

The Uniform Even Subgraph and the Ising Model

Ulrik Thinggaard Hansen
(Joint work with Boris Kjær and Frederik Ravn Klausen)
C.I.M.E. Summer School on Statistical Mechanics and
Stochastic PDEs
September 14th, 2023

Plan

The Uniform
Even
Subgraph and
the Ising
Model

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- Introduce/recall main characters.
- Segue into our main tool.
- Warm-up exercise.
- Main Theorem.

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(Ising, FK percolation, Loop $O(1)$)
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(The Uniform Even Subgraph and Haar measures.)
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(The Uniform Even Subgraph and Haar measures.)
- Warm-up exercise.
(And first theorem.)
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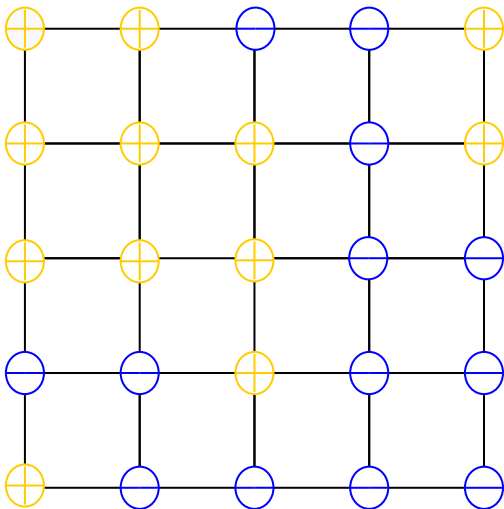
Ulrik
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- Introduce/recall main characters.
(Ising, FK percolation, Loop $O(1)$)
- Segue into our main tool.
(The Uniform Even Subgraph and Haar measures.)
- Warm-up exercise.
(And first theorem.)
- Main Theorem.
(And a sketch of proof).

Our main characters

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Our main characters

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Fix a finite graph $G = (V, E)$.

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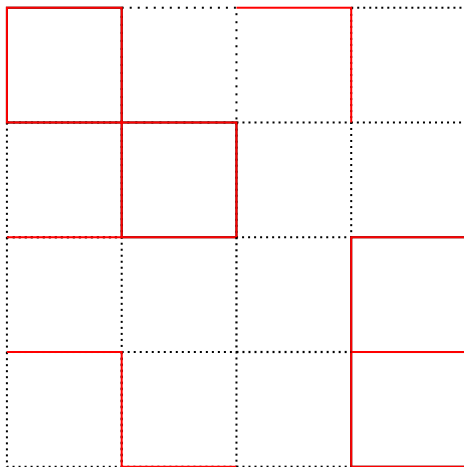
The Ising model at inverse temperature $\beta \geq 0$ is the measure on $\{-1, +1\}^V$ given by

$$\mathbf{I}_{\beta, G}[\sigma] = \frac{1}{Z_{\beta, G}} \exp \left(\beta \sum_{(v, w) \in E} \sigma_v \sigma_w \right)$$

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The Bernoulli percolation model with weight $p \in [0, 1]$ is the measure on $\{0, 1\}^E$ given by

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The Bernoulli percolation model with weight $p \in [0, 1]$ is the measure on $\{0, 1\}^E$ given by

$$\mathbb{P}_{p,G}[\omega] = (1-p)^{|E|} \left(\frac{p}{1-p} \right)^{o(\omega)}$$

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where $o(\omega)$ is the number of **open** edges.

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The FK-Ising model with weight $p \in [0, 1]$ is the measure on $\{0, 1\}^E$ given by

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The FK-Ising model with weight $p \in [0, 1]$ is the measure on $\{0, 1\}^E$ given by

$$\phi_{p,G}[\omega] = \frac{1}{Z_{p,G}} \left(\frac{p}{1-p} \right)^{o(\omega)} 2^{\kappa(\omega)}$$

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where $o(\omega)$ is the number of **open** edges and $\kappa(\omega)$ is the number of connected components.

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The FK-Ising model with weight $p \in [0, 1]$ is the measure on $\{0, 1\}^E$ given by

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where $o(\omega)$ is the number of **open** edges and $\kappa(\omega)$ is the number of connected components.

$$\mathbb{P}_{\tilde{p},G} \preceq \phi_{p,G} \preceq \mathbb{P}_{p,G},$$

where $\tilde{p} = \frac{p}{2-p}$.

Edwards-Sokal

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For $p = 1 - e^{-2\beta}$,

$$\langle \sigma_v \sigma_w \rangle_{\beta, G} = \phi_{p, G}[v \leftrightarrow w]$$

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For $p = 1 - e^{-2\beta}$,

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Decay of Ising correlations tied to cluster sizes in FK.

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For $p = 1 - e^{-2\beta}$,

$$\langle \sigma_v \sigma_w \rangle_{\beta, G} = \phi_{p, G}[v \leftrightarrow w]$$

Decay of Ising correlations tied to cluster sizes in FK. This transfers to infinite volume.

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For $p = 1 - e^{-2\beta}$,

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Decay of Ising correlations tied to cluster sizes in FK. This transfers to infinite volume.

Theorem (Peierls '36, Aizenman, Barsky, Fernandez '87)

For $d \geq 2$, there exists $\beta_c > 0$ such that

$$\langle \sigma_v, \sigma_w \rangle_{\beta, \mathbb{Z}^d} \begin{cases} \leq \exp(-C\|v - w\|) & \beta < \beta_c \\ \geq C & \beta > \beta_c \end{cases}$$

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For $p = 1 - e^{-2\beta}$,

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Decay of Ising correlations tied to cluster sizes in FK. This transfers to infinite volume.

Theorem (Peierls '36, Aizenman, Barsky, Fernandez '87)

For $d \geq 2$, there exists $p_c = p_c(\phi, d) \in (0, 1)$ such that

$$\phi_{p, \mathbb{Z}^d}[v \leftrightarrow w] \begin{cases} \leq \exp(-C\|v - w\|) & p < p_c \\ \geq C & p > p_c \end{cases}$$

Aside

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We also have a $p_c(\mathbb{P}, d)$.

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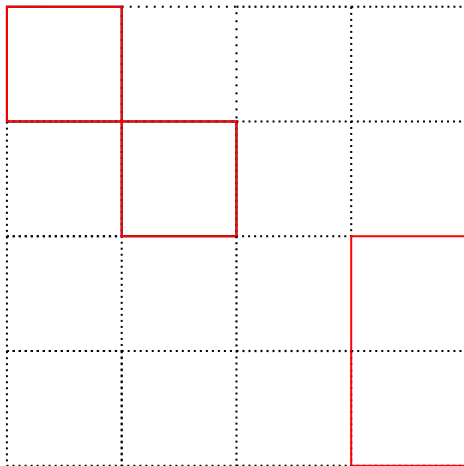
We also have a $p_c(\mathbb{P}, d)$.

$$p_c(\mathbb{P}, d) < \frac{1}{2} \text{ for } d \geq 3.$$

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The loop $O(1)$ model with weight $x \geq 0$ is the measure on $\{0, 1\}^E$ given by

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The loop $O(1)$ model with weight $x \geq 0$ is the measure on $\{0, 1\}^E$ given by

$$\ell_{x,G}[\eta] = \frac{1}{Z_{x,G}} x^{o(\eta)} \mathbf{1}_{\eta \text{ even}}$$

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A graph is **even** if the degree of every vertex is even.

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A graph is **even** if the degree of every vertex is even.
No FKG!

The two-dimensional case

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Theorem (Garet, Marchand, Marcovici '18)

On \mathbb{Z}^2 , there is an x_c , and it is equal to $\tanh(\beta_c)$.

Grimmett-Janson

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UEG_G is the uniform measure on the space of (spanning) even subgraphs of G .

Grimmett-Janson

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Theorem (Grimmett, Janson '09)

For $x = \frac{p}{2-p}$, then $\ell_x[\eta] = \phi_{p,G}[\text{UEG}_\omega[\eta]]$

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Proof:

$$\phi_{p,G}[\text{UEG}_\omega[\eta]] \propto \sum_{\omega \supseteq \eta} \frac{2^{\kappa(\omega)}}{|\{\text{Even subgraphs of } \omega\}|} \left(\frac{p}{1-p} \right)^{o(\omega)}$$

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Now for our set-up

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The identity $|\{\text{Even subgraphs of } \omega\}| = 2^{\kappa(\omega) + o(\omega) - |V|}$ can be proven by induction.

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The identity $|\{\text{Even subgraphs of } \omega\}| = 2^{\kappa(\omega) + o(\omega) - |V|}$ can be proven by induction.

It involves the map $\eta \mapsto \eta \Delta \eta_0$.

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The identity $|\{\text{Even subgraphs of } \omega\}| = 2^{\kappa(\omega)+o(\omega)-|V|}$ can be proven by induction.

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This gives a group structure on

$$\Omega_{\emptyset}(\omega) := \{\text{Even subgraphs of } \omega\}.$$

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$$\Omega_\emptyset(\omega) := \{\text{Even subgraphs of } \omega\}.$$

UEG_ω is the Haar measure on $\Omega_\emptyset(\omega)$.

Edge separation

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For a graph $G = (V, E)$, and $E' \subset E$, say that $\Omega_\emptyset(G)$ **separates** E' if for $e \in E'$, there exists $\eta \in \Omega_\emptyset(G)$ with $\eta \cap E' = \{e\}$.

Edge separation

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Lemma

If $\Omega_\emptyset(G)$ separates E' , then the marginal of UEG_G on the edges in E' is $\mathbb{P}_{1/2, E'}$.

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Lemma

If $\Omega_\emptyset(G)$ separates E' , then the marginal of UEG_G on the edges in E' is $\mathbb{P}_{1/2, E'}$.

Proof: The restriction map $\Omega_\emptyset(G) \rightarrow \{0, 1\}^{E'}$ is a homomorphism.

Percolation

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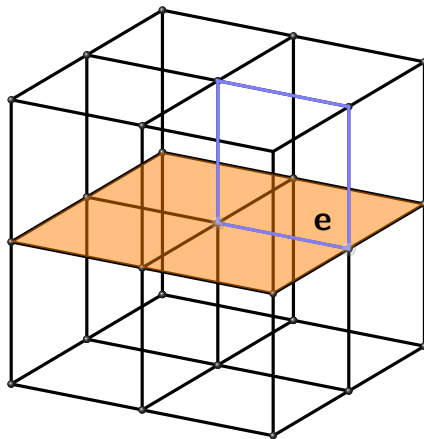
Theorem (H., Kjær, Klausen, '23)

For $d \geq 3$, $\text{UEG}_{\mathbb{Z}^d}$ percolates.

Percolation

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Theorem (H., Kjær, Klausen, '23)

For $d \geq 3$, there exists $x_0 \in (0, 1)$ such that ℓ_{x, \mathbb{Z}^d} percolates for $x \in (x_0, 1]$.

Percolation

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Theorem (H., Kjær, Klausen, '23)

For $d \geq 3$, there exists $x_0 \in (0, 1)$ such that ℓ_{x, \mathbb{Z}^d} percolates for $x \in (x_0, 1]$.

For the proof, use that an FK-edge is open with probability at least $\frac{p}{2-p}$.

Main result

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Theorem (H., Kjær, Klausen, '23)

For $d \geq 3$ and $x \in (\frac{p_c}{2-p_c}, 1]$, there exists $c > 0$ such that

$$\ell_{x, \mathbb{Z}^d}[0 \leftrightarrow \partial \Lambda_n] \geq \frac{c}{n}.$$

Main result

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Theorem (H., Kjær, Klausen, '23)

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In particular, expected cluster sizes are infinite.

Input from the torus

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Let $\mathbb{T}_n^d := \mathbb{Z}^d / 2n\mathbb{Z}^d$.

Input from the torus

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Let $\mathbb{T}_n^d := \mathbb{Z}^d / 2n\mathbb{Z}^d$.

Lemma

For any graph $G = (V, E) \subseteq \mathbb{T}_n^d$, if there exists a *wrap-around* $\gamma \subseteq E$, then

$$\text{UEG}_G[\eta \text{ contains a wrap-around}] \geq \frac{1}{2}$$

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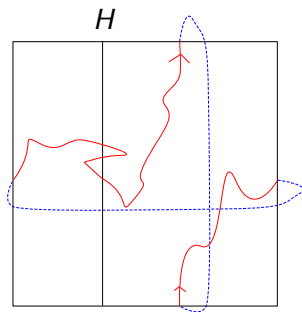
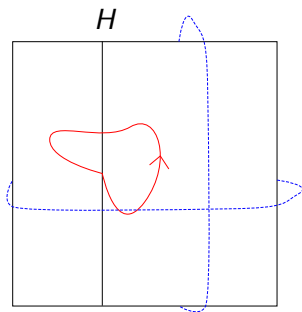
$$\text{UEG}_G[\eta \text{ contains a wrap-around}] \geq \frac{1}{2}$$

Works for $G = \omega \sim \phi_{p, \mathbb{T}_n^d}$ when $p > p_c$.

Input from the torus

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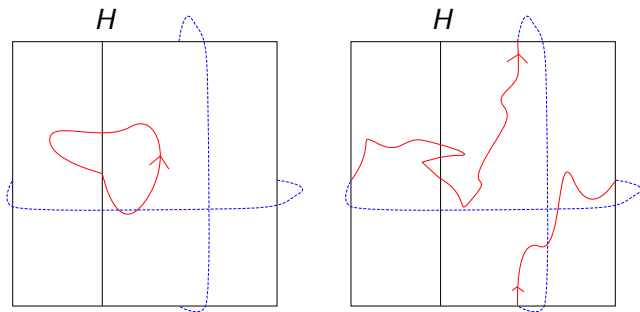
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To finish proof: If $\eta \sim \text{UEG}_G$, then $\eta \stackrel{d}{=} \eta \Delta \gamma$.

A miracle lemma

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Lemma

If $G = G_1 \cup G_2 \cup G_3$ and G_2 contains a connected separating surface between G_1 and G_3 , the marginals of UEG_G on G_1 and G_3 are independent.

A miracle lemma

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Lemma

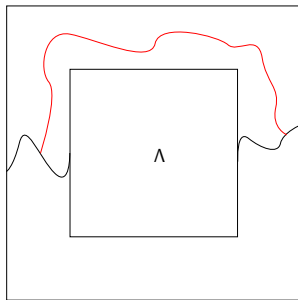
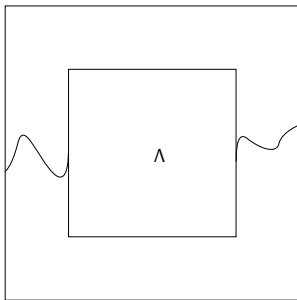
If $G = G_1 \cup G_2 \cup G_3$ and G_2 contains a connected separating surface between G_1 and G_3 , the marginals of UEG_G on G_1 and G_3 are independent.

Again, applies to the supercritical random-cluster model!

A miracle lemma

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Other results in the paper:

- Uniqueness of infinite volume measures for the loop $O(1)$ model in the supercritical regime.
- Exponential mixing of the infinite volume loop $O(1)$ model in the supercritical regime.
- All results carry over to the random current.

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Thank you for the attention.