From replica Bethe ansatz solution of KPZ growth to non-crossing directed polymers

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most recent: Andrea de Luca (LPTENS, Orsay)

 many discrete models in "KPZ class" exhibit universality related to random matrix theory: Tracy Widom distributions: of largest eigenvalue of GUE,GOE..

RBA: method integrable systems (Bethe Ansatz) +disordered systems(replica)

- provides solution directly continuum KPZ eq./DP (at all times) KPZ eq. is in KPZ class !

- also to discrete models => allowed rigorous replica

Outline:

Part I

- KPZ equation, KPZ class, random matrices, Tracy Widom distributions.
- solving KPZ at any time by mapping to directed paths then using (imaginary time) quantum mechanics attractive bose gas (integrable) => large time TW distrib. for KPZ height
- droplet initial condition
- flat initial condition
- KPZ in half space

- P. Calabrese, PLD, A. Rosso EPL 90 20002 (2010)
- P. Calabrese, M. Kormos, PLD, EPL 10011 (2014)
- P. Calabrese, PLD, PRL 106 250603 (2011) J. Stat. Mech. P06001 (2012)
- T. Gueudre, PLD, EPL 100 26006 (2012).

Part II

- Non-crossing probability of directed polymers

Andrea De Luca, PLD, arXiv1505.04802.

Phys. Rev. E 92, 040102 (2015)

Generalized Bethe-Ansatz

Macdonald process (Borodin-Corwin)

Kardar Parisi Zhang equation

Phys Rev Lett 56 889 (1986) growth of an interface of height h(x,t) $\partial_t h = \nu \partial_x^2 h + \frac{\lambda_0}{2} (\partial_x h)^2 + \eta(x,t)$ diffusion noise $\overline{\eta(x,t)\eta(x',t')} = D\delta(x-x')\delta(t-t')$ $h \sim t^{1/3} \sim x^{1/2}$ $x \sim t^{2/3}$

- P(h=h(x,t)) non gaussian

even at large time PDF depends on some details of initial condition

related to RMT (droplet) h(x,0)

flat h(x,0) = 0wedge h(x,0) = -w |x|(droplet)

 $\lambda_0=0$ Edwards Wilkinson P(h) gaussian

- Turbulent liquid crystals

Takeuchi, Sano PRL 104 230601 (2010)



 $h \simeq v_{\infty} t + (\Gamma t)^{1/3} \chi,$

skewness = $\frac{<(h-< h>)^3>}{<(h-< h>)^2>^{3/2}}$



Large N by N random matrices H, with Gaussian independent entries H is: eigenvalues λ_i i=1,..Nreal symmetric 1 (GOE) $P[\lambda] = c_{N,\beta} \prod |\lambda_i - \lambda_j|^{\beta} e^{-\frac{\beta N}{4} \sum_{k=1}^N \lambda_k^2}$ 2 (GUE) hermitian symplectic 4 (GSE) Universality large N : histogram of 0.3 eigenvalues - DOS: semi-circle law 0.2 N=25000 0.1 0.0 -2.00-1.68-1.36-1.04-0.72-0.40-0.08 0.24 0.56 0.88 1.20 1.52 1.84 Ordered Eigenvalue

- distribution of the largest eigenvalue

 $H \to NH$

$$\lambda_{max} = 2N + \chi N^{1/3}$$

 $Prob(\chi < s) = F_{\beta}(s)$

Tracy Widom (1994)

Tracy-Widom distributions (largest eigenvalue of RM)

GOE
$$F_1(s) = Det[I - K_1]$$

 $K_1(x,y) = heta(x)Ai(x+y+s) heta(y)$

$$(I - K)\phi(x) = \phi(x) - \int_{y} K(x, y)\phi(y)$$

^





Ai(x-E)

is eigenfunction E particle linear potential





Exact results for height distributions for some discrete models in KPZ class

- PNG modeldroplet ICBaik, Deft, Johansson (1999) $h(0,t) \simeq_{t\to\infty} 2t + t^{1/3}\chi$ GUEPrahofer, Spohn, Ferrari, Sasamoto,..flat IC $\chi = \chi_1$ GOE

multi-point correlations Airy processes

 $A_2(y)$ GUE

 $h(yt^{2/3},t) \simeq_{t\to\infty} 2t - \frac{y^2}{2t} + t^{1/3}A_n(y)$

 $A_1(y)$ GOE

- similar results for TASEP Johansson (1999), ...

Exact results for height distributions for some discrete models in KPZ class

- PNG model Baik, Deft, Johansson (1999) Prahofer, Spohn, Ferrari, Sasamoto,... (2000+) multi-point correlations Airy processes droplet ICGUE $flat IC <math>\chi = \chi_1$ GOE
 - $A_{2}(y)$ GUE $h(yt^{2/3},t) \simeq_{t\to\infty} 2t \frac{y^{2}}{2t} + t^{1/3}A_{n}(y)$ $A_{1}(y)$ GOE
- similar results for TASEP Johansson (1999), ...
 - question: is KPZ equation in KPZ class?



- **Droplet** (Narrow wedge) KPZ/Continuum DP fixed endpoints Replica Bethe Ansatz (RBA)
 - P. Calabrese, P. Le Doussal, A. Rosso EPL 90 20002 (2010)
 - V. Dotsenko, EPL 90 20003 (2010) J Stat Mech P07010
 Dotsenko Klumov P03022 (2010).

Weakly ASEP

- T Sasamoto and H. Spohn PRL 104 230602 (2010) Nucl Phys B 834 523 (2010) J Stat Phys 140 209 (2010).

- G.Amir, I.Corwin, J.Quastel Comm.Pure.Appl.Math. 64 466 (2011)

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- Stationary KPZ

Cole Hopf mapping

KPZ equation:

$$\partial_t h = \nu \partial_x^2 h + \frac{\lambda_0}{2} (\partial_x h)^2 + \eta(x, t)$$

define:

$$Z(x,t) = e^{\frac{\lambda_0}{2\nu}h(x,t)} \qquad \lambda_0 h(x,t) = T \ln Z(x,t)$$
$$T = 2\nu$$

it satisfies:

$$\partial_t Z = \frac{T}{2} \partial_x^2 Z - \frac{V(x,t)}{T} Z \qquad \qquad \lambda_0 \eta(x,t) = -V(x,t)$$

describes directed paths in random potential V(x,t)



 ${\mathcal X}$

 \bigcirc

$$\partial_t Z = \frac{T}{2\kappa} \partial_x^2 Z - \frac{V(x,t)}{T} Z$$

initial conditions

$$e^{\frac{\lambda_0}{2\nu}h(x,t)} = \int dy Z(x,t|y,0) e^{\frac{\lambda_0}{2\nu}h(y,t=0)}$$

Х

 $Z(x_0,t|x_0,0)$ 1) DP both fixed endpoints



KPZ: narrow wedge <=> droplet initial condition h(x,t=0) = -w|x| $w \to \infty$ 'n

2) DP one fixed one free endpoint $\int dy Z(x_0, t|y, 0)$



KPZ: flat initial condition

h(x,t=0) = 0

Schematically

$$Z = e^{\frac{\lambda_0 h}{2\nu}}$$

calculate
$$\overline{Z^n} = \int dZ Z^n P(Z)$$
 $n \in \mathbb{N}$

"guess" the probability distribution from its integer moments:

$$P(Z) \to P(\ln Z) \to P(h)$$

Quantum mechanics and Replica..

$$\mathcal{Z}_n := \overline{Z(x_1, t | y_1, 0) .. Z(x_n, t | y_n 0)} = \langle x_1, .. x_n | e^{-tH_n} | y_1, .. y_n \rangle$$

$$\partial_t \mathcal{Z}_n = -H_n \mathcal{Z}_n$$

$$x = T^3 \kappa^{-1} \tilde{x} \quad , \quad t = 2T^5 \kappa^{-1} \tilde{t}$$

drop the tilde ...



$$H_n = -\sum_{i=1}^n \frac{\partial^2}{\partial x_i^2} - 2\bar{c} \sum_{1 \le i < j \le n} \delta(x_i - x_j)$$

Attractive Lieb-Lineger (LL) model (1963)

what do we need from quantum mechanics ?

- KPZ with droplet initial condition μ eigenstates = fixed endpoint DP partition sum E_{μ} eigen-energies

$$\frac{e^{-tH} = \sum_{\mu} |\mu > e^{-L_{\mu}t} < \mu|}{Z(x_0 t | x_0 0)^n} = < x_0 ... x_0 | e^{-tH_n} | x_0, ... x_0 >$$

symmetric states = bosons

$$= \sum_{\mu} \Psi_{\mu}^{*}(x_{0}..x_{0}) \Psi_{\mu}(x_{0}..x_{0}) \frac{1}{||\mu||^{2}} e^{-E_{\mu}t}$$

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+ II

- flat initial condition

$$\overline{(\int_{y} Z(x_0 t | y 0))^n} = \sum_{\mu} \Psi_{\mu}^*(x_0, .x_0) \int_{y_1, .y_n} \Psi_{\mu}(y_1, .y_n) \frac{1}{||\mu||^2} e^{-E_{\mu} t}$$

LL model: n bosons on a ring with local delta attraction



LL model: n bosons on a ring with local delta attraction



Bethe Ansatz:

all (un-normalized) eigenstates are of the form (plane waves + sum over permutations)

$$\Psi_{\mu} = \sum_{P} A_{P} \prod_{j=1}^{n} e^{i\lambda_{P_{\ell}} x_{\ell}}$$
$$E_{\mu} = \sum_{j=1}^{n} \lambda_{j}^{2} \qquad A_{P} = \prod_{n \ge \ell > k \ge 1} (1 - \frac{ic \operatorname{sgn}(x_{\ell} - x_{k}))}{\lambda_{P_{\ell}} - \lambda_{P_{k}}})$$

They are indexed by a set of rapidities $\,\lambda_1,..\lambda_n$

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which are determined by solving the N coupled Bethe equations (periodic BC)

$$e^{i\lambda_j L} = \prod_{\ell \neq j} \frac{\lambda_j - \lambda_\ell - i\bar{c}}{\lambda_j - \lambda_\ell + i\bar{c}}$$

n bosons+attraction => bound states

Bethe equations + large L => rapidities have imaginary parts

Derrida Brunet 2000

- ground state = a single bound state of n particules Kardar 87

$$\psi_0(x_1, ..x_n) \sim \exp(-\frac{\bar{c}}{2} \sum_{i < j} |x_i - x_j|) \qquad E_0(n) = -\frac{\bar{c}^2}{12} n(n^2 - 1)$$
$$\overline{Z^n} = \overline{e^{n \ln Z}} \sim_{t \to \infty} e^{-tE_0(n)} \sim e^{\frac{\bar{c}^2}{12}n^3t} \qquad \text{exponent 1/3}$$

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can it be continued in n? NO !

information about the tail of the distribution of "free energy" $f = -\ln Z = -h$

$$P(f) \sim_{f \to -\infty} \exp(-\frac{2}{3}(-f)^{3/2})$$

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$$E_0(n) = -\frac{\bar{c}^2}{12}n(n^2 - 1)$$

need to sum over all eigenstates !

- all eigenstates are: All possible partitions of n into ns "strings" each with mj particles and momentum kj

$$\lambda_{j,a_j} = k_j + \frac{\pi}{2}(m_j + 1 - 2a_j) \quad a_j = 1, ...m_j$$
$$j = 1, ...n_s$$

$$= E_{\mu} = \sum_{j=1}^{n_s} (m_j k_j^2 - \frac{\bar{c}^2}{12} m_j (m_j^2 - 1))$$

Integer moments of partition sum: fixed endpoints (droplet IC)



 $\Psi_{\mu}(0..0) = n!$

norm of states: Calabrese-Caux (2007)

$$\overline{\hat{Z}^{n}} = \sum_{n_{s}=1}^{n} \frac{n!}{n_{s}!(2\pi\bar{c})^{n_{s}}} \sum_{\substack{(m_{1},\dots,m_{n_{s}})_{n} \\ (m_{1},\dots,m_{n_{s}})_{n}}} n = \sum_{j=1}^{n_{s}} m_{j}} \int \prod_{j=1}^{n_{s}} \frac{dk_{j}}{m_{j}} \Phi[k,m] \prod_{j=1}^{n_{s}} e^{m_{j}^{3} \frac{\bar{c}^{2}t}{12} - m_{j} k_{j}^{2} t} ,$$

$$\Phi[k,m] = \prod_{1 \le i < j \le n_{s}} \frac{(k_{i} - k_{j})^{2} + (m_{i} - m_{j})^{2} c^{2}/4}{(k_{i} - k_{j})^{2} + (m_{i} + m_{j})^{2} c^{2}/4} \prod_{j=1}^{n_{s}} \frac{1}{p_{j}} \prod_{j=1}^{n_{s}} \frac{(k_{j} - k_{j})^{2} + (m_{j} - m_{j})^{2} c^{2}/4}{(k_{j} - k_{j})^{2} + (m_{i} + m_{j})^{2} c^{2}/4} \prod_{j=1}^{n_{s}} \frac{1}{p_{j}} \prod_{j=1}^{n_{s}} \frac{(k_{j} - k_{j})^{2} + (m_{j} - m_{j})^{2} c^{2}/4}{(k_{j} - k_{j})^{2} + (m_{j} - m_{j})^{2} c^{2}/4} \prod_{j=1}^{n_{s}} \frac{1}{p_{j}} \prod_{j=1}^{n_{s}} \frac{(k_{j} - k_{j})^{2} + (m_{j} - m_{j})^{2} c^{2}/4}{(k_{j} - k_{j})^{2} (k_{j} - k_{j})^{2}$$

how to get P(ln Z) i.e. P(h) ? $\ln Z = -\lambda f$ $\int \lambda = (\frac{\bar{c}^2}{4}t)^{1/3}$ $\int f = -\ln Z = -h \text{ random variable expected O(1)}$

introduce generating function of moments g(x):

$$g(x) = 1 + \sum_{n=1}^{\infty} \frac{(-e^{\lambda x})^n}{n!} \overline{Z^n} = \overline{\exp(-e^{\lambda(x-f)})}$$

so that at large time:

$$\lim_{\lambda \to \infty} g(x) = \overline{\theta(f - x)} = Prob(f > x)$$

how to get P(ln Z) i.e. P(h) ? $\ln Z = -\lambda f$ $\int \lambda = (\frac{\bar{c}^2}{4}t)^{1/3}$ $\int f = -\ln Z = h \quad \text{random variable}$ expected O(1)

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reorganize sum over number of strings

$$g(x) = 1 + \sum_{n_s=1}^{\infty} \frac{1}{n_s!} Z(n_s, x)$$



reorganize sum over number of strings

Results: 1) g(x) is a Fredholm determinant at any time t

$$Z(n_s, x) = \prod_{j=1}^{n_s} \int_{v_j > 0} dv_j \, det[K(v_j, v_\ell)] \qquad \lambda = (\frac{\overline{c}^2}{4}t)^{1/3}$$

$$K(v_1,v_2) = -\int rac{a\kappa}{2\pi} dy Ai(y+k^2-x+v_1+v_2) e^{-ik(v_1-v_2)} \, rac{c}{1+e^{\lambda y}}$$

 $g(x) = 1 + \sum_{n_s=1}^{\infty} \frac{1}{n_s!} Z(n_s, x) = Det[I + K]$ by an equivalent definition of a Fredholm determinant

 $K(v_1, v_2) \equiv \theta(v_1) K(v_1, v_2) \theta(v_2)$

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2) large time limit $\lambda = +\infty$ $\frac{e^{\lambda y}}{1 + e^{\lambda y}} \rightarrow \theta(y)$ Airy function identity $\int dkAi(k^2 + v + v')e^{ik(v-v')} = 2^{2/3}\pi Ai(2^{1/3}v)Ai(2^{1/3}v')$ $g(\mathbf{x}) = Prob(f > x = -2^{2/3}s) = Det(1 - P_s K_{Ai}P_s) = F_2(s)$ $K_{Ai}(v, v') = \int_{y>0} Ai(v + y)Ai(v' + y)$ GUE-Tracy-Widom distribution An exact solution for the KPZ equation with flat initial conditions

P. Calabrese, P. Le Doussal, (2011)

needed: $\int dy_1..dy_n\Psi_\mu(y_1,..y_n)$

1) g(s=-x) is a Fredholm Pfaffian at any time t

$$Z(n_s) = \sum_{m_i \ge 1} \prod_{j=1}^{n_s} \int_{k_j} \prod_{q=1}^{m_j} \frac{-2}{2ik_j + q} e^{\frac{\lambda^3}{3}m_j^3 - 4m_j k_j^2 \lambda^3 - \lambda m_j s}$$

$$\times \Pr\left[\left(\begin{array}{cc} \frac{2\pi}{2ik_i} \delta(k_i + k_j)(-1)^{m_i} \delta_{m_i, m_j} + \frac{1}{4}(2\pi)^2 \delta(k_i) \delta(k_j)(-1)^{\min(m_i, m_j)} \operatorname{sgn}(m_i - m_j) & \frac{1}{2}(2\pi) \delta(k_i) \\ -\frac{1}{2}(2\pi) \delta(k_j) & \frac{2ik_i + m_i - 2ik_j - m_j}{2ik_i + m_i + 2ik_j + m_j} \end{array} \right) \right]$$

$$Z(n_s) = \prod_{j=1}^{n_s} \int_{v_j > 0} \Pr[\mathbf{K}(v_i, v_j)]_{2n_s, 2n_s} \qquad g_{\lambda}(s) = \Pr[\mathbf{J} + \mathbf{K}] = \sum_{n_s = 0}^{\infty} \frac{1}{n_s!} Z(n_s)$$
$$\mathbf{J} = \begin{pmatrix} 0 & I \\ -I & 0 \end{pmatrix}$$

An exact solution for the KPZ equation with flat initial conditions

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$$g_{\infty}(s) = F_1(s) = \det[I - \mathcal{B}_s]$$

$$\mathcal{B}_s = \theta(x)Ai(x + y + s)\check{\theta}(y)$$
GOB

GOE Tracy Widom
Fredholm Pfaffian Kernel at any time t

$$\begin{split} K_{11} &= \int_{y_1, y_2, k} Ai(y_1 + v_i + s + 4k^2) Ai(y_2 + v_j + s + 4k^2) [\frac{e^{-2i(v_i - v_j)k}}{2ik} f_{k/\lambda}(e^{\lambda(y_1 + y_2)}) \\ &+ \frac{\pi \delta(k)}{2} F(2e^{\lambda y_1}, 2e^{\lambda y_2})] \\ K_{12} &= \frac{1}{2} \int_{y} Ai(y + s + v_i)(e^{-2e^{\lambda y}} - 1) \ \delta(v_j) \\ &+ \frac{\pi \delta(k)}{2} F(2e^{\lambda y_1}, 2e^{\lambda y_2})] \\ K_{22} &= 2\delta'(v_i - v_j) \,, \end{split}$$

$$f_k(z) = \frac{-2\pi k z_1 F_2(1; 2 - 2ik, 2 + 2ik; -z)}{\sinh(2\pi k) \Gamma(2 - 2ik) \Gamma(2 + 2ik)}, \quad (19)$$

$$F(z_i, z_j) = \sinh(z_2 - z_1) + e^{-z_2} - e^{-z_1} + \int_0^1 du$$

$$\times J_0(2\sqrt{z_1 z_2(1 - u)})[z_1 \sinh(z_1 u) - z_2 \sinh(z_2 u)].$$

$$g_{\lambda}(s) = \sqrt{Det(1 - 2K_{10})}(1 + \langle \tilde{K} | (1 - 2K_{10})^{-1} | \delta \rangle)$$
$$K_{10}(v_1, v_2) = \partial_{v_1} K_{11}(v_1, v_2) \qquad \qquad K_{12}(v_1, v_2) = \tilde{K}(v_1)\delta(v_2)$$

Fredholm Pfaffian Kernel at any time t

$$K_{11} = \int_{y_1, y_2, k} Ai(y_1 + v_i + s + 4k^2) Ai(y_2 + v_j + s + 4k^2) \left[\frac{e^{-2i(v_i - v_j)k}}{2ik} f_{k/\lambda}(e^{\lambda(y_1 + y_2)}) + \frac{\pi\delta(k)}{2} F(2e^{\lambda y_1}, 2e^{\lambda y_2}) \right]$$

$$K_{12} = \frac{1}{2} \int Ai(y_1 + s + v_i) (e^{-2e^{\lambda y_1}} - 1) \delta(v_i)$$

$$K_{12} = \frac{1}{2} \int_{y} Ai(y+s+v_i)(e^{-2e^{\lambda y}}-1) \,\delta(v_j)$$
$$K_{22} = 2\delta'(v_i-v_j),$$

$$f_k(z) = \frac{-2\pi k z_1 F_2 (1; 2 - 2ik, 2 + 2ik; -z)}{\sinh (2\pi k) \Gamma (2 - 2ik) \Gamma (2 + 2ik)}, \quad (19)$$

$$F(z_i, z_j) = \sinh(z_2 - z_1) + e^{-z_2} - e^{-z_1} + \int_0^1 du$$

$$\times J_0(2\sqrt{z_1 z_2 (1 - u)})[z_1 \sinh(z_1 u) - z_2 \sinh(z_2 u)].$$

large time limit

$$\lim_{\lambda \to +\infty} f_{k/\lambda}(e^{\lambda y}) = -\theta(y)$$
$$\lim_{\lambda \to +\infty} F(2e^{\lambda y_1}, 2e^{\lambda y_2}) =$$
$$\theta(y_1 + y_2)(\theta(y_1)\theta(-y_2) - \theta(y_2)\theta(-y_1))$$

$$g_{\lambda}(s) = \sqrt{Det(1 - 2K_{10})}(1 + \langle \tilde{K} | (1 - 2K_{10})^{-1} | \delta \rangle)$$
$$K_{10}(v_1, v_2) = \partial_{v_1} K_{11}(v_1, v_2) \qquad \qquad K_{12}(v_1, v_2) = \tilde{K}(v_1)\delta(v_2)$$

Summary: we found

for droplet initial conditions

$$\frac{\lambda_0 h}{2\nu} \equiv \ln Z = v_\infty t + 2^{2/3} (\frac{t}{t^*})^{1/3} \chi$$



X

at large time has the same distribution as the largest eigenvalue of the GUE

for flat initial conditions similar (more involved)

$$\frac{\lambda_0 h}{2\nu} \equiv \ln Z = v_\infty t + (\frac{t}{t^*})^{1/3} \chi$$

at large time has the same distribution as the largest eigenvalue of the GOE $t^* = \frac{8(2\nu)^5}{D^2\lambda_0^4}$

in addition: g(x) for all times
=> P(h) at all t (inverse LT)

decribes full crossover from Edwards Wilkinson to KPZ

 t^* is crossover time scale large for weak noise, large diffusivity

GSE ?

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GSE ? KPZ in half-space

decribes full crossover from Edwards Wilkinson to KPZ

 t^* is crossover time scale





Probability that a polymer (starting near the wall) does not cross the wall



Probability that a polymer (starting near the wall) does not cross the wall



$$\overline{\ln q_{\eta}(t)} = -(\overline{\chi_2} - \overline{\chi_4})(\overline{c}^2 t)^{1/3} \approx -1.49134(\overline{c}^2 t)^{1/3}$$
$$\mu^{F_2} = -1.7710868 \qquad \mu^{F_4} = -3.2624279$$

gives q(t) in typical sample: decays sub-exponentially

Probability that N directed paths in a random potential do not cross

why interesting ?

- example of disorder + interaction

Kardar-Emig large N vortex lines in SC Cardy-Ostlund model

- BA with generalized statistics - beyond bosons

- connections to random matrix theory

Probability that N directed paths in a random potential do not cross

Partition sum of 1 path with endpoints y,x

$$Z_{\eta}(x;y|t)$$

Karlin McGregor formula

Partition sum of N non-crossing paths with endpoints

 $y_1 < y_2 < ... y_N$ $x_1 < x_2 < ... x_N$

 $\det[Z_{\eta}(x_i;y_j|t)]_{N\times N}$

(thermal) probability of no crossing

$$= \prod_{i=1}^{N} \frac{1}{Z_{\eta}(x_i; y_i | t)} \det[Z_{\eta}(x_i; y_j | t)]_{N \times N}$$

Probability that 2 directed polymers in same disorder do not cross



non-crossing probability

Karlin Mc Gregor

$$p_{\eta}(x_1, x_2; y_1, y_2|t) \equiv 1 - \frac{Z_{\eta}(x_2; y_1|t) Z_{\eta}(x_1; y_2|t)}{Z_{\eta}(x_1; y_1|t) Z_{\eta}(x_2; y_2|t)}$$

Andrea de Luca, PLD, arXiv 1505.04802

we will study limit at coinciding endpoints

$$p_{\eta}(t) \equiv \lim_{\epsilon \to 0} \frac{p_{\eta}(-\epsilon, \epsilon | -\epsilon, \epsilon; t)}{4\epsilon^2}$$

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NC probability is related to single path free energy

$$p_{\eta}(x;y|t) = \partial_x \partial_y \ln Z_{\eta}(x;y|t)$$

$$p_{\eta}(t) = \partial_x \partial_y \ln Z_{\eta}(x; y|t)|_{\substack{x=0\\y=0}}$$

Moments of non-crossing probability via replica ...

$$\overline{p_{\eta}(t)^m} = \lim_{n \to 0} \Theta_{n,m}(t)$$

$$p_{\eta}(t) \equiv \lim_{\epsilon \to 0} \frac{p_{\eta}(-\epsilon, \epsilon | -\epsilon, \epsilon; t)}{4\epsilon^2}$$

$$\Theta_{n,m}(t) \equiv \lim_{\epsilon \to 0} \left[(2\epsilon)^{-2} Z_{\eta}^{(2)}(\epsilon) \right]^m \left[Z_{\eta}(0;0|t) \right]^{n-2m}$$

$$Z_{\eta}^{(2)}(\epsilon) = Z_{\eta}(\epsilon;\epsilon|t)Z_{\eta}(-\epsilon;-\epsilon|t) - Z_{\eta}(-\epsilon;\epsilon|t)Z_{\eta}(\epsilon;-\epsilon|t)$$

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and quantum mechanics ...

Lieb-Liniger model with general symmetry (beyond bosons)

$$H_n = -\sum_{i=1}^n \frac{\partial^2}{\partial x_i^2} - 2\overline{c} \sum_{1 \le i < j \le n} \delta(x_i - x_j)$$

$$\Theta_{n,m}(t) = \lim_{\epsilon \to 0} (2\epsilon)^{-2m} \langle \Psi_m(\epsilon) | e^{-tH_n} | \Psi_m(\epsilon) \rangle = \sum_{\mu} \frac{|\mathcal{D}_m \psi_\mu(\mathbf{x})|^2}{||\mu||^2} e^{-tE_\mu}$$

 $|\Psi_m(\epsilon)\rangle = 2^{-m/2} (\otimes_{j=1}^m |\epsilon, -\epsilon\rangle - |-\epsilon, \epsilon\rangle) \otimes |0\dots 0\rangle \qquad \mathcal{D}_1 = 2^{-1/2} (\partial_{x_1} - \partial_{x_2})|_{\mathbf{x}=0}$

bosonic sector gives vanishing contribution

$$\overline{p_{\eta}(t)^m}$$
 m=1

look for eigenfunctions antisymmetric in the first two variables

$$\Psi_{\mu}(x_1, x_2, ..x_n) \quad \longleftarrow$$

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more general Bethe ansatz

$$\psi_{\mu}(\mathbf{x}) = \sum_{P,Q\in\mathcal{S}_{n}} \vartheta_{Q}(\mathbf{x}) A_{Q}^{P} \exp\left[i\sum_{j=1}^{n} x_{Q_{j}}\mu_{P_{j}}\right] \qquad \{\mu_{1},\ldots,\mu_{n}\}$$
$$E_{\mu} = \sum_{j=1}^{n} \mu_{j}^{2}$$
$$x_{Q_{1}} \leq x_{Q_{2}} \ldots \leq x_{Q_{n}} \qquad \mathbf{A}^{P}$$

 A_Q^P inside irreducible representation of S_n

2-row Young diagram $\xi = (n - m, m)$

example for m=3

n=8 and m=3

antisymmetry $\mathcal{D}_{m=3}$ $x_1 \leftrightarrow x_2, x_3 \leftrightarrow x_4, x_5 \leftrightarrow x_6$

Nested Bethe ansatz

C-N Yang PRL 19,1312 (1967)

Bethe equations

 $\mu_{\alpha\beta} = \mu_{\alpha} - \mu_{\beta}$

$$\begin{split} &\prod_{\substack{b=1\\b\neq a}}^{m} \frac{\lambda_{ab} - ic}{\lambda_{ab} + ic} = \prod_{j=1}^{n} \frac{\lambda_a - \mu_j - ic/2}{\lambda_a - \mu_j + ic/2} , \\ &\prod_{\substack{k=1\\k\neq j}}^{n} \frac{\mu_{jk} + ic}{\mu_{jk} - ic} \times \prod_{a=1}^{m} \frac{\mu_j - \lambda_a - ic/2}{\mu_j - \lambda_a + ic/2} = e^{i\mu_j L} \end{split}$$

auxiliary spin chain

auxiliary rapidities λ_a a = 1, ...m

one for every doubled column

they implement the symmetry of the wave-function

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solved at large L by strings again ! $\mu_j^a = k_j + \frac{ic}{2}(m_j + 1 - 2a) + \delta_j^a$

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can one solve the polynomial equation for the auxiliary variable ?

example for m=1

$$\prod_{j=1}^{n} \frac{\lambda - \mu_j - ic/2}{\lambda - \mu_j + ic/2} = 1$$

C-N Yang PRL 19,1312 (1967)

auxiliary spin chain

auxiliary rapidities λ_a a = 1, ...m

one for every doubled column

they implement the symmetry of the wave-function

solved at large L by strings again ! $\mu_j^a = k_j + \frac{ic}{2}(m_j + 1 - 2a) + \delta_j^a$

not all string states contribute ! for instance the n-string does not telescopic product, no solution

in general several roots => difficult

BUT: the sum over all solutions for λ can be written as a contour integral

$$\sum_{\lambda} \frac{|(\partial_{x_1} - \partial_{x_2})\Psi_{\mu}(x)|^2}{2||\mu||^2}$$

simplifies => expression very similar to bosonic case

- first moment, m =1

$$\Theta_{n,0}(t) = \mathcal{Z}_n(t) \equiv \mathcal{Z}_n(\mathbf{x} = \mathbf{0}; \mathbf{0}|t)$$

$$\Lambda_{n,1} \rightarrow \Lambda_{n,0} \equiv 1$$

$$\Theta_{n,1}(t) = \sum_{n_s=1}^n \frac{n! \bar{c}^n}{n_s! (2\pi \bar{c})^{n_s}} \sum_{(m_1, \dots m_{n_s})_n} \prod_{j=1}^{n_s} \int_{-\infty}^{+\infty} \frac{dk_j e^{-A_2 t}}{m_j} \Phi(\mathbf{k}, \mathbf{m}) \Lambda_{n,1}(\mathbf{k}, \mathbf{m})$$
Lieb Lineger
conserved charges
$$A_p = \sum_{j=1}^n \mu_j^p \qquad \Lambda_{n,1} = \frac{1}{n(n-1)} \left(nA_2 - A_1^2 + \frac{n^2(n^2 - 1)}{12} \bar{c}^2 \right):$$

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- does this extend to higher moments, m? YES

$$\Theta_{n,m}(t) = \langle \Lambda_{n,m}(\boldsymbol{\mu}) \rangle_n \qquad \Rightarrow \Lambda_{n,m}(A_p)$$

1) how does one get the $\Lambda_{n,m}(A_p)$?

We calculated them from the Borodin-Corwin "conjecture"

BC arXiv11114408

$$\Theta_{n,m}(t) = \frac{1}{2^m} \int \frac{dz_1}{2\pi} \cdots \int \frac{dz_n}{2\pi} e^{-t\sum_{k=1}^n z_k^2} \qquad h(u) = u(u-ic)$$
$$\times \left(\prod_{1 \le k < j \le n} f(z_{kj})\right) \left(\prod_{q=1}^m h(z_{2q-1,2q})\right)$$

 $z_{kj} = z_k - z_j$ imaginary part C_j for z_j satisfying $C_{j+1} > C_j + \bar{c}$

1) how does one get the $\Lambda_{n,m}(A_p)$?

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2) what can one do with them?

Introduce GGE partition function

$$\mathcal{Z}_n^{\beta}(t) \quad e^{-A_2 t} \implies e^{-A_2 t + \sum_{p \ge 1} \beta_p A_p}$$

$$A_p \to \partial_p \equiv \partial_{\beta_p} \qquad \Theta_{n,m}(t) = \Lambda_{n,m}(\{\partial_p\})[\mathcal{Z}_n^{\beta}(t)]$$

$$\lim_{n \to 0} \partial_{i_1} \dots \partial_{i_k} \frac{\mathcal{Z}_n^{\boldsymbol{\beta}}(t) - 1}{n} \bigg|_{\boldsymbol{\beta}=0} = -\int_0^\infty \frac{du}{u} \partial_{i_1} \dots \partial_{i_k} \operatorname{Det}(1 + \Pi_0 \mathcal{K}_u^{\boldsymbol{\beta}} \Pi_0)$$

relate to Fredholm determinant !

$$\overline{p_{\eta}(t)} = \lim_{n \to 0} \Theta_{n,1}(t) = \frac{1}{2t}$$

$$\overline{\ln Z_{\eta}(x;y|t)} = h(t) - (x-y)^2/(4t)$$
$$h(t) = \overline{\ln Z_{\eta}(0;0|t)}$$
$$\simeq -\frac{\overline{c}^2 t}{12} + \overline{\chi_2}(\overline{c}^2 t)^{1/3}$$

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- second moment = we find exact relation to average free energy

$$\overline{p_{\eta}(t)^{2}} = -\left(\frac{1}{t}\partial_{t} + \frac{1}{2}\partial_{t}^{2}\right)h(t) \simeq \frac{\overline{c}^{2}}{12t} - \frac{2\overline{\chi_{2}}\overline{c}^{2/3}}{9t^{5/3}}$$

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- higher moments

$$\overline{p_{\eta}(t)^3} \simeq \frac{\overline{c}^4}{15t} - \frac{2\overline{\chi_2}\overline{c}^{8/3}}{9t^{5/3}} + \text{complicated}$$

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$$\gamma_1 = \frac{1}{2}$$
, $\gamma_2 = \frac{1}{12}$, $\gamma_3 = \frac{1}{15}$

=> in arXiv1505.04802 we conjectured leading large time behavior

conjecture 1
$$\overline{p_{\eta}(t)^m} \simeq \gamma_m \bar{c}^{2(m-1)}/t$$

=>
$$p_{\eta}(t) \sim \bar{c}^2$$
 for a fraction $\sim 1/(\bar{c}^2 t)$ of environments
the PDF of p has a 1/t tail which controls the moments

What is p in a typical sample ?

What is p in a typical sample ?

remember proba q(t) of single DP not crossing a hard-wall at 0

 $\overline{\ln q_{\eta}(t)} = -(\overline{\chi_2} - \overline{\chi_4})(\overline{c}^2 t)^{1/3} \approx -1.49134(\overline{c}^2 t)^{1/3}$

T. Gueudre, PLD 2012

=> typical p is sub-exponentially small

What is p in a typical sample ?

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=> typical p is sub-exponentially small

=> conjecture 2
universality
$$\overline{\ln p_{\eta}(t)} \sim -a(\bar{c}^2 t)^{1/3}$$
 $a = \overline{\chi_2} - \overline{\chi_2'} \approx 1.9043$

known for semi-discrete DP non-crossing paths and GUE eigenvalues

 h_k max energy of k non crossing paths length N

 $h_1 =_d \lambda_1$ $h_2 - h_1 =_d \lambda_2$ O'C

O'Connell, Yor (2002) Doumerc (2003)

 $\ln p_{\eta}(t) < \ln q_{\eta}(t)$



typical sample with small p



at inverse temperature

plot of $Z(\pm 1/2, \hat{x}|\hat{t}) \times Z(\hat{x}, \pm 1/2|\hat{\tau} - \hat{t})$

 $\beta = 1.0$

Distribution of non-crossing probability

$$\mathcal{P}_{t}(p) \simeq_{t \to +\infty} \mathcal{P}^{0}(p/p_{typ}(t)) + \frac{\rho(p/\bar{c}^{2})}{\bar{c}^{4}t}$$
tail

bulk of the PDF

 $p_{typ}(t) \sim e^{-a(\bar{c}^2 t)^{1/3}}$

 $\int_0^\infty d\rho \,\rho(p)p^m = \gamma_m$

$$\gamma_1 = \frac{1}{2}$$
, $\gamma_2 = \frac{1}{12}$, $\gamma_3 = \frac{1}{15}$

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FindSequenceFunction[..]

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Recent result

FindSequenceFunction[..]

A. De Luca, PLD in prep.

$$\overline{p_{\eta}(t)^{m}} \simeq_{t \to \infty} \gamma_{m} \frac{\overline{c}^{2(m-1)}}{t} \qquad \gamma_{m} = \frac{\sqrt{\pi} 4^{-m} \Gamma(m)^{3}}{\Gamma\left(m + \frac{1}{2}\right)}$$

from the moments extract the density

 $\gamma_m = \frac{\sqrt{\pi} 4^{-m} \Gamma(m)^3}{\Gamma\left(m + \frac{1}{2}\right)}$

$$\rho(p) = \frac{2}{p} \int_0^{+\infty} \frac{du}{\sqrt{u(u+4)}} K_0(2\sqrt{p}\sqrt{u+4})$$
$$\rho(p) \simeq \frac{1}{2p} (\ln p)^2$$

numerical check


Idea of the method

$$\Theta_{n,m}(t) = \langle \Lambda_{n,m}(oldsymbol{\mu})
angle_n$$

1) after massaging of BC formula.. $h(u) = u(u - i\overline{c})$ $\Lambda_{n,m}(\mu) = \frac{1}{2^m} \operatorname{sym}_{\mu} \left[\frac{\prod_{q=1}^m h(\mu_{2q-1,2q})}{\prod_{1 \le \alpha < \beta \le n} f(\mu_{\beta \alpha})} \right]$ $f(u) = u/(u - i\overline{c})$

2) algebra and guesses.. express in terms of elementary symmetric polynomials

$$\Lambda_{n,m}(\boldsymbol{\mu}) = \sum_{a=0}^{m} \bar{c}^{2a} \Omega_{n,m}^{a} \tilde{\Lambda}_{n,m-a}(\boldsymbol{\mu}) \qquad \Omega_{n,m}^{a} = \frac{m!(n-m+a)! B_{2a}^{(2m-2n-1)}(m-n)}{(2a)!(m-a)!(n-m)!}$$
$$\tilde{\Lambda}_{n,m}(\boldsymbol{\mu}) = \frac{1}{2^{m}} \operatorname{sym}_{\boldsymbol{\mu}} \left[\prod_{q=1}^{m} (\mu_{2q-1} - \mu_{2q})^{2} \right] \qquad e_{p}(\boldsymbol{\mu}) = \sum_{1 \leq m \leq n \leq m} \mu_{\alpha_{1}} \dots \mu_{\alpha_{p}}$$

$$\tilde{\Lambda}_{n,m}(\boldsymbol{\mu}) = \frac{m!}{n!(n-m)!} (-1)^m \sum_{n=0}^{2m} (-1)^p (n-p)!(n-2m+p)! e_p e_{2m-p}$$

3) take limit n -> 0
$$\Lambda_{n,m}(\boldsymbol{\mu}) = \frac{\lambda_m(\boldsymbol{\mu})}{n} + O(n^0) \qquad A_p = \sum_{j=1}^n \mu_j^p$$

4) dominant term at large time only one charge contributes $e_p^s(\mathbf{k}, \mathbf{m}) \longrightarrow (ic)^{p-1} (2^{2-p} - 1) B_{p-1} \mathcal{A}_1^s(\mathbf{k}, \mathbf{m})$ $\langle (\mathcal{A}_1)^2 \rangle_n = n/(2t)$

- obtain the bulk of the distribution of p (non-crossing proba)
- treat N > 2 non-crossing polymers
- extend generalized Bethe Ansatz calculations to m>1

Perspectives/other works

Airv process

- replica BA method

stationary KPZ	Sasamoto Inamura		$t ightarrow \infty$	$A_2(y)$
2 space points	$Prob(h(x_1,t),h(x_2,t))$		Prohlac-Spohn (2011), Dotsenko (2013)	
2 times	Prob(h(0,t), b)	h(0,t')) D	otsenko (2013)	
endpoint distributio	on of DP Dote	senko (2012)	Schehr, Quastel e	et al (2011)
rigorous replica Borodin, Corwin, Quastel, O Neil,				
q-TASEP	$q \rightarrow 1$	avoids mome	ent problem $\overline{Z^n}$	$\sim e^{cn^3}$
WASEP	Bose gas	moments as	nested contour in	ntegrals

- sine-Gordon FT P. Calabrese, M. Kormos, PLD, EPL 10011 (2014)
- Lattice directed polymers

how to calculate $\int dy_1..dy_n \Psi_{\mu}(y_1,..y_n)$

first method: flat as limit of half-flat (wedge)

$$\lim_{x \to -\infty, w \to 0} Z_{\rm hs}(x, t) \equiv Z_{\rm flat}(x, t)$$

$$Z_{\rm hs,w}(x,t) = \int_{-\infty}^{0} dy e^{wy} Z(x,t|y,0)$$

$$Z(x,t=0) = \theta(-x)e^{wx}$$



$$\Big(\prod_{\alpha=1}^n \int_{-\infty}^0 dy_\alpha e^{wy_\alpha}\Big)\Psi_\mu(y_1\dots y_n) = \sum_P A_P G_{P\lambda}$$

$$\Psi_{\mu} = \sum_{P} A_{P} \prod_{j=1}^{n} e^{i\lambda_{P_{\ell}}x_{\ell}}$$
$$G_{\lambda} = \prod_{j=1}^{n} \frac{1}{jw + i\lambda_{1} + \ldots + i\lambda_{j}}$$

how to calculate $\int dy_1 dy_n \Psi_{\mu}(y_1, dy_n)$ first method: flat as limit of half-flat (wedge) $\lim_{x \to -\infty, w \to 0} Z_{\rm hs}(x, t) \equiv Z_{\rm flat}(x, t)$ $Z_{\rm hs,w}(x,t) = \int_{-\infty}^{0} dy e^{wy} Z(x,t|y,0)$ z=0 $Z(x,t=0) = \theta(-x)e^{wx}$ $\Psi_{\mu} = \sum_{P} A_{P} \prod_{i=1}^{n} e^{i\lambda_{P_{\ell}}x_{\ell}}$

how to calculate $\int dy_1 dy_n \Psi_{\mu}(y_1, dy_n)$ first method: flat as limit of half-flat (wedge) $\lim_{x \to -\infty, w \to 0} Z_{\rm hs}(x, t) \equiv Z_{\rm flat}(x, t)$ $Z_{\rm hs,w}(x,t) = \int_{-\infty}^{0} dy e^{wy} Z(x,t|y,0)$ z=0 $Z(x,t=0) = \theta(-x)e^{wx}$ $\Psi_{\mu} = \sum_{P} A_{P} \prod_{i=1}^{n} e^{i\lambda_{P_{\ell}}x_{\ell}}$ $\left(\prod_{\alpha=1}^{n}\int_{-\infty}^{0}dy_{\alpha}e^{wy_{\alpha}}\right)\Psi_{\mu}(y_{1}\ldots y_{n})=\sum_{\alpha=1}^{n}A_{P}G_{P\lambda}$ $G_{\lambda} = \prod_{i=1}^{n} \frac{1}{jw + i\lambda_1 + \ldots + i\lambda_i}$ miracle ! $= \frac{n!}{\prod_{\alpha=1}^{n} (w+i\lambda_{\alpha})} \prod_{1 \le \alpha \le \beta \le n} \frac{2w+i\lambda_{\alpha}+i\lambda_{\beta}-1}{2w+i\lambda_{\alpha}+i\lambda_{\beta}}$ $\lambda^{j,a} = k_j + \frac{i\overline{c}}{2}(j+1-2a)$ strings: $a = 1, ..., m_i$

$$\int^{w} \Psi_{\mu} = n! (-2)^{n} \prod_{i=1}^{n_{s}} S^{w}_{m_{i},k_{i}} \prod_{1 \le i < j \le n_{s}} D^{w}_{m_{i},k_{i},m_{j},k_{j}}$$

$$D_{m_1,k_1,m_2,k_2}^w = (-1)^{m_2} \frac{\Gamma(1-z+\frac{m_1+m_2}{2})\Gamma(z+\frac{m_1-m_2}{2})}{\Gamma(1-z+\frac{m_1-m_2}{2})\Gamma(z+\frac{m_1+m_2}{2})} \qquad z = ik_1 + ik_2 + 2w$$

$$S^w_{m,k} = \begin{array}{c} \displaystyle \frac{(-1)^m \Gamma(z)}{\Gamma(z+m)} \qquad \qquad z = 2ik+2w. \end{array}$$

in double limit
$$\lim_{x \to -\infty, w \to 0}$$

$$S_{m_i,k_i}^w \to \frac{(-1)^{m_i}}{2\Gamma(m_i)} 2\pi \delta(k_i) + s_{m_i,k_i}^0$$

expand the product $\prod_i S_i \prod_{i < j} D_{ij}$ each momentum k_{ℓ} appears only in exactly one pole

$$D^{w}_{m_i,k_i,m_j,k_j} \to (-1)^{m_i} m_i \delta_{m_i,m_j} \ 2\pi \delta(k_i + k_j) + d^{w}_{m_i,k_i,m_j,k_j}$$

pairing of string momenta and pfaffian structure emerges

second method:

$$\prod_{\alpha=1}^n \int_0^L dy_\alpha \Psi_\mu(y_1,..,y_n) = \langle \Phi_0 | \mu \rangle$$

use Bethe equations: $e^{i\lambda_j}$

$$L = \prod_{\ell
eq j} rac{\lambda_j - \lambda_\ell - i ar c}{\lambda_j - \lambda_\ell + i ar c}$$

 $\Phi_0(x_1, \dots x_n) = 1$

=> integral vanishes for generic state oberve: requires pairs opposite rapidities

Can be seen as interaction quench in Lieb-Liniger model with initial state BEC (c=0)

de Nardis et al., arXiv 1308.4310

overlap is non zero only for parity invariant states $\{\lambda_1, -\lambda_1, .., \lambda_{n/2}, -\lambda_{n/2}\}$

$$\langle \Phi_0 | \mu \rangle = n! c^{n/2} \prod_{\alpha=1}^{n/2} \frac{1}{\lambda_{\alpha}^2} \prod_{1 \le \alpha < \beta \le n/2} \frac{(\lambda_{\alpha} - \lambda_{\beta})^2 + c^2}{(\lambda_{\alpha} - \lambda_{\beta})^2} \frac{(\lambda_{\alpha} + \lambda_{\beta})^2 + c^2}{(\lambda_{\alpha} + \lambda_{\beta})^2} \times \det G^Q$$

$$G^{Q}_{\alpha\beta} = \delta_{\alpha\beta} (L + \sum_{\gamma=1}^{n/2} K^{Q}(\lambda_{\alpha}, \lambda_{\gamma})) - K^{Q}(\lambda_{\alpha}, \lambda_{\beta})$$
$$K^{Q}(x, y) = K(x - y) + K(x + y),$$

Brockmann, arXiv1402.1471.

P. Calabrese, P. Le Doussal, arXiv 1402.1278

large L limit, overlap for strings partially recovers the moments Zⁿ for flat

$$K(x) = \frac{2c}{x^2 + c^2}.$$