

# Tau functions, random processes and fermions on a lattice\*

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(\* Based on joint work with A. Yu. Orlov)

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## Fermionic Fock space

The **Fermionic Fock space** (exterior space)

$$\mathcal{F} := \Lambda \mathcal{H}$$

is a Clifford module for  $\mathbf{Cliff}(\mathcal{H} \oplus \mathcal{H}^*) \sim \mathbf{gl}(\Lambda \mathcal{H})$ .

**Orthonormal basis for  $\mathcal{H}$** , and **dual basis for  $\mathcal{H}^*$**

$$\{e_i\}_{i \in \mathbf{Z}}, \quad \{\tilde{e}_i\}_{i \in \mathbf{Z}}, \quad \tilde{e}_i(e_j) = \delta_{ij}$$

Linear elements of  $\mathbf{Cliff}(\mathcal{H} \oplus \mathcal{H}^*)$  act by interior and exterior multiplication (**creation and annihilation operators**)

$$f_j := i(\tilde{e}_j), \quad \bar{f}_j := e_j \wedge$$

### Anticommutation relations

$$[f_n, f_m]_+ = [\bar{f}_n, \bar{f}_m]_+ = 0, \quad [f_n, \bar{f}_m]_+ = \delta_{nm}$$

### Fermi fields

$$f(x) := \sum_{k \in \mathbf{Z}} f_k x^k, \quad \bar{f}(y) := \sum_{k \in \mathbf{Z}} \bar{f}_k y^{-k-1},$$

## Vacuum expectation values and Wick's theorem

### Vacuum and $n$ -charged vacuum

$$\begin{aligned}
 |0\rangle &:= \mathbf{e}_0 \wedge \mathbf{e}_1 \wedge \mathbf{e}_2 \wedge \cdots \\
 |n\rangle &= \mathbf{f}_{n-1} \cdots \mathbf{f}_0 |0\rangle \quad \text{for } n \geq 0, \\
 |n\rangle &= \bar{\mathbf{f}}_n \cdots \bar{\mathbf{f}}_0 |0\rangle, \quad \text{for } n < 0 \\
 \mathbf{f}_m |0\rangle &= 0 \quad (m < 0), \quad \bar{\mathbf{f}}_m |0\rangle = 0 \quad (m \geq 0), \\
 \langle 0 | \mathbf{f}_m &= 0 \quad (m \geq 0), \quad \langle 0 | \bar{\mathbf{f}}_m = 0 \quad (m < 0)
 \end{aligned}$$

**Wick's theorem** implies that for any  $\{w_k \in \mathcal{H}, \bar{w}_k \in \mathcal{H}^*\}_{k=1, \dots, N}$

$$\langle 0 | w_1 \cdots w_N \bar{w}_N \cdots \bar{w}_1 | 0 \rangle = \det (\langle 0 | w_i \bar{w}_j | 0 \rangle) \Big|_{i,j=1, \dots, N}$$

In particular, this implies (for  $n, m \in \mathbf{N}$ )

$$\langle n - m | f(x_1) \cdots f(x_n) \bar{f}(y_1) \cdots \bar{f}(y_m) | 0 \rangle = \frac{\Delta_n(x) \Delta_m(y)}{\prod_{\substack{i=1, \dots, n \\ j=1, \dots, m}} (x_i - y_j)}$$

# Partitions, Young diagrams

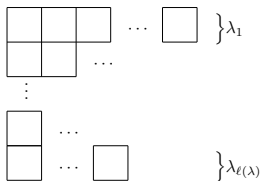
## Partitions

$$\lambda = (\lambda_1, \dots, \lambda_{\ell(\lambda)}), \quad \lambda_1 \geq \dots \geq \lambda_{\ell(\lambda)}, \quad \lambda_i \in \mathbf{N}^+$$

## Length $\ell(\lambda)$ and weight

$$|\lambda| := \sum_{i=1}^{\ell(\lambda)} \lambda_i$$

## Young diagram



Frobenius notation:  $(\alpha_1, \dots, \alpha_k | \beta_1, \dots, \beta_k)$

## Partition basis and Maya diagrams

For each integer  $N$ , and partition  $\lambda$  of length  $\ell(\lambda)$

$$\lambda := \lambda_1 \geq \lambda_2 \geq \dots \quad \lambda_{\ell}(\lambda) > 0 \in \mathbf{N} \quad \lambda_i := 0 \forall i > \ell(\lambda),$$

define **particle positions** (levels):  $\{l_i := \lambda_i - i + N, \}_{i=1, \dots, \infty}$  to form a **basis vector**:

$$\begin{aligned} |\lambda, N\rangle &:= (-1)^{\sum_{i=1}^k \beta_i} f_{N+\alpha_k} \bar{f}_{N-1-\beta_k} \cdots f_{N+\alpha_1} \bar{f}_{N-1-\beta_1} |N\rangle \\ |N\rangle &:= |0, N\rangle \quad (\text{charge } N \text{ vacuum}) \end{aligned}$$

where  $(\alpha_1, \dots, \alpha_k | \beta_1, \dots, \beta_k)$  is the **Frobenius notation** for a partition.  
 ( $(\alpha_i, \beta_i)$  = no. of blocks to the right, resp. beneath the diagonal block in the  $(i, i)$  position) and **Maya Diagram**

# Maya diagrams

- $N+2$
- $N+1$
- $N$
- $N-1$
- $N-2$
- $N-3$

Fig.1 Dirac sea of level  $N$ .  $|0; N\rangle$

- $N+2$
- $N+1$
- $N$
- $N-1$
- $N-2$
- $N-3$

Fig.2 Maya diagram for  $|(2, 1); N\rangle$

## Schur functions

### The Schur function

$$\begin{aligned} s_\lambda(\mathbf{t}) &:= \text{tr}(\rho_\lambda(g)), \quad g \in GL(N) \\ \mathbf{t} &:= (t_1, t_2, \dots), \quad t_i := \frac{1}{i} \text{tr}(g^i), \quad g \in GL(N) \end{aligned}$$

is the character of the irreducible representation

$$\rho_\lambda : GL(N) \longrightarrow \text{End}(T^{(\lambda)} \subset (\mathbf{C}^N)^{\otimes |\lambda|})$$

obtained by restricting to tensors of symmetry type  $\lambda$ .

It is expressed as a determinant by the **Jacobi-Trudy formula**:

$$s_\lambda(\mathbf{t}) = \det(h_{\lambda_i - i + j})_{1 \leq i, j \leq \ell(\lambda)},$$

where  $h_j(\mathbf{t})$  is the elementary Schur function (complete symmetric function) determined by the **generating function formula**:

$$e^{\sum_{i=1}^{\infty} t_i z^i} = \sum_{j=0}^{\infty} h_j(\mathbf{t}) z^j$$



# Fermionic form for KP and 2 – D Toda Tau functions

## KP $\tau$ -function

$$\begin{aligned}\tau_{N,g}(\mathbf{t}) &:= \langle N | \gamma(\mathbf{t}) g | N \rangle \\ \gamma(\mathbf{t}) &:= e^{\sum_{i=1}^{\infty} t_i H_i}, \quad g = e^A \in \mathbf{GL}(\infty) \\ H_i &:= \sum_{j \in \mathbf{Z}} f_i \bar{f}_{j+i}, \quad A := \sum_{ij} a_{ij} f_i \bar{f}_j \in \mathbf{gl}(\infty)\end{aligned}$$

## 2-D Toda $\tau$ -function

$$\begin{aligned}\tau_{N,g}(\mathbf{t}, \tilde{\mathbf{t}}) &:= \langle N | \gamma(\mathbf{t}) g \tilde{\gamma}(\tilde{\mathbf{t}}) | N \rangle \\ \gamma(\mathbf{t}) &:= e^{\sum_{i=1}^{\infty} t_i H_i}, \quad \tilde{\gamma}(\tilde{\mathbf{t}}) := e^{\sum_{i=1}^{\infty} \tilde{t}_i H_{-i}}, \quad g = e^A \in \mathbf{GL}(\infty) \\ H_i &:= \sum_{j \in \mathbf{Z}} f_i \bar{f}_{j+i}, \quad A := \sum_{ij} a_{ij} f_i \bar{f}_j \in \mathbf{gl}(\infty)\end{aligned}$$

Schur function as  $\tau$  functions and special valuesSchur functions as KP  $\tau$ -function

$$\begin{aligned} \langle n | e^{H(\mathbf{t})} &= \sum_{\lambda \in P} \langle \lambda, n | s_{\lambda}(\mathbf{t}), & e^{\bar{H}(\tilde{\mathbf{t}})} | n \rangle &= \sum_{\lambda \in P} s_{\lambda}(\tilde{\mathbf{t}}) | \lambda, n \rangle \\ \langle n | e^{H(\mathbf{t})} | \lambda, n \rangle &= s_{\lambda}(\mathbf{t}), & \langle \lambda, n | e^{\bar{H}(\tilde{\mathbf{t}})} | n \rangle &= s_{\lambda}(\tilde{\mathbf{t}}) \end{aligned}$$

For a partition  $\lambda = (\lambda_1, \lambda_2, \dots)$ , let

$$\begin{aligned} h_i &:= n + \lambda_i - i, \quad (1 \leq i \leq n) \\ \mathbf{t}_{\infty} &:= (1, 0, 0, \dots) \end{aligned}$$

where  $n \geq \ell(\lambda)$ . Then

$$s_{\lambda}(\mathbf{t}_{\infty}) = \frac{\Delta(h)}{\prod_{i=1}^n h_i!},$$

## Schur function expansions

### KP $\tau$ -function expansion

$$\tau_{N,g}(\mathbf{t}) = \sum_{\substack{\lambda \\ \ell(\lambda) \leq N}} \pi_{\lambda}^N s_{\lambda}(\mathbf{t})$$

$$\text{where } \pi_{\lambda}^N = \langle \lambda, N \mid e^A \mid \mu, N \rangle$$

are the **Plücker coordinates** of the element  $g(\mathcal{H}_+) \in Gr_{\mathcal{H}_+}(\mathcal{H})$  of the Hilbert space Grassmannian  $Gr_{\mathcal{H}_+}(\mathcal{H})$ .

### 2-D Toda $\tau$ -function

$$\tau_{N,g}(\mathbf{t}, \tilde{\mathbf{t}}) = \sum_{\substack{\lambda, \mu \\ \ell(\lambda)\ell(\mu) \leq N}} B_{\lambda\mu}^N s_{\lambda}(\mathbf{t}) s_{\mu}(\tilde{\mathbf{t}})$$

where

$$B_{\lambda\mu}^N = \langle \lambda, N \mid e^A \mid \mu, N \rangle$$

## Random processes on partitions

$gl(\infty)$  action on  $\mathcal{F}$

$$gl(\infty) : \mathcal{F} \rightarrow \mathcal{F}$$

$$gl(\infty) = \text{span}\{E_{ij} := f_i \bar{f}_j\}_{i,j \in \mathbf{Z}}$$

This determines weighted actions on **Maya diagrams**

$$\mathcal{A} := \sum_{ij} a_{ij} f_i \bar{f}_j \in gl(\infty)$$

$$\mathcal{A} : |\lambda; N \rangle \rightarrow \sum_{ij} a_{ij} f_i \bar{f}_j |\lambda; N \rangle = \sum_{N', \mu} C_{\mu\lambda}^{N'N} |\mu, N' \rangle$$

For positive coefficients  $a_{ij}$ , we can view

$$\langle \lambda, N' | \mathcal{A}^k | \mu, N \rangle$$

as an (unnormalized) **transition weight** after  $k$  (discrete) time steps.

# Action of $E_{i,k}$ on Maya diagrams

$$E_{i,k} \cdot \begin{array}{c} \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \circ \text{ k} \\ \cdot \\ \cdot \end{array} = 0, \quad E_{ik} \cdot \begin{array}{c} \cdot \\ \cdot \\ \bullet \text{ i} \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \end{array} = 0,$$

1. Elimination of Maya diagrams

$$E_{ik} \cdot \begin{array}{c} \cdot \\ \circ \text{ i} \\ \cdot \\ \cdot \\ \bullet \text{ k} \\ \cdot \\ \cdot \end{array} = (-1)^{c_{ik}} \begin{array}{c} \cdot \\ \bullet \text{ i} \\ \cdot \\ \cdot \\ \circ \text{ k} \\ \cdot \\ \cdot \end{array}$$

2. Nontrivial action

## The $\tau$ function as a generating function for transition probabilities

Assume  $\mathcal{A}$  preserves  $N$ , and use

$$\langle N | \tilde{\gamma}(\tilde{\mathbf{t}}) | \mu, N \rangle = \mathbf{s}_\mu(\tilde{\mathbf{t}}) \quad \langle \lambda, N | \gamma(\mathbf{t}) | N \rangle = \mathbf{s}_\lambda(\mathbf{t})$$

$$\tau_{N,g}(\mathbf{t}, \tilde{\mathbf{t}}) = \sum_{\lambda, \mu} \sum_{k=0}^{\infty} \frac{1}{k!} \langle \lambda, N | \mathcal{A}^k | \mu, N \rangle \mathbf{s}_\mu(\mathbf{t}) \mathbf{s}_\lambda(\tilde{\mathbf{t}})$$

$$\langle \lambda, N | \mathcal{A}^k | \mu, N \rangle := \frac{1}{k!} \langle \lambda, N | \mathcal{A}_+^k + \mathcal{A}_-^k | \mu, N \rangle \quad (\pm \text{ permutations})$$

The **transition probability** in  $k$  time steps is

$$P_k((\mu, N) \rightarrow (\lambda, N)) = \frac{W_{N, \mu \rightarrow \lambda}(k)}{\sum_\nu W_{N, \mu \rightarrow \nu}(k)},$$

$$W_{N, \mu \rightarrow \nu}(k) := \langle \lambda, N | \mathcal{A}_+^k | \mu, N \rangle - \langle \lambda, N | \mathcal{A}_-^k | \mu, N \rangle$$

## Random turn non-intersecting walkers

### Example. Random turn non-intersecting walkers

$$\mathcal{A} := \sum_{i \in \mathbf{Z}} (p_{-,i} f_{i-1} \bar{f}_i + p_{+,i} f_{i+1} \bar{f}_i), \quad p_l, p_r \geq 0,$$

For comparison with equilibrium Fermi models, we parametrize:

$$p_{+,i} = e^{-U_i + U_{i-1}}, \quad p_{-,i} = e^{-U_{i-1} + U_i}$$

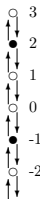
(Later,  $U_i$  will denote instead the **energy at lattice site  $i \in \mathbf{Z}$** ). Define

$$U_\lambda(n) := \sum_{i=1}^{\infty} (U_{\lambda_i - i + n} - U_{-i + n})$$

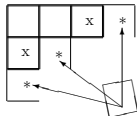
Mostly, we take the case of constant, symmetric rate

$$p_{+,i} = p_{-,i}^{-1} = e^{-U_i + U_{i-1}} = r(i) = r$$

## Two realizations of a random turn step



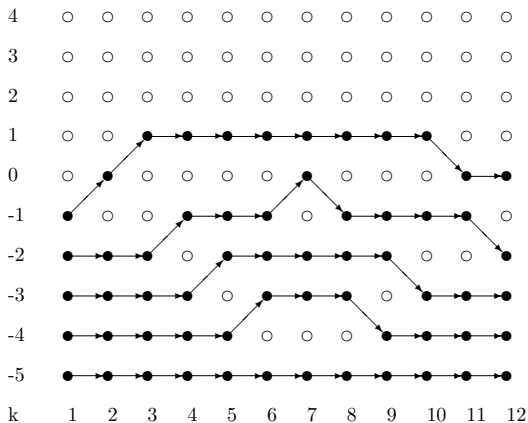
1. Random turn steps of particles in a Maya diagram.



2. Random adding or removing a box in a Young diagram corresponding to up or down hops of particles in the Maya diagram. At each time step a box is either added at any of the vacant places marked by a  $*$ , or a box marked by  $x$  is removed, with probabilities  $p_+$  and  $p_-$  respectively.



# Sample path of random turn non-intersecting walkers



$$\mathcal{A} = \sum_i (p_+ f_{i-1} \bar{f}_i + p_- f_{i+1} \bar{f}_i)$$

## Random turn non-intersecting walkers

### Transition rate

$$W_{\lambda' \rightarrow \lambda}(\tau) = e^{U_{\lambda'} - U_{\lambda}} N_{\lambda, \lambda'}(\tau)$$

where  $N_{\lambda, \lambda'}(\tau)$  is the number of paths from  $\lambda'$  to  $\lambda$  in  $\tau$  time steps.

In particular, for  $\lambda' = 0$

### Number of paths from $|0\rangle$ to $|\lambda\rangle$

$$N_{\lambda, 0}(\tau) = 2^{\frac{|\lambda| - \tau}{2}} \frac{\tau!}{\left(\frac{\tau - |\lambda|}{2}\right)!} \cdot s_{\lambda}(\mathbf{t}_{\infty})$$

## Random turn non-intersecting walkers

### Total transition probability

$$Z_{\lambda'}(\tau) = \sum_{\lambda} e^{U_{\lambda'} - U_{\lambda}} N_{\lambda, \lambda'}(\tau)$$

Starting at  $|0\rangle$ , the probability of finding the hard-core particles  $\{U_i, i \in \mathbb{Z}\}$  in a configuration  $|\lambda\rangle$  after  $\tau$ , steps is

$$P_{0 \rightarrow \lambda}(\tau) = Z_0(\tau)^{-1} e^{-U_{\lambda}} N_{\lambda, 0}(\tau)$$

For time duration  $\tau = 2m + |\lambda|$  we obtain

$$W_{0 \rightarrow \lambda}(\tau) = \tau! \left( \frac{1}{2^m m!} \right) e^{-U_{\lambda}} s_{\lambda}(\mathbf{t}_{\infty}) = \tau! 2^{\frac{|\lambda| - \tau}{2}} \frac{1}{\left(\frac{\tau - |\lambda|}{2}\right)!} \cdot e^{-U_{\lambda}} s_{\lambda}(\mathbf{t}_{\infty})$$

## Large time asymptotics in the continuum limit

Let  $R$  be the **asymptotic length** after  $\tau$  time steps,  
 $h$  the **particle location** and  $\sigma(h)$

$$0 \leq \sigma(h) \leq 1$$

the **density of particles** in the continuum limit. Then

$$\int_{-R}^{\infty} \sigma(h) dh = R$$

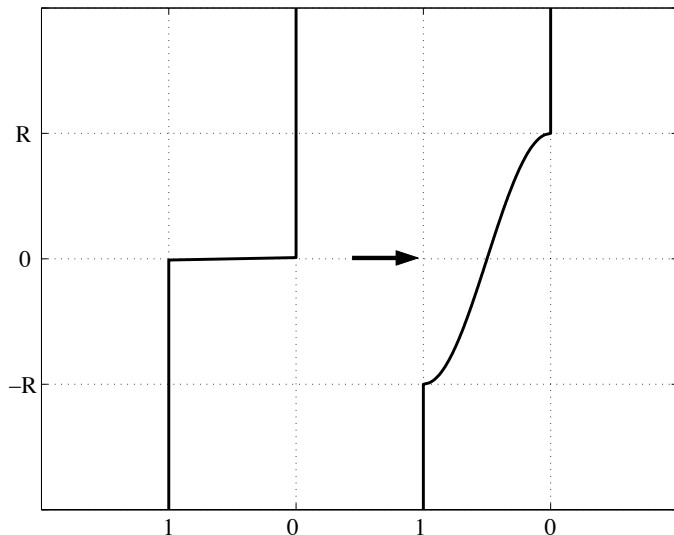
and

$$R \sim 2\sqrt{\frac{\tau}{1+r^{-2}}}, \quad \tau \rightarrow \infty$$

### Asymptotic density distribution (cf. Vershik-Kerov (1977))

$$\begin{aligned} \sigma(h) &= \frac{1}{2} - \frac{1}{\pi} \arcsin\left(\frac{h}{R}\right), & h \in [-R, R] \\ \sigma(h) &= 1, & h < -R; \quad \sigma(h) = 0, & h > R \end{aligned}$$

# Decay of step function for constant hopping rate as $T \rightarrow \infty$



## Asymmetric Exclusion Process (ASEP)

### Other relations to integrable systems: **Bethe ansatz solution of ASEP**, using equivalence with integrable spin models



K-H Gwa and H. Spohn

“Six-vertex model, roughened surfaces and an asymmetric spin hamiltonian”, *Phys. Rev. Let.* **68**, 725 - 728 (1992); “Bethe solution for the dynamical-scaling exponent of the noisy Burgers equation”, *Phys. Rev.* **A 46**, 844-854 (1992)



G.M. Schütz

“Exact solution of the master equation for the asymmetric exclusion process”, *J. Stat. Physics* **88**, 427-445 (1997)



C. Tracy and H. Widom

“Integral formulas for the simple asymmetric exclusion process”, *Commun. Math. Phys.* **279** 815-844 (2008)

## Bethe ansatz solution of ASEP

**Continuous time limit (ASEP)**, for a finite number of particles.

Particle positions:  $X = (x_1, \dots, x_n)$ ,  $Y = (y_1, \dots, y_n)$

Let  $u_Y(X; t) :=$  probability of being in state  $X$  at time  $t$ , given they are in state  $Y$  at  $t = 0$ .

**Master equation:**

$$\frac{du_Y}{dt} = \sum_{i=1}^n (p_r u_Y(X_i^-; t) + p_l u_Y(X_i^+; t) - u(X; t))$$

$$X_i^\pm := (x_1, \dots, x_{i-1}, x_i \pm 1, \dots, x_n)$$

**Initial** and **boundary** conditions:

$$u_Y(X; 0) = \delta_{X,Y}$$

$$u_Y((x_1, \dots, x_i, x_i + 1, \dots, x_n); t) = p_r u_Y((x_1, \dots, x_i, x_i, \dots, x_n); t) + p_l u_Y((x_1, \dots, x_i + 1, x_i + 1, \dots, x_n); t)$$

## Bethe ansatz solution

## Integral formula for transition probabilities

(Tracy, Widom (2007))

$$u_Y(X; t) = \sum_{\sigma \in S_n} \left( \frac{1}{2\pi i} \right)^n \prod_{j=1}^n \oint_{\xi_j=0} A_{\sigma} \xi_{\sigma(j)}^{x_j - y_{\sigma(j)} - 1} e^{\sum_{j=1}^n \epsilon(\xi_j) t} d\xi_j$$

where

$$A_{\sigma} := \prod_{\text{inversions}(\alpha, \beta) \subset \sigma} \left( - \frac{p_r + p_l \xi_{\alpha} \xi_{\beta} - \xi_{\alpha}}{p_r + p_l \xi_{\alpha} \xi_{\beta} - \xi_{\beta}} \right)$$

$$\epsilon(\xi) := p \xi^{-1} + q \xi - 1$$



## Fermi models on a lattice

**Energy at lattice site  $i \in \mathbf{Z}$ :  $U_i$**

**Total energy of noninteracting configuration  $(\lambda, n)$**

$$U_\lambda(n) = \sum_{i=1}^{\infty} (U_{\lambda_i - i + n} - U_{-i + n})$$

**Partition function without interactions**

$$e^{-F_0} = \sum_{\lambda} e^{-U_\lambda(n)}$$

**Lattice Coulomb gas interaction ( $L$  occupied sites, unit charge)**

$$E_\lambda = -\log s_\lambda(\mathbf{t}_\infty) := \log \frac{\prod_{i < j}^L (h_i - h_j)}{\prod_{i=1}^L h_i!}, \quad \mathbf{t}_\infty := (1, 0, 0, \dots)$$

$$h_i = \lambda_i - i + L, \quad i = 1, \dots, L, \quad L \geq \ell(\lambda)$$

## Fermi models on a lattice (A. Yu. Orlov and J.H. (2007))

### Partition function for interacting Coulomb gas, charge = $q$

$$\begin{aligned} e^{-F_q(n, t_1, \bar{t}_1)} &= \sum_{\lambda} e^{-U_{\lambda} - q^2 E_{\lambda} + q^2 |\lambda| \log(t_1 \bar{t}_1)} \\ &= \sum_{\lambda} e^{-U_{\lambda}} (s_{\lambda}(\mathbf{t}_{\infty}))^{q^2} (t_1 \bar{t}_1)^{|\lambda|} \end{aligned}$$

### Partition function as a $\tau$ function for $q^2 = 2$

$$\begin{aligned} e^{-F_2(n, t_1, \bar{t}_1)} &:= \sum_{\lambda} e^{-U_{\lambda} - 2 E_{\lambda} + |\lambda| \log(t_1 \bar{t}_1)} \\ &= \sum_{\lambda} e^{-U_{\lambda}} (t_1 \bar{t}_1)^{|\lambda|} (s_{\lambda}(\mathbf{t}_{\infty}))^2 \\ &= c_n^{-1} \langle n | e^{t_1 H_1} e^{\sum_{i \geq 0} U_i f_i \bar{f}_i - \sum_{i < 0} U_i \bar{f}_i f_i} e^{\bar{t}_1 H_{-1}} | n \rangle \end{aligned}$$

## Fermi models on a lattice

### More generally

$$\begin{aligned}\tau(n, \mathbf{t}, U, \bar{\mathbf{t}}) &= \langle n | e^{H(\mathbf{t})} e^{\sum_{i \geq 0} U_i \bar{f}_i f_i - \sum_{i < 0} U_i \bar{f}_i f_i} e^{\bar{H}(\bar{\mathbf{t}})} | n \rangle \\ &= c_n \sum_{\lambda} e^{-U_{\lambda}} s_{\lambda}(\mathbf{t}) s_{\lambda}(\bar{\mathbf{t}})\end{aligned}$$

corresponds to **interaction energy**

$$I_{\lambda} = \log s_{\lambda}(\mathbf{t}) + \log s_{\lambda}(\bar{\mathbf{t}})$$

**Remark:** If

$$U_i = \sum_{m \neq 0}^{\infty} i^m \tilde{t}_m, \quad i \in \mathbb{Z}$$

$e^{-F_2(n, t_1, \tilde{t}_1)}$  is a TL  $\tau$ -function.

## Fermi models on a lattice

Partition function as a  $\tau$  function for  $q^2 = 1$ 

$$\begin{aligned}
e^{-F_1(n)} &:= \frac{1}{n!} \sum_{h_1, \dots, h_n \geq 0} \prod_{i=1}^n \frac{e^{-U_{h_i} + U_{-i+n}}}{h_i!} \prod_{i < j} |h_i - h_j| \\
&= c_n \sum_{\substack{\lambda \\ \ell(\lambda) \leq n}} e^{-U_\lambda(n)} s_\lambda(\mathbf{t}_\infty) \\
&= c_n \sum_{k=1}^n \sum_{h_1 > \dots > h_n \geq 0} \prod_{i=1}^n \frac{e^{-U_{h_i} + U_{-i+n}}}{h_i!} \prod_{i < j} (h_i - h_j) \\
&= \sum_{\substack{\lambda \\ \ell(\lambda) \leq n}} \langle \lambda, n | e^{\sum_{i \geq 0} U_i \bar{f}_i f_i - \sum_{i < 0} U_i \bar{f}_i f_i} e^{H-1} | 0, n \rangle
\end{aligned}$$

**Remark:** The **grand partition function**  $\mathbf{Z}^G(n, \mu) := \sum_{n=0}^{\infty} e^{n\mu}$  is an *infinite soliton* BKP  $\tau$  function (Kac, Van de Leur)

## Further relations of random processes to integrable systems

### Tau function as partition function for Fermion statistical ensembles



J. Harnad and A. Yu. Orlov, "Fermionic construction of tau functions and random processes", *Physica* **D235** 168-206 (2007) arXiv:0704.1157

### Tau functions as weights on 2-D partitions (path space weight for 1-D partitions)



A. Okounkov and N. Reshetikhin, "Correlation function of Schur process with application to local geometry of a random 3-dimensional Young diagram" *J. Amer. Math. Soc.* **16** 581-603 (2003); "Random skew plane partitions and the Pearcey process" *Commun. Math. Phys.* **269**, (2007)

### Asymptotics of random partitions, growth problems, limiting shapes



A. Borodin and G. Olshanski, "Z-measures on partitions and their scaling limits" *Eyr. J. Comb.* **26**, 795-834 (2005); "Random partitions and the gamma kernel" *Adv. Math.* **194** , 141-202 (2005)



R. Kenyon, A. Okounkov and S. Sheffield, "Dimers and amoebae" *Ann. Math.* **163** , 1019-1056 (2006)