

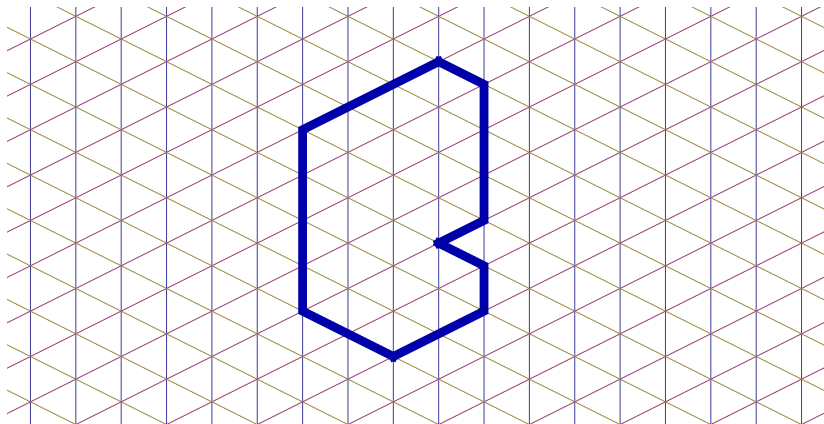
# Random 3D surfaces and their asymptotic behavior

Leonid Petrov

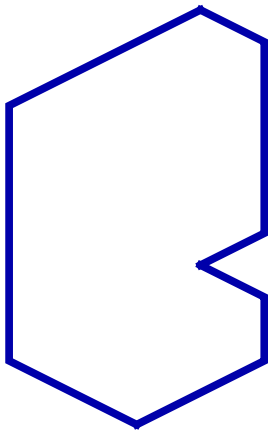
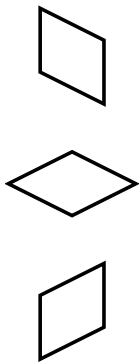
Department of Mathematics, Northeastern University, Boston, MA, USA  
and  
Institute for Information Transmission Problems, Moscow, Russia

# Lozenge Tilings

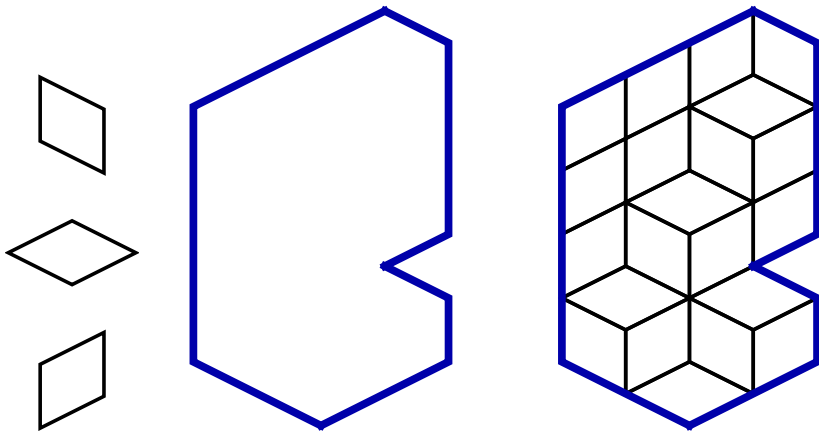
# Polygon on the triangular lattice



# Lozenge tilings of a polygon



# Lozenge tilings of a polygon

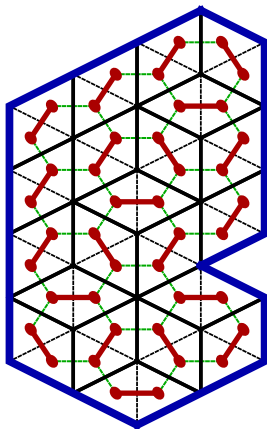
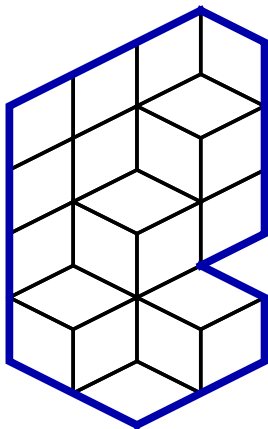


# Remark

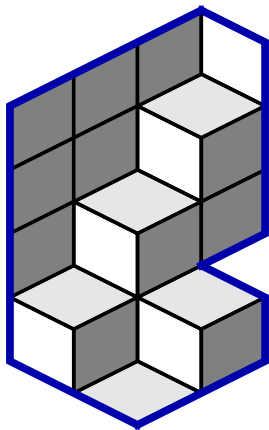
Lozenge tilings



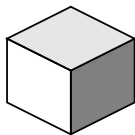
Dimer Coverings



## 3D stepped surfaces with “polygonal” boundary conditions

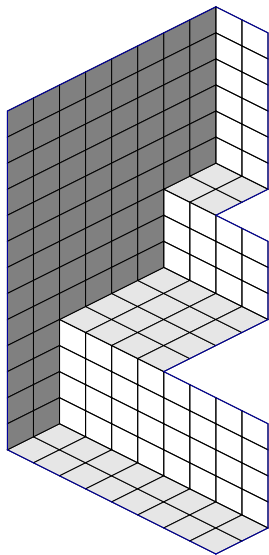
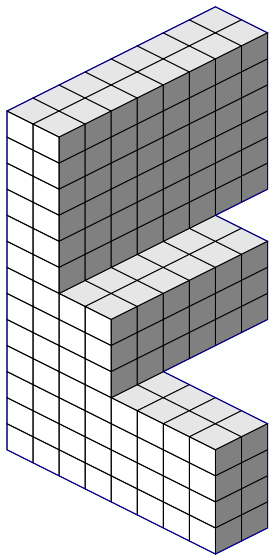


Unit cube =



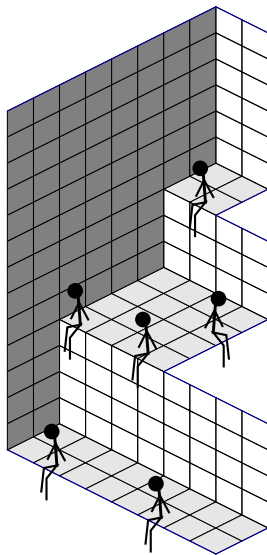
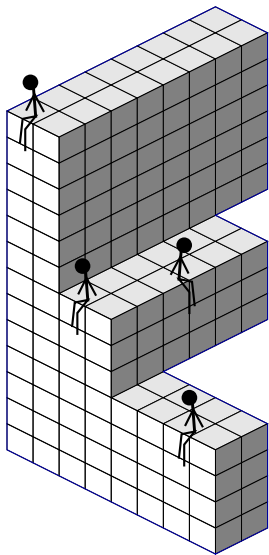
(polygon = **projection** of the boundary of 3D surfaces on the plane  $x + y + z = 1$ )

# 3D surfaces in a box. "Full" and "Empty" configurations





# 3D surfaces in a box. "Full" and "Empty" configurations



## Two models of random tilings

- ① Uniformly random tilings:

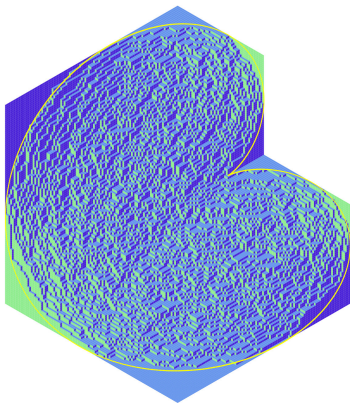
$$\text{Prob}\{\text{a tiling}\} = \frac{1}{\text{total \# of tilings}}$$

- ②  $q$ -deformation ( $0 < q < 1$ ):

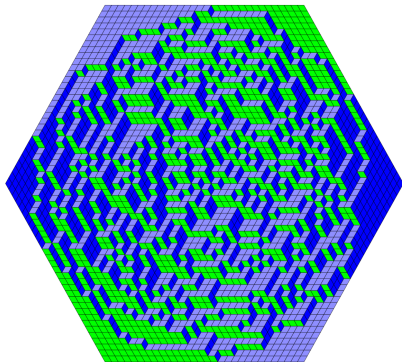
$$\text{Prob}\{\text{a tiling}\} = \frac{q^{\text{volume under the 3D surface}}}{Z(q)}$$

# How very “large” tilings look like?

Fix a polygon  $\mathcal{P}$  and let the mesh  $= N^{-1} = \varepsilon \rightarrow 0$   
(**hydrodynamic scaling**). For  $q$ -measure let also  $q = q_0^\varepsilon \rightarrow 1$ .



[Kenyon-Okounkov '07]

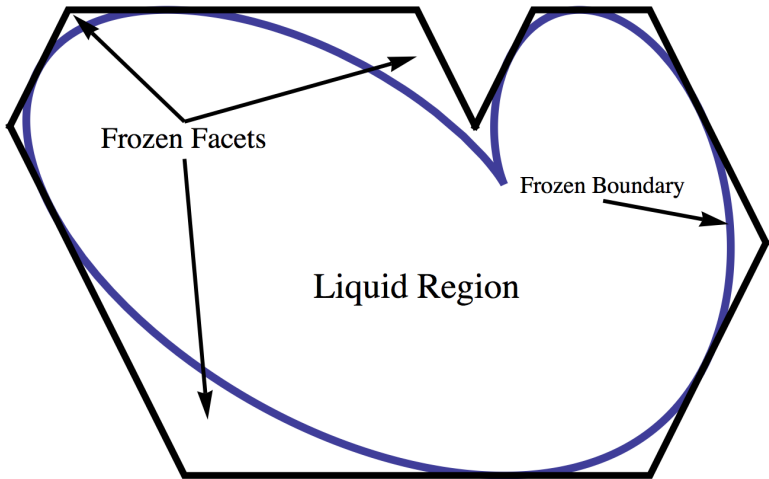


Algorithm of [Borodin-Gorin '09]

# Limit shape and frozen boundary for general polygonal domains

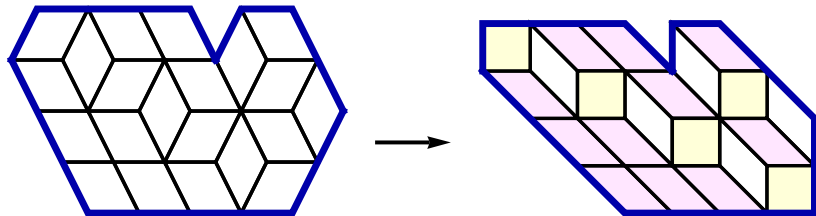
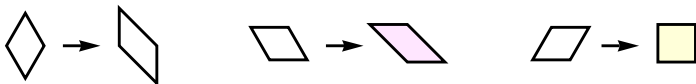
[Cohn–Larsen–Propp '98], [Cohn–Kenyon–Propp '01],  
[Kenyon–Okounkov '07]

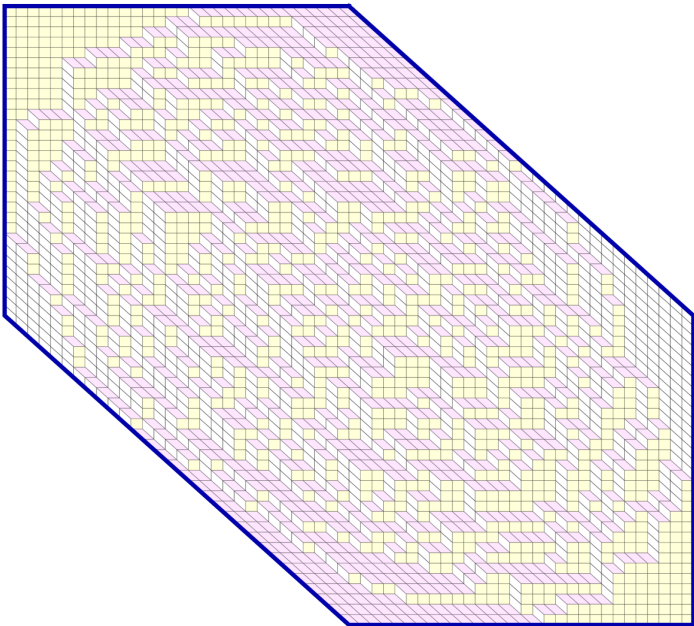
- (LLN) As the mesh goes to zero, random 3D stepped surfaces concentrate around a **deterministic limit shape surface**
- The limit shape develops **frozen facets**
- There is a connected **liquid region** where all three types of lozenges are present
- The limit shape surface and the separating **frozen boundary curve** are algebraic
- The frozen boundary is **tangent** to all sides of the polygon



# Gelfand-Tsetlin-type (**GT-type**) Polygons

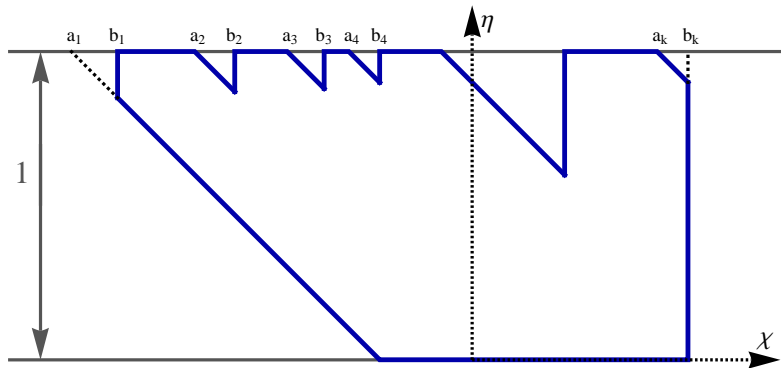
# Affine transform of lozenges







# GT-type polygons in $(\chi, \eta)$ plane

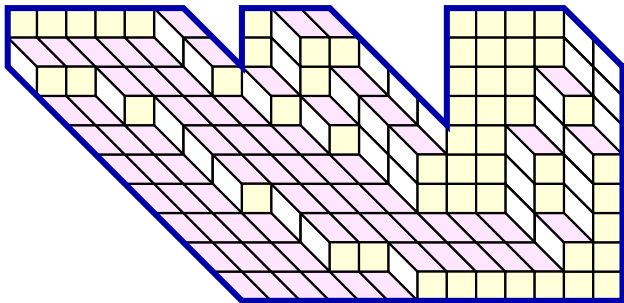


Polygon  $\mathcal{P}$  has  $3k$  sides,  $k = 2, 3, 4, \dots$

+ condition  $\sum_{i=1}^k (b_i - a_i) = 1$  ( $a_i, b_i$  — **fixed parameters**)

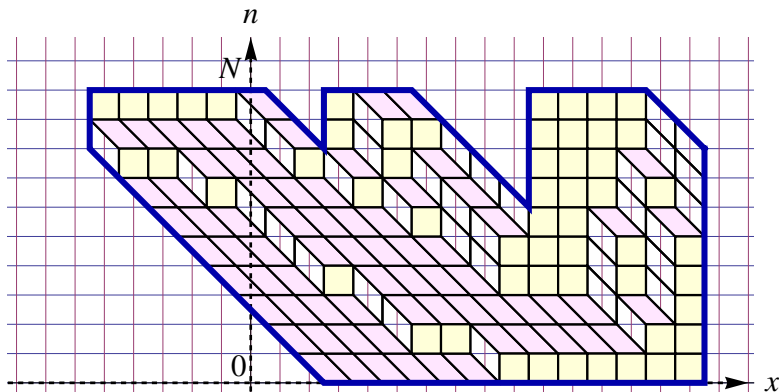
( $k = 2$  — hexagon with sides  $A, B, C, A, B, C$ )

# Tilings of GT-type polygons as interlacing particle configurations



Take a tiling of a GT-type polygon  $\mathcal{P}$

# Tilings of GT-type polygons as interlacing particle configurations

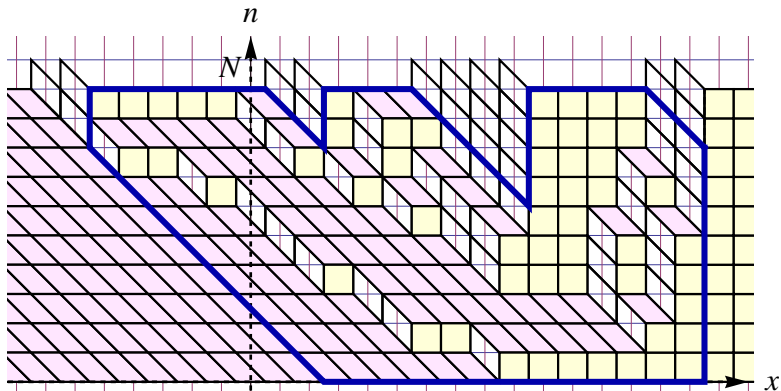


Let  $N := \varepsilon^{-1} \in \mathbb{Z}$  (where  $\varepsilon = \text{mesh of the lattice}$ )

Introduce scaled *integer* coordinates (= scale the polygon)

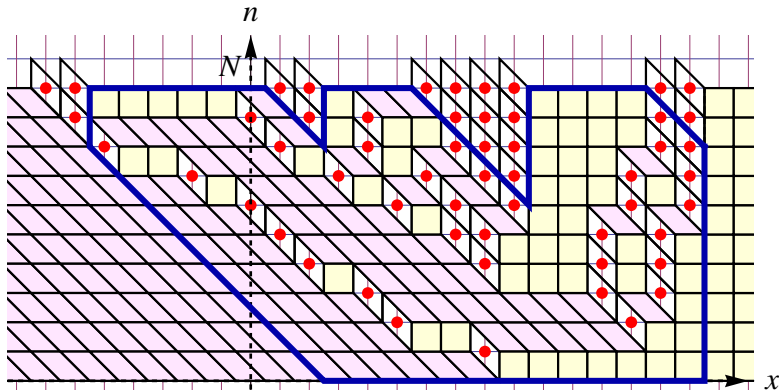
$$x = N\chi, \quad n = N\eta \quad (\text{so } n = 0, \dots, N)$$

# Tilings of GT-type polygons as interlacing particle configurations



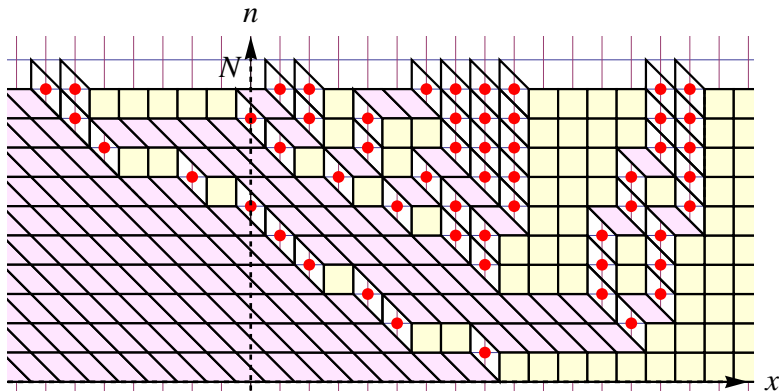
Trivially extend the tiling to the strip  $0 \leq n \leq N$   
with  $N$  small triangles on top

# Tilings of GT-type polygons as interlacing particle configurations



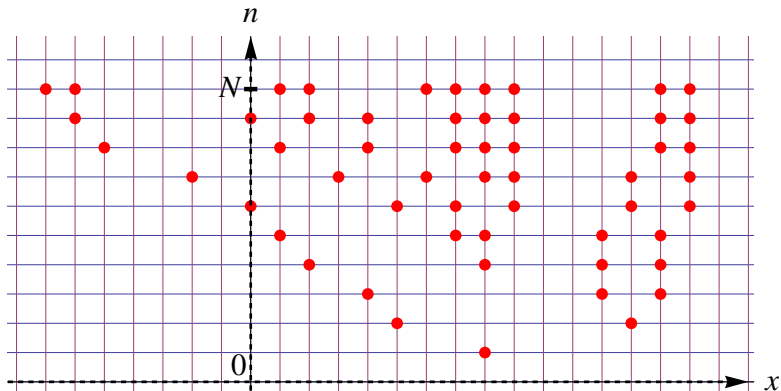
Place a particle in the center of every lozenge of type  $\blacklozenge$

# Tilings of GT-type polygons as interlacing particle configurations



Erase the polygon...

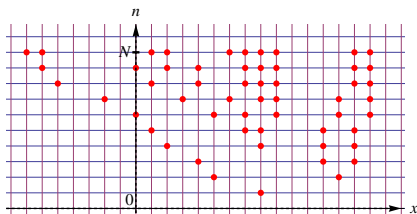
# Tilings of GT-type polygons as interlacing particle configurations



... and the lozenges!

(though one can always reconstruct everything back)

# Gelfand-Tsetlin schemes



We get a **random integer (particle) array**

$$\{\mathbf{x}_j^m : m = 1, \dots, N; j = 1, \dots, m\} \in \mathbb{Z}^{N(N+1)/2}$$

satisfying **interlacing constraints**

$$\mathbf{x}_{j+1}^m < \mathbf{x}_j^{m-1} \leq \mathbf{x}_j^m \quad (\text{for all possible } m, j)$$

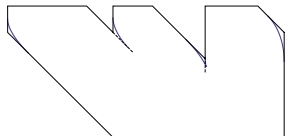
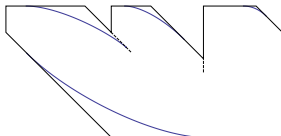
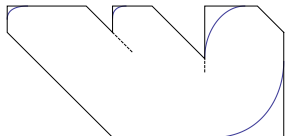
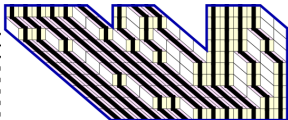
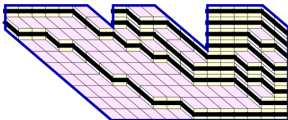
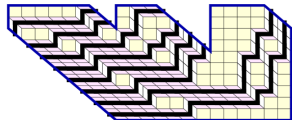
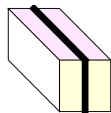
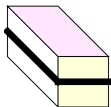
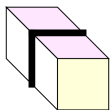
and with certain **fixed top ( $N$ -th) row**:  $\mathbf{x}_N^N < \dots < \mathbf{x}_1^N$

(determined by  $N$  and parameters  $\{a_i, b_i\}_{i=1}^k$  of the polygon).

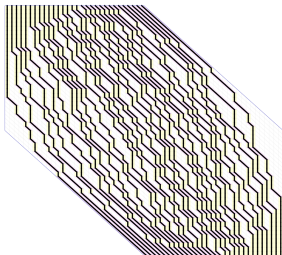
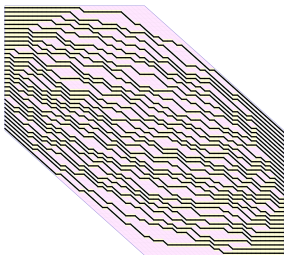
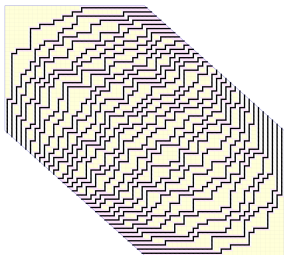


Local Asymptotic Behavior of  
**Uniformly Random Tilings**  
of GT-type Polygons:  
Edge, Bulk

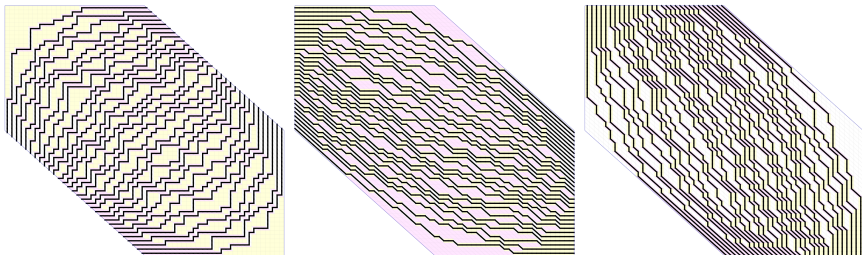
# Local behavior at the edge: 3 directions of nonintersecting paths



Limit shape  $\Rightarrow$  outer paths of every type concentrate around the corresponding direction of the frozen boundary:



Limit shape  $\Rightarrow$  outer paths of every type concentrate around the corresponding direction of the frozen boundary:



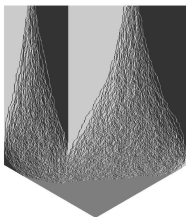
**Theorem 1 [P. '12].** Edge behavior for GT-type polygons

Fluctuations  $O(\varepsilon^{1/3})$  in tangent and  $O(\varepsilon^{2/3})$  in normal direction  
( $\varepsilon = \frac{1}{N}$  = mesh of the triangular lattice)

Thus scaled fluctuations are governed by the (space-time) Airy process at **not tangent nor turning** point  $(\chi, \eta) \in$  **boundary**

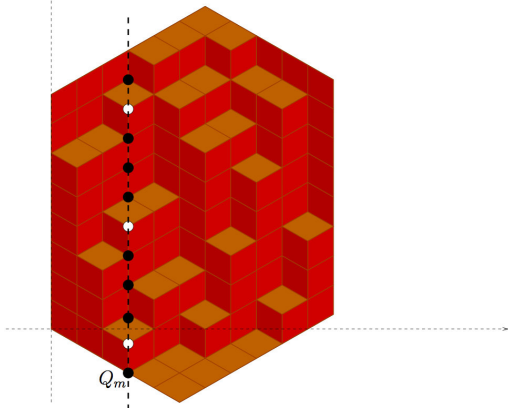
# Appearance of Airy-type asymptotics

- Edge asymptotics in many spatial models (from the **Kardar–Parisi–Zhang universality class**) are governed by the Airy process
- First appearances — the static case:  
*random matrices* (in part., Tracy–Widom distribution  $F_2$ ),  
*random partitions* (in part., the longest increasing subsequence)
- Dynamical Airy process:  
PNG droplet growth, [Prähofer–Spohn '02]
- Random tilings of infinite polygons:  
[Okounkov–Reshetikhin '07]



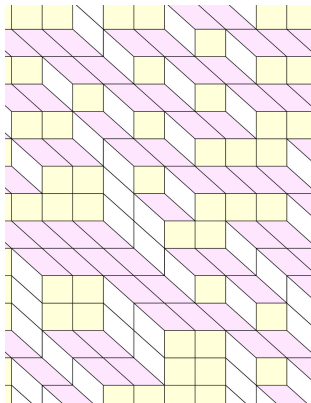
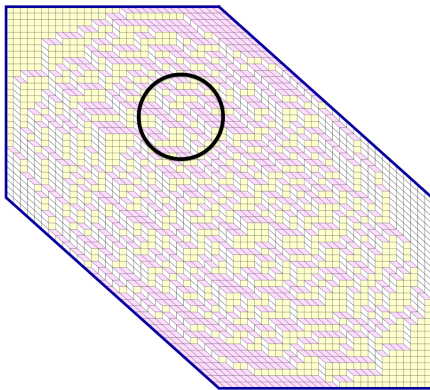
# Finite polygons (our setting)

**Hexagon case:** [Baik-Kriecherbauer-McLaughlin-Miller '07], static case (in cross-sections of ensembles of nonintersecting paths), using orthogonal polynomials



**Theorem 2 [P. '12].** Bulk asymptotics for GT-type polygons

Zooming around a point  $(x, \eta) \in \mathcal{P}$ , we asymptotically see a unique translation invariant ergodic Gibbs measure on tilings of the whole plane **with given proportions of lozenges** of all types [Sheffield '05], [Kenyon-Okounkov-Sheffield '06]

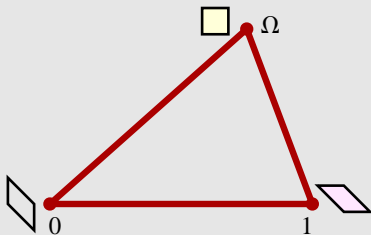


## Theorem 2 [P. '12] (cont.). Proportions of lozenges

There exists a function  $\Omega = \Omega(\chi, \eta): \mathcal{P} \rightarrow \mathbb{C}$ ,  $\Im \Omega \geq 0$  (*complex slope*) such that asymptotic proportions of lozenges

$$(p_{\swarrow}, p_{\square}, p_{\searrow}), \quad p_{\swarrow} + p_{\square} + p_{\searrow} = 1$$

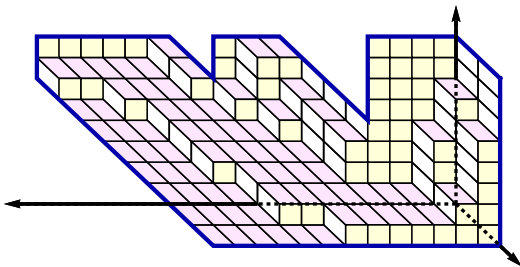
(seen in a large box under the ergodic Gibbs measure) are the normalized angles of the triangle in the complex plane:





# Predicting the limit shape from bulk local asymptotics

$(p_{\triangleleft}, p_{\square}, p_{\triangle})$  — normal vector to the limit shape surface in 3D coordinates like this:



**Theorem 2 [P. '12] (cont.).** Limit shape prediction

The limit shape prediction from local asymptotics coincides with the true limit shape of [Cohn–Kenyon–Propp '01], [Kenyon–Okounkov '07].

## Bulk local asymptotics: previous results related to Theorem 2

- [Baik-Kriecherbauer-McLaughlin-Miller '07], [Gorin '08] — for uniformly random tilings of the hexagon = boxed plane partitions (using orth. poly)
- [Borodin-Gorin-Rains '10] — for more general measures on boxed plane partitions (using orth. poly)
- [Kenyon '08] — for rather general boundary conditions (= regions) *not allowing frozen parts of the limit shape*
- Many other random 3D stepped surface (lozenge tiling) models also show this local behavior (**universality**)

**Theorem 3 [P. '12].** The complex slope  $\Omega(\chi, \eta)$

The function  $\Omega: \mathcal{P} \rightarrow \mathbb{C}$  satisfies the differential *complex Burgers equation* [Kenyon-Okounkov '07]

$$\Omega(\chi, \eta) \frac{\partial \Omega(\chi, \eta)}{\partial \chi} = -(1 - \Omega(\chi, \eta)) \frac{\partial \Omega(\chi, \eta)}{\partial \eta},$$

and the algebraic equation (it reduces to a degree  $k$  equation)

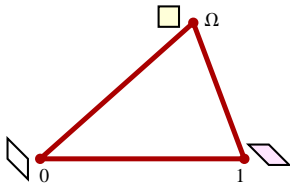
$$\begin{aligned} \Omega \cdot \prod_{i=1}^k ((a_i - \chi + 1 - \eta)\Omega - (a_i - \chi)) & \quad (1) \\ & = \prod_{i=1}^k ((b_i - \chi + 1 - \eta)\Omega - (b_i - \chi)). \end{aligned}$$

For  $(\chi, \eta)$  in the liquid region,  $\Omega(\chi, \eta)$  is the only solution of (1) in the upper half plane.

# Parametrization of frozen boundary

$(\chi, \eta)$  approach the frozen boundary curve  $\iff$

$\Omega(\chi, \eta)$  approaches the real line and becomes double root of the algebraic equation (1) thus yielding two equations on  $\Omega$ ,  $\chi$ , and  $\eta$ .



We take slightly different real parameter for the frozen boundary curve:

$$t := \chi + \frac{(1 - \eta)\Omega}{1 - \Omega}.$$

**Theorem 4 [P. '12].** Explicit rational parametrization of the frozen boundary curve  $(\chi(t), \eta(t))$

$$\chi(t) = t + \frac{\Pi(t) - 1}{\Sigma(t)}; \quad \eta(t) = \frac{\Pi(t)(\Sigma(t) - \Pi(t) + 2) - 1}{\Pi(t)\Sigma(t)},$$

where

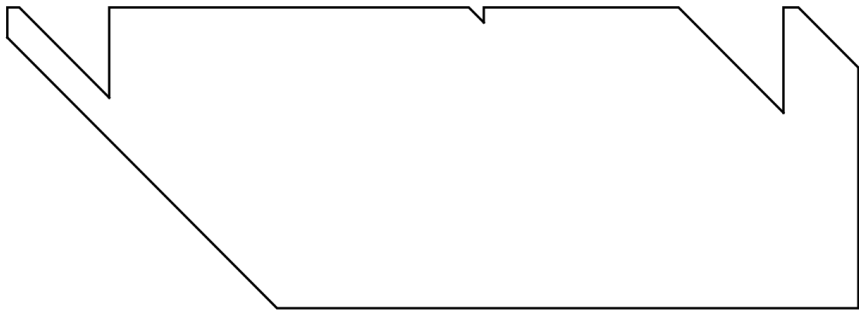
$$\Pi(t) := \prod_{i=1}^k \frac{t - b_i}{t - a_i}, \quad \Sigma(t) := \sum_{i=1}^k \left( \frac{1}{t - b_i} - \frac{1}{t - a_i} \right),$$

with parameter  $-\infty \leq t < \infty$ . As  $t$  increases, the frozen boundary is passed in the clockwise direction (so that the liquid region stays to the right).

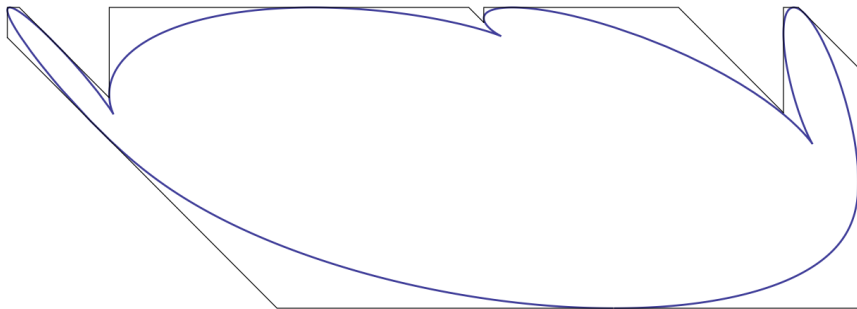
Tangent direction to the frozen boundary is given by

$$\frac{\dot{\chi}(t)}{\dot{\eta}(t)} = \frac{\Pi(t)}{1 - \Pi(t)}.$$

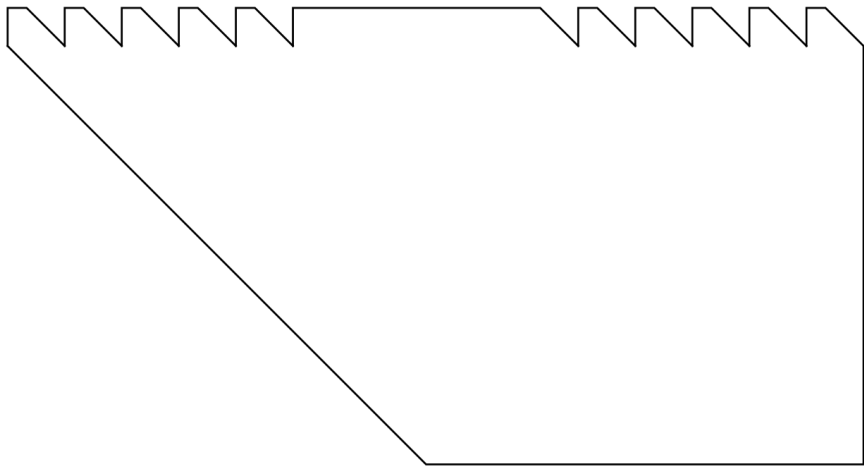
# Frozen boundary examples



# Frozen boundary examples

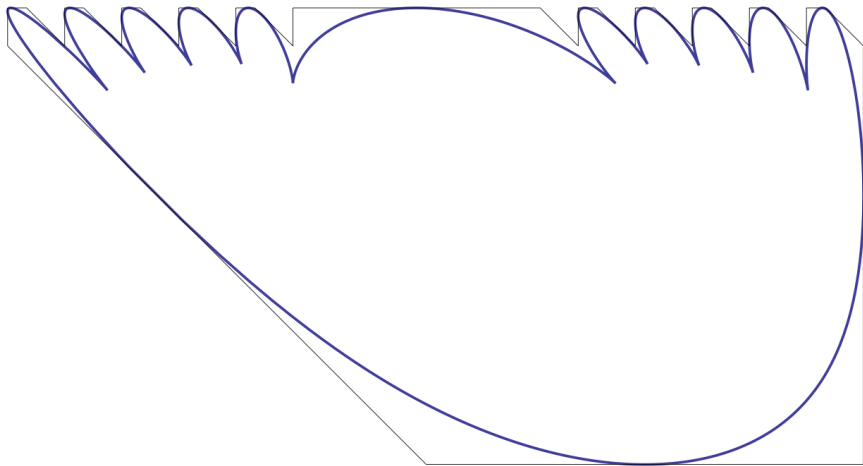


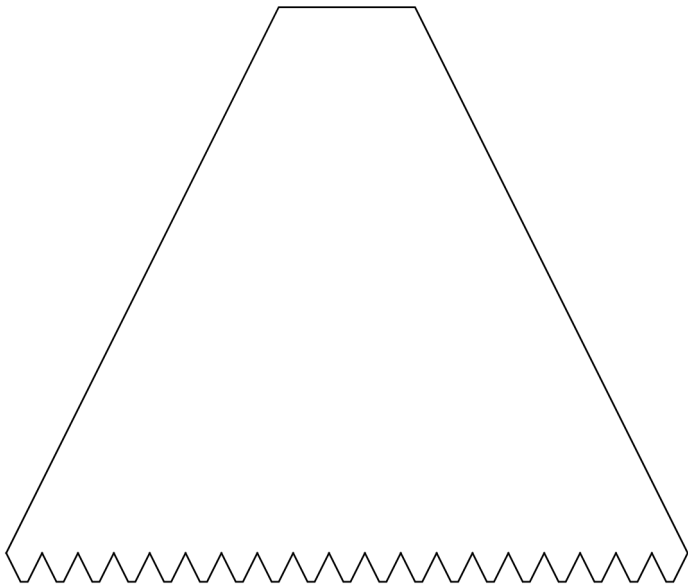
# Frozen boundary examples

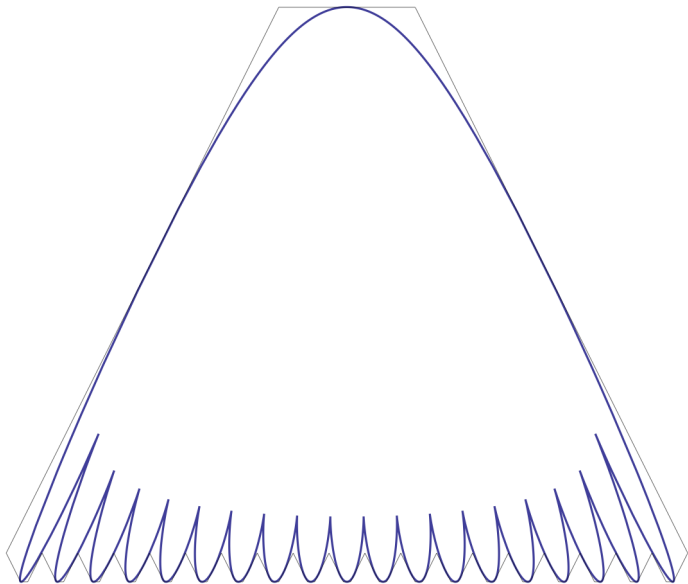




# Frozen boundary examples





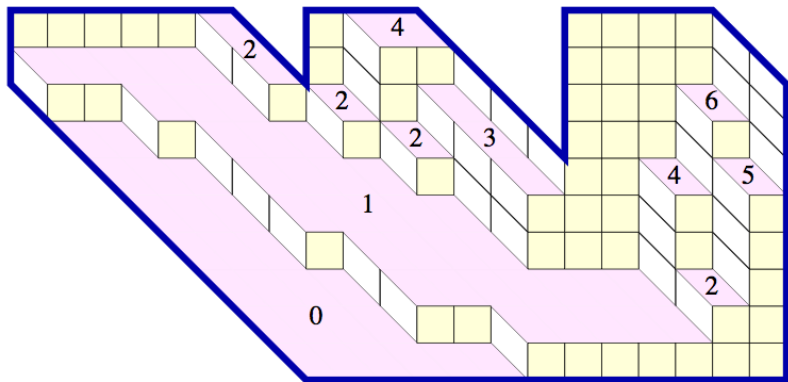


Global Fluctuations of the  
Height Function of **Uniformly  
Random Tilings** of GT-type  
Polygons:

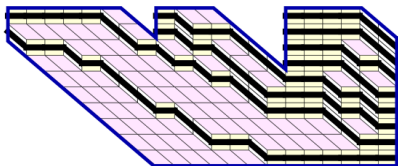
**Gaussian Free Field**

# Height function of a tiling

$$h(x, n) := \sum_{m: m \leq n} 1_{\{\text{there is a lozenge of type } \blacktriangledown \text{ or } \square \text{ at } (x, m)\}}.$$



Level lines of the height function — one of the three families of nonintersecting paths:



Limit shape [Cohn–Kenyon–Propp '01], [Kenyon–Okounkov '07]

Almost surely, as  $N \rightarrow \infty$ , we have  $\frac{h_N([\chi N], [\eta N])}{N} \rightarrow h(\chi, \eta)$

Fluctuations of the height function around its mean

$\sqrt{\pi} \left\{ h_N([\chi N], [\eta N]) - \mathbb{E} (h_N([\chi N], [\eta N])) \right\}$  — random field indexed by points of the liquid region

**Theorem 5 [P. '12].** CLT for fluctuations of the height function of **uniformly random tilings**

Random field of fluctuations

$$\sqrt{\pi} \left\{ h_N([\chi N], [\eta N]) - \mathbb{E} (h_N([\chi N], [\eta N])) \right\}$$

converges to a certain Gaussian Free Field on  $\mathcal{D}$ :

$$\sqrt{\pi} \int_{\mathcal{D}} \phi(\chi, \eta) \left( h_N([\chi N], [\eta N]) - \mathbb{E} (h_N([\chi N], [\eta N])) \right) d\chi d\eta \rightarrow \int_{\mathcal{D}} \phi(\chi, \eta) \text{GFF}_{\mathcal{D}}(\chi, \eta) d\chi d\eta$$

(weak convergence) for any smooth test function  $\phi$  with zero boundary conditions.

## Complex structure on $\mathcal{D}$

There is a **bijective** parametrization of the frozen boundary with parameter  $-\infty \leq t < \infty$

Continue  $t$  to the upper half plane  $\mathbb{H} := \{z \in \mathbb{C} : \Im z > 0\}$ :

$$t(\chi, \eta) = \chi + (1 - \eta) \frac{\Omega(\chi, \eta)}{1 - \Omega(\chi, \eta)}, \quad (\chi, \eta) \in \text{liquid region } \mathcal{D}$$

$t: \mathcal{D} \rightarrow \mathbb{H}$  — diffeomorphism

Green function on  $\mathcal{D}$

$$\mathcal{G}_{\mathcal{D}}((\chi_1, \eta_1), (\chi_2, \eta_2)) := -\frac{1}{2\pi} \ln \left| \frac{t(\chi_1, \eta_1) - t(\chi_2, \eta_2)}{t(\chi_1, \eta_1) - \overline{t(\chi_2, \eta_2)}} \right|$$

(pullback of the Green function for the Laplace operator on  $\mathbb{H}$  with Dirichlet boundary conditions)



## Covariances of the Gaussian Free Field $\text{GFF}_{\mathcal{D}}$ on $\mathcal{D}$

$$\begin{aligned} & \mathbb{E}(\langle \text{GFF}_{\mathcal{D}}, \phi_1 \rangle \langle \text{GFF}_{\mathcal{D}}, \phi_2 \rangle) \\ &= \int_{\mathcal{D} \times \mathcal{D}} \phi_1(\chi_1, \eta_1) \phi_2(\chi_2, \eta_2) \cdot \mathcal{G}_{\mathcal{D}}((\chi_1, \eta_1), (\chi_2, \eta_2)) d\chi_1 d\eta_1 d\chi_2 d\eta_2 \end{aligned}$$

### Covariances for distinct $(\chi_j, \eta_j)$ :

$$\mathbb{E}(\text{GFF}_{\mathcal{D}}(\chi_1, \eta_1) \dots \text{GFF}_{\mathcal{D}}(\chi_s, \eta_s)) = \begin{cases} \sum_{\sigma} \prod_{i=1}^{s/2} \mathcal{G}_{\mathcal{D}}((\chi_{\sigma(2i-1)}, \eta_{\sigma(2i-1)}), (\chi_{\sigma(2i)}, \eta_{\sigma(2i)})) & s \text{ even;} \\ 0, & s \text{ odd,} \end{cases}$$

sum is taken over all pairings  $\sigma$  on  $\{1, \dots, s\}$ .

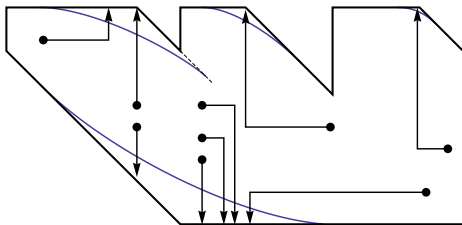
“Wick”

## How to get CLT:

For distinct  $(\chi_1, \eta_1), \dots, (\chi_s, \eta_s)$  in the liquid region we show

$$\begin{aligned} & \lim_{N \rightarrow \infty} \pi^{s/2} \mathbb{E} \left( \prod_{j=1}^s (h_N([\chi_j M], [\eta_j M]) - \mathbb{E} h_N([\chi_j M], [\eta_j M])) \right) \\ &= \begin{cases} \sum_{\sigma} \prod_{i=1}^{s/2} \mathcal{G}_{\mathcal{D}}((\chi_{\sigma(2i-1)}, \eta_{\sigma(2i-1)}), (\chi_{\sigma(2i)}, \eta_{\sigma(2i)})) & s \text{ even;} \\ 0, & s \text{ odd,} \end{cases} \end{aligned}$$

(sum over all pairings)



+ an estimate on multipoint covariances when some of the points coincide

## GFF-type fluctuations in random tilings: previous results

- [Kenyon “Height Fluctuations...” ’08] — Fluctuations are governed by the GFF for uniformly random tilings of rather general regions *not allowing frozen parts of the limit shape*
- [Borodin–Ferrari ’08] and [Duits ’11] — other random tiling models (with dynamics and of infinite regions)
- [Kuan ’11] — certain ensembles of tilings of the whole upper half plane related to representations of orthogonal groups

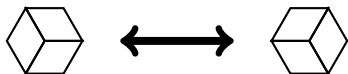
All these papers use Kasteleyn/determinantal structure.

Also: [Borodin–Gorin ’13], [Borodin–Bufetov ’13] — GFF fluctuations for random matrices and related models, using **Macdonald processes** technique [Borodin–Corwin ’11].

## Remark: Glauber dynamics

— a way to **sample** uniformly random and  $q^{\text{vol}}$  tilings.

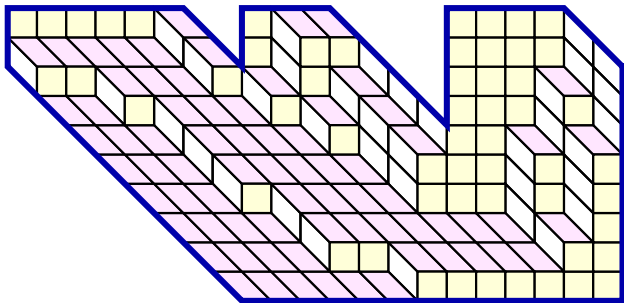
Rule (for uniform): Add/delete a box independently at random according to exponential clocks of rate 1. Uniform measure is the unique invariant measure for the Glauber dynamics.



[Toninelli–Laslier ‘13] use results of [P. ‘12] (determinantal structure and exact asymptotics) to prove the rate  $N^{2+o(1)}$  of convergence when there are no frozen facets (see also references in [Toninelli–Laslier ‘13])

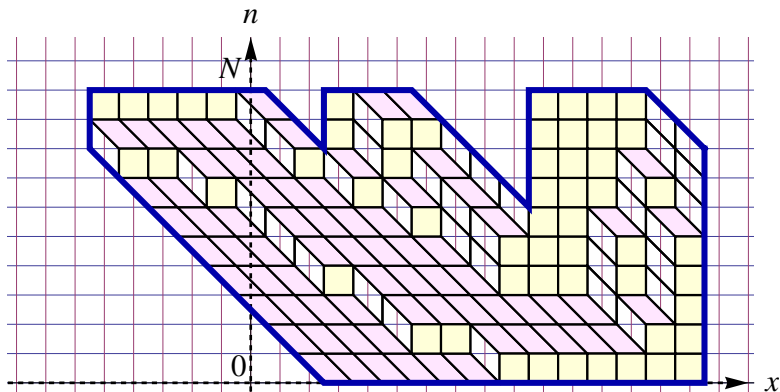
# Patrice configurations and determinantal structure

# Tilings of GT-type polygons as interlacing particle configurations



Take a tiling of a GT-type polygon  $\mathcal{P}$

# Tilings of GT-type polygons as interlacing particle configurations

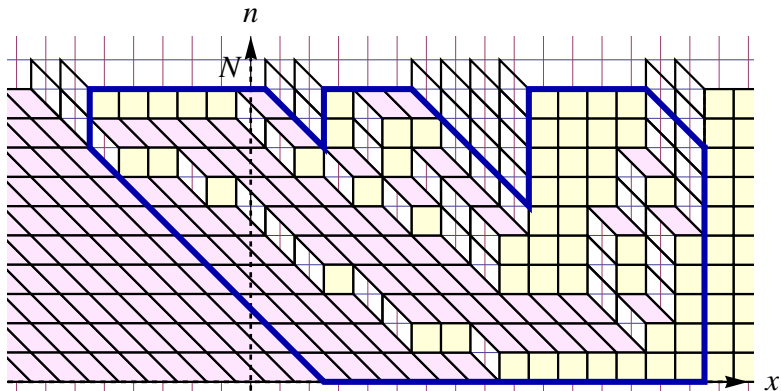


Let  $N := \varepsilon^{-1} \in \mathbb{Z}$  (where  $\varepsilon = \text{mesh of the lattice}$ )

Introduce scaled *integer* coordinates (= scale the polygon)

$$x = N\chi, \quad n = N\eta \quad (\text{so } n = 0, \dots, N)$$

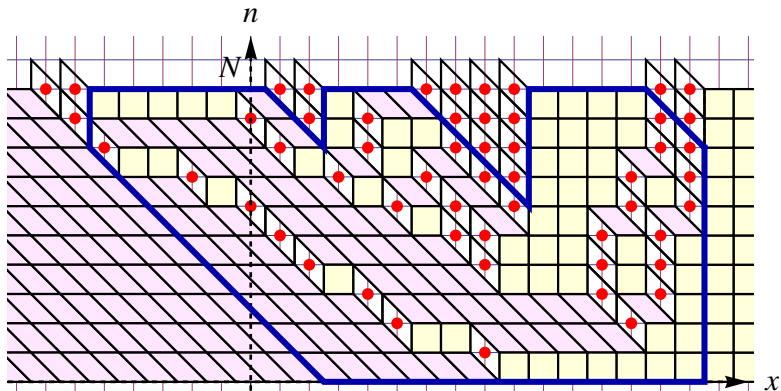
# Tilings of GT-type polygons as interlacing particle configurations



Trivially extend the tiling to the strip  $0 \leq n \leq N$   
with  $N$  small triangles on top

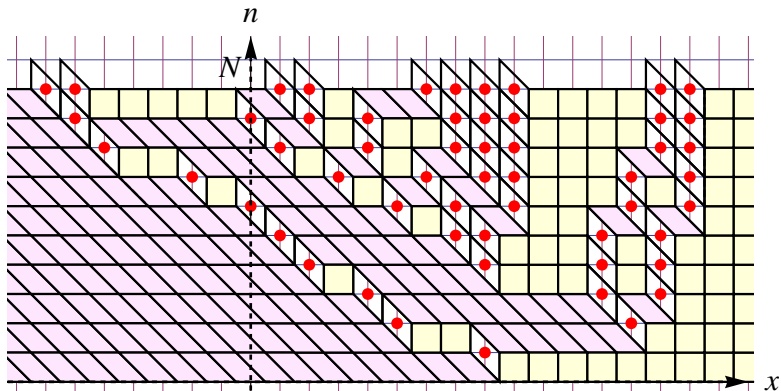


# Tilings of GT-type polygons as interlacing particle configurations



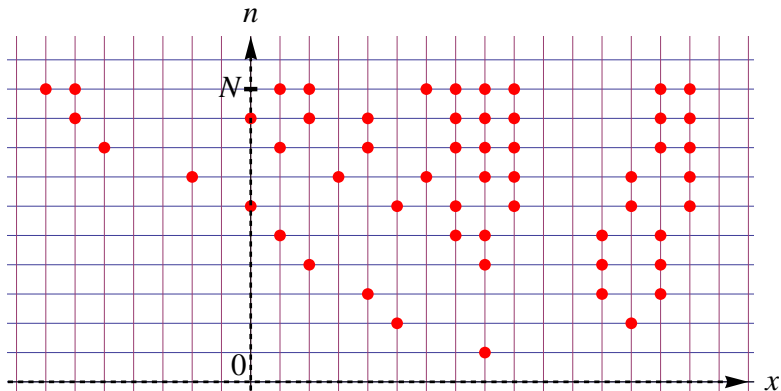
Place a particle in the center of every lozenge of type  $\blacklozenge$

# Tilings of GT-type polygons as interlacing particle configurations



Erase the polygon...

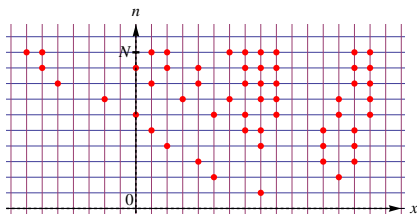
# Tilings of GT-type polygons as interlacing particle configurations



... and the lozenges!

(though one can always reconstruct everything back)

# Gelfand-Tsetlin schemes



We get a **random integer (particle) array**

$$\{\mathbf{x}_j^m : m = 1, \dots, N; j = 1, \dots, m\} \in \mathbb{Z}^{N(N+1)/2}$$

satisfying **interlacing constraints**

$$\mathbf{x}_{j+1}^m < \mathbf{x}_j^{m-1} \leq \mathbf{x}_j^m \quad (\text{for all possible } m, j)$$

and with certain **fixed top ( $N$ -th) row**:  $\mathbf{x}_N^N < \dots < \mathbf{x}_1^N$

(determined by  $N$  and parameters  $\{a_i, b_i\}_{i=1}^k$  of the polygon).

# Determinantal structure

# Determinantal structure

## Correlation functions

Fix some (pairwise distinct) positions  $(x_1, n_1), \dots, (x_s, n_s)$ ,

$\rho_s(x_1, n_1; \dots; x_s, n_s) := \text{Prob}\{\text{there is a particle of random configuration } \{\mathbf{x}_j^m\} \text{ at position } (x_\ell, n_\ell), \ell = 1, \dots, s\}$

Determinantal correlation kernel ( $q = 1$  and  $0 < q < 1$ )

There is a function  $K_q(x_1, n_1; x_2, n_2)$  (*correlation kernel*) s.t.

$$\rho_s(x_1, n_1; \dots; x_s, n_s) = \det[K_q(x_i, n_i; x_j, n_j)]_{i,j=1}^s$$

# Determinantal structure: Existence

Uniformly random tilings of **general** polygons have determinantal structure: this follows from Kasteleyn theory, cf. [Kenyon "Lectures on dimers" '09]

Determinantal kernel is the inverse of the Kasteleyn (= honeycomb graph incidence) matrix

## **Problem:**

in general there is **no** explicit formula for the kernel

# Determinantal structure: Existence

Uniformly random tilings of **general** polygons have determinantal structure: this follows from Kasteleyn theory, cf. [Kenyon "Lectures on dimers" '09]

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## **Problem:**

in general there is **no** explicit formula for the kernel

- **Hexagon:** orthogonal polynomials [Johansson '05, ...]
- **GT-type polygons:** double contour integral [P. '12]



# Determinantal structure for GT-type polygons

Correlation kernel  $K_q(x_1, n_1; x_2, n_2)$  is expressed as double contour integral:

- ①  $q = 1$ : of **elementary** functions
- ②  $0 < q < 1$ : there is a  **$q$ -hypergeometric function**  ${}_2\phi_1$  under the integral

Formula for the kernel for  $q = 1$  is obtained in the  $q \nearrow 1$  limit.

We are able to use the kernel only in the  $q = 1$  case to study asymptotics of uniformly random tilings

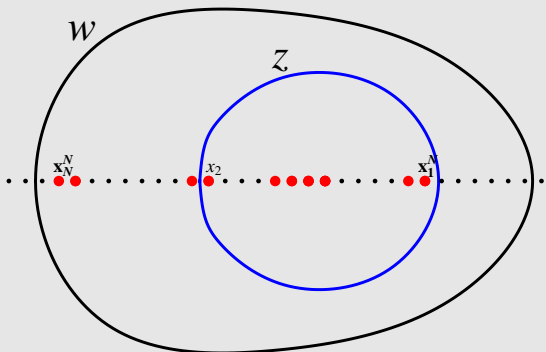
### Theorem 6 [P. '12]. Kernel for $q = 1$

$$K_{q=1}(x_1, n_1; x_2, n_2) = -1_{n_2 < n_1} 1_{x_2 \leq x_1} \frac{(x_1 - x_2 + 1)_{n_1 - n_2 - 1}}{(n_1 - n_2 - 1)!} \\ + \frac{(N - n_1)!}{(N - n_2 - 1)!} \frac{1}{(2\pi i)^2} \times \\ \times \oint_{\{w\}} \oint_{\{z\}} \frac{dzdw}{w - z} \cdot \frac{(z - x_2 + 1)_{N - n_2 - 1}}{(w - x_1)_{N - n_1 + 1}} \cdot \prod_{r=1}^N \frac{w - \mathbf{x}_r^N}{z - \mathbf{x}_r^N}$$

where  $1 \leq n_1 \leq N$ ,  $1 \leq n_2 \leq N - 1$ ,  $x_1, x_2 \in \mathbb{Z}$ , and  
 $(a)_m := a(a + 1) \dots (a + m - 1)$

## Theorem 6 [P. '12] (cont.). Contours of integration for $K$

- Both contours are counter-clockwise.
- $\text{Int}\{z\} \ni x_2, x_2 + 1, \dots, x_1^N, \quad \text{Int}\{z\} \not\ni x_2 - 1, x_2 - 2, \dots, x_N^N$
- $\{w\}$  contains  $\{z\}, \quad \text{Int}\{w\} \ni x_1, x_1 - 1, \dots, x_1 - (N - n_1)$



reminder: integrand contains

$$\frac{(z - x_2 + 1)_{N-n_2-1}}{(w - x_1)_{N-n_1+1}} \prod_{r=1}^N \frac{w - x_r^N}{z - x_r^N}$$

# Connection to other known kernels

The kernel  $K_{q=1}(x_1, n_1; x_2, n_2)$  generalizes some known kernels arising in the following models:

- ① Certain cases of the general Schur process  
[Okounkov-Reshetikhin '03]
- ② Extremal characters of the infinite-dimensional unitary group  $\Rightarrow$  certain ensembles of random tilings of the entire upper half plane [Borodin-Kuan '08], [Borodin '10]
- ③ Eigenvalue minor process of random Hermitian  $N \times N$  matrices with fixed level  $N$  eigenvalues  $\Rightarrow$  random continuous interlacing arrays of depth  $N$  [Metcalfe '11]

All these models can be obtained from **uniformly random** tilings of GT-type polygons via suitable degenerations

## Theorem 7 [P. '12] Kernel for $0 < q < 1$

$$\begin{aligned}
 K_q(x_1, n_1; x_2, n_2) &= -1_{n_2 < n_1} 1_{x_2 \leq x_1} q^{n_2(x_1 - x_2)} \frac{(q^{x_1 - x_2 + 1}; q)_{n_1 - n_2 - 1}}{(q; q)_{n_1 - n_2 - 1}} \\
 &+ \frac{(q^{N-1}; q^{-1})_{N-n_1}}{(2\pi i)^2} \oint dz \oint \frac{dw}{w} \times \\
 &\quad \times \frac{q^{n_2(x_1 - x_2)} z^{n_2} (zq^{1-x_2+x_1}; q)_{N-n_2-1}}{w - z} \frac{1}{(q; q)_{N-n_2-1}} \times \\
 &\quad \times {}_2\phi_1(q^{-1}, q^{n_1-1}; q^{N-1} \mid q^{-1}; w^{-1}) \prod_{r=1}^N \frac{w - q^{x_r^N - x_1}}{z - q^{x_r^N - x_1}},
 \end{aligned}$$

where  $(a; q)_m := (1 - a)(1 - qa) \dots (1 - q^{m-1}a)$ .

# Asymptotic analysis of the kernel gives local asymptotics and fluctuations ( $q = 1$ )

Write the kernel as:

$K_{q=1}(x_1, n_1; x_2, n_2) \sim$  additional summand

$$+ \frac{1}{(2\pi i)^2} \oint \oint f(w, z) \frac{e^{N[S(w; \frac{x_1}{N}, \frac{n_1}{N}) - S(z; \frac{x_2}{N}, \frac{n_2}{N})]}}{w - z} dw dz$$

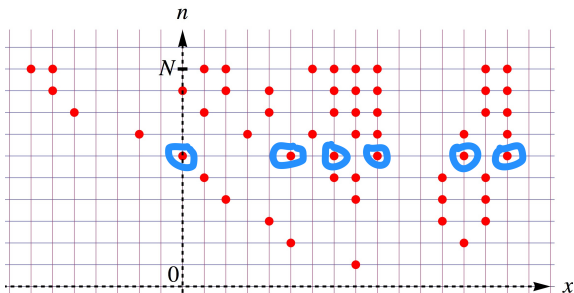
( $f(w, z)$  — some “regular” part having a limit), where

$$\begin{aligned} S(w; \chi, \eta) = & (w - \chi) \ln(w - \chi) \\ & - (w - \chi + 1 - \eta) \ln(w - \chi + 1 - \eta) + (1 - \eta) \ln(1 - \eta) \\ & + \sum_{i=1}^k \left[ (b_i - w) \ln(b_i - w) - (a_i - w) \ln(a_i - w) \right]. \end{aligned}$$

Then investigate critical points of the *action*  $S(w; \chi, \eta)$  and transform the contours of integration [Okounkov "Symmetric functions and random partitions" '02]

# Projections of measures on interlacing arrays onto a fixed row

# Projections of uniform and $q^{vol}$ measures onto the fixed $K$ -th row



Joint distribution of particles  $\mathbf{x}_1^K, \dots, \mathbf{x}_K^K$  of the  $K$ th row ( $K < N$ ) is described in a **much simpler** form, **both** for  $q = 1$  and  $0 < q < 1$



# Projections, $q = 1$ (uniform measure)

Partition function:

$$Z(q = 1) =: Z_N(\mathbf{x}_1^N, \dots, \mathbf{x}_N^N) = \prod_{1 \leq i < j \leq N} \frac{\mathbf{x}_i^N - \mathbf{x}_j^N}{j - i}$$

**Theorem 8 [P. '12].** Joint distribution on level  $K$  for  $q = 1$

$$P_K(\mathbf{x}_1^K, \dots, \mathbf{x}_K^K) = Z_K(\mathbf{x}_1^K, \dots, \mathbf{x}_K^K) \cdot \det[A_i(\mathbf{x}_j^K)]_{i,j=1}^K,$$

where

$$A_i(x) = \frac{N - K}{2\pi i} \oint_{\{z\}} \frac{(z - x + 1)_{N-K-1}}{(z + i)_{N-K+1}} \prod_{r=1}^N \frac{z + r}{z - \mathbf{x}_r^N} dz.$$

Contour contains  $x, x + 1, x + 2, \dots$

An equivalent statement was obtained earlier by a more complicated technique in [Borodin-Olshanski, 12].

# Projections, $0 < q < 1$ (measure $q^{\text{vol}}$ )

Partition function:

$$Z(q) = {}_q Z_N(\mathbf{x}_1^N, \dots, \mathbf{x}_N^N) = \prod_{1 \leq i < j \leq N} \frac{q^{x_i^N} - q^{x_j^N}}{q^{-i} - q^{-j}}$$

**Theorem 9 [P. '12].** Joint distribution on level  $K$ ,  $0 < q < 1$

$${}_q P_K(\mathbf{x}_1^K, \dots, \mathbf{x}_K^K) = {}_q Z_K(\mathbf{x}_1^K, \dots, \mathbf{x}_K^K) \cdot q^{???} \cdot \det[{}_q A_i(\mathbf{x}_j^K)]_{i,j=1}^K,$$

where  ${}_q A_i(x)$  is given by

$$(-1)^{N-K} \frac{1 - q^{N-K}}{2\pi i} \oint_{\{z\}} dz \frac{(zq^{1-x}; q)_{N-K-1}}{\prod_{r=i}^{N-K+i} (z - q^{-r})} \prod_{r=1}^N \frac{z - q^{-r}}{z - q^{x_r^N}}.$$

Contour contains  $q^x, q^{x+1}, q^{x+2}, \dots$

# Applications

'Representation-theoretic' ('projective') limit transition in random tilings, as opposed to hydrodynamic scaling, equivalent to:

- ① ( $q = 1$ ) Description of characters of the infinite-dimensional unitary group (celebrated Edrei-Voiculescu Theorem)  
[Edrei, Voiculescu, Vershik-Kerov, Boyer, Okounkov-Olshanski, Borodin-Olshanski, P.]
- ② ( $0 < q < 1$ ) A  $q$ -analogue, related to the  $q$ -Gelfand-Tsetlin graph and  $q$ -Toeplitz matrices [Gorin '10].
- ③ 'Random matrix type' limits [Gorin-Panova '13], [Bufetov-Gorin '13]

# 'Representation-theoretic' limit

Let  $N \rightarrow \infty$  together with top row particles  $\mathbf{x}_1^N(N), \dots, \mathbf{x}_N^N(N)$ ,  
but let us look at a **fixed** finite level  $K < N$ .

## Question

Describe all the ways in which the particles  $\mathbf{x}_1^N(N), \dots, \mathbf{x}_N^N(N)$  can behave so that on level  $K$  we see a nontrivial (weak) limit of projected measures as  $N \rightarrow \infty$ .

It can be addressed using the contour integral formulas above.

## 'Representation-theoretic' limit, $q = 1$

Necessary conditions: each quantity  $\mathbf{x}_i^N(N) + i$ , as well as their sum  $\sum_{i=1}^N (\mathbf{x}_i^N(N) + i)$ , to grow at most linearly in  $N$ .

All possible sequences  $\mathbf{x}^N(N)$  depend on infinitely many continuous parameters.



## 'Representation-theoretic' limit, $0 < q < 1$

Allowed behavior of the top row particles is radically different:  
**stabilization of particles** (in suitable coordinates)

$$\lim_{N \rightarrow \infty} (\mathbf{x}_{N+1-j}^N(N) + (N + 1 - j)) = n_j, \quad j = 1, 2, \dots$$

( $n_j$  — infinitely many discrete parameters)

Limiting  $(\nu_1, \nu_2, \dots, \nu_N)$  looks like a **one-sided infinite staircase**

# Prospectives related to projection formulas

- Other regimes of top-row particles, other (scaling?) limits on  $K$ th level
- Behavior of correlation kernels (both  $q = 1$  and  $0 < q < 1$ ) under 'representation-theoretic' limit transition: new ensembles for  $0 < q < 1$
- More general measures than  $q^{vol}$ : same technique gives a  $K \times K$  determinantal formula for

$$\frac{s_{\nu/\kappa}(q^{t_1}, \dots, q^{t_{N-K}})}{s_{\nu}(1, q, \dots, q^{N-1})}, \quad t_i \text{ — any}$$

$\nu = (\nu_1 \geq \dots \geq \nu_N)$ ,  $\kappa = (\kappa_1 \geq \dots \geq \kappa_K)$ , and  $s_{\nu}$  and  $s_{\nu/\kappa}$  are Schur and skew Schur polynomials.

( $t_i = i - 1$  corresponds to  $q^{vol}$ )

(**two-sided infinite staircase** in other example)





**Thank You!**