

Averages over compact Lie groups (and applications for Number Theory predictions)

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Oxford, 18th January 2007
In memoriam: Isolde Field

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The first part of this work is my thesis, done at Stanford under the supervision of [Daniel Bump](#). It benefited greatly of discussions with [Persi Diaconis](#) and [Brian Conrey](#).

Motivation

Theorem ($k = 1$: Hardy-Littlewood, $k = 2$: Ingham):

$$\lim_{T \rightarrow \infty} \frac{1}{T(\log T)^{k^2}} \int_0^T |\zeta(1/2 + it)|^{2k} dt = f(k)a(k),$$

where $a(k)$ is a product over primes, $f(1) = 1$, $f(2) = 1/12$.

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Can we at least [conjecture](#) the other values for f ?

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Conrey and Gosh: $f(3) = 42/9!$

Conrey and Gonek: $f(4) = 24024/16!$

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$$\int_{U(N)} |\Lambda_g|^s dg = \prod_{j=1}^N \frac{\Gamma(j)\Gamma(j+s)}{(\Gamma(j+s/2))^2}.$$

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“The ζ -function is modeled in **leading order** by **averages over characteristic polynomials**”.

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Theorem (Conrey-Gosh):

$$\lim_{T \rightarrow \infty} \frac{1}{T(\log T)^2} \int_0^T |\mathcal{Z}(t)\mathcal{Z}'(t)| dt = \frac{e^2 - 5}{4\pi},$$

with $\mathcal{Z}(t)$ is Hardy's function, i.e. a real function such that $|\mathcal{Z}(t)| = |\zeta(1/2 + it)|$.

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with $\mathcal{Z}(t)$ is Hardy's function, i.e. a real function such that $|\mathcal{Z}(t)| = |\zeta(1/2 + it)|$.

This, along with many other results, suggests that we look at equivalent problems for (Hardy) characteristic polynomials.

In particular, how does this strange fraction appear out of averages of characteristic polynomials?

Motivation

With more generality, we consider

$$\lim_{T \rightarrow \infty} \frac{1}{T(\log T)^{k^2+2h}} \int_0^T |\zeta(1/2+it)|^{2k-2h} |\zeta'(1/2+it)|^{2h} dt$$

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$$\lim_{T \rightarrow \infty} \frac{1}{T(\log T)^{k^2+2h}} \int_0^T |\zeta(1/2+it)|^{2k-2h} |\zeta'(1/2+it)|^{2h} dt,$$

with the associated RMT averages

$$(*) = \int_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h} dg,$$

where $\Lambda_g(\theta) = \prod_{j=1}^N (1 - e^{i(\theta_j - \theta)})$.

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Problem: We do not have a nice enough closed formula for $(*)$ and many other similar averages. We certainly do not know the analytic continuation $k, h \in \mathbb{C}$.

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Chris Hughes showed that $(*) \sim_N N^{k^2+2h}$ and guessed some facts about the leading coefficient when $h \in \mathbb{N}$.

Obstruction

We want to compute averages over compact Lie groups of symmetric functions of the eigenvalues.

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We want to compute averages over compact Lie groups of symmetric functions of the eigenvalues.

It is immediate to use the Selberg integral when the integrand

is multiplicative, for instance for $|\Lambda_g|^s = \prod_{j=1}^N |1 - e^{i2\pi\theta_j}|^s$:

$$\int_{[0,1]^N} \prod_{j=1}^N x_j^{a-1} (1-x_j)^{b-1} \prod_{1 \leq j < k \leq N} |x_j - x_k|^{2c} d\bar{x} =$$

$$\prod_{j=0}^{N-1} \frac{\Gamma(a+jc)\Gamma(b+jc)\Gamma((j+1)c)}{\Gamma(a+b+(n+j-1)c)\Gamma(c)}.$$

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$$\prod_{j=0}^{N-1} \frac{\Gamma(a+jc)\Gamma(b+jc)\Gamma((j+1)c)}{\Gamma(a+b+(n+j-1)c)\Gamma(c)}.$$

For more general integrands, it is also possible to use the Heine identity to transfer the problem to computing a determinant of a growing Toeplitz matrix (with N), but the computations get very complicated very quickly.

Main idea

Observe that

$$\frac{|\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h}}{|\Lambda_g(0)|^{2k}} = \left| \frac{\Lambda'_g(0)}{\Lambda_g(0)} \right|^{2h} = \left| \sum_{j=1}^N \frac{ie^{i\theta_j}}{1 - e^{i\theta_j}} \right|^{2h}.$$

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The idea is to “build up” the integrand using more basic symmetric functions.

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The idea is to “build up” the integrand using more basic symmetric functions.

By the Peter-Weyl theorem, it is natural to consider **irreducible characters** of G as the “most basic” symmetric functions of eigenvalues.

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The idea is to “build up” the integrand using more basic symmetric functions.

By the Peter-Weyl theorem, it is natural to consider **irreducible characters** of G as the “most basic” symmetric functions of eigenvalues.

We will present general results (**Ratios**) and illustrate the method on the extended Conrey-Gosh example (**Moments**).

Statement of the general problem

► $G(N) = U(N)$

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- ▶ $G(N) = U(N), SO(2N), Sp(2N), SO(2N + 1)$
 $|t_i| = 1$, with the eigenvalues t_i coming in conjugate
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- ▶ $G(N) = U(N), SO(2N), Sp(2N), SO(2N + 1)$
 $|t_i| = 1$, with the eigenvalues t_i coming in conjugate pairs for the non-unitary case.
- ▶ Let $\sigma : \mathbb{T} \rightarrow \mathbb{C}$, with $\sigma(t) = \sigma(t^{-1})$.
Define $\Phi_\sigma : G(N) \rightarrow \mathbb{C}, g \mapsto \prod_{(\text{half of})} t_i \sigma(t_i)$.

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- ▶ $\{\chi^{G(N)}\}_N$, a sequence of characters.

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- ▶ $\{\chi^{G(N)}\}_N$, a sequence of characters.



$$\lim_{N \rightarrow \infty} \frac{\int_{U(N)} \Phi_\sigma(g) \chi^{G(N)}(g) dg}{\int_{U(N)} \Phi_\sigma(g) dg} = ?$$

- ▶ How is an average over $G(N)$ affected when introducing a character into a multiplicative integrand?

Definitions

- ▶ Characters of $G(N)$ are given by the Weyl Character Formula, where characters are indexed by (almost)-partitions.

Each partition λ defines a family $\{\chi_\lambda^{G(N)}\}_{N \in \mathbb{N}}$.

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- ▶ $N < l(\lambda) \Rightarrow \chi_\lambda^{G(N)} \equiv 0$.

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Each partition λ defines a family $\{\chi_\lambda^{G(N)}\}_{N \in \mathbb{N}}$.

- ▶ $N < l(\lambda) \Rightarrow \chi_\lambda^{G(N)} \equiv 0$.
- ▶ For a fixed N , $N \geq l(\lambda), l(\mu)$,

$$\mathbb{E}_{G(N)} \chi_\lambda^{G(N)} \chi_\mu^{G(N)} = \delta_\mu^\lambda$$

\Rightarrow For a fixed N , set of **orthogonal irreducible** characters of $G(N)$ indexed by partitions of length less than N .

Examples

$$\blacktriangleright \chi_{\lambda}^{U(N)}(t_1, \dots, t_N) = \frac{|t_i^{\lambda_j + N - j}|_{N \times N}}{|t_i^{n - j}|_{N \times N}}$$

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$$\blacktriangleright \chi_{\lambda}^{\mathrm{U}(N)}(t_1, \dots, t_N) = \frac{\left| t_i^{\lambda_j + N - j} \right|_{N \times N}}{\left| t_i^{n - j} \right|_{N \times N}}$$

$$\blacktriangleright \chi_{\lambda}^{\mathrm{Sp}(2N)}(t_1, \dots, t_N) = \frac{\left| t_i^{\lambda_j + N - j + 1} \quad -t_i^{-(\lambda_j + N - j + 1)} \right|_{N \times N}}{\left| t_i^{N - j + 1} \quad -t_i^{-(N - j + 1)} \right|_{N \times N}}$$

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$$\begin{aligned} \text{▶ } \chi_{\lambda}^{\text{U}(N)}(t_1, \dots, t_N) &= \frac{\left| t_i^{\lambda_j + N - j} \right|_{N \times N}}{\left| t_i^{n - j} \right|_{N \times N}} \\ \text{▶ } \chi_{\lambda}^{\text{Sp}(2N)}(t_1, \dots, t_N) &= \frac{\left| t_i^{\lambda_j + N - j + 1} \quad -t_i^{-(\lambda_j + N - j + 1)} \right|_{N \times N}}{\left| t_i^{N - j + 1} \quad -t_i^{-(N - j + 1)} \right|_{N \times N}} \end{aligned}$$

- ▶ As announced, those characters can be seen as symmetric functions of the eigenvalues.

For instance, for $\text{U}(N)$,

$$\begin{aligned} \chi_{\lambda}^{\text{U}(N)}(t_1, \dots, t_N) &= s_{\lambda}(t_1, t_2, t_3, \dots, t_N, 0, 0, \dots), \\ &=: s_{\lambda}(g) \end{aligned}$$

where the s_{λ} 's are **Schur polynomials**.

Power polynomials

► Define

$$p_{(i)}(x_1, x_2, \dots) = x_1^i + x_2^i + \dots$$

$$p_\lambda(x_1, \dots) = \prod_i p_{(\lambda_i)}(x_1, \dots)$$

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Power polynomials

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$$p_{(i)}(x_1, x_2, \dots) = x_1^i + x_2^i + \dots$$

$$p_\lambda(x_1, \dots) = \prod_i p_{(\lambda_i)}(x_1, \dots)$$

- ▶ If $p_\lambda(g) := p_\lambda(\text{eigenvalues})$, then

$$p_\lambda(g) = \prod_i \text{tr}(g^{\lambda_i})$$

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Power polynomials

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- ▶ If $p_\lambda(g) := p_\lambda(\text{eigenvalues})$, then

$$p_\lambda(g) = \prod_i \text{tr}(g^{\lambda_i})$$

- ▶ Transition matrices between Schur polynomials and power polynomials are well-known, and given by the character tables of symmetric groups.

$$p_\lambda(x_1, \dots) = \sum_{\mu \vdash k} \chi_\mu^{\mathfrak{S}_k}(\lambda) s_\mu(x_1, \dots)$$

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Statement of the general result

Assume

▶ $\sigma(t) = \exp\left(\sum_{\mathbb{Z}} \frac{c_j}{|j|} t^j\right)$ (This defines the c_j 's)

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Assume

- ▶ $\sigma(t) = \exp\left(\sum_{\mathbb{Z}} \frac{c_j}{|j|} t^j\right)$ (This defines the c_j 's)
- ▶ $c_0 = 0, c_j = c_{-j}$

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- ▶ $\sum_i \left|\frac{c_i}{i}\right| < \infty$

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- ▶ $\sum_i \left|\frac{c_i}{i}\right| < \infty$
- ▶ Set $\Phi_\sigma(g) := \prod_{\text{half}} \sigma(t_i) = \exp\left(\sum_{i>0} \frac{c_i}{i} p(i)(g)\right)$

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- ▶ Set $\Phi_\sigma(g) := \prod_{\text{half}} \sigma(t_i) = \exp\left(\sum_{i>0} \frac{c_i}{i} p(i)(g)\right)$

then

Theorem (math.RT/0504399):

$$\lim_{N \rightarrow \infty} \frac{\mathbb{E}_{\text{Sp}(2N)} \chi_\gamma^{\text{Sp}(2n)} \Phi_\sigma}{\mathbb{E}_{\text{Sp}(2N)} \Phi_\sigma} = \sum_{\lambda \vdash |\gamma|} \chi_\gamma(\lambda) \left(\prod_{i=1}^{\infty} \frac{c_i^{\lambda(i)}}{i^{\lambda(i)} \lambda(i)!} \right)$$

Idea of the proof

Start by evaluating

$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda}.$$

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Idea: Transfer computations to a symmetric group!

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$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda} =$$

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$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda} = \mathbb{E}_{\mathrm{Sp}(2N)} \sum_{\mu \vdash k} \chi_{\mu}^{\mathrm{S}_k}(\lambda) \chi_{\gamma}^{\mathrm{Sp}(2N)} \chi_{\mu}^{\mathrm{U}(2N)}$$

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Aside: branching rules

Characters of a group reduce to characters of a subgroup.

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Aside: branching rules

Characters of a group reduce to characters of a subgroup.

For instance, the inclusion $\mathrm{Sp}(2N) \leq \mathrm{U}(2N)$ induces

$$\chi_{\lambda}^{\mathrm{U}(2N)} \Big|_{\mathrm{Sp}(2N)} = \sum_{\mu \subseteq \lambda} \left(\sum_{\nu \text{ even}} c_{\nu' \mu}^{\lambda} \right) \chi_{\mu}^{\mathrm{Sp}(2N)},$$

when $N \geq l(\lambda)$.

(The $c_{\nu' \mu}^{\lambda}$ are the Littlewood-Richardson coefficients.)

Koike - Terada (J. Algebra 1987), improving on Littlewood.

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Start by evaluating

$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda}.$$

Idea: Transfer computations to a symmetric group!

$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda} = \mathbb{E}_{\mathrm{Sp}(2N)} \sum_{\mu \vdash k} \chi_{\mu}^{\mathrm{S}_k}(\lambda) \chi_{\gamma}^{\mathrm{Sp}(2N)} \chi_{\mu}^{\mathrm{U}(2N)}$$

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$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda} = \mathbb{E}_{\mathrm{Sp}(2N)} \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \chi_{\gamma}^{\mathrm{Sp}(2N)} \chi_{\mu}^{\mathrm{U}(2N)}$$

$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\beta \subseteq \mu} \sum_{\nu \text{ even}} c_{\nu' \beta}^{\mu} \mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\beta}^{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)}$$

$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\nu \text{ even}} c_{\nu' \gamma}^{\mu}$$

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$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\nu \text{ even}} c_{\nu' \gamma}^{\mu}$$

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$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\beta \subseteq \mu} \sum_{\nu \text{ even}} c_{\nu' \beta}^{\mu} \mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\beta}^{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)}$$

$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\nu \text{ even}} c_{\nu' \gamma}^{\mu} = \left(\sum_{\nu \text{ even}} \mathrm{Ind}_{\mathfrak{S}_{|\nu|} \times \mathfrak{S}_{|\gamma|}}^{\mathfrak{S}_k} (\chi_{\nu'}^{\mathfrak{S}_{|\nu|}} \otimes \chi_{\gamma}^{\mathfrak{S}_{|\gamma|}}) \right) (\lambda)$$

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Start by evaluating

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$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\nu \text{ even}} c_{\nu' \gamma}^{\mu} = \left(\sum_{\nu \text{ even}} \mathrm{Ind}_{\mathfrak{S}_{|\nu|} \times \mathfrak{S}_{|\gamma|}}^{\mathfrak{S}_k} (\chi_{\nu'}^{\mathfrak{S}_{|\nu|}} \otimes \chi_{\gamma}^{\mathfrak{S}_{|\gamma|}}) \right) (\lambda)$$

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$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\nu \text{ even}} c_{\nu' \gamma}^{\mu} = \left(\sum_{\nu \text{ even}} \mathrm{Ind}_{\mathfrak{S}_{|\nu|} \times \mathfrak{S}_{|\gamma|}}^{\mathfrak{S}_k} (\chi_{\nu'}^{\mathfrak{S}_{|\nu|}} \otimes \chi_{\gamma}^{\mathfrak{S}_{|\gamma|}}) \right) (\lambda)$$

then use

$$\sum_{\nu \text{ even}} \chi_{\nu'}^{\mathfrak{S}_{2l}} = \mathrm{Ind}_{\mathfrak{B}_{2l}}^{\mathfrak{S}_{2l}} \mathrm{sgn}.$$

Idea of the proof

Start by evaluating

$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda}.$$

Idea: Transfer computations to a symmetric group!

$$\mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)} p_{\lambda} = \mathbb{E}_{\mathrm{Sp}(2N)} \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \chi_{\gamma}^{\mathrm{Sp}(2N)} \chi_{\mu}^{\mathrm{U}(2N)}$$

$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\beta \subseteq \mu} \sum_{\nu \text{ even}} c_{\nu' \beta}^{\mu} \mathbb{E}_{\mathrm{Sp}(2N)} \chi_{\beta}^{\mathrm{Sp}(2N)} \chi_{\gamma}^{\mathrm{Sp}(2N)}$$

$$= \sum_{\mu \vdash k} \chi_{\mu}^{\mathfrak{S}_k}(\lambda) \sum_{\nu \text{ even}} c_{\nu' \gamma}^{\mu} = \left(\sum_{\nu \text{ even}} \mathrm{Ind}_{\mathfrak{S}_{|\nu|} \times \mathfrak{S}_{|\gamma|}}^{\mathfrak{S}_k} (\chi_{\nu'}^{\mathfrak{S}_{|\nu|}} \otimes \chi_{\gamma}^{\mathfrak{S}_{|\gamma|}}) \right) (\lambda)$$

then use

$$\sum_{\nu \text{ even}} \chi_{\nu'}^{\mathfrak{S}_{2l}} = \mathrm{Ind}_{\mathfrak{B}_{2l}}^{\mathfrak{S}_{2l}} \mathrm{sgn}.$$

Idea of the proof (cont.)

Everything is reduced to **combinatorics of the symmetric group**.

Since

$$\Phi_\sigma(g) = \prod_{\text{half}} \sigma(t_i) = \exp \left(\sum_{i>0} \frac{c_i}{i} p^{(i)}(g) \right),$$

we can evaluate

$$\mathbb{E}_{\text{Sp}(2N)} \chi_\gamma^{\text{Sp}(2N)} \Phi_\sigma$$

using our knowledge for

$$\mathbb{E}_{\text{Sp}(2N)} \chi_\gamma^{\text{Sp}(2N)} p_\lambda.$$

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Idea of the proof (cont.)

Everything is reduced to **combinatorics of the symmetric group**.

Since

$$\Phi_\sigma(g) = \prod_{\text{half}} \sigma(t_i) = \exp \left(\sum_{i>0} \frac{c_i}{i} p_{(i)}(g) \right),$$

we can evaluate

$$\mathbb{E}_{\text{Sp}(2N)} \chi_\gamma^{\text{Sp}(2N)} \Phi_\sigma$$

using our knowledge for

$$\mathbb{E}_{\text{Sp}(2N)} \chi_\gamma^{\text{Sp}(2N)} p_\lambda.$$

The limit is needed: this derivation was only valid for large N .

Recap

Theorem (math.RT/0504399, Bump-Diaconis for $U(N)$):
For $G(N) = U(N), SO(2N + 1), SO(2N)$ or $Sp(2N)$,

$$\lim_{N \rightarrow \infty} \frac{\mathbb{E}_{G(N)} \chi_{\gamma}^{G(N)} \Phi_{\sigma}}{\mathbb{E}_{G(N)} \Phi_{\sigma}} = \sum_{\lambda \vdash |\gamma|} \chi_{\gamma}(\lambda) \left(\prod_{i=1}^{\infty} \frac{c_i^{\lambda(i)}}{i^{\lambda(i)} \lambda(i)!} \right)$$

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Remarks:

- ▶ The proof is exactly the same in the $SO(N)$ cases as in the $Sp(2N)$ case.

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Remarks:

- ▶ The proof is exactly the same in the $SO(N)$ cases as in the $Sp(2N)$ case.
- ▶ The result is the same in all cases!

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Remarks:

- ▶ The proof is exactly the same in the $SO(N)$ cases as in the $Sp(2N)$ case.
- ▶ The result is the same in all cases!
- ▶ Asymptotics of the denominator are entirely known (K. Johansson).

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Remarks:

- ▶ The proof is exactly the same in the $SO(N)$ cases as in the $Sp(2N)$ case.
- ▶ The result is the same in all cases!
- ▶ Asymptotics of the denominator are entirely known (K. Johansson).
- ▶ Could be used for a new measure $|\chi_{\gamma}|^2 dg$.

Restatement (specialization)

Theorem. For $G(N) = U(N), SO(2N + 1), SO(2N)$ or $Sp(2N)$,

$$\lim_{N \rightarrow \infty} \frac{\mathbb{E}_{G(N)} \chi_{\gamma}^{G(N)} \Phi_{\sigma}}{\mathbb{E}_{G(N)} \Phi_{\sigma}} = \sum_{\lambda \vdash |\gamma|} \chi_{\gamma}(\lambda) \left(\prod_{i=1}^{\infty} \frac{c_i^{\lambda(i)}}{i^{\lambda(i)} \lambda(i)!} \right)$$

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Remarks:

- ▶ When Φ_{σ} is taken to be $|\Lambda_g(0)| = |\det(\text{Id} - g)|^{2k}$

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- ▶ When Φ_{σ} is taken to be $|\Lambda_g(0)| = |\det(\text{Id} - g)|^{2k} = \exp\left(\sum_{i>0} \frac{k}{i} p(i)(g)\right)$, we obtain

$$s_{\gamma} \Big|_{p(i) := k}$$

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$$s_{\gamma} \Big|_{p(i) := k} = s_{\gamma}(\underbrace{1, \dots, 1}_{k \text{ times}}, 0, 0, \dots)$$

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- ▶ **Specialization** happens in a few more instances: see my thesis and *On an identity due to ((Bump and Diaconis) and (Tracy and Widom))*, math.CO/0601348

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Part II

This second part is a simplification and extension of results in my thesis.

I am indebted to Chris Hughes (York & Bristol) for sharing some of his unpublished results and ideas.

Moments of derivatives of char. polynomials

I promised an application for

$$\int_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h} dg,$$

with characteristic polynomial $\Lambda_g(\theta) = \prod_{j=1}^N (1 - e^{i(\theta_j - \theta)})$.

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with characteristic polynomial $\Lambda_g(\theta) = \prod_{j=1}^N (1 - e^{i(\theta_j - \theta)})$.

Observe as before that

$$\begin{aligned} \frac{|\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h}}{|\Lambda_g(0)|^{2k}} &= \left| \frac{\Lambda'_g(0)}{\Lambda_g(0)} \right|^{2h} = \\ &= \left| \sum_{j=1}^N \frac{ie^{i\theta_j}}{1 - e^{i\theta_j}} \right|^{2h} = \left| i \sum_{m=1}^{\infty} p_{(m)}(g) \right|^{2h}, \end{aligned}$$

this last step clearly requiring more caution.

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Moments of derivatives of char. polynomials (cont.)

So

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h} = \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left| i \sum_m p_{(m)}(g) \right|^{2h}$$

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Moments of derivatives of char. polynomials (cont.)

So

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h} = \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left| i \sum_m p_{(m)}(g) \right|^{2h}$$

and the previous results indicate that

$$\lim_{N \rightarrow \infty} \frac{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left| i \sum_m p_{(m)}(g) \right|^{2h}}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}}$$

should be evaluated first, then use what is known for $\lim_{N \rightarrow \infty} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}$.

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Moments of derivatives of char. polynomials (cont.)

So

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h} = \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left| i \sum_m p_{(m)}(g) \right|^{2h}$$

and the previous results indicate that

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should be evaluated first, then use what is known for $\lim_{N \rightarrow \infty} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}$.

This works, but we will from now on look at finite N .

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Proof due to Bump and Gamburd

Bump and Gamburd have a very original way to compute

$$\int_{U(N)} |\Lambda_g(0)|^{2k} dg \quad (*)$$

which uses the dual Cauchy identity

$$\prod_{m,n} (1 + x_m y_n) = \sum_{\lambda} s_{\lambda}(x_1, x_2, \dots) s_{\lambda'}(y_1, y_2, \dots).$$

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Proof (Bump and Gamburd)

$$(*) = \int_{U(N)} |\det(\text{Id} + g)|^{2k} dg =$$

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Proof (Bump and Gamburd)

$$(*) = \int_{U(N)} |\det(\text{Id} + g)|^{2k} dg = \int_{U(N)} \overline{\det(g)}^k \det(\text{Id} + g)^{2k} dg$$

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Proof due to Bump and Gamburd

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$$\prod_{m,n} (1 + x_m y_n) = \sum_{\lambda} s_{\lambda}(x_1, x_2, \dots) s_{\lambda'}(y_1, y_2, \dots).$$

Proof (Bump and Gamburd)

$$(*) = \int_{U(N)} |\det(\text{Id} + g)|^{2k} dg = \int_{U(N)} \overline{\det(g)^k} \det(\text{Id} + g)^{2k} dg$$

$$= \mathbb{E}_{U(N)} \overline{s_{\langle k^N \rangle}} \cdot \sum_{\lambda} s_{\lambda}([1]^{2k}) s_{\lambda'}$$

$$\left(s_{\langle k^N \rangle} = (e_N)^k, e_N(\theta_1, \theta_2, \dots, \theta_N) = \theta_1 \theta_2 \cdots \theta_N \right)$$

Proof due to Bump and Gamburd

Bump and Gamburd have a very original way to compute

$$\int_{U(N)} |\Lambda_g(0)|^{2k} dg \quad (*)$$

which uses the dual Cauchy identity

$$\prod_{m,n} (1 + x_m y_n) = \sum_{\lambda} s_{\lambda}(x_1, x_2, \dots) s_{\lambda'}(y_1, y_2, \dots).$$

Proof (Bump and Gamburd)

$$\begin{aligned} (*) &= \int_{U(N)} |\det(\text{Id} + g)|^{2k} dg = \int_{U(N)} \overline{\det(g)}^k \det(\text{Id} + g)^{2k} dg \\ &= \mathbb{E}_{U(N)} \overline{s_{\langle kN \rangle}} \cdot \sum_{\lambda} s_{\lambda}([1]^{2k}) s_{\lambda'} = s_{\langle N^k \rangle}([1]^{2k}) \\ &\quad \left(s_{\langle kN \rangle} = (e_N)^k, e_N(\theta_1, \theta_2, \dots, \theta_N) = \theta_1 \theta_2 \cdots \theta_N \right) \end{aligned}$$

Proof due to Bump and Gamburd (cont.)

But $s_{\langle N^k \rangle}([1]^{2k})$ can be evaluated, for instance using the **Weyl Dimension Formula**. This leads to

$$\int_{U(N)} |\det(\text{Id} + g)|^{2k} dg = s_{\langle N^k \rangle}([1]^{2k}) \sim_N \frac{G(k+1)^2}{G(2k+1)} N^{k^2},$$

with $G(z)$ the Barnes G -function with property

$$G(k+1) = \prod_{i=1}^k \Gamma(i).$$

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Setting up the computation (trick)

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Setting up the computation (trick)

One can easily show that for real θ ,

$$V_g(\theta) := i^N e^{i\frac{N}{2}\theta} e^{-\frac{i}{2} \operatorname{tr} g} \Lambda_g(\theta) \in \mathbb{R}$$

and

$$\frac{V'_g(\theta)}{V_g(\theta)} = \frac{1}{2}iN + \frac{\Lambda'_g(\theta)}{\Lambda_g(\theta)}$$

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Setting up the computation (trick)

One can easily show that for real θ ,

$$V_g(\theta) := i^N e^{i\frac{N}{2}\theta} e^{-\frac{i}{2} \operatorname{tr} g} \Lambda_g(\theta) \in \mathbb{R}$$

and

$$\frac{V'_g(\theta)}{V_g(\theta)} = \frac{1}{2}iN + \frac{\Lambda'_g(\theta)}{\Lambda_g(\theta)},$$

so

$$\begin{aligned} \left| \frac{\Lambda'_g(\theta)}{\Lambda_g(\theta)} \right|^2 &= \frac{N^2}{4} + \left| \frac{V'_g(\theta)}{V_g(\theta)} \right|^2 \\ &= \frac{N^2}{4} + \left(\frac{V'_g(\theta)}{V_g(\theta)} \right)^2 \end{aligned}$$

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Setting up the computation (trick)

We have reduced computing

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h}$$

to computing

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j, \text{ for } 1 \leq j \leq 2h.$$

Remark: This trick is not necessary for the method to apply (see my thesis for how to proceed).

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Remark: This trick is not necessary for the method to apply (see my thesis for how to proceed).

From now on, we assume h and j 's are **integers**.

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Following Bump-Gamburd

I will show how to evaluate

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j,$$

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$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j,$$

which we get as

$$i^j \mathbb{E}_{U(N)} \sum_{\mu} s_{\mu}([-1]^{2k}) \overline{s_{\mu'}(g)} s_{\langle k^N \rangle}(g) \cdot \left(\sum_{m=1} p(m)(g) \right)^j$$

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and eventually

$$i^j \mathbb{E}_{U(N)} \sum_{\mu} (-1)^{|\mu'|} s_{\mu}([1]^{2k}) \overline{s_{\mu'}(g)} s_{\langle kN \rangle}(g) \cdot \left(\sum_{m=1} p(m)(g) \right)^j.$$

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$$i^j \mathbb{E}_{U(N)} \sum_{\mu} (-)^{|\mu'|} s_{\mu}([1]^{2k}) \overline{s_{\mu'}(g)} s_{\langle kN \rangle}(g) \cdot \left(\sum_{m=1} p(m)(g) \right)^j.$$

Problem: How do we multiply

$$s_{\langle kN \rangle}(g) p_{(m_1)}(g) \cdots p_{(m_j)}(g)?$$

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Murnaghan-Nakayama rule

The formula reads

$$s_{\lambda} p_{(m)} = \sum_{\mu} (-1)^{\text{ht}(\mu/\lambda)} s_{\mu},$$

where μ is obtained from λ by adding a(n?) m -ribbon.

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Murnaghan-Nakayama rule

The formula reads

$$s_{\lambda} p_{(m)} = \sum_{\mu} (-1)^{\text{ht}(\mu/\lambda)} s_{\mu},$$

where μ is obtained from λ by adding a(n?) m -ribbon.
 For instance, when $\lambda = \square\square$ and $m = 5$,

$$s_{\square\square} \cdot p_{(5)} = s_{\begin{array}{|c|c|} \hline \square & \square \\ \hline \bullet & \\ \hline \bullet & \\ \hline \bullet & \\ \hline \bullet & \\ \hline \bullet & \\ \hline \end{array}} - s_{\begin{array}{|c|c|} \hline \square & \square \\ \hline \bullet & \bullet \\ \hline \bullet & \\ \hline \bullet & \\ \hline \bullet & \\ \hline \end{array}} + s_{\begin{array}{|c|c|c|} \hline \square & \square & \bullet \\ \hline \bullet & \bullet & \bullet \\ \hline \bullet & & \\ \hline \end{array}}$$

$$- s_{\begin{array}{|c|c|c|c|} \hline \square & \square & \bullet & \bullet \\ \hline \bullet & \bullet & \bullet & \\ \hline \end{array}} + s_{\begin{array}{|c|c|c|c|c|} \hline \square & \square & \bullet & \bullet & \bullet \\ \hline \bullet & \bullet & \bullet & \bullet & \bullet \\ \hline \end{array}}.$$

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General outline

Remember we assume j to be an integer.

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General outline

Remember we assume j to be an integer.

We need to evaluate

$$\sum_{\mu} (-)^{|\mu'|} s_{\mu}([1]^{2k}) \mathbb{E}_{U(N)} \overline{s_{\mu'}} \cdot s_{\langle kN \rangle} \left(\sum_{m=1}^j p(m) \right)^j.$$

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Again, we will use [orthogonality relations](#), hence we need to match partitions in $s_{\langle kN \rangle} p(m_1) \cdots p(m_j)$ with $\overline{s_{\mu'}}$, when expanding the former using the [Murnaghan-Nakayama rule](#).

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Again, we will use [orthogonality relations](#), hence we need to match partitions in $s_{\langle kN \rangle} p_{(m_1)} \cdots p_{(m_j)}$ with $\overline{s_{\mu'}}$, when expanding the former using the [Murnaghan-Nakayama rule](#).

Each match will contribute $\pm s_{\mu}([1]^{2k})$ to the total, which we can evaluate using various formulas.

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Each match will contribute $\pm s_{\mu}([1]^{2k})$ to the total, which we can evaluate using various formulas.

Remarks:

- ▶ As long as $l(\mu') \leq N$.

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Again, we will use **orthogonality relations**, hence we need to match partitions in $s_{\langle kN \rangle} p_{(m_1)} \cdots p_{(m_j)}$ with $\overline{s_{\mu'}}$, when expanding the former using the **Murnaghan-Nakayama rule**.

Each match will contribute $\pm s_{\mu}([1]^{2k})$ to the total, which we can evaluate using various formulas.

Remarks:

- ▶ As long as $l(\mu') \leq N$.
- ▶ $s_{\mu}([1]^{2k}) = 0$ if $l(\mu) > 2k$.

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$$\sum_{\mu} (-)^{|\mu'|} s_{\mu}([1]^{2k}) \mathbb{E}_{U(N)} \overline{s_{\mu'}} \cdot s_{\langle kN \rangle} \left(\sum_{m=1}^j p_{(m)} \right)^j.$$

Again, we will use **orthogonality relations**, hence we need to match partitions in $s_{\langle kN \rangle} p_{(m_1)} \cdots p_{(m_j)}$ with $\overline{s_{\mu'}}$, when expanding the former using the **Murnaghan-Nakayama rule**.

Each match will contribute $\pm s_{\mu}([1]^{2k})$ to the total, which we can evaluate using various formulas.

Remarks:

- ▶ As long as $l(\mu') \leq N$.
- ▶ $s_{\mu}([1]^{2k}) = 0$ if $l(\mu) > 2k$.
- ▶ The μ 's fit in a $2k \times N$ box, so the sum is now **finite**.

Full Murnaghan-Nakayama rule

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1	1	1	1	2	2	2	2	2	2	2	2	2	2	2	2	2	2	5	5
1	4	4	4	4	7														
1	4	6																	
1	4	6																	
3																			

$$\chi_{(17,6,3,3,1)}((7, 11, 1, 6, 2, 2, 1))$$

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1	1	1	1	2	2	2	2	2	2	2	2	2	2	2	2	2	2	2	5	5
1	4	4	4	4	7															
1	4	6																		
1	4	6																		
3																				

$$\chi_{(17,6,3,3,1)}((7, 11, 1, 6, 2, 2, 1)) = \sum_T (-1)^{\text{ht}(T)}$$

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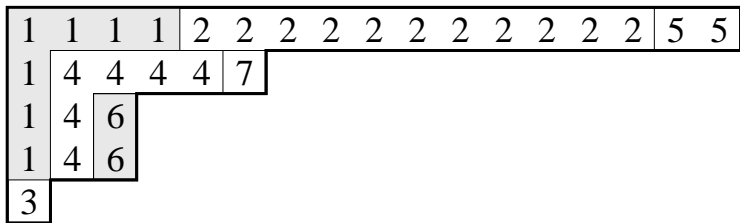
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$$\chi_{(17,6,3,3,1)}((7, 11, 1, 6, 2, 2, 1)) = \sum_T (-1)^{\text{ht}(T)} = \dots + (-1)^3 (-1)^0 (-1)^0 (-1)^2 (-1)^0 (-1)^1 (-1)^0 + \dots$$

Intermediate result

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j =$$

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Intermediate result

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j =$$

$$i^j \mathbb{E}_{U(N)} \sum_{\mu} (-1)^{|\mu'|} s_{\mu}([1]^{2k}) \overline{s_{\mu'}(g)} s_{\langle k^N \rangle}(g) \cdot \left(\sum_{m=1} p_{(m)}(g) \right)^j =$$

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Intermediate result

$$\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j =$$

$$i^j \mathbb{E}_{U(N)} \sum_{\mu} (-1)^{|\mu'|} s_{\mu}([1]^{2k}) \overline{s_{\mu'}(g)} s_{\langle kN \rangle}(g) \cdot \left(\sum_{m=1}^j p_{(m)}(g) \right) =$$

$$(-i)^j \sum_{\bar{m} \in \mathbb{N}_0^j} \sum_{\lambda \text{ within } k \times N} \chi_{\lambda}(\bar{m}) s_{\langle N^k \rangle_{U\lambda}}([1]^{2k}).$$

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This is again a specialization.

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This is again a specialization.

There is a lot of complexity in each $\chi_{\lambda}(\bar{m})$, but fortunately we are summing over many \bar{m} 's.

Results of El Samra and King on [values of Schur functions in Frobenius coordinates](#), and Borodin on [combinatorics of the M-N rule](#), can be combined to reduce this to a counting problem.

Intermediate result

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Results of El Samra and King on [values of Schur functions in Frobenius coordinates](#), and Borodin on [combinatorics of the M-N rule](#), can be combined to reduce this to a counting problem.

These exact formulas can be numerically tested (sigh!).

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Final exact result

$$\frac{\sum_{j=1} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j z^j}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} =$$

$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{(-iz)^{1+s_i+t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\sum_{\substack{\vec{a} \in [0, N-1]^d \\ \vec{b} \in [0, k-1]^d}} \left| \frac{\binom{a_i}{s_i} \binom{b_j}{t_j} \binom{k+a_i}{a_i} \binom{k-1}{b_j} (N - a_i)^{(k)} (-1)^{b_j}}{(N + b_j + 1)^{(k)} (1 + a_i + b_j)} \right|_{d \times d}$$

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$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{(-i\mathbf{z})^{1+s_i+t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\sum_{\substack{\vec{a} \in [0, N-1]^d \\ \vec{b} \in [0, k-1]^d}} \left| \frac{\binom{a_i}{s_i} \binom{b_j}{t_j} \binom{k+a_i}{a_i} \binom{k-1}{b_j} (N - a_i)^{(k)} (-1)^{b_j}}{(N + b_j + 1)^{(k)} (1 + a_i + b_j)} \right|_{d \times d}$$

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$$\frac{\sum_{j=1} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j z^j}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} =$$

$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{(-iz)^{1+s_i+t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\sum_{\substack{\vec{a} \in [0, N-1]^d \\ \vec{b} \in [0, k-1]^d}} \left| \frac{\binom{a_i}{s_i} \binom{b_j}{t_j} \binom{k+a_i}{a_i} \binom{k-1}{b_j} (N - a_i)^{(k)} (-1)^{b_j}}{(N + b_j + 1)^{(k)} (1 + a_i + b_j)} \right|_{d \times d}$$

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$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{(-iz)^{1+s_i+t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\sum_{\substack{\vec{a} \in [0, N-1]^d \\ \vec{b} \in [0, k-1]^d}} \left| \frac{\binom{a_i}{s_i} \binom{b_j}{t_j} \binom{k+a_i}{a_i} \binom{k-1}{b_j} (N - a_i)^{(k)} (-1)^{b_j}}{(N + b_j + 1)^{(k)} (1 + a_i + b_j)} \right|_{d \times d},$$

where $X^{(k)} = X \cdot (X + 1) \cdots (X + k - 1)$

Final exact result

$$\frac{\sum_{j=1} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j z^j}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} =$$

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where $X^{(k)} = X \cdot (X + 1) \cdots (X + k - 1)$ and

$$\left| \frac{1}{a_i + b_j + 1} \right|_{d \times d} = \prod_{1 \leq i < j \leq d} (a_i - a_j)(b_i - b_j) \prod_{i,j=1}^d \frac{1}{a_i + b_j + 1}.$$

Final exact result

$$\frac{\sum_{j=1}^{\infty} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j z^j}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} =$$

$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{(-iz)^{1+s_i+t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\sum_{\substack{\vec{a} \in [0, N-1]^d \\ \vec{b} \in [0, k-1]^d}} \left| \frac{\binom{a_i}{s_i} \binom{b_j}{t_j} \binom{k+a_i}{a_i} \binom{k-1}{b_j} (N - a_i)^{(k)} (-1)^{b_j}}{(N + b_j + 1)^{(k)} (1 + a_i + b_j)} \right|_{d \times d},$$

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$$\sum_{\substack{\vec{a} \in [0, N-1]^d \\ \vec{b} \in [0, k-1]^d}} \left| \frac{\binom{a_i}{s_i} \binom{b_j}{t_j} \binom{k+a_i}{a_i} \binom{k-1}{b_j} (N - a_i)^{(k)} (-1)^{b_j}}{(N + b_j + 1)^{(k)} (1 + a_i + b_j)} \right|_{d \times d},$$

where $X^{(k)} = X \cdot (X + 1) \cdots (X + k - 1)$ and

$$\left| \frac{1}{a_i + b_j + 1} \right|_{d \times d} = \prod_{1 \leq i < j \leq d} (a_i - a_j)(b_i - b_j) \prod_{i,j=1}^d \frac{1}{a_i + b_j + 1}.$$

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$$\frac{\sum_{j=1}^{\infty} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j z^j}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} \sim N$$

$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{1}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\left| \frac{H^{k, s_i, t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d} (-iNz)^{d + \sum (s_i + t_i)}$$

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$$\frac{\sum_{j=1}^{\infty} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k} \left(\frac{\Lambda'_g(0)}{\Lambda_g(0)} \right)^j z^j}{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} \sim N$$

$$\sum_{d=1}^{\infty} \sum_{\vec{s}, \vec{t} \in \mathbb{N}^d} (d + \sum (s_i + t_i))! \left| \frac{1}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d}$$

$$\left| \frac{H^{k, s_i, t_j}}{s_i! t_j! (1 + s_i + t_j)} \right|_{d \times d} (-iNz)^{d + \sum (s_i + t_i)},$$

with

$$H^{k, s, t} = \prod_{i=-t}^s \frac{k+i}{2k+i},$$

a rational function in k with poles when $2k$ is an odd integer between $-s$ and t .

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Theorem. Let $h \in \mathbb{N}$. Then,

$$\lim_{N \rightarrow \infty} \frac{\mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k-2h} |\Lambda'_g(0)|^{2h}}{N^{2h} \mathbb{E}_{U(N)} |\Lambda_g(0)|^{2k}} = \frac{P_h(2k)}{2^{2h} Q_h(2k)},$$

where $P_h(u)$ and $Q_h(u)$ are polynomials, P_h is even, with $\deg P_h \leq \deg Q_h$. Moreover,

$$Q_h(u) = \prod_{l=1}^h (u^2 - (2l-1)^2)^{\alpha_{2l-1}},$$

with $\alpha_x = \left\lfloor \frac{-x + \sqrt{x^2 + 8h}}{2} \right\rfloor$.

Polynomials $P_h(u)$ (first obtained by Hughes)

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$$\begin{aligned}
 P_1(u) &= u^2 \\
 P_2(u) &= u^4 - 8u^2 - 6 \\
 P_3(u) &= u^8 - 33u^6 + 198u^4 + 74u^2 - 360 \\
 P_4(u) &= u^{10} - 81u^8 + 1740u^6 - 8284u^4 - 7716u^2 + 34020 \\
 P_5(u) &= u^{14} - 170u^{12} + 9597u^{10} - 215560u^8 + 1846928u^6 \\
 &\quad - 4247400u^4 - 12317076u^2 + 42366240 \\
 P_6(u) &= u^{18} - 291u^{16} + 30177u^{14} - 1379507u^{12} + 28177518u^{10} - 236602818u^8 \\
 &\quad + 604630084u^6 + 1570591476u^4 - 10008266040u^2 + 7829929800 \\
 P_7(u) &= u^{22} - 484u^{20} + 90384u^{18} - 8378492u^{16} + 415889897u^{14} - 11196067680u^{12} \\
 &\quad + 157699171570u^{10} - 1023611526808u^8 + 1699483809828u^6 \\
 &\quad + 11589901952544u^4 - 62361799232760u^2 + 44754182272800 \\
 P_8(u) &= u^{24} - 708u^{22} + 198590u^{20} - 28525892u^{18} + 2275085529u^{16} \\
 &\quad - 102837376096u^{14} + 2598141390568u^{12} - 34807690054560u^{10} \\
 &\quad + 213458763180152u^8 - 261862022455104u^6 - 3402805264433280u^4 \\
 &\quad + 19256263380043200u^2 - 11718802173078000 \\
 P_9(u) &= u^{30} - 1054u^{28} + 460431u^{26} - 109299828u^{24} + 15577804767u^{22} \\
 &\quad - 1394331670638u^{20} + 79872695247657u^{18} - 2932723486507728u^{16} \\
 &\quad + 68022586503825552u^{14} - 962308385613255088u^{12} + 7682283932820069016u^{10} \\
 &\quad - 26475220331016986304u^8 - 59889950570120914224u^6 \\
 &\quad + 976582356673028315040u^4 - 3441287004848413282800u^2 \\
 &\quad + 1366282646437284576000.
 \end{aligned}$$

Polynomials $P_h(u)$ (first obtained by Hughes)

$$\begin{aligned}
 P_1(u) &= u^2 \\
 P_2(u) &= u^4 - 8u^2 - 6 \\
 P_3(u) &= u^8 - 33u^6 + 198u^4 + 74u^2 - 360 \\
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 &\quad + 1366282646437284576000.
 \end{aligned}$$

What is $P_{1/2}(u)$?

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Conjecture. Let $h \in \mathbb{N}$. Then,

$$\lim_{T \rightarrow \infty} \frac{\int_0^T |\zeta(1/2 + it)|^{2k-2h} |\zeta'(1/2 + it)|^{2h} dt}{(\log T)^{2h} \int_0^T |\zeta(1/2 + it)|^{2k} dt} = \frac{P_h(2k)}{2^{2h} Q_h(2k)},$$

where $P_h(u)$ and $Q_h(u)$ are polynomials, P_h is even, with $\deg P_h \leq \deg Q_h$. Moreover,

$$Q_h(u) = \prod_{l=1}^h (u^2 - (2l-1)^2)^{\alpha_{2l-1}},$$

with $\alpha_x = \left\lfloor \frac{-x + \sqrt{x^2 + 8h}}{2} \right\rfloor$.

Conclusion

- ▶ The first series of results on asymptotic ratios can be used to compute averages for **non-multiplicative integrands**.

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Conclusion

- ▶ The first series of results on asymptotic ratios can be used to compute averages for **non-multiplicative integrands**.
- ▶ Armed with the intuition from ratios, techniques similar to Bump' and Gamburd's can be applied to those **non-multiplicative integrands** to give exact results.

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Set up
M-N rule
Outline
M-N rule (bis)
Exact results
Asymptotics
Predictions (NT)

Conclusion

- ▶ The first series of results on asymptotic ratios can be used to compute averages for **non-multiplicative integrands**.
- ▶ Armed with the intuition from ratios, techniques similar to Bump' and Gamburd's can be applied to those **non-multiplicative integrands** to give exact results.
- ▶ This is shown to work in the special case of **mixed moments** and to improve on previous results.

References

[math.RT/0504399](#) Averages over classical compact Lie groups and Weyl characters.

[math.CO/0601348](#) On an identity due to ((Bump and Diaconis) and (Tracy and Widom)).

In preparation All the mixed moments results.

Thesis and talk available at:

<http://www.maths.ox.ac.uk/~pdehaye/>

