Lecture one: Total positivity and networks

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Curia, April 15, 2019 More details in the survey "Totally nonnegative Grassmannian polytopes".

Definition

A real matrix A is *totally positive* (resp. *totally nonnegative*) if every minor is positive (resp. nonnegative). Let $(GL_n)_{>0}$ denote the set of $n \times n$ totally positive matrices, and $(GL_n)_{>0}$ denote the set of non-singular $n \times n$ totally nonnegative matrices.

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Example:

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & 4 \\ 1 & 4 & 9 & 16 \\ 1 & 8 & 27 & 64 \end{pmatrix} \in (\mathrm{GL}_4)_{>0}$$

Theorem (Gantmacher-Krein (1937))

The eigenvalues of a totally positive matrix are all real, positive, and distinct.

Theorem (Loewner-Whitney Theorem (1955,1952))

 $(GL_n)_{\geq 0}$ is the semigroup generated by the elementary Jacobi matrices with positive parameters.

With t > 0,

$$x_{2}(t) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & t & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad h_{2}(t) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & t & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad y_{3}(t) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & t & 1 \end{bmatrix}$$

From networks to matrices

Let N be a planar acyclic directed graph with sources 1, 2, ..., n and sinks 1', 2', ..., n'.



All edges are directed to the right. Unlabeled edges have weight 1.

Theorem (Lindström-Gessel-Viennot)

The minor det $M(N)_{I,J}$ is equal to the weighted sum of families of non-intersecting paths from sources I to sinks J'.

Corollary

For any N with positive edge weights, M(N) is TNN.

Produce a sign-reversing involution on *intersecting* path families.



Contributes to $m_{12}m_{21}$.

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Contributes to $m_{11}m_{22}$.



Application: Pascal's triangle



Factorization

Observation

Concatenating networks corresponds to multiplying matrices: M(N * N') = M(N)M(N'). (Proof: Cauchy-Binet formula.)



Stembridge's theorem

Let $\chi: S_n \to \mathbb{C}$ be a function on the symmetric group.

Definition

The *immanant* is the function on $n \times n$ matrices defined by

$$\operatorname{Imm}_{\chi}(A) = \sum_{w \in S_n} \chi(w) a_{1,w(1)} \cdots a_{n,w(n)}.$$

When $\chi = \chi_{\lambda}$ is an irreducible character of S_n , we call $\text{Imm}_{\lambda} = \text{Imm}_{\chi_{\lambda}}$ the *irreducible immanant*. For the sign and trivial characters, we have

$$\operatorname{Imm}_{(1^n)}(A) = \det(A)$$
 $\operatorname{Imm}_{(n)}(A) = \operatorname{perm}(A).$

Also, $\operatorname{Imm}_{(21)}(A) = 2a_{11}a_{22}a_{33} - a_{12}a_{23}a_{31} - a_{13}a_{21}a_{32}$.

Theorem (Stembridge)

For totally nonnegative A, we have $\text{Imm}_{\lambda}(A) \geq 0$.

Let $H_{\mu/
u} = (h_{\mu_i -
u_j})$ be a (skew) Jacobi-Trudi matrix, i.e., a submatrix of

$$\begin{bmatrix} h_1 & h_2 & h_3 & \cdots \\ h_0 & h_1 & h_2 & \cdots \\ 0 & h_0 & h_1 & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix}$$

satisfying det($H_{\mu/
u}$) = $s_{\mu/
u}$, the skew Schur function.

Theorem (Haiman)

 $\operatorname{Imm}_{\lambda}(H_{\mu/\nu})$ is Schur-positive.

Earlier, Greene showed that $\mathrm{Imm}_{\lambda}(\mathcal{H}_{\mu/\nu})$ is monomial positive.

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We don't need to check all four inequalities! It is enough to have either

$$a>0, \qquad b>0, \qquad \Delta>0$$

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In modern language, $\{a, b, \Delta\}$ and $\{c, b, \Delta\}$ are *clusters*. The variables b, Δ are "frozen", and the relation

$$a = rac{b+\Delta}{c} \Leftrightarrow c = rac{b+\Delta}{a}$$

is an exchange relation.

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The *Grassmannian* Gr(k, n) is the set of k-dimensional subspaces of \mathbb{R}^n . We represent $V \in Gr(k, n)$ by a $k \times n$ matrix whose rows are a basis for V.

$$\begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & -1 & 4 \end{bmatrix} \longrightarrow \qquad \mathrm{span}\{(1,0,2,3),(0,1,-1,4)\} \subset \mathbb{R}^4$$

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Two matrices represent the same point in Gr(k, n) if they are related by left-multiplication by $g \in GL_k$. For $I = \{i_1, i_2, \dots, i_k\}$, let $\Delta_I(V)$ denote the *Plücker coordinate*: the

 $k \times k$ minor indexed by columns i_1, i_2, \ldots, i_k . The Plücker coordinates are only defined up to a common scalar.

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If $\Delta_{1,2,\ldots,k}(V) \neq 0$, then V belongs to the *open Schubert cell*:

$$\begin{bmatrix} 1 & 0 & 0 & a & b & c \\ 0 & 1 & 0 & d & e & f \\ 0 & 0 & 1 & g & h & i \end{bmatrix} \subset \operatorname{Gr}(3,6)$$

The dimension of Gr(k, n) is thus k(n - k).

Definition (Postnikov)

A point $V \in Gr(k, n)$ lies in the *totally nonnegative Grassmannian* $Gr_{\geq 0}(k, n)$ if $\Delta_I(V) \geq 0$ for all *I*.

The totally positive Grassmannian $\operatorname{Gr}_{>0}(k, n)$ is the locus where $\Delta_I(V) > 0$. Example: $\begin{bmatrix} 1 & 2 & 0 & -3 \\ 0 & 3 & 1 & 1 \end{bmatrix} \in \operatorname{Gr}_{>0}(2, 4).$

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Definition (Lusztig)

Define

$$\operatorname{Gr}_{\geq 0}(k, n) := \overline{(\operatorname{GL}_n)_{>0} \cdot e_{\{1,2,\ldots,k\}}}.$$

The two definitions coincide, but this is not obvious. We'll use Postnikov's definition.

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The torus $\mathbb{R}_{>0}^n$ acts on $Gr_{\geq 0}(k, n)$ by scaling columns. A generic point in $Gr_{\geq 0}(2, n)$ can be scaled to

$$egin{bmatrix} 1 & 1 & 1 & 1 & 1 \ a_1 & a_2 & a_3 & a_4 & a_5 \end{bmatrix}$$

The positivity condition for $Gr_{>0}(2, n)$ is that $a_1 < a_2 < a_3 < \cdots < a_5$.



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When some Plücker coordinates go to 0, the configuration degenerates.

Positroid stratification I

Given
$$V \in Gr(k, n)$$

 $V = \begin{bmatrix} | & | & | \\ v_1 & v_2 & \dots & v_n \\ | & | & | \end{bmatrix} \rightsquigarrow \begin{bmatrix} & | & | & | & | & | \\ \dots & v_0 & v_1 & \dots & v_n & v_{n+1} & \dots \\ & | & | & | & | & | \end{bmatrix}$
with $v_{i+n} = (-1)^{(k-1)} v_i$.

Given $V \in Gr(k, n)$ $V = \begin{bmatrix} | & | & | \\ v_1 & v_2 & \dots & v_n \\ | & | & | \end{bmatrix} \rightsquigarrow \begin{bmatrix} & | & | & | & | & | \\ \dots & v_0 & v_1 & \dots & v_n & v_{n+1} & \dots \\ | & | & | & | & | & | \end{bmatrix}$ with $v_{i+n} = (-1)^{(k-1)}v_i$.
Define $f_V : \mathbb{Z} \rightarrow \mathbb{Z}$ by

 $f_V(i) = \min\{j \ge i \mid v_i \in \operatorname{span}(v_{i+1}, v_{i+2}, \dots, v_j)\}$

Example:

$$\begin{bmatrix} 1 & 2 & 0 & -1 & 0 \\ 2 & 4 & 0 & 3 & 1 \end{bmatrix} \rightarrow f(1) = 2, \ f(2) = 5, \ f(3) = 3, \ f(4) = 6, \ f(5) = 9,$$

Positroid stratification II

Proposition (Postnikov, Knutson–L.–Speyer)

The function $f = f_V : \mathbb{Z} \to \mathbb{Z}$ is a (k, n)-bounded affine permutation:

•
$$f(i+n) = f(i)$$
 for all $i \in \mathbb{Z}$,

- $i \leq f(i) \leq i+n,$
- $f(1) + f(2) + \dots + f(n) = 1 + 2 + \dots + n + kn,$
- $f: \mathbb{Z} \to \mathbb{Z}$ is a bijection.

Let Bound(k, n) be the set of (k, n)-bounded affine permutations or *juggling patterns*.

Definition

Define the open positroid variety and (closed) positroid variety $\mathring{\Pi}_f := \{ V \in \operatorname{Gr}(k, n) \mid f_V = f \}$ $\Pi_f := \overline{\mathring{\Pi}_f}$ and the totally nonnegative open positroid cell and closed positroid cell $\Pi_{f,>0} := \mathring{\Pi}_f \cap \operatorname{Gr}_{\geq 0}(k, n)$ $\Pi_{f,\geq 0} := \Pi_f \cap \operatorname{Gr}_{\geq 0}(k, n).$ Theorem (Postnikov, Rietsch, Knutson-L.-Speyer)

We have

$$\Pi_f = \bigsqcup_{g \leq f} \mathring{\Pi}_g$$
 and $\Pi_{f,\geq 0} = \bigsqcup_{g \leq f} \Pi_{g,>0}$

where \leq is the partial order on Bound(k, n) that is dual to affine Bruhat order.

Example: (writing window notation $[f(1), f(2), \ldots, f(5)]$)

$$\begin{bmatrix} 4,5,3,6,7 \end{bmatrix} \geq \begin{bmatrix} 2,5,3,6,9 \end{bmatrix} \geq \begin{bmatrix} 5,2,3,6,9 \end{bmatrix} \\ \begin{bmatrix} 1 & 1 & 0 & -1 & 0 \\ 2 & 4 & 0 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 & -1 & 0 \\ 2 & 4 & 0 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & -1 & 0 \\ 2 & 0 & 0 & 3 & 1 \end{bmatrix}$$

Theorem (Postnikov)

For $f \in \text{Bound}(k, n)$, we have that $\prod_{f,>0}$ is homeomorphic to an open ball $\mathbb{R}^{d}_{>0}$. In particular, it is nonempty.

Postnikov gave a construction of points in $\Pi_{f,>0}$ via *plabic graphs*. We will explain a version of this using the *dimer model*.

Theorem (Galashin–Karp–L.)

The cells $\{\Pi_{f,>0} \mid f \in \text{Bound}(k, n)\}$ give $\text{Gr}_{\geq 0}(k, n)$ the structure of a regular CW-complex.

A regular CW-complex is a CW-complex \boldsymbol{X} where the attaching maps are homeomorphisms

$$\iota:\overline{B}\longrightarrow X$$

onto its image in X. We will discuss this result and its motivation in Lecture 3.

Postiroids

Definition (Matroid)

Let $X \in Gr(k, n)$. The *matroid* \mathcal{M}_X is the collection $\mathcal{M}_X \subset {[n] \choose k}$ $\mathcal{M}_X = \{I \mid \Delta_I(X) \neq 0\}.$

When $X \in \operatorname{Gr}_{\geq 0}(k, n)$, we call \mathcal{M}_X a *positroid*.

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Postnikov's positroid cells are determined by specifying a positroid. Set

$$\Pi_{\mathcal{M},>0}:=\{X\in \mathrm{Gr}_{\geq 0}(k,n)\mid \Delta_I(X)>0 \text{ for all }I\in\mathcal{M}\}.$$

Theorem

There is a bijection $\text{Bound}(k, n) \rightarrow (k, n)$ -positroids, $f \mapsto \mathcal{M}$ such that $\Pi_{f,>0} = \Pi_{\mathcal{M},0}$.

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Grassmann necklaces and Oh's Theorem

Let $X \in Gr(k, n)$. The *Grassmann necklace* is the *n*-tuple $(I_1, I_2, ..., I_n)$ where I_a is the lexicographically minimal non-vanishing Plücker coordinate under the *a*-cyclically rotated order.

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A Schubert matroid is $\mathcal{M}_I := \{J \in {[n] \choose k} \mid J \ge I\}.$

Theorem (Oh)

Every positroid \mathcal{M} is the intersection of cyclically rotated Schubert matroids of its Grassmann necklace:

$$\mathcal{M} = igcap_{a=1}^n \mathcal{M}_I^{(a)}$$

For example, $\mathcal{M}_{24} = \{24, 25, 34, 35, 45\}$ $\mathcal{M}_{24}^{(2)} = \{12, 13, 14, 15, 24, 25, 34, 35, 45\}.$

$\operatorname{Gr}_{\geq 0}(1, n)$ and $\operatorname{Gr}_{\geq 0}(2, n)$

 $\operatorname{Gr}_{\geq 0}(1, n)$ is a (n - 1)-dimensional simplex in \mathbb{P}^{n-1} . Each positroid cell $\Pi_{f,>0}$ is of the form

```
\{[a_0:0:a_2:a_3:0:0:0:a_7]\}
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where some coordinates are 0, and the rest (a_0, a_2, a_3, a_7) take arbitrary values in $\mathbb{R}_{>0}$.

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The topology and combinatorics of $\operatorname{Gr}_{\geq 0}(2, n)$ is more complicated. Each positroid cell $\prod_{f,>0}$ is given by a collection of conditions of the form

- the column vector $v_i = 0$
- **2** the column vectors $v_j, v_{j+1}, \ldots, v_k$ are parallel

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After rescaling the columns, we obtain the picture: