

Random finite noncommutative geometries and topological recursion

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Abstract. In this paper, we investigate a model for quantum gravity on finite noncommutative spaces using the theory of blobbed topological recursion. The model is based on a particular class of random finite real spectral triples $(\mathcal{A}, \mathcal{H}, D, \gamma, J)$, called random matrix geometries of type $(1, 0)$, with a fixed fermion space $(\mathcal{A}, \mathcal{H}, \gamma, J)$ and a distribution of the form $e^{-\mathcal{S}(D)} dD$ over the moduli space of Dirac operators. The action functional $\mathcal{S}(D)$ is considered to be a sum of terms of the form $\prod_{i=1}^s \text{Tr}(D^{n_i})$ for arbitrary $s \geq 1$. The Schwinger–Dyson equations satisfied by the connected correlators W_n of the corresponding multi-trace formal 1-Hermitian matrix model are derived by a differential geometric approach. It is shown that the coefficients $W_{g,n}$ of the large N expansion of W_n 's enumerate discrete surfaces, called stuffed maps, whose building blocks are of particular topologies. The spectral curve $(\Sigma, \omega_{0,1}, \omega_{0,2})$ of the model is investigated in detail. In particular, we derive an explicit expression for the fundamental symmetric bidifferential $\omega_{0,2}$ in terms of the formal parameters of the model.

1. Introduction and basics

In metric noncommutative geometry, the formalism of *spectral triples* [15] encodes, in the commutative case, the data of a Riemannian metric on a spin manifold in terms of the Dirac operator. More precisely, by *Connes's reconstruction theorem* [18], one knows that a spin Riemannian manifold can be fully constructed if we are given a commutative spectral triple satisfying some natural conditions like reality and regularity. A simple manifestation of this fact is a distance formula [14] according to which one can recover the Riemannian metric from the interaction between the Dirac operator and the algebra of smooth functions on a spin manifold through their actions on the Hilbert space of L^2 -spinors. This naturally leads to the view that spectral triples in general, without commutativity assumption, can be regarded as noncommutative spin Riemannian manifolds.

The data of a real spectral triple $(\mathcal{A}, \mathcal{H}, D, \gamma, J)$ consists of a $*$ -algebra \mathcal{A} together with a $*$ -representation $\pi : \mathcal{A} \rightarrow \mathcal{L}(\mathcal{H})$ on a Hilbert space \mathcal{H} , a self-adjoint Dirac

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operator D , a $\mathbb{Z}/2$ -grading γ , and an anti-linear isometry J acting on \mathcal{H} . The above-mentioned operators should satisfy certain (anti-)commutation relations and technical functional analytic conditions (see [12, 15, 19] for the detailed axiomatic definition of a real spectral triple).

A spectral triple $(\mathcal{A}, \mathcal{H}, D)$ is called *finite* if the Hilbert space \mathcal{H} is finite dimensional, i.e., $\mathcal{H} \cong \mathbb{C}^n$. The data $(\mathcal{A}, \mathcal{H}, \gamma, J)$ corresponding to a finite real spectral triple is referred to as a *fermion space*. Given a fixed fermion space $(\mathcal{A}, \mathcal{H}, \gamma, J)$, the *moduli space* of Dirac operators of the finite real spectral triple $(\mathcal{A}, \mathcal{H}, D, \gamma, J)$ consists of all possible self-adjoint operators D (up to unitary equivalence) which satisfy the axiomatic definition of a real spectral triple [27]. It is considered as the space of all possible geometries, that is, Riemannian metrics, over the noncommutative space $(\mathcal{A}, \mathcal{H}, \gamma, J)$.

The theory of spectral triples has been used in constructing geometric models of matter coupled to gravity, using an action functional, called the *spectral action*, which is given in terms of the spectrum of the Dirac operator (see [11, 12, 16, 17]; see also [24] for a recent work in the spirit of matrix models).

This paper is about a second application of the idea of spectral triples by creating a connection with the recently emerged theory of *topological recursion* [21]. Roughly speaking, if we understand quantization of gravity as a path integral over the space of metrics, it is natural to consider models of Euclidean quantum gravity over a finite noncommutative space in which one integrates over the moduli space of Dirac operators for a fixed fermion space. Given a fermion space $(\mathcal{A}, \mathcal{H}, \gamma, J)$, the distribution over the moduli space of Dirac operators is considered to be of the form

$$e^{-\mathcal{S}(D)} dD,$$

where the action functional $\mathcal{S}(D)$ is defined in terms of the spectrum of the Dirac operator D .

The investigation of the relation between models of quantum gravity on a certain class of finite noncommutative spaces and (anti-)Hermitian matrix ensembles started in the work of Barrett and Glaser ([3], cf. also [2]), although largely through numerical simulations. In this paper, we consider a much larger class of models and show that an analytic approach to analyzing these models is possible, using techniques of *topological recursion* and *blobbed topological recursion* pioneered by Eynard, Orantin [21, 22], Chekhov [13], and Borot [4, 6, 9].

In the following, we recall the definition of a particular type of finite real spectral triples whose Dirac operators are classified in terms of (anti-)Hermitian matrices in [2]. Denote the real Clifford algebra associated to the vector space \mathbb{R}^n and the pseudo-Euclidean metric η of signature (p, q) , given by

$$\eta(v, v) = v_1^2 + \dots + v_p^2 - v_{p+1}^2 - \dots - v_{p+q}^2, \quad v \in \mathbb{R}^n,$$

by $\mathcal{Cl}_{p,q}$.¹ Consider the complexification $\mathbb{C}\ell_n := \mathcal{Cl}_{p,q} \otimes_{\mathbb{R}} \mathbb{C}$ of $\mathcal{Cl}_{p,q}$. Let $\{e_i\}_{i=1}^n$ be the standard oriented orthonormal basis, i.e., $\eta(e_i, e_j) = \pm\delta_{ij}$, for \mathbb{R}^n . The *chirality operator* Γ is given by

$$\Gamma = i^{\frac{1}{2}s(s+1)} e_1 e_2 \cdots e_n,$$

where $s \equiv q - p \pmod{8}$, $0 \leq s < 8$. We denote by $V_{p,q}$ the unique (up to unitary equivalence) irreducible complex $\mathcal{Cl}_{p,q}$ -module, where, for $n = p + q$ odd, the chirality operator Γ acts trivially on $V_{p,q}$.^{2,3} We refer to $\gamma^i = \rho(e_i)$, $i = 1, \dots, n$, i.e., the Clifford multiplication by e_i 's, as the *gamma matrices*. There exists a Hermitian inner product $\langle \cdot, \cdot \rangle$ on $V_{p,q}$ such that the gamma matrices act unitarily with respect to it, i.e., $\langle \gamma^i u, \gamma^i v \rangle = \langle u, v \rangle$, $i = 1, \dots, n$ [26].⁴

Consider the Hilbert space $(V_{p,q}, \langle \cdot, \cdot \rangle)$. Let $C : V_{p,q} \rightarrow V_{p,q}$ be a *real structure* of *KO*-dimension $s \equiv q - p \pmod{8}$ (see, e.g., [27]) on $V_{p,q}$ such that

$$(\mathbb{C}\ell_n, V_{p,q}, \Gamma, C)$$

satisfies all the axioms of a fermion space.⁵

Definition 1.1. A *matrix geometry of type (p, q)* is a finite dimensional real spectral triple $(\mathcal{A}, \mathcal{H}, D, \gamma, J)$, where the corresponding fermion space is given by

- $\mathcal{A} = M_N(\mathbb{C})$,
- $\mathcal{H} = V_{p,q} \otimes M_N(\mathbb{C})$,
- $\langle v \otimes A, u \otimes B \rangle = \langle v, u \rangle \text{Tr}(AB^*)$, $v, u \in V_{p,q}$, $A, B \in M_N(\mathbb{C})$,
- $\pi(A)(v \otimes B) = v \otimes (AB)$,
- $\gamma(v \otimes A) = (\Gamma v) \otimes A$,
- $J(v \otimes A) = (Cv) \otimes A^*$.

¹Given a quadratic form q on a vector space V , we follow the convention to define the Clifford algebra $\mathcal{Cl}(V, q)$ associated to V and q as $\mathcal{Cl}(V, q) := \mathcal{T}(V)/\mathcal{I}_q(V)$, where $\mathcal{T}(V) = \sum_{r=0}^{\infty} V^{\otimes r}$ and $\mathcal{I}_q(V)$ denotes the two-sided ideal generated by elements of the form $v \otimes v - q(v)\mathbb{1}$ for $v \in V$.

²Let $\rho : \mathcal{Cl}_{p,q} \rightarrow \text{Hom}_{\mathbb{C}}(V, V)$ be an irreducible complex unitary representation of $\mathcal{Cl}_{p,q}$. The following can be shown [26] that.

- If $n = p + q$ is even, then the representation ρ is unique up to unitary equivalence.
- If $n = p + q$ is odd, then either $\rho(\Gamma) = \mathbb{1}_V$ or $\rho(\Gamma) = -\mathbb{1}_V$. Both possibilities can occur, and the corresponding representations are inequivalent.

³We have $V_{p,q} \cong \mathbb{C}^k$, where $k = 2^{n/2}$ (resp., $k = 2^{(n-1)/2}$) for n even (resp., odd).

⁴For $i = 1, \dots, p$ (resp., $i = p + 1, \dots, n$), the gamma matrix γ^i is Hermitian (resp., anti-Hermitian) with respect to $\langle \cdot, \cdot \rangle$.

⁵In the physics literature, the operator C is called the *charge conjugation operator*.

The Dirac operators of type (p, q) matrix geometries are expressed in terms of gamma matrices γ^i and commutators or anti-commutators with given Hermitian matrices H and anti-Hermitian matrices L (see [2,3]). For a recent survey of interactions between fuzzy spectral triples and random matrix theory initiated in this paper, we recommend [25].

2. Random matrix geometries of type $(1, 0)$

In this section, we describe a model for Euclidean quantum gravity on finite noncommutative spaces corresponding to the random matrix geometries of type $(1, 0)$. The Dirac operator of type $(1, 0)$ matrix geometries is given by [3]

$$D = \{H, \cdot\}, \quad H \in \mathcal{H}_N,$$

where \mathcal{H}_N denotes the space of $N \times N$ Hermitian matrices. The Dirac operator D acts on the Hilbert space $\mathcal{H} = M_N(\mathbb{C})$ in the following way:

$$D(B) = \{H, B\} = HB + BH \quad \forall B \in M_N(\mathbb{C}).$$

The moduli space of Dirac operators is isomorphic to the space of Hermitian matrices \mathcal{H}_N . A distribution of the form

$$d\rho = e^{-\mathcal{S}(D)} dD$$

is considered over \mathcal{H}_N , where

$$dD := dH = \prod_{i=1}^N dH_{ii} \prod_{1 \leq i < j \leq N} d(\operatorname{Re}(H_{ij})) d(\operatorname{Im}(H_{ij}))$$

is the canonical Lebesgue measure on \mathcal{H}_N . Let us describe the action functional $\mathcal{S}(D)$. Let

$$\mathbb{N}_\uparrow^n = \{\vec{l} \in \mathbb{Z}^n \mid 1 \leq l_1 \leq l_2 \leq \dots \leq l_n\}.$$

Suggested by Connes' spectral action, we define the action functional $\mathcal{S}(D)$ of the model by

$$\mathcal{S}(D) = \mathcal{S}_{\text{unstable}}(D) + \mathcal{S}_{\text{stable}}(D), \tag{2.1}$$

where

$$\mathcal{S}_{\text{unstable}}(D) = \operatorname{Tr}(\mathcal{V}(D)), \quad \mathcal{V}(x) = \frac{1}{2t} \left(\frac{x^2}{2} - \sum_{n=3}^d \alpha_n \frac{x^n}{n} \right) \tag{2.2}$$

and

$$\mathcal{S}_{\text{stable}}(D) = - \sum_{s=1}^g (N/t)^{-4s} \sum_{n_I \in \mathbb{N}_{\uparrow}^s} \hat{\alpha}_{n_I} \prod_{i=1}^s \text{Tr}(D^{n_i}).$$

In the definition of the action functional, t is a fixed parameter (“temperature”), the $(\alpha_n, \hat{\alpha}_{n_I})_{n, n_I}$ are formal parameters, and, for each s , the summation over $n_I \in \mathbb{N}_{\uparrow}^s$ is a finite sum.⁶ Let

$$\hbar := \frac{t}{N}.$$

For large N , the term $\mathcal{S}_{\text{stable}}(D)$ can be considered as higher-order terms in \hbar -expansion of the action functional $\mathcal{S}(D)$.

Using

$$D^n = (H \otimes \mathbb{1}_{(\mathbb{C}^N)^*} + \mathbb{1}_{\mathbb{C}^N} \otimes H^t)^n = \sum_{k=0}^n \binom{n}{k} H^{n-k} \otimes (H^k)^t,$$

we get

$$\begin{aligned} \mathcal{S}_{\text{unstable}}(D) &= \frac{N}{t} \left(\frac{1}{2} \text{Tr}(H^2) - \sum_{n=3}^d \frac{\alpha_n}{n} \text{Tr}(H^n) \right) \\ &\quad - \frac{1}{2} \left(-\frac{1}{t} (\text{Tr}(H))^2 + \sum_{n=3}^d \frac{\alpha_n}{nt} \sum_{r=1}^{n-1} \binom{n}{r} \text{Tr}(H^{n-r}) \text{Tr}(H^r) \right). \end{aligned} \quad (2.3)$$

In addition, we have

$$\begin{aligned} &\prod_{i=1}^s \text{Tr}(D^{n_i}) = \\ &\sum_{m=0}^s (2N)^{s-m} \sum_{\substack{J \subseteq I \\ |J|=m}} \prod_{i \in I \setminus J} \text{Tr}(H^{n_i}) \left(\sum_{\substack{(r_{j_1}, \dots, r_{j_m}) \\ 1 \leq r_j \leq n_j - 1, j \in J}} \prod_{j \in J} \binom{n_j}{r_j} \text{Tr}(H^{n_j - r_j})(H^{r_j}) \right), \end{aligned} \quad (2.4)$$

where $I = \{1, \dots, s\}$. By substituting (2.3) and (2.4) into (2.1), we get the expression for the action functional $\mathcal{S}(D)$ in terms of the spectrum of the Hermitian matrix

$$H \in \mathcal{H}_N.$$

⁶The formal parameters $(\alpha_n, \hat{\alpha}_{n_I})_{n, n_I}$ play the role of coupling constants in physics literature.

3. Topological expansion of the action functional

In the following, we rewrite the action functional $\mathcal{S}(D)$, in succinct form, as a summation over a finite set of (properly defined) equivalence classes of surfaces.

We start by recalling the notion of a surface with polygonal boundary. A compact, connected, oriented surface C is said to have n polygonal boundary components of perimeters $\{\ell_i\}_{i=1}^n$, $\ell_i \geq 1$, if, for each $1 \leq i \leq n$, the i -th connected component of ∂C is equipped with a cellular decomposition into ℓ_i 0-cells and ℓ_i 1-cells. We refer to the 1-cells in each connected component of ∂C as the *sides* of that polygon. We define an equivalence relation between surfaces with polygonal boundaries in the following way.

Definition 3.1. Two compact, connected, oriented surfaces C_1, C_2 with polygonal boundaries are considered equivalent if there exists an orientation-preserving diffeomorphism $F : C_1 \rightarrow C_2$ which restricts to a *cellular* homeomorphism $f : \partial C_1 \rightarrow \partial C_2$ whose inverse is also a cellular map.

The set $\widehat{\mathcal{C}}$ of equivalence classes of compact, connected, oriented surfaces with polygonal boundaries is in bijective correspondence with the set

$$\{(g; \vec{\ell}) \mid g \geq 0, \vec{\ell} \in \mathbb{N}_+^n, n \geq 1\},$$

where g denotes the genus of the corresponding closed surface. Inspired by [4], we refer to the combinatorial data $(g; \vec{\ell})$, and its corresponding equivalence class $[C] \in \widehat{\mathcal{C}}$ of surfaces with polygonal boundaries, as the *elementary 2-cell* of type $(g; \vec{\ell})$.

We isolate the *free* part of the action functional and denote it by

$$\mathcal{S}_0(H) = \frac{N}{2t} \text{Tr}(H^2).$$

Let

$$P_\ell(H) := \frac{\text{Tr}(H^\ell)}{\ell} \quad \forall \ell \in \mathbb{N}, H \in \mathcal{H}_N. \tag{3.1}$$

Consider the following two sets:

$$\begin{aligned} \mathcal{X}_{\text{disk}} &= \{\ell \in \mathbb{N} \mid 3 \leq \ell \leq d\}, \\ \mathcal{X}_{\text{cylinder}} &= \{(\ell_1, \ell_2) \in \mathbb{N}_+^2 \mid 2 \leq \ell_1 + \ell_2 \leq d\}. \end{aligned}$$

We rewrite $\mathcal{S}_{\text{unstable}}(D)$ in the following form:

$$\begin{aligned} \mathcal{S}_{\text{unstable}}(D) &= \mathcal{S}_0(H) - \frac{N}{t} \sum_{\ell \in \mathcal{X}_{\text{disk}}} \mathfrak{t}_\ell^{(0)} P_\ell(H) \\ &\quad - \frac{1}{2} \sum_{(\ell_1, \ell_2) \in \mathcal{X}_{\text{cylinder}}} \mathfrak{t}_{\ell_1, \ell_2}^{(0)} P_{\ell_1}(H) P_{\ell_2}(H), \end{aligned} \tag{3.2}$$

where $t_\ell^{(0)} = \alpha_\ell$, $3 \leq \ell \leq d$; $t_{1,1}^{(0)} = -1/t$, and for $(\ell_1, \ell_2) \in \mathfrak{L}_{\text{cylinder}} \setminus \{(1, 1)\}$, $t_{\ell_1, \ell_2}^{(0)}$ is an integral multiple of $\alpha_{(\ell_1 + \ell_2)}/t$.

For each $1 \leq s \leq g$, and $0 \leq m \leq s$, let

$$\Upsilon_{s,m} = \bigcup_{\substack{n_I, |I|=s \\ J \subseteq I, |J|=m \\ 1 \leq r_j \leq n_j - 1, j \in J}} \{(r_J, n_J - r_J, n_{I \setminus J})\} / \sim,$$

where two $(s + m)$ -tuples are considered equivalent if there exists a permutation $\sigma \in \mathfrak{S}_{s+m}$ which maps one to the other. Consider the set

$$\mathfrak{L}_{s,m} = \{\vec{\ell} \in \mathfrak{N}_\uparrow^{s+m} \mid [\sigma \cdot \vec{\ell}] \in \Upsilon_{s,m} \text{ for some } \sigma \in \mathfrak{S}_{s+m}\}.$$

We rewrite $\mathcal{S}_{\text{stable}}(D)$ in the following form:

$$\mathcal{S}_{\text{stable}}(D) = - \sum_{\substack{1 \leq s \leq g \\ 0 \leq m \leq s}} \frac{(N/t)^{2-2(s+1)-(s+m)}}{(s+m)!} \sum_{\vec{\ell} \in \mathfrak{L}_{s,m}} t_\ell^{(s+1)} \prod_{i=1}^{s+m} P_{\ell_i}(H), \quad (3.3)$$

where, for each $\vec{\ell} \in \mathfrak{L}_{s,m}$, $t_\ell^{(s+1)} = t^{s-m} \tilde{\alpha}_\vec{\ell}$ and $\tilde{\alpha}_\vec{\ell}$ is a finite linear combination of the formal parameters $\hat{\alpha}_{n_I}$'s with integral coefficients.

Consider the following two sets of elementary 2-cells:

$$\begin{aligned} \mathcal{C}_{\text{unstable}} &= \{(0; \vec{\ell}) \mid \vec{\ell} \in \mathfrak{L}_{\text{disk}} \cup \mathfrak{L}_{\text{cylinder}}\}, \\ \mathcal{C}_{\text{stable}} &= \bigcup_{\substack{1 \leq s \leq g \\ 0 \leq m \leq s}} \{(s+1; \vec{\ell}) \mid \vec{\ell} \in \mathfrak{L}_{s,m}\}. \end{aligned}$$

We identify the set

$$\mathcal{C} = \mathcal{C}_{\text{unstable}} \cup \mathcal{C}_{\text{stable}} \quad (3.4)$$

with the corresponding set of equivalence classes $[C]$ of surfaces with polygonal boundaries. We assign a *Boltzmann weight*, equal to $t_\ell^{(g)}$, to each elementary 2-cell $[C] \in \mathcal{C}$ of type $(g; \vec{\ell})$. Note that the elementary 2-cells in $\mathcal{C}_{\text{unstable}}$ (resp., $\mathcal{C}_{\text{stable}}$) are represented by surfaces whose Euler characteristic satisfies $\chi \geq 0$ (resp., $\chi < 0$). For each elementary 2-cell $[C] \in \mathcal{C}$ of type $(g; \vec{\ell})$ with Boltzmann weight $t_\ell^{(g)}$, $\vec{\ell} \in \mathfrak{N}_\uparrow^n$, let

$$T_{[C]}(H) := t_\ell^{(g)} \prod_{i=1}^n P_{\ell_i}(H), \quad H \in \mathcal{H}_N, \quad (3.5)$$

where $P_\ell(H)$ is defined by (3.1). We rewrite (3.2) and (3.3), respectively, in the following form:

$$\mathcal{S}_{\text{unstable}}(D) = \mathcal{S}_0(H) - \sum_{[C] \in \mathcal{C}_{\text{unstable}}} \frac{(N/t)^{\chi(C)}}{(\beta_0(\partial C))!} T_{[C]}(H),$$

$$\mathcal{S}_{\text{stable}}(D) = - \sum_{[C] \in \mathcal{C}_{\text{stable}}} \frac{(N/t)^{\chi(C)}}{(\beta_0(\partial C))!} T_{[C]}(H),$$

where $\beta_0(\partial C)$ denotes the zeroth Betti number, i.e., the number of connected components, of the boundary ∂C of a surface C . Thus, we get the following proposition.

Proposition 3.2. *The action functional $\mathcal{S}(D)$ for the random matrix geometries of type $(1, 0)$, given by (2.1), can be decomposed in the following form:*

$$\mathcal{S}(D) = \mathcal{S}_0(H) + \mathcal{S}_{\text{int}}(H), \tag{3.6}$$

where

$$\mathcal{S}_{\text{int}}(H) = - \sum_{[C] \in \mathcal{C}} \frac{(N/t)^{\chi(C)}}{(\beta_0(\partial C))!} T_{[C]}(H),$$

and \mathcal{C} is given by (3.4).

4. The corresponding 1-Hermitian matrix model

From now on, we consider the multi-trace 1-Hermitian matrix model corresponding to the random matrix geometries of type $(1, 0)$ with the distribution $d\rho = e^{-\mathcal{S}(D)} dD$ in the sense of formal matrix integrals. In other words, we treat the term $\mathcal{S}_{\text{int}}(H)$ in (3.6) as a perturbation of $\mathcal{S}_0(H)$.

Consider the normalized Gaussian measure

$$d\rho_0 = c e^{-\mathcal{S}_0(H)} dH = c \exp\left(-\frac{N}{2t} \text{Tr}(H^2)\right) dH$$

over \mathcal{H}_N with total mass one. Here,

$$c = \left[2^N \left(\frac{\pi t}{N}\right)^{N^2} \right]^{-1/2}.$$

Denote by \mathbf{t} the sequence of Boltzmann weights $t_{\ell}^{(g)}$ in $\mathcal{S}_{\text{int}}(H)$. We consider

$$\Phi(H) = \exp(-\mathcal{S}_{\text{int}}(H))$$

as a formal power series in \mathbf{t} , i.e., an exponential generating function. The partition function Z_N of the model is defined by

$$Z_N = \rho_0[\Phi(H)] \stackrel{\text{formal}}{=} c \int_{\mathcal{H}_N} \Phi(H) e^{-\mathcal{S}_0(H)} dH,$$

where the second integral is understood in the sense that we expand $\Phi(H)$ as a power series in \mathbf{t} and *interchange* the integration with the summation.

The *disconnected n -point correlators* $\widehat{W}_n(x_1, \dots, x_n)$, $n \geq 1$, of the model are defined as the joint moments of

$$X_j = \text{Tr}((x_j \mathbb{1}_N - H)^{-1}), \quad x_j \in \mathbb{C} \setminus \text{Spec}(H),$$

i.e.,

$$\begin{aligned} \widehat{W}_n(x_1, \dots, x_n) &= \frac{1}{Z_N} \rho_0 \left[\Phi(H) \prod_{j=1}^n \text{Tr}((x_j \mathbb{1}_N - H)^{-1}) \right] \\ &\stackrel{\text{formal}}{=} \mathbb{E} \left[\prod_{j=1}^n \text{Tr}((x_j \mathbb{1}_N - H)^{-1}) \right], \end{aligned} \tag{4.1}$$

where $(x_j \mathbb{1}_N - H)^{-1}$ denotes the resolvent of H .⁷ The *connected n -point correlators* $W_n(x_1, \dots, x_n)$, $n \geq 1$, of the model are defined as the joint cumulants of X_j 's, i.e.,

$$W_n(x_1, \dots, x_n) = \sum_{K \vdash \llbracket 1, n \rrbracket} (-1)^{[K]-1} ([K] - 1)! \prod_{i=1}^{[K]} \widehat{W}_{|K_i|}(x_{K_i}). \tag{4.3}$$

In (4.3), the sum runs over partitions of $\llbracket 1, n \rrbracket := \{1, 2, 3, \dots, n\}$, the number of subsets in a partition K is denoted by $[K]$, and

$$\widehat{W}_{|K_i|}(x_{K_i}) \equiv \widehat{W}_{|K_i|}((x_j)_{j \in K_i}).$$

4.1. Topological expansion of the correlators

Proposition 4.1. *The connected n -point correlators $W_n(x_1, \dots, x_n)$ of the random matrix geometries of type $(1, 0)$ with the distribution $d\rho = e^{-S(D)} dD$ have a large N expansion of topological type, given by*

$$W_n(x_1, \dots, x_n) = \sum_{g \geq 0} (N/t)^{2-2g-n} W_{g,n}(x_1, \dots, x_n), \tag{4.4}$$

where $W_{g,n}(x_1, \dots, x_n)$ is defined, in the following, by (4.8).⁸

⁷Strictly speaking, in the context of formal matrix integrals, one works with the formal series

$$\tilde{X}_j = \sum_{\ell=0}^{\infty} \frac{\text{Tr}(H^\ell)}{x_j^{\ell+1}} \tag{4.2}$$

instead of $\text{Tr}((x_j \mathbb{1}_N - H)^{-1})$.

⁸One should *not* misinterpret (4.4) as the *asymptotic expansion* of the connected correlators as $N \rightarrow \infty$ (see [8, 20]).

Proof. We use *Wick's theorem* and the techniques of [10] to relate the formal matrix integrals in our model to the combinatorics of *stuffed maps* [4, 9]. Considering (4.1) and (4.2), the computation of $\widehat{W}_n(x_1, \dots, x_n)$ leads to Gaussian integrals of the following form:

$$\rho_0 \left[\prod_{j=1}^n \frac{\text{Tr}(H^{\ell_j})}{x_j^{\ell_j+1}} \prod_{i=1}^{|\mathcal{C}|} \frac{1}{k_i!} \left(\frac{(N/t)^{\chi(C_i)}}{(\beta_0(\partial C_i))!} T_{[C_i]}(H) \right)^{k_i} \right]. \tag{4.5}$$

To compute (4.5) using Wick's theorem, we will represent each term of the form $\text{Tr}(H^{\ell_j})/x_j^{\ell_j+1}$, in (4.5), by a marked face of perimeter ℓ_j with Boltzmann weight $x_j^{-(\ell_j+1)}$, $j = 1, \dots, n$.⁹ Also, we represent each term of the form

$$\frac{(N/t)^{\chi(C_i)}}{(\beta_0(\partial C_i))!} T_{[C_i]}(H),$$

in (4.5), by a surface C_i of Euler characteristic $\chi(C_i)$ and Boltzmann weight $t^{\frac{(g_i)}{\tilde{\ell}_i}}$ representing the corresponding elementary 2-cell $[C_i] \in \mathcal{C}$ of type $(g_i; \vec{\ell}_i)$, $i = 1, \dots, |\mathcal{C}|$. The orientation on each C_i induces an orientation on ∂C_i .

Let Ξ be the collection of all surfaces representing the terms in (4.5) in the above-mentioned way. Consider a pairing σ on the set of sides of the connected components of the boundary of surfaces in Ξ . We glue the surfaces in Ξ along the sides of their boundary, according to σ , such that the gluing map reverses the orientation. The resulting stuffed map

$$M = (S, G)$$

consists of an oriented, not necessarily connected surface S and a graph G embedded into S .¹⁰ We denote by \tilde{S} the surface that one gets by deleting the marked faces from S .

It can be shown that each vertex (resp., edge) of G contributes a weight N (resp., t/N) [10]. In addition, each unmarked connected component \mathcal{U} of $S \setminus G$ contributes a weight $(N/t)^{\chi(\mathcal{U})}$. Hence, the exponent of N , in the total contribution corresponding to $M = (S, G)$, equals $\chi(\tilde{S})$.¹¹

⁹A polygon of perimeter ℓ is an oriented 2-dimensional CW complex consisting of a 2-cell, homeomorphic to a disk, whose boundary is equipped with a cellular decomposition into ℓ 0-cells and ℓ 1-cells. A polygon is called rooted if we distinguish one of the 0-cells and its incident 1-cell on the boundary. We refer to a labeled rooted polygon of perimeter ℓ as a marked face of perimeter ℓ .

¹⁰If each connected component of $S \setminus G$ is homeomorphic to an open disk, then $M = (S, G)$ is called a *map*.

¹¹This fact about the exponent of N , in the case of maps (or, equivalently, *ribbon graphs*), was first noticed by Gerard 't Hooft in [29] (see, e.g., [20]).

In addition to the pre-mentioned Boltzmann weights assigned to the 2-cells of M , we assign a Boltzmann weight equal to t to each vertex of G . The total Boltzmann weight of the isomorphism class $[M]$ of a stuffed map M , denoted by $\mathfrak{Bw}([M])$, is defined to be the product of all Boltzmann weights assigned to the cells in M divided by the order $|\text{Aut}(M)|$ of the automorphism group of M . The contribution of the isomorphism class $[M]$ of a Boltzmann-weighted, not necessarily connected stuffed map $M = (S, G)$ to $\widehat{W}_n(x_1, \dots, x_n)$ is given by

$$(N/t)^{\chi(\widetilde{S})} \mathfrak{Bw}([M]). \tag{4.6}$$

Let $\mathbb{M}_{g,n}(\mathcal{C})$ be the set of isomorphism classes of the Boltzmann-weighted connected closed stuffed maps $M = (S, G)$ of genus g with n marked faces such that the equivalence class of each unmarked connected component of $S \setminus G$ (in the sense of Definition 3.1) is in \mathcal{C} . Considering (4.6) and

$$\widehat{W}_n(x_1, \dots, x_n) = \sum_{K \vdash [1,n]} \prod_{i=1}^{[K]} W_{|K_i|}(x_{K_i}), \tag{4.7}$$

we have

$$W_n(x_1, \dots, x_n) = \sum_{g \geq 0} \sum_{[M] \in \mathbb{M}_{g,n}(\mathcal{C})} (N/t)^{\chi(\widetilde{S})} \mathfrak{Bw}([M]).$$

Since, for a connected closed stuffed map $M = (S, G)$ of genus g with n marked faces,

$$\chi(\widetilde{S}) = 2 - 2g - n,$$

we get (4.4), where

$$W_{g,n}(x_1, \dots, x_n) = \sum_{[M] \in \mathbb{M}_{g,n}(\mathcal{C})} \mathfrak{Bw}([M]) \in \mathbb{Q}[\mathbf{t}][[t]] \llbracket (x_j^{-1})_j \rrbracket. \tag{4.8}$$

Let $\mathbb{M}_{g,n;\vec{\ell}}(\mathcal{C})$, $\vec{\ell} = (\ell_1, \dots, \ell_n) \in \mathbb{N}^n$, be the set of isomorphism classes $[M] \in \mathbb{M}_{g,n}(\mathcal{C})$ of the stuffed maps with n marked faces of perimeters ℓ_j , $j = 1, \dots, n$. By (4.8), the generating series $Q_{g;\vec{\ell}} \in \mathbb{Q}[\mathbf{t}][[t]]$ of the stuffed maps, corresponding to our model, of genus g with n polygonal boundaries of perimeters ℓ_j , $j = 1, \dots, n$, satisfies

$$\begin{aligned} W_{g,n}(x_1, \dots, x_n) &= \delta_{g,0} \delta_{n,1} \frac{t}{x_1} + \sum_{\vec{\ell} \in \mathbb{N}^n} \sum_{[M] \in \mathbb{M}_{g,n;\vec{\ell}}(\mathcal{C})} \mathfrak{Bw}([M]) \\ &= \delta_{g,0} \delta_{n,1} \frac{t}{x_1} + \sum_{\vec{\ell} \in \mathbb{N}^n} Q_{g;\vec{\ell}} \prod_{j=1}^n x_j^{-(\ell_j+1)}. \end{aligned} \tag{4.9}$$

4.2. Large- N spectral distribution

Using (4.9), we see that the generating series $Q_{0;\ell}$, $\ell \in \mathbb{N}$, of the rooted planar stuffed maps with topology of a disk and perimeter ℓ , is given by

$$Q_{0;\ell} = \sum_{[M] \in \mathbb{M}_{0,1;\ell}(\mathcal{C}_{\text{unstable}})} \mathfrak{Bw}([M])x^\ell \in \mathbb{Q}[\mathfrak{t}_\ell^{(0)}][[t]], \tag{4.10}$$

where $\mathfrak{t}_\ell^{(0)}$ denotes the sequence of Boltzmann weights $\mathfrak{t}_\ell^{(0)}$, $\vec{\ell} \in \mathcal{L}_{\text{disk}} \cup \mathcal{L}_{\text{cylinder}}$.

If the Boltzmann weights $\mathfrak{t}_\ell^{(0)}$ (or, equivalently, the formal parameters α_n , $3 \leq n \leq d$) have given values, then there exists a critical temperature $t_c > 0$ such that, for any $|t| < t_c$, we have $Q_{0;\ell} < \infty$, $\forall \ell \in \mathbb{N}$ [4]. From now on, we restrict ourselves to the case $0 < t < t_c$, where t_c is specified according to each set of given values to α_n 's. Hence, we have the following *one-cut Lemma* [4, 5].

Lemma 4.2. *For given values to the Boltzmann weights $\mathfrak{t}_\ell^{(0)}$, and $0 < t < t_c$, the series*

$$W_{0,1}(x) = \frac{t}{x} + \sum_{\ell=1}^{\infty} \frac{Q_{0;\ell}}{x^{\ell+1}} \tag{4.11}$$

is the Laurent expansion at $x = \infty$ of a holomorphic function, denoted by $W_{0,1}(x)$, on $\mathbb{C} \setminus \Gamma$, where $\Gamma = [\alpha, \mathfrak{b}] \subset \mathbb{R}$ depends on $\mathfrak{t}_\ell^{(0)}$, t . The limits $\lim_{\varepsilon \rightarrow 0^+} W_{0,1}(s \pm i\varepsilon)$, $\forall s \in \Gamma^\circ$, exist, and the jump discontinuity

$$\varphi(s) = \frac{1}{2\pi i} \lim_{\varepsilon \rightarrow 0^+} (W_{0,1}(s - i\varepsilon) - W_{0,1}(s + i\varepsilon)) \tag{4.12}$$

assumes positive values on the interior Γ° of the discontinuity locus Γ and vanishes at $\partial\Gamma$.

Consider the measure $\mu = \varphi(s) ds$ on \mathbb{R} , where ds denotes the Lebesgue measure, and $\varphi(s)$ is given by (4.12). By the *Sokhotski–Plemelj theorem*, the function $W_{0,1}(x)$ is, indeed, the *Stieltjes transform* $\mathcal{S}[\mu](x)$ of μ , i.e.,

$$W_{0,1}(x) = \mathcal{S}[\mu](x) = \int \frac{\varphi(s)}{x-s} ds, \quad x \in \mathbb{C} \setminus \text{supp}(\mu). \tag{4.13}$$

In addition, consider the *empirical spectral distribution (empirical measure)*

$$\mu_N = \frac{1}{N} \sum_{i=1}^N \delta_{\lambda_i}$$

on \mathbb{R} , where $\{\lambda_i\}_{i=1}^N$, $\lambda_i \in \mathbb{R}$, denotes the eigenvalues of the random Hermitian matrix $H \in \mathcal{H}_N$ corresponding to the random matrix geometries of type $(1, 0)$ with the

distribution $d\rho = e^{-\mathcal{S}(D)} dD$.¹² By (4.1), we have

$$\frac{1}{N} W_1(x) = \mathbb{E}[\mathcal{S}[\mu_N](x)]. \tag{4.14}$$

Motivated by (4.4), we assume that

$$\lim_{N \rightarrow \infty} \frac{1}{N} W_1(x) = W_{0,1}(x).$$

Therefore, considering (4.13) and (4.14), the expected distribution of the eigenvalues $\{\lambda_i\}_{i=1}^N$ is given by

$$\mu = \varphi(s) ds,$$

up to terms with exponential decay, as $N \rightarrow \infty$.¹³ We refer to the measure $\mu = \varphi(s) ds$ as the *large- N spectral distribution*. In addition, from now on, we assume that the sequence of Boltzmann weights \mathbf{t} , and the parameter t , are *tame*, in the sense of [4, Definition 4.1]. Hence, each $W_{g,n}(x_1, \dots, x_n)$, a priori defined as the generating series of stuffed maps, upgrades to a holomorphic function on $(\mathbb{C} \setminus \Gamma)^n$ which has a jump discontinuity when one of x_i 's crosses Γ .

5. Schwinger–Dyson equations

Our main tool for analyzing the $W_{g,n}(x_1, \dots, x_n)$'s is an infinite system of equations, called the *Schwinger–Dyson equations* (SDEs), satisfied by the n -point correlators of the model. In the matrix model framework, they were introduced by Migdal [28] and referred to as the *loop equations*. There are several versions of SDEs for matrix models (and some other closely related models in statistical physics, e.g., the β -ensembles) in the literature (see, e.g., [7, 20]). However, the root of all of them is the invariance of the integral of a top degree differential form under a 1-parameter family of orientation-preserving diffeomorphisms on a manifold.

To put the above-mentioned differential geometric fact in a precise form, consider an oriented connected Riemannian n -manifold M with the Riemannian volume form ω . Let V be a smooth vector field on M with a local flow $\phi_t : M \rightarrow M$. Consider a smooth function $\Psi : M \rightarrow \mathbb{R}$. Let $\Omega \subset M$ be a compact n -dimensional submanifold of M . Since

$$\int_{\phi_t(\Omega)} \Psi \omega = \int_{\Omega} \phi_t^*(\Psi \omega) \quad \forall t \in (-\varepsilon, \varepsilon),$$

¹²The Dirac measure at $\lambda \in \mathbb{R}$ is denoted by δ_λ .

¹³The measure $\mu = \varphi(s) ds$ plays the same role as what is called, in the context of *convergent* matrix integrals, the *equilibrium measure* (see, e.g., [1]).

using Cartan’s magic formula and Stokes’s theorem, we get

$$\int_{\Omega} (d\Psi(V) + \Psi \operatorname{div}(V))\omega - \int_{\partial\Omega} \Psi(\iota_V\omega) = 0. \tag{5.1}$$

In (5.1), the exterior derivative, the interior product by V , and the divergence of V are denoted by d , ι_V , and $\operatorname{div}(V)$, respectively.

The Schwinger–Dyson equations for the multi-trace 1-Hermitian matrix models are derived in [4], using *Tutte’s decomposition* applied to the stuffed maps. In this section, we give a proof of them based on the above-mentioned differential geometric fact.¹⁴

Consider the action of the unitary group U_N on \mathcal{H}_N by conjugation, i.e., $u \cdot H := uHu^{-1}$ for $u \in U_N$ and $H \in \mathcal{H}_N$. Since the action functional $\mathcal{S}(D) : \mathcal{H}_N \rightarrow \mathbb{R}$ is invariant under the pre-mentioned action of U_N on \mathcal{H}_N , we can rewrite $\mathcal{S}(D)$ as a function of the eigenvalues $\{\lambda_i\}_{i=1}^N$, $\lambda_i \in \mathbb{R}$, of the random Hermitian matrix $H \in \mathcal{H}_N$.

Let

$$(\hat{\mu}_N)^k := \underbrace{\hat{\mu}_N \times \cdots \times \hat{\mu}_N}_{k\text{-times}}$$

be the product measure on \mathbb{R}^k corresponding to the unnormalized empirical measure

$$\hat{\mu}_N = \sum_{i=1}^N \delta_{\lambda_i}$$

on \mathbb{R} . For each elementary 2-cell $[C] \in \mathcal{C}$ of type $(g; \vec{\ell})$, $\vec{\ell} \in \mathbb{N}_+^k$, we rewrite $T_{[C]}(H)$, defined by (3.5), in the following form:

$$T_{[C]}(H) = t_{\vec{\ell}}^{(g)} \prod_{j=1}^k \frac{\operatorname{Tr}(H^{\ell_j})}{\ell_j} = \frac{t_{\vec{\ell}}^{(g)}}{\prod_{j=1}^k \ell_j} (\hat{\mu}_N)^k [s_1^{\ell_1} s_2^{\ell_2} \cdots s_k^{\ell_k}],$$

where

$$(\hat{\mu}_N)^k [s_1^{\ell_1} s_2^{\ell_2} \cdots s_k^{\ell_k}] = \sum_{i_1, \dots, i_k=1}^N \lambda_{i_1}^{\ell_1} \lambda_{i_2}^{\ell_2} \cdots \lambda_{i_k}^{\ell_k}.$$

¹⁴In general, there are, at least, two approaches in the literature to deriving the SDEs for matrix models: one is usually referred to as “integration by parts” or “invariance under change of variable” which is basically the above-mentioned differential geometric approach; and the other one is combinatorial and based on *Tutte’s decomposition*. The differential geometric approach has the advantage that it can be applied to a slightly more general class of models, e.g., the β -ensembles for arbitrary $\beta > 0$, which do not necessarily have a combinatorial interpretation.

For each $1 \leq k \leq 2g$, let

$$T_k(H) = -\delta_{k,1} \frac{N}{2t} \text{Tr}(H^2) + \sum_{\substack{[C] \in \mathcal{C} \\ \beta_0(\partial C) = k}} (N/t)^{\chi(C)} T_{[C]}(H).$$

Let $\tilde{T}_k(s_1, \dots, s_k)$ be the polynomial in $\{s_j\}_{j=1}^k$ satisfying

$$(\hat{\mu}_N)^k [\tilde{T}_k(s_1, \dots, s_k)] = T_k(H). \tag{5.2}$$

Because of the symmetry of $(\hat{\mu}_N)^k$, we can replace $\tilde{T}_k(s_1, \dots, s_k)$ with its symmetrization $T_k(s_1, \dots, s_k)$, i.e.,

$$T_k(s_1, \dots, s_k) = \frac{1}{k!} \sum_{\sigma \in \mathfrak{S}_k} \tilde{T}_k(s_{\sigma(1)}, \dots, s_{\sigma(k)}),$$

in (5.2). We refer to the symmetric polynomials $T_k(s_1, \dots, s_k)$, $1 \leq k \leq 2g$, as the k -point interactions. We will need the following technical lemma on derivatives of T_k in the proof of SDEs.

Lemma 5.1. *For each fixed element $\hat{\lambda}$ of $E = \{\lambda_i\}_{i=1}^N$, we have*

$$\partial_{\hat{\lambda}}((\hat{\mu}_N)^k [T_k(s_1, s_2, \dots, s_k)]) = k(\hat{\mu}_N)^{k-1} [T_k^{(1)}(\hat{\lambda}, s_2, \dots, s_k)],$$

where

$$T_k^{(1)}(s_1, s_2, \dots, s_k) := \partial_{s_1} T_k(s_1, s_2, \dots, s_k).$$

Proof. Let $\hat{E} = E \setminus \{\hat{\lambda}\}$. Let

$$\hat{\Lambda}_1 = \{(\hat{\lambda}, a_2, \dots, a_k) \mid a_l \in \hat{E}, \forall l\},$$

and, for each $2 \leq r \leq k$, let

$$\hat{\Lambda}_r = \bigcup_{2 \leq m_2 < \dots < m_r \leq k} \{(\hat{\lambda}, a_2, \dots, a_k) \mid a_{m_i} = \hat{\lambda}, \forall i, \text{ and } a_l \in \hat{E}, l \neq m_i\}.$$

We denote $(\hat{\mu}_N)^k [T_k(s_1, \dots, s_k)] = \sum_{i_1, \dots, i_k=1}^N T_k(\lambda_{i_1}, \dots, \lambda_{i_k})$ by

$$\sum_{\lambda_I \in E^k} T_k(\lambda_I).$$

Since T_k is a symmetric polynomial, we have

$$\sum_{\lambda_I \in E^k} T_k(\lambda_I) = \sum_{\lambda_I \in \hat{E}^k} T_k(\lambda_I) + \sum_{r=1}^k \frac{k}{r} \sum_{\lambda_I \in \hat{\Lambda}_r} T_k(\lambda_I)$$

and

$$\partial_{\hat{\lambda}}(T_k(\lambda_I)) = rT_k^{(1)}(\lambda_I) \quad \forall \lambda_I \in \hat{\Lambda}_r.$$

Thus, we get

$$\begin{aligned} \partial_{\hat{\lambda}} \sum_{\lambda_I \in E^k} T_k(\lambda_I) &= k \sum_{r=1}^k \sum_{\lambda_I \in \hat{\Lambda}_r} T_k^{(1)}(\lambda_I) \\ &= k \sum_{\lambda_J \in E^{k-1}} T_k^{(1)}(\hat{\lambda}, \lambda_J). \end{aligned} \quad \blacksquare$$

We rewrite the measure $d\rho = e^{-S(D)} dD$ over \mathcal{H}_N in the following form:

$$d\rho = e^{-S(D)} dD = \exp\left(\sum_{k=1}^{2g} \frac{1}{k!} (\hat{\mu}_N)^k [T_k(s_1, \dots, s_k)]\right) dH.$$

By the *Weyl integration formula*, the measure $d\rho$ induces a measure $d\tilde{Q}$, given by

$$d\tilde{Q} = c_N \frac{\text{Vol}(U_N)}{N! (2\pi)^N} \Delta(\lambda)^2 \exp\left(\sum_{k=1}^{2g} \frac{1}{k!} (\hat{\mu}_N)^k [T_k(s_1, \dots, s_k)]\right) \prod_{i=1}^N d\lambda_i, \quad (5.3)$$

on the space \mathbb{R}^N of eigenvalues of Hermitian matrices. In (5.3), $\Delta(\lambda)$ denotes the Vandermonde determinant, i.e.,

$$\Delta(\lambda) = \prod_{1 \leq i < j \leq N} |\lambda_j - \lambda_i|,$$

and $c_N = 2^{\frac{N-N^2}{2}}$.¹⁵

Let

$$\Omega = \hat{\Gamma}^N \subset \mathbb{R}^N, \quad (5.4)$$

where $\hat{\Gamma} \subset \mathbb{R}$ is a strict ε -enlargement of the support Γ of the large- N spectral distribution μ , i.e., $\Gamma \subset \hat{\Gamma}^\circ$, and $\hat{\Gamma} \setminus \Gamma$ has small Lebesgue measure. We assume that if we replace $d\tilde{Q}$ with

$$dQ = \mathbb{1}_\Omega d\tilde{Q}$$

in the definition of the partition function and the correlators, then they get modified in terms of exponential decay as $N \rightarrow \infty$.

¹⁵In addition, the term $\text{Vol}(U_N)$ is the volume of the unitary group U_N with respect to the Riemannian volume form corresponding to the induced metric on U_N from the inner product $\langle A, B \rangle = \text{Tr}(AB^*)$ on the ambient vector space $M_N(\mathbb{C})$.

Theorem 5.2. For any $x, (x_i)_{i \in I} \in \mathbb{C} \setminus \widehat{\Gamma}$, the rank n Schwinger–Dyson equation for the connected correlators of the model (up to the boundary term) is given by

$$\begin{aligned}
 &W_{n+1}(x, x, x_I) + \sum_{J \subseteq I} W_{|J|+1}(x, x_J) W_{n-|J|}(x, x_{I \setminus J}) \\
 &+ \sum_{i \in I} \oint_{C_{\widehat{\Gamma}}} \frac{d\xi}{2\pi i} \frac{W_{n-1}(\xi, x_{I \setminus \{i\}})}{(x - \xi)(x_i - \xi)^2} \\
 &+ \sum_{k=1}^{2g} \sum_{\substack{K \vdash [1, k] \\ J_1 \sqcup \dots \sqcup J_{[k]} = I}} \oint_{C_{\widehat{\Gamma}}} \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \frac{\partial_{\xi_1} T_k(\xi_1, \dots, \xi_k)}{(k-1)!(x - \xi_1)} \prod_{i=1}^{[K]} W_{|K_i|+|J_i|}(\xi_{K_i}, x_{J_i}) \\
 &= 0,
 \end{aligned} \tag{5.5}$$

where $I = \{1, 2, \dots, n-1\}$, $n \geq 1$, and $C_{\widehat{\Gamma}}$ is a closed counter-clockwise-oriented contour in an ε -tubular neighborhood of $\widehat{\Gamma}$ which encloses $\widehat{\Gamma}$.

Proof. Let $\{\tau_j\}_{j=1}^{n-1}$ be a sequence of parameters. Consider the random variables X_j , $j = 1, \dots, n-1$, given by

$$X_j = \sum_{i=1}^N \frac{1}{x_j - \lambda_i}, \quad x_j \in \mathbb{C} \setminus \widehat{\Gamma}.$$

Let $P^{\vec{\tau}}$ be the probability measure on \mathbb{R}^N defined by

$$\mathbb{E}_{P^{\vec{\tau}}}[f] := \frac{1}{\mathbb{E}_P[\exp(\sum_{j=1}^{n-1} \tau_j X_j)]} \mathbb{E}_P \left[f \exp \left(\sum_{j=1}^{n-1} \tau_j X_j \right) \right],$$

where $f \in C_0(\mathbb{R}^N)$, and

$$dP = \frac{1}{\varrho[1]} d\varrho.$$

We denote the joint cumulants (resp., moments) of $\{X_j\}_{j=1}^r$ with respect to the probability measure $P^{\vec{\tau}}$ by $W_r^{\vec{\tau}}(x_1, \dots, x_r)$ (resp., $\widehat{W}_r^{\vec{\tau}}(x_1, \dots, x_r)$).

Consider the Riemannian manifold \mathbb{R}^N with the Euclidean metric and the Riemannian volume form

$$d\lambda := \prod_{i=1}^N d\lambda_i.$$

Let Ω be the compact subset of \mathbb{R}^N given by (5.4). Consider the smooth vector field

$$V = \sum_{i=1}^N \frac{1}{x - \lambda_i} \vec{e}_i, \quad x \in \mathbb{C} \setminus \widehat{\Gamma},$$

where $\vec{e}_i, i = 1, \dots, N$, denote the standard constant unit vector fields on \mathbb{R}^N . By considering the invariance of

$$Z_N^{\vec{\tau}} = \mathbb{E}_P \left[\exp \left(\sum_{j=1}^{n-1} \tau_j X_j \right) \right] = \int \exp \left(\sum_{j=1}^{n-1} \tau_j \left(\sum_{i=1}^N \frac{1}{x_j - \lambda_i} \right) \right) dP,$$

under the flow of the vector field V , one gets the rank n Schwinger–Dyson equation for the connected correlators $W_n(x, x_1, \dots, x_{n-1})$.

We rewrite $Z_N^{\vec{\tau}}$ in the following form:

$$Z_N^{\vec{\tau}} = \frac{1}{\varrho[1]} \int_{\Omega} \Psi(\lambda) d\lambda,$$

where $\Psi(\lambda) = \prod_{m=1}^3 \psi_m(\lambda)$ is given by

$$\begin{aligned} \psi_1(\lambda) &= \exp \left(\sum_{j=1}^{n-1} \tau_j \left(\sum_{i=1}^N \frac{1}{x_j - \lambda_i} \right) \right), \\ \psi_2(\lambda) &= \exp \left(\sum_{k=1}^{2g} \frac{1}{k!} \sum_{i_1, \dots, i_k=1}^N T_k(\lambda_{i_1}, \dots, \lambda_{i_k}) \right), \end{aligned}$$

and

$$\psi_3(\lambda) = \prod_{1 \leq i \neq j \leq N} |\lambda_j - \lambda_i|.$$

By (5.1), the invariance of $Z_N^{\vec{\tau}}$ under the flow of V is equivalent to

$$\mathbb{E}_{P^{\vec{\tau}}} \left[\sum_{m=1}^3 \frac{d\psi_m(V)}{\psi_m} + \operatorname{div}(V) \right] = 0, \tag{5.6}$$

up to the boundary term.¹⁶

Using the Cauchy integral formula, the term $d\psi_1(V)/\psi_1$ can be expressed in the following way:¹⁷

$$\begin{aligned} \frac{d\psi_1(V)}{\psi_1} &= \sum_{j=1}^{n-1} \tau_j \sum_{i=1}^N \frac{1}{(x - \lambda_i)(x_j - \lambda_i)^2} \\ &= \sum_{j=1}^{n-1} \tau_j \oint_{C_{\hat{\Gamma}}} \frac{d\xi}{2\pi i} \left(\frac{1}{(x - \xi)(x_j - \xi)^2} \right) \left(\sum_{i=1}^N \frac{1}{\xi - \lambda_i} \right). \end{aligned}$$

¹⁶Since we are considering the case in which $\Gamma \subset \hat{\Gamma}^{\circ}$, i.e., both edges of $\hat{\Gamma}$ are *soft*, the boundary term is of exponential decay as $N \rightarrow \infty$ (see [7]).

¹⁷Strictly speaking, we should assume that x and x_j 's are not in an ε -tubular neighborhood of $\hat{\Gamma}$ so that the function $1/((x - \xi)(x_j - \xi)^2)$ is holomorphic on that neighborhood of $\hat{\Gamma}$.

By interchanging the integration on \mathbb{R}^N with the contour integral, we get

$$\mathbb{E}_{\text{p}\bar{\tau}} \left[\frac{d\psi_1(V)}{\psi_1} \right] = \sum_{j=1}^{n-1} \tau_j \oint_{C_{\hat{\Gamma}}} \frac{d\xi}{2\pi i} \frac{W_1^{\bar{\tau}}(\xi)}{(x-\xi)(x_j-\xi)^2}. \tag{5.7}$$

Considering Lemma 5.1, we have

$$\begin{aligned} & \left(d \sum_{i_1, \dots, i_k=1}^N T_k(\lambda_{i_1}, \dots, \lambda_{i_k}) \right) (V) \\ &= k \sum_{i=1}^N \frac{1}{x-\lambda_i} \sum_{j_1, \dots, j_{k-1}=1}^N T_k^{(1)}(\lambda_i, \lambda_{j_1}, \dots, \lambda_{j_{k-1}}) \\ &= k \oint_{C_{\hat{\Gamma}}} \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \frac{\partial_{\xi_1} T_k(\xi_1, \dots, \xi_k)}{x-\xi_1} \prod_{r=1}^k \left(\sum_{i=1}^N \frac{1}{\xi_r-\lambda_i} \right), \end{aligned}$$

where the integration is a k -times iterated contour integral along $C_{\hat{\Gamma}}$. Thus, using (4.7), we have

$$\begin{aligned} & \mathbb{E}_{\text{p}\bar{\tau}} \left[\frac{d\psi_2(V)}{\psi_2} \right] \\ &= \sum_{k=1}^{2g} \frac{1}{(k-1)!} \oint_{C_{\hat{\Gamma}}} \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \frac{\partial_{\xi_1} T_k(\xi_1, \dots, \xi_k)}{x-\xi_1} \widehat{W}_k^{\bar{\tau}}(\xi_1, \dots, \xi_k) \\ &= \sum_{k=1}^{2g} \sum_{K \vdash [1, k]} \oint_{C_{\hat{\Gamma}}} \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \frac{\partial_{\xi_1} T_k(\xi_1, \dots, \xi_k)}{(k-1)!(x-\xi_1)} \prod_{i=1}^{[K]} W_{|K_i|}^{\bar{\tau}}(\xi_{K_i}). \end{aligned} \tag{5.8}$$

By similar steps, we get

$$\mathbb{E}_{\text{p}\bar{\tau}} \left[\frac{d\psi_3(V)}{\psi_3} \right] = W_2^{\bar{\tau}}(x, x) + (W_1^{\bar{\tau}}(x))^2 + \partial_x(W_1^{\bar{\tau}}(x)) \tag{5.9}$$

and

$$\mathbb{E}_{\text{p}\bar{\tau}} [\text{div}(V)] = -\partial_x(W_1^{\bar{\tau}}(x)). \tag{5.10}$$

By substituting (5.7), (5.8), (5.9), and (5.10) into (5.6), we get

$$\begin{aligned} & W_2^{\bar{\tau}}(x, x) + (W_1^{\bar{\tau}}(x))^2 + \sum_{i \in I} \tau_i \oint_{C_{\hat{\Gamma}}} \frac{d\xi}{2\pi i} \frac{W_1^{\bar{\tau}}(\xi)}{(x-\xi)(x_i-\xi)^2} \\ &+ \sum_{k=1}^{2g} \sum_{K \vdash [1, k]} \oint_{C_{\hat{\Gamma}}} \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \frac{\partial_{\xi_1} T_k(\xi_1, \dots, \xi_k)}{(k-1)!(x-\xi_1)} \prod_{i=1}^{[K]} W_{|K_i|}^{\bar{\tau}}(\xi_{K_i}) = 0, \end{aligned} \tag{5.11}$$

where $I = \{1, 2, \dots, n - 1\}$. Considering the definition of joint cumulant, for given finite subsets $L_i \subset \mathbb{N}$, $i = 1, \dots, \ell$, of \mathbb{N} , we have

$$\partial_{\bar{z}}|_{\bar{z}=0} \left(\prod_{i=1}^{\ell} W_{|L_i|}^{\bar{z}}(\xi_{L_i}) \right) = \sum_{J_1 \sqcup \dots \sqcup J_{\ell} = I} \prod_{i=1}^{\ell} W_{|L_i|+|J_i|}(\xi_{L_i}, x_{J_i}).$$

Therefore, by taking the derivative $\partial_{\bar{z}}|_{\bar{z}=0}$ of each term of (5.11), we get (5.5). ■

The system of Schwinger–Dyson equations is not closed in the sense that, for each $n \geq 1$, the rank n SDE gives an expression for $W_n(x_1, \dots, x_n)$ in terms of $W_r(x_1, \dots, x_r)$'s with $1 \leq r \leq \max\{n + 1, n + 2g - 1\}$. However, we will see that they are “asymptotically” closed as $N \rightarrow \infty$, and we can solve them to find the coefficients $W_{g,n}(x_1, \dots, x_n)$ of the large N expansion of the correlators.

For each $1 \leq k \leq 2g$ and $h \geq 0$, let $T_{h,k}(s_1, \dots, s_k)$ be the symmetric polynomial in $\{s_j\}_{j=1}^k$ satisfying

$$(\hat{\mu}_N)^k [T_{h,k}(s_1, \dots, s_k)] = -\delta_{h,0} \delta_{k,1} \frac{\text{Tr}(H^2)}{2} + \sum_{\substack{[C] \in \mathcal{C} \\ \beta_0(\partial C) = k, g(C) = h}} T_{[C]}(H),$$

where $g(C)$ denotes the genus of a surface C . The k -point interactions $T_k(s_1, \dots, s_k)$ of the model can be rewritten in the following form:

$$T_k(s_1, \dots, s_k) = \sum_{h \geq 0} (N/t)^{2-2h-k} T_{h,k}(s_1, \dots, s_k), \tag{5.12}$$

where the summation includes finitely many terms. Considering (5.12) and (4.4), for each $n \geq 1$, $g \geq 0$, the rank n Schwinger–Dyson equation to order N^{3-2g-n} gives

$$\begin{aligned} &W_{g-1, n+1}(x, x, x_I) + \sum_{J \subseteq I, 0 \leq f \leq g} W_{f, |J|+1}(x, x_J) W_{g-f, n-|J|}(x, x_{I \setminus J}) \\ &+ \sum_{i \in I} \oint_{C_{\hat{r}}} \frac{d\xi}{2\pi i} \frac{W_{g, n-1}(\xi, x_{I \setminus \{i\}})}{(x - \xi)(x_i - \xi)^2} \\ &+ \sum_{\substack{1 \leq k \leq 2g \\ 0 \leq h}} \sum_{\substack{K \vdash [1, k] \\ J_1 \sqcup \dots \sqcup J_{|K|} = I}} \sum_{\substack{0 \leq f_1, \dots, f_{|K|} \\ h+k-[K]+\sum_i f_i = g}} \oint_{C_{\hat{r}}} \left\{ \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \right. \\ &\left. \times \left[\frac{\partial_{\xi_1} T_{h,k}(\xi_1, \dots, \xi_k)}{(k-1)!(x - \xi_1)} \prod_{i=1}^{|K|} W_{f_i, |K_i|+|J_i|}(\xi_{K_i}, x_{J_i}) \right] \right\} = 0. \tag{5.13} \end{aligned}$$

Before continuing, we introduce the following notations which are used in this article. Let $V \subset X$ be an open subset of a Riemann surface X . We denote by \mathcal{O} , \mathcal{O}^* ,

\mathcal{M} , Ω , and \mathcal{Q} the sheaves on X defined by

- $\mathcal{O}(V)$ = holomorphic functions on V ,
 - $\mathcal{O}^*(V)$ = multiplicative group of nonzero holomorphic functions on V ,
 - $\mathcal{M}(V)$ = meromorphic functions on V ,
 - $\Omega(V)$ = holomorphic 1-forms on V ,
 - $\mathcal{Q}(V)$ = meromorphic 1-forms on V ,
- respectively.

6. Spectral curve

We start by analyzing the rank one Schwinger–Dyson equation to leading order in N , i.e., equation (5.13) for $n = 1$ and $g = 0$, given by

$$(W_{0,1}(x))^2 + \sum_{k=1}^2 \oint_{C_\Gamma} \left[\prod_{r=1}^k \frac{d\xi_r}{2\pi i} \right] \frac{\partial_{\xi_1} T_{0,k}(\xi_1, \dots, \xi_k)}{x - \xi_1} \prod_{r=1}^k W_{0,1}(\xi_r) = 0. \tag{6.1}$$

Recall that

$$T_{0,1}(\xi) = -2t \mathcal{V}(\xi) = -\frac{1}{2}\xi^2 + \sum_{\ell \in \mathcal{X}_{\text{disk}}} \frac{t^{(0)}}{\ell} \xi^\ell,$$

where $\mathcal{V}(\xi)$ is given by (2.2), and

$$T_{0,2}(\xi, \eta) = \frac{1}{2} \sum_{(\ell_1, \ell_2) \in \mathcal{X}_{\text{cylinder}}} \frac{t^{(0)}_{\ell_1, \ell_2}}{\ell_1 \ell_2} (\xi^{\ell_1} \eta^{\ell_2} + \xi^{\ell_2} \eta^{\ell_1}). \tag{6.2}$$

We fix a simply connected open neighborhood $U \subset \mathbb{C}$ such that $\Gamma \subset U$. Consider the following integral operator, called the *master operator* [4],

$$\mathcal{O} f(\xi) = \frac{1}{2\pi i} \oint_{C_\Gamma} R(\xi, \eta) f(\eta) d\eta, \quad \mathcal{O} : \mathcal{O}(U \setminus \Gamma) \rightarrow \mathcal{O}(U),$$

with the kernel

$$R(\xi, \eta) = \partial_\xi T_{0,2}(\xi, \eta).$$

We rewrite (6.1) in the following form:

$$(W_{0,1}(x))^2 + \oint_{C_\Gamma} \frac{d\xi}{2\pi i} \frac{Q(\xi)}{x - \xi} W_{0,1}(\xi) = 0, \tag{6.3}$$

where

$$Q(\xi) = (\partial_\xi T_{0,1}(\xi)) + \mathcal{O} W_{0,1}(\xi).$$

Since $W_{0,1}(x) \in \mathcal{O}(\mathbb{C} \setminus \Gamma)$, using (4.12) and (4.11), we have

$$\oint_{C_\Gamma} \frac{d\xi}{2\pi i} \xi^\ell W_{0,1}(\xi) = m_\ell = \oint_{\xi=\infty} \frac{d\xi}{2\pi i} \xi^\ell W_{0,1}(\xi) = Q_{0;\ell},$$

where

$$m_\ell = \int s^\ell \varphi(s) ds, \quad \ell \geq 1,$$

denotes the moments of the large- N spectral distribution $\mu = \varphi(s) ds$, and $Q_{0;\ell}$ is given by (4.10). Thus, the polynomial $Q(\xi)$ can be expressed in terms of m_ℓ 's in the following way:

$$\begin{aligned} Q(\xi) &= -\xi + \sum_{\ell \in \mathcal{L}_{\text{disk}}} t_\ell^{(0)} \xi^{\ell-1} \\ &\quad + \frac{1}{2} \sum_{(\ell_1, \ell_2) \in \mathcal{L}_{\text{cylinder}}} t_{\ell_1, \ell_2}^{(0)} \left[\frac{m_{\ell_2}}{\ell_2} \xi^{\ell_1-1} + \frac{m_{\ell_1}}{\ell_1} \xi^{\ell_2-1} \right]. \end{aligned} \tag{6.4}$$

Considering $W_{0,1}(\xi) = O(1/\xi)$ as $\xi \rightarrow \infty$, we rewrite the contour integral in (6.3) as

$$\begin{aligned} \oint_{C_\Gamma} \frac{d\xi}{2\pi i} \frac{Q(\xi)}{x - \xi} W_{0,1}(\xi) &= \oint_{C_\Gamma} \frac{d\xi}{2\pi i} \frac{Q(x) - (Q(x) - Q(\xi))}{x - \xi} W_{0,1}(\xi) \\ &= Q(x)W_{0,1}(x) - \oint_{C_\Gamma} \frac{d\xi}{2\pi i} \Delta[Q](x, \xi) W_{0,1}(\xi), \end{aligned}$$

where

$$\Delta[Q](x, \xi) = \frac{Q(x) - Q(\xi)}{x - \xi}$$

denotes the *noncommutative derivative*, aka “finite difference quotient”, of $Q(\xi)$. The polynomial

$$P(x) = -\oint_{C_\Gamma} \frac{d\xi}{2\pi i} \Delta[Q](x, \xi) W_{0,1}(\xi)$$

has the following expression in terms of m_ℓ 's:

$$\begin{aligned} P(x) &= 1 - \sum_{\ell \in \mathcal{L}_{\text{disk}}} t_\ell^{(0)} \sum_{n=0}^{\ell-2} m_{\ell-2-n} x^n \\ &\quad - \frac{1}{2} \sum_{(\ell_1, \ell_2) \in \mathcal{L}_{\text{cylinder}}} t_{\ell_1, \ell_2}^{(0)} \left[\frac{m_{\ell_2}}{\ell_2} \left(\sum_{n=0}^{\ell_1-2} m_{\ell_1-2-n} x^n \right) \right. \\ &\quad \left. + \frac{m_{\ell_1}}{\ell_1} \left(\sum_{n=0}^{\ell_2-2} m_{\ell_2-2-n} x^n \right) \right]. \end{aligned} \tag{6.5}$$

Therefore, we have proved the following proposition.

Proposition 6.1. *For the random matrix geometries of type (1, 0) with the distribution $d\rho = e^{-S(D)} dD$, the Stieltjes transform $W_{0,1}(x)$ of the large- N spectral distribution $\mu = \varphi(s) ds$ of the model satisfies the following quadratic algebraic equation:*

$$y^2 + Q(x)y + P(x) = 0,$$

where the polynomials $Q(x)$ and $P(x)$ are given by (6.4) and (6.5), respectively. The coefficients of $Q(x)$ and $P(x)$ depend on the Boltzmann weights $t_\ell^{(0)}$ and the moments m_ℓ of the large- N spectral distribution μ .

Let the interval $\Gamma = [\alpha, \beta] \subset \mathbb{R}$ and the open neighborhood $U \subset \mathbb{C}$, $\Gamma \subset U$, be the same as the above-mentioned ones. We recall the Joukowski map $x : \mathbb{C} \setminus \{0\} \rightarrow \mathbb{C}$ given by

$$x(z) = \frac{\alpha + \beta}{2} + \frac{\beta - \alpha}{4} \left(z + \frac{1}{z} \right).$$

Denote by \mathbb{T} and \mathbb{D} the unit circle and the open unit disk in \mathbb{C} , respectively. The preimage $x^{-1}(U \setminus \Gamma)$ of $U \setminus \Gamma$ under the Joukowski map x has two connected components $V^e \subset \mathbb{C} \setminus \overline{\mathbb{D}}$ and $V^i \subset \mathbb{D}$, whose common boundary is the unit circle \mathbb{T} (see Figure 1). The exterior neighborhood V^e is mapped to the interior neighborhood V^i under $\iota : z \mapsto 1/z$.

By Proposition 6.1 and Lemma 4.2, the function $W_{0,1}(x) \in \mathcal{O}(U \setminus \Gamma)$ can be expressed in the following way:

$$2W_{0,1}(x) = -Q(x) + M(x)\sqrt{(x - \alpha)(x - \beta)}, \tag{6.6}$$

where $M(x) \in \mathcal{O}^*(U)$, and $\Gamma = [\alpha, \beta] \subset \mathbb{R}$ is the support of the large- N spectral distribution μ . Let $W_{0,1}(x(z))$ be the pullback of $W_{0,1}(x) \in \mathcal{O}(U \setminus \Gamma)$ under the biholomorphism $x|_{V^e} : V^e \rightarrow U \setminus \Gamma$. Since

$$\sqrt{(x(z) - \alpha)(x(z) - \beta)} = \frac{\beta - \alpha}{4} \left(z - \frac{1}{z} \right),$$

considering (6.6), the function $W_{0,1}(x(z))$ has an analytic continuation to

$$V = x^{-1}(U) = V^e \cup V^i \cup \mathbb{T},$$

which is denoted by $W_{0,1}(x(z)) \in \mathcal{O}(V)$.

Consider the open neighborhood $\Upsilon = \mathbb{D} \setminus \overline{V^i}$ of the point $z = 0$. The Riemann surface

$$\Sigma = \mathbb{C}\mathbb{P}^1 \setminus \Upsilon,$$

which is homeomorphic to a disk, is called the *spectral curve* of the model. Let

$$x : \Sigma \rightarrow \mathbb{C}\mathbb{P}^1, \quad x \in \mathcal{M}(\Sigma),$$

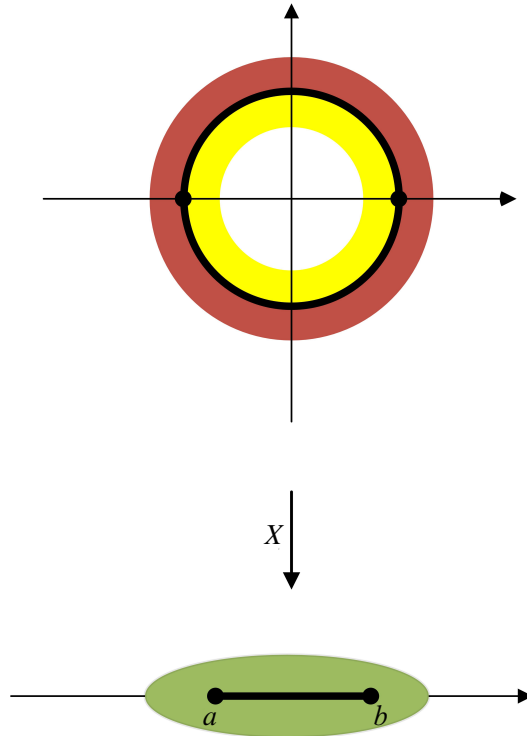


Figure 1. Illustration of the Joukowski map in the case where the boundary of U is an ellipse with the foci $x = a$ and $x = b$. The open neighborhoods U , V^e , and V^i are colored green, brown, and yellow, respectively.

be the restriction of the Joukowski map to Σ . The map $x|_V : V \subset \Sigma \rightarrow U$ is a two-sheeted ramified covering map with the ramification points

$$\mathfrak{R} = \{z = 1, z = -1\},$$

and the branch points $x = a$, $x = b$. In addition, the spectral curve Σ is equipped with a *local* biholomorphic involution

$$\begin{aligned} \iota : V &\rightarrow V \\ z &\mapsto 1/z, \end{aligned}$$

which satisfies $x \circ \iota = x$.

Using the Schwinger–Dyson equations (5.13) recursively, it can be shown [20] that each $W_{g,n}(x, x_I)$ for fixed $(x_i)_{i \in I} \in \mathbb{C} \setminus \Gamma$, initially defined as a holomorphic function on $\mathbb{C} \setminus \Gamma$, has a meromorphic continuation $W_{g,n}(x(z_1), x_I) \in \mathcal{M}(\Sigma)$ to Σ . By

doing the same process for the other arguments $x_i, i \in I$, of $W_{g,n}(x(z_1), x_1, \dots, x_{n-1})$, one gets a meromorphic function $W_{g,n}(x(z_1), \dots, x(z_n))$ on Σ^n .

Let $K_\Sigma \rightarrow \Sigma$ be the canonical line bundle, i.e., the holomorphic cotangent bundle, on the spectral curve Σ . Denote by $\pi_i : \Sigma^n \rightarrow \Sigma$ the projection map onto the i -th component. Let

$$K_{\Sigma}^{\boxtimes n} := (\pi_1^* K_\Sigma) \otimes \dots \otimes (\pi_n^* K_\Sigma)$$

be the n -times external tensor product of K_Σ , where $\pi_i^* K_\Sigma$ denotes the pullback of K_Σ under π_i . The sections of the holomorphic line bundle $K_{\Sigma}^{\boxtimes n} \rightarrow \Sigma^n$ are referred to as the *differentials of degree n* over Σ^n . A differential of degree n is called *symmetric* if it is invariant under the natural action of the symmetric group \mathfrak{S}_n on the line bundle $K_{\Sigma}^{\boxtimes n} \rightarrow \Sigma^n$.

In the theory of (blobbed) topological recursion [4, 6, 21], one constructs meromorphic symmetric differentials

$$\begin{aligned} \omega_{g,n}(z_1, \dots, z_n) &= W_{g,n}(x(z_1), \dots, x(z_n)) dx(z_1) dx(z_2) \dots dx(z_n) \\ &\quad + \delta_{g,0} \delta_{n,2} \widehat{B}_0(z_1, z_2) \end{aligned} \tag{6.7}$$

of degree n from the meromorphic functions $W_{g,n}(x(z_1), \dots, x(z_n))$, where $dx(z_i)$ denotes the pullback $\pi_i^*(dx)$ of the 1-form dx under $\pi_i : \Sigma^n \rightarrow \Sigma$. In (6.7), the bidifferential, i.e., differential of degree two,

$$\widehat{B}_0(z_1, z_2) = \frac{dx(z_1) dx(z_2)}{[x(z_1) - x(z_2)]^2} \tag{6.8}$$

is the pullback of the *fundamental symmetric bidifferential of the second kind with biresidue 1* over $\mathbb{C}\mathbb{P}^1 \times \mathbb{C}\mathbb{P}^1$,¹⁸ i.e.,

$$B_0(x_1, x_2) = \frac{dx_1 dx_2}{(x_1 - x_2)^2},$$

under the map $(x, x) : \Sigma \times \Sigma \rightarrow \mathbb{C}\mathbb{P}^1 \times \mathbb{C}\mathbb{P}^1$. A couple (g, n) is called *stable* if $2 - 2g - n < 0$, i.e., $(g, n) \neq (0, 1), (0, 2)$.

¹⁸For a Torelli marked closed Riemann surface X of genus $g \geq 0$, the fundamental symmetric bidifferential $B(p, q)$ of the second kind with biresidue 1 over X^2 (also referred to as the *Bergman kernel*, in some references) is uniquely characterized by the following conditions (see, e.g., [23, 30, 31] for details):

- $B \in H^0(X^2, K_X^{\boxtimes 2}(2\Delta))^{\mathfrak{S}_2}$, and $\text{Bires}|_{\Delta} B = 1$, where $\Delta \subset X^2$ denotes the diagonal divisor.
- For each $p \in X$, the 1-form $B(p, \cdot)$ has vanishing a_i -periods, where $\{a_i, b_i\}_{i=1}^g$ is the symplectic basis of $H_1(X, \mathbb{Z})$ specifying the Torelli making of X .

Before continuing, we introduce several operators in the following which are used in our investigation of the differentials $\omega_{g,n}(z_1, \dots, z_n)$. Denote by \mathcal{P}_+ and \mathcal{P}_- the orthogonal idempotents corresponding to the involution $\iota : V \rightarrow V$, given by

$$\mathcal{P}_+ = \frac{1}{2}(\mathbb{1} + \iota^*) \quad \text{and} \quad \mathcal{P}_- = \frac{1}{2}(\mathbb{1} - \iota^*), \tag{6.9}$$

respectively, where ι^* denotes the pullback under ι . Let

$$\widehat{\mathcal{P}}_{\pm} = 2\mathcal{P}_{\pm}. \tag{6.10}$$

The domain of the operators \mathcal{P}_{\pm} can be $\mathcal{M}(V)$ or $\mathcal{Q}(V)$, depending on the context which they are used in. For a fixed $\varepsilon > 0$, consider the closed counter-clockwise-oriented contour

$$\gamma = \{z \in \mathbb{C} \mid |z| = 1 + \varepsilon\} \subset V^e.$$

Denote by $\widehat{\mathbb{F}} \subset \mathcal{Q}(V)$ the subspace of meromorphic 1-forms on $V \subset \Sigma$ which do not have poles on γ . Denote by $\Omega_{\text{inv}}(V)$ (resp., $\mathcal{O}_{\text{inv}}(V)$) the subspace of holomorphic 1-forms (resp., functions) on $V \subset \Sigma$ which are invariant under the involution ι^* . Let $T_{0,2}(x(z), x(\zeta))$, $z, \zeta \in V$, be the pullback of $T_{0,2}(\xi, \eta)$ under the map

$$(x, x) : V \times V \rightarrow U \times U.$$

Consider the following integral operator:

$$\widehat{\mathcal{O}}\phi(z) = \frac{1}{2\pi i} \oint_{\gamma} \widehat{R}(z, \zeta) \phi(\zeta), \quad \widehat{\mathcal{O}} : \widehat{\mathbb{F}} \rightarrow \Omega_{\text{inv}}(V), \tag{6.11}$$

with the kernel

$$\widehat{R}(z, \zeta) = d_z T_{0,2}(x(z), x(\zeta)) \in \Gamma(V \times V, \Omega \boxtimes \mathcal{O}),$$

where d_z denotes the exterior derivative operator acting on the first argument. The operator $\widehat{\mathcal{O}}$ is closely related to the master operator \mathcal{O} in the sense that, for each fixed $z_I \in \Sigma^{n-1}$, we have

$$\mathcal{O}W_{g,n}(x(z), x_I) dx = \widehat{\mathcal{O}}\omega_{g,n}(z, z_I),$$

where $\mathcal{O}W_{g,n}(x(z), \cdot) \in \mathcal{O}_{\text{inv}}(V)$ denotes the pullback of $\mathcal{O}W_{g,n}(x, \cdot)$ under $x : V \rightarrow U$.

7. Fundamental bidifferential $\omega_{0,2}(z, \zeta)$

As the next step, we investigate the *large- N spectral covariance* $W_{0,2}(x_1, x_2)$ of the model. Fix $\zeta \in \Sigma \setminus \overline{V^i}$. Denote by $W_{0,2}(x(z), x(\zeta))$, $z \in \Sigma$, the meromorphic continuation of the pullback of $W_{0,2}(x_1, x_2)$ under the biholomorphism $x|_{V^e} : V^e \rightarrow U \setminus \Gamma$

to Σ . From the definition of $W_{0,2}(x_1, x_2)$, we see that the possible singularities of the function $W_{0,2}(x(z), x(\zeta))$ can only occur in

$$\mathfrak{R} \cup V^i \subset \Sigma.$$

To investigate poles of $W_{0,2}(x(z), x(\zeta))$, we consider the rank two Schwinger–Dyson equation to leading order in N , i.e., equation (5.13) for $(g, n) = (0, 2)$, given by

$$\begin{aligned} & 2W_{0,1}(x_1)W_{0,2}(x_1, x_2) + \oint_{C_\Gamma} \frac{d\xi}{2\pi i} \frac{W_{0,1}(\xi)}{(x_1 - \xi)(x_2 - \xi)^2} \\ & + \oint_{C_\Gamma} \frac{d\xi}{2\pi i} \frac{1}{x_1 - \xi} ([\partial_\xi T_{0,1}(\xi) + \mathcal{O}W_{0,1}(\xi)]W_{0,2}(\xi, x_2) + [\mathcal{O}W_{0,2}(\xi, x_2)]W_{0,1}(\xi)) \\ & = 0, \end{aligned} \tag{7.1}$$

for $x_1 \in U \setminus \Gamma$, and fixed $x_2 \in \mathbb{C} \setminus \Gamma$. We rewrite (7.1) in the following form:

$$\begin{aligned} & - [2W_{0,1}(x_1) + \partial_{x_1} T_{0,1}(x_1) + \mathcal{O}W_{0,1}(x_1)]W_{0,2}(x_1, x_2) \\ & = [\mathcal{O}W_{0,2}(x_1, x_2)]W_{0,1}(x_1) + \partial_{x_2} \left(\frac{W_{0,1}(x_1) - W_{0,1}(x_2)}{x_1 - x_2} \right) + P_{0,2}(x_1, x_2), \end{aligned} \tag{7.2}$$

where $P_{0,2}(x_1, \cdot) \in \mathcal{O}(U)$. By (6.6), the function

$$2W_{0,1}(x(z)) + \partial_x T_{0,1}(x(z)) + \mathcal{O}W_{0,1}(x(z))$$

has a simple zero at the ramification points \mathfrak{R} . Therefore, considering equation (7.2), $W_{0,2}(x(z), x(\zeta))$ has a simple pole at \mathfrak{R} .

By considering (7.2) as $x_1 \rightarrow s \pm i\varepsilon, s \in \Gamma^o$, it can be shown [4] that

$$\lim_{\varepsilon \rightarrow 0^+} [W_{0,2}(s + i\varepsilon, x_2) + W_{0,2}(s - i\varepsilon, x_2)] + \mathcal{O}W_{0,2}(s, x_2) + \frac{1}{(s - x_2)^2} = 0 \quad \forall s \in \Gamma^o. \tag{7.3}$$

Using the *identity theorem for holomorphic functions* and the *Riemann’s removable singularities theorem*, we deduce from (7.3) that

$$\widehat{\mathcal{P}}_+ W_{0,2}(x(z), x(\zeta)) + \mathcal{O}W_{0,2}(x(z), x(\zeta)) + \frac{1}{[x(z) - x(\zeta)]^2} = 0 \tag{7.4}$$

for all $z \in V \subset \Sigma$. Considering (7.4), we get the following equation:

$$\widehat{\mathcal{P}}_+ \tilde{\omega}_{0,2}(z, \zeta) + \widehat{\mathcal{O}} \tilde{\omega}_{0,2}(z, \zeta) + \widehat{B}_0(z, \zeta) = 0, \tag{7.5}$$

for the bidifferential

$$\tilde{\omega}_{0,2}(z, \zeta) = W_{0,2}(x(z), x(\zeta)) dx(z) dx(\zeta),$$

where $\widehat{B}_0(z, \zeta)$ is given by (6.8).

Consider the function

$$F_\zeta(z) = W_{0,2}(x(z), x(\zeta))x'(z)x'(\zeta),$$

where $x'(z) \equiv \partial_z x(z)$. We have

$$\tilde{\omega}_{0,2}(z, \zeta) = F_\zeta(z) dz d\zeta.$$

In the remaining part of this section, we consider the following set of assumptions and derive an explicit expression for $F_\zeta(z)$.

Hypothesis 7.1. (i) For each fixed $\zeta \in \mathbb{C} \setminus \bar{\mathbb{D}}$, the function $F_\zeta(z)$ has a meromorphic continuation to the whole $\mathbb{C}\mathbb{P}^1$.

(ii) The support Γ of the large- N spectral distribution μ of the model is of the form $\Gamma = [-b, b] \subset \mathbb{R}$.¹⁹

To get an explicit expression for the meromorphic function $F_\zeta(z)$, $z \in \mathbb{C}\mathbb{P}^1$, we find the principal part of the germ of $F_\zeta(z)$ at its poles on $\mathbb{C}\mathbb{P}^1$ and then analyze the corresponding *Mittag-Leffler problem*. More precisely, we consider the following long exact sequence of Čech cohomology groups:

$$0 \rightarrow H^0(\mathbb{C}\mathbb{P}^1, \mathcal{O}) \rightarrow H^0(\mathbb{C}\mathbb{P}^1, \mathcal{M}) \rightarrow H^0(\mathbb{C}\mathbb{P}^1, \mathcal{M}/\mathcal{O}) \rightarrow H^1(\mathbb{C}\mathbb{P}^1, \mathcal{O}) \rightarrow \dots$$

It is well known that

$$H^0(\mathbb{C}\mathbb{P}^1, \mathcal{O}) = \mathbb{C} \quad \text{and} \quad H^1(\mathbb{C}\mathbb{P}^1, \mathcal{O}) = 0.$$

Therefore, given a section $\tilde{f} \in H^0(\mathbb{C}\mathbb{P}^1, \mathcal{M}/\mathcal{O})$, there exists a meromorphic function

$$f \in H^0(\mathbb{C}\mathbb{P}^1, \mathcal{M}),$$

unique up to a constant, whose local singular behavior is given by \tilde{f} .

The meromorphic function $F_\zeta(z)$ does not have any poles in $\mathbb{C}\mathbb{P}^1 \setminus \mathbb{D}$ because the simple zeros of $x'(z)$ at the ramification points \mathfrak{R} cancel out the simple poles of $W_{0,2}(x(z), x(\zeta))$. We use (7.5) to analyze the possible poles of $F_\zeta(z)$ in \mathbb{D} . Rewrite the function $T_{0,2}(\xi, \eta)$, given by (6.2), in the following form:

$$T_{0,2}(\xi, \eta) = \sum_{k=1}^{d-1} \xi^k \left(\sum_{m=1}^{d-k} v_{k,m} \eta^m \right), \tag{7.6}$$

¹⁹Our approach for analyzing the function $F_\zeta(z)$ has a straightforward extension to the general case of $\Gamma = [a, b] \subset \mathbb{R}$. However, the computational part becomes more cumbersome.

where each $v_{k,m}$ is a linear combination of the Boltzmann weights $t_{\ell_1, \ell_2}^{(0)}$, $(\ell_1, \ell_2) \in \mathfrak{L}_{\text{cylinder}}$. We have

$$\hat{\theta} \tilde{\omega}_{0,2}(z, \zeta) = \left(1 - \frac{1}{z^2}\right) \sum_{k=1}^{d-1} b_k(\zeta) \left(z + \frac{1}{z}\right)^{k-1} dz d\zeta, \tag{7.7}$$

where, for each $1 \leq k \leq d - 1$,

$$b_k(\zeta) = \frac{k}{2\pi i} \sum_{m=1}^{d-k} v_{k,m} (b/2)^{k+m} \oint_{\gamma} \left(\tau + \frac{1}{\tau}\right)^m F_{\zeta}(\tau) d\tau.$$

Considering (7.5) and (7.7), we get the following equation satisfied by $F_{\zeta}(z)$ on $\mathbb{C} \setminus \{0\}$:

$$F_{\zeta}(z) = \frac{1}{z^2} F_{\zeta}(\iota(z)) - \left[\left(1 - \frac{1}{z^2}\right) \sum_{k=1}^{d-1} b_k(\zeta) \left(z + \frac{1}{z}\right)^{k-1} \right] - \frac{x'(z)x'(\zeta)}{[x(z) - x(\zeta)]^2}. \tag{7.8}$$

We recall the following basic fact from the theory of *projective connections* on Riemann surfaces (see, e.g., [31]). Let $D \subset \mathbb{C}$ be an open neighborhood of a point $p \in \mathbb{C}$. Let f be a biholomorphism on D . Consider the holomorphic function $E_f(v, w)$ on $D \times D$ given by

$$E_f(v, w) = \frac{f'(v)f'(w)}{[f(v) - f(w)]^2}, \quad v, w \in D.$$

Let $\hat{v} = v - p$, and $\hat{w} = w - p$. By expanding $E_f(v, w)$ as a series in \hat{v} and \hat{w} , one gets

$$\frac{f'(v)f'(w)}{[f(v) - f(w)]^2} = \frac{1}{(v - w)^2} + \frac{1}{6}(Sf)(p) + H(\hat{v}, \hat{w}), \tag{7.9}$$

as $\hat{v}, \hat{w} \rightarrow 0$, where

$$(Sf)(p) = \frac{f'''(p)}{f'(p)} - \frac{3}{2} \left(\frac{f''(p)}{f'(p)} \right)^2$$

is called the *Schwarzian derivative* of f , and $H(\hat{v}, \hat{w})$ is a sum of terms in \hat{v} and \hat{w} of strictly positive degree.

Considering (7.8), the function $F_{\zeta}(z)$ has a pole of order two at $z = \iota(\zeta)$. Using (7.9), we have

$$\begin{aligned} -\frac{x'(z)x'(\zeta)}{[x(z) - x(\zeta)]^2} &= -\frac{x'(\zeta)}{x'(\iota(\zeta))} \cdot \frac{x'(z)x'(\iota(\zeta))}{[x(z) - x(\iota(\zeta))]^2} \\ &= -\frac{x'(\zeta)}{x'(\iota(\zeta))} \left(\frac{1}{[z - \iota(\zeta)]^2} + O(1) \right), \end{aligned}$$

as $z \rightarrow \iota(\zeta)$. Thus, the principal part of the germ of $F_\zeta(z)$ at $z = \iota(\zeta)$ is given by

$$Q_1(z, \zeta) = -\frac{x'(\zeta)}{x'(\iota(\zeta))} \cdot \frac{1}{[z - \iota(\zeta)]^2} = \frac{1}{(\zeta z - 1)^2}. \tag{7.10}$$

In addition, by (7.8), the function $F_\zeta(z)$ has a pole at $z=0$. Since $W_{0,2}(x(z), x(\zeta))$ has a zero of order 2 at $z = \infty$, the term $F_\zeta(\iota(z))/z^2$, in (7.8), is regular at $z = 0$. Therefore, the principal part of the germ of $F_\zeta(z)$ at $z = 0$ is the same as the principal part of the Laurent polynomial

$$-\left[\left(1 - \frac{1}{z^2}\right) \sum_{k=1}^{d-1} b_k(\zeta) \left(z + \frac{1}{z}\right)^{k-1} \right]$$

and is given by

$$Q_2(z, \zeta) = -\sum_{k=1}^{d-1} \frac{b_k(\zeta)}{z^{k+1}} \sum_{r=0}^{\lfloor \frac{k-1}{2} \rfloor} c_{k,r} z^{2r},$$

where

$$c_{k,r} = \frac{2r - k}{k} \binom{k}{r}.$$

By the Mittag-Leffler theorem, we have

$$F_\zeta(z) = Q_1(z, \zeta) + Q_2(z, \zeta) + c(\zeta), \quad c(\zeta) \in H^0(\mathbb{CP}^1, \mathcal{O}).$$

Since the function $F_\zeta(z)$ has a zero of order two at $z = \infty$, the constant function $c(\zeta)$ should be equal to zero. To get an explicit expression for $F_\zeta(z)$ in terms of z, ζ , it suffices to find $b_k(\zeta)$'s, as a function of ζ , explicitly. Note that each $b_k(\zeta)$ is a linear combination of the Fourier coefficients

$$a_n(\zeta) = \frac{1}{2\pi i} \oint_\gamma \frac{F_\zeta(z)}{z^{n+1}} dz, \quad n \in \mathbb{Z},$$

of the restriction of $F_\zeta(z)$ to γ . Considering the degree of the Laurent polynomial $Q_2(z, \zeta)$, it suffices to find only $x_i = a_{-i-1}(\zeta)$, $1 \leq i \leq d - 1$. For each $1 \leq i \leq d - 1$, the identity

$$a_{-i-1}(\zeta) = \frac{1}{2\pi i} \oint_\gamma [Q_1(z, \zeta) + Q_2(z, \zeta)] z^i dz$$

leads to a linear equation of the following form satisfied by the x_i 's:

$$\sum_{j=1}^{d-1} C_{ij} x_j = \frac{i}{\zeta^{i+1}},$$

where the coefficients C_{ij} depend only on \mathfrak{b} , and $t_{\ell_1, \ell_2}^{(0)}$, $(\ell_1, \ell_2) \in \mathfrak{L}_{\text{cylinder}}$.

We assume that the given values to the Boltzmann weights $t_{\ell}^{(0)}$ (or, equivalently, the formal parameters $\alpha_n, 3 \leq n \leq d$) of the model are such that the above-mentioned matrix (C_{ij}) is invertible. Hence, we get the explicit expression of

$$F(z, \zeta) = Q_1(z, \zeta) + Q_2(z, \zeta) \tag{7.11}$$

in terms of z, ζ , which depends on the support $\Gamma = [-b, b]$ of the large- N spectral distribution μ , and the Boltzmann weights $t_{\ell_1, \ell_2}^{(0)}, (\ell_1, \ell_2) \in \mathcal{L}_{\text{cylinder}}$. Since the function

$$W_{0,2}(x(z), x(\zeta))x'(z)x'(\zeta) \tag{7.12}$$

is symmetric on its initial domain of definition $(\Sigma \setminus \overline{V^i}) \times (\Sigma \setminus \overline{V^i})$, the function $F(z, \zeta)$, given by (7.11), gives, indeed, the presumed meromorphic continuation of (7.12) to $\mathbb{C}\mathbb{P}^1 \times \mathbb{C}\mathbb{P}^1$.²⁰ From now on, we consider the restriction of $F(z, \zeta)$ to $\Sigma \times \Sigma$.

The bidifferential

$$\tilde{\omega}_{0,2}(z, \zeta) = F(z, \zeta) dz d\zeta$$

over $\Sigma \times \Sigma$ has only a pole of order 2 at

$$\tilde{\Delta} = \{(p, \iota(p)) \mid p \in V \subset \Sigma\} \subset \Sigma \times \Sigma.$$

Considering (7.10), the singular behavior of $\tilde{\omega}_{0,2}(z, \zeta)$ at $\tilde{\Delta}$ is as follows:

$$\tilde{\omega}_{0,2}(z, \zeta) = -\frac{x'(\zeta)}{x'(\iota(\zeta))} \left(\frac{1}{[z - \iota(\zeta)]^2} + O(1) \right) dz d\zeta, \quad \text{as } z \rightarrow \iota(\zeta).$$

In addition, the polar divisor of the bidifferential

$$\hat{B}_0(z, \zeta) = \frac{dx(z) dx(\zeta)}{[x(z) - x(\zeta)]^2}$$

over $\Sigma \times \Sigma$ is given by $2\Delta + 2\tilde{\Delta}$, where

$$\Delta = \{(p, p) \mid p \in \Sigma\} \subset \Sigma \times \Sigma$$

denotes the diagonal divisor. The singular behavior of $\hat{B}_0(z, \zeta)$ at Δ and $\tilde{\Delta}$ is given by

$$\hat{B}_0(z, \zeta) = \left(\frac{1}{[z - \zeta]^2} + O(1) \right) dz d\zeta, \quad \text{as } z \rightarrow \zeta,$$

²⁰For the classical formal 1-Hermitian matrix models, in the one-cut regime, the meromorphic continuation of (7.12) to $\mathbb{C}\mathbb{P}^1 \times \mathbb{C}\mathbb{P}^1$ is given by $Q_1(z, \zeta)$, and it is universal in the sense that it does not depend on the formal parameters of the model (see [20, Section 3.2.1]).

and

$$\widehat{B}_0(z, \zeta) = \frac{\iota^*(d\zeta)}{d\zeta} \left(\frac{1}{[z - \iota(\zeta)]^2} + O(1) \right) dz d\zeta, \quad \text{as } z \rightarrow \iota(\zeta),$$

respectively. Therefore, the symmetric bidifferential

$$\omega_{0,2}(z, \zeta) = \widetilde{\omega}_{0,2}(z, \zeta) + \widehat{B}_0(z, \zeta) \tag{7.13}$$

has only a pole of order 2 at Δ , and its singular behavior is given by

$$\omega_{0,2}(z, \zeta) = \left(\frac{1}{[z - \zeta]^2} + O(1) \right) dz d\zeta, \quad \text{as } z \rightarrow \zeta.$$

Succinctly,

$$\omega_{0,2}(z, \zeta) \in H^0(\Sigma^2, K_{\Sigma}^{\boxtimes 2}(2\Delta))^{\oplus 2} \tag{7.14}$$

and

$$\text{Bires}|_{\Delta} \omega_{0,2}(z, \zeta) = 1. \tag{7.15}$$

8. Local Cauchy kernel

Let \widetilde{V} be the simply connected domain which one gets by cutting the neighborhood $V \subset \Sigma$ along a radial line $\{z = re^{i\theta} \mid r \in \mathbb{R}_+, \text{ fixed } \theta\}$. Fix $p_0 \in \widetilde{V}$. Considering (7.14) and (7.15), one gets a *local Cauchy kernel*

$$G(z, \zeta) = \int_{p_0}^{\zeta} \omega_{0,2}(z, \tau)$$

by integrating the 1-form $\omega_{0,2}(\cdot, \tau)$ on \widetilde{V} [6]. We have

$$G(z, \zeta) \in \Gamma(\Sigma \times V, \Omega \boxtimes \mathcal{O}(\Delta))$$

and

$$G(z, \zeta) = \left(\frac{1}{z - \zeta} + O(1) \right) dz, \quad \text{as } z \rightarrow \zeta. \tag{8.1}$$

Denote by $[\phi]_p \in \mathcal{Q}_p/\Omega_p$ the image of the germ of a meromorphic 1-form $\phi \in \mathcal{Q}(\Sigma)$ at a point $p \in \Sigma$ under the projection map $\pi_p : \mathcal{Q}_p \rightarrow \mathcal{Q}_p/\Omega_p$. Denote the set of poles of a meromorphic 1-form $\phi \in \mathcal{Q}(\Sigma)$ by $\mathfrak{P}(\phi)$. Let $\widetilde{F} \subset \mathcal{Q}(V)$ be the subspace of meromorphic 1-forms which have finitely many poles on $V \subset \Sigma$. Consider the operator $\mathcal{K} : \widetilde{F} \rightarrow \mathcal{Q}(\Sigma)$ given by

$$\mathcal{K}\phi(z) = \sum_{p \in V} \sum_{\zeta=p} \text{Res } G(z, \zeta)\phi(\zeta) = \frac{1}{2\pi i} \sum_{p \in V} \oint_{|\zeta-p|=\varepsilon} G(z, \zeta)\phi(\zeta). \tag{8.2}$$

Note that, for each $\phi \in \tilde{\mathbb{F}}$, a point $p \in V$ contributes to the summation in (8.2) iff $p \in \mathfrak{P}(\phi)$. In addition, by (8.1), we have

$$[\mathcal{K}\phi]_p = [\phi]_p \quad \forall p \in \mathfrak{P}(\mathcal{K}\phi) = \mathfrak{P}(\phi). \tag{8.3}$$

We use the same notation \mathcal{K} to denote the operator $r_{\Sigma, V} \mathcal{K} : \tilde{\mathbb{F}} \rightarrow \tilde{\mathbb{F}}$, where

$$r_{\Sigma, V} : \mathcal{Q}(\Sigma) \rightarrow \mathcal{Q}(V)$$

is the restriction map. By (8.3), we have

$$(\mathbb{1} - \mathcal{K})(\tilde{\mathbb{F}}) \subset \Omega(V).$$

Therefore, $\mathcal{K} : \tilde{\mathbb{F}} \rightarrow \tilde{\mathbb{F}}$ is an idempotent operator, and we have the decomposition

$$\tilde{\mathbb{F}} = \mathcal{K}(\tilde{\mathbb{F}}) \oplus (\mathbb{1} - \mathcal{K})(\tilde{\mathbb{F}}).$$

Consider the operator $\tilde{\mathcal{K}} : \tilde{\mathbb{F}} \rightarrow \tilde{\mathbb{F}}$ given by

$$\tilde{\mathcal{K}}\phi(z) = \sum_{\substack{p \in V \\ \xi = p}} \text{Res } G(z, \iota(\xi))\phi(\xi).$$

The following simple lemma will be used several times later.

Lemma 8.1. *The operator $\mathcal{K} : \tilde{\mathbb{F}} \rightarrow \tilde{\mathbb{F}}$ can be decomposed as*

$$\mathcal{K} = \frac{1}{2}(\mathcal{K} + \tilde{\mathcal{K}})\mathcal{P}_+ + \frac{1}{2}(\mathcal{K} - \tilde{\mathcal{K}})\mathcal{P}_-,$$

where the orthogonal idempotents $\mathcal{P}_{\pm} : \tilde{\mathbb{F}} \rightarrow \tilde{\mathbb{F}}_{\pm}$ are given by (6.9).

Proof. We rewrite the operator \mathcal{K} in the following form:

$$\mathcal{K} = \frac{1}{2}[(\mathcal{K} + \tilde{\mathcal{K}}) + (\mathcal{K} - \tilde{\mathcal{K}})][\mathcal{P}_+ + \mathcal{P}_-].$$

Since $\tilde{\mathcal{K}} = \mathcal{K}t^*$, we have

$$(\mathcal{K} \pm \tilde{\mathcal{K}})\mathcal{P}_{\mp} = 0. \quad \blacksquare$$

In the remaining part of this section, we try to explain some elementary aspects of the blobbed topological recursion formula, which will be discussed in the next section, in a simpler setup. Consider the operator

$$\mathcal{T} = \hat{\mathcal{P}}_+ + \hat{\mathcal{O}}, \quad \mathcal{T} : \hat{\mathbb{F}} \rightarrow \mathcal{Q}(V),$$

where the operators $\hat{\mathcal{P}}_+$ and $\hat{\mathcal{O}}$ are given by (6.10) and (6.11), respectively. Let $P \subset V$ be a fixed finite set of points in $V \subset \Sigma$ such that $P \cap \gamma = \emptyset$. Suppose we

are given a set of germs $s_i \in \mathcal{O}_{p_i}/\Omega_{p_i}$ at the points $p_i \in P, i = 1, \dots, |P|$, and an ι -invariant holomorphic 1-form $\psi \in \Omega_{\text{inv}}(V)$. Denote by $E \subset H^0(\Sigma, K_\Sigma)$ the subspace of holomorphic 1-forms $\tilde{\eta}$ on Σ whose restriction to $V \subset \Sigma$ satisfies the homogeneous equation

$$\mathcal{T}\tilde{\eta} = 0, \quad \tilde{\eta} \in E.$$

Let $A \subset \mathcal{Q}(\Sigma)$ be the set of meromorphic 1-forms ϕ on Σ whose restriction to $V \subset \Sigma$ satisfies the inhomogeneous equation

$$\mathcal{T}\phi = \psi, \quad \phi \in A, \tag{8.4}$$

and their singularities satisfy

$$\mathfrak{P}(\phi) = P \tag{8.5}$$

and

$$[\phi]_{p_i} = s_i \in \mathcal{O}_{p_i}/\Omega_{p_i} \quad \forall p_i \in P. \tag{8.6}$$

The set $A \subset \mathcal{Q}(\Sigma)$ is an affine space over the vector space E . In the following, we investigate the space A .

The operator \mathcal{K} maps the space A to the meromorphic 1-form $\phi_0 \in \mathcal{Q}(\Sigma)$, given by

$$\phi_0(z) = \sum_{p_i \in P} \underset{\xi=p_i}{\text{Res}} G(z, \zeta) \tilde{s}_i(\zeta), \tag{8.7}$$

where each $\tilde{s}_i \in \mathcal{O}_{p_i}$ is a representative of $s_i \in \mathcal{O}_{p_i}/\Omega_{p_i}, \forall p_i \in P$. Using (8.4), we get

$$\mathcal{P}_+\phi \in \Omega_{\text{inv}}(V) \quad \forall \phi \in A. \tag{8.8}$$

Thus, by Lemma 8.1, we have

$$\phi_0 = \mathcal{K}\phi = \frac{1}{2}(\mathcal{K} - \tilde{\mathcal{K}})\mathcal{P}_-\phi \quad \forall \phi \in A. \tag{8.9}$$

Proposition 8.2. *The restriction of the 1-form $\phi_0 \in \mathcal{Q}(\Sigma)$ to $V \subset \Sigma$ satisfies*

$$\mathcal{T}\phi_0 = 0.$$

Proof. Considering (7.5) and (7.13), since $\Omega_{\text{inv}}(V) \subset \ker(\hat{\mathcal{O}})$, we have

$$\mathcal{T}\omega_{0,2}(z, \zeta) = \hat{B}_0(z, \zeta),$$

for each fixed $\zeta \in \tilde{V}$. Thus,

$$\mathcal{T}G(z, \zeta) = \hat{G}_0(z, \zeta), \tag{8.10}$$

where

$$\hat{G}_0(z, \zeta) = \frac{dx(z)}{x(z) - x(\zeta)}$$

is the pullback of the canonical Cauchy kernel $\frac{dx}{x-y}$ over $\mathbb{C}\mathbb{P}^1$ under the map

$$(x, x) : \Sigma \times \Sigma \rightarrow \mathbb{C}\mathbb{P}^1 \times \mathbb{C}\mathbb{P}^1.$$

Consider the operator $\mathcal{K}_0 : \tilde{F} \rightarrow \mathcal{Q}(\Sigma)$ given by

$$\mathcal{K}_0\varphi(z) = \sum_{p \in V} \operatorname{Res}_{\zeta=p} \hat{G}_0(z, \zeta)\varphi(\zeta).$$

By (8.10), we have

$$\mathcal{T}\mathcal{K} = \mathcal{K}_0 \tag{8.11}$$

on the subspace $F = \tilde{F} \cap \hat{F} \subset \mathcal{Q}(V)$ of meromorphic 1-forms which have finitely many poles on $V \subset \Sigma$, and their poles are not on the contour γ .

Let $\tilde{A} = r_{\Sigma, V}(A)$. Considering (8.9) and (8.11), it suffices to show that

$$\tilde{A} \subset \ker(\mathcal{K}_0). \tag{8.12}$$

By decomposing the operator \mathcal{K}_0 in the same way as in Lemma 8.1, using (8.8), we get

$$\mathcal{K}_0\phi = \frac{1}{2}(\mathcal{K}_0 - \tilde{\mathcal{K}}_0)\mathcal{P}_-\phi \quad \forall \phi \in \tilde{A}.$$

On the other hand, we have $\mathcal{K}_0 = \tilde{\mathcal{K}}_0$ because $\hat{G}_0(z, \zeta) = \hat{G}_0(z, \iota(\zeta))$. Thus, we get (8.12). ■

Let

$$A_h = (1 - \mathcal{K})(A) \subset H^0(\Sigma, K_\Sigma)$$

be the image of A under the operator $1 - \mathcal{K}$. Considering Proposition 8.2, the space A_h consists of holomorphic 1-forms η on Σ whose restriction to $V \subset \Sigma$ satisfies

$$\mathcal{T}\eta = \psi, \quad \eta \in A_h.$$

Therefore, A_h is an affine subspace of $H^0(\Sigma, K_\Sigma)$ over the vector space E .

Lemma 8.3. *The holomorphic 1-form*

$$\eta_0(z) = -\frac{1}{2\pi i} \oint_{\partial\Sigma} G(z, \zeta)\psi(\zeta) \tag{8.13}$$

is an element of the affine subspace $A_h \subset H^0(\Sigma, K_\Sigma)$,²¹ where the boundary $\partial\Sigma$ of the spectral curve Σ is assumed to have the induced orientation from Σ ; i.e., it is clockwise oriented.

²¹We assume that $G(\cdot, \zeta)$ and $\psi(\zeta)$ have a continuous extension to $\bar{V} \subset \Sigma$.

Proof. By (8.10), the restriction of η_0 to $V \subset \Sigma$ satisfies

$$\mathcal{T} \eta_0(z) = -\frac{1}{2\pi i} \oint_{\partial\Sigma} \widehat{G}_0(z, \zeta) \psi(\zeta).$$

In addition, we have

$$\begin{aligned} \frac{2}{2\pi i} \oint_{\partial\Sigma} \widehat{G}_0(z, \zeta) \psi(\zeta) &= \frac{1}{2\pi i} \oint_{\partial\Sigma} \widehat{G}_0(z, \zeta) \psi(\zeta) + \frac{1}{2\pi i} \oint_{i(\partial\Sigma)} \widehat{G}_0(z, \zeta) \psi(\zeta) \\ &= \operatorname{Res}_{\zeta=z} \widehat{G}_0(z, \zeta) \psi(\zeta) + \operatorname{Res}_{\zeta=i(z)} \widehat{G}_0(z, \zeta) \psi(\zeta) \\ &= -2\psi(z) \end{aligned}$$

for each $z \in V \subset \Sigma$. Therefore, we get

$$\mathcal{T} \eta_0 = \psi. \quad \blacksquare$$

Lemma 8.4. *In general, the subspace $E \subset H^0(\Sigma, K_\Sigma)$ is non-trivial, and its dimension depends on the given values to the Boltzmann weights $t_\ell^{(0)}$ (or, equivalently, the formal parameters $\alpha_n, 3 \leq n \leq d$) of the model.*

Proof. For simplicity, we give a proof in the case where the support Γ of the large- N spectral distribution μ of the model is of the form $\Gamma = [-b, b] \subset \mathbb{R}$. Consider a holomorphic 1-form $\tilde{\eta} = f(z) dz \in E$. We have

$$f(z) = \sum_{n=2}^{\infty} \frac{a_{-n}}{z^n}, \tag{8.14}$$

where

$$a_{-n} = \frac{1}{2\pi i} \oint_{\gamma} f(z) z^{n-1} dz, \quad n \geq 2,$$

are the Fourier coefficients of the restriction of f to γ . Since

$$\mathcal{T} \tilde{\eta} = 0, \quad \text{on } V \subset \Sigma,$$

considering (7.6), we get

$$f(z) - \frac{1}{z^2} f\left(\frac{1}{z}\right) + \left(1 - \frac{1}{z^2}\right) \sum_{k=1}^{d-1} b_k \left(z + \frac{1}{z}\right)^{k-1} = 0, \tag{8.15}$$

on $V \subset \Sigma$, where, for each $1 \leq k \leq d - 1$,

$$b_k = \frac{k}{2\pi i} \sum_{m=1}^{d-k} v_{k,m} (b/2)^{k+m} \oint_{\gamma} \left(\tau + \frac{1}{\tau}\right)^m f(\tau) d\tau.$$

By substituting (8.14) into (8.15), we get $d - 1$ linear equations of the form

$$\sum_{j=1}^{d-1} C_{ij} x_j = 0,$$

satisfied by $x_i = a_{-i-1}$, $1 \leq i \leq d - 1$, where the coefficients C_{ij} depend only on \mathfrak{b} , and $t_{\ell_1, \ell_2}^{(0)}$, $(\ell_1, \ell_2) \in \mathfrak{L}_{\text{cylinder}}$. Thus, the dimension of the subspace $E \subset H^0(\Sigma, K_\Sigma)$ equals the dimension of the kernel of the matrix (C_{ij}) . ■

Considering Proposition 8.2 and Lemmas 8.3 and 8.4, in general, a 1-form $\phi \in A$ can be written as

$$\phi = \phi_0 + \eta_0 + \tilde{\eta}$$

for some $\tilde{\eta} \in E$. From now on, we consider the following assumption.

Hypothesis 8.5. *The given values to the Boltzmann weights $t_{\ell}^{(0)}$ (or, equivalently, the formal parameters α_n , $3 \leq n \leq d$) of the model are such that the subspace $E \subset H^0(\Sigma, K_\Sigma)$ of global holomorphic 1-forms $\tilde{\eta}$, whose restriction to $V \subset \Sigma$ satisfies the homogeneous equation*

$$\mathcal{T} \tilde{\eta} = 0,$$

is trivial.

Therefore, a 1-form $\phi \in \mathcal{Q}(\Sigma)$, satisfying (8.4)–(8.6), is uniquely given by

$$\phi = \phi_0 + \eta_0,$$

where the 1-forms ϕ_0 and η_0 are defined by (8.7) and (8.13), respectively.

9. Blobbed topological recursion formula

In this section, we show that all the stable coefficients $W_{g,n}(x_1, \dots, x_n)$ of the large N expansion of the correlators of our model can be computed recursively using the blobbed topological recursion formula [4]. In the following, without further explicit mention, a couple (g, n) is assumed to be stable, i.e., $(g, n) \neq (0, 1), (0, 2)$.

Let $f(x) \in \mathcal{O}(\mathbb{C} \setminus \Gamma)$ be a holomorphic function on $\mathbb{C} \setminus \Gamma$ with a jump discontinuity on Γ . We denote by $\delta f(s)$ and $\sigma f(s)$ the functions given by

$$\delta f(s) = \lim_{\varepsilon \rightarrow 0^+} [f(s + i\varepsilon) - f(s - i\varepsilon)], \quad s \in \Gamma^\circ \subset \mathbb{R}$$

and

$$\sigma f(s) = \lim_{\varepsilon \rightarrow 0^+} [f(s + i\varepsilon) + f(s - i\varepsilon)], \quad s \in \Gamma^\circ \subset \mathbb{R},$$

respectively. Using the rank n Schwinger–Dyson equation to order N^{3-2g-n} , given by (5.13), as $x \rightarrow s \pm i\varepsilon$, $s \in \Gamma^o$, we get

$$\begin{aligned} & \delta W_{0,1}(s) \{ \sigma W_{g,n}(s, x_I) + \mathcal{O}W_{g,n}(s, x_I) + \partial_s V_{g,n}(s; x_I) \} \\ & + \delta W_{g,n}(s, x_I) \{ \sigma W_{0,1}(s) + \mathcal{O}W_{0,1}(s) + \partial_s T_{0,1}(s) \} \\ & + \sum_{i \in I} \delta W_{g,n-1}(s, x_{I \setminus \{i\}}) \left\{ \sigma W_{0,2}(s, x_i) + \mathcal{O}W_{0,2}(s, x_i) + \frac{1}{(s - x_i)^2} \right\} \\ & + \sum_{\substack{J \subseteq I, 0 \leq f \leq g \\ (J, f) \neq (\emptyset, 0), (I, g) \\ (I \setminus \{i\}, g)}} \delta W_{f, |J|+1}(s, x_J) \{ \sigma W_{g-f, n-|J|}(s, x_{I \setminus J}) \\ & \quad + \mathcal{O}W_{g-f, n-|J|}(s, x_{I \setminus J}) + \partial_s V_{g-f, n-|J|}(s; x_{I \setminus J}) \} \\ & + \delta_{s,2} \{ \sigma_{s,1} W_{g-1, n+1}(s, s, x_I) + \mathcal{O}W_{g-1, n+1}(s, s, x_I) + \partial_s V_{g-1, n+1}(s; s, x_I) \} \\ & = 0, \end{aligned} \tag{9.1}$$

where $\delta_{s,2}$ (resp., $\sigma_{s,1}$) means that the operator δ (resp., σ) is acting on the second (resp., first) argument. In (9.1), the functions $V_{g,n}(x; x_I)$, called the *potentials for higher topologies* [4],²² are given by

$$\begin{aligned} V_{g,n}(x; x_I) = & \delta_{g,2} \delta_{n,1} T_{2,1}(x) + \sum_{\substack{2 \leq k \leq 2g \\ 0 < h}} \sum_{\substack{K \vdash [2,k] \\ 0 \leq f_1, \dots, f_{[K]} \\ h + (k-1) - [K] + \sum_i f_i = g \\ J_1 \sqcup \dots \sqcup J_{[K]} = I}} \oint_{C_\Gamma} \left\{ \left[\prod_{r=2}^k \frac{d\xi_r}{2\pi i} \right] \right. \\ & \left. \times \left[\frac{T_{h,k}(x, \xi_2, \dots, \xi_k)}{(k-1)!} \prod_{i=1}^{[K]} W_{f_i, |K_i|+|J_i|}(\xi_{K_i}, x_{J_i}) \right] \right\}. \end{aligned} \tag{9.2}$$

Let $\mathcal{V}_{g,n}(z; z_I)$ be the differential of degree $n - 1$ over Σ^n given by

$$\mathcal{V}_{g,n}(z; z_I) = V_{g,n}(x(z); x(z_I)) \prod_{i \in I} dx(z_i).$$

Consider the differential

$$d_z \mathcal{V}_{g,n}(z; z_I) = [\partial_{x(z)} V_{g,n}(x(z); x(z_I))] dx(z) \prod_{i \in I} dx(z_i)$$

of degree n over Σ^n . From now on, we consider a *fixed* $z_I \in \Sigma^{n-1}$. The restriction of the exact 1-form

$$d_z \mathcal{V}_{g,n}(z; z_I) = [\partial_{x(z)} V_{g,n}(x(z); x(z_I))] dx(z)$$

²²We consider a slightly modified version of Equation (4.13) in [4] to get (9.2).

to $V \subset \Sigma$ is in $\Omega_{\text{inv}}(V)$. Using (9.1), by induction on $2g + n - 2$, it can be shown [4] that each 1-form $\omega_{g,n}(z, z_I)$ satisfies

$$\mathcal{T}\omega_{g,n}(z, z_I) = -d_z \mathcal{V}_{g,n}(z; z_I)$$

on $V \subset \Sigma$.

By recasting the Schwinger–Dyson equations, one can show [4] that

$$\begin{aligned} \omega_{g-1, n+1}(z, \iota(z), z_I) + \sum_{J \subseteq I, 0 \leq f \leq g} \omega_{f, |J|+1}(z, z_J) \omega_{g-f, n-|J|}(\iota(z), z_{I \setminus J}) \\ = \mathcal{Q}_{g,n}(z; z_I), \end{aligned} \tag{9.3}$$

where $\mathcal{Q}_{g,n}(z; z_I)$ is a local holomorphic quadratic differential, i.e., a local section of $K_{\Sigma}^{\otimes 2} \rightarrow \Sigma$ over $V \subset \Sigma$, with double zeros at the ramification points \mathfrak{R} . One can rewrite (9.3) in the following form:

$$\mathcal{P}_-\omega_{g,n}(z, z_I) = \frac{1}{\widehat{\mathcal{P}}_-\omega_{0,1}(z)} [\mathcal{E}_{g,n}(z, \iota(z); z_I) + \widetilde{\mathcal{Q}}_{g,n}(z; z_I)], \tag{9.4}$$

where

$$\begin{aligned} \mathcal{E}_{g,n}(z, \iota(z); z_I) = \omega_{g-1, n+1}(z, \iota(z), z_I) \\ + \sum_{\substack{J \subseteq I, 0 \leq f \leq g \\ (J, f) \neq (\emptyset, 0), (I, g)}} \omega_{f, |J|+1}(z, z_J) \omega_{g-f, n-|J|}(\iota(z), z_{I \setminus J}) \end{aligned}$$

and

$$\widetilde{\mathcal{Q}}_{g,n}(z; z_I) = \mathcal{P}_+\omega_{g,n}(z, z_I) \widehat{\mathcal{P}}_+\omega_{0,1}(z) - \mathcal{Q}_{g,n}(z; z_I).$$

Considering (6.6), the zeros of the 1-form $\widehat{\mathcal{P}}_-\omega_{0,1}(z)$ in $V \subset \Sigma$ occur only at the ramification points \mathfrak{R} , and their order is exactly two. Since the quadratic differential $\widetilde{\mathcal{Q}}_{g,n}(z; z_I)$ has double zeros at \mathfrak{R} , the 1-form

$$\frac{1}{\widehat{\mathcal{P}}_-\omega_{0,1}(z)} \widetilde{\mathcal{Q}}_{g,n}(z; z_I)$$

is holomorphic on V . Therefore, the singularities of $\omega_{g,n}(z, z_I)$ in V are the same as the 1-form

$$\frac{1}{\widehat{\mathcal{P}}_-\omega_{0,1}(z)} \mathcal{E}_{g,n}(z, \iota(z); z_I).$$

Using (9.4), by induction on $2g + n - 2$, it can be shown that the poles of the 1-form $\omega_{g,n}(z, z_I)$ occur only at the ramification points \mathfrak{R} .

Considering (9.4) and (8.9), we can use the local Cauchy kernel $G(z, \zeta)$ to construct a meromorphic 1-form

$$\tilde{\omega}_{g,n}(z, z_I) = \frac{1}{2}(\mathcal{K} - \tilde{\mathcal{K}}) \left[\frac{1}{\widehat{\mathcal{P}}_{-\omega_{0,1}}(z)} \mathcal{E}_{g,n}(z, \iota(z); z_I) \right]$$

such that

$$\Phi_{g,n}(z; z_I) = \omega_{g,n}(z, z_I) - \tilde{\omega}_{g,n}(z, z_I)$$

is a holomorphic 1-form on Σ , satisfying

$$\mathcal{T} \Phi_{g,n}(z; z_I) = -d_z \mathcal{V}_{g,n}(z; z_I) \quad \text{on } V \subset \Sigma.$$

The 1-form $\tilde{\omega}_{g,n}(z, z_I)$ can be expressed in terms of the *recursion kernel* (see [6, 21])

$$K(z, \zeta) = \frac{1}{2} \frac{\int_{\iota(\zeta)}^{\zeta} \omega_{0,2}(z, \tau)}{\omega_{0,1}(\zeta) - \omega_{0,1}(\iota(\zeta))} \in \Gamma(\Sigma \times V, \Omega \boxtimes \Omega^{-1})$$

in the following form:

$$\tilde{\omega}_{g,n}(z, z_I) = \sum_{p \in \mathfrak{R}} \operatorname{Res}_{\zeta=p} K(z, \zeta) \mathcal{E}_{g,n}(\zeta, \iota(\zeta); z_I). \tag{9.5}$$

Considering Lemma 8.3 and Hypothesis 8.5, the 1-form $\Phi_{g,n}(z; z_I)$ is uniquely given by

$$\begin{aligned} \Phi_{g,n}(z; z_I) &= \frac{1}{2\pi i} \oint_{\partial \Sigma} G(z, \zeta) d_{\zeta} \mathcal{V}_{g,n}(\zeta; z_I) \\ &= -\frac{1}{2\pi i} \oint_{\partial \Sigma} \omega_{0,2}(z, \zeta) \mathcal{V}_{g,n}(\zeta; z_I). \end{aligned} \tag{9.6}$$

Note that, for each stable (g, n) , the right-hand side of (9.5) and (9.6) involves only $\omega_{g',n'}$ with

$$2g' + n' - 2 < 2g + n - 2.$$

Therefore, we have the following theorem.

Theorem 9.1. *For the random matrix geometries of type (1, 0) with the distribution $d\rho = e^{-\mathcal{S}(D)} dD$, all the stable $\omega_{g,n}$, $2g + n - 2 > 0$, can be computed recursively, using the blobbed topological recursion formula given by*

$$\begin{aligned} \omega_{g,n}(z, z_I) &= -\frac{1}{2\pi i} \oint_{\partial \Sigma} \omega_{0,2}(z, \zeta) \mathcal{V}_{g,n}(\zeta; z_I) \\ &\quad + \sum_{p \in \mathfrak{R}} \operatorname{Res}_{\zeta=p} K(z, \zeta) \mathcal{E}_{g,n}(\zeta, \iota(\zeta); z_I). \end{aligned} \tag{9.7}$$

The initial data for the recursion relation (9.7) is the 1-form $\omega_{0,1}(z)$ and the fundamental bidifferential $\omega_{0,2}(z, \zeta)$.

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