

String equations and Whitham hierarchies in conformal maps dynamics

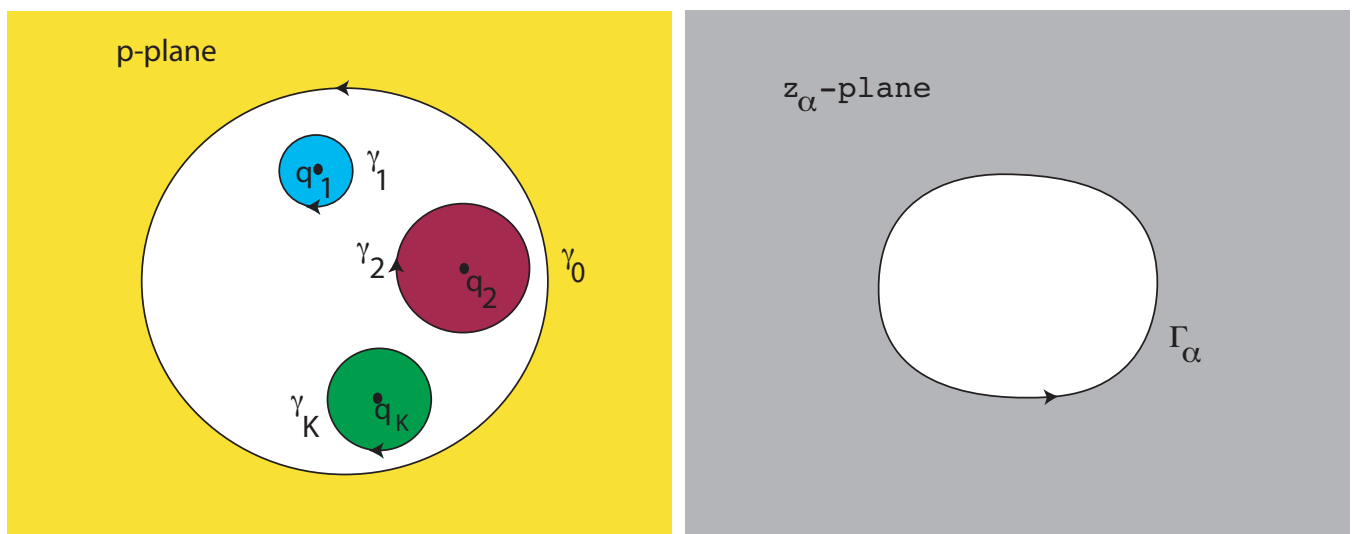
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WHITHAM HIERARCHIES (WH_M)

$$\frac{\partial z_\alpha}{\partial t_{\mu n}} = \{\Omega_{\mu n}, z_\alpha\}, \quad \alpha = 0, \dots, M.$$

$z_\alpha(p)$ = Sato functions = local coordinates near $M + 1$ punctures q_α ($q_0 := \infty$) in the p -plane

$$z_\alpha = \begin{cases} p + \sum_{n=1}^{\infty} \frac{d_{0n}}{p^n}, & \alpha = 0, \\ \frac{d_i}{p - q_i} + \sum_{n=0}^{\infty} d_{in} (p - q_i)^n, & \alpha = i = 1, \dots, M. \end{cases}$$



- Time parameters

$$t := (t_{\alpha n}), \quad n \geq 0, \quad t_{00} := - \sum_{i=1}^M t_{i0}$$

- Poisson bracket

$$\{F, G\} := \frac{\partial F}{\partial p} \frac{\partial G}{\partial x} - \frac{\partial F}{\partial x} \frac{\partial G}{\partial p}, \quad x := t_{01}.$$

- Hamiltonians

$$\Omega_{\alpha n} := \begin{cases} (z_{\alpha}^n)_{(\alpha, +)}, & n \geq 1, \\ -\log(p - q_i), & n = 0. \end{cases}$$

- m_{α} = Orlov functions

$$\begin{cases} \{z_{\alpha}, m_{\alpha}\} = 1, & \forall \alpha, \\ \frac{\partial m_{\alpha}}{\partial t_{\mu n}} = \{\Omega_{\mu n}, m_{\alpha}\}, \\ m_{\alpha}(z_{\alpha}, t) = \sum_{n=1}^{\infty} n t_{\alpha n} z_{\alpha}^{n-1} + \frac{t_{\alpha 0}}{z_{\alpha}} + \sum_{n \geq 2} \frac{v_{\alpha n}}{z_{\alpha}^n}, \end{cases}$$

String equations

Systems of constraints for (z_α, m_α)

$$\begin{cases} P_i(z_i, m_i) = P_0(z_0, m_0), \\ Q_i(z_i, m_i) = Q_0(z_0, m_0), \end{cases} \quad i = 1, 2, \dots, M,$$

where (P_α, Q_α) are pairs of canonical variables (*twistor data*)

$$\{P_\alpha(p, x), Q_\alpha(p, x)\} = 1,$$

THEOREM

Let $(z_\alpha(p, t), m_\alpha(p, t))$ be a solution of a system of string equations such that

$$\mathcal{P}_\alpha(p, t) := P_\alpha(z_\alpha(p, t), m_\alpha(p, t)),$$

$$\mathcal{Q}_\alpha(p, t) := Q_\alpha(z_\alpha(p, t), m_\alpha(p, t)),$$

are meromorphic functions of the complex variable p with finite poles at $\{q_1, \dots, q_M\}$ only. Then $(z_\alpha(p, t), m_\alpha(p, t))$ is a solution of the Whitham hierarchy.

Proof. From the hypothesis of the theorem

$$dz_\alpha \wedge dm_\alpha = d\mathcal{P}_\alpha \wedge d\mathcal{Q}_\alpha, \quad \forall \alpha,$$

$$dz_\alpha \wedge dm_\alpha = dz_\beta \wedge dm_\beta, \quad \forall \alpha, \beta,$$

$$dz_\alpha \wedge dm_\alpha = \sum_{\mu=0}^M (dz_\mu \wedge dm_\mu)_{(\mu,+)}, \quad \forall \alpha.$$

The terms in these decompositions can be found by using the expansions of the functions m_μ

$$(dz_\mu \wedge dm_\mu)_{(\mu,+)}$$

$$= d\left(\sum_{n=1}^{\infty} (z_\mu^n)_{(\mu,+)} dt_{\mu n} - (1 - \delta_{\mu 0}) \log(p - q_\mu) dt_{\mu 0} \right)$$

$$= d\left(\sum_n \Omega_{\mu n} dt_{\mu n} \right).$$

Thus we find

$$dz_\alpha \wedge dm_\alpha = d\left(\sum_{\mu,n} \Omega_{\mu n} dt_{\mu n} \right), \quad \forall \alpha,$$

□

Solvable string equations

Given a splitting $\{1, \dots, M\} = I \cup J$, $I \cap J = \emptyset$, the system of string equations

$$\begin{aligned} i \in I & \begin{cases} z_i^{n_i} = z_0^{n_0} \\ \frac{1}{n_i} \frac{m_i}{z_i^{n_i-1}} = \frac{1}{n_0} \frac{m_0}{z_0^{n_0-1}} \end{cases}, \\ j \in J & \begin{cases} -\frac{n_0}{n_j} \frac{m_j}{z_j^{n_j-1}} = z_0^{n_0} \\ z_j^{n_j} = \frac{m_0}{z_0^{n_0-1}} \end{cases}. \end{aligned}$$

admits solutions verifying the conditions of the above theorem which can be determined by means of a system of implicit equations.

Scheme of solution

We introduce the ansatz

$$z_0^{n_0} = z_i^{n_i} = E_1(p) := p^{n_0} + \sum_{n=0}^{n_0-2} u_n p^n + \sum_{l \in I} \sum_{n=1}^{n_l} \frac{a_{ln}}{(p - q_l)^n} + \sum_{k \in J} \sum_{n=1}^{N_k - n_k} \frac{b_{kn}}{(p - q_k)^n}, \quad \forall i \in I,$$

$$z_j^{n_j} = E_2(p) := \sum_{n=0}^{N_0 - n_0} c_n p^n + \sum_{l \in I} \sum_{n=1}^{N_l - n_l} \frac{\tilde{a}_{ln}}{(p - q_l)^n} + \sum_{k \in J} \sum_{n=1}^{n_k} \frac{\tilde{b}_{kn}}{(p - q_k)^n}, \quad \forall j \in J,$$

and look for functions m_α of the form

$$m_\alpha(z, t) = \sum_{n=1}^{N_\alpha} n t_{\alpha n} z_\alpha^{n-1} + \frac{t_{\alpha 0}}{z_\alpha} + \sum_{n \geq 2} \frac{v_{\alpha n}}{z_\alpha^n},$$

The system of string equations and the required asymptotic conditions lead to

$$\begin{aligned} m_i z_i &= \frac{n_i}{n} m_0 z_0, \quad m_j z_j = -\frac{n_j}{n} m_0 z_0, \quad \forall i \in I, j \in J, \\ m_0 z_0 &= \sum_{n=1}^{N_0} n t_{0n} (z_0^n)_{(0,+)} + t_{00} + \sum_{i \in I} \frac{n_0}{n_i} \sum_{n=1}^{N_i} n t_{in} (z_i^n)_{(i,+)} \\ &\quad - \sum_{j \in J} \frac{n_0}{n_j} \sum_{n=1}^{N_j} n t_{jn} (z_j^n)_{(j,+)}, \end{aligned}$$

The problem reduces to solving the system

$$\begin{cases} m_0 z_0 = E_1(p) E_2(p), \\ \operatorname{Res}(m_i, z_i = \infty) = t_i, \quad i = 1, \dots, M-1. \end{cases}$$

for the unknowns

$$(q_i, u_n, c_n, a_{ln}, b_{kn}, \tilde{a}_{ln}, \tilde{b}_{kn})$$

in terms of the Whitham times t .

Properties

The τ -function is given by

$$2 \log \tau = \sum_{\alpha} \sum_{n \geq 0} t_{\alpha n} v_{\alpha n+1} - \sum_{j \in J} \frac{t_{j0}^2}{2 n_j} - \sum_{j \in J} \frac{1}{n_j} \sum_{n \geq 1} n t_{jn} v_{jn+1}.$$

The solutions are invariant under the symmetries generated by

$$\mathbb{V}_{rs} = (P_0^{r+1} Q_0^{s+1}, \dots, P_M^{r+1} Q_M^{s+1}), \quad r \geq -1, s \geq 0,$$

and satisfy the identities

$$\begin{aligned} & \sum_{\alpha \in \{0\} \cup I} \oint_{\Gamma_{\alpha}} \left(\frac{z_{\alpha}}{n_{\alpha}} \right)^s z_{\alpha}^{(r-s)n_{\alpha}} m_{\alpha}^{s+1} dz_{\alpha} \\ & + (-1)^r \frac{s+1}{r+1} n_0^{r-s} \sum_{j \in J} \oint_{\Gamma_j} \left(\frac{z_j}{n_j} \right)^r z_j^{(s-r)n_j} m_j^{r+1} dz_j = 0. \end{aligned}$$

Example

$$M = 1, I = \emptyset, n_0 = 2, n_1 = 1, N_0 = N_1 = 3$$

$$z_0^2 = p^2 + u_0 + \frac{a_1}{p - q} + \frac{a_2}{(p - q)^2}, \quad z_1 = \frac{b_1}{p - q} + c_0 + c_1 p.$$

One obtains the system

$$p^3 : \quad 3t_{03} = c_1,$$

$$p^2 : \quad 2t_{02} = c_0,$$

$$p^1 : \quad t_{01} + \frac{9t_{03}u_0}{2} = b_1 + c_1 u_0,$$

$$p^0 : \quad \frac{9a_1 t_{03}}{2} - t_{10} + 2t_{02}u_0 = a_1 c_1 + b_1 q + c_0 u_0,$$

$$(p - q)^{-3} : \quad -6b_1^2 t_{13} = a_2,$$

$$(p - q)^{-2} : \quad -2b_1^2 (2t_{12} + 9(c_0 + c_1 q) t_{13}) = \\ a_1 b_1 + a_2 (c_0 + c_1 q),$$

$$(p - q)^{-1} : \quad -2b_1 \left(t_{11} + 4(c_0 + c_1 q) t_{12} \right. \\ \left. + 9(c_0^2 + 2c_0 c_1 q + c_1 b_1 + c_1^2 q^2) t_{13} \right) = \\ a_2 c_1 + a_1 (c_0 + c_1 q) + b_1 (q^2 + u_0),$$

and by solving these equations we find

$$z_0^2 = p^2$$

$$\begin{aligned}
& - \frac{2 \left(q t_{01} + t_{10} + 6 t_{01} t_{03} t_{12} + 36 t_{01} t_{02} t_{03} t_{13} + 54 q t_{01} t_{03}^2 t_{13} \right)}{3 t_{03} \left(q + 6 t_{03} t_{12} + 36 t_{02} t_{03} t_{13} + 54 q t_{03}^2 t_{13} \right)} \\
& + \frac{4 t_{10} \left(t_{12} + 6 t_{02} t_{13} + 9 q t_{03} t_{13} \right)}{(p - q) \left(q + 54 q t_{03}^2 t_{13} + 6 t_{03} \left(t_{12} + 6 t_{02} t_{13} \right) \right)} \\
& - \frac{6 t_{10}^2 t_{13}}{(p - q)^2 \left(q + 54 q t_{03}^2 t_{13} + 6 t_{03} \left(t_{12} + 6 t_{02} t_{13} \right) \right)^2},
\end{aligned}$$

$$z_1 = - \frac{t_{10}}{(p - q) \left(q + 6 t_{03} t_{12} + 36 t_{02} t_{03} t_{13} + 54 q t_{03}^2 t_{13} \right)}$$

$$+ 2 t_{02} + 3 p t_{03},$$

where q is determined by the implicit equation

$$A(t)q^3 + B(t)q^2 + C(t)q + D(t) = 0,$$

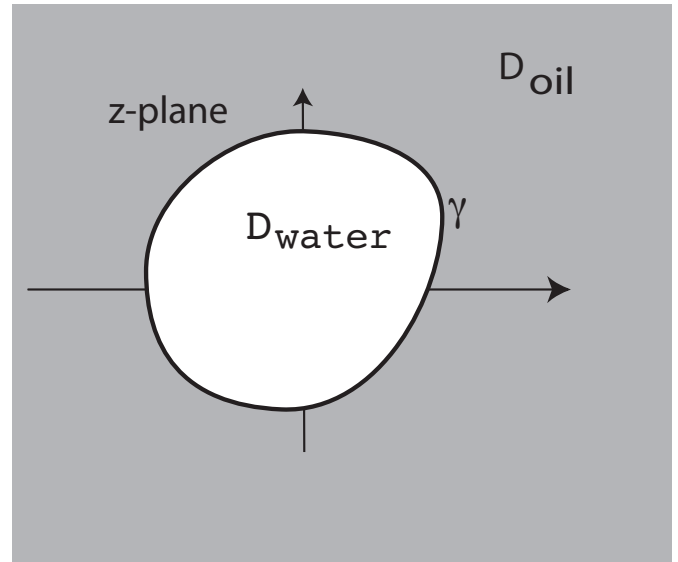
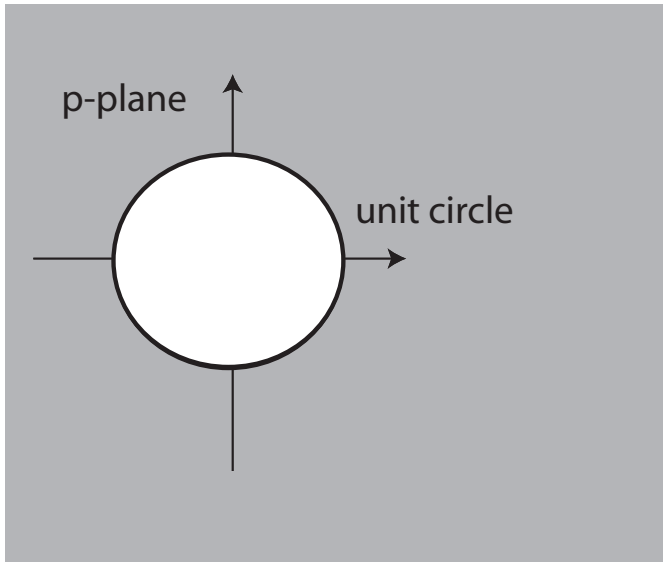
$$A(t) := 3t_{03} + 324t_{03}^3t_{13} + 8748t_{03}^5t_{13}^2,$$

$$B(t) := 54t_{03}^2t_{12} + 324t_{02}t_{03}^2t_{13} + 2916t_{03}^4t_{12}t_{13} \\ + 17496t_{02}t_{03}^4t_{13}^2,$$

$$C(t) := -2t_{01} + 6t_{03}t_{11} + 24t_{02}t_{03}t_{12} + 216t_{03}^3t_{12}^2 \\ + 72t_{02}^2t_{03}t_{13} - 108t_{01}t_{03}^2t_{13} + 324t_{03}^3t_{11}t_{13} + 3888t_{02}t_{03}^3t_{12}t_{13} \\ + 11664t_{02}^2t_{03}^3t_{13}^2,$$

$$D(t) := -2t_{10} - 12t_{01}t_{03}t_{12} + 36t_{03}^2t_{11}t_{12} \\ + 144t_{02}t_{03}^2t_{12}^2 - 72t_{01}t_{02}t_{03}t_{13} - 108t_{03}^2t_{10}t_{13} + 216t_{02}t_{03}^2t_{11}t_{13} \\ + 1296t_{02}^2t_{03}^2t_{12}t_{13} + 2592t_{02}^3t_{03}^2t_{13}^2.$$

CONFORMAL MAPS DYNAMICS



D_{water} = simply-connected domain with boundary γ in the z -plane

$z(p)$ = conformal map : $\{|p| > 1\} \rightarrow D_{\text{oil}}$,

$$z(p) = r p + \sum_{n=0}^{\infty} \frac{d_n}{p^n}, \quad p \rightarrow \infty, \quad r > 0,$$

Observation

Certain types of deformations of $z(p)$ (or γ) are governed by integrable systems.

Example (Wiegmann-Zabrodin (2000))

Suppose that γ is determined by an equation of the form

$$\bar{z} = S(z),$$

where $S(z)$ (Schwarz function of γ) is analytic in a neighborhood of γ .

$t := (t_0, t_1, \dots)$ = exterior harmonic moments of γ

$$S(z) = \sum_{n \geq 1} n t_n z^{n-1} + \frac{t_0}{z} + \sum_{n \geq 1} \frac{v_n(t)}{z^n}.$$

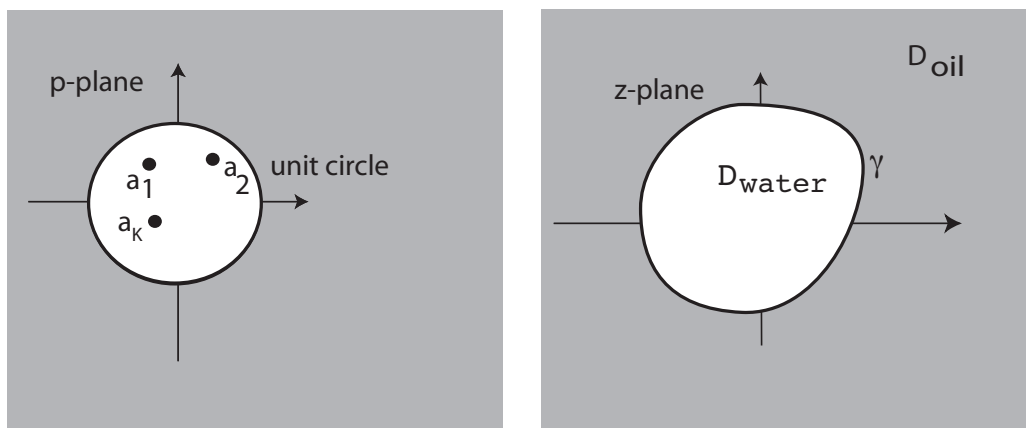
If the harmonic moments are considered as independent parameters, then $z = z(p, t)$ verifies the dispersionless Toda (dToda) hierarchy.

Algebraic domains

Conformal maps $z = z(p)$ given by rational functions

$$z(p) = r p + q + \sum_{n=1}^{N_0} \frac{u_n}{p^n} + \sum_{i=1}^K \sum_{n=1}^{N_i} \frac{u_{i,n}}{(p - a_i)^n},$$

with K poles $a_i \neq 0$ or orders N_i inside the unit circle.



Problem

To characterize integrable deformations of algebraic domains

The Schwarz function $S = S(z)$ is given by

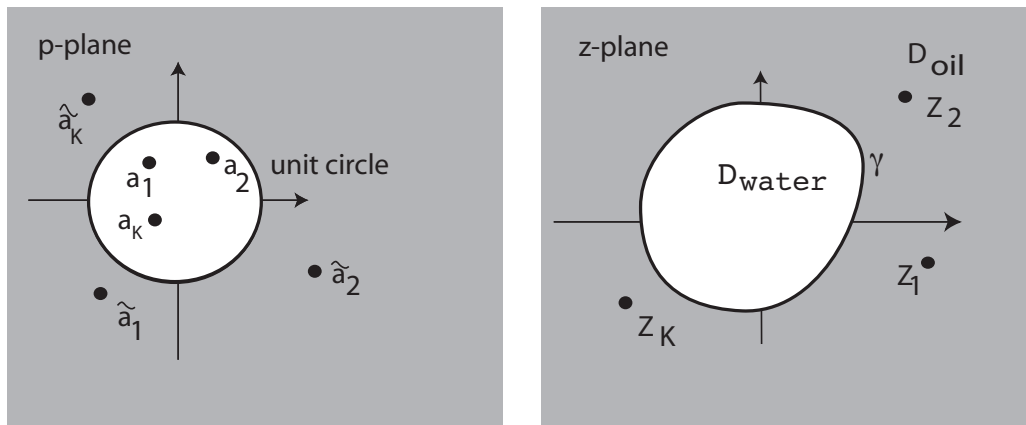
$$S(z) = \bar{z}(p(z)), \quad z \in D_{oil}.$$

where

$$\begin{aligned} \bar{z}(p) &:= \overline{z(\bar{p}^{-1})} \\ &= \frac{r}{p} + \bar{q} + \sum_{n=1}^{N_0} \bar{u}_n p^n + \sum_{i=1}^K \sum_{n=1}^{N_i} \frac{\bar{u}_{i,n} p^n}{(1 - p\bar{a}_i)^n}. \end{aligned}$$

$S(z)$ is meromorphic in D_{oil} with poles at

$$Z_i := z(\tilde{a}_i), \quad \tilde{a}_i := 1/\bar{a}_i.$$



If $K \geq 1$ then there is an infinite number of nonzero harmonic moments t_n of γ .

Applications to random matrix models

Partition function of normal matrix models in terms of eigenvalues:

$$\begin{cases} Z_N = \int \prod_{i>j} |z_i - z_j|^2 e^{\frac{1}{\hbar} \sum_j W(z_j, \bar{z}_j)} \prod_j dz_j, \\ W(z, \bar{z}) := -z\bar{z} + V(z) + \overline{V(z)} \quad (\text{Potential}) \end{cases}$$

In the large N limit ($N \rightarrow \infty$, $\hbar N$ fixed) the eigenvalues densely occupy a domain D in the complex plane (support of eigenvalues)

Saddle point approximation:

$$\begin{cases} \bar{z} = V_z(z) + \frac{1}{2\pi i} \iint_D \frac{dz' \wedge d\bar{z}'}{z' - z}, \\ z \in D = D_{water}. \end{cases}$$

For algebraic domains

$$V_z(z) = \sum \text{Principal parts of } S(z) \text{ at } \infty, Z_1, \dots, Z_K$$

DYNAMICS OF ALGEBRAIC DOMAINS

From

$$z(p) = r p + q + \sum_{n=1}^{N_0} \frac{u_n}{p^n} + \sum_{i=1}^K \sum_{n=1}^{N_i} \frac{u_{i,n}}{(p - a_i)^n},$$

we generate solutions of a Whitham hierarchy

$$WH_{2K+1}.$$

.

By introducing the change of variable

$$p_{new} = T p_{old} := r p_{old} + q,$$

we have

$$z(p) = p + \mathcal{O}(1/p), \quad p \rightarrow \infty.$$

and $z(p)$ and $\bar{z}(p)$ become rational functions with poles at

$$q_1 := q, \quad q_{i+1} := T a_i,$$

and

$$q_1 := q, \quad \tilde{q}_{i+1} := q + \frac{r^2}{q_{i+1} - q},$$

respectively ($i = 1, \dots, K$).

Whitham variables

$$\left\{ \begin{array}{lll} z_0 = z, & m_0 = \bar{z}, & (q_0 = \infty) \\ z_1 = \bar{z}, & m_1 = -z, & (q_1) \\ z_{i+1} = z^{1/N_i}, & m_{i+1} = N_i z_{i+1}^{N_i-1} \bar{z}, & (q_{i+1}) \\ \tilde{z}_{i+1} = \bar{z}^{1/N_i}, & \tilde{m}_{i+1} = -N_i \tilde{z}_{i+1}^{N_i-1} z, & (\tilde{q}_{i+1}) \end{array} \right.$$

String equations

$$I \text{ type } \left\{ \begin{array}{l} z_{i+1}^{N_i} = z_0, \\ \frac{1}{N_i} \frac{m_{i+1}}{z_{i+1}^{N_i-1}} = m_0 \end{array} \right.$$

$$J \text{ type } \left\{ \begin{array}{l} z_1 = m_0, \quad m_1 = -z_0 \\ \tilde{z}_{i+1}^{N_i} = m_0, \\ -\frac{1}{N_i} \frac{\tilde{m}_{i+1}}{\tilde{z}_{i+1}^{N_i-1}} = z_0 \end{array} \right. .$$

Whitham times are introduced by imposing the asymptotic conditions

Time parameters

$$\left\{ \begin{array}{l} m_0 = \sum_{n=1}^{N_0+1} n t_{0,n} z_0^{n-1} + \frac{t_{0,0}}{z_0} + \dots \\ m_1 = \sum_{n=1}^{N_0+1} n t_{1,n} z_1^{n-1} + \frac{t_{1,0}}{z_1} + \dots \\ m_{i+1} = \sum_{n=1}^{N_i} n t_{i+1,n} z_{i+1}^{n-1} + \frac{t_{i+1,0}}{z_{i+1}} + \dots \\ \tilde{m}_{i+1} = \sum_{n=1}^{N_i} n \tilde{t}_{i+1,n} \tilde{z}_{i+1}^{n-1} + \frac{\tilde{t}_{i+1,0}}{\tilde{z}_{i+1}} + \dots \end{array} \right.$$

and

$$t_{1,n} = -\bar{t}_{0,n}, \quad \tilde{t}_{i+1,n} = -\bar{t}_{i+1,n}.$$

EXAMPLES

1) $K = 0$ (WH_1)

No poles inside the unit circle (except $p = 0$)

$$z(p) = r p + q + \sum_{n=1}^{N_0} \frac{u_n}{p^n}.$$

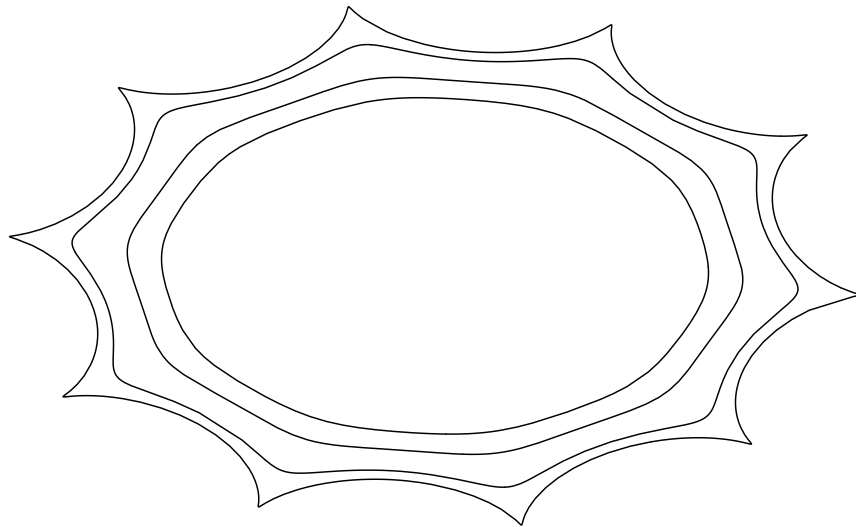
- $S = S(z)$ is holomorphic in D_{oil} .
- $z(p, t)$ satisfies the dToda hierarchy.
- The τ -function reduces to the Wiegmann-Zabrodin expression

$$2 \log \tau = \frac{1}{2} \sum_{n \geq 1} (2 - n) (t_n v_n + \bar{t}_n \bar{v}_n) + t_0 v_0 - \frac{t_0^2}{2},$$

multicusp solutions

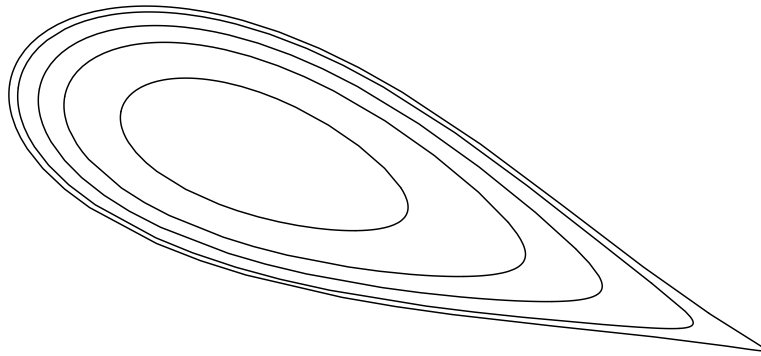
$$\begin{cases} z = r p + \frac{N \bar{t}_N r^{N-1}}{p^{N-1}}, \\ N^2(N-1)t_N\bar{t}_N r^{2(N-1)} - r^2 + t_0 = 0. \end{cases}$$

N=10:



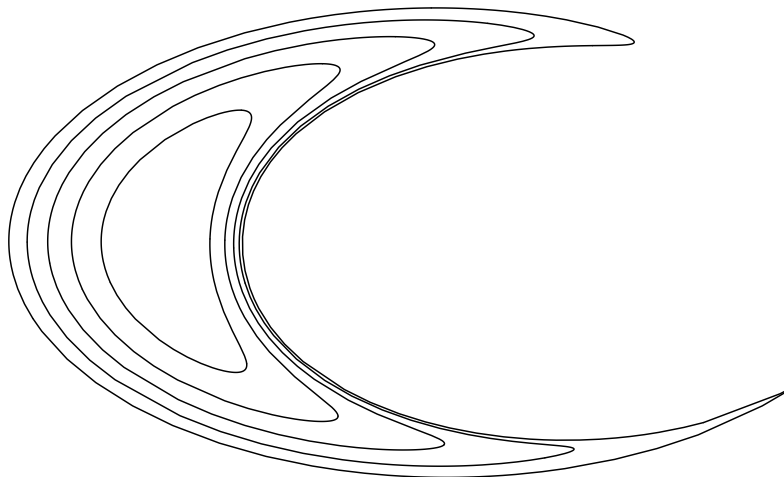
2) $K = 1$ Aircraft wing (WH_3)

$$z(p) = r p + q + \frac{u}{p - a_1},$$



3) $K = 2$ Double wing (WH_5)

$$z(p) = r p + q + \frac{u_1}{p - a_1} + \frac{u_2}{p - a_2}.$$



$$t_{01} = q - \frac{u_1}{a_1} - \frac{u_2}{a_2},$$

$$t_{10} = r\left(\frac{\bar{u}_1}{\bar{a}_1^2} + \frac{\bar{u}_2}{\bar{a}_2^2} - r\right),$$

$$t_{21} = \bar{q} + \frac{r}{a_1} - \frac{\bar{u}_1 a_1}{|a_1|^2 - 1} - \frac{\bar{u}_2 a_1}{a_1 \bar{a}_2 - 1}$$

$$t_{20} = -\frac{ru_1}{a_1^2} + \frac{|u_1|^2}{(|a_1|^2 - 1)^2} - \frac{u_1 \bar{u}_2}{(a_1 \bar{a}_2 - 1)^2},$$

$$t_{31} = \bar{q} + \frac{r}{a_2} - \frac{\bar{u}_2 a_2}{|a_2|^2 - 1} - \frac{\bar{u}_1 a_2}{a_2 \bar{a}_1 - 1},$$

$$t_{30} = -\frac{ru_2}{a_2^2} + \frac{|u_2|^2}{(|a_2|^2 - 1)^2} - \frac{u_2 \bar{u}_1}{(a_2 \bar{a}_1 - 1)^2}.$$

The area of D_{oil} is given by $A = t_{10} + t_{20} + t_{30}$.

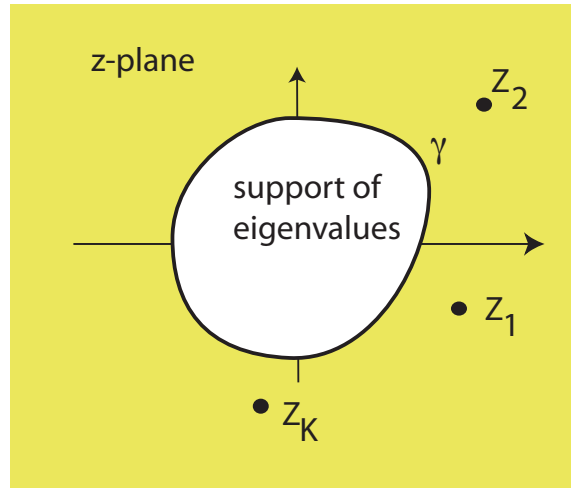
ASSOCIATED NORMAL MATRIX MODELS

$$z(p) = r p + q + \sum_{n=1}^{N_0} \frac{u_n}{p^n} + \sum_{i=1}^K \sum_{n=i}^{N_i} \frac{u_{i,n}}{(p - a_i)^n},$$

Dyson picture

Partition function of a 2D Coulomb plasma

$$\left\{ \begin{array}{l} Z_N = \int e^{-E(z_1, \dots, z_N)} \prod_j \mathrm{d}z_j, \\ E := - \sum_{i>j} \log |z_i - z_j|^2 - \frac{1}{\hbar} \sum_j W(z_j) \quad \text{Energy,} \\ W(z) = -z\bar{z} + V(z) + \overline{V(z)} \quad \text{External field energy} \end{array} \right.$$



$$V_z(z) = \sum \text{Principal parts of } S(z) \text{ at } \infty, Z_1, \dots, Z_K.$$

- Each point Z_i represents an external electrostatic source with a finite multipole expansion up to the order N_i .
- Positions, charges and multipole moments are functions of Whitham times.

Example

For a third-order pole Z_i

$$V(z) = Q_i \log(z - Z_i) + \frac{M_{i1}}{z - Z_i} + \frac{M_{i2}}{(z - Z_i)^2}$$

where

$$Z_i = -\tilde{t}_{i3}, \quad Q_i = -\tilde{t}_{i0},$$

$$M_{i1} = -\frac{2}{3} \tilde{t}_{i1} \tilde{t}_{i2},$$

$$M_{i2} = \frac{2}{9} \tilde{t}_{i2}^3.$$

Examples

N_i	$V(z)$	Interpretation
1	$Q_i^{(1)} \log(z - Z_i)$	point charge
2	$Q_i^{(2)} \log(z - Z_i) + \frac{M_{i1}^{(2)}}{z - Z_i}$	point charge + dipole
3	$Q_i^{(3)} \log(z - Z_i) + \frac{M_{i1}^{(3)}}{z - Z_i} + \frac{M_{i2}^{(3)}}{(z - Z_i)^2}$	point charge + dipole + quadrupole

$$Z_i = -\tilde{t}_{i1}, \quad Q_i^{(1)} = -\tilde{t}_{i0},$$

$$Z_i = -\tilde{t}_{i2}, \quad Q_i^{(2)} = -\tilde{t}_{i0}, \quad M_{i1}^{(2)} = -\frac{1}{4}\tilde{t}_{i1}^2,$$

$$Z_i = -\tilde{t}_{i3}, \quad Q_i^{(3)} = -\tilde{t}_{i0}, \quad M_{i1}^{(3)} = -\frac{2}{3}\tilde{t}_{i1}\tilde{t}_{i2},$$

$$M_{i2}^{(3)} = \frac{2}{9}\tilde{t}_{i2}^3.$$