

Crossing Probabilities for 2D Lattice Models

Hao Wu
Tsinghua University, China

2023. 4. 25

Outline

1 Ising Model

2 Pure Partition Functions

Table of contents

1 Ising Model

2 Pure Partition Functions

Ising Model

Ising Model [Lenz 1920]

A model for ferromagnet, to understand the phase transition.

- $G = (V, E)$ a finite graph
- $\sigma \in \{\ominus, \oplus\}^V$
- $H(\sigma) = -\sum_{x \sim y} \sigma_x \sigma_y$

Ising model is the probability measure of inverse temperature $\beta > 0$:

$$\mu_{\beta, G}[\sigma] \propto \exp(-\beta H(\sigma))$$

Ising Model

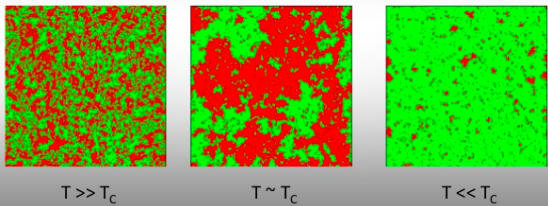
Ising Model [Lenz 1920]

A model for ferromagnet, to understand the phase transition.

- $G = (V, E)$ a finite graph
- $\sigma \in \{\ominus, \oplus\}^V$
- $H(\sigma) = -\sum_{x \sim y} \sigma_x \sigma_y$

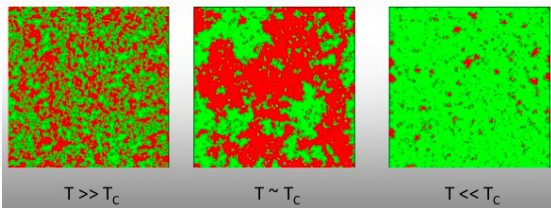
Ising model is the probability measure of inverse temperature $\beta > 0$:

$$\mu_{\beta, G}[\sigma] \propto \exp(-\beta H(\sigma))$$



- $\beta > \beta_c$: ordered
- $\beta \approx \beta_c$: critical
- $\beta < \beta_c$: chaotic

Ising Model

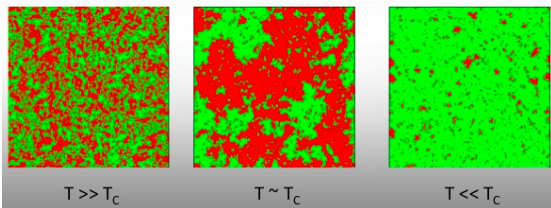


- $\beta > \beta_c$: ordered
- $\beta \approx \beta_c$: critical
- $\beta < \beta_c$: chaotic

Question

Critical phase ?

Ising Model



- $\beta > \beta_c$: ordered
- $\beta \approx \beta_c$: critical
- $\beta < \beta_c$: chaotic

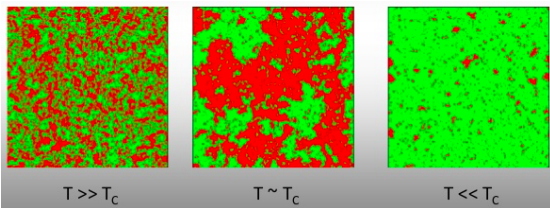
Question

Critical phase ?

Answer

Conformally invariant.

Ising Model



- $\beta > \beta_c$: ordered
- $\beta \approx \beta_c$: critical
- $\beta < \beta_c$: chaotic

Question

Critical phase ?

Answer

Conformally invariant.

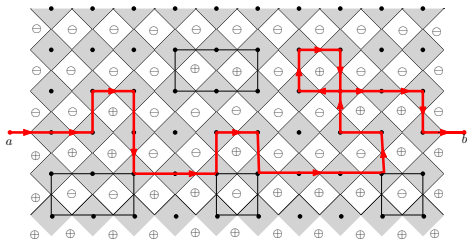
Correlation function

$$\mu[\sigma_{z_1} \cdots \sigma_{z_n}] \rightarrow \phi(z_1, \dots, z_n).$$

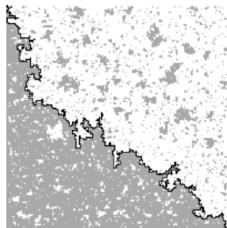
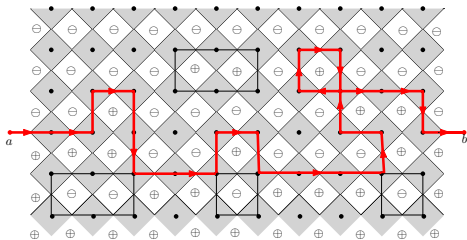
Schramm Loewner Evolution (SLE)

The law of interfaces is conformally invariant.

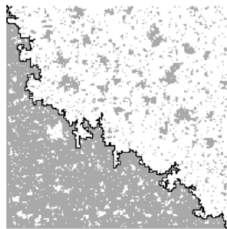
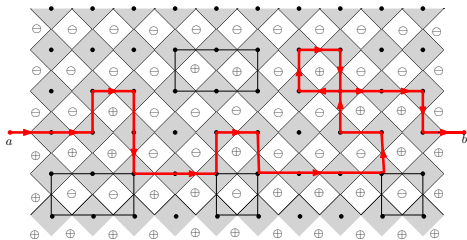
Conformal Invariance of Interfaces



Conformal Invariance of Interfaces



Conformal Invariance of Interfaces



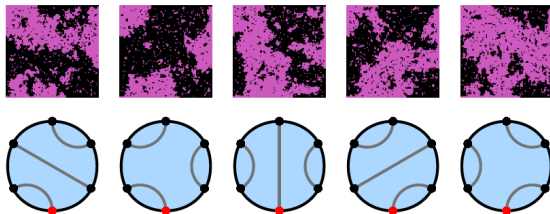
Stanislav Smirnov



Theorem [Chelkak-Smirnov et al. Invent. '12]

The interface in critical Ising model on \mathbb{Z}^2 with Dobrushin boundary conditions converges weakly to SLE_3 .

Crossing Probabilities for Ising Model



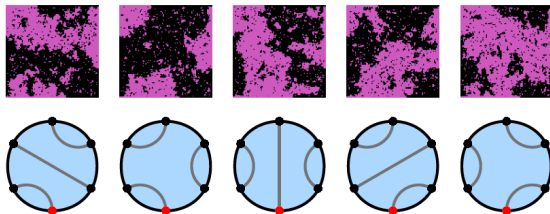
Theorem [Peltola-W. AAP23+]

The connection of Ising interfaces forms a planar link pattern \mathcal{A}_δ .

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\mathcal{A}_\delta = \alpha] = \frac{\mathcal{Z}_\alpha(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}(\Omega; x_1, \dots, x_{2N})}, \quad \mathcal{Z}_{\text{Ising}} = \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha,$$

where $\{\mathcal{Z}_\alpha\}$ is the pure partition functions for multiple SLE₃.

Crossing Probabilities for Ising Model



Theorem [Peltola-W. AAP23+]

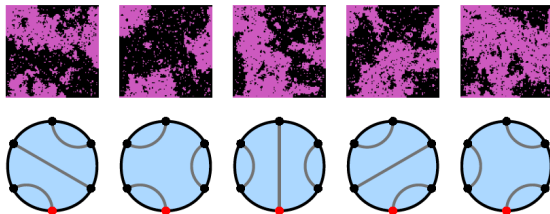
The connection of Ising interfaces forms a planar link pattern \mathcal{A}_δ .

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\mathcal{A}_\delta = \alpha] = \frac{\mathcal{Z}_\alpha(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}(\Omega; x_1, \dots, x_{2N})}, \quad \mathcal{Z}_{\text{Ising}} = \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha,$$

where $\{\mathcal{Z}_\alpha\}$ is the pure partition functions for multiple SLE₃.

- Conjectured in [Bauer-Bernard-Kytölä, JSP'05].
- Partially solved in [Izyurov, CMP'15].

Crossing Probabilities for Ising Model



Theorem [Peltola-W. AAP23+]

The connection of Ising interfaces forms a planar link pattern \mathcal{A}_δ .

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\mathcal{A}_\delta = \alpha] = \frac{\mathcal{Z}_\alpha(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}(\Omega; x_1, \dots, x_{2N})}, \quad \mathcal{Z}_{\text{Ising}} = \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha,$$

where $\{\mathcal{Z}_\alpha\}$ is the pure partition functions for multiple SLE₃.

- Conjectured in [Bauer-Bernard-Kytölä, JSP'05].
- Partially solved in [Izyurov, CMP'15].
- Related to correlation functions in CFT.

Table of contents

1 Ising Model

2 Pure Partition Functions

Pure Partition Functions

Pure Partition Functions

$\{\mathcal{Z}_\alpha : \alpha \in \text{LP}\}$ is a collection of smooth functions satisfying PDE, COV, ASY.

PDE : $\left[\frac{\kappa}{2} \partial_i^2 + \sum_{j \neq i} \left(\frac{2}{x_j - x_i} \partial_j - \frac{2h}{(x_j - x_i)^2} \right) \right] \mathcal{Z}(x_1, \dots, x_{2N}) = 0$, where $h = (6 - \kappa)/2\kappa$.

COV : $\mathcal{Z}(x_1, \dots, x_{2N}) = \prod_{i=1}^{2N} \varphi'(x_i)^h \times \mathcal{Z}(\varphi(x_1), \dots, \varphi(x_{2N}))$.

ASY : $\lim_{x_j, x_{j+1} \rightarrow \xi} \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{(x_{j+1} - x_j)^{-2h}} = \begin{cases} \mathcal{Z}_{\alpha/\{j, j+1\}}(x_1, \dots, x_{j-1}, x_{j+2}, \dots, x_{2N}), & \text{if } \{j, j+1\} \in \alpha; \\ 0, & \text{else.} \end{cases}$

Pure Partition Functions

Pure Partition Functions

$\{\mathcal{Z}_\alpha : \alpha \in \text{LP}\}$ is a collection of smooth functions satisfying PDE, COV, ASY.

$$\text{PDE} : \left[\frac{\kappa}{2} \partial_i^2 + \sum_{j \neq i} \left(\frac{2}{x_j - x_i} \partial_j - \frac{2h}{(x_j - x_i)^2} \right) \right] \mathcal{Z}(x_1, \dots, x_{2N}) = 0, \text{ where } h = (6 - \kappa)/2\kappa.$$

$$\text{COV} : \mathcal{Z}(x_1, \dots, x_{2N}) = \prod_{i=1}^{2N} \varphi'(x_i)^h \times \mathcal{Z}(\varphi(x_1), \dots, \varphi(x_{2N})).$$

$$\text{ASY} : \lim_{x_j, x_{j+1} \rightarrow \xi} \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{(x_{j+1} - x_j)^{-2h}} = \begin{cases} \mathcal{Z}_{\alpha/\{j, j+1\}}(x_1, \dots, x_{j-1}, x_{j+2}, \dots, x_{2N}), & \text{if } \{j, j+1\} \in \alpha; \\ 0, & \text{else.} \end{cases}$$

Probability

- PDE : Itô's formula
- ASY : compatible

Pure Partition Functions

Pure Partition Functions

$\{\mathcal{Z}_\alpha : \alpha \in \text{LP}\}$ is a collection of smooth functions satisfying PDE, COV, ASY.

$$\text{PDE} : \left[\frac{\kappa}{2} \partial_i^2 + \sum_{j \neq i} \left(\frac{2}{x_j - x_i} \partial_j - \frac{2h}{(x_j - x_i)^2} \right) \right] \mathcal{Z}(x_1, \dots, x_{2N}) = 0, \text{ where } h = (6 - \kappa)/2\kappa.$$

$$\text{COV} : \mathcal{Z}(x_1, \dots, x_{2N}) = \prod_{i=1}^{2N} \varphi'(x_i)^h \times \mathcal{Z}(\varphi(x_1), \dots, \varphi(x_{2N})).$$

$$\text{ASY} : \lim_{x_j, x_{j+1} \rightarrow \xi} \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{(x_{j+1} - x_j)^{-2h}} = \begin{cases} \mathcal{Z}_{\alpha/\{j, j+1\}}(x_1, \dots, x_{j-1}, x_{j+2}, \dots, x_{2N}), & \text{if } \{j, j+1\} \in \alpha; \\ 0, & \text{else.} \end{cases}$$

Probability

- PDE : Itô's formula
- ASY : compatible

CFT

- PDE : BPZ equations
- ASY : fusion rules

Pure Partition Functions

Pure Partition Functions

$\{\mathcal{Z}_\alpha : \alpha \in \text{LP}\}$ is a collection of smooth functions satisfying PDE, COV, ASY.

$$\text{PDE} : \left[\frac{\kappa}{2} \partial_i^2 + \sum_{j \neq i} \left(\frac{2}{x_j - x_i} \partial_j - \frac{2h}{(x_j - x_i)^2} \right) \right] \mathcal{Z}(x_1, \dots, x_{2N}) = 0, \text{ where } h = (6 - \kappa)/2\kappa.$$

$$\text{COV} : \mathcal{Z}(x_1, \dots, x_{2N}) = \prod_{i=1}^{2N} \varphi'(x_i)^h \times \mathcal{Z}(\varphi(x_1), \dots, \varphi(x_{2N})).$$

$$\text{ASY} : \lim_{x_j, x_{j+1} \rightarrow \xi} \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{(x_{j+1} - x_j)^{-2h}} = \begin{cases} \mathcal{Z}_{\alpha/\{j, j+1\}}(x_1, \dots, x_{j-1}, x_{j+2}, \dots, x_{2N}), & \text{if } \{j, j+1\} \in \alpha; \\ 0, & \text{else.} \end{cases}$$

Probability

- PDE : Itô's formula
- ASY : compatible

CFT

- PDE : BPZ equations
- ASY : fusion rules

PDE

- PDE : 2N variables, 2N PDEs
- ASY : boundary value ?

Pure Partition Functions

Pure Partition Functions

$\{\mathcal{Z}_\alpha : \alpha \in \text{LP}\}$ is a collection of smooth functions satisfying PDE, COV, ASY.

PDE : $\left[\frac{\kappa}{2} \partial_i^2 + \sum_{j \neq i} \left(\frac{2}{x_j - x_i} \partial_j - \frac{2h}{(x_j - x_i)^2} \right) \right] \mathcal{Z}(x_1, \dots, x_{2N}) = 0$, where $h = (6 - \kappa)/2\kappa$.

COV : $\mathcal{Z}(x_1, \dots, x_{2N}) = \prod_{i=1}^{2N} \varphi'(x_i)^h \times \mathcal{Z}(\varphi(x_1), \dots, \varphi(x_{2N}))$.

ASY : $\lim_{x_j, x_{j+1} \rightarrow \xi} \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{(x_{j+1} - x_j)^{-2h}} = \begin{cases} \mathcal{Z}_{\alpha/\{j, j+1\}}(x_1, \dots, x_{j-1}, x_{j+2}, \dots, x_{2N}), & \text{if } \{j, j+1\} \in \alpha; \\ 0, & \text{else.} \end{cases}$

Probability

- PDE : Itô's formula
- ASY : compatible

CFT

- PDE : BPZ equations
- ASY : fusion rules

PDE

- PDE : 2N variables, 2N PDEs
- ASY : boundary value ?

Questions

Existence and uniqueness ?

Pure partition functions

Uniqueness [Flores-Kleban, CMP'15]

Fix $\kappa \in (0, 8)$. If there exist collections of smooth functions satisfying PDE, COV and ASY, they are (essentially) unique.

Pure partition functions

Uniqueness [Flores-Kleban, CMP'15]

Fix $\kappa \in (0, 8)$. If there exist collections of smooth functions satisfying PDE, COV and ASY, they are (essentially) unique.

Existence

- $\kappa \in (0, 8) \setminus \mathbb{Q}$ [Kytölä-Peltola, CMP'16]
- $\kappa \in (0, 4]$ [Peltola-W. CMP'19, Belfara-Peltola-W. AOP'21]
- $\kappa \in (0, 6]$ [W. CMP'20]
- Coulumb gas techniques
- Global multiple SLEs
- Hypergeometric SLE

Pure partition functions

Uniqueness [Flores-Kleban, CMP'15]

Fix $\kappa \in (0, 8)$. If there exist collections of smooth functions satisfying PDE, COV and ASY, they are (essentially) unique.

Existence

- $\kappa \in (0, 8) \setminus \mathbb{Q}$ [Kytölä-Peltola, CMP'16]
- $\kappa \in (0, 4]$ [Peltola-W. CMP'19, Boffara-Peltola-W. AOP'21]
- $\kappa \in (0, 6]$ [W. CMP'20]
- Coulomb gas techniques
- Global multiple SLEs
- Hypergeometric SLE

Theorem [W. CMP'20]

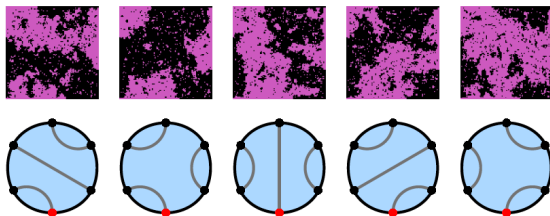
Fix $\kappa \in (0, 6]$. The pure partition functions are the recursive collection $\{\mathcal{Z}_\alpha : \alpha \in \cup_N \text{LP}_N\}$ of smooth functions $\mathcal{Z}_\alpha : \mathfrak{X}_{2N} \rightarrow \mathbb{R}$ uniquely determined by the following properties :

PDE, COV, ASY as well as **PLB** :

$$0 < \mathcal{Z}_\alpha(x_1, \dots, x_{2N}) \leq \prod_{\{a,b\} \in \alpha} |x_b - x_a|^{-2h}, \quad \forall (x_1, \dots, x_{2N}) \in \mathfrak{X}_{2N}.$$

$\{\mathcal{Z}_\alpha : \alpha \in \text{LP}_N\}$ is linearly independent and forms a basis for the solution space.

Crossing Probabilities for Ising Model



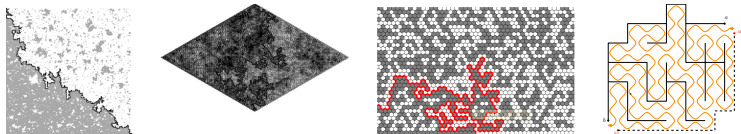
Theorem [Peltola-W. AAP23+]

The connection of Ising interfaces forms a planar link pattern \mathcal{A}_δ .

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\mathcal{A}_\delta = \alpha] = \frac{\mathcal{Z}_\alpha(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}(\Omega; x_1, \dots, x_{2N})}, \quad \mathcal{Z}_{\text{Ising}} = \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha,$$

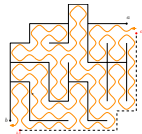
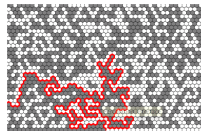
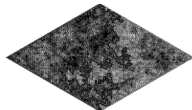
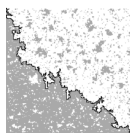
where $\{\mathcal{Z}_\alpha\}$ is the pure partition functions for multiple SLE₃.

Conformal Invariance in 2D Lattice Model



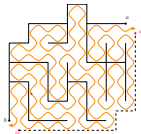
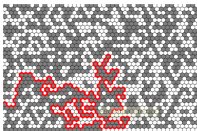
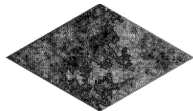
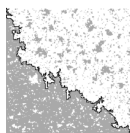
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP'04]

Conformal Invariance in 2D Lattice Model



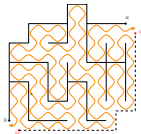
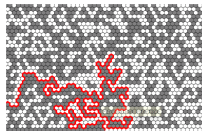
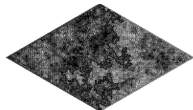
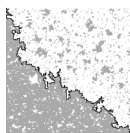
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP'04]
- Ising model : $\kappa = 3$ [Chelkak-Smirnov et al.'12]

Conformal Invariance in 2D Lattice Model



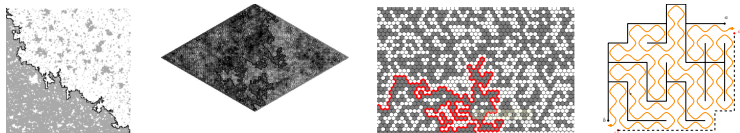
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP'04]
- Ising model : $\kappa = 3$ [Chelkak-Smirnov et al.'12]
- Level lines of GFF : $\kappa = 4$ [Schramm-Sheffield, ACTA'09]

Conformal Invariance in 2D Lattice Model



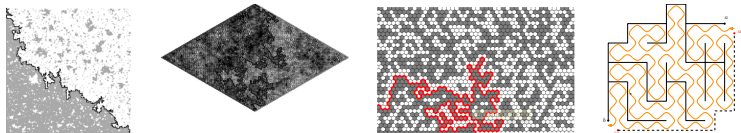
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP'04]
- Ising model : $\kappa = 3$ [Chelkak-Smirnov et al.'12]
- Level lines of GFF : $\kappa = 4$ [Schramm-Sheffield, ACTA'09]
- FK-Ising model : $\kappa = 16/3$ [Chelkak-Smirnov et al.'12]

Conformal Invariance in 2D Lattice Model



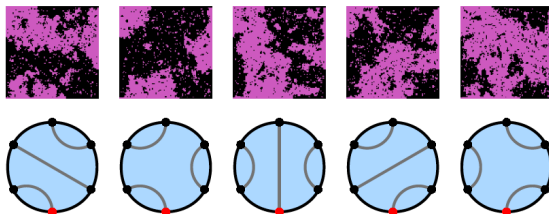
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP'04]
- Ising model : $\kappa = 3$ [Chelkak-Smirnov et al.'12]
- Level lines of GFF : $\kappa = 4$ [Schramm-Sheffield, ACTA'09]
- FK-Ising model : $\kappa = 16/3$ [Chelkak-Smirnov et al.'12]
- Percolation : $\kappa = 6$ [Smirnov'01]

Conformal Invariance in 2D Lattice Model



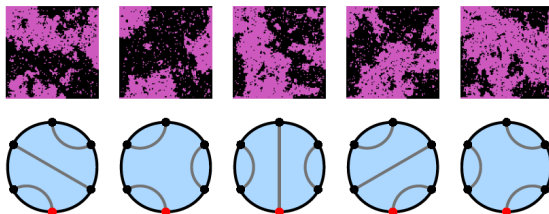
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP'04]
- Ising model : $\kappa = 3$ [Chelkak-Smirnov et al.'12]
- Level lines of GFF : $\kappa = 4$ [Schramm-Sheffield, ACTA'09]
- FK-Ising model : $\kappa = 16/3$ [Chelkak-Smirnov et al.'12]
- Percolation : $\kappa = 6$ [Smirnov'01]
- Uniform spanning tree (UST) : $\kappa = 8$ [Lawler-Schramm-Werner, AOP'04]

Crossing Probabilities



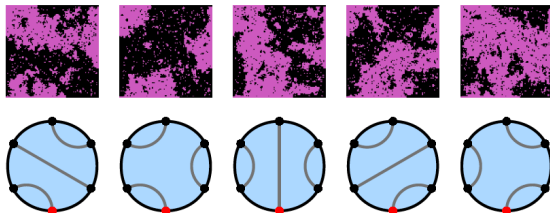
- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]

Crossing Probabilities



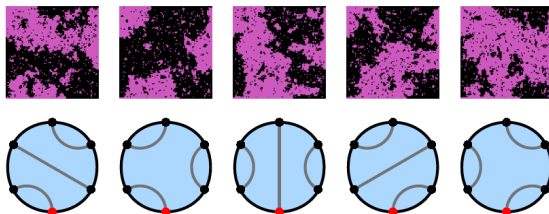
- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]
- Multiple Ising interfaces : $\kappa = 3$. [Peltola-W. AAP'23+]

Crossing Probabilities



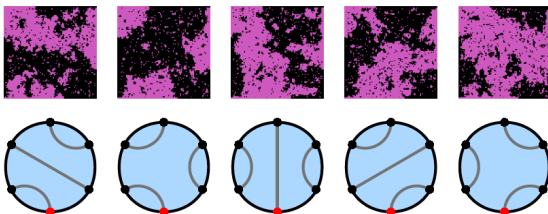
- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]
- Multiple Ising interfaces : $\kappa = 3$. [Peltola-W. AAP'23+]
- Multiple level lines of GFF : $\kappa = 4$.
[Peltola-W. CMP'19], [Ding-Wirth-W. AIHP'22], [Liu-W. EJP'21]

Crossing Probabilities



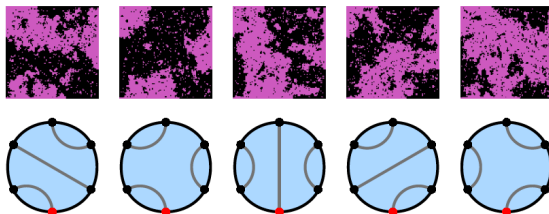
- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]
- Multiple Ising interfaces : $\kappa = 3$. [Peltola-W. AAP'23+]
- Multiple level lines of GFF : $\kappa = 4$.
[Peltola-W. CMP'19], [Ding-Wirth-W. AIHP'22], [Liu-W. EJP'21]
- Multiple FK-Ising interfaces : $\kappa = 16/3$. [Feng-Peltola-W.'22]

Crossing Probabilities



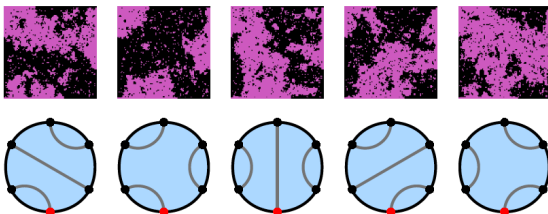
- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]
- Multiple Ising interfaces : $\kappa = 3$. [Peltola-W. AAP'23+]
- Multiple level lines of GFF : $\kappa = 4$.
[Peltola-W. CMP'19], [Ding-Wirth-W. AIHP'22], [Liu-W. EJP'21]
- Multiple FK-Ising interfaces : $\kappa = 16/3$. [Feng-Peltola-W.'22]
- Multiple percolation interfaces : $\kappa = 6$. [Liu-Peltola-W.'21]

Crossing Probabilities



- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]
- Multiple Ising interfaces : $\kappa = 3$. [Peltola-W. AAP'23+]
- Multiple level lines of GFF : $\kappa = 4$.
[Peltola-W. CMP'19], [Ding-Wirth-W. AIHP'22], [Liu-W. EJP'21]
- Multiple FK-Ising interfaces : $\kappa = 16/3$. [Feng-Peltola-W.'22]
- Multiple percolation interfaces : $\kappa = 6$. [Liu-Peltola-W.'21]
- Multiple Peano curves in UST : $\kappa = 8$.
[Han-Liu-W.'20], [Liu-Peltola-W.'21], [Liu-W. Bernoulli'23]

Crossing Probabilities



- Multiple LERWs in UST : $\kappa = 2$. [Karrila-Kytölä-Peltola, CMP'19]
 - Multiple Ising interfaces : $\kappa = 3$. [Peltola-W. AAP'23+]
 - Multiple level lines of GFF : $\kappa = 4$.
[Peltola-W. CMP'19], [Ding-Wirth-W. AIHP'22], [Liu-W. EJP'21]
 - Multiple FK-Ising interfaces : $\kappa = 16/3$. [Feng-Peltola-W.'22]
 - Multiple percolation interfaces : $\kappa = 6$. [Liu-Peltola-W.'21]
 - Multiple Peano curves in UST : $\kappa = 8$.
[Han-Liu-W.'20], [Liu-Peltola-W.'21], [Liu-W. Bernoulli'23]
- | | |
|---|--|
| <ul style="list-style-type: none"> • Eveliina Peltola (Aalto University) • Jian Ding (Peking University) • Mateo Wirth (UPenn) | <ul style="list-style-type: none"> • Yong Han (Shenzhen University) • Yu Feng (Tsinghua University) • Mingchang Liu (Tsinghua University) |
|---|--|

Thanks!

- 1 [Peltola-W. CMP'19] Global and local multiple SLEs for $\kappa \leq 4$ and connection probabilities for level lines of GFF. *Comm. Math. Phys.* 366(2) : 469-536, 2019.
- 2 [W. CMP'20] Hypergeometric SLE : conformal Markov characterization and applications *Comm. Math. Phys.* 374(2) : 433-484, 2020.
- 3 [Beffara-Peltola-W. AOP'21] On the uniqueness of global multiple SLEs *Ann. Probab.* 49(1) : 400-434, 2021.
- 4 [Liu-W. EJP'21] Scaling limits of crossing probabilities in metric graph GFF *Electron. J. Probab.* 26 : article no. 37, 1-46, 2021.
- 5 [Ding-Wirth-W. AIHP'22] Crossing estimates from metric graph and discrete GFF *Ann. Inst. H. Poincaré Probab. Statist.* 58(3) :1740-1774, 2022.
- 6 [Liu-W. Bernoulli'23] Loop-erased random walk branch of uniform spanning tree in topological polygons. *Bernoulli.* 29(2) : 1555-1577, 2023.
- 7 [Peltola-W. AAP'23+] Crossing probabilities of multiple Ising interfaces *Ann. Appl. Probab.* to appear. 2023+
- 8 [Han-Liu-W.'20] Hypergeometric SLE with $\kappa = 8$: convergence of UST and LERW in topological rectangles. arXiv :2008.00403 (submitted). 2020.
- 9 [Liu-Peltola-W.'21] Uniform spanning tree in topological polygons, partition functions for SLE(8), and correlations in $c = -2$ logarithm CFT. arXiv :2108.04421 (submitted). 2021.
- 10 [Feng-Peltola-W.'22] Connection probabilities of multiple FK-Ising interfaces. arXiv :2205.08800 (submitted). 2022.