

The partition function of the two-matrix model as an isomonodromic tau-function

M. Bertola^{‡, #1}, O. Marchal^{†, #2}

[†] *Institut de Physique Théorique, CEA, IPhT, F-91191 Gif-sur-Yvette, France CNRS, URA 2306, F-91191 Gif-sur-Yvette, France*

[#] *Centre de recherches mathématiques, Université de Montréal C. P. 6128, succ. centre ville, Montréal, Québec, Canada H3C 3J7*

[‡] *Department of Mathematics and Statistics, Concordia University 1455 de Maisonneuve W., Montréal, Québec, Canada H3G 1M8*

Abstract

We consider the Itzykson-Zuber-Eynard-Mehta two-matrix model and prove that the partition function is an isomonodromic tau function in a sense that generalizes Jimbo-Miwa-Ueno's [20]. In order to achieve the generalization we need to define a notion of tau-function for isomonodromic systems where the *ad*-regularity of the leading coefficient is not a necessary requirement.

Contents

1	Introduction	2
2	A Riemann Hilbert formulation of the two-matrix model	3
2.1	Riemann–Hilbert characterization for the orthogonal polynomials	4
2.2	A RHP with constant jumps	7
3	Definition of the τ-function	9
3.1	Application to our problem	12
3.2	Discrete Schlesinger transformation: Tau-function quotient	13
4	Outlook	18
A	Factorization of Ψ_N	19

¹bertola@crm.umontreal.ca

²olivier.marchal@polytechnique.org

1 Introduction

Random matrices models have been studied for years and have generated important results in many fields of both theoretical physics and mathematics. The two-matrix model

$$d\mu(M_1, M_2) = e^{-\text{Tr}(V_1(M_1)+V_2(M_2)-M_1M_2)} dM_1 dM_2 \quad (1.1)$$

was used to model $2D$ quantum gravity [14] and was investigated from a more mathematical point of view in [26, 17, 4, 5, 7, 12, 8]; the *partition function* of the model

$$\mathcal{Z}_N(V_1, V_2) = \int \int d\mu(M_1, M_2) \quad (1.2)$$

has important properties in the large N -limit for the enumeration of discrete maps on surfaces [15] of arbitrary genus and it is also known to be a tau-function for the 2-Toda hierarchy. In the case of the Witten conjecture, proved by Kontsevich [24] with the use of matrix integrals not too dissimilar from the above one, the enumerative properties of the tau function imply some nonlinear (hierarchy of) PDEs (the KdV hierarchy for the mentioned example). On a similar level, one expects some hierarchy of PDEs for the case of the two-matrix model and possibly some Painlevé property (namely the absence of movable essential singularities). The Painlevé property is characteristic of tau-functions for isomonodromic families of ODEs that depend on parameters; hence a way of establishing such property for the partition function \mathcal{Z}_N is that of identifying it with an instance of isomonodromic tau function [20, 21].

This is precisely the purpose of this article; we capitalize on previous work that showed how to relate the matrix model to certain biorthogonal polynomials [26, 17] and how these appear in a natural fashion as the solution of certain isomonodromic family [9].

The paper extends to the case of the two matrix model the work contained in [9, 12, 10]; it uses, however, a different approach, closer to the recent [6].

In [9, 12, 10, 19] the partition function of the one-matrix model (and certain shifted Töplitz determinants) were identified as isomonodromic tau functions by using *spectral residue formulae* in terms of the spectral curve of the differential equation. Such spectral curve has interesting properties inasmuch as –in the one-matrix case– the spectral invariants can be related to the expectation values of the matrix model. Recently the spectral curve of the two matrix model [8] has been written explicitly in terms of expectation values of the two-matrix model and hence one could use their result and follow a similar path for the proof as the one followed in [12]. Whichever one of the two approaches one chooses, a main obstacle is that the definition of

isomonodromic tau function [20, 21] relies on a genericity assumption for the ODE which fails in the case at hand, thus requiring a generalization in the definition.

According to this logic, one of the purposes of this paper is to extend the notion of tau-function introduced by Jimbo-Miwa-Ueno's [20], to the two-matrix Itzykson-Zuber model. This task is accomplished in a rather general framework in Sec. 3.

We then show that the partition function has a very precise relationship with the tau-function so introduced, allowing us to (essentially) identify it as an isomonodromic tau function (Thm. 3.4).

2 A Riemann Hilbert formulation of the two-matrix model

According to the seminal work [26, 17] and following the notations and definitions introduced in [4, 5], we consider paired sequences of monic polynomials $\{\pi_m(x), \sigma_m(y)\}_{m=0 \dots \infty}$ ($m = \deg \pi_m = \deg \sigma_m$), that are biorthogonal in the sense that

$$\iint_{\mathcal{X}} dx dy \pi_m(x) \sigma_n(y) e^{-V_1(x) - V_2(y) + xy} = h_m \delta_{mn}, \quad h_m \neq 0. \quad (2.1)$$

The functions $V_1(x), V_2(y)$ appearing here are referred to as *potentials*, terminology drawn from random matrix theory, in which such quantities play a fundamental role.

Henceforth, the second potential $V_2(y)$ will be chosen as a polynomial of degree $d_2 + 1$

$$V_2(y) = \sum_{j=1}^{d_2+1} \frac{v_j}{j} y^j, \quad v_{d_2+1} \neq 0 \quad (2.2)$$

For the purposes of most of the considerations to follow, the first potential $V_1(x)$ may have very general analyticity properties as long as the manipulations make sense, but for definiteness and clarity we choose it to be polynomial as well.

The symbol $\int \int_{\mathcal{X}}$ stands for any linear combination of integrals of the form

$$\iint_{\mathcal{X}} dx dy := \sum_j \sum_k \varkappa_{jk} \int_{\Gamma_j} dx \int_{\hat{\Gamma}_k} dy, \quad \varkappa_{ij} \in \mathbb{C} \quad (2.3)$$

where the contours $\{\hat{\Gamma}_k\}_{k=1 \dots d_2}$ will be chosen as follows. In the y -plane, define $d_2 + 1$ “wedge sectors” $\{\hat{S}_k\}_{k=0 \dots d_2}$ such that \hat{S}_k is bounded by the pairs of rays: $r_k := \{y \mid \arg y = \theta + \frac{2k\pi}{d_2+1}\}$ and $r_{k-1} := \{y \mid \arg y = \theta + \frac{2(k-1)\pi}{d_2+1}\}$, where $\theta := \arg v_{d_2+1}$. Then $\hat{\Gamma}_k$ is any smooth oriented contour within the sector \hat{S}_k starting from ∞ asymptotic to the ray r_k (or any ray within the sector that is at an angle $< \frac{\pi}{2(2d_2+1)}$ to it, which is equivalent for purposes of integration), and returning to ∞ asymptotically along r_{k-1} (or at an angle $< \frac{\pi}{2(2d_2+1)}$ to it). These will be referred

to as the “wedge contours”. We also define a set of smooth oriented contours $\{\check{\Gamma}_k\}_{k=1,\dots,d_2}$, that have intersection matrix $\check{\Gamma}_j \cap \hat{\Gamma}_k = \delta_{jk}$ with the $\hat{\Gamma}_k$'s, such that $\check{\Gamma}_k$ starts from ∞ in sector \hat{S}_0 , asymptotic to the ray $\check{r}_0 := \{y \mid \arg(y) = \theta - \frac{\pi}{d_2+1}\}$ and returns to ∞ in sector \hat{S}_k asymptotically along the ray $\check{r}_k := \{y \mid \arg(y) = \theta + \frac{2(k-\frac{1}{2})}{d_2+1}\}$. These will be called the “anti-wedge” contours. (See Fig. 1.) The choice of these contours is determined by the requirement that all moment integrals of the form

$$\int_{\hat{\Gamma}_k} y^j e^{-V_2(y)+xy} dy, \quad \int_{\check{\Gamma}_k} y^k e^{V_2(y)-xy} dy, \quad k = 1, \dots, d_2, \quad j \in \mathbb{N} \quad (2.4)$$

be uniformly convergent in $x \in \mathbb{C}$. In the case when the other potential $V_1(x)$ is also a polynomial, of degree $d_1 + 1$, the contours $\{\Gamma_k\}_{k=1,\dots,d_1}$ in the x -plane may be defined similarly.

The “partition function” is defined here to be the multiple integral

$$\mathcal{Z}_N := \frac{1}{N!} \iint_{\mathcal{X}^N} \prod_{j=1}^N dx_j dy_j \Delta(X) \Delta(Y) \prod_{j=1}^N e^{-V_1(x_j) - V_2(y_j) + x_j y_j} \quad (2.5)$$

where $\Delta(X)$ and $\Delta(Y)$ denote the usual Vandermonde determinants and the factor $\frac{1}{N!}$ is chosen for convenience.

Such multiple integral can also be represented as the following determinant

$$\mathcal{Z}_N = \det[\mu_{ij}]_{0 \leq i, j \leq N-1}, \quad \mu_{ij} := \int_{\mathcal{X}} x^i y^j e^{-V_1(x) - V_2(y) + xy} dx dy \quad (2.6)$$

The denomination of “partition function” comes from the fact [26, 17, 9] that when \mathcal{X} coincides with $\mathbb{R} \times \mathbb{R}$ then \mathcal{Z}_N coincides (up to a normalization for the volume of the unitary group) with the following matrix integral

$$\iint dM_1 dM_2 e^{-\text{tr}(V_1(M_1) + V_2(M_2) - M_1 M_2)} \quad (2.7)$$

extended over the space of Hermitean matrices M_1, M_2 of size $N \times N$, namely the normalization factor for the measure $d\mu(M_1, M_2)$ introduced in 1.1.

2.1 Riemann–Hilbert characterization for the orthogonal polynomials

A Riemann–Hilbert characterization of the biorthogonal polynomials is a crucial step towards implementing a steepest–descent analysis. In our context it is also crucial in order to tie the random matrix side to the theory of isomonodromic deformations.

We first recall the approach given by Kuijlaars and McLaughlin (referred to as KM in the rest of the article) in [25], suitably extended and adapted (in a rather trivial way) to the setting and notation of the present work. We quote -paraphrasing and with a minor generalization- their theorem, without proof.

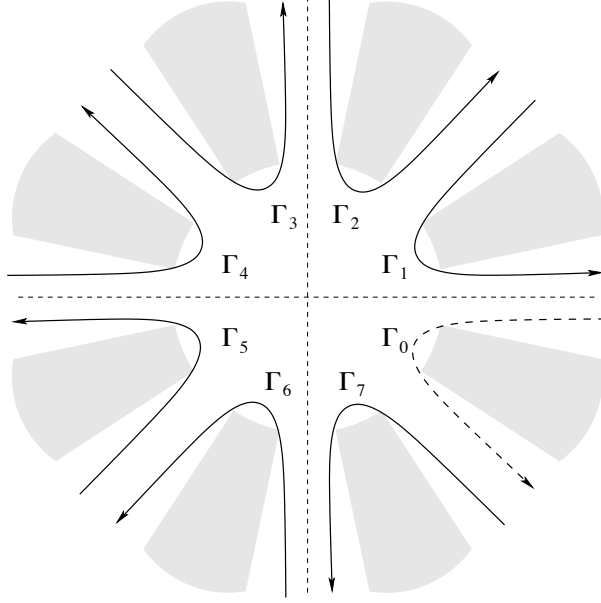


Figure 1: Wedge and anti-wedge contours for $V_2(y)$ of degree $D_2 + 1$

Theorem 2.1 (Kuijlaars and McLaughlin asymptotic). *The monic bi-orthogonal polynomial $\pi_n(x)$ is the (1,1) entry of the solution $\Gamma(x)$ (if it exists) of the following Riemann-Hilbert problem for $\Gamma(x)$.*

1. *The matrix $\Gamma(x)$ is piecewise analytic in $\mathbb{C} \setminus \bigsqcup \Gamma_j$;*
2. *the (non-tangential) boundary values of $\Gamma(x)$ satisfy the relations*

$$\Gamma(x)_+ = \Gamma(x)_- \begin{bmatrix} 1 & w_{j,1} & \dots & w_{j,d_2} \\ & 1 & 0 & 0 \\ & & \ddots & \\ & & & 1 \end{bmatrix}, \quad x \in \Gamma_j \quad (2.8)$$

$$w_{j,\nu} = w_{j,\nu}(x) := e^{-V_1(x)} \sum_{k=1}^{d_2} \varkappa_{jk} \int_{\hat{\Gamma}_k} y^{\nu-1} e^{-V_2(y)+xy} dy \quad (2.9)$$

3. *as $x \rightarrow \infty$ we have the following asymptotic expansion*

$$\Gamma(x) \sim \left(I_d + \frac{Y_{N,1}}{x} + \mathcal{O}\left(\frac{1}{x^2}\right) \right) \begin{pmatrix} x^N & 0 & 0 \\ 0 & x^{-m_N-1} Id_{r_N} & 0 \\ 0 & 0 & x^{-m_N} Id_{d_2-r_N} \end{pmatrix} \quad (2.10)$$

where we have defined the integers m_N, r_N as follows

$$N = m_N d_2 + r_N, \quad m_N, r_N \in \mathbb{N}, \quad 0 \leq r_N \leq d_2 - 1 \quad (2.11)$$

It follows from [25] that the solution $\Gamma_N(x)$ has the following form

$$\Gamma_N(x) := \Gamma(x) := \begin{bmatrix} \pi_N(x) & \mathcal{C}_0(\pi_N) & \cdots & \mathcal{C}_{d_2-1}(\pi_N) \\ p_{N-1}(x) & \mathcal{C}_0(p_{N-1}) & \cdots & \mathcal{C}_{d_2-1}(p_{N-1}) \\ \vdots & & & \vdots \\ p_{N-d_2}(x) & \mathcal{C}_0(p_{N-d_2}) & \cdots & \mathcal{C}_{d_2-1}(p_{N-d_2}) \end{bmatrix}, \quad (2.12)$$

$$\mathcal{C}_i(f(z)) := \frac{1}{2\pi i} \iint_{\mathcal{X}} \frac{f(x)}{x-z} y^i e^{-V_1(x)-V_2(y)+xy} dy dx \quad (2.13)$$

where the polynomials denoted above by $p_{N-1}, \dots, p_{N-d_2}$ are some polynomials of degree not exceeding $N-1$, whose detailed properties are largely irrelevant for our discussion; we refer to [25] for these details.

By a left multiplication of this solution by a suitable constant matrix we can see that the matrix

$$\widehat{\Gamma}_N := \begin{bmatrix} \pi_n & \mathcal{C}_0(\pi_n) & \cdots & \mathcal{C}_{d_2-1}(\pi_n) \\ \pi_{n-1} & \mathcal{C}_0(\pi_{n-1}) & \cdots & \mathcal{C}_{d_2-1}(\pi_{n-1}) \\ \vdots & & & \vdots \\ \pi_{n-d_2} & \mathcal{C}_0(\pi_{n-d_2}) & \cdots & \mathcal{C}_{d_2-1}(\pi_{n-d_2}) \end{bmatrix} \quad (2.14)$$

and Γ_N are related as

$$\widehat{\Gamma}_N(x) = U_N \Gamma_N(x) \quad (2.15)$$

where U_N is a constant matrix (depending on N and on the coefficients of the polynomials but not on x). As an immediate consequence, $\widehat{\Gamma}_N$ solves the same RHP as Γ with the exception of the normalization at infinity (2.10).

The present RHP is not immediately suitable to make the connection to the theory of isomonodromic deformations as described in [20, 21]; we recall that this is the theory that describes the deformations of an ODE in the complex plane which leave the Stokes' matrices (i.e. the so-called *extended monodromy data*) invariant. The solution Γ_N (or $\widehat{\Gamma}_N$) does not solve any ODE as formulated, because the jumps on the contours are non constant. If -however- we can relate Γ_N with some other RHP with constant jumps, then its solution can be immediately shown to satisfy a polynomial ODE, which allows us to use the machinery of [20, 21]. This is the purpose of the next section.

2.2 A RHP with constant jumps

In [9] the biorthogonal polynomials were characterised in terms of an ODE or –which is the same– of a RHP with constant jumps. In order to connect the two formulations we will use some results contained in [13] and we start by defining some auxiliary quantities: for $1 \leq k \leq d_2$, define the d_2 sequences of functions $\{\psi_m^{(k)}(x)\}_{m \in \mathbb{N}}$ as follows:

$$\psi_m^{(k)}(x) := \frac{1}{2\pi i} \int_{\tilde{\Gamma}_k} ds \iint_{\mathcal{Z}} dz dw \frac{\pi_m(z) e^{-V_1(z)} V_2'(s) - V_2'(w)}{x - z} e^{-V_2(w) + V_2(s) + zw - xs}, \quad 1 \leq k \leq d_2, \quad (2.16)$$

and let

$$\psi_m^{(0)}(x) := \pi_m(x) e^{-V_1(x)}. \quad (2.17)$$

In terms of these define, for $N \geq d_2$, the sequence of $(d_2 + 1) \times (d_2 + 1)$ matrix valued functions $\widehat{\Psi}_N(x)$

$$\widehat{\Psi}_N(x) := \begin{bmatrix} \psi_N^{(0)}(x) & \dots & \psi_N^{(d_2)}(x) \\ \vdots & & \vdots \\ \psi_{N-d_2}^{(0)}(x) & \dots & \psi_{N-d_2}^{(d_2)}(x) \end{bmatrix} \quad (2.18)$$

The following theorem is easily established using the properties of the bilinear concomitant and it is a very special case of the setting of [3] (Cf. Appendix B for a self-contained re-derivation)

Theorem 2.2 (Jump discontinuities in $\widehat{\Psi}_N$). *The limits $\widehat{\Psi}_\pm$ when approaching the contours Γ_j from the left (+) and right(–) are related by the following jump discontinuity conditions*

$$\widehat{\Psi}_N^+(x) = \widehat{\Psi}_N^-(x) \mathbf{H}^{(j)} \quad (2.19)$$

$$(2.20)$$

where

$$\mathbf{H}^{(j)} := \mathbf{I} - 2\pi i \mathbf{e}_0 \kappa^T \quad (2.21)$$

$$\widehat{\mathbf{H}}^{(j)} = (\mathbf{H}^{(j)})^{-1} = \mathbf{I} + 2\pi i \mathbf{e}_0 \kappa^T \quad (2.22)$$

$$\mathbf{e}_0 := \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \quad \kappa := \begin{pmatrix} 0 \\ \varkappa_{j1} \\ \vdots \\ \varkappa_{jd_2} \end{pmatrix}$$

The proof of this theorem is given in Appendix B. For later convenience we define also

$$\Psi_N := U_N^{-1} \widehat{\Psi}_N \quad (2.23)$$

The relationship with the matrices $\Gamma_N, \widehat{\Gamma}_N$ introduced in the previous section is detailed in the following

Theorem 2.3 (Factorization theorem). *The following identities hold*

$$\widehat{\Psi}_N(x) = \widehat{\Gamma}_N(x)V(x)W(x), \quad \Psi_N(x) = \Gamma_N(x)V(x)W(x) \quad (2.24)$$

where

$$V := \begin{pmatrix} e^{-V_1(x)} & 0 \\ 0 & V_0 \end{pmatrix}, \quad W(x) := \begin{pmatrix} 1 & 0 \\ 0 & W_0(x) \end{pmatrix} \quad (2.25)$$

and $V_0, W_0(x)$ are the $d_2 \times d_2$ matrices with elements

$$(V_0)_{jk} = \begin{bmatrix} v_2 & v_3 & \dots & v_{d_2+1} \\ v_3 & & & v_{d_2+1} \\ & & \ddots & \\ v_{d_2} & v_{d_2+1} & & \\ v_{d_2+1} & & & \end{bmatrix} = \quad (2.26)$$

$$= \begin{cases} v_{j+k} & \text{if } j+k \leq d_2+1 \\ 0 & \text{if } j+k > d_2+1, \end{cases} \quad (2.27)$$

$$(W_0(x))_{jk} = \int_{\tilde{\Gamma}_k} y^{j-1} e^{V_2(y)-xy} dy, \quad 1 \leq j, k \leq d_2 \quad (2.28)$$

The proof is a direct verification by multiplication by matrices, noticing that the matrix V_0 is nothing but the matrix representation of $\frac{V_2'(y)-V_2'(s)}{y-s}$ as a quadratic form in the bases $1, y, y^2, \dots, y^{d_2-1}$ and $1, s, s^2, \dots, s^{d_2-1}$ (more details are to be found on appendix A, based on [13, 3]) The RHP for Ψ_N can be read off from that of Γ_N and the fact that the jumps are constants. For convenience we collect the information in the following

Theorem 2.4. *The matrix Ψ_N is the unique solution of the following RHP:*

1. *Constant Jumps:*

$$\Psi_N^+(x) = \Psi_N^-(x)\mathbf{H}^{(j)} \quad (2.29)$$

$$(2.30)$$

2. *Asymptotic at infinity:*

$$\Psi_N(x) \sim \Gamma_N \begin{pmatrix} x^N e^{-V_1(x)} & 0 & 0 \\ 0 & x^{-m_N-1} Id_{r_N} & 0 \\ 0 & 0 & x^{-m_N} Id_{d_2-r_N} \end{pmatrix} \Psi_0(x) \quad (2.31)$$

where

$$\Gamma_N = Id + \frac{Y_{N,1}}{x} + \dots \quad (2.32)$$

and where $\Psi_0(x) := V(x)W(x)$ will be referred to as the bare solution. Its asymptotic at infinity can be computed by steepest descent, but since it is N -independent, for the sake of brevity, we do not report on it (details are contained in [5, 13]).

3. Ψ_N has constant jumps
4. $\Psi'_N(x)\Psi_N^{-1} = D_N(x)$ where $D_N(x)$ is a polynomial in x
5. $\partial_{u_K}\Psi_N(x)\Psi_N^{-1} = U_{K,N}(x)$ is polynomial in x .
6. $\partial_{v_J}\Psi_N(x)\Psi_N^{-1} = V_{J,N}(x)$ is polynomial in x .
7. $\det(\Psi_{N+1}\Psi_N^{-1}) = Cste$

The points (4,5,6,7) in the above theorem can be found in [8, 5]

In the next section we shall define a proper notion of isomonodromic tau function: it should be pointed out that the definition of [20, 21] cannot be applied as such because –as showed in [5]– the ODE that the matrix Ψ_N (or $\widehat{\Psi}_N$) solves, has a highly degenerate leading coefficient at the singularity at infinity.

In the list, the crucial ingredients are the differential equations (in x or relatively to the parameters u_K and v_J). First, the fact that $D_N(x)$ is a polynomial comes from explicit computation (See [8] for example). The result concerning the determinant of $R_N(x)$ can also be found in [8] where one has: $\det(\Psi_{N+1}\Psi_N^{-1}) = \det(a_N(x)) = Cste$. The properties concerning the differential equations relatively to parameters can be found in [8] too. Under all these assumptions, we will show that the proof of Jimbo-Miwa-Ueno can be adapted and that we can define a suitable τ -function in the same way Jimbo-Miwa-Ueno did it.

3 Definition of the τ -function

In this section, we will place ourselves in a more general context than the one described above; we will show that under few assumptions one can define a good notion of tau-function.

More generally we will denote with t_a the isomonodromic parameters (in our case they are the u_K 's and the v_J 's) and a subscript a or b is understood as a derivation relatively to t_a or t_b . For a function f of the isomonodromic times we will denote by the usual symbol its differential

$$df = \sum_a \partial_{t_a} f dt_a = \sum_a f_a dt_a \quad (3.1)$$

Our setup falls in the following framework that it is useful to ascertain from the specifics of the case at hands. Suppose we are given a matrix

$$\Psi(x) \sim Y(x) \Xi(x), \quad Y(x) := \left(\mathbf{1} + \frac{Y_1}{x} + \frac{Y_2}{x^2} + \dots \right) x^S \quad (3.2)$$

where $\Xi(x) = \Xi(x; \mathbf{t})$ is some explicit expression (the “bare” isomonodromic solution) and S is a matrix independent of the isomonodromic times. This implies that if we define the one-form-valued matrix $\mathcal{H}(x; \mathbf{t})$ by

$$\mathcal{H}(x; \mathbf{t}) = d\Xi(x; \mathbf{t}) \Xi(x; \mathbf{t})^{-1} \quad (3.3)$$

then $\mathcal{H}(x) = \sum \mathcal{H}_a dt_a$ (we suppress explicit mention of the \mathbf{t} dependence henceforth) is some solution of the zero-curvature equations:

$$\partial_a \mathcal{H}_b - \partial_b \mathcal{H}_a = [\mathcal{H}_a, \mathcal{H}_b] \quad (3.4)$$

We will **assume** (which is the case in our setting) that all \mathcal{H}_a are **polynomials** in x . We will also use that the dressed deformations Ω_a given by $\Psi_a = \Omega_a \Psi$ are polynomials. Moreover, according to the asymptotic they are given by:

$$\Omega_a = (Y \mathcal{H}_a Y^{-1})_{pol}. \quad (3.5)$$

In this very general (and generic) setting we can formulate the definition of a “tau function” as follows

Definition 3.1. *The tau-differential is the one-form defined by*

$$\omega := \sum \omega_a dt^a := \sum_a \text{res tr} (Y^{-1} Y' \mathcal{H}_a) dt^a \quad (3.6)$$

The main point of the matter is that -without any further detail- we can now prove that the tau-differential is in fact closed and hence locally defines a function.

Theorem 3.1. *The tau-differential is a closed differential and locally defines a τ -function as*

$$d \log \tau = \omega \quad (3.7)$$

Proof. We need to prove the closure of the differential. We first recall the main relations between the bare and dressed deformations

$$\partial_a Y = \Omega_a Y - Y \mathcal{H}_a \quad ; \quad Y \mathcal{H}_a Y^{-1} = \Omega_a - \mathcal{R}_a \quad ; \quad \mathcal{R}_a := \partial_a Y Y^{-1} \quad (3.8)$$

We note that -by construction- $\Omega_a = (Y\mathcal{H}_aY^{-1})_{pol}$ is a polynomial while $\mathcal{R}_a = \mathcal{O}(x^{-1})$ *irrespective of the form of S* . We compute the cross derivatives directly

$$\begin{aligned}
\partial_a\omega_b &= \text{resTr}\left(-Y^{-1}(\Omega_aY - Y\mathcal{H}_a)Y^{-1}Y'\mathcal{H}_b + Y^{-1}(\Omega_aY - Y\mathcal{H}_a)'\mathcal{H}_b + Y^{-1}Y'\partial_a\mathcal{H}_b\right) \\
&= \text{resTr}\left(\mathcal{H}_aY^{-1}Y'\mathcal{H}_b + Y^{-1}\Omega'_aY\mathcal{H}_b - Y^{-1}Y'\mathcal{H}_a\mathcal{H}_b - \mathcal{H}'_a\mathcal{H}_b + Y^{-1}Y'\partial_a\mathcal{H}_b\right) \\
&= \text{resTr}\left(Y^{-1}Y'([\mathcal{H}_b, \mathcal{H}_a] + \partial_a\mathcal{H}_b) + Y^{-1}\Omega'_aY\mathcal{H}_b - \overbrace{\mathcal{H}'_a\mathcal{H}_b}^{\text{polynomial}}\right) \\
&= \text{resTr}\left(Y^{-1}Y'([\mathcal{H}_b, \mathcal{H}_a] + \partial_a\mathcal{H}_b) - \Omega'_a\mathcal{R}_b\right) \tag{3.9}
\end{aligned}$$

where, in the last step, we have used that $Y\mathcal{H}_bY^{-1} = \Omega_b - \mathcal{R}_b$ and that the contribution coming from Ω_b vanishes since it is a polynomial. Rewriting the same with $a \leftrightarrow b$ and subtracting we obtain

$$\begin{aligned}
\partial_a\omega_b - \partial_b\omega_a &= \text{resTr}\left(2Y^{-1}Y'[\mathcal{H}_b, \mathcal{H}_a] - \Omega'_a\mathcal{R}_b + \Omega'_b\mathcal{R}_a + Y^{-1}Y'(\partial_a\mathcal{H}_b - \partial_b\mathcal{H}_a)\right) \\
&= \text{resTr}\left(Y^{-1}Y'[\mathcal{H}_b, \mathcal{H}_a] - \Omega'_a\mathcal{R}_b + \Omega'_b\mathcal{R}_a + Y^{-1}Y'(\overbrace{\partial_a\mathcal{H}_b - \partial_b\mathcal{H}_a + [\mathcal{H}_b, \mathcal{H}_a]}^{=0 \text{ by the ZCC 3.4}})\right) \\
&= \text{resTr}\left(Y^{-1}Y'[\mathcal{H}_b, \mathcal{H}_a] - \Omega'_a\mathcal{R}_b + \Omega'_b\mathcal{R}_a\right) \tag{3.10}
\end{aligned}$$

Note that, up to this point, we only used the zero curvature equations for the connection $\nabla = \sum(\partial_a - \mathcal{H}_a)dt^a$ and the fact that \mathcal{H}_a are polynomials in x . We thus need to prove that the last quantity in (3.10) vanishes: this follows from the following computation, which uses once more the fact that \mathcal{H}_a and Ω_a are all polynomials. Indeed, we have $\text{resTr}(\mathcal{H}'_a\mathcal{H}_b) = 0$ and hence (using (3.8))

$$\begin{aligned}
0 &= \text{resTr}(\mathcal{H}'_a\mathcal{H}_b) = \text{resTr}\left((Y\mathcal{H}_aY^{-1})'Y\mathcal{H}_bY^{-1}\right) - \text{resTr}(Y'\mathcal{H}_a\mathcal{H}_bY^{-1}) + \text{resTr}(\mathcal{H}_aY^{-1}Y'\mathcal{H}_b) \\
&= \text{resTr}\left((\Omega_a - \mathcal{R}_a)'(\Omega_b - \mathcal{R}_b)\right) + \text{resTr}(Y^{-1}Y'[\mathcal{H}_b, \mathcal{H}_a]) \\
&= \text{resTr}\left(\overbrace{\Omega'_a\Omega_b}^{\text{poly}} - \mathcal{R}'_a\Omega_b - \Omega'_a\mathcal{R}_b + \overbrace{\mathcal{R}'_a\mathcal{R}_b}^{=\mathcal{O}(x^{-2})}} + Y^{-1}Y'[\mathcal{H}_b, \mathcal{H}_a]\right) \\
&= \text{resTr}\left(-\mathcal{R}'_a\Omega_b - \Omega'_a\mathcal{R}_b + Y^{-1}Y'[\mathcal{H}_b, \mathcal{H}_a]\right) = 0 \tag{3.11}
\end{aligned}$$

Using integration by parts (and cyclicity of the trace) on the first term here above, we obtain precisely the last quantity in (3.10). The Theorem is proved. **Q.E.D.**

3.1 Application to our problem

We now apply the general definition above to our setting, with the identifications $\Psi = \Psi_N$, $Y = \Gamma_N$ (as a formal power series at ∞) and $\Xi = \Psi_0$. We will write Y_N instead of Γ_N in the expressions below to emphasize that we consider its asymptotic expansion at ∞ . This reduces the definition of the tau function to the one below

Definition 3.2. *The τ -function is defined by the following PDE*

$$d(\log \tau_N) = \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr} (Y_N^{-1} Y_N' d(\Psi_0) \Psi_0^{-1}) \quad (3.12)$$

where Y_N is the formal asymptotic expansion of Γ_N at infinity

$$Y_N = \tilde{Y}_N \begin{pmatrix} x^N & 0 & 0 \\ 0 & x^{-m_N-1} Id_{r_N} & 0 \\ 0 & 0 & x^{-m_N} Id_{d_2-r_N} \end{pmatrix} \quad (3.13)$$

Remark 3.1. *The matrix S of the previous section in our case becomes:*

$$S = \begin{pmatrix} N & 0 & 0 \\ 0 & (-m_N - 1) Id_{r_N} & 0 \\ 0 & 0 & -m_N Id_{d_2-r_N} \end{pmatrix} \quad (3.14)$$

The partial derivatives of $\ln \tau_N$ split into two sets which have different form:

$$\partial_{u_K} \log \tau_N = - \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr} \left(Y_N^{-1} Y_N' \frac{x^K}{K} \mathbf{E}_{11} \right) \quad (3.15)$$

$$\partial_{v_J} \log \tau_N = \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr} (Y_N^{-1} Y_N' \partial_{v_J} (\Psi_0) \Psi_0^{-1}) \quad (3.16)$$

where in the last equation the term $\partial_{v_J} (\Psi_0) \Psi_0^{-1}$ has non-zero entries only in the anti-principal minor of size d_2 .

One can notice that the situation we are looking at is a generalization of what happens in the one-matrix case. In the 1-matrix model, the matrix S is zero and therefore Y_N are (formal) Laurent series. The matrix Ψ_0 matrix is absent in that case since there is only one potential and thus one recovers the usual definition of isomonodromic tau function (see [12]). Note also that in the derivation with respect to v_J we have obtained the second equality using the block diagonal structure of Ψ_0 (first row/column does not play a role). It is remarkable that the two systems are completely decoupled, i.e. that in the first one the matrix Ψ_0 (containing all the dependence in V_2) disappears and that in the second one the matrix A_0 (containing the potential V_1) also disappears.

3.2 Discrete Schlesinger transformation: Tau-function quotient

In this section we investigate the relationship between the tau-function of Def. 3.2 and the partition function \mathcal{Z}_N of the matrix model.

We anticipate that the two object turn out to be the same (up to a nonzero factor that will be explicitly computed, Thm. 3.4): the proof relies on two steps, the first of which we prepare in this section. These are

- proving that they satisfy the same recurrence relation
- identifying the initial conditions for the recurrence relation.

We start by investigating the relationship between τ_N and τ_{N+1} ; this analysis is essentially identical to the theory developed in [21] and used in [6], but we report it here for the convenience of the reader.

From the fact that the Ψ_N has constant jumps, we deduce that $\Psi_{N+1}\Psi_N^{-1}$ is an entire function. Moreover asymptotically it looks like:

$$\Psi_{N+1}\Psi_N^{-1} = \tilde{Y}_{N+1} \begin{pmatrix} x^{N+1}e^{-V_1(x)} & 0 & 0 \\ 0 & x^{-m_{N+1}-1}Id_{r_{N+1}} & 0 \\ 0 & 0 & x^{-m_{N+1}}Id_{d_2-r_{N+1}} \end{pmatrix} \Psi_0(x) \\ \Psi_0(x)^{-1} \begin{pmatrix} x^{-N}e^{V_1(x)} & 0 & 0 \\ 0 & x^{m_N+1}Id_{r_N} & 0 \\ 0 & 0 & x^{m_N}Id_{d_2-r_N} \end{pmatrix} \tilde{Y}_N \quad (3.17)$$

$$\Psi_{N+1}\Psi_N^{-1} = \tilde{Y}_{N+1} \begin{pmatrix} x & 0 & 0 & 0 \\ 0 & Id_{r_N-1} & 0 & 0 \\ 0 & 0 & x^{-1} & 0 \\ 0 & 0 & 0 & Id_{d_2-1-r_N} \end{pmatrix} \tilde{Y}_N \quad (3.18)$$

Thus, remembering that \tilde{Y}_N is a series x^{-1} , Liouville's theorem states that $\Psi_{N+1}\Psi_N^{-1}$ is a polynomial of degree one, and hence, for some constant matrices R_N^0, R_N^1 we must have

$$\Psi_{N+1}\Psi_N^{-1} = R_N(x) = R_N^0 + xR_N^1 \quad (3.19)$$

From the fact that $\det(R_N)$ does not depend on x (last property Thm. 2.3), we know that $R_N^{-1}(x)$ is a polynomial of degree at most one as well (this is easy if one consider the expression of the inverse of a matrix using the co-matrix).

Comparing the asymptotics of Ψ_{N+1} and $R_N(x)\Psi_N$ term-by-term in the expansion in inverse powers of x and after some elementary algebra one obtains ([20] Appendix A):

$$R_N(x) = E_{\alpha_0}x + R_{N,0} \quad \text{and} \quad R_N^{-1}(x) = E_1x + R_{N,0}^{-1} \quad (3.20)$$

Here we have introduced the notation $\alpha_0 = r_N + 1$ which corresponds to the index of the column where the coefficient x^{-1} is to be found in the asymptotic of $\Psi_{N+1}\Psi_N^{-1}$. This notation is the standard notation used originally by Jimbo-Miwa in a Schlesinger transformation. The matrix $(R_{N,0})_{\alpha,\beta}$ is given by:

$$\begin{array}{ccc}
& \beta = \alpha_0 & \beta = 1 & \beta \neq \alpha_0, 1 \\
\alpha = \alpha_0 & \frac{-(Y_{N,2})_{\alpha_0,1} + \sum_{\gamma \neq \alpha_0} (Y_{N,1})_{\alpha_0,\gamma} (Y_{N,1})_{\gamma,1}}{(Y_{N,1})_{\alpha_0,1}} & -(Y_{N,1})_{\alpha_0,1} & -(Y_{N,1})_{\alpha_0,\beta} \\
\alpha = 1 & \frac{1}{(Y_{N,1})_{\alpha_0,1}} & 0 & 0 \\
\alpha \neq \alpha_0, 1 & -\frac{(Y_{N,1})_{\alpha,1}}{(Y_{N,1})_{\alpha_0,1}} & 0 & \delta_{\alpha,\beta}
\end{array} \tag{3.21}$$

and $(R_{N,0}^{-1})_{\alpha,\beta}$ is given by:

$$\begin{array}{ccc}
& \beta = \alpha_0 & \beta = 1 & \beta \neq \alpha_0, 1 \\
\alpha = \alpha_0 & 0 & (Y_{N,1})_{\alpha_0,1} & 0 \\
\alpha = 1 & -\frac{1}{(Y_{N,1})_{\alpha_0,1}} & -\frac{-(Y_{N,2})_{\alpha_0,1}}{(Y_{N,1})_{\alpha_0,1}} + (Y_{N,1})_{1,1} & -\frac{(Y_{N,1})_{\alpha_0,\beta}}{(Y_{N,1})_{\alpha_0,1}} \\
\alpha \neq \alpha_0, 1 & 0 & (Y_{N,1})_{\alpha,1} & \delta_{\alpha,\beta}
\end{array} \tag{3.22}$$

While the formulae above might seem complicated, we will use the two important observations:

$$E_{\alpha_0} R_{N,0}^{-1} + R_{N,0} E_1 = R_{N,0}^{-1} E_{\alpha_0} + E_1 R_{N,0} = 0 \tag{3.23}$$

$$R_N^{-1}(x) R'_N(x) = R_{N,0}^{-1} E_{\alpha_0} \text{ does not depend on } x.$$

The recurrence relation satisfied by the sequence $\{\tau_N\}$ is derived in the next theorem.

Theorem 3.2. *Up to multiplication by functions that do not depend on the isomonodromic parameters (i.e. independent of the potentials V_1, V_2) the following identity holds*

$$\frac{\tau_{N+1}}{\tau_N} = (Y_1)_{1,\alpha_0} \tag{3.24}$$

Proof The proof follows [21] but we report it here for convenience of the reader. Consider the following identity

$$\Psi_{N+1} = Y_{N+1} \Psi_0 = R_N Y_N \Psi_0 \tag{3.25}$$

This implies that

$$Y_{N+1} = R_N Y_N \quad (3.26)$$

Taking the derivative with respect to x gives:

$$Y_{N+1}^{-1} Y'_{N+1} = Y_N^{-1} R_N^{-1} R'_N Y_N + Y_N^{-1} Y'_N \quad (3.27)$$

Therefore we have:

$$\begin{aligned} d \log \tau_{N+1} - d \log \tau_N &= \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr}((Y_N^{-1} R_N^{-1} R'_N Y_N + Y_N^{-1} Y'_N - Y_N^{-1} Y_N) d(\Psi_0) \Psi_0^{-1}) \\ &= \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr}(Y_N^{-1} R_N^{-1} R'_N Y_N d(\Psi_0) \Psi_0^{-1}) \end{aligned} \quad (3.28)$$

We now need to “transfer” the exterior derivative from Ψ_0 to Y_N . This can be done using that $\Psi_N = Y_N \Psi_0$, so that

$$d \Psi_N = d(Y_N) \Psi_0 + Y_N d(\Psi_0)$$

Equivalently:

$$Y_N d \Psi_0 \Psi_0^{-1} Y_N^{-1} = d(\Psi_N) \Psi_N^{-1} - d Y_N Y_N^{-1} \quad (3.29)$$

Inserting these identities in the tau quotient we obtain the relation

$$d \log \tau_{N+1} - d \log \tau_N = \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr} \left(R_N^{-1} R'_N d(\Psi_N) \Psi_N^{-1} - R_N^{-1} R'_N d Y_N Y_N^{-1} \right) \quad (3.30)$$

The first term is residueless at ∞ since $d \Psi_N \Psi_N^{-1}$ is polynomial in x and $R_N^{-1} R'_N$ does not depend on x . Therefore we are left only with:

$$d \log \tau_{N+1} - d \log \tau_N = - \operatorname{Res}_{x \rightarrow \infty} \operatorname{Tr}(R_N^{-1} R'_N d Y_N Y_N^{-1}) \quad (3.31)$$

A direct matrix computation using the explicit form of R_N yields

$$d \log \tau_{N+1} - d \log \tau_N = d \log((Y_{N,1})_{1, \alpha_0}) \quad (3.32)$$

and hence

$$\frac{\tau_{N+1}}{\tau_N} = (Y_1)_{1, \alpha_0} \quad (3.33)$$

The last equality is to be understood up to a multiplicative constant not depending on the parameters u_K and v_J in τ . **Q.E.D.**

In order to complete the first step we need to express the entry $(Y_1)_{1, \alpha_0}$ in terms of the ratio of two consecutive partition functions. This is accomplished in the following section.

Theorem 3.3. For the matrix Γ_N the asymptotic expansion at infinity (2.10) is such that

$$(Y_{N,1})_{1,\alpha_0} = (v_{d_2+1})^S h_N = (v_{d_2+1})^S \frac{\mathcal{Z}_{N+1}}{\mathcal{Z}_N} \quad (3.34)$$

where S and $\alpha_0 \in \{0, 1, \dots, d_2 - 1\}$ are defined by the following relation

$$N = d_2 S + \alpha_0 - 1 \quad (3.35)$$

Proof In order to compute $(Y_{N,1})_{1,\alpha_0}$ it is sufficient to compute the leading term of the expansion at ∞ appearing in the first row of the matrix Γ_N . Recalling the expression (2.12), we start by the following direct computation using integration by parts

$$\begin{aligned} \iint_{\kappa} dz dw \pi_N(z) z^i w^{k-1} e^{-V_1(z)-V_2(z)+zw} &= \iint_{\kappa} dz dw \pi_N(z) e^{-V_1(z)} w^{k-1} e^{-V_2(w)} \frac{d^i}{dw^i} (e^{zw}) \\ &= (-1)^i \iint_{\kappa} dz dw \pi_N(z) e^{-V_1(z)+zw} \frac{d^i}{dw^i} (w^{k-1} e^{-V_2(w)}) \\ &= \iint_{\kappa} dz dw \pi_N(z) q_{d_2 i+k-1}(w) e^{-V_1(z)-V_2(z)+zw} \end{aligned} \quad (3.36)$$

where $q_{d_2 i+k-1}(w)$ is a polynomial of the indicated degree whose leading coefficient is $v_{d_2+1}^i$. The last RHS is 0 if $d_2 i + k - 1 < N$ because of orthogonality. If $d_2 i + k - 1 = N$ the integral gives $v_{d_2+1}^i h_N$ by the normality conditions concerning our biorthogonal set. This computation allows us to expand the Cauchy transform of $(\Gamma_N)_{1,\alpha_0}$ near ∞ as follows:

$$\begin{aligned} \mathcal{C}(p_N w_{\alpha_0}(x)) &= \frac{1}{2\pi i} \iint_{\kappa} dz dw \frac{\pi_N(z)}{z-w} w^{\alpha_0-1} e^{-V_1(z)-V_2(z)+zw} \\ &= - \sum_{i=0}^{S-1} \frac{1}{2\pi i} \iint_{\kappa} dz dw \pi_N(z) \frac{z^i}{x^{i+1}} w^{\alpha_0-1} e^{-V_1(z)-V_2(z)+zw} \\ &+ \frac{1}{2\pi i} \frac{1}{x^{S+1}} \iint_{\kappa} dz dw \frac{\pi_N(z)}{x-z} z^S w^{\alpha_0-1} e^{-V_1(z)-V_2(z)+zw} + \mathcal{O}(x^{-S-2}) \end{aligned} \quad (3.37)$$

By orthogonality the first sum vanishes term-by-term and the leading coefficient of the second term is $v_{d_2+1}^S h_N$. **Q.E.D.**

Recalling that the τ -function is only defined up to a multiplicative constant not depending on N nor on the coefficients u_k and v_j , we have

$$\frac{\tau_{N+1}}{\tau_N} = (v_{d_2+1})^{S_N} \frac{\mathcal{Z}_{N+1}}{\mathcal{Z}_N} \quad (3.38)$$

where $N = d_2 S_N + \alpha_0 - 1$ Hence for every n_0 :

$$\tau_N \mathcal{Z}_{n_0} = \mathcal{Z}_N \tau_{n_0} (v_{d_2+1})^{\sum_{j=n_0}^{N-1} S_j} \quad (3.39)$$

One would like to take $n_0 = 0$ because it enables explicit computations. As we will prove now there is a way of extending naturally all the reasoning down to 0.

The RHP for Γ_N (Thm. 2.1) is perfectly well-defined for $N = 0$ and has solution

$$\Gamma_0 = \begin{pmatrix} 1 & \mathcal{C}_0(1) & \mathcal{C}_1(1) & \dots & \mathcal{C}_{d_2-1}(1) \\ 0 & 1 & 0 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & \dots & \ddots & 1 \end{pmatrix}. \quad (3.40)$$

Consequently we can take

$$\tau_N \mathcal{Z}_0 = (v_{d_2+1})^{\sum_{j=0}^{N-1} S_j} \mathcal{Z}_N \tau_0 \quad (3.41)$$

Also note that $\mathcal{Z}_0 \equiv 1$ (by definition).

We can compute τ_0 directly from Def. 3.2 because of the particularly simple and explicit expression of $\Psi_0 = \Gamma_0 \Psi_0$.

$$d \ln \tau_0 = \text{resTr} (Y_0^{-1} Y_0' d\Psi_0 \Psi_0^{-1}) \quad (3.42)$$

We claim that this expression is identically zero (and hence we can define $\tau_0 \equiv 1$); indeed,

$$Y_0^{-1} Y_0' = \begin{pmatrix} 0 & * & \dots & * \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & 0 \\ 0 & 0 & \dots & 0 \end{pmatrix} \quad (3.43)$$

and

$$d\Psi_0(x) \Psi_0^{-1}(x) = \begin{pmatrix} * & 0 & \dots & 0 \\ 0 & * & \dots & * \\ \vdots & \vdots & \ddots & \vdots \\ 0 & * & \dots & * \end{pmatrix} \quad (3.44)$$

so that the trace of the product is always zero (even before taking the residue). Combining the two results together gives the following theorem:

Theorem 3.4. *The isomodromic τ -function and the partition function are related by:*

$$\forall N \in \mathbb{N} : \mathcal{Z}_N = (v_{d_2+1})^{\sum_{j=0}^{N-1} S_j} \tau_N$$

where we recall that S_j is given by the decomposition of $j + 1$ in the Euclidian division by d_2 : $S_j = E \left[\frac{j+1}{d_2} \right]$. A short computation of the power in v_{d_2+1} gives:

$$\forall N \in \mathbb{N} : \mathcal{Z}_N = (v_{d_2+1})^{d_2 \frac{\alpha_N(\alpha_N-1)}{2} + \alpha_N(N - \alpha_N d_2)} \tau_N$$

where $\alpha_N = E \left[\frac{N}{d_2} \right]$

The presence of the power in v_{d_2+1} is due to a bad normalisation of the partition function itself (\mathcal{Z}_N) and can be easily cancelled out by taking $v_{d_2+1} = 1$ from the start (it is just a normalization of the weight function). Moreover it is not surprising because in the work of Bergere and Eynard [2], all results concerning the partition function and its derivatives with respect to parameters have special cases for u_{d_1+1} and v_{d_2+1} . It also signals the fact that the RHP is badly defined when $v_{d_2+1} = 0$ because the contour integrals involved diverge and the whole setup breaks down. Indeed if $v_{d_2+1} = 0$ this simply means that V_2 is a polynomial of lower degree and thus the RHP that we should set up should be of smaller size from the outset.

4 Outlook

In this article, we have restricted ourselves to contours going from infinity to infinity. This allows us to use integration by parts without picking up any boundary term. A natural extension of this work could be to see what happens when contours end in the complex plane, and especially study what happens when the end points moves (models with hard edges). This generalization is important in the computation of the gap probabilities of the Dyson model [27], which correspond to a random matrix model with Gaussian potentials but with the integration restricted to intervals of the real axis.

Acknowledgements

We would like to thank John Harnad for proposing the problem, Seung Yeop Lee and Alexei Borodin for fruitful discussions. This work was done at the University of Montréal at the department of mathematics and statistics and the Centre de Recherche Mathématique (CRM) and O.M. would like to thank both for their hospitality. This work was partly supported by the Enigma European network MRT-CT-2004-5652, by the ANR project Géométrie et intégrabilité en physique mathématique ANR-05-BLAN-0029-01, by the Enrage European network MRTN-CT-2004-005616, by the European Science Foundation through the Misgam program, by the French and Japanese governments through PAI Sakurav, by the Quebec government with the FQRNT.

A Factorization of Ψ_N

Starting from the definition of the last d_2 columns of $\widehat{\Psi}_N$ (2.18) we observe that

$$\psi_m^{(k)}(x) := \frac{1}{2i\pi} \int_{\check{\Gamma}_k} ds \iint_{\mathcal{X}} \frac{\pi_m(z)}{x-z} \frac{V_2'(s) - V_2'(w)}{s-w} e^{-V_1(z) - V_2(w) + V_2(s) + zw - xs} dw dz \quad (\text{A.1})$$

$$\begin{aligned} &= \sum_{p,q} v_{q+p} \frac{1}{2i\pi} \iint_{\mathcal{X}} \frac{\pi_m(z)}{x-z} w^{p-1} e^{-V_1(z) - V_2(w) + zw} \int_{\check{\Gamma}_k} ds s^{q-1} e^{V_2(s) - xs} \\ &= \sum_{p,q} (\widehat{\Gamma}_N)_{m,p} (V_0)_{p,q} (W_0)_{q,k} = (\widehat{\Gamma}_N V_0 W_0)_{m,k} \end{aligned} \quad (\text{A.2})$$

This proves Thm. 2.3.

B Bilinear concomitant as intersection number

We recall very briefly the result of [3] stating that

$$\left. \frac{V_2'(\partial_x) - V_2'(-\partial_z)}{\partial_x + \partial_z} w(x) f(z) \right|_{z=x} = \int_{\Gamma} \int_{\check{\Gamma}} \frac{V_2'(\eta) - V_2'(s)}{\eta - s} e^{x(\eta-s) - V_2(\eta) + V_2(s)} = 2i\pi \Gamma \# \check{\Gamma} = \text{constant}. \quad (\text{B.1})$$

The last identity is obtained by integration by parts and shows that the bilinear concomitant is just the intersection number of the (homology classes) of the contours $\Gamma, \check{\Gamma}$. More precisely we get that:

$$\begin{aligned} & \frac{d}{dx} \int_{\Gamma} \int_{\check{\Gamma}} ds d\eta \frac{V_2'(\eta) - V_2'(s)}{\eta - s} e^{x(\eta-s) - V_2(\eta) + V_2(s)} \\ &= \int_{\Gamma} \int_{\check{\Gamma}} ds d\eta (V_2'(\eta) - V_2'(s)) e^{x(\eta-s) - V_2(\eta) + V_2(s)} \\ &= \int_{\Gamma} \int_{\check{\Gamma}} ds d\eta \frac{\partial}{\partial \eta} (-e^{-V_2(\eta)}) e^{x\eta} e^{-xs + V_2(s)} - \int_{\Gamma} \int_{\check{\Gamma}} d\eta ds \frac{\partial}{\partial s} (e^{V_2(s)}) e^{-xs} e^{x\eta - V_2(\eta)} \\ &= x \int_{\Gamma} \int_{\check{\Gamma}} ds d\eta e^{x\eta - xs - V_2(\eta) + V_2(s)} - x \int_{\Gamma} \int_{\check{\Gamma}} ds d\eta e^{x\eta - xs - V_2(\eta) + V_2(s)} \\ &= 0 \end{aligned} \quad (\text{B.2})$$

The matrix expression shows that the pairing is indeed a duality since the determinant is nonzero. The undressing matrix Ψ_0 (that was originally introduced in Thm. 2.4) is thus

$$\Psi_0 = \left[\begin{array}{c|cccc} 1 & & & & \\ \hline & v_2 & v_3 & \dots & v_{d_2+1} \\ & v_3 & & & v_{d_2+1} \\ & & & \ddots & \\ & v_{d_2} & v_{d_2+1} & & \\ & v_{d_2+1} & & & \end{array} \right] \left[\begin{array}{c|cccc} 1 & & & & \\ \hline & f_1 & f_2 & \dots & f_{d_2} \\ & f_1' & f_2' & \dots & f_{d_2}' \\ & \vdots & & & \vdots \\ & f_1^{(d_2-1)} & \dots & & f_{d_2}^{(d_2-1)} \end{array} \right] \quad (\text{B.3})$$

where the Wronskian subblock in the second term is constructed by choosing d_2 homologically independent contour classes for the integrations $\check{\Gamma}$;

$$f_k(x) := \int_{\check{\Gamma}_k} e^{-xs+V_2(s)} ds, \quad k = 1, \dots, d_2. \quad (\text{B.4})$$

The dressing matrix Ψ_0 exhibits a Stokes' phenomenon (of Airy's type) which is the inevitable drawback of removing the x -dependence from the jump matrix. We can now compute the jumps and see that it does not depend on x . For the k -th column we have:

$$\psi_m^{(k)}(x) := \frac{1}{2\pi i} \int_{\check{\Gamma}_k} ds \iint_{\mathcal{X}} dz dw \frac{\pi_m(z) e^{-V_1(z)}}{x-z} \frac{V_2'(s) - V_2'(w)}{s-w} e^{-V_2(w)+V_2(s)+zw-xs}, \quad 1 \leq k \leq d_2 \quad (\text{B.5})$$

gives:

$$\psi_m^{(k)}(x)_+ = \psi_m^{(k)}(x)_- + \psi_m^{(0)}(x) \int \int ds dw \frac{V_2'(s) - V_2'(w)}{s-w} e^{-V_2(w)+V_2(s)+x(w-s)} \quad (\text{B.6})$$

$$= \psi_m^{(k)}(x)_- + \psi_m^{(0)}(x) \sum_{j=1}^{d_2} \varkappa_{\ell_j}(\Gamma_j^{(y)} \# \check{\Gamma}_k), \quad (\text{B.7})$$

References

- [1] M. Adler and P. Van Moerbeke, "The Spectrum of Coupled Random Matrices", *Ann. Math.* **149**, 921–976 (1999).
- [2] M. Bergere, B. Eynard "Mixed correlation function and spectral curve for the 2-matrix model", *J. Phys. A* **39** 15091–15134 (2006).
- [3] M. Bertola, "Biorthogonal polynomials for two-matrix models with semiclassical potentials", *J. Approx. Theory.* **144** no. 2, 162–212 (2007).
- [4] M. Bertola, B. Eynard and J. Harnad, "Duality, Biorthogonal Polynomials and Multi-Matrix Models", *Commun. Math. Phys.* **229**, 73–120 (2002).
- [5] M. Bertola, B. Eynard and J. Harnad, "Differential systems for biorthogonal polynomials appearing in 2-matrix models and the associated Riemann-Hilbert problem", *Commun. Math. Phys.* **243**, 193–240 (2003).
- [6] M. Bertola, "Moment determinants as isomonodromic tau functions", arXiv:0805.0446
- [7] M. Bertola, B. Eynard and J. Harnad, "Duality of spectral curves arising in two-matrix models" *Theor. Math. Phys. Theor. Math. Phys.* **134**, 27-38 (2003).

- [8] M. Bertola and B. Eynard, “The PDEs of biorthogonal polynomials arising in the two-matrix model”, *Math. Phys. Anal. Geom.* **9**, no. 1, 23–52 (2006).
- [9] M. Bertola, B. Eynard and J. Harnad, “Partition functions for matrix models and isomonodromic tau functions”, *J. Phys. A* **36** 3067–3083 (2003).
- [10] M. Bertola, M. Gekhtman, “Biorthogonal Laurent polynomials, Töplitz determinants, minimal Toda orbits and isomonodromic tau functions”, *Constr. Approx.* **26**, no. 3, 383–430 (2007).
- [11] M. Bertola, M.Y. Mo “Isomonodromic deformation of resonant rational connections”, *IMRP* **11** 565 (2005).
- [12] M. Bertola, B. Eynard and J. Harnad, “Semiclassical orthogonal polynomials, matrix models and isomonodromic tau functions”, *Commun. Math. Phys.* **263**, 401–437 (2006).
- [13] M. Bertola, J. Harnad, A. Its, “Dual Riemann–Hilbert approach to biorthogonal polynomials”, in preparation.
- [14] J.M. Daul, V. Kazakov, I.K. Kostov, “Rational Theories of 2D Gravity from the Two-Matrix Model”, *Nucl. Phys.* **B409**, 311–338 (1993)
- [15] P. Di Francesco, P. Ginsparg, J. Zinn–Justin, “2D Gravity and Random Matrices”, *Phys. Rep.* **254**, 1–169 (1995).
- [16] N. M. Ercolani and K. T.-R. McLaughlin “Asymptotics and integrable structures for biorthogonal polynomials associated to a random two-matrix model”, *Physica D*, **152–153**, 232–268 (2001).
- [17] B. Eynard, M.L. Mehta, “Matrices coupled in a chain: eigenvalue correlations”, *J. Phys. A: Math. Gen.* **31**, 4449 (1998),
- [18] A. Fokas, A. Its, A. Kitaev, “The isomonodromy approach to matrix models in 2D quantum gravity”, *Commun. Math. Phys.* **147**, 395–430 (1992).
- [19] A. R. Its, A. Tracy, H. Widom, “Random words, Toeplitz determinants and integrable systems II”, *Advances in nonlinear mathematics and science*, *Phys. D* **152/153**, 199–224 (2001).
- [20] M. Jimbo, T. Miwa, K. Ueno “Monodromy preserving deformation of linear ordinary differential equations with rational coefficients”, *Physica 2D Vol 2*, 306–352 (1981).

- [21] M. Jimbo, T. Miwa, K. Ueno “Monodromy preserving deformation of linear ordinary differential equations with rational coefficients II”, *Physica 2D* **Vol 2**, 407-448 (1981).
- [22] A. A. Kapaev, “The Riemann–Hilbert problem for the bi-orthogonal polynomials”, *J.Phys. A* **36** 4629–4640 (2003) .
- [23] V.A. Kazakov, “Ising model on a dynamical planar random lattice: exact solution”, *Phys Lett.* **A119**, 140-144 (1986).
- [24] M. Kontsevich, “Intersection Theory on the Moduli Space of Curves and the Matrix Airy Function”, *Commun. Math. Phys.* **147**, 1–23 (1992).
- [25] A. B. J. Kuijlaars and K. T-R McLaughlin “A Riemann-Hilbert problem for biorthogonal polynomials”, *J. Comput. Appl. Math.* **178** no. 1-2, 313-320 (2005).
- [26] M. L. Mehta, P. Shukla, “Two coupled matrices: eigenvalue correlations and spacing functions”, *J. Phys. A* **27**, 7793–7803 (1994).
- [27] C. Tracy, H. Widom, “Differential equations for Dyson processes”, *Comm. Math. Phys.* **252** (2004), no. 1-3, 7–41.