

Painlevé functions and conformal blocks

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Example 1 (2D Ising model)

Diagonal two-point correlation function

$$D_N = \langle \sigma(0, 0) \sigma(N, N) \rangle_{T < T_c}$$

is a Painlevé VI τ -function [Jimbo, Miwa, '81]:

$$D_N = (1-t)^{\frac{N^2}{2}} \tau(t)$$

More explicitly:

$$\left(t(t-1)\sigma'' \right)^2 = -2 \det \begin{pmatrix} 0 & t\sigma' - \sigma & \sigma' + \frac{2N^2-1}{4} \\ t\sigma' - \sigma & \frac{N^2}{2} & (t-1)\sigma' - \sigma \\ \sigma' + \frac{2N^2-1}{4} & (t-1)\sigma' - \sigma & \frac{N^2}{2} \end{pmatrix}$$

- relation between τ and σ : $\sigma(t) = t(t-1) \frac{d}{dt} \ln \tau$
- temperature parameter $t = (\sinh 2\mathcal{K}_x \sinh 2\mathcal{K}_y)^{-2}$, $0 < t < 1$

Example 2 (exponential fields in SG_{ff} theory)

Two-point correlator

$$D(mr) = \langle e^{i\nu\phi}(0) e^{i\nu'\phi}(r) \rangle$$

is a Painlevé III τ -function [SMJ '79, Bernard-Leclair '94]:

$$D(2\sqrt{t}) = t^{-\frac{(\nu-\nu')^2}{4}} e^{\frac{t}{2}} \tau(t),$$

so that $\sigma(t) = t \frac{d}{dt} \ln \tau$ satisfies

$$(t\sigma'')^2 = (4(\sigma')^2 - 1)(\sigma - t\sigma') + (\nu - \nu')^2 \left(\sigma' + \frac{1}{2}\right)$$

- long-distance behavior:

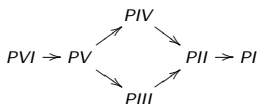
$$D(mr) = 1 - \frac{\sin \pi\nu \sin \pi\nu'}{2\pi} \frac{e^{-2mr}}{mr} [1 + o(1)]$$

- short-distance behavior:

$$D(mr) = \mathcal{A}(\nu, \nu')(mr)^{2\nu\nu'} [1 + \text{CPT corrections}]$$

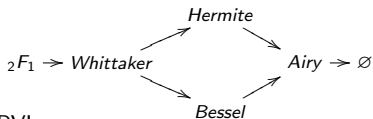
Painlevé equations:

- classification of 2nd order ODEs without movable critical points
- non-autonomous hamiltonian systems
- confluence cascade



Solutions:

- classical special functions



- elliptic for PVI
- algebraic
- transcendental (almost all solutions!)

Painlevé VI:

Standard form:

$$\frac{d^2 w}{dt^2} = \frac{1}{2} \left(\frac{1}{w} + \frac{1}{w-1} + \frac{1}{w-t} \right) \left(\frac{dw}{dt} \right)^2 - \left(\frac{1}{t} + \frac{1}{t-1} + \frac{1}{w-t} \right) \frac{dw}{dt} + \frac{2w(w-1)(w-t)}{t^2(t-1)^2} \left((\theta_\infty - 1/2)^2 - \frac{\theta_0^2 t}{w^2} + \frac{\theta_1^2 (t-1)}{(w-1)^2} + \frac{(1/4 - \theta_t^2)t(t-1)}{(w-t)^2} \right)$$

Sigma form:

$$-\frac{1}{2} \left(t(t-1)\sigma'' \right)^2 = \det \begin{pmatrix} 2\theta_0^2 & t\sigma' - \sigma & \sigma' + \theta_0^2 + \theta_t^2 + \theta_1^2 - \theta_\infty^2 \\ t\sigma' - \sigma & 2\theta_t^2 & (t-1)\sigma' - \sigma \\ \sigma' + \theta_0^2 + \theta_t^2 + \theta_1^2 - \theta_\infty^2 & (t-1)\sigma' - \sigma & 2\theta_1^2 \end{pmatrix}$$

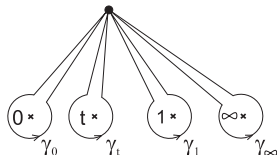
- 3 critical points $t = 0, 1, \infty$
- 4 parameters $\theta = (\theta_0, \theta_t, \theta_1, \theta_\infty)$

Painlevé VI and isomonodromy

PVI describes monodromy preserving deformations of rank 2 linear systems on \mathbb{P}^1 with 4 regular singular points $0, t, 1, \infty$:

$$\frac{d\Phi}{dz} = \mathcal{A}(z)\Phi, \quad \mathcal{A}(z) = \frac{\mathcal{A}_0}{z} + \frac{\mathcal{A}_t}{z-t} + \frac{\mathcal{A}_1}{z-1}$$

- matrices \mathcal{A}_ν are 2×2 , traceless, with eigenvalues $\pm\theta_\nu$
- $\mathcal{A}_0 + \mathcal{A}_t + \mathcal{A}_1 \stackrel{\text{def}}{=} -\mathcal{A}_\infty = \text{diag}\{-\theta_\infty, \theta_\infty\}$
- 3 monodromy matrices $\mathcal{M}_{0,t,1} \in G = SL(2, \mathbb{C})$ (note $\mathcal{M}_\infty \mathcal{M}_1 \mathcal{M}_t \mathcal{M}_0 = \mathbf{1}$)
- monodromy manifold $\mathcal{M} = G^3/G$, $\dim \mathcal{M} = 6$



Painlevé VI and isomonodromy (continued)

Schlesinger equations:

$$\frac{d\mathcal{A}_0}{dt} = \frac{[\mathcal{A}_t, \mathcal{A}_0]}{t}, \quad \frac{d\mathcal{A}_1}{dt} = \frac{[\mathcal{A}_t, \mathcal{A}_1]}{t-1}$$

- Lax form $\Rightarrow \theta_{0,t,1,\infty}$ are conserved
- remains 2 degrees of freedom (recall that $\mathcal{A}_0 + \mathcal{A}_t + \mathcal{A}_1 = -\mathcal{A}_\infty$)
- $\left(\frac{\mathcal{A}_0}{z} + \frac{\mathcal{A}_t}{z-t} + \frac{\mathcal{A}_1}{z-1}\right)_{12} = \frac{k(t)(z-w(t))}{z(z-t)(z-1)} \Rightarrow$ standard form of PVI for $w(t)$

Derivation of σ PVI [Hitchin, '97]:

- define

$$f = \text{tr } \mathcal{A}_0 \mathcal{A}_t, \quad g = \text{tr } \mathcal{A}_1 \mathcal{A}_t, \quad h = \text{tr } \mathcal{A}_0 [\mathcal{A}_t, \mathcal{A}_1]$$

- then for $\sigma = (t-1)f + tg$ we find $\sigma' = f + g$ and $t(t-1)\sigma'' = -h$
- but for any 2×2 traceless $\mathcal{A}_{0,t,1}$

$$(\text{tr } \mathcal{A}_0 [\mathcal{A}_t, \mathcal{A}_1])^2 = -2 \det \begin{pmatrix} \text{tr } \mathcal{A}_0^2 & \text{tr } \mathcal{A}_0 \mathcal{A}_t & \text{tr } \mathcal{A}_0 \mathcal{A}_1 \\ \text{tr } \mathcal{A}_t \mathcal{A}_0 & \text{tr } \mathcal{A}_t^2 & \text{tr } \mathcal{A}_t \mathcal{A}_1 \\ \text{tr } \mathcal{A}_1 \mathcal{A}_0 & \text{tr } \mathcal{A}_1 \mathcal{A}_t & \text{tr } \mathcal{A}_1^2 \end{pmatrix}$$

- and from $\text{tr } \mathcal{A}_\infty^2 = \text{tr } (\mathcal{A}_0 + \mathcal{A}_t + \mathcal{A}_1)^2$ we can find $\text{tr } \mathcal{A}_0 \mathcal{A}_1$

Painlevé VI and isomonodromy (continued)

Sigma Painlevé VI:

$$\left(t(t-1)\sigma'' \right)^2 = -2 \det \begin{pmatrix} 2\theta_0^2 & t\sigma' - \sigma & \sigma' + \theta_0^2 + \theta_t^2 + \theta_1^2 - \theta_\infty^2 \\ t\sigma' - \sigma & 2\theta_t^2 & (t-1)\sigma' - \sigma \\ \sigma' + \theta_0^2 + \theta_t^2 + \theta_1^2 - \theta_\infty^2 & (t-1)\sigma' - \sigma & 2\theta_1^2 \end{pmatrix}$$

- to any solution corresponds (the conjugacy class of) a triple $(\mathcal{M}_0, \mathcal{M}_t, \mathcal{M}_1)$
- $p_\nu = 2 \cos 2\pi\theta_\nu = \text{tr } \mathcal{M}_\nu$ (with $\nu = 0, t, 1, \infty$) give four PVI parameters
- remaining two coordinates \Rightarrow integration constants
- introduce $p_{\mu\nu} = 2 \cos 2\pi\sigma_{\mu\nu} = \text{tr } \mathcal{M}_\mu \mathcal{M}_\nu$, then [Jimbo, '82]

$$p_{0t}p_{1t}p_{01} + p_{0t}^2 + p_{1t}^2 + p_{01}^2 - \omega_{0t}p_{0t} - \omega_{1t}p_{1t} - \omega_{01}p_{01} + \omega_4 - 4 = 0, \quad (1)$$

where $\omega_4 = p_0^2 + p_t^2 + p_1^2 + p_\infty^2 + p_0p_t p_1p_\infty$ and

$$\omega_{0t} = p_0p_t + p_1p_\infty, \quad \omega_{1t} = p_1p_t + p_0p_\infty, \quad \omega_{01} = p_0p_1 + p_t p_\infty$$

The triple σ satisfying (1) can be interpreted as a pair of PVI integration constants. Our task is: given σ , to obtain the corresponding solution.

Jimbo's formula ['82]

- expresses the asymptotics of $\tau(t)$ as $t \rightarrow 0, 1, \text{ or } \infty$ in terms of monodromy
- e.g. for $t \rightarrow 0$, denote $\sigma = \sigma_{0t}$ and choose $0 < |\operatorname{Re} \sigma| < \frac{1}{2}$
- also denote $\Delta_\nu = \theta_\nu^2$ ($\nu = 0, t, 1, \infty$) and $\Delta_\sigma = \sigma^2$; then

$$\tau(t) = \text{const} \cdot \left(t^{\Delta_\sigma - \Delta_0 - \Delta_t} + C_{\pm 1} t^{\Delta_\sigma \pm 1 - \Delta_0 - \Delta_t} + \text{smaller terms} \right),$$

with

$$C_{\pm 1} = \frac{\Gamma^2(1 \mp 2\sigma)}{\Gamma^2(1 \pm 2\sigma)} \prod_{\epsilon = \pm} \frac{\Gamma(1 + \epsilon\theta_0 + \theta_t \pm \sigma) \Gamma(1 + \epsilon\theta_\infty + \theta_1 \pm \sigma)}{\Gamma(1 + \epsilon\theta_0 + \theta_t \mp \sigma) \Gamma(1 + \epsilon\theta_\infty + \theta_1 \mp \sigma)} \times \\ \times \frac{(\theta_0^2 - (\theta_t \mp \sigma)^2) (\theta_\infty^2 - (\theta_1 \mp \sigma)^2)}{4\sigma^2 (1 \pm 2\sigma)^2} (-s_{0t})^{\pm 1},$$

and

$$s_{0t}^{\pm 1} (\cos 2\pi(\theta_t \mp \sigma) - \cos 2\pi\theta_0) (\cos 2\pi(\theta_1 \mp \sigma) - \cos 2\pi\theta_\infty) = \\ = (\cos 2\pi\theta_t \cos 2\pi\theta_1 + \cos 2\pi\theta_0 \cos 2\pi\theta_\infty \pm i \sin 2\pi\sigma \cos 2\pi\sigma_{01}) - \\ - (\cos 2\pi\theta_0 \cos 2\pi\theta_1 + \cos 2\pi\theta_t \cos 2\pi\theta_\infty \mp i \sin 2\pi\sigma \cos 2\pi\sigma_{1t}) e^{\pm 2\pi i \sigma}.$$

- higher-order corrections can be determined recursively from σ PVI (in principle)

Higher order corrections

$$\tau(t) \sim t^{\Delta_\sigma - \Delta_0 - \Delta_t} \left(1 + \mathcal{B}_1(\boldsymbol{\theta}, \sigma)t + \dots \right) \\ + C_{\pm 1} t^{\Delta_{\sigma \pm 1} - \Delta_0 - \Delta_t}$$

with

$$\mathcal{B}_1(\boldsymbol{\theta}, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_\infty + \Delta_1)}{2\Delta_\sigma},$$

Higher order corrections

$$\tau(t) \sim t^{\Delta_\sigma - \Delta_0 - \Delta_t} \left(1 + \mathcal{B}_1(\boldsymbol{\theta}, \sigma)t + \mathcal{B}_2(\boldsymbol{\theta}, \sigma)t^2 \dots \right) + \\ + C_{\pm 1} t^{\Delta_{\sigma \pm 1} - \Delta_0 - \Delta_t} \left(1 + \mathcal{B}_1^{(\pm 1)}(\boldsymbol{\theta}, \sigma)t + \dots \right) + C_{\pm 2} t^{\Delta_{\sigma \pm 2} - \Delta_0 - \Delta_t} \left(1 + \dots \right)$$

with

$$\mathcal{B}_1(\boldsymbol{\theta}, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_\infty + \Delta_1)}{2\Delta_\sigma},$$

$$\mathcal{B}_2(\boldsymbol{\theta}, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 1)(\Delta_\sigma - \Delta_\infty + \Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 1)}{4\Delta_\sigma(2\Delta_\sigma + 1)}$$

$$+ \frac{\left[(1 + 2\Delta_\sigma)(\Delta_0 + \Delta_t) + \Delta_\sigma(\Delta_\sigma + 1) - 3(\Delta_0 - \Delta_t)^2 \right] \left[(1 + 2\Delta_\sigma)(\Delta_\infty + \Delta_1) + \Delta_\sigma(\Delta_\sigma + 1) - 3(\Delta_\infty - \Delta_1)^2 \right]}{2(2\Delta_\sigma + 1)(4\Delta_\sigma - 1)^2},$$

$$\mathcal{B}_1^{(\pm 1)}(\boldsymbol{\theta}, \sigma) = \mathcal{B}_1(\boldsymbol{\theta}, \sigma \pm 1).$$

Higher order corrections

$$\tau(t) \sim t^{\Delta_\sigma - \Delta_0 - \Delta_t} \left(1 + \mathcal{B}_1(\theta, \sigma)t + \mathcal{B}_2(\theta, \sigma)t^2 \dots \right) + \\ + C_{\pm 1} t^{\Delta_{\sigma \pm 1} - \Delta_0 - \Delta_t} \left(1 + \mathcal{B}_1^{(\pm 1)}(\theta, \sigma)t + \dots \right) + C_{\pm 2} t^{\Delta_{\sigma \pm 2} - \Delta_0 - \Delta_t} \left(1 + \dots \right)$$

with

$$\mathcal{B}_1(\theta, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_\infty + \Delta_1)}{2\Delta_\sigma},$$

$$\mathcal{B}_2(\theta, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 1)(\Delta_\sigma - \Delta_\infty + \Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 1)}{4\Delta_\sigma(2\Delta_\sigma + 1)}$$

$$+ \frac{\left[(1 + 2\Delta_\sigma)(\Delta_0 + \Delta_t) + \Delta_\sigma(\Delta_\sigma + 1) - 3(\Delta_0 - \Delta_t)^2 \right] \left[(1 + 2\Delta_\sigma)(\Delta_\infty + \Delta_1) + \Delta_\sigma(\Delta_\sigma + 1) - 3(\Delta_\infty - \Delta_1)^2 \right]}{2(2\Delta_\sigma + 1)(4\Delta_\sigma - 1)^2},$$

$$\mathcal{B}_1^{(\pm 1)}(\theta, \sigma) = \mathcal{B}_1(\theta, \sigma \pm 1).$$

Observation. PVI tau function is a linear combination of $\underline{c} = 1$ conformal blocks:

$$\tau(t) = \sum_{n \in \mathbb{Z}} C_n t^{\Delta_{\sigma+n} - \Delta_0 - \Delta_t} \mathcal{B}(\theta, \sigma + n, t)$$

Graphical representation of $\mathcal{B}(\theta, \sigma + n, t)$:

Higher order corrections (continued)

$$\begin{aligned}
 \mathcal{B}_3(\theta, \sigma) = & \frac{(\Delta_\sigma - \Delta_0 + \Delta_t + 2)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 2)}{24\Delta_\sigma(4\Delta_\sigma - 1)^2(\Delta_\sigma - 1)^2} \times \\
 & \times \left\{ (8\Delta_\sigma^2 - 5\Delta_\sigma + 3)(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 1)(\Delta_\sigma - \Delta_\infty + \Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 1) \right. \\
 & - 4(9\Delta_\sigma^2 - 4\Delta_\sigma + 1)(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 1)(\Delta_\sigma - \Delta_\infty + 2\Delta_1) \\
 & - 4(9\Delta_\sigma^2 - 4\Delta_\sigma + 1)(\Delta_\sigma - \Delta_\infty + \Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 1)(\Delta_\sigma - \Delta_0 + 2\Delta_t) \\
 & \left. + 8(6\Delta_\sigma^3 + 11\Delta_\sigma^2 - 6\Delta_\sigma + 1)(\Delta_\sigma - \Delta_0 + 2\Delta_t)(\Delta_\sigma - \Delta_\infty + 2\Delta_1) \right\} \\
 & + \frac{1}{6\Delta_\sigma(\Delta_\sigma - 1)^2} \left\{ (\Delta_\sigma^2 + 3\Delta_\sigma + 2)(\Delta_\sigma - \Delta_0 + 3\Delta_t)(\Delta_\sigma - \Delta_\infty + 3\Delta_1) \right. \\
 & + (\Delta_\sigma - \Delta_0 + 3\Delta_t)(\Delta_\sigma - \Delta_\infty + \Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 2) \\
 & + (\Delta_\sigma - \Delta_\infty + 3\Delta_1)(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 1)(\Delta_\sigma - \Delta_0 + \Delta_t + 2) \\
 & - 2(\Delta_\sigma + 1)(\Delta_\sigma - \Delta_0 + 3\Delta_t)(\Delta_\sigma - \Delta_\infty + 2\Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 2) \\
 & \left. - 2(\Delta_\sigma + 1)(\Delta_\sigma - \Delta_\infty + 3\Delta_1)(\Delta_\sigma - \Delta_0 + 2\Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 2) \right\}
 \end{aligned}$$

- more terms can be checked using computer algebra

General isomonodromy problem

Rank N linear system with n regular singular points a_1, \dots, a_n on \mathbb{P}^1 :

$$\partial_z \Phi = \mathcal{A}(z)\Phi, \quad \mathcal{A}(z) = \sum_{\nu=1}^n \frac{\mathcal{A}_\nu}{z - a_\nu}$$

- normalization $\Phi(z_0) = \mathbf{1}_N$
- no singularity at $\infty \Rightarrow \sum_{\nu=1}^n \mathcal{A}_\nu = 0$
- \mathcal{A}_ν 's assumed to be diagonalizable: $\mathcal{A}_\nu = \mathcal{G}_\nu \mathcal{T}_\nu \mathcal{G}_\nu^{-1}$ with some $\mathcal{T}_\nu = \text{diag} \{ \lambda_{\nu,1}, \dots, \lambda_{\nu,N} \}$
- introducing $\mathcal{J}(z) = \Phi^{-1} \partial_z \Phi = \Phi^{-1} \mathcal{A}(z) \Phi$, expand $\Phi(z)$ around $z = z_0$:

$$\Phi(z \rightarrow z_0) = \mathbf{1}_N + \mathcal{J}(z_0)(z - z_0) + (\mathcal{J}^2(z_0) + \partial \mathcal{J}(z_0)) \frac{(z - z_0)^2}{2} + \dots$$

- expansions near singular points:

$$\Phi(z \rightarrow a_\nu) = \mathcal{G}_\nu(z)(z - a_\nu)^{\mathcal{T}_\nu} \mathcal{C}_\nu$$

- $\mathcal{G}_\nu(z)$ is holomorphic and invertible in a neighborhood of $z = a_\nu$, and satisfies $\mathcal{G}_\nu(a_\nu) = \mathcal{G}_\nu$
- \mathcal{C}_ν are connection matrices; monodromy matrices $\mathcal{M}_\nu = \mathcal{C}_\nu^{-1} e^{2\pi i \mathcal{T}_\nu} \mathcal{C}_\nu$

General isomonodromy problem (continued)

Deformation equations:

$$\partial_{a_\nu} \Phi = - \frac{z_0 - z}{z_0 - a_\nu} \frac{\mathcal{A}_\nu}{z - a_\nu} \Phi,$$

$$\partial_{z_0} \Phi = - \mathcal{A}(z_0) \Phi.$$

- $\mathcal{I}(z)$ remains invariant under isomonodromic variation of z_0 !

Schlesinger equations:

$$\partial_{a_\mu} \mathcal{A}_\nu = \frac{z_0 - a_\nu}{z_0 - a_\mu} \frac{[\mathcal{A}_\mu, \mathcal{A}_\nu]}{a_\mu - a_\nu}, \quad \mu \neq \nu,$$

$$\partial_{a_\nu} \mathcal{A}_\nu = - \sum_{\mu \neq \nu} \frac{[\mathcal{A}_\mu, \mathcal{A}_\nu]}{a_\mu - a_\nu}, \quad \partial_{z_0} \mathcal{A}_\nu = - \sum_{\mu \neq \nu} \frac{[\mathcal{A}_\mu, \mathcal{A}_\nu]}{z_0 - a_\mu}.$$

Tau function:

$$d \ln \tau = \sum_{\mu < \nu} \operatorname{tr} \mathcal{A}_\mu \mathcal{A}_\nu d \ln (a_\mu - a_\nu).$$

- τ does not depend on z_0 thanks to

$$\partial_{a_\mu} \ln \tau = \sum_{\nu \neq \mu} \frac{\operatorname{tr} \mathcal{A}_\mu \mathcal{A}_\nu}{a_\mu - a_\nu} = \frac{1}{2} \operatorname{res}_{z=a_\mu} \operatorname{tr} \mathcal{J}^2(z).$$

Global conformal symmetry

How does τ transform under $f(z) = \frac{\alpha z + \beta}{\gamma z + \delta}$?

Example (three points): $d \ln \tau$ can be explicitly integrated to

$\tau(a_1, a_2, a_3) = \text{const} \cdot (a_1 - a_2)^{\Delta_3 - \Delta_2 - \Delta_1} (a_1 - a_3)^{\Delta_2 - \Delta_1 - \Delta_3} (a_2 - a_3)^{\Delta_1 - \Delta_2 - \Delta_3}$,
with $\Delta_\nu = \frac{1}{2} \text{tr } \mathcal{A}_\nu^2$ and $\nu = 1, 2, 3$. Expression for 3-point function of quasiprimary fields with dimensions $\Delta_{1,2,3}$ in 2D CFT !

Proposition: One has

$$\tau(f(a)) = \prod_{\nu=1}^n [f'(a_\nu)]^{-\Delta_\nu} \tau(a)$$

■ It suffices to consider infinitesimal transformations generated by $(A + Bz + Cz^2) \partial_z$
⇒ check three differential constraints

$$\sum_{\nu} \partial_{a_\nu} \ln \tau = 0,$$

$$\sum_{\nu} (a_\nu \partial_{a_\nu} \ln \tau + \Delta_\nu) = 0,$$

$$\sum_{\nu} (a_\nu^2 \partial_{a_\nu} \ln \tau + 2\Delta_\nu a_\nu) = 0.$$



Ansatz for Φ

Fundamental matrix solution Φ is completely fixed by its monodromy, normalization and singular behaviour (choice of logarithm branches $\mathcal{L}_\nu = \mathcal{C}_\nu^{-1} T_\nu \mathcal{C}_\nu = \frac{1}{2\pi i} \ln \mathcal{M}_\nu$).

Starting point (cf [Sato, Miwa, Jimbo, '79]):

$$\Phi_{jk}(z) = (z - z_0)^{2\Delta} \frac{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \bar{\varphi}_j(z_0) \varphi_k(z) \rangle}{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \rangle}, \quad j, k = 1, \dots, N.$$

Assumptions:

- $\{\mathcal{O}_{\mathcal{L}_\nu}\}, \{\bar{\varphi}_j\}, \{\varphi_k\}$ are primary fields in a 2D CFT
- OPEs of $\bar{\varphi}$'s with φ 's contain $\mathbf{1} \Rightarrow$ same dimensions Δ
- normalization

$$\bar{\varphi}_j(z_0) \varphi_k(z) \sim (z - z_0)^{-2\Delta} \delta_{jk}.$$

- dimensions of all other primaries in this OPE are strictly positive integers
- complete OPEs of monodromy fields with auxiliary ones:

$$\mathcal{O}_{\mathcal{L}_\nu}(a_\nu) \varphi_k(z) = \sum_{j=1}^n \left((z - a_\nu)^{\mathcal{L}_\nu} \right)_{jk} \sum_{\ell=0}^{\infty} \mathcal{O}_{\mathcal{L}_\nu, j, \ell}(a_\nu) (z - a_\nu)^\ell,$$

If one finds a set of fields with all mentioned properties, the correlator ratio will automatically give Φ .

Tau function

Compute two more orders in the OPE $\bar{\varphi}_j(z_0)\varphi_k(z)$:

$$\bar{\varphi}_j(z_0)\varphi_k(z) = (z - z_0)^{-2\Delta} \left[\delta_{jk} + J_{jk}(z_0)(z - z_0) + \left(\frac{4\Delta}{c} T(z_0)\delta_{jk} + (\partial J_{jk})(z_0) + S_{jk}(z_0) \right) \frac{(z - z_0)^2}{2} + O((z - z_0)^3) \right].$$

- 1st order: no descendants of **1**, new primary J
- 2nd order: level 2 descendant of **1**, level 1 descendant of J , new primary S

Comparing with

$$\Phi(z \rightarrow z_0) = \mathbf{1}_N + \mathcal{J}(z_0)(z - z_0) + (\mathcal{J}^2(z_0) + \partial\mathcal{J}(z_0)) \frac{(z - z_0)^2}{2} + \dots,$$

one can identify

$$\mathcal{J}(z) = \frac{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) J(z) \rangle}{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \rangle},$$

$$\text{tr } \mathcal{J}^2(z) = \frac{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) T(z) \rangle}{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \rangle} \frac{4N\Delta}{c}.$$

Tau function (continued)

But $\partial_{a_\mu} \ln \tau = \frac{1}{2} \operatorname{res}_{z=a_\mu} \operatorname{tr} \mathcal{J}^2(z)$ and

$$\frac{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) T(z) \rangle}{\langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \rangle} = \sum_{\nu=1}^n \left\{ \frac{\tilde{\Delta}_\nu}{(z - a_\nu)^2} + \frac{1}{z - a_\nu} \partial_{a_\nu} \ln \langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \rangle \right\}$$

which implies

$$\tau(a) = \langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \rangle^{\frac{2N\Delta}{c}}$$

- in particular, for $c = 2N\Delta$ we have $\tilde{\Delta}_\nu = \frac{1}{2} \operatorname{tr} \mathcal{A}_\nu^2$

Example [SMJ, '79; Moore, '90] (N free complex fermions $\{\bar{\psi}_j\}, \{\psi_k\}$)

- $c = 2 \cdot N \cdot \frac{1}{2}$, current $J_{jk} = (\bar{\psi}_j \psi_k)$, $T = \frac{1}{2} \sum_k [(\bar{\psi}_k \partial \psi_k) - (\partial \bar{\psi}_k \psi_k)]$
- monodromy fields obtained by bosonization

$$\bar{\psi}_k = : e^{-i\phi_k} :, \quad \psi_k = : e^{i\phi_k} :,$$

$$J_{jk} = \begin{cases} : e^{i(\phi_k - \phi_j)} :, & j \neq k, \\ i \partial \phi_k, & j = k, \end{cases} \quad T = -\frac{1}{2} \sum_k (\partial \phi_k \partial \phi_k),$$

$$\mathcal{O}_{\mathcal{L}_\nu} = : e^{i \sum_k \lambda_{\nu,k} \phi_k^{(\nu)}} :.$$

- need N distinct bosonization schemes

Back to isomonodromy problem

Decompose \mathcal{A}_ν 's as $\mathcal{A}_\nu = \frac{\text{tr } \mathcal{A}_\nu}{N} \mathbf{1}_N + \hat{\mathcal{A}}_\nu$, then

$$\Phi_{\mathcal{A}}(z) = \prod_{\nu} \left(\frac{z - a_\nu}{z_0 - a_\nu} \right)^{\frac{\text{tr } \mathcal{A}_\nu}{N}} \Phi_{\hat{\mathcal{A}}}(z),$$

$$\mathcal{J}_{\mathcal{A}}(z) = \frac{1}{N} \sum_{\nu} \frac{\text{tr } \mathcal{A}_\nu}{z - a_\nu} \mathbf{1}_N + \mathcal{J}_{\hat{\mathcal{A}}}(z),$$

$$\tau_{\mathcal{A}}(a) = \prod_{\mu < \nu} (a_\mu - a_\nu)^{\frac{\text{tr } \mathcal{A}_\mu \text{tr } \mathcal{A}_\nu}{N}} \tau_{\hat{\mathcal{A}}}(a).$$

Example (continued)

$$N \text{ complex fermions} = \hat{u}(1) \oplus \hat{su}(N)_1$$

Fermion and monodromy fields factorize

$$\bar{\psi}_k = : e^{-i\phi_0/\sqrt{N}} : \otimes \hat{\varphi}_k, \quad \psi_k = : e^{i\phi_0/\sqrt{N}} : \otimes \hat{\varphi}_k,$$

$$\mathcal{O}_{\mathcal{L}_\nu} = : e^{\frac{i \text{tr } \mathcal{A}_\nu}{\sqrt{N}} \phi_0} : \otimes \mathcal{O}_{\hat{\mathcal{L}}_\nu}$$

- dimension $\Delta = \frac{N-1}{2N}$ of $\{\hat{\varphi}_k\}$ and $\{\hat{\psi}_k\}$ agrees with $c_{\hat{su}(N)_1} = N-1$
- dimension of $\mathcal{O}_{\hat{\mathcal{L}}_\nu}$ is equal to $\frac{1}{2} \text{tr } \hat{\mathcal{A}}_\nu^2$
- tracelessness of $\mathcal{A}(z)$ corresponds to factoring out the $\hat{u}(1)$ piece

Conclusion: Isomonodromic tau function can be interpreted as a correlation function of primaries with dimensions $\Delta_\nu = \frac{1}{2} \text{tr } \mathcal{A}_\nu^2$ in a CFT with $c = N - 1$.

Remark. For $N = 2$ the dimension $\Delta = \frac{1}{4}$ of φ 's and $\bar{\varphi}$'s corresponds to states degenerate at level 2, and the dimension 1 of $\{J_{jk}\}$ is degenerate at level 3. Hence the correlators

$$\begin{aligned}\mathcal{P}_{jk} &= \langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) \bar{\varphi}_j(z_0) \varphi_k(z) \rangle, \\ \mathcal{Q}_{jk} &= \langle \mathcal{O}_{\mathcal{L}_1}(a_1) \dots \mathcal{O}_{\mathcal{L}_n}(a_n) J_{jk}(z) \rangle,\end{aligned}$$

have to satisfy linear PDEs of order 2 and 3, fixed by Virasoro symmetry.

Proposition. Under assumption $\text{tr } \mathcal{A}(z) = 0$, the matrices

$$\mathcal{P} = (z - z_0)^{-\frac{1}{2}} \tau \Phi, \quad \mathcal{Q} = \tau \Phi^{-1} \partial_z \Phi,$$

satisfy

$$\begin{aligned}\partial_{zz} \mathcal{P} &= \left\{ \frac{1}{z - z_0} \partial_{z_0} + \frac{1}{4(z - z_0)^2} + \sum_\nu \left(\frac{1}{z - a_\nu} \partial_{a_\nu} + \frac{\Delta_\nu}{(z - a_\nu)^2} \right) \right\} \mathcal{P}, \\ \partial_{zzz} \mathcal{Q} &= \left\{ 4 \sum_\nu \left(\frac{1}{z - a_\nu} \partial_{a_\nu z} + \frac{\Delta_\nu}{(z - a_\nu)^2} \partial_z \right) + 2 \sum_\nu \left(\frac{1}{(z - a_\nu)^2} \partial_{a_\nu} + \frac{2\Delta_\nu}{(z - a_\nu)^3} \right) \right\} \mathcal{Q}.\end{aligned}$$

Painlevé VI

PVI tau function is a 4-point correlator of monodromy fields,

$$\tau(t) = \langle \mathcal{O}_{\mathcal{L}_0}(0) \mathcal{O}_{\mathcal{L}_t}(t) \mathcal{O}_{\mathcal{L}_1}(1) \mathcal{O}_{\mathcal{L}_\infty}(\infty) \rangle,$$

and these fields are Virasoro primaries with dimensions $\Delta_\nu = \theta_\nu^2$ in a $c = 1$ CFT.

- “conservation of monodromy” $\Rightarrow \{\varphi_k\}$ should have monodromy $\mathcal{M}_t \mathcal{M}_0$ around all fields in the OPE of $\mathcal{O}_{\mathcal{L}_0}$ and $\mathcal{O}_{\mathcal{L}_t}$
- if $\mathcal{M}_t \mathcal{M}_0 = C_{0t}^{-1} \begin{pmatrix} e^{2\pi i \sigma_{0t}} & 0 \\ 0 & e^{-2\pi i \sigma_{0t}} \end{pmatrix} C_{0t}$, then it is natural to expect that the set of primaries in the OPE of $\mathcal{O}_{\mathcal{L}_0}$ and $\mathcal{O}_{\mathcal{L}_t}$ consists of an infinite number of monodromy fields $\mathcal{O}_{\mathcal{L}_{0t}^{(n)}}$ with $n \in \mathbb{Z}$ and

$$\mathcal{L}_{0t}^{(n)} = C_{0t}^{-1} \begin{pmatrix} \sigma_{0t} + n & 0 \\ 0 & -\sigma_{0t} - n \end{pmatrix} C_{0t}$$

- inserting the OPE $\mathcal{O}_{\mathcal{L}_0}(0) \mathcal{O}_{\mathcal{L}_t}(t)$ into the correlator gives

$$\tau(t) = \sum_{n \in \mathbb{Z}} C_n t^{\Delta_{\sigma+n} - \Delta_0 - \Delta_t} \mathcal{B}(\theta, \sigma + n, t)$$

Computation of conformal blocks

- 1 direct (inversion of the Shapovalov form)
- 2 recursion relation [Zamolodchikov, '84]
- 3 combinatorial representations, conjectured in [Alday, Gaiotto, Tachikawa, '09] and proved in [Alba, Fateev, Litvinov, Tarnopolsky, '10]

Structure constants

Jimbo's asymptotic formula can be interpreted as a recurrence relation

$$\frac{C_{n\pm 1}}{C_n} = \frac{\Gamma^2(1 \mp 2(\sigma_{0t} + n))}{\Gamma^2(1 \pm 2(\sigma_{0t} + n))} \prod_{\epsilon=\pm} \frac{\Gamma(1 + \epsilon\theta_0 + \theta_t \pm (\sigma_{0t} + n)) \Gamma(1 + \epsilon\theta_\infty + \theta_1 \pm (\sigma_{0t} + n))}{\Gamma(1 + \epsilon\theta_0 + \theta_t \mp (\sigma_{0t} + n)) \Gamma(1 + \epsilon\theta_\infty + \theta_1 \mp (\sigma_{0t} + n))} \times \\ \times \frac{(\theta_0^2 - (\theta_t \mp (\sigma_{0t} + n))^2) (\theta_\infty^2 - (\theta_1 \mp (\sigma_{0t} + n))^2)}{4(\sigma_{0t} + n)^2 (1 \pm 2(\sigma_{0t} + n))^2} (-s_{0t})^{\pm 1}$$

with the solution in terms of Barnes functions

$$C_n(\boldsymbol{\theta}, \boldsymbol{\sigma}) = s_{0t}^n \frac{\prod_{\epsilon, \epsilon'=\pm} G(1 + \theta_t + \epsilon\theta_0 + \epsilon'(\sigma_{0t} + n)) G(1 + \theta_1 + \epsilon\theta_\infty + \epsilon'(\sigma_{0t} + n))}{G(1 + 2(\sigma_{0t} + n)) G(1 - 2(\sigma_{0t} + n))}$$

Main claim

Complete expansion of Painlevé VI tau function near $t = 0$ can be written as

$$\tau(t) = \text{const} \cdot \sum_{n \in \mathbb{Z}} C_n(\boldsymbol{\theta}, \boldsymbol{\sigma}) t^{(\sigma_{0t} + n)^2 - \theta_0^2 - \theta_t^2} \mathcal{B}(\boldsymbol{\theta}, \sigma_{0t} + n; t).$$

The function $\mathcal{B}(\boldsymbol{\theta}, \sigma; t)$ is a power series in t which coincides with the general $c = 1$ conformal block and is explicitly given by

$$\begin{aligned} \mathcal{B}(\boldsymbol{\theta}, \sigma; t) &= (1-t)^{2\theta_t \theta_1} \sum_{\lambda, \mu \in \mathbb{Y}} \mathcal{B}_{\lambda, \mu}(\boldsymbol{\theta}, \sigma) t^{|\lambda| + |\mu|}, \\ \mathcal{B}_{\lambda, \mu}(\boldsymbol{\theta}, \sigma) &= \prod_{(i,j) \in \lambda} \frac{\left((\theta_t + \sigma + i - j)^2 - \theta_0^2 \right) \left((\theta_1 + \sigma + i - j)^2 - \theta_\infty^2 \right)}{h_\lambda^2(i, j) \left(\lambda'_j - i + \mu_i - j + 1 + 2\sigma \right)^2} \times \\ &\times \prod_{(i,j) \in \mu} \frac{\left((\theta_t - \sigma + i - j)^2 - \theta_0^2 \right) \left((\theta_1 - \sigma + i - j)^2 - \theta_\infty^2 \right)}{h_\mu^2(i, j) \left(\mu'_j - i + \lambda_i - j + 1 - 2\sigma \right)^2}. \end{aligned}$$

The structure constants $\{C_n(\boldsymbol{\theta}, \boldsymbol{\sigma})\}_{n \in \mathbb{Z}}$ can be written in terms of Barnes G-function,

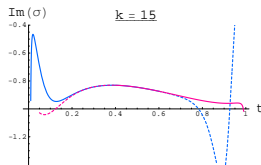
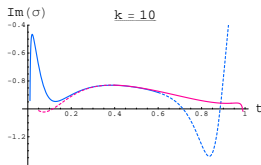
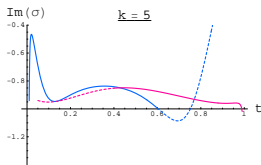
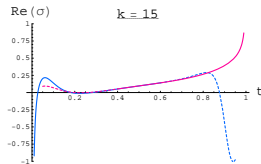
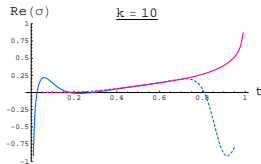
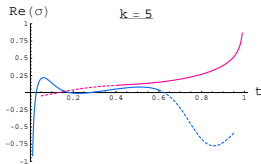
$$C_n(\boldsymbol{\theta}, \boldsymbol{\sigma}) = s_{0t}^n \frac{\prod_{\epsilon, \epsilon' = \pm} G(1 + \theta_t + \epsilon \theta_0 + \epsilon'(\sigma_{0t} + n)) G(1 + \theta_1 + \epsilon \theta_\infty + \epsilon'(\sigma_{0t} + n))}{G(1 + 2(\sigma_{0t} + n)) G(1 - 2(\sigma_{0t} + n))}$$

Remarks

- checked about 30 first terms in the asymptotic expansion of τ (up to level 10, ~ 500 bipartitions) in full generality
- to prove rigorously, it is sufficient to demonstrate two bilinear relations satisfied by $c = 1$ conformal blocks
- expansions at $1, \infty$ are obtained by parameter change; for example, near $t = 1$

$$\theta_0 \leftrightarrow \theta_1, \quad \sigma_{0t} \leftrightarrow \sigma_{1t}, \quad p'_{01} = \omega_{01} - p_{01} - p_{0t}p_{1t}.$$

- series representations suitable for numerical evaluation of PVI functions



$$\begin{pmatrix} \theta_0 \\ \theta_t \\ \theta_1 \\ \theta_\infty \end{pmatrix} = \begin{pmatrix} 0.501790 + 0.216884i \\ 0.382251 + 0.723641i \\ 0.152700 + 0.358959i \\ 0.158518 + 0.674992i \end{pmatrix}, \quad \begin{pmatrix} \sigma_{0t} \\ \sigma_{1t} \end{pmatrix} = \begin{pmatrix} 0.837497 + 0.943080i \\ 0.411398 + 0.480375i \end{pmatrix}$$

Picard solutions

- $\omega_{0t} = \omega_{1t} = \omega_{01} = \omega_4 = 0$
- parameters can be Backlund transformed to $\theta_{\text{Picard}} = (\frac{1}{4}, \frac{1}{4}, \frac{1}{4}, \frac{1}{4})$
- dimensions $\Delta_\nu = \theta_\nu^2$ correspond to Ashkin-Teller conformal block [Zamolodchikov, '86]

$$\mathcal{B}(\theta_{\text{Picard}}, \sigma; t) = \frac{(16t^{-1}q)^{\sigma^2}}{(1-t)^{\frac{1}{8}} \vartheta_3(0|\tau)}$$

where $q = e^{i\pi\tau}$, $\tau = \frac{iK'(t)}{K(t)}$ and

$$K(t) = \int_0^1 \frac{dx}{\sqrt{(1-x^2)(1-tx^2)}}, \quad K'(t) = K(1-t).$$

- structure constants C_n and parameter s_{0t} simplify to

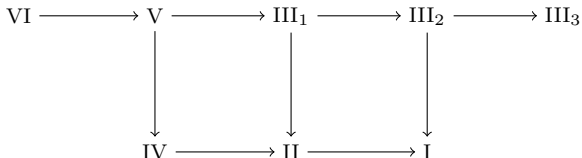
$$C_n \sim 2^{-4(\sigma_{0t}+n)^2} (-s_{0t})^n, \quad s = -e^{\pm 2\pi i \sigma_{1t}}$$

- conformal expansion $\tau(t) = \sum_{n \in \mathbb{Z}} C_n t^{(\sigma_{0t}+n)^2 - \theta_0^2 - \theta_t^2} \mathcal{B}(\theta, \sigma_{0t} + n, t)$ then gives theta function series so that finally

$$\tau_{\text{Picard}}(t) = \text{const} \cdot \frac{q^{\sigma_{0t}^2}}{t^{\frac{1}{8}}(1-t)^{\frac{1}{8}}} \frac{\vartheta_3(\sigma_{0t}\pi\tau \pm \sigma_{1t}\pi|\tau)}{\vartheta_3(0|\tau)}.$$

(this indeed coincides with Picard tau function [Kitaev, Korotkin, '98])

Coalescence diagram revisited



- can easily write similar expansions for Painlevé V and III_{1,2,3}
- coalescence corresponds to decoupling of matter hypermultiplets

$$N_f = 4 \xrightarrow{\mu_4 \rightarrow \infty} N_f = 3 \xrightarrow{\mu_3 \rightarrow \infty} N_f = 2 \xrightarrow{\mu_2 \rightarrow \infty} N_f = 1 \xrightarrow{\mu_1 \rightarrow \infty} \text{pure gauge theory}$$

$$(P_{\text{VI}}) \longrightarrow (P_{\text{V}}) \longrightarrow (P_{\text{III}_1}) \longrightarrow (P_{\text{III}_2}) \longrightarrow (P_{\text{III}_3})$$

Application to \mathbf{SG}_{ff} correlator

AGT series:

$$D(mr) = \sum_{n \in \mathbb{Z}} C_{\text{SG}}(\nu + n, \nu' + n) \left(\frac{m^2 r^2}{4} \right)^{(\nu+n)(\nu'+n)} \sum_{\lambda, \mu \in \mathbb{Y}} \mathcal{B}_{\lambda, \mu}^{\text{SG}}(\nu + n, \nu' + n) \left(\frac{m^2 r^2}{4} \right)^{|\lambda| + |\mu|}$$

with

$$C_{\text{SG}}(\nu, \nu') = G \left[\begin{array}{c} 1 + \nu, 1 - \nu, 1 + \nu', 1 - \nu' \\ 1 + \nu + \nu', 1 - \nu - \nu' \end{array} \right]$$

$$\mathcal{B}_{\lambda, \mu}^{\text{SG}}(\nu, \nu') = \prod_{(i,j) \in \lambda} \frac{(i-j+\nu)(i-j+\nu')}{h_{\lambda}^2(i,j) (\lambda'_j - i + \mu_i - j + 1 + \nu + \nu')^2} \prod_{(i,j) \in \mu} \frac{(i-j-\nu)(i-j-\nu')}{h_{\mu}^2(i,j) (\mu'_j - i + \lambda_i - j + 1 - \nu - \nu')^2}$$

- Holomorphic conformal blocks describe CPT expansion of massive theory!

Conclusions

- 1 Painlevé VI, V, III tau functions are Fourier transforms of $c = 1$ conformal blocks and their irregular analogs
- 2 AGT combinatorial formulas provide series representations for general solutions of Painlevé VI, V, III and an efficient tool of numerical computation

More questions

- 1 connection problem for Painlevé tau functions/fusion matrix of $c = 1$ conformal blocks ✓
- 2 increase rank/genus/number of singular points
- 3 rigorous proof?