Yang-Baxter relations and Stokes phenomenon

Xiaomeng Xu Peking University

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$${}_{1}F_{1}(a,b;z) = \sum_{n\geq 0}^{\infty} \frac{a^{(n)}}{b^{(n)}} \frac{z^{-n}}{n!}, \text{ with } a^{(n)} := a(a+1)\cdots(a+n-1).$$
$${}_{1}F_{1}(a,b;z) \sim \frac{\Gamma(b)}{\Gamma(a)} e^{-z} z^{b-a} + \frac{\Gamma(b)}{\Gamma(b-a)} (-z)^{a}, \text{ as } z \to 0.$$

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• A fundamental subject in differential equations, special functions, integrable systems. It has deep relation with Gromov-Witten theory, stability conditions, symplectic and complex geometry, cluster algebras, TQTF and so on. However, very hard to study.

Stokes matrices of ODEs with second order poles

 \bullet Consider the linear system on z-plane

$$\frac{dF}{dz} = \left(\frac{u}{z^2} + \frac{A}{z}\right)F,$$

where $F(z) \in \mathfrak{gl}_n$, $u = \operatorname{diag}(u_1, ..., u_n)$, and $A \in \mathfrak{gl}_n$.

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where $F(z) \in \mathfrak{gl}_n$, $u = \operatorname{diag}(u_1, ..., u_n)$, and $A \in \mathfrak{gl}_n$.

• Any fundamental solution $F(z) \in GL_n$ has asymptotics

 $e^{\frac{u}{z}}z^{-[A]} \cdot F(z) \sim T_{\pm}$ as $z \to 0$ in left/right planes \mathbb{H}_{\pm} ,

for some invertible constant matrices T_{\pm} .

• The different asymptotics of F(z) are measured by the ratio

$$S_{+}(A, u) = T_{+} \cdot T_{-}^{-1},$$

called Stokes matrix, similarly define $S_{-}(A, u)$.



Idea: study the transcendental Stokes phenomenon via quantum algebras

为什么可以用表示论的工具研究复分析和微分方程中的Stokes现象?



Part I

Quantum group and the Stokes phenomenon at second order pole

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$$[e_i, f_j] = \delta_{ij} \frac{q^{h_i - h_{i+1}} - q^{-h_i + h_{i+1}}}{q - q^{-1}};$$

• for |i - j| = 1, $e_i^2 e_j - (q + q^{-1})e_i e_j e_i + e_j e_i^2 = 0$.

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ρ: U(gl_n) → End(L(λ)), the set ρ(B) ⊂ L(λ) is a basis. Solved by taking q → 0 or ∞ as in U_q(gl_n). The combinatorics is
(Crystal basis) A finite set B_λ equipped with operators ẽ_i and f̃_i model on a canonical weight basis of L(λ): if v ∈ L_μ, then
ẽ_i(v) ∈ L_{μ+α_i}.

Stokes matrices of ODEs in noncommutative rings

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$$T_{ij} = e_{ij}, \quad \text{for } 1 \le i, j \le n.$$

• For any $u \in \mathfrak{h}_{reg}(\mathbb{R})$ n by n diagonal matrices with distinct real eigenvalues, any representation $L(\lambda)$ of $U(\mathfrak{gl}_n)$, consider

$$\frac{dF}{dz} = h\left(\frac{u}{z^2} + \frac{T}{z}\right) \cdot F_z$$

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• The quantum Stokes matrices $S_{h\pm}(u) = (S_{h\pm}(u)_{ij})$, with entries $S_{h\pm}(u)_{ij}$ in $\text{End}(L(\lambda))$.

Representations of quantum group from Stokes matrices

Theorem (Xu)

For any fixed $h \in \mathbb{C}^*$ and $u \in \mathfrak{h}_{reg}$, the map (with $q = e^{h/2}$)

 $S_q(u): U_q(\mathfrak{gl}_n) \to \operatorname{End}(L(\lambda)) ; e_i \mapsto S_{h+}(u)_{i,i+1}, f_i \mapsto S_{h-}(u)_{i+1,i}$

defines a representation of the Drinfeld-Jimbo quantum group $U_q(\mathfrak{gl}_n)$ on the vector space $L(\lambda)$.

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• Equivalently, take standard R-matrix $R \in \operatorname{End}(\mathbb{C}^n) \otimes \operatorname{End}(\mathbb{C}^n)$,

$$R = \sum_{i \neq j, i, j=1}^{n} E_{ii} \otimes E_{jj} + e^{\pi i h} \sum_{i=1}^{n} E_{ii} \otimes E_{ii} + (e^{\pi i h} - e^{-\pi i h}) \sum_{1 \le j < i \le n} E_{ij} \otimes E_{ji}.$$

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Then

$$R^{12}S_{\pm}{}^{(1)}S_{\pm}{}^{(2)} = S_{\pm}{}^{(2)}S_{\pm}{}^{(1)}.$$

Table: A dictionary

	Stokes phenomenon at 2nd order pole	Quantum group $U_q(\mathfrak{gl}_n)$ with $q = e^{\pi i h}$
1	Nonresonant case $h \notin \mathbb{Q}$	Realization of $U_q(\mathfrak{gl}_n)$ at a generic q
2	Resonant case $h \in \mathbb{Q}$	Representation at roots of unity
3	WKB approximation as $h \to \infty$	$\mathfrak{gl}_n\text{-}\mathrm{Crystals}$
4	Wall-crossing in WKB approximation	Cactus group actions on crystals
5	Whitham dynamics	HKRW covers on eigenbasis
6	Analytic branching rules	Braching rules/ Gelfand-Tsetlin theory
7	Asymptotic Riemann-Hilbert problem	An explicit Drinfeld isomorphism
8	Involution of equations	Quantum symmetric pairs
9	Formal power series solutions	Yangians/ Trigonometric R-matrix
10	Semiclassical limit	Dual Poisson Lie groups

WKB approximation and crystal limits

• A \mathfrak{gl}_n -crystal is a finite set which models a weight basis for a representation of \mathfrak{gl}_n , and crystal operators \tilde{e}_i and \tilde{f}_i indicate the leading order behaviour of the simple root vectors on the basis under the crystal limit $q \to 0$ in quantum group $U_q(\mathfrak{gl}_n)$ $(q = e^{h/2})$.

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$$\frac{1}{h}\frac{dF}{dz} = \left(\frac{u}{z^2} + \frac{T}{z}\right) \cdot F$$

• The WKB method, named after Wentzel, Kramers, and Brillouin, is for approximating solutions of a differential equation whose highest derivative is multiplied by a small parameter 1/h.

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• to study the limits of q-Stokes matrices $S_{h\pm}(u) = (S_{h\pm}(u)_{ij})$ as $h \to -\infty$, where $S_{h\pm}(u)_{ij} \in \text{End}(L(\lambda))$.

WKB analysis and crystals

• The algebraic characterization of the $h \to \infty$ asymptotics of $S_{h\pm}(u) \in \operatorname{End}(L(\lambda)) \otimes \operatorname{End}(\mathbb{C}^n)$ of $\frac{1}{h} \frac{dF}{dz} = \left(\frac{u}{z^2} + \frac{T}{z}\right) \cdot F.$

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• The action of the off-diagonal entry $S_{h+}(u)_{k,k+1}$ on certain canonical basis $\{v_i(u)\}_{i\in I}$ of $L(\lambda)$ has,

$$S_{h+}(u)_{k,k+1} \cdot v_i(u) = \sum_{j \in I} e^{h\phi_{ij}^{(k)}(u) + \sqrt{-1}g_{ij}^{(k)}(u,h)} \big(v_j(u) + O(h^{-1})\big),$$

where $\phi_{ij}^{(k)}(u)$, $g_{ij}^{(k)}(u,h)$ are real valued functions for all $1 \le i, j \le k \le n-1$.

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where $\phi_{ij}^{(k)}(u)$, $g_{ij}^{(k)}(u,h)$ are real valued functions for all $1 \le i, j \le k \le n-1$.

• The WKB approximation of $S_{h+}(u)_{k,k+1}$ naturally defines an operator \tilde{e}_k by picking the unique leading term

$$\tilde{e}_k(v_i(u)) := v_j(u), \quad \text{if} \quad \phi_{ij}^{(k)}(u) = \max\{\phi_{il}^{(k)}(u) \mid l \in I\}.$$

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A transcendental realization of crystals

Conjecture (Xu, Proved under the WKB asymptotic assumption)

For any $u \in \mathfrak{h}_{reg}(\mathbb{R})$, there exists a canonical basis $\{v_I(u)\}$ of $L(\lambda)$, operators $\tilde{e}_k(u)$ and $\tilde{f}_k(u)$ for k = 1, ..., n-1 such that there exists constants c, c'

$$\lim_{q=e^{\pi i h} \to 0} q^{c} S_{h+}(u)_{k,k+1} \cdot v_{I}(u) = \tilde{e}_{k}(v_{I}(u)),$$
$$\lim_{q=e^{\pi i h} \to 0} q^{c'} S_{h-}(u)_{k+1,k} \cdot v_{I}(u) = \tilde{f}_{k}(v_{I}(u)).$$

Furthermore, the datum $(\{v_I(u)\}, \tilde{e}_k(u), \tilde{f}_k(u))$ is a \mathfrak{gl}_n -crystal.

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Theorem (Xu)

The conjecture is true as $u_n \gg u_{n-1} \gg \cdots \gg u_1$. And the WKB datum coincides with the known \mathfrak{gl}_n -crystal structure on semistandard Young tableaux.

Part II

Arbitrary order pole and quantization of Riemann-Hilbert mpas

Quantum Stokes matrices at pole of order k + 1

• The universal enveloping algebra $U(\mathfrak{gl}_n(\mathbb{C}[t]/t^k))$ generated by $\{e_{ij}t^{m-1}\}$ for i, j = 1, ..., n and m = 1, ..., k subject to the relation

$$[e_{ij}t^a, e_{kl}t^b] = \begin{cases} \delta_{jk}e_{il}t^{a+b} - \delta_{li}e_{kj}t^{a+b}, & \text{if } a+b \le k\\ 0, & \text{if } a+b > k. \end{cases}$$

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• Consider the equation

$$\frac{dF}{dz} = h\left(\frac{u}{z^{k+1}} + \frac{T_{[k]}}{z^k} + \dots + \frac{T_{[2]}}{z^2} + \frac{T_{[1]}}{z}\right) \cdot F,$$

where $u \in \mathfrak{h}_{reg}$, h is a complex parameter, each $T_{[m]}$ is an $n \times n$ matrix with entries valued in $U(\mathfrak{gl}_n(\mathbb{C}[t]/t^k))$

$$(T_{[m]})_{ij} = e_{ij}t^{m-1}, \quad \text{for } 1 \le i, j \le n, \ 1 \le m \le k.$$

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• 2k quantum Stokes matrices

 $S_i(u) \in \widehat{U}(\mathfrak{gl}_n(\mathbb{C}[t]/t^k)) \otimes \operatorname{End}(\mathbb{C}^n) \text{ for } i = 1, ..., 2k$ Here S_{2i+1} is upper triangular and S_{2i} is lower triangular.

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• Take the standard R-matrix $R \in \operatorname{End}(\mathbb{C}^n) \otimes \operatorname{End}(\mathbb{C}^n)$,

$$R = \sum_{i \neq j, i, j=1}^{n} E_{ii} \otimes E_{jj} + e^{\pi i h} \sum_{i=1}^{n} E_{ii} \otimes E_{ii} + (e^{\pi i h} - e^{-\pi i h}) \sum_{1 \le j < i \le n} E_{ij} \otimes E_{ji}$$

• Introduce

$$\begin{split} \mathbb{S}_{[i]}^{(1)} &:= S_1^{(1)} S_2^{(1)} \cdots S_i^{(1)} \in \widehat{U} \big(\mathfrak{gl}_n(\mathbb{C}[t]/t^k) \big) \otimes \operatorname{End}(\mathbb{C}^n) \otimes \operatorname{End}(\mathbb{C}^n), \\ \mathbb{S}_{[i]}^{(2)} &:= S_{i+1}^{(2)} S_{i+2}^{(2)} \cdots S_{2k}^{(2)} \in \widehat{U} \big(\mathfrak{gl}_n(\mathbb{C}[t]/t^k) \big) \otimes \operatorname{End}(\mathbb{C}^n) \otimes \operatorname{End}(\mathbb{C}^n). \end{split}$$

Here the indices are taken modulo 2k.

Theorem (Xu)

For any $u \in \mathfrak{h}_{reg}$, the quantum Stokes matrices satisfy the algebraic relations (RL...L = L...LR)

$$\mathbb{R}^{12} \mathbb{S}_{[i]}^{(1)} \mathbb{S}_{[i]}^{(2)} = \mathbb{S}_{[i]}^{(2)} \mathbb{S}_{[i]}^{(1)} \mathbb{R}^{12}, \quad i = 1, ..., 2k - 1.$$

Part III

Quantization of Riemann-Hilbert maps

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Irregular Riemann-Hilbert maps at pole of order k + 1

• Consider the differential equations for a function $f(z) \in \operatorname{GL}_n$

$$\frac{df}{dz} = \left(\frac{u}{z^{k+1}} + \frac{A_k}{z^k} + \dots + \frac{A_2}{z^2} + \frac{A_1}{z}\right) \cdot f,$$

where $u \in \mathfrak{h}_{reg}$, and $A_i \in \mathfrak{gl}_n$.

• For fixed u, the moduli space is the dual $A(t) \in \mathfrak{gl}_n(\mathbb{C}[t]/t^k)^*$

$$A(t) = A_1 + A_2 t + \dots + A_k t^{k-1}.$$

• The space of Stokes matrices is $\mathcal{M}^{(k)} := \{(U_- \times U_+)^k\}.$

Theorem (Boalch)

For fixed $u \in \mathfrak{h}_{reg}$, the irregular Riemann-Hilbert map

$$\mathcal{S}(u): \mathfrak{gl}_n(\mathbb{C}[t]/t^k)^* \to \mathcal{M}^{(k)}; \ A(t) \mapsto (S_1, ..., S_{2k})$$

is a locally analytic Poisson isomorphism.

• Each $S_i(A(t); u)$ is in $\widehat{Sym}(\mathfrak{gl}_n(\mathbb{C}[t]/t^a)) \otimes \operatorname{End}(\mathbb{C}^n)$.

For the case of pole of order k + 1, we have the commutative diagram

$$\begin{array}{ccc} U_{\hbar}^{(k)} & \xrightarrow{\mathbf{q}\text{-Stokes matrices } \{S_i\}} & U(\mathfrak{gl}_n(\mathbb{C}[t]/t^k))\llbracket\hbar\rrbracket\\ h \to 0 & & & & \\ Fun(\mathcal{M}^{(k)}) & \xrightarrow{\nu(u)^*} & Sym(\mathfrak{gl}_n(\mathbb{C}[t]/t^k)) \end{array}$$

Here recall

$$\nu(u): \mathfrak{gl}_n(\mathbb{C}[t]/t^k)^* \to \mathcal{M}^{(k)} ; \ A(z) \mapsto (S_1, ..., S_{2k}).$$

Associative algebra $U_{\hbar} \xrightarrow{\text{q-Riemann-Hilbert map}}$ Underformed algebra U $h \to 0 \downarrow$ $h \to 0 \downarrow$ $Fun(\mathcal{M}_{Betti}) \xrightarrow{\text{Pull back of RH map}} Fun(\mathcal{M}_{deRham})$

Here in some context, $Fun(\mathcal{M}_{deRham})$ is the Poisson algebra of functions on the moduli space of connections, $Fun(\mathcal{M}_{Betti})$ is the Poisson algebra of functions on space of monodromy data.

In a very special case, \mathcal{M}_{Betti} is the dual Poisson Lie group, U_{\hbar} the quantum group and $\mathcal{M}_{Betti} = \mathfrak{g}^*$ the dual Lie algebra, and $U = U(\mathfrak{g})$. Theorem 1.2 states that the RH map is a Poisson map. Thus a quantum analog of Theorem 1.2 would be an associated algebra isomorphism between $U(\mathfrak{g})$ and $U_{\hbar}(\mathfrak{g})$, constructed in a transendental way (from a study of some quantum differential equation).

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Thank you very much!