

Bilinear equations on Painlevé τ -functions from CFT

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29 June 2014

Painlevé equations

- Painlevé VI is the most general equation of type $q'' = F(t, q, q')$ without movable critical points except poles.

$$\frac{d^2q}{dt^2} = \frac{1}{2} \left(\frac{1}{q} + \frac{1}{q-1} + \frac{1}{q-t} \right) \left(\frac{dq}{dt} \right)^2 - \left(\frac{1}{t} + \frac{1}{t-1} + \frac{1}{q-t} \right) \frac{dq}{dt} + \frac{2q(q-1)(q-t)}{t^2(t-1)^2} \left(\left(\theta_\infty - \frac{1}{2} \right)^2 - \frac{\theta_0^2 t}{q^2} + \frac{\theta_1^2 (t-1)}{(q-1)^2} - \frac{(\theta_t^2 - \frac{1}{4}) t(t-1)}{(q-t)^2} \right).$$

2nd order, 4 parameters $\vec{\theta} = (\theta_0, \theta_t, \theta_1, \theta_\infty)$

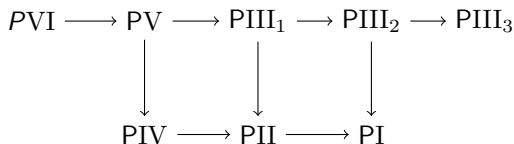
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$$\begin{array}{ccccccccc} PVI & \longrightarrow & PV & \longrightarrow & PIII_1 & \longrightarrow & PIII_2 & \longrightarrow & PIII_3 \\ & & \downarrow & & \downarrow & & \downarrow & & \\ & & PIV & \longrightarrow & PII & \longrightarrow & PI & & \end{array}$$

- Painlevé III'₃

$$\frac{d^2 q}{dt^2} = \frac{1}{q} \left(\frac{dq}{dt} \right)^2 - \frac{1}{t} \frac{dq}{dt} + \frac{2q^2}{t^2} + \frac{2}{t},$$

Isomonodromic deformations

- Linear system of rank N with n regular singularities $a = \{a_1, \dots, a_n\}$ on \mathbb{CP}^1 :

$$\partial_z \Phi = \mathcal{A}(z)\Phi, \quad \mathcal{A}(z) = \sum_{\nu=1}^n \frac{\mathcal{A}_\nu}{z - a_\nu},$$

$$\begin{aligned} \mathcal{A}_\nu &\in \mathfrak{sl}_N, & \sum_{\nu=1}^n \mathcal{A}_\nu &= 0, & \mathcal{A}_\nu &= \mathcal{G}_\nu \mathcal{T}_\nu \mathcal{G}_\nu^{-1}, \text{ where} \\ \mathcal{T}_\nu &= \text{diag} \{ \lambda_{\nu,1}, \dots, \lambda_{\nu,N} \}, & \text{Non-resonance condition: } & \lambda_{\nu,j} - \lambda_{\nu,k} \notin \mathbb{Z}. \end{aligned}$$

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- Let us now vary the positions of singularities a_ν simultaneously evolving \mathcal{A}_ν 's in such way that the monodromy is preserved.

$$\text{Schlesinger deformation equations} \Rightarrow d \left(\sum_{\mu < \nu} \text{Tr} \mathcal{A}_\mu \mathcal{A}_\nu d \ln (a_\mu - a_\nu) \right) = 0.$$

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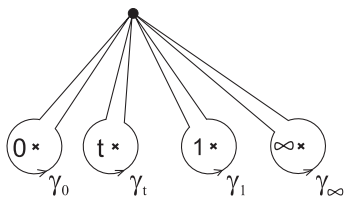
- Isomonodromic τ is defined on universal covering of $\mathbb{C}^n \setminus \bigcup_{i \neq j} \{a_i - a_j\}$ by

$$d \ln \tau(a_1, \dots, a_n) = \sum_{\mu < \nu} \text{Tr} \mathcal{A}_\mu \mathcal{A}_\nu d \ln (a_\mu - a_\nu).$$

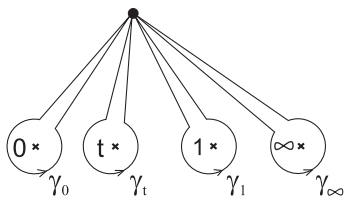
τ function depend on parameters — monodromy date.

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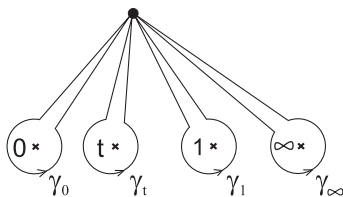


- The module space of flat rank 2 connections:

$$\mathcal{M}_{0,4,\theta} = \left\{ M_\nu \mid \begin{array}{l} \text{tr} M_\nu = 2 \cos(2\pi\theta_\nu) \\ M_\infty M_1 M_t M_0 = 1 \end{array} \right\} / SL_2$$

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- As coordinates on $\mathcal{M}_{0,4,\theta}$ one can use $\sigma_{\mu\nu}$ defined by $\text{tr} M_\mu M_\nu = 2 \cos(2\pi\sigma_{\mu\nu})$, $\mu, \nu = 0, t, 1$.

Coordinates on $\mathcal{M}_{0,4,\theta}$

- The manifold $\mathcal{M}_{0,4,\theta}$ defined by Fricke-Jimbo relation $W(p_{0t}, p_{1t}, p_{01}) = 0$:

$$W(p_{0t}, p_{1t}, p_{01}) = p_{0t}p_{1t}p_{01} + p_{0t}^2 + p_{1t}^2 + p_{01}^2 - p_{0t}(m_0m_t + m_1m_\infty) - p_{1t}(m_1m_t + m_0m_\infty) - p_{01}(m_0m_1 + m_tm_\infty) + \left(\sum_{\nu} m_{\nu}^2 + m_0m_tm_1m_\infty - 4\right),$$

where $m_{\nu} = \text{tr} M_{\nu} = 2 \cos(2\pi\theta_{\nu})$, $p_{\mu\nu} = \text{tr} M_{\mu} M_{\nu} = 2 \cos(2\pi\sigma_{\nu})$.

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- We will use coordinates $\sigma = \sigma_{0t}$, $s = s_{0t}$:

$$s_{0t}^{\pm 1} = \frac{\frac{\partial W}{\partial p_{1t}} e^{\pm 2\pi i \sigma_{0t}} + \frac{\partial W}{\partial p_{1t}}}{16 \prod_{\epsilon=\pm} \sin \pi(\theta_t \mp \sigma_{0t} + \epsilon\theta_0) \sin \pi(\theta_0 \mp \sigma_{0t} + \epsilon\theta_\infty)}.$$

This coordinates $\sigma, \log s$ are Darboux coordinates. They are closely related to the Nekrasov, Rosly Shatashvili coordinates α, β .

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- For the Painlevé VI equations σ, s are the integration constants.

$t = 0$ expansion

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- Gamayun, Iorgov, Lisovsky (2012) conjecture

Theorem

The expansion Painlevé VI τ function near $t = 0$ can be written as

$$\tau(\vec{\theta}, s, \sigma; t) = \sum_{n \in \mathbb{Z}} C(\sigma + n, \vec{\theta}) \cdot s^n \mathcal{F}(\vec{\Delta}, (\sigma + n)^2 | t)$$

$\mathcal{F}(\vec{\Delta}, (\sigma + n)^2, |t)$ — 4-point \mathbb{CP}^1 conformal block for central charge $c = 1$.

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- Generalize Jimbo asymptotic formula
Applications: expansions and connection.
Another proof: by Iorgov, Lisovyy, Teschner 2014.

Painlevé III τ function

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$\mathcal{F}(\sigma^2 | t)$ —irregular (Whittaker) limit of Virasoro (Vir) conformal block for central charge $c = 1$. The coefficients $C(\sigma) = 1 / \left(G(1 - 2\sigma) G(1 + 2\sigma) \right)$.

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- Our proof is based on the bilinear equation on τ functions :

$$D^{III}(\tau(t), \tau(t)) = 0, \quad \text{where} \quad D^{III} = \frac{1}{2} D_{[\log t]}^4 - t \frac{d}{dt} D_{[\log t]}^2 + \frac{1}{2} D_{[\log t]}^2 + 2t D_{[\log t]}^0,$$

Here $D_{[\log t]}^k$ is a Hirota differential operator defined by:

$$f(e^\alpha t)g(e^{-\alpha} t) = \sum_{k=0}^{+\infty} D_{[\log t]}^k(f(t), g(t)) \frac{\alpha^k}{k!}$$

Bilinear conformal blocks relations

- We substitute $\tau(t)$ to the equation and collect terms with the same powers of s . The vanishing condition of s^m coefficient have the form:

$$\sum_{n \in \mathbb{Z}} C(\sigma + n + m)C(\sigma - n) \times D''' \left(\mathcal{F}((\sigma + n + m)^2 | t), \mathcal{F}((\sigma - n)^2 | t) \right) = 0,$$

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- Each summand — $\text{Vir} \oplus \text{Vir}$.

The whole sum — $\text{Vir} \oplus \text{Vir} \subset \mathbb{F} \oplus \text{NSR}$,

where \mathbb{F} is a Majorana fermion algebra and NSR is Neveu–Schwarz–Ramond algebra, $\mathcal{N} = 1$ superanalogue of the Virasoro algebra.

Instanton counting

- Let $M(\mathbb{C}^2; r, N)$ denotes the moduli space of instantons on \mathbb{C}^2 (of rank r , $c_2 = N$). By $Z(\epsilon_1, \epsilon_2, a; q)$ we denote Nekrasov instanton partition function for the pure $U(2)$ gauge theory on \mathbb{C}^2 : $Z(\epsilon_1, \epsilon_2, a; q) = \sum_{N=0}^{\infty} q^N \int_{M(\mathbb{C}^2; r, N)} 1$.

Due to AGT relation $Z(\epsilon_1, \epsilon_2, a; q)$ correspond to irregular conformal block with $c = 1 + 6 \frac{(\epsilon_1 + \epsilon_2)^2}{\epsilon_1 \epsilon_2}$.

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- Nakajima-Yoshioka blow-up equations (2003):

$$Z(\epsilon_1, \epsilon_2, a; q) = \sum_{n \in \mathbb{Z}} \frac{q^{k^2}}{I_n(a, \epsilon_1, \epsilon_2)} Z(\epsilon_1, \epsilon_2 - \epsilon_1, a + n\epsilon_1; q) \cdot Z(\epsilon_1 - \epsilon_2, \epsilon_2, a + n\epsilon_2; q),$$

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Impossible to make $c^{(1)} = c^{(1)} = 1$.

- X_2 — minimal resolution of $\mathbb{C}^2/\mathbb{Z}_2$. Bonelli, Maruyoshi, Tanzini (2012):

$$Z^{X_2}(\epsilon_1, \epsilon_2, a; q) = \sum_{2n \in \mathbb{Z}} \frac{q^{2n^2}}{I_n(a, \epsilon_1, \epsilon_2)} \cdot Z(2\epsilon_1, \epsilon_2 - \epsilon_2, a + 2n\epsilon_1; q) Z(\epsilon_1 - \epsilon_2, 2\epsilon_2, a + 2n\epsilon_2; q)$$

If $\epsilon_1 + \epsilon_2 = 0$ then $c^{(1)} = c^{(2)} = 1$.

The coefficients $1/I_n(a, \epsilon_1, \epsilon_2)$ are proportional to $\frac{C(\sigma + n)C(\sigma - n)}{C(\sigma)^2}$.

The $F \oplus$ NSR algebra

- The $F \oplus$ NSR algebra is a direct sum of the free-fermion algebra F with generators f_r ($r \in \mathbb{Z} + \frac{1}{2}$) and NSR (Neveu-Schwarz-Ramond or Super Virasoro) algebra with generators L_n, G_r ($n \in \mathbb{Z}, r \in \mathbb{Z} + \frac{1}{2}$).

$$\begin{aligned}\{f_r, f_s\} &= \delta_{r+s,0}, & [L_n, L_m] &= (n-m)L_{n+m} + \frac{c_{\text{NSR}}}{8}(n^3 - n)\delta_{n+m}, \\ [L_n, G_r] &= \left(\frac{1}{2}n - r\right) G_{n+r}, & \{G_r, G_s\} &= 2L_{r+s} + \frac{c_{\text{NSR}}}{2}\left(r^2 - \frac{1}{4}\right)\delta_{r+s,0}.\end{aligned}$$

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The central charge c_{NSR} is parameterized as: $c_{\text{NSR}} = 1 + 2(b + b^{-1})^2$.

- Two commuting Virasoro (Crnkovic et al 1989; Lashkevich 1993)

$$L_n^{(1)} = \frac{1}{1-b^2}L_n - \frac{1+2b^2}{2(1-b^2)} \sum_{r=-\infty}^{\infty} r : f_{n-r} f_r : + \frac{b}{1-b^2} \sum_{r=-\infty}^{\infty} f_{n-r} G_r,$$
$$L_n^{(2)} = \frac{1}{1-b^{-2}}L_n - \frac{1+2b^{-2}}{2(1-b^{-2})} \sum_{r=-\infty}^{\infty} r : f_{n-r} f_r : + \frac{b^{-1}}{1-b^{-2}} \sum_{r=-\infty}^{\infty} f_{n-r} G_r,$$

The central charges: $c^{(1)} = 1 + \frac{3(b+b^{-1})^2}{(b^2-1)}$, $c^{(2)} = 1 + \frac{3(b+b^{-1})^2}{(b^{-2}-1)}$.

Verma modules

- Denote Verma module of Vir as $\pi_{\text{Vir}}^{\Delta}$. This module has highest weight vector $|\Delta\rangle$, defined by properties:

$$L_0|\Delta\rangle = \Delta|\Delta\rangle, \quad L_n|\Delta\rangle = 0, \quad n > 0,$$

We denote $\pi_{\mathbb{F} \oplus \text{NSR}}^{\Delta^{\text{NS}}}$ — Verma module of $\mathbb{F} \oplus \text{NSR}$, $\Delta^{\text{NS}} = \frac{1}{8}(b + b^{-1})^2 - \frac{1}{2}P^2$.

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Proposition (BBFLT)

For generic Δ^{NS} the space $\pi_{F \oplus \text{NSR}}^{\Delta^{\text{NS}}}$ is isomorphic to $\text{Vir} \oplus \text{Vir}$ module:

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- In other words, there exist vectors $|P, n\rangle$:

$$L_0^{(\eta)}|P, n\rangle = \Delta_n^{(\eta)}|P, n\rangle, \quad L_k^{(\eta)}|P, n\rangle = 0, \quad k > 0, \quad 2n \in \mathbb{Z}, \quad \eta = 1, 2.$$

We can write that $|P, n\rangle = |\Delta_n^{(1)}\rangle \otimes |\Delta_n^{(2)}\rangle$. The highest weights:

$$\Delta_n^{(1)} = \frac{(b + b^{-1})^2}{8(b^2 - 1)} + \frac{(P + 2nb)^2}{2(b^2 - 1)}, \quad \Delta_n^{(2)} = \frac{(b + b^{-1})^2}{8(b^{-2} - 1)} + \frac{(P + 2nb^{-1})^2}{2(b^{-2} - 1)},$$

Whittaker vector for Vir

- Whittaker vector for Vir defined by: $|W(q)\rangle = \sum_{N=0}^{\infty} q^{\frac{\Delta+N}{2}} |N\rangle$

$$L_0|N\rangle = (\Delta + N)|N\rangle, \quad L_1|N\rangle = |N-1\rangle, \quad N > 0, \quad L_k|N\rangle = 0, \quad k > 1$$

This relation can be rewritten as

$$L_1|W(q)\rangle = q^{1/2}|W(q)\rangle, \quad L_k|W(q)\rangle = 0, \quad k > 1.$$

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- The Whittaker limit of the four point conformal block defined by:

$$\mathcal{F}_c(\Delta; q) = \langle W(q), W(q) \rangle = \sum_{N=0}^{\infty} \langle N, N \rangle q^{\Delta+N}$$

Whittaker vector for $F \oplus \text{NSR}$

Whittaker vector for NSR defined by: $|W(q)_{\text{NSR}}\rangle = \sum_{N=0}^{\infty} q^{\frac{\Delta+N}{2}} |N\rangle^{\text{NS}}$

$$G_{1/2}|W(q)_{\text{NSR}}\rangle = q^{1/4}|W_{\text{NSR}}\rangle, \quad G_s|W(q)_{\text{NSR}}\rangle = 0, \quad s > \frac{1}{2}.$$

Whittaker vector for $F \oplus \text{NSR}$ defined as the tensor product

$$|W(q)_{F \oplus \text{NSR}}\rangle = |1\rangle \otimes |W(q)_{\text{NSR}}\rangle,$$

where $|1\rangle$ is a vacuum: $f_r|1\rangle = 0, r > 0$.

The Whittaker limit of the four point conformal block defined by

$$\mathcal{F}_{\text{CNS}}(\Delta^{\text{NS}}|q) = \langle W_{F \oplus \text{NSR}}(q) | W_{F \oplus \text{NSR}}(q) \rangle = \langle W_{\text{NSR}}(q) | W_{\text{NSR}}(q) \rangle.$$

Whittaker vector decomposition

- Decomposition of $F \oplus \text{NSR}$ representation provides decomposition Whittaker vector:

$$|W_{F \oplus \text{NSR}}(q)\rangle = \sum_{2n \in \mathbb{Z}} |v(q)\rangle_n,$$

where $|v(q)\rangle_n \in \pi_{\text{Vir} \oplus \text{Vir}}^n$. It turns out that $|v(q)\rangle_n$ is Whittaker vector for algebra $\text{Vir} \oplus \text{Vir}$:

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Proposition

$$|W_{F \oplus \text{NSR}}(q)\rangle = \sum_{2n \in \mathbb{Z}} I_n(P, b) \left(|W^{(1)}\rangle_n(\beta^{(1)}q) \otimes |W^{(2)}\rangle_n(\beta^{(2)}q) \right).$$

Here $|W^{(1)}\rangle_n \otimes |W^{(2)}\rangle_n$ — tensor product of Whittaker vectors,
 $\beta^{(1)} = \left(\frac{b^{-1}}{b^{-1}-b} \right)^2$, $\beta^{(2)} = \left(\frac{b}{b-b^{-1}} \right)^2$.

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- Taking the scalar square of we have:

$$\mathcal{F}_{c^{\text{NS}}}(\Delta^{\text{NS}}|q) = \sum_{2n \in \mathbb{Z}} I_n^2(P, b) \mathcal{F}_n^{(1)} \mathcal{F}_n^{(2)},$$

where $\mathcal{F}_n^{(1)} = \mathcal{F}_{c^{(1)}}(\Delta_n^{(1)}|\beta^{(1)}q)$, $\mathcal{F}_n^{(2)} = \mathcal{F}_{c^{(2)}}(\Delta_n^{(2)}|\beta^{(2)}q)$.

Operator H

Let us introduce operator H :

$$H = bL_0^{(1)} + b^{-1}L_0^{(2)},$$

and define $\widehat{\mathcal{F}}_k$ as:

$$\widehat{\mathcal{F}}_{\text{NS}} = \langle W_{F \oplus \text{NSR}} | e^{\alpha H} | W_{F \oplus \text{NSR}} \rangle = \sum_{k=0}^{+\infty} \langle W_{F \oplus \text{NSR}} | H^k | W_{F \oplus \text{NSR}} \rangle \frac{\alpha^k}{k!} = \sum_{k=0}^{+\infty} \widehat{\mathcal{F}}_k \frac{\alpha^k}{k!}$$

Clearly $\widehat{\mathcal{F}}_0 = \mathcal{F}_{c^{\text{NS}}}(\Delta^{\text{NS}}|q)$.

Calculation of $\widehat{\mathcal{F}}_k$ (I)

- We have $H = bL_0^{(1)} + b^{-1}L_0^{(2)}$,
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$$\begin{aligned} \langle W_{\mathbb{F} \oplus \text{NSR}}(q) | e^{\alpha H} | W_{\mathbb{F} \oplus \text{NSR}}(q) \rangle &= \sum_{2n \in \mathbb{Z}} I_n^2(P, b) \times \\ &\times \left\langle W_n^{(1)}(\beta^{(1)}q) \left| e^{\alpha b L_0^{(1)}} \right| W_n^{(1)}(\beta^{(1)}q) \right\rangle \left\langle W_n^{(2)}(\beta^{(2)}q) \left| e^{\alpha b^{-1} L_0^{(2)}} \right| W_n^{(2)}(\beta^{(2)}q) \right\rangle. \end{aligned}$$

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- $$\langle W_{F \oplus \text{NSR}}(q) | e^{\alpha H} | W_{F \oplus \text{NSR}}(q) \rangle = \sum_{2n \in \mathbb{Z}} I_n^2(P, b) \times$$

$$\times \langle W_n^{(1)}(\beta^{(1)}q) | e^{\alpha b L_0^{(1)}} | W_n^{(1)}(\beta^{(1)}q) \rangle \langle W_n^{(2)}(\beta^{(2)}q) | e^{\alpha b^{-1} L_0^{(2)}} | W_n^{(2)}(\beta^{(2)}q) \rangle.$$



- $$\widehat{\mathcal{F}}_k = \sum_{2n \in \mathbb{Z}} I_n^2(P, b) \cdot D_{b, b^{-1}[\log q]}^k(\mathcal{F}_n^{(1)}, \mathcal{F}_n^{(2)}),$$

where generalized Hirota: $f(e^{\epsilon_1 \alpha} q) g(e^{\epsilon_2 \alpha} q) = \sum_{n=0}^{+\infty} D_{\epsilon_1, \epsilon_2[\log q]}^n(f(q), g(q)) \frac{\alpha^n}{n!}$

Calculation of $\widehat{\mathcal{F}}_k$ (II)

- On the other hand we can rewrite operator H in terms of $F \oplus$ NSR generators:

$$H = (b + b^{-1}) \sum_{r \in \mathbb{Z} - 1/2} r : f_{-r} f_r : - \sum_{r \in \mathbb{Z} - 1/2} f_{-r} G_r,$$

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- Taking scalar product we get

$$\widehat{\mathcal{F}}_0 = \mathcal{F}_{\text{NS}}, \quad \widehat{\mathcal{F}}_2 = -q^{1/2} \mathcal{F}_{\text{NS}}, \quad \widehat{\mathcal{F}}_4 = q^{1/2} (2q \frac{d}{dq} \mathcal{F}_{\text{NS}} - q^{1/2} \mathcal{F}_{\text{NS}}) - (b + b^{-1})^2 q^{1/2} \mathcal{F}_{\text{NS}},$$

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- Therefore we get an equation $\widehat{\mathcal{F}}_4 + 2q \frac{d}{dq} \widehat{\mathcal{F}}_2 - (1 + (b + b^{-1})^2) \widehat{\mathcal{F}}_2 + q \widehat{\mathcal{F}}_0 = 0$.

Conformal blocks relations

- Introduce operator.

$$D_b^{III} = D_{b,b^{-1}[\log q]}^4 + 2q \frac{d}{dq} D_{b,b^{-1}[\log q]}^2 - (1 + (b + b^{-1})^2) D_{b,b^{-1}[\log q]}^2 + q D_{b,b^{-1}[\log q]}^0$$

We proved that:

$$\sum_{2n \in \mathbb{Z}} I_n^2(P, b) \cdot D_b^{III} \left(\mathcal{F}_{c^{(1)}}(\Delta_n^{(1)} | \beta^{(1)} q), \mathcal{F}_{c^{(2)}}(\Delta_n^{(2)} | \beta^{(2)} q) \right) = 0$$

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- We want to specialize central charges to 1. We set $b = i$. Other parameters are specified by:

$$q = 4t; \quad P = 2i\sigma, \quad P^{(\eta)} = i\sigma, \quad \eta = 1, 2, \quad \Delta_n^{(1)} = (\sigma + n)^2, \quad \Delta_n^{(2)} = (\sigma - n)^2.$$

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We proved that:

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- We proved:

$$\sum_{2n \in \mathbb{Z}} I_n(2i\sigma, i)^2 \times D^{III} \left(\mathcal{F}((\sigma + n)^2 | t), \mathcal{F}((\sigma - n)^2 | t) \right) = 0,$$

Proposition

$$I_n(P, b) = \frac{(-1)^n 2^{2n^2} (\beta^{(1)})^{-\Delta_n^{(1)}/2} (\beta^{(2)})^{-\Delta_n^{(2)}/2}}{\sqrt{s_{\text{even}}(2P, 2n) s_{\text{even}}(2P + b + b^{-1}, 2n)}},$$

where

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- The calculation $I_n(P, b)$ is the last step in the proof of AGT for NSR algebra. (mostly based on the proof for Virasoro: Alba, Fateev, Litvinov, Tarnopolsky, and previous works on NSR V. Belavin, B. Feigin; G. Bonelli, K. Maruyoshi, A. Tanzini; [BBFLT].)

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- Using the recurrence equation on $G(q)$ one can prove for $2n \in \mathbb{Z}$:

$$\frac{C(\sigma + n)C(\sigma - n)}{C(\sigma)^2} = \left(\prod_{k=1}^{2|n|-1} (k^2 - 4\sigma^2)^{2(2|n|-k)} (4\sigma^2)^{2|n|} \right)^{-1} = 4^{-\Delta^{\text{NS}}} (-1)^{2n} I_n(2i\sigma, i)^2$$

Concluding remarks

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- Questions

- Possible generalizations: many points, higher genus, higher ranks.
- Geometrical meaning
- Deformation of Painlevé equations.
- Litvinov, Lukyanov, Nekrasov, Zamolodchikov connection: $c = \infty$ and Painlevé.