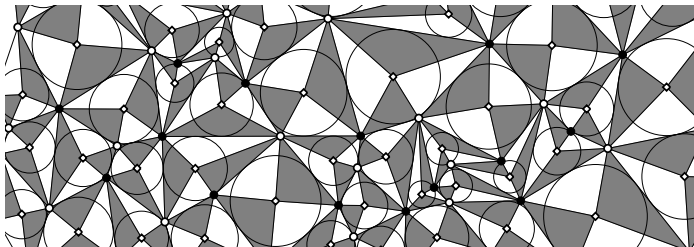


PLANAR ISING MODEL:

CONVERGENCE RESULTS ON REGULAR GRIDS AND
S-EMBEDDINGS OF IRREGULAR GRAPHS INTO $\mathbb{R}^{2,1}$



DMITRY CHELKAK, ÉNS PARIS

UCLA, JANUARY 6, 2022

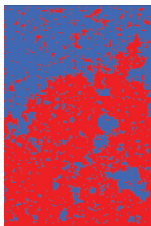
Ferromagnetic, w/o external field 2d nearest-neighbor Lenz–Ising model (1920)

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u': \sigma_u \neq \sigma_{u'}\}}$.

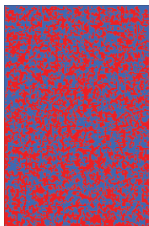
Archetypical example of a phase transition:



$x < x_{\text{crit}}$



$x_{\text{crit}} = \tan \frac{\pi}{8}$



$x > x_{\text{crit}}$

[samples with **+1/-1** (Dobrushin) boundary conditions]

Boltzmann–Gibbs:

▷ energy [external field $h=0$]

$$H = - \sum_{u \sim u'} \sigma_u \sigma_{u'} - h \sum \sigma_u$$

▷ probability of a configuration (σ_u) is proportional to

$$\exp(-H[(\sigma_u)]/kT),$$

where T is the temperature

▷ $\sigma_u \sigma_{u'} = \pm 1 \rightsquigarrow x = e^{-2/kT}$.

Ferromagnetic, w/o external field **2d nearest-neighbor Lenz–Ising model (1920)**

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u': \sigma_u \neq \sigma_{u'}\}}$.

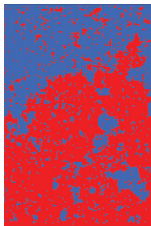


Ernst Ising
Wilhelm Lenz

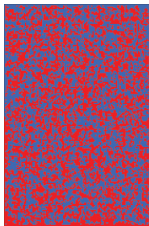
Archetypical example of a phase transition:



$$x < x_{\text{crit}}$$

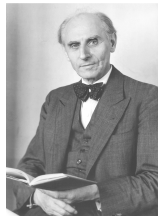


$$x_{\text{crit}} = \tan \frac{\pi}{8}$$



$$x > x_{\text{crit}}$$

[samples with **+1/-1** (Dobrushin) boundary conditions]



Pierre Curie (1895): metals lost ferromagnetic properties if $T \geq T_{\text{crit}}$ [$T_{\text{crit}} = 1043\text{K}$ for iron]

Ferromagnetic, w/o external field 2d nearest-neighbor Lenz–Ising model (1920)

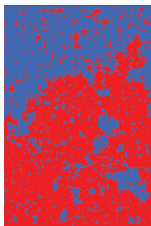
Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u': \sigma_u \neq \sigma_{u'}\}}$.



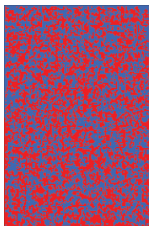
Archetypical example of a phase transition:



$$x < x_{\text{crit}}$$



$$x_{\text{crit}} = \tan \frac{\pi}{8}$$



$$x > x_{\text{crit}}$$

[Peierls'36] \exists phase transition; [Kramers–Wannier'41] x_{crit}

Ernst Ising:

..I discussed the result of my paper widely with Professor Lenz and with Dr. Wolfgang Pauli, who at that time was teaching in Hamburg. There was some disappointment the **linear model** did not show the expected **ferromagnetic properties**.

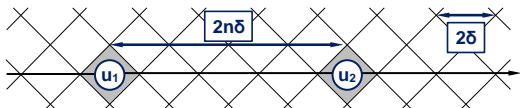
Ferromagnetic, w/o external field **2d nearest-neighbor Lenz–Ising model (1920)**

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u': \sigma_u \neq \sigma_{u'}\}}$.



Archetypical example of a phase transition:

Power laws [e.g., infinite-volume 'diagonal correlations' Kaufman–Onsager'49, Yang'52, McCoy–Wu'66+]



- (i) If $x < x_{\text{crit}}$, then $M(x) := \lim_{n \rightarrow \infty} (\mathbb{E}[\sigma_{u_1} \sigma_{u_2}])^{\frac{1}{2}} > 0$;
moreover, $M(x) \sim \text{cst} \cdot (x_{\text{crit}} - x)^{\frac{1}{8}}$ as $x \uparrow x_{\text{crit}}$;
- (ii) If $x = x_{\text{crit}}$, then $\delta^{-\frac{1}{4}} \cdot \mathbb{E}[\sigma_{u_1} \sigma_{u_2}] \sim C_{\sigma}^2 \cdot (2n\delta)^{-\frac{1}{4}}$.

Ernst Ising:

..I discussed the result of my paper widely with Professor Lenz and with Dr. Wolfgang Pauli, who at that time was teaching in Hamburg. There was some disappointment the **linear model** did not show the expected **ferromagnetic properties**.

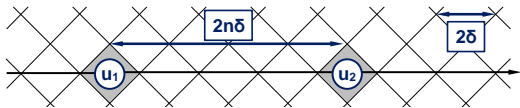
Ferromagnetic, w/o external field **2d nearest-neighbor Lenz–Ising model (1920)**

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u' : \sigma_u \neq \sigma_{u'}\}}$.



Archetypical example of a phase transition:

Power laws [e.g., infinite-volume ‘diagonal correlations’
Kaufman–Onsager’49, Yang’52, McCoy–Wu’66+]



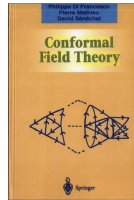
- (i) If $x < x_{\text{crit}}$, then $M(x) := \lim_{n \rightarrow \infty} (\mathbb{E}[\sigma_{u_1} \sigma_{u_2}])^{\frac{1}{2}} > 0$;
moreover, $M(x) \sim \text{cst} \cdot (x_{\text{crit}} - x)^{\frac{1}{8}}$ as $x \uparrow x_{\text{crit}}$;
- (ii) If $x = x_{\text{crit}}$, then $\delta^{-\frac{1}{4}} \cdot \mathbb{E}[\sigma_{u_1} \sigma_{u_2}] \sim C_{\sigma}^2 \cdot (2n\delta)^{-\frac{1}{4}}$.

▷ Since then, many lattice models of phase transition were suggested and studied.

▷ Theoretical physics [Belavin–Polyakov–Zamolodchikov’84+]:

the small mesh size limit $\delta \rightarrow 0$ at the critical point $x = x_{\text{crit}}$ should be

conformally invariant.



Ferromagnetic, w/o external field 2d nearest-neighbor Lenz-Ising model (1920)

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u' : \sigma_u \neq \sigma_{u'}\}}$.



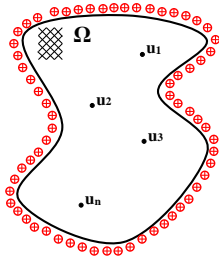
• Theorem: [w/ Hongler & Izyurov, *Ann. Math.*'15]

Let $x = x_{\text{crit}}$ and $\Omega \subset \mathbb{C}$ be a simply connected domain. Let Ω^δ approximate Ω on the square grids $\delta\mathbb{Z}^2$ with $\delta \rightarrow 0$. Then,

$$\delta^{-\frac{n}{8}} \cdot \mathbb{E}_{\Omega_\delta}^+ [\sigma_{u_1} \dots \sigma_{u_n}] \rightarrow C_\sigma^n \cdot \langle \sigma_{u_1} \dots \sigma_{u_n} \rangle_\Omega^+.$$

If $\varphi : \Omega \rightarrow \Omega'$ is conformal, then

$$\langle \sigma_{u_1} \dots \sigma_{u_n} \rangle_\Omega^+ = \langle \sigma_{\varphi(u_1)} \dots \sigma_{\varphi(u_n)} \rangle_{\Omega'}^+ \cdot \prod_{s=1}^n |\varphi'(u_s)|^{\frac{1}{8}}.$$

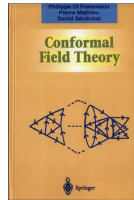


▷ Since then, many lattice models of phase transition were suggested and studied.

▷ Theoretical physics [Belavin–Polyakov–Zamolodchikov'84+]:

the small mesh size limit $\delta \rightarrow 0$ at the critical point $x = x_{\text{crit}}$ should be

conformally invariant.



Ferromagnetic, w/o external field 2d nearest-neighbor Lenz–Ising model (1920)

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u': \sigma_u \neq \sigma_{u'}\}}$.



▷ Since then, many lattice models of phase transition were suggested and studied.

Q: What makes the **planar Ising model** so special?

A: an important structure behind: **'discrete free fermions'**

↪ many intrinsic links with various subjects from orthogonal polynomials to cluster algebras

Ferromagnetic, w/o external field 2d nearest-neighbor Lenz–Ising model (1920)

Given a piece of the **square grid** and a parameter $x \in (0, 1)$ one assigns random spins $\sigma_u = \pm 1$ to its vertices so that the probability to get a configuration (σ_u) is proportional to $x^{\#\{u \sim u': \sigma_u \neq \sigma_{u'}\}}$.



Outline:

▷ background:

▷ 'free fermions' and the propagation equation ;

▷ discrete holomorphic functions on \mathbb{Z}^2 at x_{crit} ;

▷ CFT description at x_{crit} on regular grids as $\delta \rightarrow 0$;

▷ universality in the bi-periodic case and beyond ;

▷ embeddings of (irregular) planar graphs into $\mathbb{R}^{2,1}$.

▷ Since then, many lattice models of phase transition were suggested and studied.

Q: What makes the planar Ising model so special?

A: an important structure behind: 'discrete free fermions'

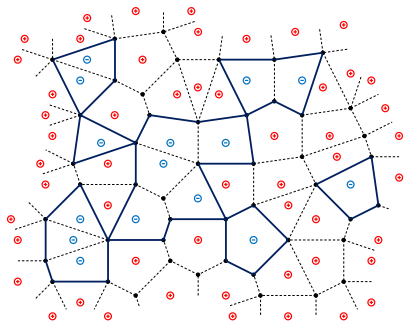
\rightsquigarrow many intrinsic links with various subjects from orthogonal polynomials to cluster algebras

Ising model on a **planar** graph: definition and **free fermions**

▷ **Boltzmann–Gibbs:** given a weighted graph (G°, J) one assigns ± 1 spins to its vertices (\Leftrightarrow faces of the dual graph G^\bullet) so that the probability of (σ_u)

is proportional to $\exp\left[-\frac{1}{kT} \sum_{e=\langle uu'\rangle} (-J_e \sigma_u \sigma_{u'})\right]$,

where $J_e > 0$ are called interaction constants.



[with '+' boundary conditions]

Ising model on a planar graph: definition and free fermions

▷ **Boltzmann–Gibbs:** given a weighted graph (G°, J) one assigns ± 1 spins to its vertices (\Leftrightarrow faces of the dual graph G^\bullet) so that the probability of (σ_u)

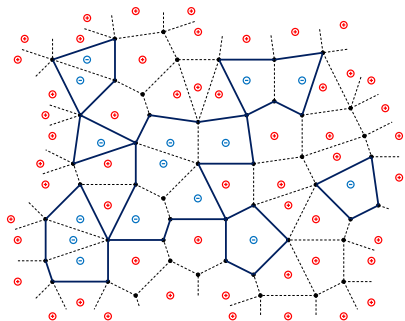
is proportional to $\exp\left[-\frac{1}{kT} \sum_{e=\langle uu'\rangle} (-J_e \sigma_u \sigma_{u'})\right]$,

where $J_e > 0$ are called interaction constants.

▷ This can be written as

$$\mathbb{P}[\text{sample } (\sigma_u)] = \mathcal{Z}^{-1} \prod_{e=\langle uu'\rangle: \sigma_u \neq \sigma_{u'}} x_e,$$

where $x_e := \exp[-2J_e/kT] \in (0, 1)$. The normalizing factor $\mathcal{Z} = \mathcal{Z}(G^\circ, x)$ is called the partition function.



[with '+' boundary conditions]

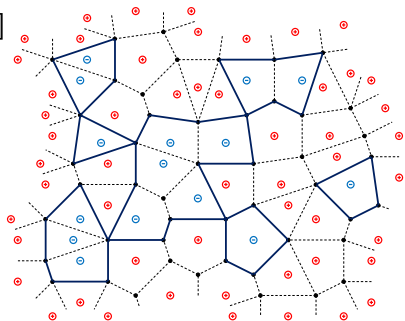
▷ Equivalently: choose an even subgraph \mathcal{C} of G^\bullet with probability $\mathcal{Z}^{-1} x(\mathcal{C})$

Ising model on a **planar** graph: definition and **free fermions**

Given a weighted graph (G°, x) [& boundary conditions]

$$\mathbb{P}[\text{sample } (\sigma_u)] = \mathcal{Z}^{-1} \prod_{e=\langle uu' \rangle: \sigma_u \neq \sigma_{u'}} x_e,$$

('+' b.c.: $\mathcal{Z} = \sum_{\mathcal{C} \in \mathcal{E}(G^\bullet)} x(\mathcal{C})$, where $x(\mathcal{C}) = \prod_{e \in \mathcal{C}} x_e$)



[with '+' boundary conditions]

[!] If G° is **planar**, then there is an important structure behind: $\mathcal{Z} = \mathbf{Pf} \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top$ is constructed out of (G°, x) ; the entries of \mathcal{A}^{-1} are sometimes called '*fermionic observables*'.

Colloquial saying:

w/o external magnetic field,
the planar Ising model
is a **free fermion model**

Ising model on a planar graph: definition and free fermions

Given a weighted graph (G°, x) [& boundary conditions]

$$\mathbb{P}[\text{sample } (\sigma_u)] = \mathcal{Z}^{-1} \prod_{e=\langle uu' \rangle: \sigma_u \neq \sigma_{u'}} x_e,$$

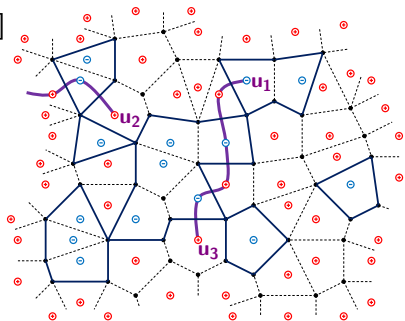
('+' b.c.: $\mathcal{Z} = \sum_{\mathcal{C} \in \mathcal{E}(G^\bullet)} x(\mathcal{C})$, where $x(\mathcal{C}) = \prod_{e \in \mathcal{C}} x_e$)

Q: Why is it important to compute $\mathcal{Z} = \mathcal{Z}(G^\circ, x)$?

A: e.g., one has

$$\mathbb{E}[\sigma_{u_1} \dots \sigma_{u_n}] = \frac{\text{Pf } \mathcal{A}_{[u_1, \dots, u_n]}}{\text{Pf } \mathcal{A}}$$

[!] If G° is planar, then there is an important structure behind: $\mathcal{Z} = \text{Pf } \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top$ is constructed out of (G°, x) ; the entries of \mathcal{A}^{-1} are sometimes called '*fermionic observables*'.



$\mathcal{A}_{[u_1, \dots, u_n]} : x_e \mapsto -x_e$ along cuts

Colloquial saying:

w/o external magnetic field,
the planar Ising model
is a free fermion model

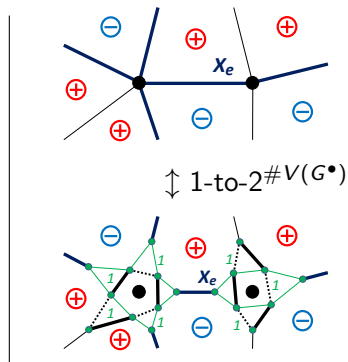
Ising model on a planar graph: definition and free fermions

Given a weighted graph (G°, x) [& boundary conditions]

$$\mathbb{P}[\text{sample } (\sigma_u)] = \mathcal{Z}^{-1} \prod_{e=\langle uu' \rangle: \sigma_u \neq \sigma_{u'}} x_e,$$

('+' b.c.: $\mathcal{Z} = \sum_{\mathcal{C} \in \mathcal{E}(G^\bullet)} x(\mathcal{C})$, where $x(\mathcal{C}) = \prod_{e \in \mathcal{C}} x_e$)

[!] If G° is planar, then there is an important structure behind: $\mathcal{Z} = \text{Pf } \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top$ is constructed out of (G°, x) ; the entries of \mathcal{A}^{-1} are sometimes called '*fermionic observables*'.



“Proof”: [not today ...]

mappings onto (non-bipartite)
dimer models, classical refs:

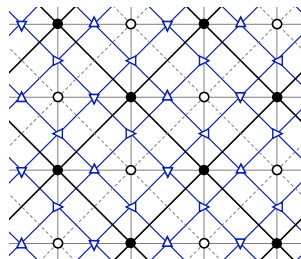
[Kasteleyn'60s, Fisher'60s, ...]

Ising model on a **planar** graph: definition and **free fermions**

Given a weighted graph (G°, x) [& boundary conditions]

$$\mathbb{P}[\text{sample } (\sigma_u)] = \mathcal{Z}^{-1} \prod_{e=\langle uu' \rangle: \sigma_u \neq \sigma_{u'}} x_e,$$

('+' b.c.: $\mathcal{Z} = \sum_{\mathcal{C} \in \mathcal{E}(G^\bullet)} x(\mathcal{C})$, where $x(\mathcal{C}) = \prod_{e \in \mathcal{C}} x_e$)



[if $G^\circ = \mathbb{Z}^2$, then there are four 'types' $\triangle, \triangleleft, \nabla, \triangleright$ of vertices $c \in \Upsilon$]

[!] If G° is **planar**, then there is an important structure behind: $\mathcal{Z} = \text{Pf } \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top : \mathbb{R}^\Upsilon \rightarrow \mathbb{R}^\Upsilon$ and $\Upsilon :=$ **the medial graph** of $\Lambda := G^\circ \cup G^\bullet$

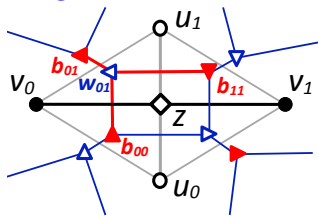
“Proof”: [not today ...]

mappings onto (non-bipartite) dimer models, classical refs:

[Kasteleyn'60s, Fisher'60s, ...]

Ising model on a planar graph: definition and free fermions

$\Upsilon^\bullet \cup \Upsilon^\circ$



Ker \mathcal{A} :

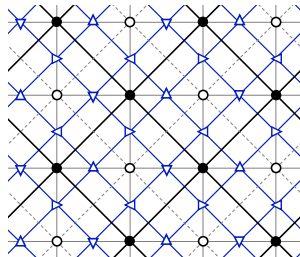
functions on Υ^\bullet
satisfying the equation

$$\begin{aligned} \mathbf{X}(b_{01}) = \\ \pm \mathbf{X}(b_{00}) \cos \theta_z \\ \pm \mathbf{X}(b_{11}) \sin \theta_z \end{aligned}$$

for $b_{00}, b_{01}, b_{11} \sim w_{01}$

▷ 'combinatorial bosonization': correspondence with a bipartite dimer model [Wu-Lin'75, Dubédat'11]

[!] If G° is planar, then there is an important structure behind: $\mathcal{Z} = \text{Pf } \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top : \mathbb{R}^\Upsilon \rightarrow \mathbb{R}^\Upsilon$ and $\Upsilon :=$ the medial graph of $\Lambda := G^\circ \cup G^\bullet$



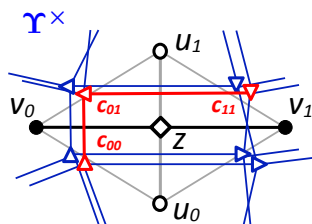
[if $G^\circ = \mathbb{Z}^2$, then there are four 'types' $\triangle, \triangleleft, \nabla, \triangleright$ of vertices $c \in \Upsilon$]

Notation: it is convenient to use the parametrization

$$x_e = \tan \frac{1}{2} \theta_e, \quad \theta_e \in (0, \frac{\pi}{2})$$

[recall that $x_{\text{crit}} = \tan \frac{\pi}{8}$ for \mathbb{Z}^2]

Ising model on a planar graph: definition and free fermions



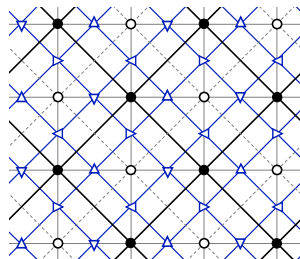
Ker \mathcal{A} :
spinors on Υ^\times
satisfying the equation

$$\begin{aligned} \mathbf{X}(\mathbf{c}_{01}) = & \mathbf{X}(\mathbf{c}_{00}) \cos \theta_z \\ & + \mathbf{X}(\mathbf{c}_{11}) \sin \theta_z \end{aligned}$$

for $c_{00} \sim c_{01} \sim c_{11}$

▷ Υ^\times branches over all $z \in \diamond$, $v \in G^\bullet$, $u \in G^\circ$
[down-to-earth: fix a section of Υ^\times & add signs]

[!] If G° is planar, then there is an important structure behind: $\mathcal{Z} = \text{Pf } \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top : \mathbb{R}^\Upsilon \rightarrow \mathbb{R}^\Upsilon$ and $\Upsilon :=$ the medial graph of $\Lambda := G^\circ \cup G^\bullet$



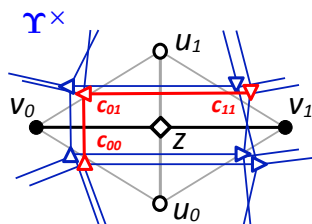
[if $G^\circ = \mathbb{Z}^2$, then there are four 'types' $\triangle, \triangleleft, \nabla, \triangleright$ of vertices $c \in \Upsilon$]

Notation: it is convenient to use the parametrization

$$x_e = \tan \frac{1}{2} \theta_e, \quad \theta_e \in (0, \frac{\pi}{2})$$

[recall that $x_{\text{crit}} = \tan \frac{\pi}{8}$ for \mathbb{Z}^2]

'Interpretation' of \mathcal{A} for the homogeneous model on the square grid



Ker \mathcal{A} :

spinors on Υ^\times
satisfying the equation

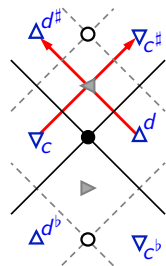
$$\begin{aligned} \mathbf{X}(c_{01}) = & \mathbf{X}(c_{00}) \cos \theta_z \\ & + \mathbf{X}(c_{11}) \sin \theta_z \end{aligned}$$

for $c_{00} \sim c_{01} \sim c_{11}$

▷ Υ^\times branches over all $z \in \diamond$, $v \in G^\bullet$, $u \in G^\circ$
[down-to-earth: fix a section of Υ^\times & add signs]

[!] If G° is planar, then there is an important structure behind: $\mathcal{Z} = \mathbf{Pf} \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top : \mathbb{R}^\Upsilon \rightarrow \mathbb{R}^\Upsilon$ and $\Upsilon :=$ the medial graph of $\Lambda := G^\circ \cup G^\bullet$

Critical model on \mathbb{Z}^2 : $\theta = \frac{\pi}{4}$



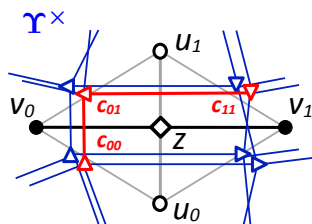
\rightsquigarrow **discrete CR equations**

$$\begin{aligned} X(d^\#) - X(d) &= X(c^\#) - X(c) \\ X(d) - X(d^b) &= X(c^b) - X(c) \end{aligned}$$

\rightsquigarrow classical discrete harmonic functions on each 'type' of $c \in \Upsilon$

*'Fonctions preharmoniques
et fonctions preholomorphes'*
[Jacqueline Ferrand, 1944]

'Interpretation' of \mathcal{A} for the homogeneous model on the square grid



Ker \mathcal{A} :

spinors on Υ^\times
satisfying the equation

$$\begin{aligned} \mathbf{X}(c_{01}) = & \mathbf{X}(c_{00}) \cos \theta_z \\ & + \mathbf{X}(c_{11}) \sin \theta_z \end{aligned}$$

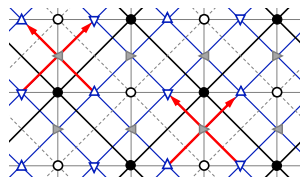
for $c_{00} \sim c_{01} \sim c_{11}$

▷ Υ^\times branches over all $z \in \diamond$, $v \in G^\bullet$, $u \in G^\circ$
[down-to-earth: fix a section of Υ^\times & add signs]

[!] If G° is planar, then there is an important structure behind: $\mathcal{Z} = \text{Pf } \mathcal{A} = (\det \mathcal{A})^{1/2}$, where $\mathcal{A} = -\mathcal{A}^\top : \mathbb{R}^\Upsilon \rightarrow \mathbb{R}^\Upsilon$ and $\Upsilon := \text{the medial graph of } \Lambda := G^\circ \cup G^\bullet$

Critical model on \mathbb{Z}^2 : $\theta = \frac{\pi}{4}$

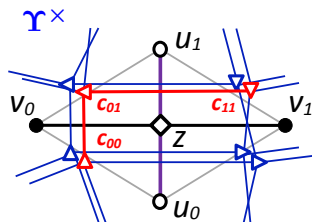
↪ **discrete CR equations**



↪ classical discrete harmonic functions on each 'type' of $c \in \Upsilon$

Warning: for general planar graphs (G°, x) , \mathcal{A} cannot be written as a usual Laplacian.
Not quite random walks [!]

'Interpretation' of \mathcal{A} for the homogeneous model on the square grid



Ker \mathcal{A} :
spinors on Υ^\times
satisfying the equation

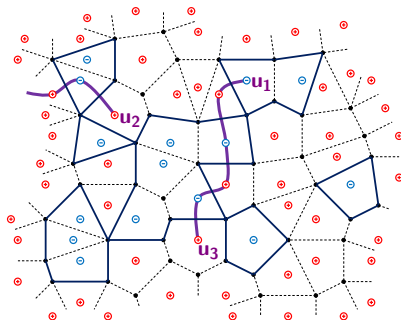
$$\begin{aligned} \mathbf{X}(c_{01}) = & \mathbf{X}(c_{00}) \cos \theta_z \\ & - \mathbf{X}(c_{11}) \sin \theta_z \end{aligned}$$

for $c_{00} \sim c_{01} \sim c_{11}$

Spin correlations:

$$\mathbb{E}[\sigma_{u_1} \dots \sigma_{u_n}] = \frac{\text{Pf } \mathcal{A}_{[u_1, \dots, u_n]}}{\text{Pf } \mathcal{A}}$$

$\mathcal{A}_{[u_1, \dots, u_n]}$ acts similarly to \mathcal{A} on functions/spinors that have (additional) **branchings over u_1, \dots, u_n** .



$\mathcal{A}_{[u_1, \dots, u_n]} : x_e \mapsto -x_e$ along cuts

Reminder: parametrization

$$x_e = \tan \frac{1}{2} \theta_e, \quad \theta_e \in (0, \frac{\pi}{2})$$

[recall that $x_{\text{crit}} = \tan \frac{\pi}{8}$ for \mathbb{Z}^2]

'Interpretation' of \mathcal{A} for the homogeneous model on the square grid

Homogeneous model on $\delta\mathbb{Z}^2$ as $\delta \rightarrow 0$:

the matrix $\mathcal{A} = -\mathcal{A}^\top$ is a discretization of the (massive) Dirac operator $f \mapsto \partial \bar{f} + imf$,

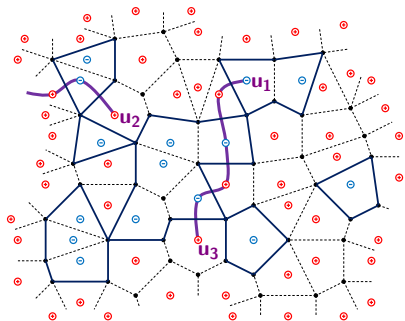
$$m \asymp \delta^{-1} \cdot (x - x_{\text{crit}}), \quad x_{\text{crit}} = \tan \frac{\pi}{8}$$

\rightsquigarrow isomonodromic τ -functions [Sato–Miwa–Jimbo'77, Wu–McCoy–Tracy–Barouch'76, ..., Palmer'07]

Spin correlations:

$$\mathbb{E}[\sigma_{u_1} \dots \sigma_{u_n}] = \frac{\text{Pf } \mathcal{A}_{[u_1, \dots, u_n]}}{\text{Pf } \mathcal{A}}$$

$\mathcal{A}_{[u_1, \dots, u_n]}$ acts similarly to \mathcal{A} on functions/spinors that have (additional) branchings over u_1, \dots, u_n .



$\mathcal{A}_{[u_1, \dots, u_n]} : x_e \mapsto -x_e$ along cuts

In finite $\Omega \subset \mathbb{C}$: **Riemann-type boundary conditions** $\bar{f} = \tau f$,

τ = 'unit tangent vector to $\partial\Omega$ '

Convergence of correlations in discrete domains at criticality: Ising CFT

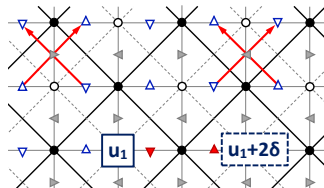
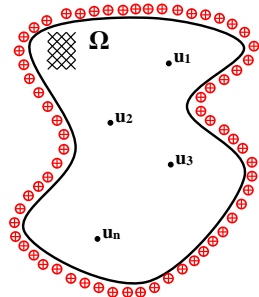
• Theorem: [Ch.–Hongler–Izyurov, *Ann. Math.* '15]

Let $x = x_{\text{crit}}$, $\Omega \subset \mathbb{C}$ be a (bounded) simply connected domain and $\Omega^\delta \subset \delta\mathbb{Z}^2$ approximate Ω as $\delta \rightarrow 0$. Then,

$$\delta^{-\frac{n}{8}} \cdot \mathbb{E}_{\Omega^\delta}^+ [\sigma_{u_1} \dots \sigma_{u_n}] \rightarrow C_\sigma^n \cdot \langle \sigma_{u_1} \dots \sigma_{u_n} \rangle_\Omega^+.$$

Idea: control $\frac{\mathbb{E}[\sigma_{u_1+2\delta} \dots \sigma_{u_n}]}{\mathbb{E}[\sigma_{u_1} \dots \sigma_{u_n}]} = \mathcal{A}_{[u_1, \dots, u_n]}^{-1}(u_1 + \frac{1}{2}\delta, u_1 + \frac{3}{2}\delta)$

up to $o(\delta)$ by viewing the kernel $\mathcal{A}_{[u_1, \dots, u_n]}^{-1}(u_1 + \frac{1}{2}\delta, \cdot)$ as a solution to an appropriate discrete Riemann-type b.v.p.
Non-trivial technicalities at $\partial\Omega^\delta$ and near singularities.



Convergence of correlations in discrete domains at criticality: Ising CFT

• Theorem: [Ch.–Hongler–Izyurov, *Ann. Math.* '15]

Let $x = x_{\text{crit}}$, $\Omega \subset \mathbb{C}$ be a (bounded) simply connected domain and $\Omega^\delta \subset \delta\mathbb{Z}^2$ approximate Ω as $\delta \rightarrow 0$. Then,

$$\delta^{-\frac{n}{8}} \cdot \mathbb{E}_{\Omega^\delta}^+ [\sigma_{u_1} \dots \sigma_{u_n}] \rightarrow C_\sigma^n \cdot \langle \sigma_{u_1} \dots \sigma_{u_n} \rangle_\Omega^+.$$

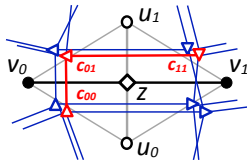
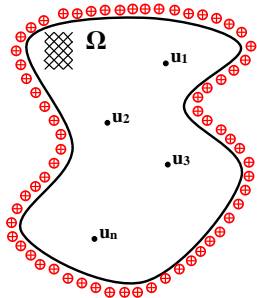
Idea: control $\frac{\mathbb{E}[\sigma_{u_1+2\delta} \dots \sigma_{u_n}]}{\mathbb{E}[\sigma_{u_1} \dots \sigma_{u_n}]} = \mathcal{A}_{[u_1, \dots, u_n]}^{-1}(u_1 + \frac{1}{2}\delta, u_1 + \frac{3}{2}\delta)$

up to $o(\delta)$ by viewing the kernel $\mathcal{A}_{[u_1, \dots, u_n]}^{-1}(u_1 + \frac{1}{2}\delta, \cdot)$ as a solution to an appropriate discrete Riemann-type b.v.p.
Non-trivial technicalities at $\partial\Omega^\delta$ and near singularities.

Important tool: function H_X [Smirnov'06+ for $(\mathbb{Z}^2, x_{\text{crit}})$]

$$X(c_{01}) = X(c_{00}) \cos \theta_z + X(c_{11}) \sin \theta_z \quad (\text{on } \Upsilon^\times)$$

\Rightarrow one can define $H_X(v_p^\bullet) - H_X(v_q^\circ) := (X(c_{pq}))^2$ on Λ .



Convergence of correlations in discrete domains at criticality: Ising CFT

$\langle \dots \rangle$ [arXiv:2103.10263 w/ Hongler and Izyurov]

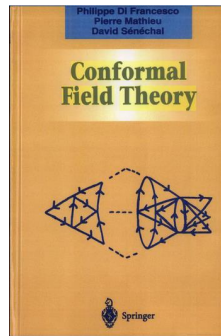
▷ convergence of mixed correlations: spins $\delta^{-\frac{1}{8}}\sigma_u$,
fermions $\delta^{-\frac{1}{2}}\psi$, energy densities
 $\delta^{-1}(\sigma_u\sigma_{u'} - \sqrt{2}/2)$, $u \sim u'$, etc

in multiply connected domains, with mixed boundary conditions. No explicit formulae are available; the limits are defined via appropriate Riemann-type b.v.p.

▷ *consistent definition* of Ising CFT correlations $\langle \mathcal{O} \rangle_\Omega^b$
in multiply connected domains + *fusion rules*: e.g.,

as $w \rightarrow z$ one has *both* $\langle \psi_w \psi_z^* \mathcal{O} \rangle_\Omega^b = \frac{i}{2} \langle \varepsilon_z \mathcal{O} \rangle_\Omega^b + \dots$

$$\langle \sigma_w \sigma_z \mathcal{O} \rangle_\Omega^b = |w-z|^{-\frac{1}{4}} \langle \mathcal{O} \rangle_\Omega^b + \frac{1}{2} |w-z|^{\frac{3}{4}} \langle \varepsilon_z \mathcal{O} \rangle_\Omega^b + \dots$$



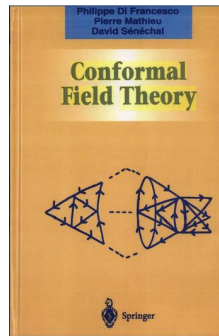
Convergence of correlations in discrete domains at criticality: Ising CFT

$\langle \dots \rangle$ [arXiv:2103.10263 w/ Hongler and Izyurov]

▷ convergence of mixed correlations: spins $\delta^{-\frac{1}{8}}\sigma_u$,
fermions $\delta^{-\frac{1}{2}}\psi$, energy densities
 $\delta^{-1}(\sigma_u\sigma_{u'} - \sqrt{2}/2)$, $u \sim u'$, etc

in multiply connected domains, with mixed boundary conditions. No explicit formulae are available; the limits are defined via appropriate Riemann-type b.v.p.

▷ *consistent definition* of Ising CFT correlations $\langle \mathcal{O} \rangle_{\Omega}^b$
in multiply connected domains + *fusion rules*.



Moreover, similar results are now available for the **near-critical model** $x = x_{\text{crit}} + m\delta$
The limits of correlation functions are **not conformally covariant** and defined via
solutions of appropriate Riemann-type b.v.p.'s for $\partial \bar{f} + \text{im} f = 0$ ('massive' fermions).

[SC Park arXiv:1811.06636, 2103.04649; Ch.-Izyurov–Mahfouf arXiv:2104.12858; *in progress*]

Universality on isoradial grids/rhombic tilings (Baxter's Z-invariant Ising model)

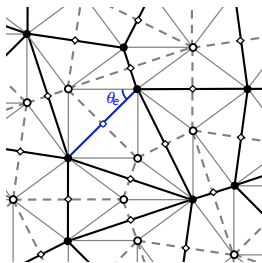
G° : each face is inscribed into a circle of common radius δ ;
[equivalently, $\Lambda = G^\circ \cup G^\bullet$ form a tiling of the plane by rhombi]

special interaction parameters: $x_e = \tan \frac{1}{2} \theta_e$.

All the convergence results available on \mathbb{Z}^2 (correlations, interfaces, loop ensembles) hold within this class of models.

[w/ Smirnov, *Inv. Math.*'12] “Universality[!?” in the 2D Ising model and conformal invariance of fermionic observables”

“Proof”: This setup still leads to a ‘nice’ notion of discrete holomorphic functions [Duffin'68], more-or-less the same ideas/techniques as for \mathbb{Z}^2 can be applied.



Particular cases:

triangular $x_{\text{crit}} = \tan \frac{\pi}{6}$

hexagonal $x_{\text{crit}} = \tan \frac{\pi}{12}$

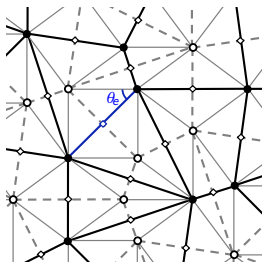
Universality on isoradial grids/rhombic tilings (Baxter's Z-invariant Ising model)

G° : each face is inscribed into a circle of common radius δ ;
[equivalently, $\Lambda = G^\circ \cup G^\bullet$ form a tiling of the plane by rhombi]

special interaction parameters: $x_e = \tan \frac{1}{2} \theta_e$.

All the convergence results available on \mathbb{Z}^2 (correlations, interfaces, loop ensembles) hold within this class of models.

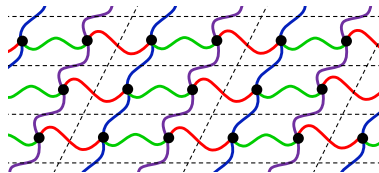
[w/ Smirnov, *Inv. Math.*'12] “**Universality**[!?”] in the 2D Ising model and conformal invariance of fermionic observables”



Problem: this framework is too rigid

e.g., consider a ‘generic’ bi-periodic Ising model:
the criticality condition is known [$x(\mathcal{E}_{00}) = x(\mathcal{E} \setminus \mathcal{E}_{00})$]
but such models do not admit isoradial embeddings ...

Wanted: to draw (G°, x) so that the matrix \mathcal{A}
admits a ‘discrete-complex-analysis’ interpretation.



criticality condition: $1 + x_3 x_4 = x_3 + x_4 + x_1 x_2 (1 + x_3)(1 + x_4)$

S-embeddings [arXiv:1712.04192, 2006.14559, ...]

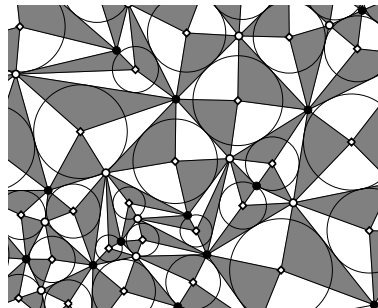
The framework of rhombic tilings is too rigid:

- ▷ it is even not general enough to be applied to 'generic' critical bi-periodic models

Not to mention really interesting setups:

- ▷ e.g., \mathbb{Z}^2 with **random interaction** constants x_e
- ▷ **random planar maps** carrying the Ising model

[?] 'discrete-complex-analysis' interpretation of \mathcal{A}



S-embeddings [arXiv:1712.04192, 2006.14559, ...]

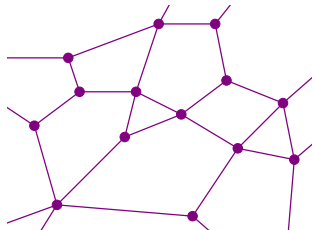
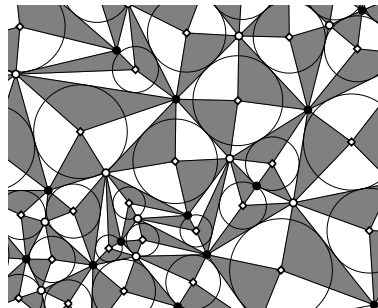
The framework of rhombic tilings is too rigid:

- ▷ it is even not general enough to be applied to 'generic' critical bi-periodic models

Not to mention really interesting setups:

- ▷ e.g., \mathbb{Z}^2 with **random interaction** constants x_e
- ▷ **random planar maps** carrying the Ising model

[?] 'discrete-complex-analysis' interpretation of \mathcal{A}



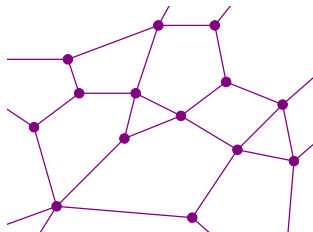
Analogy: Tutte's harmonic embedding $\mathcal{H} : G \rightarrow \mathbb{C}$

is a complex-valued (local) solution of $\Delta \mathcal{H} = 0$:

the position of each vertex is the (weighted)
barycenter of the positions of its neighbors

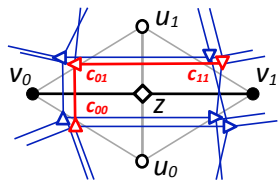
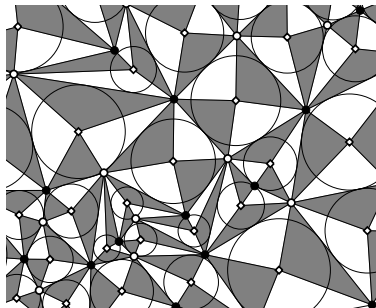
[\Rightarrow the random walk on $\mathcal{H}(G)$ is a martingale $\Rightarrow \dots$]

S-embeddings [arXiv:1712.04192, 2006.14559, ...]



Analogy: Tutte's harmonic embeddings

$\mathcal{H} : G \rightarrow \mathbb{C}$ is a choice of a complex-valued (local) solution of $\Delta \mathcal{H} = 0$.



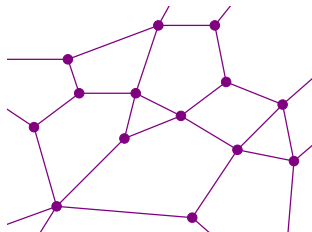
[!] S-embeddings [tilings of the plane by tangential quads] into $\mathbb{R}^{2,1} \cong \mathbb{C} \times \mathbb{R}$:

(local) \mathbb{C} -solution $\mathcal{X}(c_{01}) = \mathcal{X}(c_{00}) \cos \theta_z + \mathcal{X}(c_{11}) \sin \theta_z$

\Updownarrow
s-embedding

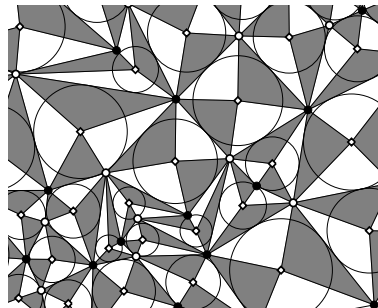
$$\begin{aligned} \mathcal{S}\mathcal{X}(v_p^\bullet) - \mathcal{S}\mathcal{X}(u_q^\circ) &:= (\mathcal{X}(c_{pq}))^2 \\ \mathcal{Q}\mathcal{X}(v_p^\bullet) - \mathcal{Q}\mathcal{X}(u_q^\circ) &:= |\mathcal{X}(c_{pq})|^2 \end{aligned}$$

S-embeddings [arXiv:1712.04192, 2006.14559, ...]



Analogy: Tutte's harmonic embeddings

$\mathcal{H} : G \rightarrow \mathbb{C}$ is a choice of a complex-valued (local) solution of $\Delta \mathcal{H} = 0$.



Particular case:

for rhombic tilings of mesh size δ one has

$$\mathcal{Q}_{\mathcal{X}} = \pm \frac{1}{2} \delta.$$

The third coordinate disappears as $\delta \rightarrow 0$.

[!] S-embeddings [tilings of the plane by tangential quads]
into $\mathbb{R}^{2,1} \cong \mathbb{C} \times \mathbb{R}$:

(local) \mathbb{C} -solution $\mathcal{X}(c_{01}) = \mathcal{X}(c_{00}) \cos \theta_z + \mathcal{X}(c_{11}) \sin \theta_z$



s-embedding

$$\begin{aligned} \mathcal{S}\mathcal{X}(v_p^\bullet) - \mathcal{S}\mathcal{X}(u_q^\circ) &:= (\mathcal{X}(c_{pq}))^2 \\ \mathcal{Q}\mathcal{X}(v_p^\bullet) - \mathcal{Q}\mathcal{X}(u_q^\circ) &:= |\mathcal{X}(c_{pq})|^2 \end{aligned}$$

S-embeddings [arXiv:1712.04192, 2006.14559, ...]

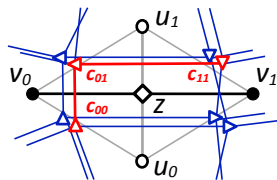
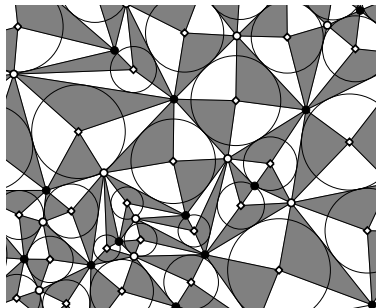
'discrete-complex-analysis' interpretation of \mathcal{A} :

▷ s-holomorphic functions

$$\Pr[F(z); \overline{\mathcal{X}(c)}\mathbb{R}] = X(c)/\mathcal{X}(c).$$

($X \in \mathbb{R}$ satisfies the 3-terms equation $\Leftrightarrow F \in \mathbb{C}$ exists)

▷ $F(z)d\mathcal{S}_\mathcal{X} + \overline{F(z)}d\mathcal{Q}_\mathcal{X}$ is a closed form



[!] S-embeddings [tilings of the plane by tangential quads]
into $\mathbb{R}^{2,1} \cong \mathbb{C} \times \mathbb{R}$:

(local) \mathbb{C} -solution $\mathcal{X}(c_{01}) = \mathcal{X}(c_{00}) \cos \theta_z + \mathcal{X}(c_{11}) \sin \theta_z$



s-embedding

$$\begin{aligned} \mathcal{S}_\mathcal{X}(v_p^\bullet) - \mathcal{S}_\mathcal{X}(u_q^\circ) &:= (\mathcal{X}(c_{pq}))^2 \\ \mathcal{Q}_\mathcal{X}(v_p^\bullet) - \mathcal{Q}_\mathcal{X}(u_q^\circ) &:= |\mathcal{X}(c_{pq})|^2 \end{aligned}$$

S-embeddings [arXiv:1712.04192, 2006.14559, ...]

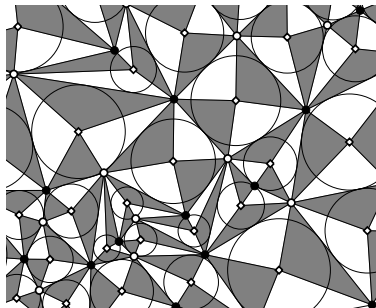
'discrete-complex-analysis' interpretation of \mathcal{A} :

▷ s-holomorphic functions

$$\Pr[F(z); \overline{\mathcal{X}(c)}\mathbb{R}] = X(c)/\mathcal{X}(c).$$

($X \in \mathbb{R}$ satisfies the 3-terms equation $\Leftrightarrow F \in \mathbb{C}$ exists)

▷ $F(z)d\mathcal{S}_\mathcal{X} + \overline{F(z)}d\mathcal{Q}_\mathcal{X}$ is a closed form



[cf. Ch.-Smirnov'12]:

for rhombic tilings

one has $\mathcal{Q}_\mathcal{X} = \pm \frac{1}{2}\delta$

\Rightarrow the third coordinate disappears as $\delta \rightarrow 0 \Rightarrow$

holomorphic functions

[!] S-embeddings [tilings of the plane by tangential quads]
into $\mathbb{R}^{2,1} \cong \mathbb{C} \times \mathbb{R}$:

(local) \mathbb{C} -solution $\mathcal{X}(c_{01}) = \mathcal{X}(c_{00}) \cos \theta_z + \mathcal{X}(c_{11}) \sin \theta_z$



s-embedding

$$\mathcal{S}_\mathcal{X}(v_p^\bullet) - \mathcal{S}_\mathcal{X}(u_q^\circ) := (\mathcal{X}(c_{pq}))^2$$

$$\mathcal{Q}_\mathcal{X}(v_p^\bullet) - \mathcal{Q}_\mathcal{X}(u_q^\circ) := |\mathcal{X}(c_{pq})|^2$$

S-embeddings [arXiv:1712.04192, 2006.14559, ...]

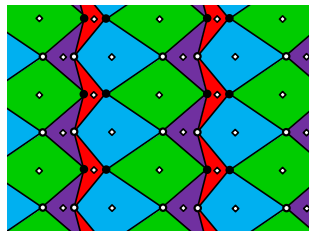
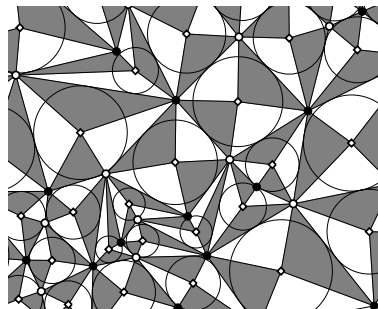
'discrete-complex-analysis' interpretation of \mathcal{A} :

▷ s-holomorphic functions

$$\Pr[F(z); \overline{\mathcal{X}(c)} \mathbb{R}] = X(c)/\mathcal{X}(c).$$

($X \in \mathbb{R}$ satisfies the 3-terms equation $\Leftrightarrow F \in \mathbb{C}$ exists)

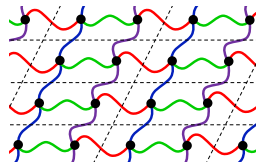
▷ $F(z)d\mathcal{S}_\chi + \overline{F(z)}d\mathcal{Q}_\chi$ is a closed form



Theorem: conformal invariance and universality of the limit (of interfaces) for **all critical bi-periodic models**.

“Proof:” there exists a canonical \mathcal{S} with bi-periodic $\mathcal{Q} = \mathcal{Q}^\delta = O(\delta)$

\rightsquigarrow holomorphic functions as $\delta \rightarrow 0$



S-embeddings [arXiv:1712.04192, 2006.14559, ...]

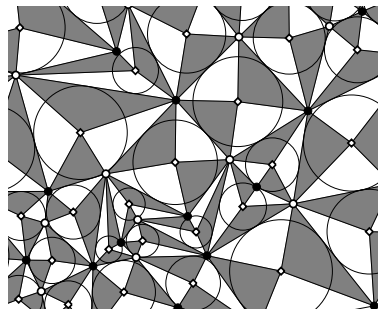
'discrete-complex-analysis' interpretation of \mathcal{A} :

▷ s-holomorphic functions

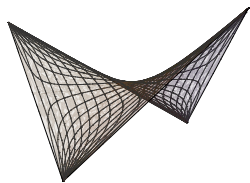
$$\Pr[F(z); \overline{\mathcal{X}(c)}\mathbb{R}] = X(c)/\mathcal{X}(c).$$

($X \in \mathbb{R}$ satisfies the 3-terms equation $\Leftrightarrow F \in \mathbb{C}$ exists)

▷ $F(z)d\mathcal{S}_\chi + \overline{F(z)}d\mathcal{Q}_\chi$ is a closed form



If $(\mathcal{S}^\delta, \mathcal{Q}^\delta) \rightarrow (z, t(z)) =: \mathbf{S} \subset \mathbb{R}^{2,1} \Rightarrow$ subseq. limits of fermionic observables satisfy the condition $f(z)dz + \overline{f(z)}dt$ – closed form, which can be written as the conjugate Beltrami equation



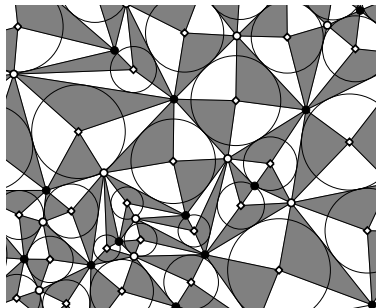
$$\begin{aligned} \partial_{\bar{\zeta}} \bar{f} &= \bar{\nu} \cdot \partial_{\zeta} f & \text{in the } \mathbf{conformal parametrization} \\ \nu &= -\partial_{\zeta} t / \partial_{\bar{\zeta}} z & \mathbf{\zeta \text{ of the surface } S \subset \mathbb{R}^{2,1}} \end{aligned}$$

S-embeddings [arXiv:1712.04192, 2006.14559, ...]

▷ Assume that $(\mathcal{S}^\delta, \mathcal{Q}^\delta) \rightarrow \text{smooth } S \subset \mathbb{R}^{2,1}$.

Then, the functions $\phi := z_\zeta^{1/2} \cdot f + \bar{z}_\zeta^{1/2} \cdot \bar{f}$ satisfy the equation $\partial_\zeta \bar{\phi} + i m \phi = 0$, where

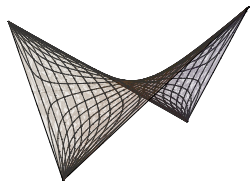
- ▷ ζ is a conformal parametrization of $S \subset \mathbb{R}^{2,1}$,
- ▷ m is the **mean curvature of S** multiplied by its metric element in the parametrization ζ .



If $(\mathcal{S}^\delta, \mathcal{Q}^\delta) \rightarrow (z, t(z)) =: S \subset \mathbb{R}^{2,1} \Rightarrow$ subseq. limits of fermionic observables satisfy the condition $f(z)dz + \overline{f(z)}dt - \text{closed form}$, which can be written as the conjugate Beltrami equation

$$\begin{aligned}\partial_\zeta \bar{f} &= \bar{\nu} \cdot \partial_\zeta f \\ \nu &= -\partial_\zeta t / \partial_\zeta z\end{aligned}$$

in the **conformal parametrization ζ of the surface $S \subset \mathbb{R}^{2,1}$**

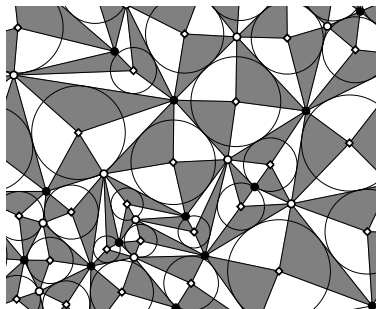


S-embeddings [arXiv:1712.04192, 2006.14559, ...]

▷ Assume that $(\mathcal{S}^\delta, \mathcal{Q}^\delta) \rightarrow \text{smooth } S \subset \mathbb{R}^{2,1}$.

Then, the functions $\phi := z_\zeta^{1/2} \cdot f + \bar{z}_\zeta^{1/2} \cdot \bar{f}$ satisfy the equation $\partial_\zeta \bar{\phi} + i m \phi = 0$, where

- ▷ ζ is a conformal parametrization of $S \subset \mathbb{R}^{2,1}$,
- ▷ m is the **mean curvature of S** multiplied by its metric element in the parametrization ζ .



'Non-technical' open questions/research directions:

- ▷ to understand how these embeddings/surfaces behave in various setups of interest:
 - **random media** (e.g., random interaction constants x_e on \mathbb{Z}^2);
 - **critical random planar maps** weighted by the Ising model [$? \longleftrightarrow$ Liouville CFT ?]: sounds like 'canonical fluctuations' near Lorentz-minimal surfaces should arise.

S-embeddings [arXiv:1712.04192, 2006.14559, ...]

▷ Assume that $(\mathcal{S}^\delta, \mathcal{Q}^\delta) \rightarrow \text{smooth } S \subset \mathbb{R}^{2,1}$.

Then, the functions $\phi := z_\zeta^{1/2} \cdot f + \bar{z}_\zeta^{1/2} \cdot \bar{f}$ satisfy the equation $\partial_\zeta \bar{\phi} + im\phi = 0$, where

- ▷ ζ is a conformal parametrization of $S \subset \mathbb{R}^{2,1}$,
- ▷ m is the **mean curvature of S** multiplied by its metric element in the parametrization ζ .



'Non-technical' open questions/research directions:

- ▷ to understand how these embeddings/surfaces behave in various setups of interest:
 - **random media** (e.g., random interaction constants x_e on \mathbb{Z}^2);
 - **critical random planar maps** weighted by the Ising model [$? \longleftrightarrow$ Liouville CFT ?]: sounds like 'canonical fluctuations' near Lorentz-minimal surfaces should arise.
- ▷ as well as many smaller projects at all levels to develop the theory further.