# LISRSKrepresentationslimit shapelimit distributionHammersley processthe proofthe end000000000000000000000000000000000000000

### 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,
- 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)



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

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## surprising mathematics of longest increasing subsequences

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?



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

what is the length of the longest increasing subsequence?



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

what is the length of the longest increasing subsequence?



# 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



## 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  $\pi_n$  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  $n \to \infty$ ?



 LIS
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 limit shape
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 the proof
 the end

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### Robinson-Schensted-Knuth algorithm

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## RSK representations limit shape limit distribution Hammersley process the proof the er 000000 0000

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

### output:

L

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:

.

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)



74	99			
23	53	70		
16	37	41	82	

8	9			
4	6	7		
1	2	3	5	

insertion tableau P(w)

recording tableau Q(w)



		1							
74	99						8	9	
23	53	70					4	6	
16	37	41	82				1	2	

insertion tableau P(w)

.

recording tableau Q(w)

7 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)





8	9			
4	6	7		
1	2	3	5	

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)





8	9			
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insertion tableau P(w)

recording tableau Q(w)





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insertion tableau P(w)

recording tableau Q(w)







insertion tableau P(w)

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8	9			
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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)



74				
53	99			
23	37	70		
16	18	41	82	

8	9			
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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)

recording tableau Q(w)



insertion tableau P(w)

recording tableau Q(w)

 $\mathsf{w}=\emptyset$ 



w = (23)



 $w=(23,\ \textbf{53})$


w = (23, 53, 74)



 $w=(23,\ 53,\ 74,\ 16)$ 



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



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



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



RSK

recording tableau Q(w)

Hammersley process

the proof

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



RSK

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recording tableau Q(w)

Hammersley process

the proof

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



RSK

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recording tableau Q(w)

Hammersley process

the proof

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



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recording tableau Q(w)

Hammersley process

the proof

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



## 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)



## 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)





for which funny question concerning increasing subsequences the answer is:

"the total length of the first two rows" ?



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

output:

L

input:

• sequence

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

- semistandard tableau P,
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w = (23, 53, 74, 16, 99, 70, 82, 37, 41)

74	99			
23	53	70		
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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:

I.

input:

permutation

$$\mathbf{w} = (w_1, \dots, w_n)$$
  
of the letters  $1, \dots, m_n$ 

- standard tableau P,
- standard tableau Q,

P and Q have the same shape with n boxes

example:

$$w = (2, 5, 7, 1, 9, 6, 8, 3, 4)$$

п



insertion tableau P(w)

8	9			
4	6	7		
1	2	3	5	

recording tableau Q(w)

# (discrete) Fourier transform

Hammersley process

the proof

instead of a studying a function on the real line  $x \mapsto f(x)$ it is better to study its Fourier transform

$$\lambda\mapsto\int e^{i\lambda x}\ f(x)\ dx$$

instead of studying a sequence  $(a_1, a_2, \ldots, a_n)$  it is better to study its discrete Fourier transform

representations

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$$k\mapsto \sum_{1\leq m\leq n}e^{2\pi irac{km}{n}}\ a_m$$

how to define Fourier transform on a non-commutative group?  $\longrightarrow \! representation theory$ 



### representations 1

representation theory: how an abstract group can be concretely realized as a group of matrices?



formal definition: representation  $\rho$  of a group G is a homomorphism

$$\rho: G \to M_k$$

from the group to invertible matrices

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## representations 2

#### Example



any rotation of the dodecahedron gives an even permutation of the five cubes, element of the alternating group  $\mathfrak{A}(5)$ 

this is a bijection

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## representations 2

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## representations 2

#### Example



any rotation of the dodecahedron gives an even permutation of the five cubes, element of the alternating group  $\mathfrak{A}(5)$ 

this is a bijection

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

Hammersley process

the proof



representation theory  $\longleftrightarrow$  combinatorics

representations

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today: Markov chain

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#### Ulam's problem, on steroids

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

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



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

if  $\lambda$  is a diagram with *n* boxes, its probability is equal to

$$\mathbb{P}(\lambda) = \frac{f^{\lambda} \times f^{\lambda}}{n!},$$

where  $f^{\lambda}$  is the number of standard Young tableaux of shape  $\lambda$ 





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# hook-length formula



if  $\lambda$  is a diagram with *n* boxes, the number of standard Young tableaux of this shape is equal to

$$f^{\lambda} = \frac{n!}{\prod_{\Box \in \lambda} h_{\Box}}$$

$$h_{*} = 5$$

Further steps:

- logarithm changes a product to a sum,
- the sum can be approximated by a (double) integral,
- variational calculus is your friend,



limit shape

Hammersley process

the proof

#### Ulam's problem, on steroids

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

what can you say about the shape 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:

$$\lim_{n\to\infty}\frac{\mathbb{E}\operatorname{LIS}_n}{\sqrt{n}}=2$$

Ulam: what is the limit distribution of Longest Increasing Subsequence?



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Hammersley process

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Ulam: what is the limit distribution of Longest Increasing Subsequence?



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Ulam: what is the limit distribution of Longest Increasing Subsequence?





Gauss?

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Ulam: what is the limit distribution of Longest Increasing Subsequence?





Gauss?

surprise: this is Tracy–Widom distribution



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Ulam: what is the limit distribution of Longest Increasing Subsequence?



 $\mathbb{E} \operatorname{LIS}_n \approx 2 n^{1/2}$ Var  $\operatorname{LIS}_n \sim n^{1/3} \ll n^{1/2}$ 



surprise: this is Tracy–Widom distribution





## universal, the most important probability distribution

the following random variables (after shift and rescaling) have the same distribution (=Tracy-Widom distribution):



- the length of the longest increasing subsequence  $LIS(\pi_n)$ in a random permutation  $1, \ldots, n$ , dla  $n \to \infty$ BAIK, DEIFT, JOHANSSON OKOUNKOV
- the largest eigenvalue

of the most beautiful hermitian random matrix  $n \times n$  for  $n \to \infty$ ,

• e.x. growing interface between turbulences in a liquid cristal TAKEUCHI, SANO, SASAMOTO, SPOHN


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### product placement 1

ims Textbooks The Surprising Mathematics of Longest Increasing Subsequences Dan Romik

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today:

new improved version of a theorem of  $\rm ALDOUS$  and  $\rm DIACONIS$  about  $\longrightarrow$  Hammersley process





### Hammersley 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 after  $\approx$  t steps of RSK applied to independent random variables with the uniform distribution U(0,1)



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



let  $(\pi_1, \ldots, \pi_k)$  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  $\pi$ 



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  $\xi$ 



### growth of LIS, growth of the bottom row

Theorem (ALDOUS, DIACONIS 1995; version about Q)

the random function

$$\mathbb{R}_+ \ni t \mapsto \lambda_1^{\left(n + \lfloor t \sqrt{n} \rfloor\right)} - \lambda_1^{(n)}$$

converges in distribution to Poisson process

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

as  $n 
ightarrow \infty$ 

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



## Plancherel growth process: probability distribution for fixed time

for any diagram  $\mu$  with n boxes

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

where  $f^{\mu}$  is the number of standard Young tableaux with shape  $\mu$ 

Hint: use RSK bijection; arbitrary P and Q with shape  $\mu$ 



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

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

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

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



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





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

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

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

LIS	RSK	representations	limit shape	limit distribution	Hammersley process	the proof	the end
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$$\begin{split} \langle Y, Y \rangle_{A} &= \mathbb{P}\left(\lambda^{(n)} \in A\right), \\ \langle X, X \rangle_{A} &= \mathbb{P}\left(\mathsf{grow}_{1} \lambda^{(n-1)} \in A\right), \\ \langle X, Y \rangle_{A} &= \sqrt{n} \mathbb{P}\left(\lambda^{(n)} \in A \text{ and } E_{1}^{(n)}\right), \end{split}$$

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 limit distribution
 Hammersley process

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the proof

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

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

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

LISRSKrepresentationslimit shapelimit distributionHammersley process00000000000000000000000



the proof

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

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

$$\lim_{n\to\infty}\underbrace{\sqrt{n} \mathbb{P}\left(E_1^{(n)}\right)}_{c_n} = 1$$

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

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

conclusion: total variation distance between

- probability distribution of  $\lambda^{(n)}$ , and
- the conditional probability distribution of  $\lambda^{(n)}$ under the condition that  $E_1^{(n)}$  occured

converges to zero, as  $n 
ightarrow \infty$ 

LIS	RSK	representations	limit shape	limit distribution	Hammersley process	the proof	the end
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representations

Hammersley process

the proof 000000

moral lesson: information that the event  $E_1^{(n)}$  occurred (or did not occur) gives us no additional information about the probability distribution of  $\lambda^{(n)}$ 

conclusion: total variation distance between

- probability distribution of  $\lambda^{(n)}$ . and
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representations

Hammersley process

the proof 000000

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Hammersley process

the proof

iterate this argument and: total variation distance between

• 
$$(E_1^{(n)}, \dots, E_1^{(m)})$$
, and

representations

• the sequence of *independent* Bernoulli random variables  $\begin{pmatrix} \tilde{E}_1^{(n)}, \dots, \tilde{E}_1^{(m)} \end{pmatrix}$ is of order  $o\left(\frac{m-n}{\sqrt{n}}\right) \implies$  Poisson limit theorem



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Łukasz Maślanka, Mikołaj Marciniak, Piotr Śniady Poisson limit theorems for the Robinson–Schensted correspondence and the Hammersley multi-line process arXiv:2005.13824 e limit dist

Hammersley process

the proof

**the end** 00●00

## the new proof has some hidden extra applications

 $\rightarrow$  St. Petersburg Seminar on Representation Theory and Dynamical Systems June 10, 2020 17.00 MSK (Moscow time), 16.00 CEST (Warsaw time) Zoom meeting id: 933-433-492 Password: the order of the symmetric group  $\mathfrak{S}(6)$ 

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



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# the new proof has some hidden extra applications

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

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



RSK representations

limit shape

limit distributio 0000 Hammersley process

the proof

the end 0000●

### product placement 3

scholarship for a PhD student  $\longrightarrow$  psniady.impan.pl/jobs application deadline: June 5!