Fokker-Planck operators and the center of the enveloping algebra

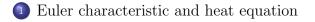
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TO SAMSON

Integrability, Anomalies and Quantum Field Theory

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- 2 Hypoelliptic Laplacian and orbital integrals
- 3 Orbital integrals and the center of the enveloping algebra
- 4 Hypoelliptic Laplacian, math, and 'physics'

The Euler characteristic

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- $g \in \text{Diff}(X)$ acts on $H^{\cdot}(X, \mathbf{R})$.
- Lefschetz number $L(g) = \operatorname{Tr}_{s}^{H^{\cdot}(X,\mathbf{R})}[g].$

The heat equation method

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- McKean-Singer: For s > 0, $L(g) = \text{Tr}_s \left[g \exp\left(-sD^{X,2}\right)\right]$ (does not depend on s > 0).
- As $s \to 0$, Lefschetz fixed point formula

$$L\left(g\right) = \int_{X_g} \pm e\left(TX_g\right).$$

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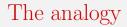
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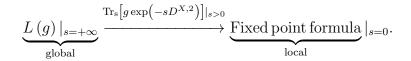
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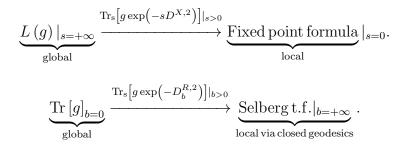
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- Is Selberg trace formula a Lefschetz formula?



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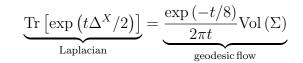


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Selberg's trace formula

• X Riemann surface of constant scalar curvature -2, l_{γ} length of closed geodesics γ .

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• Right-hand side orbital integrals.

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Example

 $G = SL_2(\mathbf{R}), K = S^1, X$ upper half-plane, $TX \oplus N$ of dimension 3.

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- Two separate constructions on G and on \mathfrak{g} .

Casimir and Kostant

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•
$$\widehat{D}^{\mathrm{Ko}} = \widehat{c}(e_i^*) e_i + \frac{1}{2}\widehat{c}(-\kappa^{\mathfrak{g}}).$$

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Theorem (Kostant)

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Remark

 $\widehat{D}^{\mathrm{Ko}}$ acts on $C^{\infty}(G, \Lambda^{\cdot}(\mathfrak{g}^{*}))$, while $C^{\mathfrak{g}}$ acts on $C^{\infty}(G, \mathbf{R})$.

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$$\frac{1}{2} \left[\underline{d}^{\mathfrak{g}_i}, \underline{d}^{\mathfrak{g}_i^*} \right] = H^{\mathfrak{g}_i} + N^{\Lambda^{\cdot}(\mathfrak{g}_i^*)}.$$

The operator \mathfrak{D}_b

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- \mathfrak{D}_b K-invariant.
- The quadratic term is related to the quotienting by K.

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$$\mathcal{L}_b^X = \frac{1}{2} \left(-\widehat{D}^{\mathrm{Ko},2} + \mathfrak{D}_b^{X,2} \right)$$
 acts on
 $C^{\infty} \left(\widehat{\mathcal{X}}, \widehat{\pi}^* \Lambda^{\cdot} \left(T^* X \oplus N^* \right) \right)$

Remark

Using the fiberwise Bargmann isomorphism, \mathcal{L}_b^X acts on

$$C^{\infty}(X, S^{\cdot}(T^*X \oplus N^*) \otimes \Lambda^{\cdot}(T^*X \oplus N^*))$$

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Hypoelliptic Dirac operators

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$$\mathcal{L}_{b}^{X} = \frac{1}{2} \left| \left[Y^{N}, Y^{TX} \right] \right|^{2} + \underbrace{\frac{1}{2b^{2}} \left(-\Delta^{TX \oplus N} + |Y|^{2} - n \right)}_{\text{Harmonic oscillator of } TX \oplus N} + \frac{N^{\Lambda'(T^{*}X \oplus N^{*})}}{b^{2}} + \frac{1}{b} \left(\underbrace{\nabla_{Y^{TX}}}_{\text{geodesic flow}} + \widehat{c} \left(\operatorname{ad} \left(Y^{TX} \right) \right) - c \left(\operatorname{ad} \left(Y^{TX} \right) + i\theta \operatorname{ad} \left(Y^{N} \right) \right) \right).$$

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Hypoelliptic Dirac operators

The case of locally symmetric spaces

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- $Z = \Gamma \setminus X$ compact locally symmetric.

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For t > 0, b > 0,

$$\operatorname{Tr}^{C^{\infty}(Z,E)}\left[\exp\left(-t\left(C^{\mathfrak{g},Z}-c\right)/2\right)\right]=\operatorname{Tr}_{s}\left[\exp\left(-t\mathcal{L}_{b}^{Z}\right)\right].$$

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- There is a supersymmetric interpretation involving $G_{\mathbf{C}}$.

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- $\gamma \in G$ semisimple, $[\gamma]$ conjugacy class.
- For t > 0, $\operatorname{Tr}^{[\gamma]}\left[\exp\left(-t\left(C^{\mathfrak{g},X}-c\right)/2\right)\right]$ orbital integral of heat kernel on orbit of γ :

$$I\left(\left[\gamma\right]\right) = \int_{Z(\gamma)\backslash G} \operatorname{Tr}^{E}\left[p_{t}^{X}\left(g^{-1}\gamma g\right)\right] dg$$

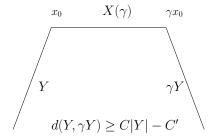
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 $\mathbf{T}_{\mathcal{T}}(\cdot)$

$$x_0 \qquad X(\gamma) \qquad \gamma x_0$$

$$Y \qquad \gamma Y$$

$$d(Y, \gamma Y) \ge C|Y| - C'$$

$$p_t^X(x, x') \le C \exp(-C'd^2(x, x')).$$

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A second fundamental identity

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Theorem (B. 2011)

For b > 0, t > 0,

$$\operatorname{Tr}^{[\gamma]}\left[\exp\left(-t\left(C^{\mathfrak{g},X}-c\right)/2\right)\right] = \operatorname{Tr}_{\mathrm{s}}^{[\gamma]}\left[\exp\left(-t\mathcal{L}_{b}^{X}\right)\right].$$

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Remark

The proof uses the fact that $\operatorname{Tr}^{[\gamma]}$ is a trace on the algebra of *G*-invariants smooth kernels on *X* with Gaussian decay.

The limit as $b \to +\infty$

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- As b → +∞, the orbital integral localizes near a manifold of geodesics in X associated with γ.
- $\gamma = e^a k^{-1}, a \in \mathfrak{p}, k \in K, \operatorname{Ad}(k) a = a.$
- $Z(\gamma)$ centralizer of γ , $\mathfrak{z}(\gamma) = \mathfrak{p}(\gamma) \oplus \mathfrak{k}(\gamma)$ Lie algebra of $Z(\gamma)$.

Semisimple orbital integrals

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$$\begin{aligned} & \operatorname{Ir}^{[\gamma]}\left[\exp\left(-t\left(C^{\mathfrak{g},X}-c\right)/2\right)\right] = \frac{\exp\left(-|a|^{2}/2t\right)}{\left(2\pi t\right)^{p/2}} \\ & \int_{i\mathfrak{k}(\gamma)} \mathcal{J}_{\gamma}\left(Y_{0}^{\mathfrak{k}}\right)\operatorname{Tr}\left[\rho^{E}\left(k^{-1}e^{-Y_{0}^{\mathfrak{k}}}\right)\right] \\ & \exp\left(-\left|Y_{0}^{\mathfrak{k}}\right|^{2}/2t\right)\frac{dY_{0}^{\mathfrak{k}}}{\left(2\pi t\right)^{q/2}}.\end{aligned}$$

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Note the integral on $i\mathfrak{k}(\gamma)$...

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$$\begin{split} \mathcal{J}_{\gamma}\left(Y_{0}^{\mathfrak{k}}\right) &= \frac{1}{\left|\det\left(1 - \operatorname{Ad}\left(\gamma\right)\right)\right|_{\mathfrak{z}_{0}^{\perp}}}\right|^{1/2}} \frac{\widehat{A}\left(\operatorname{ad}\left(Y_{0}^{\mathfrak{k}}\right)|_{\mathfrak{p}(\gamma)}\right)}{\widehat{A}\left(\operatorname{ad}\left(Y_{0}^{\mathfrak{k}}\right)_{\mathfrak{k}(\gamma)}\right)} \\ & \left[\frac{1}{\det\left(1 - \operatorname{Ad}\left(k^{-1}\right)\right)|_{\mathfrak{z}_{0}^{\perp}}(\gamma)}}{\frac{\det\left(1 - \operatorname{Ad}\left(k^{-1}e^{-Y_{0}^{\mathfrak{k}}}\right)\right)|_{\mathfrak{k}_{0}^{\perp}}(\gamma)}{\det\left(1 - \operatorname{Ad}\left(k^{-1}e^{-Y_{0}^{\mathfrak{k}}}\right)\right)|_{\mathfrak{p}_{0}^{\perp}}(\gamma)}}\right]^{1/2}. \end{split}$$

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Center and enveloping algebras

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- $\tau_D^{-1}L \in I^{\cdot}(\mathfrak{g})$ restricts to an element of $I^{\cdot}(\mathfrak{z}(\gamma))$.
- $L^{\mathfrak{z}(\gamma)}$ associated differential operator on $\mathfrak{z}(\gamma)$ with constant coefficients.

The formula for general orbital integrals

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$$\operatorname{Tr}^{[\gamma]} \left[L\mu \left(\sqrt{C^{\mathfrak{g}, X} + A} \right) \right]$$
$$= L^{\mathfrak{z}(\gamma)} \mu \left(\sqrt{(C^{\mathfrak{g}})^{\mathfrak{z}(\gamma)} + A} \right)$$
$$\left[\mathcal{J}_{\gamma} \left(Y_{0}^{\mathfrak{k}} \right) \operatorname{Tr}^{E} \left[\rho^{E} \left(k^{-1} e^{-Y_{0}^{\mathfrak{k}}} \right) \right] \delta_{a} \right] (0) \,.$$

Principle of the proof

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- Use fundamental results of Harish-Chandra to evaluate the action of a differential operator on B. 2011, and obtain our formula for γ regular.
- If $\gamma \in G$ semisimple arbitrary, use the previous result for γ regular and limit results of Harish-Chandra to obtain the general formula.

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$$\mathcal{J}_{\gamma}(h_{\mathfrak{k}}) = \frac{(-1)^{\left|R_{\mathfrak{p},+}^{\mathrm{im}}\right|} \epsilon_{D}(\gamma) \prod_{\alpha \in R_{+}^{\mathrm{re}}} \xi_{\alpha}^{1/2}(k^{-1})}{D_{H}(\gamma)}}{\frac{\prod_{\alpha \in R_{\mathfrak{t},+}^{\mathrm{im}}} \left(\xi_{\alpha}^{1/2}(k^{-1}e^{-h_{\mathfrak{k}}}) - \xi_{\alpha}^{-1/2}(k^{-1}e^{-h_{\mathfrak{k}}})\right)}{\prod_{\alpha \in R_{\mathfrak{p},+}^{\mathrm{im}}} \left(\xi_{\alpha}^{1/2}(k^{-1}e^{-h_{\mathfrak{k}}}) - \xi_{\alpha}^{-1/2}(k^{-1}e^{-h_{\mathfrak{k}}})\right)}.$$

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The function $(\gamma, h_{\mathfrak{k}}) \in H^{\operatorname{reg}} \times i\mathfrak{h}_{\mathfrak{k}} \to \mathcal{J}_{\gamma}(h_{\mathfrak{k}}) \in \mathbb{C}$ is smooth.

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Remark

Cancellations between **b** and **b** parts of *A*. Jean-Michel Bismut Hypoelliptic Dirac operators

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The Langevin equation

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- ... to reconcile Brownian motion $\dot{x} = \dot{w}$ and classical mechanics: $\ddot{x} = 0$.
- In the theory of the hypoelliptic Laplacian, $m = b^2$ is a mass.

Langevin (C.R. de l'Académie des Sciences 1908)

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Une particule comme celle que nous considérons, grande par rapport à la distance moyenne des molécules du liquide, et se mouvant par rapport à celui-ci avec la vitesse ξ subit une résistance visqueuse égale à $-6\pi\mu a\xi$ d'après la formule de Stokes. En réalité, cette valeur n'est qu'une moyenne, et en raison de l'irrégularité des chocs des molécules environnantes, l'action du fluide sur la particule oscille autour de la valeur précédente, de sorte que l'équation du mouvement est, dans la direction x,

(3)
$$m\frac{d^2x}{dt^2} = -6\pi\mu a\frac{dx}{dt} + X.$$

Sur la force complémentaire X nous savons qu'elle est indifféremment positive et négative, et sa grandeur est telle qu'elle maintient l'agitation de la particule que, sans elle, la résistance visqueuse finirait par arrêter.

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Happy birthday, Samson!