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Hammersley

Plancherel

bumping and diffusion

the end

Robinson-Schensted-Knuth algorithm

Start with two empty tableaux. Read letters of the word one after another. With each letter proceed as follows:

1. start with the bottom row of the insertion tableau P,

- 2. insert the letter to the leftmost box in this row which contains a number which is bigger than the one which you want to insert,
- 3. If you had to bump some letter, this bumped letter must be inserted in to the next row according to the rule number 2,
- If you inserted a letter to an empty box in the insertion tableau P, make a mark about the position of this box in the recording tableau Q and proceed to the next letter of the word.





insertion tableau P(w)

recording tableau Q(w)

w = (23, 53, 74, 16, 99, 70, 82, 37, 41, 18)

Further reading

Dan Romik "The Surprising Mathematics of Longest Increasing Subsequences" legal PDF file available on author's website

Want more? Visit

--> psniady.impan.pl/surprising

never have seen RSK in your life? print the handout!

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Poisson limit theorems for Robinson–Schensted correspondence

Piotr Śniady

IMPAN Toruń

joint work with Mikołaj Marciniak and Łukasz Maślanka

handout, slides

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Longest Increasing Subsequence 23, 53, 74, 16, 99, 70, 82, 37, 41

what is the length of the longest increasing subsequence?



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Longest Increasing Subsequence 23, 53, 74, 16, 99, 70, 82, 37, 41

what is the length of the longest increasing subsequence?



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Longest Increasing Subsequence 23, 53, 74, 16, 99, 70, 82, 37, 41

what is the length of the longest increasing subsequence?

LIS(23, 53, 74, 16, 99, 70, 82, 37, 41) = 4



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Longest Increasing Subsequence 23, 53, 74, 16, 99, 70, 82, 37, 41

what is the length of the longest increasing subsequence?

LIS(23, 53, 74, 16, 99, 70, 82, 37, 41) = 4

Stanisław Ulam:

let π_n be a uniformly random permutation of the letters $1, 2, \ldots, n$

what can you say about the random variable $LIS_n = LIS(\pi_n)$ in the limit $n \to \infty$?



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Robinson–Schensted–Knuth algorithm is a bijection...

output:

I.

input:

• sequence $\mathbf{w} = (w_1, \ldots, w_n)$

• semistandard tableau P,

ullet standard tableau Q,

P and Q have the same shape with n boxes

example:

ı.

 $w=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41)$

74	99			
23	53	70		
16	37	41	82	

insertion tableau P(w)

8	9			
4	6	7		
1	2	3	5	



74	99			
23	53	70		
16	37	41	82	

8	9			
4	6	7		
1	2	3	5	

insertion tableau P(w)

$$w = (23, 53, 74, 16, 99, 70, 82, 37, 41)$$



74	99			
23	53	70		
16	37	41	82	

8	9			
4	6	7		
1	2	3	5	

insertion tableau P(w)

$$\mathsf{w}=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41,\ 18)$$





insertion tableau P(w)







insertion tableau P(w)









insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)





8	9			
4	6	7		
1	2	3	5	

insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)





8	9			
4	6	7		
1	2	3	5	

insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)





8	9			
4	6	7		
1	2	3	5	

insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

recording tableau Q(w)



74				
53	99			
23	37	70		
16	18	41	82	



insertion tableau P(w)

L

$$w = (23, 53, 74, 16, 99, 70, 82, 37, 41, 18)$$



74				
53	99			
23	37	70		
16	18	41	82	

I.



insertion tableau P(w)

$$\mathsf{w}=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41,\ 18)$$





insertion tableau P(w)

$$\mathsf{w}=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41,\ 18)$$







insertion tableau P(w)

$$w = (23, 53, 74, 16, 99, 70, 82, 37, 41, 18)$$



74				
53	99			
23	37	70		
16	18	41	82	

I.



insertion tableau P(w)

$$\mathsf{w}=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41,\ 18)$$



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Robinson–Schensted–Knuth algorithm



recording tableau Q(w)

insertion tableau P(w)

 $\mathsf{w}=\emptyset$



w = (23)


w = (23, 53)



w = (23, 53, 74)



insertion tableau P(w)

recording tableau Q(w)

w = (23, 53, 74, 16)



w = (23, 53, 74, 16, 99)



w = (23, 53, 74, 16, 99, 70)



w = (23, 53, 74, 16, 99, 70, 82)





insertion tableau P(w)

recording tableau Q(w)

w = (23, 53, 74, 16, 99, 70, 82, 37)



Robinson–Schensted–Knuth algorithm



insertion tableau P(w)

recording tableau Q(w)

 $w = (23, \, 53, \, 74, \, 16, \, 99, \, 70, \, 82, \, 37, \, 41)$



Robinson–Schensted–Knuth algorithm



insertion tableau P(w)

recording tableau Q(w)

w = (23, 53, 74, 16, 99, 70, 82, 37, 41, 34)



bumping and diffusion

the end

Robinson–Schensted–Knuth algorithm



insertion tableau P(w)

recording tableau Q(w)

 $w = (23, \, 53, \, 74, \, 16, \, 99, \, 70, \, 82, \, 37, \, 41, \, 34, \, 73)$



bumping and diffusion

the end

Robinson–Schensted–Knuth algorithm



insertion tableau P(w)

recording tableau Q(w)

w = (23, 53, 74, 16, 99, 70, 82, 37, 41, 34, 73, 2)



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Robinson–Schensted–Knuth algorithm



insertion tableau P(w)

recording tableau Q(w)

 $w=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41,\ 34,\ 73,\ 2,\ 24)$

Robinson–Schensted–Knuth algorithm is a bijection...

output:

.

input:

• sequence

$$\mathbf{w} = (w_1, \ldots, w_n)$$

• semistandard tableau P,

standard tableau Q,

P and Q have the same shape with n boxes

example:

I.

 $w=(23,\ 53,\ 74,\ 16,\ 99,\ 70,\ 82,\ 37,\ 41)$

74	99			
23	53	70		
16	37	41	82	

insertion tableau P(w)

8	9			
4	6	7		
1	2	3	5	

recording tableau Q(w)

Robinson–Schensted–Knuth algorithm is a bijection...

output:

- standard tableau P,
- standard tableau Q,

 ${\cal P}$ and ${\cal Q}$ have the same shape with n boxes

example:

permutation

 $\mathbf{w} = (w_1, \ldots, w_n)$

of the letters $1, \ldots, n$

input:

$$\mathsf{w}=(2,\ 5,\ 7,\ 1,\ 9,\ 6,\ 8,\ 3,\ 4)$$



insertion tableau P(w)

8	9			
4	6	7		
1	2	3	5	

recording tableau Q(w)





for which funny question concerning increasing subsequences the answer is:

"the total length of the first two rows" ?

RSK LIS again Hammersley Plancherel bumping and diffusion 000000 00 00 000 000000 0€0

irreducible representations of the symmetric groups $\mathfrak{S}(1) \subset \mathfrak{S}(2) \subset \mathfrak{S}(3) \subset \cdots$



representation theory \longleftrightarrow combinatorics

today: Markov chain

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problem

RSK

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what can you say about RSK applied to random input

asymptotically, as the size of the input tends to infinity?

today: concrete questions about asymptotics of:

- Longest Increasing Subsequences,
- bottom rows of the insertion/recording tableau,
- bumping routes,
- ...,



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Plancherel

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the end

Ulam's problem, on steroids

 π_n be a uniformly random permutation of $1, 2, \ldots, n$;

what can you say about the shape $\lambda^{(n)}$ of tableaux $P(\pi_n)$ and $Q(\pi_n)$ in the limit $n \to \infty$?

yes, there exists a limit shape! LOGAN&SHEPP, VERSHIK&KEROV 1977

Corollary: the length of the bottom row $\lambda_0^{(n)}$ fulfils









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Ulam: what is the limit distribution of the length of the bottom row $\lambda_0^{(n)}$





Gauss?

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Ulam: what is the limit distribution of the length of the bottom row $\lambda_0^{(n)}$





Gauss?

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Ulam: what is the limit distribution of the length of the bottom row $\lambda_0^{(n)}$





Gauss?

surprise: this is Tracy–Widom distribution



Baik, Deift, Johansson **1999** SK LIS again

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Ulam: what is the limit distribution of the length of the bottom row $\lambda_0^{(n)}$



 $\mathbb{E} \lambda_0^{(n)} pprox 2 \ n^{1/2}$ Var $\lambda_0^{(n)} \sim n^{1/3} \ll n^{1/2}$



Gauss?

surprise: this is Tracy–Widom distribution



Baik, Deift, Johansson **1999**





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Hammersley interacting particle process

sample black points in $[0,1]\times \mathbb{R}_+$ by Poisson point process with unit intensity

let $x_1(t), x_2(t), \ldots$ be positions of the particles at time t

Theorem (ALDOUS, DIACONIS 1995; version about *P*)

for any 0 < w < 1 the random set

$$\left\{\sqrt{t} \left(x_i(t) - w\right) : i = 1, 2, \dots\right\}$$

converges in distribution to Poisson point process with intensity $\frac{1}{\sqrt{w}}$ in the limit $t\to\infty$

a result about the bottom row of the insertion tableau P after \approx t steps of RSK applied to independent random variables with the uniform distribution on [0, 1]



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Plancherel growth process $\lambda^{(1)} \nearrow \lambda^{(2)} \nearrow \cdots$



let (π_1, \ldots, π_k) be a uniformly random permutation of $1, \ldots, k$; define $\lambda^{(n)} = \text{RSK}(\pi_1, \ldots, \pi_n)$ to be the common shape of the insertion and recording tableau related to the prefix of π



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Plancherel growth process $\lambda^{(1)} \nearrow \lambda^{(2)} \nearrow \cdots$



let $(\xi_1, \xi_2, ...)$ be i.i.d. U(0, 1) random variables from [0, 1] define $\lambda^{(n)} = \mathsf{RSK}(\xi_1, ..., \xi_n)$ to be the common shape of the insertion and recording tableau related to the prefix of ξ

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growth of the bottom row

Theorem (ALDOUS, DIACONIS 1995; version about Q)

the random function

$$\mathbb{R}_+
i t \mapsto \lambda_0^{\left(n + \lfloor t \sqrt{n} \rfloor\right)} - \lambda_0^{(n)}$$

converges in distribution to Poisson process

 $\mathbb{R}_+ \ni t \mapsto N_t$

as $n \to \infty$

MAŚLANKA, MARCINIAK, ŚNIADY 2020: extension to more than one row proof inspired by VERSHIK and KEROV 1985



bumping and diffusion

the end

Ulam's problem and Poisson local limit

	$C = \lim_{n \to \infty} -\frac{1}{n}$	$\frac{Lis_n}{\sqrt{n}}$	Poisson Local Limit
Planchevel growth process "algebraic combinatorics"	Logan & Shepp Vershik & Karax 1977 ,hook-length foundat	Vershik & Kerov 1985 "Cauchy - Schwarz inegral-ty"	HMS 2020 ∥boHom rows of Pand P ≈ Poisson"
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the end

Plancherel growth process: probability distribution for fixed time

for any diagram μ with n boxes

$$\mathbb{P}\left[\lambda^{(n)}=\mu
ight]=rac{f^{\mu} imes f^{\mu}}{n!},$$
 "Plancherel measure of order n"

where f^{μ} is the number of standard Young tableaux with shape μ

Hint: use RSK bijection; arbitrary P and Q with shape μ



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Plancherel growth process: probability distribution of $(\lambda^{(n-1)}, \lambda^{(n)})$

for any diagram μ with n-1 boxes and any diagram ν with n boxes such that $\mu \nearrow \nu$

$$\mathbb{P}\left[\lambda^{(n-1)} = \mu \text{ and } \lambda^{(n)} = \nu\right] = \frac{f^{\nu} \times f^{\mu}}{n!} = \frac{\sqrt{\mathbb{P}\left(\lambda^{(n-1)} = \mu\right)}\sqrt{\mathbb{P}\left(\lambda^{(n)} = \nu\right)}}{\sqrt{n}}$$

where f^{μ} is the number of standard Young tableaux with shape μ Hint: use RSK bijection; arbitrary tableau P with shape ν , $Q \setminus \{n\}$ is an arbitrary tableau with shape μ



the end

distribution of a prefix $\lambda^{(1)} \nearrow \cdots \nearrow \lambda^{(n)}$

$$\mathbb{P}\left[\left(\lambda^{(1)},\ldots,\lambda^{(n)}\right)=\left(\mu^{(1)},\ldots,\mu^{(n)}\right)\right]=\frac{f^{\mu^{(n)}}\times 1}{n!}$$

depends only on the endpoint *Hint: use RSK bijection; arbitrary P, specific Q*

corollary: Plancherel growth process $\lambda^{(1)} \nearrow \lambda^{(2)} \nearrow \cdots$ is a Markov chain





total variation distance

if \mathbb{P} and \mathbb{Q} are probability distributions on the same finite set X, their total variation distance is defined as

$$\frac{1}{2} \big\| \mathbb{P} - \mathbb{Q} \big\|_{\ell^1} = \max_{S \subset X} \big| \mathbb{P}(X) - \mathbb{Q}(X) \big|$$

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the end

vector space of functions on the set \mathbb{Y}_n of diagrams with *n* boxes;

for $A \subseteq \mathbb{Y}_n$ define scalar product $\langle f, g \rangle_A = \sum_{\lambda \in A} f_\lambda g_\lambda$

and the norm $||f||_A = \sqrt{\langle f, f \rangle_A}$

$$Y_{\mu} := \frac{f^{\mu}}{\sqrt{n!}} = \sqrt{\mathbb{P}(\lambda^{(n)} = \mu)},$$
$$X_{\mu} := \frac{f^{\operatorname{del}_{1}\mu}}{\sqrt{(n-1)!}} = \sqrt{\mathbb{P}(\lambda^{(n-1)} = \operatorname{del}_{0}\mu)},$$

$$\begin{array}{l} \langle Y, Y \rangle_{A} = \mathbb{P} \left(\lambda^{(n)} \in A \right), \\ \langle X, X \rangle_{A} = \mathbb{P} \left(\operatorname{grow}_{0} \lambda^{(n-1)} \in A \right), \\ \langle X, Y \rangle_{A} = \sqrt{n} \ \mathbb{P} \left(\lambda^{(n)} \in A \ \text{and} \ E_{0}^{(n)} \right), \end{array}$$
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$$\begin{split} \langle Y, Y \rangle_{A} &= \mathbb{P}\left(\lambda^{(n)} \in A\right), \\ \langle X, X \rangle_{A} &= \mathbb{P}\left(\operatorname{grow}_{0} \lambda^{(n-1)} \in A\right), \\ \langle X, Y \rangle_{A} &= \sqrt{n} \ \mathbb{P}\left(\lambda^{(n)} \in A \text{ and } E_{0}^{(n)}\right), \end{split}$$

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$$\lim_{n\to\infty} \left\| c_n^{-1} X - Y \right\|_{\mathbb{Y}_n}^2 = \lim_{n\to\infty} \langle c_n^{-1} X - Y, c_n^{-1} X - Y \rangle_{\mathbb{Y}_n} = 0$$

$$\mathbb{P}\left(\lambda^{(n)} \in A \left| E_{0}^{(n)} \right) - \mathbb{P}\left(\lambda^{(n)} \in A\right) = \left\langle c_{n}^{-1}X - Y, Y \right\rangle_{A}$$
$$\leq \left\| c_{n}^{-1}X - Y \right\|_{A} \left\| Y \right\|_{A} \to 0$$

$$\begin{split} \langle Y, Y \rangle_{A} &= \mathbb{P}\left(\lambda^{(n)} \in A\right), \\ \langle X, X \rangle_{A} &= \mathbb{P}\left(\mathsf{grow}_{0} \,\lambda^{(n-1)} \in A\right), \\ \langle X, Y \rangle_{A} &= \sqrt{n} \, \mathbb{P}\left(\lambda^{(n)} \in A \text{ and } E_{0}^{(n)}\right), \end{split}$$

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$$\lim_{n\to\infty} \left\| c_n^{-1} X - Y \right\|_{\mathbb{Y}_n}^2 = \lim_{n\to\infty} \langle c_n^{-1} X - Y, c_n^{-1} X - Y \rangle_{\mathbb{Y}_n} = 0$$

$$\mathbb{P}\left(\lambda^{(n)} \in A \left| E_{0}^{(n)} \right) - \mathbb{P}\left(\lambda^{(n)} \in A\right) = \left\langle c_{n}^{-1}X - Y, Y \right\rangle_{A}$$
$$\leq \left\| c_{n}^{-1}X - Y \right\|_{A} \left\| Y \right\|_{A} \to 0$$

conclusion: total variation distance between

- probability distribution of $\lambda^{(n)}$, and
- the conditional probability distribution of $\lambda^{(n)}$ under the condition that $E_0^{(n)}$ occured

converges to zero, as $n
ightarrow \infty$

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ightarrow \infty$

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the end

moral lesson: information that the event $E_0(n)$ occurred (or did not occur) gives us no additional information about the probability distribution of $\lambda^{(n)}$

conclusion: total variation distance between

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the end

moral lesson: information that the event $E_0(n)$ occurred (or did not occur) gives us no additional information about the probability distribution of $\lambda^{(n)}$ RSK LIS again Hammersley

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the end

moral lesson: information that the event $E_0(n)$ occurred (or did not occur) gives us no additional information about the probability distribution of $\lambda^{(n)}$

iterate this argument and: total variation distance between

•
$$(E_0^{(n)}, \dots, E_0^{(m)}, \lambda^{(m)})$$
, and

• the sequence of *independent* random variables $\left(\tilde{E}_{0}^{(n)}, \dots, \tilde{E}_{0}^{(m)}, \tilde{\lambda}^{(m)}\right)$ is of order $o\left(\frac{m-n}{\sqrt{n}}\right) \implies$ Poisson limit theorem

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moral lesson: information that the event $E_0(n)$ occurred (or did not occur) gives us no additional information about the probability distribution of $\lambda^{(n)}$

iterate this argument and: total variation distance between

•
$$(E_0^{(n)}, \ldots, E_0^{(m)}, \lambda^{(m)})$$
, and

• the sequence of *independent* random variables $\begin{pmatrix} \tilde{E}_0^{(n)}, \dots, \tilde{E}_0^{(m)}, \tilde{\lambda}^{(m)} \end{pmatrix}$ is of order $o\left(\frac{m-n}{\sqrt{n}}\right) \implies$ Poisson limit theorem



bumping and diffusion

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Ulam's problem and Poisson local limit

	$C = \lim_{n \to \infty} -\frac{1}{n}$	$\frac{Lis_n}{\sqrt{n}}$	Poisson Local Limit
Planchevel growth process "algebraic combinatorics"	Logan & Shepp Vershik & Karax 1977 ,hook-length foundat	Vershik & Kerov 1985 "Cauchy - Schwarz inegral-ty"	HMS 2020 ∥boHom rows of Pand P ≈ Poisson"
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bumping routes

problem $\longrightarrow MOORE$ 2006

what can we say about the shapes of the bumping routes?



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bumping routes

problem $\longrightarrow MOORE$ 2006

what can we say about the shapes of the bumping routes?

if $w = (w_1, \dots, w_n)$ are i.i.d. uniform U(0, 1), the rescaled bumping route obtained by adding a new entry w_{n+1} converges in probability (as $n \to \infty$) to a deterministic curve RSK

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the end

diffusion of a box in the insertion tableau P(w)

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hydrodynamics of the insertion tableau P(w)





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bumping and diffusion

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Journée-séminaire de combinatoire CALIN, Laboratoire d'Informatique de Paris Nord June 16, 2020 14.00 CEST (Paris time) →

psniady.impan.pl/bumping

Łukasz Maślanka, Mikołaj Marciniak, Piotr Śniady Poisson limit of bumping routes in the Robinson–Schensted correspondence arXiv:2005.14397



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Textbooks ims The Surprising Mathematics of Longest Increasing Subsequences Dan Romik

legal PDF file available for free on the author's website LIS again

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- Lukasz Maślanka, Mikołaj Marciniak, Piotr Śniady Poisson limit theorems for the Robinson–Schensted correspondence and the Hammersley multi-line process arXiv:2005.13824
- Łukasz Maślanka, Mikołaj Marciniak, Piotr Śniady Poisson limit of bumping routes in the Robinson–Schensted correspondence arXiv:2005.14397
- Mikołaj Marciniak Hydrodynamic limit of Robinson–Schensted–Knuth algorithm arXiv:2005.03147
- 🔋 Dan Romik, Piotr Śniady.

Limit shapes of **bumping routes** in the Robinson–Schensted correspondence.

Random Structures & Algorithms 48 (2016), no. 1, 171-182