

Ising model, total positivity, and criticality

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Based on joint works with Pavlo Pylyavskyy, Steven Karp, and Thomas Lam.

Total positivity vs topology

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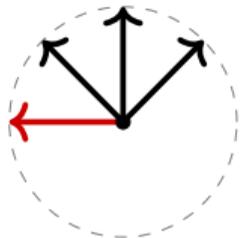
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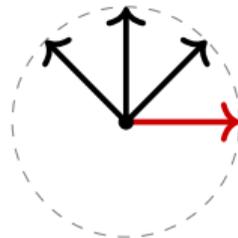
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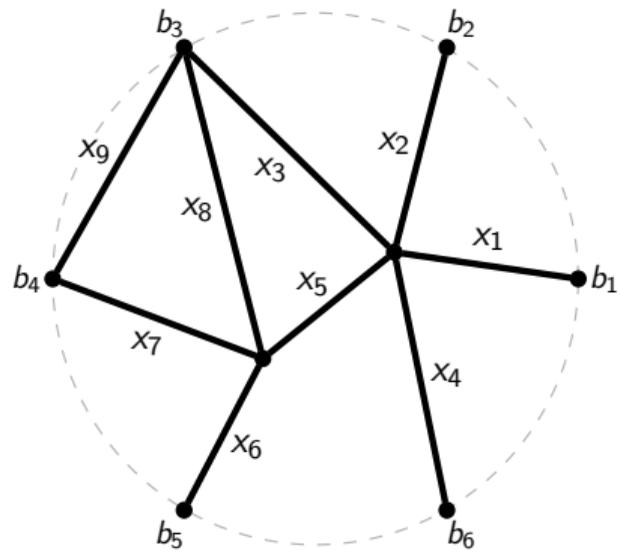
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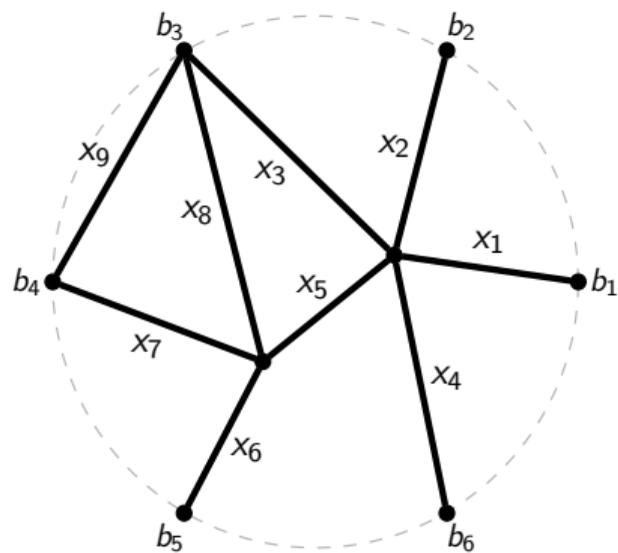
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Ising model

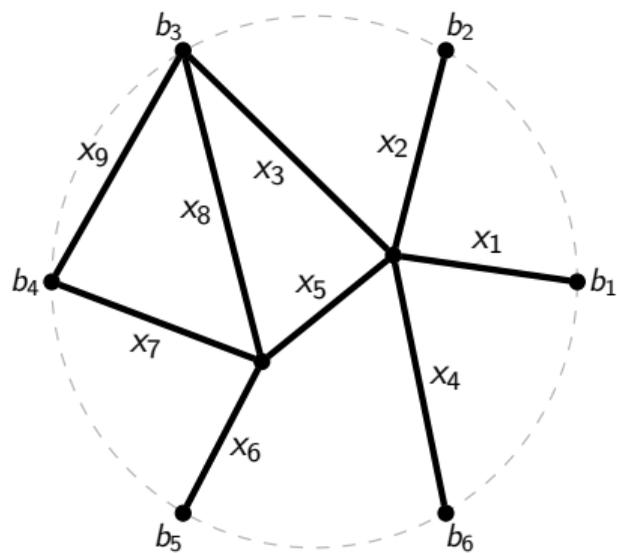
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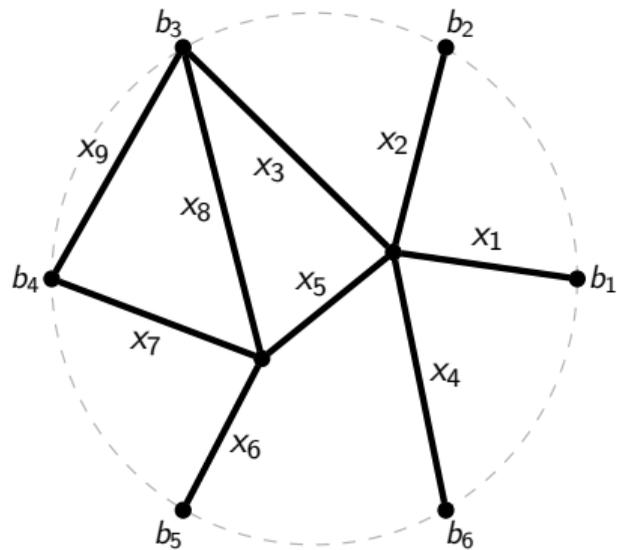
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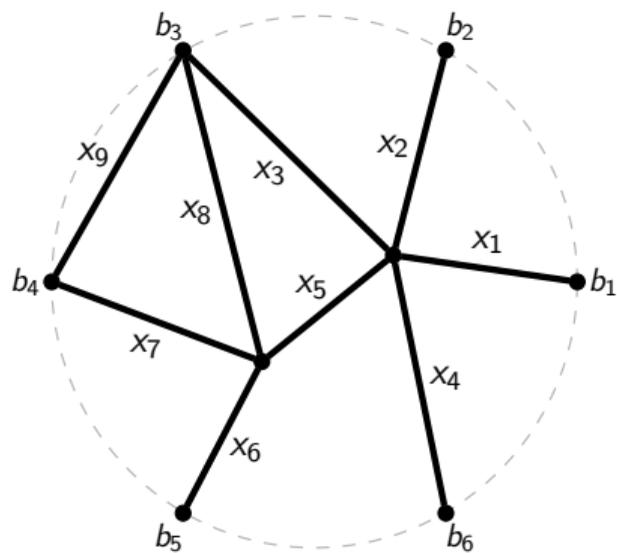


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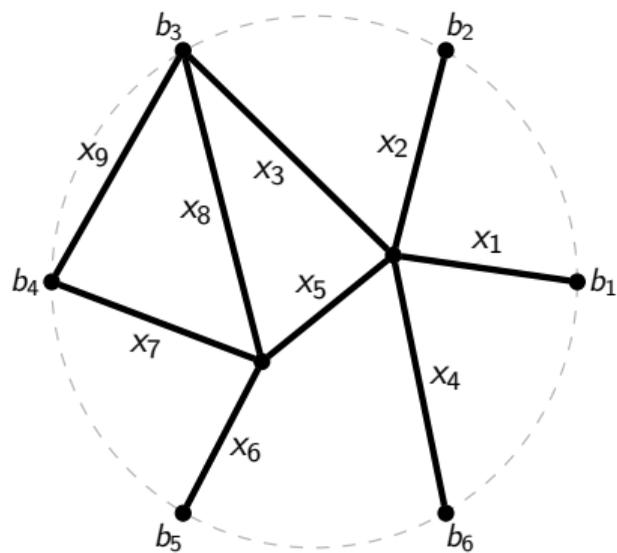


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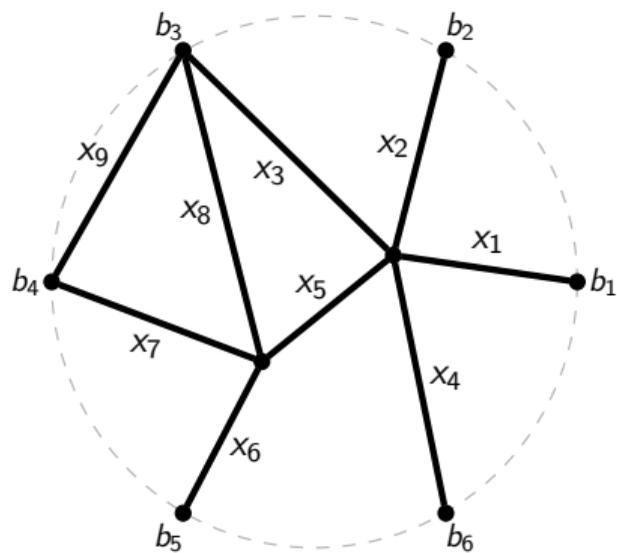


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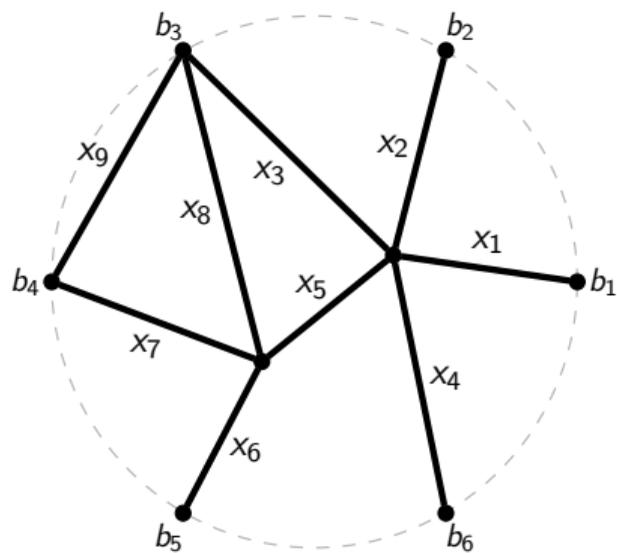
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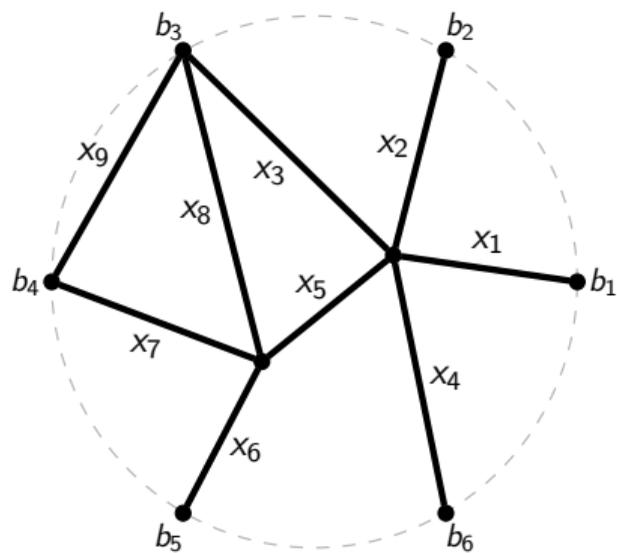
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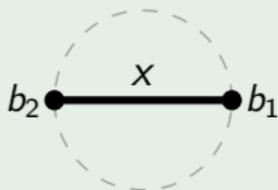
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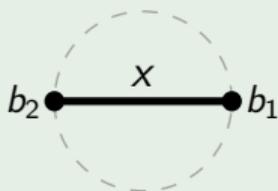
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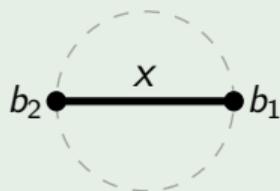
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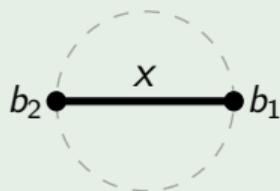
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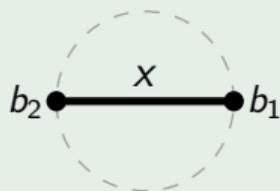
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Definition (Postnikov (2006))

The totally nonnegative Grassmannian is

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Definition (Huang–Wen (2013))

The **totally nonnegative orthogonal Grassmannian**:

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Question: What's the image?

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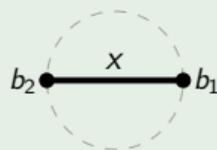
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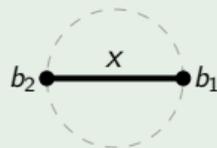
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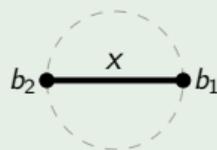
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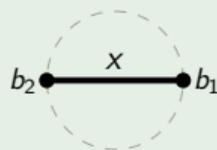
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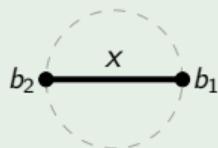
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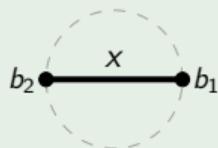
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Definition

- $\text{OG}_{\geq 0}(n, 2n) = \{W \in \text{Gr}(n, 2n) \mid \Delta_I(W) = \Delta_{[2n] \setminus I}(W) \geq 0 \text{ for all } I\}$.
- $\overline{\mathcal{X}}_n =$ (closure of the) space of $n \times n$ planar Ising boundary correlation matrices

Example ($n = 2$)



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Theorem (G.–Pylyavskyy (2018))

- We have a homeomorphism $\phi : \overline{\mathcal{X}}_n \xrightarrow{\sim} \text{OG}_{\geq 0}(n, 2n)$.

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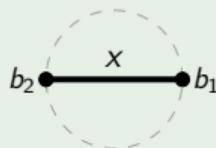
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- Kramers–Wannier's duality (1941) \rightarrow cyclic shift.

Critical Ising model

Ising model: origin

- Suggested by by W. Lenz to his student E. Ising in 1920.

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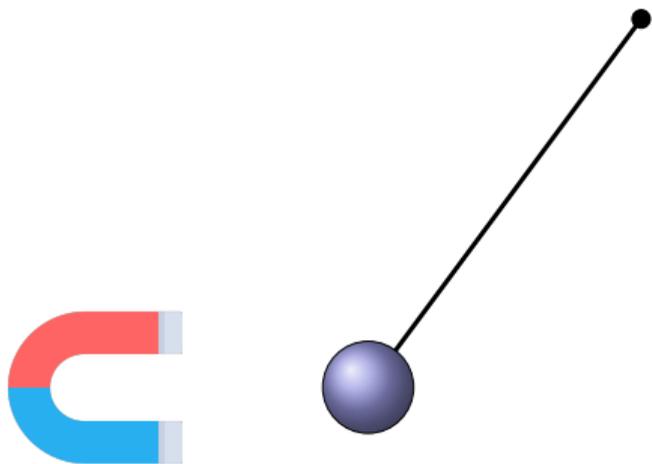
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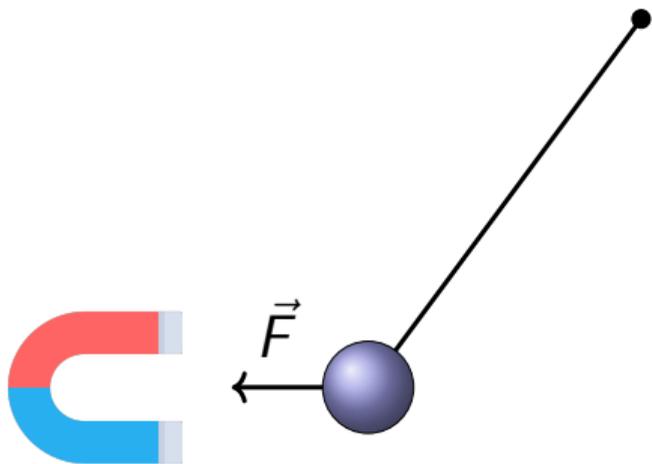
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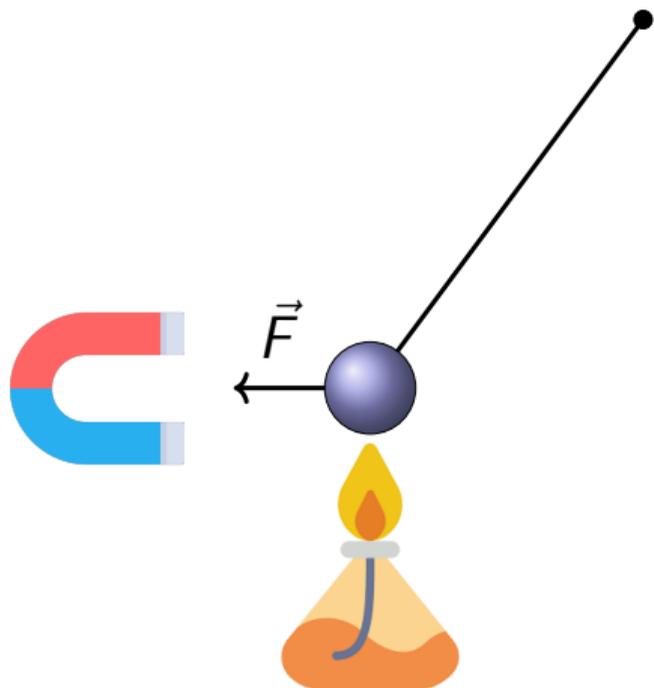
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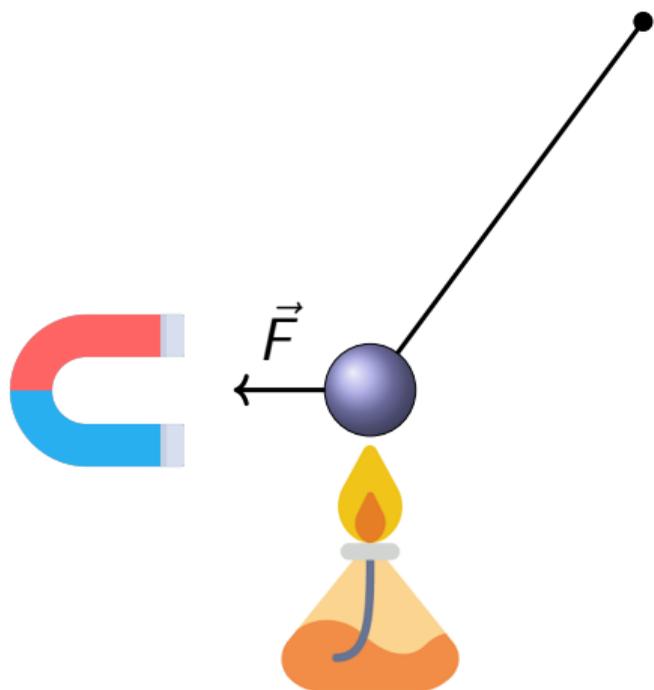
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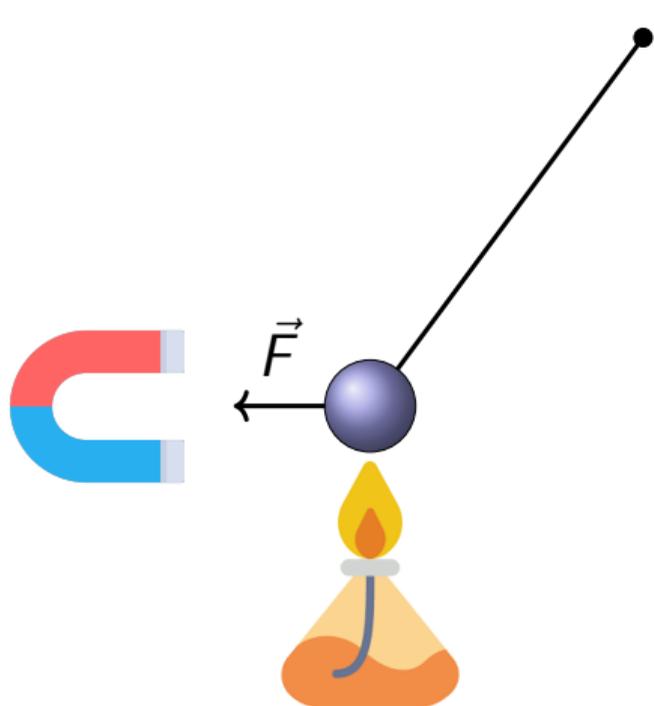
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Q: how does $|\vec{F}|$ depend on T° ?

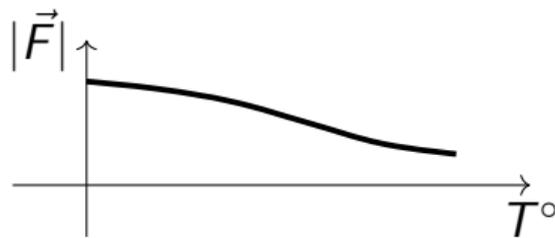


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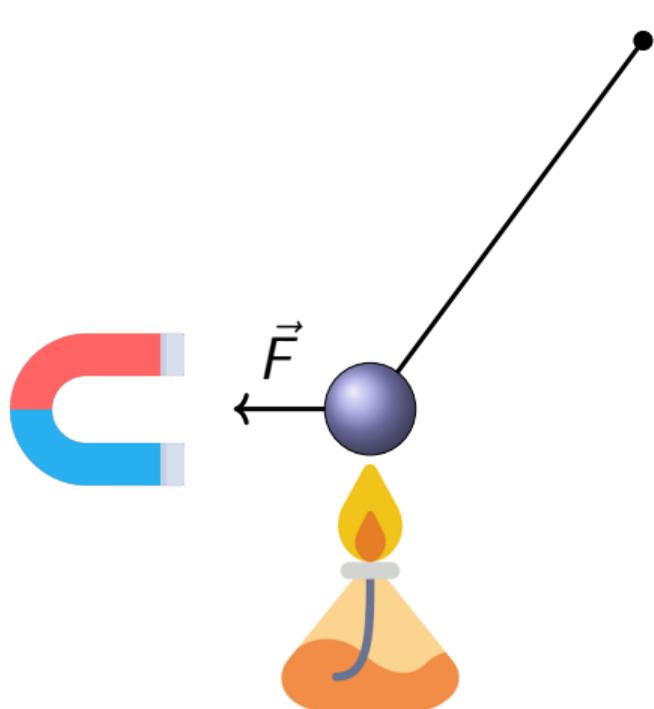


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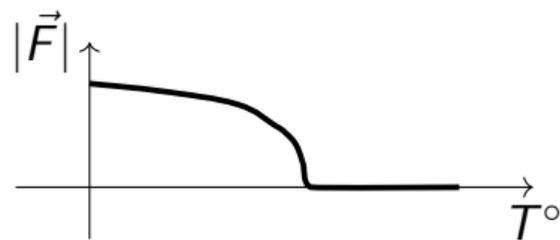
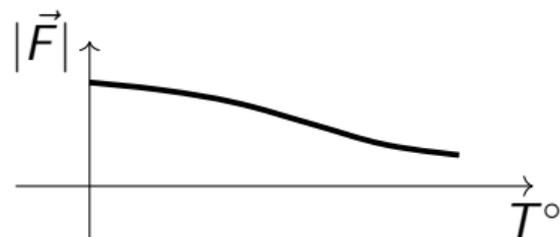


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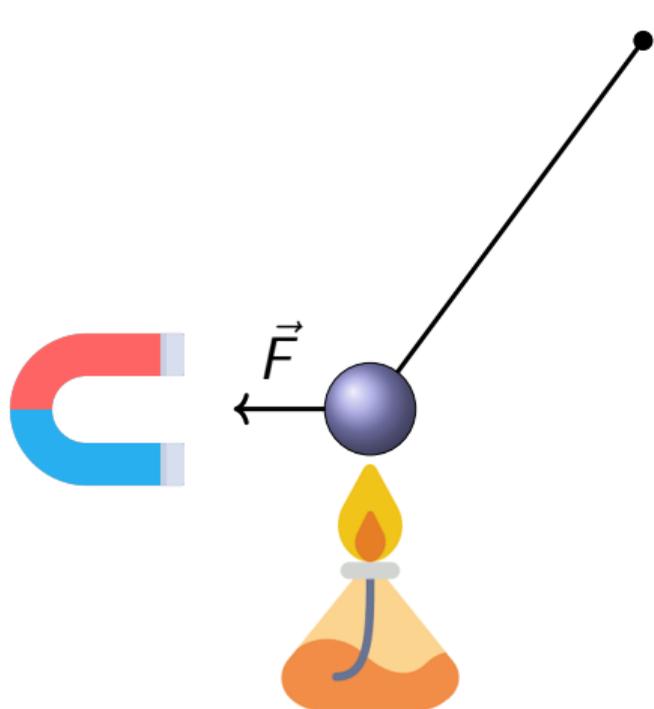


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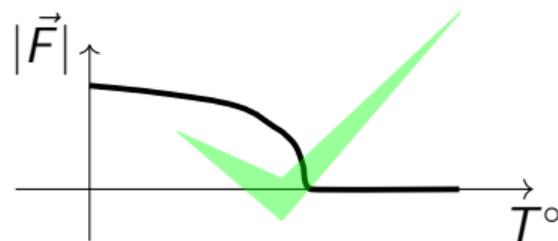
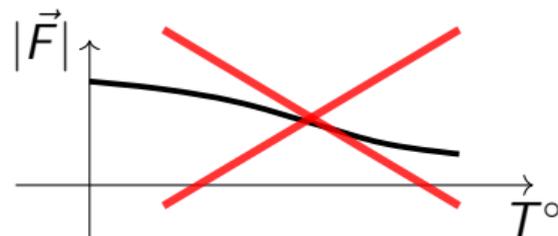


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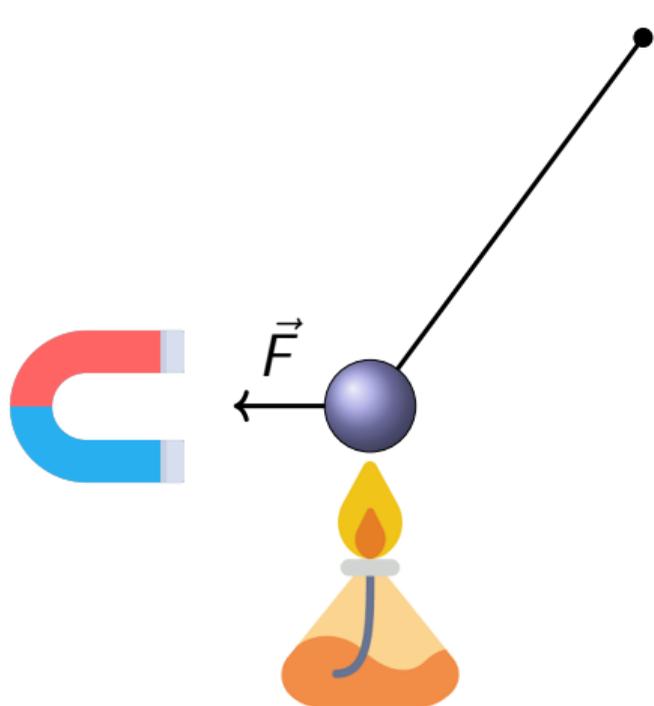


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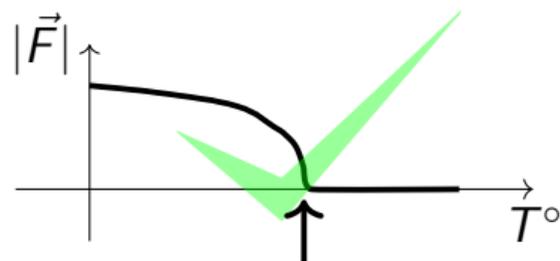
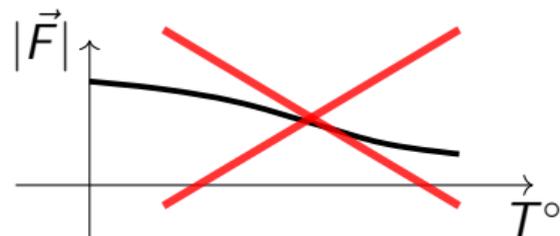


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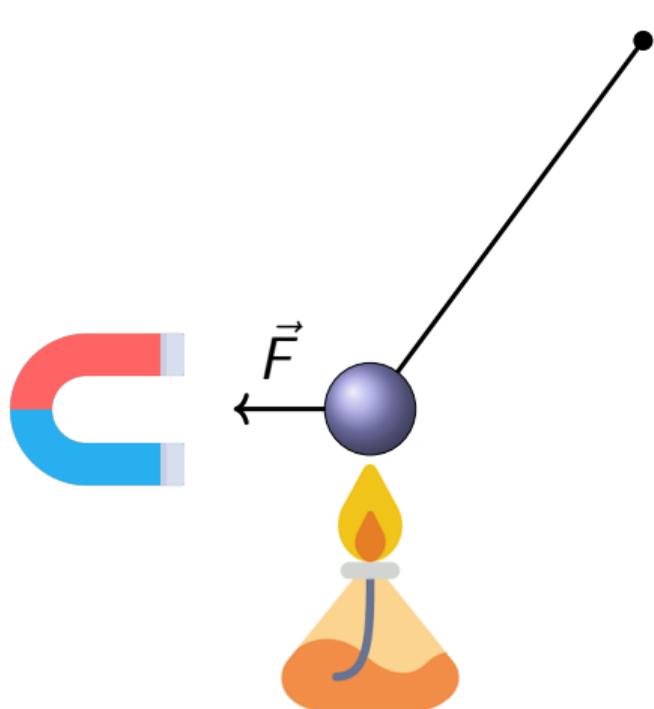
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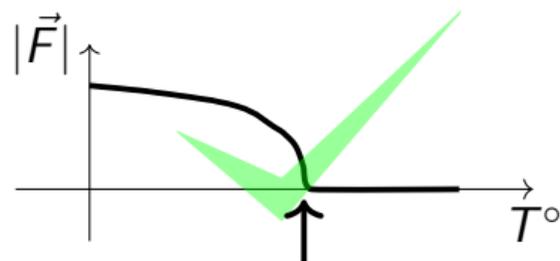
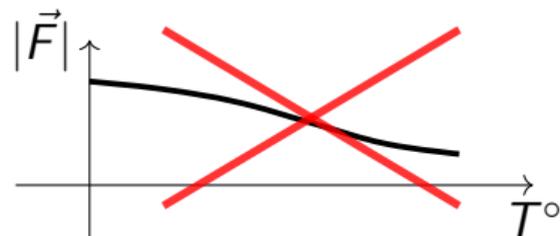
Curie point (P. Curie, 1895)

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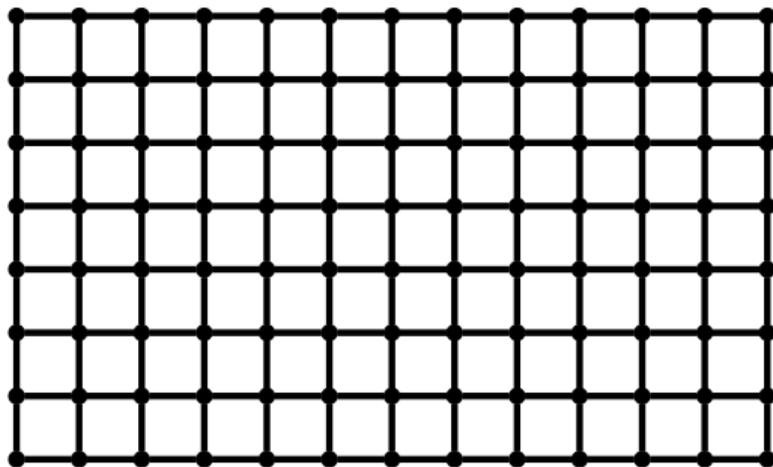
Curie point (P. Curie, 1895)

Phase transition

$$\text{Prob}(\sigma) := \frac{1}{Z} \prod_{\substack{\{u,v\} \in E(G): \\ \sigma_u \neq \sigma_v}} x_{\{u,v\}}.$$

Usually:

- $G =$ large piece of a (e.g. square) lattice;
- $x_e = x$ for all $e \in E(G)$.



Phase transition

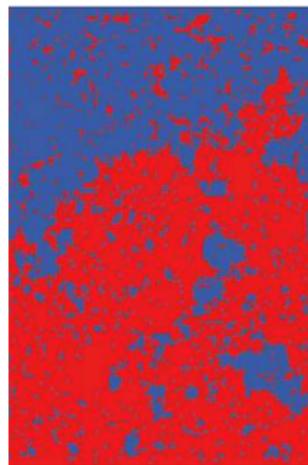
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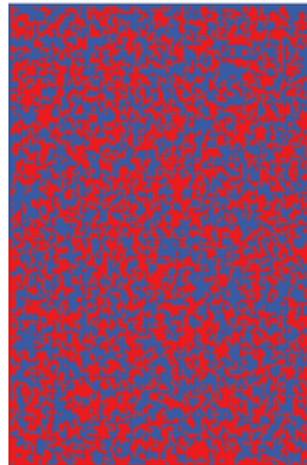
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- Get a **phase transition** at **critical temperature** x_{crit} .



$x < x_{\text{crit}}$



$x = x_{\text{crit}}$



$x > x_{\text{crit}}$

Picture credit: Dmitry Chelkak

Phase transition

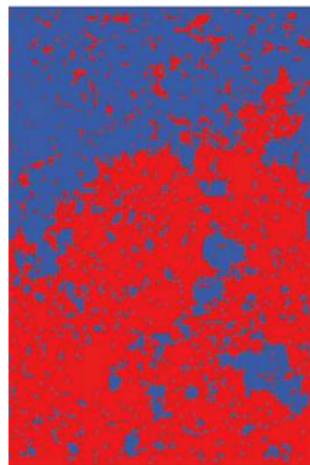
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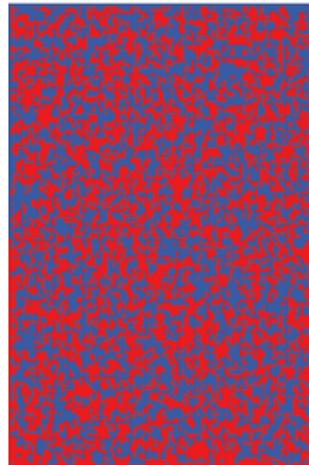
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- Kramers–Wannier (1941):
Square lattice: $x_{\text{crit}} = \sqrt{2} - 1$.



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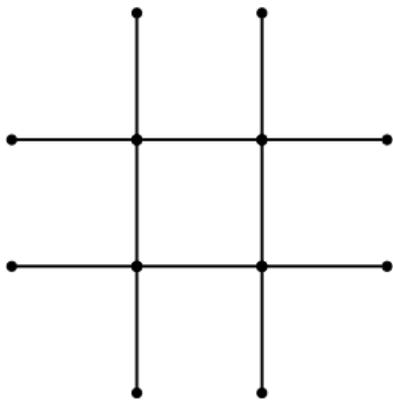


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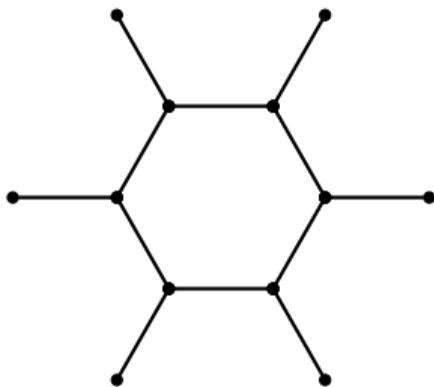
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Picture credit: Dmitry Chelkak



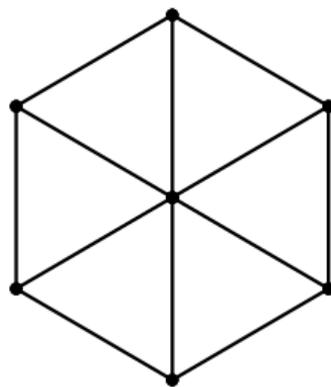
Square lattice

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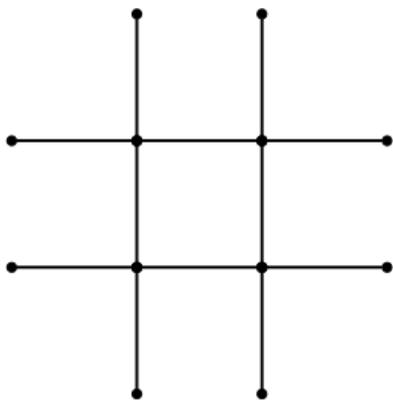
Hexagonal lattice

$$x_{\text{crit}} = 2 - \sqrt{3}$$



Triangular lattice

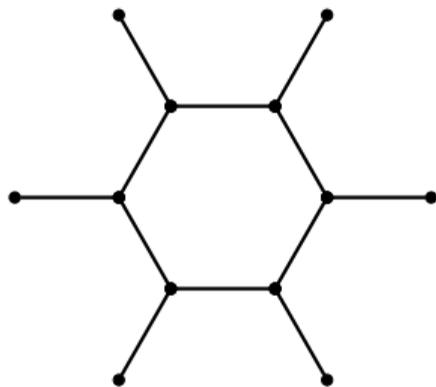
$$x_{\text{crit}} = \frac{1}{\sqrt{3}}$$



Square lattice

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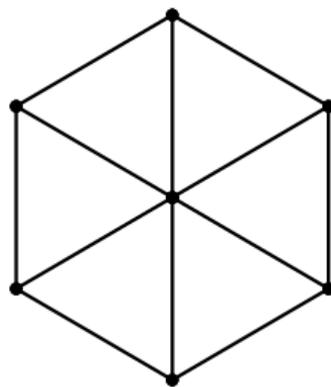
$$x_{\text{crit}} = \tan(\pi/8)$$



Hexagonal lattice

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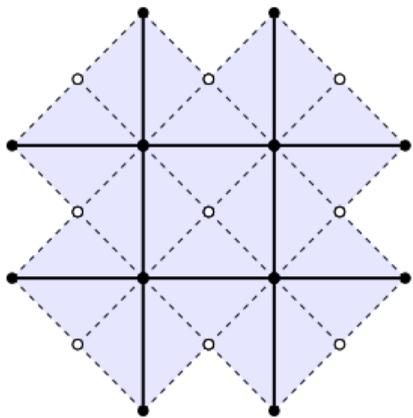
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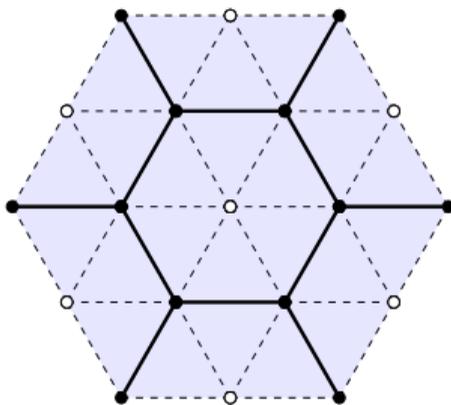
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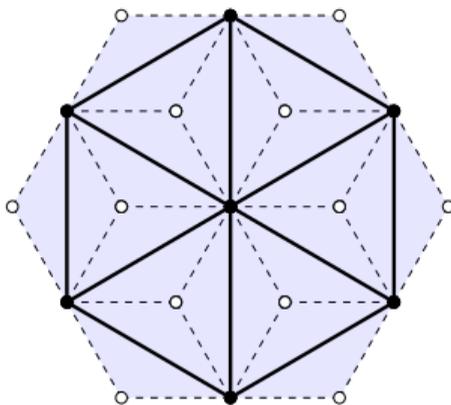
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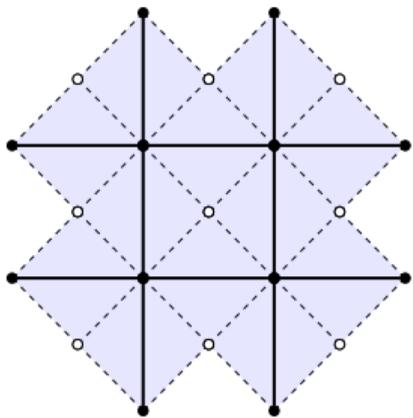
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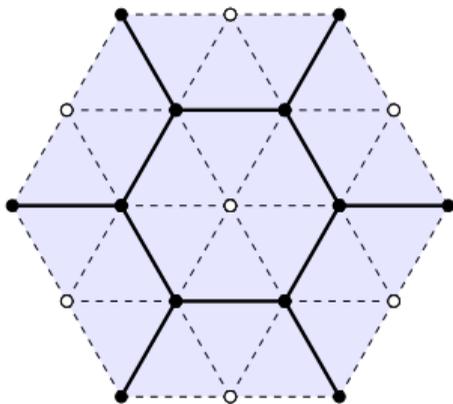
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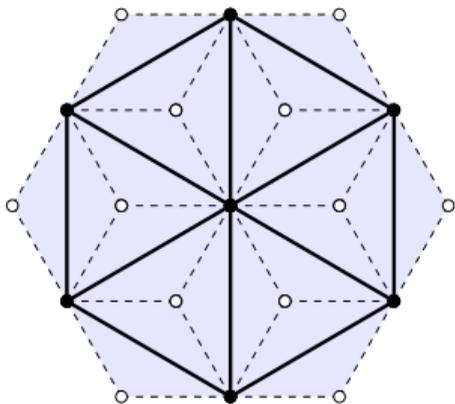
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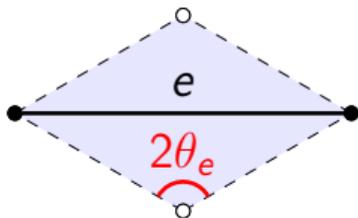
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$$x_e = \tan(\theta_e/2)$$

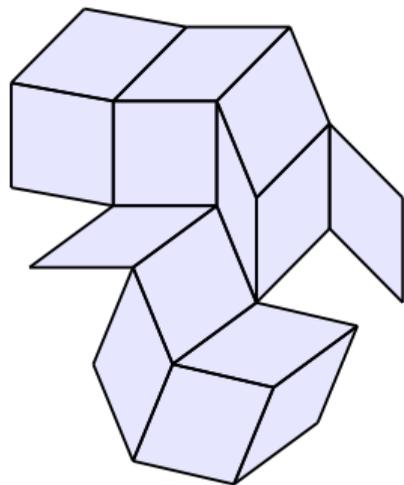
Critical Z -invariant Ising model

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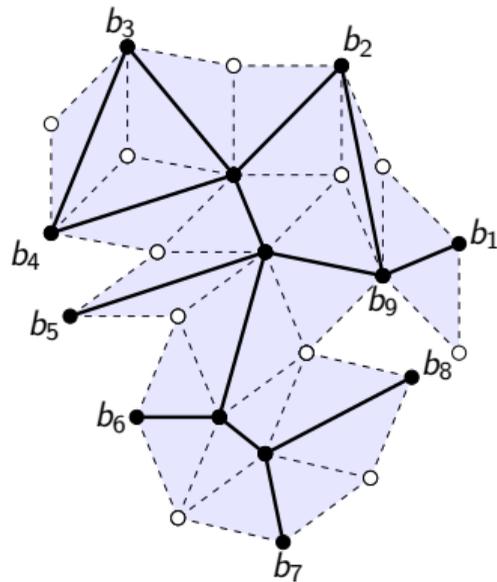
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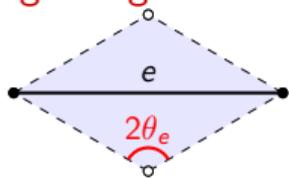
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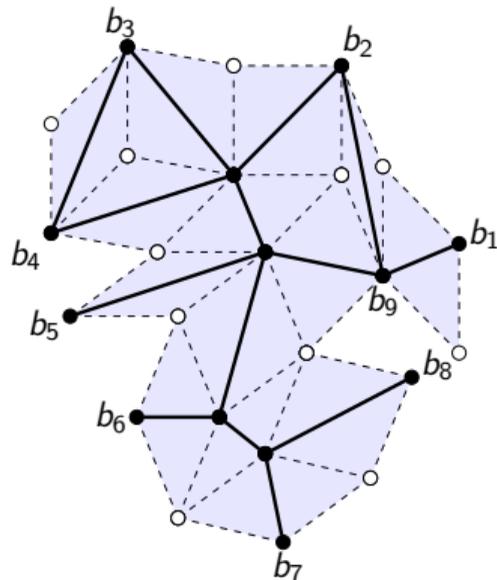
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- Choose a rhombus tiling of a polygonal region R .
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- **Edge weights:**



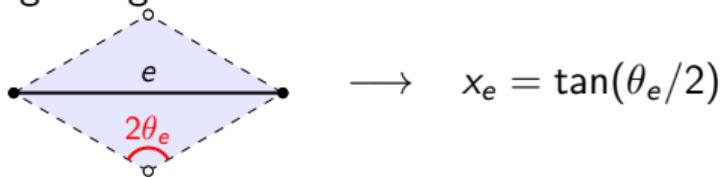
$$\longrightarrow x_e = \tan(\theta_e/2)$$



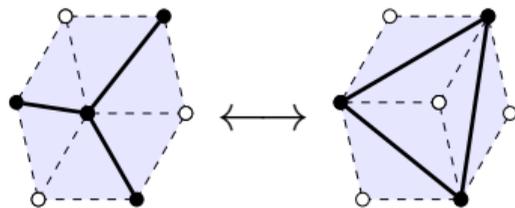
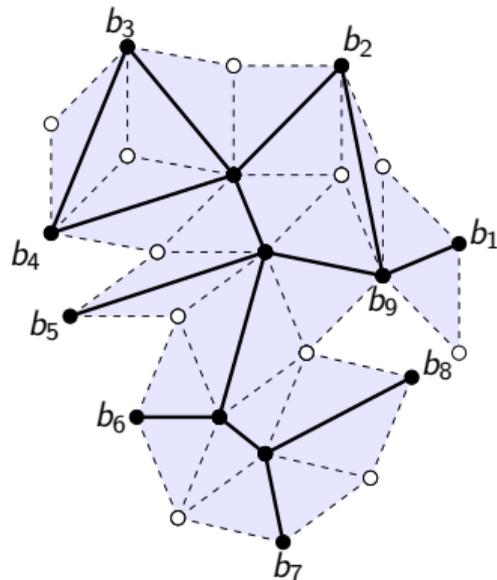
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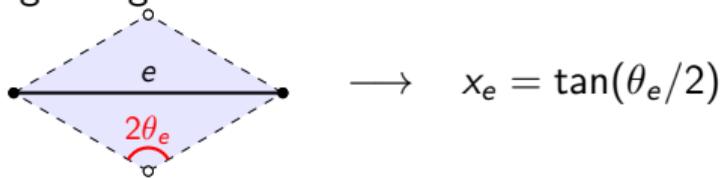
- **Z-invariance:** the boundary correlations $\langle \sigma_i \sigma_j \rangle_R$ are invariant under **flips (star-triangle moves)**.



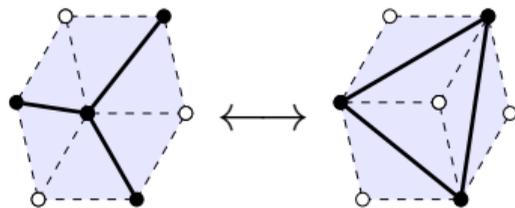
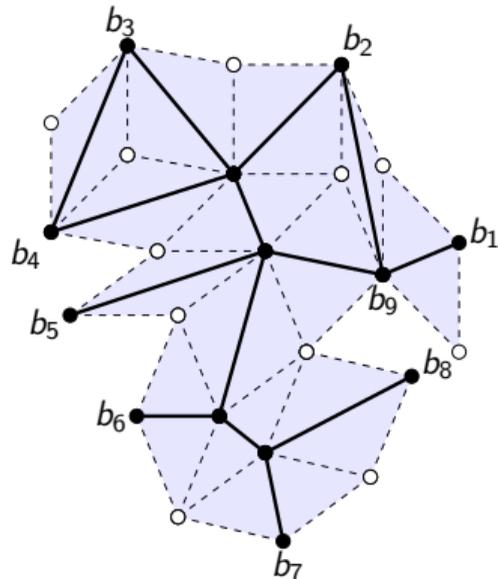
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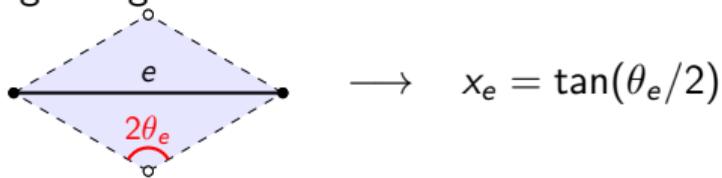
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- **Conclusion:** $M_R := (\langle \sigma_i \sigma_j \rangle_R)_{i,j=1}^n$ depends only on the polygonal region R .



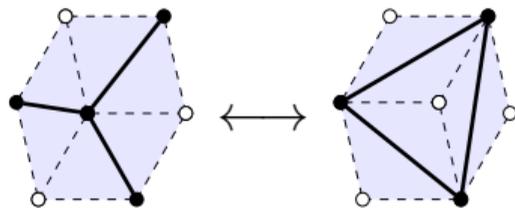
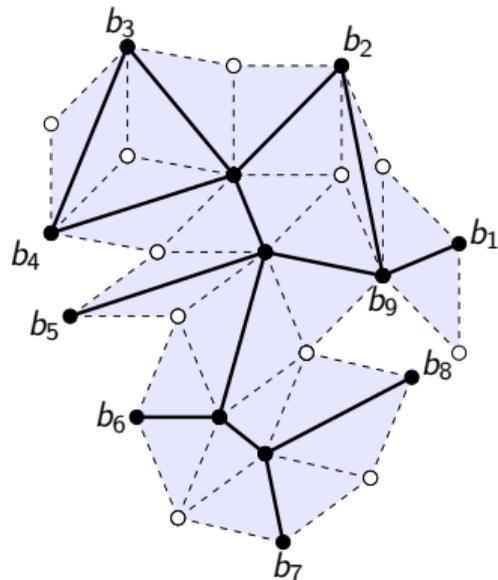
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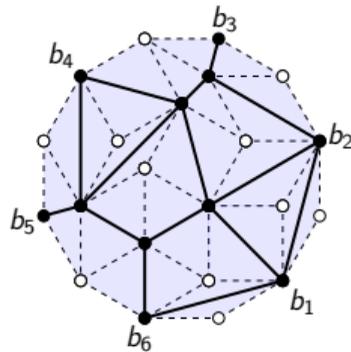
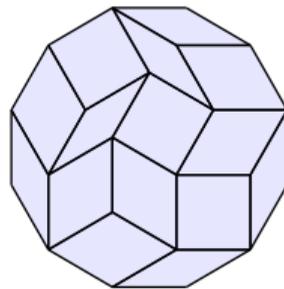


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- Conclusion: $M_R := (\langle \sigma_i \sigma_j \rangle_R)_{i,j=1}^n$ depends only on the polygonal region R .
- **Formula for M_R in terms of R ?**



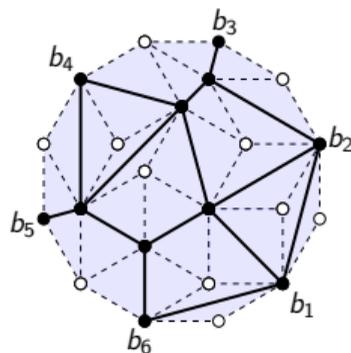
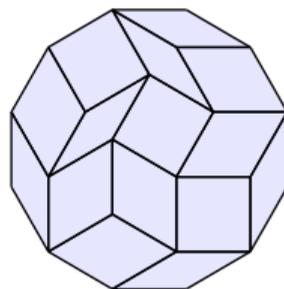
A formula for regular polygons

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- Q: Does $\langle \sigma_1 \sigma_{d+1} \rangle_{R_n} \rightarrow 0$ for $1 \ll d \ll n$?
- A: **Yes**, by the Leibniz formula for π :

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \cdots$$

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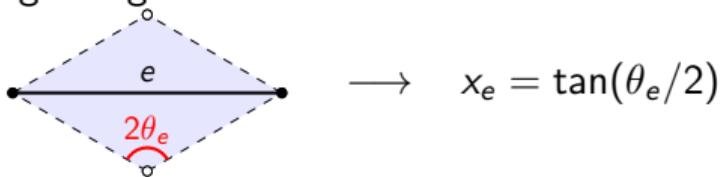
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[Hon10] Clement Hongler. *Conformal invariance of Ising model correlations*. PhD thesis, 06/28 2010.

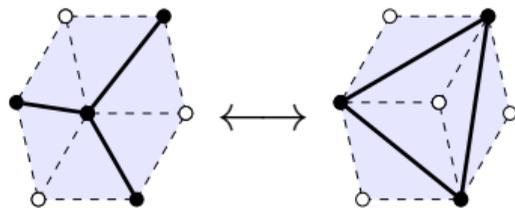
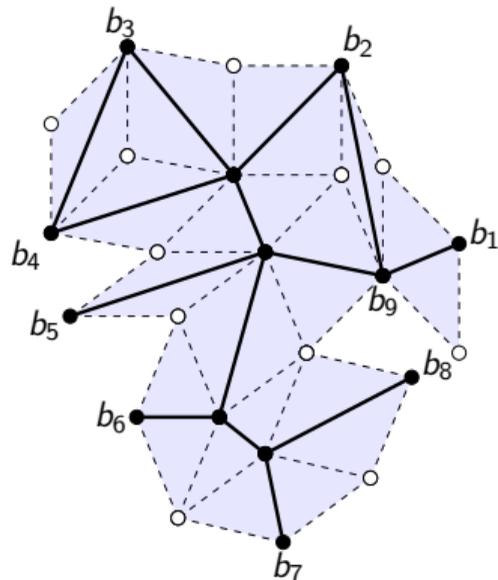
Critical Z-invariant Ising model

[Bax86] R. J. Baxter. Free-fermion, checkerboard and Z-invariant lattice models in statistical mechanics. *Proc. Roy. Soc. London Ser. A*, 404(1826):1–33, 1986.

- Choose a rhombus tiling of a polygonal region R .
- G consists of diagonals connecting black vertices.
- Edge weights:

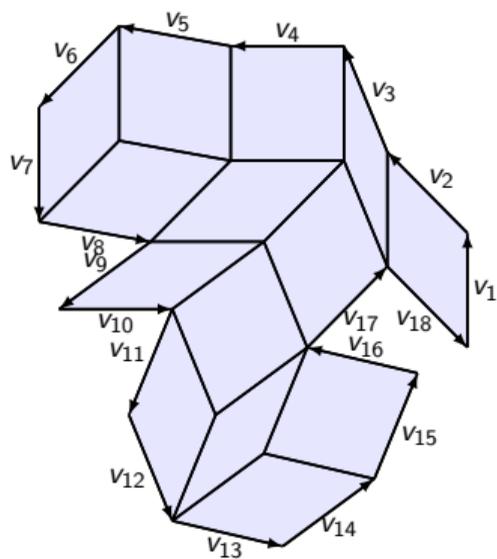


- Z-invariance: the boundary correlations $\langle \sigma_i \sigma_j \rangle_R$ are invariant under flips (star-triangle moves).
- Conclusion: $M_R := (\langle \sigma_i \sigma_j \rangle_R)_{i,j=1}^n$ depends only on the shape of the polygonal region R .
- Formula for M_R in terms of R ?



Shape of a polygonal region R

Given a $2n$ -gon R , denote its sides by $v_1, v_2, \dots, v_{2n} \in \mathbb{C}$.

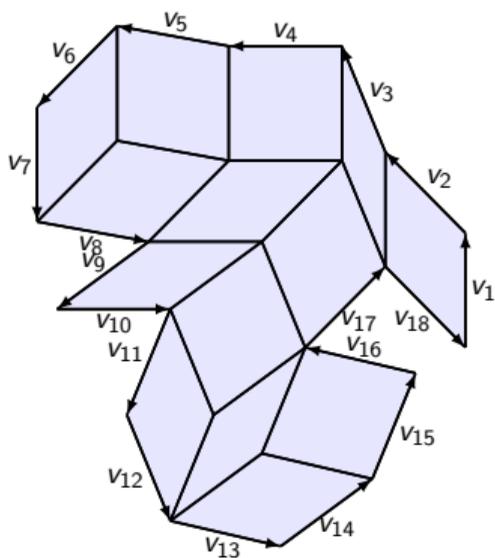


R

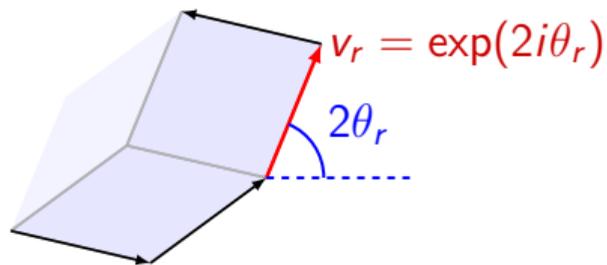
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When R is **convex**, we have

$$\gamma_\theta(t) = \left(\prod_{j=2}^n \sin(t - \theta_j), \prod_{j=3}^{n+1} \sin(t - \theta_j), \dots, \pm \prod_{j=2n}^{n-2} \sin(t - \theta_j), \mp \prod_{j=1}^{n-1} \sin(t - \theta_j) \right).$$

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