# Recent Progress in Matrix Models: a brief review

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

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

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

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

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- Superintegrability
- ${\ensuremath{\, \bullet \,}}$   $W\ensuremath{-}$  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.

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# Basic example: Hermitian one-matrix model

$$\int dH \exp\left[-\mathsf{Tr}V(H)\right]$$

H is N imes N Hermitian matrix.

V(H) is a potential such that the integrals converges at suitable choices of integration contours.

Invariant correlators

$$\left\langle \prod_{i} \operatorname{Tr} H^{k_{i}} \right\rangle = \int dH \exp\left[-\operatorname{Tr} V(H)\right] \prod_{i} \operatorname{Tr} H^{k_{i}}$$

Normalization:  $\left< 1 \right> = 1$ 

**Generating function of correlators** 

$$Z_N(t_k) = \left\langle \exp\left[\sum_k t_k \mathrm{Tr} H^k\right] \right\rangle = \int dH \exp\left[-\mathrm{Tr} V(H) + \sum_k t_k \mathrm{Tr} H^k\right]$$

It is understood as a power series in parameters (sources) in  $t_k$ .

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# Integrability

#### Key property: determinant representation:

$$Z_N(t_k) = \det_{1 \le i,j \le N} C_{i+j-2}$$

Moment matrix

$$C_n = \int dh h^n \exp\left[-V(h) + \sum_k t_k h^k\right]$$

 $Z_N(t_k)$  is a au-function of the Toda chain hierarchy.  $t_k$  are time variables of the hierarchy.

Define

$$e^{\varphi_N} = \frac{Z_{N+1}(t_k)}{Z_N(t_k)}$$

Then

$$\frac{\partial^2 \varphi_N}{\partial t_1^2} = e^{\varphi_{N+1}-\varphi_N} - e^{\varphi_N-\varphi_{N-1}}$$

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### Ward identities=Virasoro constraints

1) Make a redefinition of parameters  $t_k$ 's (for a polynomial V(H)):

$$-\mathrm{Tr}V(H) + \sum_{k} t_k \mathrm{Tr}H^k \longrightarrow \sum_{k} t_k \mathrm{Tr}H^k$$

2) Note that integral of full derivative is zero:

$$\int dH \operatorname{Tr} \frac{\partial}{\partial H} \left( H^{n+1} \exp \left[ \sum_{k} t_k \operatorname{Tr} H^k \right] \right) = 0$$

It is written in the form

$$\underbrace{\left(\sum_{k} kt_{k} \frac{\partial}{\partial t_{k+n}} + \sum_{L_{n}}^{a+b=n} \frac{\partial^{2}}{\partial t_{a} \partial t_{b}}\right)}_{L_{n}} \int dH \exp\left[\sum_{k} t_{k} \operatorname{Tr} H^{k}\right] = 0$$

$$[L_{n}, L_{m}] = (n-m)L_{n+m} \qquad - \quad \text{Virasoro algebra}$$

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- 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.

$$\int dh e^{h^3 + \dots}$$

There are two choices of integration contours  $C_1$  and  $C_2$ . The partition function is labeled by  $N_1$  and  $N_2\;(N_1+N_2=N).$ 

New results in matrix models are associated with concrete choices of V(H) and integration contours. They provide a procedure of solving with these data fixed.

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# Superintegrability

In classical mechanics:

 $\bullet$  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  $V = -\frac{g}{r}$ ,  $\vec{L}$  is the angular momentum vector),

$$ec{p} imes ec{L} - gmec{r}$$

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.

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# 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  $\text{Tr}H^k$ . They form a complete basis in the space of graded invariant polynomials. They are labeled by partitions, or Young diagrams R:  $R_1 \ge R_2 \ge \ldots \ge R_l > 0$ . Examples:

$$S_{\emptyset} = 1$$

$$S_{[1]} = \operatorname{Tr} H$$

$$S_{[2]} = \frac{(\operatorname{Tr} H)^2}{2} + \frac{\operatorname{Tr} H^2}{2}$$

$$S_{[1,1]} = \frac{(\operatorname{Tr} H)^2}{2} - \frac{\operatorname{Tr} H^2}{2}$$

General formula:

$$\exp\left[\sum_{k} \frac{p_{k}}{k} z^{k}\right] = \sum_{i} h_{i}(p_{k}) z^{i}$$

$$S_{R}(p_{k}) = \det_{i,j} h_{R_{i}-i+j}(p_{k}) \qquad p_{k} \longrightarrow \operatorname{Tr} H^{k}$$

### Superintegrability in the Gaussian model

Formula for the general correlator:

$$\left\langle S_R(\mathrm{Tr} H^k) \right\rangle = \frac{S_R(p_k = N)S_R(p_k = \delta_{k,2})}{S_R(p_k = \delta_{k,1})}$$

The point is that the Schur function  $S_R$  is the character of the linear group GL(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

$$Z_N(t_k) = \sum_R \frac{S_R(p_k = N)S_R(p_k = \delta_{k,2})}{S_R(p_k = \delta_{k,1})} S_R(p_k = kt_k)$$

due to the Cauchy identity:

$$\exp\left[\sum_{k} t_k \mathrm{Tr} H^k\right] = \sum_{R} S_R(\mathrm{Tr} H^k) S_R(p_k = kt_k)$$

### 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

$$\left\langle S_R \right\rangle_a = \int_{C_a} S_R(\operatorname{Tr} H^k) \cdot e^{-\frac{1}{s}\operatorname{tr} H^s} dH = S_R(p_k = \delta_{k,s}) \cdot \prod_{(\alpha,\beta) \in R} [[N + \alpha - \beta]]_{s,0} \cdot [[N + \alpha - \beta]]_{s,a}$$

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

• Logarithmic potentials:

$$\left\langle S_R(\mathsf{Tr}H^k) \right\rangle = \int S_R(\mathsf{Tr}H^k) \exp\left[ u\mathsf{Tr}\log H + v\mathsf{Tr}\log(1-H) \right] dH = \frac{S_R(p_k = N) \cdot S_R(p_k = u+N)}{S_R(p_k = u+v+2N)}$$

• Potential that is a square of logarithm:

$$\left\langle S_R \right\rangle := \int S_R(\mathsf{Tr} H^k) \exp\left[-\frac{\mathsf{Tr}(\log H)^2}{2g^2}\right] dH = A^{|R|} q^{2\varkappa_R} \cdot S_R\left(p_k = \frac{A^k - A^{-k}}{q^k - q^{-k}}\right)$$

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

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Examples of models with the same superintegrability properties:

• Models depending on the external matrix. One example is

$$\int S_R(\mathsf{Tr}H^k) \exp\left[-\frac{1}{2}\mathsf{Tr}AHAH\right] dH = \frac{S_R(p_k = \mathsf{Tr}A^{-k}) \cdot S_R(p_k = \delta_{k,2})}{S_R(p_k = \delta_{k,1})}$$

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:

$$\int S_R(\mathsf{Tr}(ZZ^{\dagger})^k) \exp\left[-\mathsf{Tr}AZBZ^{\dagger}\right] d^2Z = \frac{S_R(p_k = \mathsf{Tr}A^{-k}) \cdot S_R(p_k = \mathsf{Tr}B^{-k})}{S_R(p_k = \delta_{k,1})}$$

- 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.

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### W-representation

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

$$\int dH \exp\left[-\frac{1}{2}\mathsf{Tr}H^2 + \sum_k t_k\mathsf{Tr}H^k\right] = e^{\frac{1}{2}\hat{W}_2} \cdot 1$$

with

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

One can see that

$$e^{\frac{1}{2}\hat{W}_2} \cdot 1 = \sum_R \frac{S_R(p_k = N)S_R(p_k = \delta_{k,2})}{S_R(p_k = \delta_{k,1})} S_R(p_k = kt_k)$$

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:

$$\hat{W}_2 = \sum_i \frac{\partial^2}{\partial q_i^2} + 2\sum_{i \neq j} \frac{1}{q_i - q_j} \frac{\partial}{\partial q_i}$$

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# Infinite commutative family of W-operators

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

 $[\hat{W}_p,\hat{W}_{p'}]=0$ 

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

They induce a two-matrix model generalization:

$$Z_N(t_k,\bar{t}_k) = e^{\sum_k \bar{t}_k \hat{W}_k} \cdot 1 = \int dX dY \exp\left[\operatorname{Tr} XY + \sum_k \left(t_k \operatorname{Tr} X^k + \bar{t}_k \operatorname{Tr} Y^k\right)\right]$$

where X is Hermitian matrix and Y is anti-Hermitian. The superintegrability gives rise to the expansion

$$Z_N(t_k, \bar{t}_k) = \sum_R \frac{S_R(p_k = N)S_R(p_k = k\bar{t}_k)S_R(p_k = kt_k)}{S_R(p_k = \delta_{k,1})}$$

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### 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? Integration over angular variables:

$$\int dH \exp\left[ -\mathsf{Tr} V(H) + \sum_k t_k \mathsf{Tr} H^k \right] \sim \int \Delta(x)^2 \prod_i^N \exp\left[ -V(x_i) + \sum_k t_k x_i^k \right] dx_i$$

where  $x_i$  are the eigenvalues of the matrix H,  $\Delta(x)=\prod_{i< j}(x_i-x_j)$  is the Vandermonde determinant eta-ensemble:

$$Z_N^{(\beta)}(t_k) = \int \Delta(x)^{2\beta} \prod_i^N \exp\left[-V(x_i) + \sum_k t_k x_i^k\right] dx_i$$

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

$$Z_N^{(\beta)}(t_k) = e^{\frac{1}{2}\hat{W}_2^{(\beta)}} \cdot 1$$

and, once again in variables  $q_i$ , one obtains the rational Calogero Hamiltonian at arbitrary coupling

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

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$$Z_N^{(\beta)}(t_k) = e^{\frac{1}{2}\hat{W}_2^{(\beta)}} \cdot 1$$

and, once again in variables  $q_i$ , one obtains the rational Calogero Hamiltonian at arbitrary coupling

$$\Delta(q)^{\beta} \hat{W}_{2}^{(\beta)} \Delta(q)^{-\beta} = \sum_{i} \frac{\partial^{2}}{\partial q_{i}^{2}} - 2\beta(\beta-1) \sum_{i \neq j} \frac{1}{(q_{i} - q_{j})^{2}} \frac{1}{(q_{i} - q_{j})^{2}} = 0$$

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2023 15/16

# Thank you for your attention!

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2023 16/16

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