Limiting Shapes of Random Young Diagrams

Mriganka Basu Roy Chowdhury

advised by

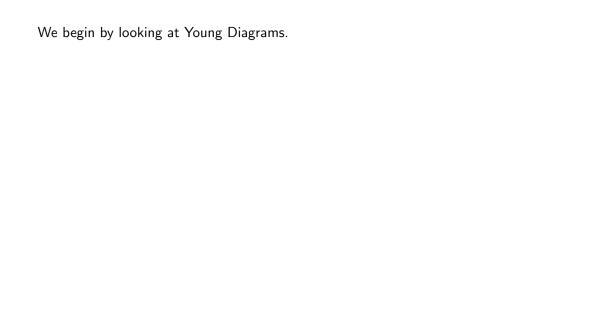
Dr. Subhamay Saha

Friday, 20th November, 2020

Outline of the talk

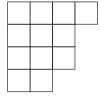
- I will first describe a few facts about Young Tableaux.
- Then I will speak about the Limit Shape Theorem.
- Finally I will recall some basic Representation Theory and describe the problem we wish to solve.

Young Diagrams

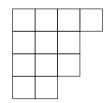


For example, for n = 12, suppose we consider a partition $12 = \langle 4 + 3 + 3 + 2 \rangle$.

For example, for n = 12, suppose we consider a partition $12 = \langle 4 + 3 + 3 + 2 \rangle$. Its Young Diagram is:



For example, for n=12, suppose we consider a partition $12=\langle 4+3+3+2\rangle$. Its Young Diagram is:



For any n, we define $YD_n := \{T \mid T \text{ is a Young Diagram of size } n\}$, where $\operatorname{size}(T) = n$ if T represents a partition of n.

| If we fill a Young Diagram with <i>distinct</i> numbers from $\{1, 2,, n\} =: [n]$, such that each row and column is increasing, we call it a Standard Young Tableaux (SYT). | |
|---|--|
| | |
| | |
| | |

If we fill a Young Diagram with *distinct* numbers from $\{1, 2, ..., n\} =: [n]$, such that each row and column is increasing, we call it a Standard Young Tableaux (SYT). For the above diagram, this is a valid SYT:

| 12 | 10 | 7 | 3 |
|----|----|---|---|
| 11 | 9 | 5 | |
| 8 | 6 | 2 | |
| 4 | 1 | | |

For any T, we write SYT_T to be the set of all SYTs of "shape" T. And for any n, we write $SYT_n = \bigcup_{T \in YD_n} SYT_T$.

| For any permutation π of $[n]$, there is a way to associate a pair of SYTs with it. The same of the | |
|--|--|
| is the content of the celebrated RSK Correspondence: | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |

For any permutation π of [n], there is a way to associate a pair of SYTs with it. This is the content of the celebrated RSK Correspondence:

Theorem (RSK Correspondence)

There is a bijection RS from S_n to the set of all pairs of SYTs (P,Q) of same shape.

For any permutation π of [n], there is a way to associate a pair of SYTs with it. This is the content of the celebrated RSK Correspondence:

Theorem (RSK Correspondence)

There is a bijection RS from S_n to the set of all pairs of SYTs (P,Q) of same shape.

This result is not just an existence result. There is an explicit algorithm that does this, called the *Schensted Algorithm*.

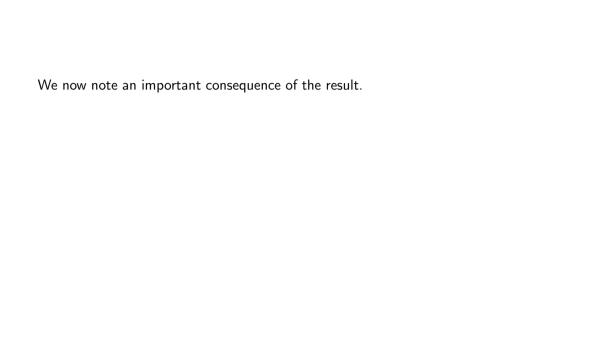
For any permutation π of [n], there is a way to associate a pair of SYTs with it. This is the content of the celebrated RSK Correspondence:

Theorem (RSK Correspondence)

There is a bijection RS from S_n to the set of all pairs of SYTs (P,Q) of same shape.

This result is not just an existence result. There is an explicit algorithm that does this, called the *Schensted Algorithm*. As an example, if $\pi = \langle 4, 1, 5, 3, 2 \rangle$, then the associated pair is:

$$P = \begin{bmatrix} 1 & 2 \\ 3 & 5 \end{bmatrix}$$
 and $Q = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$



We now note an important consequence of the result. If $t_T = |SYT_T|$ is the number of SYTs of a given shape $T \in YD_n$, then clearly, $n! = \sum_{T \in YD_n} t_T^2$.

We now note an important consequence of the result. If $t_T = |SYT_T|$ is the number of SYTs of a given shape $T \in YD_n$, then clearly, $n! = \sum_{T \in YD_n} t_T^2$.

This is an extremely important fact in the Representation Theory of the Symmetric Group S_n (more later).

We now note an important consequence of the result. If $t_T = |SYT_T|$ is the number of SYTs of a given shape $T \in YD_n$, then clearly, $n! = \sum_{T \in YD_n} t_T^2$.

This is an extremely important fact in the Representation Theory of the Symmetric Group S_n (more later). It can also be seen from a Markov Chain Structure on the set of all Young Diagrams, called the *Bratelli Diagram*. This last idea is outlined in the report, but we do not go into this here.

| But perhaps more importantly, RS can be used to define a natural measure on the set | | |
|---|--|--|
| of all Young Diagrams of size n. | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |

But perhaps more importantly, RS can be used to define a natural measure on the set of all Young Diagrams of size n.

Definition (Plancherel Measure)

Let $\pi \in S_n$ be uniformly distributed. Then $\operatorname{shape}(RS(\pi)) = \lambda$ is an random element in YD_n . The distribution of λ is called the Plancherel Measure on YD_n . From the above discussion,

$$p_T = t_T^2/n!$$

where p_T is the probability of T under the Plancherel Measure.

But perhaps more importantly, RS can be used to define a natural measure on the set of all Young Diagrams of size n.

Definition (Plancherel Measure)

Let $\pi \in S_n$ be uniformly distributed. Then $\operatorname{shape}(RS(\pi)) = \lambda$ is an random element in YD_n . The distribution of λ is called the Plancherel Measure on YD_n . From the above discussion.

$$p_T = t_T^2 / n!$$

where p_T is the probability of T under the Plancherel Measure.

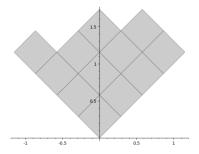
Note that, $\operatorname{shape}(RS(\pi))$ is the shape of either of the two SYTs produced (which is unambiguous because they have the same shape).

The Limit Shape Theorem

Now, suppose we take a Plancherel Distributed $\lambda \in YD_n$, for large n. Equivalently, we take a uniformly distributed $\pi \in S_n$, and take the shape of the diagrams formed under RSK. What does it look like?

Now, suppose we take a Plancherel Distributed $\lambda \in YD_n$, for large n. Equivalently, we take a uniformly distributed $\pi \in S_n$, and take the shape of the diagrams formed under RSK. What does it look like?

In the following, we do not draw Young Diagrams as above. Instead, we rotate it by 135° and scale everything appropriately (for reasons that will be clear):



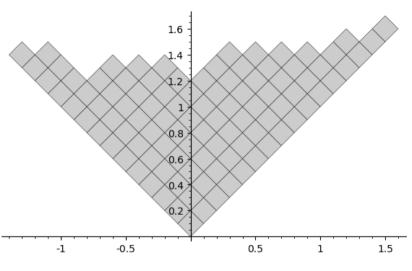


Figure: n = 100

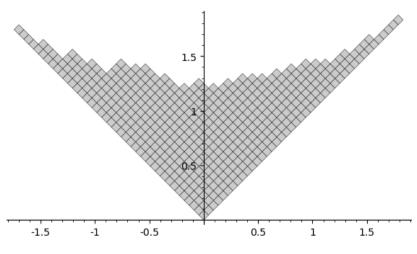


Figure: n = 500

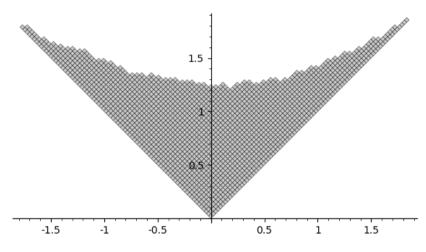


Figure: *n*= 2000

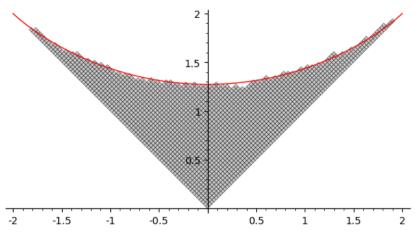
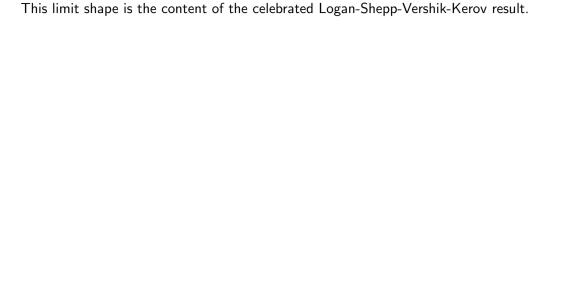


Figure: n = 2000 again



This limit shape is the content of the celebrated Logan-Shepp-Vershik-Kerov result.

Theorem (Logan-Shepp-Vershik-Kerov, 1977)

Under appropriate scaling, and with an appropriate metric on the space of all 1-Lipschitz compactly supported functions with area 2 between the graph of the function and y = |x| (see the report for details), the function corresponding to a Plancherel-random Young Diagram converges to

$$\Omega(u) = \begin{cases} \frac{2}{\pi} \left(u \sin^{-1} \left(\frac{u}{2} \right) + \sqrt{4 - u^2} \right) & |u| \le 2 \\ |u| & |u| > 2 \end{cases}$$

which is the red line above.

Some Representation Theory

| and all our vector spaces are finite dimensional. | | |
|---|--|--|
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |

We now revisit some basic Representation Theory. Note that all our groups are finite,

We now revisit some basic Representation Theory. Note that all our groups are finite, and all our vector spaces are finite dimensional.

lacksquare A representation of a group G on a vector space V is a homomorphism

 $G \to GL(V)$, where GL(V) is the space of all invertible linear maps $V \to V$.

We now revisit some basic Representation Theory. Note that all our groups are finite, and all our vector spaces are finite dimensional.

A representation of a group G on a vector space V is a homomorphism $G \to GL(V)$, where GL(V) is the space of all invertible linear maps $V \to V$.

■ Two representations $\phi: G \to GL(V)$, $\psi: G \to GL(W)$ are equivalent if there exists an invertible map $T: V \to W$ such that $T^{-1}\psi(g)T = \phi(g)$ for all $g \in G$.

We now revisit some basic Representation Theory. Note that all our groups are finite, and all our vector spaces are finite dimensional.

- A representation of a group G on a vector space V is a homomorphism $G \to GL(V)$, where GL(V) is the space of all invertible linear maps $V \to V$.
- Two representations $\phi: G \to GL(V)$, $\psi: G \to GL(W)$ are equivalent if there exists an invertible map $T: V \to W$ such that $T^{-1}\psi(g)T = \phi(g)$ for all $g \in G$.
- Every representation is equivalent to a representation $\rho: G \to GL(\mathbb{C}^n)$ on \mathbb{C}^n for some n, such that $\rho(g)$ is unitary for all $g \in G$. Such a representation is called unitary.

We now revisit some basic Representation Theory. Note that all our groups are finite, and all our vector spaces are finite dimensional.

- A representation of a group G on a vector space V is a homomorphism $G \to GL(V)$, where GL(V) is the space of all invertible linear maps $V \to V$.
- Two representations $\phi: G \to GL(V)$, $\psi: G \to GL(W)$ are equivalent if there exists an invertible map $T: V \to W$ such that $T^{-1}\psi(g)T = \phi(g)$ for all $g \in G$.
- Every representation is equivalent to a representation $\rho: G \to GL(\mathbb{C}^n)$ on \mathbb{C}^n for some n, such that $\rho(g)$ is unitary for all $g \in G$. Such a representation is called unitary.
- For a given group *G*, there are only finitely many distinct irreducible (defined later) representations upto equivalence.

■ Given two representations $\phi: G \to GL(V), \psi: G \to GL(W)$, there is a representation $\phi \oplus \psi: G \to GL(V \oplus W)$, called the *direct sum*, defined by

$$(\phi \oplus \psi)(g)(v \oplus w) = (\phi(g)(v)) \oplus (\psi(g)(w))$$

■ Given two representations $\phi: G \to GL(V), \psi: G \to GL(W)$, there is a representation $\phi \oplus \psi: G \to GL(V \oplus W)$, called the *direct sum*, defined by

$$(\phi \oplus \psi)(g)(v \oplus w) = (\phi(g)(v)) \oplus (\psi(g)(w))$$

■ Also, with the above notation, there is a representation $\phi \otimes \psi : G \to GL(V \otimes W)$, called the *tensor product*, defined by

$$(\phi \otimes \psi)(g)(v \otimes w) = (\phi(g)(v)) \otimes (\psi(g)(w))$$

and extended by linearity.

■ A unitary representation $\rho: G \to GL(V)$ is called irreducible if there is no subspace $W \subsetneq V, W \neq \{0\}$, such that $\rho(g)W \subseteq W$ for all $g \in G$.

- A unitary representation $\rho: G \to GL(V)$ is called irreducible if there is no subspace $W \subsetneq V, W \neq \{0\}$, such that $\rho(g)W \subseteq W$ for all $g \in G$.
- Given any representation ρ , it is possible find finitely many irreducible representations $\psi_1, \psi_2, \dots, \psi_k$ such that

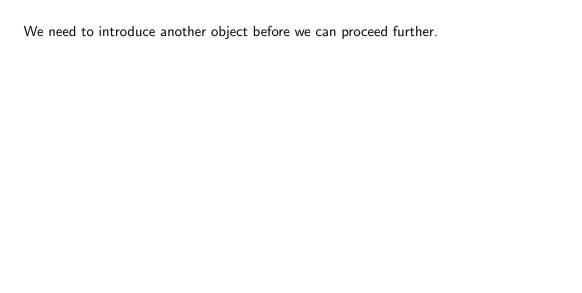
$$\rho \sim \psi_1 \oplus \psi_2 \oplus \psi_3 \oplus \cdots \oplus \psi_k$$

where \sim denotes equivalence.

It can be shown that for the symmetric group S_n , each irreducible representation corresponds to a Young Diagram of size n.

- It can be shown that for the symmetric group S_n , each irreducible representation corresponds to a Young Diagram of size n.
- Thus, given $T \in YD_n$, we write [T] for the irreducible representation corresponding to T.

Transition Measures



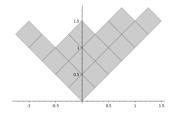
| Diagram, we can | associate a | measure to i | t, called the | Transition | Measure. |
|-----------------|-------------|--------------|---------------|------------|----------|
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |

We need to introduce another object before we can proceed further. Given a Young

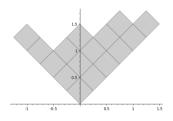
We need to introduce another object before we can proceed further. Given a Young Diagram, we can associate a measure to it, called the Transition Measure. First, we rotate the diagram as above. Consider $16=\langle 5+3+3+2+2+1 \rangle$. It has the

diagram:

We need to introduce another object before we can proceed further. Given a Young Diagram, we can associate a measure to it, called the Transition Measure. First, we rotate the diagram as above. Consider $16 = \langle 5+3+3+2+2+1 \rangle$. It has the diagram:



We need to introduce another object before we can proceed further. Given a Young Diagram, we can associate a measure to it, called the Transition Measure. First, we rotate the diagram as above. Consider $16 = \langle 5+3+3+2+2+1 \rangle$. It has the diagram:



and consider the "interlacing" sequence $x_1 < y_1 < x_2 < \ldots < y_{k-1} < x_k$ of minima and maxima.

Associate to each x_i a probability of $p_i = \frac{t_{T'}}{\operatorname{size}(T')t_T}$ where T' is the YD obtained by adding a cell to the minima.

Associate to each x_i a probability of $p_i = \frac{t_{T'}}{\operatorname{size}(T')t_T}$ where T' is the YD obtained by adding a cell to the minima. It can be proved that $\sum t_{T'} = (n+1)\operatorname{size}(T)$, where the sum is over all Young Diagrams that can be obtained from T by adding a boundary cell, and $n = \operatorname{size}(T)$.

Associate to each x_i a probability of $p_i = \frac{t_{T'}}{\operatorname{size}(T')t_T}$ where T' is the YD obtained by adding a cell to the minima. It can be proved that $\sum t_{T'} = (n+1)\operatorname{size}(T)$, where the sum is over all Young Diagrams that can be obtained from T by adding a boundary cell, and $n = \operatorname{size}(T)$. So p_i form a probability measure on \mathbb{R} . The following shows the

transition measure for the above diagram.

Associate to each x_i a probability of $p_i = \frac{t_{T'}}{\operatorname{size}(T')t_T}$ where T' is the YD obtained by adding a cell to the minima. It can be proved that $\sum t_{T'} = (n+1)\operatorname{size}(T)$, where the sum is over all Young Diagrams that can be obtained from T by adding a boundary cell, and $n = \operatorname{size}(T)$. So p_i form a probability measure on \mathbb{R} . The following shows the transition measure for the above diagram.

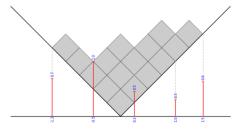


Figure: The transition measure. Here we report $q_k = p_k / \max p_k$.

Now we can look at our problem

| There is noncommutative analog of the classical convolution of measures, c | alled | the |
|--|-------|-----|
| free convolution. | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |

| There is noncommutative analog of the classical convolution of measures, called the |
|---|
| free convolution. However, to describe it, we need to develop the ideas of |
| Non-commutative Probability, which is done in the report. |

There is noncommutative analog of the classical convolution of measures, called the *free convolution*. However, to describe it, we need to develop the ideas of Non-commutative Probability, which is done in the report.

Here we only mention an example of free convolution that we will need later. Consider $\mu = \frac{1}{2}(\delta_1 + \delta_{-1})$. Then, $\mu \boxplus \mu = \arcsin[-2, 2]$.

There is noncommutative analog of the classical convolution of measures, called the *free convolution*. However, to describe it, we need to develop the ideas of Non-commutative Probability, which is done in the report.

Here we only mention an example of free convolution that we will need later. Consider $\mu = \frac{1}{2}(\delta_1 + \delta_{-1})$. Then, $\mu \boxplus \mu = \arcsin[-2, 2]$. This fact is derived from first principles in the report.

However, notice the difference between this and the classical convolution. In the classical case, we would have $\frac{1}{4}(\delta_2 + 2\delta_0 + \delta_{-2})$, which is a discrete measure.

There is noncommutative analog of the classical convolution of measures, called the *free convolution*. However, to describe it, we need to develop the ideas of Non-commutative Probability, which is done in the report.

Here we only mention an example of free convolution that we will need later. Consider $\mu = \frac{1}{2}(\delta_1 + \delta_{-1})$. Then, $\mu \boxplus \mu = \arcsin[-2, 2]$. This fact is derived from first principles in the report.

However, notice the difference between this and the classical convolution. In the classical case, we would have $\frac{1}{4}(\delta_2+2\delta_0+\delta_{-2})$, which is a discrete measure. But the free convolution gives us a continuous measure.

In 1998, Biane considered the following operation on two Young Tableaux:

In 1998, Biane considered the following operation on two Young Tableaux:

Definition (Biane's combination)

Given two Young Diagrams $T, T' \in YD_n$, consider the corresponding representations [T], [T'] of S_n . We define Biane's combination as:

 $\operatorname{BianeComb}(T, T') = \{ S \in YD \mid [S] \text{ is an irreducible component of } [T] \otimes [T'] \}$

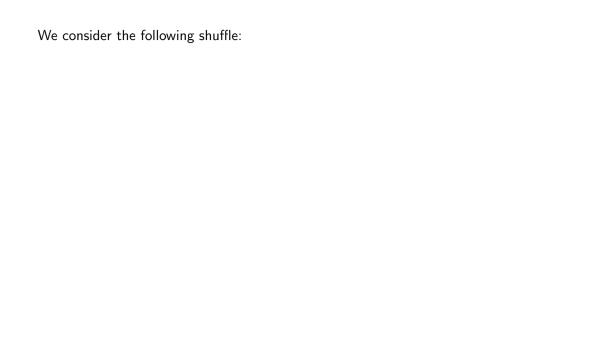
Under some technical conditions, he proved:

Theorem

Given two Young Diagrams $T, T' \in YD_n$, a large fraction of the elements λ of BianeComb(T, T') satisfies:

$$\mu_T \boxplus \mu_T' \approx \mu_\lambda \text{ as } n \to \infty$$

where μ_T is the transition measure associated with T, for some appropriate meaning of \approx .



We consider the following shuffle:

Definition (Alternate Shuffle)

Given two Young Diagrams $T, T' \in YD_n$, define the random Young Diagram $\lambda = \lambda_{T,T'}$ as follows:

$$\lambda = \text{shape}(RS(\text{Shuffle}(\pi, \pi')))$$

where π and π' are uniformly random permutations with shape $(RS(\pi)) = T$ and shape $(RS(\pi')) = T'$ respectively.

We consider the following shuffle:

Definition (Alternate Shuffle)

Given two Young Diagrams $T, T' \in YD_n$, define the random Young Diagram $\lambda = \lambda_{T,T'}$ as follows:

$$\lambda = \operatorname{shape}(RS(\operatorname{Shuffle}(\pi, \pi')))$$

where π and π' are uniformly random permutations with $\mathrm{shape}(RS(\pi)) = T$ and $\mathrm{shape}(RS(\pi')) = T'$ respectively. Also $\mathrm{Shuffle}(\pi \in S_n, \pi' \in S_m) = \tau$ is a random variable defined as follows: let $S \subseteq [n+m]$ be a uniformly random subset of size n. Then $\tau \in S_{n+m}$ has the positions in S filled by π (in order), and the positions in [n+m]-S filled by $\pi'+n$.

| Uniformly random permutations π with shape | $e(\mathit{RS}(\pi)) = \mathcal{T}$ can be generated as |
|---|---|
| follows: | |
| | |
| | |

Uniformly random permutations π with shape($RS(\pi)$) = T can be generated as follows:

1 Generate two independent SYT $P, Q \in SYT_n$, with shape $(P) = \operatorname{shape}(Q) = T$, uniformly.

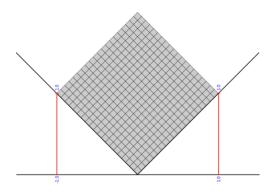
Uniformly random permutations π with shape $(RS(\pi)) = T$ can be generated as follows:

- **1** Generate two independent SYT $P, Q \in SYT_n$, with shape $(P) = \operatorname{shape}(Q) = T$, uniformly.
- 2 Construct $\pi = RS^{-1}(P, Q)$.

The step for generating uniform SYT with given shape is nontrivial. The celebrated Greene-Nijenhuis-Wilf algorithm does this via an elegant "hook walk" procedure.

Consider $T = T' = \langle m^2 = m + m + ... + m \rangle$, with the following diagram for m = 20:

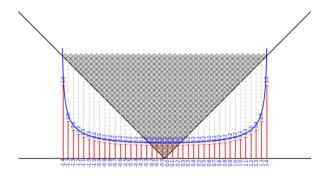
Consider $T = T' = \langle m^2 = m + m + ... + m \rangle$, with the following diagram for m = 20:



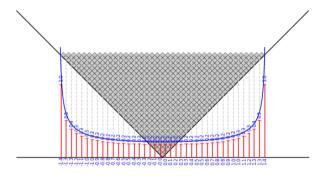
with the transition measure $au = \frac{1}{2} \left(\delta_{-1} + \delta_1 \right)$

| After doing the Alternate Shuffle above (and averaging over several iterations), we get |
|---|
| the following Young Diagram: |
| |
| |
| |
| |
| |
| |

After doing the Alternate Shuffle above (and averaging over several iterations), we get the following Young Diagram:



After doing the Alternate Shuffle above (and averaging over several iterations), we get the following Young Diagram:



As we can see, there is significant match between the computed transition measure, and the *arcsine* distribution, plotted in blue.

Inspired from this, we formulate the following conjecture:

Conjecture

The "typical" transition measure of the Alternate Shuffle of two Young Diagrams with transition measures μ and ν is the free convolution $\mu \boxplus \nu$ of the two transition measures (upto scaling along the real line).

Inspired from this, we formulate the following conjecture:

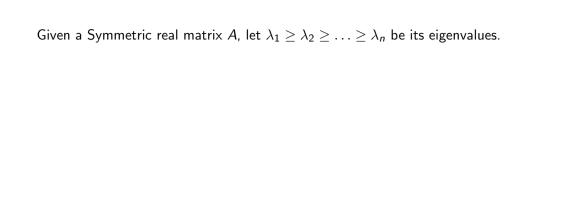
Conjecture

The "typical" transition measure of the Alternate Shuffle of two Young Diagrams with transition measures μ and ν is the free convolution $\mu \boxplus \nu$ of the two transition measures (upto scaling along the real line).

Of course, we will need to precisely define "typical". But right now, our primary focus is to understand related constructions, and thinking about how we can handle such objects better.

Thank You

Intuition for the Free Convolution



$$\mu_{\mathcal{A}} = \frac{1}{n} \sum_{i=1}^{n} \delta_{\lambda_i} \in \mathcal{P}(\mathbb{R})$$

for the *Empirical Spectral Distribution* (ESD) of A. This is a fundamental object of study in Random Matrix Theory.

$$\mu_{A} = \frac{1}{n} \sum_{i=1}^{n} \delta_{\lambda_{i}} \in \mathcal{P}(\mathbb{R})$$

for the *Empirical Spectral Distribution* (ESD) of A. This is a fundamental object of study in Random Matrix Theory. If we have a family of matrices A_n , we say that it has the μ as the *limiting* ESD if $\mu_A \stackrel{w}{\longrightarrow} \mu$.

$$\mu_{A} = \frac{1}{n} \sum_{i=1}^{n} \delta_{\lambda_{i}} \in \mathcal{P}(\mathbb{R})$$

for the *Empirical Spectral Distribution* (ESD) of A. This is a fundamental object of study in Random Matrix Theory. If we have a family of matrices A_n , we say that it has the μ as the *limiting* ESD if $\mu_A \xrightarrow{w} \mu$.

Now, suppose A_n, B_n are two families of matrices such that $\mu_{A_n} \xrightarrow{w} \mu$ and $\mu_{B_n} \xrightarrow{w} \nu$.

$$\mu_{A} = \frac{1}{n} \sum_{i=1}^{n} \delta_{\lambda_{i}} \in \mathcal{P}(\mathbb{R})$$

for the *Empirical Spectral Distribution* (ESD) of A. This is a fundamental object of study in Random Matrix Theory. If we have a family of matrices A_n , we say that it has the μ as the *limiting* ESD if $\mu_A \xrightarrow{w} \mu$.

Now, suppose A_n, B_n are two families of matrices such that $\mu_{A_n} \xrightarrow{w} \mu$ and $\mu_{B_n} \xrightarrow{w} \nu$. Then consider the random matrices $C_n := Q_n^T A_n Q_n, D_n := S^T B_n S$, where Q_n, S_n are independent families of uniform orthogonal matrices of size n.

$$\mu_{A} = \frac{1}{n} \sum_{i=1}^{n} \delta_{\lambda_{i}} \in \mathcal{P}(\mathbb{R})$$

for the *Empirical Spectral Distribution* (ESD) of A. This is a fundamental object of study in Random Matrix Theory. If we have a family of matrices A_n , we say that it has the μ as the *limiting* ESD if $\mu_A \stackrel{w}{\longrightarrow} \mu$.

Now, suppose A_n, B_n are two families of matrices such that $\mu_{A_n} \stackrel{w}{\longrightarrow} \mu$ and $\mu_{B_n} \stackrel{w}{\longrightarrow} \nu$. Then consider the random matrices $C_n := Q_n^T A_n Q_n, D_n := S^T B_n S$, where Q_n, S_n are independent families of uniform orthogonal matrices of size n. Clearly, A_n and C_n have the same ESD, and similarly for B_n and D_n .

| The question now is, what is the limiting ESD for $C_n + D_n$? That is, given two |
|---|
| "typical" random matrices with given limiting ESD, what is the limiting ESD for their |
| sum? |

let $B_n = A_n$.

sum? Let us look at a simulation: Let $A_n = \operatorname{diag}(\underbrace{-1,-1,-1,\ldots,-1}_{n-1s},\underbrace{1,1,\ldots,1}_{n-1s})$, and

The question now is, what is the limiting ESD for $C_n + D_n$? That is, given two

"typical" random matrices with given limiting ESD, what is the limiting ESD for their

sum? Let us look at a simulation: Let $A_n = \operatorname{diag}(\underbrace{-1,-1,-1,\ldots,-1}_{n-1s},\underbrace{1,1,\ldots,1}_{n-1s})$, and let $B_n = A_n$. Then, clearly, $\mu_{A_n} = \frac{1}{2}(\delta_1 + \delta_{-1}) = \mu_{B_n}$ which is also their limiting ESD.

The question now is, what is the limiting ESD for $C_n + D_n$? That is, given two

Here is a picture of the ESD for $C_n + D_n$ where n = 1000

"typical" random matrices with given limiting ESD, what is the limiting ESD for their

sum? Let us look at a simulation: Let
$$A_n = \operatorname{diag}(\underbrace{-1, -1, -1, \dots, -1}_{n-1s}, \underbrace{1, 1, \dots, 1}_{n-1s})$$
, and

sum? Let us look at a simulation: Let $A_n = \operatorname{diag}(\underbrace{-1,-1,-1,\ldots,-1}_{n-1s},\underbrace{1,1,\ldots,1}_{n-1s})$, and

let $B_n = A_n$. Then, clearly, $\mu_{A_n} = \frac{1}{2}(\delta_1 + \delta_{-1}) = \mu_{B_n}$ which is also their limiting ESD.

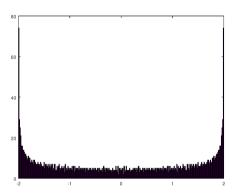


Figure: ESD for $C_n + D_n$, n = 1000

As we can see, this is very close to the arcsine[-2,2] distribution, which was seen to be the free convolution of $\frac{1}{2}(\delta_1 + \delta_{-1})$ with itself.

This is indeed a general theorem. The limiting ESD for $C_n + D_n = \mu \boxplus \nu$.

This is indeed a general theorem. The limiting ESD for $C_n + D_n = \mu \boxplus \nu$. Of course, we need to interpret the limit in a suitable sense. In most cases, it is a limit in

probability, with a metric which metrizes the weak topology on $\mathcal{P}(\mathbb{R})$.

This is the intuition for the free convolution. The non-commutativity arises in some sense from the noncommutativity of the matrices.