

# Log-gases on a quadratic lattice via discrete loop equations

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April 11, 2019

## Log-gases on a quadratic lattice

Fix  $S \subset \mathbb{R}$ ,  $N > 0$  and

$$w : S \rightarrow \mathbb{R}_{\geq 0}, \quad w(x) \geq 0.$$

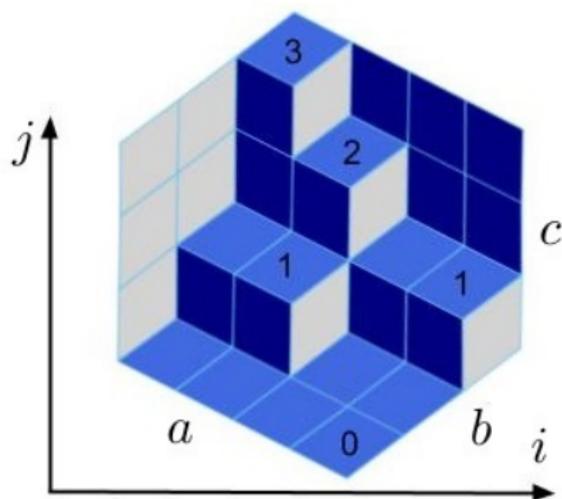
We consider a class of probability measures  $\mathbb{P}_N(S, w)$  on all  $N$ -point subsets of  $S$  of the form

$$\mathbb{P}_N(l_1, l_2, \dots, l_n) \propto \prod_{1 \leq i < j \leq N} (l_i - l_j)^2 \cdot \prod_{i=1}^N w(l_i),$$

where  $l_i \in S$  for  $i = 1, \dots, N$ ,

where  $S = \{q^{-x} + uq^x : 0 \leq x \leq M\}$  with  $q \in (0, 1)$ ,  $x, M \in \mathbb{Z}_{\geq 0}$  and  $u \in [0, 1)$ .

## Tiling model

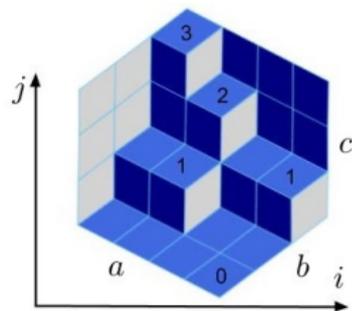


Lozenge tilings of a hexagon can be viewed as stepped surfaces.

## Tiling model

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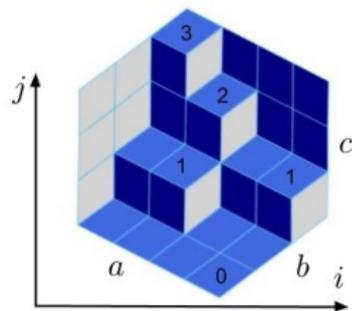
$$\mathcal{P}(\mathcal{T}) = \frac{\omega(\mathcal{T})}{Z(a, b, c)}, \text{ where } \omega(\mathcal{T}) = \prod_{\diamond \in \mathcal{T}} \omega(\diamond).$$



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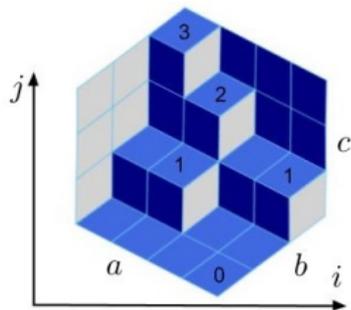


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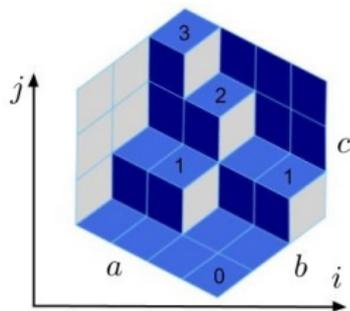


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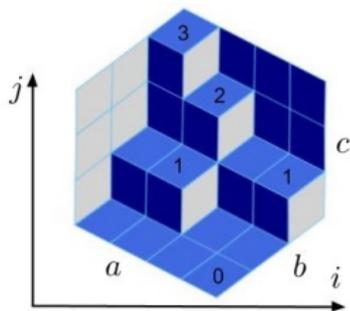
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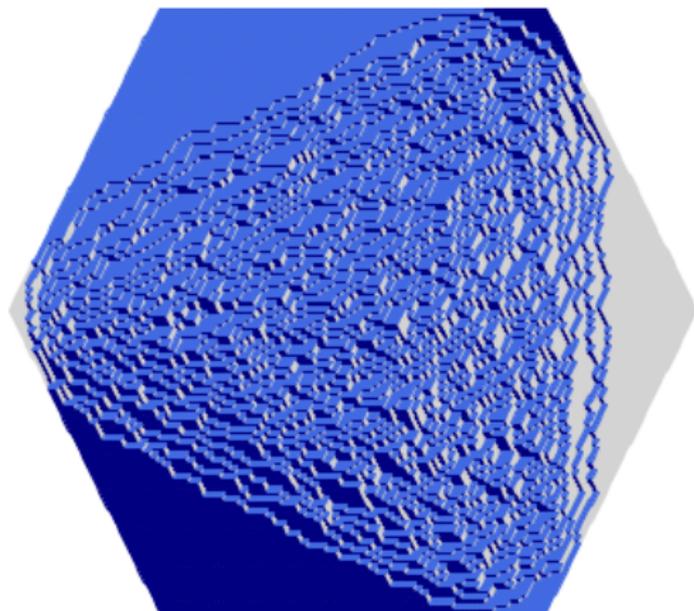


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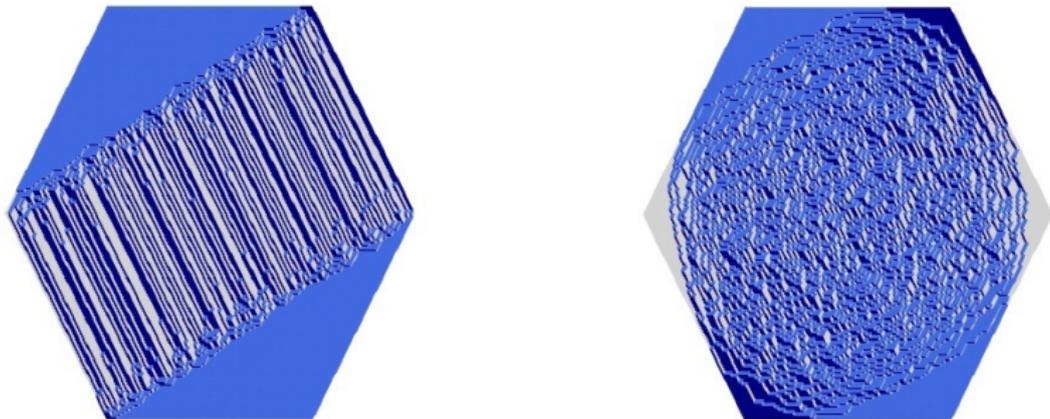
$$\omega(\mathcal{T}) = \text{const}(a, b, c) \cdot q^{-\text{volume}}.$$

- Let  $j$  be the coordinate of  $\diamond$ . Set  $\omega(\diamond) = \kappa q^j - \kappa^{-1} q^{-j}$ ,  $1 > q > 0$ .

# Limit shape

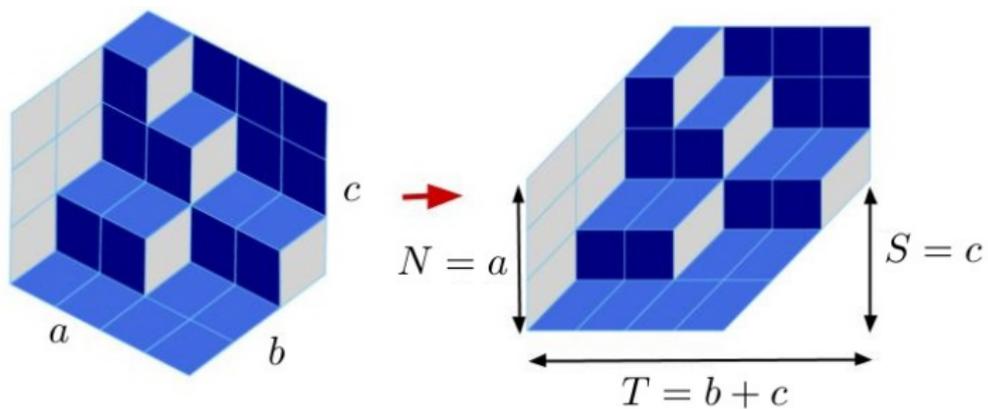


## Waterfall



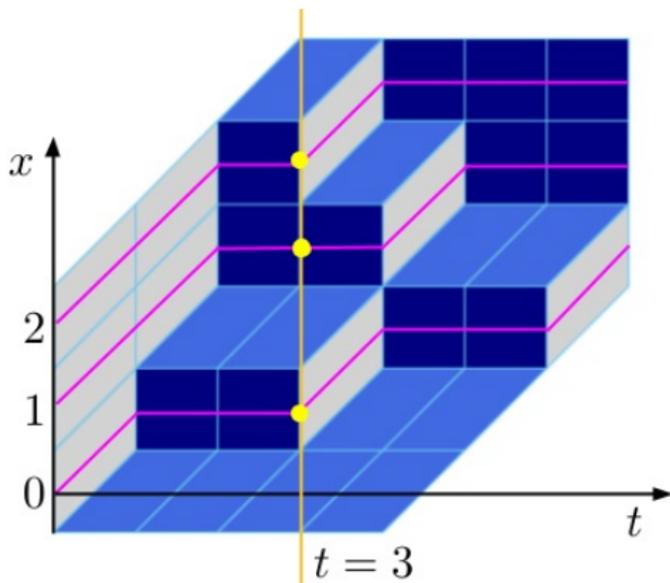
**Figure:** A simulation for  $a = 80$ ,  $b = 80$ ,  $c = 80$ . On the left picture the parameters are  $\kappa^2 = -1$ ,  $q = 0.8$ , and on the right picture the parameters are  $\kappa^2 = -1$ ,  $q = 0.98$ .

## Affine transformation



# Tiling model

It establishes a bijection between tilings and non-intersecting paths:



Let  $C(t) = (x_1, x_2, \dots, x_N)$  be the positions of nodes.

# q-Racah ensemble

Theorem (Borodin, Gorin, Rains '2009)

$$\text{Prob}\{C(t) = (x_1, \dots, x_N)\} = C \cdot \prod_{0 \leq i < j \leq M} (\sigma(x_i) - \sigma(x_j))^2 \prod_{i=1}^N w_t(x_i),$$

where  $\sigma(x_i) = q^{-x_i} + u(\kappa, N, S, T)q^{x_i}$  and  $w_t(x)$  is the weight function of the q-Racah polynomial ensemble up to a factor not depending on  $x$ .

# Limit shape for domino and lozenze tilings

- **Law of Large Numbers** for the height function  
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- **Law of Large Numbers** for the height function  
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- **Central Limit Theorem**: convergence of the global  
fluctuations of the height function  
[Kenyon '01], [Borodin–Ferrari '08], [Petrov '13],  
[Duse–Metcalf '14], [Bufetov–Gorin '17], [Bufetov–K. '17]

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  - $M_N \geq N - 1$
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for some  $A_1 > 0$ .
- Denote

$$\mu_N = \frac{1}{N} \sum_{i=1}^N \delta(\ell_i),$$

where  $(\ell_1, \dots, \ell_N)$  is  $\mathbb{P}_N$ -distributed with parameters  $q_N, u_N, M_N$ .

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- For some positive constants  $A_2, A_3 > 0$

$$|V_N(s) - V(s)| \leq A_2 \cdot N^{-1} \log(N),$$

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- $V(s)$  is differentiable and for some  $A_4 > 0$

$$|V'(s)| \leq A_4 \cdot [1 + |\log |s - 1 - u|| + |\log |s - q^{-M} - uq^M||],$$

for  $s \in [1 + u, q^{-M} + uq^M]$ .

# Law of Large Numbers

## Theorem (Dimitrov-K. '18)

*There is a deterministic, compactly supported and absolutely continuous probability measure  $\mu(x)dx$  such that  $\mu_N$  concentrate (in probability) near  $\mu$ . More precisely, for any Lipschitz function  $f(x)$  defined on a real neighborhood of the interval  $[1 + u, q^{-M} + uq^M]$  and each  $\varepsilon > 0$  the random variables*

$$N^{1/2-\varepsilon} \left| \int_{\mathbb{R}} f(x) \mu_N(dx) - \int_{\mathbb{R}} f(x) \mu(x) dx \right|$$

*converge to 0 in probability and in the sense of moments.*

## Theorem (Dimitrov-K. '18)

Take  $m \geq 1$  polynomials  $f_1, \dots, f_m \in \mathbb{R}[x]$  and define

$$\mathcal{L}_{f_i} = N \int_{\mathbb{R}} f_j(x) \mu_N(dx) - N \mathbb{E}_{\mathbb{P}_N} \left[ \int_{\mathbb{R}} f_j(x) \mu_N(dx) \right] \text{ for } i = 1, \dots, m.$$

Assume that the limit measure has one band, then under technical assumptions the random variables  $\mathcal{L}_{f_i}$  converge jointly in the sense of moments to an  $m$ -dimensional centered Gaussian vector

$X = (X_1, \dots, X_m)$  with covariance

$$\text{Cov}(X_i, X_j) = \frac{1}{(2\pi i)^2} \oint_{\Gamma} \oint_{\Gamma} f_i(s) f_j(t) \mathcal{C}(s, t) ds dt, \text{ where}$$

$$\mathcal{C}(s, t) = \frac{1}{2(s-t)^2} \left( 1 - \frac{(s-\alpha_1)(t-\beta_1) + (t-\alpha_1)(s-\beta_1)}{2\sqrt{(s-\alpha_1)(s-\beta_1)}\sqrt{(t-\alpha_1)(t-\beta_1)}} \right),$$

where  $\Gamma$  is a positively oriented contour that encloses the interval  $[1+u, q^{-M} + uq^M]$ .

General  $\beta$ 

Let  $q \in (0, 1)$ ,  $u \in [0, 1)$ ,  $M \geq N - 1 \in \mathbb{Z}$ ,  $\theta > 0$ .

- Recall

$$\Gamma_q(x) = (1-q)^{1-x} \frac{(q; q)_\infty}{(q^x; q)_\infty} \text{ and satisfies } \frac{\Gamma_q(x+1)}{\Gamma_q(x)} = \frac{1-q^x}{1-q},$$

where  $(y; q)_k = (1-y) \cdots (1-yq^{k-1})$ .

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- Let  $\ell_i = q^{-\lambda_i} + uq^{\lambda_i}$ , where

$$\lambda_i = x_i + (i-1)\theta, \text{ and } 0 \leq x_1 \leq x_2 \leq \cdots \leq x_N \leq M - N + 1.$$

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- Denote  $\mathfrak{X}_N^\theta := \{(\ell_1, \dots, \ell_N)\}$ .

General  $\beta$ 

We consider probability measures on  $\mathfrak{X}_N^\theta$

$$\mathbb{P}_N^\theta(\ell_1, \dots, \ell_N) = \frac{1}{Z_N} \prod_{1 \leq i < j \leq N} q^{2\theta\lambda_j} \frac{\Gamma_q(\lambda_j - \lambda_i + 1) \Gamma_q(\lambda_j - \lambda_i + \theta)}{\Gamma_q(\lambda_j - \lambda_i) \Gamma_q(\lambda_j - \lambda_i + 1 - \theta)} \times$$

$$\times \prod_{1 \leq i < j \leq N} \frac{\Gamma_q(\lambda_j + \lambda_i + \nu + 1) \Gamma_q(\lambda_j + \lambda_i + \nu + \theta)}{\Gamma_q(\lambda_j + \lambda_i + \nu) \Gamma_q(\lambda_j + \lambda_i + \nu + 1 - \theta)} \cdot \prod_{i=1}^N w(\ell_i),$$

$\nu$  is such that  $q^\nu = \nu$ .

General  $\beta$  analogue

Observe as  $q \rightarrow 1^-$  and  $q^x \rightarrow y \in [0, 1)$

$$\frac{\Gamma_q(x + \alpha)}{\Gamma_q(x)} = (1 - q)^{-\alpha} \frac{(q^x; q)}{(q^{x+\alpha}; q)_\infty} \sim (1 - q)^{-\alpha} (1 - y)^\alpha.$$

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Setting  $q^{-\lambda_i} = y_i$ ,  $\ell_i = y_i + u/y_i$  for  $i = 1, \dots, N$  we get

$$\prod_{1 \leq i < j \leq N} y_j^{2\theta} (1 - y_i y_j^{-1})^{2\theta} \cdot (1 - u y_i^{-1} y_j^{-1})^{2\theta} = \prod_{1 \leq i < j \leq N} (\ell_j - \ell_i)^{2\theta}.$$

# LLN and CLT for discrete log-gases

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- **Law of Large numbers** [Johansson '00, '02], [Feral '08]
- **Central limit theorem**
  - special cases [Borodin-Ferrari '08], [Breuer-Duits '13], [Dolega-Feray '15]
  - general potential with general  $\beta$  [Borodin-Gorin-Guionnet '15]

## How is CLT usually proved?

Johansson's CLT proof in RMT is based on **loop equations**

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$$[\mathbb{E}G_N(z)]^2 + \frac{2}{\beta} V'(z) [\mathbb{E}G_N(z)] + (\text{analytic}) = \frac{1}{N} (\dots),$$

obtained by a clever integration by parts.

## Assumptions on the weight

- Assume there is an open set  $\mathcal{M} \subset \mathbb{C} \setminus \{0, \pm\sqrt{u}\}$ , such that for large  $N$

$$\left( \left[ q_N^1, q_N^{-M_N-1} \right] \cup \left[ u_N q_N^{M_N+1}, u_N q_N^{-1} \right] \right) \subset \mathcal{M}.$$

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- Suppose there exist analytic functions  $\phi_N^+, \phi_N^-$  on  $\mathcal{M}$  such that for  $z \in \mathcal{M}$  and  $\sigma_N(z) = z + u_N z^{-1}$  the following hold

$$\frac{w(\sigma_N(z); N)}{w(\sigma_N(q_N z); N)} = \frac{\phi_N^+(z)}{\phi_N^-(z)}, \quad \phi_N^+(q_N^{-M_N-1}) = \phi_N^-(1) = 0$$

## Nekrasov's equation

## Theorem

Define

$$R_N(z) = \Phi_N^-(z) \cdot \mathbb{E}_{\mathbb{P}_N} \left[ \prod_{i=1}^N \frac{\sigma_N(q_N z) - \ell_i}{\sigma_N(z) - \ell_i} \right] + \\ + \Phi_N^+(z) \cdot \mathbb{E}_{\mathbb{P}_N} \left[ \prod_{i=1}^N \frac{\sigma_N(z) - \ell_i}{\sigma_N(q_N z) - \ell_i} \right],$$

where  $\Phi^-(z) = q(qz^2 - u)(z^2 - u)\phi^-(z)$ ,

$\Phi^+(z) = (qz^2 - u)(q^2 z^2 - u)\phi^+(z)$  and  $\sigma(z) = z + uz^{-1}$ .

Then  $R(z)$  is analytic in the same complex neighborhood  $\mathcal{M}$ . If  $\Phi^\pm(z)$  are polynomials of degree at most  $d$ , then  $R(z)$  is also a polynomial of degree at most  $d$ .

## Computations

$$\begin{aligned} \prod_{i=1}^N \frac{\sigma(qz) - \sigma(q^{-\ell_i})}{\sigma(z) - \sigma(q^{-\ell_i})} &= \exp \left( \sum_{i=1}^N \left( \log \left( \frac{(qz - q^{-\ell_i})}{(z - q^{-\ell_i})} \cdot \frac{(z - uq^{\ell_i-1})}{(z - uq^{\ell_i})} \right) \right) \right) \\ &= \exp \left( \sum_{i=1}^N \left( \log \left( 1 + \frac{(q-1)z}{z - q^{-\ell_i}} \right) + \log \left( 1 + \frac{(q^{-1}-1)uz^{-1}}{uz^{-1} - q^{\ell_i}} \right) \right) \right). \end{aligned}$$

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Now we set  $q = q^{\frac{1}{N}}$ .

$$\begin{aligned} \prod_{i=1}^N \frac{\sigma(qz) - \sigma(q^{-\ell_i})}{\sigma(z) - \sigma(q^{-\ell_i})} &= q \exp \left[ (z - uz^{-1})G_\mu(z) + \right. \\ &\quad \left. + \frac{1}{N} \left( \Delta G_N(z) + \frac{z \log q}{2} \frac{\partial}{\partial z} ((z - uz^{-1})G_N(z)) \right) + \dots \right], \end{aligned}$$

where  $\Delta G_N(z) = N(G_N(z) - G_\mu(z))$ .

## Functional equation on the Stieltjes transform

$$G_{\mu}(z) = \int_{\mathbb{R}} \frac{\mu(x) dx}{z - x}$$

$$\lim_{N \rightarrow \infty} \mathbb{E}_{\mathbb{P}_N} \left[ \prod_{i=1}^N \frac{\sigma_N(q_N z) - \ell_i}{\sigma_N(z) - \ell_i} \right] = \exp(\mathfrak{G}(z))$$

$$\text{with } \mathfrak{G}(z) = \log(q) \cdot (z - uz^{-1}) \cdot G_{\mu}(z + uz^{-1}).$$

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$$\text{with } \mathfrak{G}(z) = \log(q) \cdot (z - uz^{-1}) \cdot G_\mu(z + uz^{-1}).$$

$$R_\mu(z) = \Phi^-(z) q^{(z-u/z)} G_\mu(z+u/z) + \Phi^+(z) q^{-(z-u/z)} G_\mu(z+u/z).$$

## Proposition

The density of the limit measure  $\mu$  for  $x \in (0, M)$  is given by

$$\mu(x) = \frac{1}{\pi} \arccos \left( \frac{R(q^{-x})}{\sqrt{\Phi^+(q^{-x})\Phi^-(q^{-x})}} \right)$$

If the expression inside the arccosine is greater than 1, then we set  $\mu(x) = 0$  and if it is less than  $-1$ , then we set  $\mu(x) = 1$ .

## Discrete RHP

## Definition

Let  $\omega(z)$  be a  $2 \times 2$  matrix-valued function and  $\mathfrak{X} \subset \mathbb{R}$  finite. An analytic function

$$m: \mathbb{C} \setminus \mathfrak{X} \rightarrow \text{Mat}(2, \mathbb{C})$$

solves a DRHP  $(\mathfrak{X}, \omega)$  if the entries of  $m$  are meromorphic with at most simple poles at the points of  $\mathfrak{X}$  and its residues at these points are given by the jump residue condition

$$\text{Res}_{z=x} m(z) = \lim_{z \rightarrow x} m(z)\omega(z), \quad x \in \mathfrak{X}.$$

## Proposition

The DRHP  $(S, \omega)$  has a unique solution  $\mathbf{m}(z)$  such that

$$\omega(\psi) = \begin{bmatrix} 0 & w(\psi) \\ 0 & 0 \end{bmatrix}, \quad \mathbf{m}(\psi) \cdot \begin{bmatrix} \psi^{-N} & 0 \\ 0 & \psi^N \end{bmatrix} = I + O\left(\frac{1}{\psi}\right), \quad z \rightarrow \infty.$$

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Moreover,

$$A(z) = \mathbf{m}(\sigma(qz)) \begin{bmatrix} \Phi^-(z) & 0 \\ 0 & \Phi^+(z) \end{bmatrix} \mathbf{m}^{-1}(\sigma(z)) \text{ is analytic and}$$

$$\mathrm{Tr}[A] = \Phi^-(z) \cdot \mathbb{E}_{\mathbb{P}^N} \left[ \prod_{i=1}^N \frac{\sigma(qz) - \ell_i}{\sigma(z) - \ell_i} \right] + \Phi^+(z) \cdot \mathbb{E}_{\mathbb{P}^N} \left[ \prod_{i=1}^N \frac{\sigma(z) - \ell_i}{\sigma(qz) - \ell_i} \right].$$

Special cases of  $R_\mu(z)$ 

Recall that monic orthogonal polynomials satisfy difference equation:

$$A_N(z)P_N(\sigma(z)) = B_N(z)P_N(\sigma(q^{-1}z)) + C_N(z)P_N(qz).$$

$$\text{Then } R_\mu(z) = \lim_{N \rightarrow \infty} A_N(z).$$

## Nekrasov's equation

## Theorem (Dimitrov-K. '18)

Define

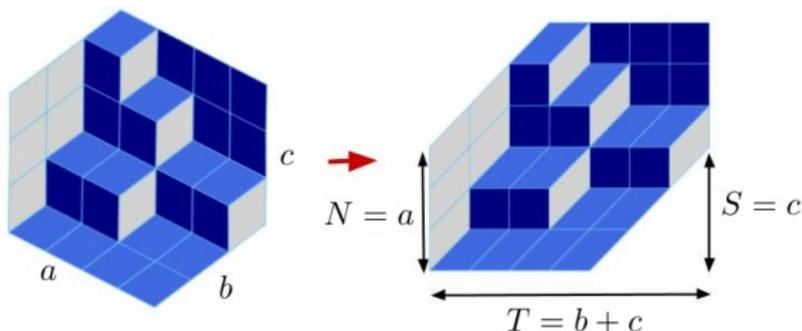
$$R(z) = \Phi^-(z) \cdot \mathbb{E}_{\mathbb{P}_N^\theta} \left[ \prod_{i=1}^N \frac{\sigma(q^\theta z) - \ell_i}{\sigma(z) - \ell_i} \right] + \\ + \Phi^+(z) \cdot \mathbb{E}_{\mathbb{P}_N^\theta} \left[ \prod_{i=1}^N \frac{\sigma(q^{1-\theta} z) - \ell_i}{\sigma(qz) - \ell_i} \right],$$

where  $\Phi^-(z) = q^\theta (q^{2-\theta} z^2 - u)(z^2 - u)\phi^-(z)$ ,

$\Phi^+(z) = (q^\theta z^2 - u)(q^2 z^2 - u)\phi^+(z)$  and  $\sigma(z) = z + uz^{-1}$ .

Then  $R(z)$  is analytic in the same complex neighborhood  $\mathcal{M}^\theta$ . If  $\Phi^\pm(z)$  are polynomials of degree at most  $d$ , then  $R(z)$  is also a polynomial of degree at most  $d$ .

## Limit shape for the tilings



Let real numbers  $N, T, S, q$  and  $k$  be such that

$$N, T, S, q > 0, \quad k \geq 0, \quad q < 1, \quad N < T, \quad S < T, \quad k^2 q^{-T} < 1.$$

## Limit shape

## Theorem (Dimitrov-K '18)

Let

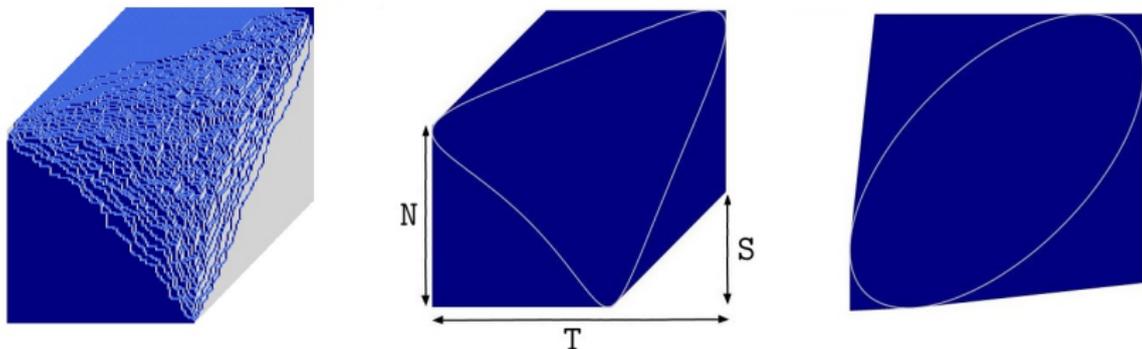
$$N = N\varepsilon^{-1} + O(1), \quad T = T\varepsilon^{-1} + O(1), \quad S = S\varepsilon^{-1} + O(1),$$

$$q = q^\varepsilon + O(\varepsilon^2), \quad \kappa = \mathbf{k} + O(\varepsilon).$$

Then for any point  $(t, x)$  in the hexagon  $\mathcal{P}$  with parameters  $N, T, S$  and  $\eta > 0$  there exists an explicit function  $\hat{h}(t, x)$  such that

$$\lim_{\varepsilon \rightarrow 0^+} \mathbb{P}_\varepsilon \left( \left| \varepsilon \cdot h(\lfloor t\varepsilon^{-1} \rfloor, \lfloor x\varepsilon^{-1} \rfloor + 1/2) - \hat{h}(t, x) \right| > \eta \right) = 0.$$

## Limit shape



**Figure:** The left part shows a simulation of a tiling. The middle part shows the hexagon  $\mathcal{P}$  and the liquid region  $\mathcal{D}$  is the region inside the gray curve. The right part denotes the image of  $\mathcal{P}$  and  $\mathcal{D}$  under the map  $(t, x) \rightarrow (q^{-t}, q^{-x} + k^2 q^{-s-t+x})$

# Fluctuations

- Given a random point configuration  $\{(t, x_k^t)\}$  on slice  $t$  define  $(U, V)$

$$U(t, k) = q^{-t} \text{ and } V(t, k) = q^{-x_k^t} + \kappa^2 q^{x_k^t - S - t}$$

for  $0 \leq t \leq T$  and  $1 \leq k \leq N$ .

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- Define a random height function  $\mathcal{H}$  for the new particle system as pushforward of  $h$ .
- This transform bijectively maps liquid region  $\mathcal{D}$  to a new region  $\mathcal{D}'$ .

## Theorem (Dimitrov-K. '18)

Fix  $w \in (1, q^{-T})$  and let  $t(\varepsilon)$  be a sequence of integers such that  $q^{-t(\varepsilon)} = w + O(\varepsilon)$ . There exists a diffeomorphism

$$\Omega : \mathfrak{D}' \rightarrow \mathbb{H}$$

such that for any polynomials  $f_i \in \mathbb{R}$ ,  $i = 1, \dots, m$

$$\int_{\mathbb{R}} \sqrt{\pi} (\mathcal{H}(q^{-t}, v) - \mathbb{E}_{\mathbb{P}_\varepsilon} [\mathcal{H}(q^{-t}, v)]) f_i(v) dv$$

converge jointly to a Gaussian vector with mean zero and covariance

$$\mathbb{E}[X_i X_j] = \int_{a(u)}^{b(u)} \int_{a(u)}^{b(u)} f_i(x) f_j(y) \left( -\frac{1}{2\pi} \log \left| \frac{\Omega(u, x) - \Omega(u, y)}{\Omega(u, x) - \overline{\Omega}(u, y)} \right| \right) dx dy.$$

# Diffeomorphism

$\Omega(w, v)$  is a unique solution  $z(w, v) \in \mathbb{H}$  for  $(w, v) \in \mathcal{D}'$  of

$$a_2(w, v)z^2 + a_1(w, v)z + a_0(w, v) = 0, \text{ where}$$

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- $a_0 = (w - 1)(q^{-T} - q^N)(q^{-S} - 1)(1 - k^2q^{-T+N});$
- $a_1 = vq^N(q^{-T} - 1) + (u(q^{-S} - q^N) - q^{-S+N} - q^{-T} + 2q^N) + w k^2 q^N (q^{-T} + q^{-S+N} - 2q^{-S-T}) + k^2 q^{-T+N} (q^{-S} - q^N).$
- $a_2 = q^N(v - 1 - k^2q^{-S}w);$

# Assumptions

- Assume

$$\Phi_N^-(z) = q_N(z^2 - u_N)\phi_N^-(z) = \Phi^-(z) + \varphi_N^-(z) + O(N^{-2}) \text{ and}$$
$$\Phi_N^+(z) = (q_N^2 z^2 - u_N)\phi_N^+(z) = \Phi^+(z) + \varphi_N^+(z) + O(N^{-2}),$$

where  $\varphi_N^\pm(z) = O(N^{-1})$  and the constants in the big  $O$  notation are uniform over  $z$  in compact subsets of  $\mathcal{M}$ . All the aforementioned functions are holomorphic in  $\mathcal{M}$ .

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- Assume there exists unique maximal interval

$$[\alpha_1, \beta_1] \subset [1 + u, q^{-M} + uq^M]$$

such that  $0 < \mu(x) < f_q(\sigma_q^{-1}(x))^{-1}$  on  $[\alpha_1, \beta_1]$ , where  $\sigma_q(x) = q^{-x} + uq^x$  and  $f_q(x) = \frac{d}{dx}\sigma_q(q^{-x})$ .