

Bäcklund transformation of Painlevé τ function from representation theory

A. Shchepochkin
NRU HSE & Skoltech & BITP

based on joint paper with M. Bershtein
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Painlevé VI equation

- Painlevé VI equation (note that it has 4 parameters $\theta_0, \theta_z, \theta_1, \theta_\infty$)

$$\frac{d^2 w}{dz^2} = \frac{1}{2} \left(\frac{1}{z} + \frac{1}{w-1} + \frac{1}{w-z} \right) \left(\frac{dw}{dz} \right)^2 - \left(\frac{1}{z} + \frac{1}{z-1} + \frac{1}{w-z} \right) \frac{dw}{dz} + \frac{2w(w-1)(w-z)}{z^2(z-1)^2} \left(\left(\theta_\infty - \frac{1}{2} \right)^2 - \frac{\theta_0^2 z}{w^2} + \frac{\theta_1^2 (z-1)}{(w-1)^2} - \frac{(\theta_z^2 - \frac{1}{4}) z (z-1)}{(w-z)^2} \right)$$

- PVI equation admits non-autonomous Hamiltonian form and τ form of order 4. This form is equivalent to the original form up to Jimbo asymptotics (see below).
- The natural framework for Painlevé equation is the isomonodromic problem for the $sl(2)$ connections on the sphere with 4 punctures.

Bäcklund transformations of Painlevé VI

- Group of Backlund transformations (group of symmetries) for PVI is extended by outer automorphisms affine Weyl group of $D_4^{(1)}$. It is generated by simple reflections $s_0, s_1, s_t, s_\infty, s_\delta$ acting on the Cartan space $(\theta_0, \theta_z, \theta_1, \theta_\infty)$. Nontrivial actions are

$$s_i : \theta_i \mapsto -\theta_i, \quad i = 0, t, 1, \quad s_\infty : \theta_\infty \mapsto 1 - \theta_\infty, \quad s_\delta : \theta_i \mapsto \theta_i - \delta, \quad i = 0, 1, t, \infty,$$

$$\text{where } \delta = \frac{\theta_0 + \theta_z + \theta_1 + \theta_\infty}{2}.$$

- We are interested in infinite order transformation $\pi_{z\infty} : (\theta_0, \theta_z, \theta_1, \theta_\infty) \mapsto (\theta_0, \theta_z + 1/2, \theta_1, \theta_\infty + 1/2)$.

Painlevé III(D_8) equation

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$$\frac{d^2 w}{dz^2} = \frac{1}{w} \left(\frac{dw}{dz} \right)^2 - \frac{1}{z} \frac{dw}{dz} + \frac{2w^2}{z^2} - \frac{2}{z}.$$

- This equation is equivalent to the radial sine-Gordon equation.

$$v_{rr} + \frac{v_r}{r} = 1/2 \sin 2v$$

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- It is useful to consider such degeneration of the most general PVI equation, because it is simpler than others from the Painlevé hierarchy.
- PIII(D_8) also admits Hamiltonian and τ form.
- Group of Backlund transformations is \mathbb{Z}_2 generated by $w \mapsto z/w$. In terms of radial sine-Gordon this is just $v \mapsto -v$.

Gamayun-Iorgov-Lisovsky formula 1

Formula for Painlevé τ function [Gamayun-Iorgov-Lisovsky 12-13]

$$\tau(\sigma, s|z) = \sum_{n \in \mathbb{Z}} s^n z^{(\sigma+n)^2} C(\sigma+n) \mathcal{F}((\sigma+n)^2|z) \quad (1)$$

- Similar formula holds for all degeneracy chain from PVI to PIII(D_8): there are only differences in structure constants C and conformal blocks \mathcal{F} . For PVI such expansion exists also in 0 and ∞ .
- s, σ — integration constants. Periodicity $\tau(\sigma, s|z) = s^{-1} \tau(\sigma+1, s|z)$
- In case of PVI τ function depends on $\theta_0, \theta_z, \theta_1, \theta_\infty$ and so as C and \mathcal{F}
- $C(\sigma)$ is expressed in terms of Barnes G function, $G(z+1) = G(z)\Gamma(z)$.

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- $C(\sigma)$ is expressed in terms of Barnes G function, $G(z+1) = G(z)\Gamma(z)$.
- $\mathcal{F}(\Delta|z)$ for PVI case is 4-point $c=1$ conformal block of Virasoro Verma module with 4 external weights $\Delta_i = \theta_i^2$ and intermediate weight Δ .
- In case of PIII(D_8) this function is a Whittaker limit of Virasoro conformal block in a representation of the highest weight Δ .

Gamayun-Iorgov-Lisovyy formula 2

- AGT relation: for $\text{PIII}(D_8)$ $\mathcal{F}(\Delta|z)$ is Nekrasov partition function for pure $SU(2)$ theory, for PVI case there are 4 additional matter fields, mass of which are expressed in terms of parameters θ_j .

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- This formula is a generalization of Jimbo asymptotics [Jimbo 82] for τ function. In case of $\text{PIII}(D_8)$ this asymptotic reads

$$\tau(\sigma, \tilde{s}|z) \propto z^{\sigma^2} \left(1 + \frac{z}{2\sigma^2} - \frac{\tilde{s}^{-1}}{(1-2\sigma)^2(2\sigma)^2} z^{1-2\sigma} + o(|z|) \right), \quad (2)$$

where \tilde{s} differs from s by rational function on σ .

- In $\text{PIII}(D_8)$ Backlund transformation $\pi : \tau(\sigma, s|z) \mapsto \tau(\sigma + 1/2, s|z)$.

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- Formula (1) proven [Iorgov, Lisovyy, Teschner 14], [Bershtein, AS 14], [Gavrylenko, Lisovyy 16]. Our method is based on representation-theoretic calculations and such approach will be presented below for different goal.

Backlund transformations and τ forms)

- For PIII(D_8) there is a Toda-like equation on functions τ and $\tau_1 = \pi(\tau)$

$$\begin{cases} 1/2 D_{[\log z]}^2(\tau(z), \tau(z)) = z^{1/2} \tau_1(z) \tau_1(z), \\ 1/2 D_{[\log z]}^2(\tau_1(z), \tau_1(z)) = z^{1/2} \tau(z) \tau(z), \end{cases} \quad (3)$$

where $D_{[\log z]}^2$ denotes second Hirota operator with respect to $\log z$.
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- There is also alternative equivalent system of equations

$$\begin{aligned} D_{[\log z]}^2(\tau, \tau_1) - \frac{1}{2} z \frac{d}{dz}(\tau \tau_1) + \frac{1}{16} \tau \tau_1 &= 0, \\ D_{[\log z]}^3(\tau, \tau_1) + \frac{1}{16} D_{[\log z]}^1(\tau, \tau_1) - \frac{1}{2} z \frac{d}{dz} D_{[\log z]}^1(\tau, \tau_1) &= 0 \end{aligned}$$

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- For PVI equation for transformation $\pi_{z\infty}$ we have bilinear [Okamoto 85] Toda-like equation

$$\delta^2 \log \tau = \pi_{z\infty}(\tau) \pi_{z\infty}^{-1}(\tau) / \tau^2, \quad \delta = z(z-1) \frac{d}{dz} \quad (4)$$

It is believed to be equivalent to the original Painleve VI equation.

- $F \oplus$ NSR algebra

$$\begin{aligned}\{f_r, f_s\} &= \delta_{r+s,0}, & \{f_r, G_s\} &= 0 \\ [L_n, L_m] &= (n-m)L_{n+m} + 1/8(n^3 - n)c_{\text{NSR}}\delta_{n+m,0} \\ \{G_r, G_s\} &= 2L_{r+s} + 1/2c_{\text{NSR}}(r^2 - 1/4)\delta_{r+s,0} \\ [L_n, G_r] &= (n/2 - r)G_{n+r}.\end{aligned}\tag{5}$$

- We consider NS and R sectors of this algebra — with $\mathbb{Z} + 1/2$ and \mathbb{Z} indexes of odd generators correspondingly.

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- We consider NS and R sectors of this algebra — with $\mathbb{Z} + 1/2$ and \mathbb{Z} indexes of odd generators correspondingly.
- There exists embedding of $\text{Vir} \oplus \text{Vir}$ algebra in $\overline{\mathfrak{U}(F \oplus \text{NSR})}$ [Crncovic, Paunov, Sotkov, Stanishkov 90, Lashkevich 92]

$$L^{(\eta)}(z) = \frac{1}{2}L(z) + \frac{1}{2}T_f(z) - (-1)^\eta \frac{i}{2}f(z)G(z), \quad \eta = 1, 2 \tag{6}$$

where $T_f(z) = 1/2 : f'(z)f(z) :$ — fermionic energy-momentum tensor.
 $f(z), L(z), G(z)$ — currents which are builded from modes of $F \oplus \text{NSR}$. This a specialization where $c_{\text{NSR}} = 1 \Rightarrow c_{\text{Vir}^{(\eta)}} = 1$.

$F \oplus \text{NSR}$ Verma module decomposition: NS sector

- Consider $F \oplus \text{NSR}$ and Vir Verma modules defined as usually.
- We have decomposition in NS sector

$$\pi_{F \oplus \text{NSR}}^{\Delta^{\text{NS}}} \cong \bigoplus_{2n \in \mathbb{Z}} \pi_{\text{Vir} \oplus \text{Vir}}^n, \quad (7)$$

where h.w. of $\pi_{\text{Vir} \oplus \text{Vir}}^n$ is $(\sigma + n)^2$ and $(\sigma - n)^2$ wrt to Vir algebras.

- Roughly speaking it follows from character identity

$$\text{ch}(\pi_{F \oplus \text{NSR}}^{\Delta^{\text{NS}}}) = z^{\Delta^{\text{NS}}} \prod_{k=1}^{\infty} \frac{(1 + z^{k - \frac{1}{2}})^2}{1 - z^k} =$$

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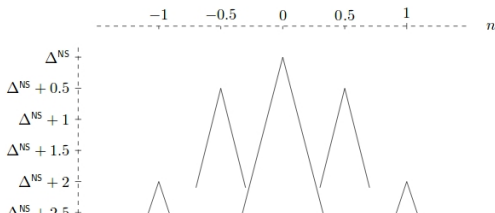
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which follows from Jacobi triple product.



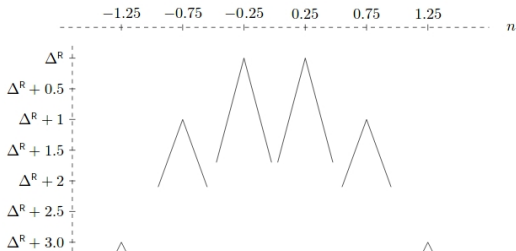
$F \oplus$ NSR module decomposition: R sector

- In R sector we have

$$\text{ch}(\pi_{F \oplus \text{NSR}}^{\Delta^R}) = z^{\Delta^R + \frac{1}{16}} \frac{\prod_{k=0}^{\infty} (1+z^k)^2}{\prod_{k=1}^{\infty} (1-z^k)} = 2 \sum_{2n \in \mathbb{Z} + \frac{1}{2}} \frac{z^{\Delta^R + 2n^2 - \frac{1}{16}}}{\prod_{k=1}^{\infty} (1-z^k)^2} = \sum_{\substack{2n \in \mathbb{Z} + \frac{1}{2} \\ \epsilon=0,1}} \text{ch}(\pi_{\text{Vir} \oplus \text{Vir}}^{\epsilon, n}).$$

Here ϵ denote two copies of $\text{Vir} \oplus \text{Vir}$ module with the same h.w. This implies

$$\pi_{F \oplus \text{NSR}}^{\Delta^R} \cong \pi_{F \oplus \text{NSR}}^{\Delta^R, 0} \oplus \pi_{F \oplus \text{NSR}}^{\Delta^R, 1} \cong \bigoplus_{2n+1/2 \in \mathbb{Z}} \pi_{\text{Vir} \oplus \text{Vir}}^{n, 0} \oplus \bigoplus_{2n+1/2 \in \mathbb{Z}} \pi_{\text{Vir} \oplus \text{Vir}}^{n, 1} \quad (9)$$



Utilization of the decomposition: general scheme 1

- Introduce Whittaker vector — gener. function of vectors of Verma module.
- For Vir Verma module it is defined by

$$|W(z)\rangle = z^\Delta \sum_{N=0}^{\infty} z^N |N\rangle, \quad |N\rangle \in \pi_{\text{Vir}}^\Delta, \quad L_0 |N\rangle = (\Delta + N) |N\rangle, \quad (10)$$

where

$$L_1 |W(z)\rangle = z |W(z)\rangle, \quad L_k |W(z)\rangle = 0, \quad k > 1. \quad (11)$$

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- For $F \oplus \text{NSR}$ Verma module in NS sector defining properties are

$$G_{1/2} |W_{\text{NS}}(z)\rangle = z^{1/2} |W_{\text{NS}}(z)\rangle, \quad G_r |W_{\text{NS}}(z)\rangle = 0, \quad r \geq 3/2 \quad (12)$$

- Then we have

Proposition

The decomposition of the $F \oplus \text{NSR}$ Whittaker vector of NS sector in terms of the subalgebra $\text{Vir} \oplus \text{Vir}$ has the form

$$|1 \otimes W_{\text{NS}}(z)\rangle = \sum_{2n \in \mathbb{Z}} I_n(\sigma) \left(|W^{(1)}(z/4)\rangle_n \otimes |W^{(2)}(z/4)\rangle_n \right). \quad (13)$$

Utilization of the decomposition: general scheme 2

- We want to obtain bilinear relations on conformal blocks which are equivalent to the bilinear equations on τ functions.
- Whitt. limits of conformal blocks are squares of appropriate Whittaker vectors

$$\mathcal{F}(\Delta|z) = \langle W(1)|W(z)\rangle, \quad \mathcal{F}(\Delta^{\text{NS}}|z) = \langle W_{\text{NS}}(1)|W_{\text{NS}}(z)\rangle \quad (14)$$

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- Introduce $H = L_0^{(1)} - L_0^{(2)}$. We want to calculate matrix elements of its powers in two ways.
- First way is to calculate z^H in terms of $\text{Vir} \oplus \text{Vir}$ generators which gave us generating function of Hirota differentials.
- Other way is to rewrite $H = -i \sum_{r \in \mathbb{Z} + 1/2} f_{-r} G_r$ and use properties of NSR Whittaker vectors.
- Comparing these two calculations we obtain required bilinear relations on Vir conformal blocks.

Utilization of the decomposition: Okamoto equation on PVI τ function 1

- We want to obtain Okamoto equation by using above scheme but with other Whittaker vector than in case of proof of Gamayun-Iorgov-Lisovyy formula.
- For Painleve VI case Vir Whittaker vector is defined in other way (it is often called chain vector)

$$|W(z)\rangle_{21} = z^{\Delta_1 + \Delta_2} V_{\Delta, \Delta_1}^{\Delta_2}(z) |\Delta_1\rangle, \quad (15)$$

where $V_{\Delta, \Delta_1}^{\Delta_2} : \pi_{\text{Vir}}^{\Delta_1} \mapsto \pi_{\text{Vir}}^{\Delta}$ satisfy

$$[L_k, V_{\Delta}(z)] = (z^{k+1} \partial_z + (k+1)\Delta z^k) V_{\Delta}(z), \quad (16)$$

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- For NSR algebra there exist two types of vertex operators – even Φ^{NS} and odd Ψ^{NS} . Vertex Φ^{NS} correspond to the h.w.v. of $F \oplus \text{NSR}$ module.

Proposition

[Belavin-Bershtein-Feigin-Litvinov-Tarnopolsky 11]

$$\Phi^{\text{NS}}(z) \simeq V^{(1)}(z) V^{(2)}(z) \quad (17)$$

which generalize chain vector decomposition.

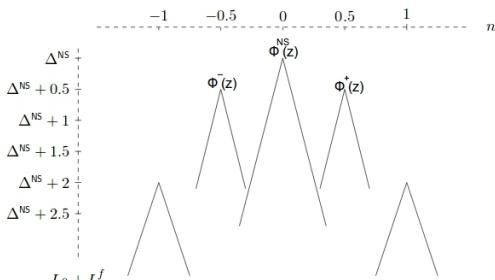
Utilization of the decomposition: Okamoto equation on PVI τ function 2

- We will use another vertex operator [Belavin-Bershtein-Feigin-Litvinov-Tarnopolsky 11] which correspond to highest weight vector of $\pi_{\text{Vir} \oplus \text{Vir}}^{\pm 1/2}$

$$\Phi_{2\sigma}^{\pm}(z) = \pm 2i\sigma f(z)\Phi_{2\sigma}^{\text{NS}}(z) + \Psi_{2\sigma}^{\text{NS}} \quad (18)$$

- Analogously to Φ^{NS} case we prove that

$$\Phi_{2\sigma}^{\pm}(z) = V_{\sigma \pm 1/2}^{(1)}(z)V_{\sigma \mp 1/2}^{(2)}(z) \quad (19)$$



Utilization of the decomposition: Okamoto equation on PVI τ function 3

- Note that from now we specify that we use NS sector. NS sector should be used in purpose to obtain Toda-like equations and R sector — to obtain Okamoto-like.
- Then we have

$$z^{2\Delta_0+2\Delta_t} \langle \Delta_\infty | \Phi_{2\theta_1}^\pm \Phi_{2\theta_z}^\pm | \Delta_0 \rangle = \frac{4\theta_1\theta_z}{1-z} \mathcal{F}^{\text{NS}} + z^{-1/2} \widetilde{\mathcal{F}}^{\text{NS}} \quad (20)$$

$$z^{2\Delta_0+2\Delta_t} \langle \Delta_\infty | \Phi_{2\theta_1}^\pm \Phi_{2\theta_z}^\mp | \Delta_0 \rangle = -\frac{4\theta_1\theta_z}{1-z} \mathcal{F}^{\text{NS}} + z^{-1/2} \widetilde{\mathcal{F}}^{\text{NS}} \quad (21)$$

where $\widetilde{\mathcal{F}}^{\text{NS}}$ — conformal block builded from chains with one odd operator in each chain.

- For PVI τ function introduce the notation

$$\tau_{\mu,\nu}(\theta_0, \theta_z, \theta_1, \theta_\infty, \sigma|z) = \tau(\theta_0, \theta_z + \mu 1/2, \theta_1 + \nu 1/2, \theta_\infty, \sigma|z), \quad \mu, \nu = \pm.$$

Utilization of the decomposition: Okamoto equation on PVI τ function 4

- Subtracting above two relations we obtain bilinear relations on Vir conformal blocks without derivatives. It implies algebraic relation on τ functions

$$\frac{8\theta_1\theta_z}{1-z}\tau^2 = z^{1/2}(\tau_{+-}(\sigma + 1/2)\tau_{-+}(\sigma - 1/2) - \tau_{++}(\sigma + 1/2)\tau_{--}(\sigma - 1/2)). \quad (22)$$

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- In other hand from calculations with Φ^{NS} we know that

$${}_{34}\langle W_{\text{NS}}(1)|H^2|W_{\text{NS}}(z)\rangle_{21} = -\frac{z^{1/2}}{1-z}\widetilde{\mathcal{F}}^{\text{NS}} \quad (23)$$

- Substituting this we obtain differential relation on conformal block which implies differential relation on τ function

$$(1-z)^2 D^2(\tau, \tau) = -2z^{1/2}(1-z)\tau_{++}(\sigma + 1/2)\tau_{--}(\sigma - 1/2) - 4\theta_1\theta_z z\tau^2. \quad (24)$$

- Up to certain Backlund transformation it is equiv. to the Okamoto equation.

Conclusion

- The aim of the talk is to present powerful method of obtaining various relations on conformal blocks useful for study of Painlevé equations.
- Nevertheless, there are no understanding what is the meaning of bilinear equations on τ functions in terms natural to Painlevé equation science, for instance, in terms of isomonodromic deformation problem.

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Thank you for your attention!