

Connection probabilities for FK-Ising model and Dyson's circular ensemble

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- 1 Random-Cluster Model
- 2 Dyson's Circular Ensemble

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1 Random-Cluster Model

2 Dyson's Circular Ensemble

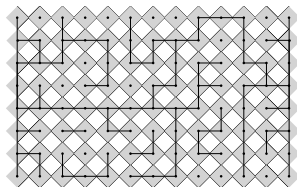
Random-cluster model

Random-cluster model [Fortuin-Kasteleyn, 1970s]

- $G = (V, E)$ is a finite graph.
- $\omega = (\omega_e)_{e \in E} \in \{0, 1\}^E$:
 $e \in E$ is open (resp. close) if $\omega_e = 1$ (resp. if $\omega_e = 0$).
- Edge-weight : $p \in (0, 1)$. Cluster-weight : $q > 0$.

$$\mathbb{P}[\omega] \propto p^{o(\omega)} (1-p)^{c(\omega)} q^{k(\omega)}.$$

- $q = 1$: Bernoulli bond percolation
- $q = 2$: FK-Ising model



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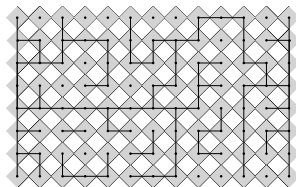
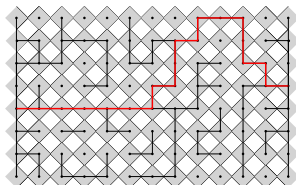
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Critical edge-weight [Befara-Duminil-Copin, PTRF 2012]

$$\text{For } q \geq 1, \quad p_c(q) = \frac{\sqrt{q}}{1 + \sqrt{q}}.$$

- sub-critical $p < p_c(q)$: connection probability $\rightarrow 0$.
- critical $p = p_c(q)$: connection probability is non-trivial.
- super-critical $p > p_c(q)$: connection probability $\rightarrow 1$.

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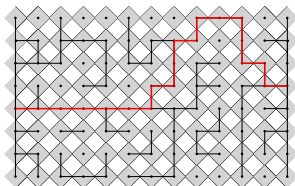
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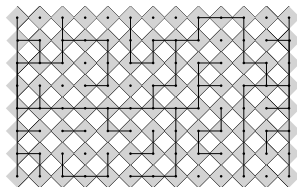
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- $q = 1$: Cardy's formula
 Proved by Smirnov for site percolation on \mathbb{T}

- $q = 2$: [Chelkak-Smirnov, Invent. 2012]

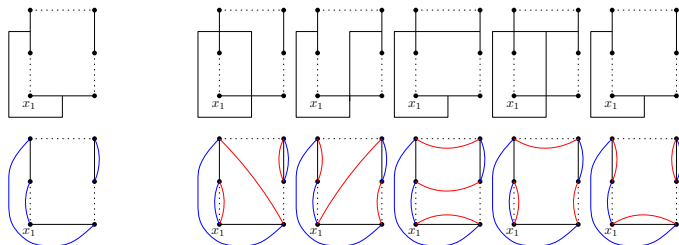


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Connection Probabilities



- A polygon $(\Omega; x_1, \dots, x_{2N})$
- Alternating boundary conditions : $(x_1 x_2), (x_3 x_4), \dots, (x_{2N-1} x_{2N})$ are wired.
- N wired arcs are further wired according to a non-crossing partition outside of the polygon.

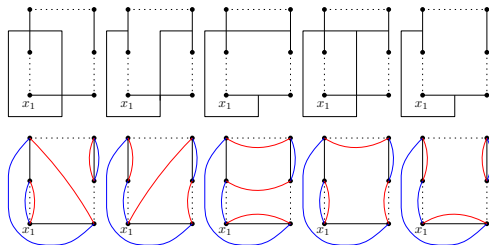
Such boundary condition can be encoded by a planar link pattern with N links of $\{1, 2, \dots, 2N\}$

Boundary condition : $\beta = \{\{a_1, b_1\}, \{a_2, b_2\}, \dots, \{a_N, b_N\}\}$.

- N interfaces inside of the polygon : planar link pattern with N links of $\{1, 2, \dots, 2N\}$

Internal link pattern : $\alpha = \{\{c_1, d_1\}, \{c_2, d_2\}, \dots, \{c_N, d_N\}\}$.

Connection Probabilities



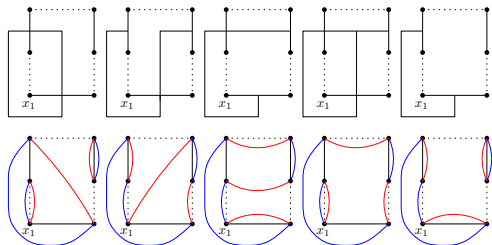
Conjecture on critical random-cluster model [Flores-Kleban-Simmons-Ziff 2011]

Fix parameters $\kappa \in (4, 8)$ and $q = 4 \cos^2(4\pi/\kappa) \in (0, 4)$. We have the scaling limit of the connection probabilities :

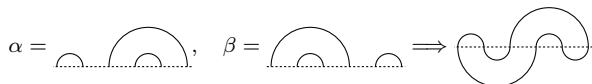
$$\lim_{\delta \rightarrow 0} \mathbb{P}_\beta^\delta[\mathcal{A}^\delta = \alpha] = \mathcal{M}_{\alpha, \beta}(q) \frac{\mathcal{Z}_\alpha(\Omega; x_1, \dots, x_{2N})}{\mathcal{G}_\beta(\Omega; x_1, \dots, x_{2N})}.$$

- $\mathcal{M}_{\alpha, \beta}(q)$: Meander matrix
- \mathcal{G}_β : Coulomb gas integrals
- \mathcal{Z}_α : Pure partition functions

Meander matrix



- Meander formed from α, β :



- Meander matrix

$$\mathcal{M}_{\alpha, \beta}(q) = \sqrt{q}^{\#\text{loops in the meander } (\alpha, \beta)}, \quad \alpha, \beta \in \text{LP}_N.$$

Coulomb gas integrals

- Write the boundary condition as

$$\beta = \{\{a_1, b_1\}, \{a_2, b_2\}, \dots, \{a_N, b_N\}\} \text{ with } a_1 < a_2 < \dots < a_N \text{ and } a_r < b_r \text{ for all } 1 \leq r \leq N.$$

Coulomb gas integrals with $\kappa \in (4, 8)$ and $q = 4 \cos^2(4\pi/\kappa) \in (0, 4)$

$$\mathcal{G}_\beta: \{\mathbf{x} := (x_1, \dots, x_{2N}) \in \mathbb{R}^{2N}: x_1 < \dots < x_{2N}\} \rightarrow \mathbb{C},$$

$$\begin{aligned} \mathcal{G}_\beta(x_1, \dots, x_{2N}) := & \left(\frac{\sqrt{q} \Gamma(2 - 8/\kappa)}{\Gamma(1 - 4/\kappa)^2} \right)^N \\ & \times \int_{x_{a_1}}^{x_{b_1}} du_1 \cdots \int_{x_{a_N}}^{x_{b_N}} du_N \prod_{1 \leq i < j \leq 2N} (x_j - x_i)^{2/\kappa} \prod_{1 \leq r < s \leq N} (u_s - u_r)^{8/\kappa} \prod_{\substack{1 \leq i \leq 2N \\ 1 \leq r \leq N}} (u_r - x_i)^{-4/\kappa}. \end{aligned}$$

where the branch of the multivalued integrand is chosen to be real and positive when

$$x_{a_r} < \operatorname{Re}(u_r) < x_{a_{r+1}} \quad \text{for all } 1 \leq r \leq N.$$

- BPZ equations :

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

Pure partition functions

Pure partition functions

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

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

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

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

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Probability

- PDE : Itô's formula
- ASY : compatible

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- PDE : BPZ equations
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- ASY : boundary value ?

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Questions

Existence and uniqueness ?

Pure partition functions

Uniqueness [Flores-Kleban, CMP 2015]

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

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Existence

- $\kappa \in (0, 8) \setminus \mathbb{Q}$ [Kytölä-Peltola, CMP 2016]
- $\kappa \in (0, 4]$ [Peltola-W. CMP 2019, Beffara-Peltola-W. AOP 2021]
- $\kappa \in (0, 6]$ [W. CMP 2020]
- Coulumb gas techniques
- Global multiple SLEs
- Hypergeometric SLE

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Theorem [W. CMP 2020]

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.

Coulomb gas integrals and pure partition functions

Coulomb gas integrals with $\kappa \in (4, 8)$ and $q = 4 \cos^2(4\pi/\kappa) \in (0, 4)$

$$\mathcal{G}_\beta(x_1, \dots, x_{2N}) := \left(\frac{\sqrt{q} \Gamma(2 - 8/\kappa)}{\Gamma(1 - 4/\kappa)^2} \right)^N$$

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Theorem [Feng-Peltola-W. 2022]

Fix parameters $\kappa \in (4, 6]$ and $q = 4 \cos^2(4\pi/\kappa) \in [1, 4)$. We have

$$\mathcal{G}_\beta(x_1, \dots, x_{2N}) = \sum_{\alpha} \mathcal{M}_{\alpha, \beta}(q) \mathcal{Z}_\alpha(x_1, \dots, x_{2N}).$$

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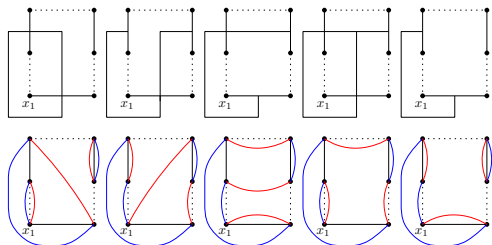
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- As $\mathcal{Z}_\alpha > 0$ for all α , we have $\mathcal{G}_\beta > 0$.
- $\{\mathcal{M}_{\alpha, \beta}(q) : \alpha, \beta \in \text{LP}_N\}$ may be not invertible.
- $\{\mathcal{Z}_\alpha : \alpha \in \text{LP}_N\}$ is linearly indept.
- When $\kappa = 16/3$ and $q = 2$, it is NOT invertible.

Connection Probabilities



Conjecture on critical random-cluster model [Flores-Kleban-Simmons-Ziff 2011]

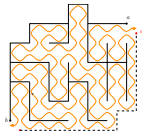
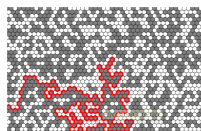
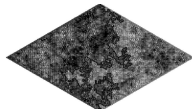
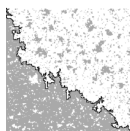
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Theorem [Feng-Peltola-W. 2022]

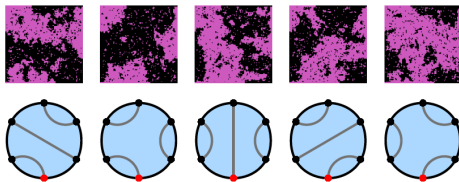
This conjecture holds for FK-Ising model ($q = 2$).

Conformal invariance in 2D critical lattice models



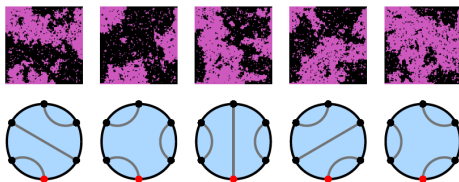
- Loop-erased random walk (LERW) : $\kappa = 2$ [Lawler-Schramm-Werner, AOP 2004]
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- Percolation : $\kappa = 6$ [Smirnov 2001]
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Connection probabilities



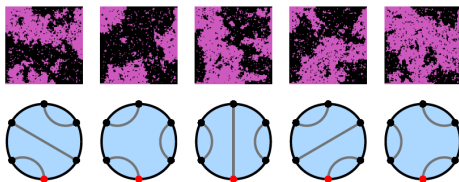
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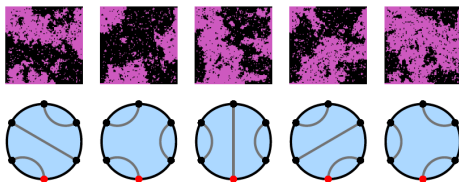
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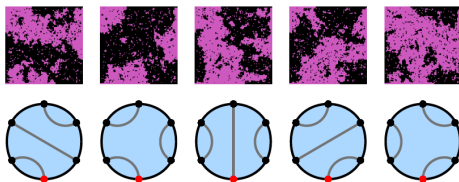
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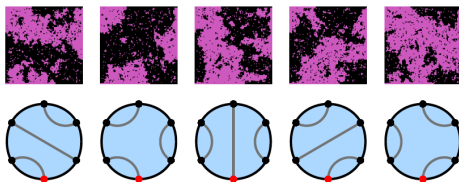
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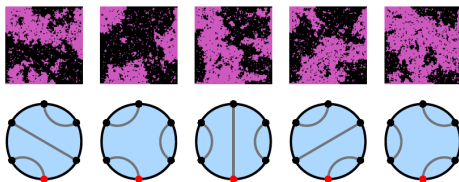
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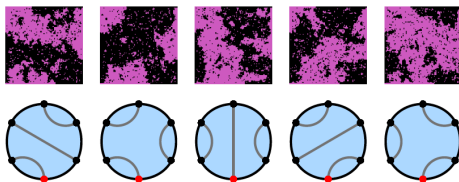


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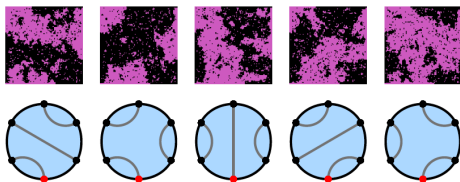


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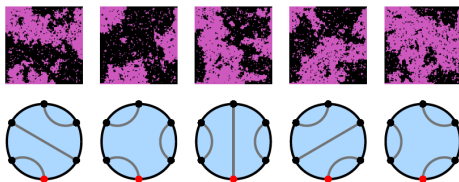


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Consequence : given the connectivity α , a single interface \sim Loewner chain associated to \mathcal{Z}_α :

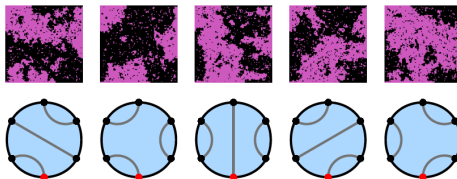
$$dW_t = dB_t + \partial_j \log \mathcal{Z}_\alpha(V_t^1, \dots, V_t^{j-1}, W_t, V_t^{j+1}, \dots, V_t^{2N}) dt.$$

Table of contents

1 Random-Cluster Model

2 Dyson's Circular Ensemble

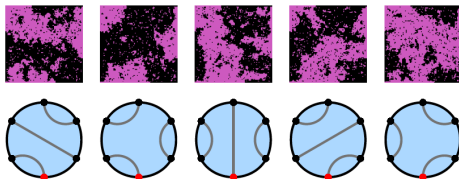
Usual parameterization vs common parameterization



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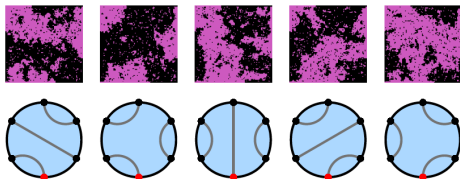
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From the upper-half plane to the unit disc :

$$\mathcal{G}_\alpha(\theta^1, \dots, \theta^{2N}) = \mathcal{Z}_\alpha(\mathbb{D}; \exp(2i\theta^1), \dots, \exp(2i\theta^{2N})),$$

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Fix $a = 2/\kappa$. Under a -common parameterization :

$$d\theta_t^j = dB_t^j + \partial_j \log \mathcal{G}_\alpha(\theta_t^1, \dots, \theta_t^{2N})dt + a \sum_{k \neq j} \cot(\theta_t^j - \theta_t^k)dt, \quad 1 \leq j \leq 2N, t < T,$$

where $\{B_t^j\}_{1 \leq j \leq 2N}$ are independent Brownian motions and T is the collision time.

Dyson's circular ensemble

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Proposition [Feng-W.-Yang 2023]

Fix $\kappa \in (0, 4]$ and $a = 2/\kappa$. The solution $\theta_t = (\theta_t^1, \dots, \theta_t^{2N})$ to (1) conditioned on $\{T > s\}$ converges in total variation distance as $s \rightarrow \infty$ to $2N$ radial Bessel process

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whose invariant density is called Dyson's circular ensemble [Dyson, J. Math. Phys. 1962] :

$$f(\theta^1, \dots, \theta^{2N}) \propto \prod_{1 \leq j < k \leq 2N} |\sin(\theta^k - \theta^j)|^{4a}. \quad (3)$$

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Key ingredients : [Peltola-W. CMP 2019], [Healey-Lawler, PTRF 2021], $2N$ -time local martingale :

$$M_t^\alpha = g_t'(0)^{-2N\bar{b}} \prod_{j=1}^{2N} h_{t,j}'(\xi_{t_j}^j)^b g_{t,j}'(0)^{\bar{b}} \times \mathcal{G}_\alpha(\theta_t^1, \dots, \theta_t^{2N}) \exp\left(\frac{c}{2} \sum_{j=1}^{2N} \mu_t^j\right).$$

Applications : estimates for multiple SLEs

Theorem [Feng-W.-Yang 2023]

Fix $\kappa \in (0, 4]$. Fix $\theta^1 < \dots < \theta^{2N} < \theta^1 + \pi$ and write $\theta = (\theta^1, \dots, \theta^{2N})$. We denote by $(\gamma_1, \dots, \gamma_N) \sim \mathbb{P}_\alpha^{(\theta)}$ the law of chordal N -SLE $_\kappa$ in polygon $(\mathbb{D}; \exp(2i\theta^1), \dots, \exp(2i\theta^{2N}))$ associated to link pattern $\alpha \in \text{LP}_N$. We have

$$\mathbb{P}_\alpha^{(\theta)} [\text{dist}(0, \gamma_j) < r, 1 \leq j \leq N] = CG_\alpha(\theta)r^{A_{2N}}(1 + O(r^u)), \quad \text{as } r \rightarrow 0+,$$

where dist is Euclidean distance.

- A_{2N} is $2N$ -arm exponent :

$$A_{2N} = \frac{16N^2 - (4 - \kappa)^2}{8\kappa};$$

- G_α is Green's function for chordal N -SLE $_\kappa$:

$$G_\alpha(\theta^1, \dots, \theta^{2N}) := \frac{\mathcal{G}_*(\theta^1, \dots, \theta^{2N})}{\mathcal{G}_\alpha(\theta^1, \dots, \theta^{2N})},$$

where \mathcal{G}_* is the partition function for $2N$ -sided radial SLE $_\kappa$:

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- $C \in (0, \infty)$ is a constant depending on κ, N, α and $u > 0$ is a constant depending on κ, N .

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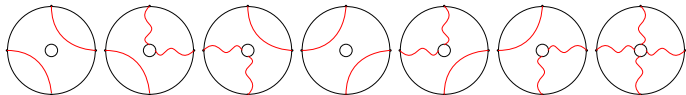
- Proved for $N = 1$ and $\kappa \in (0, 8)$: [Lawler-Rezaei, AOP 2015].
- Proved for $N = 2$ and $\kappa \in (0, 8)$: [Zhan, CMP 2020].
- We prove it for all $N \geq 1$ and α and $\kappa \in (0, 4]$.

Key ingredients : [Peltola-W. CMP 2019], [Healey-Lawler, PTRF 2021].

Applications : multiple Ising interfaces in annulus

We consider critical Ising model in annulus with boundary conditions :

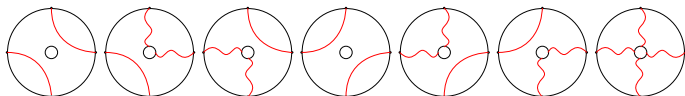
alternating \oplus/\ominus on the outer boundary and free on the inner boundary.



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$$\mathbb{P}_{\text{Ising}}^{(\theta)}[\eta_1, \dots, \eta_{2N} \text{ all hit } r\mathbb{D}] = r^{\frac{16N^2-1}{24} + o(1)}, \quad \text{as } r \rightarrow 0. \quad (4)$$

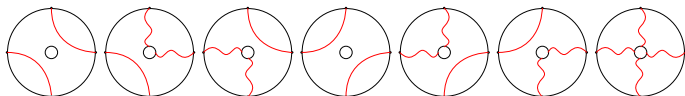
Conditioned on the event $\{\eta_1, \dots, \eta_{2N} \text{ all hit } r\mathbb{D}\}$, the law $\mathbb{P}_{\text{Ising}}^{(\theta)}$ converges in total variation distance to $2N$ -sided radial SLE₃ whose driving function is $2N$ radial Bessel process

$$d\theta_t^j = dB_t^j + \frac{4}{3} \sum_{k \neq j} \cot(\theta_t^j - \theta_t^k) dt, \quad 1 \leq j \leq 2N. \quad (5)$$

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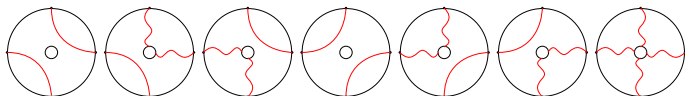
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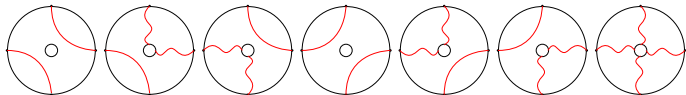
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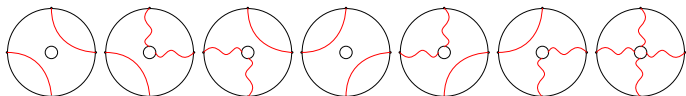
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- Similar for level lines of GFF. ↻ 🔍

Acknowledge to all my coauthors

- Eveliina Peltola (Aalto University)
- Vincent Beffara (CNRS)
- Jian Ding (Peking University)
- Mateo Wirth (UPenn)
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- Yu Feng (Tsinghua University)
- Lu Yang (Tsinghua University)

Thanks!

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