

Outline

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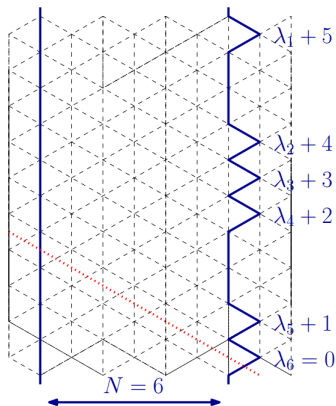
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Random Lozenge Tilings

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 $\lambda_i + N - i$.



Main Theorem

Our main result (stated informally here) relates the signed measure corresponding to $\lambda(N)$ and $\pi_{N,N-1}\lambda(N)$ to the limit shape of $\lambda(N)$.

Theorem (G., Yao)

Fix a sequence of signatures $\lambda(N)$ converging to some limit shape encoded by \mathbf{m} .

The random measure $d[\lambda(N), \pi_{N,N-1}\lambda(N)]$ converges weakly to a deterministic measure \mathbf{d} related to \mathbf{m} through

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

Furthermore, this relation induces a bijection between measures with density in $[0, 1]$ to certain continual Young diagrams.

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) .

Schur function asymptotics

It was shown by Bufetov and Gorin that if $\lambda(N)$ is a regular sequence of signatures, then $V^{\lambda(N)}$ is an LLN-appropriate sequence.

In particular, there is a Holomorphic function H (dependent on the limit shape), such that for any fixed k ,

$$\lim_{N \rightarrow \infty} \frac{s_{\lambda(N)}(x_1, \dots, x_k, 1^{N-k})}{s_{\lambda}(1^N)} = H(x_1) + \dots + H(x_k),$$

uniformly in a neighborhood of (1^k) .

Main Theorem (fully general version)

Theorem (G., Yao)

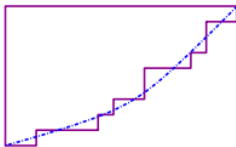
*Fix an LLN-appropriate sequence of representations $V(N)$.
 Then, the random measure $m[\lambda]$ converges weakly to a
 deterministic measure \mathbf{m} and the random measure $d[\lambda, \pi_{N,N-1}\lambda]$
 converges weakly to a deterministic measure \mathbf{d} , where
 $\lambda \sim \rho[V(N)]$.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

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

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

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

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.

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

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

Quantized Markov-Krein Bijection

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

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

Let \mathbf{m} be the measure from the main theorem, and let w be the diagram corresponding to \mathbf{d} from the main theorem (i.e. $\mathbf{d} = \frac{1}{2}w''$). Then, \mathbf{m} and w are paired under this bijection.

Example of the Quantized Markov-Krein Bijection

Let $\psi \in \widetilde{\mathcal{M}}$ be the density corresponding to the *one-sided Plancherel character* with parameter γ , which is one of the extreme characters of $U(\infty)$.

The density of ψ is given by

$$\psi(x) = \frac{1}{\pi} \arccos \frac{x + \gamma}{2\sqrt{\gamma(x+1)}} \quad \text{for } x \in [\gamma - 2\sqrt{\gamma}, \gamma + 2\sqrt{\gamma}].$$

The corresponding diagram is given by

$$w(x) = \frac{2}{\pi} \left((x - \gamma) \arcsin \left(\frac{x - \gamma}{2\sqrt{\gamma}} \right) + \sqrt{4\gamma - (x - \gamma)^2} \right).$$

The diagram is a scaled and shifted version of the VKLS curve.

Example of the Quantized Markov-Krein Bijection

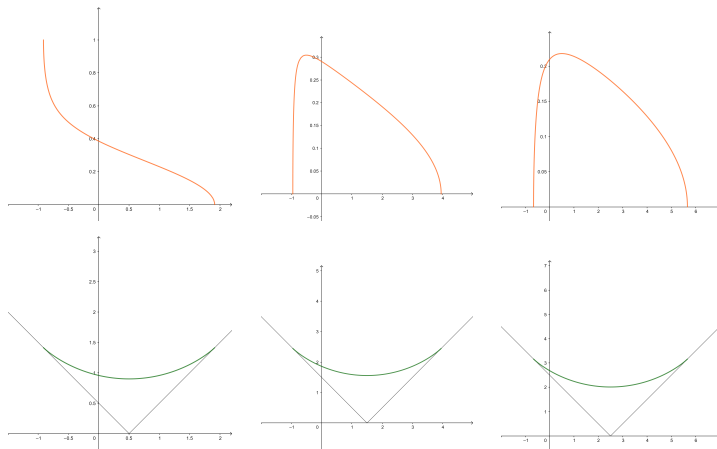


Figure: One-sided Plancherel character limiting measure and corresponding diagram for $\gamma = 0.5, 1.5, 2.5$

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

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

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

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

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,

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

Extracting moments through operators

The above implies that

$$\mathcal{D}_{N,k} S_\rho(x) = \sum_{\lambda \in \text{GT}_N} \frac{\rho(\lambda)}{s_\lambda(1^N)} N^{k+1} \left(\int x^k m[\lambda](dx) \right) s_\lambda(x),$$

so

$$\mathbb{E} \left[\int_{\mathbb{R}} x^k m[\rho](dx) \right] = \frac{1}{N^{k+1}} \mathcal{D}_{N,k} S_\rho(x) \Big|_{x=1^N}.$$

Using the above SGF projection relation, we also derive

$$\mathbb{E} \left[\int_{\mathbb{R}} x^k d[\rho](dx) \right] = \frac{1}{N^k} (\mathcal{D}_{N,k} - \mathcal{D}_{N-1,k}) S_\rho(x) \Big|_{x=1^N}.$$

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.