

A short proof of the discontinuity of phase
transition in the planar random-cluster model
with $q > 4$

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Joint with Gourab Ray

University of British Columbia

Bristol, July, 2020

Percolation

Percolation on \mathbb{Z}^2 :

- Parameter: $p \in [0, 1]$
- Independently for each edge:
 - **open** (keep) it with probability p ,
 - **close** (delete) it with probability $1 - p$.
- Random subgraph: $\omega \in \{0, 1\}^{E(\mathbb{Z}^2)}$

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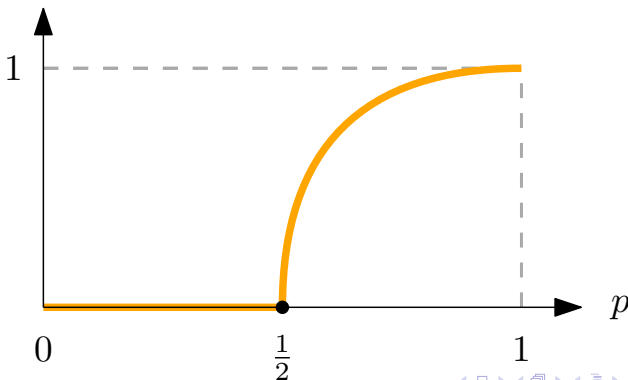
Does ω have an **infinite open cluster**?

- 1 **No** if $p \leq \frac{1}{2}$ [Harris 60]
- 2 **Yes** if $p > \frac{1}{2}$ [Kesten 80]

Percolation

Percolation on \mathbb{Z}^2 :

$\theta(p) := \mathbb{P}_p(\text{the origin is in an infinite open cluster of } \omega)$



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There exists $p_c = p_c(d) \in (0, 1)$ such that

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What happens at p_c ?

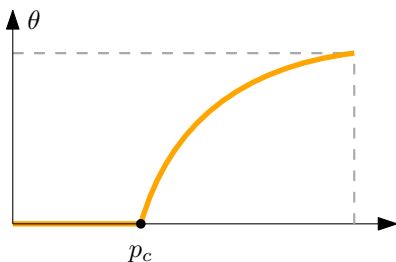
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Percolation on \mathbb{Z}^d – one of two possibilities:

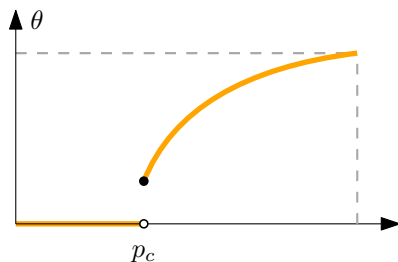
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Percolation on \mathbb{Z}^d – one of two possibilities:

1 Continuous phase transition



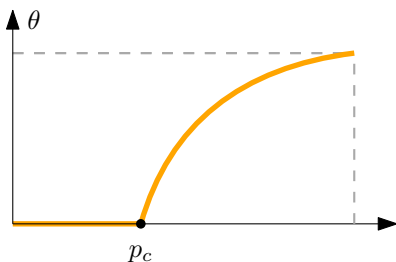
2 Discontinuous phase transition



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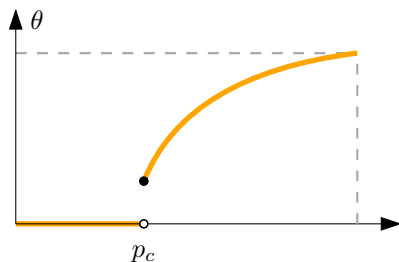
Percolation on \mathbb{Z}^d – one of two possibilities:

① Continuous phase transition



- $d = 2$ [Harris, Kesten]
- $d \geq 19$ [Hara–Slade 94]

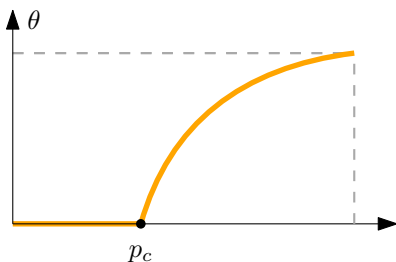
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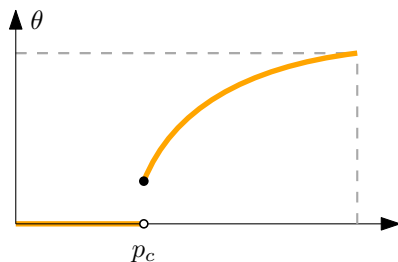
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- Not expected for any d
- Open problem!

The random-cluster model

Definition

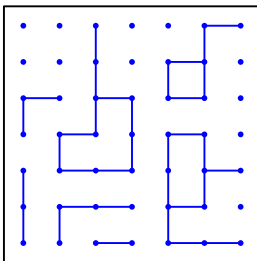
- Finite graph $G = (V, E)$
- Two parameters: $p \in [0, 1]$ and $q > 0$
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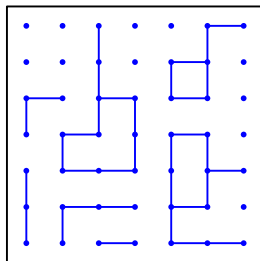


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$$\mathbb{P}_{p,q}(\omega) \propto p^{\#\{\text{open edges}\}} (1-p)^{\#\{\text{closed edges}\}} q^{\#\text{clusters}}$$



$$\#\text{clusters} = 7 + 11 = 18$$

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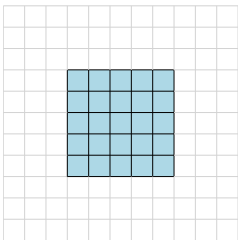
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① The **free** measure



- Closed boundary conditions
- The “**smallest**” measure

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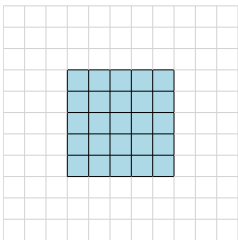
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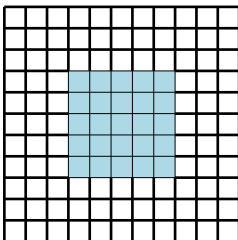
- Consider **weak limits** of measures on finite graphs.
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② The **wired** measure



- Open boundary conditions
- The “**largest**” measure

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$$\theta^{\text{free}}(p) := \mathbb{P}_{p,q}^{\text{free}}(\text{the origin is in an infinite open cluster of } \omega)$$
$$\theta^{\text{wired}}(p) := \mathbb{P}_{p,q}^{\text{wired}}(\text{the origin is in an infinite open cluster of } \omega)$$

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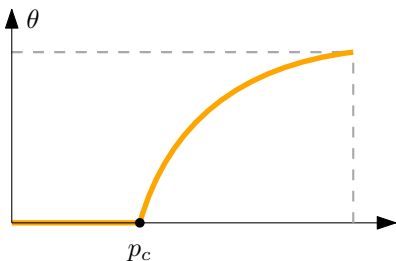
- 1 $\theta^{\text{wired}}(p) = \theta^{\text{free}}(p) = 0$ if $p < p_c$
- 2 $\theta^{\text{wired}}(p) \geq \theta^{\text{free}}(p) > 0$ if $p > p_c$

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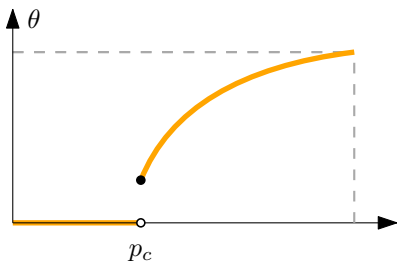
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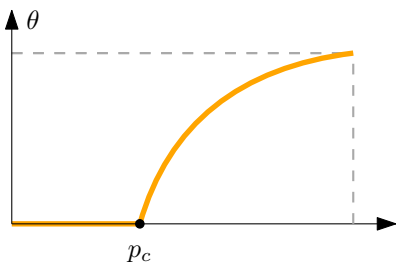


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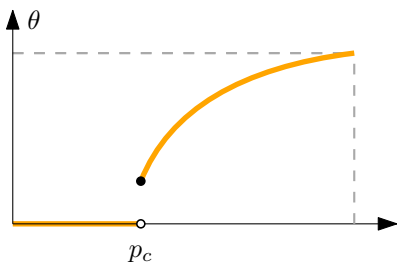
The random-cluster model on \mathbb{Z}^d – one of two possibilities:

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- $\theta^{\text{wired}}(p_c) = 0$

2 Discontinuous phase transition



- $\theta^{\text{wired}}(p_c) > 0$

The random-cluster model

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The random-cluster model on \mathbb{Z}^2 :

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$$p_c = \frac{\sqrt{q}}{1+\sqrt{q}}$$

[Duminil-Copin
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Baxter conjectured in 1978:

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- Short proof [Ray–Spinka 2019]

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- The random-cluster model
- The six-vertex model

[Temperley–Lieb 71, BKW 76, Glazman–Peled 2019]

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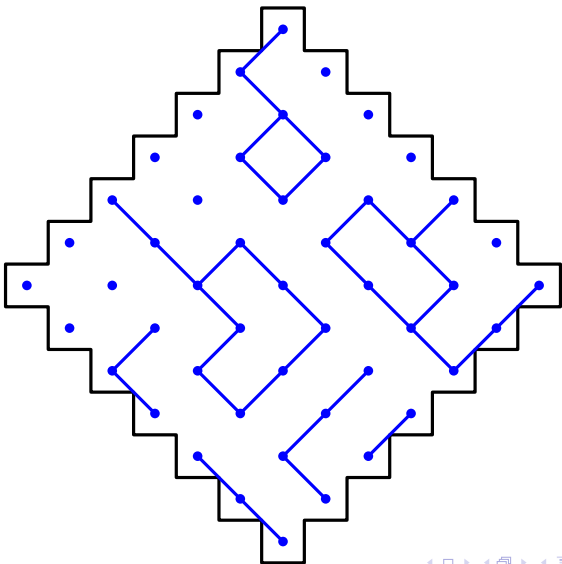
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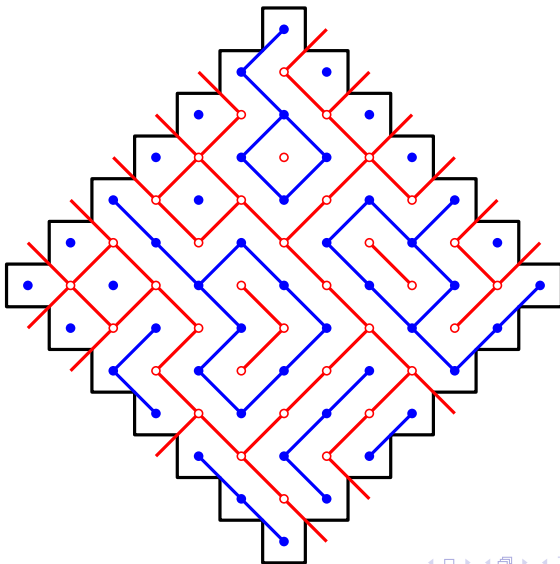
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② Height function representation for the six-vertex model

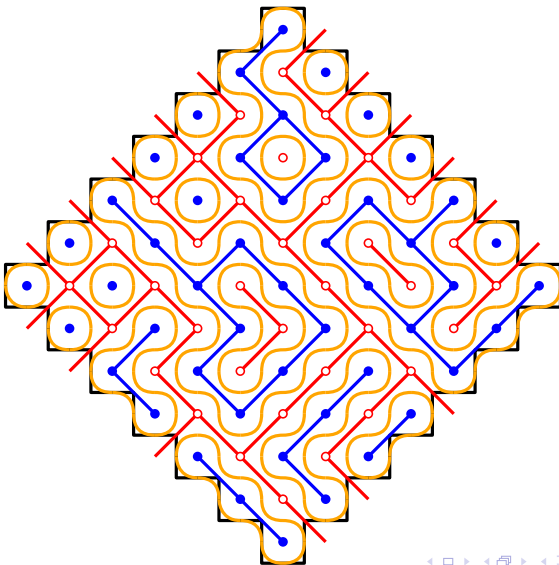
From the random-cluster model to loop configurations



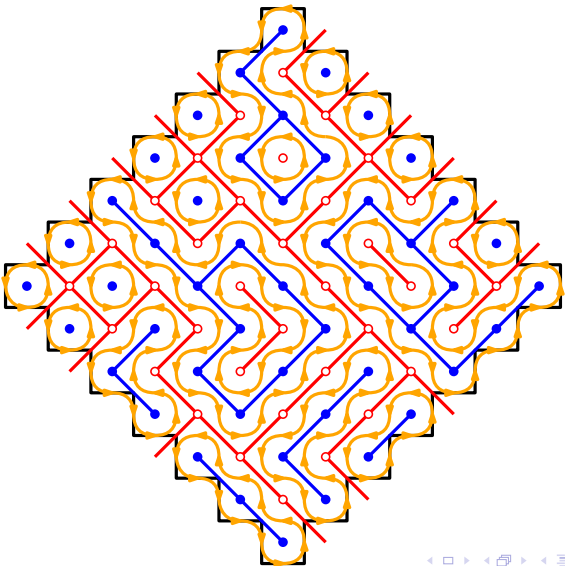
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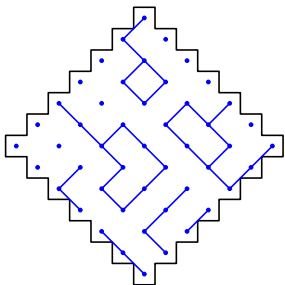
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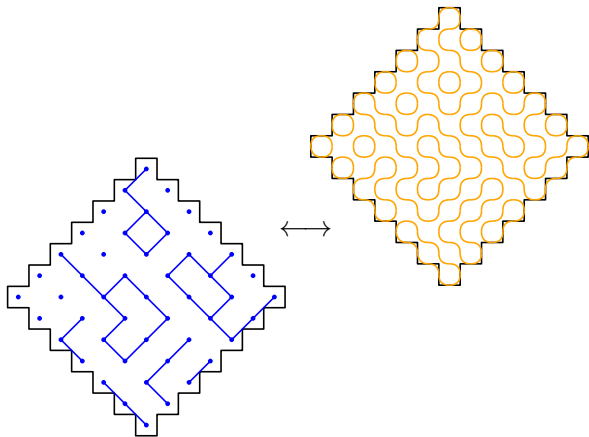
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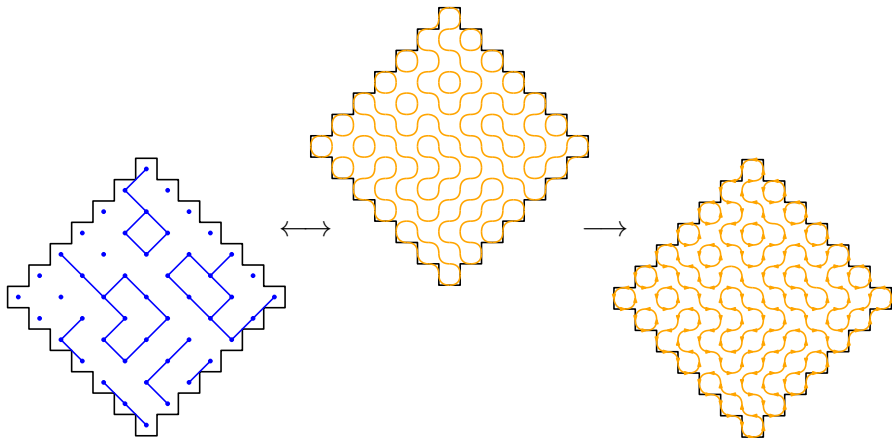
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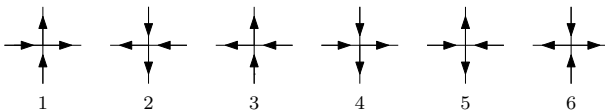


The six-vertex model

- **Arrow** configurations satisfying the **ice rule**: 2 in, 2 out

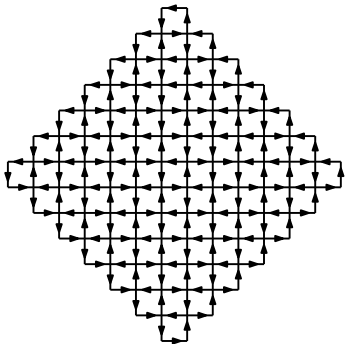
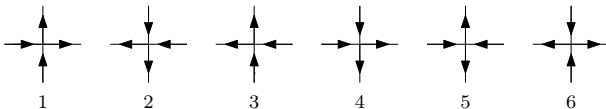
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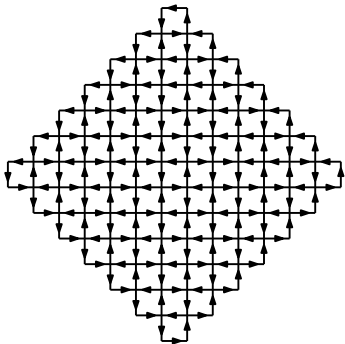
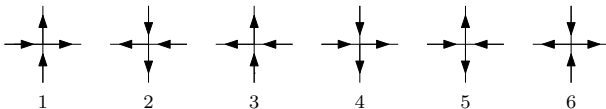
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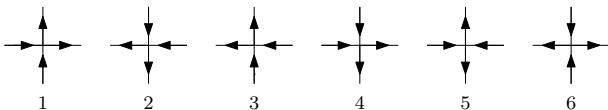
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$$\mathbb{P}_c(\sigma) \propto c^{\#\{\text{type 5 and 6 vertices}\}}$$

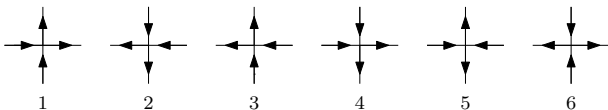
From the six-vertex model to loop configurations

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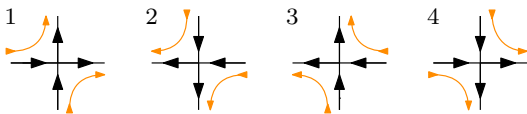


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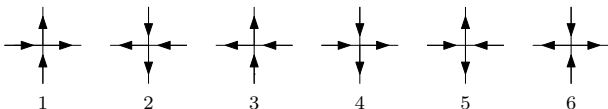


- Split into loop segments:

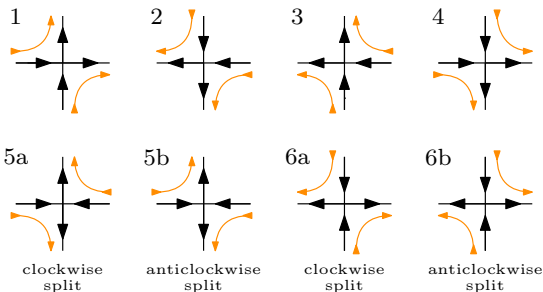


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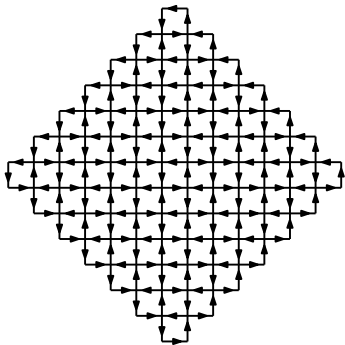
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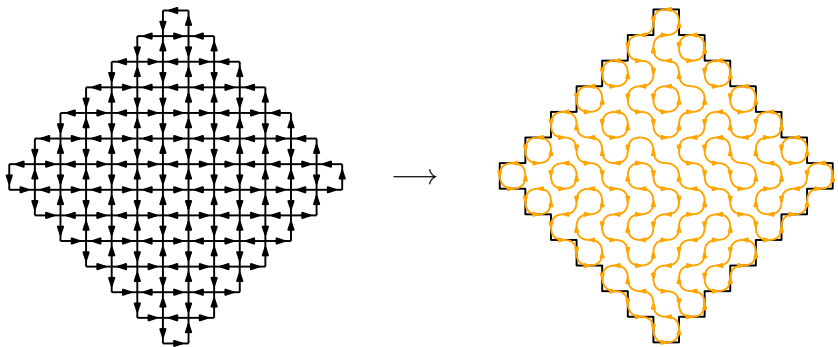
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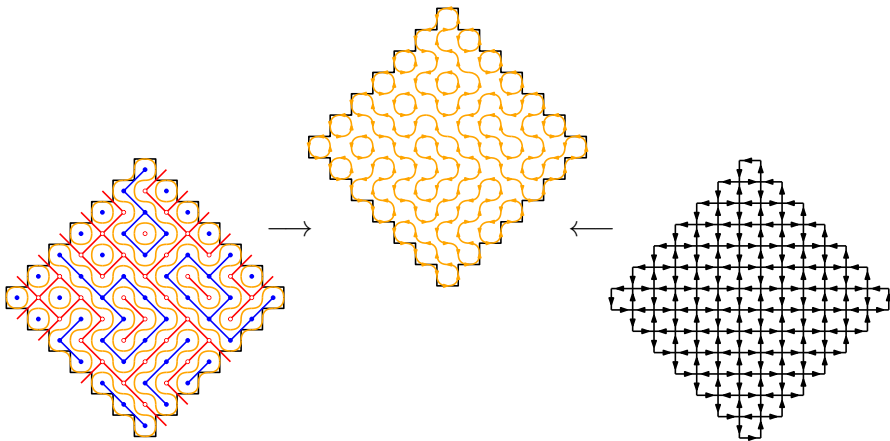
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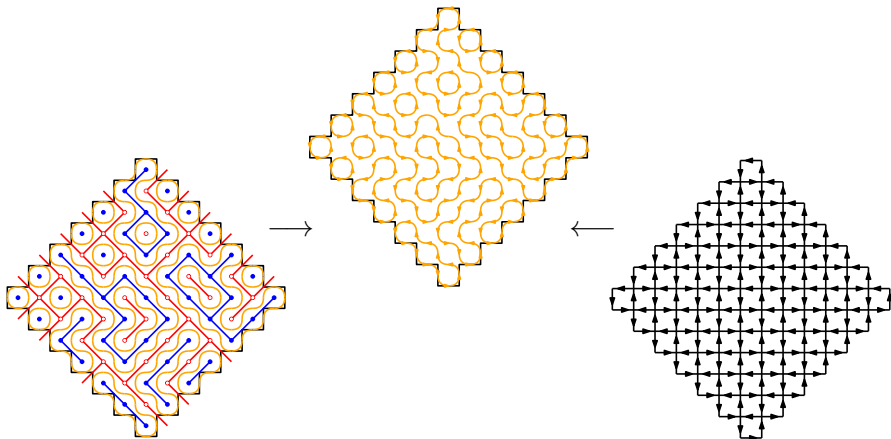
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The BKW coupling



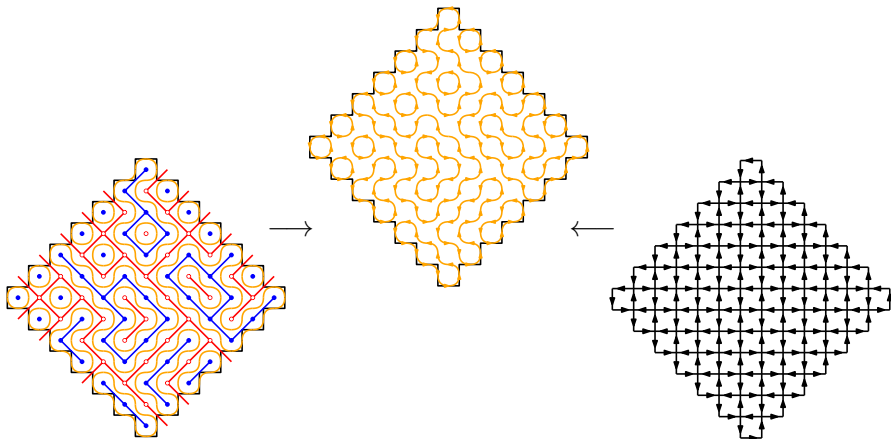
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p # open edges $(1 - p)$ # closed edges q # clusters

c # {type 5 and 6}

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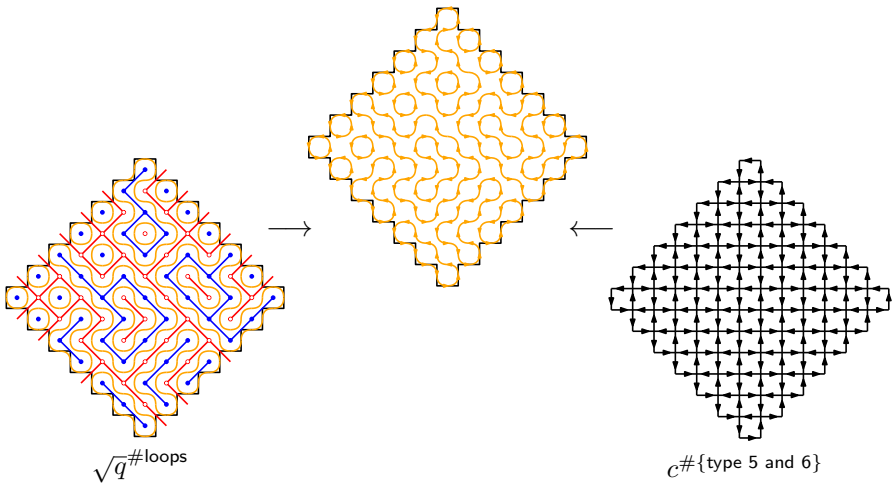


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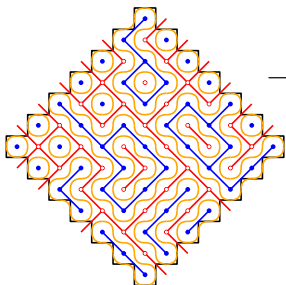
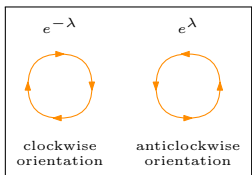
$p = p_c = \frac{\sqrt{q}}{1 + \sqrt{q}}$ and **Euler's formula**

c # {type 5 and 6}

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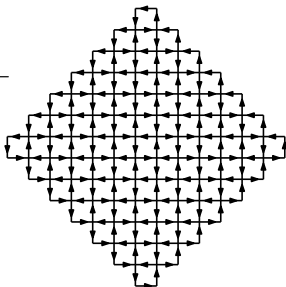
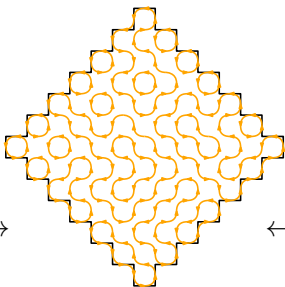


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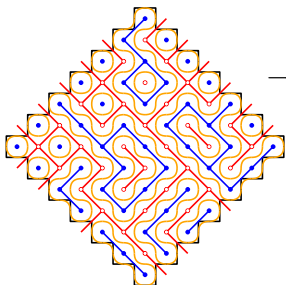
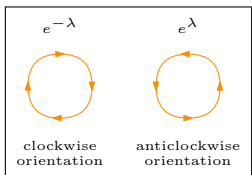
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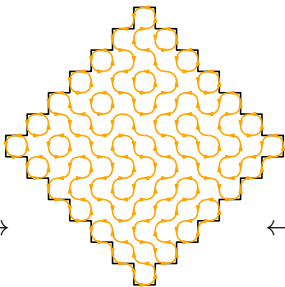
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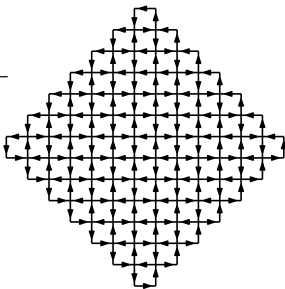


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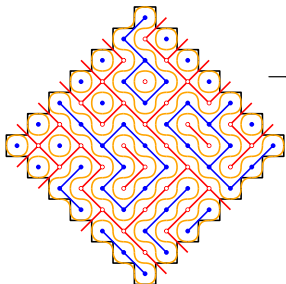
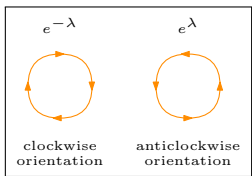


$$e^{\lambda \#\{\text{signed loops}\}}$$



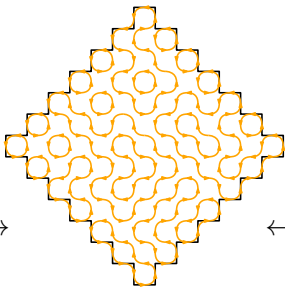
$$c^{\#\{\text{type 5 and 6}\}}$$

The BKW coupling

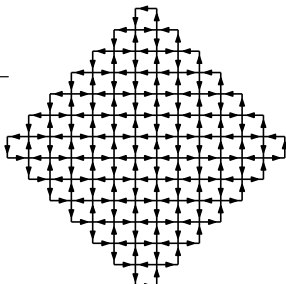
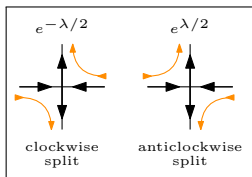


$$\sqrt{q}^{\#\text{loops}}$$

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



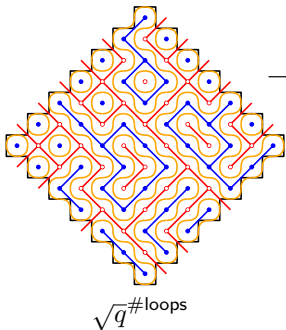
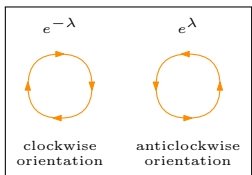
$$e^{\lambda \#\{\text{signed loops}\}}$$



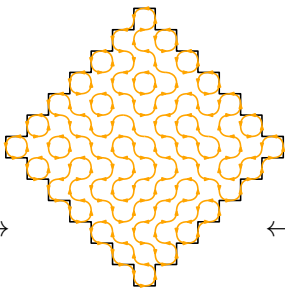
$$c^{\#\{\text{type 5 and 6}\}}$$

$$c = e^{-\lambda/2} + e^{\lambda/2}$$

The BKW coupling

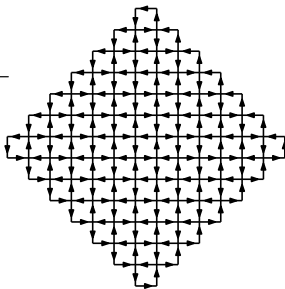
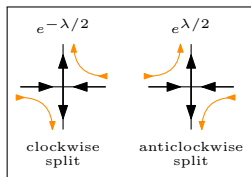


$$\sqrt{q} = e^{-\lambda} + e^{\lambda}$$



$$e^{\lambda} \# \{\text{signed loops}\}$$

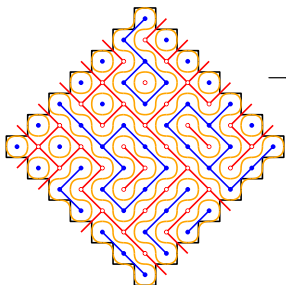
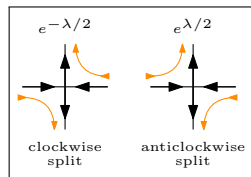
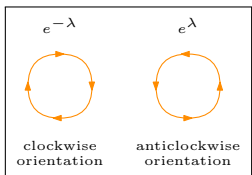
$$e^{\frac{\lambda}{2}} \# \{\text{signed splits}\}$$



$$c \# \{\text{type 5 and 6}\}$$

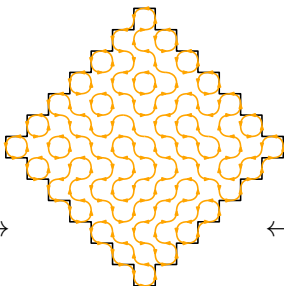
$$c = e^{-\lambda/2} + e^{\lambda/2}$$

The BKW coupling



$$\sqrt{q}^{\#\text{loops}}$$

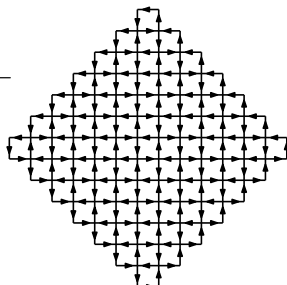
$$\sqrt{q} = e^{-\lambda} + e^{\lambda}$$



$$e^{\lambda} \#\{\text{signed loops}\}$$

$$e^{\frac{\lambda}{2}} \#\{\text{signed splits}\}$$

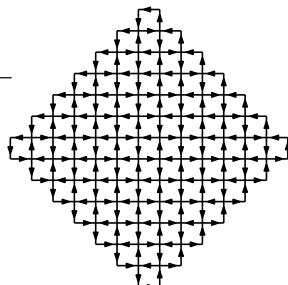
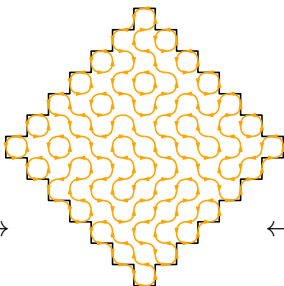
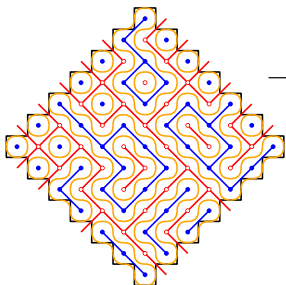
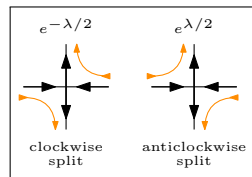
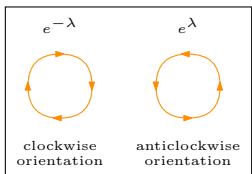
$$e^{\frac{\lambda}{2\pi}} \#\{\text{total winding}\}$$



$$c^{\#\{\text{type 5 and 6}\}}$$

$$c = e^{-\lambda/2} + e^{\lambda/2}$$

The BKW coupling



$$e^{\lambda} \#\{\text{signed loops}\}$$

$$e^{\frac{\lambda}{2}} \#\{\text{signed splits}\}$$

$$e^{\frac{\lambda}{2\pi}} \#\{\text{total winding}\}$$

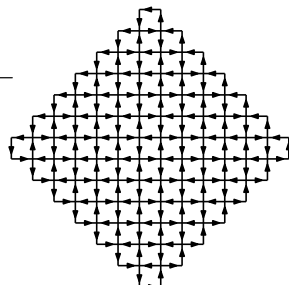
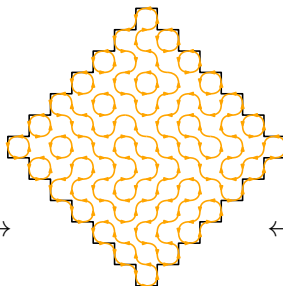
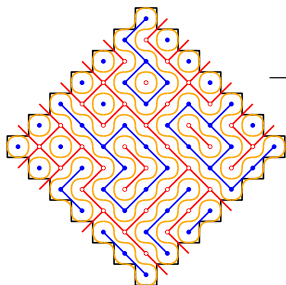
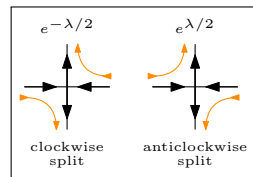
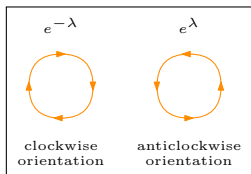
$$\sqrt{q} \#\{\text{inner loops}\} e^{\lambda} \#\{\text{boundary loops}\}$$

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

$$c \#\{\text{type 5 and 6}\}$$

$$c = e^{-\lambda/2} + e^{\lambda/2}$$

The BKW coupling



$$e^{\lambda} \#\{\text{signed loops}\}$$

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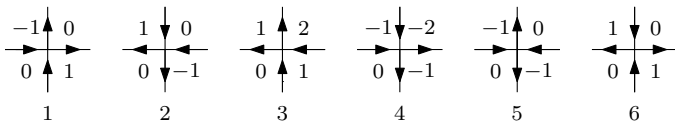
$$c \#\{\text{type 5 and 6}\}$$

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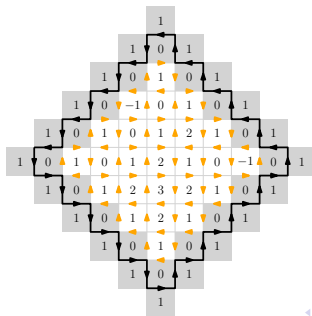
[Glazman–Peled 2019]

The height function

- A six-vertex config is the **gradient** of a height function:

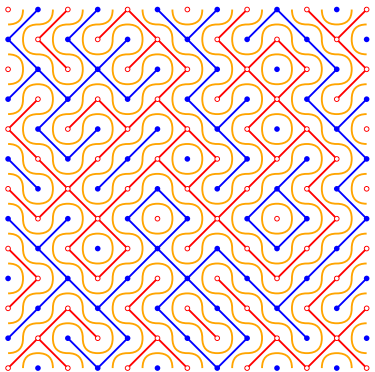


- The height function is defined up to a global additive constant



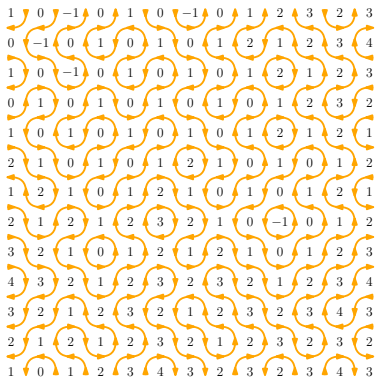
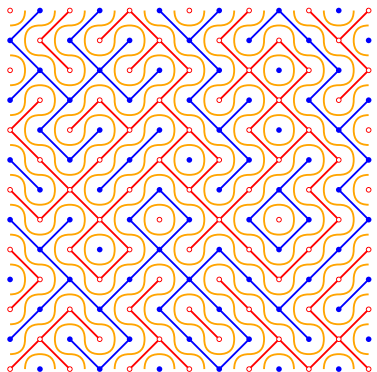
Proof of discontinuity by contradiction

- Fix $q > 4$ and consider the random-cluster model.



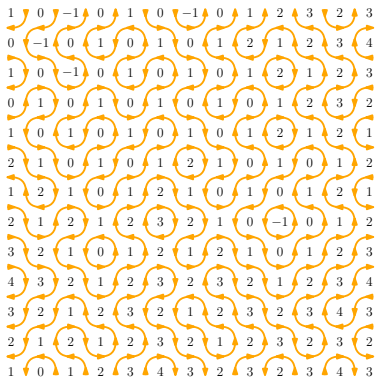
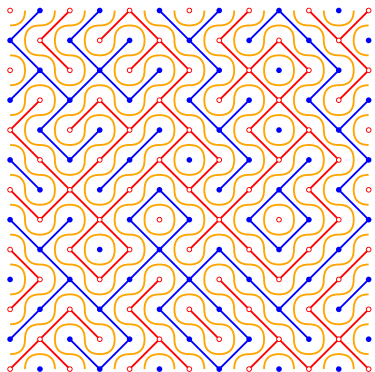
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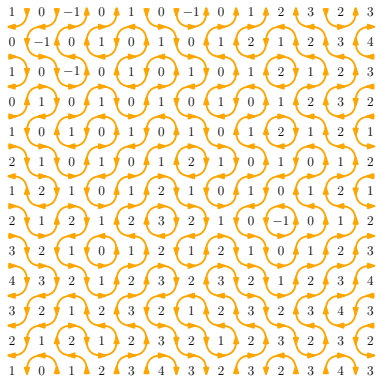
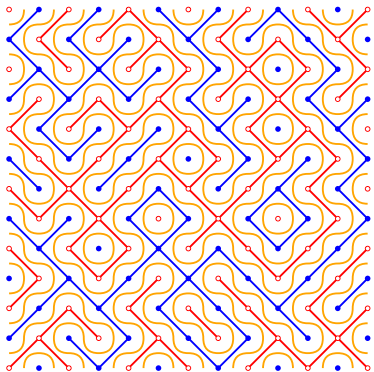
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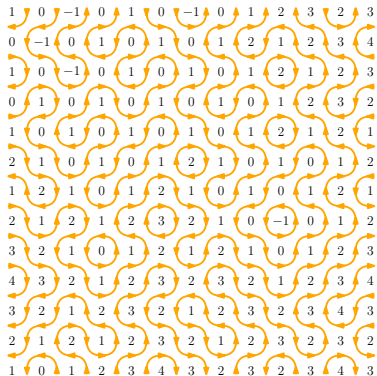
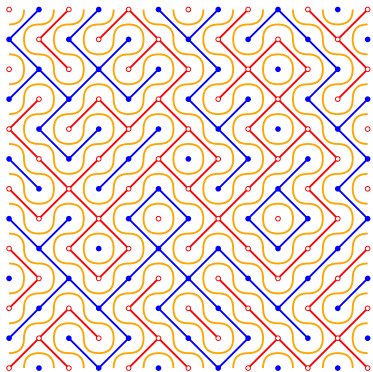
Proof of discontinuity by contradiction

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- All clusters (primal and dual) are **finite**.



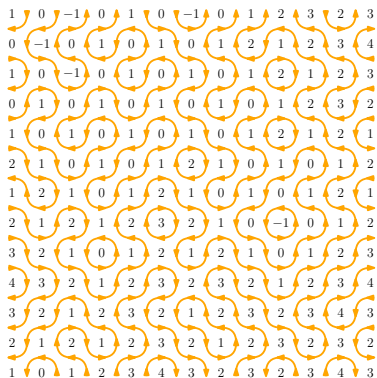
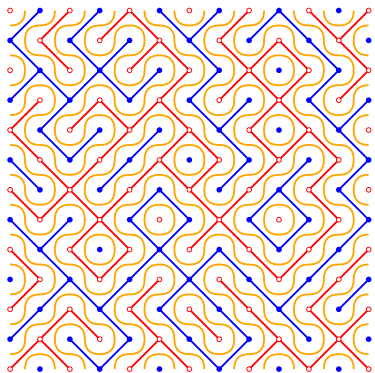
Proof of discontinuity by contradiction

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- Every vertex is surrounded by **infinitely many loops**.



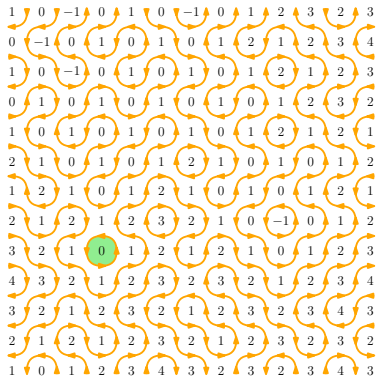
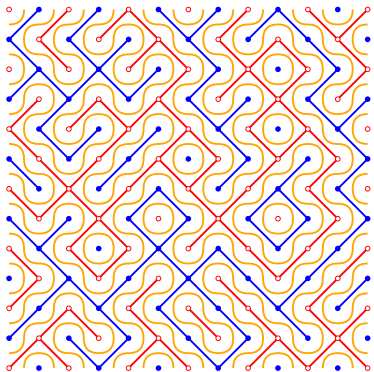
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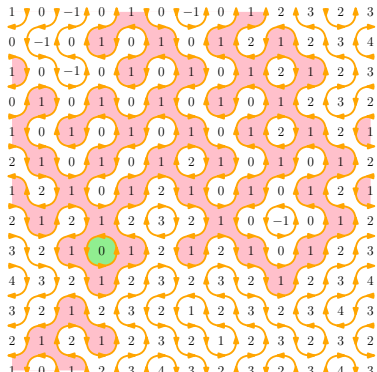
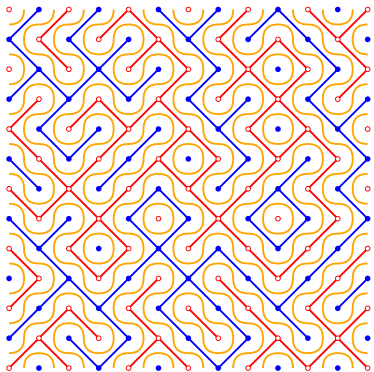
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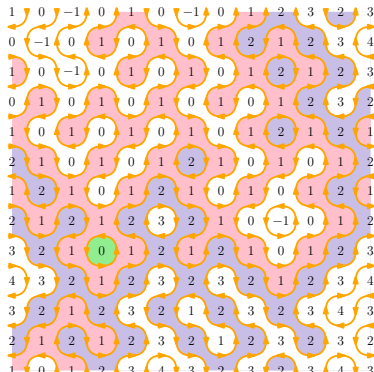
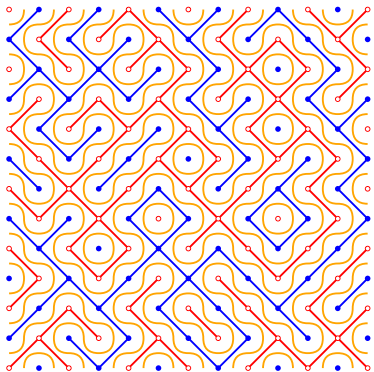
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Thank you!