

Wronskians, Duality and FZZT - Cardy Branes

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Published in Nucl. Phys. B. 910 (2016) 55-177.

hep-th/1601.04934

reported by Chuan-Tsung Chan (詹傳宗)

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Basic References:

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2. 2D Gravity and Random Matrices/ Phys. Report.
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3. Rational Theories of 2d Gravity from the
Two-matrix Model. **hep-th/9303093**
by J.M. Daul, V.A. Kazakov, & I.K. Kostov.
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by J. Maldacena, N. Seiberg, G. Moore, and D. Shih

Outline of this Talk

- Rush intro to the matrix model (m.m.)
- orthogonal polynomials in the m.m.
- Double - scaling limit of the m.m. & the Baker - Akhiezer system (B.A.)
- From resolvent to the generalized Wronskians.
- Kac table associated with the F-C branes
- Duality symmetries of the Kac table
- Summary

Rush intro to the (one) Matrix Model

Define the partition function (p.f.)

$$Z_N(\beta, \vec{g}) := \int_{\mathcal{H}} d^{N^2} M e^{-\beta \text{tr} V(M; \vec{g})}$$

$\mathcal{H}$: ensemble of matrices (e.g. Hermitian ensemble, $M^\dagger = M$)

β : overall normalization ($\Rightarrow$ inverse Planck's constant)

V : matrix potential ($\Rightarrow$ usually of polynomial form)

$\vec{g}$: coupling constants ($\Rightarrow$ coefficients of the polynomial)

$\Rightarrow$ A perturbative expansion of the p.f. w.r.t. $\vec{g}$.

$\Rightarrow$ fish net $\Rightarrow$ sum over 2-dim random surfaces

$\Rightarrow$ **An exactly solvable model for 2d gravity!**

Eigenvalue (fermionic) picture of the M.M.

"Polar" decomposition of the matrix variable M .

$$MV = V\Lambda \text{ (diagonalization)} \Leftrightarrow M = V\Lambda V^\dagger$$

degrees of freedom $N + 2C_2^N = N^2 = N + 2C_2^N$

$\Lambda = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_N)$ eigenvalue matrix

$$\Rightarrow \int_{V \in U(N)} d^{N^2} M = d^N \Lambda [\Delta(\vec{\lambda})]^2, \quad \Delta(\vec{\lambda}) = \prod_{i < j} (\lambda_i - \lambda_j)$$

Vandermonde deter..

$$\Rightarrow Z_N = \int d^N \Lambda e^{-\beta \sum_k V(\lambda_k) + 2 \sum_{i < j} \ln(\lambda_i - \lambda_j)}$$

condensation of eigenvalues

repulsive interaction
 $\Rightarrow$ CUT(s)

e.g. $V \sim -M^2 + M^4 \Rightarrow$



Why DPE is of interest to the string theorists?

- Matrix model partition function for the hermitian matrix ensemble

$$Z = \exp \bar{p}^F = \int dM \exp^{-\text{tr} V(M)} = \int \prod_{k=1}^N d\lambda_k \Delta^2(\lambda) \exp^{-\sum_k V(\lambda_k)}.$$

- Define orthogonal Polynomials $P_n(\lambda)$ w.r.t. weight $\exp^{-V(\lambda)}$

$$\int_{-\infty}^{\infty} d\lambda \exp^{-V(\lambda)} P_m(\lambda) P_n(\lambda) = h_n \delta_{mn},$$

where

$$P_n(\lambda) = \lambda^n + \dots, \text{ and } \Delta(\lambda) = \det \left(P_{j-1}(\lambda_i) \right).$$

- Partition function in terms of normalization constant h_n

$$Z = \exp \bar{p}^F = N! \left(\prod_{k=0}^{N-1} h_k \right) = N! h_0^N \prod_{k=0}^{N-1} \left(\frac{h_k}{h_{k-1}} \right)^{N-k}$$

From the Orthogonal Polynomials to the DPE

- Three terms recursion relation among the orthogonal polynomials

$$\lambda P_n = P_{n+1} + r_n P_{n-1}.$$

- Projection of $\lambda \cdot P_n$ onto P_{n-1}

$$h_n = \int \exp^{-V} P_n (\lambda P_{n-1}) = \int \exp^{-V} (\lambda P_n) P_{n-1} = r_n h_{n-1}.$$

- Projection of the derivative of P_n onto P_{n-1}

$$\begin{aligned} n h_{n-1} &= \int \exp^{-V} P'_n P_{n-1} = - \int P_n \frac{d}{d\lambda} (\exp^{-V} P_{n-1}) \\ &= \int \exp^{-V} P_n V' P_{n-1}. \end{aligned}$$

- The simplest case: quartic potential $\Rightarrow$ dP-I equation

$$V(\lambda) = \frac{N}{2g}(\lambda^2 + \lambda^4) \Rightarrow \frac{gn}{N} = r_n + 2r_n \cdot (r_{n+1} + r_n + r_{n-1}).$$

Resolvent operator in the M.M.

Macroscopic loop operator:

$$\hat{\phi}(x) \sim \frac{1}{N} \int^x \text{tr} \left(\frac{1}{z - \mathbb{X}} \right) dz \sim \frac{1}{N} \text{tr} \ln(x - \mathbb{X})$$

$$\left(e^{\hat{\phi}(x)} \sim \det(x - \mathbb{X}) \sim \prod_{k=1}^N (x - \lambda_k) \right.$$

$$\partial_x \hat{\phi}(x) \sim \text{tr} \frac{1}{x - \mathbb{X}} = \sum_{k=0}^{\infty} x^{-(k+1)} \text{tr}(\mathbb{X}^k)$$

$$Q(x) \sim \langle \partial_x \hat{\phi}(x) \rangle \Rightarrow \underbrace{F(x, Q)}_{\text{spectral curve!}} = 0$$

$$\langle e^{\hat{\phi}} \rangle = \text{FZZT partition function.}$$

Orthogonal Polynomial technique in the M.M.

Explicit computation of the multi-point correlator
among FZZT branes. (A. Morozov. hep-th/9303139)

$$\langle \det(x-M) \rangle = P_N(x)$$

$$\langle \prod_{i=1}^n \det(x_i - M) \rangle = \frac{\det(P_{N+i-1}(x_j))}{\Delta(\vec{x})} \quad n \geq 2$$

$$= \frac{1}{\Delta(\vec{x})} \begin{vmatrix} P_{N+n-1}(x_1) & P_{N+n-1}(x_2) & \dots \\ P_{N+n-2}(x_1) & P_{N+n-2}(x_2) & \dots \\ \vdots & \vdots & \ddots \\ P_N(x_1) & P_N(x_2) & \dots \end{vmatrix}$$

Double Scaling Limit (D.S.L.)

$$e^{-2n} \rightarrow \frac{\partial}{\partial t} \quad , \quad P_n(x) \rightarrow \psi(t, z) \Rightarrow \underline{\text{Wronskian!}}$$

Double scaling limit of the M.M.

$$N \rightarrow \infty \quad g \rightarrow g_c$$

"lattice" spacing $a \sim N^{-*} \rightarrow 0$

$$t \sim a^{-\#} \left(\frac{g_c - g}{g_c} \right)$$

moduli of
the FZZT brane $\leftarrow$

$$\zeta \sim \left(\frac{g_c - g \frac{n}{N}}{g_c} \right) a^{-4}$$

deg of
the orthogonal
polynomial.

$\Rightarrow$ Baker-Akhiezer system & the Lax Pair

$$\zeta \psi(t; \zeta) = P(t; \partial) \psi(t; \zeta)$$

$$\frac{\partial}{\partial \zeta} \psi(t; \zeta) = Q(t; \partial) \psi(t; \zeta)$$

$$P(t; \partial) = 2^{p-1} \partial^p + \sum_{n=2}^p u_n(t) \partial^{p-n} \dots 10$$

Spectral Curves of the FZZT-Cardy Branes

elemental FZZT brane: $\psi^{(j)}(z) = e^{\hat{\phi}^{(j)}(z)}$

resolvent: $Q^{(j)}(z) = \langle z \hat{\phi}^{(j)}(z) \rangle$

Spectral curve $F(z, Q) = \prod_{j=1}^p (Q - Q^{(j)}(z)) = 0$

$$= \frac{1}{2^{p-1}} \left[T_p\left(\frac{Q}{\#}\right) - T_p\left(\frac{z}{\sqrt{\mu}}\right) \right]$$

$T_p(x)$: p -th Chebyshev polynomial of 1st kind.

$$T_n(\cos \theta) = \cos(n\theta).$$

Seiberg-Shih relation

$$|(r,s)\rangle_{\zeta} = \sum_{\substack{k=-(r-1) \\ \text{Step 2}}}^{(r-1)} \sum_{\substack{l=-(s-1) \\ \text{Step 2}}}^{(s-1)} |(1,1)\rangle_{\zeta_{k,l}} + \text{BRST}_{\text{exact}}$$

where $\zeta_{k,l} := \sqrt{\mu} \cosh \left[p \left[\tau + \pi i \left(\frac{k}{p} + \frac{l}{q} \right) \right] \right]$

$\zeta := \sqrt{\mu} \cosh(p\tau)$ $\mu = \text{cosmological const.}$

(r,s) FZZT-Cardy branes
 = superposition of the analytical continued
 principle brane $|(1,1)\rangle_{\zeta}$

From the P-Q equation of the
elementary FZZT - Cardy Branes

To the β -Q equation of the
generalized Wronskian

P equation for $\psi^{(j)}$: $\sum_{j=1,2,3} \psi^{(j)} = (4\partial^3 + u_2\partial + u_3)\psi^{(j)}$

$$W_{\phi}^{(2,1)} := \begin{vmatrix} \partial\psi^{(a)} & \partial\psi^{(b)} \\ \psi^{(a)} & \psi^{(b)} \end{vmatrix} \quad a, b = 1, 2, 3$$

$$\partial W_{\phi}^{(2,1)} = [\partial^2\psi^{(a)}]\psi^{(b)} - \psi^{(a)}[\partial^2\psi^{(b)}]$$

$$\partial^2 W_{\phi}^{(2,1)} = -\frac{u_2}{4} W_{\phi}^{(2,1)} + [\partial^2\psi^{(a)}][\partial\psi^{(b)}] - [\partial\psi^{(a)}][\partial^2\psi^{(b)}]$$

$$\partial^3 W_{\phi}^{(2,1)} = -\frac{u_2}{4} [\partial W_{\phi}^{(1,2)}] - \left(\frac{\zeta + u_2' - u_3}{4} \right) W_{\phi}^{(1,2)}$$

Introducing the generalized Wronskian

$$W_{\Phi}^{(2,1)} := \begin{vmatrix} \partial \psi^{(a)} & \partial \psi^{(b)} \\ \psi^{(a)} & \psi^{(b)} \end{vmatrix}, \quad W_{\square}^{(2,1)} := \begin{vmatrix} \partial^2 \psi^{(1)} & \partial^2 \psi^{(2)} \\ \psi^{(1)} & \psi^{(2)} \end{vmatrix}$$

$$W_{\Theta}^{(2,1)} := \begin{vmatrix} \partial^2 \psi^{(a)} & \partial^2 \psi^{(b)} \\ \partial \psi^{(a)} & \partial \psi^{(b)} \end{vmatrix}$$

$$\partial W_{\Phi}^{(2,1)} = W_{\square}^{(2,1)}$$

$$\partial W_{\square}^{(2,1)} = -\frac{u_2}{4} W_{\Phi}^{(2,1)} + W_{\square}^{(2,1)}$$

$$\partial W_{\Theta}^{(2,1)} = -\frac{\zeta - u_2}{4} W_{\Phi}^{(2,1)}$$

Definition of the $\mathcal{B}^{(r,s)}$ equation

$$\vec{W}^{(2,1)} := \begin{pmatrix} W_{\phi}^{(2,1)} \\ W_{\square}^{(2,1)} \\ W_{\theta}^{(2,1)} \end{pmatrix} \cdot \partial \begin{pmatrix} W_{\phi}^{(2,1)} \\ W_{\square}^{(2,1)} \\ W_{\theta}^{(2,1)} \end{pmatrix} = \underbrace{\begin{pmatrix} 0 & 1 & 0 \\ -\frac{u_2}{4} & 0 & 1 \\ -\frac{3+u_3}{4} & 0 & 0 \end{pmatrix}}_{\mathcal{B}^{(2,1)}} \begin{pmatrix} W_{\phi}^{(2,1)} \\ W_{\square}^{(2,1)} \\ W_{\theta}^{(2,1)} \end{pmatrix}$$

$$\partial \vec{W}^{(2,1)} = \mathcal{B}^{(2,1)} \vec{W}^{(2,1)}$$

Similarly, we can deduce

$$\frac{\partial}{\partial z} \vec{W}^{(2,1)} = \mathcal{Q}^{(2,1)} \vec{W}^{(2,1)} \Rightarrow$$

isomonodromy
system for
the generalized
Wronskian!

Isomonodromy Douglas equation for the
generalized Wronskian
= integrability condition of the $\mathcal{B}$ - $\mathcal{Q}$ system

$$[\partial_t - \mathcal{B} \cdot \partial_z - \mathcal{Q}] = 0$$

$$\Leftrightarrow [P(t, \partial), Q(t, \partial)] = 1 \text{ string equation}$$

↳ Painlevé equation and their generalization

same equation for $u(t)$

BUT. different spectral curve!!

$$0 = \det [Q \mathbb{I} - \mathcal{Q}(t, \zeta)]$$

Kac table and the duality symmetry

for $(p, g) = (3, 4)$ M.M.

$(1, 3)$	$(2, 3)$
$(1, 2)$	$(2, 2)$
$(1, 1)$	$(2, 1)$

(r, s) FZZT-Cardy Brane

$$1 \leq r \leq p-1, \quad 1 \leq s \leq g-1$$

$$gr - ps > 0$$

(i) Reflection relation

$$W^{(1,1)} = W^{(2,3)}, \quad W^{(1,2)} = W^{(2,2)}, \quad W^{(1,3)} = W^{(2,1)}$$

(2) Charge Conjugation of the isomonodromy system

There exists a matrix C such that

$$\mathcal{B}^{(p-r, 1)} = -C [\mathcal{B}^{(r, 1)}]^T C^{-1}$$

$$\mathcal{Q}^{(p-r, 1)} = -C [\mathcal{Q}^{(r, 1)}]^T C^{-1}$$

$$C [W_{\lambda}^{(r, 1)}] = W_{C(\lambda)}^{(p-r, 1)}$$

where $C(\lambda) = (-1)^{|\lambda|} \lambda^{cc}$.

$|\lambda|$ = size of the Young diagram

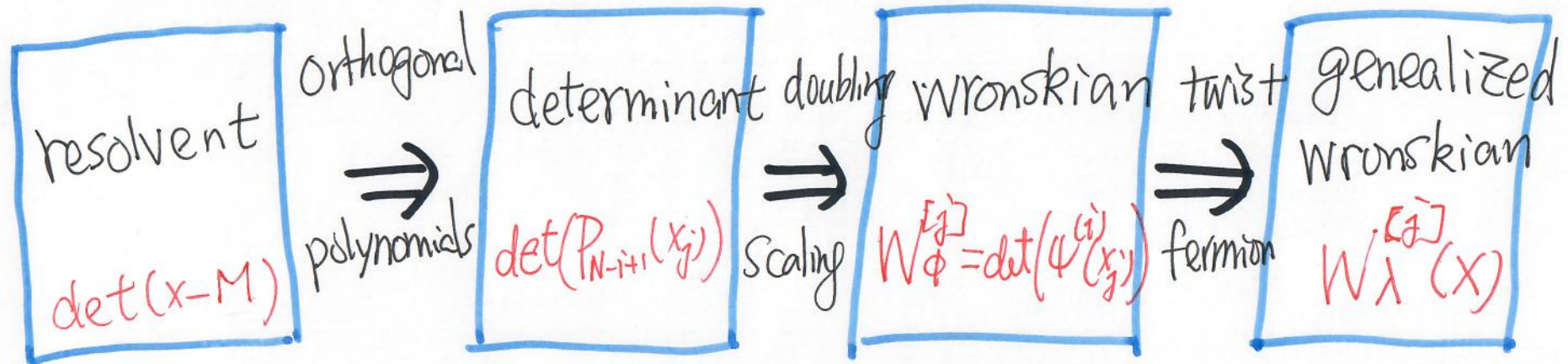
$$\lambda = \begin{array}{|c|c|c|c|c|} \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & & \\ \hline \square & \square & & & \\ \hline \end{array} \Rightarrow \lambda^{\perp} = \begin{array}{|c|c|c|c|c|} \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \end{array}$$

complement

$$\Rightarrow \lambda^{cc} := (\lambda^{\perp})^{\vee} = \begin{array}{|c|c|c|c|c|} \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \square & \square & \square & \square & \square \\ \hline \end{array}$$

complementary conjugation

Summary



To do list :

1. complete the Kac table!
2. quantum correction of the spectral curve.
3. Stoke's phenomena associated with $\{B, Q\}$ isomonodromy system!

Thanks for Your Patience!