

# Loop equations in differential systems

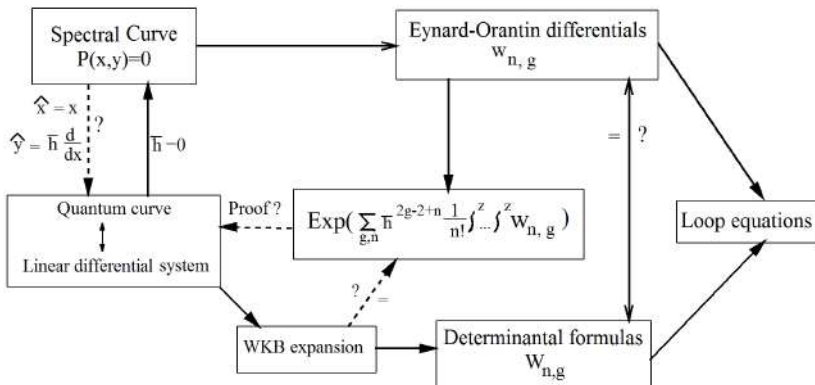
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# Position of the talk



# Plan of the talk

- Differential system  $d\Psi = \Phi\Psi$  on a **Lie group**: define a good set of **correlators**  $W_n$
- Show that the correlators  $W_n$  satisfy a set of “**loop equations**” identical to the ones of matrix models and topological recursion
- Define the  $\hbar$ -deformation of the differential system and the “**Topological Type property**”
- Sufficient condition for “Topological Type property” and connection with **reconstruction by the topological recursion**
- Example for **Painlevé 4 Lax pair** and open questions

Remark: Joint work with **B. Eynard** and **R. Belliard**. Paper available at <http://arxiv.org/abs/1602.01715>

# General setting

- Let  $\mathfrak{g}$  be a **reductive Lie algebra** and  $G = e^{\mathfrak{g}}$  its **connected Lie group**. (Think  $G = GL_n(\mathbb{C})$  and  $\mathfrak{g} = \mathfrak{gl}_n(\mathbb{C})$ )
- Take a linear differential equation:  $\nabla\Psi = 0$  where
  - $\mathcal{P}$ : a **principal  $G$ -bundle over a complex curve  $\Sigma$  with connection  $\nabla$**
  - $\Psi \in G$ : flat section in  $\mathcal{P}$
  - Locally equivalent to  $d\Psi = \Phi\Psi$  with  $\Phi$  a  **$\mathfrak{g}$ -valued holomorphic 1-form**
- **Faithful  $r$ -dimensional matrix representation  $\rho$  of  $\mathfrak{g}$  with invariant form:**

$$\langle a, b \rangle = \text{Tr}(\rho(a)\rho(b)) \stackrel{\text{def}}{=} \text{Tr}_{\rho}(ab)$$

# General prime form

- Invariant form may depend on  $\rho$  but **unique** (up to a trivial global multiplication) if  $\mathfrak{g}$  is **semi-simple** (Killing form)
- $\Sigma$  is a **Riemann surface** possibly **non-compact**, with **punctures**, high genus, etc.
- Let  $\mathcal{E}$  be **any “prime form”** on  $\Sigma \times \Sigma$ , i.e. a  $(-\frac{1}{2}, -\frac{1}{2})$  form behaving on the diagonal like:

$$\mathcal{E}(x, x') \underset{x \rightarrow x'}{\sim} \frac{x - x'}{\sqrt{dx dx'}}$$

with no other zeros

- Connection  $\nabla$  is locally  $d\Psi = \Phi\Psi$  with  $\Psi$  in the **universal cover**  $\tilde{\Sigma}$  of  $\Sigma$
- $\Phi(x)$  is called the “Higgs field”

# General picture

- $\mathcal{P}_0$  is the trivialized  $\mathfrak{g}$  bundle with constant fiber  $\tilde{\Sigma} \times \mathfrak{g} \xrightarrow{\pi_0} \tilde{\Sigma}$  and trivial flat sections (i.e. constant sections  $\Leftrightarrow$  trivial connection  $d$ )

$$\begin{array}{ccc}
 \mathcal{P} & & \mathcal{P}_0 = pr^* \mathcal{P} = \tilde{\Sigma} \times \mathfrak{g} \\
 p \downarrow & \swarrow \pi & \downarrow \pi_0 \\
 \Sigma & \xleftarrow{pr} & \tilde{\Sigma}
 \end{array}$$

- Notation:

$X = \tilde{x}.E$  will define a point in  $\mathcal{P}_0$  with  $\pi_0(X) = \tilde{x} \in \tilde{\Sigma}$  and  $E \in \mathfrak{g}$  and  $\pi(X) = x = pr(\tilde{x}) \in \Sigma$

# Bundle morphism $M$

## Definition

Let  $M: \mathcal{P}_0 \mapsto \text{Adj } \mathcal{P}$  (i.e. we need both  $\tilde{x} \in \tilde{\Sigma}$  and an element  $E \in \mathfrak{g}$  to define  $M$ ) be defined by:

$$M(\tilde{x}.E) = \text{Ad}_{\Psi(\tilde{x})}(E) = \Psi(\tilde{x}) E \Psi(\tilde{x})^{-1}$$

Transforms flat sections of  $\mathcal{P}_0$  (i.e. constant  $E$ ) into flat sections of  $d - \text{adj}_\Phi$ :

$$dM(X) = [\Phi(\pi(X)), M(X)]$$

## Remark

Action of  $\pi_1(\Sigma)$ : Turning around a non-trivial loop on  $\Sigma$  implies:

- Monodromy for  $\Psi$ :  $\Psi(\tilde{x} + \gamma) = \Psi(\tilde{x}) S_\gamma$
- Action on  $M$ :  $M((\tilde{x} + \gamma).E) = M(\tilde{x}.(S_\gamma E S_\gamma^{-1}))$



# Definition of $\hat{\Sigma}$

## Definition

We can define the quotient:

$$\hat{\Sigma} = \mathcal{P}_0 / \pi_1(\Sigma)$$

by identifying  $\tilde{x}.E \equiv (\tilde{x} + \gamma).(S_\gamma^{-1} E S_\gamma)$

Notation:  $X = [\tilde{x}.E]$  points of  $\hat{\Sigma}$

## Remark

*Changing  $\Psi \rightarrow \Psi C$ , the choice of the universal cover  $\tilde{\Sigma}$  or the fundamental group  $\pi_1(\Sigma)$  is equivalent to conjugate the element  $E$  by a constant group element. Up to these isomorphisms, **the upcoming  $W_n$  will only depend on  $\Phi$  but not directly on local flat section  $\Psi$***

# Connected correlators $\hat{W}_n$

## Definition (Connected correlators)

Let  $X = [\check{x}.E]$ , and  $X_i = [\check{x}_i.E_i]$  be some points of  $\hat{\Sigma}$ , with distinct projections  $x_i = \pi(X_i)$  on  $\Sigma$ , we define the **connected correlators**:

$$\hat{W}_1(X) = \langle M(X), \Phi(\pi(X)) \rangle = \text{Tr}_\rho(M(X)\Phi(\pi(X))),$$

$$\hat{W}_2(X_1, X_2) = - \frac{\langle M(X_1), M(X_2) \rangle}{\mathcal{E}(x_1, x_2)\mathcal{E}(x_2, x_1)} = - \frac{\text{Tr}_\rho M(X_1)M(X_2)}{\mathcal{E}(x_1, x_2)\mathcal{E}(x_2, x_1)},$$

and for  $n \geq 3$ ,

$$\hat{W}_n(X_1, \dots, X_n) = \sum_{\sigma \in \Sigma_n^{1\text{-cycle}}} (-1)^\sigma \frac{\text{Tr}_\rho M(X_1)M(X_{\sigma(1)})M(X_{\sigma^2(1)}) \dots M(X_{\sigma^{n-1}(1)})}{\mathcal{E}(x_1, x_{\sigma(1)})\mathcal{E}(x_{\sigma(1)}, x_{\sigma^2(1)}) \dots \mathcal{E}(x_{\sigma^{n-1}(1)}, x_1)},$$

$\hat{W}_1$  is a 1-form on  $\hat{\Sigma}$  while  $\hat{W}_n$  is a **symmetric  $n$ -form on  $\hat{\Sigma}^n$**

# Correlators $W_n$

## Definition (Correlators)

We define the (non-connected) **correlators** by:

$$W_n(X_1, \dots, X_n) = \sum_{\mu \vdash \{X_1, \dots, X_n\}} \prod_{i=1}^{\ell(\mu)} \hat{W}_{|\mu_i|}(\mu_i)$$

where we sum over all partitions of the set  $\{X_1, \dots, X_n\}$  of  $n$  points.

$$W_1(X_1) = \hat{W}_1(X_1),$$

$$W_2(X_1, X_2) = \hat{W}_1(X_1)\hat{W}_1(X_2) + \hat{W}_2(X_1, X_2)$$

$$\begin{aligned} W_3(X_1, X_2, X_3) = & \hat{W}_1(X_1)\hat{W}_1(X_2)\hat{W}_1(X_3) + \hat{W}_1(X_1)\hat{W}_2(X_2, X_3) \\ & + \hat{W}_1(X_2)\hat{W}_2(X_1, X_3) + \hat{W}_1(X_3)\hat{W}_2(X_1, X_2) \\ & + \hat{W}_3(X_1, X_2, X_3) \end{aligned}$$

and so on.  $W_n$  is also a **symmetric  $n$ -form on  $\hat{\Sigma}^n$**

Kernel  $K(\tilde{x}_1, \tilde{x}_2)$ Definition (Fundamental kernel  $K$ )

Let  $(\tilde{x}_1, \tilde{x}_2) \in \hat{\Sigma} \times \hat{\Sigma}$  and denote  $(x_1, x_2) = (\text{pr}(\tilde{x}_1), \text{pr}(\tilde{x}_2)) \in \Sigma \times \Sigma$ . We define the kernel  $K(\tilde{x}_1, \tilde{x}_2)$  by:

$$K(\tilde{x}_1, \tilde{x}_2) = \begin{cases} \frac{\Psi(\tilde{x}_1)^{-1}\Psi(\tilde{x}_2)}{\mathcal{E}(x_1, x_2)} \in G_{x_1} \times G_{x_2} & \text{if } x_1 \neq x_2 \\ \text{Ad}_{\Psi(\tilde{x}_1)}(\Phi(x_1)) = \Psi(\tilde{x}_1)^{-1}\Phi(x_1)\Psi(\tilde{x}_1) \in \mathfrak{g} & \text{if } x_1 = x_2 \end{cases}$$

It is a  $(\frac{1}{2}, \frac{1}{2})$  **form on  $\hat{\Sigma} \times \hat{\Sigma}$  with a simple pole at  $x_1 = x_2$**  (regularized by subtracting the pole at coinciding points)

# Determinantal formulas

## Theorem (Alternative expression for correlators)

Let  $(\tilde{x}_1, \dots, \tilde{x}_n) \in \hat{\Sigma}^n$  with distinct projections  $x_i = pr(\tilde{x}_i)$ . Let  $(E_1, \dots, E_n) \in \mathfrak{g}^n$ . We have:

$$W_n(\tilde{x}_1.E_1, \dots, \tilde{x}_n.E_n) = \text{Tr} \sum_{\sigma \in S_n} (-1)^{|\sigma|} \prod_{i=1}^n \rho(E_i) \rho(K(\tilde{x}_i, \tilde{x}_{\sigma(i)}))$$

Equivalent to:

$$W_n(\tilde{x}_1.E_1, \dots, \tilde{x}_n.E_n) = \text{Tr} \left( \det [\rho(E_i) \rho(K(\tilde{x}_i, \tilde{x}_j))]_{1 \leq i, j \leq n} \right)$$

sometimes called “*determinantal formulas*”

## Remark

“Determinant” must be understood as *sum over permutations* and not taking determinant of the matrix representation

# Reminder on Casimirs

## Definition

Let  $(e_1, \dots, e_{\dim \mathfrak{g}})$  be a basis of the Lie algebra  $\mathfrak{g}$ .  $\rho$  **faithful** and  $\langle a, b \rangle = \text{Tr}(\rho(a), \rho(b))$  implies **invariant form**  $\langle \cdot, \cdot \rangle$  is **non-degenerate on  $\mathfrak{g}$** . Thus we can define the **dual basis**  $(e^1, \dots, e^{\dim \mathfrak{g}})$  satisfying:

$$\forall i, j \in \llbracket 1, \mathfrak{g} \rrbracket : \langle e_i, e^j \rangle = \delta_{i,j}$$

For any  $v = \sum_{i=1}^{\dim \mathfrak{g}} v^i e_i$  we expand the characteristic polynomial:

$$\det(y \text{Id}_r - \rho(v)) = \sum_{k=0}^r (-1)^k y^{r-k} \sum_{1 \leq i_1, \dots, i_k \leq \dim \mathfrak{g}} C_k(i_1, \dots, i_k) v^{i_1} \dots v^{i_k}$$

The Casimirs  $(C_k)_{1 \leq k \leq r}$  of the Lie algebra are defined by:

$$C_k = \sum_{1 \leq i_1, \dots, i_k \leq \dim \mathfrak{g}} C_k(i_1, \dots, i_k) e^{i_1} \otimes \dots \otimes e^{i_k}$$

# Reminder on Casimirs 2

- Example: First non-trivial Casimir:

$$C_2 = -\frac{1}{2} \sum_{i=1}^{\dim \mathfrak{g}} e_i \otimes e^i$$

- The previous construction may not lead to independent Casimirs  $C_k$
- The same construction can be performed with a [Cartan subalgebra  \$\mathfrak{h}\$](#)  of  $\mathfrak{g}$ .  
Reduces all sums up to  $\dim(\mathfrak{h})$  instead of  $\dim(\mathfrak{g})$

# W generators

## Definition (W generators)

Given  $X_1, \dots, X_n$  points of  $\hat{\Sigma}$  with distinct projections on  $\Sigma$ , and  $\tilde{x} \in \tilde{\Sigma}$ , with  $x = \text{pr}(\tilde{x})$  distinct from the  $\pi(X_i)$ , we define:

$$W_{k;n}(C_k(x), X_1, \dots, X_n) \stackrel{\text{def}}{=} \sum_{1 \leq i_1, \dots, i_k \leq \dim \mathfrak{g}} C_k(i_1, \dots, i_k) W_{k+n}(\tilde{x}.e^{i_1}, \dots, \tilde{x}.e^{i_k}, X_1, \dots, X_n)$$

In case of identical projections, the previous regularization for  $K$  is used in the definition of  $W_{k+n}$ .

## Remark

- Definition depends **only on**  $x \in \Sigma$  but not on  $\tilde{x} \in \tilde{\Sigma}$
- Definition is identical when using only a **Cartan subalgebra**  $\mathfrak{h}$  instead of  $\mathfrak{g}$
- Definition **does not depend on the choice of the basis of**  $\mathfrak{g}$  (resp.  $\mathfrak{h}$ )



# Loop equations

## Theorem (Loop equations)

For any  $n \geq 0$ , and  $X_1, \dots, X_n$  points of  $\hat{\Sigma}$  with distinct projections  $x_i = \pi(X_i)$ , and  $\tilde{x} \in \hat{\Sigma}$  also with distinct projection  $x = pr(\tilde{x})$ :

$$\sum_{k=0}^r (-1)^k y^{r-k} W_{k;n}(C_k(\mathbf{x}); X_1, \dots, X_n) =$$

$$[\epsilon_1 \dots \epsilon_n] \det_{\rho} (y - (\Phi(x) + \mathcal{M}_{\epsilon}(x; X_1, \dots, X_n)))$$

where:

$$\mathcal{M}_{\epsilon}(x; X_1, \dots, X_n) = \sum_{i=1}^n \epsilon_i \frac{M(X_i)}{\mathcal{E}(x, x_i) \mathcal{E}(x_i, x)}$$

$$+ \sum_{1 \leq i \neq j \leq n} \epsilon_i \epsilon_j \frac{M(X_i) M(X_j)}{\mathcal{E}(x, x_i) \mathcal{E}(x_i, x_j) \mathcal{E}(x_j, x)}$$

$$+ \sum_{k=3}^n \sum_{1 \leq i_1 \neq \dots \neq i_k \leq n} \epsilon_{i_1} \dots \epsilon_{i_k} \frac{M(X_{i_1}) \dots M(X_{i_k})}{\mathcal{E}(x, x_{i_1}) \mathcal{E}(x_{i_1}, x_{i_2}) \dots \mathcal{E}(x_{i_k}, x)}$$

# Loop equations

- $[\epsilon_1 \dots \epsilon_n]$  indicates the  $\epsilon_1 \dots \epsilon_n$  coefficient of the Taylor expansion at  $\vec{\epsilon} \rightarrow \vec{0}$ .
- $\det_{\rho} (y - (\Phi(x) + \mathcal{M}_{\epsilon}(x; X_1, \dots, X_n)))$  only makes sense in the representation  $\rho$
- R.h.s. is independent of the choice of basis in  $\mathfrak{g}$  (or  $\mathfrak{h}$ )
- R.h.s is an analytic function of  $x \in \Sigma$
- Loop equations proved  $\Rightarrow$  previous properties apply to the l.h.s.  $W_{k;n}(C_k(x); X_1, \dots, X_n)$
- If  $G = \text{Gl}_n(\mathbb{C})$  and  $\Sigma = \bar{\mathbb{C}}$  and  $\mathcal{E}(x, x') = \frac{x-x'}{\sqrt{dx dx'}}$  then we recover matrix models loop equations.

# Sketch of the proof of the Loop equations for $n = 0$

- Start from l.h.s.  $\sum_{k=0}^r (-1)^k y^{r-k} W_{k;0}(C_k(x))$  and use definitions at coinciding points for  $C_k(x)$
- Obtain  $W_{k;0}(C_k(x))$  replaced by a sum over permutations  $\sigma$  of  $\text{Tr}_\rho e^{\sigma(j)} \Psi(\tilde{x})^{-1} \Phi(x) \Psi(\tilde{x})$
- Use **cyclic property of trace** to get  $\text{Tr}_\rho \Psi(\tilde{x}) e^{\sigma(j)} \Psi(\tilde{x})^{-1} \Phi(x)$
- Use **invariance of Casimirs under change of basis** to change  $e_j \rightarrow \Psi(x) e_j \Psi(x)^{-1}$  to get  $\text{Tr}_\rho e^{\sigma(j)} \Phi(x)$
- Observe that the initial sum is:

$$\begin{aligned}
 & \sum_{k=0}^r (-1)^k y^{r-k} W_{k;0}(C_k(x)) \\
 = & \sum_{k=0}^r (-1)^k y^{r-k} \sum_{1 \leq i_1, \dots, i_k \leq \dim \mathfrak{g}} C_k(i_1, \dots, i_k) \sum_{\sigma \in \mathfrak{S}_k} (-1)^\sigma \text{Tr}_\rho \prod_{j=1}^k \left( e^{\sigma(j)} \Phi(x) \right) \\
 = & \det_\rho (y - \Phi(x))
 \end{aligned}$$

- Same method used to get  $W_{k;n}(C_k(x); X_1, \dots, X_n)$

# $\hbar$ deformation

- Introduce a **1-parameter family of deformations** of the connection:

$$\hbar\nabla = \hbar d - \Phi \Leftrightarrow \hbar d\Psi(\tilde{x}, \hbar) = \Phi(x, \hbar)\Psi(\tilde{x}, \hbar)$$

- Assume that  $\Phi(x, \hbar)$  admits a formal expansion in  $\hbar$ :

$$\Phi(x, \hbar) = \sum_{k=0}^{\infty} \Phi^{(k)}(x) \hbar^k$$

- Questions:
  - $\hbar$ -Expansion of the correlators  $W_n$ ?
  - Definition of a spectral curve and reconstruction of correlators by topological recursion?

# TT property

## Definition

The  $\hbar$ -deformed system is said to be of Topological Type if the 4 following conditions are met

### Condition 1: Asymptotic expansion

There exists some simply connected open domains of  $\Sigma$  and an Abelian subalgebra  $\mathfrak{h}$  of  $\mathfrak{g}$ , in which the connected correlators  $\hat{W}_n(X_1, \dots, X_n)$ s with each  $X_i \in \Sigma \times \mathfrak{h}$ , have a Poincaré asymptotic  $\hbar$  expansion

$$\hat{W}_n(X_1, \dots, X_n) = \frac{\delta_{n,1}}{\hbar} \hat{W}_1^{(0)}(X_1) + \sum_{k=0}^{\infty} \hbar^k \hat{W}_n^{(k)}(X_1, \dots, X_n), \quad (4.1)$$

such that each  $\hat{W}_n^{(k)}([x_1.E_1], \dots, [x_n.E_n])$  is, at fixed  $E_i \in \mathfrak{h}$ , an algebraic symmetric  $n$ -form of  $x_1, \dots, x_n$ . In other words, **there must exist a (possibly nodal) Riemann surface  $\mathcal{S}$  independent of  $k$  and  $n$ , which is a ramified cover of  $\Sigma$ , such that the pullbacks, at fixed  $E_i \in \mathfrak{h}$ , of  $\hat{W}_n^{(k)}([x_1.E_1], \dots, [x_n.E_n])$  to  $\mathcal{S}^n$  are meromorphic symmetric  $n$ -forms**

# TT property 2

## Condition 2: Pole structure

For  $(k, n) \notin \{(0, 1), (0, 2)\}$  and any  $(E_1, \dots, E_n) \in \mathfrak{h}^n$ , the connected correlators  $\hat{W}_n^{(k)}([x_1.E_1], \dots, [x_n.E_n])$  pulled back to  $\mathcal{S}$ , **may only have poles at the ramification points of  $\mathcal{S}$**

Remark: Correlators cannot have singularities at nodal points of  $\mathcal{S}$  or at punctures (pullbacks of singularities of  $\Phi$ )

Moreover  $\hat{W}_2^{(0)}([x_1.E_1], [x_2.E_2])$  may only have a double pole along the diagonal of  $\mathcal{S} \times \mathcal{S}$  of the form  $\frac{dx_1 dx_2 \langle E_1, E_2 \rangle}{(x_1 - x_2)^2}$  but no other singularities.

# TT property 3

## Condition 3: Parity

Under the involution  $\hbar \rightarrow -\hbar$ :

$$\hat{W}_n|_{\hbar \mapsto -\hbar}([x_1 \cdot E_1], \dots, [x_n \cdot E_n]) = (-1)^n \hat{W}_n([x_1 \cdot E_1], \dots, [x_n \cdot E_n])$$

## Condition 4: Leading order

For all  $n \geq 1$ , the leading order of the series expansion in  $\hbar$  of the correlation function  $\hat{W}_n$  is at least of order  $\hbar^{n-2}$

### Theorem (Reconstruction by topological recursion)

*If the system is of Topological Type then **connected correlators**  $\hat{W}_n^{(k)}$  can be reconstructed by the topological recursion applied to the spectral curve  $(\mathcal{S}, \hat{W}_2^{(0)})$*

# Sufficient conditions for TT

- Let  $\mathfrak{h}$  be a Cartan subalgebra of  $\mathfrak{g}$  (Ex: diagonal matrices in  $\mathfrak{gl}_r(\mathbb{C})$ ).  $\Phi^{(0)}(x)$  can be generically “diagonalized” into:

$$\Phi^{(0)}(x) = \text{Adj}_{V(x)}(T'(x)) = "V(x)T'(x)V(x)^{-1}"$$

with  $V(x) \in G_x$  and  $T'(x)$  a  $\mathfrak{h}$ -valued 1-form.

- $V(x)$  and  $T'(x)$  defined up to Weyl group action (permutation of eigenvalues) and torus action (right multiplication of  $V(x)$  by constant)
- Spectral curve** satisfied by  $y = T'(x)$ :

$$P(x, y) = \det_{\rho}(y - \Phi^{(0)}(x)) \Rightarrow \text{Riemann surface } \mathcal{S}$$

- $\mathcal{S}$  comes with the projection  $x : \mathcal{S} \rightarrow \Sigma$  with some **ramification points**
- $T(x)$  can be taken as any anti-derivative of  $T'(x)$  on the universal cover  $\tilde{\Sigma}$  of  $\Sigma$  (base point will have no effect)



# Sufficient condition for $\hbar$ expansion

## Proposition (Formal WKB solution)

*Under the previous conditions, one can construct recursively a formal solution*

$$\begin{aligned} \Psi(x, \hbar) &= V(x) \left( Id + \sum_{k=0}^{\infty} \Psi^{(k)}(x) \hbar^k \right) e^{\frac{1}{\hbar} T(x)} \\ &\stackrel{\text{def}}{=} V(x) \hat{\Psi}(x, \hbar) e^{\frac{1}{\hbar} T(x)} \end{aligned}$$

*of the linear differential system.  $\hat{\Psi}(x, \hbar)$  satisfies:*

$$\hbar d\hat{\Psi} = (V^{-1}\Phi V - \hbar V^{-1}dV)\hat{\Psi} - \hat{\Psi}T'$$

Consequence:  $M(x, E) = \mathbf{Ad}_{\Psi(x)}(E)$  admits a  $\hbar$  expansion and finally correlators  $\hat{W}_n$  also admit a  $\hbar$  expansion

# Sufficient condition for pole structure

- Spectral curve:

$$P(x, y) = \det_{\rho}(y - \Phi^{(0)}(x))$$

defines an **algebraic plane curve**  $\mathcal{S}$  immersed in the total space of the cotangent bundle  $T^*\Sigma$

- Immersion may not be an embedding  $\Rightarrow$  **nodal points**.
- Condition 2 requires that correlators  $\hat{W}_n$  do not have singularities at the nodal points
- **Non trivial condition**  $\Rightarrow$  **Specific choice of**  $\Phi^{(0)}(x)$
- If Lax pair:  $\hbar\partial_t\Psi(x, t) = \mathcal{R}(x, t, \hbar)\Psi(x, t)$  the **Auxiliary curve**  $\det_{\rho}(z - \mathcal{R}^{(0)}(x, t))$  is usually an embedding  $\Rightarrow$  Condition 2 satisfied.

# Sufficient condition for parity

## Proposition

If there exists  $J \in G$  (**independent of  $x$** ) such that:

$$\rho(J)^{-1} \rho(\Phi(x; \hbar))^t \rho(J) = \rho(\Phi(x; -\hbar))$$

then the parity condition for the correlators is satisfied

## Remark

- 1 *Necessary condition? No cases without existence of  $J$  but satisfying parity condition are known*
- 2 *Interpretation of the condition?*

# Sufficient condition for leading order

- Property is **trivial for**  $\hat{W}_1$ ,  $\hat{W}_2$  **and**  $\hat{W}_3$  (under parity condition).
- Possible proof with an **insertion operator** of order  $\hbar$ :  
$$\delta_{x_{n+1}} \hat{W}_n = \hat{W}_{n+1}$$
- Alternative proof for **rank 2 systems using only loop equations** (simpler in dimension 2)
- **No general method for higher rank** (insertion operator not well-defined so far)
- Known examples: Six Painlevé cases,  $(p, 2)$  minimal models and incomplete proof with insertion operator for  $(p, q)$  models
- Proof for any integrable system with genus 0 compact spectral curve in progress

# Painlevé 4 Lax pair

- $G = Gl_2(\mathbb{C})$ ,  $\mathfrak{g} = \mathfrak{gl}_2(\mathbb{C})$ ,  $\rho = \text{Trivial rep.}$ ,  $\langle a, b \rangle = \text{Tr}(ab)$
- Natural abelian Cartan subalgebra generated by  $E_1 = \text{diag}(1, 0)$  and  $E_2 = \text{diag}(0, 1)$
- Painlevé 4 Lax pair:  $\hbar \partial_x \Psi = \Phi \Psi$  and  $\hbar \partial_t \Psi = \mathcal{R} \Psi$

$$\Phi(x, t) = \begin{pmatrix} x + t + \frac{\rho q + \theta_0}{x} & 1 - \frac{q}{x} \\ -2(\rho q + \theta_0 + \theta_\infty) + \frac{\rho(\rho q + 2\theta_0)}{x} & -\left(x + t + \frac{\rho q + \theta_0}{x}\right) \end{pmatrix}$$

$$\mathcal{R}(x, t) = \begin{pmatrix} x + q + t & 1 \\ -2(\rho q + \theta_0 + \theta_\infty) & -(x + q + t) \end{pmatrix}$$

- $\hbar$ -deformed Painlevé 4 equation:

$$\hbar^2 \ddot{q} = \frac{\hbar^2}{2q} \dot{q}^2 + 2 \left( 3q^3 + 4tq^2 + (t^2 - 2\theta_\infty + \hbar) q - \frac{\theta_0^2}{q} \right)$$

$$H_4(p, q, t) = qp^2 + 2(q^2 + tq + \theta_0)p + 2(\theta_0 + \theta_\infty)q$$

# Painlevé 4 spectral curve

- Spectral curve:

$$P(x, y) = y^2 - \frac{(x - q_0)^2 \left( x^2 + 2(q_0 + t)x + \frac{\theta_0^2}{q_0^2} \right)}{x^2}$$

- $\mathcal{S}$ : genus 0 Riemann surface with 2 ramification points, a double point  $x = q_0$  and poles at  $x \in \{0, \infty\}$ .
- Parity matrix: (found using deformed Hamiltonian structure)

$$J(t) = \begin{pmatrix} -2(pq + \theta_0 + \theta_\infty) & 0 \\ 0 & 1 \end{pmatrix} \Rightarrow J(t)\Phi(x, t; \hbar)^t J(t)^{-1} = \Phi(x, t; -\hbar)$$

- Auxiliary curve:  $z^2 = -\det \mathcal{R}_4^{(0)} = -q_0^2 \left( x^2 + 2(q_0 + t)x + \frac{\theta_0^2}{q_0^2} \right)$  is regular at  $x = q_0$  and  $x = 0$ .

# Pole structure for Painlevé 4

- $M(x.E_1) = I_2 - M(x.E_2)$  in dimension 2.

$$M^{(0)}(x.E_1, t) = \begin{pmatrix} \frac{1}{2} + \frac{\mathcal{R}_{1,1}^{(0)}(x,t)}{2\sqrt{-\det \mathcal{R}^{(0)}(x,t)}} & \frac{\mathcal{R}_{1,2}^{(0)}(x,t)}{2\sqrt{-\det \mathcal{R}^{(0)}(x,t)}} \\ \frac{\mathcal{R}_{2,1}^{(0)}(x,t)}{2\sqrt{-\det \mathcal{R}^{(0)}(x,t)}} & \frac{1}{2} - \frac{\mathcal{R}_{1,1}^{(0)}(x,t)}{2\sqrt{-\det \mathcal{R}^{(0)}(x,t)}} \end{pmatrix}$$

- Recursive system for  $M^{(k)}(x.E_1, t)$  requires to invert a  $3 \times 3$  matrix (same for all orders):

$$\det \begin{pmatrix} 0 & -\mathcal{R}_{2,1}^{(0)} & \mathcal{R}_{1,2}^{(0)} \\ -2\mathcal{R}_{1,2}^{(0)} & 2\mathcal{R}_{1,1}^{(0)} & 0 \\ \mathcal{R}_{1,1}^{(0)} & \frac{1}{2}\mathcal{R}_{2,1}^{(0)} & \frac{1}{2}\mathcal{R}_{1,2}^{(0)} \end{pmatrix} = -2\mathcal{R}_{1,2}^{(0)}(x, t) \det \mathcal{R}^{(0)}(x, t)$$

- **No singularity is introduced at the double zero**  $x = q_0$
- **Direct computation** for  $\hat{W}_2^{(0)}(x_1.E_i, x_2.E_j) = \frac{\delta_{i,j} dx_1 dx_2}{(x_1 - x_2)^2}$

# Leading order condition for Painlevé 4

- Simpler form of loop equations ( $X = x.E_1$  and  $X_j = x_j.E_1$ ,  $L_n = \{X_1, \dots, X_n\}$ ):

$$0 = \mathcal{P}_{1;n}(x; L_n) + \hat{W}_{n+2}(X, X, L_n) + 2\hat{W}_1(X)\hat{W}_{n+1}(X, L_n) + \sum_{J \subset L_n, J \neq \{\emptyset, L_n\}} \hat{W}_{1+|J|}(X, J)\hat{W}_{1+n-|J|}(X, L_n \setminus J) + \sum_{j=1}^n \frac{d}{dx_j} \frac{\hat{W}_n(X, L_n \setminus X_j) - \hat{W}_n(L_n)}{x - x_j}$$

- Analysis of the singularities of  $\mathcal{P}_{1;n}(x; L_n)$  ( $x \in \{0, \infty\}$ )

$$x \mapsto \mathcal{P}_{1;n}(x, L_n) = \frac{C_{1;n}(L_n)}{x}$$

- If leading order  $\hat{W}_n < \hbar^{n-2}$ . Recursion leads to:

$$0 = \mathcal{P}_{1;i_0}^{(n-3)}(x; L_{i_0}) + 2y(x)\hat{W}_{i_0+1}^{(n-2)}(X, L_{i_0})$$

$$\Rightarrow \hat{W}_{i_0+1}^{(n-2)}(X, L_{i_0}) = \frac{C_{1;i_0}^{(n-3)}(L_{i_0})}{2(x - q_0)\sqrt{x^2 + 2(q_0 + t)x + \frac{\theta_0^2}{q_0^2}}}$$

- Contradiction with the pole structure of  $\hat{W}_{i_0+1}^{(n-2)}(X, L_{i_0})$



# Conclusion

- General derivation of loop equations in a Lie algebra setting
- Generalization of Topological Type property and corresponding sufficient conditions
- Valid for **any reductive Lie algebra**, **any Riemann surface**  $\Sigma$  and any choice of **prime form**  $\mathcal{E}$
- Recover known results in simple cases (Painlevé, minimal models)
- May be useful for the **inverse problem**: (Spectral curve  $\mathcal{S} + \text{Top. Rec.}$ )  $\Rightarrow$  Correlators  $W_n^{(g)} \stackrel{?}{\Rightarrow}$  Differential system  $\hbar d\Psi = \Phi\Psi$  (i.e. a quantum curve)
- Application to usual Lie groups?