

First order phase transition for the Random Cluster model with $q > 4$

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joint work with:

Hugo Duminil-Copin, Maxime Gagnebin, Matan Harel, Vincent Tassion

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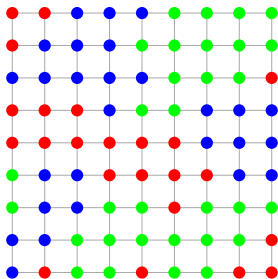
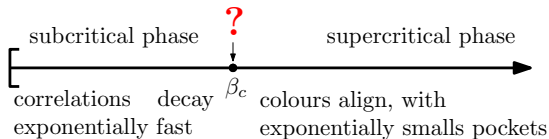
14th February 2017

Diablerets

Setting: G is a finite subgraph of \mathbb{Z}^2 .

Potts model with $q \geq 2$ states on $G = (V, E)$: $\sigma \in \{1, \dots, q\}^V$ with probability

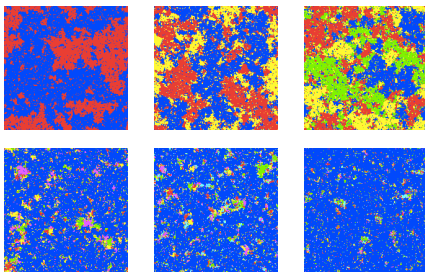
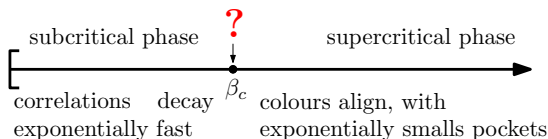
$$\mu_{\beta, G, q}(\sigma) = \frac{1}{Z} \exp\left(\beta \sum_{(u, v) \in E} 1_{\sigma(u) = \sigma(v)}\right) \quad \beta > 0$$



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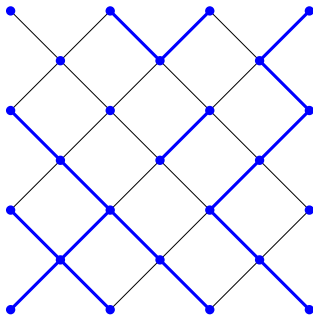
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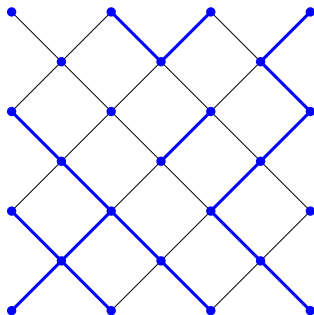
$\omega \in \{0, 1\}^E$ with probability
$$\Phi_{p,G,q}(\omega) = \frac{1}{Z_{p,G,q}} p^{o(\omega)} (1-p)^{c(\omega)} q^{k(\omega)}.$$



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Infinite volume measures on \mathbb{Z}^2 may be defined by taking limits:

$$\Phi_{p,G,q}^0 \xrightarrow{G \rightarrow \mathbb{Z}^2} \Phi_{p,q}^0 \quad \text{and} \quad \Phi_{p,G,q}^1 \xrightarrow{G \rightarrow \mathbb{Z}^2} \Phi_{p,q}^1. \quad \Phi_{p,q}^0 \leq \Phi_{p,q}^1.$$

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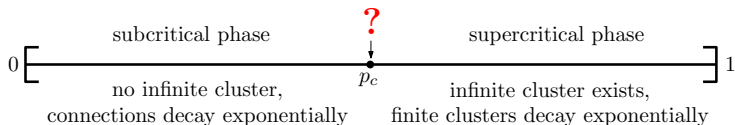
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Phase transition in terms of infinite cluster ($\Phi_{p,q}$ increasing in p)



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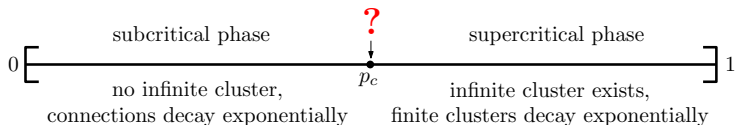
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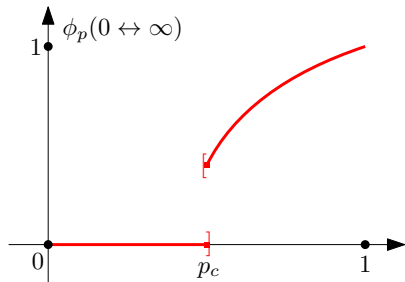
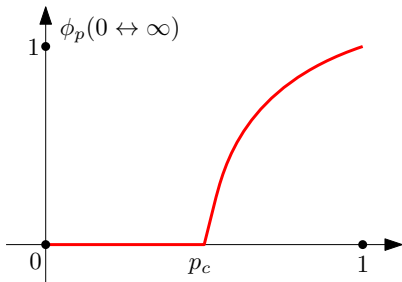
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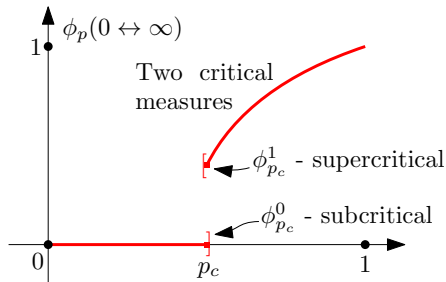
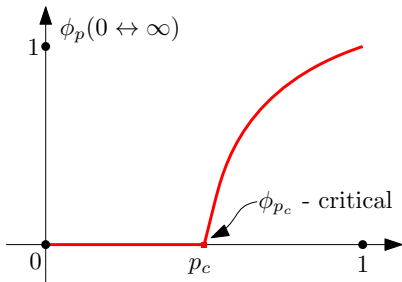
Theorem (Beffara, Duminil-Copin 2012)

On \mathbb{Z}^2 , $p_c = \frac{\sqrt{q}}{1+\sqrt{q}}$ (in other words $p_c = p_{sd}$, the self-dual parameter).



Theorem (Duminil-Copin, Sidoravicius, Tassion 2015)

Phase transition: either one or the other.



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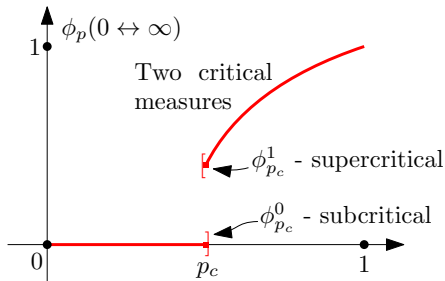
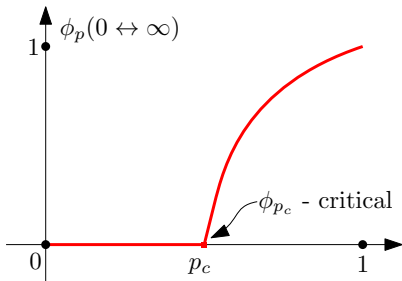
Phase transition: either one or the other.

Continuous phase transition:

- $\phi_{p_c}^0 = \phi_{p_c}^1$;
- in ϕ_{p_c} connections decrease polynomially;
- no infinite cluster for ϕ_{p_c} ;
- strong RSW type estimates.

... or discontinuous:

- $\phi_{p_c}^0 \neq \phi_{p_c}^1$;
- in $\phi_{p_c}^0$ connections decrease exponentially,
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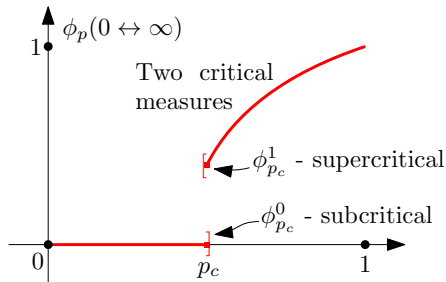
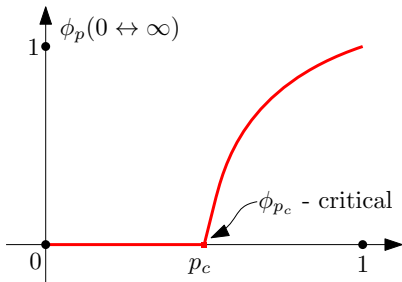
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(HDC, MH, MG, IM, VT 2017):

... when $q > 4$

Theorem (H. Duminil-Copin, M. Gagnebin, M. Harel, I.M., V. Tassion)

The phase transition of RCM on the square lattice with $q > 4$ is **discontinuous**.

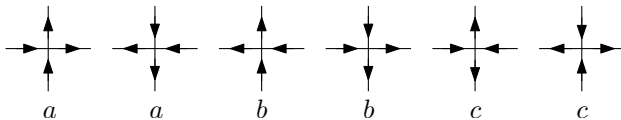
Moreover, if $\lambda > 0$ satisfies $\cosh(\lambda) = \sqrt{q}/2$, then

$$\xi(q)^{-1} = \lim_{n \rightarrow \infty} -\frac{1}{n} \log \phi_{p_c, q}^0 \left[\begin{array}{c} \partial\Lambda_n \\ \text{[Diagram: A diamond-shaped boundary } \partial\Lambda_n \text{ containing a red wavy curve and a black dot]} \end{array} \right] = \lambda + 2 \sum_{k=1}^{\infty} \frac{(-1)^k}{k} \tanh(k\lambda) > 0.$$

As $q \searrow 4$, $\xi(q)^{-1} \sim 8 \exp\left(-\frac{\pi^2}{\sqrt{q-4}}\right)$.

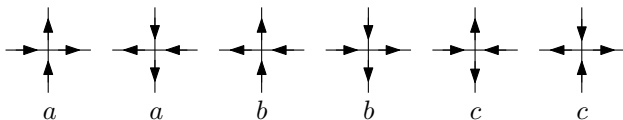
$$\phi_{p_c, q}^0 \left[\begin{array}{c} \partial\Lambda_n \\ \text{[Diagram: A diamond-shaped boundary } \partial\Lambda_n \text{ containing a red wavy curve and a black dot]} \end{array} \right] = \exp\left(-\frac{n}{\xi(q)} + o(n)\right)$$

Relation the six vertex model.



A brief introduction to the six vertex model.

Configurations: On a part of \mathbb{Z}^2 : orient each edge s.t. each vertex has exactly two incoming edges.

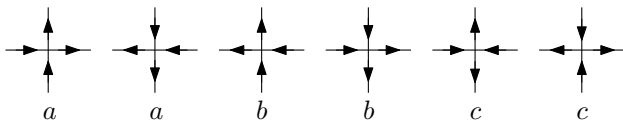


Weight:

$$a^{n_1+n_2} \cdot b^{n_3+n_4} \cdot c^{n_5+n_6}$$

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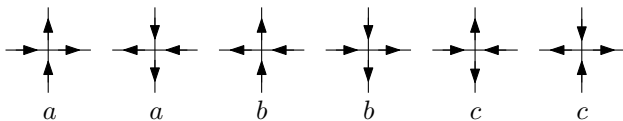
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Probability:
$$\frac{1}{Z_{6V}} a^{n_1+n_2} \cdot b^{n_3+n_4} \cdot c^{n_5+n_6}$$

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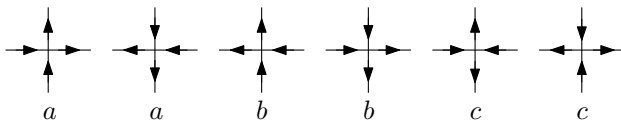
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($\Delta = \frac{a^2+b^2-c^2}{2ab} < -1$: anti-ferroelectric phase).

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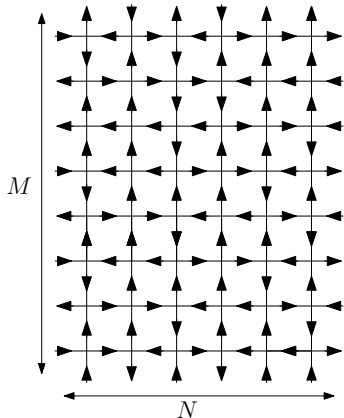
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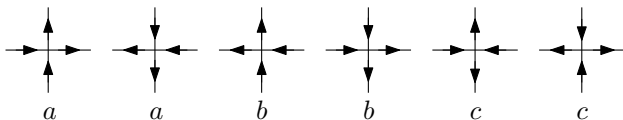
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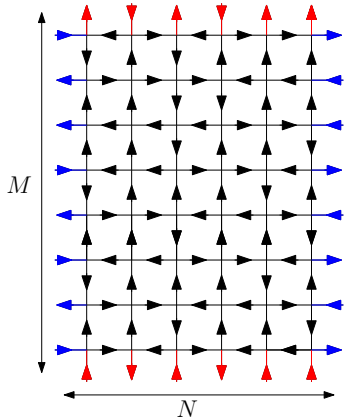
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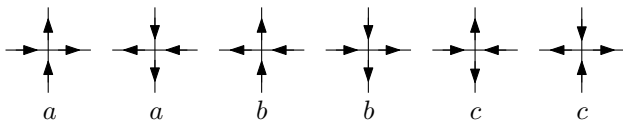
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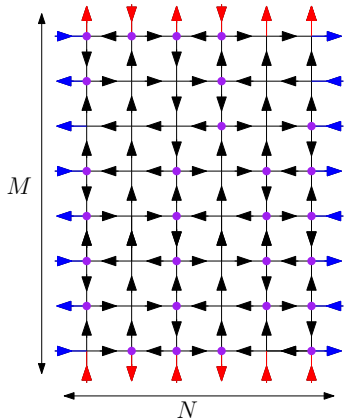
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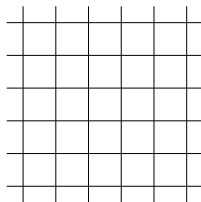
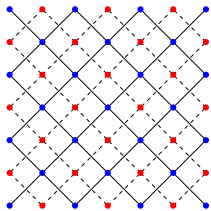
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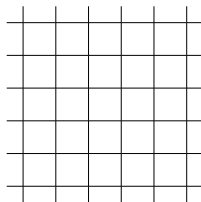
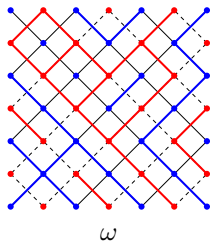
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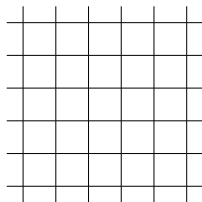
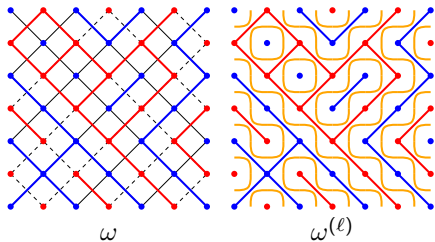
From random cluster to six vertex.



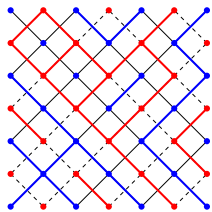
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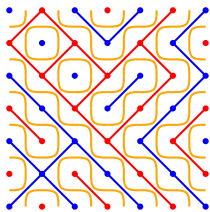
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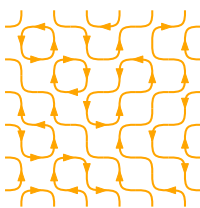
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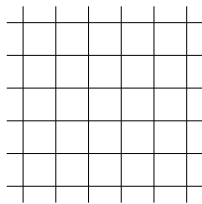
ω



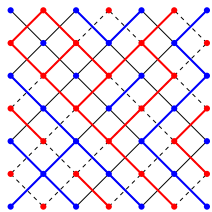
$\omega^{(\ell)}$



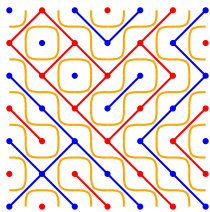
ω°



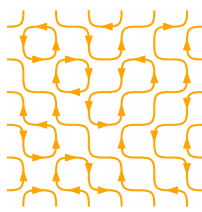
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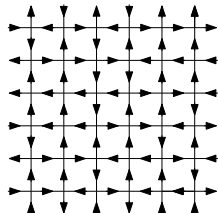
ω



$\omega(\ell)$

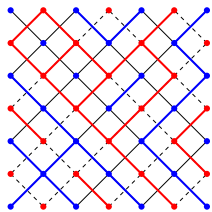


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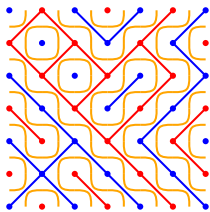


$\vec{\omega}$

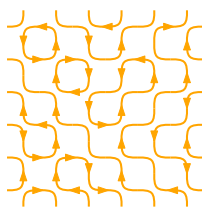
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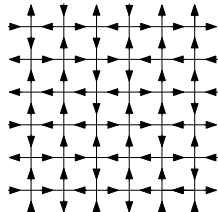
ω



$\omega^{(\ell)}$



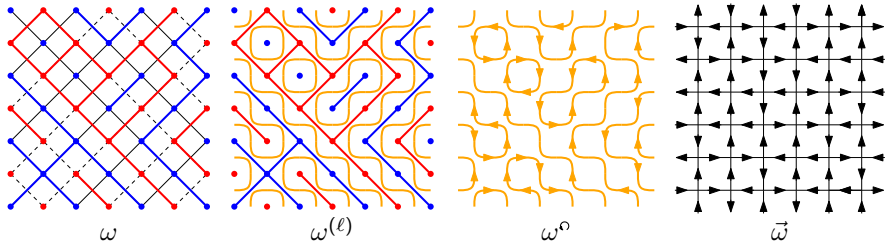
ω^∞



$\vec{\omega}$

$$w_{\text{RC}}(\omega) = p_{sd}^{o(\omega)} (1 - p_{sd})^{c(\omega)} q^{k(\omega)}$$

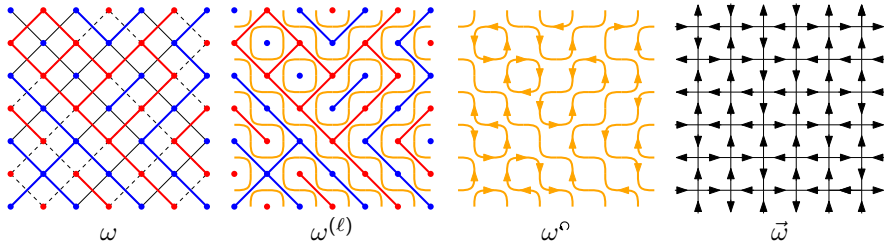
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 &= (1 - p_{sd})^{|E|} \left(\frac{p_{sd}}{1 - p_{sd}} \right)^{o(\omega)} q^{k(\omega)}
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$$p_{sd} = p_c = \frac{\sqrt{q}}{1 + \sqrt{q}}$$

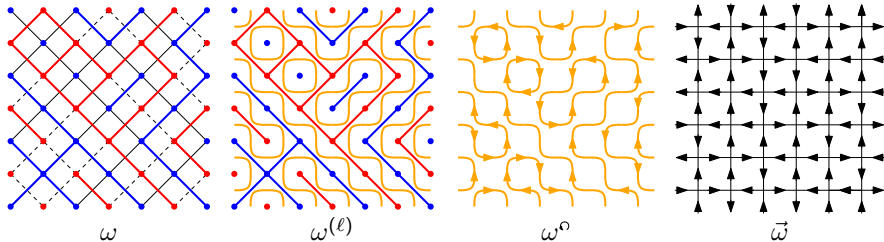
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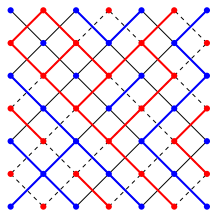
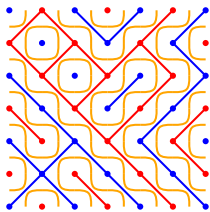
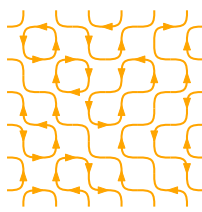
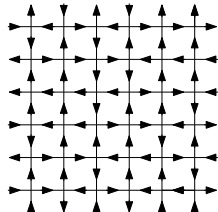
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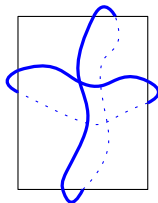
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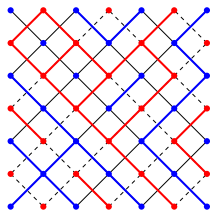
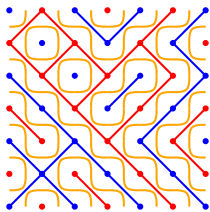
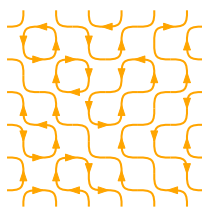
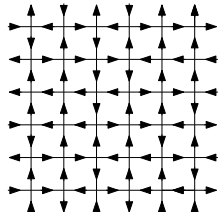

 ω

 $\omega(\ell)$

 ω^o

 $\vec{\omega}$

$$\begin{aligned} w_{\text{RC}}(\omega) &= p_{sd}^{o(\omega)} (1 - p_{sd})^{c(\omega)} q^{k(\omega)} \\ &= (1 - p_{sd})^{|E|} \left(\frac{p_{sd}}{1 - p_{sd}} \right)^{o(\omega)} q^{k(\omega)} \\ &= \left(\frac{1}{1 + \sqrt{q}} \right)^{|E|} \sqrt{q}^{2k(\omega) + o(\omega)} \end{aligned}$$

$$2k(\omega) + o(\omega) = \ell(\omega) + 2s(\omega) + |V|$$

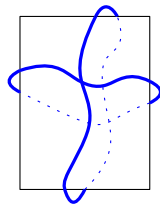


From random cluster to six vertex.

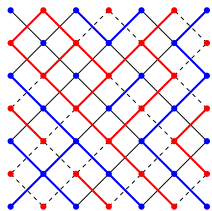
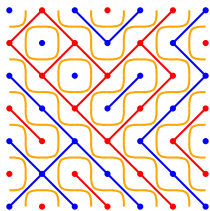
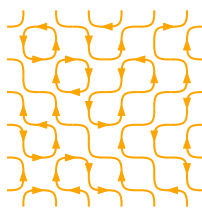
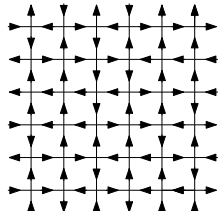

 ω

 $\omega(\ell)$

 ω^o

 $\bar{\omega}$

$$\begin{aligned} w_{\text{RC}}(\omega) &= p_{sd}^{o(\omega)} (1 - p_{sd})^{c(\omega)} q^{k(\omega)} \\ &= (1 - p_{sd})^{|E|} \left(\frac{p_{sd}}{1 - p_{sd}} \right)^{o(\omega)} q^{k(\omega)} \\ &= \left(\frac{1}{1 + \sqrt{q}} \right)^{|E|} \sqrt{q}^{2k(\omega) + o(\omega)} \\ &= \left(\frac{1}{1 + \sqrt{q}} \right)^{|E|} \sqrt{q}^{|V|} \sqrt{q}^{\ell(\omega) + 2s(\omega)} \end{aligned}$$

$$2k(\omega) + o(\omega) = \ell(\omega) + 2s(\omega) + |V|$$

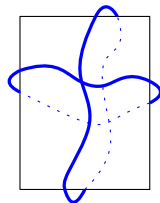


From random cluster to six vertex.

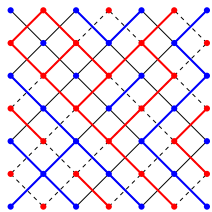

 ω

 $\omega(\ell)$

 ω^o

 $\bar{\omega}$

$$\begin{aligned}
 w_{\text{RC}}(\omega) &= p_{sd}^{o(\omega)} (1 - p_{sd})^{c(\omega)} q^{k(\omega)} \\
 &= (1 - p_{sd})^{|E|} \left(\frac{p_{sd}}{1 - p_{sd}} \right)^{o(\omega)} q^{k(\omega)} \\
 &= \left(\frac{1}{1 + \sqrt{q}} \right)^{|E|} \sqrt{q}^{2k(\omega) + o(\omega)} \\
 &= \left(\frac{1}{1 + \sqrt{q}} \right)^{|E|} \sqrt{q}^{|V|} \sqrt{q}^{\ell(\omega) + 2s(\omega)} \\
 &= C \sqrt{q}^{\ell(\omega) + 2s(\omega)}
 \end{aligned}$$

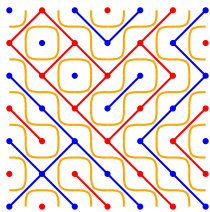
$$2k(\omega) + o(\omega) = \ell(\omega) + 2s(\omega) + |V|$$



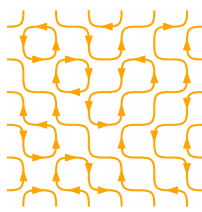
From random cluster to six vertex.



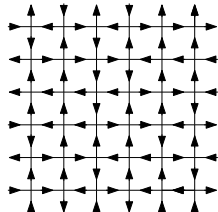
ω



$\omega^{(\ell)}$



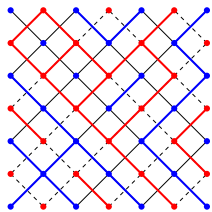
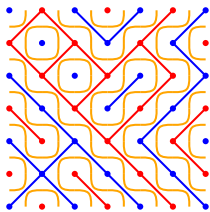
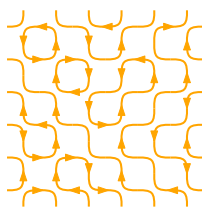
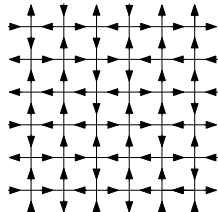
ω^o



$\vec{\omega}$

$$w_{\text{RC}}(\omega) = C \sqrt{q}^{\ell(\omega) + 2s(\omega)}$$

From random cluster to six vertex.

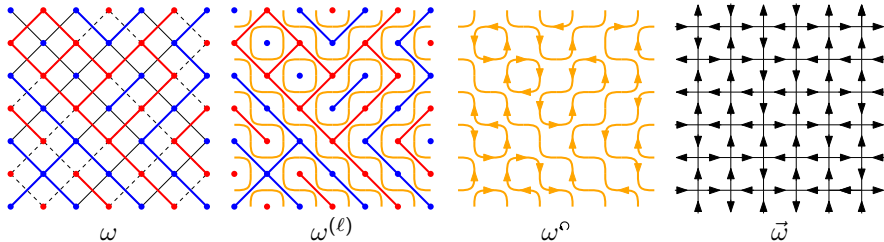

 ω

 $\omega^{(\ell)}$

 ω^o

 $\vec{\omega}$

$$w_{\text{RC}}(\omega) = C \sqrt{q}^{\ell(\omega) + 2s(\omega)}$$

$$w_o(\omega^o) = \exp \left[\frac{\lambda}{2\pi} \times \text{total winding} \right],$$

$$\text{where } \cosh \lambda = \frac{\sqrt{q}}{2}$$

From random cluster to six vertex.



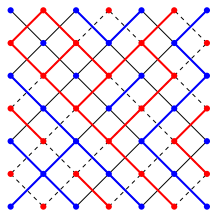
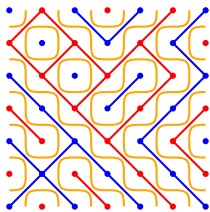
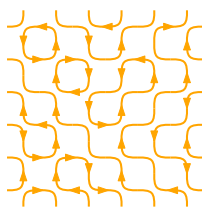
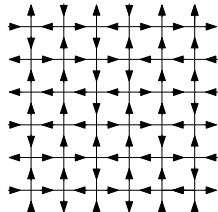
$$\begin{aligned}
 w_{\text{RC}}(\omega) &= C \sqrt{q}^{\ell(\omega) + 2s(\omega)} \\
 &= C q^{s(\omega)} \left(\frac{\sqrt{q}}{2}\right)^{\ell_0(\omega)} \sum_{\omega^o} w_o(\omega^o)
 \end{aligned}$$

$$w_o(\omega^o) = \exp\left[\frac{\lambda}{2\pi} \times \text{total winding}\right],$$

$$\text{where } \cosh \lambda = \frac{\sqrt{q}}{2}$$

$$\sqrt{q} = e^\lambda + e^{-\lambda}$$

From random cluster to six vertex.


 ω

 $\omega(\ell)$

 ω^o

 $\vec{\omega}$

$$\begin{aligned} w_{\text{RC}}(\omega) &= C \sqrt{q}^{\ell(\omega)+2s(\omega)} \\ &= C q^{s(\omega)} \left(\frac{\sqrt{q}}{2}\right)^{\ell_0(\omega)} \sum_{\omega^o} w_o(\omega^o) \end{aligned}$$

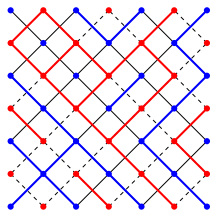
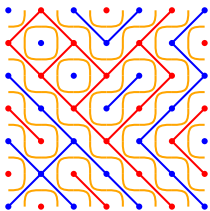
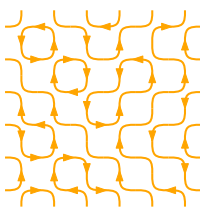
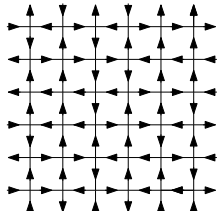
$$w_o(\omega^o) = \exp \left[\frac{\lambda}{2\pi} \times \text{total winding} \right],$$

$$\text{where } \cosh \lambda = \frac{\sqrt{q}}{2}$$

$$c = e^{\frac{\lambda}{2}} + e^{-\frac{\lambda}{2}} = \sqrt{2 + \sqrt{q}}$$

$$w_{6V}(\vec{\omega}) = c^{n_5(\vec{\omega})+n_6(\vec{\omega})}$$

From random cluster to six vertex.


 ω

 $\omega(\ell)$

 ω^o

 $\vec{\omega}$

$$\begin{aligned} w_{\text{RC}}(\omega) &= C \sqrt{q}^{\ell(\omega)+2s(\omega)} \\ &= C q^{s(\omega)} \left(\frac{\sqrt{q}}{2}\right)^{\ell_0(\omega)} \sum_{\omega^o} w_o(\omega^o) \end{aligned}$$

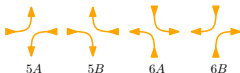
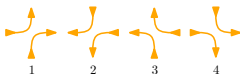
$$w_o(\omega^o) = \exp \left[\frac{\lambda}{2\pi} \times \text{total winding} \right],$$

$$\text{where } \cosh \lambda = \frac{\sqrt{q}}{2}$$

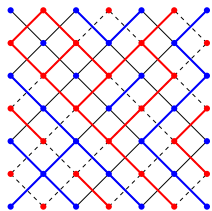
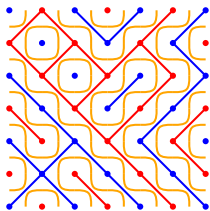
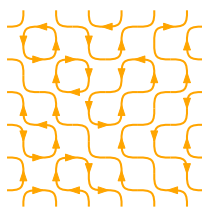
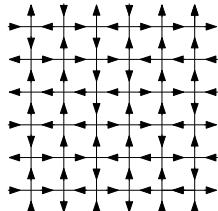
$$w_{6V}(\vec{\omega}) = c^{n_5(\vec{\omega})+n_6(\vec{\omega})} = \sum_{\omega^o} w_o(\omega^o).$$

$$w_o(\omega^o) = e^{\frac{\lambda}{2} \#A - \frac{\lambda}{2} \#B}$$

$$c = e^{\frac{\lambda}{2}} + e^{-\frac{\lambda}{2}} = \sqrt{2 + \sqrt{q}}$$



From random cluster to six vertex.


 ω

 $\omega(\ell)$

 ω^o

 $\vec{\omega}$

$$\begin{aligned} w_{\text{RC}}(\omega) &= C \sqrt{q}^{\ell(\omega)+2s(\omega)} \\ &= C q^{s(\omega)} \left(\frac{\sqrt{q}}{2}\right)^{\ell_0(\omega)} \sum_{\omega^o} w_o(\omega^o) \end{aligned}$$

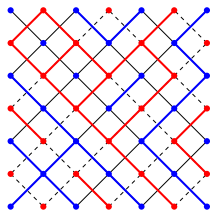
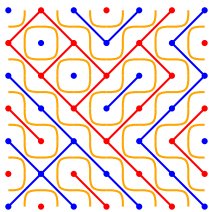
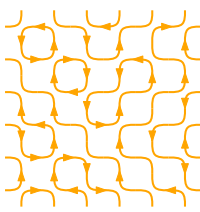
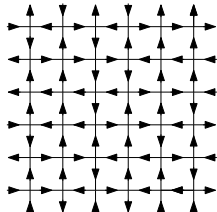
$$w_o(\omega^o) = \exp \left[\frac{\lambda}{2\pi} \times \text{total winding} \right],$$

$$\text{where } \cosh \lambda = \frac{\sqrt{q}}{2}$$

$$c = e^{\frac{\lambda}{2}} + e^{-\frac{\lambda}{2}} = \sqrt{2 + \sqrt{q}}$$

$$w_{6V}(\vec{\omega}) = c^{n_5(\vec{\omega})+n_6(\vec{\omega})} = \sum_{\omega^o} w_o(\omega^o).$$

From random cluster to six vertex.


 ω

 $\omega(\ell)$

 ω°

 $\vec{\omega}$

$$\begin{aligned} w_{\text{RC}}(\omega) &= C \sqrt{q}^{\ell(\omega)+2s(\omega)} \\ &= C q^{s(\omega)} \left(\frac{\sqrt{q}}{2}\right)^{\ell_0(\omega)} \sum_{\omega^\circ} w_\circ(\omega^\circ) \end{aligned}$$

$$w_\circ(\omega^\circ) = \exp\left[\frac{\lambda}{2\pi} \times \text{total winding}\right],$$

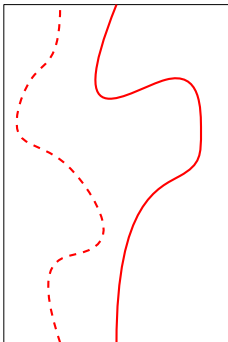
$$\text{where } \cosh \lambda = \frac{\sqrt{q}}{2}$$

$$c = e^{\frac{\lambda}{2}} + e^{-\frac{\lambda}{2}} = \sqrt{2 + \sqrt{q}}$$

$$w_{6V}(\vec{\omega}) = c^{n_5(\vec{\omega})+n_6(\vec{\omega})} = \sum_{\omega^\circ} w_\circ(\omega^\circ).$$

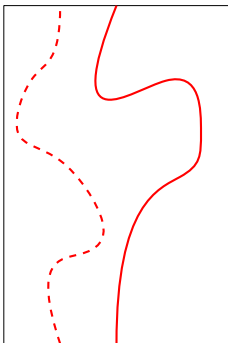
Conclusion:
$$\sum_{\omega \in \Omega_{\text{RC}}} w_{\text{RC}}(\omega) \left(\frac{2}{\sqrt{q}}\right)^{\ell_0(\omega)} q^{-s(\omega)} = C \sum_{\vec{\omega} \in \Omega_{6V}} w_{6V}(\vec{\omega}).$$

Correlation length for s.d. RCM



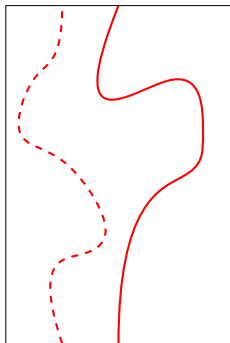
$$\sum_{\omega \in \Omega_{\text{RC}}} w_{\text{RC}}(\omega) \left(\frac{2}{\sqrt{q}}\right)^{\ell_0(\omega)} q^{-s(\omega)} = C \sum_{\vec{\omega} \in \Omega_{6V}} w_{6V}(\vec{\omega}).$$

Correlation length for s.d. RCM



$$\sum_{\omega \in \Omega_{\text{RC}}} w_{\text{RC}}(\omega) \left(\frac{2}{\sqrt{q}}\right)^{\ell_0(\omega)} q^{-s(\omega)} = C Z_{6V}(N, M).$$

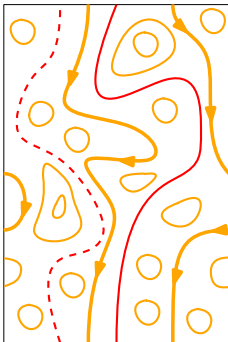
Correlation length for s.d. RCM



$$\sum_{\omega \in \Omega_{\text{RC}}} w_{\text{RC}}(\omega) \left(\frac{2}{\sqrt{q}}\right)^{\ell_0(\omega)} q^{-s(\omega)} = C Z_{6V}(N, M).$$

$$\mathbb{P} \left(\begin{array}{c} \boxed{\text{dashed path}} \\ \boxed{\text{solid path}} \\ N \end{array} \right) \sim \exp \left(-\frac{M}{\xi(N)} \right), \quad \text{as } M \rightarrow \infty.$$

Correlation length for s.d. RCM



$$\sum_{\omega \in \Omega_{\text{RC}}} w_{\text{RC}}(\omega) \left(\frac{2}{\sqrt{q}}\right)^{\ell_0(\omega)} q^{-s(\omega)} = C Z_{6V}(N, M).$$

$$\mathbb{P} \left(\begin{array}{c} \boxed{\phantom{\text{paths}}} \\ N \end{array} \right) \sim \exp \left(-\frac{M}{\xi(N)} \right), \quad \text{as } M \rightarrow \infty.$$

$$\xi(N) \rightarrow \xi(q), \quad \text{as } N \rightarrow \infty.$$

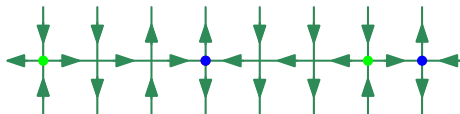
$$C Z_{6V}^{\lfloor N/2-1 \rfloor}(N, M) \leq \sum_{\omega \in \Omega_{\text{RC}}} w_{\text{RC}}(\omega) \left(\frac{2}{\sqrt{q}}\right)^{\ell_0(\omega)} q^{-s(\omega)} \leq 4C Z_{6V}^{\lfloor N/2-1 \rfloor}(N, M)$$

vertically winding loop

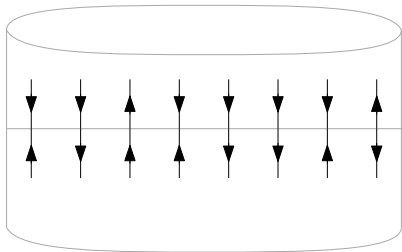
$$\text{where } Z_{6V}^{[k]}(N, M) = \sum_{\vec{\omega}} w_{6V}(\vec{\omega})$$

with k up arrows

The transfer matrix of the six vertex model.



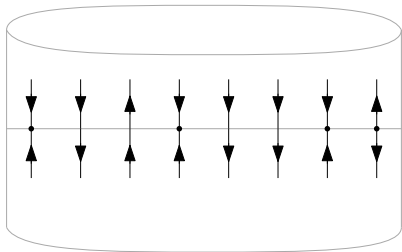
Definition of the transfer matrix



Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

If $\Psi_1 \neq \Psi_2$, start by the differences. . .

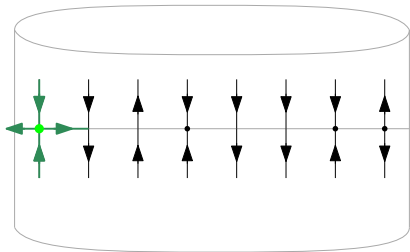
Definition of the transfer matrix



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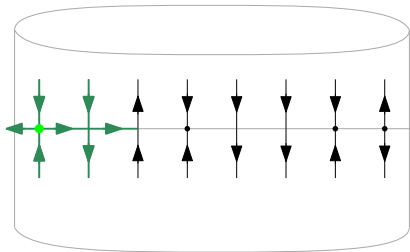
Definition of the transfer matrix



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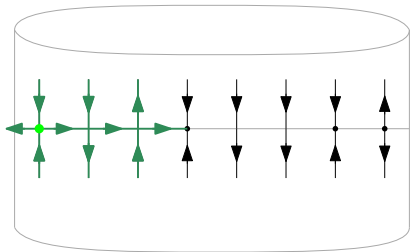
Definition of the transfer matrix



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If $\Psi_1 \neq \Psi_2$, start by the differences. . .

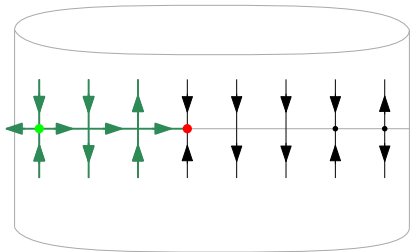
Definition of the transfer matrix



Two rows of vertical arrows: Ψ_1, Ψ_2 ,
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If $\Psi_1 \neq \Psi_2$, start by the differences. . .

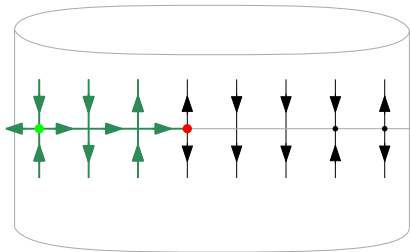
Definition of the transfer matrix



Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

If $\Psi_1 \neq \Psi_2$, start by the differences. . .

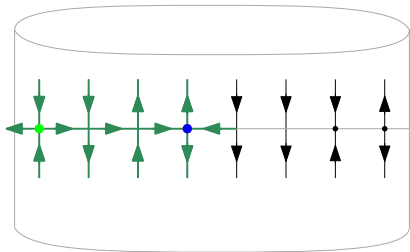
Definition of the transfer matrix



Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

If $\Psi_1 \neq \Psi_2$, start by the differences. . .

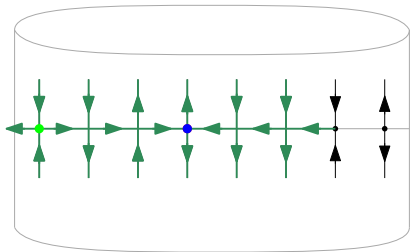
Definition of the transfer matrix



Two rows of vertical arrows: Ψ_1, Ψ_2 ,
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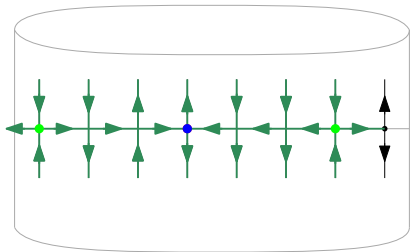
Definition of the transfer matrix



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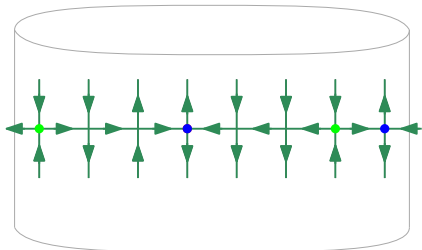
Definition of the transfer matrix



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Definition of the transfer matrix

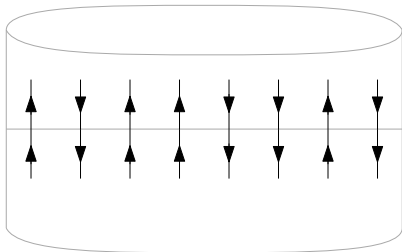


Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

If $\Psi_1 \neq \Psi_2$, start by the differences. . .

At most one possible completion
(when Ψ_1 and Ψ_2 are **interlaced**).

Definition of the transfer matrix



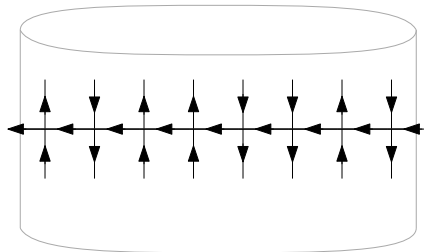
Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

If $\Psi_1 \neq \Psi_2$, start by the differences. . .

At most one possible completion
(when Ψ_1 and Ψ_2 are **interlaced**).

If $\Psi_1 = \Psi_2$,

Definition of the transfer matrix



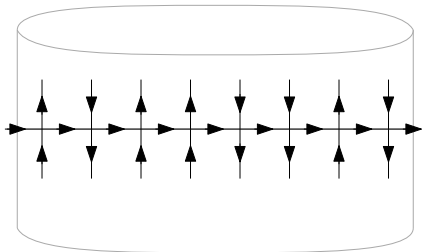
Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

If $\Psi_1 \neq \Psi_2$, start by the differences. . .

At most one possible completion
(when Ψ_1 and Ψ_2 are **interlaced**).

If $\Psi_1 = \Psi_2$,

Definition of the transfer matrix



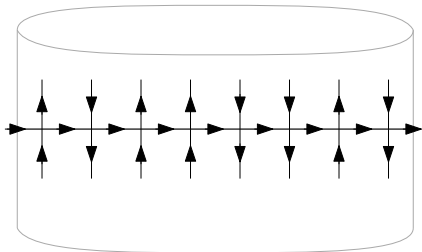
Two rows of vertical arrows: Ψ_1, Ψ_2 ,
how to complete the line between?

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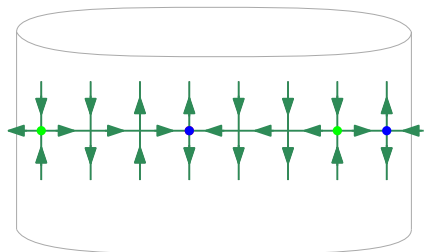
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If $\Psi_1 = \Psi_2$, two possible completions.

$$V(\Psi_1, \Psi_2) = \begin{cases} 2 & \text{if } \Psi_1 = \Psi_2, \\ c^{\# \text{ differences}} & \text{if } \Psi_1 \neq \Psi_2 \text{ and } \Psi_1 \text{ and } \Psi_2 \text{ are interlaced,} \\ 0 & \text{otherwise,} \end{cases}$$

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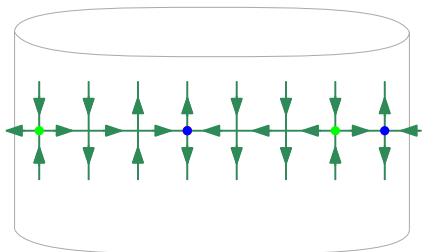
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Total weight of configuration with vertical arrows Ψ_1, \dots, Ψ_M :

$$V(\Psi_1, \Psi_2) \cdot \dots \cdot V(\Psi_{M-1}, \Psi_M)$$

Definition of the transfer matrix



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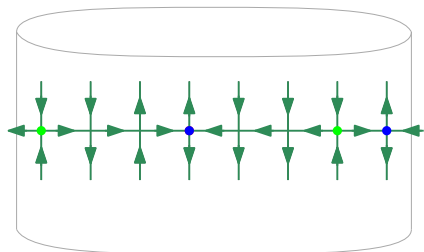
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Total weight of configuration with vertical arrows Ψ_1, \dots, Ψ_M on torus :

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Definition of the transfer matrix



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If $\Psi_1 \neq \Psi_2$, start by the differences. . .

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Total weight of configuration on torus: $V \in \mathcal{M}_{2^N, 2^N}$

$$Z_{6V}(N, M) = \sum_{\Psi_1, \dots, \Psi_M} V(\Psi_1, \Psi_2) \cdot \dots \cdot V(\Psi_{M-1}, \Psi_M) V(\Psi_M, \Psi_1) = \text{Tr}(V^M).$$

Conclusion

Free energy (6V model):

$$f(1, 1, c) = \lim_{\substack{N \rightarrow \infty \\ M \rightarrow \infty}} \frac{1}{MN} \log Z_{6V}(N, M)$$

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Correlation length (Random Cluster model)

$$\xi^{-1}(q) = \lim_{N \rightarrow \infty} \lim_{M \rightarrow \infty} -\frac{1}{M} \log \frac{Z_{6V}^{[N/2-1]}(N, M)}{Z_{6V}^{[N/2]}(N, M)}$$

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Thank you!