_{RMT} is the limiting signed measure of the eigenvalues and the eigenvalues of a principal $(N-1) \times (N-1)$ matrix.

Heuristic limit of main result

The connection formula then looks like

$$\begin{aligned}
 & \exp \left(\sum_{k=1}^{\infty} \frac{z^k}{k} \int_{\mathbb{R}} x^k \mathbf{d}_{\text{RMT}}(dx) \right) \\
 &= \frac{1}{\varepsilon(N)z} \left(-1 + \exp \left(\varepsilon(N)z \sum_{k=0}^{\infty} z^k \int_{\mathbb{R}} x^k \mathbf{m}_{\text{RMT}}(dx) \right) \right),
 \end{aligned}$$

which in the limit $N \rightarrow \infty$ becomes

$$\exp \left(\sum_{k=1}^{\infty} \frac{z^k}{k} \int_{\mathbb{R}} x^k \mathbf{d}_{\text{RMT}}(dx) \right) = \sum_{k=0}^{\infty} z^k \int_{\mathbb{R}} x^k \mathbf{m}_{\text{RMT}}(dx).$$

These are only heuristics!

Folk Theorem in RMT - Analogue of main result

Theorem

Let (M_N) be a sequence of unitarily invariant random matrices such that the spectral measure $\frac{1}{N} \sum_{i=1}^N \delta_{\lambda_i}$ converges weakly in probability to a (deterministic) measure \mathbf{m}_{RMT} .

Then, $\sum_{i=1}^N \delta_{\lambda_i} - \sum_{i=1}^{N-1} \delta_{\mu_i}$ converges weakly in probability to a signed (deterministic) measure \mathbf{d}_{RMT} which is related to \mathbf{m} through

$$\exp \left(\sum_{k=1}^{\infty} \frac{z^k}{k} \int_{\mathbb{R}} x^k \mathbf{d}_{\text{RMT}}(dx) \right) = \sum_{k=0}^{\infty} z^k \int_{\mathbb{R}} x^k \mathbf{m}_{\text{RMT}}(dx).$$

Folk Theorem in RMT - Analogue of main result

Theorem

Let (M_N) be a sequence of unitarily invariant random matrices such that the spectral measure $\frac{1}{N} \sum_{i=1}^N \delta_{\lambda_i}$ converges weakly in probability to a (deterministic) measure \mathbf{m}_{RMT} .

Then, $\sum_{i=1}^N \delta_{\lambda_i} - \sum_{i=1}^{N-1} \delta_{\mu_i}$ converges weakly in probability to a signed (deterministic) measure \mathbf{d}_{RMT} which is related to \mathbf{m} through

$$\exp \left(\sum_{k=1}^{\infty} \frac{z^k}{k} \int_{\mathbb{R}} x^k \mathbf{d}_{\text{RMT}}(dx) \right) = \sum_{k=0}^{\infty} z^k \int_{\mathbb{R}} x^k \mathbf{m}_{\text{RMT}}(dx).$$

Could be proved replicating our proof replacing Schur functions with Bessel functions, following Sun and Gorin. Was shown recently by Fujie and Hasebe combinatorially using moment method.

Markov-Krein Bijection

Let $\mathcal{M}[a, b]$ denote the set of probability measures supported on the interval $[a, b]$. For any $\mu \in \mathcal{M}[a, b]$, define

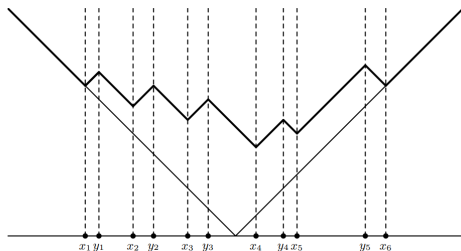
$$\mu_k = \int_{-\infty}^{\infty} t^k d\mu(t).$$

Rectangular Young Diagrams

For interlacing sequences (x_i) and (y_i) , i.e.

$$x_1 \geq y_1 \geq x_2 \geq \cdots \geq y_{N-1} \geq x_N,$$

let $w^{(x_i), (y_i)}$ denote the *rectangular Young diagram*, as shown below.



Markov-Krein Bijection

Theorem (Krein, Nudelman (1977) and Kerov (1993))

There is a bijective correspondence between $\mathcal{M}[a, b]$ and $\mathcal{D}[a, b]$ such that $\mu \leftrightarrow w$ if and only if

$$\sum_{k=0}^{\infty} \mu_k z^k = \exp \left(\sum_{k=1}^{\infty} \frac{p_k(w)}{k} z^k \right).$$

Markov-Krein Bijection

Theorem (Krein, Nudelman (1977) and Kerov (1993))

There is a bijective correspondence between $\mathcal{M}[a, b]$ and $\mathcal{D}[a, b]$ such that $\mu \leftrightarrow w$ if and only if

$$\sum_{k=0}^{\infty} \mu_k z^k = \exp \left(\sum_{k=1}^{\infty} \frac{p_k(w)}{k} z^k \right).$$

Let w_{RMT} be the continual Young diagram corresponding to \mathbf{d}_{RMT} . Then \mathbf{m}_{RMT} and w_{RMT} are paired under this bijection.

Quantized Markov-Krein Bijection

Let $\widetilde{\mathcal{M}}[a, b] \subset \mathcal{M}[a, b]$ be the set of measures with density bounded between 0 and 1.

Quantized Markov-Krein Bijection

Let $\widetilde{\mathcal{M}}[a, b] \subset \mathcal{M}[a, b]$ be the set of measures with density bounded between 0 and 1.

Let $\widetilde{\mathcal{D}}[a, b] \subset \mathcal{D}[a, b]$ be the set of diagrams w such that

$$\frac{1}{u} \exp \left(\sum_{k=1}^{\infty} \frac{p_k(w)}{k} u^{-k} \right) > -1$$

for all $u \in \mathbb{R} \setminus [a, b]$.

Theorem (G., Yao)

There is a bijective correspondence between $\widetilde{\mathcal{M}}[a, b]$ and $\widetilde{\mathcal{D}}[a, b]$ such that $\mu \leftrightarrow w$ if and only if

$$\frac{1}{z} \left(-1 + \exp \left(z \sum_{k=0}^{\infty} \psi_k z^k \right) \right) = \exp \left(\sum_{k=1}^{\infty} \frac{p_k(w)}{k} z^k \right).$$

Semiclassical Limit

The ordinary Markov-Krein bijection is recovered as a semiclassical limit.

Semiclassical Limit

The ordinary Markov-Krein bijection is recovered as a semiclassical limit.

Fix $\mu \in \widetilde{\mathcal{M}}[a, b]$, and find $\psi_\varepsilon \in \widetilde{\mathcal{M}}[a/\varepsilon, b/\varepsilon]$ such that $\hat{\mu}_\varepsilon \rightarrow \mu$, where $d\hat{\mu}_\varepsilon(t) = d\psi_\varepsilon(t/\varepsilon)$.

Example of the Quantized Markov-Krein Bijection

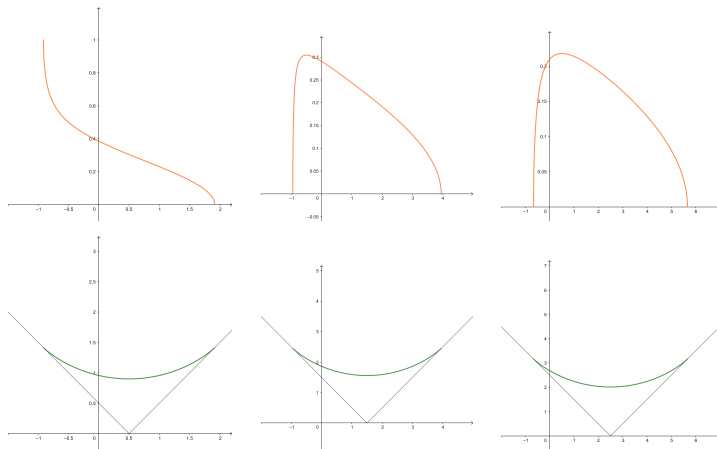


Figure: One-sided Plancherel character limiting measure and corresponding diagram for $\gamma = 0.5, 1.5, 2.5$

Schur Generating Functions

Mostly following *Quantized Free Convolution* by Bufetov and Gorin (2016).

Let ρ be a probability measure on \mathbb{GT}_N . It's *Schur Generating Function* (SGF) is

$$S_\rho(x_1, \dots, x_N) = \sum_{\lambda \in \mathbb{GT}_N} \rho(\lambda) \frac{s_\lambda(x_1, \dots, x_N)}{s_\lambda(1^N)}.$$

Schur Generating Functions

Mostly following *Quantized Free Convolution* by Bufetov and Gorin (2016).

Let ρ be a probability measure on \mathbb{GT}_N . It's *Schur Generating Function* (SGF) is

$$S_\rho(x_1, \dots, x_N) = \sum_{\lambda \in \mathbb{GT}_N} \rho(\lambda) \frac{s_\lambda(x_1, \dots, x_N)}{s_\lambda(1^N)}.$$

For a representation $V = \bigoplus_\lambda m_\lambda V^\lambda$ of $U(N)$, we see that

$$S_{\rho[V]}(x) = \sum_{\lambda \in \mathbb{GT}_N} \frac{m_\lambda \dim V^\lambda}{\dim V} \frac{s_\lambda(x)}{s_\lambda(1^N)} = \frac{1}{\dim V} \sum_{\lambda \in \mathbb{GT}_N} m_\lambda s_\lambda(x),$$

which is just the normalized character of V .

Schur Generating Functions

This shows that

$$S_{\rho[V_N|U(N-1)]}(x_1, \dots, x_{N-1}) = S_{\rho[V_N]}(x_1, \dots, x_{N-1}, 1).$$

In particular,

$$S_{\pi_{N,N-1}\delta_\lambda}(x_1, \dots, x_{N-1}) = \frac{s_\lambda(x_1, \dots, x_{N-1}, 1)}{s_\lambda(1^N)}.$$

Differential Operators

Define a differential operator on functions of (x_1, \dots, x_N) by

$$\mathcal{D}_{N,k} := \frac{1}{\prod_{1 \leq i < j \leq N} (x_i - x_j)} \left(\sum_{i=1}^N (x_i \partial_i)^k \right) \prod_{1 \leq i < j \leq N} (x_i - x_j).$$

Key idea is that s_λ is an eigenfunction of this operator:

$$\mathcal{D}_{N,k} s_\lambda(x) = \left(\sum_{i=1}^N (\lambda_i + N - i)^k \right) s_\lambda(x).$$

Moment method

Given an LLN-appropriate sequence $V(N)$ with associated function $H(x)$, we have explicit formulas for the moments of the limiting measures \mathbf{m} and \mathbf{d} :

$$m_k := \int x^k \mathbf{m}(dx) = \frac{1}{k+1} \oint_1 \frac{1}{w} \left(wH'(w) + \frac{w}{w-1} \right)^{k+1} \frac{dw}{2\pi i}$$

and

$$d_k := \int x^k \mathbf{d}(dx) = \oint_1 \frac{1}{w-1} \left(wH'(w) + \frac{w}{w-1} \right)^k \frac{dw}{2\pi i}.$$

Moment Computations

Given the almost-multiplicative form of the SGFs (due to LLN-appropriateness), the problem reduces to a careful analysis of the leading terms of the operators

$$\mathcal{D}_{N,k}, \mathcal{D}_{N,k} - \mathcal{D}_{N-1,k}, \mathcal{D}_{N,k}^2, (\mathcal{D}_{N,k} - \mathcal{D}_{N-1,k})^2, [\mathcal{D}_{N,k}, \mathcal{D}_{N-1,k}]$$

acting on the function

$$\exp \left(N \sum_{i=1}^N H(x_i) \right).$$

We do this by explicitly expanding all the above operators combinatorially using the Leibniz rule, and analyzing the orders of all resulting terms.

Completing the proof

One can show that the formulas provided for m_k and d_k satisfy the QMK relation for any holomorphic H :

$$\exp \left(\sum_{k \geq 1} d_k \frac{z^k}{k} \right) = \frac{1}{z} \left(\exp \left(z \sum_{k \geq 0} z^k m_k \right) - 1 \right).$$

The bijection theorem is fairly straightforward to show using integral representation theorems for various measures, similar to the Cauchy-Stieltjes transform. All the relevant representation theorems are found in Nudelman and Krein (1977).

Summary

- Interested in measures on signatures induced by uniform distribution on GT-patterns.
- Proved a generating function relationship between the limit shape of the top row and the difference of the counting measures of the first and second rows.
- This relation extends to a bijection from measures with density in $[0, 1]$ to certain continual Young diagrams.
- Alluded to similar RMT result on unitarily invariant random matrices using semiclassical limit.

This work can be found at [arXiv:2011.10724](https://arxiv.org/abs/2011.10724).

Acknowledgements

Thank you to my mentor Dr. Andrew Ahn for guiding me through this project, and thank you to Prof. Alexei Borodin for useful suggestions regarding the presentation and general guidance!

All figures not generated by me were taken from *Representations of classical Lie groups and quantized free convolution* by Alexey Bufetov and Vadim Gorin (arXiv:1311.5780). Most of the methods were heavily inspired from this work as well.