Ising model and total positivity

Pavel Galashin

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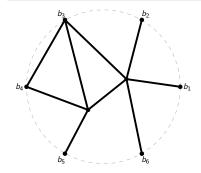
Part 1: Ising model

Definition

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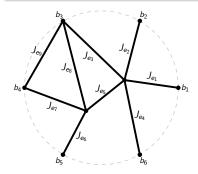
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• G = (V, E) is a planar graph embedded in a disk



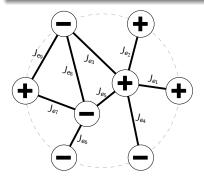
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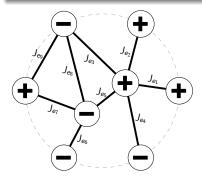


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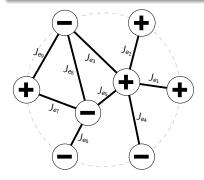


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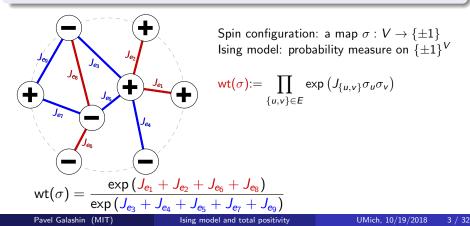


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$$\mathsf{wt}(\sigma) := \prod_{\{u,v\}\in E} \exp\left(J_{\{u,v\}}\sigma_u\sigma_v\right)$$

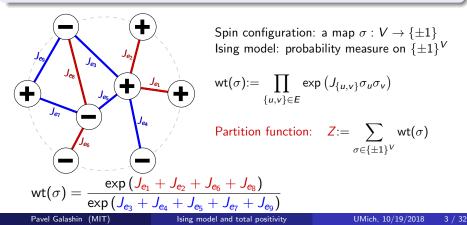
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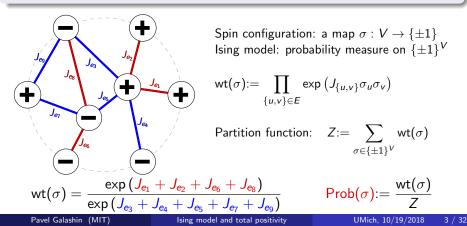
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Describe boundary correlations of the planar Ising model by inequalities.

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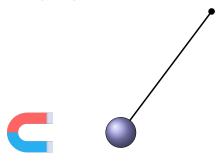


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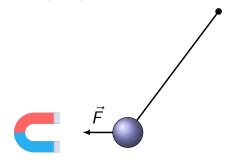




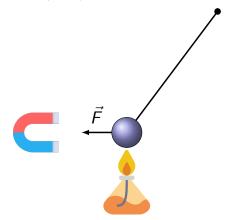
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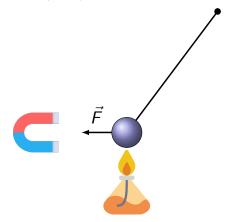
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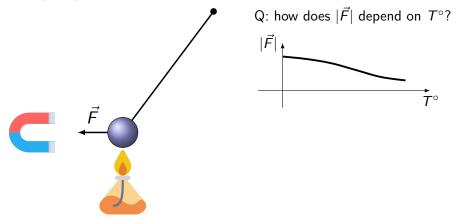


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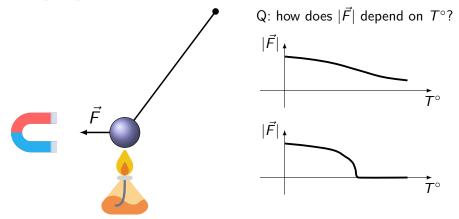


Q: how does $|\vec{F}|$ depend on T° ?

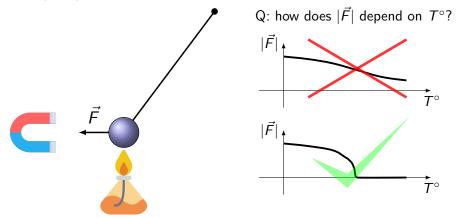
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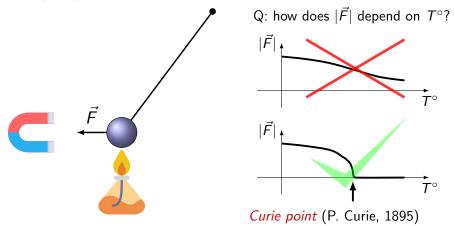
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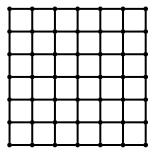
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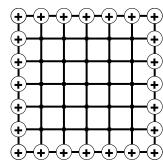
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Ising model: phase transition

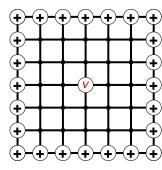
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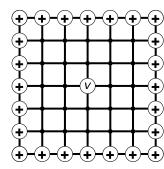
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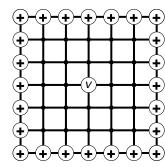
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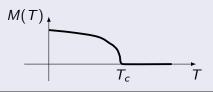
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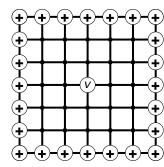
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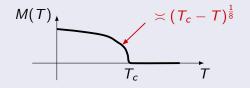
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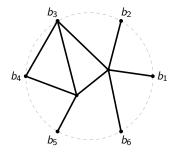
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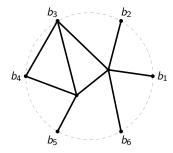
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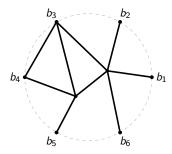
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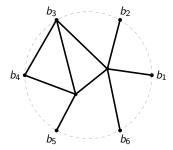
Boundary correlation matrix: $M(G, J) = (m_{ij})_{i,j=1}^n$, where $m_{ij} := \langle \sigma_{b_i} \sigma_{b_j} \rangle$.



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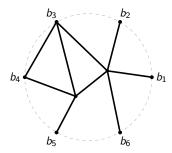


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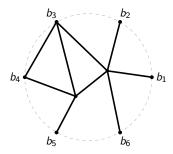


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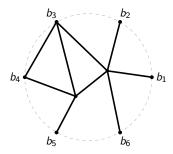


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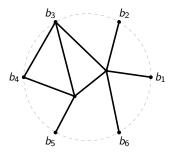
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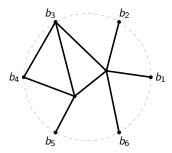
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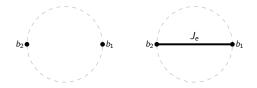


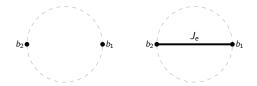
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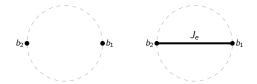
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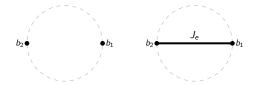
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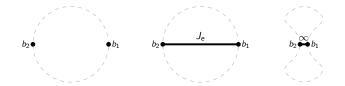
$$\begin{array}{c|c} J_e = 0 & J_e \in (0,\infty) & J_e = \infty \\ \hline m_{12} = 0 & m_{12} \in (0,1) & m_{12} = 1 \end{array}$$

• We have $\mathcal{X}_2 \cong [0,1)$ and $\overline{\mathcal{X}}_2 \cong [0,1]$.



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- $\overline{\mathcal{X}}_n$ is obtained from \mathcal{X}_n by allowing $J_e = \infty$ (i.e., contracting edges).

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Part 2: Total positivity

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

 $Gr(k, n) := \{ W \subset \mathbb{R}^n \mid \dim(W) = k \}.$ $Gr(k, n) := \{ k \times n \text{ matrices of rank } k \}/(\text{row operations}).$

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Example:

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

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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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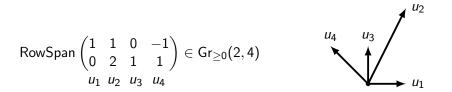
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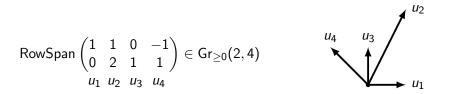
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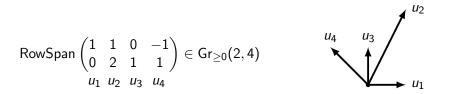
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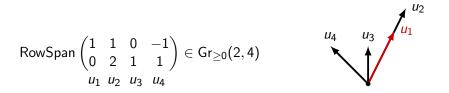




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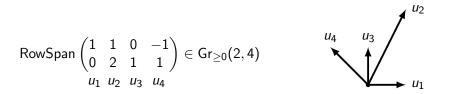


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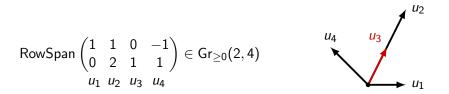


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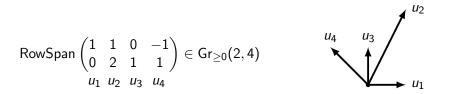
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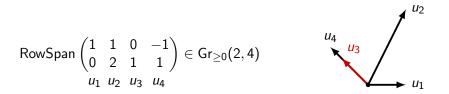
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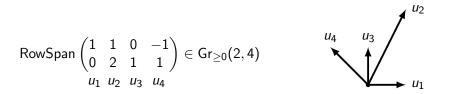
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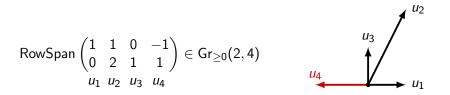
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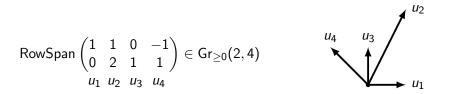
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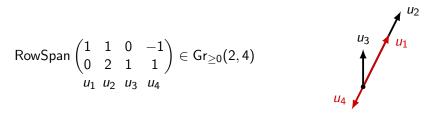
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The topology of $\operatorname{Gr}_{\geq 0}(k, n)$

Theorem (Postnikov (2006))

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

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• dim(Gr
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) = n^2

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- boundary cells of $OG_{\geq 0}(n, 2n)$ are indexed by fixed-point free involutions

Main result

 $\mathcal{X}_n := \{M(G, J) \mid (G, J) \text{ is a planar Ising network with } n \text{ boundary vertices}\}$ $\overline{\mathcal{X}}_n := \text{closure of } \mathcal{X}_n \text{ inside the space of } n \times n \text{ matrices.}$

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We have $\mathcal{X}_n, \overline{\mathcal{X}}_n \subset \operatorname{Mat}_n^{\operatorname{sym}}(\mathbb{R}, 1) := \begin{cases} \text{symmetric } n \times n \text{ matrices} \\ \text{with 1's on the diagonal} \end{cases}$.

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Definition

The doubling map ϕ :													
(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}	<i>m</i> ₂₄		14		1	1				m ₂₄
	m_{13}	m_{23}	1	<i>m</i> ₃₄	' ′	m ₁₃	$-m_{13}$	$-m_{23}$	<i>m</i> 23	1	1	<i>m</i> ₃₄	- m ₃₄
	m_{14}	<i>m</i> ₂₄	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	$-m_{24}$	$-m_{34}$	<i>m</i> ₃₄	1	1 /

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We have $\mathcal{X}_n, \overline{\mathcal{X}}_n \subset \operatorname{Mat}_n^{\operatorname{sym}}(\mathbb{R}, 1) := \begin{cases} \text{ symmetric } n \times n \text{ matrices } \\ \text{ with 1's on the diagonal } \end{cases}$.

The d	The doubling map ϕ :														
(1	m_{12}	m_{13}	m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$			
<i>m</i> ₁₂	1	m_{23}	<i>m</i> ₂₄			m_{12}	1	1	<i>m</i> ₂₃	$-m_{23}$	$-m_{24}$	m ₂₄			
<i>m</i> ₁₃	m_{23}		<i>m</i> ₃₄		<i>m</i> ₁₃	$-m_{13}$				1	<i>m</i> ₃₄	- m ₃₄			
m_{14}	<i>m</i> ₂₄	<i>m</i> ₃₄	1 /		$(-m_{14})$	<i>m</i> ₁₄	<i>m</i> ₂₄	$-m_{24}$	- <i>m</i> ₃₄	<i>m</i> ₃₄	1	1 /			

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The o	The doubling map ϕ :														
	m_{12}		m_{14}		$\begin{pmatrix} 1 \end{pmatrix}$	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$			
<i>m</i> ₁₂	1	m_{23}	<i>m</i> ₂₄		$-m_{12}$		1	1	<i>m</i> ₂₃		$-m_{24}$	m ₂₄			
m ₁₃	<i>m</i> 23	1	<i>m</i> ₃₄		m ₁₃	$-m_{13}$	$-m_{23}$	<i>m</i> 23	1	1	<i>m</i> ₃₄	- m ₃₄			
m_{14}	<i>m</i> ₂₄	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	- <i>m</i> ₂₄	$-m_{34}$	<i>m</i> ₃₄	1	1 /			

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The c	The doubling map ϕ :														
$\begin{pmatrix} 1 \end{pmatrix}$	m_{12}	<i>m</i> ₁₃	m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$			
<i>m</i> ₁₂	1	<i>m</i> ₂₃	<i>m</i> ₂₄		$-m_{12}$	m_{12}	1	1	<i>m</i> 23		$-m_{24}$	m ₂₄			
m ₁₃	<i>m</i> ₂₃			' ′			$-m_{23}$				<i>m</i> ₃₄	- m ₃₄			
m_{14}	<i>m</i> ₂₄	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	$-m_{24}$	$-m_{34}$	<i>m</i> ₃₄	1	1 /			

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	m_{12}		m_{14}		(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$		
<i>m</i> ₁₂	1	m_{23}	<i>m</i> ₂₄		$-m_{12}$		1	1			$-m_{24}$	<i>m</i> ₂₄		
m ₁₃	m_{23}	1	<i>m</i> ₃₄	' ′	m ₁₃	$-m_{13}$	$-m_{23}$	<i>m</i> ₂₃	1	1	<i>m</i> ₃₄	- <i>m</i> ₃₄		
$\backslash m_{14}$	<i>m</i> ₂₄	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	$-m_{24}$	$-m_{34}$	<i>m</i> ₃₄	1	1 /		

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Definition

Т	The doubling map ϕ : $\begin{pmatrix} 1 & m_{12} & m_{13} & m_{14} \\ m_{12} & 1 & m_{23} & m_{24} \\ m_{13} & m_{23} & 1 & m_{34} \end{pmatrix} \mapsto \begin{pmatrix} 1 & 1 & m_{12} & -m_{13} & m_{13} & m_{14} & -m_{14} \\ -m_{12} & m_{12} & 1 & 1 & m_{23} & -m_{23} & -m_{24} & m_{24} \\ m_{13} & -m_{13} & -m_{23} & m_{23} & 1 & 1 & m_{34} & -m_{34} \end{pmatrix}$														
	(1	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}	<i>m</i> ₂₄		$-m_{12}$	m_{12}	1	1	<i>m</i> ₂₃	$-m_{23}$	$-m_{24}$	m ₂₄		
	m_{13}	m_{23}	1	<i>m</i> ₃₄	' ′	m ₁₃	$-m_{13}$	$-m_{23}$	<i>m</i> ₂₃	1	1	<i>m</i> ₃₄	- m ₃₄		
	m_{14}	m_{24}	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	$-m_{24}$	$-m_{34}$	<i>m</i> ₃₄	1	1 /		

Theorem (G.–Pylyavskyy (2018))

$$\begin{array}{c} \mathsf{Mat}^{\mathsf{sym}}_n(\mathbb{R},1) & \longleftrightarrow & \mathsf{OG}(n,2n) \\ & & & \uparrow \\ & & & & \uparrow \\ & & \overline{\mathcal{X}}_n & & \mathsf{OG}_{\geq 0}(n,2n) \end{array}$$

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	$\begin{pmatrix} 1 \end{pmatrix}$					(1	1	m_{12}	$-m_{12}$	$-m_{13}$	m_{13}	m_{14}	$-m_{14}$		
	<i>m</i> ₁₂	1	m_{23}	<i>m</i> ₂₄	\rightarrow	$-m_{12}$	m_{12}	1	1	m_{23}	$-m_{23}$	$-m_{24}$	m ₂₄		
	m_{13}	m_{23}	1	<i>m</i> ₃₄									- m ₃₄		
	m_{14}	m_{24}	<i>m</i> ₃₄	1 /		$(-m_{14})$	m_{14}	<i>m</i> ₂₄	$-m_{24}$	$-m_{34}$	<i>m</i> ₃₄	1	1 /		

Theorem (G.–Pylyavskyy (2018))

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

$$\operatorname{Mat}_{n}^{\operatorname{sym}}(\mathbb{R},1) \xrightarrow{\phi} \operatorname{OG}(n,2n)$$

$$\stackrel{\uparrow}{\longrightarrow} \qquad \stackrel{\frown}{\longrightarrow} \qquad \stackrel{\frown}{\longrightarrow} \qquad \stackrel{\frown}{\longrightarrow} \operatorname{OG}_{\geq 0}(n,2n)$$

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

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

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Theorem (G.-Pylyavskyy (2018))

- The map φ restricts to a homeomorphism between *X*_n and OG_{≥0}(n, 2n).
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$$\operatorname{Aat}_{n}^{\operatorname{sym}}(\mathbb{R},1) \xrightarrow{\phi} \operatorname{OG}(n,2n)$$

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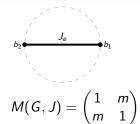


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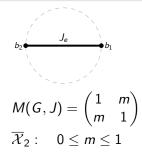


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$$b_2 \underbrace{J_e}_{J_e} b_1$$

$$M(G, J) = \begin{pmatrix} 1 & m \\ m & m \end{pmatrix}$$

$$M(G,J) = \begin{pmatrix} 1 & m \\ m & 1 \end{pmatrix} \quad \mapsto \quad \begin{pmatrix} 1 & 1 & m & -m \\ -m & m & 1 & 1 \end{pmatrix}$$
$$\overline{\mathcal{X}}_2: \quad 0 \le m \le 1$$

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Ising model: history

- Suggested by 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 $T \in \mathbb{R}_{>0}$.

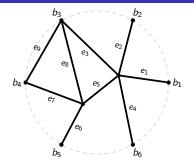
- Peierls (1937): phase transition in \mathbb{Z}^d for $d \geq 2$
- Kramers–Wannier (1941): critical temperature $\frac{1}{T_c} = \frac{1}{2} \log (\sqrt{2} + 1)$ for \mathbb{Z}^2
- Onsager, Kaufman, Yang (1944–1952): exact expressions for the free energy and spontaneous magnetization
- Belavin–Polyakov–Zamolodchikov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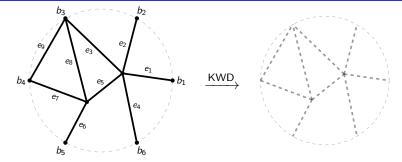
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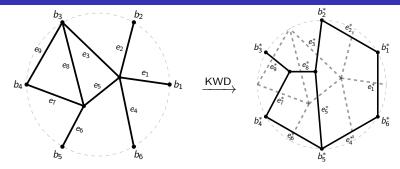
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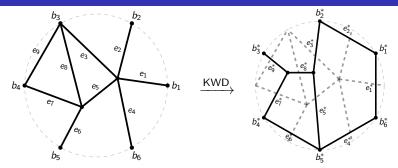
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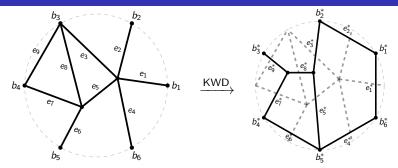
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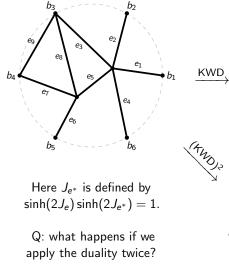


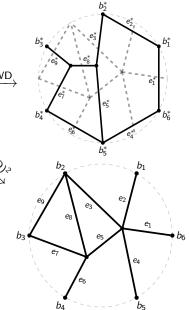


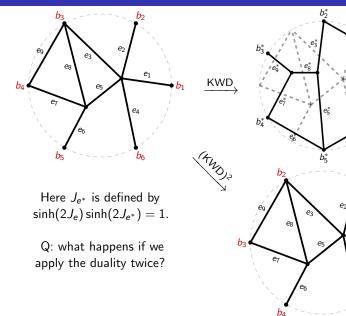


Here J_{e^*} is defined by $\sinh(2J_e)\sinh(2J_{e^*}) = 1$.

Q: what happens if we apply the duality twice?







 b_1^*

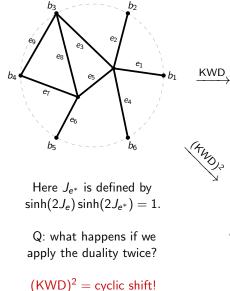
 b_6^*

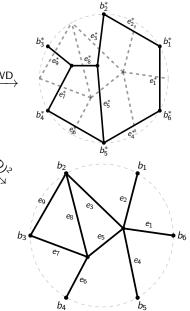
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- Recall: J_{e^*} is defined by $\sinh(2J_e)\sinh(2J_{e^*}) = 1$.
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- Takes $G = \mathbb{Z}^2 \cap \Omega$ to $G^* pprox (\mathbb{Z} + rac{1}{2})^2 \cap \Omega$
- Fixed point of KWD ↔ Ising model at critical temperature

Cyclic shift on $Gr_{\geq 0}(k, n)$

Theorem (G.-Karp-Lam (2017))

 $Gr_{\geq 0}(k, n)$ is homeomorphic to a k(n-k)-dimensional closed ball.

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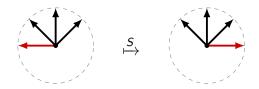
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 $Gr_{\geq 0}(k, n)$ is homeomorphic to a k(n - k)-dimensional closed ball.

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

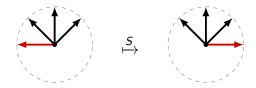
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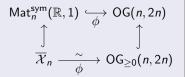
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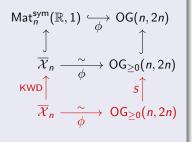
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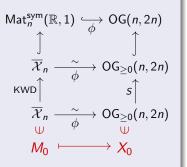
- The map ϕ restricts to a homeomorphism between $\overline{\mathcal{X}}_n$ and $OG_{\geq 0}(n, 2n)$.
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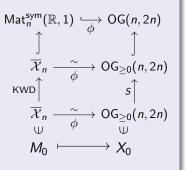
- The map φ restricts to a homeomorphism between *X*_n and OG_{≥0}(n, 2n).
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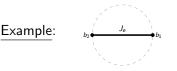


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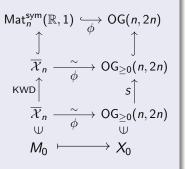




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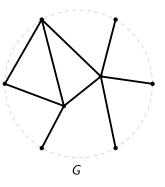


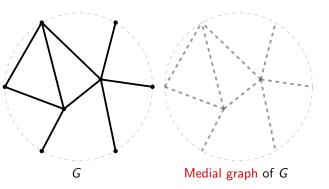
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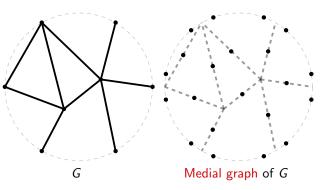
Fixed point M_0 of KWD \leftrightarrow Ising model at critical temperature $\leftrightarrow X_0$?

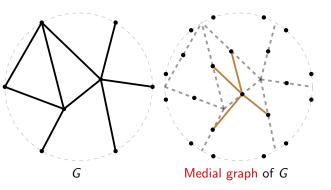
Example:

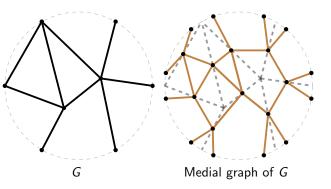
Boundary cells

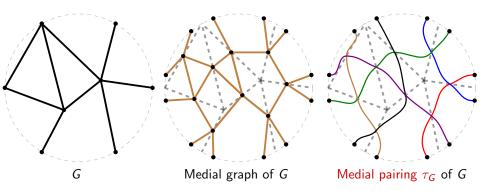


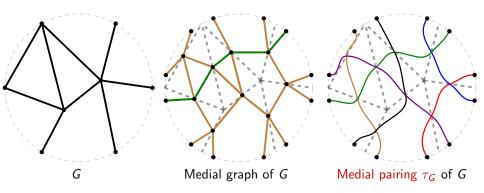


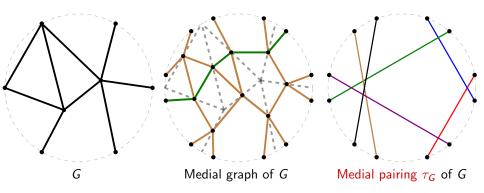


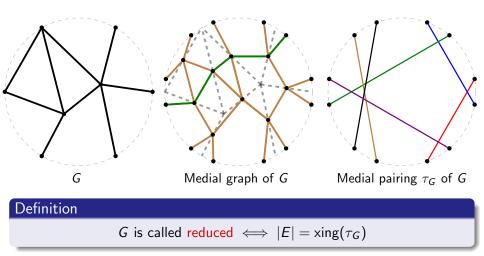












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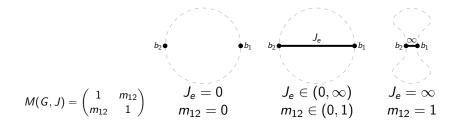
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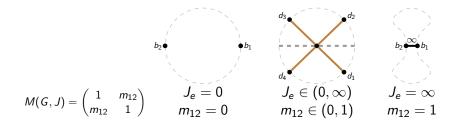
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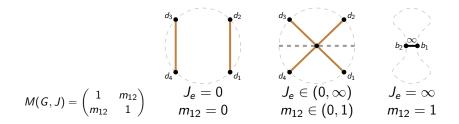
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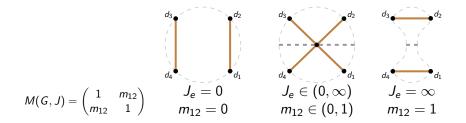
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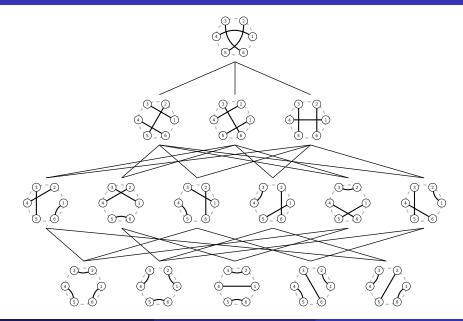






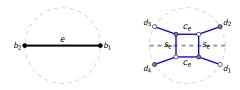


Matchings for n = 3

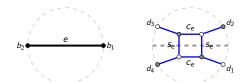


Pavel Galashin (MIT)

Plabic graphs

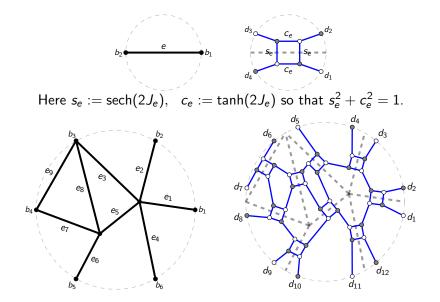


Plabic graphs



Here $s_e := \operatorname{sech}(2J_e)$, $c_e := \tanh(2J_e)$ so that $s_e^2 + c_e^2 = 1$.

Plabic graphs



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Thank you!

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

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