Probability distribution expressed by Racah hypergeometric orthogonal polynomial

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Contents

Based on the collaboration [HHY]:

Masahito Hayashi (SUSTech/Nagoya), Akihito Hora (Hokkaido), S.Y., "Asymmetry of tensor product of asymmetric and invariant vectors arising from Schur-Weyl duality based on hypergeometric orthogonal polynomial", arXiv:2104.12635, 71pp.

Today, only mathematical (technical) part will be explained.

- 1. Conclusion and setting (9 pages) Based on §2 of our paper [HHY].
 - 1.1. Conclusion: The discrete probability distribution $P_{n,m,k,l}$.
 - 1.2. Setting: The state $\Xi_{n,m|k,l}$ in the Schur-Weyl bimodule $\mathcal{H}=(\mathbb{C}^2)^{\otimes n}$.
- -. Intermission
- 2. How to prove Main Theorem
- 3. Asymptotic behavior of $P_{n,m,k,l}$
- 4. Concluding remarks

1.1. Conclusion: The discrete probability distribution $P_{n,m,k,l}$ (1/5)

The (generalized) hypergeometric series

$$_{r+1}F_r\left[\begin{array}{cccc} a_1, & a_2, & \dots, & a_{r+1} \\ b_1, & b_2, & \dots, & b_r \end{array}; z\right] := \sum_{i=0}^{\infty} \frac{(a_1)_i(a_2)_i \cdots (a_r)_i(a_{r+1})_i}{(b_1)_i(b_2)_i \cdots (b_r)_i(1)_i} z^i$$

with $(a)_i := a(a+1)\cdots(a+i-1)$ the rising factorial.

Theorem 1

Let $n, m, k, l \in \mathbb{Z}$ satisfy

 $0 \le 2m, k, l \le n$, $M := m - l \ge 0$ and $N := n - m - k + l \ge 0$. Then

$$p(x) := \binom{n-k}{m-l} \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} {}_{4}F_{3} \begin{bmatrix} -x, x-n-1, -M, -N \\ -m, m-n, -M-N \end{bmatrix}; 1$$

gives a discrete probability distribution $P_{n,m,k,l}$ for $x \in \{0,1,\ldots,n\}$.

$$\binom{a}{k}:=rac{1}{k!}a(a-1)\cdots(a-k+1)\in\mathbb{Q}[a]$$
 for $k\in\mathbb{Z}_{\geq 0}$.

1.1. Conclusion: The discrete probability distribution $P_{n,m,k,l}$ (2/5)

Our function again:

$$p(x) := \binom{n-k}{m-l} \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} {}_{4}F_{3} \begin{bmatrix} -x, x-n-1, -M, -N \\ -m, m-n, -M-N \end{bmatrix}; 1 \end{bmatrix}.$$

$$(n, m, k, l \in \mathbb{Z}, 0 \le 2m, k, l \le n, M := m-l \ge 0 \text{ and } N := n-m-k+l \ge 0.)$$

Immediate but non-trivial remarks:

- The ${}_4F_3$ -term is expanded as $\sum_{i=0}^{M \wedge N} (-1)^i \frac{\binom{x}{i}\binom{n+1-x}{i}\binom{M}{i}\binom{N}{i}}{\binom{m}{i}\binom{n-m}{i}\binom{M+N}{i}}$. Theorem 1 says that this sum is non-negative for $0 \leq x \leq n$.
- Theorem 1 also says that the total sum is 1: $\sum_{x=0}^{n} p(x) = 1$, which is extended to a nontrivial identity in the next page.

1.1. Conclusion: The discrete probability distribution $P_{n,m,k,l}$ (3/5)

The probability distribution function (pdf) again:

$$P_{n,m,k,l}[X=x] = \binom{n-k}{m-l} \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} {}_{4}F_{3} \begin{bmatrix} -x, \ x-n-1, \ -M, \ -N \\ -m, \ m-n, \ -M-N \end{bmatrix}; 1 \end{bmatrix}.$$

$$(n,m,k,l \in \mathbb{Z}, \ 0 \le 2m,k,l \le n, \ M := m-l \ge 0 \ \text{and} \ N := n-m-k+l \ge 0.)$$

Theorem 2

The cumulative distribution function (cdf) satisfies

$$P_{n,m,k,l}[X \le x] = \binom{n-k}{m-l} \frac{\binom{n}{x}}{\binom{n}{m}} {}_{4}F_{3} \begin{bmatrix} -x, x-n, -M, -N \\ -m, m-n, -M-N \end{bmatrix}; 1$$

Moreover, we have $P[X \le m] = P[X \le m+1] = \cdots = P[X \le n] = 1$.

The
$${}_4F_3$$
-term is expanded as
$$\sum_{i=0}^{M \wedge N} (-1)^i \frac{\binom{x}{i} \binom{n-x}{i} \binom{M}{i} \binom{N}{i}}{\binom{n}{i} \binom{n-x}{i} \binom{M+N}{i}}.$$

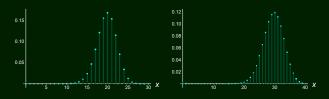
1.1. Conclusion: The discrete probability distribution $P_{n,m,k,l}$ (4/5)

- For our distribution $P_{n,m,k,l}$, both pdf and cdf are ${}_4F_3$ -series.
- There seems no distribution in literature whose pdf and cdf are both $_{r+1}F_r$ -series.

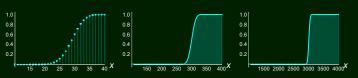
distribution	pdf $Pr[X = x]$	$\operatorname{cdf} \operatorname{Pr}[X \leq x]$
binomial	$\binom{n}{x}p^x(1-p)^x$	$\sim {}_1F_0\left[{}^{-n};rac{p}{1-p} ight]_{<_X}$
hypergeometric	$\binom{m}{x}\binom{n-m}{l-x}/\binom{n}{l}$	$\sim {}_{3}F_{2}\left[{}^{1,\ x+1-m,\ x+1-l}_{x+2,\ n+x+2-m-l};1\right]$
our distribution	$\sim {}_4F_3\left[{}^{-x,\;x-n-1,\;-M,\;-N}_{-m,\;m-n,\;-M-N} ight]$	$\sim {}_4F_3{\left[{{ - x,\;x - n,\; - M,\; - N \ - M \; };1} ight]}$

 $(\sim$ denotes that some factor is suppressed.)

1.1. Conclusion: The discrete probability distribution $P_{n,m,k,l}$ (5/5)



pdf $P_{n,m,k,l}[X = x]$ with (n, m, k, l) = (100, 30, 40, 20) in left and (100, 40, 60, 30) in right.



cdf $P_{n,m,k,l}[X \le x]$ with $(\frac{m}{n}, \frac{k}{n}, \frac{l}{n}) = (0.4, 0.6, 0.3)$, n = 100 (left), 1000 (middle) and 10000 (right).

1.2. Setting: The state $\Xi_{n,m|k,l}$ in the Schur-Weyl bimodule $(\mathbb{C}^2)^{\otimes n}$ (1/4)

Consider the classical Schur-Weyl duality of SU(2) and \mathfrak{S}_n .

- $SU(2) \curvearrowright \mathbb{C}^2$: the vector repr. of the special unitary group SU(2). $SU(2) \curvearrowright (\mathbb{C}^2)^{\otimes n}$: the *n*-th fold tensor representation.
- $(\mathbb{C}^2)^{\otimes n} \curvearrowleft \mathfrak{S}_n$: permuting tensor factors by the symmetric group \mathfrak{S}_n .
- These two actions of SU(2) and \mathfrak{S}_n commute:

$$\mathsf{SU}(2) \curvearrowright \mathcal{H} := (\mathbb{C}^2)^{\otimes n} \curvearrowleft \mathfrak{S}_n,$$

The irreducible decomposition of the bimodule is

$$(\mathbb{C}^2)^{\otimes n} = igoplus_{\mathbf{y}=\mathbf{0}}^{\lfloor n/2 \rfloor} \mathcal{U}_{n-2\mathbf{x}+1} \boxtimes \mathcal{V}_{(n-\mathbf{x},\mathbf{x})}.$$

 \mathcal{U}_r : the highest weight SU(2)-irrep of dimension r. $\mathcal{V}_{(n-x,x)}$: the \mathfrak{S}_n -irrep corresponding to the partition (n-x,x).

1.2. Setting: The state $\Xi_{n,m|k,l}$ in the Schur-Weyl bimodule $(\mathbb{C}^2)^{\otimes n}$ (2/4)

Examples of the irreducible decomposition of the SU(2)- \mathfrak{S}_n -bimodule

$$(\mathbb{C}^2)^{\otimes n} = igoplus_{\mathsf{x}=0}^{\lfloor n/2
floor} \mathcal{U}_{n-2\mathsf{x}+1} oxtimes \mathcal{V}_{(n-\mathsf{x},\mathsf{x})},$$

for
$$n=1,2,3$$
, using the basis $\mathbb{C}^2=\mathbb{C}\ket{0}+\mathbb{C}\ket{1}$ and $\mathfrak{sl}(2,\mathbb{C})=\mathbb{C}E+\mathbb{C}F+\mathbb{C}H,\ E\ket{0}=\ket{1},\ F\ket{1}=\ket{0},\ H\ket{b}=(-1)^{b+1}\ket{b}.$

- $\mathbb{C}^2 = \mathcal{U}_2 \boxtimes \mathcal{V}_{(1,0)} = \mathbb{C}^2 \boxtimes \mathbb{C}_{\mathsf{triv}} = \mathbb{C} \ket{0} + \mathbb{C} \ket{1}$.
- $egin{aligned} \bullet \ (\mathbb{C}^2)^{\otimes 2} &= \mathcal{U}_3 \boxtimes \mathcal{V}_{(2,0)} \bigoplus \mathcal{U}_1 \boxtimes \mathcal{V}_{(1,1)} = \mathbb{C}^3 \boxtimes \mathbb{C}_{\mathsf{triv}} \bigoplus \mathbb{C} \boxtimes \mathbb{C}_{\mathsf{sgn}} \\ &= (\mathbb{C} \ket{00} + \mathbb{C} (\ket{01} + \ket{10}) + \mathbb{C} \ket{11}) \bigoplus \mathbb{C} (\ket{01} \ket{10}). \end{aligned}$
- $$\begin{split} \bullet \ \ (\mathbb{C}^2)^{\otimes 3} &= \mathcal{U}_4 \boxtimes \mathcal{V}_{(3,0)} \bigoplus \mathcal{U}_2 \boxtimes \mathcal{V}_{(2,1)} = \mathbb{C}^4 \boxtimes \mathbb{C}_{\mathsf{triv}} \bigoplus \mathbb{C}^2 \boxtimes \mathbb{C}^2_{\mathsf{std}} \\ &= \big(\mathbb{C} \, | \mathsf{0000} \rangle + \mathbb{C} (|\mathsf{001}\rangle + \mathsf{perm.}) + \mathbb{C} (|\mathsf{011}\rangle + \mathsf{perm.}) + \mathbb{C} \, | \mathsf{111} \rangle \big) \\ &\bigoplus \Big[\quad \big(\mathbb{C} (|\mathsf{001}\rangle |\mathsf{100}\rangle) + \mathbb{C} (|\mathsf{011}\rangle |\mathsf{110}\rangle) \big) \\ &\oplus \big(\mathbb{C} (|\mathsf{010}\rangle |\mathsf{100}\rangle) + \mathbb{C} (|\mathsf{011}\rangle |\mathsf{101}\rangle) \big) \Big]. \end{aligned}$$

1.2. Setting: The state $\Xi_{n,m|k,l}$ in the Schur-Weyl bimodule $(\mathbb{C}^2)^{\otimes n}$ (3/4)

• The decomp. $(\mathbb{C}^2)^{\otimes n} = \bigoplus_{x=0}^{\lfloor n/2 \rfloor} \mathcal{U}_{n-2x+1} \boxtimes \mathcal{V}_{(n-x,x)}$ gives projectors

$$\mathsf{P}_x \colon \mathcal{H} = (\mathbb{C}^2)^{\otimes n} \longrightarrow \mathcal{U}_{n-2x+1} \boxtimes \mathcal{V}_{(n-x,x)} \quad (x = 0,1,\dots,\lfloor n/2 \rfloor).$$

Then any element $|v\rangle \in (\mathbb{C}^2)^{\otimes n}$, normalized for the standard hermitian pairing, gives a discrete probability

$$\Pr[X = x] := \langle v | P_x | v \rangle \quad (x = 0, 1, \dots, \lfloor n/2 \rfloor).$$

• Our choice of the normalized element:

$$\begin{split} \left|\Xi_{n,m|k,l}\right\rangle &:= \left|1^{l} \, 0^{k-l}\right\rangle \otimes \left|\Xi_{n-k,m-l}\right\rangle \quad \in (\mathbb{C}^{2})^{\otimes n}, \\ \left|\Xi_{n-k,m-l}\right\rangle &:= \frac{1}{\binom{n-k}{m-l}} \sum_{w \in |1^{m-l} 0^{n-m-k+l}\rangle . \mathfrak{S}_{n-k}} w \quad \in (\mathbb{C}^{2})^{\otimes (n-k)}. \end{split}$$

1.2. Setting: The state $\Xi_{n,m|k,l}$ in the Schur-Weyl bimodule $(\mathbb{C}^2)^{\otimes n}$ (4/4)

Definitions again:

$$\begin{split} \mathsf{P}_{x} \colon (\mathbb{C}^{2})^{\otimes n} &\longrightarrow \mathcal{U}_{n-2x+1} \boxtimes \mathcal{V}_{(n-x,x)} \quad (x = 0, 1, \dots, \lfloor n/2 \rfloor). \\ \big| \Xi_{n,m|k,l} \big\rangle := \big| 1^{l} \, 0^{k-l} \big\rangle \otimes \frac{1}{\binom{n-k}{m-l}^{1/2}} \underset{w \in \big| 1^{m-l} 0^{n-m-k+l} \big\rangle \cdot \mathfrak{S}_{n-k}} w \quad \in (\mathbb{C}^{2})^{\otimes n}. \end{split}$$

Main Theorem (coincise form of Theorem 1)

The discrete probability associated to $|\Xi_{n,m|k,l}\rangle$ coincides with $P_{n,m,k,l}$ in Theorem 1, i.e.,

$$\begin{split} \left\langle \Xi_{n,m|k,l} \middle| \, \mathsf{P}_{x} \middle| \Xi_{n,m|k,l} \right\rangle \\ &= \binom{n-k}{m-l} \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} {}_{4}F_{3} \begin{bmatrix} -x, \ x-n-1, \ -M, \ -N \\ -m, \ m-n, \ -M-N \end{bmatrix}; 1 \end{bmatrix} \\ \text{for } x = 0, 1, \dots, |n/2|. \quad (M := m-l, N := n-m-k+l, M+N=n-k.) \end{split}$$

End of first half.

2. How to prove Main Theorem

- 1. Conclusion and setting
- 2. How to prove Main Theorem (7 pages) Based on §4 of our paper [HHY].
 - 2.1. Projector formula
 - 2.2. Gelfand pairs and zonal spherical functions.
 - 2.3. Hahn summation formula
 - 2.4. Main Theorem Racah formula
- 3. Asymptotic behavior of $P_{n,m,k,l}$
- 4. Concluding remarks

2.1. Projector formula (1/2)

Recollection of Main Theorem

Using M := m - l and N := n - m - k + l, define

$$\begin{split} \mathsf{P}_x \colon (\mathbb{C}^2)^{\otimes n} & \longrightarrow \mathcal{U}_{n-2x+1} \boxtimes \mathcal{V}_{(n-x,x)} \quad (x = 0, 1, \dots, \lfloor n/2 \rfloor). \\ \big| \Xi_{n,m|k,l} \big\rangle := \big| 1^l \, 0^{k-l} \big\rangle \otimes \frac{1}{\binom{M+N}{M}^{1/2}} \sum_{w \in [1^M 0^N) : \mathfrak{S}_{M+N}} w \quad \in (\mathbb{C}^2)^{\otimes n}. \end{split}$$

Then we have

$$\langle \Xi_{n,m|k,l} | P_x | \Xi_{n,m|k,l} \rangle$$

$$= \binom{n-k}{m-l} \frac{\binom{n}{n}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} {}_4F_3 \begin{bmatrix} -x, x-n-1, -M, -N \\ -m, m-n, -M-N \end{bmatrix}; 1 \right].$$

We will calculate $\langle \Xi_{n,m|k,l} | P_x | \Xi_{n,m|k,l} \rangle$ by \mathfrak{S}_n -representation theory.

2.1. Projector formula (2/2)

Regarding the decomposition as \mathfrak{S}_n -representation, we have

$$\mathsf{P}_x \colon (\mathbb{C}^2)^{\otimes n} \longrightarrow \mathcal{V}_{(n-x,x)}^{\otimes \dim_\mathbb{C} \mathcal{U}_{n-2x+1}} = \mathcal{V}_{(n-x,x)}^{\otimes (n-2x+1)}.$$

To calculate $\langle \Xi_{n,m|k,l} | P_x | \Xi_{n,m|k,l} \rangle$, we want some formula for P_x .

Representation theory of finite groups tells us:

Fact (projector formula)

Denoting by φ the \mathfrak{S}_n -action, we have

$$\mathsf{P}_{\mathsf{x}} = \sum_{\sigma \in \mathfrak{S}_{n}} \frac{\dim_{\mathbb{C}} \mathcal{V}_{(n-\mathsf{x},\mathsf{x})}^{\otimes (n-2\mathsf{x}+1)}}{|\mathfrak{S}_{n}|} \, \chi^{(n-\mathsf{x},\mathsf{x})}(\sigma) \, \varphi(\sigma)$$

with $\chi^{(n-x,x)}$ the character of the irreducible representation $\overline{\mathcal{V}_{(n-x,x)}}$.

 $\dim_{\mathbb{C}} \mathcal{V}_{(n-x,x)}$ is given by the well-known hook length formula.

Thus, we next want some formula for the part $\sum_{\sigma} \cdots \chi^{(n-x,x)}(\sigma) \varphi(\sigma)$.

2.2. Gelfand pairs and zonal spherical functions

Consider the subgroup $\mathfrak{S}_m \times \mathfrak{S}_{n-m} \subset \mathfrak{S}_n$.

The pair $(G,K):=(\mathfrak{S}_n,\mathfrak{S}_m\times\mathfrak{S}_{n-m})$ is a Gelfand pair, i.e., the induced representation $\mathrm{Ind}_K^G\mathbb{C}_{\mathrm{triv}}$ has multiplicity free irreducible decomposition: For this Gelfand pair, zonal spherical function $\omega_{(n-x,x)}\colon G\to\mathbb{C}$ is

$$\omega_{(n-x,x)}(g) := \frac{1}{|K|} \sum_{k \in K} \chi^{(n-x,x)}(kg^{-1}).$$

The value $\omega_{(n-x,x)}(g)$ depends only on the double coset KgK, and we have the induced $\omega_{(n-x,x)} \colon K \backslash G/K \to \mathbb{C}$.

Fact [Delsarte 1973, 1978]

The set G/K, equipped with a certain distance function, has the structure of Johnson graph J(n, m), which induces bijections

$$K \setminus G/K = \{K\text{-orbits of } J(n, m)\} = \{0, 1, \dots, m\}.$$

2.3. Hahn summation formula

Zonal spherical function $\omega_{(n-x,x)} \colon K \backslash G/K \to \mathbb{C}$ is now totally determined by the values $\{\omega_{(n-x,x)}(i) \mid i=0,1,\ldots,m\}$.

Fact [Delsarte]

The value $\omega_{(n-x,x)}(i)$ is given by

$$\omega_{(n-x,x)}(i) = {}_{3}F_{2}\begin{bmatrix} -i, & -x, & x-n-1 \\ -m, & m-n \end{bmatrix}; 1 \end{bmatrix} := \sum_{a \geq 0} \frac{(-i)_{a}(-x)_{a}(x-n-1)_{a}}{(1)_{a}(-m)_{a}(m-n)_{a}}.$$

The RHS is known as Hahn polynomial with variable i, degree x.

Hahn summation formula [HHY, Theorem 4.1.1]

Using M := m - l and N := n - m - k + l, we have

$$\left\langle \Xi_{n,m|k,l} \middle| \mathsf{P}_{x} \middle| \Xi_{n,m|k,l} \right\rangle = \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} \sum_{i=0}^{M \wedge N} \binom{M}{i} \binom{N}{i} \omega_{(n-x,x)}(i).$$

2.4. Main Theorem – Racah formula (1/2)

The Hahn summation formula is a double sum, and difficult to use for analysis.

$$\langle \Xi | P_x | \Xi \rangle = \frac{\binom{n}{x}}{\binom{n}{n}} \frac{n - 2x + 1}{n - x + 1} \sum_{i=0}^{M \wedge N} \binom{M}{i} \binom{N}{i} {}_3F_2 \begin{bmatrix} -i, & -x, & x - n - 1 \\ -m, & m - n \end{bmatrix}; 1 \end{bmatrix}.$$

Racah formula (Main Theorem) [HHY, Theorem 4.2.1]

We have the following hypergeometric summation formula

$$\sum_{i=0}^{M \wedge N} \binom{M}{i} \binom{N}{i} {}_{3}F_{2} \begin{bmatrix} -i, & -x, & x-n-1 \\ -m, & m-n \end{bmatrix}; 1 \end{bmatrix} = \binom{n-k}{m-l} R_{x}(M),$$

$$R_{x}(M) := {}_{4}F_{3} \begin{bmatrix} -x, & x-n-1, & -M, & -N \\ -m, & m-n, & -M-N \end{bmatrix}; 1 \end{bmatrix}.$$

 $R_x(M)$ is known as Racah polynomial. It yields Main Theorem:

$$\langle \Xi_{n,m|k,l} | P_x | \Xi_{n,m|k,l} \rangle = \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} \binom{n-k}{m-l} R_x(M).$$

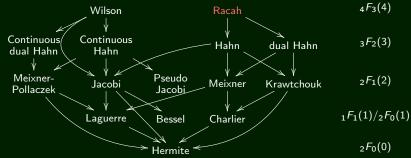
2.4. Main Theorem - Racah formula (2/2)

Profile of Racah polynomial

• Racah polynomial $R_x(z)$ of variable z and degree x = 0, 1, ..., n:

$$R_{x}(z;a,b,c,d) := {}_{4}F_{3} \begin{bmatrix} -x, \ x+a+b+1, \ -z, \ z+c+d+1 \\ a+1, \ b+c+1, \ d+1 \end{bmatrix}; 1$$
 with $a+1=-n$ or $b+c+1=-n$ or $d+1=-n$.

- The family $\{R_X(z; a, b, c, d) \mid x = 0, 1, ..., n\}$ is orthogonal with respect to some discrete weight function w(z): $\sum_{i=0}^n R_X(i)R_Y(i)w(i) = \delta_{x,y}$.
- It sits in the top line of Askey scheme of hypergeometric orthogonal polynomials.



3. Asymptotic behavior of $P_{n,m,k,l}$

- 1. Conclusion and setting
- 2. How to prove Main Theorem (Racah formula)

$$P_{n,m,k,l}[X=x] = \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} \binom{n-k}{m-l} {}_{4}F_{3} \begin{bmatrix} -x, x-n-1, -M, -N \\ -m, m-n, -M-N \end{bmatrix}; 1$$

$$(n, m, k, l \in \mathbb{Z}, 0 \le 2m, k, l \le n, M := m - l \ge 0, N := n - m - k + l \ge 0, x \in \{0, 1, \dots, n\}.$$

- 3. Asymptotic behavior of $P_{n,m,k,l}$ (3 pages) Based on §5 of our paper [HHY].
 - 3.1. What is Racah formula useful for?
 - 3.2. Central limit theorem
- 4. Concluding remarks

3.1. What is Racah formula useful for?

Racah polynomial R_x of degree x (and variable M) in Main Theorem

$$P_{n,m,k,l}[X = x] = \frac{\binom{n}{x}}{\binom{n}{m}} \frac{n-2x+1}{n-x+1} \binom{n-k}{m-l} R_x, \quad R_x := {}_{4}F_{3} \begin{bmatrix} -x, & \dots \\ -m, & \dots \end{bmatrix} 1$$

is an orthogonal polynomial, and satisfies three-term recursive formula of the form $a_x R_{x+1} + b_x R_x + c_x R_{x-1} = 0$. It is rewritten as:

Three-term recursive formula [HHY, Lemma 4.3.3]

$$p(x) = P_{n,m,k,l}[X = x] \text{ satisfies the recursive formula}$$

$$A_{x}p(x+1) + B_{x}p(x) + C_{x}p(x-1) = 0,$$

$$A_{x} := \frac{(m-x)(n-m-x)(n-k-x)(n-x+1)}{(n-2x)(n-2x+1)} \frac{n-2x-1}{n-x} \frac{x+1}{n-x},$$

$$C_{x} := \frac{x(x-k-1)(m-x+1)(n-m-x+1)}{(n-2x+1)(n-2x+2)} \frac{n-2x+3}{n-x+2} \frac{x-1}{n-x+1}.$$

It enables us to do asymptotic analysis for $P_{n,m,k,l}$, $n \to \infty$.

3.2. Central limit theorem (1/2)

Consider the limit $n \to \infty$ with the ratios $\frac{m}{n}, \frac{k}{n}, \frac{l}{n}$ fixed. We use

$$\alpha = \frac{I}{n}, \quad \beta = \frac{m-I}{n}, \quad \gamma = \frac{k-I}{n}, \quad \delta = \frac{n-m-k+I}{n}.$$

Central limit theorem for generic type II limit [HHY, Thm 5.2.9]

In the above limit $n \to \infty$ with $\alpha + \gamma, \beta, \delta > 0$, we have

$$\lim_{n\to\infty} P_{n,m,k,l} \Big[r \le \frac{X-n\mu}{\sqrt{n}\sigma} \le s \Big] = \frac{1}{\sqrt{2\pi}} \int_r^s e^{-u^2/2} \, du$$

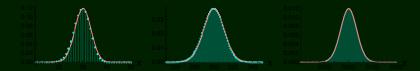
with μ and σ given by

$$\mu:=rac{1-\sqrt{D}}{2},\quad \sigma:=\sqrt{rac{(lpha+\gamma)eta\delta}{D}},\quad D:=1-4(lpha\gamma+lpha\delta+eta\gamma).$$

We guessed the expectation value μ and the variance σ by taking a formal limit of the recursive formula $A_X p(x+1) + B_X p(x) + C_X p(x-1) = 0$ to get a differential equation

$$\frac{d}{dt}\log p(nt) \approx -\frac{t-\mu}{\sigma/\sqrt{n}} \quad (n\to\infty).$$

3.2. Central limit theorem (2/2)



Pdf $P_{n,m,k,l}[X=x]$ by cyan dots and the limit normal distribution by pink lines with $(\frac{m}{n},\frac{k}{n},\frac{l}{n})=(0.4,0.6,0.3)$ fixed and n=100 (left), 1000 (middle), 10000 (right). The limit distribution has $\mu=0.3$ and $\sigma=0.3354...$

4. Concluding remarks (1/2)

Conclusions again:

- We found a discrete probability distribution P_{n,m,k,l} whose pdf is a Racah ₄F₃-polynomial, and cdf is a ₄F₃-polynomial. ← the first (?) appearance of higher hypergeometric orthogonal polynomial in probability theory.
- Central limit theorem holds for generic type II limit: $n \to \infty$ with ratios $\frac{m}{n}, \frac{k}{n}, \frac{l}{n}$ fixed, satisfying a generic condition.

Topics in [HHY] not explained in this talk:

- Asymptotic analysis beyond central limit theorem [§5.5]
- Another limit of $P_{n,m,k,l}$: $n \to \infty$ with $\frac{m}{n}, k, l$ fixed. [§5.1]
- \bullet Meanings and applications in quantum information theory. [§1, §3]
- Computation using \$\mathbf{s}\mathbf{l}_2\$-Casimir operator. [§4.4, §5.5]
- q-analogue of the distribution $P_{n,m,k,l}$. [Appendix C]

4. Concluding remarks (2/2)

Logically we started with the distinguished element

$$\left|\Xi_{n,m|k,l}\right\rangle := \left|0^l 1^{k-l}\right\rangle \otimes \left|\Xi_{n-k,m-l}\right\rangle \in \mathcal{H} = (\mathbb{C}^2)^{\otimes n}$$

and succeeded in the computation of $\langle \Xi_{n,m|k,l} | P_x | \Xi_{n,m|k,l} \rangle$, obtaining explicit and useful hypergeometric formulas.

However, at this moment, we do not have a conceptual reason why we were able to get nice formulas of the distribution.

Naive open problem

What property of the state $|\Xi_{n,m|k,l}\rangle$ enabled us to get nice formulas?

Is there some characterization of $|\Xi_{n,m|k,l}\rangle$ among all the normalized states of $\mathcal H$ so that the associated distribution can be expressed by a hypergeometric orthogonal polynomial?

(I expect some hidden "integrability" of the state $|\Xi_{n,m|k,l}\rangle$.)

Thank you for your attention.

Appendix: q-analogue of the distribution $P_{n,m,k,l}$

q-hypergeometric series and q-binomial coefficient:

$$\begin{aligned} &(a;q)_n := (1-a)(1-aq)\cdots (1-aq^{n-1}), \quad [n]_q := 1+q+\cdots + q^{n-1}, \\ &_{r+1}\phi_r \begin{bmatrix} a_1, \ \dots, \ a_{r+1} \\ b_1, \ \dots, \ b_r \end{bmatrix}; q, \ z \end{bmatrix} := \sum_{i \geq 0} \frac{(a_1, \dots, a_r; q)_i}{(b_1, \dots, b_s; q)_i} z^i, \quad \begin{bmatrix} n \\ m \end{bmatrix}_q := \frac{(q;q)_n}{(q;q)_m(q;q)_{n-m}}. \end{aligned}$$

[HHY, Theorems C.3.1, C.3.2]

Let $n, m, k, l \in \mathbb{Z}$ s.t. $0 \le 2m, k, l \le n$, M := m - l, $N := n - m - k + l \ge 0$. Then, for $q \in \mathbb{R}_{>0}$, the function

$$p(x|q) := \begin{bmatrix} n-k \\ m-l \end{bmatrix}_{q} \frac{{n \brack x}_{q}}{{n \brack m}_{q}} q^{x} \frac{[n-2x+1]_{q}}{[n-x+1]_{q}} 4\phi_{3} \begin{bmatrix} q^{-x}, & q^{x-n-1}, & q^{-M}, & q^{-N} \\ q^{-m}, & q^{m-n}, & q^{-M-N} \end{bmatrix}; q, q$$

defines a discrete probability distribution for $x \in \{0,1,\ldots,n\}$, and

$$\sum_{u=0}^{x} p(x|q) = \begin{bmatrix} n-k \\ m-l \end{bmatrix}_{q} \frac{{n \brack x}_{q}}{{n \brack m}_{q}} {}_{4}\phi_{3} \begin{bmatrix} q^{-x}, q^{x-n}, q^{-M}, q^{-N} \\ q^{-m}, q^{m-n}, q^{-M-N} \end{bmatrix}; q, q \end{bmatrix}.$$