# RECURSIONS AND ASYMPTOTICS OF INTERSECTION NUMBERS

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ABSTRACT. We establish the asymptotic expansion of certain integrals of  $\psi$  classes on moduli spaces of curves  $\overline{\mathcal{M}}_{g,n}$  when either the g or n goes to infinity. Our main tools are cut-join type recursion formulae from the Witten-Kontsevich theorem as well as asymptotics of solutions to the first Painlevé equation. We also raise a conjecture on large genus asymptotics for n-point functions of  $\psi$  classes and partially verify the positivity of coefficients in generalized Mirzakhani's formula of higher Weil-Petersson volumes.

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## 1. INTRODUCTION

Let  $\overline{\mathcal{M}}_{g,n}$  be the moduli space of stable *n*-pointed genus *g* complex algebraic curves and  $\pi: \overline{\mathcal{M}}_{g,n+1} \to \overline{\mathcal{M}}_{g,n}$  the morphism that forgets the last marked point. Denote by  $\sigma_1, \ldots, \sigma_n$  the canonical sections of  $\pi$ , and by  $D_1, \ldots, D_n$  the corresponding divisors in  $\overline{\mathcal{M}}_{g,n+1}$ . Let  $\omega_{\pi}$  be the relative dualizing sheaf, we shall consider integrals of the following tautological classes:

$$\psi_i = c_1(\sigma_i^*(\omega_\pi)), \quad 1 \le i \le n,$$
  
$$\kappa_i = \pi_* \left( c_1 \left( \omega_\pi \left( \sum D_i \right) \right)^{i+1} \right), \quad i \ge 0,$$

on  $\overline{\mathcal{M}}_{g,n}$ , where  $\kappa_0 = 2g - 2 + n$ . The  $\kappa$  classes were first defined on  $\overline{\mathcal{M}}_g$  by Mumford [35], its extension to  $\overline{\mathcal{M}}_{g,n}$  is due to Arbarello-Cornalba [1]. More background material can be found in [44].

Wolpert [46] showed that  $\kappa_1 = \omega_{WP}/(2\pi^2)$ , where  $\omega_{WP}$  is the Weil-Petersson Kähler form. Thus Weil-Petersson volumes are equal to the intersection numbers

$$V_{g,n} = \frac{1}{(3g-3+n)!} \int_{\overline{\mathcal{M}}_{g,n}} \kappa_1^{3g-3+n}.$$

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It is well-known that integrals of  $\kappa$  and  $\psi$  classes are equivalent to each other through explicit combinatorial identities (cf. [1, 19]).

The celebrated Witten-Kontsevich theorem [20, 45] shows that integrals of  $\psi$  classes on  $\overline{\mathcal{M}}_{g,n}$  are governed by the KdV hierarchy. By using a generalization of McShane's identity in hyperbolic geometry, Mirzakhani [28] obtained a remarkable recursive integral formula of Weil-Petersson volumes of moduli spaces of bordered hyperbolic surfaces. In [34], Mirzakhani's formula was shown to be equivalent to a more explicit Virasoro constraint condition for the mixed integral of  $\psi$  and  $\kappa_1$  classes, which was generalized in [21, 22] to higher degree  $\kappa$  classes. Eynard and Orantin [12] showed that Mirzakhani's recursion formula fits in with the Eynard-Orantin recursion formalism whose spectral curve is the sine curve discovered in [34].

Recently Mirzakhani and Zograf [31] made a breakthrough on large genus asymptotics of Weil-Petersson volumes. Their work is based on an earlier paper of Mirzakhani [30], who brought new ideas to bear on the problem: (i) One should consider the normalized intersection numbers involving both  $\psi$  and  $\kappa$  classes; (ii) The terms corresponding to reducible boundary components of  $\overline{\mathcal{M}}_{g,n}$  in the cut-join recursions are of lower order in g.

In this paper, we study asymptotics of integrals of pure  $\psi$  classes, which appear naturally in the asymptotics of Weil-Petersson volumes, Hurwitz numbers, Gromov-Witten invariants, graph enumerations and 2D gravity. Our main technique is the manipulation of various recursion formulas arising from Witten-Kontsevich theorem, e.g., DVV recursion formula, recursion formula of *n*-point functions and Mirzakhani recursion formula.

The paper is organized as follows: In §2, we raise a conjecture about large genus asymptotics of the *n*-point function and give a proof when n = 2. In §3, we review the recent work of asymptotics of Weil-Petersson volumes; we also partially verify the positivity of coefficients  $\alpha_{\mathbf{L}}$  in a recursion formula of higher Weil-Petersson volumes. In §4, we discuss intersection numbers in the framework of Eynard-Orantin theory and several identities involving  $\alpha_{\mathbf{L}}$ . In §5, we apply asymptotics of solutions to the first Painlevé equation to establish large genus asymptotic expansion of  $\psi$  class integrals  $\langle \tau_{d_1} \cdots \tau_{d_n} \tau_2^{3g-3+n-|\mathbf{d}|} \rangle_g$ . In §6, we apply DVV formula to establish asymptotic expansion of  $\psi$  class integrals  $\langle \tau_{d_1} \cdots \tau_{d_n} \tau_0^{4g-3g-2+k+n-|\mathbf{d}|} \rangle_g$  when k goes to infinity.

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## 2. Witten-Kontsevich theorem and integrals of $\psi$ classes

We adopt Witten's notation

(1) 
$$\langle \tau_{d_1} \cdots \tau_{d_n} \kappa_{a_1} \cdots \kappa_{a_m} \rangle_g := \int_{\overline{\mathcal{M}}_{g,n}} \psi_1^{d_1} \cdots \psi_n^{d_n} \kappa_{a_1} \cdots \kappa_{a_m}.$$

For convenience, we denote the normalized tau function as

(2) 
$$\langle \tau_{d_1} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}} := \prod_{i=1}^n (2d_i + 1)!! \langle \tau_{d_1} \cdots \tau_{d_n} \rangle_g.$$

The celebrated Witten-Kontsevich theorem [45, 20] can be equivalently formulated as the following DVV formula [6].

(3) 
$$\langle \tau_{d_1} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}} = \sum_{j=2}^n (2d_j+1) \langle \tau_{d_2} \cdots \tau_{d_j+d_1-1} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}}$$

$$+\frac{1}{2}\sum_{r+s=d_1-2}\langle\tau_r\tau_s\tau_{d_2}\cdots\tau_{d_n}\rangle_{g-1}^{\mathbf{w}}+\frac{1}{2}\sum_{r+s=d_1-2}\sum_{\{2,\cdots,n\}=I\coprod J}\langle\tau_r\prod_{i\in I}\tau_{d_i}\rangle_{g'}^{\mathbf{w}}\langle\tau_s\prod_{i\in J}\tau_{d_i}\rangle_{g-g'}^{\mathbf{w}},$$

which is equivalent to the Virasoro constraint.

When  $d_1 = 0$  or 1 in (3), we get the string and dilaton equations respectively

(4) 
$$\langle \tau_0 \tau_{d_2} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}} = \sum_{j=2}^n (2d_j + 1) \langle \tau_{d_2} \cdots \tau_{d_j-1} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}},$$

(5) 
$$\langle \tau_1 \tau_{d_2} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}} = 3(2g - 3 + n) \langle \tau_{d_2} \cdots \tau_{d_n} \rangle_g^{\mathbf{w}}.$$

Definition 2.1. The following generating function

$$F(x_1, \cdots, x_n) = \sum_{g=0}^{\infty} F_g(x_1, \cdots, x_n) = \sum_{g=0}^{\infty} \sum_{\sum d_i = 3g-3+n} \langle \tau_{d_1} \cdots \tau_{d_n} \rangle_g \prod_{i=1}^n x_i^{d_i}$$

is called the n-point function.

The following recursive formula was obtained by integrating the first KdV equation of the Witten-Kontsevich theorem.

(6) 
$$(2g+n-1)\langle \tau_0 \prod_{j=1}^n \tau_{d_j} \rangle_g$$
  
=  $\frac{1}{12} \langle \tau_0^4 \prod_{j=1}^n \tau_{d_j} \rangle_{g-1} + \frac{1}{2} \sum_{\underline{n}=I \coprod J} \langle \tau_0^2 \prod_{i \in I} \tau_{d_i} \rangle_{g'} \langle \tau_0^2 \prod_{i \in J} \tau_{d_i} \rangle_{g-g'}$ 

which is equivalent to a recursive formula of n-point functions (cf. [25]),

(7) 
$$F(x_1, \dots, x_n) = \sum_{r,s \ge 0} \frac{(2r+n-3)!!}{12^s(2r+2s+n-1)!!} S_r(x_1, \dots, x_n) \left(\sum_{j=1}^n x_j\right)^{3s},$$

where  $n \ge 2$  and  $S_r$  is a homogeneous symmetric polynomial of degree 3r + n - 3,

$$S_{r}(x_{1},...,x_{n}) = \left(\frac{1}{2\sum_{j=1}^{n} x_{j}} \sum_{\underline{n}=I \coprod J} (\sum_{i \in I} x_{i})^{2} (\sum_{i \in J} x_{i})^{2} F(x_{I}) F(x_{J})\right)_{3r+n-3}$$
$$= \frac{1}{2\sum_{j=1}^{n} x_{j}} \sum_{\underline{n}=I \coprod J} (\sum_{i \in I} x_{i})^{2} (\sum_{i \in J} x_{i})^{2} \sum_{r'=0}^{r} F_{r'}(x_{I}) F_{r-r'}(x_{J}),$$

where  $\underline{n} = \{1, 2, \dots, n\}$  and  $I, J \neq \emptyset$ .

The following closed formulae of one and two-point functions are respectively due to Witten and Dijkgraaf,

$$F(x) = \frac{1}{x^2} \exp\left(\frac{x^3}{24}\right),$$
  
$$F(x,y) = \frac{1}{x+y} \exp\left(\frac{x^3}{24} + \frac{y^3}{24}\right) \sum_{k=0}^{\infty} \frac{k!}{(2k+1)!} \left(\frac{1}{2}xy(x+y)\right)^k.$$

The usefulness of *n*-point functions was noticed by Faber in his pioneering work [14] on tautological rings of moduli spaces of curves. In [47], Zagier obtained several remarkable closed formulae for the three-point function. In [37], Okounkov proved an analytic formula of the *n*-point function in terms of *n*-dimensional error-function-type integrals. In [23, 25], the recursion formula (7) was used to give a direct proof of Faber's intersection number conjecture.

Lemma 2.2. Let 
$$E(x_1, \ldots, x_n) = \sum_{g=0}^{\infty} 12^g (2g + n - 1)!! F_g(x_1, \ldots, x_n)$$
. Then

(8) 
$$E(x) = \frac{1}{x^2(1-x^3)},$$

(9) 
$$E(x,y) = \frac{1}{(x+y)(1-(x+y)^3)\sqrt{1-(x^3+y^3)}}.$$

*Proof.* (8) follows easily from  $F_g(x) = \frac{x^{3g-2}}{(24^g g!)}$ . From (7) and

(10) 
$$S_r(x,y) = \frac{(x^3 + y^3)^r}{(x+y)24^r r!}$$

we could get

$$E(x,y) = \sum_{g=0}^{\infty} 12^g (2g+1)!! F_g(x,y)$$
  
=  $\sum_{r,s\geq 0} 12^r (2r-1)!! S_r(x,y) (x+y)^{3s}$   
=  $\frac{1}{(x+y)(1-(x+y)^3)} \sum_{r\geq 0} 12^r (2r-1)!! \cdot \frac{(x^3+y^3)^r}{24^r r!}$   
=  $\frac{1}{(x+y)((1-(x+y)^3))\sqrt{1-(x^3+y^3)}},$ 

which proves (9).

Lemma 2.2 was inspired by the following remarkable formula of Zagier [47],

$$\sum_{g=0}^{\infty} 4^{g} (2g+1) !! F_{g}(x,y,z) = \frac{\arctan\left(\frac{\sqrt{(x+y+z)^{3}xyz}}{1-\frac{1}{3}(x^{3}+y^{3}+z^{3})+xyz}\sqrt{\frac{1-\frac{1}{3}(x^{3}+y^{3}+z^{3})}{1-\frac{1}{3}(x+y+z)^{3}}}\right)}{\sqrt{(x+y+z)^{3}xyz\left(1-\frac{1}{3}(x+y+z)^{3}\right)}}.$$

The reason that we used slightly different normalization coefficients in Lemma 2.2 is due to (7), which implies

(11) 
$$E(x_1, \dots, x_n) = \frac{1}{(1 - \sum_{j=1}^n x_j)^3} \sum_{r=0}^\infty 12^r (2r + n - 3)!! S_r(x_1, \dots, x_n).$$

It is not clear whether one can write the above equation into a closed-form expression of  $E(x_1, \ldots, x_n)$  for arbitrary  $n \ge 3$ , maybe with different choices of normalization coefficients.

The *n*-point function appears in several asymptotic formulae of enumerative geometry, such as: the leading term of Mirzakhai's volume polynomial of Weil-Petersson volumes of moduli spaces of bordered Riemann surfaces [29], the highest degree term of Gromov-Witten invariants of projective spaces [36], and the following limit of Hurwitz numbers  $H_{g,\mu}$  (cf. [38]):

$$F_g(\mu_1,\ldots,\mu_n) = \lim_{N \to \infty} \frac{(2\pi)^{n/2} |\operatorname{Aut}(\mu)| \prod_{i=1}^n \mu_i^{1/2}}{N^{3g-3+n/2}} \frac{H_{g,N\mu}}{e^{N\mu} (2g-2+|\mu|+n)!},$$

where  $\mu = (\mu_1, \dots, \mu_n)$  is any given partition and  $|\mu| = \mu_1 + \dots + \mu_n$ .

In view of these connections, we formulate a conjectural large genus asymptotics of  $F_q(x_1, \ldots, x_n)$  shall be interesting. In fact, by (7), we have

$$\frac{12^g (2g+n-1)!!}{(x_1+\dots+x_n)^{3g-3+n}} F_g(x_1,\dots,x_n)$$

$$=\frac{12^g (2g+n-1)!!}{(x_1+\dots+x_n)^{3g-3+n}} \sum_{r=0}^g \frac{(2r+n-3)!!}{12^{g-r}(2g+n-1)!!} S_r(x_1,\dots,x_n) \left(\sum_{j=1}^n x_j\right)^{3s}$$

$$=\sum_{r=0}^g 12^r (2r+n-3)!! \frac{S_r(x_1,\dots,x_n)}{(\sum_{j=1}^n x_j)^{3r-3+n}}.$$

Now let

(12) 
$$C(x_1, \dots, x_n) = \sum_{r=0}^{\infty} 12^r (2r+n-3)!! \frac{S_r(x_1, \dots, x_n)}{(\sum_{j=1}^n x_j)^{3r-3+n}}.$$

We conjecture that the series in the right-hand side of the above equation is convergent for any positive real numbers  $x_j > 0$ ,  $\forall 1 \le j \le n$ .

**Conjecture 2.3.** Fix a set of positive real numbers  $x_j > 0$ ,  $\forall 1 \leq j \leq n$ . Then there exist functions  $C(x_1, \ldots, x_n) > 0$  independent of g such that as  $g \to \infty$ ,

(13) 
$$F_g(x_1, \dots, x_n) \sim C(x_1, \dots, x_n) \frac{(x_1 + \dots + x_n)^{3g - 3 + n}}{12^g (2g + n - 1)!!}$$

where  $a_1(g) \sim a_2(g)$  means  $\lim_{g \to \infty} \frac{a_1(g)}{a_2(g)} = 1$ .

The above conjecture holds trivially when n = 1. Now we prove it for n = 2.

**Proposition 2.4.** Let x, y > 0. Then as  $g \to \infty$ ,

(14) 
$$F_g(x,y) \sim \frac{x+y}{\sqrt{3xy}} \cdot \frac{(x+y)^{3g-1}}{12^g(2g+1)!!}$$

*Proof.* Let

$$f_g(x,y) = \frac{12^g (2g+1)!!}{(x+y)^{3g-1}} F_g(x,y).$$

Then by (7) and (10), we get

$$f_g(x,y) = \sum_{k=0}^{g} \frac{(2k-1)!!}{2^k k!} \left(\frac{x^3 + y^3}{(x+y)^3}\right)^k,$$

which implies

$$\lim_{g \to \infty} f_g(x, y) = \sum_{k=0}^{\infty} \frac{(2k-1)!!}{2^k k!} \left(\frac{x^3 + y^3}{(x+y)^3}\right)^k = \frac{1}{\sqrt{1 - \frac{x^3 + y^3}{(x+y)^3}}} = \frac{x+y}{\sqrt{3xy}},$$
  
.  $C(x, y) = \frac{x+y}{\sqrt{3xy}}.$ 

**Remark 2.5.** In [24, §5], we observed that integrals of  $\psi$  classes satisfy multinomialtype property, i.e.  $\langle \tau_{d_1} \tau_{d_2} \cdots \tau_{d_n} \rangle_g \leq \langle \tau_{d_1+1} \tau_{d_2-1} \cdots \tau_{d_n} \rangle_g$  when  $d_1 < d_2$ . This is consistent with Conjecture 2.3.

### 3. Weil-Petersson volumes

As mentioned above, the starting point of using recursion formulae to study large genus asypmtotics of Weil-Petersson volumes is Mirzakhani's insight [29, 30] that one should consider *normalized* intersection numbers:

(15) 
$$[\tau_{d_1}\cdots\tau_{d_n}]_{g,n} = \frac{\prod_{i=1}^n (2d_i+1)!! \, 4^{|\mathbf{d}|} (2\pi^2)^{d_0}}{d_0!} \int_{\overline{\mathcal{M}}_{g,n}} \psi_1^{d_1}\cdots\psi_n^{d_n}\kappa_1^{d_0},$$

where  $|\mathbf{d}| = d_1 + \cdots + d_n \leq 3g - 3 + n$  and  $d_0 = 3g - 3 + n - |\mathbf{d}|$ . Note that  $V_{g,n} = [\tau_0, \cdots, \tau_0]_{g,n}$  is the Weil-Peterson volume of  $\overline{\mathcal{M}}_{g,n}$ .

Mirzakhani [28] proved a recursion formula for Weil-Peterson volumes of moduli spaces of bordered Riemann surfaces. The following equivalent form of Mirzakhani's formula was derived by Mulase and Safnuk [34] (cf. also [41, 21, 12]).

$$(16) \quad [\tau_{d_1}, \dots, \tau_{d_n}]_{g,n} = 8 \sum_{j=2}^n \sum_{L=0}^{d_0} (2d_j + 1) a_L [\tau_{d_1+d_j+L-1} \prod_{i \neq 1,j} \tau_{d_i}]_{g,n-1} \\ + 16 \sum_{\substack{L=0 \ k_1+k_2=L+d_1-2}} a_L [\tau_{k_1}\tau_{k_2} \prod_{i \neq 1} \tau_{d_i}]_{g-1,n+1} \\ + 16 \sum_{\substack{I \amalg J = \{2,\dots,n\}\\0 \leq g' \leq g}} \sum_{L=0}^{d_0} \sum_{\substack{k_1+k_2=L+d_1-2}} a_L [\tau_{k_1} \prod_{i \in I} \tau_{d_i}]_{g',|I|+1} \times [\tau_{k_2} \prod_{i \in J} \tau_{d_i}]_{g-g',|J|+1}.$$

Here  $a_L = \zeta(2L)(1 - 2^{1-2L}).$ 

Mulase and Safnuk [34] also proved the following inversion to the formula (16),

(17) 
$$\sum_{L=0}^{d_0} \frac{(-\pi^2)^L}{4(2L+1)!} [\tau_{d_1+L}, \dots, \tau_{d_n}]_{g,n} = \sum_{j=2}^n (2d_j+1) [\tau_{d_1+d_j-1} \prod_{i\neq 1,j} \tau_{d_i}]_{g,n-1} \\ + \sum_{\substack{k_1+k_2=d_1-2\\k_1+k_2=d_1-2}} [\tau_{k_1} \tau_{k_2} \prod_{i\neq 1} \tau_{d_i}]_{g-1,n+1} \\ + \sum_{\substack{I \amalg J = \{2,\dots,n\}\\0 \le g' \le g}} \sum_{k_1+k_2=d_1-2} [\tau_{k_1} \prod_{i\in I} \tau_{d_i}]_{g',|I|+1} \times [\tau_{k_2} \prod_{i\in J} \tau_{d_i}]_{g-g',|J|+1}.$$

Motivated by a question of Mirzakhani, Zograf [50] made the following conjecture on large genus asymptotic expansion of  $V_{q,n}$  based on numerical data.

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i.e

**Conjecture 3.1** (Zograf). For any fixed  $n \ge 0$ , as  $g \to \infty$ ,

(18) 
$$V_{g,n} = (4\pi^2)^{2g+n-3}(2g-3+n)! \frac{1}{\sqrt{g\pi}} \left(1 + \frac{c_n}{g} + O\left(\frac{1}{g^2}\right)\right),$$

where  $c_n$  is a constant independent of g.

Note that the asymptotic expansion of  $V_{g,n}$  for fixed g and large n has been completely solved by Manin and Zograf [31]. Recently, Mirzakhani and Zograf [31] proved the following complete asymptotic expansion of Weil-Petersson volumes as n fixed and  $g \to \infty$ ,

(19) 
$$V_{g,n} = C \frac{(4\pi^2)^{2g+n-3}(2g-3+n)!}{\sqrt{g}} \left( 1 + \frac{c_n^{(1)}}{g} + \frac{c_n^{(k)}}{g^k} + \dots \right)$$

where  $0 < C < \infty$  is a universal constant and each term  $c_n^{(i)}$  is a polynomial in n of degree 2i, which reduces the proof of Zograf's conjecture (cf. (18)) to that of  $C = 1/\sqrt{\pi}$ .

The following weaker estimate of  $V_{g,n}$  was originally proved with the joint effort of Penner [39], Grushevsky [15], and Schumacher-Trapani [42].

**Theorem 3.2.** There is a constant C independent of g such that

(20) 
$$\left(\frac{1}{C}\right)^g (2g)! < V_{g,n} < C^g(2g)!$$

for fixed n and large g.

A short proof of the above theorem was given in [26, §2], which used (16) and some recursion formulae from [5, 21], together with a technical result on the asymptotics of solutions to the first Painlevé equation (cf. §5).

Now we introduce some notation from [19]. Consider the semigroup  $N^{\infty}$  of sequences  $\mathbf{m} = (m(1), m(2), ...)$  where m(i) are nonnegative integers and m(i) = 0 for sufficiently large *i*. Denote by  $\delta_a$  the sequence with 1 at the *a*-th place and zeros elsewhere. Let  $\mathbf{m}, \mathbf{L}, \mathbf{a}_1, ..., \mathbf{a}_n \in N^{\infty}$ . Then

$$\begin{aligned} |\mathbf{m}| &:= \sum_{i \ge 1} im(i), \quad ||\mathbf{m}|| := \sum_{i \ge 1} m(i), \quad \mathbf{m}! := \prod_{i \ge 1} m(i)!, \quad \kappa(\mathbf{b}) := \prod_{i \ge 1} \kappa_i^{b(i)}, \\ \begin{pmatrix} \mathbf{m} \\ \mathbf{L} \end{pmatrix} &:= \prod_{i \ge 1} \binom{m(i)}{L(i)}, \quad \begin{pmatrix} \mathbf{m} \\ \mathbf{a_1}, \dots, \mathbf{a_n} \end{pmatrix} &:= \prod_{i \ge 1} \binom{m(i)}{a_1(i), \dots, a_n(i)}. \end{aligned}$$

Extensive studies of intersection numbers involving higher degree  $\kappa$  classes can be found in [4, 19, 22, 40]. The following generalization of (16) was proved in [21, 22]. It is equivalent to a recursion formula of generating functions proved by Eynard [8] (cf. Prop. 4.4).

**Theorem 3.3.** Let  $\mathbf{b} \in N^{\infty}$  and  $d_j \geq 0$ . Then

(21) 
$$(2d_{1}+1)!!\langle \kappa(\mathbf{b})\tau_{d_{1}}\cdots\tau_{d_{n}}\rangle_{g}$$

$$=\sum_{j=2}^{n}\sum_{\mathbf{L}+\mathbf{L}'=\mathbf{b}}\alpha_{\mathbf{L}}\binom{\mathbf{b}}{\mathbf{L}}\frac{(2(|\mathbf{L}|+d_{1}+d_{j})-1)!!}{(2d_{j}-1)!!}\langle\kappa(\mathbf{L}')\tau_{|\mathbf{L}|+d_{1}+d_{j}-1}\prod_{i\neq 1,j}\tau_{d_{i}}\rangle_{g}$$

$$+\frac{1}{2}\sum_{\mathbf{L}+\mathbf{L}'=\mathbf{b}}\sum_{r+s=|\mathbf{L}|+d_{1}-2}\alpha_{\mathbf{L}}\binom{\mathbf{b}}{\mathbf{L}}(2r+1)!!(2s+1)!!\langle\kappa(\mathbf{L}')\tau_{r}\tau_{s}\prod_{i=2}^{n}\tau_{d_{i}}\rangle_{g-1}$$

$$+\frac{1}{2}\sum_{\substack{\mathbf{L}+\mathbf{e}+\mathbf{f}=\mathbf{b}\\I \coprod J = \{2,\dots,n\}}}\sum_{r+s=|\mathbf{L}|+d_1-2} \alpha_{\mathbf{L}} \binom{\mathbf{b}}{\mathbf{L},\mathbf{e},\mathbf{f}} (2r+1)!!(2s+1)!! \times \langle \kappa(\mathbf{e})\tau_r \prod_{i\in I} \tau_{d_i} \rangle_{g'} \langle \kappa(\mathbf{f})\tau_s \prod_{i\in J} \tau_{d_i} \rangle_{g-g'}$$

where the constants  $\alpha_{\mathbf{L}}$  are determined recursively from the following formula

(22) 
$$\sum_{\mathbf{L}+\mathbf{L}'=\mathbf{b}} \frac{(-1)^{||\mathbf{L}||} \alpha_{\mathbf{L}}}{\mathbf{L}!\mathbf{L}'!(2|\mathbf{L}'|+1)!!} = 0, \qquad \mathbf{b} \neq 0$$

with the initial value  $\alpha_0 = 1$ .

We conjecture that  $\alpha_{\mathbf{L}}$  is always positive, which is crucial if one want to study the large genus asymptotics of higher Weil-Petersson volumes using (21).

Conjecture 3.4. For any  $\mathbf{L} \in N^{\infty}$ ,  $\alpha_{\mathbf{L}} > 0$ .

Below we give a partial answer to the above conjecture.

A partition of a finite set  $X = \{1, 2, ..., \ell\}$  into k parts is a collection  $\pi = \{A_1, A_2, ..., A_k\}$  of subsets of X such that (i)  $A_i \neq \emptyset$  for each i; (ii)  $A_i \cap A_j = \emptyset$  if  $i \neq j$ ; (iii)  $A_1 \cup \cdots \cup A_k = X$ .

We denote by  $\mathscr{P}(X, k)$  the set of all partitions of X into k parts. We know that  $|\mathscr{P}(X, k)|$  is given by  $S(\ell, k)$ , the Stirling number of the second kind. In particular,  $S(\ell, 1) = 1$  and  $S(\ell, \ell - 1) = \binom{\ell}{2}$ .

By (22), we have for  $b \neq 0$ ,

(23) 
$$\alpha_{\mathbf{b}} = \mathbf{b}! \sum_{\substack{\mathbf{L}+\mathbf{L}'=\mathbf{b}\\\mathbf{L}'\neq\mathbf{0}}} \frac{(-1)^{||\mathbf{L}'||-1}\alpha_{\mathbf{L}}}{\mathbf{L}!\mathbf{L}'!(2|\mathbf{L}'|+1)!!} \\ = \sum_{k=1}^{||\mathbf{b}||} \sum_{\substack{\mathbf{L}_{1}+\dots+\mathbf{L}_{k}=\mathbf{b}\\\mathbf{L}_{i}\neq\mathbf{0}}} {\mathbf{b} \choose \mathbf{L}_{1},\dots,\mathbf{L}_{k}} \frac{(-1)^{||\mathbf{b}||-k}}{\prod_{i=1}^{k}(2|\mathbf{L}_{i}|+1)!!}.$$

Let  $\mathbf{b} = \boldsymbol{\delta}_{p_1} + \dots + \boldsymbol{\delta}_{p_\ell} \in N^{\infty}$  and  $\pi = \{A_1, \dots, A_k\}$  be a partition of  $X = \{1, \dots, \ell\}$ into k parts. Define  $p(\pi, \mathbf{b}) = \prod_{j=1}^k (2\sum_{i \in A_j} p_i + 1)!!$ . Then (23) implies

(24) 
$$\alpha_{\mathbf{b}} = \sum_{k=1}^{\ell} \sum_{\pi \in \mathscr{P}(X,k)} \frac{(-1)^{\ell-k} k!}{p(\pi, \mathbf{b})}$$

**Proposition 3.5.** For any  $\mathbf{b} \in N^{\infty}$  with  $||\mathbf{b}|| \leq 4$ , we have  $\alpha_{\mathbf{b}} > 0$ .

*Proof.* First note that for any  $i, j \ge 1$ , we have  $(2i+2j+1)!! \ge \frac{5}{3}(2i+1)!!(2j+1)!!$ . (i) When  $\mathbf{b} = \delta_i$ , we have  $\alpha_{\mathbf{b}} = 1/(2i+1)!! > 0$ .

(ii) When  $\mathbf{b} = \boldsymbol{\delta}_i + \boldsymbol{\delta}_j$ , we have

$$\alpha_{\mathbf{b}} = \frac{2}{(2i+1)!!(2j+1)!!} - \frac{1}{(2i+2j+1)!!} > 0.$$

(iii) When  $\mathbf{b} = \boldsymbol{\delta}_i + \boldsymbol{\delta}_j + \boldsymbol{\delta}_k$ , we have

$$\alpha_{\mathbf{b}} = \frac{6}{(2i+1)!!(2j+1)!!(2k+1)!!} - \frac{2}{(2i+2j+1)!!(2k+1)!!} - \frac{2}{(2i+2j+1)!!(2k+1)!!} - \frac{2}{(2i+2j+1)!!(2k+1)!!} + \frac{1}{(2i+2j+2k+1)!!} > 0.$$

(iv) When 
$$||\mathbf{b}|| = 4$$
 and  $X = \{1, 2, 3, 4\}$ , we have

$$\sum_{\mathbf{t} \in \mathscr{P}(X,3)} \frac{3!}{p(\pi, \mathbf{b})} \le \frac{3}{5} \frac{6 \cdot S(4,3)}{\prod_{j=1}^{4} (2p_j + 1)!!} < \frac{4!}{\prod_{j=1}^{4} (2p_j + 1)!!},$$

which obviously implies that  $\alpha_{\mathbf{b}} > 0$ .

From the above proof, it is easy to see that for any  $\mathbf{b} \in N^{\infty}$  with  $||\mathbf{b}|| = \ell > 0$ , there exists an integer  $C_{\ell} > 0$  such that  $\alpha_{\mathbf{b}} > 0$  whenever  $b(i) = 0, \forall i \leq C_{\ell}$ .

## 4. Eynard-Orantin Theory

We will outline the mathematical definition for the Eynard-Orantin theory [11], which provides a powerful unifying tool for many enumerative problems in geometry. We refer the readers to [2, 3, 7, 32, 33] for more detailed expositions and recent developments.

A spectral curve is a quadruple of data

$$\mathcal{S} = (C, x, y, B),$$

where C is a plane curve of genus 0, x, y are two analytic function on C and B(z, z') is the *Bergman kernel*, i.e. a symmetric differential on C and behaves like

$$B(z,z') \underset{z \to z'}{\sim} \frac{dz \otimes dz'}{(z-z')^2} + O(1).$$

We require dx, dy have only simple zeros and  $(x, y) : C \to \mathbb{C}^2$  is an immersion. A branch point is a zero of dx.

Given a spectral curve  $\mathcal{S} = (C, x, y, B)$ , the symmetric meromorphic *n*-differential  $W_n^{(g)}(\mathcal{S}, z_1, \ldots, z_n)$  is defined by

$$W_1^{(0)}(z) = y(z)dx(z), \quad W_2^{(0)}(z,z') = B(z,z')$$

and when  $2g - 2 + n \ge 0$ 

(25) 
$$W_{n}^{(g)}(z_{1}, z_{2} \dots, z_{n}) = \sum_{a} \operatorname{Res}_{z \to a} K(z_{1}, z) \bigg[ W_{n+1}^{(g-1)}(z, \bar{z}, z_{2} \dots, z_{n}) + \sum_{\substack{a \\ I = 1 \\ I = 1 \\ J = 2 \\ I = 1 \\ J = 2 \\ \dots, n \\ I = 1 \\ J = 2 \\ \dots, n \\ I = 1 \\ J = 2 \\ \dots, n \\ I = 1 \\ I = 1 \\ J = 2 \\ \dots, n \\ I = 1 \\ I = 1$$

where a runs over all branch points of C,  $\bar{z}$  is determined by  $x(\bar{z}) = x(z)$  around a neighborhood of a and the recursion kernel is given by

$$K(z_1, z) = \frac{\int_{z'=\bar{z}}^{z} B(z_1, z')}{2(y(z) - y(\bar{z}))dx(z)}$$

The free energy invariants  $F_g(S)$  is given by the dilaton equation

$$F_g(\mathcal{S}) = W_0^{(g)} = \frac{1}{2 - 2g} \sum_a \operatorname{Res}_{z \to a} W_1^{(g)}(z) \Phi(z),$$

where  $\Phi(z)$  is defined near the branch point *a* by  $d\Phi = ydx$ .

 $\Box$ 

The free energy  $F_{g,n}(z_1, \ldots, z_n)$  is defined to be the primitive of  $W_n^{(g)}$ :

$$d^{\otimes n}F_{g,n}(z_1,\ldots,z_n) = W_n^{(g)}(z_1,\ldots,z_n).$$

The following theorem is a key result used in Eynard's proof [9, 10] that for arbitrary spectral curves,  $W_n^{(g)}(z_1, \ldots, z_n)$  can be explicitly expressed as a universal formula involving intersection numbers of mixed  $\psi$  and  $\kappa$  classes, as well as Eyard-Orantin's proof [13] of the BKMP conjecture of a topological recursion for open Gromov-Witten invariants of toric Calabi-Yau 3-folds.

**Theorem 4.1** (Eynard [9]). If S is the deformed Airy curve  $y = \sum_k t_{k+2} x^{k/2}$ , i.e. more precisely  $S = (\mathbb{C}, x(z) = z^2, y(z) = \sum_k t_{k+2} z^k, B(z, z') = dz \otimes dz'/(z - z')^2)$ , one has for 2g - 2 + n > 0

(26) 
$$W_n^{(g)}(z_1, \dots, z_n) = (-2)^{2-2g-n} \times \sum_{d_1 + \dots + d_n \le 3g-3+n} \prod_{i=1}^n \frac{(2d_i+1)!! \, dz_i}{z_i^{2d_i+2}} \left\langle \prod_{i=1}^n \psi_i^{d_i} e^{\sum_k \tilde{t}_k \kappa_k} \right\rangle_{g,n},$$

where the dual times  $\tilde{t}_k$  are defined by

(27) 
$$e^{-\sum_{k} \tilde{t}_{k} u^{k}} = \sum_{k} (2k+1)!! t_{2k+3} u^{k}.$$

In particular for  $g \geq 2$ ,

(28) 
$$F_g = 2^{2-2g} \left\langle e^{\sum_k \tilde{t}_k \kappa_k} \right\rangle_{g,0}$$

Without loss of generality, we may assume  $t_3 = 1$ , hence  $\tilde{t}_0 = 0$ . Given  $\mathbf{L} \in N^{\infty}$ , we denote  $\tilde{t}^{\mathbf{L}} = \prod_{i>1} \tilde{t}_i^{L(i)}$ .

**Lemma 4.2.** Let  $\alpha_{\mathbf{L}}$  be the constant in Theorem 3.3. Then

(29) 
$$\frac{1}{\sum_{k\geq 0} t_{2k+3}} = \sum_{\mathbf{L}\in N^{\infty}} \frac{\alpha_{\mathbf{L}}}{\mathbf{L}!} \tilde{t}^{\mathbf{L}}.$$

*Proof.* By (27), we have

$$t_{2k+3} = \sum_{\substack{\mathbf{L}' \in N^{\infty} \\ |\mathbf{L}'| = k}} (-1)^{||\mathbf{L}'||} \frac{\tilde{t}^{\mathbf{L}'}}{(2|\mathbf{L}'|+1)!! \mathbf{L}'!}.$$

Then the lemma follows from the definition of  $\alpha_{\mathbf{L}}$ .

Remark 4.3. If we take

$$\sum_{k \ge 0} \tilde{t}_k u^k = \ln(1-u) = -\sum_{k=1}^{\infty} \frac{u^k}{k}, \quad |u| < 1,$$

then we have  $\tilde{t}_k = -1/k$ ,  $t_{2k+3} = 1/(2k+1)!!$ ,  $k \ge 1$ . So (29) becomes

$$\sum_{\mathbf{L}\in N^{\infty}} \frac{(-1)^{||\mathbf{L}||} \alpha_{\mathbf{L}}}{\mathbf{L}!} \prod_{j\geq 1} \frac{1}{j^{L(j)}} = \frac{1}{\sum_{k=0}^{\infty} \frac{1}{(2k+1)!!}} = \frac{1}{\sqrt{2e} \int_{0}^{\frac{\sqrt{2}}{2}} e^{-t^{2}} dt} \approx 0.7088.$$

Similarly, if we specify  $\sum_{k\geq 0} \tilde{t}_k u^k$  to be the functions  $-\ln(1-u), -\ln(1+u)$  and  $\ln(1+u)$  respectively, we get the following series

$$\sum_{\mathbf{L}\in N^{\infty}} \frac{\alpha_{\mathbf{L}}}{\mathbf{L}!} \prod_{j\geq 1} \frac{1}{j^{L(j)}} = \frac{3}{2}, \qquad \sum_{\mathbf{L}\in N^{\infty}} \frac{(-1)^{|\mathbf{L}|}\alpha_{\mathbf{L}}}{\mathbf{L}!} \prod_{j\geq 1} \frac{1}{j^{L(j)}} = \frac{3}{4},$$
$$\sum_{\mathbf{L}\in N^{\infty}} \frac{(-1)^{|\mathbf{L}|+||\mathbf{L}||}\alpha_{\mathbf{L}}}{\mathbf{L}!} \prod_{j\geq 1} \frac{1}{j^{L(j)}} = \frac{1}{\sum_{k=0}^{\infty} \frac{(-1)^{k}}{(2k+1)!!}} = \frac{\sqrt{e}}{\sqrt{2} \int_{0}^{\frac{\sqrt{2}}{2}} e^{t^{2}} dt} \approx 1.3797.$$

The following result is known to experts (cf. [2, 7, 48, 49]). We give a proof for reader's convenience.

**Proposition 4.4.** The Eynard-Orantin recursion formula (25) for the deformed Airy curve  $\{x(z) = z^2, y(z) = \sum_k t_{k+2} z^k\}$  is equivalent to the recursion formula of mixed  $\psi$  and  $\kappa$  classes in Theorem 3.3.

*Proof.* The unique branch point is z = 0 and the recursion kernel equals

$$K(z_1, z) = \frac{\frac{1}{|z_1 - z'|} \Big|_{z' = -z}^{z}}{8\sum_{k \ge 0} t_{2k+3} z^{2k+2}} \frac{dz_1}{dz} = \frac{1}{4(z_1 - z)(z_1 + z)\sum_{k \ge 0} t_{2k+3} z^{2k+1}} \frac{dz_1}{dz}.$$

For any fixed set  $(d_1, \ldots, d_n)$  of non-negative integers and  $\mathbf{b} \in N^{\infty}$  with  $|\mathbf{b}| + \sum_{i=1}^{n} d_i = 3g - 3 + n$ , the coefficient of

$$(-2)^{2-2g-n} \frac{1}{\mathbf{b}!} \prod_{i=1}^{n} \frac{(2d_i+1)!! \, dz_i}{z_i^{2d_i+2}}$$

in  $W_n^{(g)}(z_1,\ldots,z_n)$  equals  $\langle \kappa(\mathbf{b})\tau_{d_1}\cdots\tau_{d_n}\rangle_g$  by (26). On the other hand side, the right-hand side of (25) is the summation of the following three terms.

(30) 
$$\operatorname{Res}_{z \to 0} K(z_1, z) W_{n+1}^{(g-1)}(z, -z, z_2 \dots, z_n),$$

(31) 
$$\operatorname{Res}_{z \to 0} K(z_1, z) \sum_{j=2}^{n} \left( W_2^{(0)}(z, z_j) W_n^{(g)}(-z, z_2, \dots, \widehat{z_j}, \dots, z_n) \right)$$

$$+W_2^{(0)}(-z,z_j)W_n^{(g)}(z,z_2,\ldots,\widehat{z_j},\ldots,z_n)\Big),$$
stable

(32) 
$$\operatorname{Res}_{z \to 0} K(z_1, z) \sum_{\substack{g_1 + g_2 = g\\I \coprod J = \{2, \dots, n\}}}^{\text{static}} W_{1+|I|}^{(g_1)}(z, z_I) W_{1+|J|}^{(g_2)}(-z, z_J).$$

To prove that the coefficients of (30) give the second term in the right-hand side of (21), we need only prove that for any given  $r, s \ge 0$ ,

$$\operatorname{Res}_{z \to 0} \frac{1}{(z_1^2 - z^2) \sum_{k \ge 0} t_{2k+3} z^{2k+1} \cdot z^{2r+2s+4}} = \sum_{\mathbf{L} \in N^{\infty}} \frac{\alpha_{\mathbf{L}}}{\mathbf{L}!} \tilde{t}^{\mathbf{L}} \frac{1}{z_1^{2r+2s+6-2|\mathbf{L}|}}.$$

This identity follows from Lemma 4.2.

To prove that the coefficients of (31) give the first term in the right-hand side of (21), we need only prove that for any given  $1 \le j \le n$  and  $r \ge 0$ , the coefficient of  $1/z_j^{2d_j+2}$  in

$$\operatorname{Res}_{z \to 0} \left( \frac{1}{(z_j - z)^2} + \frac{1}{(z_j + z)^2} \right) \frac{1}{2(z_1^2 - z^2) \sum_{k \ge 0} t_{2k+3} z^{2k+1} \cdot z^{2r+2}}$$

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$$= \operatorname{Res}_{z \to 0} \frac{z_j^2 + z^2}{z_j^2 \left(1 - \frac{z}{z_j}\right)^2 (z_1^2 - z^2) \sum_{k \ge 0} t_{2k+3} z^{2k+1} \cdot z^{2r+2}}$$

is equal to

$$\sum_{\mathbf{L}\in N^{\infty}} \frac{\alpha_{\mathbf{L}}}{\mathbf{L}!} \tilde{t}^{\mathbf{L}} \frac{1}{z_1^{2r+2-2|\mathbf{L}|-2d_j}},$$

which again follows from Lemma 4.2.

Finally it is easy to see that the coefficients of (32) give the third term in the right-hand side of (21).  $\hfill \Box$ 

#### 5. Large g asymptotics of integrals of $\psi$ classes

By Faber-Kauffmann-Manin-Zagier's formula [19]

$$\langle \prod_{j=1}^{n} \tau_{d_j} \kappa_1^m \rangle_g = \sum_{p=1}^{m} \frac{(-1)^{m-p}}{p!} \sum_{m_1 + \dots + m_p = m \atop m_i > 0} \binom{m}{m_1, \dots, m_p} \langle \prod_{j=1}^{n} \tau_{d_j} \prod_{j=1}^{p} \tau_{m_j+1} \rangle_g,$$

the asymptotics of integrals of  $\psi$  classes should be helpful in understanding the asymptotics of Weil-Petersson volumes. The following result was proved by an induction argument using (3) and (6) (cf. [26, §3]).

**Proposition 5.1** ([26]). For any fixed set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, we have the large g asymptotic expansion

(33) 
$$\frac{24^{g}g!\prod_{i=1}^{n}(2d_{i}+1)!!\langle\tau_{d_{1}}\cdots\tau_{d_{n}}\tau_{3g-2+n-|\mathbf{d}|}\rangle_{g}}{(6g)^{|\mathbf{d}|}} = 1 + \frac{C_{1}(d_{1},\dots,d_{n})}{g} + \frac{C_{2}(d_{1},\dots,d_{n})}{g^{2}} + \cdots,$$

where the left-hand side is a polynomial in 1/g with degree no more than  $|\mathbf{d}|$  and each  $C_r(d_1, \ldots, d_n)$  is a polynomial in  $|\mathbf{d}|$  and n.

Consider the following recursion relation

(34) 
$$\alpha_{k+1} = k^2 \alpha_k + \sum_{m=2}^{k-1} \alpha_m \alpha_{k+1-m}, \quad k \ge 2,$$

one may check directly (cf. [18]) that if we put  $\alpha_0 = -\frac{1}{2}$ ,  $\alpha_1 = \frac{1}{50}$ ,  $\alpha_2 = \frac{49}{2500}$  and  $\alpha_k$ ,  $k \ge 3$  are recursively given by (34), then the formal series

$$y = -\sqrt{\frac{2}{3}} \sum_{k=0}^{\infty} \left(\frac{25}{8\sqrt{6}}\right)^k \alpha_k x^{\frac{1-5k}{2}}$$

is a solution of the first Painlevé equation:  $d^2y/dx^2 = 6y^2 - x$ . The proof of the following asymptotic expansion of  $\alpha_k$  is due to Joshi and Kitaev [18].

**Theorem 5.2** ([18, 43]). When  $0 < \alpha_2 \leq \frac{1}{4}$ , the solution of the recursion relation (34) has an asymptotic expansion

(35) 
$$\alpha_k = c(\alpha_2)(k-1)!^2 (1+\delta_k),$$

where  $c(\alpha_2) > 0$  is independent of k. In particular, we have

(36) 
$$c(49/2500) = \frac{1}{4\pi^2}\sqrt{\frac{3}{5}}.$$

The correction term  $\delta_k$  can be expanded as

(37) 
$$\delta_k = \sum_{l=2}^{\infty} \frac{\eta_l (k - \gamma_l)}{\prod_{m=1}^l (k - m)^2}, \quad k \to \infty.$$

In particular,  $\eta_2 = -\frac{2}{3}\alpha_2$ ,  $\gamma_2 = 3$ ,  $\eta_3 = -\frac{32}{15}\alpha_2$ ,  $\gamma_3 = \frac{9}{2} + \frac{5}{48}\alpha_2$ .

*Proof.* (sketch) Define  $p_k = \alpha_k/((k-1)!)^2$ , then the recursion (34) becomes

(38) 
$$p_{k+1} = p_k + \sum_{m=2}^{k-1} p_m p_{k+1-m} \left(\frac{(k-m)!(m-1)!}{k!}\right)^2$$

It is obvious that the sequence  $p_k$  is increasing. In fact, it is also upperbounded by (see [18] for a proof)

$$\frac{1}{2\ln 2 - 1} - \sqrt{\frac{1}{(2\ln 2 - 1)^2} - \frac{2p_2}{2\ln 2 - 1}}$$

It follows that  $c(\alpha_2) = \lim_{k \to \infty} p_k$  is finite.

The existence of the asymptotic expansion (37) follows from an estimate of the quadratic term in (38). See [18] for details. For a proof of (36), see [43].  $\Box$ 

**Remark 5.3.** By work of [16], the condition  $\alpha_2 \leq \frac{1}{4}$  in Theorem 5.2 can be weakened. Equation (37) implies that  $\delta_k = O(1/k^3)$ .

The following lemma gives a recursion formula for the coefficients of the asymptotic expansion of  $\delta_k$ .

**Lemma 5.4.** Let  $\alpha_2 > 0$ . Then the coefficients in the asymptotic expansion

(39) 
$$\alpha_k = c(\alpha_2)(k-1)!^2 \left(1 + \frac{\lambda_1}{k} + \frac{\lambda_2}{k^2} + \frac{\lambda_3}{k^3} + \cdots\right), \quad k \to \infty$$

satisfy the recursion

$$(40) - n\lambda_{n} = \sum_{i=3}^{n-1} (-1)^{n-i} {n \choose i-1} \lambda_{i} + \sum_{i=2}^{\lfloor \frac{n+1}{2} \rfloor} 2\alpha_{i} \sum_{\substack{m_{1}+\dots+m_{i-1}=n+1-2i \\ m_{p}\geq 0}} \prod_{j=1}^{i-1} (m_{j}+1)j^{m_{j}} + \sum_{i=2}^{\lfloor \frac{n-2}{2} \rfloor} 2\alpha_{i} \sum_{\substack{j=3 \\ j=3}}^{n+1-2i} \sum_{\substack{m_{1}+\dots+m_{i-1} \\ =n+1-2i-j \\ m_{p}\geq 0}} {j+1+m_{i-1} \choose j+1} (i-1)^{m_{i-1}} \prod_{l=1}^{i-2} (m_{l}+1)l^{m_{l}} \lambda_{j}.$$

In particular,  $\lambda_0 = 1$ ,  $\lambda_1 = \lambda_2 = 0$ ,  $\lambda_3 = -\frac{2}{3}\alpha_2$ ,  $\lambda_4 = -2\alpha_2$ ,  $\lambda_5 = -\frac{82}{15}\alpha_2$ .

*Proof.* For any given  $m \ge 1$ , substituting (39) into (34) and dividing by  $c(\alpha_2)k!^2$ , we get

$$1 + \sum_{i=1}^{\infty} \frac{\lambda_i}{(k+1)^i} = 1 + \sum_{i=1}^{\infty} \frac{\lambda_i}{k^i} + \sum_{i=2}^{m} \frac{2\alpha_i \left(1 + \sum_{j=1}^{\infty} \frac{\lambda_j}{(k-i+1)^j}\right)}{k^2(k-1)^2 \cdots (k-i+1)^2} + O\left(\frac{1}{k^{2m+2}}\right).$$

The remainder of the quadratic term in (34) can be estimated by using (55).

By comparing the coefficient of  $\frac{1}{k^2}$ , we get  $-\lambda_1 + \lambda_2 = \lambda_2$ , i.e.  $\lambda_1 = 0$ . By comparing the coefficient of  $\frac{1}{k^3}$ , we get  $-2\lambda_2 + \lambda_3 = \lambda_3$ , i.e.  $\lambda_2 = 0$ . In general, by comparing the coefficient of  $\frac{1}{k^{n+1}}$ ,  $n \ge 3$ , we get

$$\begin{aligned} \lambda_{n+1} + \sum_{i=3}^{n} \lambda_{i} \left[ \frac{1}{(1+1/k)^{i}} \right]_{k^{-(n+1-i)}} &= \lambda_{n+1} + \sum_{i=2}^{\lfloor \frac{n+1}{2} \rfloor} 2\alpha_{i} \left[ \prod_{j=1}^{i-1} \frac{1}{(1-j/k)^{2}} \right]_{k^{-(n+1-2i)}} \\ &+ \sum_{i=2}^{\lfloor \frac{n-2}{2} \rfloor} 2\alpha_{i} \sum_{j=3}^{n+1-2i} \lambda_{j} \left[ \frac{1}{(1-\frac{i-1}{k})^{j+2}} \prod_{l=1}^{i-2} \frac{1}{(1-l/k)^{2}} \right]_{k^{-(n+1-2i-j)}}, \end{aligned}$$

which can be further simplified by using the binomial identity

$$\binom{-a-1}{b} = \binom{a+b}{b}(-1)^b, \quad a,b \ge 0.$$

In particular, when  $i \ge 1, b \ge 0$ , we have

$$\binom{\binom{-n}{1}}{(-1)^{b}\binom{-2}{b}} = b+1, \qquad \binom{-i}{(-1)^{b}\binom{-i}{b}} = \binom{-1)^{n+1-i}\binom{n}{i-1}}{(-1)^{b}\binom{-(j+2)}{b}} = \binom{j+1+b}{b}.$$

So (40) follows immediately.

**Corollary 5.5.** Let  $n \ge 0$ . Then  $\lambda_n$  is a polynomial in  $\alpha_2$  of degree  $\lfloor n/3 \rfloor$ .

*Proof.* It can be proved by an inductive argument using (40). Note that  $\alpha_k$  is a polynomial in  $\alpha_2$  of order  $\lfloor k/2 \rfloor$ .

It was proved by Itzykson and Zuber [17] that up to a normalization coefficient, the intersection numbers  $\langle \tau_2^{3g-3} \rangle_g$  is a solution of the recursion relation (34). We give a more direct proof using (6), which is essentially the same as [51, Prop. 4.2].

**Lemma 5.6.** ([17]) For  $g \ge 2$ , define

(41) 
$$\alpha_g = \left(\frac{24}{25}\right)^g \frac{(5g-5)(5g-3)}{(3g-3)!2^{g+1}} \langle \tau_2^{3g-3} \rangle_g$$

Then  $\alpha_q$  is a solution of the recursion relation (34) with  $\alpha_2 = 49/2500$ .

*Proof.* When  $g \geq 2$ , we have

(42) 
$$\langle \tau_0^k \tau_2^{3g-3+k} \rangle_g = (3g-3+k) \langle \tau_1 \tau_0^{k-1} \tau_2^{3g-4+k} \rangle_g$$
  
=  $(3g-3+k)(5g+2k-7) \langle \tau_0^{k-1} \tau_2^{3g-4+k} \rangle_g$   
=  $\prod_{i=1}^k (3g-3+i) \prod_{i=1}^k (5g-7+2i) \langle \tau_2^{3g-3} \rangle_g.$ 

When g = 1, we have  $\langle \tau_0^k \tau_2^k \rangle_1 = 2^{k-1} k! (k-1)!/24$ . Taking all  $d_j = 2$  in (6) with  $g \ge 3$  and using the above equations, we get

$$\begin{aligned} (3g-2)(5g-3)(5g-5)\langle \tau_2^{3g-3}\rangle_g \\ &= \frac{1}{12}(3g-2)(3g-3)(3g-4)(3g-5)(5g-4)(5g-6)(5g-8)(5g-10)\langle \tau_2^{3g-6}\rangle_{g-1} \\ &\quad + \frac{1}{6}\binom{3g-2}{2}(3g-4)(3g-5)(5g-8)(5g-10)\langle \tau_2^{3g-6}\rangle_{g-1} \\ &\quad + \frac{1}{2}\sum_{h=2}^{g-2}\binom{3g-2}{3h-1}(3h-1)(3h-2)(5h-3)(5h-5)\langle \tau_2^{3h-3}\rangle_h \\ &\quad \times (3g-3h-1)(3g-3h-2)(5g-5h-3)(5g-5h-5)\langle \tau_2^{3g-3h-3}\rangle_{g-h}. \end{aligned}$$

Substituting  $t_g = (5g-5)(5g-3)\langle \tau_2^{3g-3}\rangle_g/(3g-3)!$  to the above equation,

$$t_{g+1} = \frac{1}{12}(5g+1)(5g-1)t_g + \frac{1}{12}t_g + \frac{1}{2}\sum_{h=2}^{g-1}t_h t_{g+1-h}$$
$$= \frac{25g^2}{12}t_g + \frac{1}{2}\sum_{h=2}^{g-1}t_h t_{g+1-h},$$

which implies that when setting  $\alpha_g = (24/25)^g t_g/2^{g+1}$ , we get

(43) 
$$\alpha_{g+1} = g^2 \alpha_g + \sum_{h=2}^{g-1} \alpha_h \alpha_{g+1-h}, \quad g \ge 2$$

as claimed.

**Corollary 5.7.** The large genus asymptotic expansion of  $\langle \tau_2^{3g-3} \rangle_g$  is given by

*Proof.* It follows from Theorem 5.2 and Lemma 5.6.

Next we study the asymptotic expansion of  $\langle \tau_{d_1} \cdots \tau_{d_n} \tau_2^{3g-3+n-|\mathbf{d}|} \rangle_g$  as  $g \to \infty$ . **Proposition 5.8.** For any fixed set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, let  $t = |\mathbf{d}| - 2n$  and  $p = 3g - 3 + n - |\mathbf{d}|$ . Define

(45) 
$$Z_g(d_1,\ldots,d_n) = (15g)^t \frac{\langle \tau_{d_1}\cdots\tau_{d_n}\tau_2^p\rangle_g^{\mathbf{w}}}{\langle \tau_2^{3g-3}\rangle_g^{\mathbf{w}}}.$$

Then  $\lim_{q\to\infty} Z_q(d_1,\ldots,d_n) = 1.$ 

*Proof.* Equation (57) implies that

(46) 
$$Z_g(0, d_2, \dots, d_n) = \frac{1}{15g} \sum_{j=2}^n (2d_j + 1) Z_g(d_2, \dots, d_j - 1, \dots, d_n) + Z_g(d_2, \dots, d_n) \left(1 + O\left(\frac{1}{g}\right)\right).$$

Equation (56) implies that

(47) 
$$Z_g(1, d_2, \cdots, d_n) = Z_g(d_2, \cdots, d_n) \left(1 + O\left(\frac{1}{g}\right)\right).$$

From (46) and (47), we see that both the string and dilaton equations are compatible with  $\lim_{g\to\infty} Z_g(d_1,\ldots,d_n) = 1$ , so we may assume  $d_j \ge 2$ . We will proceed by induction on n and t. By the DVV formula,

(48) 
$$\langle \tau_{d_1} \cdots \tau_{d_n} \tau_2^p \rangle_g^{\mathbf{w}} = \sum_{i=2}^n (2d_i + 1) \langle \tau_{d_i+d_1-1} \prod_{j \neq 1,i} \tau_{d_j} \tau_2^p \rangle_g^{\mathbf{w}}$$
  
  $+ 5p \cdot \langle \tau_{d_1+1} \tau_{d_2} \cdots \tau_{d_n} \tau_2^{p-1} \rangle_g^{\mathbf{w}} + \frac{1}{2} \sum_{\substack{r+s=d_1-2 \\ r+s=d_1-2}} \langle \tau_r \tau_s \tau_{d_2} \cdots \tau_{d_n} \tau_2^p \rangle_{g-1}^{\mathbf{w}}$   
  $+ \frac{1}{2} \sum_{\substack{r+s=d_1-2 \\ \{2,\cdots,n\}=I \prod J}} \sum_{g'=0}^g {p \choose p'} \langle \tau_r \prod_{i \in I} \tau_{d_i} \tau_2^{p'} \rangle_{g'}^{\mathbf{w}} \langle \tau_s \prod_{i \in J} \tau_{d_i} \tau_2^{p-p'} \rangle_{g-g'}^{\mathbf{w}},$ 

where  $p' = 3g' - 2 + |I| - \sum_{i \in I} d_i - r$ .

Multiplying both sides of (48) by  $(15g)^{|\mathbf{d}|-2n}/\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}$ , we will prove that the third and fourth terms in the right-hand side of (48) belong to o(1) when g goes to infinity.

From (44), we have

(49) 
$$\langle \tau_2^{3g-6} \rangle_{g-1} = O\left(\frac{\langle \tau_2^{3g-3} \rangle_g}{g^5}\right)$$

For the third term in the right-hand side of (48), we have

(50) 
$$(15g)^{|\mathbf{d}|-2n} \frac{\langle \tau_r \tau_s \tau_{d_2} \cdots \tau_{d_n} \tau_2^p \rangle_{g=1}^{\mathbf{w}}}{\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}}$$
  

$$= O\left(\frac{(15g)^4}{g^5} \cdot (15g)^{|\mathbf{d}|-2n-4} \frac{\langle \tau_r \tau_s \tau_{d_2} \cdots \tau_{d_n} \tau_2^p \rangle_{g=1}^{\mathbf{w}}}{\langle \tau_2^{3g-6} \rangle_{g=1}^{\mathbf{w}}}\right)$$

$$= O\left(\frac{(15g)^4}{g^5} Z_{g-1}(r, s, d_2, \dots, d_n)\right) = o(1).$$

The last equation is obtained by induction, since  $r + s + \sum_{i=2}^{n} d_i - 2(n+1) < \sum_{i=1}^{n} d_i - 2n$ .

Let us estimate the fourth term in the right-hand side of (48). Take  $\mathbf{a} = (a_1, \ldots, a_m)$  with m < n or  $|\mathbf{a}| - 2m < t$ , by induction we have

(51) 
$$\frac{\langle \tau_{a_1} \cdots \tau_{a_m} \tau_2^{3h-3+m-|\mathbf{a}|} \rangle_h^{\mathbf{w}}}{(3h-3+m-|\mathbf{a}|)!} \sim C(\mathbf{a}) \left(\frac{25}{12}\right)^h h^{m-2}(h-1)!^2,$$

where  $C(\mathbf{a})$  is a constant independent of h. Take  $\mathbf{b} = (b_1, \ldots, b_{m'})$  with m' < n or  $|\mathbf{b}| - 2m' < t$ , by induction we also have

(52) 
$$\frac{\langle \tau_{b_1} \cdots \tau_{b_m'} \tau_2^{3h-3+m'-|\mathbf{b}|} \rangle_h^{\mathbf{w}}}{(3h-3+m'-|\mathbf{b}|)!} \sim C(\mathbf{b}) \left(\frac{25}{12}\right)^h h^{m'-2}(h-1)!^2$$

Let 
$$\mathbf{d} = (a_1 + b_1 + 2, a_2, \dots, a_m, b_2, \dots, b_{m'})$$
. Then

(53) 
$$\frac{\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}}{(15g)^{|\mathbf{d}|-2n}} \sim C(\mathbf{d}) \left(\frac{25}{12}\right)^g g^{m+m'-3} (g-1)!^2 (3g-3+n-|\mathbf{d}|)!.$$

Thus in order to prove that the fourth term in the right hand-side of (48), after multiplied by  $(15g)^{|\mathbf{d}|-2n}/\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}$ , belongs to o(1) when g goes to infinity, we need only prove that when  $m, m' \geq 1$ ,

(54) 
$$\sum_{h=1}^{g-1} h^{m-2} (h-1)!^2 (g-h)^{m'-2} (g-h-1)!^2 = o\left(g^{m+m'-3} (g-1)!^2\right),$$

which in turn follows from

(55) 
$$\sum_{h=1}^{g-1} \frac{(h-1)!^2(g-h-1)!^2}{(g-1)!^2} = \sum_{h=1}^{g-1} \frac{1}{(g-1)^2 \binom{g-2}{h-1}^2} \le \frac{1}{g-1}.$$

So we proved that only the first two terms in the right-hand side of (48) contribute to the large genus limit of  $Z_g(d_1, \ldots, d_n)$ .

$$Z_g(d_1, \dots, d_n) = \frac{1}{15g} \sum_{j=2}^n (2d_j + 1) Z_g(d_2, \dots, d_j + d_1 - 1, \dots, d_n) + \frac{5(3g - 3 + n - |\mathbf{d}|)}{15g} Z_g(d_1 + 1, d_2, \dots, d_n) + o(1).$$

Replacing  $d_1 + 1$  by  $d_1$  and leting  $g \to \infty$ , we obtain  $\lim_{g\to\infty} Z_g(d_1, \ldots, d_n) = 1$  by induction.

**Lemma 5.9.** The dilaton and string equations for  $Z_g(d_1, \ldots, d_n)$  are

(56) 
$$Z_g(1, d_2, \dots, d_n) = \frac{5g - 7 + 2n - |\mathbf{d}|}{5g} Z_g(d_2, \dots, d_n),$$

(57) 
$$Z_g(0, d_2, \dots, d_n) = \frac{1}{15g} \sum_{j=2}^n (2d_j + 1) Z_g(d_2, \dots, d_j - 1, \dots, d_n) + \frac{(3g - 3 + n - |\mathbf{d}|)(5g - 7 + 2n - |\mathbf{d}|)}{15g^2} Z_g(d_2, \dots, d_n),$$

where  $|\mathbf{d}| = d_2 + \cdots + d_n$ .

*Proof.* By (5), we have

$$Z_g(1, d_2, \dots, d_n) = (15g)^{|\mathbf{d}|+1-2n} \frac{\langle \tau_1 \tau_{d_2} \cdots \tau_{d_n} \tau_2^p \rangle_g^{\mathbf{w}}}{\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}} = \frac{3(2g-3+n+p)}{15g} (15g)^{|\mathbf{d}|+2-2n} \frac{\langle \tau_{d_2} \cdots \tau_{d_n} \tau_2^p \rangle_g^{\mathbf{w}}}{\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}},$$

where  $p = 3g - 4 + n - |\mathbf{d}|$ , from which (56) follows. By (4), we have

$$Z_g(0, d_2, \dots, d_n) = (15g)^{|\mathbf{d}|-2n} \frac{\langle \tau_0 \tau_{d_2} \cdots \tau_{d_n} \tau_2^p \rangle_g^{\mathbf{w}}}{\langle \tau_2^{3g-3} \rangle_g^{\mathbf{w}}}$$

$$=\frac{1}{15g}\sum_{j=2}^{n}(2d_j+1)Z_g(d_2,\ldots,d_j-1,\ldots,d_n)+\frac{3g-3+n-|\mathbf{d}|}{3g}Z_g(1,d_2,\ldots,d_n),$$

which implies (57) through (56).

**Corollary 5.10.** We have  $Z_g(\emptyset) = 1$  and

$$Z_g(0) = 1 - \frac{5}{3g} + \frac{2}{3g^2}, \qquad Z_g(1) = 1 - \frac{1}{g},$$
$$Z_g(2, d_1, \dots, d_n) = Z_g(d_1, \dots, d_n).$$

*Proof.* It is obvious.

**Corollary 5.11.** For any fixed set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, we have

(58) 
$$\langle \tau_{d_1} \cdots \tau_{d_n} \tau_2^{3g-3+n-|\mathbf{d}|} \rangle_g$$
  
 $\sim \frac{15^n g^{2n-|\mathbf{d}|}}{\prod_{i=1}^n (2d_i+1)!!} \left(\frac{25}{24}\right)^g \frac{2^{g-1} \sqrt{3/5} (3g-3)! ((g-1)!)^2}{\pi^2 (5g-5)(5g-3)}.$   
*Proof.* It follows from Proposition 5.8 and Corollary 5.7.

Proof. It follows from Proposition 5.8 and Corollary 5.7.

**Theorem 5.12.** For any fixed set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, the coefficients in the asymptotic expansion

(59) 
$$Z_g(d_1, \dots, d_n) = 1 + \frac{\beta_1(d_1, \dots, d_n)}{g} + \frac{\beta_2(d_1, \dots, d_n)}{g^2} + \dots, \quad g \to \infty$$

satisfy the recursion

$$\begin{array}{ll} (60) & \beta_{r}(d_{1}+1,\ldots,d_{n}) \\ & = \beta_{r}(d_{1},\ldots,d_{n}) - \frac{1}{15}\sum_{j=2}^{n}(2d_{j}+1)\beta_{r-1}(d_{2},\ldots,d_{j}+d_{1}-1,\ldots,d_{n}) \\ & \quad - \frac{n-|\mathbf{d}|-3}{3}\beta_{r-1}(d_{1}+1,d_{2}\ldots,d_{n}) \\ & - \frac{2}{15}\sum_{j=0}^{d_{1}-2}\left[\frac{(1-\frac{1}{g})^{2n+2-|\mathbf{d}|}(1-\frac{3}{5g})\sum_{i=0}^{\infty}\frac{\beta_{i}(j,d_{1}-2-j,d_{2},\ldots,d_{n})}{g^{i}(1-\frac{1}{g})^{i}}\sum_{i=0}^{\infty}\frac{\lambda_{i}}{g^{i}}}{(1-\frac{4}{3g})(1-\frac{5}{3g})(1-\frac{2}{g})(1-\frac{8}{5g})\sum_{i=0}^{\infty}\frac{\lambda_{i}}{g^{i}}}\right]_{g^{-(r-1)}} \\ & \quad - \sum_{\{2,\cdots,n\}=I\prod J}\sum_{h}3^{-2h-|I|}4^{h}5\sum_{i\in I}d_{i}+j+2-2|I|-5h}\frac{\langle\tau_{j}\prod_{i\in I}\tau_{d_{i}}\tau_{2}^{p'}\rangle_{h}^{\mathbf{w}}}{p'!} \\ & \cdot \left[\frac{(1-\frac{h}{g})^{2|J|+4-d_{1}+j-\sum_{i\in J}d_{i}}(1-\frac{1}{g})(1-\frac{3}{5g})\sum_{i=0}^{\infty}\frac{\beta_{i}(d_{1}-2-j,d_{J})}{g^{i}(1-\frac{h}{g})^{i}}\sum_{i=0}\frac{\lambda_{i}}{g^{i}(1-\frac{h}{g})^{i}}}{(1-\frac{h+1}{g})(1-\frac{5h+3}{5g})\prod_{i=3}^{3h+2}(1-\frac{i}{3g})\prod_{i=1}^{h}(1-\frac{i}{g})^{2}\sum_{i=0}^{\infty}\frac{\lambda_{i}}{g^{i}}} \\ & \times\prod_{l=-3h+1+|J|-\sum_{i\in J}d_{i}-d_{1}+j}^{-3h-|I|}(1+\frac{l}{3g})}\right]_{g^{-(r-2h-|I|)}}, \end{array}$$

where  $\lambda_i = \lambda_i(\frac{49}{2500}), p' = 3h - 2 + |I| - \sum_{i \in I} d_i - j$  and the summation range of  $h \text{ is } \max(0, \lceil \frac{j + \sum_{i \in I} d_i - |I| + 2}{3} \rceil) \le h \le \lfloor \frac{r - |I|}{2} \rfloor$ . And  $\beta_0(d_1, \dots, d_n) = 1, \ \beta_r(\emptyset) = 0$ when r > 0.

Proof. The proof is a tedious but straightforward computation using (48). We omit the details. 

**Corollary 5.13.** The dilaton and string equations for  $\beta(d_1, \ldots, d_n)$  are

(61) 
$$\beta_r(1, d_2, \dots, d_n) = \beta_r(d_2, \dots, d_n) + \frac{2n - |\mathbf{d}| - 7}{5} \beta_{r-1}(d_2, \dots, d_n),$$

(62) 
$$\beta_r(0, d_2, \dots, d_n) = \frac{1}{15} \sum_{j=2}^n (2d_j + 1)\beta_{r-1}(d_2, \dots, d_j - 1, \dots, d_n)$$

$$+\beta_{r}(d_{2},\ldots,d_{n}) + \frac{11n - 8|\mathbf{d}| - 36}{15}\beta_{r-1}(d_{2},\ldots,d_{n}) \\ + \frac{(n - |\mathbf{d}| - 3)(2n - |\mathbf{d}| - 7)}{15}\beta_{r-2}(d_{2},\ldots,d_{n}),$$

where  $|\mathbf{d}| = d_2 + \dots + d_n$ .

Proof. It follows from Lemma 5.9.

**Lemma 5.14.** (i) Let 
$$s = \#\{i \mid d_i = 0\}$$
. Then

(63) 
$$\beta_1(d_1, \dots, d_n) = \frac{|\mathbf{d}|^2 + 11|\mathbf{d}| - 4n|\mathbf{d}|}{10} + \frac{2n^2 - 11n}{5} + \frac{5s - s^2}{30}.$$
  
(*ii*) Let  $d_i \ge 3, \forall 1 \le i \le n$ . Then

$$\beta_2(d_1,\dots,d_n) = \frac{1}{200} |\mathbf{d}|^4 + \left(-\frac{1}{25}n + \frac{7}{60}\right) |\mathbf{d}|^3 + \left(\frac{3}{25}n^2 - \frac{7}{10}n + \frac{143}{200}\right) |\mathbf{d}|^2 \\ + \left(-\frac{4}{25}n^3 + \frac{7}{5}n^2 - \frac{143}{50}n + \frac{169}{300}\right) |\mathbf{d}| + \frac{2}{25}n^4 - \frac{14}{15}n^3 + \frac{143}{50}n^2 - \frac{251}{225}n.$$

*Proof.* For (i), first note that by (62),

$$\beta_1(0^n) = \beta_1(0^{n-1}) + \frac{11n - 36}{15} = \frac{11n^2 - 61n}{30}.$$

Let  $q = \#\{i \ge 2 \mid d_i = 0\}$ . By (60), we have

$$\beta_1(d_1+1,\ldots,d_n) = \beta_1(d_1,\ldots,d_n) - \frac{1}{15} \sum_{j=2}^n (2d_j+1) + \frac{q}{15} \delta_{d_1,0}$$
$$- \frac{n - |\mathbf{d}| - 3}{3} - \frac{2}{15} (d_1 - 1) - \frac{2}{15} \delta_{d_1,0}$$
$$= \beta_1(d_1,\ldots,d_n) + \frac{|\mathbf{d}|}{5} - \frac{2n - 6}{5} + \frac{q - 2}{15} \delta_{d_1,0}.$$
By iteration, we have

By iteration, we have

$$\begin{split} \beta_1(d_1, \dots, d_n) &= \beta_1(0^n) + \frac{1}{5} \sum_{i=1}^{|\mathbf{d}|-1} i - \frac{(2n-6)|\mathbf{d}|}{5} + \sum_{i=s}^{n-1} \frac{i-2}{15} \\ &= \frac{11n^2 - 61n}{30} + \frac{|\mathbf{d}|^2 - |\mathbf{d}|}{10} - \frac{(2n-6)|\mathbf{d}|}{5} + \frac{(n+s-5)(n-s)}{30} \\ &= \frac{|\mathbf{d}|^2 + 11|\mathbf{d}| - 4n|\mathbf{d}|}{10} + \frac{2n^2 - 11n}{5} + \frac{5s - s^2}{30}, \end{split}$$
The proof of (ii) is similar. We omit the details.

The proof of (ii) is similar. We omit the details.

**Remark 5.15.** Let  $d_i \ge 0$  and  $r \ge 1$ . One could prove from (60) inductively that each  $\beta_r(d_1, \ldots, d_n)$  is a polynomial in  $|\mathbf{d}|$  and n as long as  $\min(d_1, \ldots, d_n)$  is sufficiently large.

From (60), we computed the first few terms of  $Z_g(3)$ ,

(64) 
$$Z_g(3) = \frac{7g\langle \tau_3 \tau_2^{3g-5} \rangle_g}{\langle \tau_2^{3g-3} \rangle_g} = 1 + \frac{\beta_1(3)}{g} + \frac{\beta_2(3)}{g^2} + \cdots$$
$$= 1 + \frac{6}{5g} + \frac{127}{90g^2} + \frac{2207}{1350g^3} + \frac{94726}{50625g^4} + \frac{3219853}{1518750g^5} + \cdots$$

It would be interesting to see whether  $Z_q(3)$  is a rational function of g.

For  $g \geq 2$ , define

$$c_g = \frac{(5g-4)(5g-6)}{(5g-5)!} \langle \tau_3 \tau_2^{3g-5} \rangle_g.$$

In particular,  $c_2 = 29/240$ . Let  $a_g = \langle \tau_2^{3g-3} \rangle_g/(3g-3)!$ . Similar to the proof of Lemma 5.6, we have the following recursion formula which can be used to compute  $c_g$  fastly,

(65) 
$$c_{g} = \frac{1}{12} (25g^{2} - 60g + 36)c_{g-1} - (15g^{2} - 27g + 12)a_{g} + \left(125g^{4} - 750g^{3} + \frac{13255}{8}g^{2} - \frac{19177}{12}g + \frac{1706}{3}\right)a_{g-1} + \sum_{h=2}^{g-2} (5g - 5h - 3)(5g - 5h - 5)\left((30h^{2} - 52h + 22)a_{h} + c_{h}\right)a_{g-h},$$

for  $g \geq 3$ . Denote by  $Q_{k,g}$  the error term of order k approximation to  $Z_g(3)$ .

$$Q_{k,g} = g^k \left( Z_g(3) - \sum_{r=0}^k \frac{\beta_r(3)}{g^r} \right),$$

which should goes to 0 as  $g \to \infty$  (see Table 1).

TABLE 1. Values of  $Q_{k,g}$  (keep 6 decimal places)

k	g = 600	g = 700	g = 800	g = 900	g = 1000
0	0.002003	0.001717	0.001502	0.001335	0.001201
1	0.002356	0.002019	0.001766	0.001569	0.001412
2	0.002729	0.002339	0.002046	0.001818	0.001636
3	0.003124	0.002677	0.002342	0.002081	0.001873
4	0.003540	0.003033	0.002653	0.002358	0.002122

6. Large *n* asymptotics of integrals of  $\psi$  classes

In this section, we study the asymptotic expansion of integrals of  $\psi$  classes when the number of marked points goes to infinity while the genus g is fixed.

**Theorem 6.1.** For any fixed  $g \ge 0$  and a set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, we have

(66) 
$$\lim_{k \to \infty} \frac{\langle \tau_{d_1} \cdots \tau_{d_n} \tau_0^k \tau_{3g-2+k+n-|\mathbf{d}|} \rangle_{g,k+n+1}}{k^{|\mathbf{d}|}} = \frac{1}{24^g g! \prod_{j=1}^n d_j!}.$$

*Proof.* We use induction on  $|\mathbf{d}|$ . When  $|\mathbf{d}| = 0$ , (66) holds by the string equation. We may also assume all  $d_j \ge 1$ . Then by the DVV formula (3), we have

$$(67) \quad (2d_{1}+1)!!\langle \tau_{d_{1}}\cdots\tau_{d_{n}}\tau_{0}^{k}\tau_{3g-2+k+n-|\mathbf{d}|}\rangle_{g,k+n+1} \\ = \sum_{j=2}^{n} \frac{(2d_{1}+2d_{j}-1)!!}{(2d_{j}-1)!!}\langle \tau_{d_{j}+d_{1}-1}\prod_{\substack{i=2\\i\neq j}}^{n}\tau_{d_{i}}\tau_{0}^{k}\tau_{3g-2+k+n-|\mathbf{d}|}\rangle_{g,k+n} \\ + k(2d_{1}-1)!!\langle \tau_{d_{2}}\cdots\tau_{d_{n}}\tau_{d_{1}-1}\tau_{0}^{k-1}\tau_{3g-2+k+n-|\mathbf{d}|}\rangle_{g,k+n} \\ + \frac{(2d_{1}+6g-5+2k+2n-2|\mathbf{d}|)!!}{(6g-5+2k+2n-2|\mathbf{d}|)!!}\langle \tau_{d_{2}}\cdots\tau_{d_{n}}\tau_{0}^{k}\tau_{3g-3+k+n-|\mathbf{d}|+d_{1}}\rangle_{g,k+n} \\ + \frac{1}{2}\sum_{r+s=d_{1}-2}(2r+1)!!(2s+1)!!\langle \tau_{r}\tau_{s}\tau_{d_{2}}\cdots\tau_{d_{n}}\tau_{0}^{k}\tau_{3g-2+k+n-|\mathbf{d}|}\rangle_{g-1,k+n+2} \\ + \sum_{r+s=d_{1}-2}(2r+1)!!(2s+1)!!\langle z_{s}+1)!!\sum_{j=0}^{k}\binom{k}{j} \\ \times \sum_{\{2,\cdots,n\}=I\prod J}\langle \tau_{s}\tau_{3g-2+k+n-|\mathbf{d}|}\tau_{0}^{k-j}\prod_{i\in J}\tau_{d_{i}}\rangle_{g-g'}\langle \tau_{r}\tau_{0}^{j}\prod_{i\in I}\tau_{d_{i}}\rangle_{g'}.$$

By induction on  $|\mathbf{d}|$ , the first and fourth terms in the right-hand side of (67) are of orders  $O(k^{|\mathbf{d}|-1})$  and  $O(k^{|\mathbf{d}|-2})$  respectively, so they can be omitted. Let us analyze the remaining three terms. For the second term,

$$k(2d_1-1)!!\langle \prod_{j=2}^n \tau_{d_j} \tau_{d_1-1} \tau_0^{k-1} \tau_{3g-2+k+n-|\mathbf{d}|} \rangle_{g,k+n} \sim \frac{d_1(2d_1-1)!!k^{|\mathbf{d}|}}{24^g g! \prod_{j=1}^n d_j!}.$$

For the third term,

$$\frac{(2d_1+6g-5+2k+2n-2|\mathbf{d}|)!!}{(6g-5+2k+2n-2|\mathbf{d}|)!!}\langle\prod_{j=2}^n\tau_{d_j}\tau_0^k\tau_{3g-3+k+n-|\mathbf{d}|+d_1}\rangle_{g,k+n}\sim\frac{2^{d_1}d_1!k^{|\mathbf{d}|}}{24^gg!\prod_{j=1}^nd_j!}$$

For the last term,

$$\sum_{r+s=d_1-2} (2r+1)!!(2s+1)!! \sum_{j=0}^k \binom{k}{j}$$

$$\times \sum_{\{2,\cdots,n\}=I \coprod J} \langle \tau_s \tau_{3g-2+k+n-|\mathbf{d}|} \tau_0^{k-j} \prod_{i \in J} \tau_{d_i} \rangle_{g-g'} \langle \tau_r \tau_0^j \prod_{i \in I} \tau_{d_i} \rangle_{g'}$$

$$\sim \sum_{r=0}^{d_1-2} (2r+1)!!(2d_1-3-2r)!! \binom{k}{r+2} \langle \tau_{d_1-2-j} \tau_{3g-2+k+n-|\mathbf{d}|} \tau_0^{k-r-2} \prod_{i=2}^n \tau_{d_i} \rangle_g \langle \tau_r \tau_0^{r+2} \rangle_0$$

$$= \sum_{r=0}^{d_1-2} \frac{(2d_1-3-2r)!!(2r+1)!!d_1!}{(r+2)!(d_1-2-r)!} \cdot \frac{k^{|\mathbf{d}|}}{24^g g! \prod_{j=1}^n d_j!}.$$

So (66) would follow if we can prove that

$$d_1(2d_1-1)!! + 2^{d_1}d_1! + \sum_{r=0}^{d_1-2} \frac{(2d_1-3-2r)!!(2r+1)!!d_1!}{(r+2)!(d_1-2-r)!} = (2d_1+1)!!.$$

Since  $(2n-1)!! = 2^n \Gamma(n+\frac{1}{2})/\sqrt{\pi}$  and  $\Gamma(\frac{1}{2}) = \sqrt{\pi}$ ,  $\Gamma(-\frac{1}{2}) = -2\sqrt{\pi}$ , the above equation is equivalent to

(68) 
$$\sum_{r=0}^{n} \binom{n}{r} \Gamma\left(n-r+\frac{3}{2}\right) \Gamma\left(r-\frac{1}{2}\right) = -\pi\Gamma(n+1), \quad n \ge 0$$

To prove (68), we use  $\binom{n}{r} = \binom{n-1}{r} + \binom{n-1}{r-1}$  and check directly that both sides satisfy the recursion f(n) = nf(n-1).

For any given  $g \ge 0$  and a set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, define

(69) 
$$Y_{k,g}(d_1,\ldots,d_n) = \frac{24^g g! \prod_{j=1}^n d_j! \langle \tau_{d_1} \cdots \tau_{d_n} \tau_0^k \tau_{3g-2+k+n-|\mathbf{d}|} \rangle_{g,k+n+1}}{k^{|\mathbf{d}|}}$$

**Theorem 6.2.**  $Y_{k,g}(d_1,\ldots,d_n)$  satisfies the following recursion formula

$$\begin{array}{l} (70) \quad (2d_{1}+1)!!Y_{k,g}(d_{1},\ldots,d_{n}) \\ &= \frac{1}{k} \sum_{j=2}^{n} \frac{(2d_{1}+2d_{j}-1)!!d_{1}!d_{j}!}{(2d_{j}-1)!!(d_{j}+d_{1}-1)!}Y_{k,g}(d_{1},\ldots,d_{j}+d_{1}-1\ldots,d_{n}) \\ &\quad + d_{1} \cdot (2d_{1}-1)!! \left(1-\frac{1}{k}\right)^{|\mathbf{d}|-1}Y_{k-1,g}(d_{1}-1,d_{2}\ldots,d_{n}) \\ &\quad + 2^{d_{1}}d_{1}! \prod_{i=1}^{d_{1}} \left(1+\frac{2d_{1}+6g+2n-2|\mathbf{d}|-2i-3}{2k}\right)Y_{k,g}(d_{2},\ldots,d_{n}) \\ &\quad + \frac{1}{k^{2}} \sum_{i=0}^{d_{1}-2} \frac{(2i+1)!!(2d_{1}-2i-3)!!12g \cdot d_{1}!}{i!(d_{1}-2-i)!}Y_{k,g-1}(i,d_{1}-2-i,d_{2},\ldots,d_{n}) \\ &\quad + \sum_{\{2,\ldots,n\}=I \mid \mid J}^{d_{1}-2} (2j+1)!!(2d_{1}-2j-3)!! \sum_{h} \langle \tau_{j}\tau_{0}^{p} \prod_{i\in I} \tau_{d_{i}} \rangle_{h} \frac{24^{h}d_{1}! \prod_{i=0}^{h-1}(g-i) \prod_{i\in I} d_{i}!}{p!(d_{1}-2-j)!} \\ &\quad \times \frac{1}{k^{3h+|I|}} \left(1-\frac{p}{k}\right)^{d_{1}-2-j+\sum_{i\in J} d_{i}} \prod_{i=1}^{p-1} \left(1-\frac{i}{k}\right) Y_{k-p,g-h}(d_{1}-2-j,d_{J}), \end{array}$$

where  $p = j + \sum_{i \in I} d_i - 3h + 2 - |I|$  and the summation range of h is  $0 \le h \le \min(g, \lfloor \frac{j + \sum_{i \in I} d_i + 2 - |I|}{3} \rfloor)$ . Moreover,  $Y_{k,g}(d_1, \ldots, d_n)$  is a polynomial in 1/k.

*Proof.* The recursion follows by multiplying  $\frac{24^g g! \prod_{j=1}^n d_j!}{k^{|\mathbf{d}|}}$  to Equation (67). The last assertion follows from Lemma 6.5.

**Corollary 6.3.** For any given  $g \ge 0$  and a set  $\mathbf{d} = (d_1, \ldots, d_n)$  of non-negative integers, the coefficients in the asymptotic expansion

(71) 
$$Y_{k,g}(d_1, \dots, d_n) = 1 + \frac{\eta_{1,g}(d_1, \dots, d_n)}{k} + \frac{\eta_{2,g}(d_1, \dots, d_n)}{k^2} + \dots, \quad k \to \infty$$

satisfy the recursion

$$\begin{array}{ll} (72) & (2d_{1}+1)!!\eta_{r,g}(d_{1},\ldots,d_{n}) \\ & = \sum_{j=2}^{n} \frac{(2d_{1}+2d_{j}-1)!!d_{1}!d_{j}!}{(2d_{j}-1)!!(d_{j}+d_{1}-1)!}\eta_{r-1,g}(d_{1},\ldots,d_{j}+d_{1}-1\ldots,d_{n}) \\ & + d_{1} \cdot (2d_{1}-1)!!\sum_{j=0}^{r} (-1)^{r-j} \binom{|\mathbf{d}|-j-1}{r-j}\eta_{j,g}(d_{1}-1,d_{2}\ldots,d_{n}) \\ & + 2^{d_{1}}d_{1}!\sum_{j=0}^{\min(d_{1},r)} \left[ \prod_{i=1}^{d_{1}} \left( 1 + \frac{2d_{1}+6g+2n-2|\mathbf{d}|-2i-3}{2k} \right) \right]_{k^{-j}} \eta_{r-j,g}(d_{2},\ldots,d_{n}) \\ & + \sum_{i=0}^{d_{1}-2} \frac{(2i+1)!!(2d_{1}-2i-3)!!12g \cdot d_{1}!}{i!(d_{1}-2-i)!} \eta_{r-2,g-1}(i,d_{1}-2-i,d_{2},\ldots,d_{n}) \\ & + \sum_{\substack{(2,\cdots,n)=I \mid I \ J}}^{d_{1}-2} (2j+1)!!(2d_{1}-2j-3)!!\sum_{h} \langle \tau_{j}\tau_{0}^{p}\prod_{i\in I} \tau_{d_{i}} \rangle_{h} \frac{24^{h}d_{1}!\prod_{i=0}^{h-1}(g-i)\prod_{i\in I} d_{i}!}{p!(d_{1}-2-j)!} \\ & \times \left[ \left( 1 - \frac{p}{k} \right)^{d_{1}-2-j+\sum_{i\in J} d_{i}} \prod_{i=1}^{p-1} \left( 1 - \frac{i}{k} \right) \sum_{i=0}^{\infty} \frac{\eta_{i,g-h}(d_{1}-2-j,d_{J})}{k^{i}(1-\frac{p}{k})^{i}} \right]_{k^{-(r-3h-|I|)}}, \\ & \text{where } p = j + \sum_{i\in I} d_{i} - 3h + 2 - |I| \text{ and the summation range of } h \text{ is } 0 \leq h \leq \\ \min(g, \lfloor \frac{j+\sum_{i\in I} d_{i}+2-|I|}{3} \rfloor). \end{array}$$

*Proof.* It follows from Equation (70).

Corollary 6.4. Let  $|\mathbf{d}| = d_2 + \cdots + d_n$ . Then

(73) 
$$Y_{k,g}(1, d_2, \dots, d_n) = \left(1 + \frac{2g - 2 + n}{k}\right) Y_{k,g}(d_2, \dots, d_n),$$
  
(74) 
$$Y_{k,g}(0, d_2, \dots, d_n) = \left(1 + \frac{1}{k}\right)^{|\mathbf{d}|} Y_{k+1,g}(d_2, \dots, d_j - 1, \dots, d_n),$$

or equivalently in terms of coefficients of the asymptotic expansion,

$$\eta_{r,g}(1, d_2, \dots, d_n) = \eta_{r,g}(d_2, \dots, d_n) + (2g - 2 + n)\eta_{r-1,g}(d_2, \dots, d_n),$$
  
$$\eta_{r,g}(0, d_2, \dots, d_n) = \sum_{j=0}^r \binom{|\mathbf{d}| - j}{r-j} \eta_{j,g}(d_2, \dots, d_n).$$

*Proof.* Equation (73) follows from the dilaton equation and (74) follows from the definition.  $\Box$ 

**Lemma 6.5.** Given  $d_i \ge 0$ , then

$$y_{d_1,\dots,d_n}(k,g) := \frac{k^{|\mathbf{d}|} \prod_{j=1}^n (2d_j+1)!!}{\prod_{j=1}^n d_j!} Y_{k,g}(d_1,\dots,d_n)$$
$$= 24^g g! \prod_{j=1}^n (2d_j+1)!! \langle \tau_{d_1} \cdots \tau_{d_n} \tau_0^k \tau_{3g-2+k+n-|\mathbf{d}|} \rangle_{g,k+n+1}$$

is an integer-valued polynomial in k and g with degree  $|\mathbf{d}|$ , whose highest degree terms in k and g are respectively  $\frac{\prod_{j=1}^{n}(2d_j+1)!!}{\prod_{j=1}^{n}d_j!}k^{|\mathbf{d}|}$  and  $(6g)^{|\mathbf{d}|}$ .

*Proof.* We have  $y_{\emptyset}(k,g) = 1$  and by (70),

$$(75) \quad y_{d_1,\dots,d_n}(k,g) = \sum_{j=2}^n (2d_j+1)!! y_{d_1,\dots,d_j+d_1-1\dots,d_n}(k,g) + k y_{d_1-1,d_2\dots,d_n}(k-1,g) + \prod_{i=1}^{d_1} (2k+2d_1+6g+2n-2|\mathbf{d}|-2i-3) y_{d_2,\dots,d_n}(k,g) + \sum_{i=0}^{d_1-2} 12g y_{i,d_1-2-i,d_2,\dots,d_n}(k,g-1) + \sum_{\substack{i=0\\\{2,\dots,n\}=I \coprod J}}^{d_1-2} \sum_{h=0}^{\lfloor \frac{j+\sum_{i\in I} d_i+2-|I|}{3} \rfloor} \langle \tau_j \tau_0^p \prod_{i\in I} \tau_{d_i} \rangle_h^\mathbf{w} \times \frac{24^h \prod_{i=0}^{h-1} (g-i) \prod_{i=0}^{p-1} (k-i)}{n!} y_{d_1-2-j,d_J}(k-p,g-h),$$

where  $p = j + \sum_{i \in I} d_i - 3h + 2 - |I|$ . From [24, Thm. 4.3 (iv) and Prop. 4.4], we know

$$24^{h}h! \cdot \langle \tau_{j}\tau_{0}^{p}\prod_{i\in I}\tau_{d_{i}}\rangle_{h}^{\mathbf{w}} \in \mathbb{Z}$$

We can see inductively from (75) that  $y_{d_1,\ldots,d_n}(k,g)$  is an integer-valued polynomial in k and g.

For the degree of  $y_{d_1,\ldots,d_n}(k,g)$ , we need only check that in the last term

$$|\mathbf{d}| - \left(p + h + \sum_{i \in I} d_i + d_1 - 2 - j\right) = |\mathbf{d}| - (|\mathbf{d}| - 2h)$$
$$= 2h \ge 0$$

The coefficient of  $k^{|\mathbf{d}|}$  is obvious. The coefficient of  $g^{|\mathbf{d}|}$  follows by induction.  $\Box$ 

The above lemma generalized [26, Thm 4.1] (corresponding to the case k = 0).

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