

Statistical mechanics on isoradial graphs & Z -invariance

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Outline

1. Statistical mechanics
2. Isoradial graphs
3. Z -invariance
4. The Z -invariant Ising model

Statistical mechanics

2D Statistical mechanics models

Let $G = (V, E)$ be a **finite** planar graph. A **statistical mechanics model** on G is given by the following data:

- a finite set of **configurations** on G : $\mathcal{C}(G)$;
- some parameters ν (usually the weights on edges/vertices of G), which allow to define the **energy** of configurations $\mathcal{E}_\nu(C)$, for $C \in \mathcal{C}(G)$;
- the **Boltzmann probability measure** on $\mathcal{C}(G)$:

$$\forall C \in \mathcal{C}(G), \mathbb{P}(C) = \frac{e^{-\mathcal{E}_\nu(C)}}{Z(G, \nu)},$$

where the normalizing constant $Z(G, \nu) = \sum_{C \in \mathcal{C}(G)} e^{-\mathcal{E}(C)}$, is called the **partition function** of our model.

2D Statistical mechanics models

We take now G to be **infinite** and we take an **exhaustion** with finite graphs $(G_n)_{n \in \mathbb{N}}$, on which we have our model $(\mathcal{C}(G_n), \nu, \mathbb{P}_n)$.

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Goal 1: study how the behavior of **weak limits** of $(\mathbb{P}_n)_{n \in \mathbb{N}}$ (**infinite volume measures, Gibbs measures**) as $n \rightarrow \infty$ (uniqueness or not of the limit), changes when we vary the parameters ν .

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It can happen that there are values $\bar{\nu}$ of the parameters where we have a change in the behavior of the infinite volume measure. Then the model has a phase transition at $\bar{\nu}$.

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Goal 2: Can we characterize the **phase transitions**? What is the behavior at $\bar{\nu}$, i.e. at **criticality**?

2D Statistical mechanics models

Generally, there are **three ways** of characterizing phase transitions (part of the work is to show these are equivalent).

- By **uniqueness** or **non-uniqueness** of Gibbs measures;
- By the rate of **decay of correlations**, i.e. how fast do correlations between two vertices/edges decay as their distance goes to $+\infty$ (no decay, polynomial, exponential).
- If G is \mathbb{Z}^2 -periodic, we call **free energy** of the model, the negative of the growth rate of the partition function:

$$F(\nu) := - \lim_{n \rightarrow \infty} \frac{1}{n^2} \log Z(G_n, \nu).$$

Then, phase transitions are also characterized as points of **non-analyticity** of the free energy.

Isoradial graphs

Isoradial graphs

Let $G = (V, E)$ be a graph. An **embedding** of G , is a map $\varphi: G \rightarrow \mathbb{C}$ that “draws” the graph, i.e. for $v \in V, xy \in E$ we have $\varphi(v) \in \mathbb{C}$, $\varphi(xy) \subset \mathbb{C}$ is a simple continuous curve connecting $\varphi(x)$ and $\varphi(y)$.

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An embedding is called **planar** if, in the drawing, edges are not crossing and $\mathbb{C} \setminus G$ is a disjoint union of topological discs, called **faces**. The graph is called **planar**, if it admits a planar embedding.

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Definition

We say that an embedding φ is **isoradial**, if it is planar, and all faces are inscribed in circles all of the same radius (usually one takes 1), and the circumcenter of each face is in the interior of that face.

Quad-graphs

Let $G = (V, E)$ be a planar graph and $G^* = (V^*, E^*)$ its **planar dual**, i.e. V^* are the faces of G and there's an edge e^* between two faces $u, v \in V^*$ if and only if u and v are adjacent faces (in this way $E \cong E^*$).

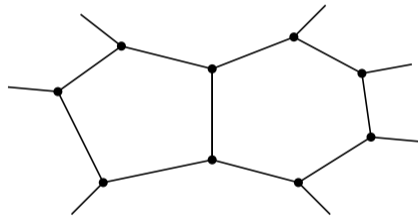
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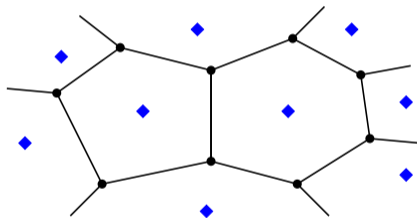
Definition

The **quad-graph** of G , is the graph G^\diamond constructed as follows. It has vertex set $V \sqcup V^*$, and for each face $u \in V^*$ we have an edge from u to all vertices $x \in V$ on the boundary of that face.

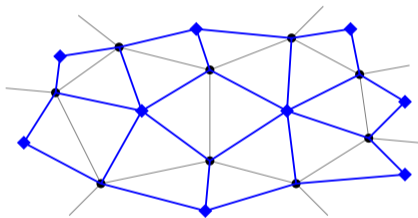
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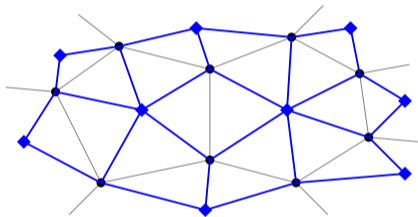
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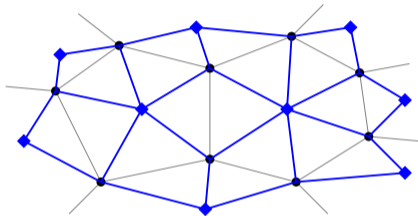


Quad-graphs



The faces of G^\diamond are **quadrilaterals**, one for each edge of G .

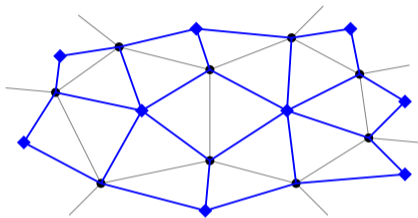
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If G is embedded isoradially, we can use as dual vertices the circumcenters of the faces. In this way the edges of G^\diamond are exactly the radii of the circles, which have all the same length. \implies Faces of G^\diamond are **rhombii** all having the same side-length 1.

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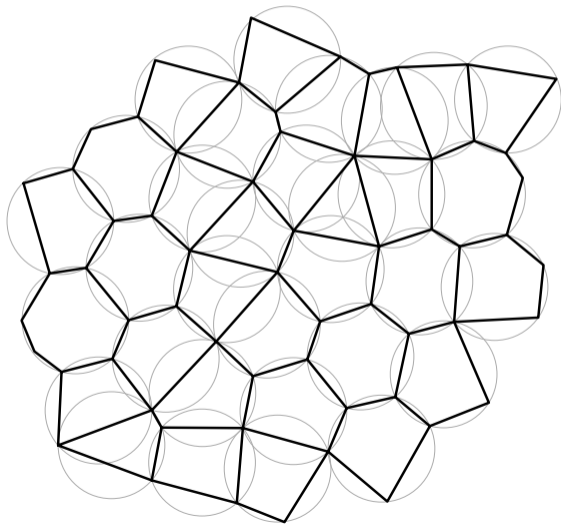


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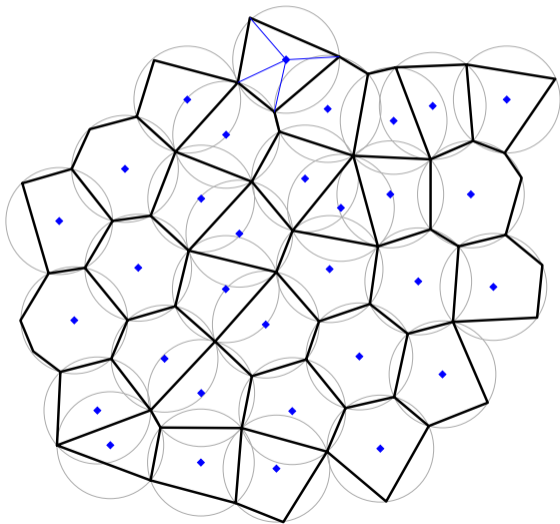
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Isoradial embedding of $G \cong$ **Rhombic** embedding of G^\diamond .

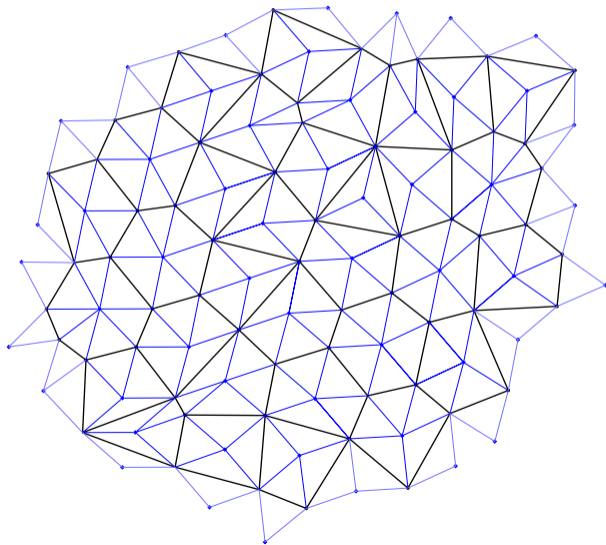
Isoradial graphs



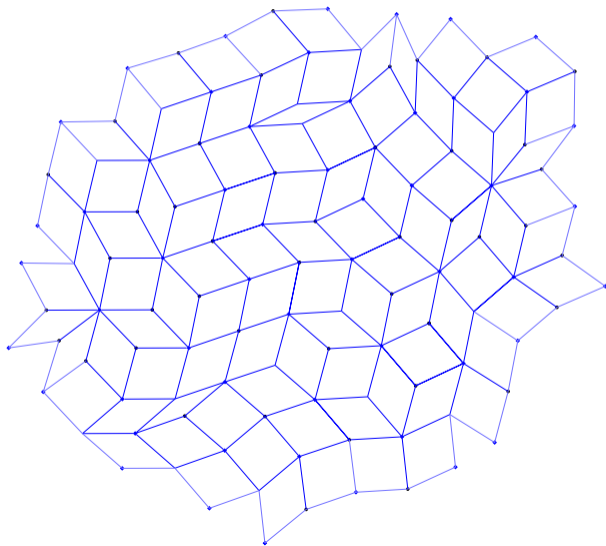
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Quad-graph

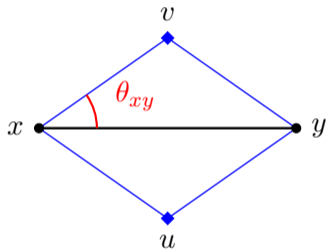


Quad-graph



Rhombii half-angles

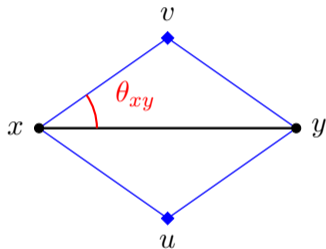
Let G be an **isoradial** graph embedded in the plane, and $xy \in E$. Consider its associated rhombus:



θ_{xy} = the **half angle** associated to the edge $xy \in (0, \pi/2)$.

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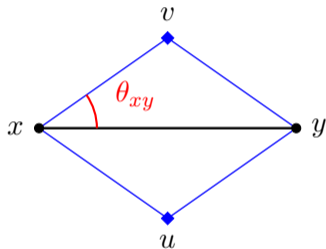


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The half-angles $(\theta_e)_{e \in E}$ are completely determined by the embedding of G .

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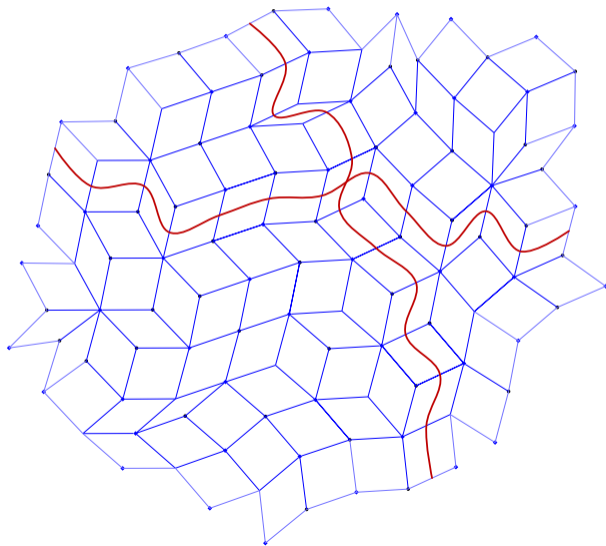
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Idea: If we have a statistical mechanics model on an isoradial graph G , we can ask $\nu = \nu((\theta_e)_{e \in E})$. \implies **The parameters and hence the probability measure on isoradial graphs depends on the embedding.**

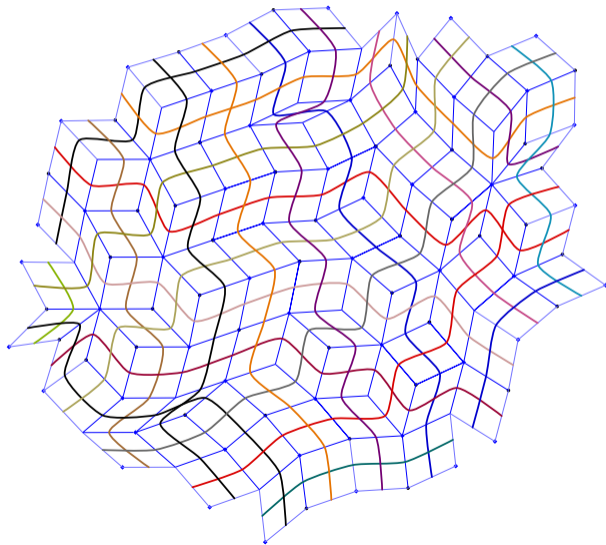
Train-tracks & isoradial embeddings

A **train-track** of G , is a maximal path in $(G^\diamond)^*$, i.e. a path moving through the quadrilaterals, that traverses the quadrilaterals **from one side to the opposite one**.

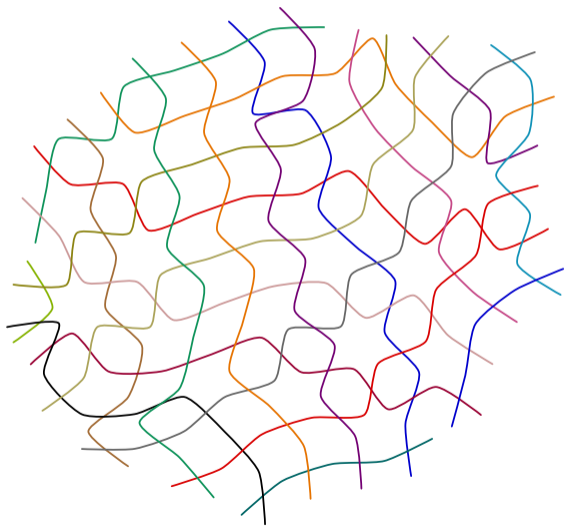
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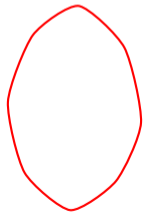
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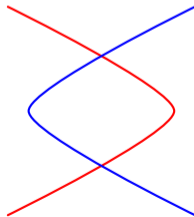
Train-tracks & isoradial embeddings

Theorem (R. Kenyon, J. Schlenker '05)

A planar graph $G = (V, E)$ admits an isoradial embedding if and only if its train-tracks form neither closed loops nor self-intersections, and two train-tracks intersect at most once.



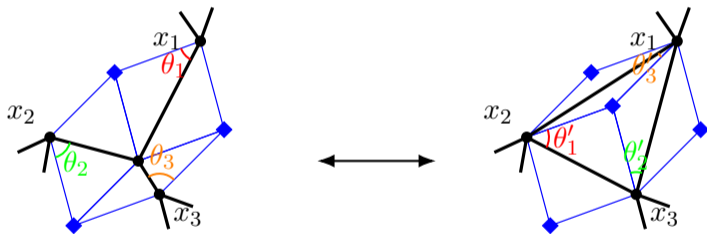
Not permitted:



Z-invariance

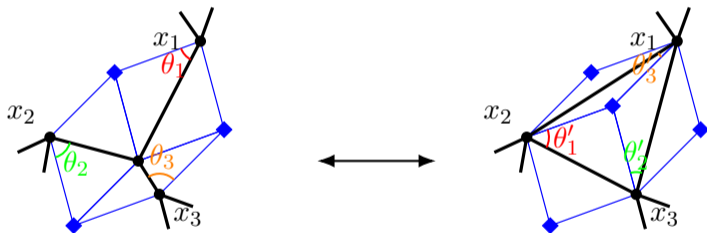
$Y-\Delta$ transformation

Let G be isoradial, the $Y-\Delta$ transformation changes vertices of degree 3 to faces of degree 3, and vice-versa.



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Then notice, the set of isoradial graphs is closed with respect to this local move. And moreover: for $i = 1, 2, 3$, $\theta'_i = \pi/2 - \theta_i$.

Z-invariance

Assume we have a statistical mechanics model on our isoradial graph G , hence with parameters $\nu = \nu(\theta)$. We say that the model is **Z-invariant** if the following holds.

Z-invariance

Assume we have a statistical mechanics model on our isoradial graph G , hence with parameters $\nu = \nu(\theta)$. We say that the model is **Z-invariant** if the following holds. There exists a universal constant $C > 0$, such that for any fixed configuration $C(x_1, x_2, x_3)$ on the outside of a star or a triangle in G , with vertices x_1, x_2, x_3 , we have:

$$Z(G_Y, \nu(\theta), C(x_1, x_2, x_3)) = CZ(G_\Delta, \nu(\theta'), C(x_1, x_2, x_3)).$$

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Consequence: The measure of the model is invariant under the $Y - \Delta$ transformation. This suggests that they should admit some **explicit local formulas** (depend on the geometry of the graph only locally). These in turn are very useful to do asymptotics and thus to study phase transitions.

Z-invariant models

Studying the different possibilities for the equation above translates into a set of equations for the weights $\nu(\theta)$, called the **Yang-Baxter equations**. Solving them, means finding the explicit form of $\nu(\theta)$, so that they are satisfied for each possible choice of the vertices x_1, x_2, x_3 .

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If we can find a solution, then we have a well defined Z -invariant model on G . However note that this alone is not enough to prove the existence of the local formulas.

Z -invariant models

Although the ideas were already present in works of Kenelly in 1899 and Onsager 1944, the rigorous notion of Z -invariance was introduced and developed extensively by Baxter in 1978/1986, where he solved the equations for the **eight-vertex model** on \mathbb{Z}^2 and the **Ising model**.

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The **local formulas** that are expected for the probabilities essentially derive from local formulas of **inverses of discrete differential operators** on the infinite graph G . These formulas were proven much later and only for models at **criticality** in '02 by R. Kenyon (spanning trees, dimers) and '10 C. Boutillier and B. de Tilière (for Ising).

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This led to the belief that existence of a local formula for an inverse operator is related to the **Z -invariance** and **criticality** of the underlying model.

Z-invariant models

But this is actually not the case! Criticality isn't needed. In '17 C. Boutillier, B. de Tilière and K. Raschel find the solution to the Yang-Baxter equations for the **rooted spanning forest model**, which is **not critical**. The solution is a family of weights depending on a parameter $k \in [0, 1)$. They also show that it has a phase transition at $k = 0$, where the model degenerates to the critical spanning tree of Kenyon's original work. Furthermore this provided access to local formula also for the full Z-invariant Ising model not just at criticality ('19), generalizing their work in '10.

Z-invariant models

The key thing to find **local formulas** is to find a **family of local functions** $(f_u)_{u \in \mathbb{C}}$ (**meromorphic** in u) in the **kernel of the underlying operator** T of the model. Then set:

$$\forall x, y \in \mathbb{V}, \tilde{T}^{-1}(x, y) := \int_{\mathbb{C}_{x,y}} f_u(x, y) du,$$

where $\mathbb{C}_{x,y}$ is a conveniently chosen contour in \mathbb{C} , so that, for $x \neq y$, $T\tilde{T}^{-1}(x, y) = 0$, and $T\tilde{T}^{-1}(x, x) = 1$. The locality property is then **inherited by the integrand**.

The Z -invariant Ising model

The Ising model

The **Ising model** on G is given by the following.

- Spin configurations: $\mathcal{C}(G) = \{\pm 1\}^V$;
- the parameters are positive edge weights: $J = (J_e)_{e \in E}$, called **coupling constants**;
- the energy of a spin configuration $\sigma \in \{\pm 1\}^V$ is:

$$\mathcal{E}_{\text{Ising}}(\sigma) := - \sum_{xy \in E} J_{xy} \sigma_x \sigma_y;$$

- the **probability measure** is therefore:

$$\forall \sigma \in \{\pm 1\}^V, \mathbb{P}_{\text{Ising}}(\sigma) := \frac{e^{\sum_{xy \in E} J_{xy} \sigma_x \sigma_y}}{Z_{\text{Ising}}(G, J)},$$

where

$$Z_{\text{Ising}}(G, J) = \sum_{\sigma \in \{\pm 1\}^V} e^{\sum_{xy \in E} J_{xy} \sigma_x \sigma_y}.$$

Assume G is isoradial, then we need to find right coupling constants $J(\theta_e)$, so that the model is Z -invariant.

Jacobi elliptic functions

Fix $\tau \in \mathbb{C}$ with $\Re(\tau) = 0$, $\Im(\tau) > 0$. Denote $q = e^{i\pi\tau}$ the associated nome. The four Jacobi theta functions can be defined by Fourier series as follows.

$$\theta_1(z|\tau) = 2 \sum_{n=0}^{\infty} (-1)^n q^{(n+\frac{1}{2})^2} \sin((2n+1)z);$$

$$\theta_2(z|\tau) = 2 \sum_{n=0}^{\infty} q^{(n+\frac{1}{2})^2} \cos((2n+1)z);$$

$$\theta_3(z|\tau) = 1 + 2 \sum_{n=1}^{\infty} q^{n^2} \cos(2nz);$$

$$\theta_4(z|\tau) = 1 + 2 \sum_{n=1}^{\infty} (-1)^n q^{n^2} \cos(2nz).$$

They are 2π -periodic entire functions of z and analytic in τ with $\Im(\tau) > 0$.

Jacobi elliptic functions

Fix an **elliptic modulus** $k \in \mathbb{C}$, with $k^2 \in (-\infty, 1)$. Its complementary is k' defined by $k^2 + (k')^2 = 1$. The **complete elliptic integral** associated to k is:

$$K(k) = \int_0^{\pi/2} \frac{dt}{\sqrt{1 - k^2 \sin^2(t)}}.$$

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The Jacobi elliptic functions are in total 12 functions, denoted in general $\text{pq}(z|k)$, for all possible combinations $p, q \in \{s, c, d, n\}$. They are defined as ratios of theta functions, hence they are periodic meromorphic functions in z , for fixed k , and meromorphic in k for fixed z .

Jacobi elliptic functions

For the following we'll only need the three below. Set $\zeta := \frac{\pi z}{2K(k)}$. Then

$$\operatorname{sn}(z|k) := \frac{\theta_3(0|\tau) \theta_1(\zeta|\tau)}{\theta_2(0|\tau) \theta_4(\zeta|\tau)};$$

$$\operatorname{cn}(z|k) := \frac{\theta_4(0|\tau) \theta_2(\zeta|\tau)}{\theta_2(0|\tau) \theta_4(\zeta|\tau)};$$

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Z-invariant Ising weights

Baxter solved the Z -invariance equations for the Ising model, and found that they admit an infinite family of solutions, parametrized by an elliptic modulus k as before. They are expressed using Jacobi's elliptic functions as follows:

$$\forall e \in E, J_e = J(\theta_e|k) = \frac{1}{2} \log \left(\frac{1 + \operatorname{sn}\left(\frac{2K(k)}{\pi}\theta_e|k\right)}{\operatorname{cn}\left(\frac{2K(k)}{\pi}\theta_e|k\right)} \right).$$

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The functions $\operatorname{sn}\left(\frac{2K(k)}{\pi}\theta_e|k\right)$, $\operatorname{cn}\left(\frac{2K(k)}{\pi}\theta_e|k\right)$ can be seen as generalizations of $\sin(\theta_e)$, $\cos(\theta_e)$. Indeed, if $k = 0$, they reduce to the usual trigonometric functions. Hence, for $k = 0$, one recovers:

$$\forall e \in \mathbf{E}, J_e = J(\theta_e|k) = \frac{1}{2} \log \left(\frac{1 + \sin(\theta_e)}{\cos(\theta_e)} \right),$$

which are exactly the **critical isoradial weights** for the Ising model. Remark: for \mathbb{Z}^2 all half-angles equal $\pi/4$, thus we find: $\frac{1}{2} \log(1 + \sqrt{2})$ (Kramers and Wannier '41).

The local formula for Ising

In the case of the Ising model on G , the associated operator is $K: V^F \times V^F \rightarrow \mathbb{C}$. Then the coefficients of the inverse operator are:

$$\forall x, y \in V^F, K_{x,y}^{-1} = \frac{ik'}{8\pi} \int_{\Gamma_{x,y}} f_x(u + 2K(k)) f_y(u) e_{x,y}(u|k) du + C_{x,y},$$

where f, e are local functions defined in terms of Jacobi elliptic functions, $\Gamma_{x,y}$ is specific a contour on the torus $\mathbb{T}(k) = \mathbb{C}/(\mathbb{Z} + \tau(k)\mathbb{Z})$, and $C_{x,y} = \pm\frac{1}{4}$, if x and y are close, and 0 otherwise.

THANK YOU FOR YOUR ATTENTION.

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