

where  $v = v(\mathbf{t})$  and  $\Lambda = \Lambda(\mathbf{t})$  are given by (167), or obey

$$v - a = 2t_2\Lambda^2, \quad \log \Lambda^2 = t_1 + 2t_2v \quad (173) \quad \text{rel2}$$

Formula (172) is a direct consequence of (143) and directly following from (152) upon the relations (173) expression

$$\begin{aligned} \Phi(w; t_1, t_2, a) &= 2t_2y - 2 \log w + (t_1 + 2t_2v - \log \Lambda^2) \frac{z - v}{y} + 2 \frac{a - v + 2t_2\Lambda^2}{y} = \\ &\stackrel{(173)}{=} 2t_2\Lambda \left( w - \frac{1}{w} \right) - 2 \log w \end{aligned} \quad (174) \quad \text{fit2}$$

Note, that (172) states that the Vershik-Kerov ‘‘arcsin law’’ [10] for the limiting shape is deformed by the Wigner semicircle distribution.

If the first three Toda times  $t_1, t_2, t_3$  are nonvanishing, instead of (172) one gets

$$\begin{aligned} f'(x) &= \frac{2}{\pi} \left( \arcsin \left( \frac{x - v}{2\Lambda} \right) + (t_2 + 3t_3v) \sqrt{4\Lambda^2 - (x - v)^2} + \frac{3}{2} t_3 (x - v) \sqrt{4\Lambda^2 - (x - v)^2} \right) \\ &\quad v - 2\Lambda \leq x \leq v + 2\Lambda \end{aligned} \quad (175) \quad \text{shape3}$$

where  $v$  and  $\Lambda$  are now subjected to

$$\begin{aligned} v - a &= 2(t_2 + 3t_3v)\Lambda^2 \\ \log \Lambda^2 &= t_1 + 2t_2v + 3t_3(v^2 + 2\Lambda^2) \end{aligned} \quad (176) \quad \text{rel3}$$

Generally we obtain for the limit shape

$$\begin{aligned} f'(x) &= \frac{2}{\pi} \left( \arcsin \left( \frac{x - v}{2\Lambda} \right) + \sum_{k>1} t_k Q_k(x) \sqrt{4\Lambda^2 - (x - v)^2} \right) \\ &\quad v - 2\Lambda \leq x \leq v + 2\Lambda \end{aligned} \quad (177) \quad \text{shapegen}$$

where  $v$  and  $\Lambda$  obey some sort of hodograph equations  $v - a = P_v(v, \Lambda; \mathbf{t})$ ,  $\log \Lambda^2 = P_\Lambda(v, \Lambda; \mathbf{t})$  for some polynomials  $P_v$  and  $P_\Lambda$ , whose expansion in Toda times  $\mathbf{t}$  can be easily reconstructed from the presented above formulas of general solution.

### Hurwitz numbers

For  $t_2 \neq 0$  one gets the (asymptotic) generation function for the Hurwitz numbers

$$H_{g,d} = \langle \sigma_1(\varpi)^{2g+2d-2} \rangle_{g,d}$$

the number of genus  $g$ ,  $d$ -sheeted covers of  $\mathbb{P}^1$ , with a fixed general branch divisor of degree

$$d \cdot \chi(\mathbb{P}^1) - \chi(\Sigma_g) = 2d + 2g - 2$$

(the Riemann-Hurwitz formula).

Indeed,

$$\mathcal{F}(a = 0, t_1, t_2 = \frac{1}{2}, 0, \dots) = \sum_{d>0} \frac{H_{d,0}}{(2d-2)!} e^{dt_1}$$

From our solution

$$\left. \frac{\partial \mathcal{F}}{\partial t_1^2} \right|_{a=0, t_2=1/2} = \Lambda^2 = -\mathbf{L}(-e^{t_1}) \quad (178)$$

therefore  $H_{d,0} = \frac{(2d-2)!}{d!} d^{d-3}$  since

$$\mathbf{L}(t) = \sum_{n=1}^{\infty} \frac{(-n)^{n-1} t^n}{n!} \quad (179)$$

### 3.3 Extended Toda hierarchy

Formula (152) can be naturally generalized to

$$S = \sum_{k>0} t_k \Omega_k(w) + 2a \log w - 2 \sum_{k>0} T_k H_k(z, w) \quad (180) \quad \text{SwE}$$

so that (152) is a particular case of (180), corresponding to

$$T_k = \delta_{k,1} \quad (181) \quad \text{nopun}$$

which is implied by the following definition of extra Hamiltonians

$$H_k(z, w) = z^k \log w + \sum_{j=1}^k C_j^{(k)} \Omega_j(w) \quad (182) \quad \text{HEk}$$

which are odd under involution  $w \leftrightarrow \frac{1}{w}$  and fixed by the asymptotics

$$\begin{aligned} H_k(z, w) &\underset{z \rightarrow \infty}{=} \pm H_k^{(+)}(z) + O(1) \\ H_k^{(+)}(z) &= z^k (\log z - c_k), \quad c_k = \sum_{i=1}^k \frac{1}{i} \\ dH_k^{(+)} &= k H_{k-1}^{(+)} dz \end{aligned} \quad (183) \quad \text{HEas}$$

i.e.

$$\begin{aligned} C_k^{(k)} &= \log \Lambda - c_k = H_k^{(+)}(\Lambda) \Lambda^{-k} \\ C_j^{(k)} &= \omega_{k-j}, \quad j = 1, \dots, k-1 \\ \log w &\underset{z \rightarrow \infty}{=} \log z - \log \Lambda - \sum_{k>0} \frac{\omega_k}{z^k} \end{aligned} \quad (184) \quad \text{condHE}$$

which upon substitution into (198), and using (189) give rise to

$$\mathcal{F}(t_1, a, T_1) = \frac{a^2 t_1}{2T_1} + T_1^2 \exp \frac{t_1}{T_1} \quad (200) \quad \text{Ft1T1}$$

It is interesting to point out that at  $T_1 \rightarrow \infty$ , (200) gives

$$\begin{aligned} \mathcal{F}(t_1, a, T_1) &\underset{T_1 \rightarrow \infty}{\sim} \left( T_1^2 + T_1 t_1 + \frac{t_1^2}{2} \right) + \frac{1}{T_1} \left( \frac{a^2 t_1}{2} + \frac{t_1^3}{6T_1} \right) + \dots = \\ &= \dots + \frac{1}{6T_1} \left( (t_1 + a)^3 + (t_1 - a)^3 \right) + \dots \end{aligned} \quad (201) \quad \text{Ft1T1inf}$$

modulo quadratic terms.

### 3.4 Landau-Ginzburg calculations

## 4 Non-abelian theory

### 4.1 Quasiclassical tau-functions and Seiberg-Witten prepotentials

A generic finite-gap integrable system can be defined by a generating differential  $dS$  (the Jacobi differential "pdq") on spectral curve  $\Sigma$  whose derivatives over  $g$  independent directions in moduli space, give rise to (some) linearly independent holomorphic differentials

$$\delta_{\text{moduli}} dS = \text{holomorphic} \quad (202) \quad \text{hol}$$

It is easy to see that the holomorphic differentials in the r.h.s. of (202) become canonically normalized (30) if one takes as co-ordinates on moduli space the canonically normalized integrals of motion – the canonical action variables or **A**-periods of the differential  $dS$

$$a_j = \oint_{A_j} dS \quad (203) \quad \text{aper}$$

Indeed,

$$\delta a_j = \oint_{A_j} \frac{\partial dS}{\partial a_i} \delta a_i \quad (204) \quad \text{vara}$$

and comparing (204) with (30) one gets

$$\frac{\partial dS}{\partial a_i} \cong d\omega_i \quad (205) \quad \text{varsa}$$

where  $\cong$  means equality modulo total derivatives, disappearing from the contour integral. By accepted convention the corresponding "dual" **B**-periods will be called  $\mathbf{a}_D$

$$a_j^D = \oint_{B_j} dS \quad (206) \quad \text{adper}$$

Taking derivatives of both sides w.r.t.  $a_i$  and using (205), (31) one gets that

$$\frac{\partial a_j^D}{\partial a_i} = \oint_{B_j} \frac{\partial dS}{\partial a_i} = \oint_{B_j} d\omega_i = T_{ij} \quad (207) \quad \text{ada}$$

The existence of the relation (202) can be checked for all known  $g$ -parametric families of curves.

## 4.2 Elliptic U(1) example

Consider elliptic curve  $\mathcal{E}_\tau = \mathbb{C}/(1, \tau)$  with a marked point  $P$ . Choose  $z(P) = 0$  where  $dz \in H^1(\mathcal{E}_\tau)$  is the canonical holomorphic differential

$$\oint_A dz = 1, \quad \oint_B dz = \tau \quad (208) \quad \text{dzper}$$

Consider also the second kind Abelian differential

$$d\lambda = -mdz (\wp(z) + 2\eta) = -m \frac{dz}{z^2} + \dots \quad (209) \quad \text{dlam}$$

where  $\eta = \zeta(1/2)$  is chosen to ensure

$$\begin{aligned} \oint_A d\lambda &= 0 \\ \oint_B d\lambda &= -m(2\eta\tau - 2\eta') = -2\pi im = \text{const} \end{aligned} \quad (210) \quad \text{dlamper}$$

where  $\eta' = \zeta(\tau/2)$  and the last equation is due to the Legendre identity. Integrating (209) one gets

$$\lambda = m(\zeta(z) - 2\eta z + i\pi) + a = m \frac{\theta'(z)}{\theta(z)} + a + i\pi m \quad (211) \quad \text{lam}$$

where  $\theta(z) \equiv \theta_1(z|\tau)$  is the only odd Jacobi theta-function, while the integration constant is taken to get

$$\oint_A dS = \oint_A \lambda dz = a \quad (212) \quad \text{aper}$$

For the dual period one gets

$$\begin{aligned} \oint_B dS &= \oint_B \lambda dz = (a + i\pi m)\tau + m \log \frac{\theta(z_0 + \tau)}{\theta(z_0)} = \\ &= a\tau + i\pi m(\pm 1 - 2z_0) \end{aligned} \quad (213) \quad \text{bper}$$

For the derivatives of generating one-form one gets

$$\begin{aligned} \frac{\partial}{\partial a} dS &= \frac{\partial \lambda}{\partial a} \Big|_{z,m,\tau} dz = dz \\ \frac{\partial}{\partial \tau} dS &= \frac{\partial \lambda}{\partial \tau} \Big|_{z,m,a} dz = m \left( \frac{\partial}{\partial \tau} \log \theta(z) \right)' dz = 4\pi i m \left( \frac{\theta''(z)}{\theta(z)} \right)' dz \end{aligned} \quad (214) \text{ Sder}$$

i.e. the derivative over  $\tau$  gives rise to a non-single valued differential, since

$$\begin{aligned} \Omega &= \frac{\theta''(z)}{\theta(z)} = (\log \theta(z))'' + ((\log \theta(z))')^2 \equiv J'(z) + J^2(z) \\ \Omega(z_0 + 1) - \Omega(z_0) &= 0 \\ \Omega(z_0 + \tau) - \Omega(z_0) &= ((J(z_0 + \tau) - J(z_0)) ((J(z_0 + \tau) + J(z_0))) = \\ &= -4\pi i (J(z_0) - i\pi) = -4\pi i \left( \frac{\theta(z_0)'}{\theta(z_0)} - i\pi \right) \end{aligned} \quad (215) \text{ omega}$$

so that

$$\Delta_A d\Omega = d\Omega(z_0 + \tau) - d\Omega(z_0) = -4\pi i d \left( \frac{\theta(z_0)'}{\theta(z_0)} \right) = -\frac{4\pi i}{m} d\lambda \quad (216) \text{ jumpdom}$$

In order to get the nontrivial part of prepotential one needs now to compute

$$\frac{\partial \mathcal{F}}{\partial \tau} = \frac{1}{2} \oint_A \lambda^2 dz = \frac{1}{2} \left( a^2 + \pi^2 m^2 + m^2 \oint_A \left( \frac{\theta(z)'}{\theta(z)} \right)^2 dz \right) \quad (217) \text{ Ftau}$$

For the last integral one gets

$$\begin{aligned} \oint_A \left( \frac{\theta(z)'}{\theta(z)} \right)^2 dz &= \pi^2 \int_{z_0}^{z_0+1} \cot^2(\pi z) dz + 8\pi^2 \sum_{n>0} \frac{q^{2n}}{1-q^{2n}} \int_{z_0}^{z_0+1} \cot(\pi z) \sin(2\pi n z) dz + \\ &+ 16\pi^2 \sum_{n,k>0} \frac{q^{2n}}{1-q^{2n}} \frac{q^{2k}}{1-q^{2k}} \int_{z_0}^{z_0+1} \sin(2\pi n z) \sin(2\pi k z) dz \end{aligned} \quad (218) \text{ serint}$$

where  $q = e^{i\pi\tau}$ . Computing the integrals one gets

$$\begin{aligned} \int_{z_0}^{z_0+1} \cot^2(\pi z) dz &= -\pi^2 \\ \int_{z_0}^{z_0+1} \cot(\pi z) \sin(2\pi n z) dz &= 1, \quad n > 0 \\ \int_{z_0}^{z_0+1} \sin(2\pi n z) \sin(2\pi k z) dz &= \frac{1}{2} \delta_{n,k}, \quad n, k > 0 \end{aligned} \quad (219) \text{ intcomp}$$

Therefore

$$\frac{\partial \mathcal{F}}{\partial \tau} = \oint_A \lambda^2 dz = a^2 + 8\pi^2 m^2 \sum_{n>0} \frac{q^{2n}}{(1-q^{2n})^2} \quad (220) \quad \text{Ftaures}$$

Integrating this relation one finally gets

$$\mathcal{F} = \frac{1}{2}\tau a^2 + \frac{4\pi m^2}{i} \sum_{n>0} \int \frac{q^{2n-1} dq}{(1-q^{2n})^2} = \frac{1}{2}\tau a^2 + \frac{2\pi m^2}{i} \sum_{n>0} \frac{1}{n} \left( \frac{1}{1-q^{2n}} - 1 \right) \quad (221)$$

Resummation of the last expression gives

$$\sum_{n>0} \frac{1}{n} \left( \frac{1}{1-q^{2n}} - 1 \right) = \sum_{n,k>0} \frac{q^{2nk}}{n} = - \sum_{k>0} \log(1-q^{2k}) \quad (222)$$

so that

$$\mathcal{F} = \frac{1}{2}\tau a^2 + 2\pi i m^2 \log \prod_{k>0} (1-q^{2k}) \sim \frac{1}{2}\tau a^2 + 2\pi i m^2 \log \eta(\tau) \quad (223) \quad \text{prep}$$

where  $\eta(\tau) = q^{1/12} \prod_{k>0} (1-q^{2k})$  is the Dedekind function.

### 4.3 Extended non-abelian theory

In the case of  $U(N)$  gauge theory one has to consider solution with  $N$  cuts  $\{\mathbf{I}_i\}$ ,  $i = 1 \dots, N$ , which arises after adding to the functional (134)  $N$  constraints with the Lagrange multipliers

$$\mathcal{F} \rightarrow \mathcal{F} + \sum_{i=1}^N a_i^D \left( a_i - \frac{1}{2} \int_{\mathbf{I}_i} dx x f''(x) \right) \quad (224)$$

i.e. solution to the integral equation

$$\sum_{k>0} t_k x^k - \int d\tilde{x} f''(\tilde{x})(x - \tilde{x})(\log|x - \tilde{x}| - 1) = a_i^D, \quad x \in \mathbf{I}_i, \quad i = 1, \dots, N \quad (225) \quad \text{exseqN}$$

Now it can be expressed in terms of the Abelian integrals on the double cover

$$y^2 = \prod_{i=1}^N (z - x_i^+)(z - x_i^-) \quad (226) \quad \text{dcN}$$

which is a hyperelliptic curve of genus  $g = N - 1$ . Define, as before:

$$S(z) = \mathbf{t}'(z) - \int dx f''(x)(z - x)(\log(z - x) - 1) - a^D \quad (227) \quad \text{sfunn}$$

where the integral is taken over the whole support  $\mathbf{I} = \cup_{i=1}^N \mathbf{I}_i$ ,  $a^D = \frac{1}{N} \sum_{j=1}^N a_j^D$ , and consider its differential, or

$$\Phi(z) = \frac{dS}{dz} = \sum_{k>0} kt_k z^{k-1} - \int dx f''(x) \log(z-x) \quad (228) \quad dS$$

satisfying

$$\Phi(x+i0) + \Phi(x-i0) = 0, \quad x \in \mathbf{I}_i, \quad i = 1, \dots, N \quad (229) \quad \text{ficut}$$

on each cut, and normalized to

$$\begin{aligned} \Phi(x_N^+) &= 0, \\ \Phi(x_j^- \pm i0) &= \Phi(x_{j-1}^+ \pm i0) = \pm 2\pi i(N-j+1), \quad j = 2, \dots, N \\ \Phi(x_1^-) &= \pm 2\pi iN \end{aligned} \quad (230) \quad \text{ImfiN}$$

### Vanishing microscopic times

Consider, first, all  $t_k = 0$  for  $k \neq 1$ , and define  $\Lambda^{2N} = e^{t_1}$ . Now  $\Phi = \frac{dS}{dz}$  is an Abelian integral on the curve (226) with the asymptotic

$$\Phi \underset{P \rightarrow P_{\pm}}{=} \mp 2N \log z \pm 2N \log \Lambda + O(z^{-1}) \quad (231) \quad \text{fiasysw}$$

whose jumps are integer-valued due to (230), or  $\oint d\Phi \sim 4\pi i\mathbb{Z}$ . It means that the hyperelliptic curve (226) can be seen also as an algebraic Riemann surface for the function  $w = \exp(-\Phi/2)$ , satisfying quadratic equation

$$\Lambda^N \left( w + \frac{1}{w} \right) = P_N(z) = \prod_{i=1}^N (z - v_i) \quad (232) \quad \text{Todacu}$$

since for the two branches  $w_+ = w$  and  $w_- = \frac{1}{w}$  one immediately finds that their product  $w_+ \cdot w_-$  and sum  $w_+ + w_-$  are polynomials of  $z$  of given powers (zero and  $N$  correspondingly).

Equivalently, the ends of the cuts in (226) are restricted by  $N$  constraints in such a way, that this equation can be rewritten as

$$y^2 = P_N(z)^2 - 4\Lambda^{2N} \quad (233) \quad \text{Today}$$

i.e.  $\{x_i^{\pm}\}$  are roots of  $P_N(z) \mp 2\Lambda^N = 0$ , and

$$y = \Lambda^N \left( w - \frac{1}{w} \right) \quad (234) \quad \text{yw}$$

The generating differential (228) is now

$$dS = -2 \log w dz = -d(2z \log w) + 2z \frac{dw}{w} \quad (235) \quad \text{dSsw}$$

just the Legendre transform of the Seiberg-Witten differential  $d\Sigma \sim z \frac{dw}{w}$  on the curve (232), (233). Its periods

$$a_i = \frac{1}{2\pi i} \oint_{A_i} z \frac{dw}{w} \quad (236) \quad \text{SWper}$$

coincide with the Seiberg-Witten integrals and the only nontrivial residues at infinity give

$$\begin{aligned} \text{res}_{P_+} (z^{-1} dS) &= -\text{res}_{P_-} (z^{-1} dS) = \log \Lambda^{2N} \\ \text{res}_{P_+} (dS) &= -\text{res}_{P_-} (dS) = 2 \sum_{j=1}^N v_j \end{aligned} \quad (237)$$

The differential (235) satisfies the condition

$$\delta dS \sim \frac{\delta w}{w} dz = \frac{\delta P(z)}{y} dz \quad \sum_{j=1}^N v_j = 0 \quad \text{holomorphic} \quad (238)$$

where the variation is taken at constant co-ordinate  $z$  and constant scale factor  $\Lambda$ . Thus, the integrable system on “small phase space” is solved for the scale  $\Lambda^{2N} = e^{t_1}$  and the moduli  $v_j$ ,  $j = 1, \dots, N$  of vacua of the  $U(N)$  gauge theory, satisfying the equation  $\sum_{j=1}^N v_j = a$  and the transcendental equations for the Seiberg-Witten periods (249).

### Nonvanishing microscopic times

When we switch on “adiabatically” the higher times (77) with  $k > 1$ , the number of cuts in (225) remains intact, and the differential (228) can be still defined on hyperelliptic curve (226). However, now the role of bipole differential  $\frac{dw}{w}$  of the third kind is played by

$$\begin{aligned} d\Phi &= dz \left( \sum_{k>1} k(k-1)t_k z^{k-2} - \int \frac{dx f''(x)}{z-x} \right) = \\ &= \sum_{k>1} k(k-1)t_k d\Omega_{k-1} - 2N d\Omega_0 - 4\pi i \sum_{j=1}^{N-1} d\omega_j \end{aligned} \quad (239) \quad \text{dpsi}$$

where  $d\omega_i$ ,  $i = 1, \dots, N-1$  are canonical holomorphic differentials normalized to the  $A$ -cycles, surrounding first  $N-1$  cuts. The differentials  $d\Omega_k$  in (239) are fixed by their asymptotic at  $z \rightarrow \infty$

$$d\Omega_k \underset{z \rightarrow \infty}{=} \begin{cases} kz^{k-1} dz + O(z^{-2}), & k > 0 \\ \frac{dz}{z} + O(z^{-2}), & k = 0 \end{cases} \quad (240) \quad \text{Omas}$$



and vanishing  $A$ -periods

$$\oint_{A_i} d\Omega_k = 0, \quad k \geq 0, \quad \forall i = 1, \dots, N-1 \quad (241)$$

The nonvanishing periods of  $d\Phi$  are fixed by

$$\oint_{A_j} d\Phi = -2\pi i \int_{I_j} f''(x) dx = -2\pi i (f'(x_j^+) - f'(x_j^-)) = -4\pi i \quad (242) \quad \text{dpsiperA}$$

which justifies that generating differential  $dS$  is still defined modulo  $4\pi i dz$ . The only important difference with the previous case is that integrality of the periods  $\oint d\Phi \sim 4\pi i \mathbb{Z}$ , which was reformulated in terms of an algebraic equation (232) for the theory on “small phase space”, remains now a transcendental equation, which cannot be resolved explicitly.

Nevertheless, on the curve (226) any odd under hyperelliptic involution differential can be always presented as

$$d\Phi = \frac{s(z)dz}{y} \quad (243) \quad \text{dpsiy}$$

where  $s(z)$  is a polynomial of power  $N + K - 2$  in case of nonvanishing microscopic times  $t_1, \dots, t_K$  up to the  $K$ -th order. Its higher  $K$  coefficients are fixed by leading asymptotic  $(t_2, \dots, t_K)$  and the residue at infinity

$$\text{res}_{P_{\pm}} d\Phi = \mp 2N \quad (244)$$

and the rest  $N - 1$  coefficients can be determined from (242). This fixes completely the differential  $d\Phi$  on the curve (226) which still remain to be dependent upon  $2N$  (yet arbitrary) branch points  $\{x_j^{\pm}\}$ .

The generating differential  $dS$  can be now defined in terms of the Abelian integral  $\Phi(z)$

$$dS = \Phi dz = dz \int_{z_0}^z d\Phi \quad (245) \quad \text{dSpsi}$$

The dependence upon  $2N + 1$  parameters (the positions of the branch points in (226) together with  $z_0$ ) is constrained by additional to (242) vanishing of the  $B$ -periods

$$\oint_{B_j} d\Phi = 0, \quad j = 1, \dots, N-1 \quad (246) \quad \text{dpsiperB}$$

Integral representation (228) suggests a natural normalization (230), i.e.

$$z_0 = x_N^+, \quad \Phi(z_0) = \Phi(x_N^+) = 0 \quad (247) \quad \text{normfi}$$

where  $x_N^+$  is the largest among real ramification points  $\{x_j^\pm\}$ . These conditions lead to the following form of expansion of  $\Phi(z)$  in the vicinity of ramification points

$$\begin{aligned} \Phi(z) & \underset{z \rightarrow x_j^\pm}{=} \Phi(x_j^\pm) + \phi_j^\pm \sqrt{z - x_j^\pm} + \dots \\ \phi_j^\pm & = \frac{2s(x_j^\pm)}{\prod'_k \sqrt{(x_j^\pm - x_k^+)(x_j^\pm - x_k^-)}}, \quad j = 1, \dots, N \end{aligned} \quad (248) \quad \text{psibranc}$$

where the constants  $\Phi(x_j^\pm)$  are given by (230).

The rest  $N + 1$  parameters are eaten by the periods

$$a_j = \frac{1}{2} \int_{\mathbf{I}_j} dx x f''(x) = -\frac{1}{4\pi i} \oint_{A_j} z d\Phi = \frac{1}{4\pi i} \oint_{A_j} dS, \quad j = 1, \dots, N - 1 \quad (249) \quad \text{Aper}$$

together with the residues

$$a = \frac{1}{2} \int_{\mathbf{I}} dx x f''(x) = -\frac{1}{2} \text{res}_{P_+} (z d\Phi) \quad (250) \quad \text{respdz}$$

and the "free term" or scaling factor

$$t_1 = \text{res}_{P_+} (z^{-1} \Phi dz) \quad (251) \quad \text{t1pdz}$$

Recall once more, that an essential difference with the case of vanishing times is that for  $t_k \neq 0$ , the exponent  $\exp(\Phi)$  acquires an essential singularity at the points  $P_\pm$ , and the constraints (242), (246) cannot be resolved algebraically. The form of the expansion (248) ensures that variation of the generating differential at constant  $z$  w.r.t. moduli of the curve (226)

$$\begin{aligned} \delta(dS) & = \delta(\Phi dz) = \\ & \underset{z \rightarrow x_j^\pm}{=} \frac{-s(x_j^\pm) \delta x_j^\pm}{\prod'_k \sqrt{(x_j^\pm - x_k^+)(x_j^\pm - x_k^-)}} \frac{dz}{\sqrt{z - x_j^\pm}} + \dots \simeq \text{holomorphic} \end{aligned} \quad (252) \quad \text{delShol}$$

is indeed holomorphic.

The Lagrange multipliers

$$a_i^D = \frac{\partial \mathcal{F}}{\partial a_i} \quad (253) \quad \text{ad}$$

can be computed by a standard trick. Consider equation (225) for  $i \neq j$  and fix there  $x$ -variables to be at the ends of corresponding cuts. Then

$$a_i^D - a_j^D = \text{Re} \int_{x_j^+}^{x_i^-} dS = \frac{1}{2} \oint_{B_{ij}} dS \quad (254) \quad \text{adper}$$