

Vicious Walkers, Random Matrices and 2-d Yang-Mills theory

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References:

- G. Schehr, S. M., A. Comtet, J. Randon-Furling, Phys. Rev. Lett. **101**, 150601 (2008)
- C. Nadal, S. M., Phys. Rev. E **79**, 061117 (2009)
- P. J. Forrester, S. M., G. Schehr, Nucl. Phys. B **844**, 500 (2011)
- G. Schehr, S. M., A. Comtet, P. J. Forrester, arXiv: **1210.4438**
(to appear in J. Stat. Phys. (2013))

- **Part I: Nonintersecting Brownian Motions**

N nonintersecting Brownian excursions $\iff$ half-watermelons

Two questions:

- (i) joint distribution of the positions at fixed time
- (ii) distribution of the maximal height $\rightarrow$ Exact formula
 - $\implies$ large N asymptotics via YM_2
 - $\implies$ 3-rd order phase transition

- **Part II: Yang-Mills gauge theory in 2-d**

- Summary and Conclusions

| : Nonintersecting Brownian Motions

Non-intersecting Brownian motions in 1d

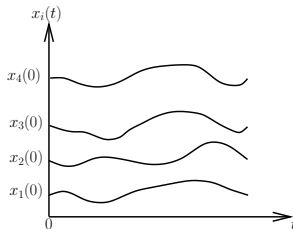
- N Brownian motions in one-dimension

$$\dot{x}_i(t) = \zeta_i(t), \quad \langle \zeta_i(t) \zeta_j(t') \rangle = \delta_{i,j} \delta(t - t')$$

$$x_1(0) < x_2(0) < \dots < x_N(0)$$

- Non-intersecting condition

$$x_1(t) < x_2(t) < \dots < x_N(t), \\ \forall t \geq 0$$



P.-G. De Gennes, 1968, D. A. Huse and M. E. Fisher, 1984, ...

Soluble Model for Fibrous Structures with Steric Constraints

P.-G. DE GENNES

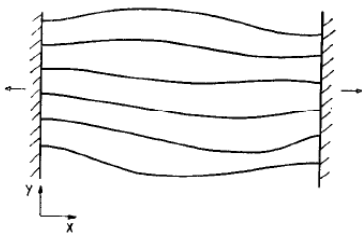


FIG. 1. Model for a two-dimensional fiber structure. The component chains are assumed to be attached to two plates I and F and placed under tension. The chains are bent by thermal fluctuations. Different chains cannot intersect each other.

Non-intersecting Brownian bridges in 1d

- N Brownian bridges in one-dimension

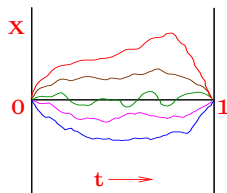
$$\dot{x}_i(t) = \zeta_i(t), \quad \langle \zeta_i(t) \zeta_j(t') \rangle = \delta_{i,j} \delta(t - t'), \quad 0 \leq t \leq 1$$

$$x_i(0) = x_i(t=1) = 0$$

- Non-intersecting condition

$$x_1(t) < x_2(t) < \dots < x_N(t)$$

$$0 < \forall t < 1$$



watermelon

Reunion probability $\rightarrow$ Comm.-Incomm. phase transition

Huse & Fisher, Fisher (1984), ..., Johansson (2002), Ferrari & Praehofer (2006), ...

Non-intersecting Brownian excursions in 1d

- N Brownian excursions in one-dimension

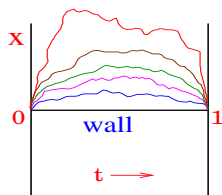
$$\dot{x}_i(t) = \zeta_i(t), \quad \langle \zeta_i(t) \zeta_j(t') \rangle = \delta_{i,j} \delta(t - t'), \quad 0 \leq t \leq 1$$

$$x_i(0) = x_i(t=1) = 0 \quad x_i(t) > 0 \quad \text{for} \quad 0 < t < 1$$

- Non-intersecting condition

$$x_1(t) < x_2(t) < \dots < x_N(t)$$

$$0 < \forall t < 1$$



half-watermelon

watermelon "with a wall"

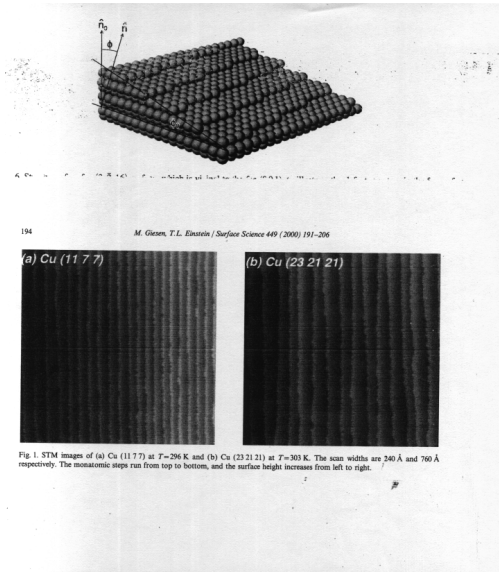
Katori & Tanemura (2004), Tracy & Widom (2007),

Vicious Walkers in Physics

- P. G. de Gennes, *Soluble Models for fibrous structures with steric constraints* (1968)
- D. A. Huse and M. E. Fisher, *Commensurate melting, domain walls, and dislocations* (1984); M. E. Fisher, *Walks, Walls, Wetting and Melting* (1984)
- B. Duplantier *Statistical Mechanics of Polymer Networks of Any Topology* (1989)
- J. W. Essam, A. J. Guttmann, *Vicious walkers and directed polymer networks in general dimensions* (1995)
- H. Spohn, M. Praehofer, P. L. Ferrari et al. *Stochastic growth models* (2006)
- T. L. Einstein et. al., *Fluctuating step edges on vicinal surfaces* (2004—)
- ...

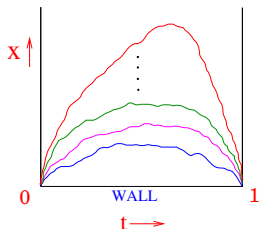
Connection between Vicious Walkers and Random Matrix Theory

Fluctuating step edges: Maryland group



Brownian excursions and Dyck paths

HALF-WATERMELON



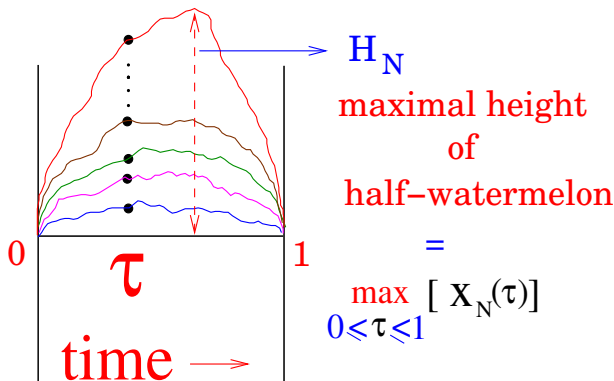
In presence of a **hard wall** at the origin $\rightarrow$ **half-watermelons**

Continuous space-time: Non-intersecting Brownian **Excursions**

Discrete space-time: **Dyck paths** (combinatorial objects)

(Cardy, Katori, Tanemura, Krattenthaler, Fulmek, Feierl, Guttmann, Viennot, Tracy-Widom ...)

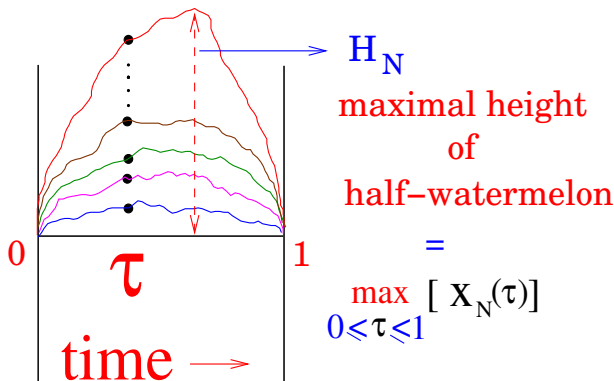
Two questions



Q1: At fixed $0 < \tau < 1$, what is the joint distribution of positions
 $P_{\text{joint}}(\{x_i\}|\tau)$?

Q2: What is the probability distribution of the global maximal height
 $\text{Prob.}[H_N \leq M, N] = F_N(M)$?

Two questions



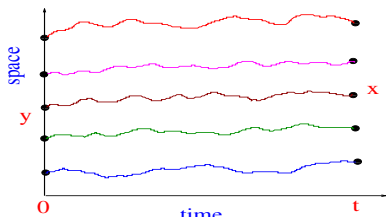
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Method: Path Integral for free fermions



Propagator from $\vec{y}$ at $\tau = 0$ to $\vec{x}$ at $\tau = t$

$$G(\vec{x}, \vec{y}, t) = \int_{\vec{y}}^{\vec{x}} \mathcal{D}\vec{X}(\tau) \exp \left[-\frac{1}{2} \int_0^t \sum_i \dot{x}_i^2(\tau) d\tau \right] \mathbf{1}_{x_1(\tau) < x_2(\tau) < \dots < x_N(\tau)}$$

$$= \langle \vec{x} | e^{-\hat{H}t} | \vec{y} \rangle; \text{ where } \hat{H} \equiv -\frac{1}{2} \sum_i \partial_{x_i}^2$$

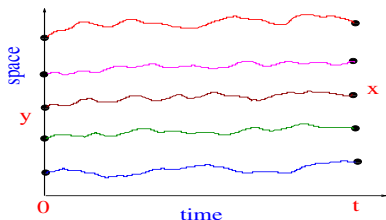
$$= \sum_E \psi_E(\vec{x}) \psi_E(\vec{y}) e^{-Et}$$

$\psi_E(\vec{x}) \equiv \det [\phi_{n_i}(x_j)] \rightarrow$ Slater determinant ($N \times N$)

Alternative methods:

- Lindstrom-Gessel-Viennot method (discrete lattice paths)
- Karlin-Mcgregor formula (continuous paths)

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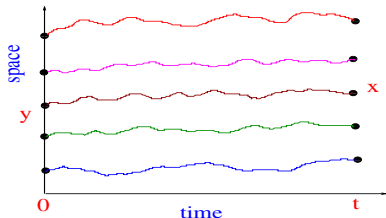
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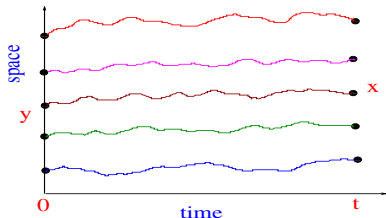
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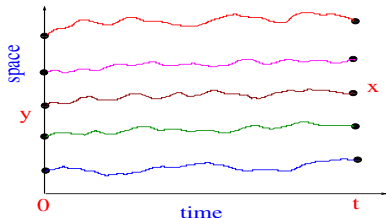
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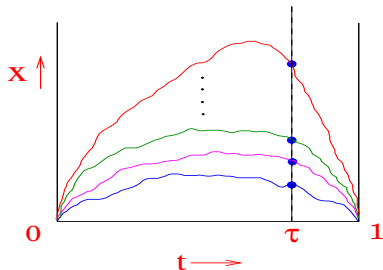
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Q1: Joint distribution $\rightarrow$ Wishart eigenvalues



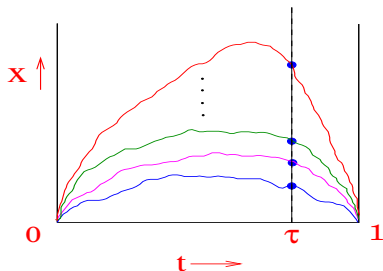
At **fixed** time $0 < \tau < 1$, let
 $\{x_1, x_2, \dots, x_N\} \rightarrow$ positions of walkers

$$P_{\text{joint}}(\{x_i\}|\tau) \propto \prod_{i=1}^N x_i^2 \prod_{j < k} (x_j^2 - x_k^2)^2 \exp \left[-\frac{1}{2\tau(1-\tau)} \sum_i x_i^2 \right]$$

(Schehr, S.M., Comtet, Randon-Furling, PRL, 101, 150601 (2008))

- $x_i^2 = \lambda_i \rightarrow$ eigenvalues of the **Wishart** matrix W
 $W = X^\dagger X$ where $X \rightarrow$ Gaussian random matrix (**GUE**)

Q1: Joint distribution $\rightarrow$ Wishart eigenvalues



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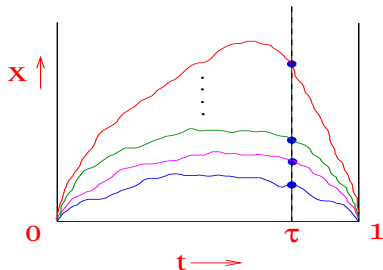
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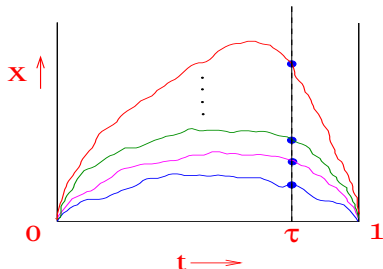
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Top curve at fixed time: Tracy-Widom (GUE)



topmost curve at fixed time τ : $x_N^2(\tau) \rightarrow$
largest eigenvalue of Wishart matrices

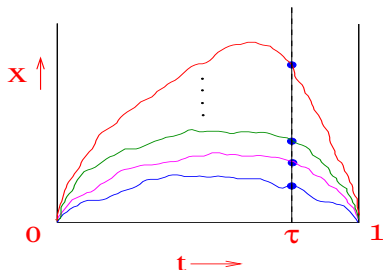
- largest eigenvalue of the Wishart GUE matrix (properly scaled for large N) is distributed via the Tracy-Widom GUE law ([Johansson 2000](#), [Johnstone, 2001](#))

- This shows that the top position $x_N(\tau)$ typically fluctuates for large N as

$$\frac{x_N(\tau)}{\sqrt{2\tau(1-\tau)}} = 2\sqrt{N} + 2^{-2/3} N^{-1/6} \chi_2$$

where $\Pr[\chi_2 \leq \xi] = \mathcal{F}_2(\xi) \rightarrow$ Tracy-Widom (GUE)

Top curve at fixed time: Tracy-Widom (GUE)



topmost curve at fixed time τ : $x_N^2(\tau) \rightarrow$
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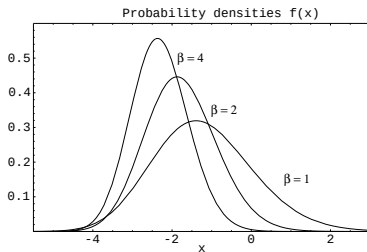
Tracy-Widom distributions (1994)

The scaling function $\mathcal{F}_\beta(x)$ has the expression:

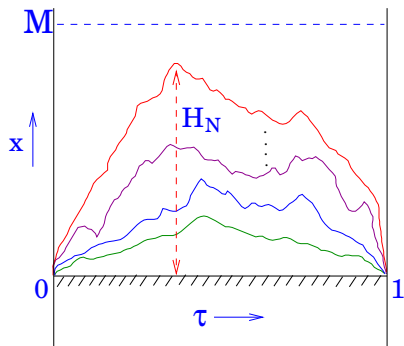
- $\beta = 1$: $\mathcal{F}_1(x) = \exp \left[-\frac{1}{2} \int_x^\infty [(y-x)q^2(y) + q(y)] dy \right]$
- $\beta = 2$: $\mathcal{F}_2(x) = \exp \left[- \int_x^\infty (y-x)q^2(y) dy \right]$

$\frac{d^2 q}{dy^2} = 2q^3(y) + yq(y)$ with $q(y) \rightarrow \text{Ai}(y)$ as $y \rightarrow \infty \rightarrow$ Painlevé-II

Probability density: $f_\beta(x) = d\mathcal{F}_\beta(x)/dx$



Q2: Maximal height of a watermelon with a wall



$H_N \rightarrow$ random variable

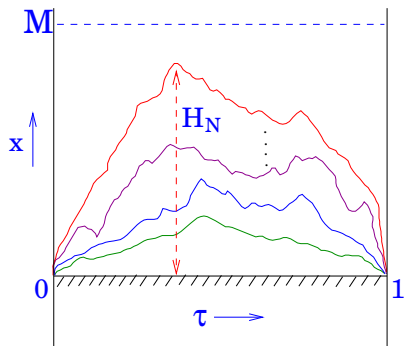
Q: What is its distribution

$\text{Prob}[H_N \leq M, N] = F_N(M)$?

$$N = 1: F_1(M) = \frac{\sqrt{2}\pi^{5/2}}{M^3} \sum_{k=1}^{\infty} k^2 e^{-\pi^2 k^2 / 2 M^2} \quad (\text{Chung '75, Kennedy '76})$$

$$N = 2, F_2(M) \rightarrow \text{complicated} \quad (\text{Katori et. al., 2008})$$

Q2: Maximal height of a watermelon with a wall



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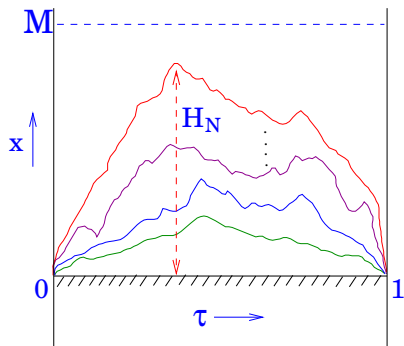
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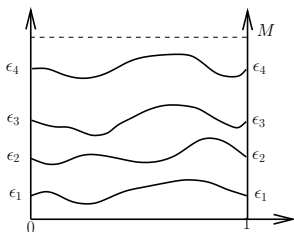
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Exact result for all N via Fermionic path integral



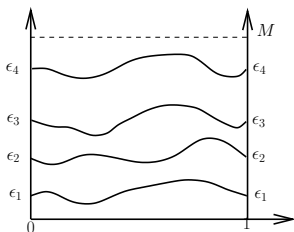
$$F_N(M) = \text{Proba}[x_N(\tau) \leq M, \forall \tau \in [0, 1]]$$

$$F_N(M) = \frac{R_M(1)}{R_\infty(1)}$$

$R_M(1) \equiv$ proba. that N walkers return to their initial positions at $\tau = 1$

- $R_M(1) = \langle \vec{\epsilon} | e^{-\hat{H}} | \vec{\epsilon} \rangle = \sum_E |\psi_E(\vec{\epsilon})|^2 e^{-E}$
- $\hat{H} \equiv \sum_i [-\frac{1}{2} \partial_{x_i}^2 + V(x_i)]$
- potential $V(x) = 0$ for $0 < x < M$
 $= \infty$ for $x = 0, M$ (Absorbing b.c.)
- $\psi_E(\vec{\epsilon}) \equiv \det [\sin(n_i \pi \epsilon_j / M)] \rightarrow$ Slater determinant ($N \times N$)
- Energy $E = \frac{\pi^2}{2M^2} (n_1^2 + n_2^2 + \dots + n_N^2)$

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Exact result for all N via Fermionic path integral

Using Fermionic path-integral techniques we derived the full Prob. Dist. of H_N for all N exactly

Cumul. distr: $F_N(M) = \text{Prob}[H_N \leq M]$

$$F_N(M) = \frac{B_N}{M^{2N^2+N}} \sum_{n_i=1,2,\dots} \prod_{i=1}^N n_i^2 \prod_{j<k} (n_j^2 - n_k^2)^2 \exp \left[-\frac{\pi^2}{2M^2} \sum_i n_i^2 \right]$$

where

$$B_N = \frac{\pi^{2N^2+N} 2^{N/2-N^2}}{\prod_{j=0}^{N-1} \Gamma(j+2) \Gamma(j+3/2)}$$

[Schehr, S.M., Comtet, Randon-Furling, PRL, 101, 150601 (2008)]

Q: Asymptotics of $F_N(M)$ as a function of M for large but fixed N ?

→ Yang-Mills gauge theory on a 2-d sphere

Exploiting this correspondence to YM_2 we find:

(Schehr, S.M., Comtet, Forrester, 2011/2012)

Exact result for all N via Fermionic path integral

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[Schehr, S.M., Comtet, Randon-Furling, PRL, 101, 150601 (2008)]

Q: Asymptotics of $F_N(M)$ as a function of M for large but fixed N ?

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Exact result for all N via Fermionic path integral

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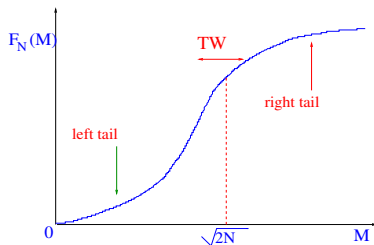
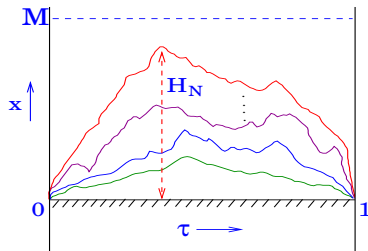
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Asymptotic large N results:



Cum. distr. $F_N(M) = \text{Prob.}[H_N \leq M]$ behaves, for large N as:

$$\sim \exp \left[-N^2 \phi_- \left(\frac{M}{\sqrt{2N}} \right) \right] \quad \text{for } \sqrt{2N} - M \sim O(\sqrt{N})$$

$$\sim \mathcal{F}_1 \left[2^{11/6} N^{1/6} (M - \sqrt{2N}) \right] \quad \text{for } |M - \sqrt{2N}| \sim O(N^{-1/6})$$

$$\sim 1 - B \exp \left[-\beta N \phi_+ \left(\frac{M}{\sqrt{2N}} \right) \right] \quad \text{for } M - \sqrt{2N} \sim O(\sqrt{N})$$

Asymptotic large N results:

- where $\mathcal{F}_1(x) \rightarrow$ **Tracy-Widom GOE**
- $\phi_{\pm}(x) \rightarrow$ **left** and **right** rate functions $\implies$ **explicitly** computable
(Schehr, S.M., Comtet, Forrester, 2011/2012)

Right rate function:

$$\phi_+(x) = 4x\sqrt{x^2-1} - 2\ln\left[2x\left(\sqrt{x^2-1}+x\right)-1\right]$$

Left rate function:

$\phi_-(x) \rightarrow$ can be expressed in terms of **elliptic** functions

- In particular,

$$\phi_+(x) \simeq \frac{2^{9/2}}{3} (x-1)^{3/2} \quad \text{as } x \rightarrow 1^+$$

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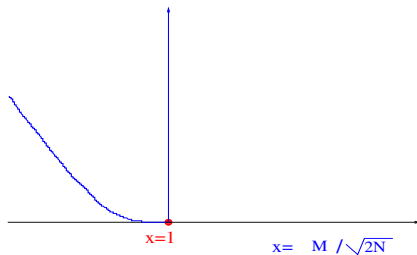
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3-rd order phase transition

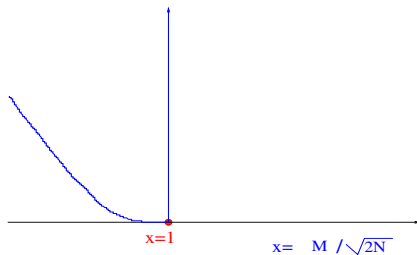


$$\lim_{N \rightarrow \infty} -\frac{1}{N^2} \ln F_N \left(M = \sqrt{2N} x \right) = \begin{cases} \phi_-(x), & x < 1 \\ 0, & x > 1. \end{cases}$$

Since, $\phi_-(x) \sim (1-x)^3 \Rightarrow$ 3-rd order phase transition

$\Rightarrow$ similar to the Douglas-Kazakov transition in large- N 2-d gauge theory

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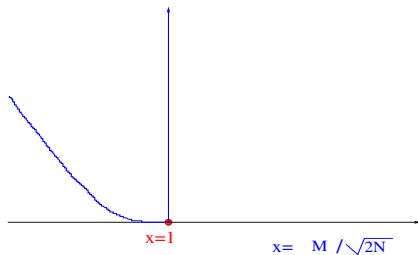


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II : Yang-Mills gauge theory in 2-d

Partition function of Yang-Mills theory in 2d

- Consider a 2-d manifold $\mathcal{M}$. At each point x : a pair of $N \times N$ matrix

$$A_\mu(x) \ (\mu = 1, 2) \rightarrow \text{gauge field}$$

$$\text{Partition function: } \mathcal{Z}_{\mathcal{M}} = \int [DA_\mu] e^{-\frac{1}{4\lambda^2} \int \text{Tr}[F^{\mu\nu} F_{\mu\nu}] d^2x}$$

$$F_{\mu\nu} = \partial_\mu A_\nu - \partial_\nu A_\mu + i[A_\mu, A_\nu] \rightarrow \text{field strength}$$

$$\lambda \rightarrow \text{coupling strength}$$

- Under a local gauge transformation:

$$A_\mu \rightarrow S^{-1}(x) A_\mu S(x) - i S^{-1}(x) \partial_\mu S(x)$$

where $S(x) \rightarrow N \times N$ matrix that depends on the underlying gauge group G

Field strengths transform as $F_{\mu\nu} \rightarrow S^{-1}(x) F_{\mu\nu}(x) S(x)$ that keeps the action gauge invariant.

Ex: $G \equiv U(1)$: electrodynamics

$G \equiv SU(2)$: electro-weak interact^o

$G \equiv SU(3)$: chromodynamics

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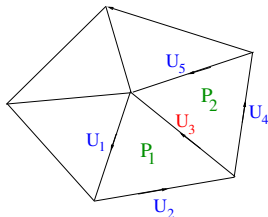
Lattice Regularization:

Consider, for instance, the $U(N)$ gauge theory

Regularization on the lattice:

$$\mathcal{Z}_{\mathcal{M}} = \int \prod_L dU_L \prod_{\text{plaquettes}} Z_P[U_P]$$

$$U_P = \prod_{L \in \text{plaquette}} U_L$$



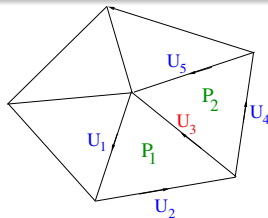
$Z_P \rightarrow$ **plaquette** partition function

(Wilson, '74, Migdal, '75)

Heat-kernel action

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Wilson'74

- A common choice : **Wilson's action**

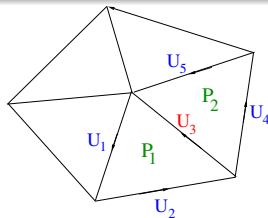
$$Z_P(U_P) = \exp \left[b N \text{Tr}(U_P + U_P^\dagger) \right]$$

Exact solution of the Partition Function: (Gross & Witten, Wadia, '80)

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- Alternative choice : invariance under decimation $\Rightarrow$ **Migdal's recursion relation**

$$\int dU_3 Z_{P_1}(U_1 U_2 U_3) Z_{P_2}(U_4 U_5 U_3^\dagger) = Z_{P_1+P_2}(U_1 U_2 U_4 U_5)$$

$$Z_P(U_P) = \sum_R d_R \chi_R(U_P) \exp \left[-\frac{A_P}{2N} C_2(R) \right]$$

Migdal'75, Rusakov'90

Partition function of Yang-Mills theory on the $2d$ -sphere

- Partition function on $\mathcal{M}$, of genus g , computed with the heat-kernel action

$$\mathcal{Z}_{\mathcal{M}} = \sum_R d_R^{2-2g} \exp \left[-\frac{A}{2N} C_2(R) \right]$$

Partition function of Yang-Mills theory on the $2d$ -sphere

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- Irreducible representations R of G are labelled by the lengths of the Young diagrams:

- If $G = U(N)$

$$\mathcal{Z}_{\mathcal{M}} = c_N e^{-A \frac{N^2-1}{24}} \sum_{n_1, \dots, n_N=0}^{\infty} \prod_{i < j} (n_i - n_j)^2 e^{-\frac{A}{2N} \sum_{j=1}^N n_j^2}$$

- If $G = Sp(2N)$

$$\mathcal{Z}_{\mathcal{M}} = \hat{c}_N e^{A(N+\frac{1}{2})\frac{N+1}{12}} \sum_{n_1, \dots, n_N=0}^{\infty} \left(\prod_{j=1}^N n_j^2 \right) \prod_{i < j} (n_i^2 - n_j^2)^2 e^{-\frac{A}{4N} \sum_{j=1}^N n_j^2}$$

Correspondence between YM_2 on the sphere and watermelons

- **Partition function** of YM_2 on the sphere with gauge group $Sp(2N)$

$$\mathcal{Z}_{\mathcal{M}} = \mathcal{Z}(A; Sp(2N))$$

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- **Cumulative distribution** of the **maximal height** of watermelons with a **wall**

$$F_N(M) = \frac{A_N}{M^{2N^2+N}} \sum_{n_1, \dots, n_N=0}^{+\infty} \left(\prod_{j=1}^N n_j^2 \right) \prod_{i < j} (n_i^2 - n_j^2)^2 e^{-\frac{\pi^2}{2M^2} \sum_{j=1}^N n_j^2}$$
$$\propto \mathcal{Z} \left(A = \frac{2\pi^2 N}{M^2}; Sp(2N) \right)$$

(Forrester, S. M., Schehr, '11)

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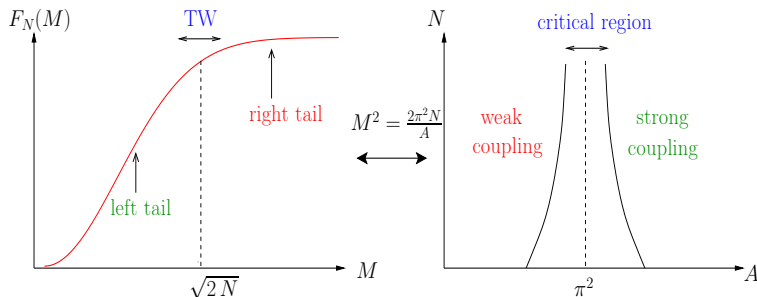
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Large N limit of YM_2 and consequences for $F_N(M)$

Weak-strong coupling transition (3-rd order) in YM_2 , Douglas-Kazakov '93



Critical point $A = A_c = \pi^2$ corresponds (using $A = \frac{2\pi^2 N}{M^2}$):

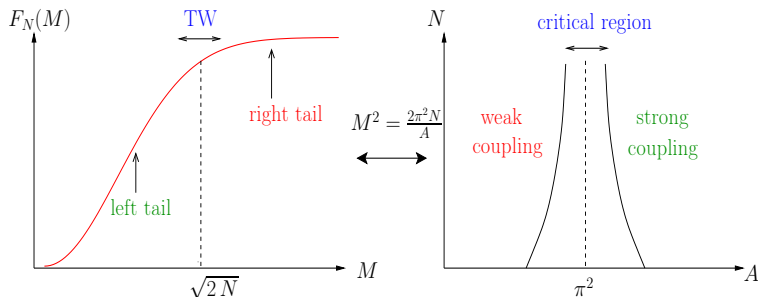
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$A > A_c$ (Strong Coupling) $\longleftrightarrow M < M_c = \sqrt{2N}$ (left tail of H_N)

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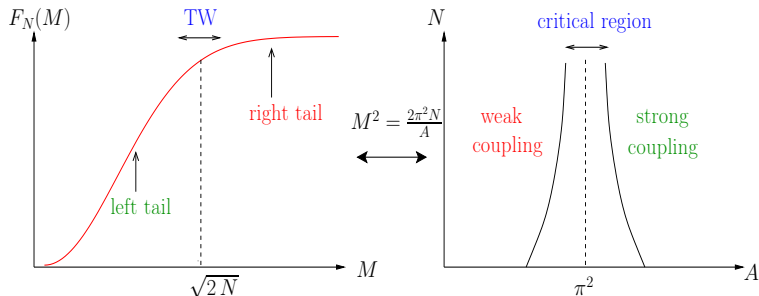
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Large N limit of YM_2 and consequences for $F_N(M)$

- In the **critical** regime, "**double-scaling limit**", the method of orthogonal polynomials (Gross-Matytsin '94, Crescimanno-Naculich-Schnitzer '96) shows

$$\frac{d^2}{dt^2} \log F_N \left(\sqrt{2N} (1 + t/(2^{7/3} N^{2/3})) \right) = -\frac{1}{2} (q^2(t) - q'(t))$$
$$q''(t) = 2q^3(t) + tq(t), \quad q(t) \sim \text{Ai}(t), \quad t \rightarrow \infty$$

$$F_N(M) \rightarrow \mathcal{F}_1 \left(2^{11/6} N^{1/6} |M - \sqrt{2N}| \right)$$

$$\mathcal{F}_1(t) = \exp \left(-\frac{1}{2} \int_t^\infty ((s-t)q^2(s) + q(s)) ds \right)$$

$$\equiv \text{Tracy-Widom distribution for } \beta = 1$$

Large N limit of YM_2 and consequences for $F_N(M)$

- In the **critical** regime, "**double-scaling limit**", the method of orthogonal polynomials (Gross-Matytsin '94, Crescimanno-Naculich-Schnitzer '96) shows

$$\frac{d^2}{dt^2} \log F_N \left(\sqrt{2N} (1 + t/(2^{7/3} N^{2/3})) \right) = -\frac{1}{2} \left(q^2(t) - q'(t) \right)$$
$$q''(t) = 2q^3(t) + tq(t), \quad q(t) \sim \text{Ai}(t), \quad t \rightarrow \infty$$

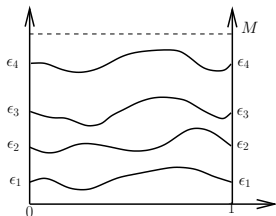
$$F_N(M) \rightarrow \mathcal{F}_1 \left(2^{11/6} N^{1/6} |M - \sqrt{2N}| \right)$$
$$\mathcal{F}_1(t) = \exp \left(-\frac{1}{2} \int_t^\infty \left((s-t) q^2(s) + q(s) \right) ds \right)$$
$$\equiv \text{Tracy-Widom distribution for } \beta = 1$$

- double scaling regime $[A \sim A_c] \longleftrightarrow \text{Tracy-Widom } [M \sim \sqrt{2N}]$

Forrester, S. M., Schehr, '11

Absorbing boundary condition $\rightarrow SP(2N)$

- Ratio of reunion probabilities for N vicious walkers on the segment $[0, M]$ with **absorbing boundary conditions**



$$F_N(M) = \text{Proba}[x_N(\tau) \leq M, \forall \tau \in [0, 1]]$$

$$F_N(M) = \frac{R_M(1)}{R_\infty(1)}$$

$R_M(1) \equiv$ proba. that N walkers return to their initial positions at $\tau = 1$

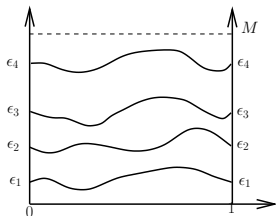
Related to YM_2 on the sphere with **gauge group $Sp(2N)$**

$$F_N(M) \propto \mathcal{Z} \left(A = \frac{2\pi^2 N}{M^2}; Sp(2N) \right)$$

limiting form of $F_N(M)$: $\mathcal{F}_1 \rightarrow$ **Tracy-Widom (GOE)**

Periodic boundary condition $\rightarrow U(N)$

- Ratio of reunion probabilities for N vicious walkers on the segment $[0, M]$ with **periodic boundary conditions**



$$F_N(M) = \text{Proba}[x_N(\tau) \leq M, \forall \tau \in [0, 1]]$$

$$F_N(M) = \frac{R_M(1)}{R_\infty(1)}$$

$R_M(1) \equiv$ proba. that N walkers return to their initial positions at $\tau = 1$

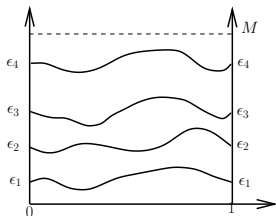
Related to YM_2 on the sphere with **gauge group $U(N)$**

$$F_N(M) \propto \mathcal{Z} \left(A = \frac{4\pi^2 N}{M^2}; U(N) \right)$$

limiting form of $F_N(M)$: $\mathcal{F}_2 \rightarrow \text{Tracy-Widom(GUE)}$

Reflecting boundary condition $\rightarrow SO(2N)$

- Ratio of reunion probabilities for N vicious walkers on the segment $[0, M]$ with reflecting boundary conditions



$$F_N(M) = \text{Proba}[x_N(\tau) \leq M, \forall \tau \in [0, 1]]$$

$$F_N(M) = \frac{R_M(1)}{R_\infty(1)}$$

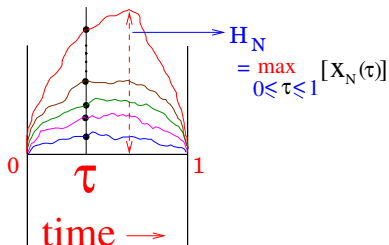
$R_M(1) \equiv$ proba. that N walkers return to their initial positions at $\tau = 1$

Related to YM_2 on the sphere with gauge group $SO(2N)$

$$F_N(M) \propto \mathcal{Z} \left(A = \frac{4\pi^2 N}{M^2}; SO(2N) \right)$$

limiting form of $F_N(M)$: $\frac{\mathcal{F}_2}{\mathcal{F}_1}$

Summary



$x_i(\tau) \rightarrow$ trajectory of the i -th walker
 $x_N(\tau) \rightarrow$ trajectory of the **top** path
 $x_N(\tau)$ (centered and scaled)
 $\rightarrow$ **Airy**₂ process minus a parabola

Prähofer & Spohn, '00

- At **fixed** time τ , the **marginal** $x_N(\tau)$ (centered and scaled)
 $\rightarrow$ **Tracy-Widom** $\beta = 2$

- However, the **maximal** height $H_N = \max_{0 \leq \tau \leq 1} [x_N(\tau)]$ (centered and scaled)

$\rightarrow$ **Tracy-Widom** $\beta = 1$

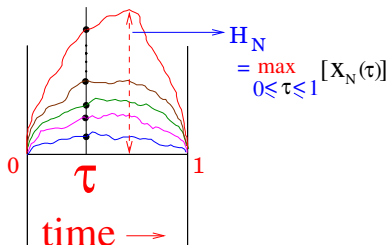
an indirect proof via PNG growth model $\rightarrow$ Johansson (2003)

Airy₂ process $\rightarrow$ by Moreno Flores, Quastel, Remenik: 1106.2716

vicious walker problem using Riemann-Hilbert: Liechty, (2012)

- beautiful connection to **YM**₂ and the **3**-rd order phase transition

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Open Questions and related issues:

- **boundary conditions $\iff$ gauge groups**
deeper understanding needed
- Other interesting observables:
 - Joint distribution of the maximal height $H_N = \max_{0 \leq \tau \leq 1} [x_N(\tau)]$ and the time τ_M at which it occurs: $P_N(H_N = M, \tau_M)$
 $\implies$ Interesting relation to KPZ interfaces and $(1+1)$ -d directed polymers
- distribution of the maximal height $H_1(N) = \max_{0 \leq \tau \leq 1} [x_1(\tau)] \rightarrow$ of the first (lowest) walker ?

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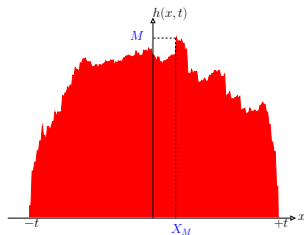
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⋮

Consequences for curved stochastic growth



- Distribution of the height field $h(0, t)$

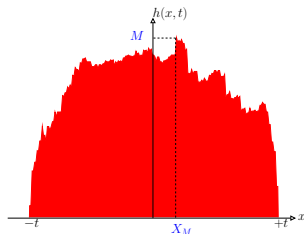
(Prähofer & Spohn,

'00)

$$\lim_{t \rightarrow \infty} P \left(\frac{h(0, t) - 2t}{t^{1/3}} \leq s \right) = \mathcal{F}_2(s)$$

$\mathcal{F}_2(s) \equiv$ **Tracy – Widom** distribution for $\beta = 2$

Consequences for curved stochastic growth



- Maximum $M \equiv \max_{-t \leq x \leq t} h(x, t)$ (Forrester, S.M. and Schehr, NPB '11)

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$\mathcal{F}_1(s) \equiv$ Tracy – Widom distribution for $\beta = 1$

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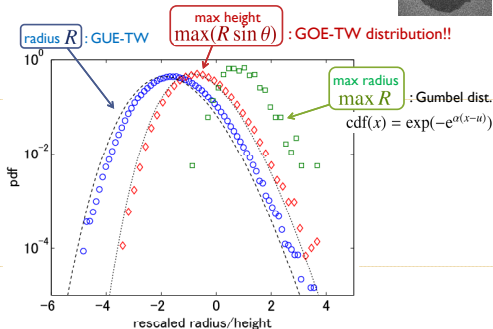
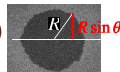
see also

- Krug *et al.* '92, Johansson '03 (indirect proof),
- G. M. Flores, J. Quastel, D. Remenik, arXiv:1106.2716

Experiments on nematic liquid crystals

K. A. Takeuchi, M. Sano, Phys. Rev. Lett. **104**, 230601 (2010)

Extreme-Value Statistics (circular)



Max heights of circular interfaces obey the GOE-TW dist.!

Courtesy of K. Takeuchi