

From the Dunkl intertwining operator to simple Hurwitz numbers

N. Demni

October 23, 2024

- ① Reflection groups.
- ② The Dunkl intertwining operator.
- ③ Topological expansion & Simple Hurwitz numbers.

Reflection groups : a reminder

Root systems

- $(\mathbb{R}^N, \langle, \rangle)$.
- Reflection orthogonal to $\alpha \neq 0$:

$$\sigma_\alpha(x) = x - 2 \frac{\langle \alpha, x \rangle}{\langle \alpha, \alpha \rangle} \alpha.$$

Definition

- A root system R is a collection of vectors in $\mathbb{R}^d \setminus \{0\}$ such that $\sigma_\alpha(R) = R$ for any $\alpha \in R$.
- It is *reduced* if

$$\mathbb{R}\alpha \cap R = \{\pm\alpha\}, \quad \forall \alpha \in R.$$

Type A :

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

Root systems

- $(\mathbb{R}^N, \langle, \rangle)$.
- Reflection orthogonal to $\alpha \neq 0$:

$$\sigma_\alpha(x) = x - 2 \frac{\langle \alpha, x \rangle}{\langle \alpha, \alpha \rangle} \alpha.$$

Definition

- A **root system** R is a collection of vectors in $\mathbb{R}^d \setminus \{0\}$ such that $\sigma_\alpha(R) = R$ for any $\alpha \in R$.
- It is *reduced* if

$$\mathbb{R}\alpha \cap R = \{\pm\alpha\}, \quad \forall \alpha \in R.$$

Type A :

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

Root systems

- $(\mathbb{R}^N, \langle, \rangle)$.
- Reflection orthogonal to $\alpha \neq 0$:

$$\sigma_\alpha(x) = x - 2 \frac{\langle \alpha, x \rangle}{\langle \alpha, \alpha \rangle} \alpha.$$

Definition

- A **root system** R is a collection of vectors in $\mathbb{R}^d \setminus \{0\}$ such that $\sigma_\alpha(R) = R$ for any $\alpha \in R$.
- It is *reduced* if

$$\mathbb{R}\alpha \cap R = \{\pm\alpha\}, \quad \forall \alpha \in R.$$

Type A :

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

Positive system

- 1 Pick $v \notin R, v \neq 0$:

$$R_+ := \{\alpha \in R, \langle \alpha, v \rangle > 0\}.$$

- 2 Splitting : $R = R_+ \cup R_-$.

Example (Type A)

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$R_+ = \{(e_i - e_j), 1 \leq i < j \leq N\}.$$

Positive system

- 1 Pick $v \notin R, v \neq 0$:

$$R_+ := \{\alpha \in R, \langle \alpha, v \rangle > 0\}.$$

- 2 Splitting : $R = R_+ \cup R_-$.

Example (Type A)

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$R_+ = \{(e_i - e_j), 1 \leq i < j \leq N\}.$$

- 1 Pick $v \notin R, v \neq 0$:

$$R_+ := \{\alpha \in R, \langle \alpha, v \rangle > 0\}.$$

- 2 Splitting : $R = R_+ \cup R_-$.

Example (Type A)

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$R_+ = \{(e_i - e_j), 1 \leq i < j \leq N\}.$$

Simple System of a positive subsystem

Theorem

In any R_+ , there exists a unique subset S :

*Every positive root is a **positive LC** of vectors in S .*

Definition

S is the *simple system* associated to R_+ .

$\alpha \in S$ is a *simple root*.

$|S|$ is the *rank* of R .

Simple System of a positive subsystem

Theorem

In any R_+ , there exists a unique subset S :

*Every positive root is a **positive LC** of vectors in S .*

Definition

S is the *simple system* associated to R_+ .

$\alpha \in S$ is a *simple root*.

$|S|$ is the *rank of R* .

Example

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$R_+ = \{(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$S = \{e_i - e_{i+1}, 1 \leq i \leq N - 1\} \Rightarrow r = N - 1.$$

$$\text{Span}(S) = \{x_1 + \cdots + x_N = 0\}.$$

Example

$$R = \{\pm(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$R_+ = \{(e_i - e_j), 1 \leq i < j \leq N\}.$$

$$S = \{e_i - e_{i+1}, 1 \leq i \leq N - 1\} \Rightarrow r = N - 1.$$

$$\text{Span}(S) = \{x_1 + \cdots + x_N = 0\}.$$

(R, R_+, S) :

Definition

The reflection group is generated by $\{\sigma_\alpha, \alpha \in R\}$.

Type A : $W = S_N$.

(R, R_+, S) :

Definition

The reflection group is generated by $\{\sigma_\alpha, \alpha \in R\}$.

Type A : $W = S_N$.

(R, R_+, S) :

Definition

The reflection group is generated by $\{\sigma_\alpha, \alpha \in R\}$.

Type A : $W = S_N$.

Type B :

① $R = \{\pm(e_i - e_j), 1 \leq i < j \leq d, \pm e_i, 1 \leq i \leq N\}.$

② $R_+ = \{(e_i - e_j), 1 \leq i < j \leq N, e_i, 1 \leq i \leq N\}.$

③

$$C_B = \{x_1 > \cdots > x_N > 0\}.$$

④ $W = S_N \times (\mathbb{Z}_2)^N.$

Multiplicity function

Definition

A *multiplicity function* is a map $k : R \rightarrow \mathbb{C}$ s.t.

$$k(\alpha) = k(w\alpha), \quad w \in W, \alpha \in R.$$

\Rightarrow Takes as many values as the orbit space $|R/W|$.

Examples (Types A et B)

- $|R_A/W_A| = 1 \rightsquigarrow \beta,$
- $|R_B/W_B| = 2 \rightsquigarrow (\beta, \delta).$

Multiplicity function

Definition

A *multiplicity function* is a map $k : R \rightarrow \mathbb{C}$ s.t.

$$k(\alpha) = k(w\alpha), \quad w \in W, \alpha \in R.$$

\Rightarrow Takes as many values as the orbit space $|R/W|$.

Examples (Types A et B)

- $|R_A/W_A| = 1 \rightsquigarrow \beta,$
- $|R_B/W_B| = 2 \rightsquigarrow (\beta, \delta).$

Multiplicity function

Definition

A *multiplicity function* is a map $k : R \rightarrow \mathbb{C}$ s.t.

$$k(\alpha) = k(w\alpha), \quad w \in W, \alpha \in R.$$

\Rightarrow Takes as many values as the orbit space $|R/W|$.

Examples (Types A et B)

- $|R_A/W_A| = 1 \rightsquigarrow \beta,$
- $|R_B/W_B| = 2 \rightsquigarrow (\beta, \delta).$

Dunkl Intertwining operator

$\xi \in \mathbb{R}_N \setminus \{0\}$:

$$D_\xi(k)f(x) = \partial_\xi f(x) + \sum_{\alpha \in R_+} k(\alpha) \langle \alpha, \xi \rangle \frac{f(\sigma_\alpha x) - f(x)}{\langle \alpha, x \rangle}.$$

$$k = 0$$



$$D_\xi(0)f(x) = \partial_\xi f(x).$$

Theorem (Dunkl)

For any reduced root system, the algebra generated by $\{D_\xi(k, R), \xi \in \mathbb{R}_N \setminus \{0\}\}$ is commutative.

$\xi \in \mathbb{R}_N \setminus \{0\}$:

$$D_\xi(k)f(x) = \partial_\xi f(x) + \sum_{\alpha \in R_+} k(\alpha) \langle \alpha, \xi \rangle \frac{f(\sigma_\alpha x) - f(x)}{\langle \alpha, x \rangle}.$$

$$k = 0$$



$$D_\xi(0)f(x) = \partial_\xi f(x).$$

Theorem (Dunkl)

For any **reduced** root system, the algebra generated by $\{D_\xi(k, R), \xi \in \mathbb{R}_N \setminus \{0\}\}$ is commutative.

Example

$$R = A_{N-1} :$$

$$D_{e_i - e_j}(k)f(x) = \partial_{e_i - e_j} f(x) + \sum_{1 \leq i < j \leq N} k(\alpha)(\alpha_i - \alpha_j) \underbrace{\frac{f(\tau_{ij}x) - f(x)}{x_i - x_j}}_{\delta_{i,j}(f)(x)}.$$

Properties

(δ_i) satisfies the nil-Coxeter relations :

- $(\delta_i)^2 = 0$.
- $\delta_i \delta_{i+1} \delta_i = \delta_{i+1} \delta_i \delta_{i+1}$.
- $\delta_i \delta_j = \delta_j \delta_i, \quad |i - j| \geq 2$.

Example

$$R = A_{N-1} :$$

$$D_{e_i - e_j}(k)f(x) = \partial_{e_i - e_j} f(x) + \sum_{1 \leq i < j \leq N} k(\alpha)(\alpha_i - \alpha_j) \underbrace{\frac{f(\tau_{ij}x) - f(x)}{x_i - x_j}}_{\delta_{i,j}(f)(x)}.$$

Properties

(δ_i) satisfies the nil-Coxeter relations :

- $(\delta_i)^2 = 0$.
- $\delta_i \delta_{i+1} \delta_i = \delta_{i+1} \delta_i \delta_{i+1}$.
- $\delta_i \delta_j = \delta_j \delta_i, \quad |i - j| \geq 2$.

Dunkl Intertwining operator

Seek a (linear) isomorphism V_k acting on polynomials such that

- 1 $V_k \mathcal{P}_n = \mathcal{P}_n$.
- 2 $V_k 1 = 1$ (normalization).
- 3 $D_\xi(k)V_k = V_k \partial_\xi (= V_k D_\xi(0))$.

Theorem (Dunkl-Opdam-DeJeu)

If k takes values in

$$M_{reg} := \{k, \cap_\xi \text{Ker}[D_\xi(k)] = \mathbb{C}\},$$

Then V_k exists and is unique.

Dunkl Intertwining operator

Seek a (linear) isomorphism V_k acting on polynomials such that

- 1 $V_k \mathcal{P}_n = \mathcal{P}_n$.
- 2 $V_k 1 = 1$ (normalization).
- 3 $D_\xi(k)V_k = V_k \partial_\xi (= V_k D_\xi(0))$.

Theorem (Dunkl-Opdam-DeJeu)

If k takes values in

$$M_{reg} := \{k, \cap_\xi \text{Ker}[D_\xi(k)] = \mathbb{C}\},$$

Then V_k exists and is unique.

Let U_k be the operator acting on polynomials as :

$$U_k(p)(x) = \frac{1}{n!} \left(\sum_{i=1}^N x_i D_{e_i}(k) \right)^n (p), \quad p \in \mathcal{P}_n.$$

Then for any $1 \leq j \leq N$,

$$U_k D_{e_j}(k) = \partial_{e_j} U_k.$$

Formally,

$$V_k = U_k^{-1}.$$

Group algebra calculus

Let U_k be the operator acting on polynomials as :

$$U_k(p)(x) = \frac{1}{n!} \left(\sum_{i=1}^N x_i D_{e_i}(k) \right)^n (p), \quad p \in \mathcal{P}_n.$$

Then for any $1 \leq j \leq N$,

$$U_k D_{e_j}(k) = \partial_{e_j} U_k.$$

Formally,

$$V_k = U_k^{-1}.$$

Group algebra calculus

Let U_k be the operator acting on polynomials as :

$$U_k(p)(x) = \frac{1}{n!} \left(\sum_{i=1}^N x_i D_{e_i}(k) \right)^n (p), \quad p \in \mathcal{P}_n.$$

Then for any $1 \leq j \leq N$,

$$U_k D_{e_j}(k) = \partial_{e_j} U_k.$$

Formally,

$$V_k = U_k^{-1}.$$

Group algebra calculus

Let U_k be the operator acting on polynomials as :

$$U_k(p)(x) = \frac{1}{n!} \left(\sum_{i=1}^N x_i D_{e_i}(k) \right)^n (p), \quad p \in \mathcal{P}_n.$$

Then for any $1 \leq j \leq N$,

$$U_k D_{e_j}(k) = \partial_{e_j} U_k.$$

Formally,

$$V_k = U_k^{-1}.$$

Group algebra calculus

Construction : Modified de Rham complex

- Polynomial : $p \in \mathcal{P}_n$.
- m - form : $\omega = p dx_{i_1} \wedge \cdots \wedge dx_{i_m}$.
- Action of W on forms :

$$w \cdot \omega := \underbrace{(w \cdot p)}_{p \circ w^{-1}} d(w^{-1}x)_{i_1} \wedge \cdots \wedge d(w^{-1}x)_{i_m}.$$

- Dunkl exterior derivative :

$$d(k)\omega := \sum_{j=1}^N [D_{e_j}(k)p] dx_j \wedge dx_{i_1} \wedge \cdots \wedge dx_{i_m}.$$

Construction : Modified de Rham complex

- Polynomial : $p \in \mathcal{P}_n$.
- m - form : $\omega = p dx_{i_1} \wedge \cdots \wedge dx_{i_m}$.
- Action of W on forms :

$$w \cdot \omega := \underbrace{(w \cdot p)}_{p \circ w^{-1}} d(w^{-1}x)_{i_1} \wedge \cdots \wedge d(w^{-1}x)_{i_m}.$$

- Dunkl exterior derivative :

$$d(k)\omega := \sum_{j=1}^N [D_{e_j}(k)p] dx_j \wedge dx_{i_1} \wedge \cdots \wedge dx_{i_m}.$$

Construction : Modified de Rham complex

- Polynomial : $p \in \mathcal{P}_n$.
- m - form : $\omega = p dx_{i_1} \wedge \cdots \wedge dx_{i_m}$.
- Action of W on forms :

$$w \cdot \omega := \underbrace{(w \cdot p)}_{p \circ w^{-1}} d(w^{-1}x)_{i_1} \wedge \cdots \wedge d(w^{-1}x)_{i_m}.$$

- Dunkl exterior derivative :

$$d(k)\omega := \sum_{j=1}^N [D_{e_j}(k)p] dx_j \wedge dx_{i_1} \wedge \cdots \wedge dx_{i_m}.$$

Construction : Modified de Rham complex

- Polynomial : $p \in \mathcal{P}_n$.
- m - form : $\omega = p dx_{i_1} \wedge \cdots \wedge dx_{i_m}$.
- Action of W on forms :

$$w \cdot \omega := \underbrace{(w \cdot p)}_{p \circ w^{-1}} d(w^{-1}x)_{i_1} \wedge \cdots \wedge d(w^{-1}x)_{i_m}.$$

- Dunkl exterior derivative :

$$d(k)\omega := \sum_{j=1}^N [D_{e_j}(k)p] dx_j \wedge dx_{i_1} \wedge \cdots \wedge dx_{i_m}.$$

Properties of $d(k)$

- 1 $d(k)$ commutes with the W -action.
- 2 $(d(k))^2 = 0$.

Theorem (Dunkl-De Jeu-Opdam)

V_k exists and is unique if and only if $H^1(d(k)) = 0$.

Remark

All the higher cohomology groups vanish in this case.

Properties of $d(k)$

- 1 $d(k)$ commutes with the W -action.
- 2 $(d(k))^2 = 0$.

Theorem (Dunkl-De Jeu-Opdam)

V_k exists and is unique if and only if $H^1(d(k)) = 0$.

Remark

All the higher cohomology groups vanish in this case.

Properties of $d(k)$

- 1 $d(k)$ commutes with the W -action.
- 2 $(d(k))^2 = 0$.

Theorem (Dunkl-De Jeu-Opdam)

V_k exists and is unique if and only if $H^1(d(k)) = 0$.

Remark

All the higher cohomology groups vanish in this case.

- Rank-one case :

$$V_k(\rho)(x) \propto \int_{-1}^1 e^{xy} (1-y)^{k-1} (1+y)^k dy, \quad k > 0.$$

- $k \equiv 1$ and W -invariant polynomials.
- Dihedral groups.

Another construction

Set :

$$\gamma := \sum_{\alpha \in R_+} k(\alpha), \quad A_n(p) = \sum_{\alpha \in R_+} k(\alpha) p[\sigma_\alpha], \quad p \in \mathcal{P}_n.$$

Theorem (H. Youssfi, M. Maslouhi)

- $k \in M_{reg}$ iff $(n + \gamma) - A_n$ is invertible for all $n \geq 1$.
- Set $H_n = [(n + \gamma) - A_n]^{-1}$. Then for any $p \in \mathcal{P}_n$,

$$V_k(p)(x) = (\partial_x H_n)^n(p).$$

Set :

$$\gamma := \sum_{\alpha \in R_+} k(\alpha), \quad A_n(p) = \sum_{\alpha \in R_+} k(\alpha) p[\sigma_\alpha], \quad p \in \mathcal{P}_n.$$

Theorem (H. Youssfi, M. Maslouhi)

- $k \in M_{reg}$ iff $(n + \gamma) - A_n$ is invertible for all $n \geq 1$.
- Set $H_n = [(n + \gamma) - A_n]^{-1}$. Then for any $p \in \mathcal{P}_n$,

$$V_k(p)(x) = (\partial_x H_n)^n(p).$$

Expansions & Simple Hurwitz numbers

Generalized Bessel function

- Dunkl theory : Harmonic analysis beyond Lie groups.
- Key role is played by the Dunkl kernel :

$$D_k(x, y) := V_k \left(x \mapsto e^{\langle x, y \rangle} \right)$$

- Invariant theory :

Definition (Generalized Bessel function)

$$D_k^W(x, y) := \frac{1}{|W|} \sum_{w \in W} D_k(x, wy).$$

Generalized Bessel function

- Dunkl theory : Harmonic analysis beyond Lie groups.
- Key role is played by the **Dunkl kernel** :

$$D_k(x, y) := V_k \left(x \mapsto e^{\langle x, y \rangle} \right)$$

- Invariant theory :

Definition (Generalized Bessel function)

$$D_k^W(x, y) := \frac{1}{|W|} \sum_{w \in W} D_k(x, wy).$$

Generalized Bessel function

- Dunkl theory : Harmonic analysis beyond Lie groups.
- Key role is played by the **Dunkl kernel** :

$$D_k(x, y) := V_k \left(x \mapsto e^{\langle x, y \rangle} \right)$$

- Invariant theory :

Definition (Generalized Bessel function)

$$D_k^W(x, y) := \frac{1}{|W|} \sum_{w \in W} D_k(x, wy).$$

HCIZ integral

- Symmetric group S_N (Weyl group of $GL(N, \mathbb{C})$).
- One orbit = one multiplicity value k .

Theorem (HCIZ integral)

If $x, y, \in \mathbb{R}^N$ are identified with diagonal Hermitian matrices, then

$$D_1^W(x, y) = \int_{U(N)} e^{\text{tr}(xUyU^*)} \underbrace{dU}_{\text{Haar measure}}$$

- Symmetric group S_N (Weyl group of $GL(N, \mathbb{C})$).
- One orbit = one multiplicity value k .

Theorem (HCIZ integral)

If $x, y, \in \mathbb{R}^N$ are identified with diagonal Hermitian matrices, then

$$D_1^W(x, y) = \int_{U(N)} e^{\text{tr}(xUyU^*)} \underbrace{dU}_{\text{Haar measure}}$$

- 1 Character expansion (Fourier analysis) :

$$D_1^W(x, y) = \sum_{\kappa_1 \geq \dots \geq \kappa_N \in \mathbb{N}^N} \frac{\overbrace{s_{\kappa}(x) s_{\kappa}(y)}^{\text{Schur functions}}}{s_{\kappa}(1)^{|\kappa|!}}$$

- 2 String expansion (Trace observables) :

$$D_1^W(x, y) = \sum_{\kappa_1 \geq \dots \geq \kappa_N \in \mathbb{N}^N} p_{\kappa}(x) p_{\kappa}(y)$$

|Monotone paths on Cayley(S_N)|

- 3 Topological expansion : for $z \in \mathbb{C}$,

$$D_1^W(zN, x, y) = \sum_{g=0}^{\infty} N^{2-2g} F_{g,N}(z, x, y)$$

$F_{g,N}(z, x, y)$: GFs of monotone double Hurwitz numbers.

- 1 Character expansion (Fourier analysis) :

$$D_1^W(x, y) = \sum_{\kappa_1 \geq \dots \geq \kappa_N \in \mathbb{N}^N} \frac{\overbrace{s_{\kappa}(x) s_{\kappa}(y)}^{\text{Schur functions}}}{s_{\kappa}(1) |\kappa|!}$$

- 2 String expansion (Trace observables) :

$$D_1^W(x, y) = \sum_{\kappa_1 \geq \dots \geq \kappa_N \in \mathbb{N}^N} p_{\kappa}(x) p_{\kappa}(y)$$

|Monotone paths on Cayley(S_N)|

- 3 Topological expansion : for $z \in \mathbb{C}$,

$$D_1^W(zN, x, y) = \sum_{g=0}^{\infty} N^{2-2g} F_{g,N}(z, x, y)$$

$F_{g,N}(z, x, y)$: GFs of monotone double Hurwitz numbers.

- 1 Character expansion (Fourier analysis) :

$$D_1^W(x, y) = \sum_{\kappa_1 \geq \dots \geq \kappa_N \in \mathbb{N}^N} \frac{\overbrace{s_{\kappa}(x) s_{\kappa}(y)}^{\text{Schur functions}}}{s_{\kappa}(1)^{|\kappa|!}}$$

- 2 String expansion (Trace observables) :

$$D_1^W(x, y) = \sum_{\kappa_1 \geq \dots \geq \kappa_N \in \mathbb{N}^N} p_{\kappa}(x) p_{\kappa}(y)$$

|Monotone paths on Cayley(S_N)|

- 3 Topological expansion : for $z \in \mathbb{C}$,

$$D_1^W(zN, x, y) = \sum_{g=0}^{\infty} N^{2-2g} F_{g,N}(z, x, y)$$

$F_{g,N}(z, x, y)$: GFs of monotone double Hurwitz numbers.

Theorem (Deléaval-D-Youssfi)

The following expansion holds

$$D_1^W(x, y) = 1 + \frac{1}{N!} \sum_{n=1}^{\infty} \frac{1}{n} \sum_{w_1, \dots, w_n \in W} C_{n-1}(w_n^{-1} w_{n-1}) \dots C_1(w_2^{-1} w_1) \prod_{j=1}^n \langle w_j x, y \rangle$$

where for any $w \in W$,

$$C_n(w) := \sum_{m=0}^{\infty} \frac{c_m(w)}{(n + \gamma)^{m+1}}, \quad \gamma = \frac{N(N-1)}{2}$$

and

$$c_m(w) = \sum_{\sigma_{\alpha_1} \dots \sigma_{\alpha_m} = w} 1$$

- $k \equiv 1$:

$$c_m(w) = |\text{number of factorisations of } w \text{ into } m \text{ reflections}|.$$

- $W = S_N$: simple Hurwitz numbers :
- Counts the number of ramified covering of S^2 with m simple ramifications and a single ramification at ∞ of type w).

Find the spectrum of

$$A_n : \mathcal{P}_n \rightarrow \mathcal{P}_n?$$

Representation theory of S_N :

Decompose \mathcal{P}_n into irreducibles (Specht modules) ?

Relate generating series of Hurwitz numbers to Schur polynomials ?

Find the spectrum of

$$A_n : \mathcal{P}_n \rightarrow \mathcal{P}_n?$$

Representation theory of S_N :

Decompose \mathcal{P}_n into irreducibles (Specht modules) ?

Relate generating series of Hurwitz numbers to Schur polynomials ?

Find the spectrum of

$$A_n : \mathcal{P}_n \rightarrow \mathcal{P}_n?$$

Representation theory of S_N :

Decompose \mathcal{P}_n into irreducibles (Specht modules) ?

Relate generating series of Hurwitz numbers to Schur polynomials ?

- ① J. E. Humphreys. Reflections groups and Coxeter groups.
- ② C. F. Dunkl, Y. Xu. Orthogonal Polynomials of Several Variables.
- ③ L. Deléaval, N. Demni, H. Youssefi. J. Math. Anal. App.
- ④ J. Novak. Topological Expansion of Oscillatory BGW and HCIZ Integrals at Strong Coupling.