

# SYK Model and $q$ -Gaussian Distribution

Roland Speicher  
joint work with Miguel Pluma  
arXiv:1905.12999

Saarland University  
Saarbrücken, Germany

supported by SFB-TRR 195  
“Symbolic Tools in Mathematics and Their Application”

## Section 1

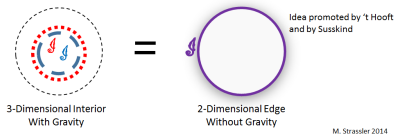
# Black Holes, Quantum Chaos, and Random Matrices

# SYK=Sachdev–Ye–Kitaev

- strongly interacting quantum many body systems
- French and Wong (1970), Bohigas and Flores (1971): two body random hamiltonian
- Sachdev and Ye (1993): Gapless spin-fluid ground state in a random quantum Heisenberg magnet
- Kitaev 2015: “A simple model of quantum holography”

- Kitaev 2015: “A simple model of quantum holography”

Complementarity Requires “Holography”: The Physics Inside the Black Hole  
Must Also Be Describable As Though On Its Horizon

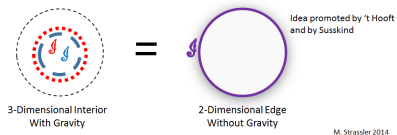


1997: Maldacena Conjecture: **Precise Math** Relating String Theory to Simpler  
Quantum Theories With No Gravity & Fewer Dimensions of Space;  
In These Contexts, “Holography” Is True

- gravity dual of SYK may be quantum Anti-de Sitter space in two bulk dimensions ( $\text{AdS}_2$ )

## • Kitaev 2015: “A simple model of quantum holography”

Complementarity Requires “Holography”: The Physics Inside the Black Hole  
Must Also Be Describable As Though On Its Horizon



1997: Maldacena Conjecture: **Precise Math** Relating String Theory to Simpler Quantum Theories With No Gravity & Fewer Dimensions of Space;  
In These Contexts, “Holography” Is True

- gravity dual of SYK may be quantum Anti-de Sitter space in two bulk dimensions ( $AdS_2$ )
- black holes are chaotic systems, so their dual should also show chaos
- “quantum chaos” corresponds to “Random Matrix Theory correlations” (Bohigas–Giannoni–Schmit conjecture 1984)

## Section 2

## SYK Model

$$H_{n,q_n} := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{q_n}{2}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}} \psi_{i_1} \cdots \psi_{i_{q_n}} \quad (\text{SYK})$$

where

- $n \in \mathbb{N}$  is an even number
- $q_n \in \mathbb{N}$  natural number
  - ▶ might depend on  $n$
  - ▶  $q_n = 4$  in original model
  - ▶ we will consider  $q_n \sim n^{1/2}$
- $\psi_1, \dots, \psi_n$  are Majorana fermions, i.e., variables which fulfill the following relations

$$\psi_i \psi_j + \psi_j \psi_i = 2\delta_{ij}.$$

- where the random coefficients  $J_{i_1, \dots, i_{q_n}}$  are independent real random variables with moments of all orders and

$$\mathbb{E}[J_{i_1, \dots, i_{q_n}}] = 0, \quad \mathbb{E}[J_{i_1, \dots, i_{q_n}}^2] = 1.$$

# Random Matrix Realization

The Majoranas  $\psi_i$  can be realized in terms of

$$\sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \sigma_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix},$$

as  $r$ -fold tensor products (with  $n = 2r$ )

$$\psi_1 = \sigma_1 \otimes 1 \otimes \cdots \otimes 1$$

$$\psi_{r+1} = \sigma_2 \otimes 1 \otimes \cdots \otimes 1$$

$$\psi_2 = \sigma_3 \otimes \sigma_1 \otimes \cdots \otimes 1$$

$$\psi_{r+2} = \sigma_3 \otimes \sigma_2 \otimes \cdots \otimes 1$$

$$\vdots$$

$$\vdots$$

$$\psi_r = \sigma_3 \otimes \sigma_3 \otimes \cdots \otimes \sigma_1$$

$$\psi_{2r} = \sigma_3 \otimes \sigma_3 \otimes \cdots \otimes \sigma_2$$

Thus  $H_{n,q_n}$  is a random matrix of size  $N = 2^{n/2}$



# Sparse Random Matrix Realization

The Majoranas  $\psi_i$  can be realized in terms of

$$\sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \sigma_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix},$$

as  $r$ -fold tensor products (with  $n = 2r$ )

$$\psi_1 = \sigma_1 \otimes 1 \otimes \cdots \otimes 1$$

$$\psi_{r+1} = \sigma_2 \otimes 1 \otimes \cdots \otimes 1$$

$$\psi_2 = \sigma_3 \otimes \sigma_1 \otimes \cdots \otimes 1$$

$$\psi_{r+2} = \sigma_3 \otimes \sigma_2 \otimes \cdots \otimes 1$$

$$\vdots$$

$$\vdots$$

$$\psi_r = \sigma_3 \otimes \sigma_3 \otimes \cdots \otimes \sigma_1$$

$$\psi_{2r} = \sigma_3 \otimes \sigma_3 \otimes \cdots \otimes \sigma_2$$

Thus  $H_{n,q_n}$  is a random matrix of size  $N = 2^{n/2}$  and rank  $\binom{n}{q_n}$ , thus a sparse random matrix.

# SYK Model

$$H_{n,q_n} := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{n}{q_n}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}} \psi_{i_1} \cdots \psi_{i_{q_n}}$$

where

- $n \in \mathbb{N}$  is an even number
- $q_n \in \mathbb{N}$  natural number
  - ▶ might depend on  $n$
  - ▶  $q_n = 4$  in original model
  - ▶ we will consider  $q_n \sim n^{1/2}$
- $\psi_1, \dots, \psi_n$  are Majorana fermions, i.e., variables which fulfill the following relations

$$\psi_i \psi_j + \psi_j \psi_i = 2\delta_{ij}.$$

- where the random coefficients  $J_{i_1, \dots, i_{q_n}}$  are i.i.d. classical random variables

# Dynamical Version of SYK Model

$$H_{n,q_n}(\mathbf{t}) := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{n}{q_n}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}}(\mathbf{t}) \psi_{i_1} \cdots \psi_{i_{q_n}}$$

where

- $n \in \mathbb{N}$  is an even number
- $q_n \in \mathbb{N}$  natural number
  - ▶ might depend on  $n$
  - ▶  $q_n = 4$  in original model
  - ▶ we will consider  $q_n \sim n^{1/2}$
- $\psi_1, \dots, \psi_n$  are Majorana fermions, i.e., variables which fulfill the following relations

$$\psi_i \psi_j + \psi_j \psi_i = 2\delta_{ij}.$$

- where the random coefficients  $J_{i_1, \dots, i_{q_n}}(\mathbf{t})$  are **independent classical Brownian motions**

## Section 3

# Asymptotic Eigenvalue Distribution of SYK Model

## Question

What is asymptotic eigenvalue distribution of

$$H_{n,q_n}(t) := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{n}{q_n}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}}(t) \psi_{i_1} \cdots \psi_{i_{q_n}}$$

for  $n \rightarrow \infty$  with respect to  $\mathbb{E} \circ \text{tr}$ ?

## Question

What is asymptotic eigenvalue distribution of

$$H_{n,q_n}(t) := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{n}{q_n}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}}(t) \psi_{i_1} \cdots \psi_{i_{q_n}}$$

for  $n \rightarrow \infty$  with respect to  $\mathbb{E} \circ \text{tr}$ ?

Answer: Convergence to the  $q$ -Gaussian distribution

The spectral density of  $H_{n,4}$  is, for large  $n$ , close to the  $q$ -Gaussian distribution; actually in the double scaling limit

$$q_n \rightarrow \infty, \quad \text{such that} \quad \frac{q_n^2}{n} \rightarrow \lambda \in [0, \infty]$$

one has convergence of  $\text{dist}(H_{n,q_n})$  to the  $q$ -distribution, with  $q = e^{-2\lambda}$ .

## Convergence to the $q$ -Gaussian distribution

The spectral density of  $H_{n,4}$  is, for large  $n$ , close to the  $q$ -Gaussian distribution; actually in the double scaling limit

$$q_n \rightarrow \infty, \quad \text{such that} \quad \frac{q_n^2}{n} \rightarrow \lambda \in [0, \infty]$$

one has convergence of  $\text{dist}(H_{n,q_n})$  to the  $q$ -distribution, with  $q = e^{-2\lambda}$ .

## Convergence to the $q$ -Gaussian distribution

The spectral density of  $H_{n,4}$  is, for large  $n$ , close to the  $q$ -Gaussian distribution; actually in the double scaling limit

$$q_n \rightarrow \infty, \quad \text{such that} \quad \frac{q_n^2}{n} \rightarrow \lambda \in [0, \infty]$$

one has convergence of  $\text{dist}(H_{n,q_n})$  to the  $q$ -distribution, with  $q = e^{-2\lambda}$ .

- was observed in physics by Garcia-Garcia, Verbaarschot (2017), Cottler et al. (2017)



## Convergence to the $q$ -Gaussian distribution

The spectral density of  $H_{n,4}$  is, for large  $n$ , close to the  $q$ -Gaussian distribution; actually in the double scaling limit

$$q_n \rightarrow \infty, \quad \text{such that} \quad \frac{q_n^2}{n} \rightarrow \lambda \in [0, \infty]$$

one has convergence of  $\text{dist}(H_{n,q_n})$  to the  $q$ -distribution, with  $q = e^{-2\lambda}$ .

- was observed in physics by Garcia-Garcia, Verbaarschot (2017), Cottler et al. (2017)
- had actually been proved before in the context of a similar model for quantum spin glasses by Erdős and Schröder (2014)

## Convergence to the $q$ -Gaussian distribution

The spectral density of  $H_{n,4}$  is, for large  $n$ , close to the  $q$ -Gaussian distribution; actually in the double scaling limit

$$q_n \rightarrow \infty, \quad \text{such that} \quad \frac{q_n^2}{n} \rightarrow \lambda \in [0, \infty]$$

one has convergence of  $\text{dist}(H_{n,q_n})$  to the  $q$ -distribution, with  $q = e^{-2\lambda}$ .

- was observed in physics by Garcia-Garcia, Verbaarschot (2017), Cottler et al. (2017)
- had actually been proved before in the context of a similar model for quantum spin glasses by Erdős and Schröder (2014)
- was proved for SYK model by Feng, Tian, Wei (2019)

## Asymptotic distribution of the dynamical SYK model (Pluma + RS)

Consider the dynamical version of the SYK model:

$$H(t) := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{n}{q_n}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}}(t) \psi_{i_1} \cdots \psi_{i_{q_n}},$$

where the  $J_{i_1, \dots, i_{q_n}}(t)$  (with  $n \in \mathbb{N}$ ,  $1 \leq i_1 < \dots < i_{q_n} \leq n$ ) are independent classical Brownian motions. We assume the existence of the limit

$$\lim_{n \rightarrow \infty} \frac{q_n^2}{n} =: \lambda \in [0, \infty], \quad \text{and put} \quad q = \begin{cases} e^{-2\lambda} & \text{if } q_n \text{ are even} \\ -e^{-2\lambda} & \text{if } q_n \text{ are odd} \end{cases}$$

Then, the process  $(H(t))_{t \geq 0}$  converges, for  $n \rightarrow \infty$ , to the  $q$ -Brownian motion  $(S_q(t))_{t \geq 0}$ , in the sense that we have for all  $0 \leq t_1, \dots, t_k$  that

$$\lim_{n \rightarrow \infty} \mathbb{E} [\text{tr}(H(t_1) \cdots H(t_k))] = \tau(S_q(t_1) \cdots S_q(t_k)).$$

## Section 4

# $q$ -Brownian Motion

## q-Fock space

Fix  $q \in [-1, 1]$  and consider Hilbert space  $\mathcal{H}$ . The  $q$ -Fock space

$$\mathcal{F}_q(\mathcal{H}) = \overline{\bigoplus_{n \geq 0} \mathcal{H}^{\otimes n}}_{\langle \cdot, \cdot \rangle_q} \quad (\mathcal{H}^{\otimes 0} = \mathbb{C}\Omega)$$

is completion of algebraic Fock space with respect to inner product

$$\langle h_1 \otimes \cdots \otimes h_n, g_1 \otimes \cdots \otimes g_m \rangle_q = \delta_{nm} \sum_{\sigma \in S_n} \prod_{r=1}^n \langle h_r, g_{\sigma(r)} \rangle q^{i(\sigma)},$$

- $i(\sigma) = \#\{(k, l) \mid 1 \leq k < l \leq n; \sigma(k) > \sigma(l)\}$  is number of inversions

## q-Fock space

Fix  $q \in [-1, 1]$  and consider Hilbert space  $\mathcal{H}$ . The  $q$ -Fock space

$$\mathcal{F}_q(\mathcal{H}) = \overline{\bigoplus_{n \geq 0} \mathcal{H}^{\otimes n}}_{\langle \cdot, \cdot \rangle_q} \quad (\mathcal{H}^{\otimes 0} = \mathbb{C}\Omega)$$

is completion of algebraic Fock space with respect to inner product

$$\langle h_1 \otimes \cdots \otimes h_n, g_1 \otimes \cdots \otimes g_m \rangle_q = \delta_{nm} \sum_{\sigma \in S_n} \prod_{r=1}^n \langle h_r, g_{\sigma(r)} \rangle q^{i(\sigma)},$$

- $i(\sigma) = \#\{(k, l) \mid 1 \leq k < l \leq n; \sigma(k) > \sigma(l)\}$  is number of inversions
- inner product is positive definite, and has a kernel only for  $q = 1$  and  $q = -1$  (Bozejko + Speicher 1991)
- for  $q = 1$  and  $q = -1$  first divide out the kernel, thus leading to the symmetric and anti-symmetric Fock space, respectively.

Creation and annihilation operators,  $a(h)$  and  $a^*(h)$  for  $h \in \mathcal{H}$ 

- $a^*(h)\Omega = h$  and  $a^*(h)h_1 \otimes \cdots \otimes h_n = h \otimes h_1 \otimes \cdots \otimes h_n$
- its adjoint is given by  $a(h)\Omega = 0$  and

$$a(h)h_1 \otimes \cdots \otimes h_n = \sum_{r=1}^n q^{r-1} \langle h, h_r \rangle h_1 \otimes \cdots \otimes h_{r-1} \otimes h_{r+1} \otimes \cdots \otimes h_n.$$

Creation and annihilation operators,  $a(h)$  and  $a^*(h)$  for  $h \in \mathcal{H}$ 

- $a^*(h)\Omega = h$  and  $a^*(h)h_1 \otimes \cdots \otimes h_n = h \otimes h_1 \otimes \cdots \otimes h_n$
- its adjoint is given by  $a(h)\Omega = 0$  and

$$a(h)h_1 \otimes \cdots \otimes h_n = \sum_{r=1}^n q^{r-1} \langle h, h_r \rangle h_1 \otimes \cdots \otimes h_{r-1} \otimes h_{r+1} \otimes \cdots \otimes h_n.$$

- those operators satisfy the  $q$ -commutation relations

$$a(f)a^*(g) - qa^*(g)a(f) = \langle f, g \rangle \cdot 1 \quad (f, g \in \mathcal{H}).$$



Creation and annihilation operators,  $a(h)$  and  $a^*(h)$  for  $h \in \mathcal{H}$ 

- $a^*(h)\Omega = h$  and  $a^*(h)h_1 \otimes \cdots \otimes h_n = h \otimes h_1 \otimes \cdots \otimes h_n$
- its adjoint is given by  $a(h)\Omega = 0$  and

$$a(h)h_1 \otimes \cdots \otimes h_n = \sum_{r=1}^n q^{r-1} \langle h, h_r \rangle h_1 \otimes \cdots \otimes h_{r-1} \otimes h_{r+1} \otimes \cdots \otimes h_n.$$

- those operators satisfy the  $q$ -commutation relations

$$a(f)a^*(g) - qa^*(g)a(f) = \langle f, g \rangle \cdot 1 \quad (f, g \in \mathcal{H}).$$

- prominent special cases:
  - ▶  $q = 1$ : CCR relations
  - ▶  $q = 0$ : Cuntz relations
  - ▶  $q = -1$ : CAR relations
- with the exception of the case  $q = 1$ , the operators  $a^*(f)$  are bounded

## q-Gaussian Distribution

- consider  $q$ -Gaussian operators

$$s_q(h) = a(h) + a^*(h) \quad h \in \mathcal{H}_{\text{real}}$$

- consider vacuum expectation state

$$\tau(T) = \langle \Omega, T\Omega \rangle_q, \quad \text{for } T \in \mathcal{B}(\mathcal{F}_q(\mathcal{H})).$$

- multivariate  $q$ -Gaussian distribution is the non commutative distribution of a collection of  $q$ -Gaussians with respect to the vacuum expectation state  $\tau$

## q-Gaussian Distribution

- consider  $q$ -Gaussian operators

$$s_q(h) = a(h) + a^*(h) \quad h \in \mathcal{H}_{\text{real}}$$

- consider vacuum expectation state

$$\tau(T) = \langle \Omega, T\Omega \rangle_q, \quad \text{for } T \in \mathcal{B}(\mathcal{F}_q(\mathcal{H})).$$

- multivariate  $q$ -Gaussian distribution is the non commutative distribution of a collection of  $q$ -Gaussians with respect to the vacuum expectation state  $\tau$
- is given by  $q$ -deformed version of the Wick/Isserlis formula

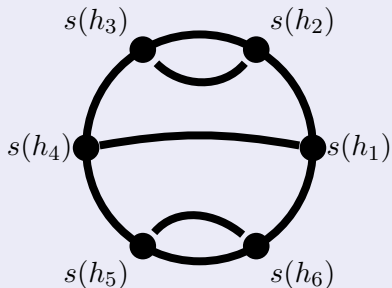
$$\tau(s_q(h_{i(1)}) \cdots s_q(h_{i(k)})) = \sum_{\pi \in \mathcal{P}_2(k)} q^{cr(\pi)} \prod_{(r,s) \in \pi} \langle h_{i(r)}, h_{i(s)} \rangle,$$

where  $cr(\pi)$  denotes number of crossings of pairing  $\pi$ .

# Contribution of Pairing to Moment

$$\tau[s(h_1)s(h_2)s(h_3)s(h_4)s(h_5)s(h_6)]$$

non-crossing

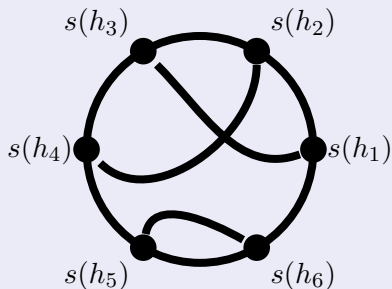


$$\langle h_1, h_4 \rangle \cdot \langle h_2, h_3 \rangle \cdot \langle h_5, h_6 \rangle$$

# Contribution of Pairing to Moment

$$\tau[s(h_1)s(h_2)s(h_3)s(h_4)s(h_5)s(h_6)]$$

one crossing

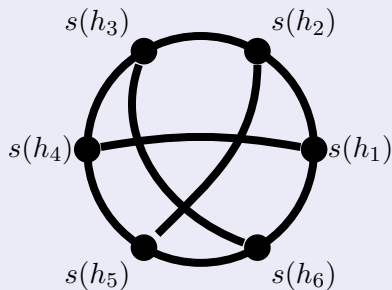


$$q \cdot \langle h_1, h_3 \rangle \cdot \langle h_2, h_4 \rangle \cdot \langle h_5, h_6 \rangle$$

# Contribution of Pairing to Moment

$$\tau[s(h_1)s(h_2)s(h_3)s(h_4)s(h_5)s(h_6)]$$

three crossings



$$q^3 \cdot \langle h_1, h_4 \rangle \cdot \langle h_2, h_5 \rangle \cdot \langle h_3, h_6 \rangle$$

## Section 5

Convergence of SYK to  $q$ -Brownian Motion

## Asymptotic distribution of the dynamical SYK model (Pluma + RS)

Consider the dynamical version of the SYK model:

$$H(t) := \frac{\sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor}}{\binom{n}{q_n}^{\frac{1}{2}}} \sum_{1 \leq i_1 < \dots < i_{q_n} \leq n} J_{i_1, \dots, i_{q_n}}(t) \psi_{i_1} \cdots \psi_{i_{q_n}},$$

We assume the existence of the limit

$$\lim_{n \rightarrow \infty} \frac{q_n^2}{n} =: \lambda \in [0, \infty], \quad \text{and put} \quad q = \begin{cases} e^{-2\lambda} & \text{if } q_n \text{ are even} \\ -e^{-2\lambda} & \text{if } q_n \text{ are odd} \end{cases}$$

Consider the  $q$ -Brownian motion

$$S_q(t) := s_q(1_{[0,t]}) \quad \text{on} \quad \mathcal{F}_q(L^2(\mathbb{R}_+)).$$

Then, for all  $0 \leq t_1, \dots, t_k$ ,

$$\lim_{n \rightarrow \infty} \mathbb{E} [\text{tr}(H(t_1) \cdots H(t_k))] = \tau [S_q(t_1) \cdots S_q(t_k)].$$



# Calculation of Moments of SYK

For  $I = (1 \leq i_1 < i_2 < \dots < i_{q_n} \leq n)$  we put

$$J_I := J_{i_1, \dots, i_{q_n}} \quad \text{and} \quad \Psi_I := \sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor} \cdot \psi_{i_1} \cdots \psi_{i_{q_n}}$$

and write

$$H = c_n \sum_I J_I \Psi_I \quad \text{with} \quad c_n := \frac{1}{\binom{n}{q_n}^{\frac{1}{2}}}$$

Then

$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{I_1, \dots, I_6} \mathbb{E}[J_{I_1} J_{I_2} \cdots J_{I_6}] \cdot \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

# Calculation of Moments of SYK

For  $I = (1 \leq i_1 < i_2 < \dots < i_{q_n} \leq n)$  we put

$$J_I := J_{i_1, \dots, i_{q_n}} \quad \text{and} \quad \Psi_I := \sqrt{-1}^{\lfloor \frac{q_n}{2} \rfloor} \cdot \psi_{i_1} \cdots \psi_{i_{q_n}}$$

and write

$$H = c_n \sum_I J_I \Psi_I \quad \text{with} \quad c_n := \frac{1}{\binom{n}{q_n}^{\frac{1}{2}}}$$

Then

$$\begin{aligned} \mathbb{E}[\text{tr}(H^6)] &= c_n^6 \sum_{I_1, \dots, I_6} \mathbb{E}[J_{I_1} J_{I_2} \cdots J_{I_6}] \cdot \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}] \\ &= c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}] \end{aligned}$$

$$\mathbb{E}[\operatorname{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \operatorname{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\operatorname{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

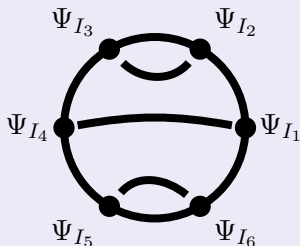
- $\Psi_I^2 = 1$ ,

$$\mathbb{E}[\mathrm{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \mathrm{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\mathrm{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,

non-crossing



$$\mathrm{tr}[\Psi_{I_1} \underbrace{\Psi_{I_2} \Psi_{I_2}}_1 \Psi_{I_1} \underbrace{\Psi_{I_5} \Psi_{I_5}}_1] = 1$$

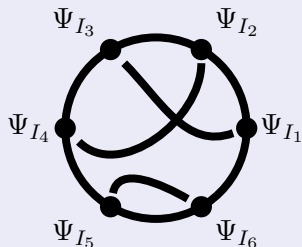
sum over  $(I_1, \dots, I_6)$  with this configurations gives contribution 1

$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,

one crossing



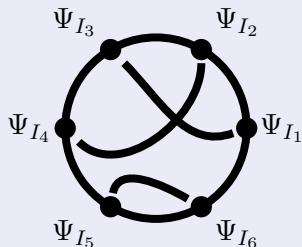
$$\text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2} \underbrace{\Psi_{I_5} \Psi_{I_5}}_1] = \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2}]$$

$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,  $\Psi_{I_1} \Psi_{I_2} = (-1)^{q_n + |I_1 \cap I_2|} \Psi_{I_2} \Psi_{I_1}$

one crossing



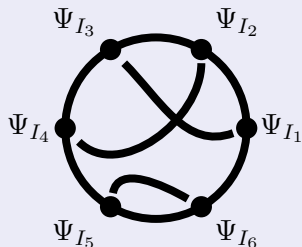
$$\begin{aligned} \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2} \underbrace{\Psi_{I_5} \Psi_{I_5}}_1] &= \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2}] \\ &= \pm \text{tr}[\Psi_{I_1} \Psi_{I_1} \Psi_{I_2} \Psi_{I_2}] \\ &= (-1)^{q_n + |I_1 \cap I_2|} \end{aligned}$$

$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,  $\Psi_{I_1} \Psi_{I_2} = (-1)^{q_n + |I_1 \cap I_2|} \Psi_{I_2} \Psi_{I_1}$

one crossing



$$\begin{aligned} \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2} \underbrace{\Psi_{I_5} \Psi_{I_5}}_1] &= \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2}] \\ &= \pm \text{tr}[\Psi_{I_1} \Psi_{I_1} \Psi_{I_2} \Psi_{I_2}] \\ &= (-1)^{q_n + |I_1 \cap I_2|} \end{aligned}$$

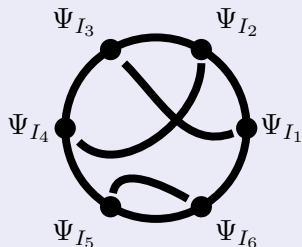
- for  $q_n = 4$ , most  $I_1, I_2$  have no indices in common:  $\pm 1$  independent of  $I_1, I_2$
- sum over  $(I_1, \dots, I_6)$  gives global factor  $(-1)^{q_n}$

$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,  $\Psi_{I_1} \Psi_{I_2} = (-1)^{q_n + |I_1 \cap I_2|} \Psi_{I_2} \Psi_{I_1}$

one crossing



$$\begin{aligned} \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2} \underbrace{\Psi_{I_5} \Psi_{I_5}}_1] &= \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_1} \Psi_{I_2}] \\ &= \pm \text{tr}[\Psi_{I_1} \Psi_{I_1} \Psi_{I_2} \Psi_{I_2}] \\ &= (-1)^{q_n + |I_1 \cap I_2|} \end{aligned}$$

- for  $q_n^2 \sim \lambda n$ ,  $|I_1 \cap I_2|$  is asymptotically Poisson distributed
- sum over  $(I_1, \dots, I_6)$  gives an averaged factor  $q := (-1)^{q_n} e^{-2\lambda}$

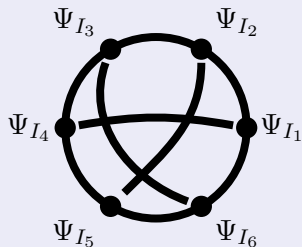


$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,  $\Psi_{I_1} \Psi_{I_2} = (-1)^{q_n + |I_1 \cap I_2|} \Psi_{I_2} \Psi_{I_1}$

three crossings



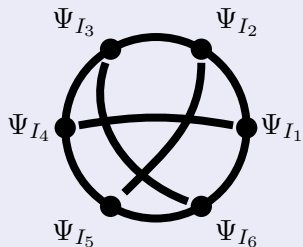
$$\begin{aligned} & \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_1} \Psi_{I_2} \Psi_{I_3}] \\ &= (-1)^{q_n + |I_1 \cap I_2|} \cdot (-1)^{q_n + |I_1 \cap I_3|} \cdot (-1)^{q_n + |I_2 \cap I_3|} \end{aligned}$$

$$\mathbb{E}[\text{tr}(H^6)] = c_n^6 \sum_{\pi \in \mathcal{P}_2(6)} \sum_{\substack{I_1, \dots, I_6 \\ \ker(I_1, \dots, I_6) = \pi}} \text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$$

In order to calculate  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \cdots \Psi_{I_6}]$  note

- $\Psi_I^2 = 1$ ,  $\Psi_{I_1} \Psi_{I_2} = (-1)^{q_n + |I_1 \cap I_2|} \Psi_{I_2} \Psi_{I_1}$

three crossings



$$\begin{aligned} \text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_1} \Psi_{I_2} \Psi_{I_3}] \\ = (-1)^{q_n + |I_1 \cap I_2|} \cdot (-1)^{q_n + |I_1 \cap I_3|} \cdot (-1)^{q_n + |I_2 \cap I_3|} \end{aligned}$$

- asymptotically the commutation factors corresponding to the three crossings are independent from each other
- sum over  $(I_1, \dots, I_6)$  gives an averaged factor  $q^3$

# $q$ -Gaussian as Stochastic Mixture of Commuting and Anti-Commuting Operators

Similar ideas for realizing the  $q$ -Gaussian distribution via a mixture of commuting/anti-commuting operators had appeared earlier

- Speicher: A non-commutative central limit theorem, 1992
- Sniady: Gaussian random matrix models for  $q$ -deformed Gaussian random variables, 2001
- Parisi:  $D$ -dimensional arrays of Josephson junctions, spin glasses and  $q$ -deformed harmonic oscillators, 1994

## Section 6

**Fluctuations**

## higher correlations functions

Let  $k_m$  be  $m$ -th classical cumulant. Then consider  $m$ -th correlation function

$$k_m (\text{tr}(H^{r_1}), \text{tr}(H^{r_2}), \dots, \text{tr}(H^{r_m}))$$

## higher correlations functions

Let  $k_m$  be  $m$ -th classical cumulant. Then consider  $m$ -th correlation function

$$\lim_{n \rightarrow \infty} \binom{n}{q_n}^{m-1} k_m \left( \text{tr}(H_{n,q_n}^{r_1}), \text{tr}(H_{n,q_n}^{r_2}), \dots, \text{tr}(H_{n,q_n}^{r_m}) \right)$$

## higher correlations functions

Let  $k_m$  be  $m$ -th classical cumulant. Then consider  $m$ -th correlation function

$$\lim_{n \rightarrow \infty} \binom{n}{q_n}^{m-1} k_m (\text{tr}(H_{n,q_n}^{r_1}), \text{tr}(H_{n,q_n}^{r_2}), \dots, \text{tr}(H_{n,q_n}^{r_m}))$$

$$k_2 (\text{tr}(H^6), \text{tr}(H^4))$$

## higher correlations functions

Let  $k_m$  be  $m$ -th classical cumulant. Then consider  $m$ -th correlation function

$$\lim_{n \rightarrow \infty} \binom{n}{q_n}^{m-1} k_m (\text{tr}(H_{n,q_n}^{r_1}), \text{tr}(H_{n,q_n}^{r_2}), \dots, \text{tr}(H_{n,q_n}^{r_m}))$$

$$k_2 (\text{tr}(H^6), \text{tr}(H^4))$$

$$= k_2 \left( \sum_{I_1, \dots, I_6} J_{I_1} \cdots J_{I_6} \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}], \sum_{K_1, \dots, K_4} J_{K_1} \cdots J_{K_4} \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}] \right)$$



## higher correlations functions

Let  $k_m$  be  $m$ -th classical cumulant. Then consider  $m$ -th correlation function

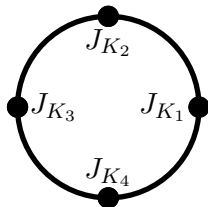
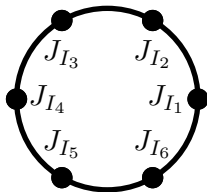
$$\lim_{n \rightarrow \infty} \binom{n}{q_n}^{m-1} k_m (\text{tr}(H_{n,q_n}^{r_1}), \text{tr}(H_{n,q_n}^{r_2}), \dots, \text{tr}(H_{n,q_n}^{r_m}))$$

$$k_2 (\text{tr}(H^6), \text{tr}(H^4))$$

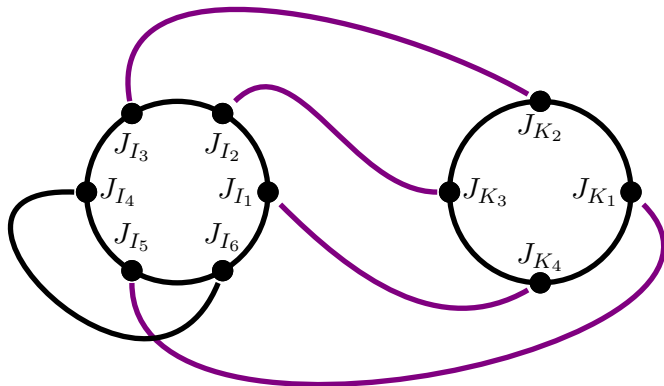
$$= k_2 \left( \sum_{I_1, \dots, I_6} J_{I_1} \cdots J_{I_6} \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}], \sum_{K_1, \dots, K_4} J_{K_1} \cdots J_{K_4} \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}] \right)$$

$$= \sum_{\substack{I_1, \dots, I_6 \\ K_1, \dots, K_4}} k_2(J_{I_1} \cdots J_{I_6}, J_{K_1} \cdots J_{K_4}) \cdot \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \cdot \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$$

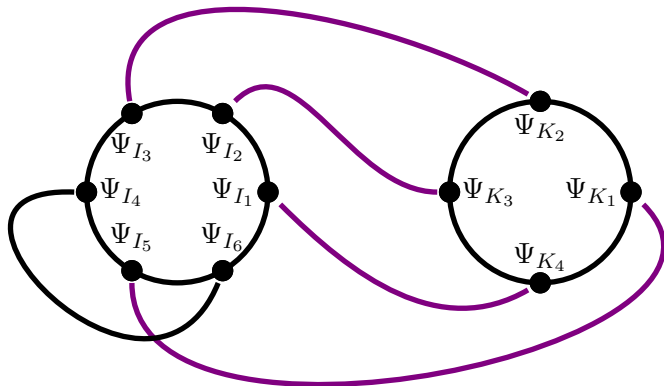
Contribution to  $k_2(\cdot, \cdot) \operatorname{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \operatorname{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$



Contribution to  $k_2(\cdot, \cdot) \operatorname{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \operatorname{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$

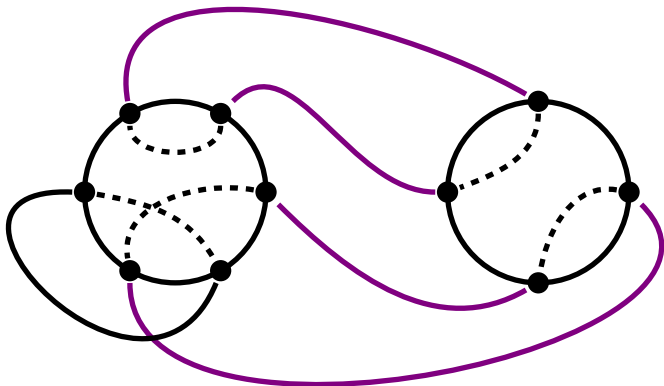


Contribution to  $k_2(\cdot, \cdot) \operatorname{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \operatorname{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$



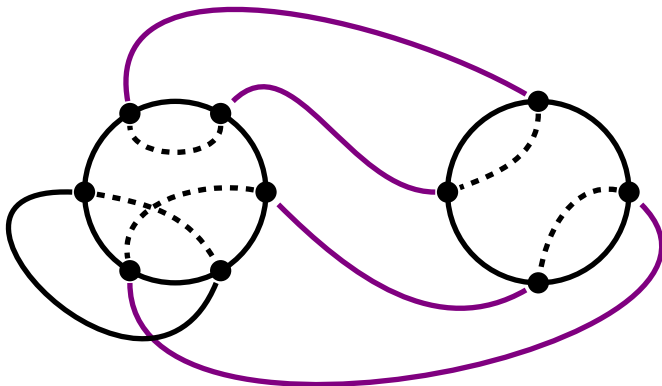
$\operatorname{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_4} \Psi_{I_4} \Psi_{I_6}]$  and  $\operatorname{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_6}]$  must be different from 0;  
hence in leading order all  $\Psi_I$  on each circle must be paired

Contribution to  $k_2(\cdot, \cdot) \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$



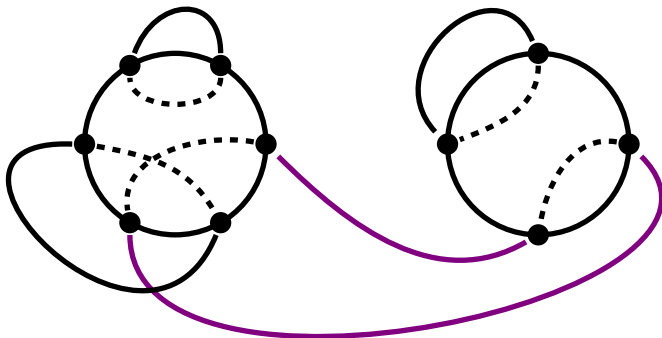
$\text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_4} \Psi_{I_4} \Psi_{I_6}]$  and  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_6}]$  must be different from 0;  
hence in leading order all  $\Psi_I$  on each circle must be paired

Contribution to  $k_2(\cdot, \cdot) \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$



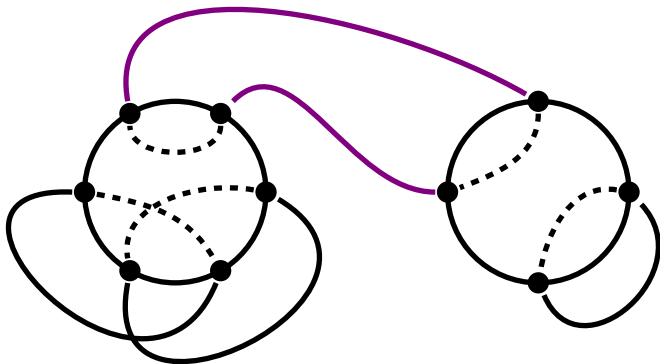
$\text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_4} \Psi_{I_4} \Psi_{I_6}]$  and  $\text{tr}[\Psi_{I_1} \Psi_{I_2} \Psi_{I_3} \Psi_{I_6}]$  must be different from 0;  
 hence in leading order all  $\Psi_I$  on each circle must be paired  
 however, too many pairs are now identified, so this is subleading

Contribution to  $k_2(\cdot, \cdot) \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$



leading order contributions are like this ...

Contribution to  $k_2(\cdot, \cdot) \text{tr}[\Psi_{I_1} \cdots \Psi_{I_6}] \text{tr}[\Psi_{K_1} \cdots \Psi_{K_4}]$



leading order contributions are like this ... or like this ...



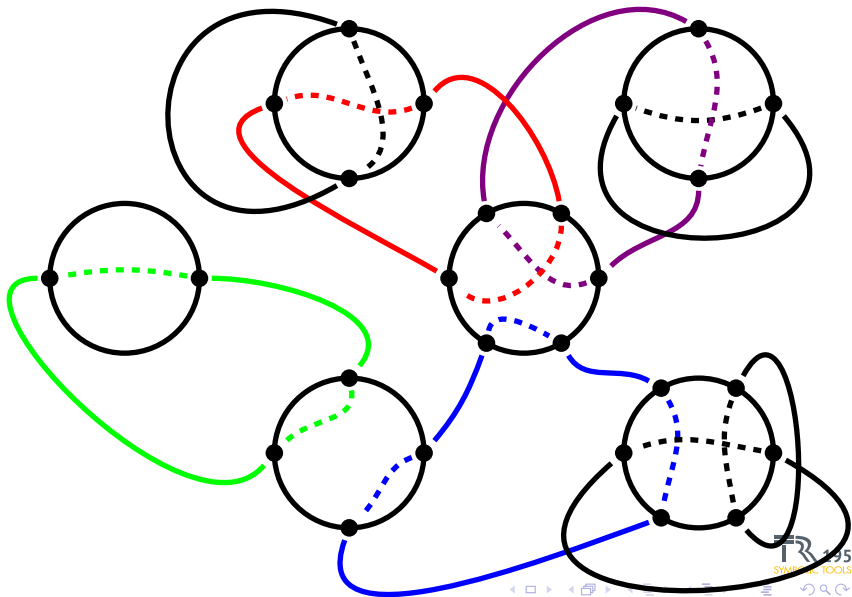
Let  $(H_k)_{k \in \mathbb{N}}$  be independent copies of the SYK model  $H_{n, q_n}$  from with centered Gaussian random coefficients. For positive integers  $m, r_1, \dots, r_m$  set  $r := r_1 + \dots + r_m$  and denote

$$\theta = \{T_1, \dots, T_m\},$$

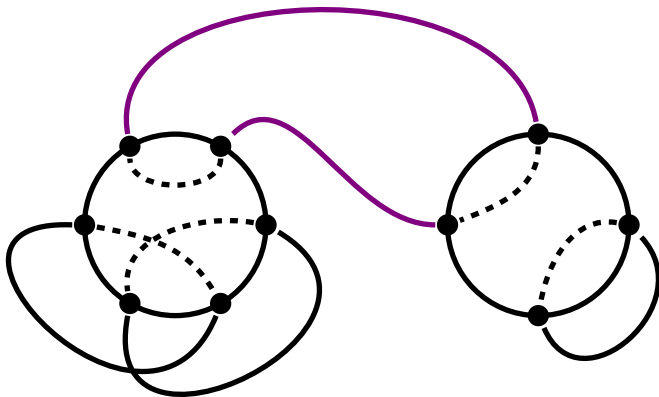
where  $T_1 = [1, r_1], T_2 = [1 + r_1, r_1 + r_2], \dots, T_m = [1 + r_1 + \dots + r_{m-1}, r]$ . Given a function  $\varepsilon : [1, k] \rightarrow \mathbb{N}$ , let us denote for each  $1 \leq i \leq m$  the functions  $\varepsilon_i := \varepsilon|_{T_i}$ .

$$\binom{n}{q_n}^{m-1} \cdot k_m (\text{tr}(H_{\varepsilon_1}), \dots, \text{tr}(H_{\varepsilon_m})) \xrightarrow{n \rightarrow \infty} \sum_{\substack{\pi, \pi' \in \mathcal{P}_2(r) \\ \pi \vee \theta = 1_r, \pi' \leq \theta \\ \pi \leq \ker \varepsilon \\ |\pi \vee \pi'| = r/2 - m + 1}} q^{cr(\pi')},$$

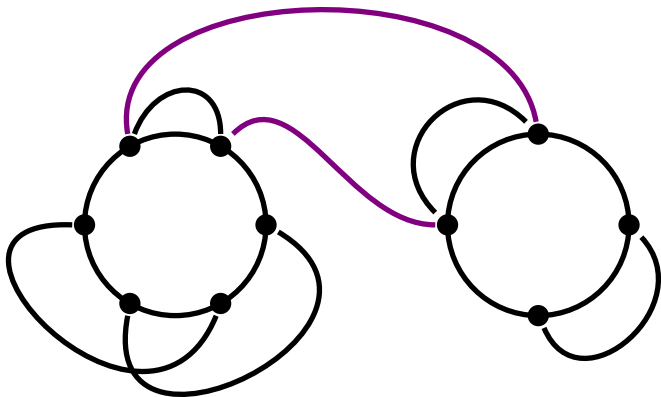
# Contribution to 6-th Correlation Function



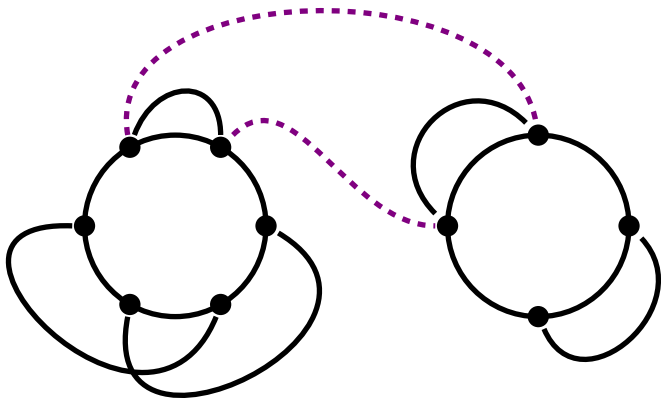
# Leading Order Contribution in Fluctuations



# Leading Order Contribution in Fluctuations



# Leading Order Contribution in Fluctuations

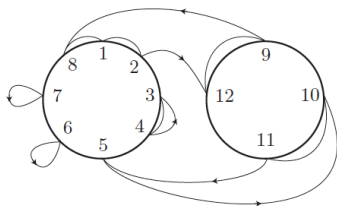


... looks like contribution in second order freeness ...

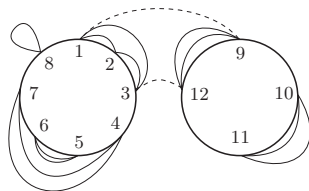
## Second Order Freeness

In the sparse SYK random matrix model there are no analogues of first order contributions, only second order contributions show up ...

first order contribution



second order contribution



## Section 7

# Summary

# Summary

- asymptotic expectation of SYK model converges to distribution of  $q$ -Brownian motion
- asymptotic higher order correlations show some (but not all) features of higher order freeness



# Summary

- asymptotic expectation of SYK model converges to distribution of  $q$ -Brownian motion
- asymptotic higher order correlations show some (but not all) features of higher order freeness
- incentive to investigate this further

# Summary

- asymptotic expectation of SYK model converges to distribution of  $q$ -Brownian motion
- asymptotic higher order correlations show some (but not all) features of higher order freeness
- incentive to investigate this further
  - ▶ analytic description of  $q$ -Gaussian distribution

# Summary

- asymptotic expectation of SYK model converges to distribution of  $q$ -Brownian motion
- asymptotic higher order correlations show some (but not all) features of higher order freeness
- incentive to investigate this further
  - ▶ analytic description of  $q$ -Gaussian distribution
  - ▶ more general theory of higher order freeness for fluctuations of sparse random matrices

# Summary

- asymptotic expectation of SYK model converges to distribution of  $q$ -Brownian motion
- asymptotic higher order correlations show some (but not all) features of higher order freeness
- incentive to investigate this further
  - ▶ analytic description of  $q$ -Gaussian distribution
  - ▶ more general theory of higher order freeness for fluctuations of sparse random matrices

Thank You!