

Confluence of the Painlevé equations and q-Askey scheme

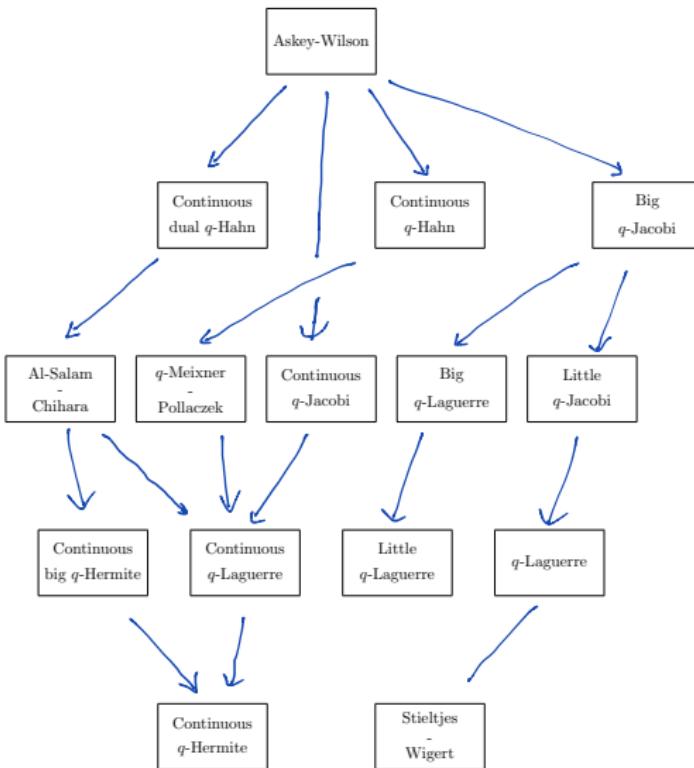
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September 18, 2013

q-Askey scheme

Koekoek, Lesky, Swarttouw 2010



Painlevé equations and orthogonal polynomials: tradition

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This relation relies on the τ -function

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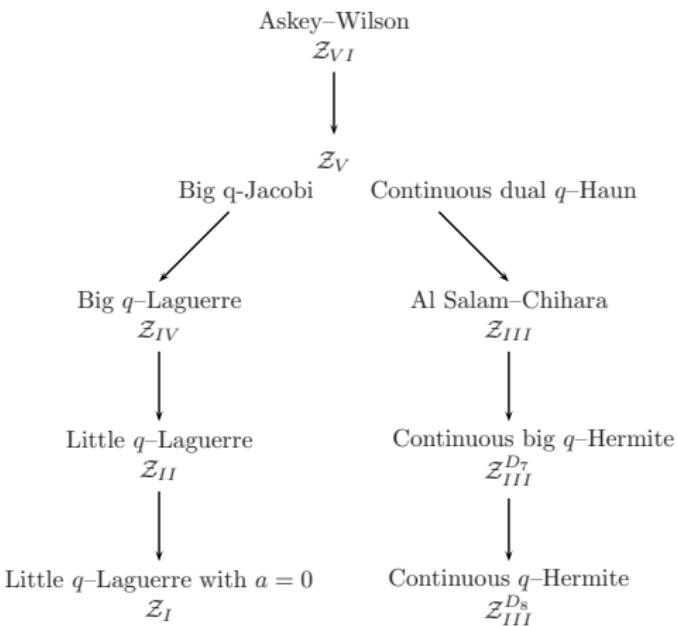
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- These quantum algebras admit representations on the space of Laurent polynomials.
- Elements in the q -Askey scheme span eigenspaces in this representation.

q-Askey scheme



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The monodromy group of PVI admits a **natural quantisation** to the **Cherednik algebra \mathcal{H} of type $\check{C}_1 C_1$** .

The **monodromy manifold** of PVI quantises to the **spherical subalgebra** of \mathcal{H} .

We obtain **7 new algebras** as confluentes such that their spherical subalgebra is the quantisation of the monodromy manifold of each Painlevé equation.

M.M. arXiv:1307.6140

Cherednik algebra of type $\check{C}_1 C_1$

Algebra generated by $V_0, V_1, \check{V}_0, \check{V}_1$:

$$(V_0 - k_0)(V_0 + k_0^{-1}) = 0$$

$$(V_1 - k_1)(V_1 + k_1^{-1}) = 0$$

$$(\check{V}_0 - u_0)(\check{V}_0 + u_0^{-1}) = 0$$

$$(\check{V}_1 - u_1)(\check{V}_1 + u_1^{-1}) = 0$$

$$\check{V}_1 V_1 V_0 \check{V}_0 = q^{-1/2},$$

k_0, k_1, u_0, u_1 constants.

Cherednik '92, Sahi '99

Zhedanov algebra:

generated by: $e = \frac{1+\check{V}_1}{1+u_1^2}$,

$$X_1 = \frac{1+\check{V}_1}{1+u_1^2} (\check{V}_1 V_1 + (\check{V}_1 V_1)^{-1}),$$

$$X_2 = \frac{1+\check{V}_1}{1+u_1^2} (\check{V}_1 V_0 + (\check{V}_1 V_0)^{-1}),$$

$$X_3 = \frac{1+\check{V}_1}{1+u_1^2} (q^{1/2} V_1 V_0 + q^{-1/2} (V_1 V_0)^{-1})$$

$$q^{-1/2} X_1 X_2 - q^{1/2} X_2 X_1 = (q^{-1} - q) X_3 + (q^{-1/2} - q^{1/2}) \omega_3 \frac{1+\check{V}_1}{1+u_1^2}$$

$$q^{-1/2} X_2 X_3 - q^{1/2} X_3 X_2 = (q^{-1} - q) X_1 + (q^{-1/2} - q^{1/2}) \omega_1 \frac{1+\check{V}_1}{1+u_1^2}$$

$$q^{-1/2} X_3 X_1 - q^{1/2} X_1 X_3 = (q^{-1} - q) X_2 + (q^{-1/2} - q^{1/2}) \omega_2 \frac{1+\check{V}_1}{1+u_1^2}$$

$$q^{\frac{1}{2}} X_2 X_1 X_3 - q X_2^2 - q^{-1} X_1^2 - q X_3^2 + q^{\frac{1}{2}} \omega_2 X_2 + q^{-\frac{1}{2}} \omega_1 X_1 + q^{\frac{1}{2}} \omega_3 X_3 = \omega_4.$$

Representation theory:

Cherednik algebra on Laurent polynomials

$$V_1[f] = \frac{z \left[u_1 z^2 - \frac{1}{u_1} + \left(k_1 - \frac{1}{k_1} \right) z \right]}{z^2 - 1} f\left(\frac{1}{z}\right) - \frac{z \left(u_1 - \frac{1}{u_1} \right) + k_1 - \frac{1}{k_1}}{z^2 - 1} f(z)$$

$$V_0[f] = \frac{q k_0 - \frac{z^2}{k_0} + \sqrt{q} \left(u_0 - \frac{1}{u_0} \right) z}{z^2 - 1} f\left(\frac{q}{z}\right) - \frac{z \left[\left(k_0 - \frac{1}{k_0} \right) + \sqrt{q} \left(u_0 - \frac{1}{u_0} \right) \right]}{z^2 - 1} f(z)$$

The operator $\frac{1+\check{V}_1}{1+u_1^2}$ acts as symmetrizer \Rightarrow representation of the Zhedanov algebra on **symmetric** Laurent polynomials.

Zhedanov algebra and Askey Wilson polynomials

$$r\varphi_{r-1} \left(\begin{array}{c} a_1, a_2, \dots, a_r \\ b_1, \dots, b_{r-1} \end{array}; q, x \right) := \sum_{k=0}^{\infty} \frac{(a_1, a_2, \dots, a_r; q)_k}{(b_1, \dots, b_{r-1}; q)_k} x^k$$

$$(a; q)_k := \prod_{j=0}^{k-1} (1 - a q^j)$$

$$(a_1, \dots, a_r; q)_k := (a_1; q)_k (a_2; q)_k \cdots (a_r; q)_k$$

Askey-Wilson polynomials:

$$p_n(z; a, b, c, d | q) := {}_4\varphi_3 \left(\begin{array}{c} q^{-n}, q^{n-1}abcd, az, az^{-1} \\ ab, ac, ad \end{array}; q, q \right)$$

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$$X_1(p_n(z, a, b, c, d | q)) = (z + \tfrac{1}{z}) p_n(z, a, b, c, d | q),$$

$$X_2(p_n(z, a, b, c, d | q)) = (q^{-n} + abcdq^{n-1}) (p_n(z, a, b, c, d | q)).$$

Koornwinder '07

Sixth Painlevé equation

$$\begin{aligned}y_{tt} &= \frac{1}{2} \left(\frac{1}{y} + \frac{1}{y-1} + \frac{1}{y-t} \right) y_t^2 - \left(\frac{1}{t} + \frac{1}{t-1} + \frac{1}{y-t} \right) y_t + \\&+ \frac{y(y-1)(y-t)}{t^2(t-1)^2} \left[\alpha + \beta \frac{t}{y^2} + \gamma \frac{t-1}{(y-1)^2} + \delta \frac{t(t-1)}{(y-t)^2} \right].\end{aligned}$$

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Singular points at $0, 1, \infty$.

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Singular points at $0, 1, \infty$.

Parameters $\alpha, \beta, \gamma, \delta$.

PVI as isomonodromic deformations

$$\frac{d}{d\lambda} Y = \sum_{k=1}^3 \frac{A_k}{\lambda - a_k} Y, \quad \lambda \in \mathbb{C} \setminus \{a_1, a_2, a_3\}$$

$A_1, A_2, A_3 \in \mathfrak{sl}(2, \mathbb{C})$, $\sum_{k=1}^3 A_k = -A_\infty$, diagonal.

- Fundamental matrix: $Y_\infty(\lambda) = (1 + O(\frac{1}{\lambda})) \lambda^{-A_\infty}$

- Monodromy matrices: $\gamma_i(Y_\infty) = Y_\infty M_i$

eigenvalues of M_i are $\exp(\pm i p_i)$, $i = 1, 2, 3, \infty$,

$M_\infty M_1 M_2 M_3 = 1$.

Jimbo, Miwa '81

Cherednik algebra as quantisation of the PVI monodromy group

$$\begin{aligned}
 (V_0 - k_0)(V_0 + k_0^{-1}) &= 0, & (M_3 - e^{ip_3})(M_3 - e^{-ip_3}) &= 0, \\
 (V_1 - k_1)(V_1 + k_1^{-1}) &= 0, & (M_2 - e^{ip_2})(M_2 - e^{-ip_2}) &= 0, \\
 (\check{V}_1 - u_1)(\check{V}_1 + u_1^{-1}) &= 0, & (M_1 - e^{ip_1})(M_1 - e^{-ip_1}) &= 0, \\
 (\check{V}_0 - u_0)(\check{V}_0 + u_0^{-1}) &= 0, & (M_\infty - e^{ip_\infty})(M_\infty - e^{-ip_\infty}) &= 0, \\
 \check{V}_1 V_1 V_0 \check{V}_0 &= q^{-1/2}, & M_\infty M_3 M_2 M_1 &= 1.
 \end{aligned}$$

Cherednik algebra as quantisation of the PVI monodromy group

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 \end{aligned}$$

There is a natural quantisation which works.

Monodromy manifold for PVI

Riemann Hilbert correspondence: $\forall (M_1, M_2, M_3) / Mat_2(\mathbb{C})$ there exists a unique local solution to PVI.

We can describe the monodromy manifold by

$$x_1 x_2 x_3 + x_1^2 + x_2^2 + x_3^2 + \omega_1 x_1 + \omega_2 x_2 + \omega_3 x_3 = \omega_4.$$

where

$$x_i := \text{Tr}(M_j M_k), \quad i, j, k = 1, 2, 3, \quad k, j \neq i.$$

This cubic is the moduli space of monodromy representations:

$$\rho : \pi_1(\mathbb{P}^1 \setminus \{0, t, 1, \infty\}) \rightarrow SL_2(\mathbb{C}).$$

Jimbo '81, Iwasaki '03

Monodromy manifold and Zhedanov algebra

$$\varphi := x_1 x_2 x_3 + x_1^2 + x_2^2 + x_3^2 + \omega_1 x_1 + \omega_2 x_2 + \omega_3 x_3 - \omega_4,$$

defines a natural Poisson bracket:

$$\{x_1, x_2\} = \frac{\partial \varphi}{\partial x_3}, \quad \{x_2, x_3\} = \frac{\partial \varphi}{\partial x_1}, \quad \{x_3, x_1\} = \frac{\partial \varphi}{\partial x_2}.$$

This looks a lot like the classical version of the Zhedanov algebra:

$$q^{-1/2} X_1 X_2 - q^{1/2} X_2 X_1 = (q^{-1} - q) X_3 + (q^{-1/2} - q^{1/2}) \omega_3 \frac{1 + \check{V}_1}{1 + u_1^2}$$

....cyclic...

$$q^{\frac{1}{2}} X_2 X_1 X_3 - q X_2^2 - q^{-1} X_1^2 - q X_3^2 + q^{\frac{1}{2}} \omega_2 X_2 + q^{-\frac{1}{2}} \omega_1 X_1 + q^{\frac{1}{2}} \omega_3 X_3 = \omega_4.$$

Teichmüller space of a Riemann sphere with 4 singularities

Interpret each x_i as a geodesic length:

$$\begin{aligned}x_1 &= e^{s_2+s_3} + e^{-s_2-s_3} + e^{-s_2+s_3} + \left(e^{\frac{p_2}{2}} + e^{-\frac{p_2}{2}}\right)e^{s_3} + \left(e^{\frac{p_3}{2}} + e^{-\frac{p_3}{2}}\right)e^{-s_2} \\x_2 &= e^{s_3+s_1} + e^{-s_3-s_1} + e^{-s_3+s_1} + \left(e^{\frac{p_3}{2}} + e^{-\frac{p_3}{2}}\right)e^{s_1} + \left(e^{\frac{p_1}{2}} + e^{-\frac{p_1}{2}}\right)e^{-s_3} \\x_3 &= e^{s_1+s_2} + e^{-s_1-s_2} + e^{-s_1+s_2} + \left(e^{\frac{p_1}{2}} + e^{-\frac{p_1}{2}}\right)e^{s_2} + \left(e^{\frac{p_2}{2}} + e^{-\frac{p_2}{2}}\right)e^{-s_1}\end{aligned}$$

they satisfy the cubic relation for PVI:

$$x_1 x_2 x_3 + x_1^2 + x_2^2 + x_3^2 + \omega_1 x_1 + \omega_2 x_2 + \omega_3 x_3 = \omega_4.$$

The Goldman bracket $\{s_1, s_2\} = \{s_2, s_3\} = \{s_3, s_1\} = 1$ gives rise to the correct Poisson bracket on it (L. Chekhov and M.M. J.Phys A 2010).

Quantisation:

$s_i \rightarrow$ quantum operator s_i^\hbar with commutation relation

$$[s_i^\hbar, s_j^\hbar] = i\pi\hbar\{s_i, s_j\}.$$

\Rightarrow Weyl ordering:

$$\exp\left(as_i^\hbar\right)\exp\left(bs_j^\hbar\right) = \exp\left(as_i^\hbar + bs_j^\hbar + \frac{ab}{2}[s_i^\hbar, s_j^\hbar]\right),$$

Quantum algebra:

$$\begin{aligned} q^{-1/2}x_1^\hbar x_2^\hbar - q^{1/2}x_2^\hbar x_1^\hbar &= (q^{-1} - q)x_3^\hbar + (q^{-1/2} - q^{1/2})\omega_3 \\ q^{-1/2}x_2^\hbar x_3^\hbar - q^{1/2}x_3^\hbar x_2^\hbar &= (q^{-1} - q)x_1^\hbar + (q^{-1/2} - q^{1/2})\omega_1 \\ q^{-1/2}x_3^\hbar x_1^\hbar - q^{1/2}x_1^\hbar x_3^\hbar &= (q^{-1} - q)x_2^\hbar + (q^{-1/2} - q^{1/2})\omega_2 \end{aligned}$$

(L. Chekhov and M.M. J.Phys A 2010).

Quantise the monodromy matrices: each monodromy matrix corresponds to a half-geodesic on our Riemann surface.

Quantise them in the same way: we obtain the Cherednik algebra of type $\check{C}_1 C_1$ (M.M. (2013))

$$M_1 \rightarrow i\check{V}_1, \quad M_2 \rightarrow iV_1, \quad M_3 \rightarrow iV_0, \quad M_\infty \rightarrow i\check{V}_0.$$

$$V_0 = \begin{pmatrix} k_0 - k_0^{-1} - i e^{-s_3} & -i e^{-s_3} \\ k_0^{-1} - k_0 + i e^{-s_3} + i e^{s_3} & i e^{-s_3} \end{pmatrix},$$

$$V_1 = \begin{pmatrix} k_1 - k_1^{-1} - i e^{s_2} & k_1 - k_1^{-1} - i e^{-s_2} - i e^{s_2} \\ i e^{s_2} & i e^{s_2} \end{pmatrix},$$

$$\check{V}_1 = \begin{pmatrix} 0 & -i e^{s_1} \\ i e^{-s_1} & u_1 - u_1^{-1} \end{pmatrix}, \quad \check{V}_0 = \begin{pmatrix} u_0 & 0 \\ s & -\frac{1}{u_0} \end{pmatrix},$$

Embedding of the Cherednik algebra of type $\check{C}_1 C_1$ into $Mat(2, \mathbb{T}_q)$.

Monodromy manifolds for the Painlevé equations

$$PVI \quad x_1x_2x_3 + x_1^2 + x_2^2 + x_3^2 + \omega_1x_1 + \omega_2x_2 + \omega_3x_3 = \omega_4$$

$$PV \quad x_1x_2x_3 + x_1^2 + x_2^2 + \omega_1x_1 + \omega_2x_2 + \omega_3x_3 = \omega_4$$

$$PIV \quad x_1x_2x_3 + x_1^2 + \omega_1x_1 + \omega_2x_2 + \omega_3x_3 + 1 = \omega_4$$

$$PIII \quad x_1x_2x_3 + x_1^2 + x_2^2 + \omega_1x_1 + \omega_2x_2 = \omega_1 - 1$$

$$PII \quad x_1x_2x_3 + x_1 + x_2 + x_3 = \omega_4$$

$$PI \quad x_1x_2x_3 + x_1 + x_2 + 1 = 0$$

The confluence from PVI to PV is realised by

$$s_3 \rightarrow s_3 - \log[\epsilon], \quad p_3 \rightarrow p_3 - 2 \log[\epsilon], \quad \epsilon \rightarrow 0$$

$$x_1 = -e^{s_2+s_3} - e^{-s_2+s_3} - (e^{\frac{p_2}{2}} + e^{-\frac{p_2}{2}})e^{s_3} - e^{\frac{p_3}{2}}e^{-s_2}$$

$$x_2 = -e^{s_3+s_1} - e^{\frac{p_3}{2}}e^{s_1},$$

$$x_3 = -e^{s_1+s_2} - e^{-s_1-s_2} - e^{-s_1+s_2} - (e^{\frac{p_1}{2}} + e^{-\frac{p_1}{2}})e^{s_2} - (e^{\frac{p_2}{2}} + e^{-\frac{p_2}{2}})e^{-s_1}$$

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$$x_1 x_2 x_3 + x_1^2 + x_2^2 + \omega_1 x_1 + \omega_2 x_2 + \omega_3 x_3 = \omega_4$$

Quantum PV algebra:

$$q^{-1/2} x_1^\hbar x_2^\hbar - q^{1/2} x_2^\hbar x_1^\hbar = (q^{-1/2} - q^{1/2})\omega_3$$

$$q^{-1/2} x_2^\hbar x_3^\hbar - q^{1/2} x_3^\hbar x_2^\hbar = (q^{-1} - q)x_1^\hbar + (q^{-1/2} - q^{1/2})\omega_1$$

$$q^{-1/2} x_3^\hbar x_1^\hbar - q^{1/2} x_1^\hbar x_3^\hbar = (q^{-1} - q)x_2^\hbar + (q^{-1/2} - q^{1/2})\omega_2$$

$$V_0 = \begin{pmatrix} -1 & 0 \\ 1 + i e^{S_3} & 0 \end{pmatrix}, \quad V_0^2 + V_0 = 0$$

$$V_1 = \begin{pmatrix} k_1 - k_1^{-1} - i e^{S_2} & k_1 - k_1^{-1} - i e^{-S_2} - i e^{S_2} \\ i e^{S_2} & i e^{S_2} \end{pmatrix},$$

$$\check{V}_1 = \begin{pmatrix} 0 & -ie^{S_1} \\ i e^{-S_1} & u_1 - u_1^{-1} \end{pmatrix},$$

$$\check{V}_0 = \begin{pmatrix} 0 & 0 \\ s & -\frac{1}{u_0} \end{pmatrix}, \quad \check{V}_0^2 + u_0^{-1} \check{V}_0 = 0$$

$$q^{1/2} \check{V}_1 V_1 V_0 = \check{V}_0 + u_0^{-1},$$

$$q^{1/2} \check{V}_0 \check{V}_1 V_1 = V_0 + 1.$$

From the PIV cubic:

$$V_0^2 + V_0 = 0,$$

$$(V_1 - k_1)(V_1 + k_1^{-1}) = 0,$$

$$\check{V}_1^2 + u_1^{-1} \check{V}_1 = 0,$$

$$\check{V}_0^2 + \check{V}_0 = 0,$$

$$q^{1/2} \check{V}_1 V_1 V_0 = \check{V}_0 + 1,$$

$$\check{V}_0 \check{V}_1 = 0,$$

$$V_0 \check{V}_0 = 0,$$

From the PII cubic:

$$V_0^2 + V_0 = 0,$$

$$\check{V}_1^2 + \check{V}_1 = 0,$$

$$\check{V}_1^2 + u_1^{-1} \check{V}_1 = 0,$$

$$\check{V}_0^2 + \check{V}_0 = 0,$$

$$q^{1/2} \check{V}_1 V_1 V_0 = \check{V}_0 + 1,$$

$$\check{V}_0 \check{V}_1 = 0,$$

$$V_0 \check{V}_0 = 0,$$

From the PI cubic:

$$\check{V}_0^2 = 0,$$

$$V_1^2 + V_1 = 0,$$

$$\check{V}_1^2 + \check{V}_1 = 0,$$

$$\check{V}_0^2 + \check{V}_0 = 0,$$

$$q^{1/2} \check{V}_1 V_1 V_0 = \check{V}_0 + 1,$$

$$\check{V}_0 \check{V}_1 = 0,$$

$$V_0 \check{V}_0 = 0,$$

Conclusion

- For each confluent Cherednik algebra, the spherical sub-algebra tends to the corresponding Painlevé cubic.

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It may be easier to study representations on the space of Laurent polynomials rather than \mathbb{C}^2 !.