

# KONTSEVICH'S PROOF OF WITTEN'S CONJECTURE

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**0.1. Combinatorial Model.** Let  $X$  be a compact Riemann surface and  $\rho$  be a meromorphic quadratic differential on  $X$ . Locally,  $\rho = \phi(z)(dz)^2$ , where  $\phi(z)$  is a meromorphic function. In our case, we assume  $\rho$  has only simple or double poles.

We define the horizontal line field as

$$\{v \in TX \mid \phi(z)(dz(v))^2 > 0\}.$$

For a generic quadratic differential, a generic trajectory of the horizontal line field is non closed. However, there exist special quadratic differential such that all horizontal trajectories except for a finite set are closed and we defined it below.

**Definition 0.1.** *A Jenkins-Strebel quadratic differential is a quadratic differential with all horizontal trajectory except for a finite set are closed.*

By a local analysis, we can see that if  $z_0$  is a  $d$ -tuple zero of  $\rho$ , then there are  $d + 2$  horizontal trajectories issuing from  $z_0$ . If  $z_0$  is a simple pole, then there is a unique horizontal trajectory issuing from  $z_0$ . Finally, if  $z_0$  is a double pole with negative residue, then  $z_0$  is surrounded by closed horizontal trajectories. We further list some properties of Jenkins-Strebel quadratic differential that we will need later.

**Proposition 0.2.** *1. The connected component of  $X \setminus \{\text{graph of nonclosed horizontal trajectory}\}$  is either open annulus or open disk.*

*2. All closed horizontal trajectory in the same connected component have the same length. (We use the metric  $dl^2 = |\phi(z)||dz|^2$ .)*

*3. If the length of closed trajectory associated to a double pole is  $p_i$ , then  $\rho$  can be written as  $-\left(\frac{p_i dz}{2\pi z}\right)^2$  at the neighborhood of the pole.*

**Theorem 0.3.** *(Strebel) Let  $2g - 2 + n > 0$ . Then for any  $2n + 1$ -tuples  $(X; x_1, \dots, x_n, p_1, \dots, p_n)$ , where  $X$  is a Riemann surface of finite type,  $x_i$  are distinct point of  $X$ , and  $p_i > 0$ . Then there exists a unique Jenkins-Strebel quadratic differential with double pole at  $x_i$  and no other poles such that the connected component of  $X \setminus \{\text{graph of nonclosed horizontal trajectory}\}$  are open disks, and the length of closed trajectory associated to the  $i$ -th pole is  $p_i$ .*

We call the unique Jenkins-Strebel quadratic differential defined above the canonical Jenkins-Strebel quadratic differential.

Conversely, given an embedded graph with each valencies of vertex  $\geq 3$ , face marked by  $\{x_1, \dots, x_n\}$ , and fixed lengths of its edges. There exists

unique complex structure such that its corresponding canonical Jenkins-Strebel differential determines the given embedded graph.

Now, we define  $M_{g,n}^{comb} := \{\text{the space of genus } g \text{ connected embedded graphs with } n\text{-marked points with all vertices of valencies } \geq 3 \text{ and endowed with a metric.}\}$

**Theorem 0.4.**  $M_{g,n} \times \mathbb{R}_+^n \cong M_{g,n}^{comb}$  as real orbifolds.

We can further generalize the above discussion to stable curve.

**Definition 0.5.** A Jenkins-Strebel differential on the stable curve is a quadratic differential such that

1. It has double poles at the marked points and at worst simple poles at the nodal points, and no other poles.
2.  $\phi \equiv 0$  on the unmarked components.
3.  $\phi$  is the Jenkins-Strebel quadratic differential on the unpunctured marked components.

$\bar{M}_{g,n}^{comb} := \{\text{the space of stable genus } g \text{ embedded graphs with } n\text{-marked points, with vertices of valencies } \geq 3 \text{ on smooth points, with at most one valency on nodal points and endowed with metric.}\}$

To determine the relation between  $\bar{M}_{g,n}$  and  $\bar{M}_{g,n}^{comb}$ , we introduce the equivalent relation as follows: Let  $C$  be a stable curve with genus  $g$  and  $n$  marked points. We can canonically decompose  $C$  as the union of two curves  $C = C^+ \cup C^0$ , where  $C^+$  is the union of all the components of  $C$  containing marked points, and  $C^0$  is the union of those containing no marked points. Let  $\xi_1, \dots, \xi_u$  be the points that  $C^+$  has in common with  $C^0$ . We say that  $[(C; x_1, \dots, x_n)]$  is equivalent to  $[(C', x'_1, \dots, x'_n)]$  if there is a family of nodal curves  $\{C_s^0\}_{s \in S}$  over a connected base  $S$ , together with sections of smooth points  $\tau_1, \dots, \tau_u$ , with the property that  $(C; x_1, \dots, x_n)$  (resp.,  $(C', x'_1, \dots, x'_n)$ ) can be obtained from  $C^+$  and  $C_s^0$  (resp.,  $C_{s'}^0$ ) by identifying  $\xi_i$  with  $\tau_i(s)$  (resp.,  $\tau_i(s')$ ) for  $i = 1, \dots, u$ .

It is easy to check that what we just defined is an equivalence relation. We let

$$Q : \bar{M}_{g,n} \rightarrow \bar{M}'_{g,n}$$

denote the projection via the equivalence relation. Now we can state the similar identifications for stable curves:

**Theorem 0.6.**  $H : \bar{M}'_{g,n} \times \mathbb{R}_+^n \rightarrow \bar{M}_{g,n}^{comb}$  is an homeomorphism.

**0.2. Matrix Integral Model.** Let  $\Lambda = (\Lambda_i)_{1 \leq i \leq N}$  be a diagonal matrix with positive entries and  $H = (h_{ij}) = (x_{ij} + iy_{ij})$  be a Hermitian matrix. We consider the following measure on the space of Hermitian matrices

$$d\mu_\Lambda(H) = C_{\Lambda,N} e^{e^{\frac{1}{2}H^2\Lambda}} \prod_{i=1}^N dx_{ii} \prod_{i < j} dx_{ij} dy_{ij},$$

where  $C_{\Lambda, N}$  is chosen such that

$$\int_{\mathcal{H}_N} d\mu_{\Lambda}(H) = 1.$$

By direct computation, we have  $C_{\Lambda, N} = (2\pi)^{-\frac{N^2}{2}} \prod_{i=1}^N \Lambda_i^{\frac{1}{2}} \prod_{i<j} (\Lambda_i + \Lambda_j)$ .

Now we introduce the Kontsevich Model:

$$\log \int_{\mathcal{H}_N} e^{\frac{i}{6} \text{tr}(H^3)} d\mu_{\Lambda}(H).$$

Before explaining the meaning of this model, we recall some facts about matrix integral.

Let  $B$  be a  $n \times n$  positive definite symmetric matrix. We consider the integral

$$c \int_{\mathbb{R}^n} e^{-\frac{1}{2}(Bx, x)} \prod_{i=1}^n dx_i,$$

where  $c$  is chosen such that the integral equals 1. With this normalization we have

$$\langle x_i x_j \rangle := c \int_{\mathbb{R}^n} x_i x_j e^{-\frac{1}{2}(Bx, x)} \prod_{i=1}^n dx_i = (B^{-1})_{ij}.$$

We can further generalize this computation.

**Theorem 0.7 (Wick's formula).** Let  $f_1, \dots, f_{2k}$  be linear functions of  $x_1, \dots, x_n$ . Then

$$\langle f_1 f_2 \cdots f_{2k} \rangle = \sum_{\substack{p_1 < \cdots < p_k \\ q_1 < \cdots < q_k}} \langle f_{p_1} f_{q_1} \rangle \cdots \langle f_{p_k} f_{q_k} \rangle.$$

Go back to our case, in coordinated  $x_{ii}, x_{ij}, y_{ij}$ , we can write  $\text{tr}(H^2 \Lambda) = (Bx, x)$ , where

$$B = \begin{pmatrix} \Lambda_1 & & & & & & & & & \\ & \ddots & & & & & & & & \\ & & \Lambda_N & & & & & & & \\ & & & \Lambda_1 + \Lambda_2 & & & & & & \\ & & & & \ddots & & & & & \\ & & & & & \Lambda_{N-1} + \Lambda_N & & & & \\ & & & & & & \Lambda_1 + \Lambda_2 & & & \\ & & & & & & & \ddots & & \\ & & & & & & & & \Lambda_{N-1} + \Lambda_N & \end{pmatrix}.$$

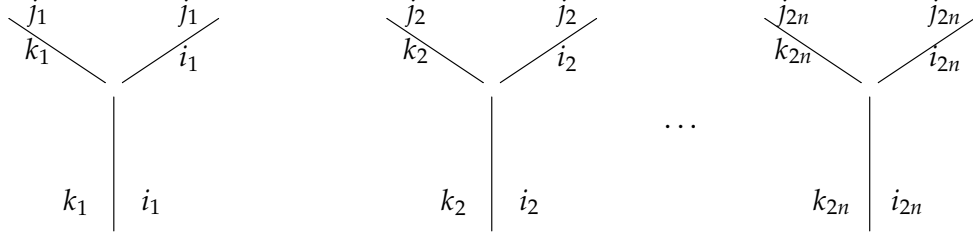
We compute  $\langle x_{ii}^2 \rangle = \frac{1}{\Lambda_i}$ ,  $\langle x_{ij}^2 \rangle = \langle y_{ij}^2 \rangle = \frac{1}{\Lambda_i + \Lambda_j}$ . Also, we have

$\langle h_{ij} h_{ji} \rangle = \frac{2}{\Lambda_i + \Lambda_j}$  and  $\langle h_{ij} h_{kl} \rangle = 0$  if  $(i, j) \neq (l, k)$ .

Now we compute

$$\int_{\mathcal{H}_N} e^{\frac{i}{6} \text{tr}(H^3)} d\mu_{\Lambda}(H) = \int_{\mathcal{H}_N} \left( 1 - \frac{1}{2!} \frac{1}{6^2} (\text{tr}(H^3))^2 + \frac{1}{4!} \frac{1}{6^4} (\text{tr}(H^3))^4 - \dots \right) d\mu_{\Lambda}(H).$$

By Wick's formula, the right hand side can be presented as the monomial of  $\langle h_{i_n j_n} h_{i_m k_m} \rangle$ . Notice that each term can correspond to the gluing of 3-stars.



In this case an edge of the gluing corresponds to a pair  $\langle h_{i_n j_n} h_{i_m k_m} \rangle$ . We define the weight of an gluing is the product

$$\prod \frac{2}{\Lambda_i + \Lambda_j}$$

taken over all edges of the gluing.

Now the meaning of Kontsevich model,  $\int_{\mathcal{H}_N} e^{\frac{i}{6}\text{tr}(H^3)} d\mu_\Lambda(H)$ , can be express as the sum of the weight of all the gluing of 3-stars. Taking log means the enumeration of connected gluings.

### 0.3. Witten's Conjecture.

We fix some notation first. Let  $L_i$  be the  $i$ -th point bundle on  $\bar{M}_{g,n}$  and  $\psi_i := c_1(L_i)$ . The intersection number is defined by

$$\langle \tau_{d_1} \cdots \tau_{d_n} \rangle := \int_{\bar{M}_{g,n}} \psi_1^{d_1} \cdots \psi_n^{d_n},$$

where  $\langle \tau_{d_1} \cdots \tau_{d_n} \rangle = 0$  if  $d_1 + \cdots + d_n \neq 3g - 3 + n$ . Finally, the generating series for intersection numbers is the formal power series

$$F(t_0, t_1, \dots) = \sum_{d_1 \geq 0, \dots, d_n \geq 0} \frac{1}{n!} \langle \tau_{d_1} \cdots \tau_{d_n} \rangle t_{d_1} \cdots t_{d_n}.$$

We also recall the KdV-hierarchy. Let  $U(t_0, t_1, \dots)$  be a formal power series. We say  $U$  satisfies KdV if and only if

$$\frac{\partial U}{\partial t_i} = \frac{\partial}{\partial t_0} R_i[U],$$

where  $R_0 = U$  and  $\frac{\partial R_{n+1}}{\partial t_0} = \frac{1}{2n+1} \left( \frac{\partial U}{\partial t_0} + 2U \frac{\partial}{\partial t_0} + \frac{1}{4} \frac{\partial^3}{\partial t_0^3} \right) R_n$ . The formal power series  $\tau(t_0, t_1, \dots)$  is a  $\tau$ -function for KdV-hierarchy if

$$2 \frac{\partial^2}{\partial t_0^2} \log \tau(t_0, \dots) = U(t_0, \dots)$$

**Theorem 0.8** (Witten's Conjecture).  $e^F$  is the  $\tau$ -function for KdV with respect to variables  $T_{2i+1} = \frac{t_i}{(2i+1)!!}$

The first step of the proof is to give a combinatorial formula for  $\psi_i$ . Let  $\pi S^1(L_i) \rightarrow \bar{M}_{g,n}$ . We want to find a closed 2-form  $w_i$  on  $\bar{M}_{g,n}$  such that  $\pi^*(w_i) = d\phi$  and  $\int_{S^1} \phi|_{\text{fiber}} = 1$ .

Fix  $r = (r_1, \dots, r_n) \in \mathbb{R}_+^n$ , we have the commutative diagram:

$$\begin{array}{ccc} & \bar{M}_{g,n} & \\ Q \swarrow & & \searrow f \\ \bar{M}'_{g,n} & \xrightarrow{h \sim} & \bar{M}_{g,n}^{\text{comb}}(r) \end{array}$$

By the way  $Q$  was constructed, the line bundle  $L_i$  restricts to a trivial line bundle on the fibers of  $Q$  and therefore drops to a well-defined line bundle  $L'_i$  on  $\bar{M}'_{g,n}$  with  $Q^*(L'_i) = L_i$ . Let  $L_i^{\text{comb}}$  be the pullback of  $L'_i$  via  $h^{-1}$ , so that

$$h^*(L_i^{\text{comb}}) = L'_i, \quad f^*(L_i^{\text{comb}}) = L_i.$$

Now our goal becomes giving the combinatorial expression for its first Chern class.

We recall a few facts about piecewise linear forms. Let  $K$  be a simplicial complex.

$$\sigma : \Delta_n \rightarrow |K|$$

be the  $n$ -simplex. A PL-form  $\phi$  of degree  $\nu$  on  $|K|$  is a collection

$$\phi = \{\phi_\sigma\}_{\sigma \in K},$$

where

$$\phi_\sigma = \sum \phi_{i_1 \dots i_\nu}, \quad 0 \leq i_k \leq \dim \sigma$$

is a  $\nu$ -form on the hyperplane  $\sum t_i = 1$  in  $\mathbb{R}^{\dim \sigma + 1}$ , having as polynomials in the  $t_i$  with rational coefficients, and such that

$$\phi_\sigma|_\tau = \phi_\tau$$

whenever  $\tau$  is a face of  $\sigma$ . We can then define the complex of PL-forms on  $K$ . Its cohomology is denoted by  $H_{\text{PL}}^*(K)$ . We have an important fact that

$$H_{\text{PL}}^*(K) \cong H^*(K, \mathbb{Q}).$$

Now we use PL-forms on  $\bar{M}_{g,n}^{\text{comb}}$  to compute the first Chern class of  $L_i^{\text{comb}}$ .

Let  $|a|/\Gamma_a$  be an orbicell of  $\bar{M}_{g,n}^{\text{comb}}(r)$ , where  $a$  corresponds to an embedded graph  $(G_a; x_1, \dots, x_n)$  whose  $i$ -th half-perimeter is equal to  $r_i$  and  $\Gamma_a = \text{Aut}((G_a; x_1, \dots, x_n))$ . The coordinates relative to the cell  $|a|$  are the lengths

$$\{l_e\}_{e \in E(G_a)}$$

of the edges of  $G_a$ . At each point  $x_i$ , we consider a cyclically ordered set of oriented edges of  $G_a$

$$(\vec{e}_1', \dots, \vec{e}_v')$$

with possible repetitions. A repetition happens when the edge in question bounds, on both sides, the same boundary component of  $G_a$ . We set

$$(w_i)_a = \sum_{1 < s < t \leq v-1} d\left(\frac{l_{e_s}}{r_i}\right) \wedge \left(\frac{l_{e_t}}{r_i}\right)$$

One can check that

$$w_i = \{(w_i)_a\}_{|a| \subset \bar{M}_{g,n}^{comb}(r)}$$

is a PL-form on  $\bar{M}_{g,n}^{comb}(r)$ .

**Lemma 0.9.** *For each  $x_i$  and  $r \in \mathbb{R}_+^n$ ,*

$$[w_i] = c_1(L_i^{comb}) \in H_{PL}^2(\bar{M}_{g,n}^{comb}(r)).$$

*In particular,*

$$[f^*(w_i)] = c_i(L_i) \in H^2(\bar{M}_{g,n}, \mathbb{Q}).$$

Now we can rewrite the intersection number

$$\begin{aligned} \langle \tau_{d_1}, \dots, \tau_{d_n} \rangle &= \int_{\bar{M}_{g,n}} \psi_1^{d_1} \cdots \psi_n^{d_n} = \int_{\bar{M}_{g,n}^{comb}(r)} w_1^{d_1} \cdots w_n^{d_n} \\ &= \int_{M_{g,n}^{comb}(r)} w_1^{d_1} \cdots w_n^{d_n} \end{aligned}$$

The last equality is true since the boundary is measure zero.

Let  $\Omega = \sum_{i=1}^n r_i^2 w_i$ .

$$\begin{aligned} &\int_{\mathbb{R}_{\geq 0}^n} e^{-\sum \lambda_i r_i} \left( \int_{M_{g,n}^{comb}(r)} \frac{\Omega^d}{d!} \right) dr_1 \cdots dr_n \\ &= \sum_{d_1 + \cdots + d_n = d} \langle \tau_{d_1} \cdots \tau_{d_n} \rangle \prod_{i=1}^n \frac{2d_i!}{d_i!} \lambda_i^{-2(d_i+1)} = (1), \end{aligned}$$

where  $\text{Re}(\lambda_i) > 0$  and  $d = 3g - 3 + n$ .

We use the combinatorial theorem due to Kontsevich.

**Theorem 0.10.**  $\frac{\Omega^d}{d!} dr_1 \wedge \cdots \wedge dr_n = 2^{2n+5g-5} dl_{e_1} \wedge \cdots \wedge dl_{e_{6g-6+3n}}$ .

We have

$$\begin{aligned} (1) &= \int_{\mathbb{R}_{\geq 0}^n} e^{-\sum \lambda_i r_i} \left( \int_{M_{g,n}^{comb}(r)} 2^{2n+5g-5} dl_{e_1} \wedge \cdots \wedge dl_{e_{6g-6+3n}} \right) \\ &= \sum_{G \in \mathcal{G}_{g,n}^{3,c}} \frac{2^{n+5g-5}}{|Aut G|} \int_{|a(G)|} e^{-\sum \lambda_i r_i} dl_{e_1} \wedge \cdots \wedge dl_{e_{6g-6+3n}}, \end{aligned}$$

where  $\mathcal{G}_{g,n}^{3,c}$  is the isomorphism class of connected 3-valent embedded graph with genus  $g$  and  $n$ -marked points. We further do some change of variables.

$$\sum_{i=1}^n \lambda_i r_i = \sum_{e \in E(G)} (\lambda_e + \lambda'_e) l_e,$$

where  $\lambda_e$  and  $\lambda'_e$  are the perimeter of the two faces adjacent to the edge  $e$ .

Now we have the relation (\*)

$$\sum_{\mathcal{G}_{g,n}^{3,c}} \frac{2^{-|V(G)|}}{|Aut(G)|} \prod_{e \in E(G)} \frac{2}{\lambda_e + \lambda'_e} = \sum_{d_1 + \dots + d_n = d} \langle \tau_{d_1} \dots \tau_{d_n} \rangle \prod_{i=1}^n \frac{(2d_i - 1)!!}{\lambda_i^{2d_i+1}}.$$

**Theorem 0.11.** Let  $F(t_0, t_1, \dots) = \sum_{n \geq 0} \sum_{d_1, \dots, d_n \geq 0} \frac{1}{n!} \langle \tau_{d_1} \dots \tau_{d_n} \rangle t_{d_1} \dots t_{d_n}$ .

Set  $\Lambda = \text{diag}(\Lambda_1, \dots, \Lambda_N)$  with  $\text{Re}(\Lambda_i) > 0$  and  $t_i(\Lambda) = -(2i - 1)!! \text{Tr} \Lambda^{-2i+1}$ . Then

$$F(t_0(\Lambda), t_1(\Lambda), \dots) = \sum_{G \in \mathcal{G}^{3,c,N}} \frac{(\frac{\sqrt{-1}}{2})^{|V(G)|}}{|Aut(G)|} \prod_{e \in E(G)} \frac{2}{\Lambda_e + \Lambda'_e}$$

where  $\mathcal{G}^{3,c,N}$  is the isomorphism class of connected 3-valent embedded graph with genus  $g$  and  $N$ -colored boundary component.

Notice that this theorem and the relation (\*) are similar except for the constant  $\frac{1}{n!}$ . This is because we sum over the graph with  $n$  marked points in relation (\*), but we are not in the theorem.

On the other hand, we consider the Kontsevich model:

$$\begin{aligned} \int_{\mathcal{H}_N} e^{\frac{\sqrt{-1}}{6} \text{tr}(H^3)} d\mu_\Lambda(H) &= \sum_{i=1}^{\infty} \left(\frac{\sqrt{-1}}{2}\right)^i \frac{1}{i!3!} \int_{\mathcal{H}_N} (\text{tr}(H^3))^i d\mu_\Lambda(H) \\ &= \sum_{G \in \mathcal{G}^{3,N}} \frac{(\frac{\sqrt{-1}}{2})^{|V(G)|}}{|Aut G|} \prod_{e \in E(G)} \frac{2}{\Lambda_e + \Lambda'_e} \end{aligned}$$

The last equality is the special case of the following proposition.

**Proposition 0.12.**

$$\begin{aligned} \int_{\mathcal{H}_N} (\text{tr} H)^{\alpha_1} \dots (\text{tr}(H^k))^{\alpha_k} d\mu_\Lambda(H) \\ = \alpha_1! \dots \alpha_k! 2^{\alpha_2} \dots k^{\alpha_k} \sum_{G \in \mathcal{G}^{3,N}} \frac{1}{|Aut G|} \prod_{e \in E(G)} \frac{2}{\Lambda_e + \Lambda'_e}. \end{aligned}$$

Now we get the important relation between intersection number and Kontsevich model.

$$e^{F(t_0(\Lambda), \dots)} = \langle e^{\frac{\sqrt{-1}}{6} \text{tr}(H^3)} \rangle_{\Lambda, N}$$

Here we recall some properties of Airy function. We first study its asymptotic behaviour by the stationary phase method. The asymptotic expansion for  $A(y)$  as  $y \rightarrow \infty$  is the sum of terms corresponding to the critical

points of the function  $\frac{x^3}{3} - xy$ .

$$\begin{aligned} A(y) &= \int_{-\infty}^{\infty} e^{\sqrt{-1}(\frac{x^3}{3} - xy)} dx \\ &\sim \int_{U(\sqrt{y})} e^{\sqrt{-1}(\frac{x^3}{3} - xy)} dx + \int_{U(\sqrt{-y})} e^{\sqrt{-1}(\frac{x^3}{3} - xy)} dx \\ &\sim \sum_{\pm\sqrt{y}} \text{const} \cdot y^{-\frac{3}{4}} e^{-\frac{2\sqrt{-1}}{3}y^{\frac{3}{2}}} f_1(y^{-\frac{1}{2}}). \end{aligned}$$

Also we have

$$A^{j-1}(y) \sim \sum_{\pm\sqrt{y}} \text{const} \cdot y^{-\frac{3}{4}} e^{-\frac{2\sqrt{-1}}{3}y^{\frac{3}{2}}} f_j(y^{-\frac{1}{2}}),$$

where  $f_j(y) = y^{-j}(1 + o(1))$ .

We can obtain the relation between the Kontsevich's model and matrix Airy function by substitute  $\Lambda$  by  $2\sqrt{-1}Y^{1/2}$

$$\begin{aligned} A(Y) &= \int_{\mathcal{H}_N} e^{\sqrt{-1}(\frac{X^3}{3} - XY)} dX \\ &\sim \text{const} \cdot Y_i^{-\frac{1}{4}} \prod_{i < j} (Y_i^{\frac{1}{2}} + Y_j^{\frac{1}{2}})^{-\frac{1}{2}} \sum_{Y^{\frac{1}{2}}} e^{-\frac{2\sqrt{-1}}{3}trY^{3/2}} e^{F(\tilde{t}_0(Y^{1/2}), \dots)} - (1), \end{aligned}$$

where  $\tilde{t}_i(Y^{1/2}) = 2^{-(2i+1)/3}(2i-1)!!trY^{-i-1/2}$ . We can express matrix Airy function in another form.

**Lemma 0.13.** *If  $\Phi$  is a conjugacy invariant function on  $\mathcal{H}_N$ , then for any diagonal real matrix  $Y$ ,*

$$\begin{aligned} &\int_{\mathcal{H}_N} \Phi(X) e^{-\sqrt{-1}trXY} dX \\ &= \frac{(-2\pi\sqrt{-1})^{N(N-1)/2}}{\det Y_i^{j-1}} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \Phi(D) e^{-\sqrt{-1}trDY} \det D_i^{j-1} dD_1 \dots dD_N \end{aligned}$$

Now we have

$$\begin{aligned} A(Y) &= \frac{(-2\pi\sqrt{-1})^{N(N-1)/2}}{\det Y_i^{j-1}} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \prod_i e^{\sqrt{-1}\frac{D_i^3}{3} - D_i Y_i} \det D_i^{j-1} dD_1 \dots dD_N \\ &\sim \text{const} \cdot \sum_{Y^{\frac{1}{2}}} e^{-\frac{2\sqrt{-1}}{3}trY^{3/2}} \prod_{i=1}^N Y_i^{-\frac{3}{4}} \frac{\det f_j(Y_i^{-1/2})}{\det Y_i^{j-1}} - (2). \end{aligned}$$

We can compare (1) and (2). Then we get

$$e^{F(t_0(\Lambda), \dots)} \sim \frac{\det \tilde{f}_j(-2^{(2i+1)/3}\Lambda_i)}{\det(-2^{(2i+1)/3}\Lambda_i)^{-j}}.$$

We further introduce some properties for the  $\tau$ -functions of the KdV hierarchy.



We say a Sato subspace in  $\mathbb{C}((z))$  is an infinite dimensional vector subspace possessing a basis  $f_1, f_2, \dots$  such that  $g_j(z) = z^{-j}(1 + o(1))$  for all  $j$ . We then define the  $\tau$ -function associated to the Sato subspace  $W$  as the fraction

$$\tau_W(T_1, T_2, \dots) = \frac{\dots \wedge Mg_2 \wedge Mg_1 \wedge z^0 \wedge \dots}{\dots \wedge z^{-2} \wedge z^{-1} \wedge z^0 \wedge \dots}$$

**Lemma 0.14.** *Let  $W$  be a Sato subspace generated by  $f_i = z^i(1 + o(1))$ . Then for any  $N \geq 0$ ,*

$$\frac{\det(f_i(z_j))}{\det z_j^{-i}} = \tau_W(T_1(z_*), T_2(z_*), \dots),$$

where  $T_k(z_*) := \frac{1}{k} \sum_{i=1}^N z_i^k$ .

**Lemma 0.15.** *Let  $W$  be a Sato space such that  $z^{-2}W \subset W$ . Then we have*

(1)  $\tau_W(T_1, T_2, \dots)$  does not depend on  $T_{2i}$  for  $i > 0$ .

(2)  $2 \frac{\partial^2}{\partial T_1^2} \log \tau_W(T_1, T_3, \dots)$  satisfies KdV hierarchy w.r.t. variables  $T_1, T_3, \dots$

By using the above two lemmas, we can see that  $e^{F(t_0(\Lambda), \dots)}$  is a  $\tau$ -function of KdV hierarchy with respect to variables  $T_{2i+1} = \frac{2^{(2i+1)/3} t_i}{(2i+1)!!}$ . One can check that it is also a  $\tau$ -function for KdV hierarchy w.r.t. variables  $T_{2i+1} = \frac{t_i}{(2i+1)!!}$  and this proves the Witten's Conjecture.

*Remark 0.16.* The  $F(t_0, t_1, \dots)$  is completely determined by  $F(t_0, 0, 0, \dots) = \frac{1}{6} t_0^3$ , KdV-hierarchy, string equation and dilaton equation.

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