# Recent Progress in Matrix Models: a brief review 

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Yerevan, 2023

## Matrix models 30 year ago: basic properties

- Partition function of matrix models is a $\tau$-function of integrable hierarchy
- It satisfies an infinite set of Ward identities forming Virasoro or $W$-algebras

Both properties survive (double scaling) continuum limits! $\Downarrow$
They are suitable for describing universality classes

Ward identities are solvable.
This is because these universality classes describe topological theories, for instance, $2 d$ gravity with matter $=$ string theory.

Both properties are very general and are not related to particular matrix models.

## New properties of matrix models

- Superintegrability
- W-representation of the partition function

The $W$-representation provides a connection with integrable many-body systems (like the rational Calogero system).

Both properties are related to concrete models, allow one to construct explicit solutions and are present in all known solvable examples.

## Basic example: Hermitian one-matrix model

$$
\int d H \exp [-\operatorname{Tr} V(H)]
$$

$H$ is $N \times N$ Hermitian matrix.
$V(H)$ is a potential such that the integrals converges at suitable choices of integration contours.

## Invariant correlators



## Normalization

## Generating function of correlators

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\left\langle\prod_{i} \operatorname{Tr} H^{k_{i}}\right\rangle=\int d H \exp [-\operatorname{Tr} V(H)] \prod_{i} \operatorname{Tr} H^{k_{i}}
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Normalization: $\langle 1\rangle=1$.
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## Generating function of correlators

$$
Z_{N}\left(t_{k}\right)=\left\langle\exp \left[\sum_{k} t_{k} \operatorname{Tr} H^{k}\right]\right\rangle=\int d H \exp \left[-\operatorname{Tr} V(H)+\sum_{k} t_{k} \operatorname{Tr} H^{k}\right]
$$

It is understood as a power series in parameters (sources) in $t_{k}$.

## Integrability

Key property: determinant representation:

$$
Z_{N}\left(t_{k}\right)=\operatorname{det}_{1 \leq i, j \leq N} C_{i+j-2}
$$

Moment matrix

$$
C_{n}=\int d h h^{n} \exp \left[-V(h)+\sum_{k} t_{k} h^{k}\right]
$$

$Z_{N}\left(t_{k}\right)$ is a $\tau$-function of the Toda chain hierarchy. $t_{k}$ are time variables of the hierarchy.
Define

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Define

$$
e^{\varphi_{N}}=\frac{Z_{N+1}\left(t_{k}\right)}{Z_{N}\left(t_{k}\right)}
$$

Then

$$
\frac{\partial^{2} \varphi_{N}}{\partial t_{1}^{2}}=e^{\varphi_{N+1}-\varphi_{N}}-e^{\varphi_{N}-\varphi_{N-1}}
$$

## Ward identities = Virasoro constraints

1) Make a redefinition of parameters $t_{k}$ 's (for a polynomial $V(H)$ ):

$$
-\operatorname{Tr} V(H)+\sum_{k} t_{k} \operatorname{Tr} H^{k} \longrightarrow \sum_{k} t_{k} \operatorname{Tr} H^{k}
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2) Note that integral of full derivative is zero

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$$
\begin{array}{r}
\underbrace{\left(\sum_{k} k t_{k} \frac{\partial}{\partial t_{k+n}}+\sum^{a+b=n} \frac{\partial^{2}}{\partial t_{a} \partial t_{b}}\right)}_{L_{n}} \int d H \exp \left[\sum_{k} t_{k} \operatorname{Tr} H^{k}\right]=0 \\
{\left[L_{n}, L_{m}\right]=(n-m) L_{n+m}}
\end{array}
$$

## Solutions of matrix models

- Matrix model integrable hierarchies have many solutions.
- The Ward identities for non-Gaussian $V(H)$ have many solutions.


## Example of $V(H)=H^{3}$ (Dijkgraaf-Vafa solution) gives rise to the Airy type integrals

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\int d h e^{h^{3}+\ldots}
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## Superintegrability

In classical mechanics:

- Integrability: there are $N$ integrals of motion in involution
$\Downarrow$ Liouville theorem
The equations of motion are solved in quadratures
- Superintegrability: there are more than $N$ integrals of motion. Usually, it gives rise to explicit solutions.

An example: in the Coulomb system, there is an additional integral, the well-known Laplace-Runge-Lenz vector (the potential is $V=-\frac{g}{r}, L$ is the angular momentum vector),

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$$
\vec{p} \times \vec{L}-g m \vec{r}
$$

Superintegrability in matrix models:
For many/all (?) potentials, there is a basis that admits explicit expressions for arbitrary correlators. There is a hidden symmetry similarly to the Coulomb system case.

## Gaussian Hermitian one-matrix model: $V(H)=-\frac{1}{2} H^{2}$

The basis is given by Schur functions.
The Schur functions $S_{R}$ are symmetric polynomials of eigenvalues of the matrix $H$, or graded polynomials of $\operatorname{Tr} H^{k}$. They form a complete basis in the space of graded invariant polynomials. They are labeled by partitions, or Young diagrams $R: R_{1} \geq R_{2} \geq \ldots \geq R_{l}>0$. Examples:

$$
\begin{gathered}
S_{\emptyset}=1 \\
S_{[1]}=\operatorname{Tr} H \\
S_{[2]}=\frac{(\operatorname{Tr} H)^{2}}{2}+\frac{\operatorname{Tr} H^{2}}{2} \\
S_{[1,1]}=\frac{(\operatorname{Tr} H)^{2}}{2}-\frac{\operatorname{Tr} H^{2}}{2}
\end{gathered}
$$

General formula:

$$
\begin{aligned}
& \exp \left[\sum_{k} \frac{p_{k}}{k} z^{k}\right]=\sum_{i} h_{i}\left(p_{k}\right) z^{i} \\
& S_{R}\left(p_{k}\right)=\operatorname{det}_{i, j} h_{R_{i}-i+j}\left(p_{k}\right) p_{k} \longrightarrow \operatorname{Tr} H^{k}
\end{aligned}
$$

## Superintegrability in the Gaussian model

Formula for the general correlator:

$$
\left\langle S_{R}\left(\operatorname{Tr} H^{k}\right)\right\rangle=\frac{S_{R}\left(p_{k}=N\right) S_{R}\left(p_{k}=\delta_{k, 2}\right)}{S_{R}\left(p_{k}=\delta_{k, 1}\right)}
$$

The point is that the Schur function $S_{R}$ is the character of the linear group $G L(N)$ in the representation labeled by the Young diagram $R$. Hence, averages of characters are proportional to characters at peculiar points.

The partition functions is

$$
Z_{N}\left(t_{k}\right)=\sum_{R} \frac{S_{R}\left(p_{k}=N\right) S_{R}\left(p_{k}=\delta_{k, 2}\right)}{S_{R}\left(p_{k}=\delta_{k, 1}\right)} S_{R}\left(p_{k}=k t_{k}\right)
$$

due to the Cauchy identity:

$$
\exp \left[\sum_{k} t_{k} \operatorname{Tr} H^{k}\right]=\sum_{R} S_{R}\left(\operatorname{Tr} H^{k}\right) S_{R}\left(p_{k}=k t_{k}\right)
$$

## More examples of superintegrability

Various other examples of superintegrable models. Choosing non-Gaussian potentials:

- Hermitian matrix model with monomial $V(H)$. The basis is still given by the Schur polynomials

$$
\left\langle S_{R}\right\rangle_{a}=\int_{C_{a}} S_{R}\left(\operatorname{Tr} H^{k}\right) \cdot e^{-\frac{1}{s} \operatorname{tr} H^{s}} d H=S_{R}\left(p_{k}=\delta_{k, s}\right) \cdot \prod_{(\alpha, \beta) \in R}[[N+\alpha-\beta]]_{s, 0} \cdot[[N+\alpha-\beta]]_{s, a}
$$

$$
\text { for } N=0 \text { or }=a \bmod s, \text { and }[[n]]_{s, a}=n \text { if } n=a \bmod s \text { and }=1 \text { otherwise. }
$$

- Logarithmic potentials:

$$
\left\langle S_{R}\left(\operatorname{Tr} H^{k}\right)\right\rangle=\int S_{R}\left(\operatorname{Tr} H^{k}\right) \exp [u \operatorname{Tr} \log H+v \operatorname{Tr} \log (1-H)] d H=\frac{S_{R}\left(p_{k}=N\right) \cdot S_{R}\left(p_{k}=u+N\right)}{S_{R}\left(p_{k}=u+v+2 N\right)}
$$

- Potential that is a square of logarithm:

$$
\left\langle S_{R}\right\rangle:=\int S_{R}\left(\operatorname{Tr} H^{k}\right) \exp \left[-\frac{\operatorname{Tr}(\log H)^{2}}{2 g^{2}}\right] d H=A^{|R|} q^{2 \varkappa_{R}} \cdot S_{R}\left(p_{k}=\frac{A^{k}-A^{-k}}{q^{k}-q^{-k}}\right)
$$

where $\varkappa_{R}=\sum_{(\mu, \nu) \in R}(\mu-\nu), q=\exp \left(\frac{g^{2}}{2}\right)$ and $A=q^{N}$.

Examples of models with the same superintegrability properties:

- Models depending on the external matrix. One example is

$$
\int S_{R}\left(\operatorname{Tr} H^{k}\right) \exp \left[-\frac{1}{2} \operatorname{Tr} A H A H\right] d H=\frac{S_{R}\left(p_{k}=\operatorname{Tr} A^{-k}\right) \cdot S_{R}\left(p_{k}=\delta_{k, 2}\right)}{S_{R}\left(p_{k}=\delta_{k, 1}\right.}
$$

Here the basis is still given by the Schur functions.
Another example is the generalized Kontsevich models. The basis in the second case is given by the Hall-Littlewood polynomials at special values of the parameter.

- Complex matrix model instead of the Hermitian one. The basis is still given by the Schur polynomials:

$$
\int S_{R}\left(\operatorname{Tr}\left(Z Z^{\dagger}\right)^{k}\right) \exp \left[-\operatorname{Tr} A Z B Z^{\dagger}\right] d^{2} Z=\frac{S_{R}\left(p_{k}=\operatorname{Tr} A^{-k}\right) \cdot S_{R}\left(p_{k}=\operatorname{Tr} B^{-k}\right)}{S_{R}\left(p_{k}=\delta_{k, 1}\right.}
$$

- Models of orthogonal and real matrices, and, generally, the $\beta$-ensemble instead of matrix model. The basis is given by the Jack polynomials. There is also further deformation to the $(q, t)$-matrix models and the Macdonald polynomials.
- Tensor models instead of matrix models. The basis is given by the generalized characters.


## $W$-representation

The second newly discovered property of the matrix models is their $W$-representation. In the Gaussian Hermitian matrix model case, it is

$$
\int d H \exp \left[-\frac{1}{2} \operatorname{Tr} H^{2}+\sum_{k} t_{k} \operatorname{Tr} H^{k}\right]=e^{\frac{1}{2} \hat{W}_{2}} \cdot 1
$$

with

$$
\hat{W}_{2}=\sum_{k} k l t_{k} t_{l} \frac{\partial}{\partial t_{k+l-2}}+\sum_{k, l}(k+l+2) t_{k+l+2} \frac{\partial^{2}}{\partial t_{k} \partial t_{l}}+2 N \sum_{k}(k+2) t_{k+2} \frac{\partial}{\partial t_{k}}+2 N^{2} t_{2}+N t_{1}^{2}
$$

One can see that

$$
e^{\frac{1}{2} \hat{W}_{2}} \cdot 1=\sum_{R} \frac{S_{R}\left(p_{k}=N\right) S_{R}\left(p_{k}=\delta_{k, 2}\right)}{S_{R}\left(p_{k}=\delta_{k, 1}\right)} S_{R}\left(p_{k}=k t_{k}\right)
$$

In the variables $q_{i}: t_{k}=\frac{1}{k} \sum_{i}^{N} q_{i}$, one obtains the rational Calogero Hamiltonian at the free fermion point:

$$
\hat{W}_{2}=\sum_{i} \frac{\partial^{2}}{\partial q_{i}^{2}}+2 \sum_{i \neq j} \frac{1}{q_{i}-q_{j}} \frac{\partial}{\partial q_{i}}
$$

## Infinite commutative family of $W$-operators

There is an infinite commutative family of $\hat{W}_{p}$ :

$$
\left[\hat{W}_{p}, \hat{W}_{p^{\prime}}\right]=0
$$

These operators are elements of the $W_{1+\infty}$ algebra.

They induce a two-matrix model generalization:
where $X$ is Hermitian matrix and $Y$ is anti-Hermitian
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Z_{N}\left(t_{k}, \bar{t}_{k}\right)=e^{\sum_{k} \bar{t}_{k} \hat{W}_{k}} \cdot 1=\int d X d Y \exp \left[\operatorname{Tr} X Y+\sum_{k}\left(t_{k} \operatorname{Tr} X^{k}+\bar{t}_{k} \operatorname{Tr} Y^{k}\right)\right]
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$$

The reduction to the Gaussian case is immediate: $\bar{t}_{k}=\frac{1}{2} \delta_{k, 2}$.

## Rational Calogero many-body system

Rational Calogero many-body system is superintegrable, and its Hamiltonians are just $\hat{W}_{k}$ ! How to introduce an arbitrary Calogero coupling? $\qquad$
where $x_{i}$ are the eigenvalues of the matrix $H, \Delta(x)=\prod_{i<j}\left(x_{i}-x_{j}\right)$ is the Vandermonde determinant.

The Gaussian $\beta$-ensemble with $V(x)=\frac{1}{2} x^{2}$ has the $W$-representation and, once again in variables $q_{i}$, one obtains the rational Calogero Hamiltonian at arbitrary coupling

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\int d H \exp \left[-\operatorname{Tr} V(H)+\sum_{k} t_{k} \operatorname{Tr} H^{k}\right] \sim \int \Delta(x)^{2} \prod_{i}^{N} \exp \left[-V\left(x_{i}\right)+\sum_{k} t_{k} x_{i}^{k}\right] d x_{i}
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where $x_{i}$ are the eigenvalues of the matrix $H, \Delta(x)=\prod_{i<j}\left(x_{i}-x_{j}\right)$ is the Vandermonde determinant. $\beta$-ensemble:

$$
Z_{N}^{(\beta)}\left(t_{k}\right)=\int \Delta(x)^{2 \beta} \prod_{i}^{N} \exp \left[-V\left(x_{i}\right)+\sum_{k} t_{k} x_{i}^{k}\right] d x_{i}
$$

The Gaussian $\beta$-ensemble with $V(x)=\frac{1}{2} x^{2}$ has the $W$-representation

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Z_{N}^{(\beta)}\left(t_{k}\right)=e^{\frac{1}{2} \hat{W}_{2}^{(\beta)}} \cdot 1
$$

and, once again in variables $q_{i}$, one obtains the rational Calogero Hamiltonian at arbitrary coupling

$$
\Delta(q)^{\beta} \hat{W}_{2}^{(\beta)} \Delta(q)^{-\beta}=\sum_{i} \frac{\partial^{2}}{\partial q_{i}^{2}}-2 \beta(\beta-1) \sum_{i \neq j} \frac{1}{\left(q_{i}-q_{j}\right)^{2}}
$$

## Thank you for your attention!


[^0]:    Superintegrability in matrix models

