Isomonodromic deformations and exact WKB

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Main objectives of the talk

1. Introduce the theory of isomonodromic deformations of ($\hbar$-deformed) rational connections in $\mathfrak{gl}_2(\mathbb{C})$ that includes the Painlevé equations.
2. Show how to obtain the symplectic structure (Hamiltonians) for a specific set of Darboux coordinates.
3. Present Harnad's symplectic duality on an example and associated open problems.
4. Reverse way: Formal reconstruction via quantization of classical spectral curves in the specific example of Exact WKB reconstruction for 0-parameter solutions of the Painlevé 1 equation.

Isomonodromic deformations in $\mathfrak{gl}_2(\mathbb{C})$

History and strategy

- Isomonodromic deformations dates back to the **beginning of** 20^{th} **century**. Big names in the theory are Picard, Fuchs, Painlevé, Garnier, Okamoto, Malmquist, Schlesinger, then Sato, Jimbo, Miwa, Ueno, Lax and more recently Harnad, Hurtibise, Bertola and Boalch, Yamakawa, Woodhouse, Komyo and many others.
- Geometric point of view presented in this talk is mostly based on P. Boalch and D. Yamakawa's approach.
- Topic belongs to "*integrable systems*" at the border of geometry (differential and symplectic), PDEs and mathematical physics.
- **Literature is vast and diverse** (from very abstract geometry to big formulas or applications) and with remaining open questions.

Rational connections in $\mathfrak{gl}_2(\mathbb{C})$

Rational connections in $\mathfrak{gl}_2(\mathbb{C})$

Let $\{X_i\}_{i=1}^n$ be n distinct points in the complex plane. Take $\mathbf{r} := (r_\infty, r_1, \dots, r_n) \in (\mathbb{N} \setminus \{0\})^{n+1}$, and define

$$F_{\mathcal{R},\mathbf{r}} := \left\{ \hat{L}(\lambda) = \sum_{k=1}^{r_\infty - 1} \hat{L}^{[\infty,k]} \lambda^{k-1} + \sum_{s=1}^{n} \sum_{k=0}^{r_s - 1} \frac{\hat{L}^{[X_s,k]}}{(\lambda - X_s)^{k+1}} \text{ with } \left\{ \hat{L}^{[p,k]} \right\} \in \left(\mathfrak{gl}_2 \right)^{r-1} \right\} / \mathrm{GL}_2(\mathbb{C})$$

where $r = r_\infty + \sum_{s=1}^{n} r_s$ and $\mathrm{GL}_2(\mathbb{C})$ acts simultaneously by conjugation on all coefficients $\{\hat{L}^{[p,k]}\}_{p,k}$.

Short version

A rational function with fixed poles (including ∞) of given order with values in $\mathfrak{gl}_2(\mathbb{C})$. Global conjugation action shall be used to select a representative normalized at infinity.

Connections and gauge transformation

Connections and horizontal sections

The differential system

$$\partial_\lambda \hat{\Psi}(\lambda) = \hat{L}(\lambda)\hat{\Psi}(\lambda)$$

defines a rational connection on $\mathfrak{gl}_2(\mathbb{C})$. $\hat{\Psi}(\lambda)$ is called the horizontal section or wave matrix. $\hat{L}(\lambda)$ is called the Lax matrix.

Gauge transformations

Performing a gauge transformation $\hat{\Psi} \to G(\lambda)\hat{\Psi}$ implies that

$$\hat{L}(\lambda) \to G(\lambda)\hat{L}(\lambda)G^{-1}(\lambda) + (\partial_\lambda G)G(\lambda)^{-1}$$

Local diagonalization of the singular parts

Generic case: Local diagonalization of the singular part at each pole

Let $\hat{L}(\lambda) \in \hat{F}_{\mathcal{R},\mathbf{r}}$ the subset of $F_{\mathcal{R},\mathbf{r}}$ such that all coefficients have distinct eigenvalues (generic case). At any pole X_p or ∞ there exists a local gauge transformation $G_{X_p}(\lambda)$ locally holomorphic in λ such that $\Psi_{X_p} = G_{X_p}(\lambda)\hat{\Psi}(\lambda)$ is

$$\Psi_{X_p}(\lambda) = \Psi^{(\text{reg})}_{X_p}(\lambda)\, \text{diag}\left(\exp\left(-\sum_{k=1}^{r_p-1} \frac{t_{p^{(1)},k}}{k z_{X_p}(\lambda)^k} + t_{p^{(1)},0} \ln z_{X_p}(\lambda) \right), \exp\left(-\sum_{k=1}^{r_p-1} \frac{t_{p^{(2)},k}}{k z_{X_p}(\lambda)^k} + t_{p^{(2)},0} \ln z_{X_p}(\lambda) \right) \right)$$

with $z_{X_p}(\lambda) = (\lambda - X_p)$ (or $z_\infty(\lambda) = \lambda^{-1}$ at infinity) and $\Psi^{(\text{reg})}_{X_p}(\lambda)$ is regular at $\lambda \to X_p$. The Lax matrix has a locally diagonal singular part:

$$L_{X_p}(\lambda) = \text{diag}\left(\sum_{k=1}^{r_p-1} \frac{t_{p^{(1)},k}}{z_{X_p}(\lambda)^{k+1}} + \frac{t_{p^{(1)},0}}{z_{X_p}(\lambda)}, \sum_{k=1}^{r_p-1} \frac{t_{p^{(2)},k}}{z_{X_p}(\lambda)^{k+1}} + \frac{t_{p^{(2)},0}}{z_{X_p}(\lambda)} \right) + O(1)$$

Comments on local diagonalizations

- Local diagonalization is known as "**Birkhoff factorization**" or "formal normal solution" or "Turritin- Levelt fundamental form".
- Definition needs adaptation if the matrices are not diagonalizable (e.g. Painlevé 1 case) using $z_{X_p}(\lambda) = (\lambda - X_p)^{\frac{1}{2}}$ and holomorphic in z_{X_p} and $z_{X_p} G_{X_p}$ is locally holomorphic in z_{X_P}. Case known as "**twisted case**".
- Local diagonalizations provides a natural **set of irregular times** $\mathbf{t} := (t_{p^{(i)},k})_{p,i,k\geq 1}$ **and monodromies** $\mathbf{t}_0 := (t_{p^{(i)},0})_{p,i}$ **to parametrize the connections** in addition to the **location of poles** $(X_p)_p$.
- Singularities with $r_p = 1$ are called *Fuchsian singularities* (no irregular times).
- Construction is similar for connections in $\mathfrak{gl}_d(\mathbb{C})$ with $d \geq 2$, but many more ways to twist depending on the Jordan blocks of the singular parts.

General picture

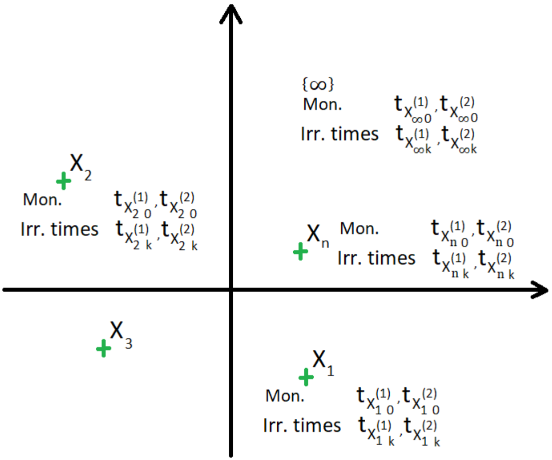


Figure: *Summary of the notation for poles, monodromies and irregular times parametrizing the family of connections*

Moduli space and symplectic manifold

Symplectic manifold

$$\hat{\mathcal{M}}_{\mathcal{R},\mathbf{r},\mathbf{t},\mathbf{t_0}} := \left\{\hat{L}(\lambda) \in \hat{F}_{\mathcal{R},\mathbf{r}} \,/\, \hat{L}(\lambda) \text{ has irregular times } \mathbf{t} \text{ and monodromies } \mathbf{t_0}\right\}$$

is a symplectic manifold of dimension

$$\dim \hat{\mathcal{M}}_{\mathcal{R},\mathbf{r},\mathbf{t},\mathbf{t}_0} = 4r - 7 - (2r-1) = 2g \quad \text{where} \quad g := r - 3$$

g is the genus of the **spectral curve defined by the algebraic equation** $\det(yI_2 - \hat{L}(\lambda)) = 0$.

Darboux coordinates

The Lax matrix $\hat{L}(\lambda)$ is completely determined by the **poles**, **irregular times**, **monodromies** and $2g$ Darboux coordinates $(q_j, p_j)_{1\leq j\leq g}$ whose evolutions relatively to the irregular times and position of poles (i.e. **isomonodromic deformations**) are Hamiltonians.

Introduction of $\hbar$

Introduction of a formal $\hbar$ parameter

One can perform a rescaling of the quantities:

$$\begin{array}{rcl} t_{\infty^{(i)},k} & \to & \hbar^{k-1} t_{\infty^{(i)},k} \,,\; \forall\, (i,k) \in [\![1,2]\!] \times [\![0, r_\infty - 1]\!], \\ t_{X_s^{(i)},k} & \to & \hbar^{-1-k} t_{X_s^{(i)},k} \,,\; \forall\, (i,s,k) \in [\![1,2]\!] \times [\![1,n]\!] \times [\![0, r_s - 1]\!], \\ X_s & \to & \hbar^{-1} X_s \,,\; \forall\, s \in [\![1,n]\!], \\ \lambda & \to & \hbar^{-1}\lambda \\ \hat{\Psi} & \to & \mathrm{diag}\left(\hbar^{-\frac{r_\infty - 3}{2}}, \hbar^{\frac{r_\infty - 3}{2}}\right)\hat{\Psi} \end{array}$$

so that the differential system reads

$$\hbar \partial_\lambda \hat{\Psi}(\lambda,\hbar) = \hat{L}(\lambda,\hbar)\hat{\Psi}(\lambda,\hbar)$$

Gauge transformations become

$$\hat{L} \to G\hat{L}G^{-1} + \hbar(\partial_\lambda G)G^{-1}$$

$\hbar$ interpolates between usual isomonodromic world ($\hbar = 1$) and isospectral world ($\hbar \to 0$).

Summary

- Construction of a ($\hbar$-deformed) rational connection (Lax matrix $\hat{L}$) in $\mathfrak{gl}_2(\mathbb{C})$ with given pole structure.
- It is parametrized by
  1. Location of poles: $(X_s)_{1\leq s\leq n}$.
  2. Irregular times $\left(t_{p^{(i)},k}\right)_{p,i,k}$ coming from the local diagonalization at each pole.
  3. Monodromies $\left(t_{p^{(i)},0}\right)_{p,i}$ coming from the local diagonalization at each pole.
- Isomonodromic deformations $\Leftrightarrow$ deformations relatively to irregular times and location of poles. **Compatible auxiliary systems**:

$$\hbar\partial_t\hat{\Psi}(\lambda,\mathbf{t};\hbar) = \hat{A}_t(\lambda,\mathbf{t};\hbar)\hat{\Psi}(\lambda,\mathbf{t};\hbar)$$

  with $\hat{A}_t(\lambda,\mathbf{t};\hbar)$ **rational in $\boldsymbol{\lambda}$ with same pole structure as** $\hat{L}$.
- Compatibility of the systems implies compatibility equations ("zero-curvature equation")

$$\hbar\partial_t\hat{L} - \hbar\partial_\lambda\hat{A}_t + \left[\hat{L},\hat{A}_t\right] = 0$$

- $\left(\hat{L},\hat{A}_t\right)$ are called **Lax pairs**.

Next steps

1. Define **suitable Darboux coordinates** $(q_i, p_i)_{i \leq g}$ and express the Lax matrix $\hat{L}$ and the auxiliary matrices $\hat{A}_t$ in terms of Darboux coordinates, irregular times and monodromies.
2. **Solve the compatibility equations** to obtain the **Hamiltonian evolutions of the Darboux coordinates**.

$$\hbar \partial_t q = \frac{\partial \mathrm{Ham}_t(\mathbf{q}, \mathbf{p}, \mathbf{t}; \hbar)}{\partial p} \ , \ \hbar \partial_t p = -\frac{\partial \mathrm{Ham}_t(\mathbf{q}, \mathbf{p}, \mathbf{t}; \hbar)}{\partial q}$$

3. Reduce the (big) deformation space to only **g non-trivial directions** to get Arnold-Liouville form of the Hamiltonian system (*symplectic reduction*).

Oper gauge and choice of Darboux coordinates

Oper gauge or companion-like gauge

Define $G(\lambda) = \begin{pmatrix} 1 & 0 \\ \hat{L}_{1,1} & \hat{L}_{1,2} \end{pmatrix}$ and $\Psi = G\hat{\Psi}$, then we have

$$\hbar \partial_\lambda \Psi = \begin{pmatrix} 0 & 1 \\ L_{2,1} & L_{2,2} \end{pmatrix} \Psi := L(\lambda)\Psi \quad \text{and } \partial_t \Psi := A_t(\lambda)\Psi$$

i.e. $\Psi_{1,1} = \hat{\Psi}_{1,1}$ and $\Psi_{1,2} = \hat{\Psi}_{1,2}$ satisfies the **quantum curve**

$$\left[\hbar^2 \frac{\partial^2}{\partial \lambda^2} - L_{2,2}\hbar \frac{\partial}{\partial \lambda} - L_{2,1}\right] \Psi_{1,j} = 0$$

Apparent singularities

We have

$$L_{2,1} = -\det \hat{L} + \partial_\lambda \hat{L}_{1,1} - \hat{L}_{1,1} \frac{\partial_\lambda \hat{L}_{1,2}}{\hat{L}_{1,2}} \ , \ L_{2,2} = \mathrm{Tr}\, \hat{L} + \frac{\partial_\lambda \hat{L}_{1,2}}{\hat{L}_{1,2}}$$

so that $L(\lambda)$ has apparent singularities at the zeros of $\hat{L}_{1,2}(\lambda)$ that we shall denote $(q_j)_{1 \leq j \leq g}$ **and take as half of the Darboux coordinates**.

Choice of Darboux coordinates

- Idea to use the oper gauge and the apparent singularities as natural Darboux coordinates dates back at least to Jimbo, Miwa, Ueno works.
- We complement the Darboux coordinates by

$$p_i := -\frac{1}{\hbar} \operatorname*{Res}_{\lambda \to q_i} L_{2,1}(\lambda) \;\; , \; \forall\, i \in [\![1, g]\!]$$

$\det(p_i I_2 - \hat{L}(q_i)) = 0 \Rightarrow (\mathbf{q_i}, \mathbf{p_i})$ **is a point on the spectral curve.**

- Oper gauge has computational advantages: only $L_{2,1}$ and $L_{2,2}$ are to determine. Compatibility equation gives half of auxiliary matrices

$$\begin{aligned}
[A_{\boldsymbol{\alpha}}(\lambda)]_{2,1} &= \hbar\partial_\lambda \left[A_{\boldsymbol{\alpha}}(\lambda)\right]_{1,1} + \left[A_{\boldsymbol{\alpha}}(\lambda)\right]_{1,2} L_{2,1}(\lambda),\\
[A_{\boldsymbol{\alpha}}(\lambda)]_{2,2} &= \hbar\partial_\lambda \left[A_{\boldsymbol{\alpha}}(\lambda)\right]_{1,2} + \left[A_{\boldsymbol{\alpha}}(\lambda)\right]_{1,1} + \left[A_{\boldsymbol{\alpha}}(\lambda)\right]_{1,2} L_{2,2}(\lambda),
\end{aligned}$$

where $\boldsymbol{\alpha} := (\alpha_{p^{(i)},k})_{p,i,k}$ describes the tangent space of isomonodromic deformations:

$$\mathcal{L}_{\boldsymbol{\alpha}} := \hbar \sum_{i=1}^{2} \sum_{k=1}^{r_\infty - 1} \alpha_{\infty^{(i)},k} \partial_{t_{\infty^{(i)},k}} + \hbar \sum_{i=1}^{2} \sum_{s=1}^{n} \sum_{k=1}^{r_s - 1} \alpha_{X_s^{(i)},k} \partial_{t_{X_s^{(i)},k}} + \hbar \sum_{s=1}^{n} \alpha_{X_s} \partial_{X_s}$$

Explicit expressions for the Hamiltonians and Lax matrices in the oper gauge

General expressions

There exist explicit expressions of the Hamiltonians, the Lax matrix and auxiliary matrices in the oper gauge in terms of poles, irregular times, monodromies and our choice of Darboux coordinates [15, 14].

- One can obtain some explicit expressions for the Lax matrix and auxiliary matrices in the initial geometric gauge by inverting the gauge transformation towards the oper gauge given before.
- Due to normalization at infinity, expressions require special attention for $r_\infty \leq 2$.
- General strategy to obtain formulas is to **solve the compatibility equations in the oper gauge** giving evolutions of $(\mathbf{q}, \mathbf{p})$. Requires substantial computations.

Expression for the Lax matrix

Expression of the Lax matrix in the oper gauge

$$L_{1,1}(\lambda) = 0 \;,\; L_{1,2}(\lambda)=1 \;,\; L_{2,2}(\lambda) = P_1(\lambda) + \sum_{j=1}^{g} \frac{\hbar}{\lambda - q_j} - \sum_{s=1}^{n} \frac{\hbar r_s}{\lambda - X_s}$$

$$L_{2,1}(\lambda) = -P_2(\lambda) + \sum_{j=0}^{r_\infty - 4} H_{\infty,j}\lambda^j + \sum_{s=1}^{n}\sum_{j=1}^{r_s} \frac{H_{X_s,j}}{(\lambda - X_s)^j} - \sum_{j=1}^{g} \frac{\hbar p_j}{\lambda - q_j} - \hbar t_{\infty^{(1)},r_\infty -1}\lambda^{r_\infty - 3}\delta_{r_\infty \geq 3}$$

with rational functions $P_1(\lambda)$ and $P_2(\lambda)$ defined by the irregular times and monodromies:

$$P_1(\lambda) = -\sum_{j=0}^{r_\infty - 2} (t_{\infty^{(1)},k+1} + t_{\infty^{(2)},k+1})\lambda^j + \sum_{s=1}^{n}\sum_{j=1}^{r_s} \frac{t_{X_s^{(1)},k-1} + t_{X_s^{(2)},k-1}}{(\lambda - X_s)^j}$$

$$P_2(\lambda) = \sum_{j=\max(0,r_\infty - 3)}^{2r_\infty - 4} P^{(2)}_{\infty,j}\lambda^j + \sum_{s=1}^{n}\sum_{j=r_s+1}^{2r_s} \frac{P^{(2)}_{X_s,j}}{(\lambda - X_s)^j}$$

$$P^{(2)}_{\infty,2r_\infty - 4 - k} = \sum_{j=0}^{k} t_{\infty^{(1)},r_\infty - 1 - j}\, t_{\infty^{(2)},r_\infty - 1 - (k-j)} \;,\; \forall\, k \in [\![0, r_\infty - 1]\!]$$

Expression for the Lax matrix 2

Expression of the coefficients $(H_{p,k})_{p,k}$

Coefficients $(H_{p,k})_{p,k}$ are called "***spectral invariants***". Define vectors $\mathbf{H}_\infty := (H_{\infty,0}, \dots H_{\infty,r_\infty-4})^t$ and $\mathbf{H}_{X_s} := (H_{X_s,1}, \dots, H_{X_s,r_s})^t$ then

$$\begin{pmatrix} (V_\infty)^t & (V_1)^t & \dots & (V_n)^t \end{pmatrix} \begin{pmatrix} \mathbf{H}_\infty \\ \mathbf{H}_{X_1} \\ \vdots \\ \mathbf{H}_{X_n} \end{pmatrix} =$$

$$\begin{pmatrix} p_1^2 - P_1(q_1)p_1 + p_1 \sum_{s=1}^{n} \frac{\hbar r_s}{q_1 - X_s} + P_2(q_1) + \hbar \sum_{i \neq 1} \frac{p_i - p_1}{q_1 - q_i} + \hbar t_{\infty^{(1)}, r_\infty - 1} q_1^{r_\infty - 3} \delta_{r_\infty \geq 3} \\ \vdots \\ \vdots \\ p_g^2 - P_1(q_g)p_g + p_g \sum_{s=1}^{n} \frac{\hbar r_s}{q_g - X_s} + P_2(q_g) + \hbar \sum_{i \neq g} \frac{p_i - p_g}{q_g - q_i} + \hbar t_{\infty^{(1)}, r_\infty - 1} q_g^{r_\infty - 3} \delta_{r_\infty \geq 3} \end{pmatrix}$$

where matrices $(V_\infty, V_1, \dots, V_n)$ are rectangular **Vandermonde matrices** with entries given by the apparent singularities. Coefficients $(H_{p,k})_{p,k}$ depend on the whole pole structure not only pole by pole.

Expression for the Lax matrix 3

Expression for the Vandermonde matrices

The Vandermonde matrices $(V_\infty, V_1, \dots, V_n)$ are given by

$$V_\infty := \begin{pmatrix} 1 & 1 & \dots & \dots & 1 \\ q_1 & q_2 & \dots & \dots & q_g \\ \vdots & & & & \vdots \\ \vdots & & & & \vdots \\ q_1^{r_\infty - 4} & q_2^{r_\infty - 4} & \dots & \dots & q_g^{r_\infty - 4} \end{pmatrix}$$

$$V_s := \begin{pmatrix} \frac{1}{q_1 - X_s} & \dots & \dots & \frac{1}{q_g - X_s} \\ \frac{1}{(q_1 - X_s)^2} & \dots & \dots & \frac{1}{(q_g - X_s)^2} \\ \vdots & & & \vdots \\ \vdots & & & \vdots \\ \frac{1}{(q_1 - X_s)^{r_s}} & \dots & \dots & \frac{1}{(q_g - X_s)^{r_s}} \end{pmatrix}, \forall s \in [\![1, n]\!]$$

Expression for the general Hamiltonian

General isomonodromic deformation

For a vector $\boldsymbol{\alpha} \in \mathbb{C}^{2g+4-n}$, define

$$\mathcal{L}_{\boldsymbol{\alpha}} := \hbar \sum_{i=1}^{2} \sum_{k=1}^{r_\infty -1} \alpha_{\infty^{(i)},k} \partial_{t_{\infty^{(i)},k}} + \hbar \sum_{i=1}^{2} \sum_{s=1}^{n} \sum_{k=1}^{r_s -1} \alpha_{X_s^{(i)},k} \partial_{t_{X_s^{(i)},k}} + \hbar \sum_{s=1}^{n} \alpha_{X_s} \partial_{X_s}$$

the general isomonodromic deformation (i.e. a general vector in the tangent space)

Hamiltonian evolutions

The Darboux coordinates $(q_j, p_j)_{1\leq j\leq g}$ have Hamiltonian evolutions:

$$\forall j \in [\![1, g]\!] \;:\; \mathcal{L}_{\boldsymbol{\alpha}}[q_j] = \frac{\partial \mathrm{Ham}^{(\boldsymbol{\alpha})}(\mathbf{q},\mathbf{p})}{\partial p_j} \text{ and } \mathcal{L}_{\boldsymbol{\alpha}}[p_j] = -\frac{\partial \mathrm{Ham}^{(\boldsymbol{\alpha})}(\mathbf{q},\mathbf{p})}{\partial q_j}$$

and the expression of the general Hamiltonian $\mathrm{Ham}^{(\boldsymbol{\alpha})}(\mathbf{q},\mathbf{p})$ is explicit.

Expression for the general Hamiltonian 2

Expression of the general Hamiltonian

For any $\boldsymbol{\alpha} \in \mathbb{C}^{2g+4-n}$ we have

$$\begin{aligned}
\mathrm{Ham}^{(\boldsymbol{\alpha})}(\mathbf{q},\mathbf{p}) \quad = \quad & \sum_{k=0}^{r_\infty-4} \nu_{\infty,k+1}^{(\boldsymbol{\alpha})} H_{\infty,k} - \sum_{s=1}^{n}\sum_{k=2}^{r_s} \nu_{X_s,k-1}^{(\boldsymbol{\alpha})} H_{X_s,k} + \sum_{s=1}^{n} \alpha_{X_s}^{(\boldsymbol{\alpha})} H_{X_s,1} \\
& -\hbar \sum_{j=1}^{g} \left[\sum_{k=0}^{r_\infty-1} c_{\infty,k}^{(\boldsymbol{\alpha})} q_j^k + \sum_{s=1}^{n}\sum_{k=1}^{r_s-1} c_{X_s,k}^{(\boldsymbol{\alpha})} (q_j - X_s)^{-k} \right] \\
& + \nu_{\infty,-1}^{(\boldsymbol{\alpha})} \sum_{s=1}^{n} \left(X_s H_{X_s,1} + H_{X_s,2}\delta_{r_s\geq 2} \right) + \nu_{\infty,0}^{(\boldsymbol{\alpha})} \sum_{s=1}^{n} H_{X_s,1} \\
& - \delta_{r_\infty\in\{1,2\}} \left(\sum_{s=1}^{n} H_{X_s,1} - \hbar \sum_{j=1}^{g} p_j \right) \nu_{\infty,0}^{(\boldsymbol{\alpha})} \\
& - \delta_{r_\infty=1} \left(\sum_{s=1}^{n} X_s H_{X_s,1} + \sum_{s=1}^{n} H_{X_s,2}\delta_{r_s\geq 2} - \hbar \sum_{j=1}^{g} q_j p_j \right) \nu_{\infty,-1}^{(\boldsymbol{\alpha})} \\
& - \hbar \nu_{\infty,0}^{(\boldsymbol{\alpha})} \sum_{j=1}^{g} p_j - \hbar \nu_{\infty,-1}^{(\boldsymbol{\alpha})} \sum_{j=1}^{g} q_j p_j,
\end{aligned}$$

Expression for the general Hamiltonian 3

Expression of the coefficients $(\nu_{p,k}^{(\boldsymbol{\alpha})})_{p,k}$

Coefficients $(\nu_{p,k}^{(\boldsymbol{\alpha})})_{p,k}$ are independent of Darboux coordinates and are given by some time-dependent linear combinations of the vector of deformation $\boldsymbol{\alpha}$:

$$\forall\, s \in [\![1,n]\!] \,:\, \nu_{X_s,0}^{(\boldsymbol{\alpha})} \;=\; -\alpha_{X_s} \text{ and } M_s \begin{pmatrix} \nu_{X_s,1}^{(\boldsymbol{\alpha})} \\ \vdots \\ \vdots \\ \nu_{X_s,r_s-1}^{(\boldsymbol{\alpha})} \end{pmatrix} = \begin{pmatrix} -\frac{\alpha_{X_s^{(1)},r_s-1}-\alpha_{X_s^{(2)},r_s-1}}{r_s-1} \\ \vdots \\ \vdots \\ -\frac{\alpha_{X_s^{(1)},1}-\alpha_{X_s^{(2)},1}}{1} \end{pmatrix}$$

$$M_\infty \begin{pmatrix} \nu_{\infty,-1}^{(\boldsymbol{\alpha})} \\ \nu_{\infty,0}^{(\boldsymbol{\alpha})} \\ \vdots \\ \nu_{\infty,r_\infty-3}^{(\boldsymbol{\alpha})} \end{pmatrix} = \begin{pmatrix} \frac{\alpha_{\infty^{(1)},r_\infty-1}-\alpha_{\infty^{(2)},r_\infty-1}}{r_\infty-1} \\ \frac{\alpha_{\infty^{(1)},r_\infty-2}-\alpha_{\infty^{(2)},r_\infty-2}}{r_\infty-2} \\ \vdots \\ \frac{\alpha_{\infty^{(1)},1}-\alpha_{\infty^{(2)},1}}{1} \end{pmatrix}$$

where $(M_\infty, M_1, \dots, M_n)$ are **lower triangular Toeplitz matrices** with coefficients given by irregular times at each pole.

Expression for the general Hamiltonian 4

Expression of the lower triangular Toeplitz matrices $(M_\infty, M_1, \dots, M_n)$

$$M_s := \begin{pmatrix} (t_{X_s^{(1)},r_s-1} - t_{X_s^{(2)},r_s-1}) & 0 & \dots & \dots & 0 \\ (t_{X_s^{(1)},r_s-2} - t_{X_s^{(2)},r_s-2}) & (t_{X_s^{(1)},r_s-1} - t_{X_s^{(2)},r_s-1}) & 0 & & \vdots \\ \vdots & \ddots & \ddots \quad \ddots & & \vdots \\ \vdots & \ddots & \ddots \quad \ddots & 0 & \vdots \\ (t_{X_s^{(1)},2} - t_{X_s^{(2)},2}) & \ddots & \ddots \quad \ddots & (t_{X_s^{(1)},r_s-1} - t_{X_s^{(2)},r_s-1}) & 0 \\ (t_{X_s^{(1)},1} - t_{X_s^{(2)},1}) & (t_{X_s^{(1)},2} - t_{X_s^{(2)},2}) & \dots & (t_{X_s^{(1)},r_s-2} - t_{X_s^{(2)},r_s-2}) & (t_{X_s^{(1)},r_s-1} - t_{X_s^{(2)},r_s-1}) \end{pmatrix}$$

$$M_\infty := \begin{pmatrix} (t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1}) & 0 \quad \dots & \dots & 0 \\ \vdots & \ddots \quad \ddots & & \vdots \\ \vdots & \ddots & 0 & 0 \\ (t_{\infty^{(1)},2} - t_{\infty^{(2)},2}) & \dots & (t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1}) & 0 \\ (t_{\infty^{(1)},1} - t_{\infty^{(2)},1}) & \dots & (t_{\infty^{(1)},r_\infty-2} - t_{\infty^{(2)},r_\infty-2}) & (t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1}) \end{pmatrix}$$

Properties induced by the explicit expressions

- Expressions are rational functions of Darboux coordinates, irregular times and location of poles ⇒ "There exists a birational map between the symplectic Ehresmann connection and the Jimbo-Miwa-Ueno/Boalch symplectic isomonodromy connection"
- Roughly: Hamiltonians are time-dependent linear combinations (coefficients $\nu_{p,k}^{(\boldsymbol{\alpha})}$) of the spectral invariants $H_{p,k}$ (independent of the deformation).
- Increasing the order at a pole is equivalent to increase the size of Toeplitz matrix.
- Fuchsian singularities provide only $-\alpha_{X_s} H_{X_s,1}$ in the Hamiltonian ⇒ simpler formulas as known from Schlesinger.
- Many directions in the tangent space (specific choice of $\boldsymbol{\alpha}$) gives trivial Hamiltonian evolutions ⇒ Existence of a **symplectic reduction** to obtain Arnold-Liouville form (i.e. same number of Darboux coordinates as non-trivial deformation parameters).

Shifted Darboux coordinates

Shifted Darboux coordinates and trivial/non-trivial times for $r_\infty \geq 3$

Define $\check{\mathbf{q}}_{\mathbf{j}} := \mathbf{T_2 q_j + T_1}$, $\check{\mathbf{p}}_{\mathbf{j}} := \mathbf{T_2^{-1}}\left(\mathbf{p_j} - \frac{\mathbf{1}}{\mathbf{2}}\mathbf{P_1(q_j)}\right)$

$$T_1 := \frac{t_{\infty^{(1)},r_\infty-2} - t_{\infty^{(2)},r_\infty-2}}{2^{\frac{1}{r_\infty-1}}(r_\infty-2)(t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1})^{\frac{r_\infty-2}{r_\infty-1}}} \ , \ T_2 := \left(\frac{t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1}}{2}\right)^{\frac{1}{r_\infty-1}}$$

Define also:

$$\begin{aligned}
T_{\infty,k} &= t_{\infty^{(1)},k} + t_{\infty^{(2)},k} \ , \ T_{X_s,k} = t_{X_s^{(1)},k} + t_{X_s^{(2)},k} \\
\tau_{\infty,j} &= 2^{\frac{j}{r_\infty-1}}\Bigg[\sum_{i=0}^{r_\infty-j-3} \frac{(-1)^i(j+i-1)!}{i!(j-1)!(r_\infty-2)^i} \frac{(t_{\infty^{(1)},r_\infty-2} - t_{\infty^{(2)},r_\infty-2})^i(t_{\infty^{(1)},j+i} - t_{\infty^{(2)},j+i})}{(t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1})^{\frac{i(r_\infty-1)+j}{r_\infty-1}}} \\
&\quad + \frac{(-1)^{r_\infty-j-2}(r_\infty-3)!}{(r_\infty-1-j)(r_\infty-j-3)!(j-1)!(r_\infty-2)^{r_\infty-j-2}} \frac{(t_{\infty^{(1)},r_\infty-2} - t_{\infty^{(2)},r_\infty-2})^{r_\infty-1-j}}{(t_{\infty^{(1)},r_\infty-1} - t_{\infty^{(2)},r_\infty-1})^{\frac{(r_\infty-2)(r_\infty-1-j)}{r_\infty-1}}}\Bigg] \\
\tau_{X_s,k} &= (t_{X_s^{(1)},k} - t_{X_s^{(2)},k})T_2^k \ , \ \forall\, k \in [\![1, r_s-1]\!] \\
\tilde{X}_s &= T_2 X_s + T_1
\end{aligned}$$

Properties of the symplectic decomposition

- One-to-one map between $(t_{p,k}, X_s) \leftrightarrow (T_1, T_2, T_{p,k}, \tau_{p,k}, \tilde{X}_s)$.
- $(T_1, T_2, T_{p,k})$ are trivial times, i.e. $\partial_T \check{q}_j = \partial_T \check{p}_j = 0$.
- Shifted Darboux coordinates $(\check{q}_j, \check{p}_j)$ are independent of the trivial times $\Rightarrow$ only depend on non-trivial times $(\tilde{X}_s, \tau_{p,j})$
- The Hamiltonian evolutions of $(\check{q}_j, \check{p}_j)$ only depend on non-trivial times. Non-trivial directions gives $c_{\infty,k}^{(\boldsymbol{\alpha})} = 0$ and other simplifications:

$$\mathrm{Ham}^{(\boldsymbol{\alpha}_\tau)}(\check{\mathbf{q}}, \check{\mathbf{p}}) = \sum_{k=0}^{r_\infty - 4} \nu_{\infty,k+1}^{(\boldsymbol{\alpha}_\tau)} H_{\infty,k} - \sum_{s=1}^{n} \sum_{k=2}^{r_s} \nu_{X_s,k-1}^{(\boldsymbol{\alpha}_\tau)} H_{X_s,k} + \sum_{s=1}^{n} \alpha_{X_s}^{(\boldsymbol{\alpha}_\tau)} H_{X_s,1}$$

- Canonical choice is to take $T_2 = 1,\ T_1 = 0,\ T_{p,k} = 0$ so that $(q_j, p_j) = (\check{q}_j, \check{p}_j)$
- Canonical choice **kills the trace** $(T_{p,k} = 0 \Leftrightarrow P_1 = 0)$ of $\hat{L}(\lambda)$ and the action of **Möbius transformations** $\lambda \to \frac{a\lambda+b}{c\lambda+d}$

Properties of the symplectic decomposition 2

Reduction of the symplectic two-form

The symplectic two-form Ω characterizing the symplectic structure reduces:

$$\begin{aligned}
\Omega \quad := \quad & \hbar \sum_{j=1}^{g} dq_j \wedge dp_j - \sum_{s=1}^{n} \sum_{i=1}^{2} \sum_{k=1}^{r_s-1} dt_{X_s^{(i)},k} \wedge d\mathrm{Ham}^{(\mathbf{e}_{X_s^{(i)},k})} \\
& - \sum_{i=1}^{2} \sum_{k=1}^{r_\infty-1} dt_{\infty^{(i)},k} \wedge d\mathrm{Ham}^{(\mathbf{e}_{\infty^{(i)},k})} - \sum_{s=1}^{n} dX_s \wedge d\,\mathrm{Ham}^{(\mathbf{e}_{X_s})} \\
= \quad & \hbar \sum_{j=1}^{g} d\check{q}_j \wedge d\check{p}_j - \sum_{\tau \in \mathcal{T}_{\text{non triv.}}} d\tau \wedge d\mathrm{Ham}^{(\alpha_\tau)}
\end{aligned}$$

where $\mathcal{T}_{\text{non triv.}}$ is the set of non-trivial times.

- Provides **Arnold-Liouville form**
- $\mathfrak{gl}_2 \to \mathfrak{sl}_2$ reduction was already known geometrically
- Möbius reduction also known: fixes either location of 3 poles (P6) or one pole and the most singular coefficients (P2)

Examples from direct application of the general formulas

Examples:

- $n=3$ with $r_\infty = r_1 = r_2 = r_3 = 1$ gives Painlevé 6 in Jimbo-Miwa form after canonical reduction
- $n=2$ with $r_\infty = 1$, $r_1 = 1$ and $r_2 = 2$: Painlevé 5 in Jimbo-Miwa form after canonical reduction
- $n=1$ with $r_\infty = 1$ and $r_1 = 3$. Painlevé 4 case. To get Jimbo-Miwa case, another choice of canonical trivial times is necessary
- $n=1$ with $r_\infty = 2$ and $r_1 = 1$: Painlevé 3 case in Jimbo-Miwa form after canonical reduction
- $n=0$ with $r_\infty = 4$: Painlevé 2 case in Jimbo-Miwa form after canonical reduction
- $n=0$ arbitrary r_∞: Full Painlevé 2 hierarchy ($r_\infty = 5$ already known in the literature by Chiba)

Twisted cases and Painlevé 1 hierarchy

- Similar results available for the **twisted case** (pole=ramification point) in [14]
- Also gives rise to a symplectic reduction and Arnold-Liouville form
- Includes Painlevé 1 case and the full Painlevé 1 hierarchy
- Birkhoff factorization is different but in the end Hamiltonian formulas and Lax matrices have very similar form to the non-twisted cases (lower triangular Toeplitz matrices, Vandermonde matrices, symplectic reduction, etc.)
- Cover all possible cases arising in $\mathfrak{gl}_2(\mathbb{C})$
- Explicit formulas enables direct link with **isospectral coordinates** developed by the Montréal school

Isospectral approach in a nutshell

Isospectral approach

- Isospectral approach is **to look for "isospectral coordinates" $(\mathbf{u}, \mathbf{v})$ for which isomonodromic deformations equal isospectral deformations**
- Isospectral condition is equivalent to $\Leftrightarrow \; \delta_{\mathbf{t}}^{(\boldsymbol{\alpha})}[\hat{L}(\lambda)] = \partial_\lambda \hat{A}_{\boldsymbol{\alpha}}(\lambda)$ (δ_t: only explicit derivative relatively to a time so no effect on isospectral Darboux coordinates)
- In these isospectral coordinates, **Hamiltonians $\mathrm{Ham}_{t_{p,k}}(\mathbf{u}, \mathbf{v})$ are equal to isospectral invariants $I_{p,k}$ easily obtained by expansion of** $\det \hat{L}$ **at each pole**
- Isospectral coordinates always exist (general result in $\mathfrak{sl}_d$ [5]) but general construction is not known

Link between both approaches in the $\mathfrak{sl}_2$ case

Strategy [13]

1. Change of Darboux coordinates $(q_j, p_j) \leftrightarrow (\mathbf{Q}, \mathbf{R})$ to get

$$
\begin{aligned}
\hat{L}_{1,1}(\lambda) &= \sum_{s=1}^{n}\sum_{k=1}^{r_s} \frac{R_{X_s,k}}{(\lambda - X_s)^k} - t_{\infty,r_\infty-1}\delta_{r_\infty\geq 2}\lambda^{r_\infty-2} \\
&\quad - t_{\infty,r_\infty-2}\delta_{r_\infty\geq 3}\lambda^{r_\infty-3} + \sum_{k=0}^{r_\infty-4} R_{\infty,k}\lambda^k \\
\hat{L}_{1,2}(\lambda) &= \sum_{s=1}^{n}\sum_{k=1}^{r_s} \frac{Q_{X_s,k}}{(\lambda - X_s)^k} + \sum_{k=0}^{r_\infty-4} Q_{\infty,k}\lambda^k + \omega\delta_{r_\infty\geq 3}\lambda^{r_\infty-3}
\end{aligned}
$$

2. Change of Darboux coordinates is time-independent but not symplectic $\Rightarrow$ Derivation of Hamiltonians of $(\mathbf{Q}, \mathbf{R})$ is difficult but possible
3. Relate coordinates $(\mathbf{Q}, \mathbf{R})$ to isospectral coordinates $(\mathbf{u}, \mathbf{v})$ $\Leftrightarrow$ Solving explicit differential systems

Differential systems to solve

For any $s \in [\![1, n]\!]$, the relation between **u** and **Q** is given by

$$\begin{pmatrix} t_{X_s,r_s-1} & 0 & \dots & 0 \\ t_{X_s,r_s-2} & t_{X_s,r_s-1} & & 0 \\ \vdots & \ddots & \ddots & \vdots \\ t_{X_s,1} & \dots & t_{X_s,r_s-2} & t_{X_s,r_s-1} \end{pmatrix} \begin{pmatrix} \frac{1}{r_s-1} & 0 & \dots & 0 \\ 0 & \ddots & & 0 \\ \vdots & & \ddots & 0 \\ 0 & \dots & 0 & \frac{1}{1} \end{pmatrix} \begin{pmatrix} \delta_{t_{X_s,r_s-1}}[Q_{X_s,r_s}] & \dots & \delta_{t_{X_s,1}}[Q_{X_s,r_s}] \\ \vdots & \vdots & \vdots \\ \delta_{t_{X_s,r_s-1}}[Q_{X_s,2}] & \dots & \delta_{t_{X_s,1}}[Q_{X_s,2}] \end{pmatrix}$$

$$= \begin{pmatrix} Q_{X_s,r_s} & 0 & \dots & & \dots & 0 \\ Q_{X_s,r_s-1} & Q_{X_s,r_s} & 0 & & & \vdots \\ \vdots & \ddots & \ddots & \ddots & & \vdots \\ \vdots & \ddots & \ddots & \ddots & 0 & \vdots \\ Q_{X_s,3} & \ddots & \ddots & \ddots & Q_{X_s,r_s} & 0 \\ Q_{X_s,2} & Q_{X_s,3} & \dots & & Q_{X_s,r_s-1} & Q_{X_s,r_s} \end{pmatrix} \begin{pmatrix} \frac{1}{r_s-1} & 0 & \dots & 0 \\ 0 & \ddots & & 0 \\ \vdots & & \ddots & 0 \\ 0 & \dots & 0 & \frac{1}{1} \end{pmatrix}$$

Similar differential systems at ∞ and between $\mathbf{R} \leftrightarrow \mathbf{v}$

Partial expressions for the solutions

Solutions of the former differential system are of the form:

$$\begin{pmatrix} Q_{X_s,r_s} \\ Q_{X_s,r_s-1} \\ \vdots \\ \vdots \\ Q_{X_s,2} \end{pmatrix} = \begin{pmatrix} f^{(X_s)}_{1,1}(t_{X_s,r_s-1}) & 0 & \dots & \dots & 0 \\ f^{(X_s)}_{2,1}(t_{X_s,r_s-2}, t_{X_s,r_s-1}) & f^{(X_s)}_{2,2}(t_{X_s,r_s-1}) & 0 & & \vdots \\ \vdots & & \ddots & \ddots & \vdots \\ f^{(X_s)}_{r_s-2,1}(t_{X_s,2}, \dots, t_{X_s,r_s-1}) & \dots & \dots & f^{(X_s)}_{r_s-2,r_s-1}(t_{X_s,r_s-1}) & 0 \\ f^{(X_s)}_{r_s-1,1}(t_{X_s,1}, \dots, t_{X_s,r_s-1}) & \dots & & \dots & f^{(X_s)}_{r_s-1,r_s-1}(t_{X_s,r_s-1}) \end{pmatrix} \begin{pmatrix} u_{X_s,r_s} \\ u_{X_s,r_s-1} \\ \vdots \\ \vdots \\ u_{X_s,2} \end{pmatrix}$$

with

$$\begin{aligned} f^{(X_s)}_{j,j}(t_{X_s,r_s-1}) &= (t_{X_s,r_s-1})^{\frac{r_s-j}{r_s-1}} \ , \ \forall j \in [\![1, r_s-1]\!] \\ f^{(X_s)}_{j+1,j}(t_{X_s,r_s-2}, t_{X_s,r_s-1}) &= \frac{r_s-j-1}{r_s-2}(t_{X_s,r_s-1})^{\frac{1-j}{r_s-1}} t_{X_s,r_s-2} \ , \ \forall j \in [\![1, r_s-2]\!] \\ f^{(X_s)}_{j,1}(t_{X_s,r_s-j}, \dots, t_{X_s,r_s-1}) &= t_{X_s,r_s-j} \ , \ \forall j \in [\![1, r_s-1]\!] \end{aligned}$$

Functions $(f^{(X_s)}_{i,j})_{i,j}$ are easily computable for low values of r_s but not general formulas for arbitrary r_s so far...

Duality in isomonodromic deformations

General conjectures associated to duality

General conjectures associated to duality

- Take isomonodromic deformations associated to an arbitrary meromorphic connection $\hat{L}(\lambda) \in \mathfrak{gl}_d(\mathbb{C})$ and define $P(\lambda, y) = \det(yI_d - \hat{L}(\lambda))$ as the spectral curve of $\hat{L}(\lambda)$.
- **Exchange $\lambda \leftrightarrow y$ to define the dual spectral curve** $P_{\textbf{dual}}(\lambda, y) = \det(\lambda I_d - \hat{L}(y))$. Same genus as the initial one. It is associated to a **dual meromorphic connection** $\hat{L}_{\textbf{dual}}(\lambda) \in \mathfrak{gl}_{d'}(\mathbb{C})$ that also admits isomonodromic deformations.
- Identification of the spectral curves provides identification of rank, poles, irregular times and monodromies.
- Up to this identification, **Hamiltonians are identical on both sides before or after symplectic reduction**.
- The **symplectic two-forms are identical**: $\Omega = \Omega_{\text{dual}}$
- **JMU one-forms are identical**: $\omega_{\text{JMU}} = \omega_{\text{JMU,dual}}$.
- The associated Hermitian random matrix integrals can also be identified. **JMU τ-functions** are equal up to normalization.

State of the art

- Duality is often called "$x - y$ **duality**" because of the exchange of parameters in the spectral curve
- First observed on a special case by J. Harnad [9] in 1993 whence the historical name "**Harnad's duality**"
- Several low order examples done case by case [1, 3, 4] using Hermitian matrix integrals
- Other examples dealt by P. Boalch [7] and N.M.J. Woodhouse [20]
- Several other cases done using *Middle convolution* approach [6, 21]
- So far no general proof exists
- Particularly interesting cases are when $d' \neq d$, i.e. both sides provide **connections with different ranks**.

Our contribution to duality [2]

- Advantage of explicit formulas is to **check duality by brutal force**
- Dual side (letter s instead of t for times and monodromies): subcase of Painlevé 4 where one of the monodromy at X_1 is vanishing: $s_{X_1^{(1)},0}s_{X_1^{(2)},0} = 0$. Former general formulas apply directly
- Initial side is a rank 3 case with only one pole at infinity ($n = 0$) of order $r_\infty = 3$. Requires similar derivation of all formulas. Taken in the "duality gauge" such that

$$\hat{L}_d(\lambda) = \mathrm{diag}(t_{\infty^{(1)},2} - t_{\infty^{(2)},2}, 0, t_{\infty^{(3)},2} - t_{\infty^{(2)},2}) + O(1)$$

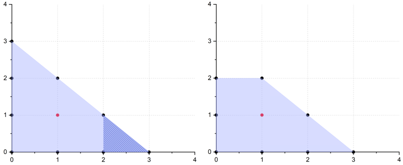
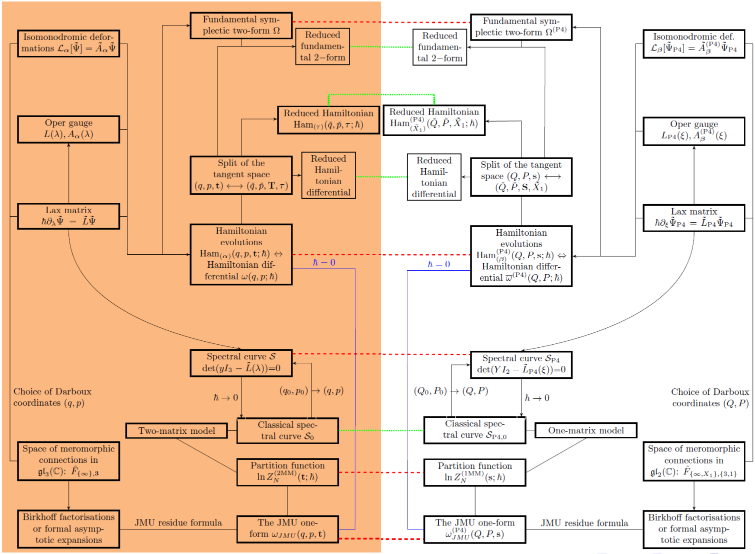


Figure: *Left: Newton polygons of $\mathcal{S}_d$ (light blue) or $\mathcal{S}$ (light and dark blue). Right: Newton polygon of $\mathcal{S}_{P4}$ under the constraint* $s_{X_1^{(1)},0}s_{X_1^{(2)},0} = 0$

Duality at different levels



Quantization and reverse way

General idea

- Use the formal $\hbar$ parameter to define formal power series/transseries in $\hbar \to 0$ for Darboux coordinates and formal WKB series/transseries for wave matrix $\hat{\Psi}$.
- Solve **recursively** the formal power series/transseries
- Find a way to resum formal power series/transseries to get analytic quantities for Darboux coordinates and wave matrix (Laplace Borel resummation or other ways)
- Take $\hbar = 1$ if the analytic continuation can reach this point.
- Many interesting features in enumerative geometry and mathematical physics
- Situation is much simpler when the spectral curve is of genus 0 (no need for transseries)
- Formal recursive part can be dealt with Topological Recursion (TR) of Chekhov-Eynard-Orantin
- Going from formal to analytic rigorously is still hard

Lax system and Painlevé 1 equation

Painlevé 1 Lax system

The Painlevé 1 system correspond to $n = 0$ and a twisted singularity at infinity $r_\infty = 4$ (genus $g = 1$ case). The $\hbar$-deformed Lax matrices are

$$\hat{L}(\lambda) := \begin{pmatrix} p & 4(\lambda - q) \\ \lambda^2 + q\lambda + q^2 + \frac{1}{2}t & -p \end{pmatrix}$$
$$\hat{A}(\lambda) := \frac{1}{2}\begin{pmatrix} 0 & 4 \\ \lambda + 2q & 0 \end{pmatrix}$$

The compatibility implies the Painlevé 1 Hamiltonian system

$$\begin{cases} \hbar\frac{\partial}{\partial t}q = p = \hbar\frac{\partial}{\partial p}\mathrm{Ham}(q,p;t), \\ \hbar\frac{\partial}{\partial t}p = 6q^2 + t = -\hbar\frac{\partial}{\partial q}\mathrm{Ham}(q,p;t), \end{cases}$$

with Hamiltonian $\mathrm{Ham}(q,p;t) = \frac{1}{2}p^2 - 2q^3 - tq$. $q(t)$ satisfies P1:

$$\hbar^2\frac{\partial^2}{\partial t^2}q = 6q^2 + t$$

0-parameter solutions of the Painlevé 1 equation

0-parameter solutions

We look for formal 0-parameter solutions (also known as tri-tronquée solutions) of Painlevé 1 equation:

$$\hat{q}(t;\hbar) = \sum_{k=0}^{\infty} q_k(t)\hbar^k \;\Rightarrow\; \hat{p}(t;\hbar) = \sum_{k=0}^{\infty} p_k(t)\hbar^k$$

It implies formal $\hbar$ power series for the Lax matrices

$$\hat{L}(\lambda,t;\hbar) = \sum_{k=0}^{\infty} \hat{L}_k(\lambda,t)\hbar^k \;,\; \hat{A}(\lambda,t;\hbar) = \sum_{k=0}^{\infty} \hat{A}_k(\lambda,t)\hbar^k$$

It implies formal WKB expansion for $\hat{\Psi}$:

$$\hat{\Psi}(\lambda,t;\hbar) = \exp\left(\sum_{k=-1}^{\infty} \Psi_k(\lambda,t)\hbar^k\right)$$

Degenerate genus 0 family of classical spectral curve

- Leading order: $q_0(t) = \left(-\frac{t}{6}\right)^{\frac{1}{2}}$ and $p_0 = 0$
- The classical spectral curve is defined as

$$\mathcal{S}_0 = \{(\lambda, y) \;\det(yI_2 - \hat{L}_0(\lambda, t)) = 0 = \lim_{\hbar \to 0} \det(yI_2 - \hat{L}(\lambda, t))\}$$

- It gives a family (time-dependent) of singular hyperelliptic genus 0 curves:

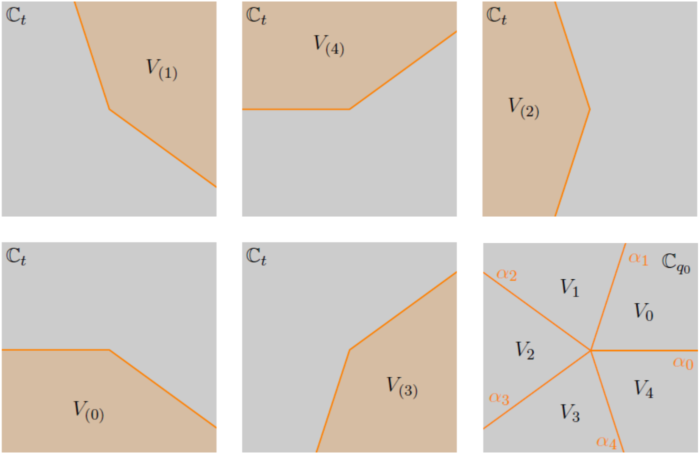
$$y^2 = 4(x - q_0(t))^2(x + 2q_0(t))$$

- We can apply TR to it so that coefficients of formal WKB expansion are given by integrals of Eynard-Orantin differentials [11]
- Computation of formal coefficients $(q_k(t))_{k\geq 1}$ and $(\Psi_k(\lambda, t))_{k\geq -1}$ by induction $\Rightarrow$ divergent but Gevrey 1-series

Borel-resummation in the t-plane

- Works of N. Nikolaev providing mathematically rigorous Laplace-Borel resummation both in for $\hat{q}(t;\hbar)$ and $\Psi(\lambda, t; \hbar)$. (See [16, 17, 18]) in λ for fixed t
- Results already conjectured and used by mathematical physicists
- Natural coordinate is $q_0 \in \mathbb{C}$ rather than t ($q_0(t) = \left(-\frac{t}{6}\right)^{\frac{1}{2}}$) to avoid square root branch.
- Existence of 5 sectors in the q_0-plane

Stokes sectors in the t or q_0-plane



Borel resummation theorems for $q(t;\hbar)$

Existence of uniqueness of 0-parameter solutions from Borel resummation

Choose a phase $\theta \in \mathbb{R}/2\pi\mathbb{Z}$ and a Stokes sector $V_{(k)}$ in the t-plane. Define

$$\mathbb{H}_\theta := \left\{ re^{i\vartheta} \;\middle|\; r > 0 \quad \text{and} \quad \vartheta \in \left(\theta - \frac{\pi}{2}, \theta + \frac{\pi}{2}\right) \right\}$$

Then, there is a domain $\mathbb{V}_{(k)} \subset V_{(k)} \times \mathbb{H}_\theta$ such that the Painlevé 1 equation has a unique holomorphic solution $q_{(k)}$ on $\mathbb{V}_{(k)}$ which admits an asymptotic expansion of factorial type:

$$q_{(k)}(t,\hbar) \sim \hat{q}_{(k)}(t,\hbar) \qquad \text{as } \hbar \to 0 \text{ unif. along } \left(\theta - \frac{\pi}{2}, \theta + \frac{\pi}{2}\right),$$

locally uniformly for all $t \in V_{(k)}$.

Remark

The domain $\mathbb{V}_{(k)}$ satisfies that every point $t_0 \in V_{(k)}$ has a neighborhood $V \subset V_{(k)}$ such that there is a sector $U \subset \mathbb{H}_\theta$ with opening $\left(\theta - \frac{\pi}{2}, \theta + \frac{\pi}{2}\right)$ with the property that $V \times U \subset \mathbb{V}_{(k)}$.

Towards Exact WKB wave matrices: Step 1 Stokes lines

- Insert $q_{(k)}$ in the Lax matrix to have a well defined analytic Lax matrix admitting a formal power series expansion in $\hbar$
- Solve recursively the formal problem (careful on compatibility). In particular no singularity for coefficients at the double point $\lambda = q_0$ (See also Topological Type Property)
- Exact WKB resummation implies to avoid **Stokes curves** defining the **Stokes graph** (or "spectral network") defined by

$$\text{Im}\Big(\Phi(\lambda) - \Phi(-2q_0)\Big) = 0 \qquad \text{and} \qquad \text{Im}\Big(\Phi(\lambda) - \Phi(q_0)\Big) = 0$$

where $y^2 = 4(\lambda - q_0)^2(\lambda + 2q_0)$ is the classical spectral curve and

$$\Phi(\lambda) := e^{-i\theta} \int^{\lambda} y dx = e^{-i\theta} \left(\tfrac{4}{5}(\lambda - 3q_0)(\lambda + 2q_0)^{\frac{3}{2}}\right)$$

- Corresponds to Stokes trajectories ending at the ramification point $-2q_0$ or the double point q_0
- Stokes graph defines Stokes sectors.
- Critical Stokes graphs only when t belongs to a Stokes line in the t-plane.

Example of Stokes graphs

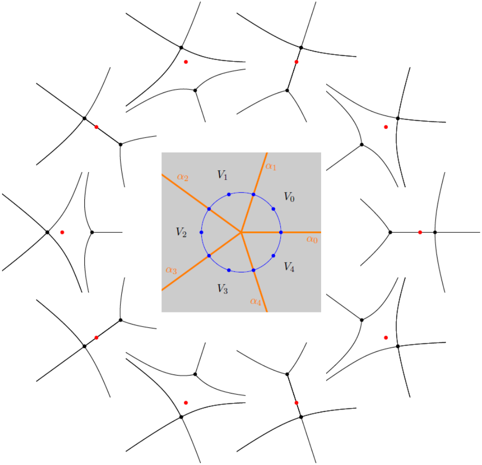


Figure: Stokes graphs in the λ-plane for $\theta = 0$ and various values of q_0

Stokes regions in the λ-plane for non-critical configurations

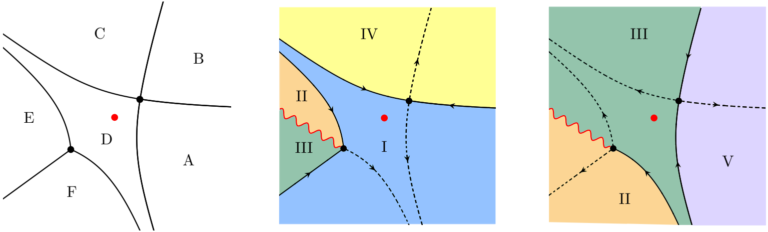


Figure: Labelling convention for the Stokes regions in the λ-plane (left) and the Stokes cells in the classical spectral curve (middle and right).

Step 2: Exact WKB wave matrices

Existence and uniqueness in each Stokes sector (work in progress)

Fix a phase $\theta \in \mathbb{R}/2\pi\mathbb{Z}$. Select $t \in \mathbb{C}$ in a Stokes sector $V := V_{(k)}$ and associated holomorphic $q_{(k)}$.

Let $\hat{\Psi}$ be a formal WKB wave matrix of the formal $\hbar$-deformed Painlevé 1 system.

Select a t-dependent Stokes region $U \subset \mathbb{C}_\lambda$.

Then, there is a canonical WKB wave matrix Ψ over U. Namely, there is a domain $\mathbb{U} \subset U \times \mathbb{H}_\theta$ such that the $\hbar$-deformed Painlevé 1 system has a **unique holomorphic fundamental solution Ψ on** $\mathbb{U}$ with the property that

$$\Psi(\lambda, t, \hbar) \sim \hat{\Psi}(\lambda, t, \hbar) \qquad \text{as } \hbar \to 0 \text{ unif. along } \left(\theta - \frac{\pi}{2}, \theta + \frac{\pi}{2}\right)$$

of factorial/WKB type, locally uniformly for all $\lambda \in U$.

Specifically, Ψ is the Borel resummation of $\hat{\Psi}$ with phase θ, locally uniformly for all $\lambda \in U$.

Stokes phenomenon and jump matrices

- **Previous theorem defines** $(\Psi_A, \ldots, \Psi_F)$ **that are solutions to the** $\hbar$**-deformed P1 system**.
- Each solution can be analytically continued and is holomorphic in the full $\mathbb{C}_\lambda$ plane (ODE has no finite singularity)
- The factorial/WKB property is only valid in the Stokes sector indexing the wave matrix
- Lax system is linear $\Rightarrow$ existence of **Stokes matrices** $\Psi_A = \Psi_B S_{AB}$ etc. Always time-independent.
- On the spectral curve one scalar solution does not jump $\Rightarrow$ $S_{UU'}$ is lower or upper triangular matrices for contiguous Stokes sectors.
- Upon proper normalization of the columns we get Stokes matrices of the form

$$S_{U,U'} = \begin{pmatrix} 1 & \star \\ 0 & 1 \end{pmatrix} \text{ or } S_{U,U'} = \begin{pmatrix} 1 & 0 \\ \star & 1 \end{pmatrix}$$

  for contiguous Stokes region U and U'.
- Branchcut (exchange sheets) $\Rightarrow$ Stokes matrix $\begin{pmatrix} 0 & -\alpha \\ \alpha^{-1} & 0 \end{pmatrix}$

Stokes matrices version 1

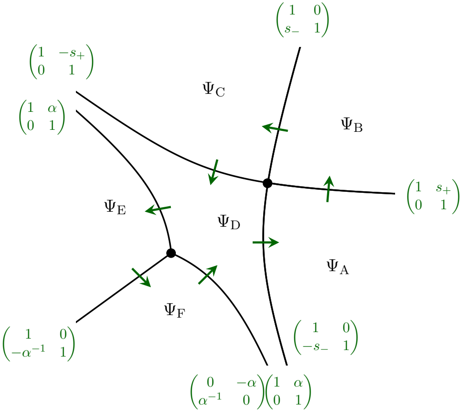


Figure: Stokes matrices after turning each vertex

Stokes matrices around the double turning point

- The **value of α is not important**. Corresponds to a choice of normalization between the two sheets. Usually set to $\alpha = i$ by physicists (normalization at the ramification point) or to $\alpha = 1$ (normalization at infinity)
- Last step is to prove that $s_- = s_+ = 0$, i.e. no active Stokes matrices at the double turning point
- Consequence of the fact that formal WKB solutions have regular coefficients at $\lambda = q_0$
- Difficult technical part is to integrate the flows in the Borel planes (both in (λ, ξ) and (t, ξ)) and keep them compatible
- Recover conjectured Kapaev's Stokes matrices [12] for connections associated to tritronquée (0-parameter) solutions of $P1$ in a different context.

Stokes matrices version 2

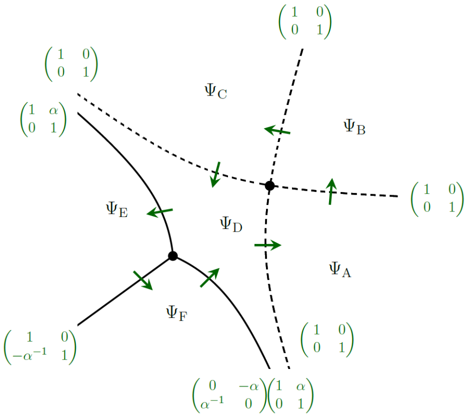


Figure: Final Stokes matrices

Riemann-Hilbert problem for 0-parameter solutions of P1

RHP for 0-parameter solutions of P1 (work in progress)

Let $t \in V_{(k)}$. We look for $\Psi(\lambda, t; \hbar)$ such that

1. Ψ is holomorphic for $\lambda \in \mathbb{C}$ except on the previous Stokes lines where it has jumps given by the previous Stokes matrices
2. Ψ admits the following expansion at $\lambda \to \infty$ (consequence of the local Birkhoff factorization):

$$\lim_{\lambda \to \infty} \lambda^{\frac{1}{2}} \left[\frac{1}{2}(\sigma_1 + \sigma_3)\lambda^{\frac{1}{4}\sigma_3} \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & 1 \end{pmatrix} \Psi(\lambda, t; \hbar) e^{-\frac{\theta(x,t)}{\hbar}} - I_2 \right] = \text{diag}(\hbar) \text{ where}$$

$$\theta(\lambda, t) = \frac{1}{\hbar}\left(\frac{4}{5}\lambda^{\frac{5}{2}} + t\lambda^{\frac{1}{2}} \right) \sigma_3$$

Work in progress

The previous RHP admits a unique solution which is obtained as the Borel-resummation of $\hat{\Psi}$

Possible generalizations

- Main interest is to obtain a **Riemann-Hilbert problem formulation**. Make the link with Hermitian matrix models and orthogonal polynomials approach.
- Generalization to 0-parameter solutions of Hamiltonian systems arising from isomonodromic deformations (at least rank 2) is very likely. Difficulty is to describe general properties of Stokes graphs both in the t-plane and the λ-plane.
- Physicists [8, 10, 12, 19] conjectured similar results for general 2-parameters solutions of the Painlevé 1 equation described by formal transseries. Stokes graphs and Stokes matrices are very similar (but all are active). Mathematically difficult because no clear $\hbar \to 0$ limit in transseries. What is the meaning of Gevrey 1-series? What could generalize Borel resummation for transseries?
- Could give a mathematically rigorous understanding of *resurgence* in physics

Thank You

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