

**ELLIPTIC BETA INTEGRALS,
SUPERCONFORMAL INDICES,
AND THE YANG-BAXTER EQUATION**

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Dubna, 16 December 2012

France - Italy - Russia @ Dubna Round Table 5
“Frontiers of mathematical physics”

ELLIPTIC HYPERGEOMETRIC INTEGRALS

a new class of special functions

(V.S., 2000, 2003)

Univariate case: contour integrals

$$I = \int_C \Delta(u) du$$

are EHIs, if $\Delta(u)$ satisfies a first order finite difference equation

$$\Delta(u + \omega_1) = h(u; \omega_2, \omega_3) \Delta(u),$$

where $h(u; \omega_2, \omega_3)$ is an elliptic function,

$$h(u + \omega_2) = h(u + \omega_3) = h(u), \quad \text{Im}(\omega_2/\omega_3) \neq 0.$$

Given incommensurate $\omega_{1,2,3} \in \mathbb{C}$ define the bases

$$p = e^{2\pi i \omega_3 / \omega_2}, \quad q = e^{2\pi i \omega_1 / \omega_2}.$$

Let $\Delta(u) := \rho(z)$ be meromorphic in $z = e^{2\pi i u / \omega_2}$:

$$I = \int \rho(z) \frac{dz}{z}, \quad \rho(qz) = h(z; p) \rho(z), \quad h(pz) = h(z),$$

$$h(z) = \prod_{k=1}^m \frac{\theta(t_k z; p)}{\theta(w_k z; p)}, \quad \prod_{k=1}^m t_k = \prod_{k=1}^m w_k,$$

$$\theta(z; p) = (z; p)_\infty (pz^{-1}; p)_\infty, \quad (z; p)_\infty = \prod_{j=0}^{\infty} (1 - zp^j).$$

Due to the factorization, sufficient to solve

$$f(qz) = \theta(z; p)f(z).$$

A particular solution: the elliptic gamma function

$$\Gamma(z; p, q) = \prod_{j,k=0}^{\infty} \frac{1 - z^{-1}p^{j+1}q^{k+1}}{1 - zp^jq^k}, \quad |p|, |q| < 1.$$

Hence,

$$I = \int \prod_{k=1}^m \frac{\Gamma(t_k z; p, q)}{\Gamma(w_k z; p, q)} \frac{dz}{z}, \quad \prod_{k=1}^m t_k = \prod_{k=1}^m w_k.$$

Elliptic hypergeometric series = sums of residues of particular sequences of poles. Conventions

$$\begin{aligned} \Gamma(t_1, \dots, t_k; p, q) &:= \Gamma(t_1; p, q) \cdots \Gamma(t_k; p, q), \\ \Gamma(tz^{\pm 1}; p, q) &:= \Gamma(tz; p, q)\Gamma(tz^{-1}; p, q). \end{aligned}$$

THE ELLIPTIC BETA INTEGRAL

Theorem (V.S., 2000). Let $|p|, |q|, |t_j| < 1$, $\prod_{j=1}^6 t_j = pq$, $\mathbb{T} =$ the unit circle. Then

$$\frac{(p; p)_{\infty}(q; q)_{\infty}}{4\pi i} \int_{\mathbb{T}} \frac{\prod_{j=1}^6 \Gamma(t_j z^{\pm 1}; p, q)}{\Gamma(z^{\pm 2}; p, q)} \frac{dz}{z} = \prod_{1 \leq j < k \leq 6} \Gamma(t_j t_k; p, q).$$

This was a principally new exactly computable integral:

- an elliptic analogue of Newton’s binomial theorem
- a top known generalization of Euler’s beta integral
- obeys $W(E_6)$ group of symmetries
- many multidimensional extensions to integrals on root systems

ELLIPTIC FOURIER TRANSFORMATION

Definition of integral Bailey pairs (V.S., 2003)

$$\begin{aligned}\beta(w, t) &= M(t)_{wz} \alpha(z, t) \\ &= \frac{(p; p)_\infty (q; q)_\infty}{4\pi i} \int_{\mathbb{T}} \frac{\Gamma(tw^{\pm 1} z^{\pm 1}; p, q)}{\Gamma(t^2, z^{\pm 2}; p, q)} \alpha(z, t) \frac{dz}{z}.\end{aligned}$$

Integral Bailey lemma:

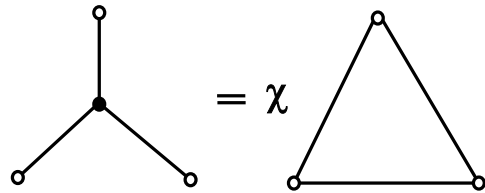
$$\begin{aligned}\alpha'(w, st) &= D(s; u, w) \alpha(w, t), & D(s; u, w) D(s^{-1}; u, w) &= 1, \\ D(s; u, w) &:= \Gamma(\sqrt{pq} s^{-1} u^{\pm 1} w^{\pm 1}; p, q),\end{aligned}$$

$$\beta'(w, st) = D(t^{-1}; u, w) M(s)_{wx} D(st; u, x) \beta(x, t).$$

From $\beta'(w, st) = M(st)_{wz} \alpha'(z, st) \Rightarrow$

$$M(s)_{wx} D(st; u, x) M(t)_{xz} = D(t; u, w) M(st)_{wz} D(s; u, z).$$

This is an operator form of the elliptic beta integral known as the star-triangle relation



Inversion relation $t \rightarrow t^{-1}$: (V.S., Warnaar, 2005)

$$M(t^{-1})_{wz} M(t)_{zx} f(x) = f(w).$$

Inversion = sign change (like in the Fourier transformation)

SUPERCONFORMAL INDEX

Four-dimensional (!) $\mathcal{N} = 1$ SUSY gauge field theory:

$$G_{full} = SU(2, 2|1) \times G \times F$$

J_i, \bar{J}_i ($SU(2)$ subgroup generators, or Lorentz rotations),

$P_\mu, Q_\alpha, \bar{Q}_{\dot{\alpha}}$ (supertranslations),

$K_\mu, S_\alpha, \bar{S}_{\dot{\alpha}}$ (special superconformal transformations),

H (dilations) and R ($U(1)_R$ -rotations).

Internal symmetries: gauge group G^a , flavor symmetry F_k

For $Q = \bar{Q}_1$ and $Q^\dagger = -\bar{S}_1$, one has $Q^2 = (Q^\dagger)^2 = 0$ and

$$\{Q, Q^\dagger\} = 2\mathcal{H}, \quad \mathcal{H} = H - 2\bar{J}_3 - 3R/2$$

The superconformal index: (KMMR, Romelsberger, 2005)

$$I(y; p, q) = \text{Tr} \left((-1)^F p^{\mathcal{R}/2 + J_3} q^{\mathcal{R}/2 - J_3} e^{\sum_k f_k F_k} e^{-\beta \mathcal{H}} \right),$$

$\mathcal{R} = H - R/2$ and F is the fermion number,

$p, q, y_k = e^{f_k}, e^{-\beta}$ are group parameters (fugacities).

It counts BPS states $\mathcal{H}|\psi\rangle = 0$ or cohomology of Q, Q^\dagger operators (hence, no β -dependence).

“Physical” (not rigorous) computation yields a matrix integral:

$$I(y; p, q) = \int_G d\mu(z) \exp \left(\sum_{n=1}^{\infty} \frac{1}{n} \text{ind}(p^n, q^n, z^n, y^n) \right)$$

with the Haar measure $d\mu(z)$ and single particle states index

$$\begin{aligned} \text{ind}(p, q, z, y) &= \frac{2pq - p - q}{(1-p)(1-q)} \chi_{adj_G}(z) \\ &+ \sum_j \frac{(pq)^{R_j/2} \chi_{r_{F,j}}(y) \chi_{r_{G,j}}(z) - (pq)^{1-R_j/2} \chi_{\bar{r}_{F,j}}(y) \chi_{\bar{r}_{G,j}}(z)}{(1-p)(1-q)}. \end{aligned}$$

$\chi_{R_{F,j}}(y)$ and $\chi_{R_{G,j}}(z)$ are characters of the respective representations, and R_j are the R -charges.

For the unitary group $SU(N)$, $z = (z_1, \dots, z_N)$, $\prod_{a=1}^N z_a = 1$,

$$\int_{SU(N)} d\mu(z) = \frac{1}{N!} \int_{\mathbb{T}^{N-1}} \Delta(z) \Delta(z^{-1}) \prod_{a=1}^{N-1} \frac{dz_a}{2\pi i z_a},$$

$$\Delta(z) = \prod_{1 \leq a < b \leq N} (z_a - z_b), \quad \text{the Vandermonde determinant.}$$

Where is the elliptic beta integral here ?

The left-hand side: $G = SU(2)$, $F = SU(6)$, representations

1) vector superfield: $(adj, 1)$,

$$\chi_{SU(2),adj}(z) = z^2 + z^{-2} + 1,$$

2) chiral superfield: (f, f) ,

$$\chi_{SU(2),f}(z) = z + z^{-1}, \quad R_f = 1/3,$$

$$\chi_{SU(6),f}(y) = \sum_{k=1}^6 y_k, \quad \chi_{SU(6),\bar{f}}(y) = \sum_{k=1}^6 y_k^{-1}, \quad \prod_{k=1}^6 y_k = 1,$$

and $t_k = (pq)^{1/6} y_k$, $k = 1, \dots, 6$

The right-hand side: $G = 1$, $F = SU(6)$ with the single chiral superfield T_A : $\Phi_{ij} = -\Phi_{ji}$,

$$\chi_{SU(6),T_A}(y) = \sum_{1 \leq i < j \leq 6} y_i y_j, \quad R_{T_A} = 2/3.$$

A Wess-Zumino type theory for the confined colored particles.

The elliptic beta integral describes the confinement phenomenon in the simplest $4d$ supersymmetric quantum chromodynamics!

Seiberg, 1994; Dolan-Osborn, 2008.

The process of integrals' computation = transition from UV (weak coupling) to IR (strong coupling) physics.

EHIs = new matrix models

EHIs = new computable path integrals in $4d$ QFT

Symmetries of EHI = general Seiberg dualities. Very many new identities, dualities, other results (V.S., Vartanov, 2008-2012; GPRRY, 2009-2012)

SOLUTION OF THE YANG-BAXTER EQUATION

(joint work with S. Derkachov, 2012)

The Yang Baxter equation

$$\mathbb{R}_{12}(u-v) \mathbb{R}_{13}(u) \mathbb{R}_{23}(v) = \mathbb{R}_{23}(v) \mathbb{R}_{13}(u) \mathbb{R}_{12}(u-v)$$

\mathbb{R}_{jk} acts in $\mathbb{V}_j \otimes \mathbb{V}_k \subset \mathbb{V}_1 \otimes \mathbb{V}_2 \otimes \mathbb{V}_3$

Baxter's (1972) 8-vertex model solution: $\dim \mathbb{V}_j = 2$,

$$\mathbb{R}_{12}^B(u) = \sum_{a=0}^3 w_a(u) \sigma_a \otimes \sigma_a ; \quad w_a(u) = \frac{\theta_{a+1}(u + \eta|\tau)}{\theta_{a+1}(\eta|\tau)},$$

Sklyanin's (1982) extension: $\dim \mathbb{V}_1 = \dim \mathbb{V}_2 = 2, \dim \mathbb{V}_3 = \infty$,

$$\begin{aligned} \mathbb{R}_{13}(u) &= L_{13}(u) := \sum_{a=0}^3 w_a(u) \sigma_a \otimes \mathbf{S}^a \\ &= \begin{pmatrix} w_0(u) \mathbf{S}^0 + w_3(u) \mathbf{S}^3 & w_1(u) \mathbf{S}^1 - iw_2(u) \mathbf{S}^2 \\ w_1(u) \mathbf{S}^1 + iw_2(u) \mathbf{S}^2 & w_0(u) \mathbf{S}^0 - w_3(u) \mathbf{S}^3 \end{pmatrix}. \end{aligned}$$

$$\mathbb{R}_{12}^B(u-v) L_{13}(u) L_{23}(v) = L_{23}(v) L_{13}(u) \mathbb{R}_{12}^B(u-v) \quad \Rightarrow$$

$$\mathbf{S}^\alpha \mathbf{S}^\beta - \mathbf{S}^\beta \mathbf{S}^\alpha = i \cdot (\mathbf{S}^0 \mathbf{S}^\gamma + \mathbf{S}^\gamma \mathbf{S}^0) ,$$

$$\mathbf{S}^0 \mathbf{S}^\alpha - \mathbf{S}^\alpha \mathbf{S}^0 = i \mathbf{J}_{\beta\gamma} \cdot (\mathbf{S}^\beta \mathbf{S}^\gamma + \mathbf{S}^\gamma \mathbf{S}^\beta) ,$$

$(\alpha, \beta, \gamma) =$ a cycle of $(1, 2, 3)$, $\mathbf{J}_{12} = \frac{\theta_1^2(\eta)\theta_4^2(\eta)}{\theta_2^2(\eta)\theta_3^2(\eta)}$, etc.

Explicit realization as finite-difference operators Sklyanin, 1983

$$[\mathbf{S}^a \Phi](z) = \frac{i^{\delta_{a,2}} \theta_{a+1}(\eta)}{\theta_1(2z)} \left[\theta_{a+1}(2z - 2\eta\ell) \cdot \Phi(z + \eta) - \theta_{a+1}(-2z - 2\eta\ell) \cdot \Phi(z - \eta) \right] ,$$

where ℓ is the *spin*.

GENERAL CONSTRUCTION FOR $\dim \mathbb{V}_j = \infty$

- Take a defining RLL-relation for $\dim \mathbb{V}_1 = \dim \mathbb{V}_2 = \infty$, $\dim \mathbb{V}_3 = 2$ in the form

$$\mathbb{R}_{12}^?(u - v) \sigma_3 L_1(u) \sigma_3 L_2(v) = \sigma_3 L_2(v) \sigma_3 L_1(u) \mathbb{R}_{12}^?(u - v) .$$

$L_1 = L$ with z replaced by z_1 , $L_2 = L$ with z replaced by z_2 .
Solve it using permutation operators $S_j, j = 1, 2, 3$, generating \mathfrak{S}_4 ;

- prove that the resulting $\mathbb{R}_{12}(u)$ -operator obeys the general YBE for $\dim \mathbb{V}_j = \infty$.

Extract the permutation operator $\mathbb{R}_{12}(u) := \mathbb{P}_{12} R_{12}(u) \Rightarrow$

$$R_{12}(u-v) L_1(u_1, u_2) \sigma_3 L_2(v_1, v_2) = L_1(v_1, v_2) \sigma_3 L_2(u_1, u_2) R_{12}(u-v),$$

$$u_1 = \frac{u}{2} + \eta \left(\ell_1 + \frac{1}{2} \right), \quad u_2 = \frac{u}{2} - \eta \left(\ell_1 + \frac{1}{2} \right);$$

$$v_1 = \frac{v}{2} + \eta \left(\ell_2 + \frac{1}{2} \right), \quad v_2 = \frac{v}{2} - \eta \left(\ell_2 + \frac{1}{2} \right)$$

Notice that $R_{12}(u-v) \equiv R_{12}(u_1, u_2 | v_1, v_2)$ permutes parameters in the product of L -operators

$$\mathbf{u} \equiv (u_1, u_2, v_1, v_2), \quad s\mathbf{u} = (v_1, v_2, u_1, u_2), \quad s = s_2 s_1 s_3 s_2,$$

$$s_1 \mathbf{u} = (u_2, u_1, v_1, v_2), \quad s_2 \mathbf{u} = (u_1, v_1, u_1, v_2), \quad s_3 \mathbf{u} = (u_1, u_2, v_2, v_1),$$

\Rightarrow Definig relations for S_j -operators,

$$S_1(\mathbf{u}) L_1(u_1, u_2) = L_1(u_2, u_1) S_1(\mathbf{u}); \quad S_3(\mathbf{u}) L_2(v_1, v_2) = L_2(v_2, v_1) S_3(\mathbf{u}),$$

$$S_2(\mathbf{u}) L_1(u_1, u_2) \sigma_3 L_2(v_1, v_2) = L_1(u_1, v_1) \sigma_3 L_2(u_2, v_2) S_2(\mathbf{u}).$$

Coxeter relations:

$$S_i^2 = 1, \quad S_i S_j = S_j S_i, \quad |i - j| > 1, \quad S_j S_{j+1} S_j = S_{j+1} S_j S_{j+1}$$

Theorem.

$$R_{12}^?(u) = S_2(s_1 s_3 s_2 \mathbf{u}) S_1(s_3 s_2 \mathbf{u}) S_3(s_2 \mathbf{u}) S_2(\mathbf{u}).$$

solves the initial RLL=LLR relation.

Permutation of parameters in the product of **three** L-operators

$$\begin{aligned} & L_1(u_1, u_2) \sigma_3 L_2(v_1, v_2) \sigma_3 L_3(w_1, w_2) \\ & \rightarrow L_1(w_1, w_2) \sigma_3 L_2(v_1, v_2) \sigma_3 L_3(u_1, u_2) \end{aligned}$$

is realized in two different ways \Rightarrow

$$\begin{aligned} & R_{12}(v_1, v_2|w_1, w_2) R_{23}(u_1, u_2|w_1, w_2) R_{12}(u_1, u_2|v_1, v_2) \\ & = R_{23}(u_1, u_2|v_1, v_2) R_{12}(u_1, u_2|w_1, w_2) R_{23}(v_1, v_2|w_1, w_2). \end{aligned}$$

A miracle:

Denote $p = e^{2\pi i\tau}$, $q = e^{4\pi i\eta}$

Then, for a special choice of periodic factors,

$$S_2(z_1, z_2, \mathbf{u}) = D(e^{2\pi i(v_1 - u_2)}; x_2, x_1), \quad x_2 = e^{2\pi i z_2}, \quad x_1 = e^{2\pi i z_1},$$

$$S_1 = e^{-\pi i z_2^2 / \eta} M(e^{-2\pi i(u_1 - u_2)})_{x_1 x_2} e^{\pi i z_1^2 / \eta}, \quad S_3 = S_1(z_1 \leftrightarrow z_2).$$

where $D(\dots, x_1)$ and $M_{x_1 x_2}$ are the Bailey lemma entries !

The Coxeter relations = identities for D and M

Ell. beta integral = star-triangle rel. = Coxeter rel.

Similarity transformation \Rightarrow an R-operator

$$\begin{aligned}
[\mathbb{R}_{12}(\mathbf{u})f](x_1, x_2) &= \frac{(p; p)_\infty^2 (q; q)_\infty^2}{(4\pi i)^2} \Gamma(\sqrt{pq} x_1^{\pm 1} x_2^{\pm 1} e^{2\pi i(v_2 - u_1)}; p, q) \\
&\times \int_{\mathbb{T}^2} \frac{\Gamma(e^{2\pi i(v_1 - u_1)} x_2^{\pm 1} x^{\pm 1}, e^{2\pi i(v_2 - u_2)} x_1^{\pm 1} y^{\pm 1}; p, q)}{\Gamma(e^{4\pi i(v_1 - u_1)}, e^{4\pi i(v_2 - u_2)}, x^{\pm 2}, y^{\pm 2}; p, q)} \\
&\times \Gamma(\sqrt{pq} e^{2\pi i(v_1 - u_2)} x^{\pm 1} y^{\pm 1}; p, q) f(x, y) \frac{dx dy}{x y}.
\end{aligned}$$

Symmetric in p and $q \Rightarrow$ there is second RLL-relation !

$$\mathbb{R}_{12}(u - v) \sigma_3 L'_1(u) \sigma_3 L'_2(v) = \sigma_3 L_2(v)' \sigma_3 L_1(u)' \mathbb{R}_{12}(u - v),$$

$$L'(u) = L(\text{fixed } u, \text{ fixed } g = \eta(2\ell + 1), 2\eta \leftrightarrow \tau).$$

\Rightarrow A second copy of the Sklyanin algebra:

THE ELLIPTIC MODULAR DOUBLE (V.S., 2008)

$$\begin{aligned}
\tilde{\mathbf{S}}^a(z, \ell) &= e^{\frac{2\pi i}{\tau} z^2} \cdot \frac{(i)^{\delta_{a,2}} \theta_{a+1}(\frac{\tau}{2} | 2\eta)}{\theta_1(2z | 2\eta)} \left[\theta_{a+1} \left(2z - g + \frac{\tau}{2} | 2\eta \right) \cdot e^{\frac{1}{2}\tau\partial} \right. \\
&\quad \left. - \theta_{a+1} \left(-2z - g + \frac{\tau}{2} | 2\eta \right) \cdot e^{-\frac{1}{2}\tau\partial} \right] \cdot e^{-\frac{2\pi i}{\tau} z^2}.
\end{aligned}$$

Existence of EMD + meromorphy in $e^{2\pi i z} \Rightarrow$ removal of periodic factors \Rightarrow uniqueness.

No limit $p \rightarrow 0$ ($\text{Im}(\tau) \rightarrow +\infty$), but \exists 2nd EMD which in this limit goes to Faddeev's (1999) modular double.

A $4d/2d$ -correspondence.

$4d$ superconformal indices describe partition functions of integrable models of $2d$ spin systems (V.S., 2010)

Act by the Coxeter/Bailey relation on a localized spin \Rightarrow

$$\int_0^{2\pi} \rho(u) W(\xi - \alpha; x, u) W(\alpha + \gamma; y, u) W(\xi - \gamma; w, u) du = \chi W(\alpha; y, w) W(\xi - \alpha - \gamma; x, w) W(\gamma; x, y), \quad (1)$$

where

$$W(\alpha; x, y) = \Gamma(e^{-\alpha} e^{i(\pm x \pm y)}; p, q)$$

$$\rho(u) = \frac{(p; p)_\infty (q; q)_\infty}{4\pi} \theta(e^{2iu}; p) \theta(e^{-2iu}; q),$$

$$\chi = \Gamma(e^{-\alpha}, e^{-\gamma}, e^{\alpha + \gamma - \xi}; p, q), \quad e^{-\xi} = \sqrt{pq}.$$

A functional star-triangle relation (Bazhanov, Sergeev, 2010).

Ising type models: vertices carry spins z, w, \dots , edges carry Boltzmann weights W , integration (summation) over z -spin values.

EHIs symmetry transformations = star-star relations (V.S., 2010)

Seiberg duality = Kramers-Wannier type duality transformations for elementary partition functions of $2d$ spin systems

$4d \rightarrow 3d$ reduction \Rightarrow a new Faddeev-Volkov type YBE/STR solution (V.S., 2010)

$$W(\alpha; x, z) = \gamma^{(2)}(\alpha - \eta \pm ix \pm iz; \omega),$$

where the modified q -gamma function (noncompact quantum dilogarithm, hyperbolic gamma function, etc)

$$\gamma^{(2)}(u; \omega_1, \omega_2) \propto \frac{(e^{2\pi i u/\omega_1} \tilde{q}; \tilde{q})_\infty}{(e^{2\pi i u/\omega_2}; q)_\infty}.$$

With $x, z \rightarrow x + \mu, z + \mu, \mu \rightarrow \infty \Rightarrow$ the original Faddeev-Volkov solution (1995) of STR

$$W(\alpha; x, z) = \gamma^{(2)}(\alpha - \eta \pm i(x - z); \omega)$$

Full partition functions = SCIs of quiver gauge theories

CONCLUSION

Elliptic hypergeometric functions are universal objects with wide applications.

In mathematics: analytic theory of finite-difference equations (e.g., elliptic hypergeometric equation), harmonic analysis on root systems, representation theory, theory of automorphic forms, approximation theory, continued fractions, combinatorics, topology, etc

In theoretical physics: $4d$ supersymmetric dualities, integrable N -particle quantum mechanical systems, topological field theories, $2d$ solvable models of statistical mechanics and noncompact spin chains, random matrices and stochastic determinantal processes, etc