Critical asymptotics for Toeplitz determinants

Tom Claeys

Université de Lille 1

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Joint work with A. Its and I. Krasovsky

Toeplitz determinants

- Toeplitz matrix = matrix which is constant along diagonals

$$\begin{pmatrix} c_0 & c_{-1} & c_{-2} & \cdots & c_{-n+1} \\ c_1 & c_0 & c_{-1} & \ddots & \vdots \\ c_2 & c_1 & \ddots & \ddots & c_{-2} \\ \vdots & \ddots & \ddots & c_0 & c_{-1} \\ c_{n-1} & \cdots & c_2 & c_1 & c_0 \end{pmatrix}$$

- Toeplitz determinant is the determinant of a Toeplitz matrix
- Asymptotics for Toeplitz determinants when the size of the matrices tends to infinity?

Toeplitz determinants

- Consider a weight $f(e^{i\theta})$ on the unit circle C_1
- Fourier coefficients

$$c_k = \frac{1}{2\pi}\int_0^{2\pi} f(e^{i\theta})e^{-ik\theta}d\theta$$

- Toeplitz determinant for weight/symbol f

$$D_n(f) = \det(c_{j-k})_{j,k=0}^{n-1}$$

- Fourier series $f(e^{i\theta}) \sim \sum_{j=-\infty}^{+\infty} c_j e^{ij\theta}$

Toeplitz determinants

- If the weight $f(\theta)$
  - is "smooth"
  - has no zeros
  - has a continuous logarithm (winding number 0 around the origin)
- Szegő's strong limit theorem: as $n \to \infty$,

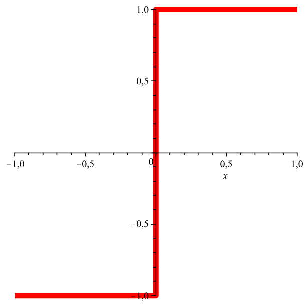
$$\ln D_n(f) = n(\ln f)_0 + \sum_{k=1}^{\infty} k(\ln f)_k(\ln f)_{-k} + o(1),$$

with

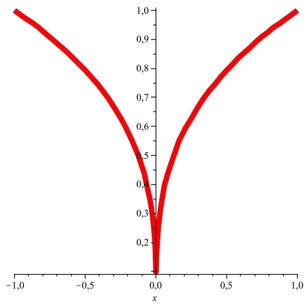
$$(\ln f)_k = \frac{1}{2\pi}\int_0^{2\pi} \ln f(e^{i\theta})e^{-ik\theta}d\theta.$$

Fisher-Hartwig singularities

- Two types of weights for which Szegő asymptotics are not valid
  - jump discontinuities



  - root type singularities



- Example

$$f(e^{i\theta}) = (2-2\cos\theta)^{\alpha} e^{i\beta(\theta-\pi)} e^{V(e^{i\theta})}, \qquad \text{for } 0 < \theta < 2\pi,$$

with Re $\alpha > -\frac{1}{2}$

  - Fisher-Hartwig singularity at 1

Fisher-Hartwig singularities

- For weights with one Fisher-Hartwig singularity with parameters α (root) and β (jump),

$$\ln D_n(f) = nV_0 + \sum_{k=1}^{\infty} kV_k V_{-k} - (\alpha-\beta)\sum_{k=1}^{\infty} V_k - (\alpha+\beta)\sum_{k=1}^{\infty} V_{-k}$$
$$+ (\alpha^2 - \beta^2)\ln n + \ln \frac{G(1+\alpha+\beta)G(1+\alpha-\beta)}{G(1+2\alpha)} + o(1),$$

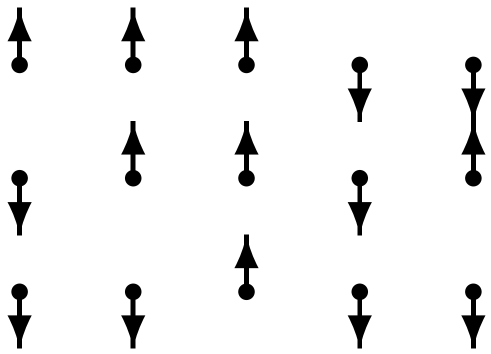
as $n \to \infty$, where G is Barnes' G-function, and

$$V_k = \frac{1}{2\pi}\int_0^{2\pi} V(e^{i\theta})e^{-ik\theta}d\theta.$$

(Fisher-Hartwig '68, Widom '73, Ehrhardt-Silbermann '97, Basor-Ehrhardt '01, Deift-Its-Krasovsky)

2d Ising model

- lattice with an associated spin variable taking values ± 1 at each point of the lattice



- probability measure on spin configurations, depending on temperature T

2d Ising model

- 2-spin correlation functions are Toeplitz determinants:

$$< \sigma_{00}\sigma_{0k} >= D_k(f),$$

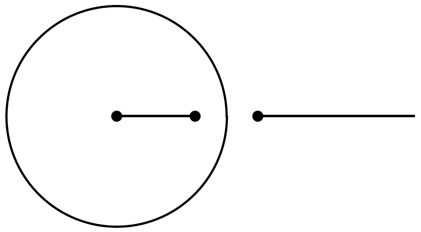
  for a certain symbol f
  - For $T < T_c$, f is a Szegő weight
  - For $T = T_c$, f is a Fisher-Hartwig weight
  - As $T \nearrow T_c$, the phase transition for the 2d Ising model takes place (from finite magnetization to magnetization 0)
- What happens if we deform the weight in such a way that a Szegő weight turns into a Fisher-Hartwig weight?

Transition from Szegő to FH

- weight

$$f(z) = (z - e^t)^{\alpha+\beta}(z - e^{-t})^{\alpha-\beta} z^{-\alpha+\beta} e^{-i\pi(\alpha+\beta)} e^{V(z)},$$

with V analytic and $t \geq 0$



  - f analytic on C with winding number zero around the origin for $t > 0$
  - f has a singularity at 1 for $t = 0$,

$$f(e^{i\theta}) = (2-2\cos\theta)^{\alpha} e^{i\beta(\theta-\pi)} e^{V(e^{i\theta})}, \quad \text{for } 0 < \theta < 2\pi,$$

Transition from Szegő to FH

- Asymptotics as $n \to \infty$ for Toeplitz determinant with weight

$$f(z) = (z - e^{t})^{\alpha+\beta}(z - e^{-t})^{\alpha-\beta} z^{-\alpha+\beta} e^{-i\pi(\alpha+\beta)} e^{V(z)}$$

  - Szegő asymptotics for $t > 0$ fixed,

$$\ln D_n(t) = nV_0 + nt(\alpha + \beta) + \mathcal{O}(1), \quad \text{as } n \to \infty$$

  - Fisher-Hartwig asymptotics for $t = 0$,

$$\ln D_n(0) = nV_0 + (\alpha^2 - \beta^2) \ln n + \mathcal{O}(1), \quad \text{as } n \to \infty,$$

with $V_0 = \frac{1}{2\pi} \int_C V(z) \frac{dz}{iz}$.

Transition from Szegő to FH

- what happens if $t \to 0$ simultaneously with $n \to \infty$ (double scaling limit)?

$$f(z) = (z - e^{t})^{\alpha+\beta}(z - e^{-t})^{\alpha-\beta} z^{-\alpha+\beta} e^{-i\pi(\alpha+\beta)} e^{V(z)}$$

- Result :
  If $\alpha > -\frac{1}{2}$ and Re $\beta = 0$,

$$\ln D_n(t) = nV_0 + \sum_{k=1}^{\infty} kV_k V_{-k} - (\alpha-\beta)\sum_{k=1}^{\infty} V_k - (\alpha+\beta)\sum_{k=1}^{\infty} V_{-k}$$
$$+(\alpha+\beta)nt + (\alpha^2-\beta^2)\ln n + \ln \frac{G(1+\alpha+\beta)G(1+\alpha-\beta)}{G(1+2\alpha)}$$
$$+\,\Omega(2nt) + o(1),$$

Transition from Szegő to FH

$$\Omega(2nt) = \int_0^{2nt} \left(w(x) - \frac{\alpha^2 - \beta^2}{x} \right) dx + (\alpha^2 - \beta^2) \ln 2nt,$$
$$w(x) = \frac{1}{x} \int_x^{+\infty} v(\xi) d\xi,$$

- v is a real solution of the Painlevé V equation

$$xu_x = xu - 2v(u-1)^2 + (u-1)[(\alpha - \beta)u - \beta - \alpha],$$
$$xv_x = uv[v - \alpha + \beta] - \frac{v}{u}(v - \beta - \alpha).$$

Transition from Szegő to FH

Asymptotics

- $$v(x) = \begin{cases} \mathcal{O}(1) + \mathcal{O}(x^{2\alpha}) + \mathcal{O}(x^{2\alpha}\ln x), & x \to 0, \\ \mathcal{O}(e^{-cx}), & x \to +\infty, \end{cases}$$

$$\int_0^{+\infty} v(x)dx = \alpha^2 - \beta^2.$$

- $$w(x) = \begin{cases} \frac{\alpha^2-\beta^2}{x} + \mathcal{O}(1) + \mathcal{O}(x^{2\alpha}) + \mathcal{O}(x^{2\alpha}\ln x), & x \to 0, \\ \mathcal{O}(e^{-cx}), & x \to +\infty. \end{cases}$$

- $$\Omega(x) = \begin{cases} (\alpha^2 - \beta^2)\ln x + \mathcal{O}(x), & x \to 0, \\ -\ln \frac{G(1+\alpha+\beta)G(1+\alpha-\beta)}{G(1+2\alpha)} + \mathcal{O}(e^{-cx}), & x \to +\infty. \end{cases}$$

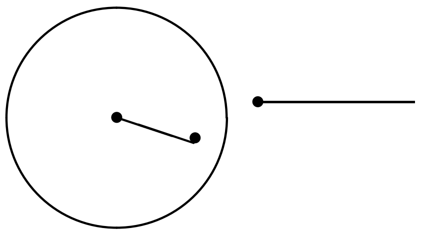
Transition from Szegő to FH

$$\ln D_n(t) = nV_0 + \sum_{k=1}^{\infty} kV_kV_{-k} - (\alpha-\beta)\sum_{k=1}^{\infty} V_k - (\alpha+\beta)\sum_{k=1}^{\infty} V_{-k} + (\alpha+\beta)nt + (\alpha^2-\beta^2)\ln n + \ln\frac{G(1+\alpha+\beta)G(1+\alpha-\beta)}{G(1+2\alpha)} + \Omega(2nt) + o(1),$$

- special case 1: $n \to \infty$, $t \to 0$ in such a way that $nt \to 0$
  - FH asymptotics
- special case 2: $n \to \infty$, $t \to 0$ in such a way that $nt \to \infty$
  - Szegő asymptotics

Transition from Szegő to FH

- Extension to complex t?



  Expansion is valid for $|\arg t| < \frac{\pi}{2}$ if contour of integration does not contain poles of w

- different choices of contour $\leftrightarrow$ different branches of logarithm

Transition from Szegő to FH

- what if Im $\alpha \neq 0$ and/or Re $\beta \neq 0$?
  - $w(x;\alpha,\beta)$ is not real for $x > 0$
  - w can have poles on $(0, +\infty)$
  - asymptotic expansion holds only if we integrate over a pole-free contour
    $\rightarrow$ expansion not valid if $2nt$ is a pole of $w(x;\alpha,\beta)$
  - poles correspond to Toeplitz determinants approaching 0
    $\rightarrow$ different choices of integration contour
    $\longrightarrow$ expansion picks up residue of w
    $\rightarrow$ residue of w at its poles is integer
    $\longrightarrow$ different branches of $\ln D_n$

Orthogonal polynomials

Relation between Toeplitz determinants and orthogonal polynomials

- let $f(e^{i\theta})$ be positive on the unit circle and in L^2
- OPs determined uniquely by conditions

$$\frac{1}{2\pi}\int_0^{2\pi} p_n(e^{i\theta})p_m(e^{-i\theta})f(\theta)d\theta = \delta_{nm},$$

or

$$\frac{1}{2\pi i}\int_C p_n(z)p_m(\bar{z})f(z)\frac{dz}{z} = \delta_{nm},$$

Orthogonal polynomials

- Heine's formula: determinant formula for orthogonal polynomials

$$p_n(z) = \sqrt{\frac{1}{D_{n+1}(f)D_n(f)}} \begin{vmatrix} c_0 & c_{-1} & c_{-2} & \dots & c_{-n} \\ c_1 & c_0 & c_{-1} & \ddots & \vdots \\ c_2 & c_1 & \ddots & \ddots & c_{-2} \\ \vdots & \ddots & \ddots & c_0 & c_{-1} \\ 1 & z & \dots & z^{n-1} & z^n \end{vmatrix}$$

Orthogonal polynomials

- As a consequence, we have

$$\kappa_n(f) = \sqrt{\frac{D_n(f)}{D_{n+1}(f)}}, \qquad D_n(f) = \prod_{j=0}^{n-1} \kappa_j(f)^{-2},$$

  where $\kappa_j > 0$ is leading coefficient of orthonormal polynomial p_j
- asymptotics as $n \to \infty$ for p_n, κ_n are known in many cases
- unfortunately $\kappa_0, \kappa_1, \ldots$ are also needed

Asymptotics for Toeplitz determinants

General approach to obtain asymptotics for Toeplitz determinants for weight f

- Step 1: deform weight f smoothly to a weight for which Toeplitz determinant is known (e.g. uniform weight),

$$f_t(z), \qquad f_1(z) = f, \qquad f_0(z) = 1$$

- Step 2: try to find differential identity for $\frac{d}{dt} \ln D_n(f_t)$ in terms of $p_n, p_{n-1}, \dots, p_{n-k}$ and $\kappa_n, \kappa_{n-1}, \dots, \kappa_{n-j}$
- Step 3: find asymptotics for orthogonal polynomials as $n \to \infty$, uniform in t
- Step 4: integrate differential identity from 0 to 1

Transition from Szegő to FH

Applied to our transition between Szegő and FH

- Step 1: deformation of weight:

$$f_t(z) = (z - e^t)^{\alpha+\beta}(z - e^{-t})^{\alpha-\beta} z^{-\alpha+\beta} e^{-i\pi(\alpha+\beta)} e^{V(z)}$$

- we know asymptotics for $\ln D_n(0)$ (Fisher-Hartwig) and for $\ln D_n(t_0)$ (Szegő)
  - we can integrate from 0 or from t_0

Transition from Szegő to FH

- Step 2: differential identity

$$\frac{d}{dt}\ln D_n(t) = -(\alpha+\beta)e^t\left(Y^{-1}Y'\right)_{22}(e^t)+(\alpha-\beta)e^{-t}\left(Y^{-1}Y'\right)_{22}(e^{-t})$$

where

$$Y(z) = \begin{pmatrix} \chi_n^{-1}p_n(z) & p_n^{-1}\int_{C_1}\frac{p_n(\xi)}{\xi-z}\frac{f(\xi)d\xi}{2\pi i\xi^n} \\ -\chi_{n-1}z^{n-1}p_{n-1}(z^{-1}) & -\chi_{n-1}\int_{C_1}\frac{p_{n-1}(\xi^{-1})}{\xi-z}\frac{f(\xi)d\xi}{2\pi i\xi} \end{pmatrix}$$

  - Y is solution of the Riemann-Hilbert problem for orthogonal polynomials

Transition from Szegő to FH

- Step 3: asymptotics for orthogonal polynomials
  - Riemann-Hilbert problem for orthogonal polynomials
  - asymptotic analysis of the RH problem
  - this is the step where the Painlevé V equation appears