Ising model and total positivity

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Part 1: Ising model

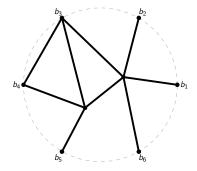
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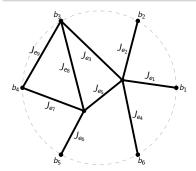
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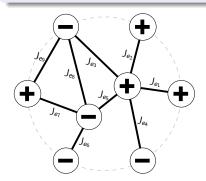
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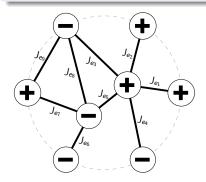


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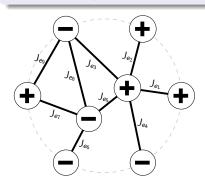


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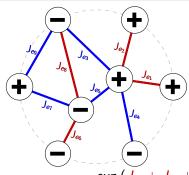
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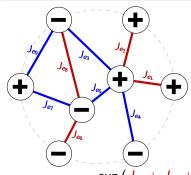
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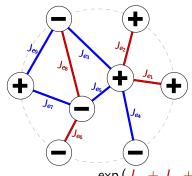
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$$\mathsf{Prob}(\sigma) := \frac{\mathsf{wt}(\sigma)}{Z}$$

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Theorem (G.-Pylyavskyy (2018))

Describe boundary correlations of the planar Ising model by inequalities.

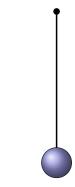
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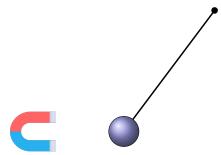


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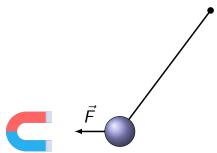




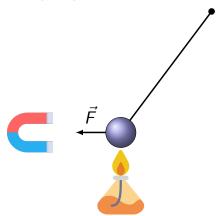
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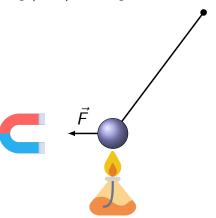
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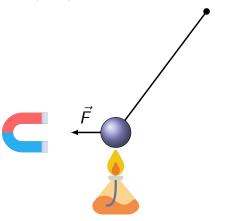


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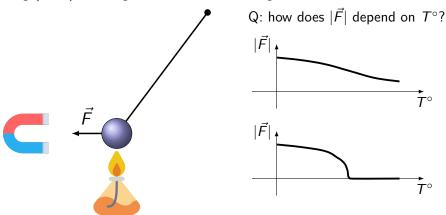
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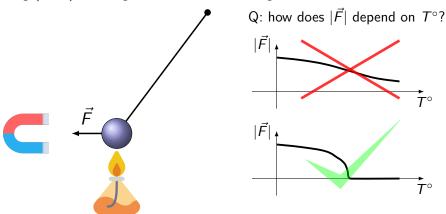
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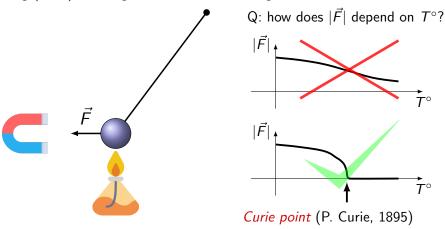
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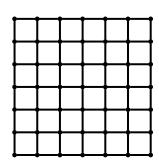
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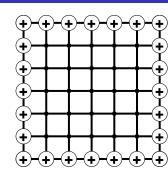
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Ising model: phase transition

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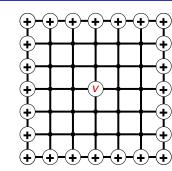


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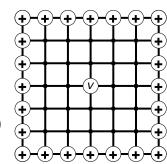
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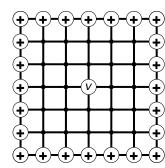


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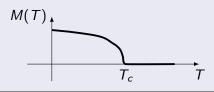
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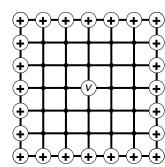


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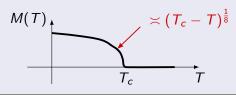
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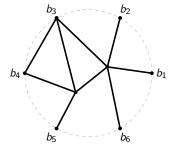
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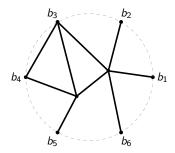
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Recall: G is embedded in a disk. Let b_1, \ldots, b_n be the boundary vertices.



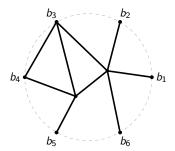
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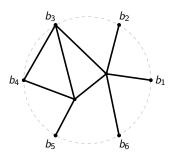
Boundary correlation matrix: $M(G, J) = (m_{ij})_{i,j=1}^n$, where $m_{ij} := \langle \sigma_{b_i} \sigma_{b_j} \rangle$.



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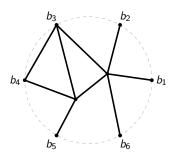


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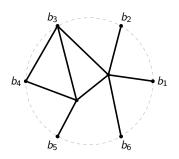


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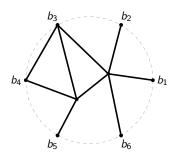


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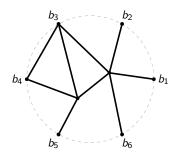
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Lives inside $\mathbb{R}^{\binom{n}{2}}$

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Boundary correlation matrix: $M(G,J)=(m_{ij})_{i,j=1}^n$, where $m_{ij}:=\langle\sigma_{b_i}\sigma_{b_j}\rangle$.



M(G, J) is a symmetric matrix with 1's on the diagonal and nonnegative entries

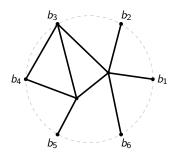
Lives inside $\mathbb{R}^{\binom{n}{2}}$

 $\mathcal{X}_n := \{M(G, J) \mid (G, J) \text{ is a planar Ising network with } n \text{ boundary vertices}\}$

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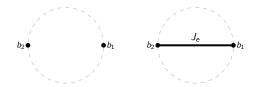


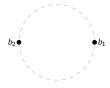
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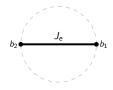
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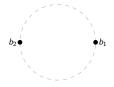
 $\mathcal{X}_n :=$ closure of \mathcal{X}_n inside the space of $n \times n$ matrices.

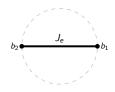






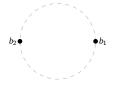
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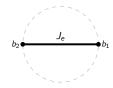




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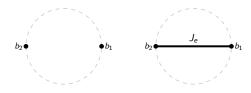




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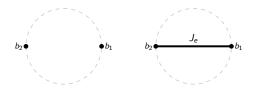
$J_{e}=0$	$J_e \in (0,\infty)$	$J_{\rm e}=\infty$
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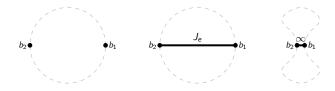
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Part 2: Total positivity

$$Gr(k, n) := \{W \subset \mathbb{R}^n \mid dim(W) = k\}.$$

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RowSpan
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$$\mathsf{RowSpan} \begin{pmatrix} 1 & 1 & 0 & -1 \\ 0 & 2 & 1 & 1 \end{pmatrix} \in \mathsf{Gr}(2,4) \qquad \begin{array}{c} \Delta_{13} = 1 & \Delta_{12} = 2 & \Delta_{14} = 1 \\ \Delta_{24} = 3 & \Delta_{34} = 1 & \Delta_{23} = 1. \end{array}$$

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Definition (Postnikov (2006))

The totally nonnegative Grassmannian is

$$\operatorname{\mathsf{Gr}}_{>0}(k,n) := \{ W \in \operatorname{\mathsf{Gr}}(k,n) \mid \Delta_I(W) \geq 0 \text{ for all } I \}.$$

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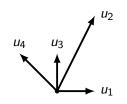
$$\mathsf{RowSpan} \begin{pmatrix} 1 & 1 & 0 & -1 \\ 0 & 2 & 1 & 1 \end{pmatrix} \in \mathsf{Gr}_{\geq 0}(2,4)$$

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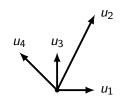
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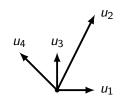
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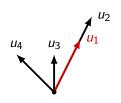


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RowSpan
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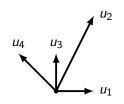
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Codimension 1 cells: $\Delta_{12} = 0$

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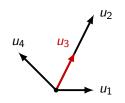
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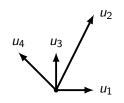


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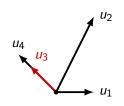


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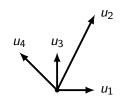


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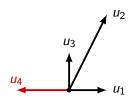
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Example: $Gr_{\geq 0}(2,4)$

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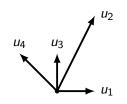


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Codimension 2 cell: $\Delta_{12} = \Delta_{14} = \Delta_{24} = 0$.

Theorem (Postnikov (2006))

Each boundary cell (some $\Delta_I > 0$ and the rest $\Delta_J = 0$) is an open ball.

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The closure of each boundary cell is homeomorphic to a closed ball.

Theorem (Smale (1960), Freedman (1982), Perelman (2003))

Let C be a compact contractible topological manifold whose boundary is homeomorphic to a sphere. Then C is homeomorphic to a closed ball.

$$\mathsf{Gr}_{\geq 0}(k,n) \longleftrightarrow \mathsf{amplituhedron} \longleftrightarrow egin{array}{c} \mathcal{N} = \mathsf{4} \; \mathsf{supersymmetric} \\ \mathsf{Yang-Mills} \; \mathsf{theory} \end{array}$$

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Definition (Huang-Wen (2013))

The totally nonnegative orthogonal Grassmannian:

$$OG_{>0}(n,2n) := OG(n,2n) \cap Gr_{>0}(n,2n)$$

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Main result

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Definition

The doubling map ϕ :

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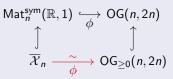
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Theorem (G.-Pylyavskyy (2018))

• The map ϕ restricts to a homeomorphism between $\overline{\mathcal{X}}_n$ and $\operatorname{OG}_{\geq 0}(n,2n)$.



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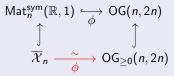
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- The map ϕ restricts to a homeomorphism between $\overline{\mathcal{X}}_n$ and $\operatorname{OG}_{\geq 0}(n,2n)$.
- Each of the spaces is homeomorphic to an $\binom{n}{2}$ -dimensional closed ball.



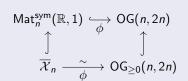
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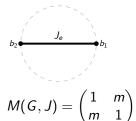
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$$M(G,J) = \begin{pmatrix} 1 & m \\ m & 1 \end{pmatrix}$$
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$$\Delta_{13} = 1 + m^2$$
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$$\mapsto$$

$$-m$$
 m

$$1 \quad m \quad -m$$
 $m \quad 1 \quad 1$

$$\begin{pmatrix} 1 & 1 & m & -m \\ -m & m & 1 & 1 \end{pmatrix} \in \mathsf{OG}_{\geq 0}(2,4)$$

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$$\Delta_{12}=2m,$$

$$\Delta_{14} = 1 - m^2$$
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Ising model: history

- Suggested by W. Lenz to his student E. Ising in 1920
- Ising (1925): no phase transition in 1D \Longrightarrow not a good model for ferromagnetism

Historically, we let $G := \mathbb{Z}^d \cap \Omega$ for some $\Omega \subset \mathbb{R}^d$ and set all $J_e := \frac{1}{T}$ for some temperature $T \in \mathbb{R}_{>0}$.

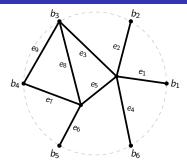
- ullet Peierls (1937): phase transition in \mathbb{Z}^d for $d\geq 2$
- Kramers–Wannier (1941): critical temperature $\frac{1}{T_c}=\frac{1}{2}\log\left(\sqrt{2}+1\right)$ for \mathbb{Z}^2
- Onsager, Kaufman, Yang (1944–1952): exact expressions for the free energy and spontaneous magnetization
- Belavin–Polyakov–Zamolodchikov (1984): conjectured conformal invariance of the scaling limit at $T=T_c$ for \mathbb{Z}^2
- Smirnov, Chelkak, Hongler, Izyurov, ... (2010–2015): proved conformal invariance and universality of the scaling limit at $T=T_c$ for \mathbb{Z}^2

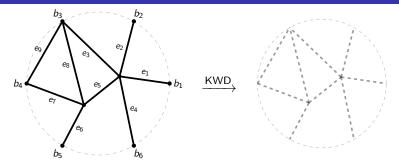
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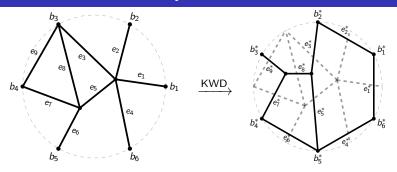
- Suggested by W. Lenz to his student E. Ising in 1920
- Ising (1925): no phase transition in 1D \Longrightarrow not a good model for ferromagnetism

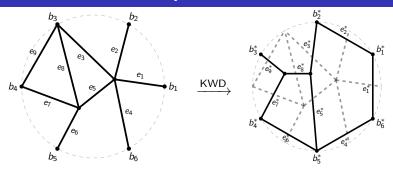
Historically, we let $G:=\mathbb{Z}^d\cap\Omega$ for some $\Omega\subset\mathbb{R}^d$ and set all $J_e:=\frac{1}{T}$ for some temperature $T\in\mathbb{R}_{>0}$.

- ullet Peierls (1937): phase transition in \mathbb{Z}^d for $d\geq 2$
- Kramers–Wannier (1941): critical temperature $\frac{1}{T_c} = \frac{1}{2} \log \left(\sqrt{2} + 1 \right)$ for \mathbb{Z}^2
- Onsager, Kaufman, Yang (1944–1952): exact expressions for the free energy and spontaneous magnetization
- Belavin–Polyakov–Zamolodchikov (1984): conjectured conformal invariance of the scaling limit at $T=T_c$ for \mathbb{Z}^2
- Smirnov, Chelkak, Hongler, Izyurov, ... (2010–2015): proved conformal invariance and universality of the scaling limit at $T=T_c$ for \mathbb{Z}^2

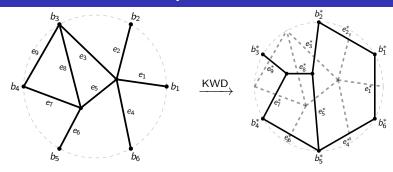






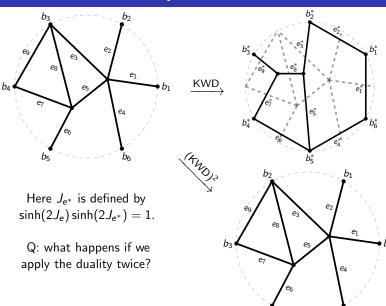


Here J_{e^*} is defined by $\sinh(2J_e)\sinh(2J_{e^*})=1$.

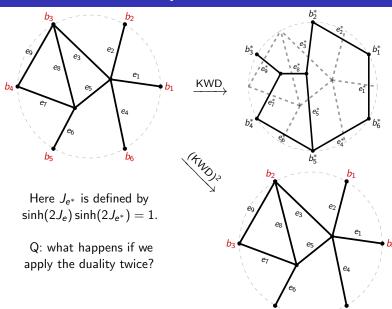


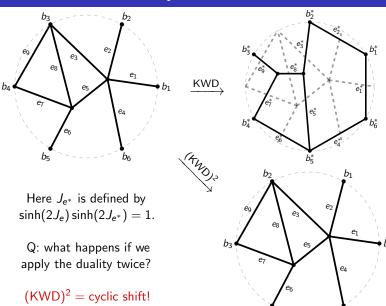
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Q: what happens if we apply the duality twice?



 b_4





 b_4

Recall: J_{e^*} is defined by $sinh(2J_e) sinh(2J_{e^*}) = 1$.

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$$X_0 = \begin{pmatrix} 1 & 0 & -1 & -\sqrt{2} \\ 1 & \sqrt{2} & 1 & 0 \end{pmatrix} \stackrel{S}{\mapsto} \begin{pmatrix} \sqrt{2} & 1 & 0 & -1 \\ 0 & 1 & \sqrt{2} & 1 \end{pmatrix}$$

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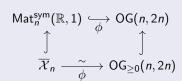
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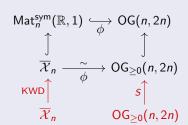
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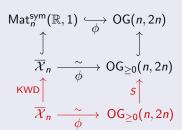
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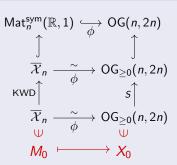
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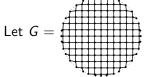


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Fixed point M_0 of KWD \leftrightarrow Ising model at critical temperature $\leftrightarrow X_0$?

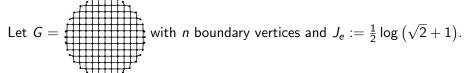
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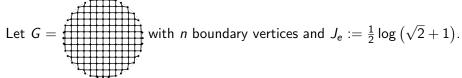
with n boundary vertices and $J_{\mathrm{e}} := \frac{1}{2} \log \left(\sqrt{2} + 1 \right)$.

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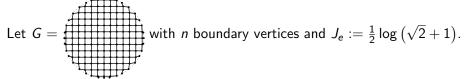


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The entries of $M_0 = (m_{ij})_{i,j=1}^n$ are given by $m_{ij} = \frac{\sum_I \Delta_I(X_0)}{\sum_{I'} \Delta_{I'}(X_0)}$.

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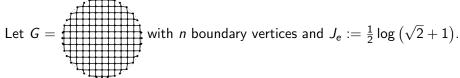
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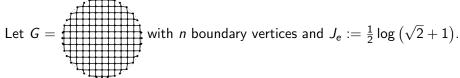
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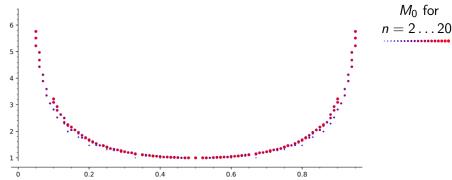
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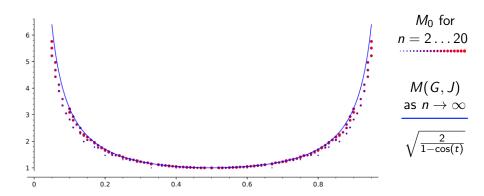


$$M_0$$
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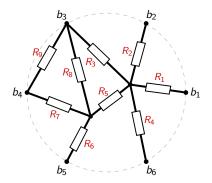


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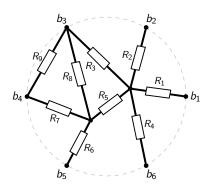
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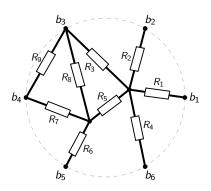
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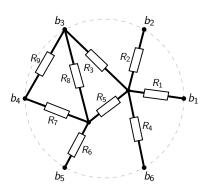


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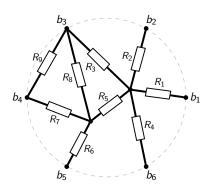


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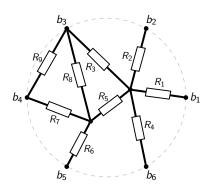


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 \overline{E}_n : compactification of the space of $n \times n$ electrical response matrices [Lam (2014)]

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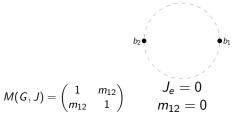
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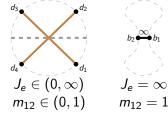
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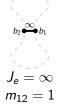
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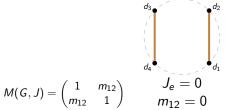
$$\pi \in \mathsf{Match}(2n) \qquad \qquad \tau \in \mathsf{Match}(2n)$$

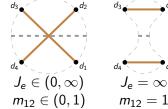
$$d_3 \qquad \qquad d_2 \qquad \qquad d_3 \qquad \qquad d_4 \qquad \qquad d_4 \qquad \qquad d_4 \qquad \qquad d_5 \qquad \qquad d_6 \qquad \qquad d_6$$

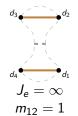
Stratification: n=2

Stratification:
$$\overline{\mathcal{X}}_n = \bigsqcup_{\tau \in \mathsf{Match}(2n)} \mathcal{X}_n$$

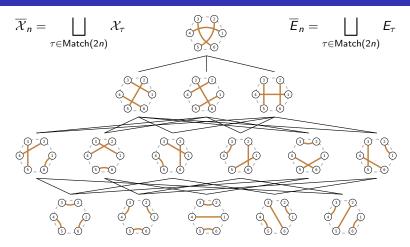
$$\overline{\mathcal{X}}_{ au}$$
 $\overline{\overline{E}}_n = igsqcup_{ au \in \mathsf{Match}(2n)} \overline{E}_n$



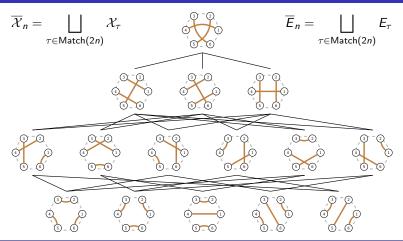




Ising model vs. Electrical networks



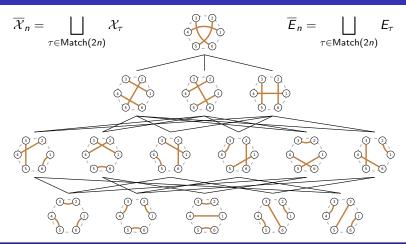
Ising model vs. Electrical networks



Problem

• Construct a stratification-preserving homeomorphism between $\overline{\mathcal{X}}_n$ and \overline{E}_n .

Ising model vs. Electrical networks



Problem

- \bullet Construct a stratification-preserving homeomorphism between $\overline{\mathcal{X}}_n$ and $\overline{E}_n.$
- Show that the closure of \mathcal{X}_{τ} and of E_{τ} is a ball.

Thank you!

Slides: http://math.mit.edu/~galashin/slides/toronto_ising.pdf

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