

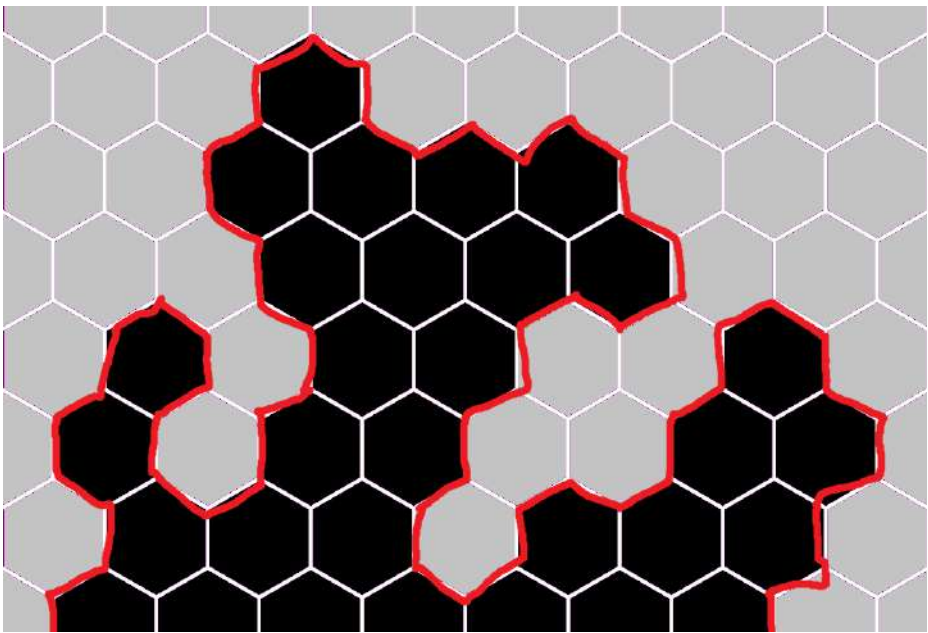
Three-point connectivities of interfaces in 2D critical statistical models

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Based on a series of (ongoing) work with

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Interfaces in 2D critical statistical models

- The Ising interfaces
- Hull percolation
- Self-avoiding loops in SAW
- Several more statistical systems: The Q -state Potts model, Spanning tree, Loop-erased random walk etc.

Probability theory

- The scaling limit of interface in 2D critical statistical models is expected to converge to **Schramm-Loewner Evolution** SLE_{κ} [Schramm 99](#)
- **Conformal Loop Ensemble** $CLE_{\kappa} \sim$ Collection of SLE_{κ}
[Camia, Newman, Sheffield, Werner, Ang, Holden, Sun, ...](#)

QFT and Integrability

- Interfaces in statistical models are described by **Loop models**
[Temperley, Lieb 71; Baxter, Kelland, Wu 76](#)
- Critical loop models can be described by conformally invariant QFT, known as **2D CFT**
[Nienhuis, Cardy, Saleur, Zuber, Di Francesco, ...](#)

- 1 The model
- 2 Three-point functions on the lattice
- 3 Three-point functions in the critical limit
- 4 Main results and outlook

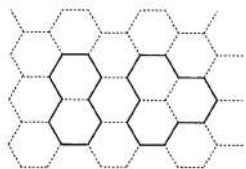
Loop model on the hexagonal lattice

a.k.a. "the $O(n)$ loop model" by Nienhuis 82

$$Z_{\text{loop}}(K, n) = \sum_{\text{non-intersecting loops}} n^{\#(\text{loops})} K^{\#(\text{bonds})}$$

$$= \int_{S^{n-1}} \prod_i dS_i \prod_{\langle i,j \rangle} (1 + K S_i S_j)$$

$$\sim n^2 K^{22}$$



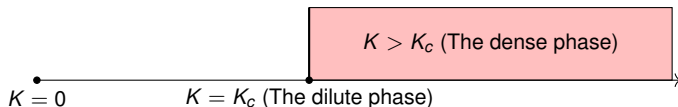
- $n \rightarrow 1$: Interfaces of the Ising spins.
- $n \rightarrow 0$: self-avoiding walk

Connection probabilities/ Correlation functions:

$$z_1 \text{ --- } z_2, \quad z_1 \text{ --- } z_2 \text{ --- } z_3 \dots \quad (1)$$

We are interested in finding their closed expressions.

The scaling limit and phase transition



- Second-order phase transition at

$$K_c = (2 + \sqrt{2 - n})^{-\frac{1}{2}} \quad (2)$$

Proof for K_c at $n = 0$ by Duminil-Copin and Smirnov 10

A diagram showing an ellipse with two points on its boundary labeled z_1 and z_2 . To the right of the ellipse is the expression $\sim \frac{1}{(z_1 - z_2)^{\Delta(n)}}$.

$$\sim \frac{1}{(z_1 - z_2)^{\Delta(n)}} \quad (3)$$

- Changes in critical exponents for $K > K_c$
- **Expect full conformal symmetry in both dilute and dense phases**

- Critical loop models can be described by 2D CFT (Conformal field theory)

$$c = 13 - 6\beta^2 - 6\beta^{-2} \quad \text{and} \quad \beta^2 = \begin{cases} \frac{1}{\pi} \arccos(-n/2) \in [1, 2] & \text{dilute} \\ 2 - \frac{1}{\pi} \arccos(-n/2) \in (0, 1) & \text{dense} \end{cases} \quad (4)$$

- The corresponding 2D CFT is **non-unitary**.
- Expected to converge to CLE_{κ} .

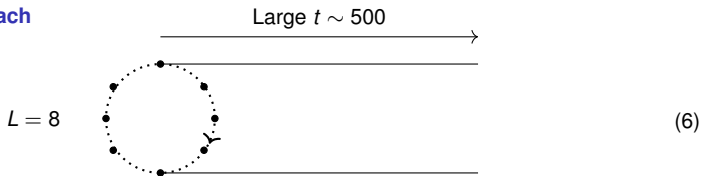
n	c	$\kappa = 4/\beta^2$	Models
0	0	$\frac{8}{3}$	Self-avoiding walk (Dilute)
1	0	6	Percolation (Dense)
1	$\frac{1}{2}$	$\frac{16}{3}$	Ising domain walls (Dilute)
-2	-2	2	Loop-erased random walk (Dilute)

(5)

Another universality class at $K = \infty$ where we expect

\mathcal{W}_3 symmetry [Reshetikhin 91](#) and [Dupic, Estienne, Ikhlef 2016](#)

Transfer matrix approach



$$L = 8 \quad (6)$$

- Rewrite the partition function as $Z_{\text{loop}} = \text{Tr}(e^{-H})$,

$$H = -K \sum_{i=1}^L e_i \quad \text{where } e_i \text{ are generators of the dilute Temperley-Lieb algebra} \quad (7)$$

For instance, see [Grimm 95](#) and [Belletête, Saint-Aubin 11](#).

- Rewrite the partition function Z as the product of the transfer matrix T

$$Z = \langle \text{final} | T^t | \text{initial} \rangle \quad \text{with} \quad T = \left(\prod_{i=1}^L R_{2i,2i+1} \right) \left(\prod_{i=1}^L R_{2i-1,2i} \right). \quad (8)$$

where

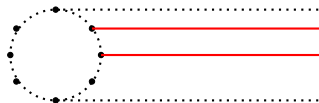
$$R_{k,k+1} = \begin{array}{c} \diagup \quad \diagdown \\ \diagdown \quad \diagup \end{array} + K \left[\begin{array}{c} \diagup \quad \diagdown \\ \text{red } \diagdown \quad \text{red } \diagup \end{array} + \begin{array}{c} \diagdown \quad \diagup \\ \text{red } \diagdown \quad \text{red } \diagup \end{array} \right] + K^2 \left[\begin{array}{c} \text{red } \diagup \quad \text{red } \diagdown \\ \diagdown \quad \diagup \end{array} + \begin{array}{c} \text{red } \diagdown \quad \text{red } \diagup \\ \diagdown \quad \diagup \end{array} + \begin{array}{c} \diagdown \quad \text{red } \diagdown \\ \text{red } \diagup \quad \diagup \end{array} + \begin{array}{c} \text{red } \diagdown \quad \text{red } \diagup \\ \diagdown \quad \text{red } \diagup \end{array} + \begin{array}{c} \diagdown \quad \text{red } \diagup \\ \text{red } \diagdown \quad \diagup \end{array} \right]. \quad (9)$$

Three-point functions

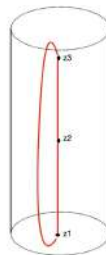
$\hat{Z}(l_1, l_2, l_3; K) = Z$ with

- Insert l_1 consecutive lines at the bottom
- Insert l_2 consecutive lines at the middle
- Insert l_3 consecutive lines at the top

For example, $l_1 = 2$



$$\lim_{L \rightarrow \infty} \frac{\hat{Z}(2, 2, 2; K_c)}{Z}$$



- We are interested in the universal ratios

$$U(l_1, l_2, l_3; K) = \hat{Z}(l_1, l_2, l_3; K) \sqrt{\frac{Z}{\hat{Z}(l_1, l_1, 0; K) \hat{Z}(l_2, l_2, 0; K) \hat{Z}(l_3, l_3, 0; K)}} \quad (10)$$

- $\lim_{L \rightarrow \infty} U(0, 0, 0; K_c) \propto$ Liouville 3pt [Jacobsen, Saleur, Ikhlef 15](#)

Computing $\lim_{L \rightarrow \infty} U(l_1, l_2, l_3; K_c)$

- Use CFT to predict the closed expression.
- Use transfer matrix approach to compute $U(l_1, l_2, l_3; K_c)$ for large L .
- Compare results from the two different approaches.

2D CFT (Conformal field theories)

- 2D Quantum field theories with conformal symmetry described by

$$[L_n, L_m] = (n - m)L_{n+m} + \frac{c}{12}n(n^2 - 1)\delta_{n+m,0} \quad (11)$$

where c is the central charge.

- **What are CFTs exactly?** Let $O_i(z, \bar{z})$ be local operators that transform in Virasoro reps,

$$\text{CFT} = \{O_i(z, \bar{z}) | O_i(z, \bar{z}) \times O_j(z, \bar{z}) \propto \sum_{k \in \text{CFT}} C_{ijk} O_k(z, \bar{z})\} \quad (12)$$

- Correlation functions are strongly constrained,

$$\begin{aligned} \langle O_{\Delta_1}(z_1) V_{\Delta_1}(z_2) \rangle &= \delta_{\Delta_1, \Delta_2} |z_{12}|^{-2\Delta} \\ \langle O_{\Delta_1}(z_1) V_{\Delta_2}(z_2) O_{\Delta_3}(z_3) \rangle &= \frac{C_{123}}{|z_{12}|^{\Delta_1 + \Delta_2 - \Delta_3} |z_{13}|^{\Delta_1 + \Delta_3 - \Delta_2} |z_{23}|^{\Delta_2 + \Delta_3 - \Delta_1}} \end{aligned}$$

All higher-point functions can be written in terms of the three-point functions

CFT describing critical loop models

Spectrum from the Coloumb Gas formalism

Di Francesco, Saleur, Zuber 87; Ikhlef, Jacobsen, Saleur 15

$$V_P^D : (\Delta(P), \Delta(P)) \quad \text{for } P \in \mathbb{C}, \quad (13a)$$

$$V_{(r,s)} : (\Delta_{(r,s)}, \Delta_{(r,-s)}) \quad \text{for } r \in \frac{\mathbb{N}^*}{2} \quad \text{and } s \in \frac{\mathbb{Z}}{r}, \quad (13b)$$

where

$$\Delta(P) = \frac{c-1}{24} + P^2 \quad \text{with } \Delta_{(r,s)} = \Delta(P_{(r,s)}) \quad \text{and } P_{(r,s)} = \frac{1}{2}(r\beta - s\beta^{-1}). \quad (14)$$

- Diagonal field $V_\Delta^D = \text{loop-insertion operator}$

$$V_P^D \bullet \quad (15)$$

$$w(P) = 2 \cos(2\pi P)$$

- Non-diagonal field $V_{(r,s)} = \text{line-insertion operator}$

$$V_{(r,s)} \bullet \quad (16)$$

Building correlation functions

Conjecture: Correlation functions are parametrized by **combinatorial maps**

Grans-Samuelsson, RN, Jacobsen, Ribault, Saleur 23

Combinatorial maps = graphs with no crossing + cyclic symmetry of incident edges

$$\langle \prod_{i=1}^4 V_{(\frac{1}{2},0)}(z_i, \bar{z}_i) \rangle = \begin{array}{c} z_1 \\ \vdots \\ z_2 \end{array} \begin{array}{c} z_4 \\ \vdots \\ z_3 \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} \quad (17)$$

$$\langle \prod_{i=1}^4 V_{(1,0)}(z_i, \bar{z}_i) \rangle = \begin{array}{c} z_1 \\ \vdots \\ z_2 \end{array} \begin{array}{c} z_4 \\ \vdots \\ z_3 \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} + \begin{array}{c} z_1 \\ \vdots \\ z_2 \end{array} \begin{array}{c} z_4 \\ \vdots \\ z_3 \end{array} + \begin{array}{c} \text{---} \\ \text{---} \end{array} + \begin{array}{c} \text{---} \end{array} \quad (18)$$

The critical limit of $U(l_1, l_2, l_3; K_c)$ is expected to be

$$\lim_{L \rightarrow \infty} U(l_1, l_2, l_3; K_c) \propto \langle V_{(\frac{1}{2},0)}(0) V_{(\frac{1}{2},0)}(\infty) V_{(\frac{1}{2},0)}(1) \rangle \quad (19)$$

Computing correlation functions

- Solve the crossing-symmetry equation of $\langle V_1 V_2 V_3 V_4 \rangle$

$$\sum_{V \in \mathcal{S}^{(s)}} \underbrace{D_V^{(s)}}_{\text{Unknown}} \underbrace{\text{s-channel}}_{\text{Completely known RN and Ribault 20}} = \sum_{V \in \mathcal{S}^{(t)}} D_V^{(t)} \text{t-channel} = \sum_{V \in \mathcal{S}^{(u)}} D_V^{(u)} \text{u-channel} \quad (20)$$

$\lim_{L \rightarrow \infty} U(l_1, l_2, l_3; K_C) \text{ can be extracted from } D_V$

- The crossing equation + Other constraints \implies
 $D_{(r,s)}$ = rational functions in $n \times$ Barnes' double Gamma functions
[Jacobsen, RN, Ribault 23](#)
- Other constraints from the assumptions:
 - Single-valuedness of $\langle V_1 V_2 V_3 V_4 \rangle$
 - Analyticity of model's parameters
 - Conformal symmetry

Three points on the same loop $\langle V_{(1,0)} V_{(1,0)} V_{(1,0)} \rangle$

$$\lim_{L \rightarrow \infty} U(2, 2, 2; K_c) = \frac{\Gamma_\beta(\beta + \beta^{-1})^6 \Gamma_\beta(2\beta)^3}{\Gamma_\beta\left(\frac{1}{2\beta} + \beta\right)^6 \Gamma_\beta\left(\frac{1}{2\beta} + 2\beta\right)^2 \Gamma_\beta(2\beta + 2\beta^{-1})} \frac{1}{\pi(\beta^{-2} - \beta^2)} \times \sqrt{\frac{\sin(\pi\beta^2) \sin(\pi\beta^{-2})}{2 \cos(\pi\beta^2)}} \quad (21)$$

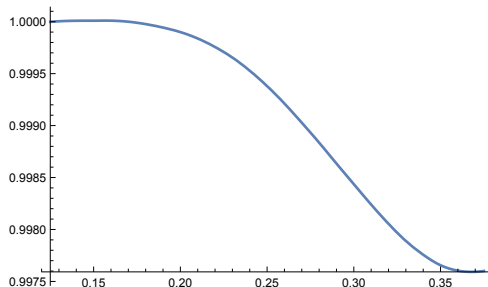
where $\Gamma_\beta(x)$ has the integral representation

$$\Gamma_\beta(x) = \exp \left\{ \int_0^\infty \frac{dt}{t} \left(\frac{e^{-xt} - e^{-\frac{1}{2}(\beta + \beta^{-1})t}}{(1 - e^{-\beta t})(1 - e^{-\beta^{-1}t})} - \frac{(\frac{1}{2}(\beta + \beta^{-1}) - x)^2}{2} e^{-t} - \frac{\frac{1}{2}(\beta + \beta^{-1}) - x}{t} \right) \right\}. \quad (22)$$

- $\lim_{L \rightarrow \infty} U(2, 2, 2; K_c)$ perfectly agrees with the $CLE_{\frac{4}{\beta^2}}$ result by Xin Sun et al.

Comparison with other methods

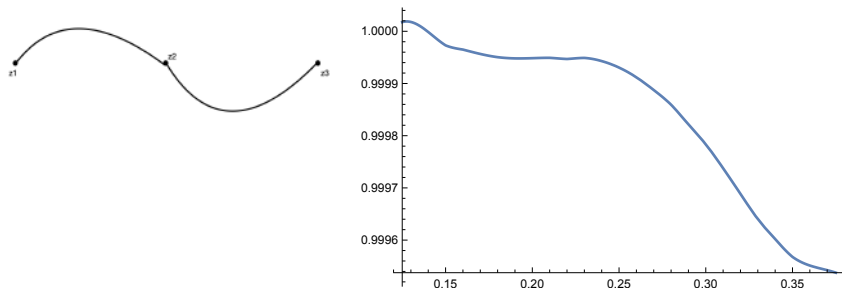
- $\lim_{L \rightarrow \infty} U(2, 2, 2; K_c)$ perfectly agrees with the transfer matrix result on lattice of size $L \geq 7$.



$$\text{Y-axis} = \frac{\lim_{L \rightarrow \infty} U(2, 2, 2; K_c)}{U(2, 2, 2; K_c) \text{ on lattice of size } L = 7} \quad , \quad \text{X-axis} = \frac{\beta^2}{4}$$

The case $\beta^2 = \frac{2}{3}$ describes the probability of having 3 points on the boundary of percolation cluster.

Walking through 3 points $\langle V_{(\frac{1}{2},0)} V_{(1,0)} V_{(\frac{1}{2},0)} \rangle$

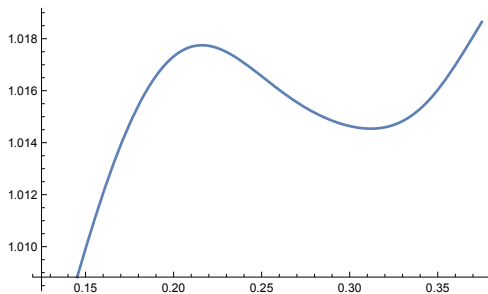


$$\text{Y-axis} = \frac{\lim_{L \rightarrow \infty} U(1, 2, 1; K_c)}{U(1, 2, 1; K_c) \text{ on lattice of size } L = 7},$$

$$\text{X-axis} = \frac{\beta^2}{4}$$

The case $\beta^2 = \frac{3}{2}$ describes the probability of self-avoiding walk through 3 points.

3 Pivotal points $\langle V_{(2,0)} V_{(2,0)} V_{(2,0)} \rangle$



$$\text{Y-axis} = \frac{\lim_{L \rightarrow \infty} U(4, 4, 4; K_c)}{U(4, 4, 4; K_c) \text{ on lattice of size } L = 7} ,$$

$$\text{X-axis} = \frac{\beta^2}{4}$$

For $\beta^2 = \frac{2}{3}$, this case describes the probability of 3 points sit at the pivot points of percolation clusters.

Conjecture :

Jacobsen, RN, Ribault, Roux

$$\lim_{L \rightarrow \infty} U(l_1, l_2, l_3; K_c) = C_{(\frac{l_1}{2}, 0)(\frac{l_2}{2}, 0)(\frac{l_3}{2}, 0)} \sqrt{\frac{C_{(0, 1-\beta^2)(0, 1-\beta^2)(0, 1-\beta^2)}}{\prod_{i=1}^3 C_{(\frac{l_i}{2}, 0)(\frac{l_i}{2}, 0)(0, 1-\beta^2)}}} \quad (23)$$

with

$$C_{(r_1, s_1)(r_2, s_2)(r_3, s_3)} = \prod_{\epsilon_1, \epsilon_2, \epsilon_3 = \pm} \Gamma_{\beta}^{-1} \left(\frac{\beta + \beta^{-1}}{2} + \frac{\beta}{2} |\sum_i \epsilon_i r_i| + \frac{\beta^{-1}}{2} \sum_i \epsilon_i s_i \right) \quad (24)$$

- $C_{(r_1, s_1)(r_2, s_2)(r_3, s_3)}$ reduce to Liouville three-point functions for $r_1 = r_2 = r_3 = 0$
- $C_{(r_1, s_1)(r_2, s_2)(r_3, s_3)}$ also appears in the E -series minimal models.
- **Rewrite higher-point functions as these 3-point functions**
 - ▶ 1-point functions on the torus.
 - ▶ 2-point functions on the disk.