Moments of Traces for Circular β-ensembles

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This is joint work with Sho Matsumoto

April 5, 2010

Outline

- Moments for Haar Unitary Matrices (D.E. Thm)
- Background for Circular β-Ensembles
- Moments for Circular β-Ensembles
- Proofs by Jack Polynomials

1. Moments for Haar Unitary Matrices

- What is Haar-invariant unitary matrix Γ_n?
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  2) $\Gamma_n \stackrel{d}{=} Y(Y^*Y)^{-1/2}$

▶ Theorem (Diaconis and Evans: 2001)

(a) $a = (a_1, \cdots, a_k)$, $b = (b_1, \cdots, b_k)$ with $a_j, b_j \in \{0, 1, 2, \cdots\}$.
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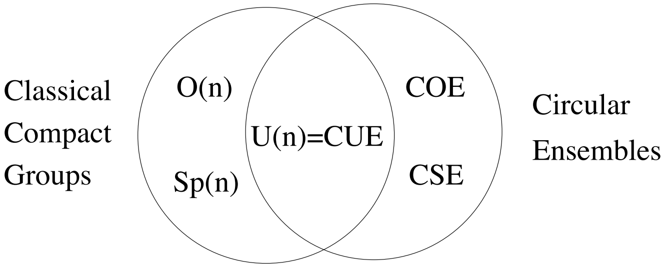
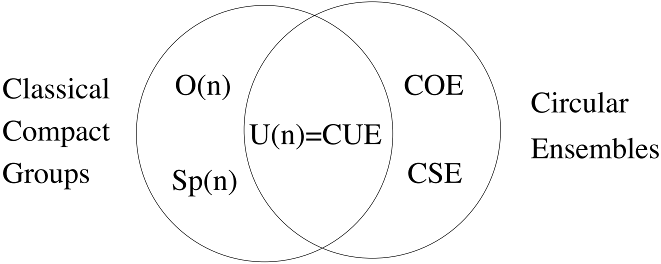
(b) For j and k,

$$\mathbb{E}\Big[Tr(U_n^j)\overline{Tr(U_n^k)}\Big] = \delta_{jk} \cdot j \wedge n.$$



Circular Ensembles and Haar-invariant Matrices from Classical Compact Groups



Circular Ensembles and Haar-invariant Matrices from Classical Compact Groups

Diaconis (2004) believes there is a good formula for COE and CSE

2. Background for Circular β-Ensembles

- Probability density function

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  - This model: *circular β-ensemble* ($\beta = 1, 2, 4$) by physicist Dyson for study of nuclear scattering data

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Killip & Nenciu: Matrix models for circular ensembles

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- This suggest: moments for general β-ensemble depend on n

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$\lambda = (3,2,2) : |\lambda| = 7, m_2(\lambda) = 2,\ m_3(\lambda) = 1, l(\lambda) = 3,$

$$p_\lambda = (\textstyle\sum_i \lambda_i^3) \cdot (\sum_i \lambda_i^2)^2$$

$\alpha > 0$, $K \geq 1$, $n \geq 1$, define

$$A = \left(1 - \frac{|\alpha - 1|}{n - K + \alpha}\,\delta(\alpha \geq 1)\right)^K$$

$$B = \left(1 + \frac{|\alpha - 1|}{n - K + \alpha}\,\delta(\alpha < 1)\right)^K$$

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Let $\theta_1, \cdots, \theta_n \sim f(\theta_1, \cdots, \theta_n | \beta)$, $\alpha = 2/\beta$.

- $Z_n = (e^{i\theta_1}, \cdots, e^{i\theta_n})$,
- $p_\mu(Z_n) = p_\mu(e^{i\theta_1}, \cdots, e^{i\theta_n})$

Theorem

(a) *If* $n \geq K = |\mu|$, *then*

$$A \leq \frac{\mathbb{E}\left[|p_\mu(Z_n)|^2\right]}{\alpha^{l(\mu)} z_\mu} \leq B$$

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If $\mu \neq \nu$ *and* $n \geq K = |\mu| \vee |\nu|$, *then*

$$\left|\mathbb{E}\left[p_\mu(Z_n)\overline{p_\nu(Z_n)}\right]\right| \leq \max\{|A-1|, |B-1|\} \cdot \alpha^{(l(\mu)+l(\nu))/2} (z_\mu z_\nu)^{1/2}$$

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(c) $\exists\, C = C(\beta)$ *s.t.* $\forall m \geq 1,\ n \geq 2$

$$\left|\mathbb{E}\left[|p_m(Z_n)|^2\right] - n\right| \leq C\frac{n^3 2^{n\beta}}{m^{1\wedge\beta}}$$

Take $\beta = 2$, then $A = B = 1$. We recover

- Theroem (Diaconis and Evans: 2001)
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  For $n \geq \sum_{j=1}^{k} j a_j \vee \sum_{j=1}^{k} j b_j$,

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Corollary

$\forall\, \beta > 0,$

$$(a) \quad \lim_{n\to\infty} \mathbb{E}\left[p_\mu(Z_n)\overline{p_\nu(Z_n)}\right] = \delta_{\mu\nu}\left(\frac{2}{\beta}\right)^{l(\mu)} z_\mu;$$

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$$(b) \quad \lim_{m\to\infty} \mathbb{E}\left[|p_m(Z_n)|^2\right] = n \quad \textit{for any } n \geq 2.$$

Corollary

$\mu \neq \nu : K = |\mu| \vee |\nu|$. *If* $n \geq 2K$, *then*

$$(a) \quad \left| \frac{\mathbb{E}[|p_\mu(Z_n)|^2]}{\alpha^{l(\mu)} z_\mu} - 1 \right| \leq \frac{6|1-\alpha|K}{n};$$

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Exact formula is given next

Proofs by Jack Polynomial

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  Jack polynomial $J_\lambda^{(\alpha)} = J_\lambda^{(\alpha)}(x_1, \cdots, x_n)$ is symmetric in $x_1, \cdots, x_n$

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$$\int_{[0,2\pi)^n} J_\lambda^{(\alpha)}(Z_n) J_\mu^{(\alpha)}(\bar{Z}_n) \prod_{1 \le p < q \le n} |e^{i\theta_p} - e^{i\theta_q}|^{2/\alpha} \, d\theta_1 \cdots d\theta_n$$
$$= \delta_{\lambda\mu} \cdot \delta(l(\lambda) \le n) \cdot \text{ explicit const}$$

Write

$$J_\lambda^{(\alpha)} = \sum_{\rho:|\rho|=|\lambda|} \theta_\rho^\lambda(\alpha) p_\rho$$

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For $|\mu| = |\nu| = K$,

$$\mathbb{E}\left[p_\mu(Z_n)\overline{p_\nu(Z_n)}\right] = \sum_{\lambda\vdash K:\, l(\lambda)\le n} \Theta_\mu^\lambda(\alpha)\Theta_\nu^\lambda(\alpha)\mathbb{E}(J_\lambda^{(\alpha)}\overline{J_\lambda^{(\alpha)}})$$

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- relationship between $\theta_\rho^\lambda(\alpha)$ and $\Theta_\rho^\lambda(\alpha)$

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$$C_\lambda(\alpha) = \prod_{(i,j)\in\lambda} \left\{(\alpha(\lambda_i - j) + \lambda'_j - i + 1)(\alpha(\lambda_i - j) + \lambda'_j - i + \alpha)\right\}$$

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$$

$$
\mathcal{N}_\lambda^\alpha(n) = \prod_{(i,j)\in\lambda} \frac{n + (j-1)\alpha - (i-1)}{n + j\alpha - i}
$$

Young diagram

Main proof:

- play $C_\lambda(\alpha)$
- play $\mathcal{N}_\lambda^\alpha(n)$
- use orthogonal relations of $\theta_\mu^\lambda(\alpha)$

- Examples

$$\mathbb{E}[|p_1(Z_n)|^4] = \frac{2n\alpha^2(n^2 + 2(\alpha - 1)n - \alpha)}{(n + \alpha - 1)(n + \alpha - 2)(n + 2\alpha - 1)}$$

- Examples

$$\mathbb{E}[|p_1(Z_n)|^4] = \frac{2n\alpha^2(n^2+2(\alpha-1)n-\alpha)}{(n+\alpha-1)(n+\alpha-2)(n+2\alpha-1)}$$

$$= \begin{cases} \frac{8(n^2+2n-2)}{(n+1)(n+3)}, & \text{if } \beta = 1 \\ 2, & \text{if } \beta = 2 \\ \frac{2n^2-2n-1}{(2n-1)(2n-3)}, & \text{if } \beta = 4 \end{cases}$$

$$\mathbb{E}\left[p_2(Z_n)\overline{p_1(Z_n)^2}\right]$$

$$
\begin{aligned}
&\mathbb{E}\left[p_2(Z_n)\overline{p_1(Z_n)^2}\,\right] \\
= \quad &\frac{2\alpha^2(\alpha-1)n}{(n+\alpha-1)(n+2\alpha-1)(n+\alpha-2)}
\end{aligned}
$$

$$
\begin{aligned}
& \mathbb{E}\left[p_2(Z_n)\overline{p_1(Z_n)^2}\right] \\
= \quad & \frac{2\alpha^2(\alpha-1)n}{(n+\alpha-1)(n+2\alpha-1)(n+\alpha-2)} \\
= \quad & \begin{cases} \frac{8}{(n+1)(n+3)}, & \text{if } \beta = 1 \\ 0, & \text{if } \beta = 2 \\ \frac{-1}{(2n-1)(2n-3)}, & \text{if } \beta = 4 \end{cases}
\end{aligned}
$$

The End!

Thanks for your patience!