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relation Origins: m 000000

gins: maps and TR 000000 urfaced free probability

Moment-cumulant

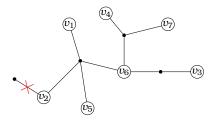
The tower of constellations 000000

## A triple duality: simple, symplectic and free

#### Elba Garcia-Failde

Sorbonne Université, Institut de Mathématiques de Jussieu (IMJ-PRG)

(Based on joint work with G. Borot, S. Charbonnier, F. Leid, S. Shadrin: arXiv:2112.12184)



Workshop on Noncommutative Geometry, Free Probability and Random Matrix Theory

June 14, 2022

A triple duality	Master relation	Surfaced free probability	Moment-cumu
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#### Outline

- A triple duality: symplectic, simple and free
- Master relation: a universal duality?
  - Monotone Hurwitz numbers
- 3
  - Origins of the master relation
    - Combinatorial maps and matrix models
    - From maps to free probability via matrix models
    - The origin of the master relation
    - Topological recursion and symplectic invariance
  - Surfaced free probability
    - Higher order free cumulants
    - Open question
    - First and second orders
    - Surfaced free cumulants (of topology (g, n))

Moment-free cumulant relations:  $M = G_{0,n} \leftrightarrow G_{0,n}^{\vee} = C$ 

- Main result
- Master relation in the Fock space
- 6
- The tower of constellations
- Constellations
- Questions

A triple duality •00	Master relation	Origins: maps and TR 00000000	Surfaced free probability	Moment-cumulant	The tower of constellations
Outline					
<b>1</b> A	triple duality	: symplectic, sin	nple and free		
		n: a universal du Hurwitz numbers			
• • •	Combinato From maps The origin o	f the master rela	ity via matrix mode		
• • •	Open quest First and sec	r free cumulants tion cond orders	f topology $(g,n)$ )		
•	Main result	cumulant relatio	ns: $M=G_{0,n}\leftrightarrow G_0^{ee}$ space	$C_{n} = C$	
	ne tower of c Constellatic	onstellations			

Questions

A triple duality	Master relation	Surfaced free probability 00000000	Moment-cumulant 00000000	The tower of constellations
3 conte	exts:			

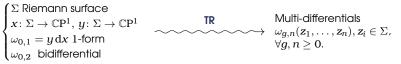
#### • Free probability:

Moments  $\varphi \leftrightarrow$  Free cumulants  $\kappa$ 

#### Combinatorics:

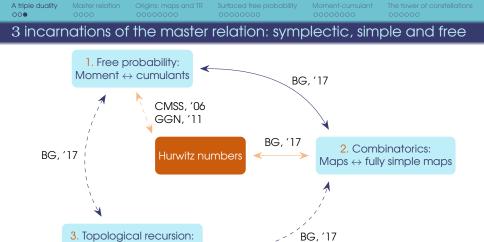
Maps  $\leftrightarrow$  Fully simple maps

#### Topological recursion (TR):



$$(x, y) \stackrel{\text{TR}}{\hookrightarrow} \omega_{g,n} \leftrightarrow (\check{x}, \check{y}) \stackrel{\text{TR}}{\hookrightarrow} \check{\omega}_{g,n},$$
  
with  $dx \wedge dy = d\check{x} \wedge d\check{y}$  (symplectic transformation)

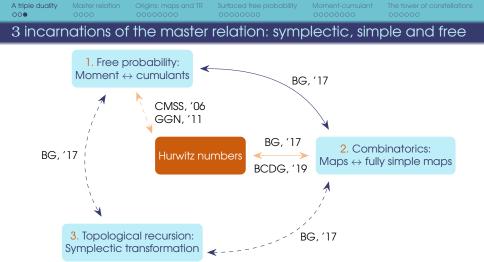
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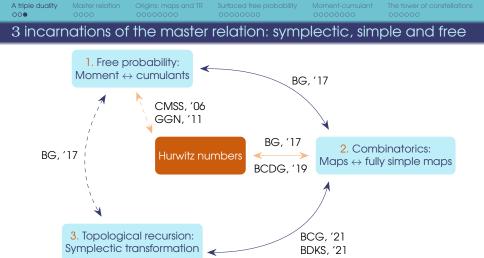
CMSS, '06: (Collins, Mingo, Śniady, Speicher, '06).

Symplectic transformation

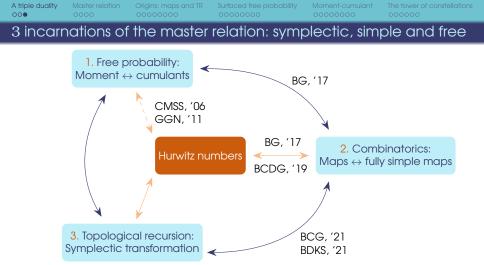
- GGN, '11: (Goulden, Guay-Paquet, Novak, '11).
- BG, '17: (Borot, G-F, '17), BCDG, '19: (Borot, Charbonnier, Do, G-F, '19), BCG, '21: (Borot, Charbonnier, G-F, '21).
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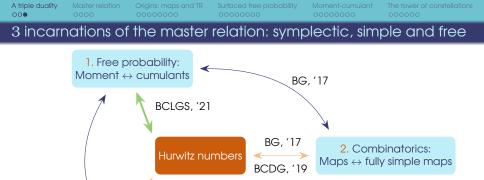
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3. Topological recursion: Symplectic transformation

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A triple duality	Master relation	Surfaced free probability	Momen
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Master relation

### Double monotone Hurwitz numbers

 $k,d\in\mathbb{Z}_{>0}$  ,  $\lambda,\mudash d$  .

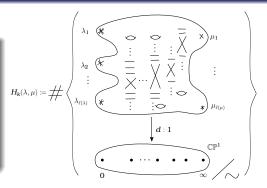
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#### Definition

Double Hurwitz number  $H_k(\lambda, \mu) \rightsquigarrow$ number of possibly disconnected coverings of the sphere with ramification profile

- $\lambda$  over 0,  $\mu$  over  $\infty$ ,
- simply ramified over k points in  $\mathbb{P}^1 \setminus \{0,\infty\},\$

weighted by |Aut|.



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The tower of constellations 000000

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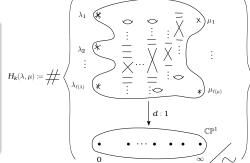
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•  $C_{\lambda} \rightsquigarrow$  Conjugacy class in  $\mathfrak{S}_d$  of elements of cycle type  $\lambda \vdash d$ .

 $H_k(\lambda,\mu) = \frac{1}{d!} \left| \left\{ (\sigma,\tau_1,\ldots,\tau_k) \mid \sigma \in C_\lambda, \ \tau_i \in C_{(2,1\ldots,1)}, \ \sigma\tau_1\cdots\tau_k \in C_\mu \right\} \right|.$ 

A triple duality

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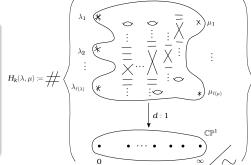
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Transpositions  $au_i = (a_i \ b_i)$ , with  $a_i < b_i$ ,  $i = 1, \dots, k$ :

•  $b_i \leq b_{i+1} \rightsquigarrow$  Weakly monotone:  $H_k^{\leq}(\lambda, \mu)$  (Goulden–Guay-Paquet–Novak, 11).

•  $b_i < b_{i+1} \rightsquigarrow$  Strictly monotone:  $H_k^{\leq}(\lambda, \mu)$ .

$$H^{<}(\lambda,\mu) = \sum_{k=0}^{d-1} H_{k}^{<}(\lambda,\mu)\hbar^{k} \in \mathbb{Q}[\hbar] \quad \text{and} \quad H^{\leq}(\lambda,\mu) = \sum_{k\geq 0} H_{k}^{\leq}(\lambda,\mu) \left(-\hbar\right)^{k} \in \mathbb{Q}[\![\hbar]\!].$$

## A triple duality Moster relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of constellat

Fock space  $\rightsquigarrow$  completion of the ring of symmetric polynomials with coefficients formal series in  $\hbar$ :

 $\mathcal{F}_R \coloneqq R\llbracket p_1, p_2, p_3, \ldots \rrbracket, \qquad \mathcal{F}_{R,\hbar} \coloneqq \mathcal{F}_R \otimes \mathbb{Q}((\hbar)).$ 

•  $\lambda \in \mathcal{Y} \rightsquigarrow$  Young diagrams. Consider  $p_\lambda = p_{\lambda_1} \cdots p_{\lambda_{\ell(\lambda)}}$  .

•  $z(\lambda) = \prod_{i=1}^{\ell(\lambda)} \lambda_i \prod_{j>1} m_j(\lambda)!$ , where  $m_j(\lambda)$  is the number of j's in  $\lambda$ .

## Topological partition functions and master relation

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Topological partition function:  $Z = e^F \in \mathcal{F}_{R,\hbar}$ ,  $F = \sum_{g \geq 0} \hbar^{2g-2} F_g$ ,  $F_g \in \mathcal{F}_R$ .

$$Z = \exp\Big(\sum_{\substack{g \geq 0 \ \lambda \in \mathcal{Y}}} \hbar^{2g-2} rac{F_g(\lambda)}{z(\lambda)} p_\lambda\Big) = 1 + \sum_{\lambda \in \mathcal{Y}} \hbar^{-|\lambda| - \ell(\lambda)} Z(\lambda) p_\lambda.$$

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Two topological partition functions Z and  $Z^{\vee}$  satisfy the master relation if

$$Z(\lambda) = \mathbf{z}(\lambda) \sum_{\mu \vdash |\lambda|} H^{<}(\lambda, \mu) Z^{\vee}(\mu) \tag{(*)}$$

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Dual formulation of the master relation:

$$(\star) \Leftrightarrow Z^{\vee}(\lambda) = \mathbf{Z}(\lambda) \sum_{\mu \vdash |\lambda|} H^{\leq}(\lambda, \mu) \mathbf{Z}(\mu).$$

## A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of constellations occorrelators, open problem and strategy

Topological partition function  $Z = e^F \leftrightarrow \text{multiplicative function } \Phi_{Z,\hbar} : PS \rightarrow R[\hbar]$ , with PS the poset of partitioned permutations.

Topological partition function  $Z = e^F \leftrightarrow \text{correlators}$  (= *n*-point functions)  $G_{g,n}$ :

$$G_{g,n}(x_1,...,x_n) = \sum_{\ell_1,...,\ell_n > 0} F_{g;\ell_1,...,\ell_n} x_1^{\ell_1} \cdots x_n^{\ell_n} + \delta_{g,0} \delta_{n,1}.$$

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Open problem in free probability:

$$G_{0,n} \xleftarrow{\mathsf{M-C}} G_{0,n}^{\vee}, \text{ for } n > 3?$$

Known for n = 1, 2 in free probability (and combinatorics) and (for n = 3 in topological recursion).

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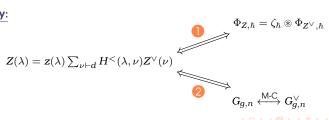
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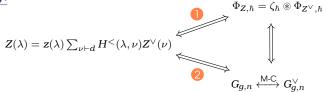
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A triple duality 000	Master relation	Origins: maps and TR ••••••	Surfaced free probability 00000000	Moment-cumulant	The tower of constellations
Outling					

#### Origins of the master relation

- Combinatorial maps and matrix models
- From maps to free probability via matrix models

- - Higher order free cumulants
  - Open question
  - First and second orders

A triple duality 000	Master relation	Origins: maps and TR	Surfaced free probability	Moment-cumulant 00000000	The tower of constellations
Maps a	nd fully si	mple maps			

A map of genus g and n boundaries is a connected graph  $\Gamma$  embedded into a closed oriented surface X of genus g such that

A triple duality 000	0000	000000	Surfaced free probability	Moment-cumulant 00000000	The tower of constellations		
Maps and fully simple maps							

A map of genus g and n boundaries is a connected graph  $\Gamma$  embedded into a closed oriented surface X of genus g such that

 $X \setminus \Gamma \cong \bigsqcup \mathbb{D}$  (faces), with *n* distinguished faces, (up to iso).



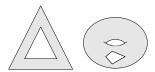
Topology (g, n) = (1, 2 boundaries)

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A triple duality Master relation Origins; maps and TR Surfaced free probability Moment-cumulant The tower of constellation		U 1		

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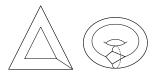


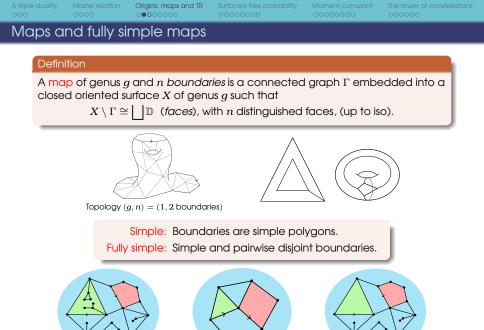
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# $\begin{array}{c|c} \mbox{A triple duality} & \mbox{Master relation} & \mbox{Origins; maps and IR} & \mbox{Surfaced free probability} & \mbox{Moment-cumulant} & \mbox{The tower of constellation} \\ \hline \mbox{Maps and formal hermitian matrix models} \\ \hline \mbox{Generating series of maps of genus $g$ and $n$ boundaries of lengths $l_1, \ldots, l_n$:} \\ \hline \mbox{Map}_{l_1, \ldots, l_n}^{[g]} \coloneqq & \sum_{\mathcal{M} \in \mathbb{M}_n^{[g]}(l_1, \ldots, l_n)} \int_{f \in \mathrm{IFaces}(\mathcal{M})} t_{\mathrm{length}(f)} \cdot \\ \hline \mbox{FSMap}_{k_1, \ldots, k_n}^{[g]} \rightsquigarrow & \mbox{Same for fully simple maps.} \end{array}$

# A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The to 0000000 Mages and formal hermitian matrix models

Generating series of maps of genus g and n boundaries of lengths  $l_1, \ldots, l_n$ :

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 $\mathrm{FSMap}_{k_1,\ldots,k_n}^{[g]} \rightsquigarrow$  Same for fully simple maps.

 $\mathcal{H}_N$ :  $N \times N$  hermitian matrices.  $V(x) = \frac{x^2}{2} - \sum_{k \ge 1} \frac{t_k}{k} x^k$  and the (unitary invariant) measure on  $\mathcal{H}_N$ :

$$\mathrm{d}\nu(A) = \frac{1}{\mathcal{Z}_0} e^{-N\mathrm{Tr} V(A)} \mathrm{d}A, \quad \text{with } \mathcal{Z}_0 = \int_{\mathcal{H}_N} e^{-N\mathrm{Tr} \frac{A^2}{2}} \mathrm{d}A.$$

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 $\mathcal{H}_N$ :  $N \times N$  hermitian matrices.  $V(x) = \frac{x^2}{2} - \sum_{k \ge 1} \frac{t_k}{k} x^k$  and the (unitary invariant) measure on  $\mathcal{H}_N$ :

$$\mathrm{d}\nu(A) = \frac{1}{\mathcal{Z}_0} e^{-N\mathrm{Tr}V(A)} \mathrm{d}A, \quad \text{with } \mathcal{Z}_0 = \int_{\mathcal{H}_N} e^{-N\mathrm{Tr}\frac{A^2}{2}} \mathrm{d}A.$$

Moments and classical cumulants:

$$\Big\langle \prod_{i=1}^n \operatorname{Tr} M^{\ell_i} \Big
angle$$
 and  $c_n \big( \operatorname{Tr} M^{\ell_1}, \ldots, \operatorname{Tr} M^{\ell_n} \big)$ 

A triple duality Master relation Origins: maps and IR Surfaced free probability Momentation Oceanor Surfaced free probability Momentation Oceanor Surfaced free probability Oceanor Oceanor Oceanor Surfaced free probability Oceanor Oceanor Oceanor Surfaced free probability Oceanor Oceanor Oceanor Oceanor Surfaced free probability Oceanor Oc

Moment-cumulant

The tower of constellations 000000

### Maps and formal hermitian matrix models

Generating series of maps of genus g and n boundaries of lengths  $l_1, \ldots, l_n$ :

$$\operatorname{Map}_{l_1,\ldots,l_n}^{[g]} \coloneqq \sum_{\mathcal{M} \in \mathbb{M}_n^{[g]}(l_1,\ldots,l_n)} \prod_{f \in \operatorname{IFaces}(\mathcal{M})} t_{\operatorname{length}(f)}.$$

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Moments and classical cumulants:

$$\begin{split} \left\langle \prod_{i=1}^{n} \operatorname{Tr} M^{\ell_{i}} \right\rangle \quad \text{and} \quad c_{n} \big( \operatorname{Tr} M^{\ell_{1}}, \dots, \operatorname{Tr} M^{\ell_{n}} \big). \\ \bullet \quad \gamma = (c_{1} \ c_{2} \ \dots \ c_{\ell(\gamma)}) \text{ cycle in } \mathfrak{S}_{N} \rightsquigarrow \mathcal{P}_{\gamma}(M) \coloneqq \prod_{i=1}^{\ell(\gamma)} M_{c_{i},\gamma(c_{i})}. \\ \left\langle \prod_{i=1}^{n} \mathcal{P}_{\gamma_{i}}(M) \right\rangle \quad \text{and} \quad c_{n} \big( \mathcal{P}_{\gamma_{1}}(M), \dots, \mathcal{P}_{\gamma_{n}}(M) \big), \end{split}$$

where  $\gamma_i$  are pairwise disjoint cycles of  $\mathfrak{S}_N$   $(N \ge \sum_{i=1}^n \ell(\gamma_i))$ .

## A triple duality Master relation Origins: maps and TR Surfaced free probability Mament-cumulant accord for the probability via matrix models

Free probability from matrix model:

$$\begin{split} \varphi_{\ell_1,\ldots,\ell_n} &= \lim_{N \to \infty} N^{n-2} c_n \big( \operatorname{Tr} M^{\ell_1},\ldots,\operatorname{Tr} M^{\ell_n} \big), \\ \kappa_{\ell_1,\ldots,\ell_n} &= \lim_{N \to \infty} N^{n-2+d} c_n \big( \mathcal{P}_{\gamma_1}(M),\ldots,\mathcal{P}_{\gamma_n}(M) \big), \ d = \sum_{i=1}^n \ell_i. \end{split}$$

## A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant Constellations

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Proposition (Brézin-Itzykson-Parisi-Zuber, '78, Borot-G-F, '17)

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A triple duality Master relation Origins: maps and TR Surfaced free probability Mament-cumulant The tower of constellations

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Remark: For more general multi-tracial hermitian measures, stuffed maps.

From maps to free probability  

$$\varphi_{\ell_1,...,\ell_n} = \operatorname{Map}_{\ell_1,...,\ell_n}^{[0]}, \quad \kappa_{\ell_1,...,\ell_n} = \operatorname{FSMap}_{\ell_1,...,\ell_n}^{[0]}.$$

A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant accord and the triple duality occord and the triple duality

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From maps to free probability (with genus corrections)  $\varphi_{\ell_1,...,\ell_n}^{[g]} = \operatorname{Map}_{\ell_1,...,\ell_n}^{[g]}, \quad \kappa_{\ell_1,...,\ell_n}^{[g]} = \operatorname{FSMap}_{\ell_1,...,\ell_n}^{[g]}.$ 

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 $\lambda \vdash d$ . Map<sup> $\lambda$ </sup> and FSMap<sup> $\lambda$ </sup> generating series of possibly disconnected maps with boundary lengths given by  $\lambda$  and with weight  $N^{\chi(\mathcal{M})}$ .

Theorem (Borot–G-F, '17, Borot–Charbonnier–Do–G-F, '19)

$$\operatorname{FSMap}_{\lambda}^{\bullet} = z(\mu) \sum_{\lambda \vdash d} H^{\leq}(\lambda, \mu) \big|_{\hbar = \frac{1}{N}} \operatorname{Map}_{\mu}^{\bullet}, \qquad (1)$$
$$\operatorname{Map}_{\lambda}^{\bullet} = z(\lambda) \sum_{\mu \vdash d} H^{<}(\lambda, \mu) \big|_{\hbar = \frac{1}{N}} \operatorname{FSMap}_{\mu}^{\bullet}. \qquad (2)$$

3 proofs:

• Via matrix models: Express

$$\mathrm{FSMap}^{\bullet}_{\lambda} = \left\langle \mathcal{P}_{\lambda}(A) \right\rangle = \left\langle \prod_{i=1}^{n} \mathcal{P}_{\gamma_{i}}(A) \right\rangle = \left\langle \int_{\mathcal{U}_{N}} \mathcal{P}_{\lambda}(UAU^{-1}) \mathrm{d}U \right\rangle$$

in terms of the  $\left\langle \prod_{l=1}^{n} \operatorname{Tr} M^{\lambda_l} \right\rangle$ , using Weingarten calculus. • 2 combinatorial proofs  $\rightsquigarrow 1$  via bijective combinatorics.

#### Definition

Dessin d'enfant  $\rightsquigarrow$  map with each edge adjacent to one boundary face and one internal face. Boundary faces  $\rightsquigarrow$  blue faces and internal faces  $\rightsquigarrow$  red faces.

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 $D_k(\lambda,\mu) = \mathbf{z}(\lambda)H_k^{<}(\lambda,\mu).$ 

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 $\begin{array}{ccc} & \underline{\text{Idea:}} & \text{Construct a bijective function:} \\ & & & & \\ & & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & & & \\ & &$ 

#### Definition

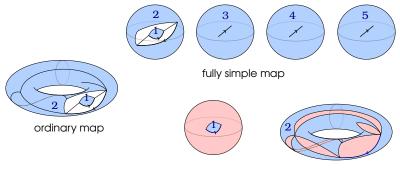
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ordinary map fully simple map desin d'enfant





dessin d'enfant

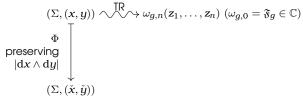
**Slogan:** The fully simple map encodes the internal faces of the map while the dessin encodes how the boundaries of the map intersect.

A triple duality 000	Master relation	Origins: maps and TR	Surfaced free probability	Moment-cumulant	The tower of constellations		
Symple	Symplectic invariance						

$$(\Sigma, (x, y)) \xrightarrow{\mathsf{IR}} \omega_{g,n}(\mathbf{z}_1, \dots, \mathbf{z}_n) \ (\omega_{g,0} = \mathfrak{F}_g \in \mathbb{C})$$

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$$\begin{array}{c} (\Sigma, (x, y)) & & \overset{\mathsf{TR}}{\longrightarrow} \omega_{g,n}(z_1, \dots, z_n) \ (\omega_{g,0} = \mathfrak{F}_g \in \mathbb{C}) \\ & & \bigoplus_{\substack{\Phi \\ |dx \wedge dy| \\ (\Sigma, (\check{x}, \check{y})) & & \overset{\mathsf{TR}}{\longrightarrow} \check{\omega}_{g,n}(z_1, \dots, z_n) \ (\check{\omega}_{g,0} = \check{\mathfrak{F}}_g) \end{array}$$

A triple duality Master relation Origins: maps and TR Surfaced free probat

Moment-cumulant

The tower of constellations

#### Symplectic invariance

$$\begin{array}{c} (\Sigma, (x, y)) & & \overset{\mathsf{TR}}{\longrightarrow} \omega_{g,n}(z_1, \dots, z_n) \ (\omega_{g,0} = \mathfrak{F}_g \in \mathbb{C}) \\ & & \Phi \\ \text{preserving} \\ |dx \wedge dy| \\ & & (\Sigma, (\check{x}, \check{y})) & \overset{\mathsf{TR}}{\longrightarrow} \check{\omega}_{g,n}(z_1, \dots, z_n) \ (\check{\omega}_{g,0} = \check{\mathfrak{F}}_g) \end{array}$$



$$\begin{array}{c} (\Sigma, (x, y)) & & \sqrt{\mathbb{R}} \\ & & & \\ \varphi \\ \text{preserving} \\ |dx \wedge dy| \\ & & \\ (\Sigma, (\check{x}, \check{y})) & & \sqrt{\mathbb{R}} \\ & & & \\ & & \\ \end{array} \begin{array}{c} & & \\$$

$$\Phi = \mathcal{E} \colon (x, y) \mapsto (y, x)$$
not well understood.

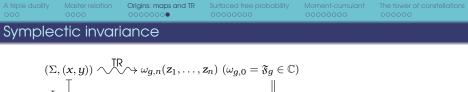
#### Theorem (Eynard, '05)

$$(\mathbb{CP}^{1}, (x, y = W_{1}^{[0]}(x)), \omega_{0,2} = B)$$

$$\downarrow TR$$

$$\frac{\omega_{g,n}(z_{1}, \dots, z_{n})}{dx_{1} \cdots dx_{n}} = W_{n}^{[g]}(x_{1}, \dots, x_{n}),$$

$$\forall 2g - 2 + n > 0, z_{i} \to \infty.$$
Maps



$$\begin{array}{c} \Phi \\ \text{preserving} \\ |dx \wedge dy| \\ (\Sigma, (\check{x}, \check{y})) & & \overbrace{\mathsf{IR}}^{\mathsf{IR}} \rightarrow \check{\omega}_{g,n}(\mathbf{z}_1, \dots, \mathbf{z}_n) \ (\check{\omega}_{g,0} = \check{\mathfrak{F}}_g) \end{array} ? \\ \begin{array}{c} \Phi = \mathcal{E} \colon (x, y) \mapsto (y, x) \\ \text{not well understood.} \end{array} \\ \text{Let } x(z) = \alpha + \gamma(z + \frac{1}{z}). \end{array} \\ \begin{array}{c} \mathsf{Iheorem} \ (\mathsf{Eynard}, \ '05) \\ (\mathbb{CP}^1, (x, y = W_1^{[0]}(x)), \omega_{0,2} = B) \\ & & & & & \\ & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & & \\ & & & & & \\ & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ &$$

• Our proof (Borot-Charbonnier-G-F, '21): combinatorial, via ciliated maps.

 Proof by Bychkov–Dunin-Barkowsi–Kazarian–Shadrin, '21: via Fock space formalism (x replaced by 1/x, as later).

A triple duality 000	Master relation	Origins: maps and TR 00000000	Surfaced free probability	Moment-cumulant	The tower of constellations
Outline					
<b>O</b> A 1	triple duality	: symplectic, sin	nple and free		
		n: a universal du Hurwitz numbers			
•	Combinator From maps The origin of	f the master rela	ity via matrix mode		
0 0 0	Open quest First and sec	r free cumulants tion cond orders	f topology $(g,n)$ )		
•	Main result	cumulant relatio	ns: $M=G_{0,n}\leftrightarrow G_0^ee$ space	$C_n = C$	
•	e tower of c Constellatio	onstellations Ins			

Questions

#### A tiple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of constellations OCOUNT OF THE OCUNT O

Partitioned permutations:  $(\mathcal{U}, \gamma) \in PS(d), \mathcal{U} \in P(d), \gamma \in S(d), \mathcal{U} \ge \mathbf{0}_{\gamma}$ .

 $|(\mathcal{U},\gamma)|\coloneqq d+\#\mathrm{cyc}(\gamma)-2\#\mathrm{blocks}(\mathcal{U})\geq 0, \quad |(\mathbf{0}_{\mathrm{id}},\mathrm{id})|=d+d-2d=0.$ 

Example:  $\mathcal{U} = \{\{1, 2, 3, 4, 5\}, \{6, 7, 8, 9\}\}, \gamma = (1, 2, 3)(4, 5)(6, 7, 8).$ 

## A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of constellation cocococo Partitioned permutations (Collins, Mingo, Śniady, Speicher (06)

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Product on PS(d):

 $(\mathcal{U},\gamma)\cdot(\mathcal{V},\pi) \coloneqq \begin{cases} (\mathcal{U}\vee\mathcal{V},\gamma\pi), & \text{if } |(\mathcal{U},\gamma)| + |(\mathcal{V},\pi)| = |(\mathcal{U}\vee\mathcal{V},\gamma\pi)| & \text{(planarity)} \\ 0, & \text{otherwise.} \end{cases}$ 

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Convolution:  $f, g: PS \rightarrow \mathbb{C}$ 

$$(f * g)(\mathcal{U}, \gamma) := \sum_{(\mathcal{V}, \pi) \cdot (\mathcal{W}, \sigma) = (\mathcal{U}, \gamma)} f(\mathcal{V}, \pi) g(\mathcal{W}, \sigma)$$

#### A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of constelle OCO Decoso Decos Decoso Decos D

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Delta function:

$$\delta(\mathcal{A}, \alpha) = \begin{cases} 1 & \text{if } \mathcal{A} = \mathbf{0}_{\text{id}} \text{ and } \alpha = \text{id}, \\ 0 & \text{otherwise}. \end{cases}$$

Zeta function:

$$\zeta(\mathcal{A}, \alpha) \coloneqq \left\{ \begin{array}{ll} 1 & \text{if } \mathcal{A} = \mathbf{0}_{\alpha} \,, \\ 0 & \text{otherwise} \,. \end{array} \right.$$

Möbius function:  $\exists ! \mu : PS(d) \to \mathbb{C}$  such that  $\mu * \zeta = \zeta * \mu = \delta$ .

 $f: PS \to \mathbb{C}$  multiplicative function (i.e.  $f(1_d, \gamma)$  depends only on the conjugacy class of  $\gamma$  and  $f(\mathcal{U}, \gamma) = \prod_{U \in \mathcal{U}} f(1_U, \gamma|_U)$ ).

 $f_{\ell_1,\ldots,\ell_n} \coloneqq f(1_{\ell_1+\ldots+\ell_n},\gamma_1\cdots\gamma_n), \ \gamma_i \text{ a cycle of length } \ell_i.$ 

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#### The open problem

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Surfaced free probability

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Encode  $\varphi_{\ell_1,\ldots,\ell_n}$  and  $\kappa_{\ell_1,\ldots,\ell_n}$  into the generating series:

$$n=1: \quad M(x)\coloneqq 1+\sum_{\ell\geq 1}\varphi_\ell x^\ell, \quad C(w)\coloneqq 1+\sum_{\ell\geq 1}\kappa_\ell w^\ell.$$

Higher order:

$$M_n(x_1,\ldots,x_n) \coloneqq \sum_{\ell_1,\ldots,\ell_n \ge 1} \varphi_{\ell_1,\ldots,\ell_n} x_1^{\ell_1} \ldots x_n^{\ell_n},$$
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$$C_n(w_1,\ldots,w_n) \coloneqq \sum_{\ell_1,\ldots,\ell_n \ge 1} \kappa_{\ell_1,\ldots,\ell_n} w_1^{\ell_1} \ldots w_n^{\ell_n}.$$

Question: Functional relation between  $M_n(x_1, \ldots, x_n)$  and  $C_n(w_1, \ldots, w_n)$ ?

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A triple duality 000	Master relation		Surfaced free probability	Moment-cumulant	The tower of constellations
First and second orders					

n = 1 : (Voiculescu, '86)

C(xM(x)) = M.

Originally: Relation between the *R*-transform R(w) and the Stieltjes transform W(x), C(w) = 1 + wR(w) and  $W(x) = x^{-1}M(x^{-1})$ . Combinatorially: (Speicher,'94)

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$$M_2(x_1, x_2) + \frac{x_1 x_2}{(x_1 - x_2)^2} = \frac{d \ln w_1}{d \ln x_1} \frac{d \ln w_2}{d \ln x_2} \bigg( C_2(w_1, w_2) + \frac{w_1 w_2}{(w_1 - w_2)^2} \bigg),$$

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•  $n \ge 3$ ? The number of types of  $(1_{\ell_1+\ldots+\ell_n}, \gamma_1 \cdots \gamma_n)$ -non-crossing partitioned permutations grows quickly  $\Rightarrow$  their proof is hard to generalize.

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 $\mathbf{n} = \mathbf{1}, \mathbf{2}$ : (Borot, G-F , 17) from combinatorics of fully simple maps.  $\mathbf{n} = \mathbf{3}$ : (Borot, Charbonnier, G-F , 21) for specific unitary invariant hermitian matrix models, from topological recursion.

## Higher order probability space $(\mathcal{A}, \varphi)$ and free cumulants $\kappa$

Surfaced free probability

 $\begin{array}{l} \mathcal{A} \text{ algebra}, \varphi = (\varphi_n)_{n \geq 1} \text{ moments, with } \varphi_n \colon \mathcal{A}^n \to \mathbb{C} \text{ linear.} \\ \text{Decorate } PS \text{ with } \mathcal{A} \colon PS(\mathcal{A}) \coloneqq \bigcup_{d \geq 0} PS(d) \times \mathcal{A}^d. \end{array}$ 

For  $1 \le j \le n$ , set  $L_j = \sum_{i=1}^j \ell_i$ . Moments are multiplicative functions:

$$\varphi(1_{\ell_1+\ldots+\ell_n,\gamma_1\cdots\gamma_n})[a_1,\ldots,a_{\ell_1+\ldots+\ell_n}] := \varphi_n(a_1\cdots a_{\ell_1},\ldots,a_{L_n-1+1}\cdots a_{L_n})$$

Free cumulants:



$$\kappa \Leftrightarrow \kappa = \mu * \varphi$$

"non-crossing" partitioned permutations

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Free cumulants:

$$\varphi = \zeta * \kappa = \sum_{\text{```non-crossing''}} \kappa \Leftrightarrow \kappa = \mu * \varphi$$

partitioned permutations

#### Definition (Higher order freeness)

 $(\mathcal{A}_i)_{i \in I}$  are free if  $\kappa(1_n, \pi)[a_1, \dots, a_d] = 0$ ,  $\forall \pi \in S(d)$  whenever  $\exists i(p) \neq i(q)$  such that  $a_p \in \mathcal{A}_{i(p)}$  and  $a_q \in \mathcal{A}_{i(q)}$ .

If  $\varphi_n = 0$  for  $n \ge 2$ : recover first order freeness.

As classical cumulants linearise adding independent variables, free cumulants linearise adding free variables: If  $a, b \in A$  are free,

$$\kappa(1_{|\lambda|},\gamma)[a+b,\ldots,a+b] = \kappa(1_{|\lambda|},\gamma)[a,\ldots,a] + \kappa(1_{|\lambda|},\gamma)[b,\ldots,b],$$

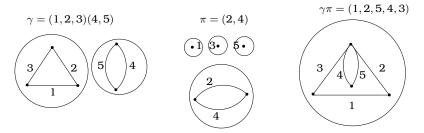
for  $\lambda \vdash d$  and  $\gamma \in C_{\lambda}$ .



Extended multiplication on partioned permutations:

 $(\mathcal{U},\gamma) \odot (\mathcal{V},\pi) \coloneqq (\mathcal{U} \lor \mathcal{V},\gamma \circ \pi).$ 

(Can also be understood as multiplication on surfaced permutations).



 $|(\mathbf{0}_{\gamma},\gamma)|+|(\mathbf{0}_{\pi},\pi)|=5+2-2\cdot 2+5+4-2\cdot 4=3+1=4=5+1-2=|(\mathbf{0}_{\gamma\pi},\gamma\pi)|.$ 

 $|(\mathcal{U},\gamma)| \coloneqq d + \# \operatorname{cyc}(\gamma) - 2 \# \operatorname{blocks}(\mathcal{U})$ 

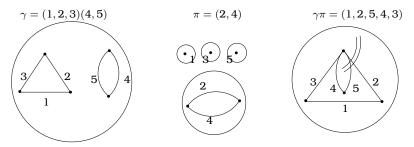
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A triple duality

elation Origins: maps o

Surfaced free probability

Moment-cumulant

The tower of constellations

#### Surfaced free probability

Extended multiplication on partioned permutations:

 $(\mathcal{A},\alpha) \odot (\mathcal{B},\beta) \coloneqq (\mathcal{A} \lor \mathcal{B}, \alpha \circ \beta).$ 

(Can also be understood as multiplication on surfaced permutations). Extended convolution:

$$(f_1 \circledast f_2)(\mathcal{C}, \gamma) \coloneqq \sum_{(\mathcal{A}, \alpha) \odot (\mathcal{B}, \beta) = (\mathcal{C}, \gamma)} f_1(\mathcal{A}, \alpha) f_2(\mathcal{B}, \beta) \,.$$

Extended zeta function:

$$\zeta_{\hbar}(\mathcal{A}, \alpha) \coloneqq \hbar^{|\alpha|} \zeta(\mathcal{A}, \alpha), \ |\alpha| = d - \# \mathbf{0}_{\alpha}.$$

Extended Möbius function  $\mu_{\hbar} \colon PS(d) \to \mathbb{C}\llbracket \hbar \rrbracket$  uniquely determined by

$$\mu_{\hbar} \circledast \zeta_{\hbar} = \zeta_{\hbar} \circledast \mu_{\hbar} = \delta \,.$$

 $\Rightarrow$  Notion of (g, n)-freeness.

#### Theorem (Borot, Charbonnier, Leid, Shadrin, G-F, '21)

 $(A_N)_N, (B_N)_N$  ensembles of random matrices of size  $N, (A_N)_N$  unitarily invariant,  $A_N$  independent of  $B_N$ . If  $A_N \to a, B_N \to b$ , when  $N \to \infty$ , up to order  $(g_0, n_0)$ , then a and b are  $(g_0, n_0)$ -free.

Generalises (Voiculescu, '91) (first order freeness); corrections of order  $N^{-2g_0-n_0}$ .

A triple duality 000	Master relation	Origins: maps and TR 00000000	Surfaced free probability	Moment-cumulant	The tower of constellations
Outline					
<b>1</b> A	triple duality	: symplectic, sim	nple and free		
		n: a universal du Hurwitz numbers			
•	Combinato From maps The origin o	f the master rela	ity via matrix mode		
•	Open quest First and sec	r free cumulants tion cond orders	s f topology $(g,n))$		
•	Main result	cumulant relatio	ons: $M=G_{0,n}\leftrightarrow G_{0,n}^{ee}$	$C_{n} = C$	
•	ne tower of c Constellatic Questions				



•  $\mathcal{G}_{0,n}(\mathbf{r}+1)$ : set of bicoloured trees with white vertices labeled from 1 to n having valency  $r_1 + 1, \ldots, r_n + 1$ , and without univalent black vertices.

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- $\mathcal{G}_{0,n}(\mathbf{r}+1)$ : set of bicoloured trees with white vertices labeled from 1 to n having valency  $r_1 + 1, \ldots, r_n + 1$ , and without univalent black vertices.
- Weight  $\vec{O}_{r_i}^{\vee}(w_i)$  of the *i*-th white vertex: differential operator of order  $r_i$  acting on  $w_i$  which only involves  $C(w_i)$ .

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#### Theorem (Borot, Charbonnier, Leid, Shadrin, G-F, '21)

Let 
$$x_i = w_i/C(w_i)$$
. For  $n \ge 3$ ,

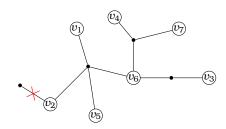
$$M_n(x_1,...,x_n) = \sum_{r_1,...,r_n \ge 0} \sum_{T \in \mathcal{G}_{0,n}(\mathbf{r}+1)} \left(\prod_{i=1}^n O_{r_i}(w_i)\right) \prod_{I \in \mathcal{I}(T)}' C_{\#I}(w_I).$$

- Weight per tree:  $\mathcal{W}(T) := \prod_{I \in \mathcal{I}(T)}^{\prime} C_{\#I}(w_I).$
- $\prod' \rightsquigarrow C_2(w_i, w_j)$  should be replaced with  $C_2(w_i, w_j) + \frac{w_i w_j}{(w_i w_j)^2}$ , if  $i \neq j$ .



- $\mathcal{G}_{0,n}(\mathbf{r}+1)$ : set of bicoloured trees with white vertices labeled from 1 to n having valency  $r_1 + 1, \ldots, r_n + 1$ , and without univalent black vertices.
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Example: n=7



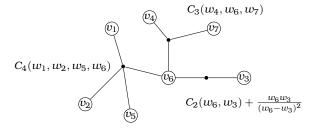
### Set of bicolored graphs

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Moment-cumulant

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**Example:**  $T \in \mathcal{G}_{0,7}(1, 1, 1, 1, 1, 3, 1)$ 



 $\mathcal{W}(T) = C_4(w_1, w_2, w_5, w_6)C_3(w_4, w_6, w_7)\Big(C_2(w_6, w_3) + \frac{w_6w_3}{(w_6 - w_3)^2}\Big).$ 

# A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of coordinate of the sums and example

•  $\mathcal{G}_{0,n}(\mathbf{r}+1)$ : set of bicoloured trees with white vertices labeled from 1 to n having valency  $r_1 + 1, \ldots, r_n + 1$ , and without univalent black vertices.

#### Remark

For *n* fixed,  $\mathcal{G}_{0,n}(\mathbf{r}+1) \neq \emptyset$  only for finitely many  $\mathbf{r} = (r_1, \dots, r_n) \in \mathbb{N}^n$ .

### Finite sums and example

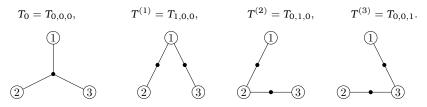
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Moment-cumulant

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### Finite sums and example

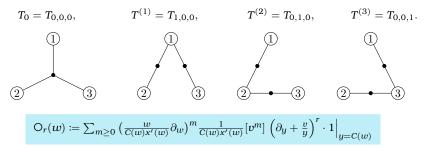
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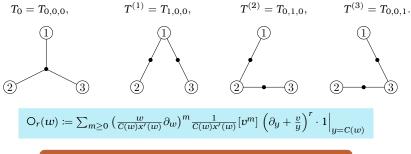
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#### Remark

Only terms with  $m \leq r$  give contribution  $\neq 0$  to  $O_r(w)$ .

A triple duality 000	Master relation		Surfaced free probability 00000000	Moment-cumulant	The tower of constellations
Finite su					

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$$\mathsf{O}_{r}(w) \coloneqq \sum_{m \ge 0} \left( \frac{w}{C(w)x'(w)} \partial_{w} \right)^{m} \frac{1}{C(w)x'(w)} [v^{m}] \left( \partial_{y} + \frac{v}{y} \right)^{r} \cdot 1 \Big|_{y = C(w)}$$

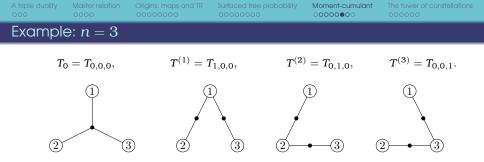
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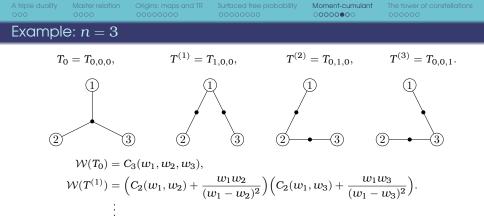
Only terms with  $m \leq r$  give  $a \neq 0$  contribution to  $O_r(w)$ .

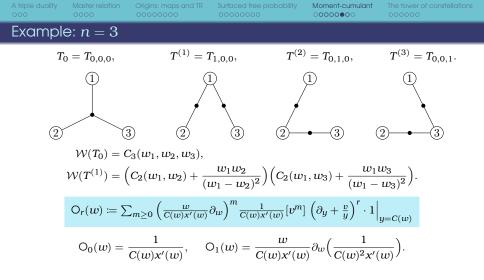
 $\mbox{Remarks} \Rightarrow \mbox{The sums}$  of the RHS of

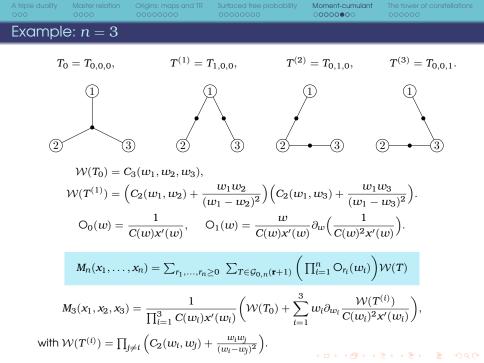
$$M_n(x_1,\ldots,x_n) = \sum_{r_1,\ldots,r_n \ge 0} \sum_{T \in \mathcal{G}_{0,n}(\mathbf{r}+1)} \left(\prod_{i=1}^n \mathsf{O}_{r_i}(w_i)\right) \prod_{I \in \mathcal{I}(T)}' C_{\#I}(w_I)$$

are finite.









# A triple duality Master relation Origins: maps and TR Surfaced free probability Moment-cumulant The tower of constellations 000 0000 0000000 0000000 0000000 0000000 0000000 Beyond planar = beyond leading order (genus corrections)

To prove

$$G_{0,n}(x_1,\ldots,x_n) \coloneqq M_n(x_1,\ldots,x_n) \stackrel{\mathsf{M-C}}{\leftrightarrow} G_{0,n}^{\vee}(w_1,\ldots,w_n) \coloneqq C_n(w_1,\ldots,w_n),$$

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we actually prove

$$G_{g,n}(x_1,\ldots,x_n) \stackrel{\mathsf{M-C}}{\leftrightarrow} G_{g,n}^{\vee}(w_1,\ldots,w_n)$$

(more complicated graphs, with cycles) and specialize to g = 0.

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 $\Rightarrow$ 

Theory of moments and higher order free cumulants with genus corrections (and a notion of (g, n)-freeness).

Idea of proof:

 $Z(\lambda)$ 

$$= \mathbf{z}(\lambda) \sum_{\nu \vdash d} H^{<}(\lambda, \nu) \mathbf{Z}^{\vee}(\nu)$$

# A triple duality Master relation Origins: maps and TR Surfaced free probability Mament-cumulant The tower of constellations 000 0000 0000000 0000000 0000000 0000000 0000000 Beyond planar = beyond leading order (genus corrections)

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# $\Rightarrow$ Theory of moments and higher order free cumulants with genus corrections (and a notion of (g, n)-freeness).

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$$Z(\lambda) = z(\lambda) \sum_{\nu \vdash d} H^{<}(\lambda, \nu) Z^{\vee}(\nu)$$

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#### 

#### Master relation in the Fock space

- $Z\mathbb{C}[\mathfrak{G}_d] \rightsquigarrow$  center of the group algebra of the symmetric group  $\mathfrak{G}_d$ .
- Basis (indexed by partitions  $\lambda \vdash d$ ):  $\hat{C}_{\lambda} = \sum_{\gamma \in C_{\lambda}} \gamma$ .
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Moment-cumulant 0000000

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Identification (graded isomorphism) with the Fock space  $\mathcal{F}_{\mathbb{C}}$  (completion of the ring of symmetric polynomials):

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### A triple duality Master relation Origins: maps and TR Surfaced free proba 000 0000 0000000 00000000

Moment-cumulant

The tower of constellations

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 $e_k(X_1,\ldots,X_n) = \sum_{1 \leq j_1 < j_2 < \cdots < j_k \leq n} X_{j_1} \cdots X_{j_k}$  elementary symmetric polynomials.

$$\mathsf{D} \coloneqq \prod_{k \ge 2} (1 + \hbar J_k) = \sum_{k \ge 0} \hbar^k e_k(J_2, J_3, \ldots) = \sum_{k \ge 0} \sum_{\substack{\tau_1, \ldots, \tau_k \\ (\max \tau_l)_{l=1}^k \\ \text{strictly increasing}}} \tau_1 \cdots \tau_k$$

### A triple duality Master relation Origins: maps and TR Surfaced free probability 000 0000 0000000 00000000

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Under the identification  $\Psi$ , D acts on  $\mathcal{F}_{\mathbb{C},\hbar}$ :

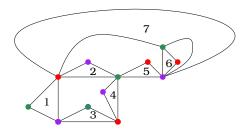
Master relation: 
$$Z(\lambda) = z(\lambda) \sum_{\nu \vdash d} H^{<}(\lambda, \nu) Z^{\vee}(\nu) \Leftrightarrow Z = \mathsf{D} Z^{\vee}$$

A triple duality 000	Master relation	Origins: maps and TR 00000000	Surfaced free probability	Moment-cumulant	The tower of constellations				
Outline									
<b>A</b>	A triple duality: symplectic, simple and free								
	<ul> <li>Master relation: a universal duality?</li> <li>Monotone Hurwitz numbers</li> </ul>								
<ul> <li>Origins of the master relation</li> <li>Combinatorial maps and matrix models</li> <li>From maps to free probability via matrix models</li> <li>The origin of the master relation</li> <li>Topological recursion and symplectic invariance</li> </ul>									
<ul> <li>Su</li> <li>Su</li> <li>Su</li> <li>Su</li> </ul>									
0	Main result	cumulant relatio	ons: $M=G_{0,n}\leftrightarrow G_0^{ee}$ space	$C_{n} = C$					
•	ne tower of c Constellatio Questions	onstellations							

A triple duality 000	Master relation	Surfaced free probability 00000000	Moment-cumulant	The tower of constellations
Constel	lations			

*m*-constellation ( $m \ge 2$ ):

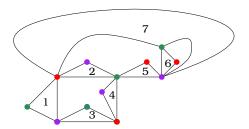
- faces coloured in black and white and only faces of different colour can be adjacent;
- Black faces are of degree m (hyperedges) and white faces are or degree multiple of m;
- **3** a coloring of the vertices in  $\{1, \ldots, m\}$  such that around every black face the vertices are of colours  $1, 2, \ldots, m$  clockwise.



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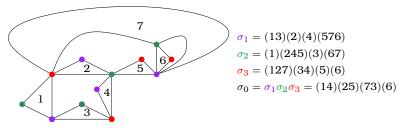
Can be encoded by m + 1 permutations  $\sigma_0, \ldots, \sigma_m$  (acting on hyperedges) such that  $\sigma_0 = \sigma_1 \cdots \sigma_m$ , where

- $\sigma_i$ ,  $i = 1, \ldots, m \rightsquigarrow$  hyperedges around the vertices of colour *i*;
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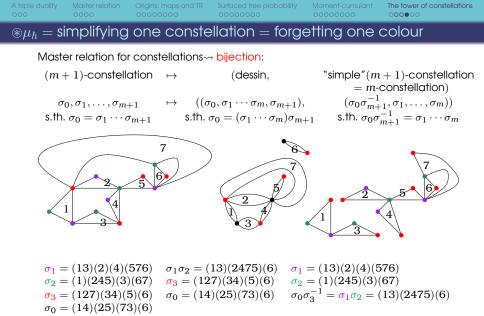
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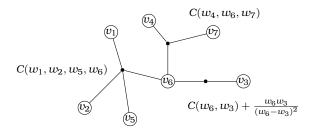
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Simplify the last colour of the (m+1)-constellation (red). Dessin  $\rightarrow$  information about the colour m + 1; *m*-constellation  $\rightarrow$  the other *m* colours.



- Master relation simplifies maps; for constellations it forgets one color (from (m + 1)-constellations to m-constellations). Studying these towers of problems related by the master relation (also from TR and free probability). Other meaningful towers?
- From the work of Arizmendi, Leid, Speicher, in free probability the master relation can be realised by conjugating with a free circular element *c*. This explains the tower of constellations in that context. Is that phenomenon still true for higher genus moments and free cumulants (moments of *a* are cumulants of *cac*<sup>\*</sup>, if *a* and *c* are free of all orders)?
- **Conjecture:** If we have TR for  $G_{g,n}$ , we have TR for  $G_{g,n}^{\vee}$  with a symplectically transformed spectral curve. Remarkable that the relations agree with Hock's formulas, obtained from TR for genus 0 (and loop insertion operator).
- Symplectic invariance of TR?
- Extend to the orthogonal/real symmetric setting.
- Combinatorial proof of the functional relations?



Thank you very much for your attention!

