A NONLOCAL TRANSPORT EQUATION DESCRIBING
ROOTS OF POLYNOMIALS UNDER DIFFERENTIATION

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Abstract. Let $p_n$ be a polynomial of degree $n$ having all its roots on the real line distributed according to a smooth function $u(0, x)$. One could wonder how the distribution of roots behaves under iterated differentiation of the function, i.e. how the density of roots of $p_n^{(k)}$ evolves. We derive a nonlinear transport equation with nonlocal flux

$$u_t + \frac{1}{\pi} \left( \arctan \left( \frac{H u}{u} \right) \right)_x = 0,$$

where $H$ is the Hilbert transform. This equation has three very different compactly supported solutions: (1) the arcsine distribution $u(t, x) = (1 - x^2)^{-1/2} \chi(-1, 1)$, (2) the family of semicircle distributions $u(t, x) = \frac{2}{\pi} \sqrt{(T - t) - x^2}$ and (3) a family of solutions contained in the Marchenko-Pastur law.

1. Introduction

Introduction. If $p_n$ is a polynomial of degree $n$ having $n$ distinct roots on the real line, then Rolle’s theorem implies that $p_n^{(k)}$ has all its $n - k$ roots on the real line as well. Moreover, there is an interlacing phenomenon. A result commonly attributed to Riesz [22,39] implies that the minimum gap between consecutive roots of $p_n'$ is bigger than that of $p_n$: zeroes even out and become more regular. It is classical (and follows from interlacing) that if $p_n$ has its roots distributed according to some nice distribution function, then $p_n'$ has its roots also distributed according to the same function as $n \to \infty$. The detailed study of the distribution of roots of $p_n'$ depending on $p_n$ is an active field [5,6,13,15,23,25,26,30,31,33,34,35,38,40,41,42]. By the same reasoning, $p_n^{(k)}$ is also distributed following the same distribution for every fixed $k$ as $n \to \infty$. However, this is no longer true when $k$ grows with $n$.

Problem. Let $(p_n)$ be a polynomial with $\deg p_n = n$ and having only real roots whose distribution approximates a smooth probability distribution on $\mathbb{R}$ in a strong quantitative sense (say Kolmogorov-Smirnov or Wasserstein distance). What can be said about the distribution of roots of $p_n^{(0.001n)}$?

If the roots of $p_n$ are evenly spaced at scale $\sim n^{-1}$, then interlacing implies that roots of derivative are shifted by at most $\sim n^{-1}$ which implies that the dynamical evolution starts happening when the number of derivatives is comparable to the number of roots.

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The equation. In the process of investigating this question, we came across a mean-field approximation that leads to a linear transport equation with nonlocal flux that can describe the evolution of the distribution of roots under iterated differentiation. The main purpose of this paper is to derive (in §3) and introduce the nonlinear equation

\[ u_t + \frac{1}{\pi} \arctan \left( \frac{H u}{u} \right)_x = 0 \]

where

\[ Hf(x) = \text{p.v.} \frac{1}{\pi} \int_{\mathbb{R}} \frac{f(y)}{x - y} dy \]

is the Hilbert transform.

The equation has the obvious symmetries under translation \( u(x) \rightarrow u(x - \lambda) \) and reflection \( u(x) \rightarrow u(-x) \). Moreover, since the Hilbert transform \( Hu \) commutes with dilation, there is an additional symmetry \( u(t, x) \rightarrow \lambda u(t, x/\lambda) \).

Related equations. The equation is quite nonlinear but somewhat similar to a series of recently derived one-dimensional transport equations with nonlocal flux given by the Hilbert transform or the fractional Laplacian. These were introduced as models for the quasi-geostrophic equation and one-dimensional analogous of the three-dimensional Navier-Stokes and Euler equations: we refer to Balodis & Cordoba [1], Carrillo, Ferreira & Precioso [7], Castro & Cordoba [8], Chae, Cordoba, Cordoba & Fontelos [9], Constantin, Lax & Majda [11], Cordoba, Cordoba & Fontelos [12], Do, Hoang, Radosz & Xu [16], Dong [17], Dong & Li [18], Lazar & Lemarié-Rieusset [28], Li & Rodrigo [29] and Silvestre & Vicol [36]. We believe that it is conceivable that (a) techniques from that field could conceivably be useful in studying our transport equation (which is rather nonlinear) and (b) that, conversely, the transport equation may be of interest in other contexts as well.

2. Three explicit solutions

We derive and describe three explicit compactly supported solutions in detail:

1. the stationary arcsine solution (not on all of \( \mathbb{R} \) but only on \((-1, 1)\))

\[ u(t, x) = \frac{c}{\sqrt{1 - x^2}} \chi_{(-1,1)} \quad \text{where} \quad c \in \mathbb{R} \]

2. the semi-circle solution

\[ u(t, x) = \frac{2}{\pi} \sqrt{(T - t) - x^2} \quad \text{for} \quad 0 \leq t \leq T \]

3. the Marchenko-Pastur solution: introducing, for \( c \geq 0 \),

\[ v(c, x) = \frac{\sqrt{(x_+ - x)(x - x_-)}}{2\pi x} \chi_{(x_- , x_+)} \quad \text{where} \quad x_{\pm} = (\sqrt{c + 1} \pm 1)^2 \]

that solution is given by

\[ u_c(t, x) = v \left( \frac{c + t}{1 - t}, \frac{x}{1 - t} \right) . \]
2.1. The arcsine solution. We first describe the stationary solution when considering the equation only in the interval $(-1, 1)$; in contrast to the other two solutions, the solution has singularities at the boundary of its support. If a function $f : \mathbb{R} \rightarrow \mathbb{R}$ is compactly supported on $(-1, 1)$ and has its Hilbert transform $Hf$ vanish on its support, then it is given by the arcsine distribution

$$u(t, x) = \frac{c}{\sqrt{1 - x^2}} \chi_{(-1,1)} \quad \text{where} \quad c \in \mathbb{R}.$$ 

This is true in a rather strong sense: Coifman and the author [10] recently established that if $f(x)(1 - x^2)^{1/4} \in L^2(-1, 1)$ and $f(x)\sqrt{1 - x^2}$ has mean value 0 on $(-1, 1)$ (this enforces a form of orthogonality to the arcsine distribution), then

$$\int_{-1}^{1} (Hf)(x)^2 \sqrt{1 - x^2} \, dx = \int_{-1}^{1} f(x)^2 \sqrt{1 - x^2} \, dx.$$ 

This is mirrored in the classical fact that orthogonal polynomials on $(-1, 1)$ with respect to a fairly large class of weights have their distribution of roots converge to the arcsine distribution (see Erdős & Turan [20], Erdős & Freud [21], Ullman [41] and Van Assche [42]). Since the solution $u$ is time-independent, it is tempting to linearize around it. The linearization is given by

$$w_t + \left(\sqrt{1 - x^2} H w\right)_x = 0.$$ 

If the initial datum $w(0, \cdot)$ is compactly supported on $(-1, 1)$ and $w(0, x)\sqrt{1 - x^2}$ has mean value 0, then the linearized equation has an explicit solution formula (derived in §4.2)

$$w(t, x) = \sum_{k=1}^{\infty} \frac{2}{\pi} \int_{-1}^{1} w(0, x) T_k(x) \, dx \, e^{kt} T_k(x),$$

where $T_k$ denotes the Chebyshev polynomials of the first kind. We believe this to be interesting in its own right. This simple solution formula shows exponential growth of all nonzero solutions. Moreover, there is a stronger result.

**Proposition.** If a solution exists for all $t \geq 0$ and $\|w(t, \cdot)\sqrt{1 - x^2}\|_{L^\infty} \lesssim e^{dt}$, then

$$w(0, x)\sqrt{1 - x^2} \quad \text{is a polynomial of degree at most d}.$$ 

This follows immediately from the explicit solution formula which also implies that existence up to some time $t_0 > 0$ requires exponential decay of the inner products with Chebyshev polynomials, the function has to be almost polynomial. We emphasize that this is a very strong form of linear instability. It would be interesting to understand whether the linearizations around the other two solutions have comparable instability properties or whether they are stable (with the obvious dynamical implications for roots of polynomials); the arcsine distribution has a vanishing Hilbert transform which leads to a very simple linearization; for the other two explicit solutions of the transport equation the Hilbert transform does not vanish and understanding the linearizations seems more challenging.
2.2. The semicircle distribution. The construction of the semicircle solution is motivated by the behavior of the Hermite polynomials $H_n$. It is known that

1. the roots of the Hermite polynomial $H_n$ are approximately (in the sense of weak convergence after rescaling) given by the measure
   \[
   \mu = \frac{1}{\pi} \sqrt{2n - x^2} \, dx
   \]
2. the derivatives of Hermite polynomials are again Hermite polynomials
   \[
   \frac{d^m}{dx^m} H_n(x) = \frac{2^n n!}{(n-m)!} H_{n-m}(x).
   \]

This suggests that if our transport equation models the flow of roots, then the semicircle solution should turn into a self-similar one parameter family of solutions. A computation (carried out in §4.3) shows that, for every $T > 0$,

\[
 u(t,x) = \frac{2}{\pi} \sqrt{(T-t) - x^2} \quad \text{for } t \leq T
\]

is indeed a solution for $0 \leq t \leq T$.

2.3. The Marchenko-Pastur solutions. Our construction of the Marchenko-Pastur solution is motivated by the behavior of Laguerre polynomials. Laguerre polynomials $L_n$ do not form an Appell sequence, i.e. they are not closed under differentiation, however, the larger family of associated Laguerre polynomials $L_n^{(\alpha)}$ satisfies

\[
 \frac{d^k}{dx^k} L_n^{(\alpha)}(x) = (-1)^k L_n^{(\alpha+k)}(x).
\]

Moreover, the asymptotic distribution of roots is given by a Marchenko-Pastur distribution (indexed by a parameter $\alpha$): more precisely, it is classical [27] that for $n$ large, the roots of $L_n^{(c-n)}$ rescaled by a factor of $n$ converge in distribution to the Marchenko-Pastur distribution

\[
 v(c,x) = \frac{\sqrt{(x_+ - x)(x - x_-)}}{2\pi x} \chi_{(x_-,x_+)} \, dx \quad \text{where} \quad x_\pm = \frac{1}{\sqrt{c + 1 \pm 1}}.
\]

Combining these two facts, we see that, asymptotically and for $0 < t < 1$,

\[
 \frac{d^{t-n}}{dx^{t-n}} L_n^{(c-n)} \sim \text{const} \cdot L_n^{(c+t)\cdot n}.
\]
and this suggest that our nonlocal transport equation should have a solution of the form

$$u_c(t, x) = v \left( \frac{c + t}{1 - t}, \frac{x}{1 - t} \right).$$

This is indeed the case. For large values of $c$, the profile approximates that of the semicircle distribution (see Fig. 2). Presumably this will have implications for the stability analysis around a semicircle distribution with Marchenko-Pastur solutions.

![Figure 2. Marchenko-Pastur solutions $u_c(t, x)$: $c = 1$ (left) and $c = 15$ (right) shown for $t \in \{0, 0.2, 0.4, 0.6, 0.8, 0.9, 0.95, 0.99\}$.]

2.4. Outlook. We believe that this motivates a rather large number of problems; it is natural to ask about the properties of the transport equation itself: for which initial conditions is it well-posed? Is there a possibility of shock formation or finite-time blow-up? These questions might conceivably have direct analogues for roots of polynomials under differentiation; presumably Riesz’ theorem \cite{22, 39} implies some basic form of regularity. Another natural question is whether there is a rigorous derivation of the equation from polynomial dynamics in the small scale limit (this is likely to require a proper understanding of the microstructure of roots). Are there other explicit solutions of the equation that can be derived? What can be said about the stability properties of the semicircle solution and the Marchenko-Pastur solution and does it correspond to polynomial dynamics? Finally, it seems natural to ask whether there is an analogous equation (or possibly systems of equations) for polynomials with roots in the complex plane.

3. Derivation of the equation

Our derivation is based on two ingredients: (1) the Gauss interpretation of roots of derivatives as electrostatic equilibria (see \cite{23, 30, 37}) and (2) Euler’s cotangent identity. Regarding (1), we note that for any polynomial $p_n$ having roots in $\{x_1, \ldots, x_n\} \subset \mathbb{R}$

$$\frac{p_n'(x)}{p_n(x)} = \sum_{i=1}^{n} \frac{1}{x - x_i}.$$
This identity is also valid for polynomials in the complex plane with complex roots (thus suggesting that perhaps part of the derivation can be carried out in the complex plane; what is missing is an analogue of the cotangent identity and the additional difficulty that density no longer uniquely defines a lattice). The electrostatic interpretation also allows for an immediate proof of the Gauss-Lucas theorem \cite{23,30,37,38}: the roots of \( p'_n \) are contained in the convex hull of the roots of \( p_n \). This, in terms of our transport equation, implies that compactly supported initial conditions give rise to compactly supported solutions (and that there is an inclusion relation for the support which is shrinking over time). Our second ingredient is the equation

\[
\pi \cot \pi x = \frac{1}{x} + \sum_{n=1}^{\infty} \left( \frac{1}{x+n} + \frac{1}{x-n} \right) \quad \text{for } x \in \mathbb{R} \setminus \mathbb{Z}
\]
dating back to Euler’s *Introductio in Analysis Infinitorum* (there is a particularly simple proof due to Herglotz \cite{3,19}). We now assume that the roots of a polynomial \( p_n \) of very large degree \( n \) are distributed according to a smooth density \( u_0(x) \) and try to understand the microscopic movement of roots when passing from \( p_n \) to \( p'_n \) at the local scale \( n^{-1} \). Let us fix a root \( p_n(y) = 0 \). Recalling

\[
\frac{p'_n(x)}{p_n(x)} = \sum_{i=1}^{n} \frac{1}{x-x_i},
\]

we split the right-hand side of that equation around \( y \) into a far-field and a near-field. The far-field is approximately given by

\[
\sum_{|x_i - y| \text{ large}} \frac{1}{x-x_i} \sim n \int_{\mathbb{R}} \frac{u_0(y)}{x-y} dy = n\pi (Hu_0)(y),
\]

where \( H \) is the Hilbert transform. Here, \(|x_i - y|\) being 'large' is to be understood as \( n^{-1} \ll |x_i - y| \ll 1 \). It remains to understand the near-field. Since the distribution \( u_0 \) is smooth, the local density does not vary on short scales and we may approximate the near-field created by the local roots with a lattice structure; since the local density is given by \( u_0 \), the spacing of the roots is given by \( u_0(y)^{-1}n^{-1} \) and

\[
\sum_{|x_i - y| \text{ small}} \frac{1}{x-x_i} \sim \frac{1}{x-y_0} + \sum_{k \in \mathbb{N}} \left( \frac{1}{x - ku_0(y)^{-1}n^{-1}} + \frac{1}{x + ku_0(y)^{-1}n^{-1}} \right)
\]

\[
= u_0(y)n\pi \cot \left( n\pi u_0(y)(x - y) \right).
\]

The approximation is justified by the extremely fast convergence of the cotangent identity (assuming, of course, the underlying density to indeed be smooth). Roots of \( p'_n \) are created in places where the near-field and the far-field add up to 0, this leads to the equation

\[
u_0(y) \cot \left( n\pi u_0(y)(x - y) \right) = (Hu_0)(y).
\]

This equation can be solved leading to

\[
x - y = -\frac{1}{n\pi} \arctan \left( \frac{(Hu_0)(y)}{u_0(y)} \right)
\]
which informs us about the microscopix flux at scale $\sim n^{-1}$. This microscopic flow then gives rise to the transport equation

$$u_t + \frac{1}{\pi} \left( \arctan \left( \frac{H u}{u} \right) \right)_x = 0.$$  

The derivation is accurate as long as $u(\cdot, t)$ is essentially constant on length scales slightly larger than $n^{-1}$. It is clearly inaccurate at the boundary where one can no longer assume the periodic structure of the near field but this only affects a very small number of roots in a rather insignificant way (them being on the boundary implies that the Hilbert transform is rather large which implies very little movement to begin with). The explicit closed solutions discussed in the next section indicate that this the boundary terms do not have any substantial effect, however, any microscopic derivation will have to address these issues.

4. Verification of the solutions

4.1. The arcsine solution. We recall an argument given by Coifman and the author in [10]: for this we introduce the Chebyshev polynomials $T_k$ (that will also play a role in the subsequent sections) via

$$T_0(x) = 1, T_1(x) = x$$

and

$$T_{k+1}(x) = 2xT_k(x) - T_{k-1}(x).$$

as well as Chebyshev polynomials of the second kind $U_k$ given by

$$U_0(x) = 1, U_1(x) = 2x$$

and

$$U_{k+1}(x) = 2xU_k(x) - U_{k-1}(x).$$

These sequences of polynomials are orthogonal and for $n,m \geq 1$

$$\frac{2}{\pi} \int_{-1}^{1} T_n(x)T_m(x) \frac{dx}{\sqrt{1-x^2}} = \delta_{nm} \quad \text{and} \quad \frac{2}{\pi} \int_{-1}^{1} U_n(x)U_m(x) \sqrt{1-x^2} dx = \delta_{nm}.$$ 

The crucial identity is

$$\frac{1}{\pi} \int_{-1}^{1} \frac{a_kT_k(y)}{(x-y)\sqrt{1-y^2}} dy = a_kU_{k-1}(x).$$

In particular, considering the function $g(x) = f(x)\sqrt{1-x^2}$ and expanding it into Chebyshev polynomials, we see that the Hilbert transform acts as a shift operator. That shift operator annihilates exactly constants. The shift operator is also responsible for the fact that if $f(x)(1-x^2)^{1/4} \in L^2(-1,1)$ and $f(x)\sqrt{1-x^2}$ has mean value 0 on $(-1,1)$, then

$$\int_{-1}^{1} (Hf)(x)^2 \sqrt{1-x^2} dx = \int_{-1}^{1} f(x)^2 \sqrt{1-x^2} dx.$$ 

This shows that if $Hu$ vanishes on $(-1,1)$ for some $u$ compactly supported on $(-1,1)$, then $u$ is necessarily the arcsine distribution. This also shows that this is the only time-independent solution of our transport equation when restricted to an open interval.
4.2. Linearization around the arcsine. We now linearize the transport equation around the arcsine solution $u(t, x) = (1 - x^2)^{-1/2}\chi_{(-1, 1)}$. This linearization is given by
\[
 w_t + \left( \sqrt{1 - x^2}Hw \right)_x = 0 \quad \text{on } (-1, 1).
\]
We introduce a new function $v$ by weighing $w$
\[
 v(t, x) = w(t, x)\sqrt{1 - x^2}
\]
and obtain
\[
 \frac{v_t}{\sqrt{1 - x^2}} = - \left( \sqrt{1 - x^2}H \left( \frac{v}{\sqrt{1 - x^2}} \right)_x \right).
\]
We expand $v$ into Chebyshev polynomials
\[
 v(t, x) = \sum_{k=0}^{\infty} a_k(t)T_k(x)
\]
and use the identity
\[
 \frac{1}{\pi} \int_{-1}^{1} \frac{a_kT_k(y)}{(x - y)\sqrt{1 - y^2}} dy = a_kU_{k-1}(x)
\]
to conclude that
\[
 H \frac{v}{\sqrt{1 - x^2}} = \sum_{k=1}^{\infty} a_k(t)U_{k-1}(x).
\]
This shows that
\[
 \frac{1}{\sqrt{1 - x^2}} \frac{\partial}{\partial t} \sum_{k=0}^{\infty} a_k(t)T_k(x) = - \frac{\partial}{\partial x} \sum_{k=1}^{\infty} a_k(t)\sqrt{1 - x^2}U_{k-1}(x).
\]
We now compute, using $T_k' = kU_{k-1}$ and the differential equation for Chebyshev polynomials of the first kind
\[
 (1 - x^2)y'' - xy' + n^2y = 0,
\]
that the partial derivative in $x$ simplifies to
\[
 \frac{\partial}{\partial x} \sqrt{1 - x^2}U_{k-1}(x) = - \frac{x}{\sqrt{1 - x^2}}U_{k-1}(x) + \sqrt{1 - x^2}U_{k-1}'(x)
\]
\[
 = \frac{1}{\sqrt{1 - x^2}} \left( (1 - x^2)U_{k-1}'(x) - xU_{k-1} \right)
\]
\[
 = \frac{1}{\sqrt{1 - x^2}} \frac{1}{k} \left( (1 - x^2)T_k''(x) - xT_k'(x) \right)
\]
\[
 = \frac{1}{\sqrt{1 - x^2}} \frac{1}{k} \left( -k^2T_k(x) \right) = - \frac{kT_k(x)}{\sqrt{1 - x^2}}
\]
to conclude
\[
 \frac{\partial}{\partial t} \sum_{k=0}^{\infty} a_k(t)T_k(x) = \sum_{k=1}^{\infty} a_k(t)kT_k(x)
\]
and thus
\[
 v(t, x) = a_0 + \sum_{k=1}^{\infty} a_k(0)e^{kt}T_k(x)
\]
where \( a_0 \) is a constant. This immediately implies the proposition. Moreover, we can compute the initial condition by using orthogonality
\[
a_k(0) = \frac{2}{\pi} \int_{-1}^{1} v(0,x)T_k(x) \frac{dx}{\sqrt{1-x^2}} = \frac{2}{\pi} \int_{-1}^{1} w(0,x)T_k(x) dx
\]
and this implies the solution formula written in terms of \( w(0,\cdot) \).

4.3. The semicircle solution. As discussed above, the asymptotics of roots of Hermite polynomials combined with the fact that Hermite polynomials form an Appell sequence (closure under differentiation) suggests that
\[
u(t,x) = \frac{2}{\pi} \sqrt{T-t-x^2} \quad \text{for } 0 \leq t \leq T
\]
should be a solution of the equation. Clearly,
\[
\frac{\partial}{\partial t} \nu = -\frac{1}{\pi \sqrt{T-t-x^2}}.
\]
It remains to compute the Hilbert transform \( Hu \). The Hilbert transform commutes with positive dilations and is linear, we thus scale the function by a factor of \( \sqrt{T-t} \) to reduce it to the computation of the Hilbert transform of \( (1-x^2)^{1/2} \) supported on \((-1,1)\). This reduces to a simple identity for Chebyshev polynomials of the second kind \( U_k \)
\[
\frac{1}{\pi} \int_{-1}^{1} \sqrt{1-y^2}U_{n-1}(y) \frac{dy}{x-y} = T_n(x)
\]
since \( U_0(x) = 1 \) and \( T_1(x) = x \) and thus, for \( x \) in the support of \( \nu \),
\[
Hu(t,x) = \frac{2x}{\pi} \chi(-\sqrt{T-t},\sqrt{T-t}),
\]
where \( \chi \) is the characteristic function. A simple computation shows that
\[
\frac{1}{\pi} \left( \arctan \left( \frac{Hu}{\nu} \right) \right)_x = \frac{1}{\pi} \left( \arctan \left( \frac{x}{\sqrt{T-t-x^2}} \right) \right)_x = \frac{1}{\pi \sqrt{T-t-x^2}}
\]
and this shows that the semicircle solution solves the transport equation.

4.4. The Marchenko-Pastur solution. Laguerre polynomials \( L_n^{(\alpha)} \) are given by the recursion formula
\[
L_n^{(\alpha)}(x) = \frac{x^{-\alpha}}{n!} \left( \frac{d}{dx} - 1 \right)^n x^{n+\alpha}.
\]
Their behavior under differentiation is fairly easy to describe
\[
\frac{d^k}{dx^k} L_n^{(\alpha)}(x) = (-1)^k L_{n-k}^{(\alpha+k)}(x).
\]
The behavior of the roots of \( L_n^{(\alpha)} \) for \( \alpha \geq 0 \) is essentially classical \([4, 14, 24, 27, 32]\). The result that will inspire the construction of our solution uses that if \( \alpha_n \) is a sequence such that \( \alpha_n/n \to c \in (-1,\infty) \), then the empirical distribution of the roots of \( L_n^{(\alpha_n)} \) rescaled by a factor of \( n \) converges weakly to the Marchenko-Pastur distribution
\[
v(c,x) = \frac{\sqrt{(x_+ - x)(x - x_-)}}{2\pi x} \chi_{(x_-,x_+)} dx \quad \text{where } x_{\pm} = (\sqrt{c+1} \pm 1)^2.
\]
Heuristically, we see that if
\[ \text{roots of } L_n^{(c-n)} \sim v(c, x) \quad \text{then roots of } L_n^{((c+\varepsilon)-n)} \sim v \left( \frac{c + \varepsilon}{1 - \varepsilon}, \frac{x}{1 - \varepsilon} \right) \]
This suggests the existence of a solution of the form
\[ u(t, x) = v \left( \frac{c + t}{1 - t}, \frac{x}{1 - t} \right) \]
We now verify the existence of the solution. The Hilbert transform of the Marchenko-Pastur distribution is known (see e.g. [2, §5.5.2]) and given by
\[ Hv(c, x) = \frac{x - c}{2\pi x} \quad \text{on } (x_-, x_+) \]
A somewhat lengthy computation then shows that
\[ \frac{1}{\pi} \left( \arctan \left( \frac{Hv(\frac{c + t}{1 - t}, \frac{1}{1 - t})}{v(\frac{c + t}{1 - t}, \frac{1}{1 - t})} \right) \right) x = \frac{c + t + x}{2\pi x \sqrt{2(2 + c - t)x - (c + t)^2 - x^2}} \]
while
\[ \frac{\partial}{\partial t} v \left( \frac{c + t}{1 - t}, \frac{x}{1 - t} \right) = \frac{c + t + x}{2\pi x \sqrt{2(2 + c - t)x - (c + t)^2 - x^2}} \]
as desired.

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