

Freeness and the Transpose

(Matrices Just Wanna be Free)

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random variables and their distributions

- ▶ (\mathcal{A}, φ) unital algebra with state;
- ▶ $\mathbf{C}\langle x_1, \dots, x_s \rangle$ is the unital algebra generated by the non-commuting variables x_1, \dots, x_s
- ▶ the *distribution* of $a_1, \dots, a_s \in (\mathcal{A}, \varphi)$ is the state $\mu : \mathbf{C}\langle x_1, \dots, x_s \rangle \rightarrow \mathbf{C}$ given by $\mu(p) = \varphi(p(a_1, \dots, a_s))$
- ▶ convergence in distribution of $\{a_1^{(N)}, \dots, a_s^{(N)}\} \subset (\mathcal{A}_N, \varphi_N)$ to $\{a_1, \dots, a_s\} \subset (\mathcal{A}, \varphi)$ means pointwise convergence of distributions: $\mu_N(p) \rightarrow \mu(p)$ for $p \in \mathbf{C}\langle x_1, \dots, x_s \rangle$.

freeness

- ▶ $\mathcal{A}_1, \mathcal{A}_2 \subseteq \mathcal{A}$ unital subalgebras are *free* if given
 - ▶ $a_1, \dots, a_n \in \mathcal{A}$ with $\varphi(a_i) = 0$ for all i ,
 - ▶ $a_i \in \mathcal{A}_{j_i}$ with $j_1 \neq \dots \neq j_n$we have $\varphi(a_1 \cdots a_n) = 0$,
- ▶ a_1 and a_2 are *free* if $\text{alg}(1, a_1)$ and $\text{alg}(1, a_2)$ are free,

freeness and asymptotic freeness

- ▶ $\{a_1^{(N)}, \dots, a_s^{(N)}\} \subset (\mathcal{A}_N, \varphi_N)$ are *asymptotically free* if $\mu_n \rightarrow \mu$ and x_1, \dots, x_s are free with respect to μ
- ▶ if a and b are free with respect to φ then
$$\varphi(abab) = \varphi(a^2)\varphi(b)^2 + \varphi(a)^2\varphi(b^2) - \varphi(a)^2\varphi(b)^2$$
- ▶ in general if a_1, \dots, a_s are free then all *mixed moments* $\varphi(x_{i_1} \cdots x_{i_n})$ can be written as a polynomial in the moments of individual moments $\{\varphi(a_i^k)\}_{i,k}$.
- ▶ $a_1^{(N)}, \dots, a_s^{(N)} \in (\mathcal{A}_n, \varphi_N)$ are asymptotically free if whenever we have $b_i^{(N)} \in \text{alg}(1, a_{j_i}^{(N)})$ is such that $\varphi_N(b_i^{(N)}) = 0$ and $j_1 \neq j_2 \neq \cdots \neq j_m$ we have $\varphi_N(b_1^{(N)} \cdots b_m^{(N)}) \rightarrow 0$

simple distributions: Wigner and Marchenko-Pastur

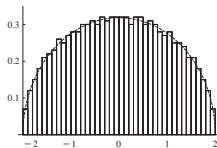
- ▶ let $f(t) = \frac{1}{\sqrt{2\pi}} e^{-t^2/2}$ be the density of the Gauss law
- ▶ then $\log(\hat{f}(is)) = \frac{s^2}{2} = \sum_{n=1}^{\infty} k_n \frac{s^n}{n!}$ with $k_2 = 1$ and $k_n = 0$ for $n \neq 2$, so the Gauss law is characterized by having all cumulants except k_2 equal to 0
- ▶ μ a probability measure on \mathbb{R} , $z \in \mathbf{C}^+$,
 $G(z) = \int (z-t)^{-1} d\mu(t)$ is the Cauchy transform of μ and
 $R(z) = G^{(-1)}(z) - \frac{1}{z} = \kappa_1 + \kappa_2 z + \kappa_3 z^2 + \dots$ is the
 R -transform of μ
- ▶ if $d\mu(t) = \frac{1}{2\pi} \sqrt{4-t^2} dt$ is the *semi-circle law* we have $\kappa_n = 0$ except for $\kappa_2 = 1$
- ▶ if $0 < c$ and $a = (1 - \sqrt{c})^2$ and $b = (1 + \sqrt{c})^2$ we let
 $d\mu = \frac{\sqrt{(b-t)(t-a)}}{2\pi t} dt$ for $c \geq 1$ and
 $d\mu = (1-c)\delta_0 + \frac{\sqrt{(b-t)(t-a)}}{2\pi t} dt$ for $0 < c < 1$, the
Marchenko-Pastur distribution: $\kappa_n = c$ for all n

GUE random matrices and asymptotic freeness

- ▶ $X_N = X_N^* = \frac{1}{\sqrt{N}}(x_{ij})_{ij}$ a $N \times N$ self-adjoint random matrix with x_{ij} independent complex Gaussians with $E(x_{ij}) = 0$ and $E(|x_{ij}|^2) = 1$ (*modulo* self-adjointness)
- ▶ $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_N$ eigenvalues of X_N ,
 $\mu_N = \frac{1}{N}(\delta_{\lambda_1} + \dots + \delta_{\lambda_N})$ is the spectral measure of X_N ,
 $\int t^k d\mu_N(t) = \text{tr}(X_N^k)$

X_N is the $N \times N$ GUE with limiting

- ▶ eigenvalue distribution given by Wigner's semi-circle law
- ▶ Y_N another GUE with entries independent from those of X_N
- ▶ for large N mixed moments of X_N and Y_N are close to those of freely independent semi-circular operators (thus *asymptotically free*)



Wishart Random Matrices

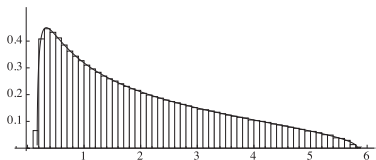
- ▶ Suppose G_1, \dots, G_{d_1} are $d_2 \times p$ random matrices where $G_i = (g_{jk}^{(i)})_{jk}$ and $g_{jk}^{(i)}$ are complex Gaussian random variables with mean 0 and (complex) variance 1, i.e. $E(|g_{jk}^{(i)}|^2) = 1$. Moreover suppose that the random variables $\{g_{jk}^{(i)}\}_{i,j,k}$ are independent.

▶

$$W = \frac{1}{d_1 d_2} \begin{pmatrix} G_1 \\ \vdots \\ G_{d_1} \end{pmatrix} \left(G_1^* \mid \dots \mid G_{d_1}^* \right) = \frac{1}{d_1 d_2} (G_i G_j^*)_{ij}$$

is a $d_1 d_2 \times d_1 d_2$ Wishart matrix. We write

$W = d_1^{-1} (W(i, j))_{ij}$ as $d_1 \times d_1$ block matrix with each entry the $d_2 \times d_2$ matrix $d_2^{-1} G_i G_j^*$.



Partial Transposes on $M_{d_1}(\mathbf{C}) \otimes M_{d_2}(\mathbf{C})$

- G_i a $d_2 \times p$ matrix
- $W(i, j) = \frac{1}{d_2} G_i G_j^*$, a $d_2 \times d_2$ matrix,
- $W = \frac{1}{d_1} (W(i, j))_{ij}$ is a $d_1 \times d_1$ block matrix with entries $W(i, j)$
- $W^T = \frac{1}{d_1} (W(j, i)^T)_{ij}$ is the “full” transpose
- $W^\top = \frac{1}{d_1} (W(j, i))_{ij}$ is the “left” partial transpose
- $W^\Gamma = \frac{1}{d_1} (W(i, j)^T)_{ij}$ is the “right” partial transpose
- we **assume** that $\frac{p}{d_1 d_2} \rightarrow c, 0 < c < \infty$
- eigenvalue distributions of W and W^T converge to Marchenko-Pastur with parameter c
- eigenvalues of W^\top and W^Γ converge to a shifted semi-circular with mean c and variance c (Aubrun, 2012)
- W and W^T are asymptotically free (M. and Popa, 2014)
- what about W^Γ and W^\top ?

Semi-circle and Marchenko-Pastur Distributions

Suppose $\frac{p}{d_1 d_2} \rightarrow c$.

- ▶ limit eigenvalue distribution of W (Marchenko-Pastur)

$$\lim E(\text{tr}(W^n)) = \int_a^b t^n \frac{\sqrt{(b-t)(t-a)}}{2\pi t} dt = \sum_{\sigma \in \text{NC}(n)} c^{\#(\sigma)}$$

$\#(\sigma)$ is the number of blocks of σ , $a = (1 - \sqrt{c})^2$, and $b = (1 + \sqrt{c})^2$

- ▶ limit eigenvalue distribution of W^Γ (semi-circle)

$$\lim E(\text{tr}((W^\Gamma)^n)) = \sum_{\sigma \in \text{NC}_{1,2}(n)} c^{\#(\sigma)} = \sum_{\pi \in \text{NC}(n)} \kappa_\pi$$

$\text{NC}_{1,2}(n)$ is the set of non-crossing partitions with only blocks of size 1 and 2. (*c.f.* Fukuda and Śniady (2013) and Banica and Nechita (2013))

main theorem

- ▶ THM: The matrices $\{W, W^\top, W^\Gamma, W^\Gamma\}$ form an asymptotically free family
- let $(\epsilon, \eta) \in \{-1, 1\}^2 = \mathbb{Z}_2^2$.
- let $W^{(\epsilon, \eta)} = \begin{cases} W & \text{if } (\epsilon, \eta) = (1, 1) \\ W^\top & \text{if } (\epsilon, \eta) = (-1, 1) \\ W^\Gamma & \text{if } (\epsilon, \eta) = (1, -1) \\ W^{\Gamma} & \text{if } (\epsilon, \eta) = (-1, -1) \end{cases}$
- let $(\epsilon_1, \eta_1), \dots, (\epsilon_n, \eta_n) \in \mathbb{Z}_2^n$

$$\begin{aligned} & \mathbb{E}(\text{Tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_n, \eta_n)})) \\ &= \sum_{\sigma \in S_n} \left(\frac{p}{d_1 d_2} \right)^{\#(\sigma)} d_1^{f_\epsilon(\sigma) + \#(\sigma) - n} d_2^{f_\eta(\sigma) + \#(\sigma) - n} \end{aligned}$$

where $f_\epsilon(\sigma) = \#(\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \vee \sigma \delta \sigma^{-1})$ (“ \vee ” means the sup of partitions and $\#$ means the number of blocks or cycles)

Computing Moments via Permutations, *Notation*

- ▶ $[d_1] = \{1, 2, \dots, d_1\}$,
- ▶ given $i_1, \dots, i_n \in [d_1]$ we think of this n -tuple as a function $i: [n] \rightarrow [d_1]$
- ▶ $\ker(i) \in \mathcal{P}(n)$ is the partition of $[n]$ such that i is constant on the blocks of $\ker(i)$ and assumes different values on different blocks
- ▶ if $\sigma \in S_n$ we also think of the cycles of σ as a partition and write $\sigma \leq \ker(i)$ to mean that i is constant on the cycles of σ
- ▶ given $\sigma \in S_n$ we extend σ to a permutation on $[\pm n] = \{-n, \dots, -1, 1, \dots, n\}$ by setting $\sigma(-k) = -k$ for $k > 0$
- ▶ $\gamma = (1, 2, \dots, n)$, $\delta(k) = -k$
- ▶ given $\epsilon_1, \dots, \epsilon_n \in \{-1, 1\}$ let $\epsilon \in S_{\pm n}$ be given by $\epsilon(k) = \epsilon_{|k|} \cdot k$
- ▶ $\delta\gamma^{-1}\delta\gamma\delta = (1, -n)(2, -1) \cdots (n, -(n-1))$

Computing Moments via Permutations, II

- ▶ $\delta\gamma^{-1}\delta\gamma\delta = (1, -n)(2, -1) \cdots (n, -(n-1))$
- ▶ if $A_k = (a_{ij}^{(k)})_{ij}$, a $N \times N$ matrix, then

$$\mathrm{Tr}(A_1 \cdots A_n) = \sum_{i_1, \dots, i_n=1}^N a_{i_1 i_2}^{(1)} a_{i_2 i_3}^{(2)} \cdots a_{i_n i_1}^{(n)} = \sum_{i_{\pm 1}, \dots, i_{\pm n}} a_{i_1 i_{-1}}^{(1)} a_{i_2 i_{-2}}^{(2)} \cdots a_{i_n i_{-n}}^{(n)}$$

$$\begin{aligned} & \delta\gamma^{-1}\delta\gamma\delta \leq \ker(i) \\ & \mathrm{Tr}(W^{(\epsilon_1, \eta_1)} \cdots W^{(\epsilon_n, \eta_n)}) \\ &= d_1^{-n} \sum_{i_1, \dots, i_n} \mathrm{Tr}\left((W^{(\epsilon_1, \eta_1)})_{i_1 i_2} \cdots (W^{(\epsilon_n, \eta_n)})_{i_n i_1}\right) \\ &= d_1^{-n} \sum_{i_{\pm 1}, \dots, i_{\pm n}} \mathrm{Tr}\left((W^{(\epsilon_1, \eta_1)})_{i_1 i_{-1}} \cdots (W^{(\epsilon_n, \eta_n)})_{i_n i_{-n}}\right) \\ &= d_1^{-n} \sum_{j_{\pm 1}, \dots, j_{\pm n}} \mathrm{Tr}\left(W(j_1, j_{-1})^{(\eta_1)} \cdots W(j_n, j_{-n})^{(\eta_n)}\right) \end{aligned}$$

where $\delta\gamma^{-1}\delta\gamma\delta \leq \ker(i)$, $\epsilon\delta\gamma^{-1}\delta\gamma\delta\epsilon \leq \ker(j)$ and $j = i \circ \epsilon$

Example of Twisting

$$n = 5, \epsilon = (1, 1, -1, -1, 1)$$

$$\delta\gamma^{-1}\delta\gamma = (1, -5)(2, -1)(3, -2)(4, -3)(5, -4)$$

$$\begin{array}{cccccccccc} j_1 & j_{-1} & j_2 & j_{-2} & j_3 & j_{-3} & j_4 & j_{-4} & j_5 & j_{-5} \\ \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} \\ \underbrace{\hspace{10cm}} \end{array}$$

$$\epsilon\delta\gamma^{-1}\delta\gamma\epsilon = (1, -5)(2, -1)(3, -4)(-3, -2)(4, 5)$$

$$\begin{array}{cccccccccc} j_1 & j_{-1} & j_2 & j_{-2} & j_3 & j_{-3} & j_4 & j_{-4} & j_5 & j_{-5} \\ \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} & \underbrace{\hspace{1.5cm}} \\ \underbrace{\hspace{10cm}} \end{array}$$

Computing Moments via Permutations, III

$$\mathrm{Tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_n, \eta_n)}) = d_1^{-n} \sum_{j_{\pm 1}, \dots, j_{\pm n}} \mathrm{Tr}(W(j_1, j_{-1})^{(\eta_1)} \dots W(j_n, j_{-n})^{(\eta_n)})$$

with $\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \leq \ker(j)$. Let $s = r \circ \eta$ then for $\delta \gamma^{-1} \delta \gamma \delta \leq \ker(r)$

$$\begin{aligned} & \mathrm{Tr}(W(j_1, j_{-1})^{(\eta_1)} \dots W(j_n, j_{-n})^{(\eta_n)}) \\ &= \sum_{r_{\pm 1}, \dots, r_{\pm n}} (W(j_1, j_{-1})^{(\eta_1)})_{r_1 r_{-1}} \dots (W(j_n, j_{-n})^{(\eta_n)})_{r_n r_{-n}} \\ &= \sum_{s_{\pm 1}, \dots, s_{\pm n}} (W(j_1, j_{-1}))_{s_1 s_{-1}} \dots (W(j_n, j_{-n}))_{s_n s_{-n}} \\ &= d_2^{-n} \sum_{s_{\pm 1}, \dots, s_{\pm n}} (G_{j_1} G_{j_{-1}}^*)_{s_1 s_{-1}} \dots (G_{j_n} G_{j_{-n}}^*)_{s_n s_{-n}} \\ &= d_2^{-n} \sum_{s_{\pm 1}, \dots, s_{\pm n}} \sum_{t_1, \dots, t_n} g_{s_1 t_1}^{(j_1)} \overline{g_{s_{-1} t_1}^{(j_{-1})}} \dots g_{s_n t_n}^{(j_n)} \overline{g_{s_{-n} t_n}^{(j_{-n})}} \end{aligned}$$

Gaussian entries

$$E(\text{Tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_1, \eta_1)}))$$

$$= (d_1 d_2)^{-n} \sum_{j_{\pm 1}, \dots, j_{\pm n}} \sum_{s_{\pm 1}, \dots, s_{\pm n}} \sum_{t_1, \dots, t_n} E(g_{s_1 t_1}^{(j_1)} \overline{g_{s_{-1} t_1}^{(j_{-1})}} \dots g_{s_n t_n}^{(j_n)} \overline{g_{s_{-n} t_n}^{(j_{-n})}})$$

$$= (d_1 d_2)^{-n} \sum_{j_{\pm 1}, \dots, j_{\pm n}} \sum_{s_{\pm 1}, \dots, s_{\pm n}} \sum_{t_1, \dots, t_n} E(g_{s_1 t_1}^{(j_1)} \dots g_{s_n t_n}^{(j_n)} \overline{g_{s_{-1} t_1}^{(j_{-1})}} \dots \overline{g_{s_{-n} t_n}^{(j_{-n})}})$$

[subject to the condition that $\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \leq \ker(j)$ and $\eta \delta \gamma^{-1} \delta \gamma \delta \eta \leq \ker(s)$]

$$= (d_1 d_2)^{-n} \sum_{j_{\pm 1}, \dots, j_{\pm n}} \sum_{s_{\pm 1}, \dots, s_{\pm n}} \sum_{t_1, \dots, t_n} E(g_{\alpha(1)} \dots g_{\alpha(n)} \overline{g_{\beta(1)}} \dots \overline{g_{\beta(n)}})$$

where $g_{\alpha(k)} = g_{s_k t_k}^{(j_k)}$ and $g_{\beta(k)} = g_{s_{-k} t_k}^{(j_{-k})}$. Using

$$E(g_{\alpha(1)} \dots g_{\alpha(n)} \overline{g_{\beta(1)}} \dots \overline{g_{\beta(n)}}) = |\{\sigma \in S_n \mid \beta = \alpha \circ \sigma\}|$$

Thus

$$\begin{aligned} & \mathbb{E}(\text{Tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_1, \eta_1)})) \\ &= (d_1 d_2)^{-n} \sum_{j_{\pm 1}, \dots, j_{\pm n}} \sum_{s_{\pm 1}, \dots, s_{\pm n}} \sum_{t_1, \dots, t_n} |\{\sigma \in S_n \mid \text{“various conditions”}\}| \end{aligned}$$

where “various conditions” means

- ▶ $\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \leq \ker(j)$
- ▶ $\eta \delta \gamma^{-1} \delta \gamma \delta \eta \leq \ker(s)$
- ▶ $j_{-k} = j_{\sigma(k)}$ which is equivalent to $\sigma \delta \sigma^{-1} \leq \ker(j)$
- ▶ $s_{-k} = s_{\sigma(k)}$ which is equivalent to $\sigma \delta \sigma^{-1} \leq \ker(s)$
- ▶ $t_k = t_{\sigma(k)}$ which is equivalent to $\sigma \leq \ker(t)$

$$\begin{aligned} & \mathbb{E}(\text{tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_n, \eta_n)})) \\ &= \sum_{\sigma \in S_n} \left(\frac{p}{d_1 d_2} \right)^{\#(\sigma)} d_1^{f_\epsilon(\sigma) + \#(\sigma) - (n+1)} d_2^{f_\eta(\sigma) + \#(\sigma) - (n+1)}. \end{aligned}$$

where $f_\epsilon(\sigma) = \#(\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \vee \sigma \delta \sigma^{-1})$ (“ \vee ” means the sup of partitions)

finding the highest order terms

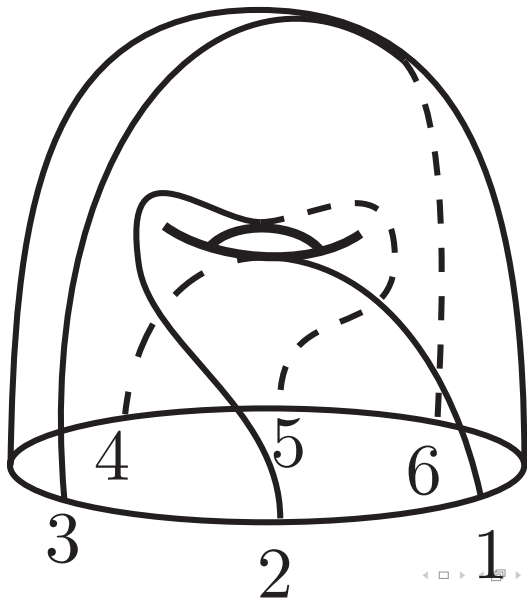
- ▶ general fact: if p and q are pairings then $\#(p \vee q) = \frac{1}{2}\#(pq)$.
In fact we can write the permutation pq as a product of cycles $c_1 c'_1 \cdots c_k c'_k$ where $c'_i = q c_i^{-1} q$ and the blocks of $p \vee q$ are $c_i \cup c'_i$
- ▶ $\#(\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \vee \sigma \delta \sigma^{-1}) = \frac{1}{2}\#(\delta \gamma^{-1} \delta \gamma \cdot \epsilon \delta \sigma \delta \sigma^{-1} \epsilon)$
- ▶ if $\pi, \sigma \in S_n$ and $\langle \pi, \sigma \rangle$ (the subgroup generated by π and σ) has only one orbit then there is an integer g (the “genus”) such that

$$\#(\pi) + \#(\pi^{-1} \sigma) + \#(\sigma) = n + 2(1 - g)$$

and $g = 0$ only when π is planar or non-crossing with respect to σ .

- ▶ $\delta \gamma^{-1} \delta \gamma$ has two cycles so $\langle \delta \gamma^{-1} \delta \gamma, \epsilon \delta \sigma \delta \sigma^{-1} \epsilon \rangle$ can have either 1 or 2 orbits
- ▶ if $\langle \delta \gamma^{-1} \delta \gamma, \epsilon \delta \sigma \delta \sigma^{-1} \epsilon \rangle$ has one orbit then $\#(\epsilon \delta \gamma^{-1} \delta \gamma \delta \epsilon \vee \sigma \delta \sigma^{-1}) + \#(\sigma) \leq n$

genus of a pairing



$$\begin{aligned} & \mathbb{E}(\text{tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_n, \eta_n)})) \\ &= \sum_{\sigma \in S_n} \left(\frac{p}{d_1 d_2} \right)^{\#(\sigma)} d_1^{f_\epsilon(\sigma) + \#(\sigma) - (n+1)} d_2^{f_\eta(\sigma) + \#(\sigma) - (n+1)}. \end{aligned}$$

- ▶ σ will not contribute to the limit unless $\langle \delta\gamma^{-1}\delta\gamma, \epsilon\delta\sigma\delta\sigma^{-1}\epsilon \rangle$ has two orbits, i.e. ϵ is constant on the cycles of σ (write $\epsilon\delta\sigma\delta\sigma^{-1}\epsilon = \delta\epsilon\sigma\epsilon\delta(\epsilon\sigma\epsilon)^{-1}$)
- ▶ if ϵ is constant on the cycles of σ there is $\sigma_\epsilon \in S_n$ such that $\epsilon\delta\sigma\delta\sigma^{-1}\epsilon = \delta\sigma_\epsilon\delta\sigma_\epsilon^{-1}$ (if $\sigma = c_1c_2 \dots c_k$ then $\sigma_\epsilon = c_1^{\lambda_1} \dots c_k^{\lambda_k}$ where λ_i is the sign of ϵ on c_i)
- ▶ then $\frac{1}{2}\#(\delta\gamma^{-1}\delta\gamma \cdot \epsilon\delta\sigma\delta\sigma^{-1}\epsilon) = \#(\gamma\sigma_\epsilon^{-1})$
- ▶ $\#(\sigma) + f_\epsilon(\sigma) = \#(\sigma_\epsilon) + \#(\gamma\sigma_\epsilon^{-1}) \leq n + 1$ with equality only if σ_ϵ is non-crossing
- ▶ $\#(\sigma) + f_\eta(\sigma) = \#(\sigma_\eta) + \#(\gamma\sigma_\eta^{-1}) \leq n + 1$ with equality only if σ_η is non-crossing

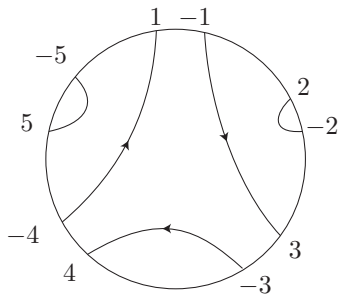
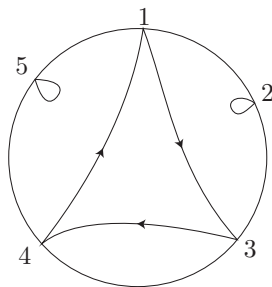
$$\mathbb{E}(\text{tr}(W^{(\epsilon_1, \eta_1)} \dots W^{(\epsilon_n, \eta_n)})) = \sum_{\sigma} \left(\frac{p}{d_1 d_2} \right)^{\#(\sigma)} + O\left(\frac{1}{d_1 d_2} \right).$$

where the sum runs over $\sigma \in S_n$ such that

- ▶ ϵ and η are constant on the cycles of σ and
- ▶ both σ_{ϵ} and σ_{η} are both non-crossing.
- ▶ if $\epsilon \neq \eta$ on a cycle of σ then this cycle must be either a fixed point or a pair; $\sigma_{\epsilon} = \sigma_{\eta}$ and so $f_{\epsilon}(\sigma) = f_{\eta}(\sigma)$
- ▶ σ can only connect $W^{(1,1)}$ to another $W^{(1,1)}$, a $W^{(-1,1)}$ to another $W^{(-1,1)}$, a $W^{(1,-1)}$ to another $W^{(1,-1)}$, and a $W^{(-1,-1)}$ to another $W^{(-1,-1)}$

σ and σ^{-1}

$$\sigma = (1,3,4)(2)(5)$$



$$\sigma = (1,4,3)(2)(5)$$

