Random square-tiled surfaces, meanders, and Masur-Veech volumes

Anton Zorich (joint work with V. Delecroix, E. Goujard, P. Zograf)

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Masur–Veech volumes

• Period coordinates and Masur–Veech volume

• Counting volume by counting integer points

• Integer points as

square-tiled surfaces

• Contribution of

k-cylinder square-tiled surfaces

- Computation of volumes
- Strata of quadratic differentials
- Masur–Veech volume

in genus zero

Asymptotic equidistribution

Meanders

Large genus asymptotics

Masur–Veech volumes of the moduli spaces of Abelian and quadratic differentials

Period coordinates and Masur–Veech volume

The moduli space $\mathcal{H}(m_1, \ldots, m_n)$ of pairs (C, ω) , where C is a complex curve and ω is a holomorphic 1-form on C having zeroes of prescribed multiplicities m_1, \ldots, m_n , where $\sum m_i = 2g - 2$, is modelled on the vector space $H^1(S, \{P_1, \ldots, P_n\}; \mathbb{C})$. The latter vector space contains a natural lattice $H^1(S, \{P_1, \ldots, P_n\}; \mathbb{Z} \oplus i\mathbb{Z})$, providing a canonical choice of the volume element $d\nu$ in these period coordinates.

The following homogeneous function is defined on every stratum $\mathcal{H}(m_1, \ldots, m_n)$:

area
$$(C,\omega) = \frac{i}{2} \int_C \omega \wedge \bar{\omega} = \frac{i}{2} \sum_{i=1}^g (A_i \bar{B}_i - \bar{A}_i B_i).$$

and $\operatorname{area}(C, t \cdot \omega) = |t|^2 \cdot \operatorname{area}(C, \omega)$. Denote by $\mathcal{H}_{\leq 1}$ the subset of those (C, ω) in $\mathcal{H}(m_1, \ldots, m_n)$ where $\operatorname{area}(C, \omega) \leq 1$.

Definition. Vol $\mathcal{H}(m_1, \ldots, m_n) := 2d \cdot \int_{\mathcal{H}_{\leq 1}} d\nu$, where $d = \dim_{\mathbb{C}} \mathcal{H}(m_1, \ldots, m_n)$ is just a conventional factor.

Theorem (H. Masur; W. Veech, 1982). The total volume of any stratum $\mathcal{H}(m_1, \ldots, m_n)$ or $\mathcal{Q}(m_1, \ldots, m_n)$ of Abelian or quadratic differentials is finite.

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Counting volume by counting integer points in a large cone



To count volume of the cone $X_{\leq 1}$ one can take an ε -grid and count the number of lattice points inside it.

Counting volume by counting integer points in a large cone



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Counting points of the ε -grid in the cone $X_{\leq 1}$ is the same as counting integer points in the larger proportionally rescaled cone $X_{<1/\varepsilon}$.

Integer points as square-tiled surfaces

Integer points in period coordinates are represented by square-tiled surfaces. Indeed, if a flat surface S is defined by a holomorphic 1-form ω such that $[\omega] \in H^1(S, \{P_1, \ldots, P_n\}; \mathbb{Z} \oplus i\mathbb{Z})$, it has a canonical structure of a ramified cover p over the standard torus $\mathbb{T} = \mathbb{C}/(\mathbb{Z} \oplus i\mathbb{Z})$ ramified over a single point. Let P_1 be a zero of ω and $P \in C$ any point of the Riemann surface C. Define

$$p: P \mapsto \int_{P_1}^P \omega \pmod{\mathbb{Z} \oplus i\mathbb{Z}}$$
$$p: C \to \mathbb{T} = \mathbb{C}/(\mathbb{Z} \oplus i\mathbb{Z})$$

The ramification points of the cover p are exactly the zeroes of ω .

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Choosing the standard unit square pattern for \mathbb{T} we get induced tiling of (C, ω) by unit squares which form horizontal and vertical cylinders. The square-tiled surface of genus two in the picture has 2 maximal horizontal cylinders filled with periodic geodesics.



Contribution of k-cylinder square-tiled surfaces to $\operatorname{Vol} \mathcal{H}(3,1)$

 $0.19 \approx p_1(\mathcal{H}(3,1)) = \frac{3\zeta(7)}{16\zeta(6)} \leftarrow \text{the only quantity which is easy to compute}$

$$0.47 \approx p_2(\mathcal{H}(3,1)) = \frac{55\,\zeta(1,6) + 29\,\zeta(2,5) + 15\,\zeta(3,4) + 8\,\zeta(4,3) + 4\,\zeta(5,2)}{16\,\zeta(6)}$$

$$0.30 \approx p_3(\mathcal{H}(3,1)) = \frac{1}{32\zeta(6)} \bigg(12\zeta(6) - 12\zeta(7) + 48\zeta(4)\zeta(1,2) + 48\zeta(3)\zeta(1,3) + 24\zeta(2)\zeta(1,4) + 6\zeta(1,5) - 250\zeta(1,6) - 6\zeta(3)\zeta(2,2) - 5\zeta(2)\zeta(2,3) + 6\zeta(2,4) - 52\zeta(2,5) + 6\zeta(3,3) - 82\zeta(3,4) + 6\zeta(4,2) - 54\zeta(4,3) + 6\zeta(5,2) + 120\zeta(1,1,5) - 30\zeta(1,2,4) - 120\zeta(1,3,3) - 120\zeta(1,4,2) - 54\zeta(2,1,4) - 34\zeta(2,2,3) - 29\zeta(2,3,2) - 88\zeta(3,1,3) - 34\zeta(3,2,2) - 48\zeta(4,1,2) \bigg)$$

$$0.04 \approx p_4(\mathcal{H}(3,1)) = \frac{\zeta(2)}{8\,\zeta(6)} \left(\zeta(4) - \zeta(5) + \zeta(1,3) + \zeta(2,2) - \zeta(2,3) - \zeta(3,2)\right).$$

Computation of volumes

Theorem (A. Eskin, A. Okounkov, R. Pandharipande). For every connected component $\mathcal{H}^c(d_1, \ldots, d_n)$ of every stratum, the generating function



is a quasimodular form. Volume $\operatorname{Vol} \mathcal{H}^c(d_1, \ldots, d_n)$ of every connected component of every stratum is a rational multiple $\frac{p}{q} \cdot \pi^{2g}$ of π^{2g} , where g is the genus.

A. Eskin implemented this theorem to an algorithm allowing to compute $\frac{p}{q}$ for all strata up to genus 10 and for some strata (like the principal one) up to genus 200. Based on these calculations we developed a conjecture on a very simple asymptotic formula for volumes in large genera.

D. Chen, M. Möller, D. Zagier have recently constructed more general generation function, which englobes all genera at once. In particular, they can compute the volume of the principal stratum up to genus 2000 and prove for some strata the conjecture on large genus volume asymptotics. Follow talks of Martin and Don for these and further results.

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Volumes of the moduli spaces of quadratic differentials

A. Eskin, A. Okounkov and R. Pandharipande proved analogous result for the Masur–Veech volumes $\operatorname{Vol} \mathcal{Q}(d_1, \ldots, d_k)$ of the moduli spaces of meromorphic quadratic differentials with at most simple poles. However, with exception for genus 0 the implementation is more painful: values for the first 300 low-dimensional strata in g > 0 were obtained only in 2015 by E. Goujard.

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Pillowcase covers play the role of square-tiled surfaces: they represent integer points in period coordinates. Pillowcase covers are branched covers over four points of the sphere (pillow). The pillowcase cover as in the picture lives in the stratum $\mathcal{Q}(1, 1, 1, -1, \dots, -1) =: \mathcal{Q}(1^3, -1^7)$.

Exercise: in what stratum lives this pillowcase cover?



Masur–Veech volume in genus zero

In genus zero Masur–Veech volumes of the strata of meromorphic quadratic differentials admit alternative quite implicit computation through dynamics. An idea (which initially seemed somewhat crazy) of such computation belongs to M. Kontsevich, who stated about 2003 the conjecture on volumes $\operatorname{Vol} \mathcal{Q}(\nu, -1^{|\nu|+4})$.

Let
$$v(n) := \frac{n!!}{(n+1)!!} \cdot \pi^n \cdot \begin{cases} \pi & \text{when } n \ge -1 \text{ is odd} \\ 2 & \text{when } n \ge 0 \text{ is even} \end{cases}$$

By convention we set (-1)!! := 0!! := 1, so v(-1) = 1 and v(0) = 2.

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Theorem (J. Athreya, A. Eskin, A. Z., 2014 ; conjectured by M. Kontsevich about 2003) The volume of any stratum $Q(d_1, \ldots, d_k)$ of meromorphic quadratic differentials with at most simple poles on \mathbb{CP}^1 (i.e. when $d_i \in \{-1; 0\} \cup \mathbb{N}$ for $i = 1, \ldots, k$, and $\sum_{i=1}^k d_i = -4$) is equal to

Vol
$$\mathcal{Q}(d_1,\ldots,d_k) = 2\pi \cdot \prod_{i=1}^k v(d_i)$$
.

Masur–Veech volumes

Asymptotic

equidistribution

• Equidistribution

Theorems

• Experimental

evaluation of volumes

Meanders

Large genus asymptotics

Asymptotic equidistribution

Equidistribution Theorems

Theorem. The asymptotic proportion $p_k(\mathcal{L})$ of square-tiled surfaces tiled with tiny $\varepsilon \times \varepsilon$ -squares and having exactly k maximal horizontal cylinders among all such square-tiled surfaces living inside an open set $B \subset \mathcal{L}$ in a stratum \mathcal{L} of Abelian or quadratic differentials does not depend on B.



Let $cyl_k(\mathcal{L})$ be the contribution of horizontally k-cylinder square-tiled surfaces (pillowcase covers) to the Masur–Veech volume of the stratum \mathcal{L} , so that $cyl_1(\mathcal{L}) + cyl_2(\mathcal{L}) + \cdots = \text{Vol }\mathcal{L}$, and $p_k(\mathcal{L}) = cyl_k(\mathcal{L})/\text{Vol}(\mathcal{L})$. Let $cyl_{k,j}(\mathcal{L})$ be the contribution of horizontally k-cylinder and vertically j-cylinder ones.

Theorem. There is no correlation between statistics of the number of horizontal and vertical maximal cylinders:

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Equidistribution Theorems

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Experimental evaluation of volumes

The Equidistribution Theorem allows to compute approximate values of volumes experimentally. Choose some ball B (or some box) in the stratum. Consider a sufficiently small grid in it and collect statistics of frequency $p_1(B)$ of 1-cylinder square-tiled surfaces (pillow-case covers) in our grid in B.



Now compute the **absolute** contribution $cyl_1(\mathcal{L})$ of all 1-cylinder square-tiled surfaces to $\operatorname{Vol} \mathcal{L}$; it is easier than for k-cylinder ones with k > 2. By the Equidistribution Theorem, the volume of the ambient stratum is $\operatorname{Vol} \mathcal{L} = \frac{cyl_1(\mathcal{L})}{p_1(\mathcal{L})}$.

The statistics $p_1(\mathcal{H})$ can be, actually, collected using interval exchanges, which simplifies the experiment. Approximate values of volumes were extremely useful in debugging numerous normalization factors in rigorous answers in the implementation by E. Goujard of the method of Eskin–Okounkov.

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Masur–Veech volumes

Asymptotic equidistribution

Meanders

Meanders and arc

systems

- Meanders versus multicurves
- Asymptotic frequency of meanders
- Exact formula
- Fixing the number of vertices of valence one

Meanders with and

without maximal arc

- Counting formulae for meanders
- Asymptotics for large number of poles
- Proof

Large genus asymptotics

Meanders



A closed *meander* is a smooth simple closed curve in the plane transversally intersecting the horizontal line.

According to S. Lando and A. Zvonkin the notion "meander" was suggested by V. Arnold though meanders were studied already by H. Poincaré.

Meanders appear in various contexts, in particular in physics (P. Di Francesco, O. Golinelli, E. Guitter).



A closed meander on the left. The associated pair of arc systems in the middle. The same arc systems on the discs and the associated dual graphs on the right. We usually erase vertices of valence 2 from dual trees.

Compactifying the plane on the left with one point at infinity, or gluing two arc systems together we get an ordered pair of smooth simple transversally intersecting closed curves on the sphere.

Meanders versus multicurves

It is much easier to count arc systems (for example, arc systems sharing the same reduced dual tree). However, this does not simplify counting meanders since identifying a pair of arc systems with the same number of arcs by the common equator, we sometimes get a meander and sometimes — a curve with several connected components



Attaching arc systems on a pair of hemispheres along the common equator we might get a single simple closed curve (as on the left picture) or a multicurve with several connected components (as on the right picture).

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Asymptotic frequency of meanders

Consider arc system with the same number $n \leq N$ of arcs on a labeled pair of oriented discs having \mathcal{T}_{top} and \mathcal{T}_{bottom} as reduced dual trees. We draw \mathcal{T}_{top} on the northern hemisphere and \mathcal{T}_{bottom} on the southern hemisphere. There are 2n ways to identify isometrically the two hemispheres into the sphere in such way that the endpoints of the arcs match. We consider all possible triples

(*n*-arc system of type \mathcal{T}_{top} ; *n*-arc system of type \mathcal{T}_{bottom} ; identification)

as described above for all $n \leq N$. Define

 $p_{connected}(\mathcal{T}_{top}, \mathcal{T}_{bottom}; N) := \frac{\text{number of triples giving rise to meanders}}{\text{total number of different triples}}$

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Theorem. This ratio has a limit as $N \to +\infty$ which depends only on the vertex type $\nu = [1^{\nu_1} 2^{\nu_2} 3^{\nu_3} \dots]$ of the graph $\mathcal{T}_{bottom} \sqcup \mathcal{T}_{top}$, where ν_j encodes the total number of vertices of valence j + 2 in $\mathcal{T}_{bottom} \sqcup \mathcal{T}_{top}$ for $j \in \mathbb{N}$. The limit is given by closed formula.

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Example. The fact that this asymptotic frequency is nonzero is already somehow unexpected. For example, the following asymptotic frequency is not even so small:

$$p_1(\uparrow, \downarrow) = \frac{280}{\pi^6} \approx 0.291245$$
,

Exact formula

Theorem. For any pair of planar trees $\mathcal{T}_{\iota}, \mathcal{T}_{\varkappa}$ the following limit exists and is positive:

$$\lim_{N \to +\infty} p_{connected}(\mathcal{T}_{\iota}, \mathcal{T}_{\varkappa}; N) = p_1(\mathcal{Q}(\nu, -1^{|\nu|+4})) > 0$$

Moreover, the limit $p_1(\nu)$ depends only on the partition $\nu = \iota + \varkappa$ encoding the total numbers of vertices of each valence for the two trees. It is expressed by the formula

$$p_1(\nu) = \frac{cyl_1(\mathcal{Q}(\nu, -1^{|\nu|+4}))}{\operatorname{Vol} \mathcal{Q}(\nu, -1^{|\nu|+4})},$$

where $\operatorname{Vol} \mathcal{Q}(\nu, -1^{|\nu|+4})$ is the Masur–Veech volume of the corresponding stratum in genus 0, and $cyl_1(\mathcal{Q}(\nu, -1^{|\nu|+4}))$ takes the value

$$cyl_1(\mathcal{Q}(\nu, -1^{|\nu|+4})) = 2\sum_{\mu \vdash \nu} {|\nu|+4 \choose |\mu|+2} {\nu_0 \choose \mu_0} {\nu_1 \choose \mu_1} {\nu_2 \choose \mu_2} \cdots$$

Fixing the number of vertices of valence one

Theorem. For any pair of planar trees having the total number p of leaves (vertices of valence one) the following limit exists:

$$\lim_{N \to +\infty} p_{connected}(p; N) = p_1(\mathcal{Q}(1^{p-4}, -1^p)) = \frac{c_1(\mathcal{Q}(1^{p-4}, -1^p))}{\operatorname{Vol}\mathcal{Q}(1^{p-4}, -1^p)} = \frac{1}{2} \left(\frac{2}{\pi^2}\right)^{p-3} \cdot \binom{2p-4}{p-2}.$$

Applying Stirling's formula we get the following asymptotics for $p_1(\mathcal{Q}(1^{p-4}, -1^p))$ for large values of parameter p:

$$p_1(\mathcal{Q}(1^{p-4}, -1^p)) = \frac{1}{2} \left(\frac{2}{\pi^2}\right)^{p-3} \cdot \binom{2p-4}{p-2} \sim \frac{2}{\sqrt{\pi p}} \cdot \left(\frac{8}{\pi^2}\right)^{p-3} \text{ for } p \gg 1$$

(we recall that in our setting we always assume that $N \gg p$).

Fixing the number of vertices of valence one

Theorem. For any pair of planar trees having the total number p of leaves (vertices of valence one) the following limit exists:

$$\lim_{N \to +\infty} p_{connected}(p; N) = p_1(\mathcal{Q}(1^{p-4}, -1^p)) = \frac{c_1(\mathcal{Q}(1^{p-4}, -1^p))}{\operatorname{Vol}\mathcal{Q}(1^{p-4}, -1^p)} = \frac{1}{2} \left(\frac{2}{\pi^2}\right)^{p-3} \cdot \binom{2p-4}{p-2}.$$

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Meanders with and without maximal arc

These two meanders have 5 minimal arcs ("pimples") each.



Meander with a maximal arc ("rainbow") contributes to $\mathcal{M}_5^+(N)$

Meander without maximal arc contributes to $\mathcal{M}_5^-(N)$

Let $\mathcal{M}_p^+(N)$ and $\mathcal{M}_p^-(N)$ be the numbers of closed meanders respectively with and without maximal arc ("rainbow") and having at most 2N crossings with the horizontal line and exactly p minimal arcs ("pimples"). We consider p as a parameter and we study the leading terms of the asymptotics of $\mathcal{M}_p^+(N)$ and $\mathcal{M}_p^-(N)$ as $N \to +\infty$.

Counting formulae for meanders

Theorem. For any fixed p the numbers $\mathcal{M}_p^+(N)$ and $\mathcal{M}_p^-(N)$ of closed meanders with p minimal arcs (pimples) and with at most 2N crossings have the following asymtotics as $N \to +\infty$:

$$\mathcal{M}_{p}^{+}(N) = 2(p+1) \cdot \frac{cyl_{1,1}(\mathcal{Q}(1^{p-3}, -1^{p+1}))}{(p+1)!(p-3)!} \cdot \frac{N^{2p-4}}{4p-8} + o(N^{2p-4}) = \frac{2}{p!(p-3)!} \left(\frac{2}{\pi^{2}}\right)^{p-2} \cdot \left(\frac{2p-2}{p-1}\right)^{2} \cdot \frac{N^{2p-4}}{4p-8} + o(N^{2p-4}).$$

$$\mathcal{M}_{p}^{-}(N) = \frac{cyl_{1,1}(\mathcal{Q}(0, 1^{p-4}, -1^{p}))}{p!(p-4)!} \cdot \frac{N^{2p-5}}{4p-10} + o(N^{2p-5}) = = \frac{2}{p!(p-4)!} \left(\frac{2}{\pi^{2}}\right)^{p-3} \cdot \left(\frac{2p-4}{p-2}\right)^{2} \cdot \frac{N^{2p-5}}{4p-10} + o(N^{2p-5}).$$

Note that $\mathcal{M}_p^+(N)$ grows as N^{2p-4} while $\mathcal{M}_p^-(N)$ grows as N^{2p-5} .

Asymptotics for large number of poles

Applying Stirling's formula we get the following asymtotics for the coefficients in the above formulae for large values of parameter p:

$$\frac{2}{p! (p-3)!} \left(\frac{2}{\pi^2}\right)^{p-2} \cdot \binom{2p-2}{p-1}^2 \cdot \frac{1}{4p-8} \sim \frac{\pi^2}{256} \cdot \left(\frac{32e^2}{\pi^2 p^2}\right)^p \quad \text{for } p \gg 1.$$

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(we again recall that in our setting we always assume that $N \gg p$).

Proof

Step 1. There is a natural one-to-one correspondence between transverse connected pairs of multicurves on an oriented sphere and pillowcase covers, where the square tiling is given by the graph dual to the graph formed by the

pair of multicurves.





Step 2. Pairs of arc systems glued along common equator correspond to square-tiled surfaces having single horizontal cylinder of height 1. Meanders correspond to square-tiled surfaces having single horizontal cylinder and single vertical one; both of height one. So we can apply the formula $cyl_{1,1}(\mathcal{Q}) = cyl_1^2(\mathcal{Q})/\operatorname{Vol}(\mathcal{Q})$, where $cyl_1(\mathcal{Q})$ is easy to compute and $\operatorname{Vol}(\mathcal{Q})$ in genus zero is given by an explicit formula. **Step 3.** Fixing the number of minimal arcs ("pimples") we fix the number of simple poles p of the quadratic differential. All but negligible part of the corresponding square-tiled surfaces live in the only stratum $\mathcal{Q}(1^{p-4}, -1^p)$ of the maximal dimension.

Masur–Veech volumes

Asymptotic equidistribution

Meanders

Large genus

asymptotics

• Conjecture on asymptotics of volume for large genera

• Contribution of

1-cylinder diagrams.

Equivalent conjecture

Conjectural

asymptotic distribution

Large genus asymptotics

Conjecture on asymptotics of volume for large genera

Let $\mathbf{m} = (m_1, \dots, m_n)$ be an unordered partition of an even number 2g - 2, $|\mathbf{m}| = m_1 + \dots + m_n = 2g - 2$. Denote by \prod_{2g-2} the set of all partitions.

Conjecture on Asymptotics of Volumes (A. Eskin, A. Z., 2003). For any $\mathbf{m}\in \Pi_{2g-2}$ one has

$$\operatorname{Vol} \mathcal{H}(m_1, \dots, m_n) = \frac{4}{(m_1 + 1) \cdots (m_n + 1)} \cdot (1 + \varepsilon(\mathbf{m})),$$

where $|\varepsilon(\mathbf{m})| \leq \frac{\operatorname{const}}{\sqrt{g}}$.

D. Chen, M. Möller, D. Zagier have recently proved this conjecture for certain families of strata including the principal one using quasimodularity of certain universal generating function.

Conjecture on asymptotics of volume for large genera

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Contribution of 1-cylinder diagrams. Equivalent conjecture

Theorem. The contribution cyl_1 of 1-cylinder square-tiled surfaces to the volume $\operatorname{Vol} \mathcal{H}_1(m_1, \ldots, m_n)$ of any nonhyperelliptic stratum of Abelian differentials satisfies

$$\frac{\zeta(d)}{d+1} \cdot \frac{4}{(m_1+1)\dots(m_n+1)} \le cyl_1 \le \frac{\zeta(d)}{d-\frac{10}{29}} \cdot \frac{4}{(m_1+1)\dots(m_n+1)},$$

where $d = \dim_{\mathbb{C}} \mathcal{H}(m_1, \ldots, m_n)$.

Theorem. Conjecture on volume asymptotics is (almost) equivalent to the following statement: the relative contribution of 1-cylinder square-tiled surfaces to the volume of the stratum is of the order 1/(dimension of the stratum) when $g \gg 1$,

$$d \cdot \frac{cyl_1(\mathcal{H}(m_1,\ldots,m_n))}{\operatorname{Vol}(\mathcal{H}(m_1,\ldots,m_n))} = d \cdot p_1(\mathcal{H}(m_1,\ldots,m_n)) \to 1 \text{ as } g \to +\infty,$$

where convergence is uniform for all strata in genus g.

It is a challenge to prove the statement on relative contribution directly, thus proving volume asymptotics through an approach alternative to one of Chen–Möller–Zagier.

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Square-tiled surface in the stratum $\mathcal{H}(1, \ldots, 1)$ in genus 100 might have any number of cylinders between 1 and 3g - 3. How often a "random" square-tiled surface has $1, 2, \ldots, 297$ -cylinders? What distribution do you expect?



Conjecture. For any nonhyperellyptic component of a stratum of Abelian differentials, the mean of the distribution is asymptotically located at const + log(dimension of the stratum), where const is a universal constant.
Suspiction. The distribution tends to a universal limiting distribution.
Pure speculation. If it is true, is it some known distribution (like Tracy–Widom distribution)? Is it also related to Airy function and to Painlevé equation?



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