

Stochastic Geometry of  
Classical and Quantum Ising  
Models

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# Stochastic Geometry

= Graphical Representation

= Path-Integral Approach to Spin Systems

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Main Examples:

- **FK** (**F**ortuin-**K**esteleyn) Representation
- **RC** (**R**andom **C**urrent) Representation

# Plan of the Course

## Lectures 1-2

- **Quantum** reformulation of **Classical** Ising model.
- General setup for path-integral representation in terms of **Poisson** processes of arrival (of matrices)
- Examples: **FK** and **RC** representations for Ising model in transverse field
- An Application: Exponential decay of truncated correlations at non-zero m.f.

## Lecture 3 **FK** and **RC** representations

## Lecture 4 **Erdős-Rényi** random graphs.

## Lecture 5 **Curie-Weiss** model in transverse field

## Main Sources of Inspiration

[1] Aizenman, M., Nachtergaele, B.: Geometric aspects of quantum spin states. *Comm. Math. Phys.*, **164**, 1, 17–63 (1994).

[2] Aizenman, M., Klein, A., Newman, C.M.: Percolation methods for disordered quantum Ising models, *Mathematics, Physics, Biology...*, R. Kotecky, ed., 1–24, World Scientific, Singapore (1993)

[3] Campanino, M., Klein, A., Perez, J.F.: Localization in the ground state of the Ising model with a random transverse field. *Comm. Math. Phys.* **135**, 3, 499–515 (1991).

[4] Aizenman, M.: Geometric analysis of  $\varphi_4$  fields and Ising models. I, II. *Comm. Math. Phys.* **86** , 1, 1–48 (1982)

## Notation

- $(\Lambda, \mathcal{E})$  — Finite graph

- Classical spin configuration on  $\Lambda$ ,

$$\sigma \in \{\pm 1\}^\Lambda \equiv \Omega_\Lambda$$

- $\mathbf{J} = \{J_{ij} \geq 0\}$  are coupling constants. By definition  $J_{ij} > 0 \Leftrightarrow \{i, j\} \in \mathcal{E}$ .

- $h \in \mathbb{R}$  is a magnetic field.

- Classical Hamiltonian

$$-\mathcal{H}_\Lambda^I(\sigma) = \sum_{(i,j) \in \mathcal{E}} J_{ij} \sigma_i \sigma_j + h \sum_{i \in \Lambda} \sigma_i.$$

Given  $\beta \geq 0$  (inverse temperature) define the **classical** Ising-Gibbs probability distribution on  $\Omega_\Lambda$

$$\mu_\Lambda^{\beta,h}(\sigma) = \frac{1}{Z_\Lambda^{\beta,h}} e^{-\beta \mathcal{H}_\Lambda^I(\sigma)},$$

- Partition Function

$$Z_\Lambda^{\beta,h} = \sum_{\sigma \in \Omega_\Lambda} e^{-\beta \mathcal{H}_\Lambda^I(\sigma)}$$

- Mean value

$$\mu_\Lambda^{\beta,h}(\sigma_i) = \frac{1}{Z_\Lambda^{\beta,h}} \sum_{\sigma \in \Omega_\Lambda} \sigma_i e^{-\beta \mathcal{H}_\Lambda^I(\sigma)},$$

- Two point function

$$\mu_\Lambda^{\beta,h}(\sigma_i \sigma_j) = \frac{1}{Z_\Lambda^{\beta,h}} \sum_{\sigma \in \Omega_\Lambda} \sigma_i \sigma_j e^{-\beta \mathcal{H}_\Lambda^I(\sigma)}$$

# Quantum Reformulation of the Classical Model

- $\pm 1$  are understood as **eigenvalues** of **Pauli** matrix

$$\hat{W}^z \equiv \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

- The corresponding **eigenfunctions** are

$$|1\rangle \equiv \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad \text{and} \quad |-1\rangle \equiv \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

In this notation  $\hat{W}^z|\sigma\rangle = \sigma|\sigma\rangle$  for  $\sigma = \pm 1$ .

- **Lifting** of **Classical** configurations  $\sigma \in \Omega_\Lambda$

$$\Omega_\Lambda \ni \sigma \rightarrow |\sigma\rangle \equiv \bigotimes_{i \in \Lambda} |\sigma_i\rangle \in \mathbb{X}_\Lambda \equiv \bigotimes_{i \in \Lambda} \mathbb{R}^2$$

- Action of  $\hat{W}_i^z$  on  $|\sigma\rangle$

$$\hat{W}_i^z|\sigma\rangle \equiv |\sigma_1\rangle \otimes \cdots \otimes \hat{W}^z|\sigma_i\rangle \otimes \cdots = \sigma_i|\sigma\rangle$$

- For  $i, j \in \Lambda$  the operators  $\hat{W}_i^z$  and  $\hat{W}_j^z$  (on  $\mathbb{X}_\Lambda$ ) **commute**,

$$\hat{W}_i^z \hat{W}_j^z |\sigma\rangle = \sigma_i \sigma_j |\sigma\rangle$$

- **Quantum** Hamiltonian  $\hat{H}_\Lambda$  is a linear self-adjoint operator on  $\mathbb{X}_\Lambda$ ,

$$-\hat{H}_\Lambda \equiv \sum_{(i,j) \in \mathcal{E}} J_{ij} \hat{W}_i^z \hat{W}_j^z + h \sum_{i \in \Lambda} \hat{W}_i^z.$$

- The action of  $\hat{H}_\Lambda$  on  $|\sigma\rangle$  is

$$\begin{aligned} -\hat{H}_\Lambda |\sigma\rangle &= \sum_{(i,j) \in \mathcal{E}} J_{ij} \sigma_i \sigma_j |\sigma\rangle + h \sum_{i \in \Lambda} \sigma_i |\sigma\rangle \\ &= \left( \sum_{(i,j) \in \mathcal{E}} J_{ij} \sigma_i \sigma_j + h \sum_{i \in \Lambda} \sigma_i \right) |\sigma\rangle \\ &= -\mathcal{H}_\Lambda^I(\sigma) |\sigma\rangle \end{aligned}$$

where  $\mathcal{H}_\Lambda^I(\sigma)$  is the **classical** Hamiltonian.



Classical case: Operators  $\hat{W}_i^z, \hat{W}_j^z$  commute.

Moreover, the operator

$$-\hat{H}_\Lambda \equiv \sum_{(i,j) \in \mathcal{E}} J_{ij} \hat{W}_i^z \hat{W}_j^z + h \sum_{i \in \Lambda} \hat{W}_i^z$$

is diagonal in the basis  $\{|\sigma\rangle\}_{\sigma \in \Omega_\Lambda}$  of  $\mathbb{X}_\Lambda$ . In particular,

$$e^{-\beta \hat{H}_\Lambda} |\sigma\rangle = e^{-\beta \mathcal{H}_\Lambda^I(\sigma)} |\sigma\rangle \quad \forall \sigma \in \Omega_\Lambda$$

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Define the scalar product  $\langle \bullet | \bullet \rangle$  on  $\mathbb{X}_\Lambda$

$$\langle \sigma | \sigma' \rangle = \prod_{i \in \Lambda} \mathbb{1}_{\{\sigma_i = \sigma'_i\}} = \mathbb{1}_{\{\sigma = \sigma'\}}$$

Then  $\{|\sigma\rangle\}_{\sigma \in \Omega_\Lambda}$  is an orthonormal basis of  $\mathbb{X}_\Lambda$ .

Also,

$$\langle \sigma | e^{-\beta \hat{H}_\Lambda} | \sigma \rangle = e^{-\beta \mathcal{H}_\Lambda^I(\sigma)}$$

Furthermore,

$$\langle \sigma | \hat{W}_i^z e^{-\beta \hat{H}_\Lambda} | \sigma \rangle = \sigma_i e^{-\beta \mathcal{H}_\Lambda^I(\sigma)}$$

As well as,

$$\langle \sigma | \hat{W}_i^z \hat{W}_j^z e^{-\beta \hat{H}_\Lambda} | \sigma \rangle = \sigma_i \sigma_j e^{-\beta \mathcal{H}_\Lambda^I(\sigma)}$$

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**Representation** for the **classical** model

- **Partition Function**

$$Z_\Lambda^{\beta, h} = \sum_{\sigma \in \Omega_\Lambda} \langle \sigma | e^{-\beta \hat{H}_\Lambda} | \sigma \rangle = \text{Tr} \left( e^{-\beta \hat{H}_\Lambda} \right)$$

- **Mean value**

$$\mu_\Lambda^{\beta, h}(\sigma_i) = \frac{\text{Tr} \left( \hat{W}_i^z e^{-\beta \hat{H}_\Lambda} \right)}{\text{Tr} \left( e^{-\beta \hat{H}_\Lambda} \right)}$$

- **Two point function**

$$\mu_\Lambda^{\beta, h}(\sigma_i \sigma_j) = \frac{\text{Tr} \left( \hat{W}_i^z \hat{W}_j^z e^{-\beta \hat{H}_\Lambda} \right)}{\text{Tr} \left( e^{-\beta \hat{H}_\Lambda} \right)}$$

## General Case

- The space is as before  $\mathbb{X}_\Lambda = \otimes_{i \in \Lambda} \mathbb{R}^2$  with the scalar product  $\langle \bullet | \bullet \rangle$ .
- $K_1, \dots, K_m$  are self-adjoint operators (matrices) on  $\mathbb{X}_\Lambda$ , in **general non-commuting**.
- $\lambda_1, \dots, \lambda_m$  are **positive** numbers.
- Hamiltonian:  $-\hat{H}_\Lambda = \sum_1^m \lambda_\ell K_\ell$ .

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**Task:** Find a **graphical** representation for

- **Partition Function**

$$\mathcal{Z}_\Lambda^\beta = \text{Tr} \left( e^{-\beta \hat{H}_\Lambda} \right) = \text{Tr} \left( e^{\beta \sum_1^m \lambda_\ell K_\ell} \right)$$

- **Mean value** Given a (self-adjoint) matrix  $A$ ,

$$\mathcal{Z}_\Lambda^\beta[A] = \text{Tr} \left( A e^{-\beta \hat{H}_\Lambda} \right)$$

## Two Main Tools

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### Lie-Trotter Formula

Let  $A_1, \dots, A_n$  be self-adjoint matrices on  $\mathbb{X}_\Lambda$ .  
Then,

$$e^{A_1 + \dots + A_n} = \lim_{N \rightarrow \infty} \left( \prod_1^n e^{A_\ell / N} \right)^N.$$

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### Matrix Product Expansion Formula

Let  $B_1, \dots, B_N$  be self-adjoint matrices. Let  $\mathcal{B}$  be an **orthonormal** basis of  $\mathbb{X}_\Lambda$ , e.g.  $\mathcal{B} = \{|\sigma\rangle\}_{\sigma \in \Omega_\Lambda}$ . Then for any two  $|\nu\rangle, |\nu'\rangle \in \mathcal{B}$ ,

$$\begin{aligned} & \langle \nu | B_1 \dots B_N | \nu' \rangle \\ &= \sum_{|\nu^1\rangle, \dots, |\nu^{N-1}\rangle \in \mathcal{B}} \langle \nu | B_1 | \nu^1 \rangle \langle \nu^1 | B_2 | \nu^2 \rangle \dots \langle \nu^{N-1} | B_N | \nu' \rangle \end{aligned}$$

# Path Integral Representation

STEP1 Use of Lie-Trotter Formula.

$$\begin{aligned} e^{\beta \sum_1^m \lambda_\ell K_\ell} &= \lim_{\Delta \rightarrow 0} \left( \prod_1^m e^{\Delta \lambda_\ell K_\ell} \right)^{\beta/\Delta} \\ &= e^{\beta \sum \lambda_\ell} \lim_{\Delta \rightarrow 0} \left( \prod_{l=1}^m \{(1 - \Delta \lambda_l)I + \Delta \lambda_l K_l\} \right)^{\beta/\Delta} \end{aligned}$$

STEP2 Interpretation in Terms of Bernoulli Trials. Set  $N = \beta/\Delta$ .

For  $l = 1, \dots, m$  let  $\xi_l = (\xi_l(1), \dots, \xi_l(N))$  be independent sequences of i.i.d. trials with

$$p_l = \lambda_l \Delta$$

Let  $\mathbb{P}_{\beta, \Delta}^\lambda$  be the corresponding product probability measure on

$$\underbrace{\{0, 1\}^N \times \dots \times \{0, 1\}^N}_{m \text{ times}} \equiv \Xi_N$$

Then, by the **Product Expansion Formula**

$$\begin{aligned} & \left( \prod_{l=1}^m \{(1 - \Delta\lambda_l)\mathbf{I} + \Delta\lambda_l K_l\} \right)^N \\ &= \sum_{a \in \Xi_N} \mathbb{P}_{\beta, \Delta}^{\lambda} (\xi = a) \cdot \mathcal{K}_a. \end{aligned}$$

where matrices  $\mathcal{K}_a$  are defined via

$$\mathcal{K}_a \equiv \prod_{j=1}^N \left\{ \prod_{l=1}^m ((1 - a_l(j))\mathbf{I} + a_l(j)K_l) \right\}.$$

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**Remark:**

$$\mathbb{P}_{\beta, \Delta}^{\lambda} \left( \exists j : \sum_1^m \xi_l(j) > 1 \right) = O(\Delta)$$

## Sample Path Interpretation of $\mathcal{K}_a$

- Consider only  $a$ -s with  $\sum_{\ell} a_{\ell}(j) = 0, 1$  for  $j = 1, \dots, N$ .

- **Arrival Times** (belong to  $[0, \beta]$ )

$$\begin{aligned} a^{\Delta} &\equiv \left\{ j\Delta : \sum_{\ell} a_{\ell}(j) = 1 \right\} \\ &= \{j\Delta : \exists \ell : a_{\ell}(j) = 1\} \end{aligned}$$

- **Arrival Types** For  $t \in a^{\Delta}$ ,

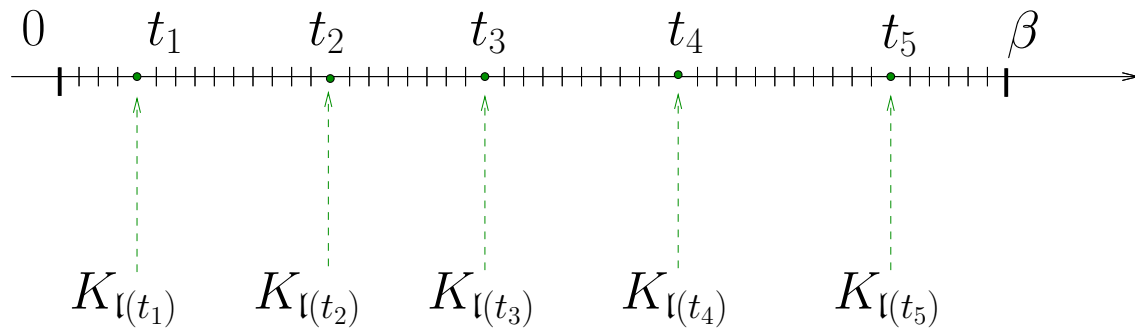
$$l(t) = \ell \quad \text{if} \quad a_{\ell}(t/\Delta) = 1$$

Then,

$$\mathcal{K}_a = \prod_{t \in a^{\Delta}} K_{l(t)}$$

$$\mathcal{K}_a = \prod_{t \in a^\Delta} K_{\Gamma(t)}$$

Example:  $a^\Delta = \{t_1, t_2, t_3, t_4, t_5\}$



STEP3 Use of Product Expansion Formula.

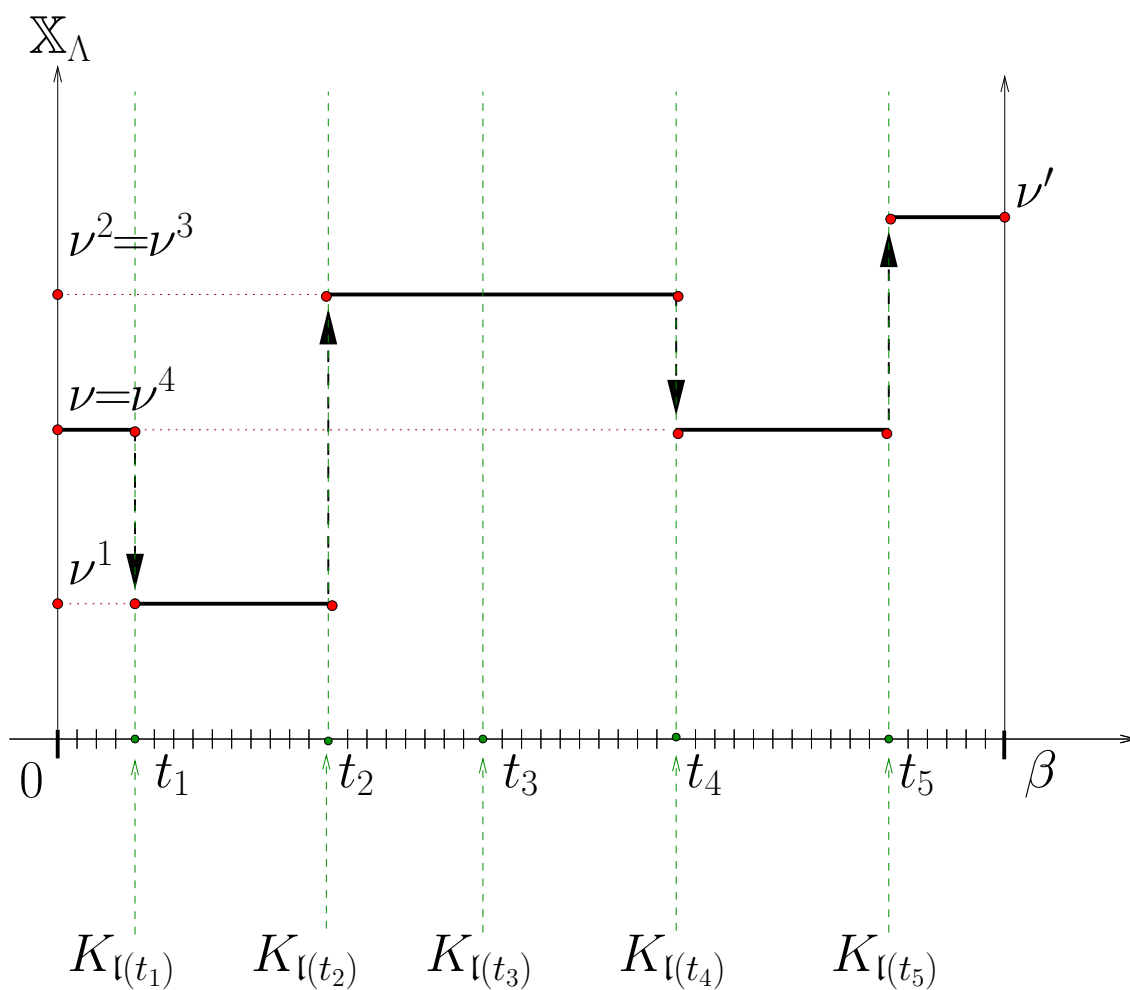
Representation of  $\langle \nu | \mathcal{K}_a | \nu' \rangle$

$$\begin{aligned} \langle \nu | \mathcal{K}_a | \nu' \rangle &= \sum_{|\nu^1\rangle, \dots, |\nu^4\rangle} \langle \nu | K_{\Gamma(t_1)} | \nu^1 \rangle \dots \langle \nu^4 | K_{\Gamma(t_5)} | \nu' \rangle \\ &= \sum_{|\nu(\cdot)\rangle \sim a^\Delta} \prod_{t \in a^\Delta} \langle \nu(t-) | K_{\Gamma(t)} | \nu(t) \rangle \end{aligned}$$



Path of  $|\nu(\cdot)\rangle \sim a^\Delta = \{t_1, \dots, t_5\}$

- $|\nu(0)\rangle = |\nu\rangle$  and  $|\nu(\beta)\rangle = |\nu'\rangle$
- $|\nu(\cdot)\rangle$  can jump only at arrival times  $t \in a^\Delta$



## Poisson limit as $\Delta \downarrow 0$

- $\xi_\ell$ ;  $\ell = 1, \dots, m$  are independent Poisson Processes of Arrivals (of operators  $K_\ell$ ) on  $[0, \beta]$  with intensities  $\lambda_\ell$

Notation:  $\mathcal{P}_\beta^\lambda (d\xi_1, \dots, d\xi_m)$

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A piece-wise constant trajectory

$$|\nu(\cdot)\rangle \sim \xi \equiv \bigcup_1^m \xi_\ell$$

- If it has jumps only at the arrival times  $t$  of  $\xi$ .
- And if for every  $t \in \xi$

$$\langle \nu(t-) | K_{l(t)} | \nu(t) \rangle \neq 0$$

where  $l(t) \in \{1, \dots, m\}$  is the arrival type at  $t$ .

## Representation of Partition Function

$$\begin{aligned}\frac{Z_{\Lambda}^{\beta}}{e^{\beta \sum \lambda_{\ell}}} &= \frac{\text{Tr} \left( e^{\beta \sum_{\ell} \lambda_{\ell} K_{\ell}} \right)}{e^{\beta \sum \lambda_{\ell}}} \\ &= \int \mathcal{P}_{\beta}^{\lambda} (d\xi) \times \sum_{|\nu(\cdot)\rangle \sim \xi} \langle \nu(0) | \nu(\beta) \rangle \prod_{t \in \xi} \langle \nu(t-) | K_{\Gamma(t)} | \nu(t) \rangle\end{aligned}$$

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## Representation of Mean Values

$$\begin{aligned}\frac{Z_{\Lambda}^{\beta}[A]}{e^{\beta \sum \lambda_{\ell}}} &= \frac{\text{Tr} \left( A e^{\beta \sum_{\ell} \lambda_{\ell} K_{\ell}} \right)}{e^{\beta \sum \lambda_{\ell}}} \\ &= \int \mathcal{P}_{\beta}^{\lambda} (d\xi) \times \sum_{|\nu(\cdot)\rangle \sim \xi} \langle \nu(0) | A | \nu(\beta) \rangle \prod_{t \in \xi} \langle \nu(t-) | K_{\Gamma(t)} | \nu(t) \rangle\end{aligned}$$

## Classical FK Representation

Classical FK representation corresponds to the path-integral interpretation of the Hamiltonian

$$\begin{aligned}
 -\hat{H}_\Lambda &= \sum_{(i,j) \in \mathcal{E}} J_{ij} \hat{W}_i^z \hat{W}_j^z + h \sum_{i \in \Lambda} \hat{W}_i^z \\
 &= - \left( \sum_{(i,j)} J_{ij} + \sum_i h \right) \mathbf{I} \\
 &\quad + \sum_{(i,j)} 2J_{ij} \frac{\mathbf{I} + \hat{W}_i^z \hat{W}_j^z}{2} + \sum_i 2h \frac{\mathbf{I} + \hat{W}_i^z}{2},
 \end{aligned}$$

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### Poisson Processes of Arrivals

- For  $(i, j) \in \mathcal{E}$ , Operators (matrices)

$$K_{ij} \equiv \frac{\mathbf{I} + \hat{W}_i^z \hat{W}_j^z}{2} \quad \text{with intensity } 2J_{ij}$$

- For  $i \in \Lambda$ , Operators

$$K_i \equiv \frac{\mathbf{I} + \hat{W}_i^z}{2} \quad \text{with intensity } 2h$$

## Actions of $K_{ij}$ and $K_i$ in the $z$ -basis

$$\Omega_\Lambda \ni \sigma \rightarrow |\sigma\rangle$$

- Recall:  $(\mathbb{I} + \widehat{W}_i^z \widehat{W}_j^z) |\sigma\rangle = (1 + \sigma_i \sigma_j) |\sigma\rangle$ .

$$\Rightarrow \langle \sigma | K_{ij} | \sigma' \rangle = \mathbb{1}_{\sigma = \sigma'} \mathbb{1}_{\sigma_i = \sigma_j}$$

- Recall:  $(\mathbb{I} + \widehat{W}_i^z) |\sigma\rangle = (1 + \sigma_i) |\sigma\rangle$ .

$$\Rightarrow \langle \sigma | K_i | \sigma' \rangle = \mathbb{1}_{\sigma = \sigma'} \mathbb{1}_{\sigma_i = +1}$$

Therefore

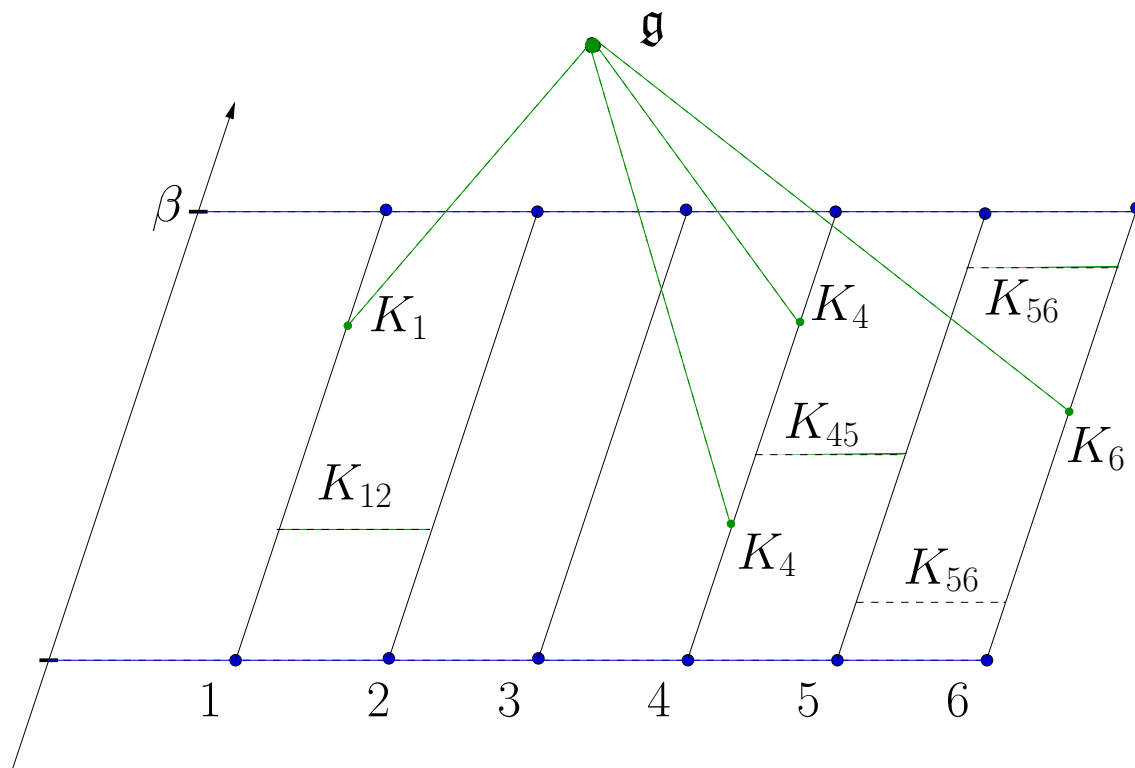
$$\prod_{t \in \xi} \langle \sigma(t-) | K_{\Gamma(t)} | \sigma(t) \rangle$$

$$= \prod_{t \in \xi} \mathbb{1}_{\sigma(t-) = \sigma(t)} \times \prod_{t \in \xi_{ij}} \mathbb{1}_{\sigma_i = \sigma_j} \times \prod_{t \in \xi_i} \mathbb{1}_{\sigma_i = +1}$$

## Conclusions

- Only **constant** trajectories  $\sigma \rightarrow |\sigma(\cdot)\rangle$  are compatible  $|\sigma(\cdot)\rangle \sim \xi$
- Arrival of  $K_{ij}$  **forces**  $\sigma_i = \sigma_j$
- Arrival of  $K_i$  **forces**  $\sigma_i = +1$

Example: 2 compatible trajectories  $|\sigma(\cdot)\rangle$ :



- $\sigma_1(\cdot) = \sigma_2(\cdot) = +1$  •  $\sigma_3(\cdot) \equiv \pm 1$
- $\sigma_4(\cdot) = \sigma_5(\cdot) = \sigma_6(\cdot) \equiv +1$

- There is a bond between  $(i, t)$  and  $(j, t)$  at arrival times  $t$  of  $\xi_{i,j}$ .
- There is a bond between  $(i, t)$  and  $\mathfrak{g}$  at arrival times  $t$  of  $\xi_i$
- Any realization of  $\xi$  splits

$$\Lambda \cup \mathfrak{g} = \mathcal{C}_0 \cup \mathcal{C}_1 \cup \dots \cup \mathcal{C}_M$$

into disjoint union of maximal connected components.

- $\#_w(\xi) \equiv M$ . Number of  $|\sigma(\cdot)\rangle \sim \xi$  is  $2^{\#_w(\xi)}$ .

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## Representation of partition Function

$$\begin{aligned} \frac{Z_{\Lambda}^{\beta}}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h)}} &= \frac{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h)}} \\ &= \mathcal{P}_{\beta}^{2J, 2h} (2^{\#_w(\xi)}) \end{aligned}$$

Define the (Random Cluster) Measure

$$\tilde{\mathcal{P}}_{\beta}^{2J,2h} (d\xi) = \frac{\mathcal{P}_{\beta}^{2J,2h} (2^{\#_w(\xi)}; d\xi)}{\mathcal{P}_{\beta}^{2J,2h} (2^{\#_w(\xi)})}$$

### Representation of Mean Value

Since  $\langle \sigma | \hat{W}_i^z | \sigma \rangle = \sigma_i$

$$\mu_{\Lambda}^{\beta,h}(\sigma_i) = \frac{\text{Tr}(\hat{W}_i^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})} = \tilde{\mathcal{P}}_{\beta}^{2J,2h} (i \leftrightarrow \mathfrak{g})$$

### Representation of Two Point Function

Since  $\langle \sigma | \hat{W}_i^z \hat{W}_j^z | \sigma \rangle = \sigma_i \sigma_j$

$$\mu_{\Lambda}^{\beta,h}(\sigma_i \sigma_j) = \frac{\text{Tr}(\hat{W}_i^z \hat{W}_j^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})} = \tilde{\mathcal{P}}_{\beta}^{2J,2h} (i \leftrightarrow j)$$



## Classical RC Representation

Classical RC representation corresponds to the path-integral interpretation of the Hamiltonian

$$-\hat{H}_\Lambda = \sum_{(i,j) \in \mathcal{E}} J_{ij} \hat{W}_i^z \hat{W}_j^z + h \sum_{i \in \Lambda} \hat{W}_i^z$$

in the  $\mathbf{x}$ -basis of  $\mathbb{X}_\Lambda$ .

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$\mathbf{x}$ -basis of  $\mathbb{R}^2$

$$|1\rangle = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix} \quad |-1\rangle = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix}$$

Action of  $\hat{W}^z$  in  $\mathbf{x}$ -basis of  $\mathbb{R}^2$

$$\hat{W}^z = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \quad \text{or} \quad \hat{W}^z |\pm 1\rangle = |\mp 1\rangle$$

Action of  $\hat{W}^z$  in  $\mathbf{x}$ -basis of  $\otimes_{i \in \Lambda} \mathbb{R}^2$

$$\hat{W}_i^z |\nu\rangle \equiv |\nu_1\rangle \otimes \cdots \otimes |-\nu_i\rangle \otimes \cdots \equiv |\hat{\nu}^{(i)}\rangle$$

## Poisson Processes of Arrivals

- For  $(i, j) \in \mathcal{E}$ , Operators (matrices)

$$K_{ij} \equiv \widehat{W}_i^Z \widehat{W}_j^Z \quad \text{with intensity } J_{ij}$$

**Action** of  $K_{ij}|\nu\rangle = |\widehat{\nu}^{(ij)}\rangle$ : Simultaneous flip of  $i$ -th and  $j$ -th component of  $\nu$ .

- For  $i \in \Lambda$ , Operators

$$K_i \equiv \widehat{W}_i^Z \quad \text{with intensity } h$$

**Action** of  $K_i|\nu\rangle = |\widehat{\nu}^{(i)}\rangle$ : Flip of  $i$ -th component of  $\nu$ .

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**Therefore**

$$\begin{aligned} & \prod_{t \in \xi} \langle \nu(t-) | K_{\iota(t)} | \nu(t) \rangle \\ &= \prod_{t \in \xi_{ij}} \mathbb{1}_{\nu(t) = \widehat{\nu}^{(ij)}(t-)} \times \prod_{t \in \xi_i} \mathbb{1}_{\nu(t) = \widehat{\nu}^{(i)}(t-)} \end{aligned}$$

## Representation of Partition Function

$$\begin{aligned}
 \frac{Z_{\Lambda}^{\beta}}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h)}} &= \frac{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h)}} \\
 &= \int \mathcal{P}_{\beta}^{J,h}(\mathrm{d}\xi) \times \sum_{\nu(\cdot) \sim \xi} \langle \nu(0) | \nu(\beta) \rangle \prod_{t \in \xi} \langle \nu(t-) | K_{I(t)} | \nu(t) \rangle \\
 &= \mathcal{P}_{\beta}^{J,h}(\partial \xi = \emptyset) 2^{|\Lambda|}
 \end{aligned}$$

The event  $\{\partial \xi = \emptyset\}$  means that there are **Even number of flips of each coordinate**  $i \in \Lambda \cup \mathfrak{g}$ .

## Representation of Mean Value

$$\mu_{\Lambda}^{\beta,h}(\sigma_i) = \frac{\text{Tr}(\hat{W}_i^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})} = \frac{\mathcal{P}_{\beta}^{J,h}(\partial \xi = \{i, \mathfrak{g}\})}{\mathcal{P}_{\beta}^{J,h}(\partial \xi = \emptyset)}$$

## Representation of Two Point Function

$$\mu_{\Lambda}^{\beta,h}(\sigma_i \sigma_j) = \frac{\text{Tr}(\hat{W}_i^z \hat{W}_j^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})} = \frac{\mathcal{P}_{\beta}^{J,h}(\partial \xi = \{i, j\})}{\mathcal{P}_{\beta}^{J,h}(\partial \xi = \emptyset)}$$

## Switching Lemma

Let  $\xi$  and  $\eta$  be two independent random currents. Then,

$$\begin{aligned} & \otimes \mathcal{P}_\beta^{J,h} (\partial\xi = \{i, j\}; \partial\eta = A) \\ &= \otimes \mathcal{P}_\beta^{J,h} \left( \partial\xi = \emptyset; \partial\eta = A \Delta \{i, j\}; i \xleftrightarrow{\xi+\eta} j \right) \end{aligned}$$

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**Consequence:** Representation of truncated two-point functions

$$\mu_\Lambda^{\beta,h} (\sigma_i; \sigma_j) = \frac{\otimes \mathcal{P}_\beta^{J,h} \left( \partial\xi = \emptyset; \partial\eta = \{i, j\}; i \not\xrightarrow{\xi+\eta} \mathfrak{g} \right)}{\otimes \mathcal{P}_\beta^{J,h} (\partial\xi = \emptyset; \partial\eta = \emptyset)}$$

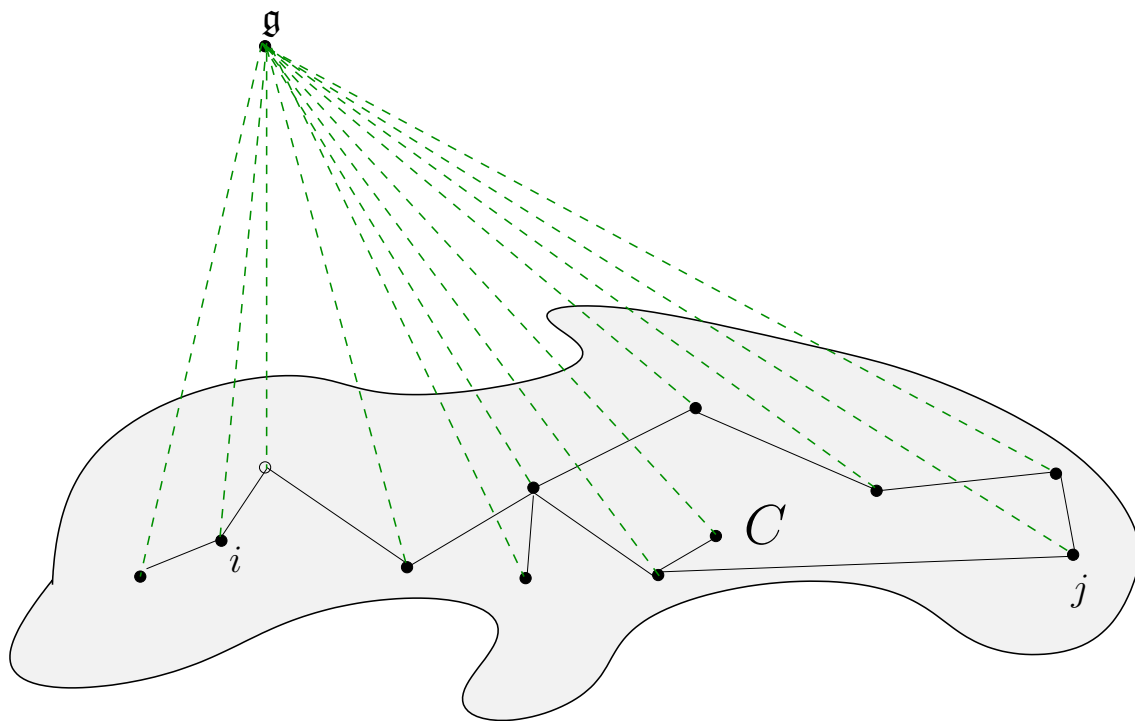
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**Application:**  $\Lambda \subset \mathbb{Z}^d$ ,  $J$  has finite range  $R$  and  $h \neq 0$ . Then for any  $\beta$ ,

$$\mu_\Lambda^{\beta,h} (\sigma_i; \sigma_j) \leq c_1 e^{-c_2 |i-j|/R}$$

Proof: Let  $C$  be the connected cluster of  $i$  and  $j$  (in  $\kappa \equiv \xi + \eta$ ).

One should pay a fixed price per site  $k \in C$  for disconnecting  $k$  from  $\mathfrak{g}$ .



## Ising Model in **Transverse** Field

Quantum Ising Hamiltonian in the transverse field is given by

$$-\hat{H}_\Lambda = \sum_{(i,j)} J_{ij} \hat{W}_i^z \hat{W}_j^x + h \sum_i \hat{W}_i^z + \lambda \sum_i \hat{W}_i^x,$$

where  $\lambda \geq 0$ , and (in the **z**-basis),

$$\hat{W}^z = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}. \quad \text{and} \quad \hat{W}^x = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

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Matrices  $\hat{W}^z$  and  $\hat{W}^x$  do not commute.

$\hat{H}_\Lambda$  **is not** diagonal

## FK Representation

- Decomposition of  $-\hat{H}_\Lambda$

$$\begin{aligned}
 & - \left( \sum_{(i,j)} J_{ij} + \sum_i h + \sum_i \lambda \right) \mathbf{I} \\
 & + \sum_{(i,j)} 2J_{ij} \frac{\mathbf{I} + \hat{W}_i^z \hat{W}_j^z}{2} + \sum_i 2h \frac{\mathbf{I} + \hat{W}_i^z}{2} \\
 & \qquad \qquad \qquad + \sum_i \lambda (\hat{W}_i^x + \mathbf{I}).
 \end{aligned}$$

- Basis of  $\mathbb{X}_\Lambda$ : **z**-basis  $\{|\sigma\rangle\}_{\sigma \in \Omega_\Lambda}$

=====

$$\hat{W}^x + \mathbf{I} = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \quad \text{or} \quad \langle \sigma | \hat{W}^x + \mathbf{I} | \sigma' \rangle \equiv 1$$

## Poisson Processes of Arrivals

- **Links** between  $(i, j) \in \mathcal{E}$ , Operators (matrices)

$$K_{ij} \equiv \frac{\mathbf{I} + \widehat{W}_i^z \widehat{W}_j^z}{2} \quad \text{with intensity } 2J_{ij}$$

**Action:** Arrival of  $K_{ij}$  forces  $\sigma_i = \sigma_j$

- **Links** between  $i \in \Lambda$  and  $\mathfrak{g}$ , Operators

$$K_i^h \equiv \frac{\mathbf{I} + \widehat{W}_i^z}{2} \quad \text{with intensity } 2h$$

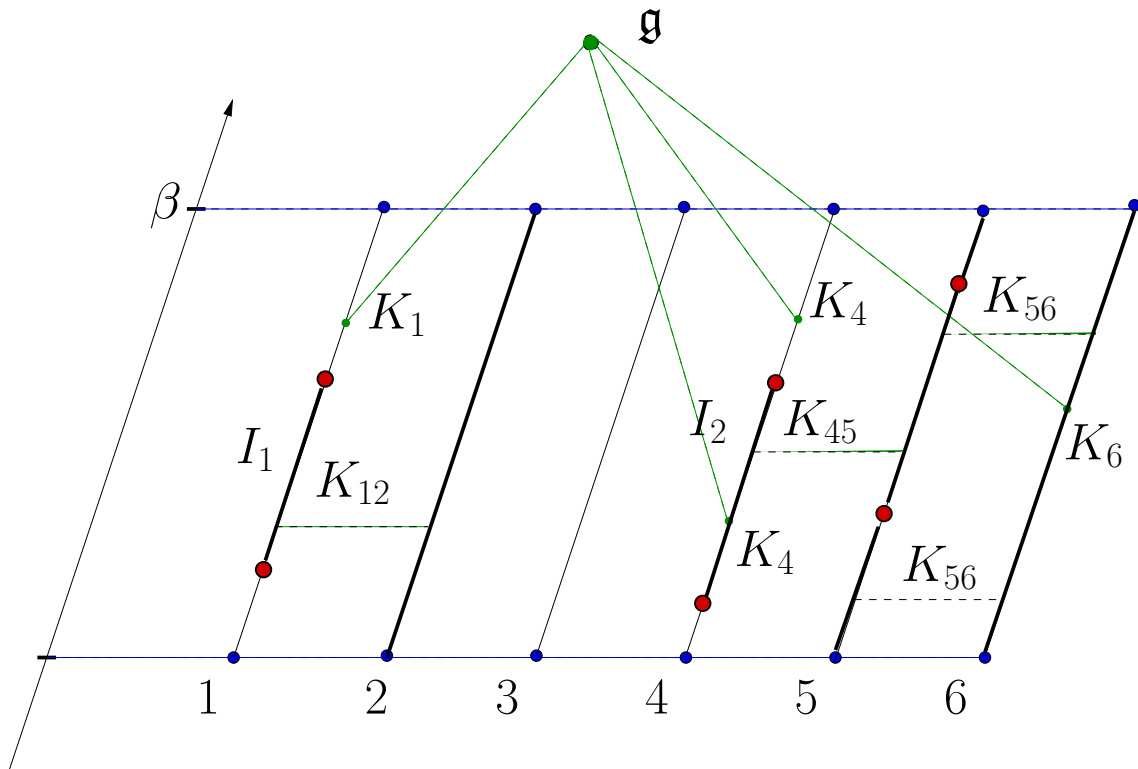
**Action:** Arrival of  $K_i^h$  forces  $\sigma_i = +1$

- **Holes** in  $[0, \beta]_i$ ,  $i \in \Lambda$ ,

$$K_i^\lambda \equiv (\widehat{W}_i^x + \mathbf{I}) \quad \text{with intensity } 2\lambda$$

**Action:** Arrival of  $K_i^\lambda$  enables a flip of  $\sigma_i$





- $I_1, I_2, \dots$  maximal connected components
- Compatible trajectories  $|\sigma(t)\rangle \sim \xi$  are **constant** on  $I_1, I_2, \dots$
- If  $I_k$  is linked to  $g$ , then  $\sigma = 1$  on  $I_k$
- For each compatible  $|\sigma(t)\rangle \sim \xi$

$$\langle \sigma(t-) | K_{I(t)} | \sigma(t) \rangle = 1$$

- Number of compatible trajectories is  $2^{\#w(\xi)}$

## Representation of partition Function

$$\frac{Z_{\Lambda}^{\beta}}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h + \sum_i \lambda)}} = \frac{\text{Tr} (e^{-\beta \hat{H}_{\Lambda}})}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h + \sum_i \lambda)}} \\ = \mathcal{P}_{\beta}^{2J, 2h, \lambda} (2^{\#_w(\xi)})$$

Define the (Random Cluster) Measure

$$\tilde{\mathcal{P}}_{\beta}^{2J, 2h, \lambda} (d\xi) = \frac{\mathcal{P}_{\beta}^{2J, 2h, \lambda} (2^{\#_w(\xi)}; d\xi)}{\mathcal{P}_{\beta}^{2J, 2h, \lambda} (2^{\#_w(\xi)})}$$

## Representation of Mean Value

$$\frac{\text{Tr} (\hat{W}_i^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr} (e^{-\beta \hat{H}_{\Lambda}})} = \tilde{\mathcal{P}}_{\beta}^{2J, 2h, \lambda} ((i, 0) \leftrightarrow \mathfrak{g})$$

## Representation of Two Point Function

$$\frac{\text{Tr} (\hat{W}_i^z \hat{W}_j^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr} (e^{-\beta \hat{H}_{\Lambda}})} = \tilde{\mathcal{P}}_{\beta}^{2J, 2h, \lambda} ((i, 0) \leftrightarrow (j, 0))$$

## RC Representation

- Decomposition of  $-\hat{H}_\Lambda$

$$-\left(\sum_i \lambda\right) \mathbf{I} + \sum_{(i,j)} J_{ij} \hat{W}_i^z \hat{W}_j^z + \sum_i h \hat{W}_i^z + \sum_i 2\lambda \frac{\hat{W}_i^x + \mathbf{I}}{2}$$

- Basis of  $\mathbb{X}_\Lambda$ : **x**-basis  $\{|\nu\rangle\}_{\nu \in \{\pm 1\}^\Lambda}$

In the **x** basis

$$\hat{W}^z = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \quad \frac{\hat{W}^x + \mathbf{I}}{2} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$

## Poisson Processes of Arrivals

- **Flips:** For  $(i, j) \in \mathcal{E}$ , Operators (matrices)

$$K_{ij} \equiv \widehat{W}_i^z \widehat{W}_j^z \quad \text{with intensity } J_{ij}$$

**Action** of  $K_{ij}|\nu\rangle = |\widehat{\nu}^{(ij)}\rangle$ : Simultaneous flip of  $i$ -th and  $j$ -th component of  $\nu$ .

- **Flips:** For  $i \in \Lambda$ , Operators

$$K_i^h \equiv \widehat{W}_i^z \quad \text{with intensity } h$$

**Action** of  $K_i|\nu\rangle = |\widehat{\nu}^{(i)}\rangle$ : Flip of  $i$ -th component of  $\nu$ .

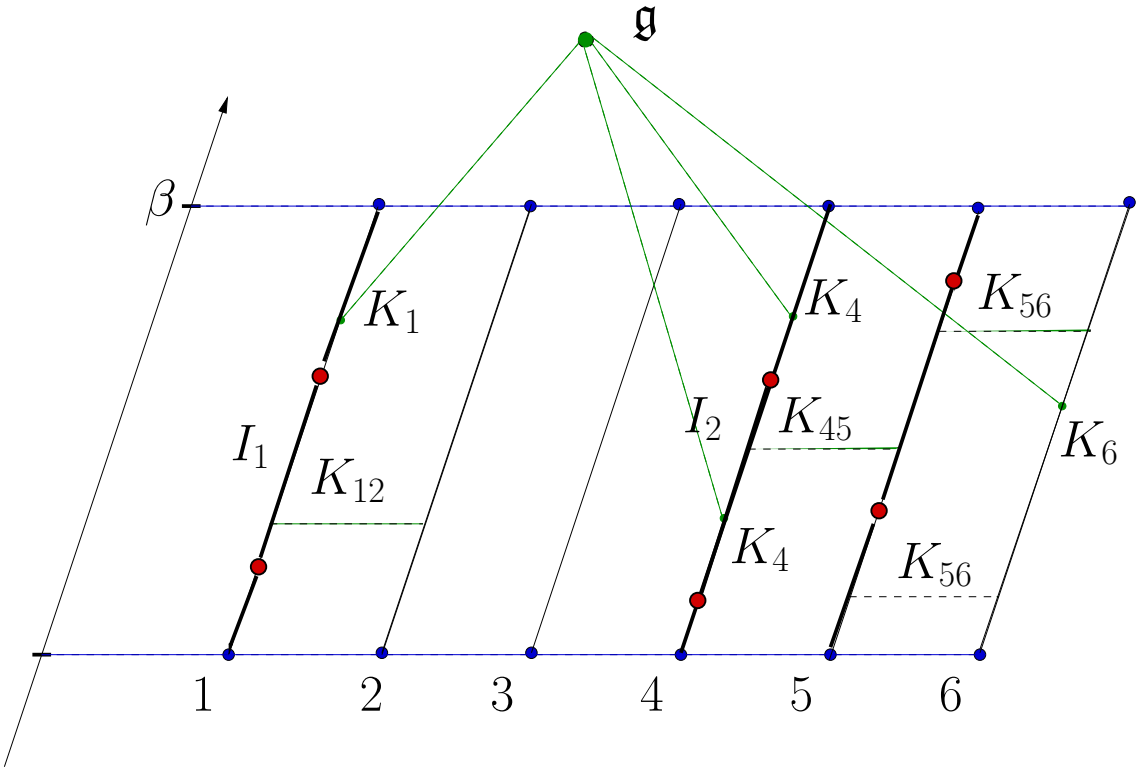
- **Marks:** For  $i \in \Lambda$ , Operators

$$K_i^\lambda \equiv \frac{\widehat{W}_i^x + \mathbf{I}}{2} \quad \text{with intensity } 2\lambda$$

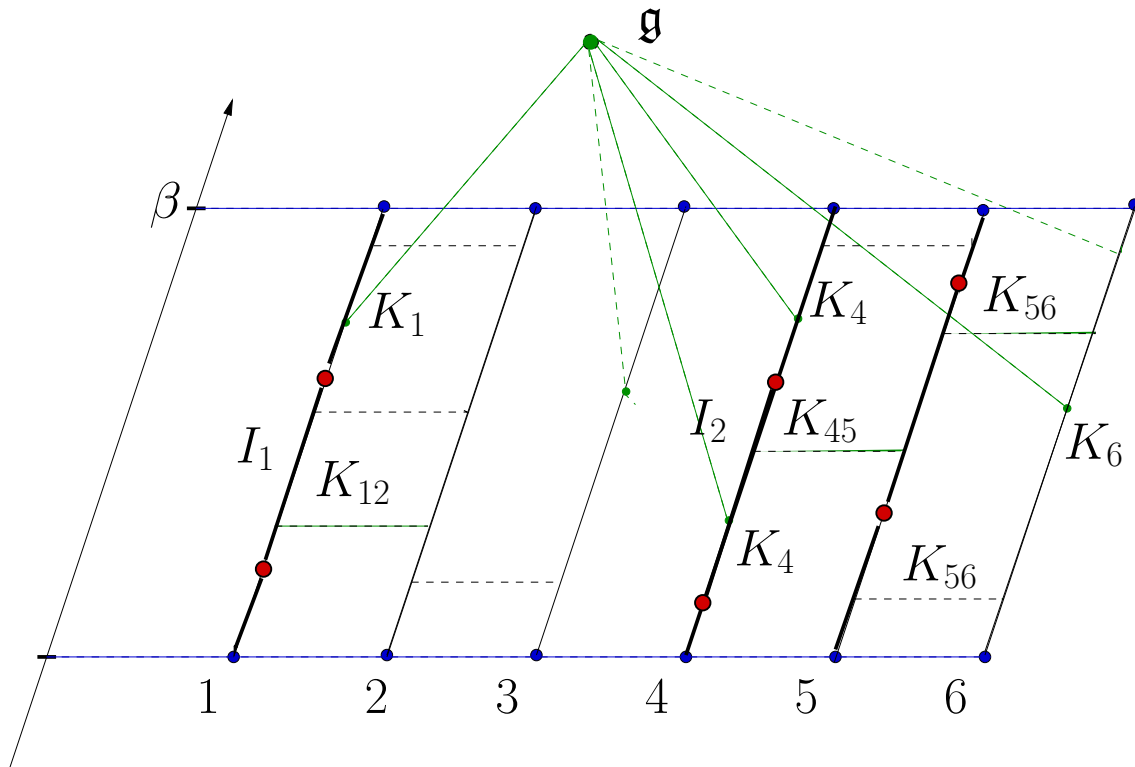
**Action:** Arrival of  $K_i^\lambda$  at time  $t$  forces  $\nu_i(t) = +1$

- $I_1, I_2, \dots$  are **marked** intervals.
- Compatible trajectories  $|\nu(t)\rangle \sim \xi$  have **even** number of flips on each **marked** interval and **even** number of flips on each  $[0, \beta]_i$ .

Example: Realization of  $\xi$  which has **no** compatible trajectories at all



Example: Realization of  $\xi$  which has  $2^3$  compatible trajectories



Notation:

- $\#_m(\xi)$ : number of  $i \in \Lambda$ , such that  $[0, \beta]_i$  contains no **marks**.
- $\partial\xi$  : union of  $g$  and all intervals, **marked** or  $[0, \beta]_i$ , whichever receives **odd** number of flips.

## Representation of Partition Function

$$\begin{aligned}
 \frac{Z_{\Lambda}^{\beta}}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h) + \sum_i \lambda}} &= \frac{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})}{e^{\beta(\sum_{ij} J_{ij} + \sum_i h + \lambda)}} \\
 &= \int \mathcal{P}_{\beta}^{J, h, 2\lambda}(\mathrm{d}\xi) \times \sum_{|\nu(\cdot)\rangle \sim \xi} \langle \nu(0) | \nu(\beta) \rangle \prod_{t \in \xi} \langle \nu(t-) | K_{\Gamma(t)} | \nu(t) \rangle \\
 &= \mathcal{P}_{\beta}^{J, h, 2\lambda}(\partial\xi = \emptyset; 2^{\#m(\xi)})
 \end{aligned}$$

**Representation of Mean Value** Define  $I_i$  marked interval containing  $(i, 0)$ .

$$\frac{\text{Tr}(\hat{W}_i^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})} = \frac{\mathcal{P}_{\beta}^{J, h, 2\lambda}(\partial\xi = I_i \cup \mathfrak{g}; 2^{\#m(\xi)})}{\mathcal{P}_{\beta}^{J, h, 2\lambda}(\partial\xi = \emptyset; 2^{\#m(\xi)})}$$

## Representation of Two Point Function

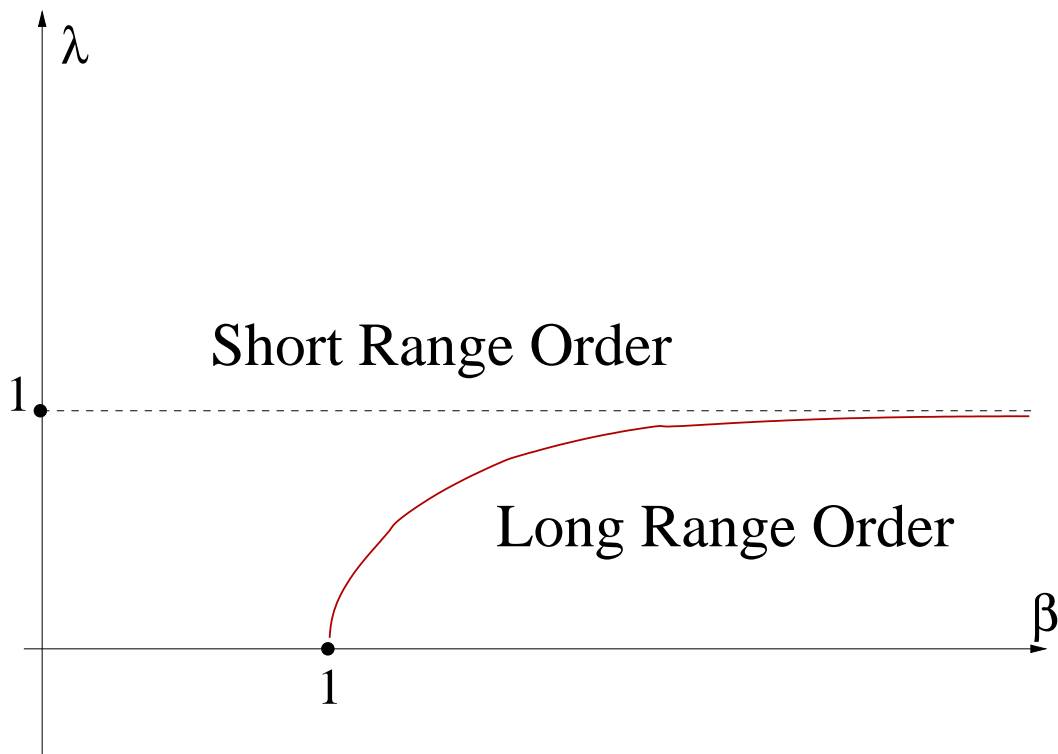
$$\frac{\text{Tr}(\hat{W}_i^z \hat{W}_j^z e^{-\beta \hat{H}_{\Lambda}})}{\text{Tr}(e^{-\beta \hat{H}_{\Lambda}})} = \frac{\mathcal{P}_{\beta}^{J, h, 2\lambda}(\partial\xi = I_i \cup I_j; 2^{\#m(\xi)})}{\mathcal{P}_{\beta}^{J, h, 2\lambda}(\partial\xi = \emptyset; 2^{\#m(\xi)})}$$

## Quantum Curie-Weiss Model

$$-\hat{H}_N^{\text{CW}} = \frac{1}{2N} \sum_{ij} \hat{W}_i^z \hat{W}_j^z + \lambda \sum_{i=1}^N \hat{W}_i^x$$

=====  
**Critical** Curve in the  $(\beta, \lambda)$  Plane

$$f(\beta, \lambda) \equiv \frac{1}{\lambda} \tanh(\beta\lambda) = 1.$$





## Classical Curie-Weiss Model

$$\begin{aligned} -\mathcal{H}_N^{\text{CW}}(\sigma) &= \frac{1}{2N} \sum_{ij} \sigma_i \sigma_j \simeq \frac{N}{2} \left( \frac{1}{N} \sum_1^N \sigma_i \right)^2 \\ &\equiv \frac{1}{2N} m_N^2(\sigma) \end{aligned}$$

Probability Distribution

$$\mu_N^\beta(\sigma) \simeq e^{\frac{1}{2N} m_N^2(\sigma)} \mathbb{P}_N(\sigma)$$

where  $\mathbb{P}_N$  -  $\pm 1$  Bernoulli.

Large Deviation Approach: The distribution of  $m_N^2(\sigma)$  is sharply concentrated around

$$\operatorname{argmax} \left\{ \frac{1}{2} \beta m^2 - I(m) \right\} = \operatorname{argmax} \left\{ \frac{1}{\beta} \Lambda(\beta h) - \frac{1}{2} h^2 \right\}$$

where

$$\Lambda(h) = \log \frac{e^h + e^{-h}}{2} \quad I(m) = \sup_h \{hm - \Lambda(h)\}.$$

## Critical Points

$$h = \frac{d}{\beta dh} \Lambda(\beta h) = \tanh(\beta h).$$

Conclusion:  $\beta_c = 1$ .  $\beta > 1 \Leftrightarrow$  the spontaneous magnetization  $m^*(\beta) > 0$ .

## Stochastic Geometric Approach

Arrival of links between  $i$  and  $j$ : Poisson on  $[0, \beta]$  with intensity  $2/N$

- $p_N = 1 - e^{-2\beta/N} \sim 2\beta/N$ .
- $\mathbb{P}_N^\gamma$  Erdős-Rényi random graph with  $p = \gamma/N$
- $\tilde{\mathbb{P}}_N^\gamma \simeq 2^{\#(\xi)} \mathbb{P}_N^\gamma$  the FK random graph

$$\begin{aligned} \mu_N^\beta(\sigma_i \sigma_j) &= \tilde{\mathbb{P}}_N^{2\beta}(i \longleftrightarrow j) \\ &\simeq \tilde{\mathbb{P}}_N^{2\beta}(\text{GiantComponent}) \end{aligned}$$

# Critical Value for Erdős-Rényi Random Graphs

$$\mathbb{P}_N^\gamma (\text{GiantComponent}) \rightarrow 0 \Leftrightarrow \gamma \leq 1.$$

## Edwards-Sokal Construction

- Sample edges from  $\tilde{\mathbb{P}}_N^\gamma$
- Paint all connected clusters into red and blue with probability 1/2 each
- Conditional on  $M$  sites and  $N - M$  blue sites the distribution of  $\tilde{\mathbb{P}}_N^\gamma$  is  $\mathbb{P}_M^\gamma \otimes \mathbb{P}_{N-M}^\gamma$

Conclusion 1 (Immediate): If  $\beta > 1$ , then

$$\tilde{\mathbb{P}}_N^{2\beta} (\text{GiantComponent}) \rightarrow 1$$

Indeed: Either  $M \geq N/2$  or  $N - M \geq N/2$

Conclusion 2 (Slightly more involved): If  $\beta \leq 1$ , then

$$\tilde{\mathbb{P}}_N^{2\beta} (\text{GiantComponent}) \rightarrow 0$$

## Quantum Random Graphs $\mathbb{P}_N^{\beta, \lambda}$

- Links: For each couple  $(i, j)$  arrive with intensity  $1/N$
- Holes: For each  $i = 1, \dots, N$  arrive with intensity  $\lambda$ .

Size of a connected component  $I = \cup I_l$ :

$$|C| = \sum_l |I_l|$$

## Critical Curve in the $(\beta, \lambda)$ Plane

$$\mathfrak{h}(\beta, \lambda) \equiv \frac{2}{\lambda} (1 - e^{-\lambda\beta}) - \beta e^{-\lambda\beta} = 1$$

=====

Theorem (I, Levit):

Long Range Order

1. If  $\mathfrak{h}(\beta, \lambda) < 1$ ,

$$\mathbb{P}_N^{\beta, \lambda} ((i, t) \longleftrightarrow (j, s)) = O\left(\frac{\log N}{N}\right)$$

uniformly in  $t, s \in [0, \beta]$  and  $i \neq j$ .

2. If  $\mathfrak{h}(\beta, \lambda) > 1$  and  $\beta < \infty$  then there exists  $\rho = \rho(\beta, \lambda) \in (0, 1)$ , such that

$$\mathbb{P}_N^{\beta, \lambda} ((i, t) \longleftrightarrow (j, s)) = \rho(\beta, \lambda)^2 (1 + o(1)),$$

uniformly in  $t, s \in [0, \beta]$  and  $i \neq j$ .

- $\mathcal{M}$  - size of the **maximal** connected component
- $\mathcal{M}^{\text{next}}$  - size of the **next** to maximal connected component.

### Giant Components

1. If  $\mathfrak{h}(\beta, \lambda) < 1$ ,

$$\mathbb{P}_N^{\beta, \lambda} (\mathcal{M} > c \log N) = o(1)$$

2. If  $\mathfrak{h}(\beta, \lambda) > 1$  and  $\beta < \infty$

$$\mathbb{P}_N^{\beta, \lambda} \left( \left| \frac{\mathcal{M}}{\beta N} - \rho \right| < \epsilon; \mathcal{M}^{\text{next}} < c \log N \right) \rightarrow 1$$

3. If  $\beta = \infty$  and  $\lambda < 2$ , then there is unique giant component intersecting  $t = 0$  section.

## Comparison with **Branching Random Walks** on $\mathbb{S}_\beta$

1. Generate a random interval  $I \subseteq \mathbb{S}_\beta$  around 0. The end-points of  $I$  would imitate two successive holes. Since the holes arrive with intensity  $\lambda$  the length  $|I|$  should be distributed as  $\min\{\Gamma(2, \lambda), \beta\}$ .
2. Given a realization of  $I$  generate descendants according to the unit rate Poisson process on  $I$ .

## Mean Value of Descendants $X$

- $\mathbb{E}(X|I) = |I|$ .
- Let  $V \sim \Gamma(2, \lambda)$  Then,

$$\mathbb{E}(|I|) = \mathbb{E}(V; V < \beta) + \beta \mathbb{P}(V \geq \beta),$$

- Now,

$$\mathbb{P}(V \geq \beta) = \int_{\beta}^{\infty} \lambda^2 t e^{-\lambda t} dt = (\lambda\beta + 1)e^{-\lambda\beta}.$$

- In the same fashion,

$$\mathbb{E}(V; V \leq \beta) = \frac{2}{\lambda} (1 - e^{-\lambda\beta}) - (\beta^2 \lambda + 2\beta) e^{-\lambda\beta}.$$

- Consequently,

$$\mathbb{E}(X) = \mathbb{E}(|I|) = \frac{2}{\lambda} (1 - e^{-\lambda\beta}) - \beta e^{-\lambda\beta},$$



# Critical Curve for **Quantum** FK Model via Percolation Arguments

?

## LD Approach

- Partial Trotterization: Set  $M = \beta/\Delta$ .

$$\frac{e^{-\beta\hat{H}_N^{\text{CW}}}}{e^{\lambda N}} =$$

$$\lim_{\Delta \rightarrow 0} \left( \prod_{(i,j)} e^{\frac{\Delta}{2N} \hat{W}_i^z \hat{W}_j^z} \prod_i \left\{ (1 - \Delta\lambda)I + \Delta\lambda(\hat{W}_i^x + I) \right\} \right)^M$$

- The matrices  $e^{\frac{\Delta}{N} \hat{W}_i^z \hat{W}_j^z}$  are diagonal in the  $\mathbf{z}$ -basis,

$$\langle \sigma | e^{\frac{\Delta}{2N} \hat{W}_i^z \hat{W}_j^z} | \sigma \rangle = e^{\frac{\Delta}{2N} \sigma_i \sigma_j}$$

- $\xi = (\xi_1, \dots, \xi_N)$  Poisson processes of arrival of **holes** on  $\mathbb{S}_\beta$ . A classical trajectory  $\sigma : \mathbb{S}_\beta \rightarrow \{\pm 1\}^N$  is compatible  $\sigma(\cdot) \sim \xi$  if  $i$ -th components  $\sigma_i(\cdot)$  jump only at arrival times of  $\xi_i$ .

- Number of compatible trajectories  $2^{\sum_i \#(\xi_i)}$

Poisson Limit:

$$\frac{\text{Tr} \left( e^{-\beta \hat{H}_N^{\text{CW}}} \right)}{e^{\lambda N}} = \int \mathcal{P}_N^{\beta, \lambda} (d\xi) \sum_{\sigma \sim \xi} \exp \left\{ \int_0^\beta \frac{1}{N} \sum_{(i,j)} \sigma_i(t) \sigma_j(t) dt \right\}.$$

• Define

$$\tilde{\mathcal{P}}_N^{\beta, \lambda} (d\xi) = \frac{2^{\#(\xi)} \mathcal{P}_N^{\beta, \lambda} (d\xi)}{\mathcal{P}_N^{\beta, \lambda} (2^{\#(\xi)})} = \otimes \tilde{\mathcal{P}}^{\beta, \lambda}$$

• Define  $\mathcal{Q}^{\beta, \lambda}$  the measure on piecewise constant classical trajectories  $\sigma : \mathbb{S}_\beta \rightarrow \{\pm 1\}$ :

STEP 1 Sample **holes**  $\xi$  from  $\tilde{\mathcal{P}}^{\beta, \lambda}$

STEP 2 Paint each connected component of  $\xi$  into  $\pm 1$  with probability  $1/2$  each

$$\mathcal{Q}_N^{\beta, \lambda} \equiv \bigotimes_1^N \mathcal{Q}^{\beta, \lambda}$$

## Representation Formula

$$\mathrm{Tr} \left( e^{-\beta \hat{H}_N^{\mathrm{CW}}} \right) \simeq \mathcal{Q}_N^{\beta, \lambda} \left( e^{\frac{N}{2} \int_0^\beta m_N^2(t) dt} \right)$$

where

$$m_N(t) = \frac{1}{N} \sum_{i=1}^N \sigma_N(t)$$

Variational Problem **(VP)** (on  $\mathbb{L}_2(\mathbb{S}_\beta)$ )

$$\sup_m \left\{ \frac{1}{2} \int_0^\beta m^2(t) dt - I(m) \right\} \triangleq \sup_m \mathfrak{G}(m),$$

where

$$I(m) = \sup_h \left\{ (h, m)_\beta - \Lambda(h) \right\}$$

and

$$\Lambda(h) = \log \mathcal{Q}^{\beta, \lambda} \left( e^{(h, \sigma)_\beta} \right).$$

## Theorem (L. Chayes, Crawford, I, Levit)

Set  $f(\beta, \lambda) = \frac{1}{\lambda} \tanh(\beta\lambda)$

The variational problem (VP) has constant maximizers  $\pm m^*(\lambda, \beta)\mathbf{1}$ , where the spontaneous  $z$ -magnetization  $m^*$  satisfies:

- If  $f(\lambda, \beta) \leq 1$ , then  $m^* = 0$ .
- If  $f(\lambda, \beta) > 1$ , then  $m^* > 0$ , and, consequently there are two distinct solutions to (VP)

Furthermore, away from the critical curve the solutions  $\pm m^*\mathbf{1}$  are stable in the following sense: There exists  $c = c(\lambda, \beta) > 0$  and a strictly convex symmetric function  $U$  with a  $U(r) \sim r \log r$  growth at infinity, such that

$$\begin{aligned} & \mathfrak{G}(\pm m^* \cdot \mathbf{1}) - \mathfrak{G}(m) \\ & \geq c \max \left\{ \|m \pm m^* \cdot \mathbf{1}\|_{\beta}^2, \int_0^{\beta} U(m'(t)) dt \right\}, \end{aligned}$$

where,

$$\|m \pm m^* \cdot \mathbf{1}\|_{\beta}^2 = \min \left\{ \|m - m^* \cdot \mathbf{1}\|_{\beta}^2, \|m + m^* \cdot \mathbf{1}\|_{\beta}^2 \right\}.$$

As a result, the variational problem (VP) is also stable in the supremum norm  $\|\cdot\|_{\text{sup}}$ . Namely, there exists a constant  $c_{\text{sup}} = c_{\text{sup}}(\lambda, \beta) > 0$ , such that

$$\mathfrak{G}(\pm m^* \cdot \mathbf{1}) - \mathfrak{G}(m) \geq \exp \left\{ -\frac{c_{\text{sup}}}{\|m \pm m^* \cdot \mathbf{1}\|_{\text{sup}}} \right\}.$$

Finally we have the following expression for the decay of  $m^* > 0$  in the super-critical region near the critical curve:

$$m^* = m^*(\lambda, \beta) = \sqrt{\frac{6\beta (f(\lambda, \beta) - 1)}{s_4(\lambda, \beta)}} (1 + o(1))$$

where the implicit constants depend on  $\beta$  and  $\lambda$  but are bounded below in compact regions of the parameter space.

## Strong Coupling Limit Structure of $Q^{\beta,\lambda}$

- Consider 1D Periodic lattice

$$\mathcal{L}_\Delta = \{0, \Delta, 2\Delta, \dots, \beta - \Delta\}$$

- Consider Ising Model  $Q_\Delta^{\beta,\lambda}$  on  $\{\pm 1\}^{\mathcal{L}_\Delta}$  with the coupling constant  $e^{-2J} = \lambda\Delta$ .

$$Q_\Delta^{\beta,\lambda} \implies Q^{\beta,\lambda}$$

## Properties of $Q^{\beta,\lambda}$

- $Q^{\beta,\lambda}$  possesses the **FKG** property
- $Q^{\beta,\lambda}$  satisfies a qualitative version of the the **GHS** inequality: Given  $h \in \mathbb{R}_+$  define

$$Q_h^{\beta,\lambda}(\mathrm{d}\sigma) = \frac{Q^{\beta,\lambda}(e^{h(\sigma, \mathbf{I})_\beta}; \mathrm{d}\sigma)}{Q^{\beta,\lambda}(e^{h(\sigma, \mathbf{I})_\beta})}$$

Then,

$$\frac{\mathrm{d}}{\mathrm{d}h} \mathrm{Var}_h^{\beta,\lambda}((\sigma, \mathbf{I})_\beta) \leq -che^{-2\beta h}.$$

- $Q^{\beta,\lambda}$  is **reflection positive**:

Let  $0 < t_1 < \dots < t_n < \beta/2$  and let  $f : \{\pm 1\}^n \rightarrow \mathbb{R}$ . Set  $s_k = \beta - t_k$ . Then,

$$Q^{\beta,\lambda}(f(\sigma_{t_1}, \dots, \sigma_{t_n})f(\sigma_{s_1}, \dots, \sigma_{s_n})) \geq 0.$$



## Implications of Reflection Positivity

Moment generating function

$$\Lambda(h) = \log \mathcal{Q}^{\beta, \lambda} \left( e^{(h, \sigma)_\beta} \right).$$

satisfies

$$\Lambda(h) \leq \frac{1}{\beta} \int_0^\beta \Lambda(h(t) \mathbf{1}) dt$$

Consequently, for  $h \in \mathbb{L}_2(\mathbb{S}_\beta)$ ,

$$\begin{aligned} \Lambda(h) - \frac{1}{2} \int_0^\beta h^2(t) dt & \\ & \leq \int_0^\beta \left\{ \frac{1}{\beta} \Lambda(h(t) \mathbf{1}) - \frac{1}{2} h^2(t) \right\} dt \\ & \leq \beta \sup_{h \in \mathbb{R}} \left\{ \frac{1}{\beta} \Lambda(h \mathbf{1}) - \frac{1}{2} h^2 \right\} \end{aligned}$$

## One Dimensional Variational Problem and **Critical** Curve

Recall:  $f(\beta, \lambda) \equiv \frac{1}{\lambda} \tanh(\beta\lambda)$ .

- Maximizers of

$$\max_{h \in \mathbb{R}} \left\{ \frac{1}{\beta} \Lambda(h \mathbb{I}) - \frac{1}{2} h^2 \right\},$$

are of the form  $\pm h^*$ , where  $h^* > 0$  if and only if  $f(\lambda, \beta) > 1$ .

- Compute,

$$\frac{d}{dh} \left\{ \frac{1}{\beta} \Lambda(h \mathbb{I}) - \frac{1}{2} h^2 \right\} = \frac{1}{\beta} \mathcal{Q}_h^{\beta, \lambda} \left( (\sigma, \mathbb{I})_{\beta} \right) - h.$$

Negative for  $h$  large enough  $\Rightarrow$  maximum is attained.

First use of the **GKS** Inequality

$$\frac{d}{dh} Q_h^{\beta, \lambda} \left( (\sigma, \mathbf{I})_{\beta} \right) = \text{Var}_h^{\beta, \lambda} \left( (\sigma, \mathbf{I})_{\beta} \right).$$

Hence  $h \mapsto Q_h^{\beta, \lambda} \left( (\sigma, \mathbf{I})_{\beta} \right)$  is **concave** on  $\mathbb{R}_+$ .

- Consequently non-trivial maximizers iff

$$1 < \frac{1}{\beta} \text{Var}_0^{\beta, \lambda} \left( (\sigma, \mathbf{I})_{\beta} \right) = f(\beta, \lambda)$$

## Second use of the GKS Inequality

- **Stability** of the 1D Variation Problem: For  $f(\beta, \lambda) > 1$  there exists  $d : [-1, 1] \mapsto \mathbb{R}_+$  such that

$$\mathfrak{G}(m\mathbb{I}) + d(m) \leq \mathfrak{G}(\pm m^* \mathbb{I})$$

and

$$d(m) \geq ce^{-2\beta|h|} \min \left\{ (m - m^*)^2, (m + m^*)^2 \right\}$$

- $\mathbb{L}_2(\mathbb{S}_\beta)$ -Stability of the **(VP)**:

$$\begin{aligned} \mathfrak{G}(m(\cdot)) &\leq \int_0^\beta \left\{ \frac{1}{2}m^2(t) - \frac{1}{\beta}I(m(t)\mathbb{I}) \right\} dt \\ &= \frac{1}{\beta} \int_0^\beta \mathfrak{G}(m(t)\mathbb{I}) dt \end{aligned}$$

## Use of the FKG Inequality

**Fact:** Exists  $\eta > 0$  such that  $\tilde{\mathcal{P}}_h^{\beta,\lambda} \prec \mathcal{P}^{\beta,\eta}$

- **Stability** of (VP) in the sup-norm

$$m_N(t) = \frac{1}{N} \sum_i \sigma_i$$

Let  $\mathcal{R} = \{0 < t_1 < t_2 < \dots < t_n = t_0 < \beta\}$  be a partition of  $\mathbb{S}_\beta$ . Consider

$$z_N^{\mathcal{R}} \equiv (m_N(t_1) - m_N(t_0), \dots, m_N(t_n) - m_N(t_{n-1}))$$

Random vectors  $z_N^{\mathcal{R}}$  satisfy a LD principle with rate function

$$I^{\mathcal{R}} = \max_{g_1, \dots, g_n} \left\{ \sum_i g_i z_i - \Lambda^{\mathcal{R}}(g_1, \dots, g_n) \right\}$$

where

$$\Lambda^{\mathcal{R}} = \mathcal{Q}_h^{\beta,\lambda} \left( e^{\sum_i g_i (\sigma(t_i) - \sigma(t_{i-1}))} \right)$$

In view of Edwards-Sokal Representation

$$e^{\sum_i g_i (\sigma(t_i) - \sigma(t_{i-1}))} \leq \prod_i \left( 1 + \mathbb{1}_{\{\xi([t_{i-1}, t_i]) > 0\}} (e^{2g_i} + e^{-2g_i}) \right).$$

The RHS is **monotone** in  $\xi$ . Hence by **FKG**,

$$\mathcal{Q}_h^{\beta, \lambda} \left( e^{\sum_i g_i (\sigma(t_i) - \sigma(t_{i-1}))} \right) \leq \prod_i \left( 1 + \left( 1 - e^{-\eta |t_i - t_{i-1}|} \right) (e^{2g_i} + e^{-2g_i}) \right).$$

Consequently,

$$\Lambda^{\mathcal{R}}(g_1, \dots, g_n) \leq \eta \sum_i |t_i - t_{i-1}| H(g_i),$$

where  $H(g) = (e^{2g} + e^{-2g})$ .

By duality,

$$I^{\mathcal{R}}(z_1, \dots, z_n) \geq \sum_i |t_i - t_{i-1}| U_\eta \left( \frac{z_i}{|t_i - t_{i-1}|} \right),$$

with,

$$U_\eta(z) = \eta H^* \left( \frac{z}{\eta} \right),$$

and  $H^*$  is the Legendre transform of  $H$ .

- Conclusion: For **every** partition  $\mathcal{R}$ ,

$$I(m) \geq \sum_i |t_i - t_{i-1}| U_\eta \left( \frac{m(t_i) - m(t_{i-1})}{|t_i - t_{i-1}|} \right)$$

- $U_\eta$  is smooth, strictly convex,  $U_\eta(m) \sim |m| \log |m|$  at infinity (but  $U_\eta(0) = -2\eta$ )

$$I(m) \geq \begin{cases} \infty, & \text{if } m \text{ is not a.c.} \\ \int_0^\beta U_\eta(m'(t)) dt, & \text{otherwise} \end{cases}$$