Ising model, total positivity, and criticality

Pavel Galashin (UCLA)

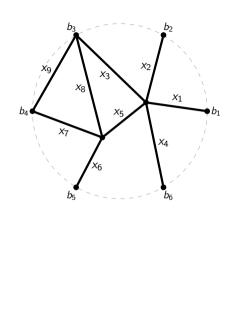
Positive Geometries in Scattering Amplitudes and Beyond Mainz Institute for Theoretical Physics June 7, 2021

[GP20] P. Galashin and P. Pylyavskyy. Ising model and the positive orthogonal Grassmannian. Duke Math. J., 169(10):1877–1942, 2020.

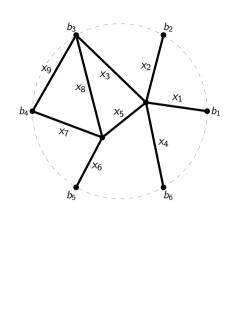
[Gal20] P. Galashin. A formula for boundary correlations of the critical Ising model. arXiv:2010.13345.[Gal21] P. Galashin. Critical varieties in the Grassmannian. arXiv:2102.13339.

Ising model

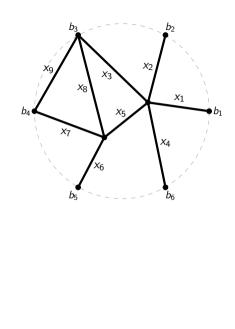
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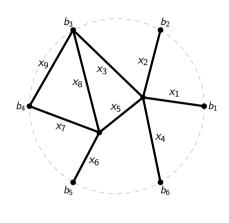


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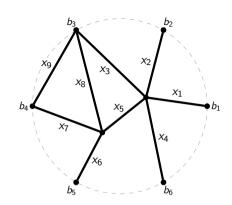


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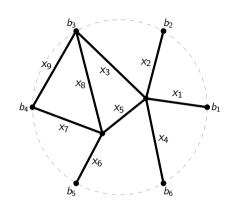
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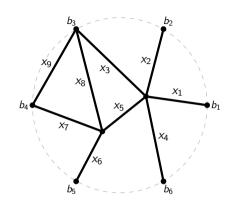
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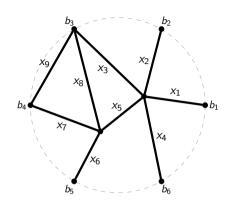
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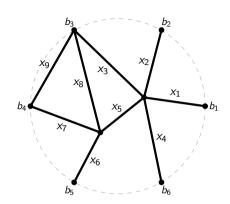
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- **Q2:** How to reconstruct the edge weights from boundary correlations?



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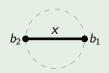
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Total positivity

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\$\mathcal{X}_n := {M(G, \mathbf{x}) | (G, \mathbf{x})\$ is a planar lsing network with *n* boundary vertices}.
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We define a simple doubling map $\phi : \overline{\mathcal{X}}_n \hookrightarrow Gr(n, 2n)$:

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\$\mathcal{X}_n := {M(G, \mathbf{x}) | (G, \mathbf{x})\$ is a planar lsing network with *n* boundary vertices}.
\$\mathcal{X}_n := closure of \$\mathcal{X}_n\$ inside the space of \$n \times n\$ matrices.

				•		•	· ·					
(1	m_{12}	m_{13}	m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$
m_{12}	1	m_{23}	<i>m</i> ₂₄	$\mapsto RowSpan$	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	m_{24}
m_{13}	m_{23}	1	<i>m</i> ₃₄	\mapsto Rowspan	m_{13}	$-m_{13}$	$-m_{23}$	m_{23}	1	1	m_{34}	$-m_{34}$
m_{14}	m_{24}	m_{34}	1 /		$(-m_{14})$	m_{14}	m_{24}	$-m_{24}$	$-m_{34}$	m_{34}	1	1 /

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(1)	m_{12}	m_{13}	m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$
m_{12}	1	m_{23}	m_{24}	$\mapsto RowSpan$	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	<i>m</i> 24
m_{13}	<i>m</i> 23	1	m_{34}	\mapsto Rowspan	m_{13}	$-m_{13}$	$-m_{23}$	m_{23}	1	1	m_{34}	$-m_{34}$
m_{14}	<i>m</i> ₂₄	m_{34}	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	- <i>m</i> ₂₄	$-m_{34}$	m_{34}	1	1 /

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				•		```	· ·					
$\begin{pmatrix} 1 \end{pmatrix}$	m_{12}	m_{13}	m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$
m_{12}	1	<i>m</i> 23	m_{24}	$\mapsto RowSpan$	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	m ₂₄
m_{13}	m_{23}	1	m_{34}	\mapsto Rowspan	m_{13}							$-m_{34}$
$\binom{m_{14}}{m_{14}}$	m_{24}	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	m_{24}	$-m_{24}$	- <i>m</i> ₃₄	<i>m</i> ₃₄	1	1 /

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1	(1)	m_{12}	m_{13}	m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$	
	m_{12}	1	m_{23}	<i>m</i> ₂₄	$\mapsto RowSpan$	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	<i>m</i> ₂₄	
	m_{13}	m_{23}	1	<i>m</i> ₃₄	\mapsto Rowspan	m_{13}							$-m_{34}$	
	m_{14}	m_{24}	m_{34}	1 /		$(-m_{14})$	m_{14}	m_{24}	$-m_{24}$	$-m_{34}$	m_{34}	1	1 /	

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Question: What's the image?

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1	$\left(1 \right)$	m_{12}	m_{13}	m_{14}		$\begin{pmatrix} 1 \end{pmatrix}$	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$
	m_{12}	1	m_{23}	m_{24}	$\mapsto RowSpan$	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	m ₂₄
	m_{13}	m_{23}	1	m_{34}	\mapsto Rowspan	m_{13}	$-m_{13}$	$-m_{23}$	m_{23}	1	1	m_{34}	$-m_{34}$
	n_{14}	m_{24}	m_{34}	1 /	/	$(-m_{14})$	m_{14}	m_{24}	$-m_{24}$	$-m_{34}$	m_{34}	1	1 /

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$$b_2$$

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1	/ 1	m_{12}	m_{13}	m_{14}		/ 1	T	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$
	m_{12}	1	m_{23}	m_{24}	$\mapsto RowSpan$	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	<i>m</i> 24
	m_{13}	m_{23}	1	m_{34}		m_{13}	$-m_{13}$	$-m_{23}$	m_{23}	1	1	m_{34}	$-m_{34}$
1	m_{14}	m_{24}	m_{34}	1 /		$(-m_{14})$	m_{14}	m_{24}	$-m_{24}$	$-m_{34}$	m_{34}	1	1 /

Question: What's the image?

$$\overline{\mathcal{X}}_2 = \left\{ \begin{pmatrix} 1 & m \\ m & 1 \end{pmatrix} \middle| m \in [0, 1] \right\}$$

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Question: What's the image?

- $\mathcal{X}_n := \{M(G, \mathbf{x}) \mid (G, \mathbf{x}) \text{ is a planar Ising network with } n \text{ boundary vertices}\}.$
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Example (n = 2)

Theorem (G.–Pylyavskyy (2018))

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

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- We have a homeomorphism $\phi : \overline{\mathcal{X}}_n \xrightarrow{\sim} OG_{\geq 0}(n, 2n)$.
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- Kramers–Wannier's duality (1941) ightarrow cyclic shift.

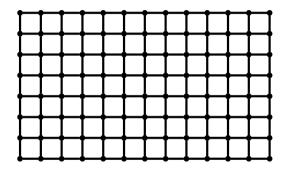
Critical Ising model

Phase transition

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

Usually:

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

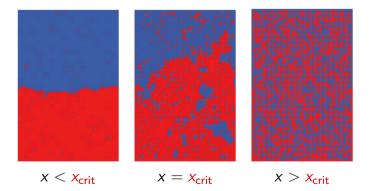


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Picture credit: Dmitry Chelkak

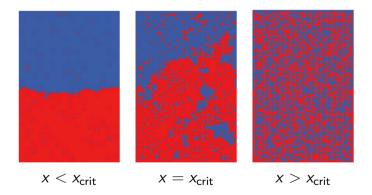
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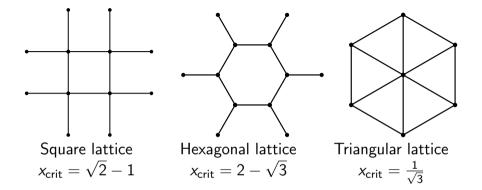
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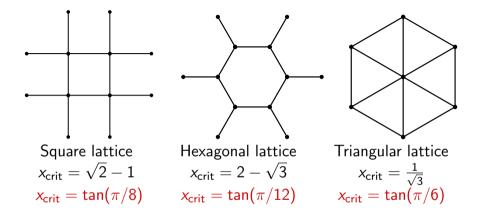
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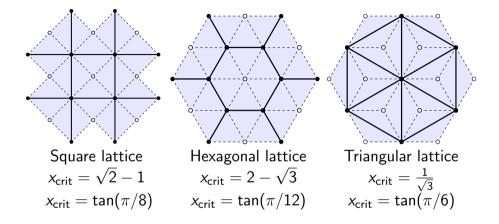
• Square lattice: $x_{crit} = \sqrt{2} - 1$.

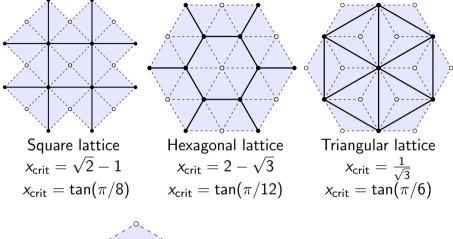


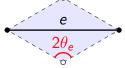
Picture credit: Dmitry Chelkak









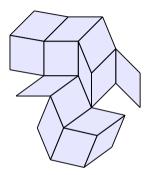




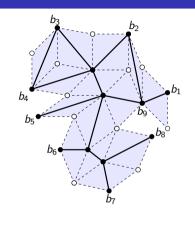
[Bax86] R. J. Baxter. Free-fermion, checkerboard and Z-invariant lattice models in statistical mechanics. Proc. Roy. Soc. London Ser. A, 404(1826):1–33, 1986.

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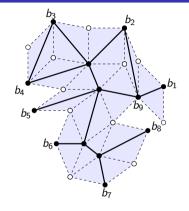


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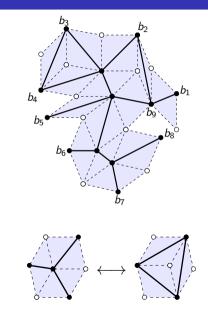
$$\xrightarrow{e} \longrightarrow x_e = \tan(\theta_e/2)$$



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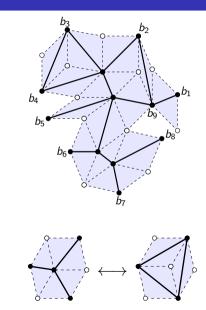
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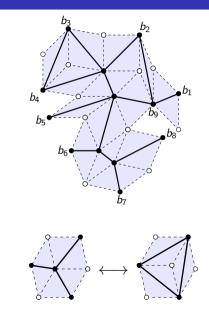
- Z-invariance: the boundary correlations $\langle \sigma_i \sigma_j \rangle_R$ are invariant under flips (star-triangle moves).
- Conclusion: $\langle \sigma_i \sigma_j \rangle_R$ depends only on the polygonal region *R*.



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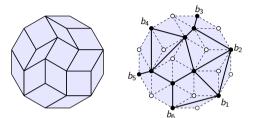
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- Conclusion: $\langle \sigma_i \sigma_j \rangle_R$ depends only on the polygonal region *R*.
- Formula for $\langle \sigma_i \sigma_j \rangle_R$ in terms of *R*?



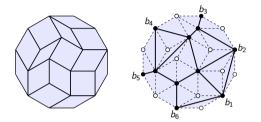
A formula for regular polygons

Let R_N be a regular 2*N*-gon and $\langle \sigma_i \sigma_j \rangle_{R_N}$ be the corresponding boundary correlations.



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Theorem (G. (2020))
For
$$1 \leq i, j \leq N$$
 and $d := |i - j|$, we have
 $\langle \sigma_i \sigma_j \rangle_{R_N} = \frac{2}{N} \left(\frac{1}{\sin\left((2d - 1)\pi/2N\right)} - \frac{1}{\sin\left((2d - 3)\pi/2N\right)} + \dots \pm \frac{1}{\sin\left(\pi/2N\right)} \right) \mp 1.$

[Gal20] Pavel Galashin. A formula for boundary correlations of the critical Ising model. arXiv:2010.13345, 2020.

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$$egin{aligned} &\langle \sigma_1 \sigma_2
angle_{R_N} = rac{2}{N} \cdot rac{1}{\sin(\pi/2N)} - 1, \ &\langle \sigma_1 \sigma_3
angle_{R_N} = rac{2}{N} \left(rac{1}{\sin(3\pi/2N)} - rac{1}{\sin(\pi/2N)}
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$$\begin{aligned} \langle \sigma_{1}\sigma_{2} \rangle_{R_{N}} &= \frac{2}{N} \cdot \frac{1}{\sin(\pi/2N)} - 1, \\ \langle \sigma_{1}\sigma_{3} \rangle_{R_{N}} &= \frac{2}{N} \left(\frac{1}{\sin(3\pi/2N)} - \frac{1}{\sin(\pi/2N)} \right) + 1, \\ \langle \sigma_{1}\sigma_{4} \rangle_{R_{N}} &= \frac{2}{N} \left(\frac{1}{\sin(5\pi/2N)} - \frac{1}{\sin(3\pi/2N)} + \frac{1}{\sin(\pi/2N)} \right) - 1. \end{aligned}$$

If R_N is a regular 2N-gon then for $1 \leq i, j \leq N$ and d := |i - j|, we have

$$\langle \sigma_i \sigma_j \rangle_{R_N} = \frac{2}{N} \left(\frac{1}{\sin\left((2d-1)\pi/2N\right)} - \frac{1}{\sin\left((2d-3)\pi/2N\right)} + \cdots \pm \frac{1}{\sin\left(\pi/2N\right)} \right) \mp 1.$$

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Q: Does (σ₁σ_{d+1})_{R_N} → 0 for 1 ≪ d ≪ 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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When regular polygons approach the circle, the boundary correlations tend to the limit predicted by conformal field theory.

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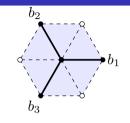
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[Hon10] Clement Hongler. Conformal invariance of Ising model correlations. PhD thesis, 06/28 2010.

• Treat each edge of G as a resistor.



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- Resistance R_e = ratio of diagonals:

$$R_e = \tan(\theta_e)$$

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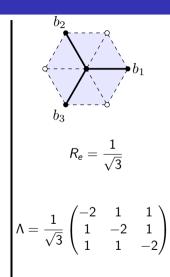
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$$b_{2} \\ b_{3} \\ R_{e} = \frac{1}{\sqrt{3}} \\ R_{e} = \frac{1}{\sqrt{3}} \\ A = \frac{1}{\sqrt{3}} \begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix}$$

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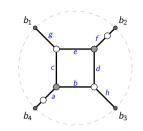
$$\Lambda_{i,j} = \frac{\sin(\pi/N)}{N \cdot \sin((2d-1)\pi/2N) \cdot \sin((2d+1)\pi/2N)}$$

• Ising model case: $x_e = tan(\theta_e/2)$ and

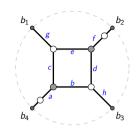
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• (G, wt) – a weighted planar bipartite graph, with n black boundary vertices $b_1, b_2, ..., b_n$ of degree 1.

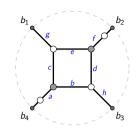


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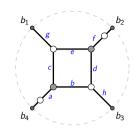
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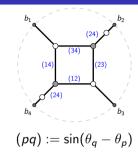
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- A strand is a path in G that makes a sharp right turn at each black vertex and a sharp left turn at each white vertex.
- Strand permutation: f_G ∈ S_n. (aka "loopless bounded affine permutation")

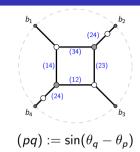


[Ken02] R. Kenyon. The Laplacian and Dirac operators on critical planar graphs. *Invent. Math.*, 150(2):409–439, 2002.

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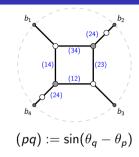


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 - Each edge e belongs to exactly two strands terminating at b_p and b_q for 1 ≤ p < q ≤ n. Set

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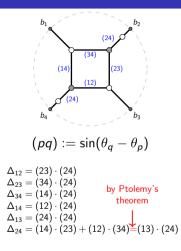


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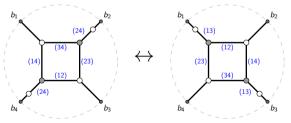
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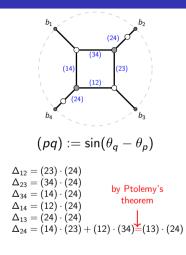


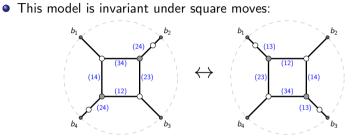
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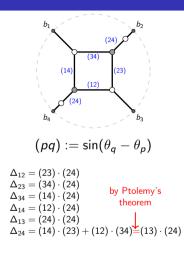
• This model is invariant under square moves:

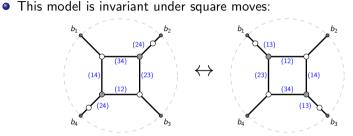




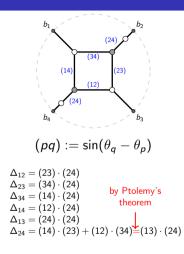


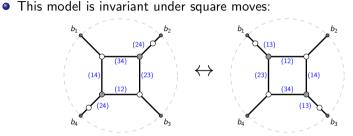
• A graph G is reduced if it has the minimal number of faces among all graphs with the same strand permutation.



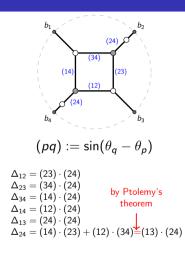


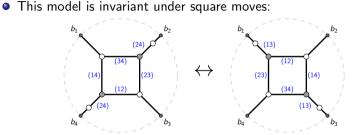
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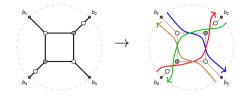




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- Formula for $Meas_f(\theta)$ in terms of f and θ ?

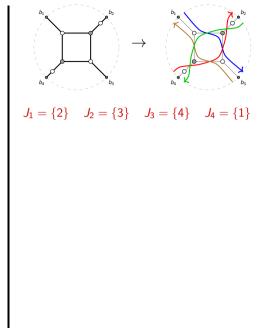
b_1 (24) (14) (14) (12) (23) (24) b_4 b_3
$(pq):= \sin(heta_q - heta_p)$
$\begin{array}{l} \Delta_{12} = (23) \cdot (24) \\ \Delta_{23} = (34) \cdot (24) \\ \Delta_{34} = (14) \cdot (24) \\ \Delta_{14} = (12) \cdot (24) \\ \Delta_{13} = (24) \cdot (24) \\ \Delta_{24} = (14) \cdot (23) + (12) \cdot (34) = (13) \cdot (24) \end{array}$

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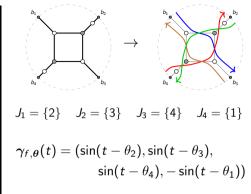
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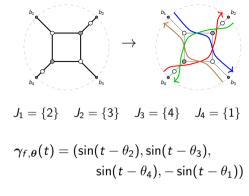
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 $\mathsf{Meas}_f(oldsymbol{ heta}) = \mathsf{Span}(\gamma_{f,oldsymbol{ heta}}) \quad \textit{inside } \mathsf{Gr}(k,n).$



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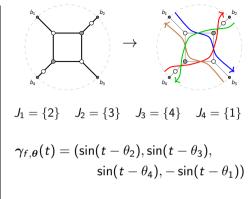
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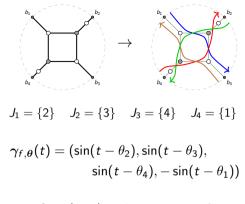
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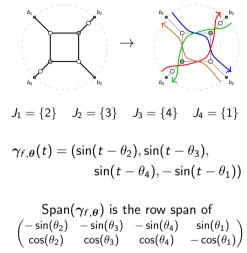
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Theorem (G. (2021))

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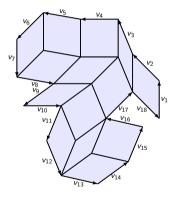
$$\begin{array}{ll} \Delta_{12} = (23) \cdot (24) & (pq) := \sin(\theta_q - \theta_p) \\ \Delta_{23} = (34) \cdot (24) & \text{by Ptolemy's} \\ \Delta_{34} = (14) \cdot (24) & \text{theorem} \\ \Delta_{14} = (12) \cdot (24) & & \text{theorem} \\ \Delta_{13} = (24) \cdot (24) & & \text{theorem} \\ \Delta_{24} = (14) \cdot (23) + (12) \cdot (34) = (13) \cdot (24) \end{array}$$



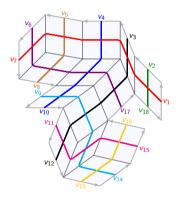
$$\begin{array}{ll} \Delta_{12}=\sin(\theta_3-\theta_2) & \Delta_{23}=\sin(\theta_4-\theta_3) \\ \Delta_{34}=\sin(\theta_4-\theta_1) & \Delta_{14}=\sin(\theta_2-\theta_1) \\ \Delta_{13}=\sin(\theta_4-\theta_2) & \Delta_{24}=\sin(\theta_3-\theta_1) \end{array}$$

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 $\tau(1) = 7$, etc.

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- If $\theta_r = r\pi/n$ for all $1 \leqslant r \leqslant n$, we get $\operatorname{Meas}_{f_{k,n}}(\boldsymbol{\theta}) = X_0^{(k,n)}$.
- This yields the above formulas for regular polygons in the Ising and electrical cases.

Thanks!

