

# RANDOM TILINGS AND HURWITZ NUMBERS

Jonathan Novak (MIT)

- Start with two things:

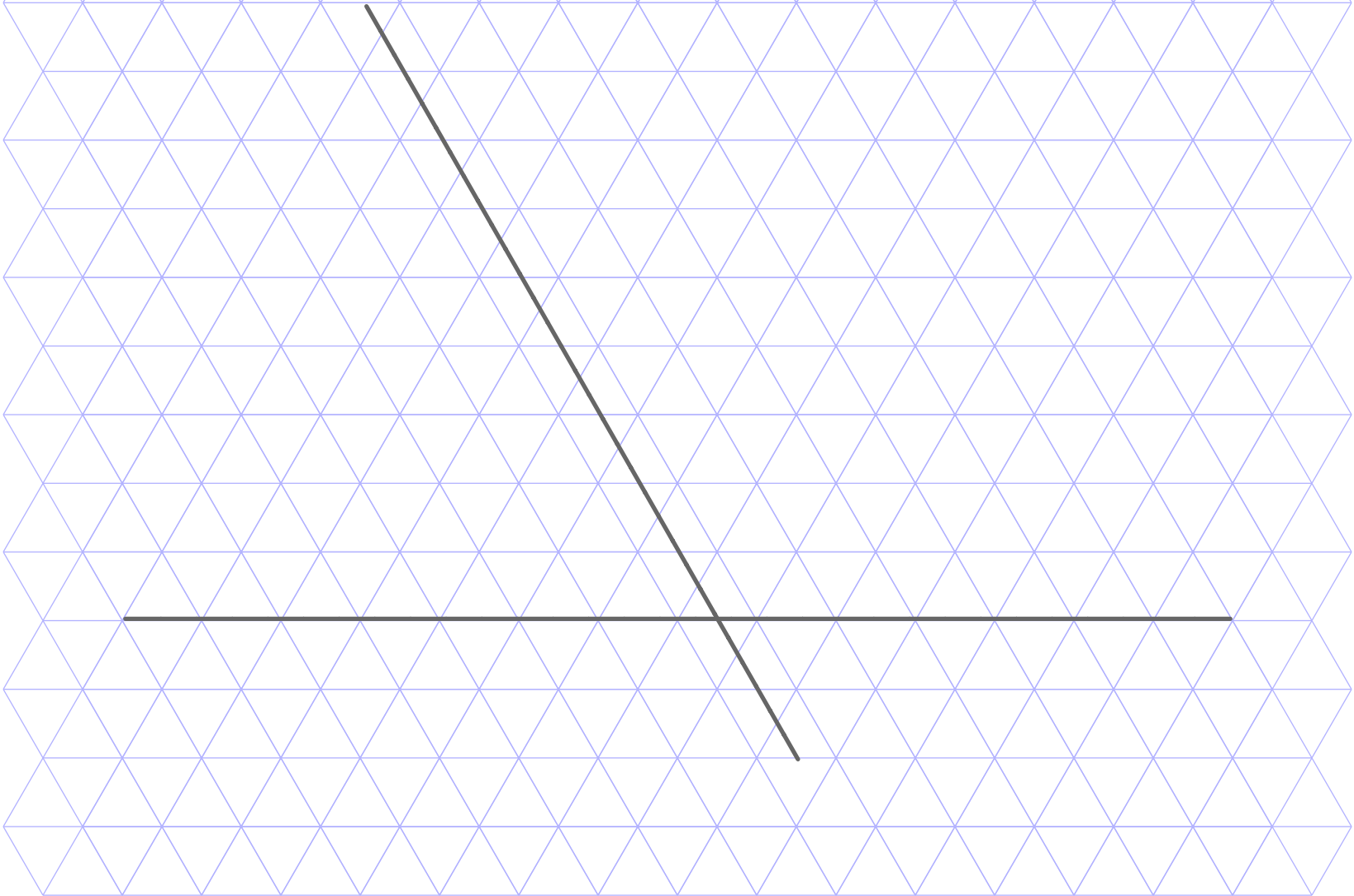
1) A tiling of the plane by unit triangles;

2) A triangular array of integers,

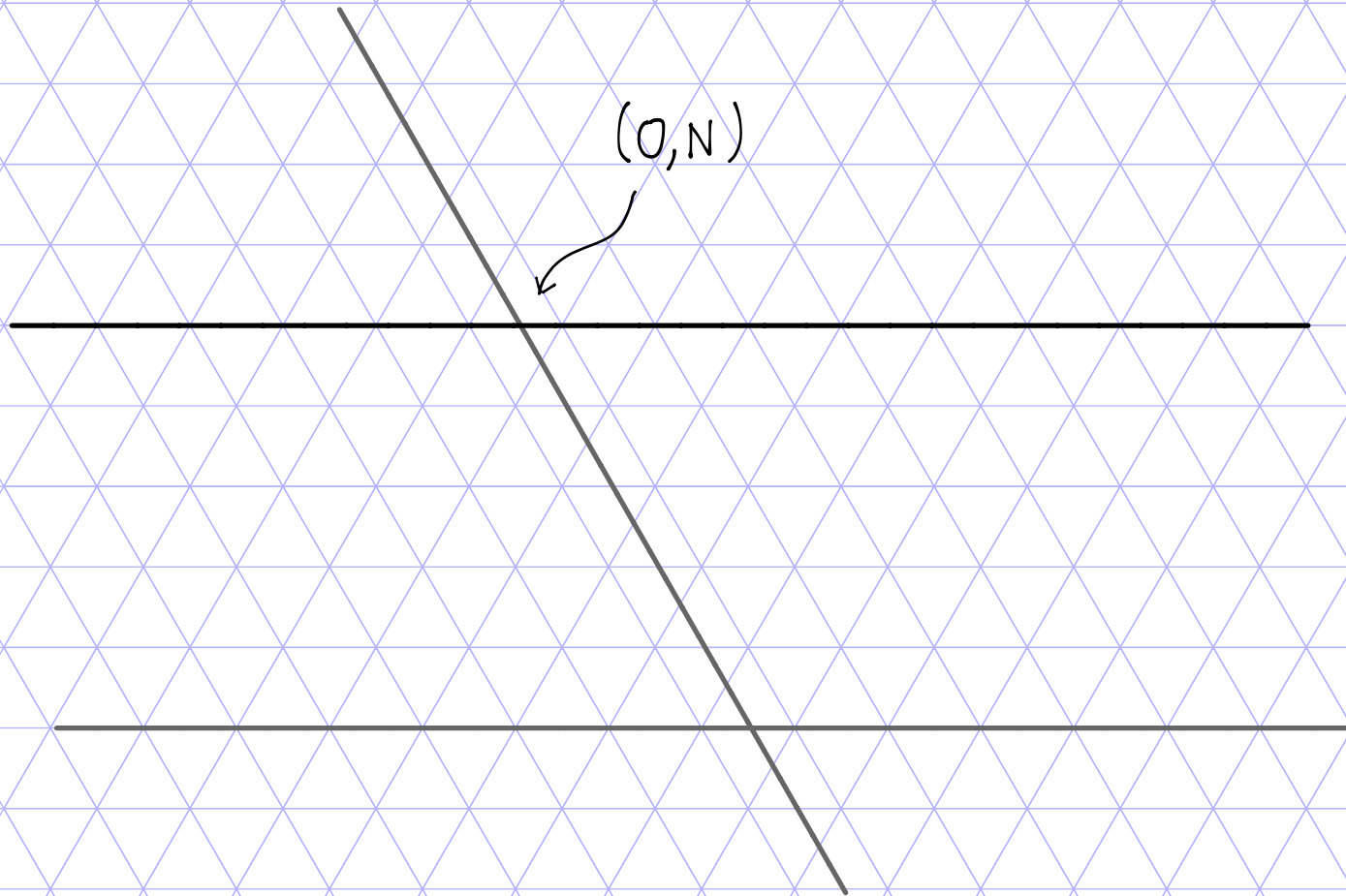
$$\begin{array}{ccc} & & b_1^{(1)} \\ & & | \\ & b_1^{(2)} & b_2^{(2)} \\ & | & | \\ b_1^{(3)} & b_2^{(3)} & b_3^{(3)} \\ \vdots & & \vdots \end{array}$$

- To this data, we associate a sequence  $\Omega^{(N)}$  of planar domains.

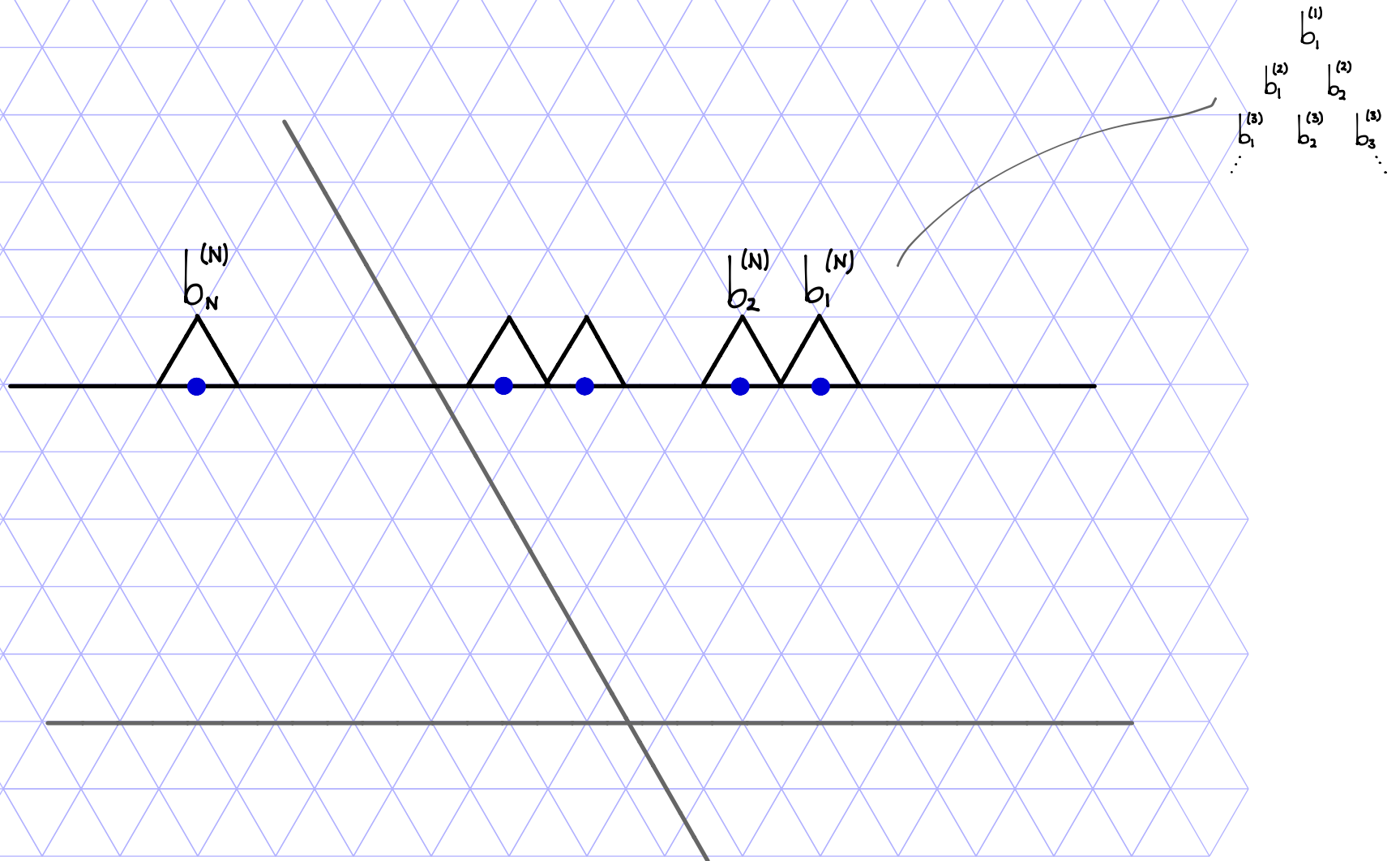
- STEP ZERO: Introduce a coordinate system.



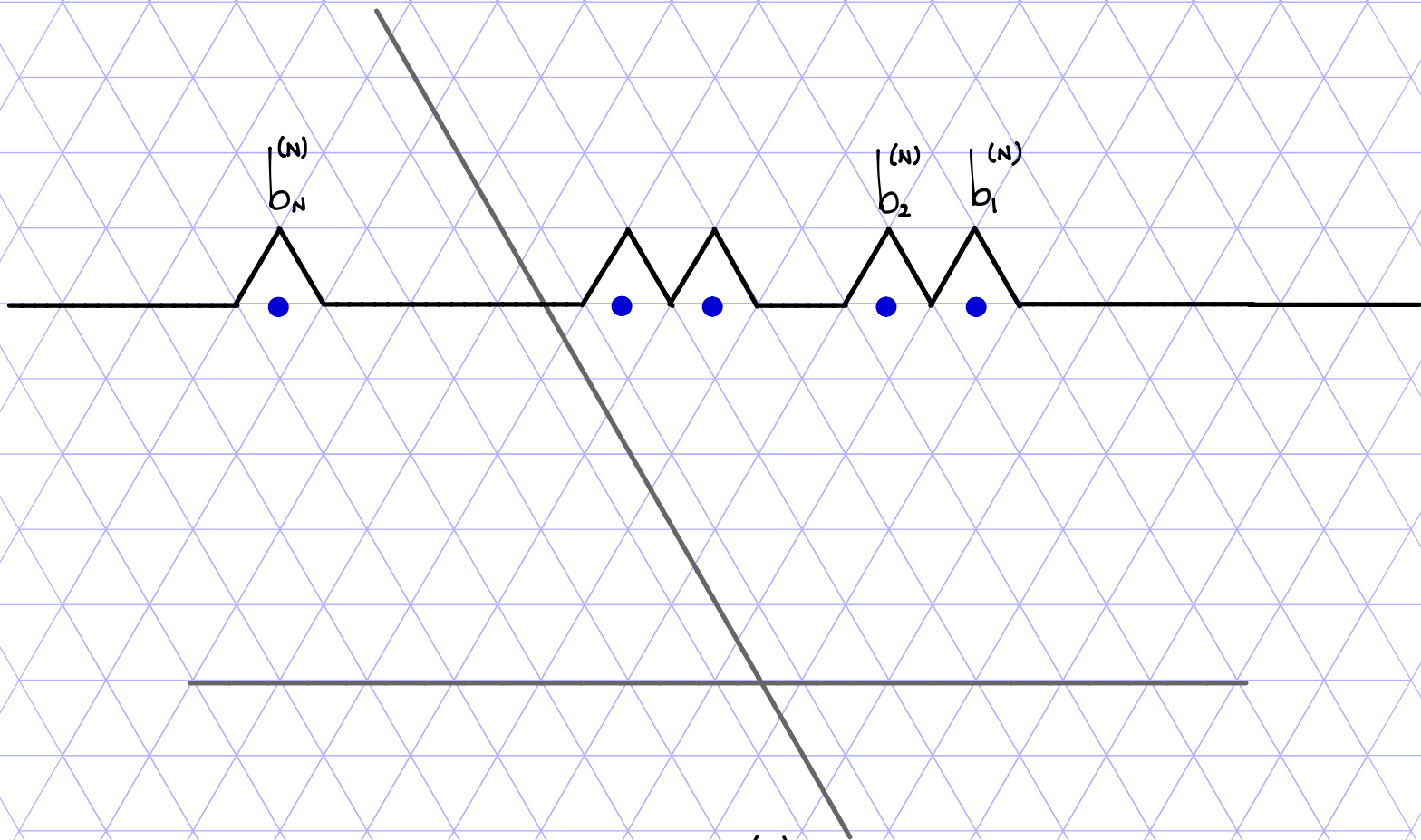
- STEP ONE: Construct the horizontal line through  $(0, N)$ .



- STEP TWO: Construct  $N$  outward-facing unit triangles on the line, such that the midpoints of their bases have horizontal coordinates  $b_1^{(N)} > \dots > b_N^{(N)}$ .

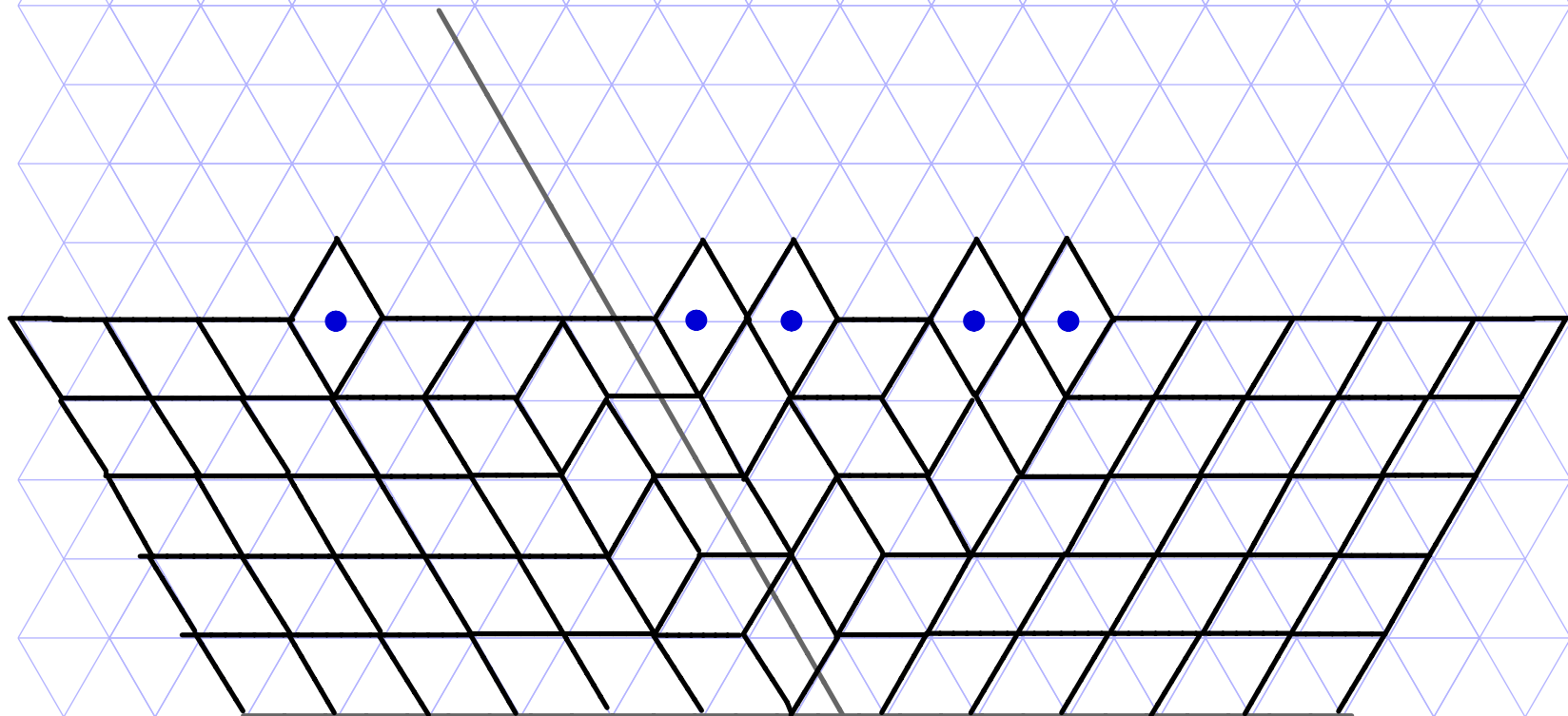
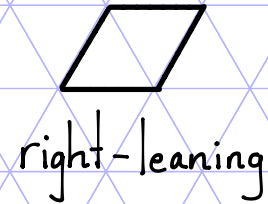
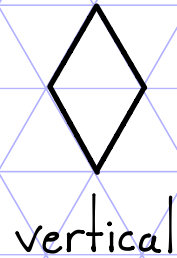
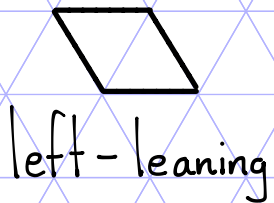


- STEP THREE: Erase the bases of the triangles.



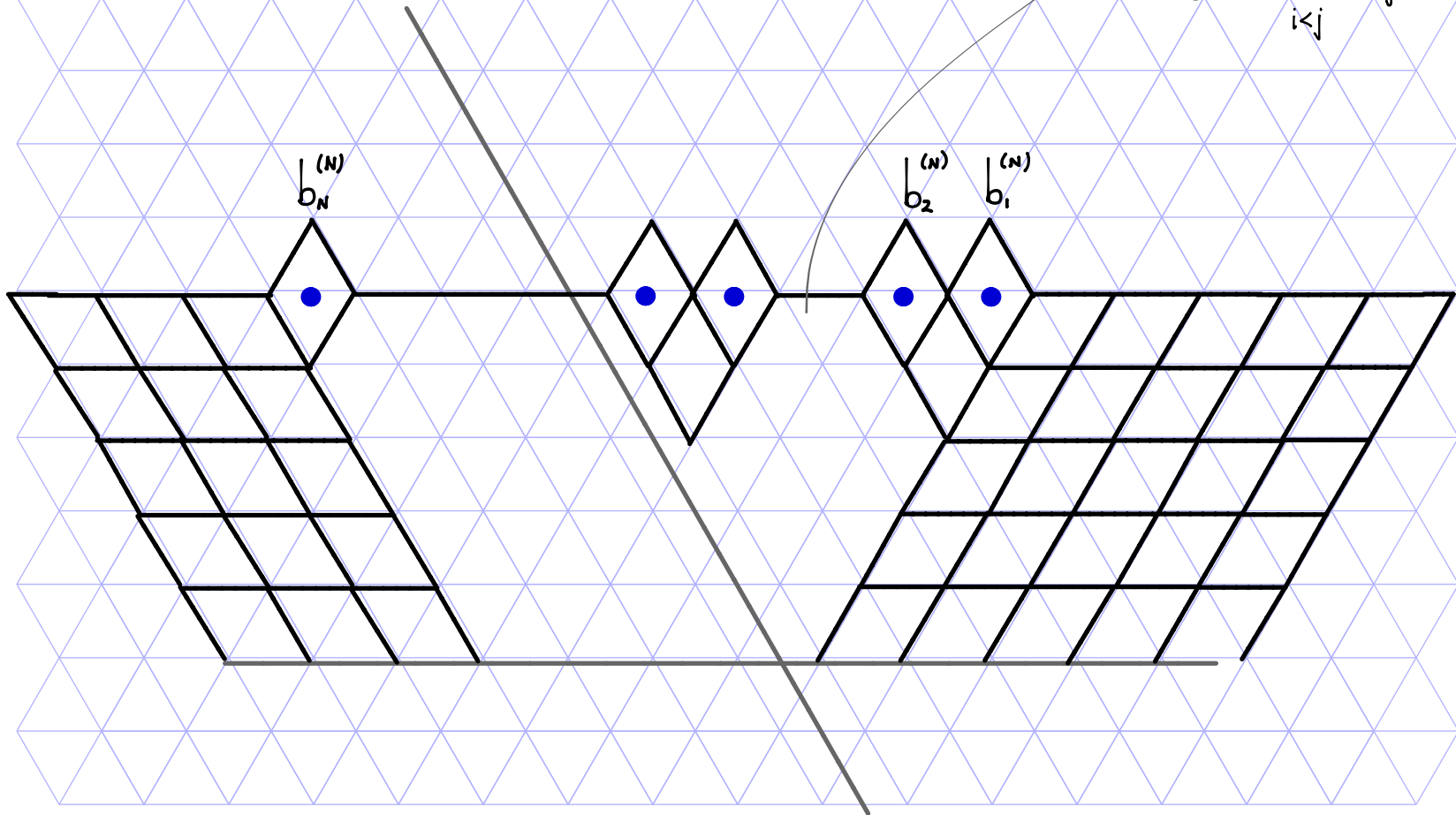
- This is the sawtooth domain  $\Omega^{(N)}$  of rank  $N$  with boundary conditions  $(b_1^{(N)}, \dots, b_N^{(N)})$ .

- $\Omega^{(N)}$  can be tessellated using tiles of three types, called lozenges.



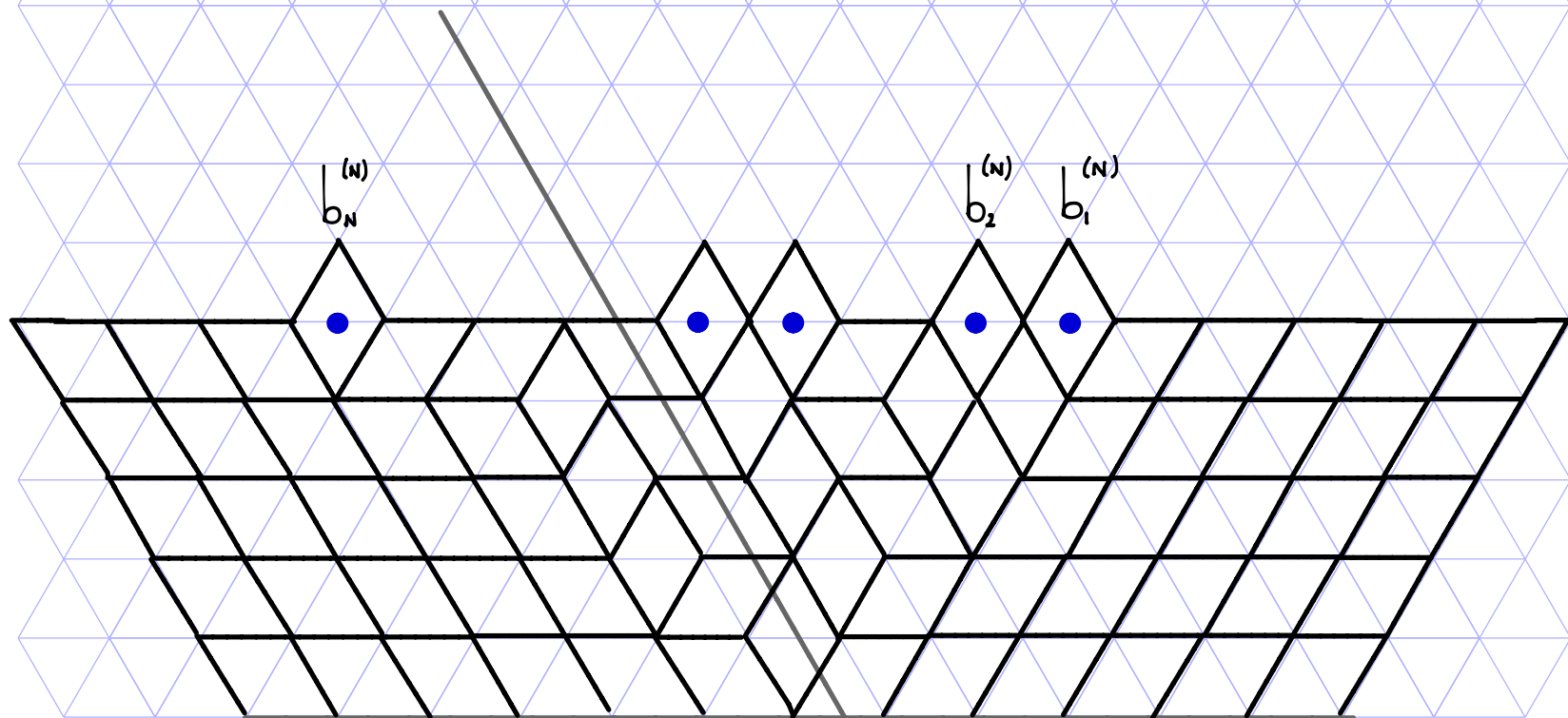
- Tilings of  $\Omega^{(N)}$  are in bijection with tilings of a polygonal subdomain.

$$\# \text{Tilings} = \prod_{i < j} \frac{b_i^{(N)} - b_j^{(N)}}{j - i}$$





- Ensemble:  $T^{(N)}$  is a uniformly random lozenge tiling of  $\Omega^{(N)}$ .
- What does  $T^{(N)}$  look like as  $N \rightarrow \infty$ ?
- Dependence on boundary conditions?

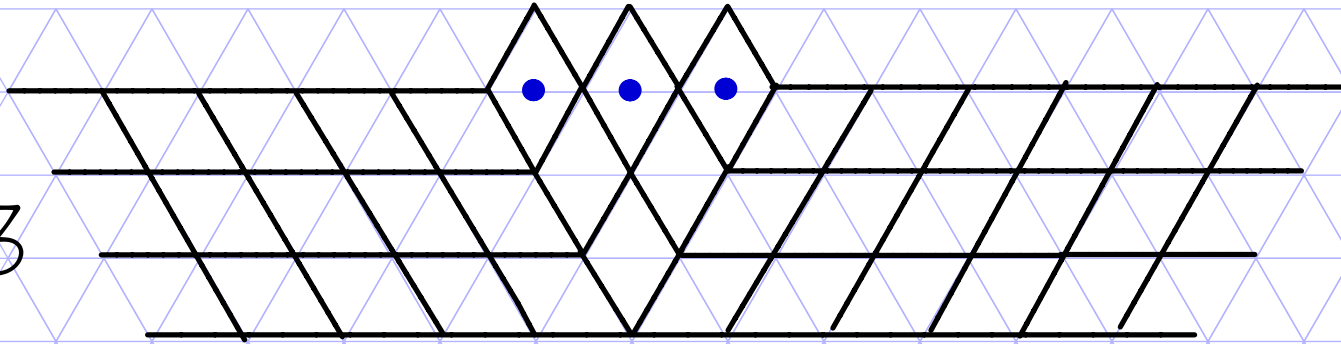


- Trivial example: sequence of boundary conditions is "fully packed"

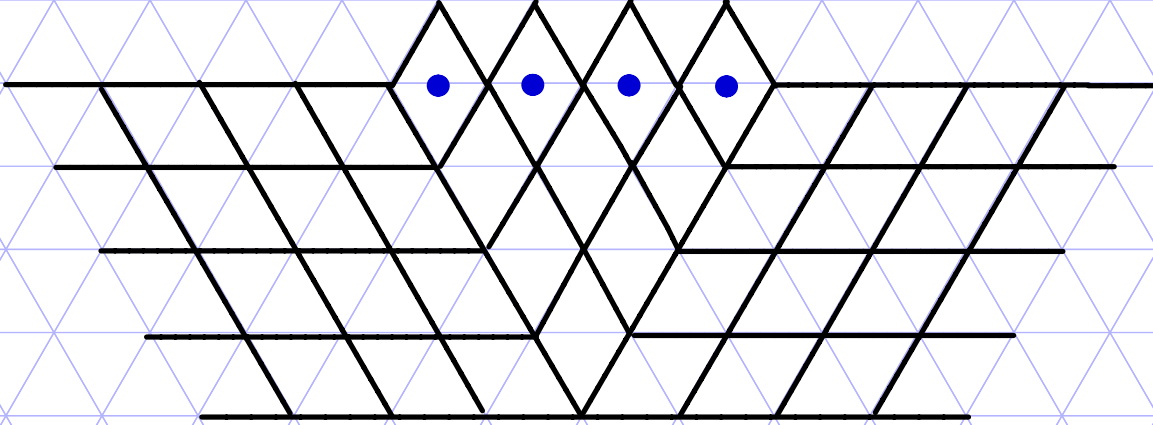
0  
1 0  
2 1 0  
3 2 1 0  
⋮ ⋮ ⋮ ⋮

- $\Omega^{(N)}$  has all its teeth in one "clump."

$N=3$



$N=4$

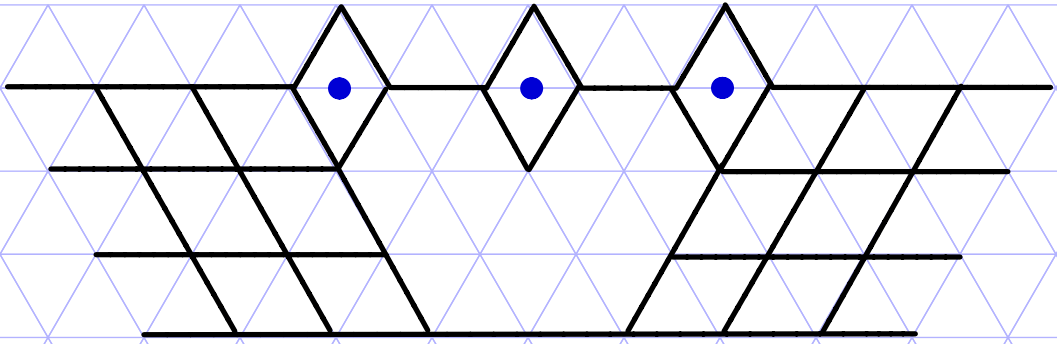


- Natural, non-trivial example: unit-spaced boundary conditions

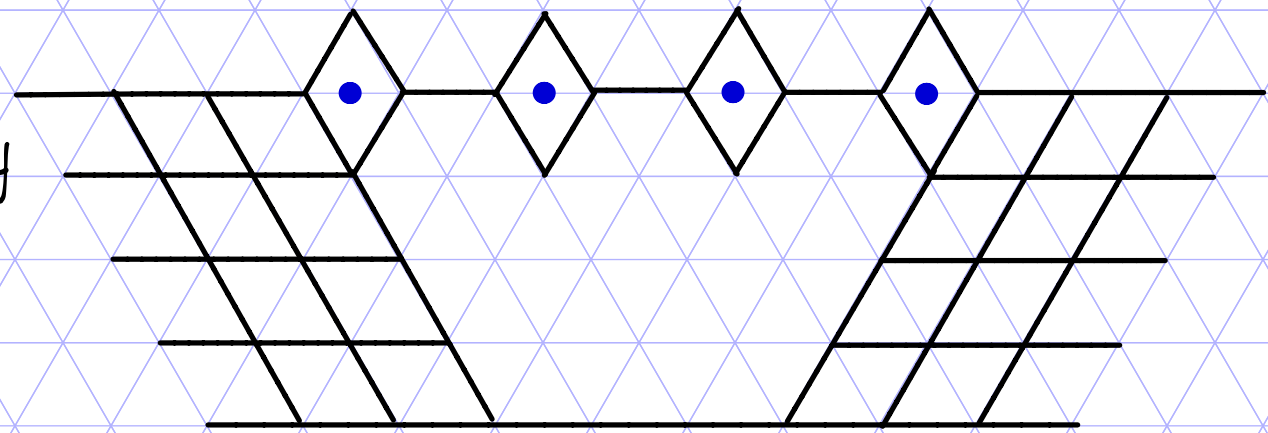
$$\begin{array}{cccc}
 & & 0 & \\
 & & 2 & 0 \\
 & 4 & 2 & 0 \\
 6 & 4 & 2 & 0 \\
 \vdots & & & \vdots
 \end{array}$$

- $\Omega^{(N)}$  is the sawtooth domain of rank  $N$  with the maximal number of clumps, and minimal spread conditional on this.

$N=3$



$N=4$



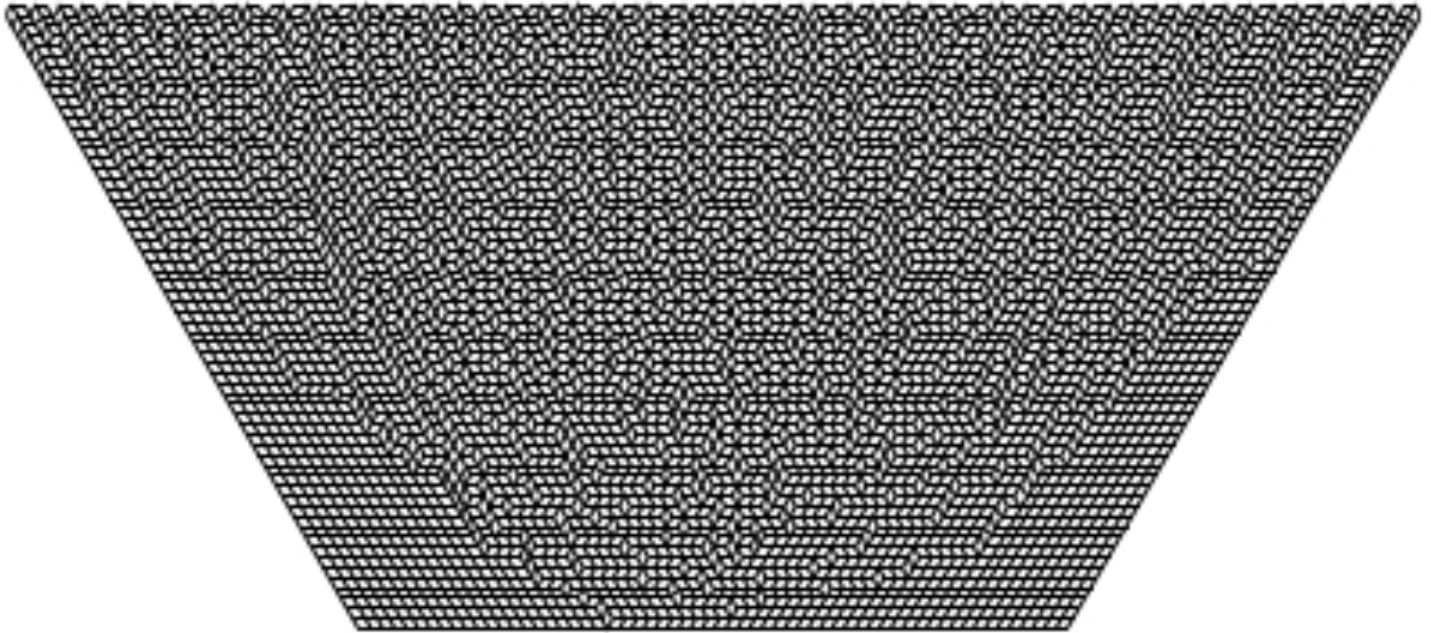


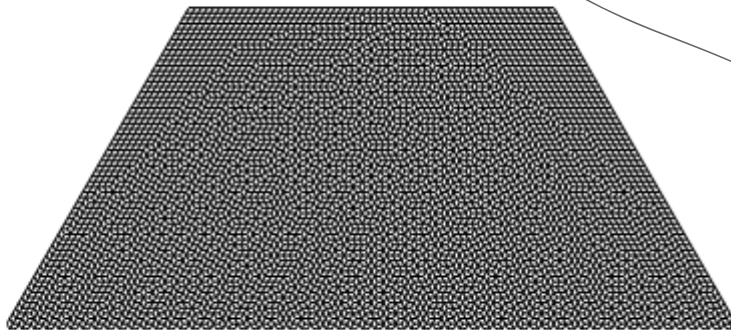
Fig. by Nordenstam and Young

# The Arctic Parabola Theorem

Nordenstam - Young

## Theorem

*Consider uniform measure on tilings of the Novak half-hexagon. The region in which the density of particles (i.e. vertical lozenges) is asymptotically non-zero is bounded by a parabola.*



Spelling due to  
Nordenstam - Young

Tilings of half  
a hexagon

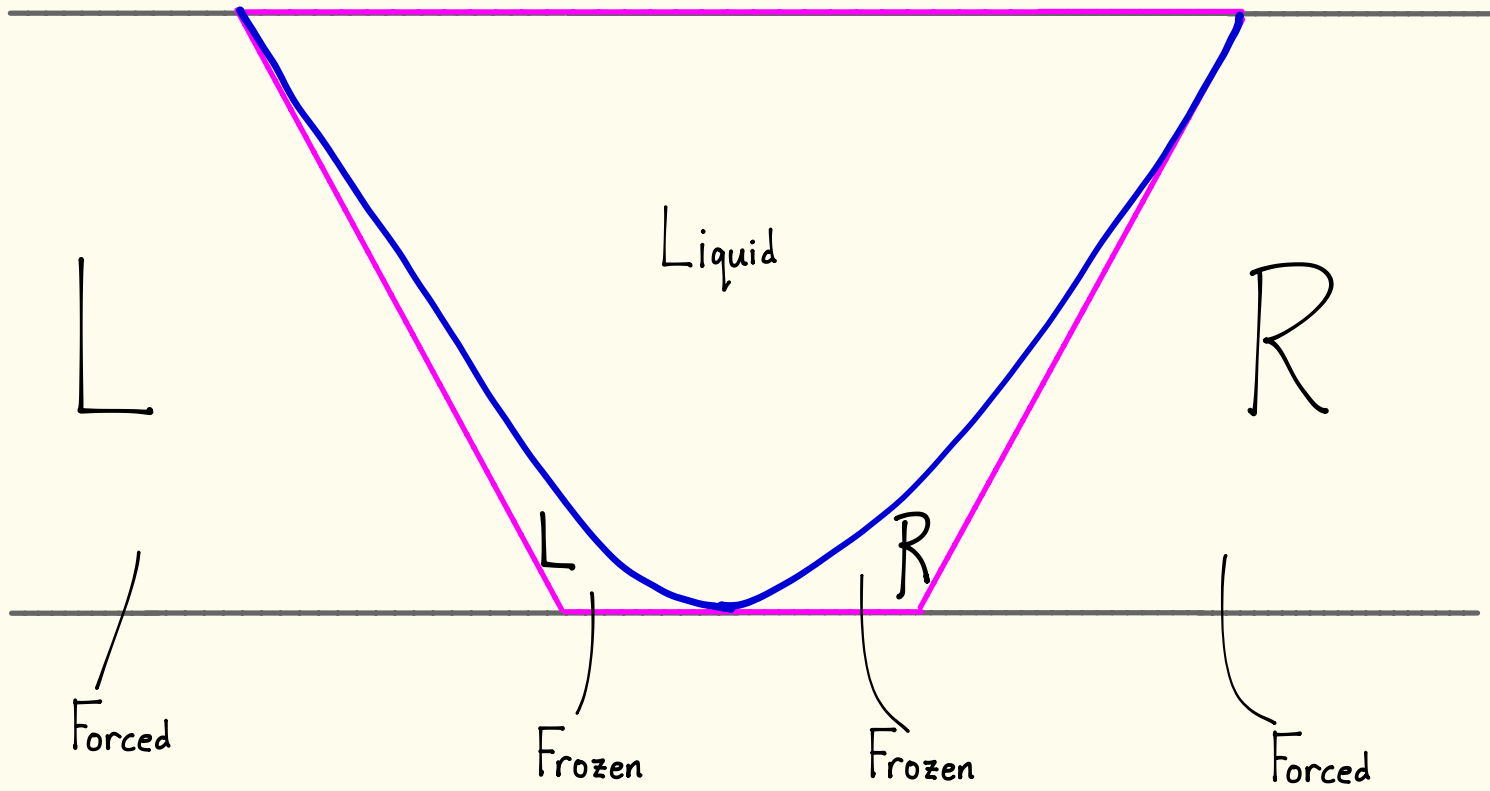
Eric  
Nordenstam  
eno@kth.se

Novak  
half-hexagon

Shuffling  
algorithm

Limit shape

Correlation  
kernel





- One more example:

2 0

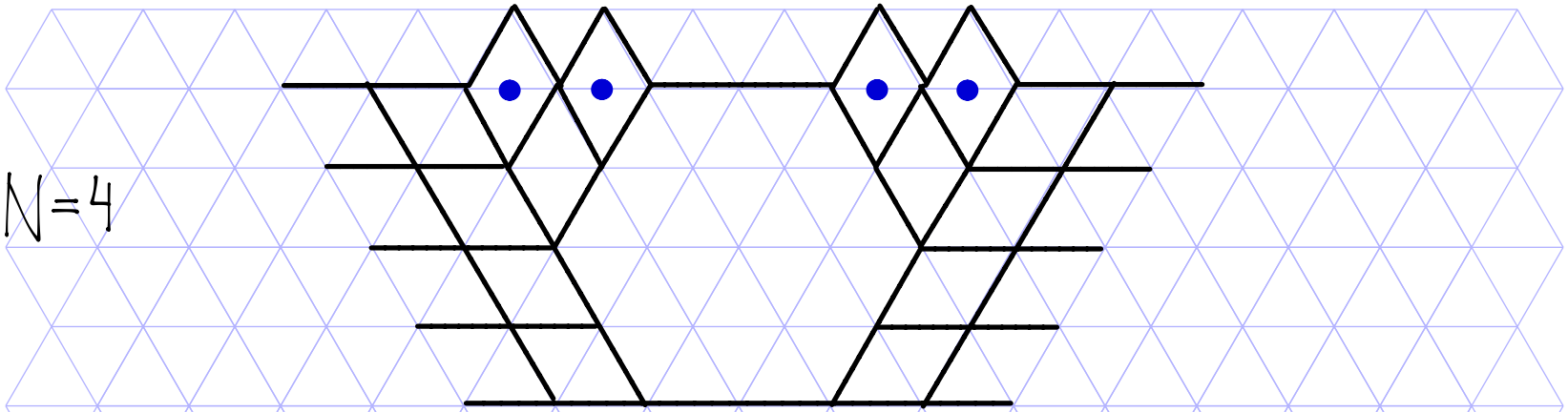
5 4 1 0

8 7 6 2 1 0

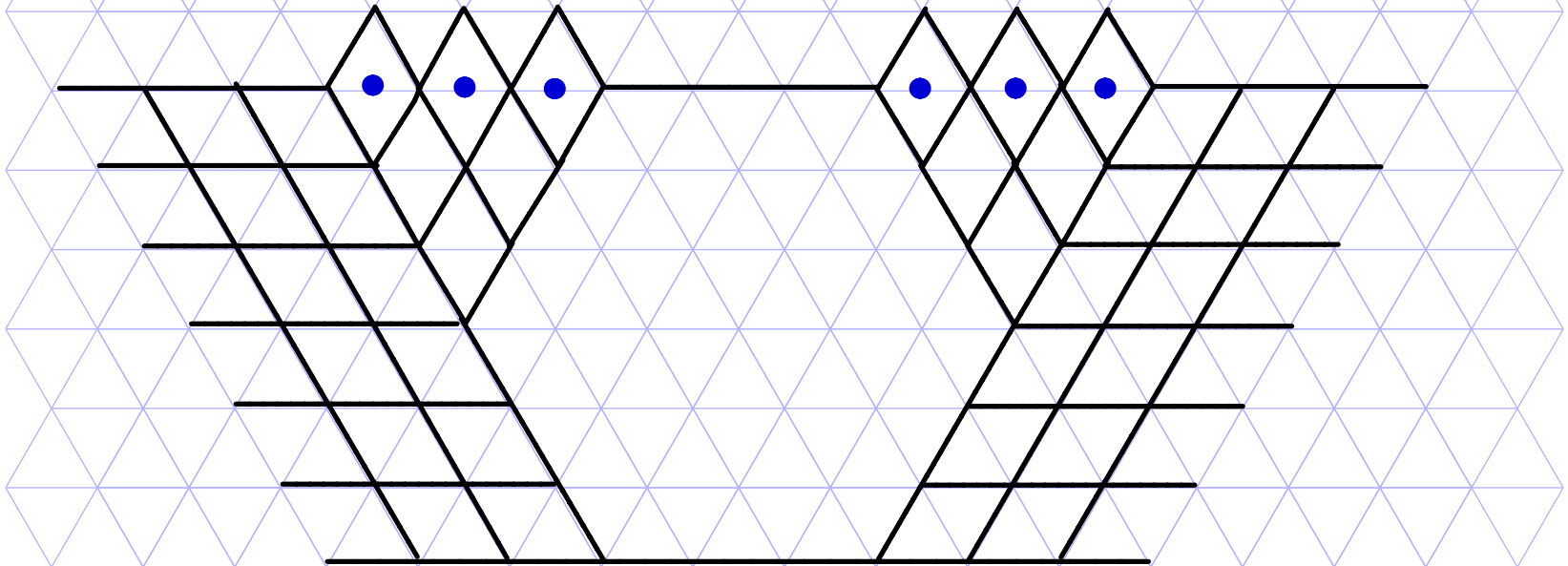
⋮ ⋮

- $\Omega^{(N)}$  is a sawtooth domain of rank  $N \equiv 0 \pmod{2}$  whose teeth form two clumps, each of size  $N/2$ . These clumps are separated by  $N/2$  vacant sites.

$N=4$



$N=6$



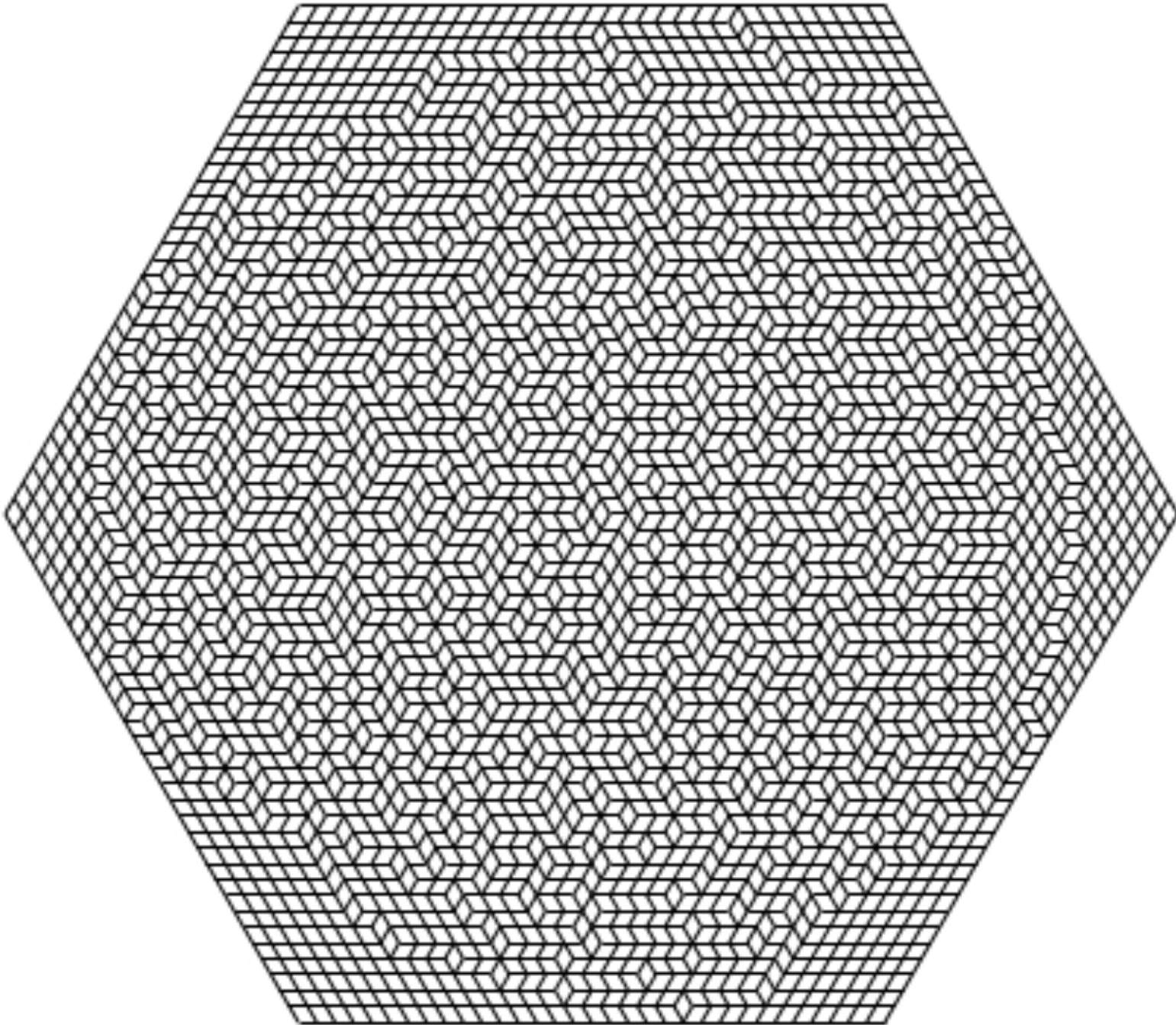


Figure by Cohn, Larsen, Propp  
Free Triangle Graph Paper from <http://incompetech.com/graphpaper/triangle/>

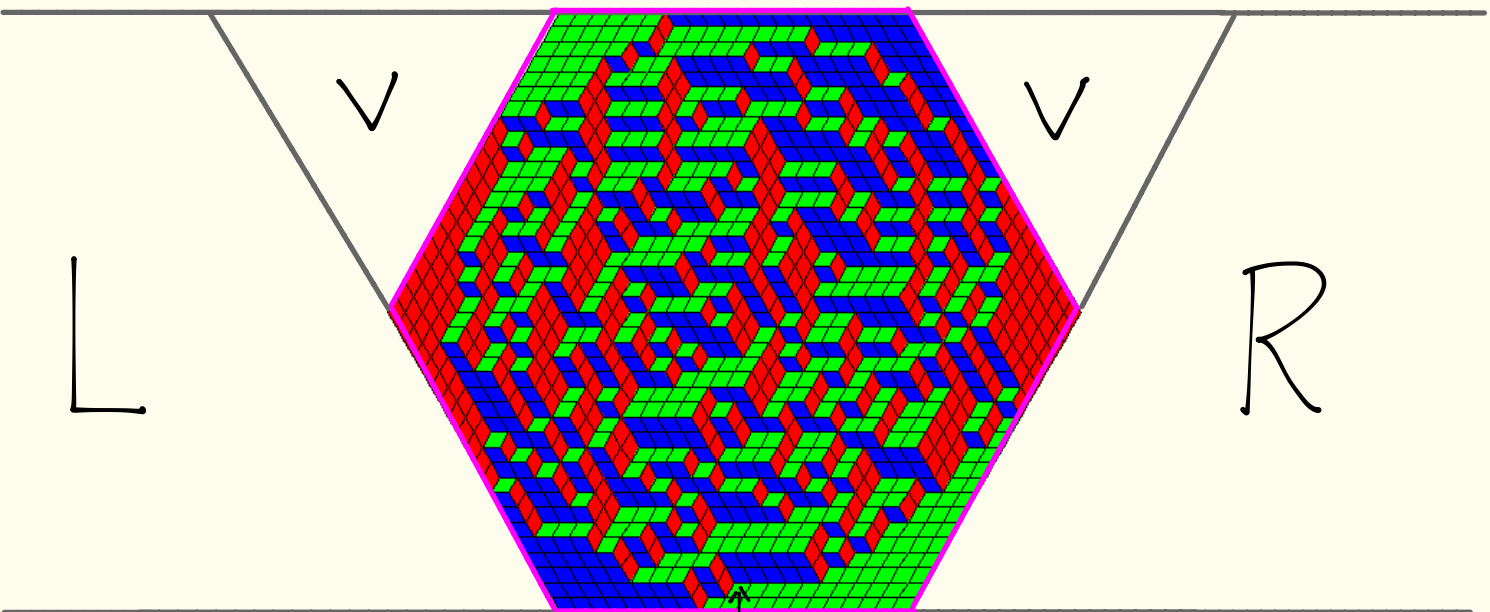
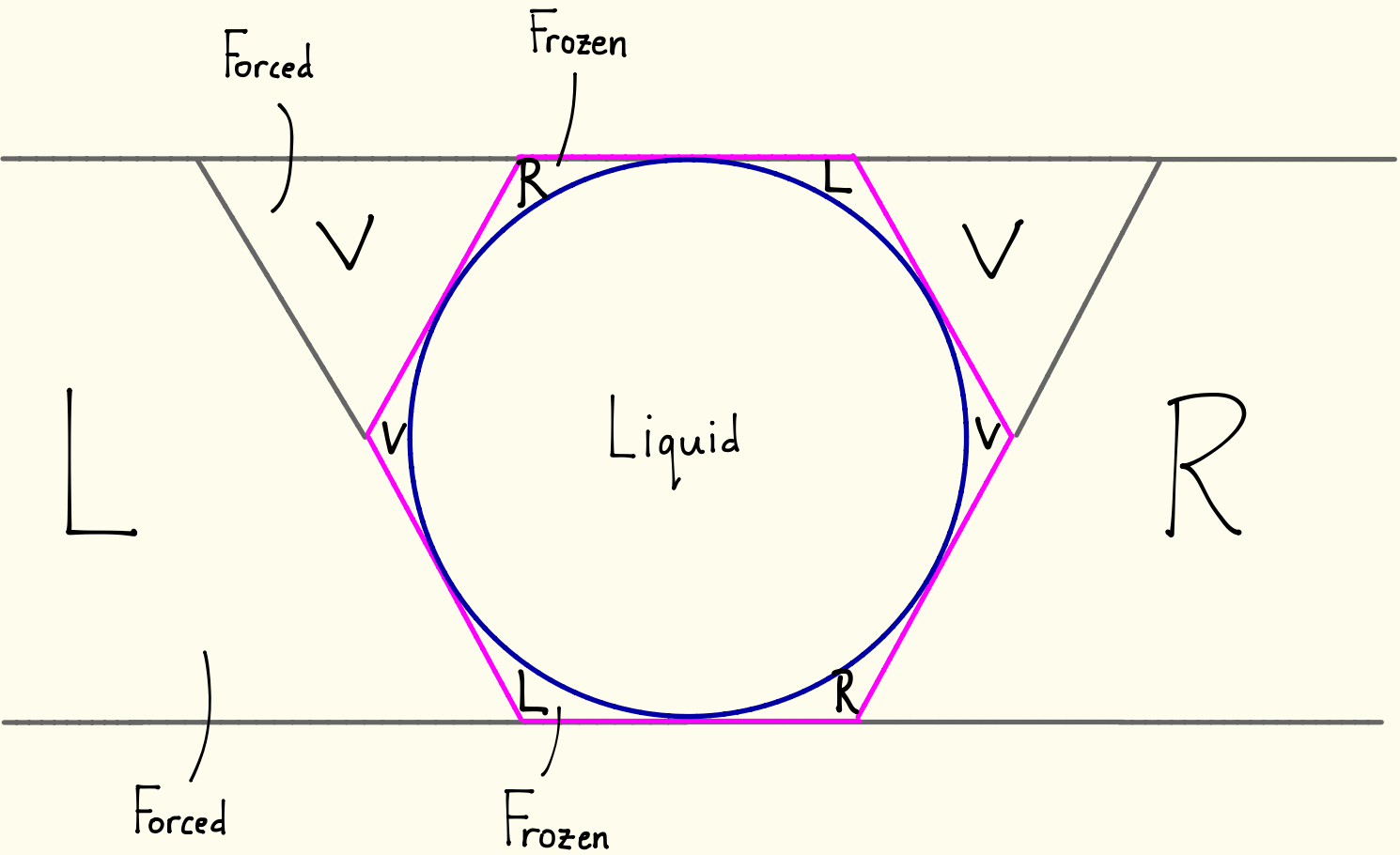
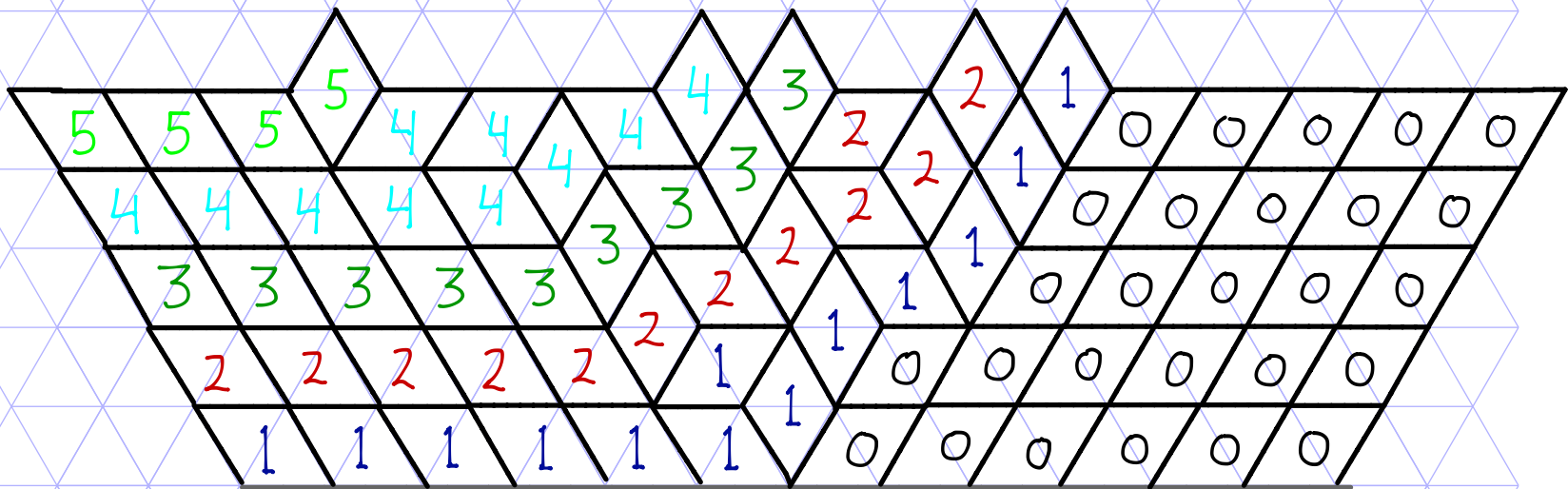


Figure by Propp

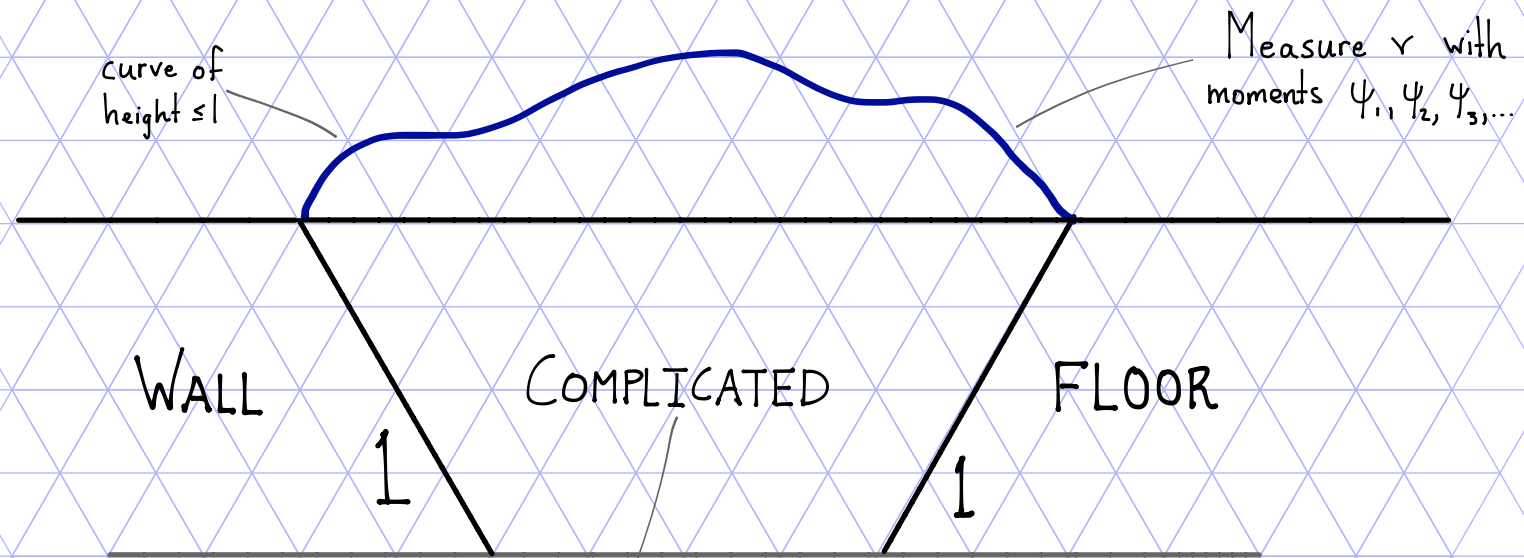


- These simulations illustrate the Law of Large Numbers for  $T^{(N)}$ .
- Height function  $h_N: \Omega^{(N)} \rightarrow \{0, 1, \dots, N\}$ .



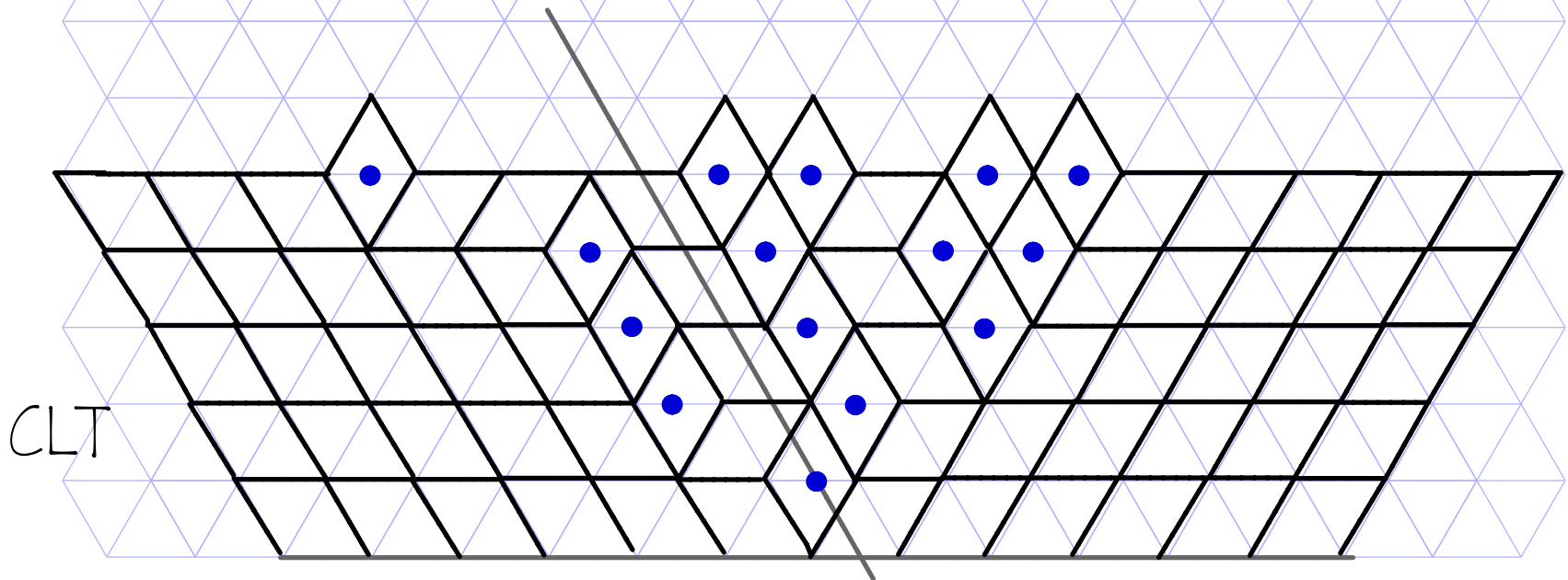
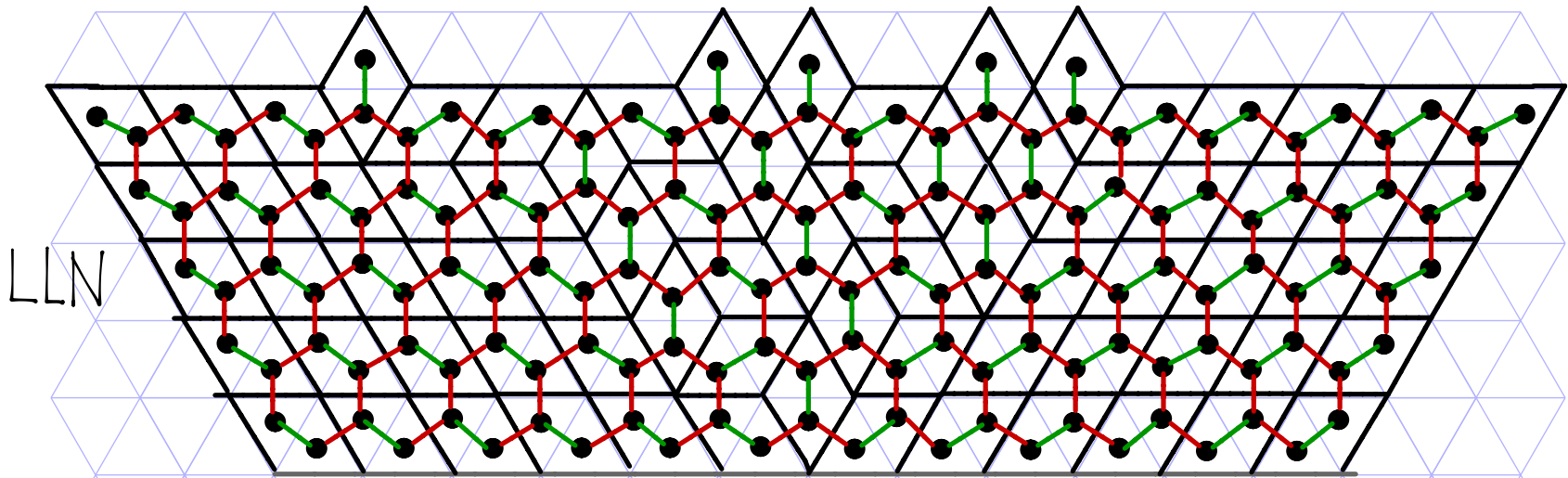
- Renormalized height function  $\bar{h}_N: \text{---} \rightarrow \{0, \frac{1}{N}, \dots, 1\}$ .

- LAW OF LARGE NUMBERS: The renormalized height function converges to a deterministic limit function on  $\mathbb{R} \times [0,1]$ .

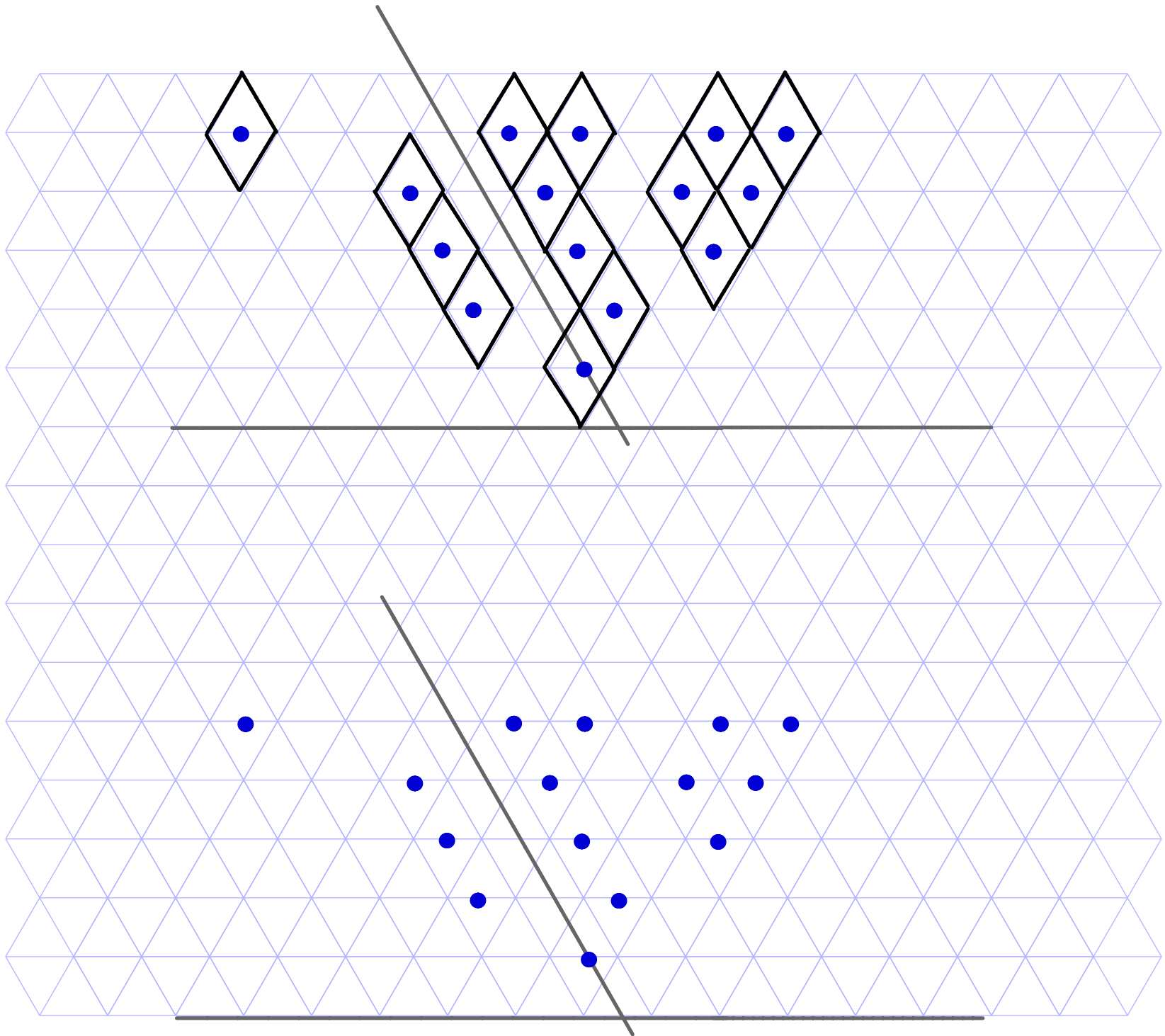


- In the "constant clump" case, extensive theory of limit shapes due to Kenyon-Okounkov.

- When the number of "clumps" grows with  $N$ , limit shape theory is undergoing active development.



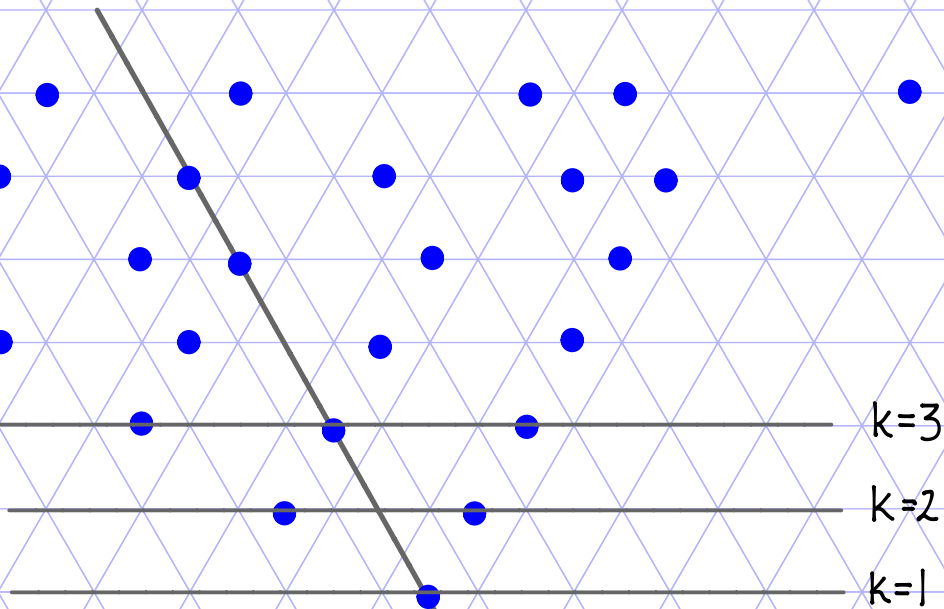




- The  $k^{\text{th}}$  line threads exactly  $k$  beads.
- Beads on consecutive threads interlace.

Deterministic

Random



Support of  $v$

1

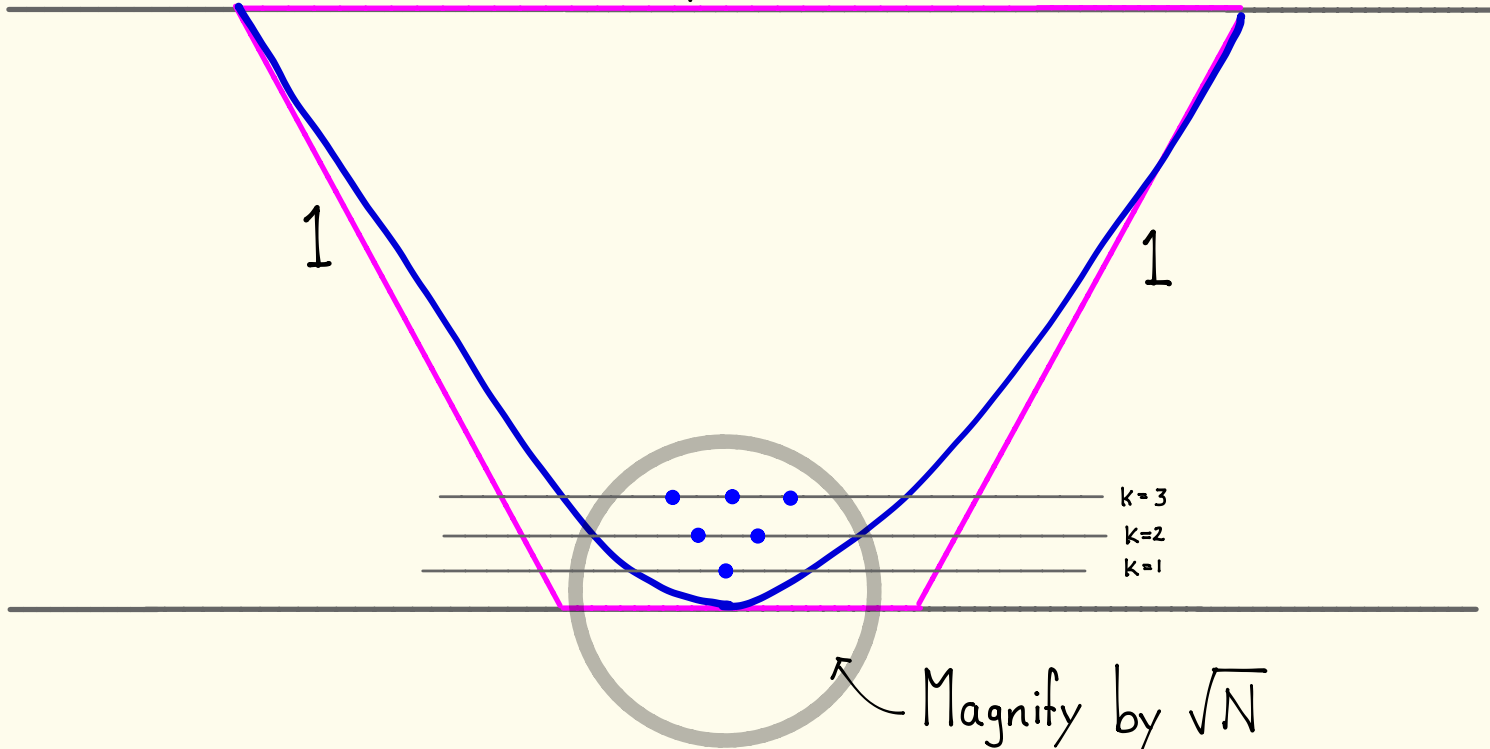
1

$k=3$

$k=2$

$k=1$

Magnify by  $\sqrt{N}$



- Okounkov - Reshetikhin: The random vector

$$\left( \frac{b_{k1}^{(N)}}{\sqrt{N}}, \dots, \frac{b_{kk}^{(N)}}{\sqrt{N}} \right)$$

converges weakly to the ordered list

$$(x_1, \dots, x_k)$$

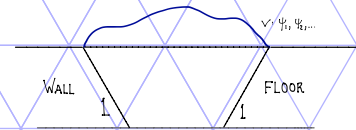
of eigenvalues of  $X_k$ , a random matrix drawn from the standard **Gaussian** measure on  $k \times k$  Hermitian matrices.

- The joint density of eigenvalues is  $e^{-\frac{1}{2} \sum x_i^2} \prod_{i < j} (x_i - x_j)^2$ .

- Okounkov - Reshetikhin do not discuss **centering** and **scaling**.

- Gorin-Panova/Novak:  $(\tilde{b}_{k1}^{(N)}, \dots, \tilde{b}_{kk}^{(N)}) \Rightarrow (x_1, \dots, x_k)$ , where

$$\tilde{b}_{kl}^{(N)} = \frac{\frac{b_{kl}^{(N)}}{\sqrt{N}} - (\psi_1 - \frac{1}{2})\sqrt{N}}{\sqrt{\psi_2 - \psi_1^2 - \frac{1}{12}}}$$



and  $\psi_1, \psi_2$  are the first two moments of  $v$ .

- Remark:  $\psi_1$  and  $\psi_2 - \psi_1^2$  are the mean and variance of  $v$ , while  $\frac{1}{2}$  and  $\frac{1}{12}$  are the mean and variance of  $U[0,1]$ .

- Rest of the lecture: proof of this result.

- For each  $1 \leq k \leq N$ , replace the random vector  $(b_{k1}^{(N)}, \dots, b_{kk}^{(N)})$  with the random Hermitian matrix

$$B_k^{(N)} = U_k \begin{bmatrix} b_{k1}^{(N)} & & \\ & \ddots & \\ & & b_{kk}^{(N)} \end{bmatrix} U_k^{-1}, \quad U_k = \text{Haar unitary.}$$

- Method: asymptotic analysis of the Laplace transform

$$A \mapsto \mathbb{E} \left[ e^{\text{Tr} A B_k^{(N)}} \right].$$

- Goal: as  $N \rightarrow \infty$ ,  $\mathbb{E} \left[ e^{\frac{1}{\sqrt{N}} \text{Tr} A B_k^{(N)}} \right] \sim e^{\text{Tr} A + \frac{1}{2} \text{Tr} A^2 + o(1)}$

- View  $A \mapsto \mathbb{E}[e^{\text{Tr}AB_k^{(N)}}]$  as a mapping

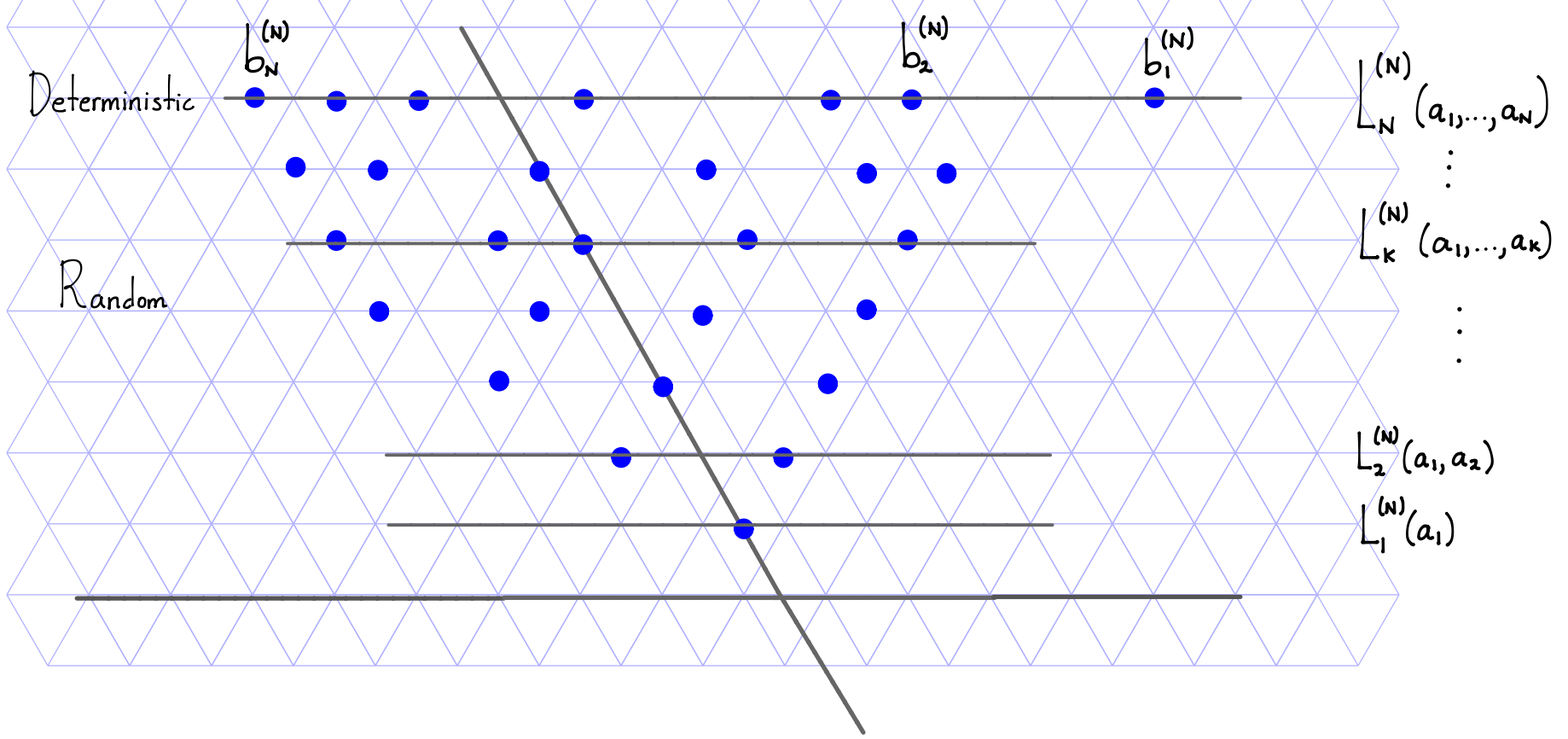
$$\{k \times k \text{ semisimple matrices}\} \rightarrow \{\text{complex numbers}\}.$$

- By the Spectral Theorem,

$$\mathbb{E}[e^{\text{Tr}AB_k^{(N)}}] = \sum_{\{b_1, \dots, b_k\} \subset \mathbb{Z}} P(b_{k1}^{(N)} = b_1, \dots, b_{kk}^{(N)} = b_k) \int_{U(k)} e^{\text{Tr} \begin{bmatrix} a_1 & & \\ & \ddots & \\ & & a_k \end{bmatrix} U \begin{bmatrix} b_1 & & \\ & \ddots & \\ & & b_k \end{bmatrix} U^{-1}} dU.$$

- This is an analytic function  $L_k^{(N)}(a_1, \dots, a_k) := \mathbb{E}[e^{\text{Tr}AB_k^{(N)}}]$  of  $k$  complex variables.

- For each domain  $\Omega^{(N)}$ , we have hierarchy of  $N$  analytic functions.

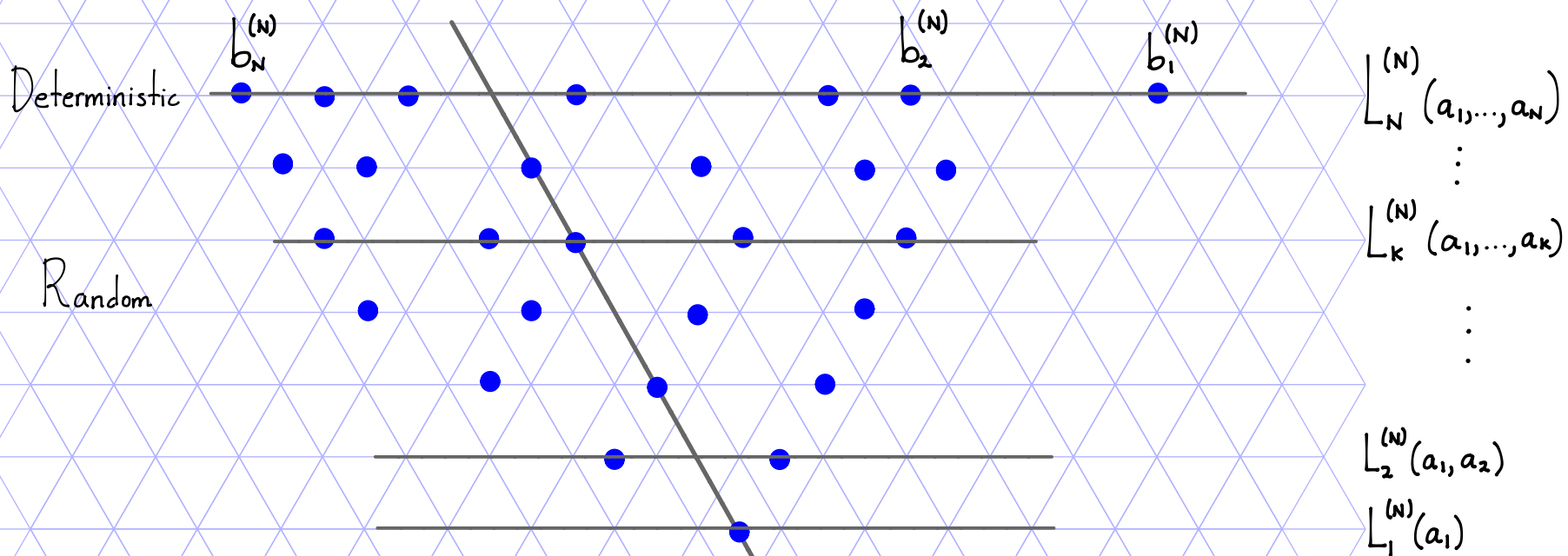




- Top function: Laplace transform of a pure **orbital measure**,

$$L_N^{(N)}(a_1, \dots, a_N) = \int_{U(N)} e^{\text{Tr} \begin{bmatrix} a_1 & & \\ & \ddots & \\ & & a_N \end{bmatrix} U \begin{bmatrix} b_1^{(N)} & & \\ & \ddots & \\ & & b_N^{(N)} \end{bmatrix} U^{-1}} dU.$$

- Lower functions: non-trivial mixtures of orbital measures.



- Key realization: Top function determines all those below it,

$$L_k^{(N)}(a_1, \dots, a_k) = \left( \prod_{i=1}^k \frac{a_i}{e^{a_i} - 1} \right)^{N-k} L_N^{(N)}(a_1, \dots, a_k, 0, \dots, 0)$$

Deterministic

Random

$L_N^{(N)}(a_1, \dots, a_N)$   
 $\vdots$   
 $L_k^{(N)}(a_1, \dots, a_k)$   
 $\vdots$   
 $L_2^{(N)}(a_1, a_2)$   
 $L_1^{(N)}(a_1)$

- **FACT 1:** Rational irreps of  $GL(N)$  are parameterized by  $N$ -point particle configurations  $\{b_1, \dots, b_N\} \subset \mathbb{Z}$ .

- **FACT 2:** Kirillov character formula:

$$\frac{\chi^{(b_1, \dots, b_N)}(e^{a_1}, \dots, e^{a_N})}{\chi^{(b_1, \dots, b_N)}(1, \dots, 1)} = \prod_{1 \leq i < j \leq N} \frac{a_i - a_j}{e^{a_i} - e^{a_j}} \cdot \int_{U(N)} e^{\text{Tr}[a_1 \dots a_N] U [b_1 \dots b_N] U^{-1}} dU$$

- **FACT 3:** Branching rule:

$$\chi^{(b_1, \dots, b_N)}(e^{a_1}, \dots, e^{a_{N-1}}, 1) = \sum_{(c_1, \dots, c_{N-1}) \prec (b_1, \dots, b_N)} \chi^{(c_1, \dots, c_{N-1})}(e^{a_1}, \dots, e^{a_{N-1}})$$

- Key identity:

$$L_k^{(N)}(a_1, \dots, a_k) = \left( \prod_{i=1}^k \frac{a_i}{e^{a_i} - 1} \right)^{N-k} \int_{U(N)} e^{\text{Tr} [a_1 \dots a_k 0 \dots 0]} U \begin{bmatrix} b_1^{(N)} \\ \vdots \\ b_N^{(N)} \end{bmatrix} U^{-1} dU.$$

- Reduces problem to "just analysis":

$$\int_{U(N)} e^{\frac{1}{\sqrt{N}} \text{Tr} [a_1 \dots a_k 0 \dots 0]} U \begin{bmatrix} b_1^{(N)} \\ \vdots \\ b_N^{(N)} \end{bmatrix} U^{-1} dU \sim e^{\text{cyan circle} (a_1 + \dots + a_k) + \text{green circle} \frac{1}{2} (a_1^2 + \dots + a_k^2) + o(1)}$$

- This amounts to the asymptotic analysis of a ubiquitous special function: the **Harish-Chandra / Itzykson + Zuber** integral.

- HCIZ integral: the function  $\mathbb{C} \times \mathbb{C}^N \times \mathbb{C}^N \rightarrow \mathbb{C}$  defined by

$$(z; a_1, \dots, a_N; b_1, \dots, b_N) \mapsto \int_{U(N)} e^{z \operatorname{Tr} [a_1 \dots a_N] u [b_1 \dots b_N] u^{-1}} du$$

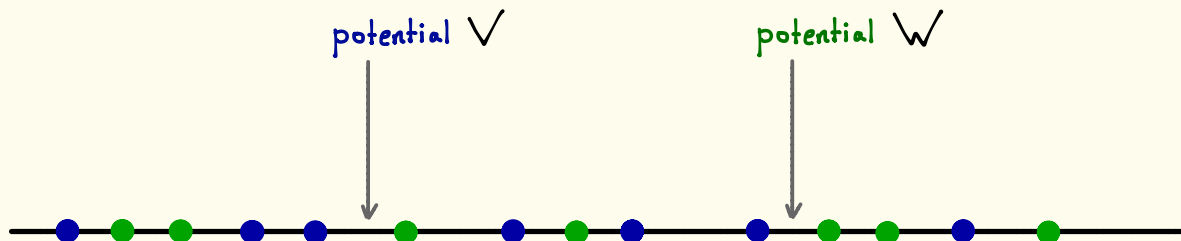
- Harish-Chandra: generalizes the **Schur polynomials**.

- Itzykson - Zuber: study of the normal 2-matrix model with **AB-interaction**:

$$P_N(dA, dB) = \frac{1}{Z_N} e^{\operatorname{Tr} (V(A) + W(B) + zAB)} dA dB$$

coupling constant

# TWO-COMPONENT COULOMB GAS: $e^{-H}$



$$\begin{aligned} H(\mathbf{z}; a_1, \dots, a_N; b_1, \dots, b_N) &= \sum_i V(a_i) - \sum_{i \neq j} \log |a_i - a_j| \\ &+ \sum_i W(b_i) - \sum_{i \neq j} \log |b_i - b_j| \\ &+ \log \int_{u(N)} e^{\mathbf{z} \operatorname{Tr} \begin{bmatrix} a_1 & & \\ & \ddots & \\ & & a_N \end{bmatrix} u \begin{bmatrix} b_1 & & \\ & \ddots & \\ & & b_N \end{bmatrix} u^{-1}} d u. \end{aligned}$$

• Itzykson-Zuber Conjecture (1980): Let

$$\begin{array}{ccc}
 a_1^{(1)} & & b_1^{(1)} \\
 a_1^{(2)} & a_2^{(2)} & b_1^{(2)} & b_2^{(2)} \\
 a_1^{(3)} & a_2^{(3)} & a_3^{(3)} & b_1^{(3)} & b_2^{(3)} & b_3^{(3)} \\
 \vdots & & \vdots & \vdots & & \vdots
 \end{array}
 \quad \text{and}$$

be two triangular arrays of complex numbers such that the limits

$$\phi_m = \lim_{N \rightarrow \infty} \frac{1}{N} P_m \left( \frac{a_1^{(N)}}{\sqrt{N}}, \dots, \frac{a_N^{(N)}}{\sqrt{N}} \right) \quad \text{and} \quad \psi_m = \lim_{N \rightarrow \infty} \frac{1}{N} P_m \left( \frac{b_1^{(N)}}{\sqrt{N}}, \dots, \frac{b_N^{(N)}}{\sqrt{N}} \right)$$

exist for all  $m \in \mathbb{N}$ . Then,  $\exists \varepsilon > 0$  such that

$$\frac{1}{N^2} \log \int_{U(N)} e^{z \operatorname{Tr} \begin{bmatrix} a_1^{(N)} & & \\ & \ddots & \\ & & a_N^{(N)} \end{bmatrix} U \begin{bmatrix} b_1^{(N)} & & \\ & \ddots & \\ & & b_N^{(N)} \end{bmatrix} U^{-1}} dU$$

converges uniformly on compact subsets of  $\{z \in \mathbb{C} : |z| < \varepsilon\}$ .

Newton power sums

- Lots of attempts to solve this problem by hard analysis.

- The HCIZ integral has a natural  $S(N) \times S(N)$  symmetry.

- Maclaurin series can be presented in the form

$$\log \int_{U(N)} e^{z \text{Tr} [a_1 \dots a_N] U [b_1 \dots b_N] U^T} dU = \sum_{d=1}^{\infty} \frac{z^d}{d!} \sum_{\alpha, \beta \vdash d} C_N(\alpha, \beta) p_{\alpha}(a_1, \dots, a_N) p_{\beta}(b_1, \dots, b_N).$$

Newton  
power sums

???



# ADOLF HURWITZ

(1) Probably invented the Exponential Formula:

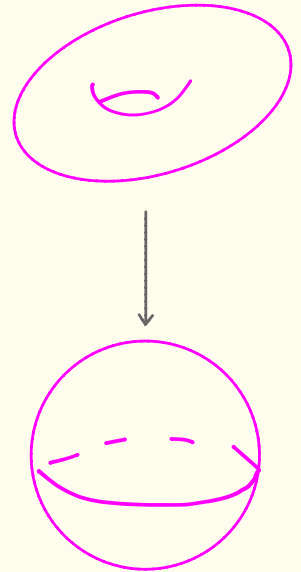
$$W = e^H$$

all structures

connected structures



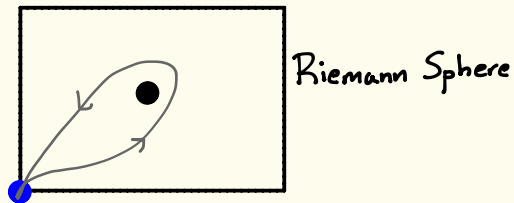
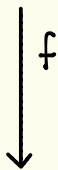
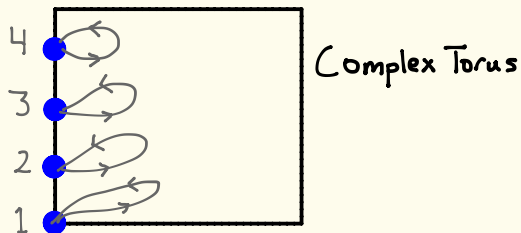
(2) First to "count surfaces":



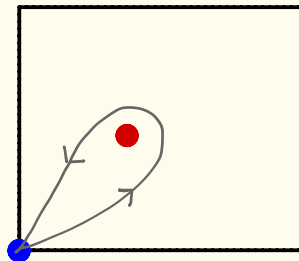
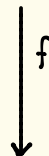
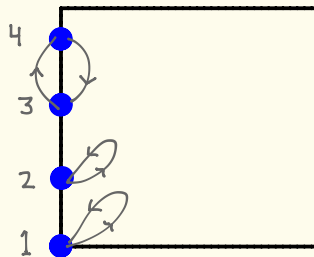
(3) Invented the braid groups:

$$B(n) = \langle \sigma_1, \dots, \sigma_n \mid \sigma_i \sigma_{i+1} \sigma_i = \sigma_{i+1} \sigma_i \sigma_{i+1}, \sigma_i \sigma_j = \sigma_j \sigma_i \text{ if } |i-j| > 1 \rangle$$

**FACT:** Every holomorphic function from a compact, connected Riemann surface to the Riemann sphere is a branched covering.

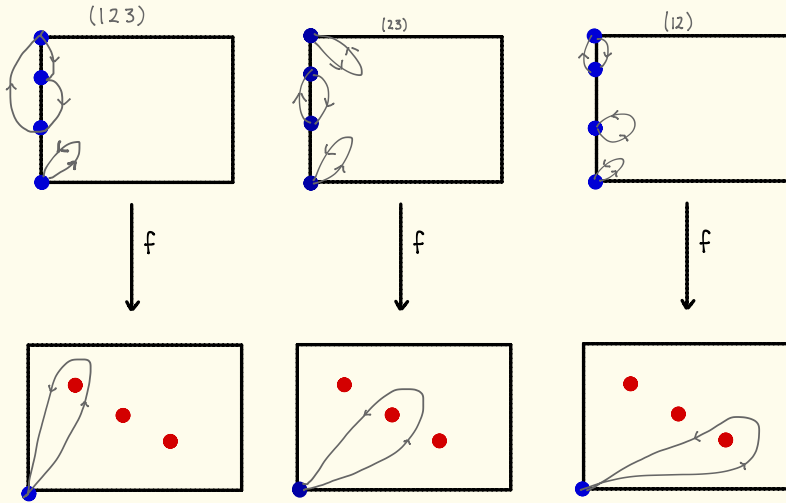


Typical: (1)(2)(3)(4)

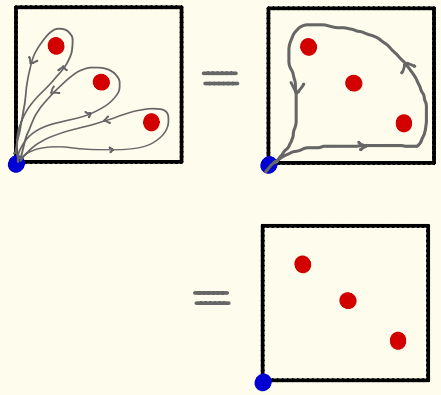


Exceptional: (1)(2)(34)

# HURWITZ ENCODING



$$(123)(23)(12) = (1)(2)(3)(4)$$

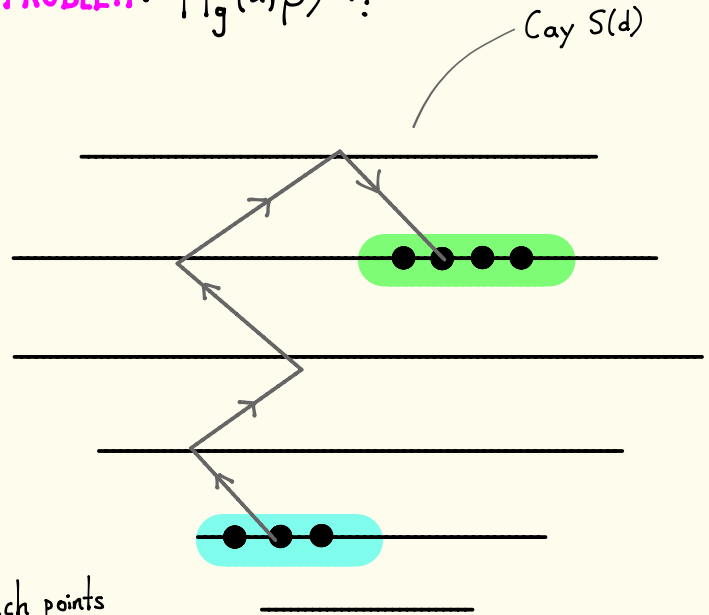
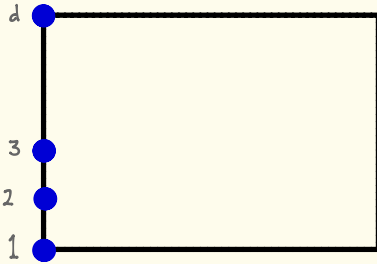


**FACT:** Given a topological branched covering  $f: S \rightarrow \mathbb{P}^1$ , there is a **unique** complex structure on  $S$  which makes  $f$  holomorphic.

GEOMETRY  $\xleftrightarrow{\text{(topology)}}$  COMBINATORICS

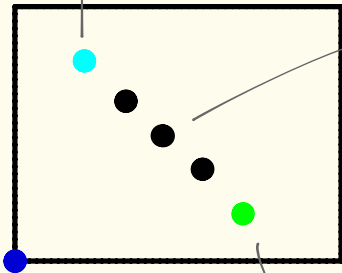
$\left\{ \begin{array}{l} \text{degree } d \text{ branched covers} \\ \text{of } \mathbb{P}^1 \text{ with given ramification} \\ \text{data} \end{array} \right\} \longleftrightarrow \left\{ \begin{array}{l} \text{transitive factorizations of} \\ (1) \dots (d) \text{ in } S(d) \text{ with factors} \\ \text{in prescribed conjugacy classes} \end{array} \right\}$

# THE HURWITZ PROBLEM: $H_g(\alpha, \beta) = ?$



profile  $\alpha$

$f$



$r$  simple branch points

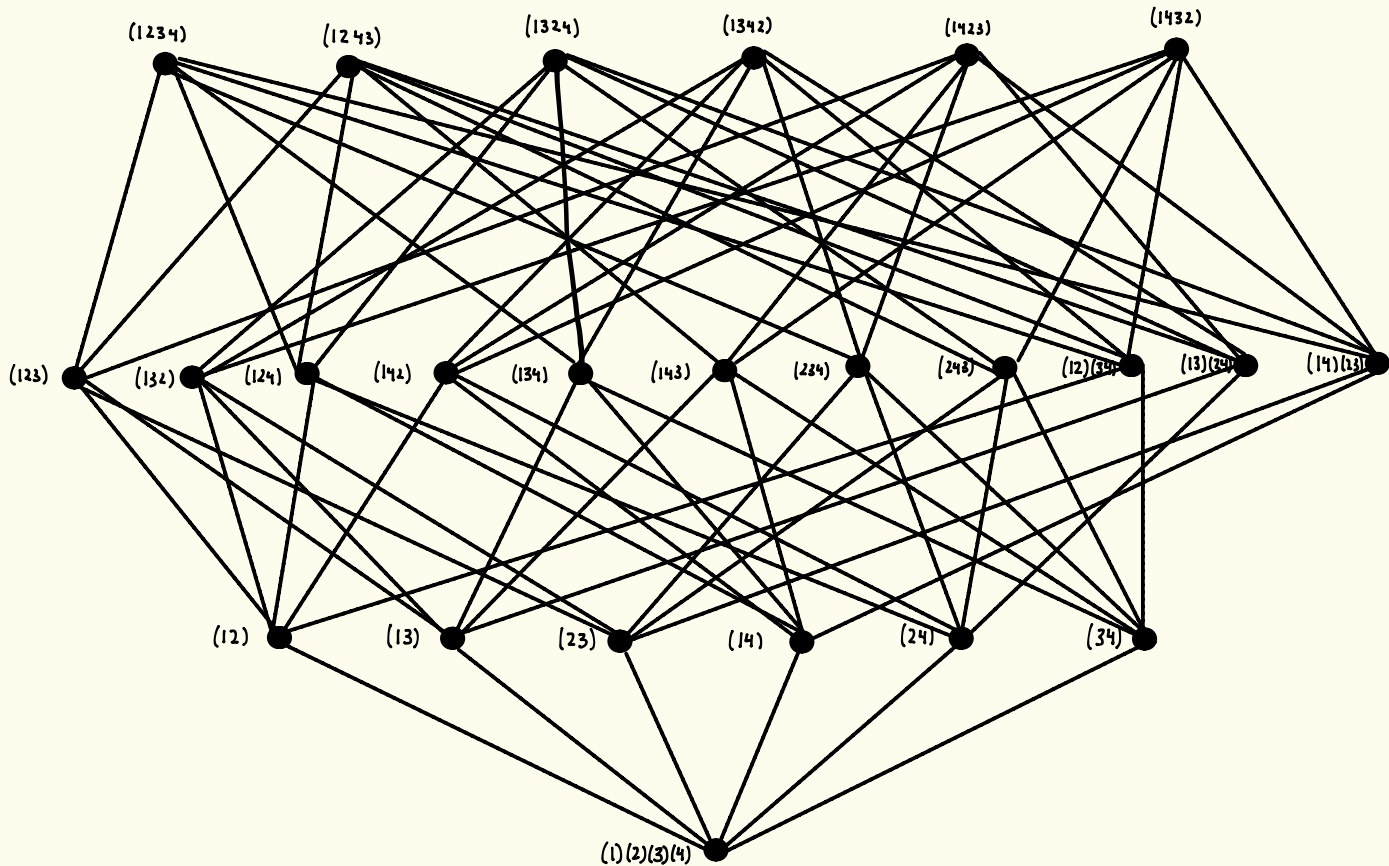
profile  $\beta$

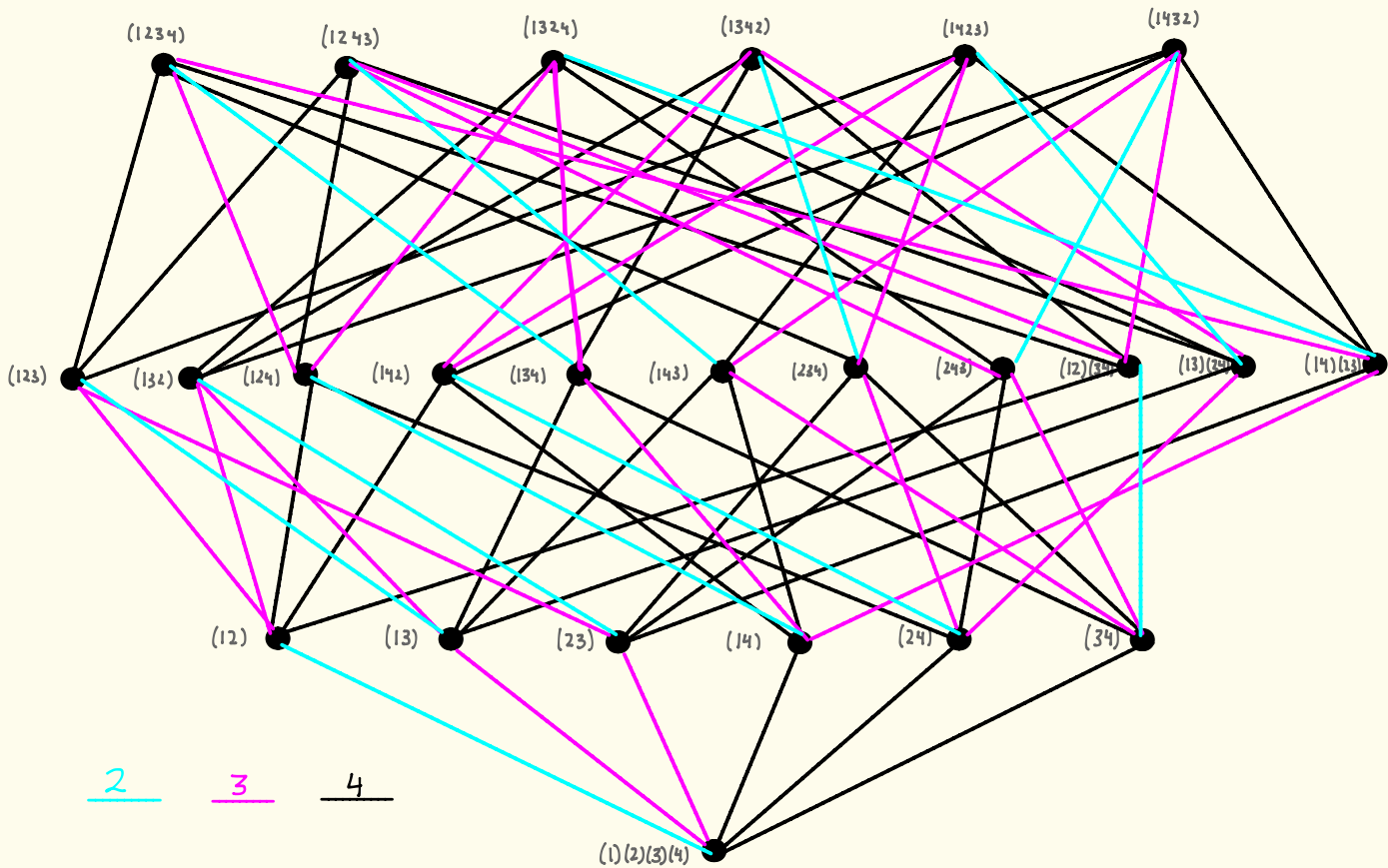
$$\sigma = \rho \tau_1 \dots \tau_r$$

$\langle \rho, \tau_1, \dots, \tau_r, \sigma \rangle$  transitive

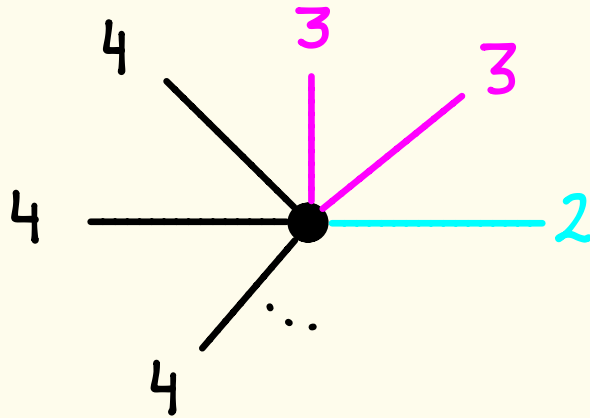
Riemann-Hurwitz:  $r = 2g - 2 + \ell(\alpha) + \ell(\beta)$ .

# CAYLEY GRAPH OF $S(4)$





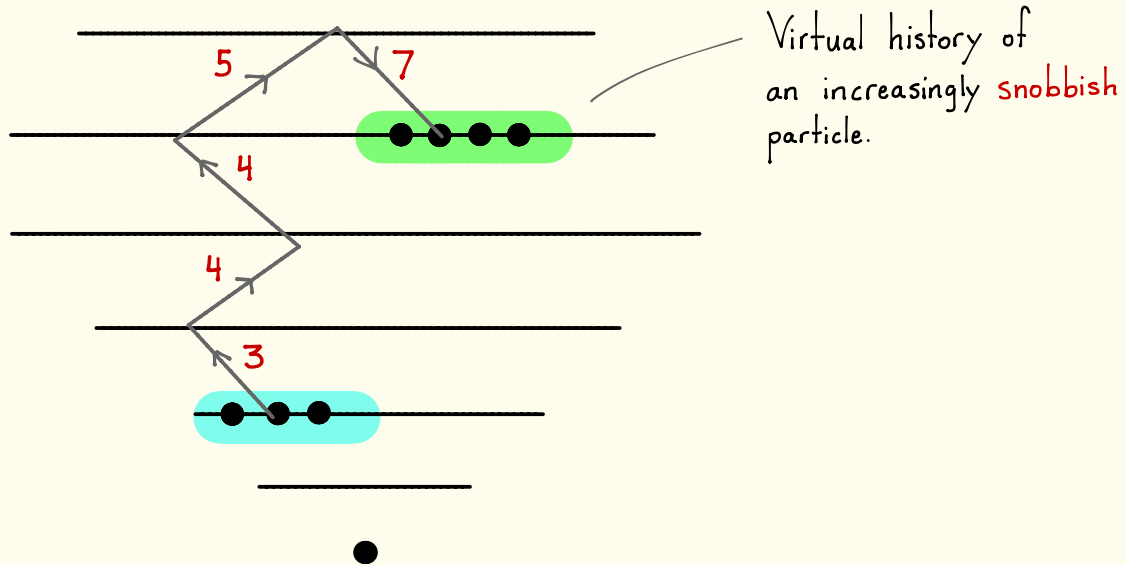
# A FRAGMENT OF $S(d)$



$$T = \begin{bmatrix} (12) & (13) & (14) \\ & (23) & (24) \\ & & (34) \end{bmatrix}$$



# THE MONOTONE HURWITZ PROBLEM: $\vec{H}_g(\alpha, \beta) = ?$



- By  $S(N) \times S(N)$  symmetry,

$$\log \int_{U(N)} e^{z \operatorname{Tr} \begin{bmatrix} a_1 & & \\ & \ddots & \\ & & a_N \end{bmatrix} U \begin{bmatrix} b_1 & & \\ & \ddots & \\ & & b_N \end{bmatrix} U^{-1}} dU = \sum_{d=1}^{\infty} \frac{z^d}{d!} \sum_{\alpha, \beta \vdash d} C_N(\alpha, \beta) p_{\alpha}(a_1, \dots, a_N) p_{\beta}(b_1, \dots, b_N).$$

- Goulden, Guay-Paquet, Novak: For any  $1 \leq d \leq N$ ,

$$C_N(\alpha, \beta) = (-1)^{l(\alpha) + l(\beta)} N^{2-d-l(\alpha)-l(\beta)} \sum_{g=0}^{\infty} \frac{\vec{H}_g(\alpha, \beta)}{N^{2g}}$$

- Itzykson - Zuber limit:

$\exists \varepsilon > 0$  such that

$$\frac{1}{N^2} \log \int_{U(N)} e^{z \operatorname{Tr} \begin{bmatrix} a_1^{(N)} & & \\ & \ddots & \\ & & a_N^{(N)} \end{bmatrix} U \begin{bmatrix} b_1^{(N)} & & \\ & \ddots & \\ & & b_N^{(N)} \end{bmatrix} U^{-1}} dU \longrightarrow \sum_{d=1}^{\infty} \frac{z^d}{d!} \sum_{\alpha, \beta \vdash d} (-1)^{l(\alpha) + l(\beta)} \prod_{\circ} (\alpha, \beta) \phi_{\alpha} \psi_{\beta}$$

- Reminder:

$$\phi_m = \lim_{N \rightarrow \infty} \frac{1}{N} p_m \left( \frac{a_1^{(N)}}{\sqrt{N}}, \dots, \frac{a_N^{(N)}}{\sqrt{N}} \right) \quad \text{and} \quad \psi_m = \lim_{N \rightarrow \infty} \frac{1}{N} p_m \left( \frac{b_1^{(N)}}{\sqrt{N}}, \dots, \frac{b_N^{(N)}}{\sqrt{N}} \right)$$

Newton power sums

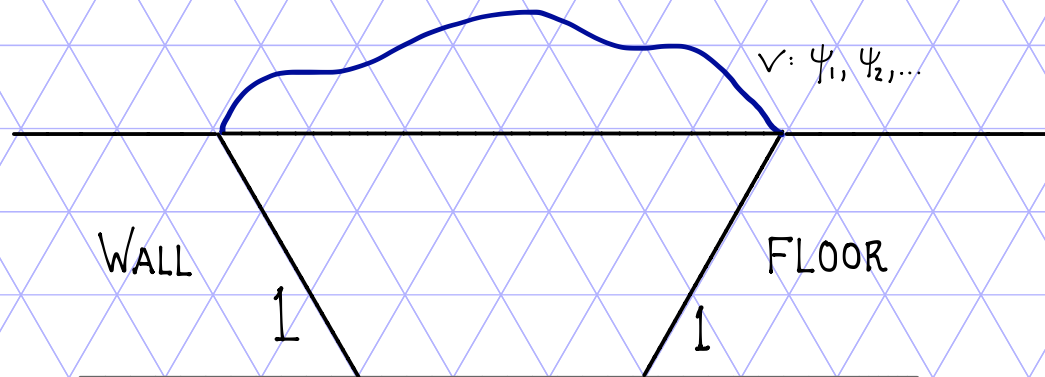
- Back to tiling regime: much simpler!!! We have

$$\underbrace{a_1, \dots, a_k}_{\text{fixed}} \quad \text{and} \quad \begin{matrix} b_1^{(1)} \\ b_1^{(2)} & b_2^{(2)} \\ b_1^{(3)} & b_2^{(3)} & b_3^{(3)} \\ \vdots & & \vdots \end{matrix}$$

such that  $\exists$  limits

$$\psi_m = \lim_{N \rightarrow \infty} \frac{1}{N} p_m \left( \frac{b_1^{(N)}}{N}, \dots, \frac{b_N^{(N)}}{N} \right).$$

- Reminder:



- Analytic degeneration:  $\exists \varepsilon > 0$  such that

$$\frac{1}{N} \log \int_{U(N)} e^{z \operatorname{Tr} \begin{bmatrix} a_1 & & & \\ & \ddots & & \\ & & a_k & \\ & & & 0 \end{bmatrix} U \begin{bmatrix} b_1^{(N)} & & & \\ & \ddots & & \\ & & b_N^{(N)} & \\ & & & \end{bmatrix} U^{-1}} dU \longrightarrow \sum_{d=1}^{\infty} \frac{z^d}{d!} p_d(a_1, \dots, a_k) \sum_{\beta \vdash d} (-1)^{1+\ell(\beta)} \vec{H}_0(d, \beta) \psi_\beta,$$

uniformly on compact subsets of  $\{(z; a_1, \dots, a_k) \in \mathbb{C} \times \mathbb{C}^k : |z a_i| < \varepsilon\}$ .

- Combinatorial degeneration:

$$\sum_{\beta \vdash d} (-1)^{1+\ell(\beta)} \vec{H}_0(d, \beta) \psi_\beta = (d-1)! \cdot d^{\text{th}} \text{ free cumulant of } \nu$$

= an explicit polynomial in  $\psi_1, \dots, \psi_d$ .

- Tuning the coupling constant  $z$  to  $z = N^{-\frac{1}{2}}$  yields  $N \rightarrow \infty$  asymptotics

$$\log \int_{U(N)} e^{\frac{1}{\sqrt{N}} \text{Tr} \begin{bmatrix} a_1 & & & 0 \\ & \ddots & & \\ & & a_k & \\ & & & 0 \end{bmatrix} U \begin{bmatrix} b_1^{(N)} & & & \\ & \ddots & & \\ & & b_N^{(N)} & \\ & & & \end{bmatrix} U^{-1}} dU \sim \sum_{d=1}^{\infty} N^{1-\frac{d}{2}} \frac{k_d}{d} p_d(a_1, \dots, a_k),$$

uniformly on compact subsets of  $\mathbb{C}^k$ .

- This gives us everything we need, and more:

$$\log L_k^{(N)} \left( \frac{a_1}{\sqrt{N}}, \dots, \frac{a_k}{\sqrt{N}} \right) \sim \sum_{d=1}^{\infty} N^{1-\frac{d}{2}} \left( \frac{k_d}{d} - \frac{c_d}{d!} \right) p_d(a_1, \dots, a_k).$$

- Keeping just the first two terms yields the CLT:

$$\log L_k^{(N)} \left( \frac{a_1}{\sqrt{N}}, \dots, \frac{a_k}{\sqrt{N}} \right) = \sqrt{N} \left( \psi_1 - \frac{1}{2} \right) p_1(a_1, \dots, a_k) + \left( \psi_2 - \psi_1^2 - \frac{1}{12} \right) p_2(a_1, \dots, a_k) + o(1).$$

— END —