

Crossing Probabilities of Multiple Ising Interfaces

Eveliina Peltola

Université de Genève; Section de Mathématiques

< eveliina.peltola@unige.ch >

June 17, 2019

Joint work with **Hao Wu**

(Yau Mathematical Sciences Center, Tsinghua University)

Probability and quantum field theory @ Porquerolles

- 1 **lattice models** in 2D statistical physics
 - phase transitions
 - **conformal invariance** at criticality (?)
 - scaling limits of interfaces: **SLE** variants
- 2 **conformal field theory**
 - BPZ operator algebra, fusion
 - singular vectors and null fields
 - PDEs for correlation functions
- 3 **crossing probabilities**
 - topological crossing events \leftrightarrow connectivities of interfaces
 - relation to **correlation functions of CFT**
- 4 **interfaces and SLE variants**

1 lattice models in 2D statistical physics

- phase transitions
- **conformal invariance** at criticality (?)
- scaling limits of interfaces: **SLE** variants

2 conformal field theory

- BPZ operator algebra, fusion
- singular vectors and null fields
- PDEs for correlation functions

3 crossing probabilities

- topological crossing events \leftrightarrow connectivities of interfaces
- relation to **correlation functions of CFT**

critical **percolation** (trivial? logarithmic?)

$c = 0$

critical **Ising model** / critical **FK-Ising model** (free fermion)

$c = 1/2$

level lines of the **Gaussian free field** (free boson)

$c = 1$

double-dimer model (free boson?)

$c = 1$

LERW / **UST Peano curve** (symplectic fermion?)

$c = -2$

4 interfaces and SLE variants

1 lattice models in 2D statistical physics

- phase transitions
- **conformal invariance** at criticality (?)
- scaling limits of interfaces: **SLE** variants

2 conformal field theory

- BPZ operator algebra, fusion
- singular vectors and null fields
- PDEs for correlation functions

3 crossing probabilities

- topological crossing events \leftrightarrow connectivities of interfaces
- relation to **correlation functions of CFT**

critical **percolation** (trivial? logarithmic?)

$c = 0$

critical Ising model / critical **FK-Ising model** (free fermion)

$c = 1/2$

level lines of the **Gaussian free field** (free boson)

$c = 1$

double-dimer model (free boson?)

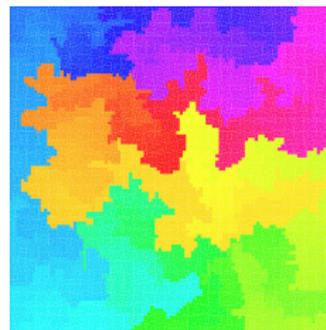
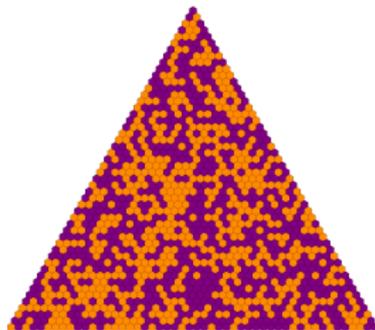
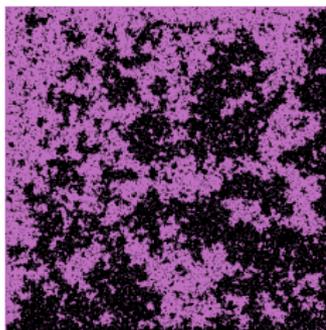
$c = 1$

LERW / **UST Peano curve** (symplectic fermion?)

$c = -2$

4 interfaces and SLE variants

SCALING LIMITS OF CRITICAL *2D* LATTICE MODELS

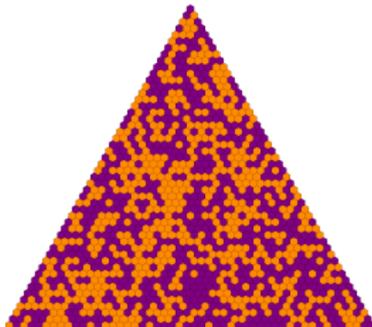
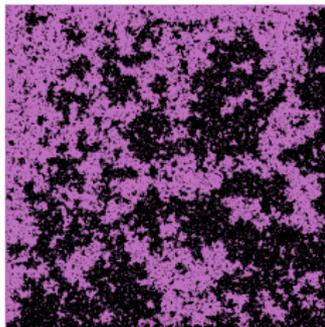


\Rightarrow CONFORMAL FIELD THEORY ?

CRITICAL LATTICE MODELS IN 2D STATISTICAL PHYSICS

- models on discrete grids in the plane, e.g. \mathbb{Z}^2
- phase transitions \Rightarrow **critical phenomena**
 - **critical exponents**: observables have power law behavior
 - **self-similarity**: fractal behavior
 - **universality conjecture**: microscopic details irrelevant
- **scaling limits**: **conformal field theories** ??? $\delta\mathbb{Z}^2, \delta \rightarrow 0$

[Belavin, Polyakov & Zamolodchikov '84; Cardy '84]

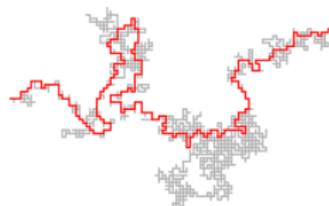
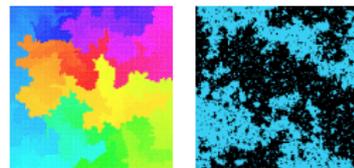
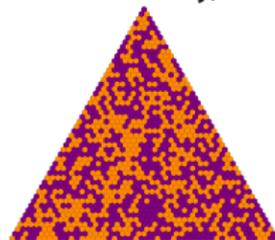
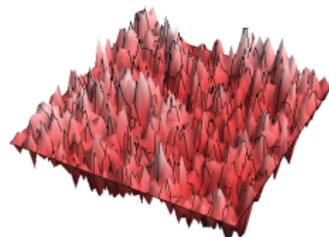


random walks, percolation, Ising model, Potts model, dimer model, 6-vertex model,
random cluster model, Gaussian free field, $O(n)$ spin and loop models, ...

CONFORMAL INVARIANCE CONJECTURE FOR CRITICAL MODELS

- lattice (local) fields \Rightarrow **CFT fields**
- interfaces (explorations, loops)
 - \Rightarrow **random conformally invariant curves (e.g. SLE, CLE)**
- observables (correlations, crossing probas)
 - \Rightarrow **CFT correlation functions**

There are many open problems...



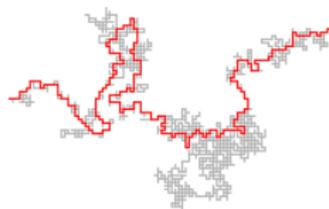
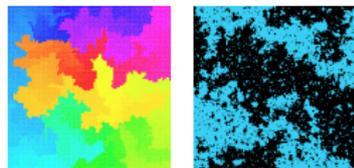
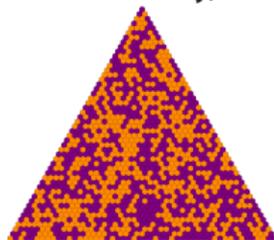
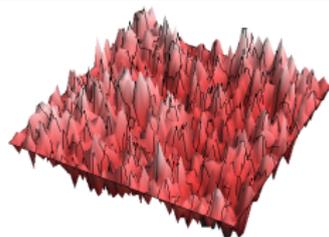
CONFORMAL INVARIANCE CONJECTURE FOR CRITICAL MODELS

- lattice (local) fields \Rightarrow **CFT fields**
- interfaces (explorations, loops)
 - \Rightarrow **random conformally invariant curves (e.g. SLE, CLE)**
- observables (correlations, crossing probas)
 - \Rightarrow **CFT correlation functions**

There are many open problems...

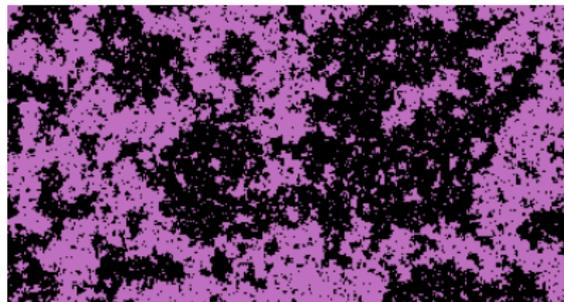
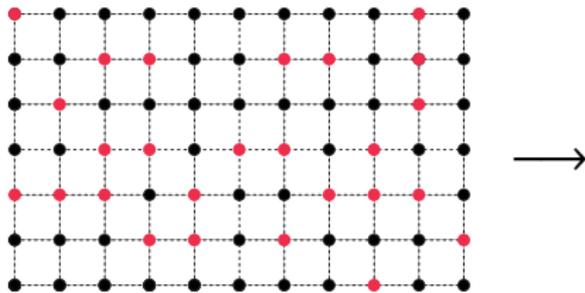
Tools to understand scaling limits:

- discrete **complex analysis**
- **Schramm-Loewner evolutions**,
Conformal loop ensembles
- discrete / continuum **symmetries**
(lattice symmetries, Virasoro, quantum groups, ...)



ISING MODEL

ON THE PLANE



ISING MODEL: FERROMAGNETIC PHASE TRANSITION

[Lenz & Ising '20s, Peierls 30's, Kramers, Wannier, Onsager 40's →]

- random spins $\sigma_x = \pm 1$ at vertices x of a graph
- nearest neighbor interaction: $\mathbb{P}[\text{config.}] \propto \exp\left(\frac{1}{T} \sum_{x \sim y} \sigma_x \sigma_y\right)$
- **phase transition** at critical temperature $T = T_c$

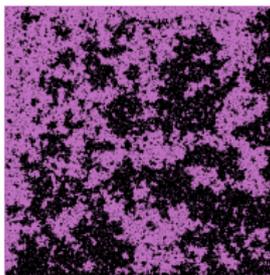
look at correlation of a pair of spins at x and y

$$C(x, y) = \mathbb{E}[\sigma_x \sigma_y] - \mathbb{E}[\sigma_x] \mathbb{E}[\sigma_y] \quad \text{when } |x - y| \gg 1:$$



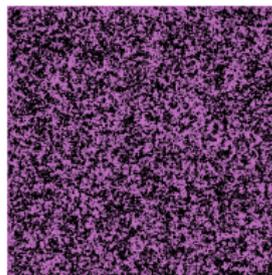
$$T < T_c$$

$$C(x, y) \sim \text{const.}$$



$$T = T_c$$

$$C(x, y) \sim |x - y|^{-\beta}$$



$$T_c < T$$

$$C(x, y) \sim e^{-\frac{1}{\xi}|x-y|}$$

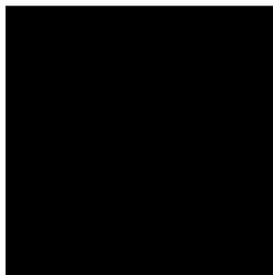
ISING MODEL: FERROMAGNETIC PHASE TRANSITION

[Lenz & Ising '20s, Peierls 30's, Kramers, Wannier, Onsager 40's →]

- random spins $\sigma_x = \pm 1$ at vertices x of a graph
- nearest neighbor interaction: $\mathbb{P}[\text{config.}] \propto \exp\left(\frac{1}{T} \sum_{x \sim y} \sigma_x \sigma_y\right)$
- **phase transition** at critical temperature $T = T_c$

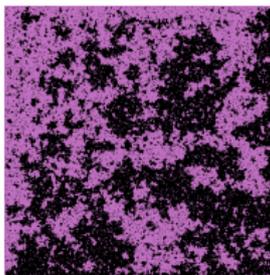
look at correlation of a pair of spins at x and y

$$C(x, y) = \mathbb{E}[\sigma_x \sigma_y] - \mathbb{E}[\sigma_x] \mathbb{E}[\sigma_y] \quad \text{when } |x - y| \gg 1:$$



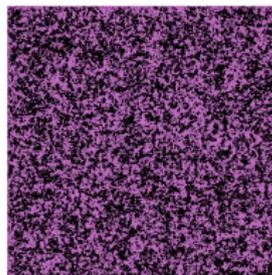
$$T < T_c$$

$$C(x, y) \sim \text{const.}$$



$$T = T_c$$

$$C(x, y) \sim |x - y|^{-\beta}$$



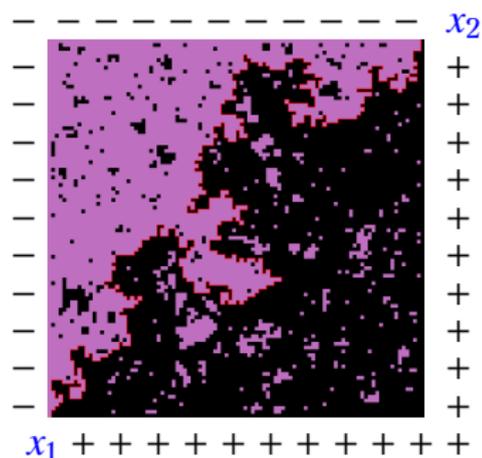
$$T_c < T$$

$$C(x, y) \sim e^{-\frac{1}{\xi}|x-y|}$$

- scaling limit at *critical temperature* T_c : **conformal invariance**

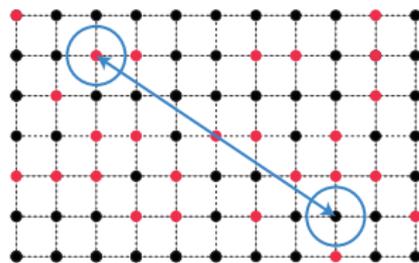
CONFORMAL INVARIANCE IN TERMS OF OBSERVABLES

interfaces: random curves



Scaling limit $\delta \rightarrow 0$
at critical temperature $T = T_c$
 \Rightarrow **conformal invariance**
 \rightsquigarrow **conformal field theory (?)**

$$\mathbb{E}[\sigma_{x_1} \sigma_{x_2}]$$



correlations (e.g. between spins)

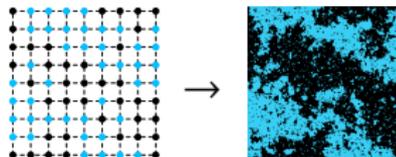


probabilities of topological events

CONFORMAL INVARIANCE OF CRITICAL 2D ISING MODEL

Predictions:

[Belavin, Polyakov, Zamolodchikov '84; Cardy '84]



Rigorous proofs:

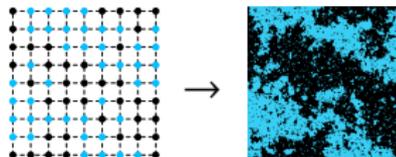
- spin **correlations** [Chelkak, Hongler, Izyurov '15]
- energy correlations [Hongler, Smirnov '13]
- mixed correlations [Chelkak, Hongler, Izyurov (et. al.) '13 →]

$$\delta^{-2n/8} \mathbb{E} [\sigma_{x_1} \sigma_{x_2} \cdots \sigma_{x_{2n}}] \xrightarrow{\delta \rightarrow 0} F(x_1, x_2, \dots, x_{2n})$$

where $F(x_1, \dots, x_{2n})$ is a **conformally covariant** function

Predictions:

[Belavin, Polyakov, Zamolodchikov '84; Cardy '84]



Rigorous proofs:

- spin **correlations** [Chelkak, Hongler, Izyurov '15]
- energy correlations [Hongler, Smirnov '13]
- mixed correlations [Chelkak, Hongler, Izyurov (et. al.) '13 →]

$$\delta^{-2n/8} \mathbb{E} [\sigma_{x_1} \sigma_{x_2} \cdots \sigma_{x_{2n}}] \xrightarrow{\delta \rightarrow 0} F(x_1, x_2, \dots, x_{2n})$$

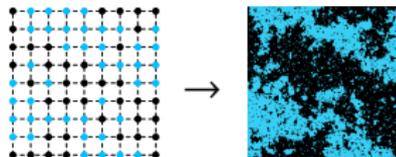
where $F(x_1, \dots, x_{2n})$ is a **conformally covariant** function

- **interfaces** converge to SLE_3 curves [Chelkak, Duminil-Copin, Hongler, Kemppainen, Smirnov '14; Izyurov '15; Beffara, P., Wu '18]
- **loops** converge to CLE_3 [Benoist, Hongler '16]

CONFORMAL INVARIANCE OF CRITICAL 2D ISING MODEL

Predictions:

[Belavin, Polyakov, Zamolodchikov '84; Cardy '84]



Rigorous proofs:

- spin **correlations** [Chelkak, Hongler, Izyurov '15]
- energy correlations [Hongler, Smirnov '13]
- mixed correlations [Chelkak, Hongler, Izyurov (et. al.) '13 →]

$$\delta^{-2n/8} \mathbb{E} [\sigma_{x_1} \sigma_{x_2} \cdots \sigma_{x_{2n}}] \xrightarrow{\delta \rightarrow 0} F(x_1, x_2, \dots, x_{2n})$$

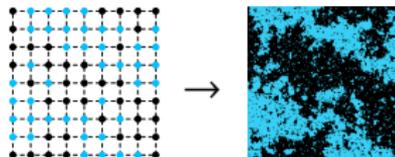
where $F(x_1, \dots, x_{2n})$ is a **conformally covariant** function

- **interfaces** converge to SLE_3 curves [Chelkak, Duminil-Copin, Hongler, Kemppainen, Smirnov '14; Izyurov '15; Beffara, P., Wu '18]
- **loops** converge to CLE_3 [Benoist, Hongler '16]
- **spin field** converges to CFT field [Camia, Garban, Newman '15]

CONFORMAL INVARIANCE OF CRITICAL 2D ISING MODEL

Predictions:

[Belavin, Polyakov, Zamolodchikov '84; Cardy '84]



Rigorous proofs:

- spin **correlations** [Chelkak, Hongler, Izyurov '15]
- energy correlations [Hongler, Smirnov '13]
- mixed correlations [Chelkak, Hongler, Izyurov (et. al.) '13 →]

$$\delta^{-2n/8} \mathbb{E} [\sigma_{x_1} \sigma_{x_2} \cdots \sigma_{x_{2n}}] \xrightarrow{\delta \rightarrow 0} F(x_1, x_2, \dots, x_{2n})$$

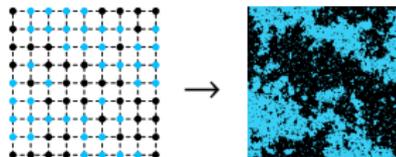
where $F(x_1, \dots, x_{2n})$ is a **conformally covariant** function

- **interfaces** converge to SLE_3 curves [Chelkak, Duminil-Copin, Hongler, Kemppainen, Smirnov '14; Izyurov '15; Beffara, P., Wu '18]
- **loops** converge to CLE_3 [Benoist, Hongler '16]
- **spin field** converges to CFT field [Camia, Garban, Newman '15]
- **crossing probabilities** have conformally invariant limits [Izyurov '15; Benoist, Duminil-Copin, Hongler '16; P., Wu '18]

CONFORMAL INVARIANCE OF CRITICAL 2D ISING MODEL

Predictions:

[Belavin, Polyakov, Zamolodchikov '84; Cardy '84]



Rigorous proofs:

- spin **correlations** [Chelkak, Hongler, Izyurov '15]
- energy correlations [Hongler, Smirnov '13]
- mixed correlations [Chelkak, Hongler, Izyurov (et. al.) '13 →]

$$\delta^{-2n/8} \mathbb{E} [\sigma_{x_1} \sigma_{x_2} \cdots \sigma_{x_{2n}}] \xrightarrow{\delta \rightarrow 0} F(x_1, x_2, \dots, x_{2n})$$

where $F(x_1, \dots, x_{2n})$ is a **conformally covariant** function

- **interfaces** converge to SLE_3 curves [Chelkak, Duminil-Copin, Hongler, Kemppainen, Smirnov '14; Izyurov '15; Beffara, P., Wu '18]
- **loops** converge to CLE_3 [Benoist, Hongler '16]
- **spin field** converges to CFT field [Camia, Garban, Newman '15]
- **crossing probabilities converge to BCFT correlation functions**
[Izyurov '15; P., Wu '18] $\langle \phi_{1,2}(x_1) \cdots \phi_{1,2}(x_{2N}) \rangle$

2D CONFORMAL FIELD THEORY (CFT)

— SOME IDEAS FROM PHYSICS

2D CONFORMAL FIELD THEORY (CFT) — “FIELDS”

- consider a 2D quantum field theory with “fields” $\phi(z)$
- [Belavin, Polyakov, Zamolodchikov 84]:

impose **conformal symmetry**

\implies fields $\phi(z)$ carry action of *Virasoro algebra* \mathfrak{Vir}

2D CONFORMAL FIELD THEORY (CFT) — “FIELDS”

- consider a 2D quantum field theory with “fields” $\phi(z)$
- [Belavin, Polyakov, Zamolodchikov 84]:

impose **conformal symmetry**

\implies fields $\phi(z)$ carry action of *Virasoro algebra* \mathfrak{Vir}

- \mathfrak{Vir} : Lie algebra generated by $(L_n)_{n \in \mathbb{N}}$ and central element C

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

- central element C acts as a scalar = **central charge** c

2D CONFORMAL FIELD THEORY (CFT) — “FIELDS”

- consider a 2D quantum field theory with “fields” $\phi(z)$
- [Belavin, Polyakov, Zamolodchikov 84]:

impose **conformal symmetry**

\implies fields $\phi(z)$ carry action of *Virasoro algebra* \mathfrak{Vir}

- \mathfrak{Vir} : Lie algebra generated by $(L_n)_{n \in \mathbb{N}}$ and central element C

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

- central element C acts as a scalar = **central charge** c
- In this talk, we are concerned with CFT having $c \leq 1$
 \implies relation with **critical statistical physics models**

2D CONFORMAL FIELD THEORY (CFT) — “FIELDS”

- consider a 2D quantum field theory with “fields” $\phi(z)$
- [Belavin, Polyakov, Zamolodchikov 84]:
impose **conformal symmetry**
 \implies fields $\phi(z)$ carry action of *Virasoro algebra* \mathfrak{Vir}
- \mathfrak{Vir} : Lie algebra generated by $(L_n)_{n \in \mathbb{N}}$ and central element C

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

- central element C acts as a scalar = **central charge** c
- In this talk, we are concerned with CFT having $c \leq 1$
 \implies relation with **critical statistical physics models**
- **correlation functions** $\langle \phi_1(z_1) \cdots \phi_n(z_n) \rangle = F(z_1, \dots, z_n)$
encode physical information

2D CONFORMAL FIELD THEORY (CFT) — “FIELDS”

- consider a 2D quantum field theory with “fields” $\phi(z)$
- [Belavin, Polyakov, Zamolodchikov 84]:

impose **conformal symmetry**

\implies fields $\phi(z)$ carry action of *Virasoro algebra* \mathfrak{Vir}

- \mathfrak{Vir} : Lie algebra generated by $(L_n)_{n \in \mathbb{N}}$ and central element C

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

- central element C acts as a scalar = **central charge** c
- In this talk, we are concerned with CFT having $c \leq 1$
 \implies relation with **critical statistical physics models**

- **correlation functions** $\langle \phi_1(z_1) \cdots \phi_n(z_n) \rangle = F(z_1, \dots, z_n)$
encode physical information

- “primary fields” have conformally covariant correlations:

$$F(f(z_1), \dots, f(z_n)) = \prod_j |f'(z_j)|^{-\Delta_j} \times F(z_1, \dots, z_n)$$

where $\Delta_j \in \mathbb{R}$ are *conformal weights*

(f = conformal map)

[Belavin, Polyakov, Zamolodchikov '84]:

- fields should form “operator algebra”
- “multiplication” = *operator product expansion*: as $z, w \rightarrow \xi$,

$$\langle \phi_i(z) \phi_j(w) \cdots \rangle \sim \sum_k \frac{C_{i,j}^k}{(z-w)^{\Delta_i + \Delta_j - \Delta_k}} \langle \phi_k(\xi) \cdots \rangle$$

where $C_{i,j}^k \in \mathbb{R}$ are *structure constants* (“fusion”)

[Belavin, Polyakov, Zamolodchikov '84]:

- fields should form “operator algebra”
- “multiplication” = *operator product expansion*: as $z, w \rightarrow \xi$,

$$\langle \phi_i(z) \phi_j(w) \cdots \rangle \sim \sum_k \frac{C_{i,j}^k}{(z-w)^{\Delta_i+\Delta_j-\Delta_k}} \langle \phi_k(\xi) \cdots \rangle$$

where $C_{i,j}^k \in \mathbb{R}$ are *structure constants* (“fusion”)

- **Q:** For a quantum field theory with conformal symmetry, determine (primary) fields and structure constants?
- *conformal bootstrap* idea: knowing primary fields & structure constants, can “solve” the CFT

[Belavin, Polyakov, Zamolodchikov '84]:

- fields should form “operator algebra”
- “multiplication” = *operator product expansion*: as $z, w \rightarrow \xi$,

$$\langle \phi_i(z) \phi_j(w) \cdots \rangle \sim \sum_k \frac{C_{i,j}^k}{(z-w)^{\Delta_i+\Delta_j-\Delta_k}} \langle \phi_k(\xi) \cdots \rangle$$

where $C_{i,j}^k \in \mathbb{R}$ are *structure constants* (“fusion”)

- **Q:** For a quantum field theory with conformal symmetry, determine (primary) fields and structure constants?
- *conformal bootstrap* idea: knowing primary fields & structure constants, can “solve” the CFT

Challenge:

How to make CFT rigorous?

[Belavin, Polyakov, Zamolodchikov '84]:

- fields should form “operator algebra”
- “multiplication” = *operator product expansion*: as $z, w \rightarrow \xi$,

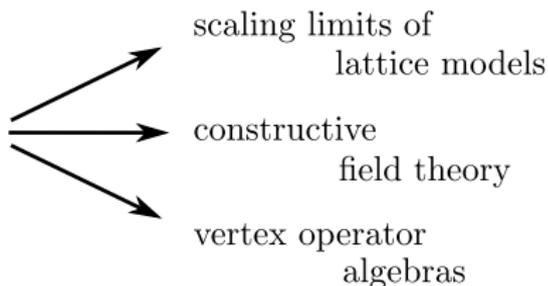
$$\langle \phi_i(z) \phi_j(w) \cdots \rangle \sim \sum_k \frac{C_{i,j}^k}{(z-w)^{\Delta_i + \Delta_j - \Delta_k}} \langle \phi_k(\xi) \cdots \rangle$$

where $C_{i,j}^k \in \mathbb{R}$ are *structure constants* (“fusion”)

- **Q: For a quantum field theory with conformal symmetry, determine (primary) fields and structure constants?**
- *conformal bootstrap* idea: knowing primary fields & structure constants, can “solve” the CFT

Challenge:

How to make CFT rigorous?



[Belavin, Polyakov, Zamolodchikov '84]:

- fields should form “operator algebra”
- “multiplication” = *operator product expansion*: as $z, w \rightarrow \xi$,

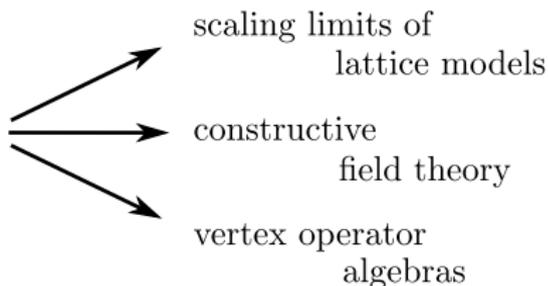
$$\langle \phi_i(z) \phi_j(w) \cdots \rangle \sim \sum_k \frac{C_{i,j}^k}{(z-w)^{\Delta_i + \Delta_j - \Delta_k}} \langle \phi_k(\xi) \cdots \rangle$$

where $C_{i,j}^k \in \mathbb{R}$ are *structure constants* (“fusion”)

- **Q: For a quantum field theory with conformal symmetry, determine (primary) fields and structure constants?**
- *conformal bootstrap* idea: knowing primary fields & structure constants, can “solve” the CFT

Challenge:

How to make CFT rigorous?



What is the Vir -action on a field $\phi(z)$?

What is the \mathfrak{Vir} -action on a field $\phi(z)$?

- Idea: primary field $\phi(z)$ generates a \mathfrak{Vir} -module $M_\phi = \mathfrak{Vir}.\phi(z)$
- M_ϕ is isomorphic to a quotient of some Verma module V :

$$M_\phi \cong V/N$$

$$\phi(z) \leftrightarrow [v_\phi]$$

Task: determine $N \leftrightarrow$ “null fields”

What is the Vir -action on a field $\phi(z)$?

- Idea: primary field $\phi(z)$ generates a Vir-module $M_\phi = \text{Vir}.\phi(z)$
- M_ϕ is isomorphic to a quotient of some Verma module V :

$$M_\phi \cong V/N$$

$$\phi(z) \leftrightarrow [v_\phi]$$

Task: determine $N \leftrightarrow$ “null fields”

- elements generating N are called **singular vectors**

$$v = \mathcal{P}(L_{-m} : m \in \mathbb{N}).v_\phi \in N \quad \Rightarrow \quad [v] = [0] \in V/N$$

$$\Rightarrow \quad \mathcal{P}(L_{-m} : m \in \mathbb{N}).\phi(z) = 0$$

where \mathcal{P} is a polynomial in the Virasoro generators L_{-m}

What is the Vir -action on a field $\phi(z)$?

- **Idea:** primary field $\phi(z)$ generates a **Vir-module** $M_\phi = \text{Vir}.\phi(z)$
- M_ϕ is isomorphic to a quotient of some Verma module V :

$$M_\phi \cong V/N$$

$$\phi(z) \leftrightarrow [v_\phi]$$

Task: determine $N \leftrightarrow$ “**null fields**”

- elements generating N are called **singular vectors**

$$v = \mathcal{P}(L_{-m} : m \in \mathbb{N}).v_\phi \in N \quad \Rightarrow \quad [v] = [0] \in V/N$$

$$\Rightarrow \quad \mathcal{P}(L_{-m} : m \in \mathbb{N}).\phi(z) = 0$$

where \mathcal{P} is a polynomial in the Virasoro generators L_{-m}

- **singular vector gives rise to PDE** with $\mathcal{D}^{(z)} = \mathcal{P}(\mathcal{L}_{-m}^{(z)} : m \in \mathbb{N})$

$$\mathcal{D}^{(z)} \langle \phi(z) \phi_1(z_1) \cdots \phi_n(z_n) \rangle = 0$$

$$\text{where } \mathcal{L}_{-m}^{(z_i)} = - \sum_{j \neq i} \left(\frac{1}{(z_j - z_i)^{m-1}} \frac{\partial}{\partial z_j} + \frac{(1-m)h_{\phi_j}}{(z_j - z_i)^m} \right)$$

- classification of Virasoro singular vectors
 - ⇒ **PDEs for correlation functions** containing fields whose conformal weights are of certain type ($h_{r,s}$ in the Kac table)

- classification of Virasoro singular vectors
 - ⇒ **PDEs for correlation functions** containing fields whose conformal weights are of certain type ($h_{r,s}$ in the Kac table)
- e.g. correlation functions in Liouville theory satisfy such PDEs
[rigorous for 2nd order case: (David,) Kupiainen, Rhodes & Vargas '15]

- classification of Virasoro singular vectors
 \implies **PDEs for correlation functions** containing fields whose conformal weights are of certain type ($h_{r,s}$ in the Kac table)
- e.g. correlation functions in Liouville theory satisfy such PDEs
 [rigorous for 2nd order case: (David,) Kupiainen, Rhodes & Vargas '15]
- easy example: $h_{1,2} = \frac{6-\kappa}{2\kappa}$, field $\phi_{1,2}$ (or $\phi_{2,1}$):

$$F(z, z_1, \dots, z_n) := \langle \phi_{1,2}(z) \tilde{\phi}_1(z_1) \cdots \tilde{\phi}_n(z_n) \rangle$$

must satisfy the PDE

$$\left\{ \frac{\kappa}{2} \frac{\partial^2}{\partial z^2} + \sum_{i=1}^n \left(\frac{2}{z_i - z} \frac{\partial}{\partial z_i} - \frac{2h_{1,2}(\kappa)}{(z_i - z)^2} \right) \right\} F(z, z_1, \dots, z_n) = 0$$

with parameter $\kappa > 0$ and central charge $c = \frac{1}{2\kappa}(3\kappa - 8)(6 - \kappa)$

- classification of Virasoro singular vectors
 \implies **PDEs for correlation functions** containing fields whose conformal weights are of certain type ($h_{r,s}$ in the Kac table)
- e.g. correlation functions in Liouville theory satisfy such PDEs
 [rigorous for 2nd order case: (David,) Kupiainen, Rhodes & Vargas '15]
- easy example: $h_{1,2} = \frac{6-\kappa}{2\kappa}$, field $\phi_{1,2}$ (or $\phi_{2,1}$):

$$F(z, z_1, \dots, z_n) := \langle \phi_{1,2}(z) \tilde{\phi}_1(z_1) \cdots \tilde{\phi}_n(z_n) \rangle$$

must satisfy the PDE

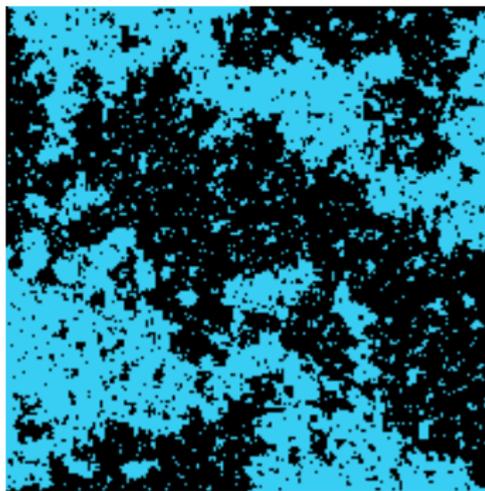
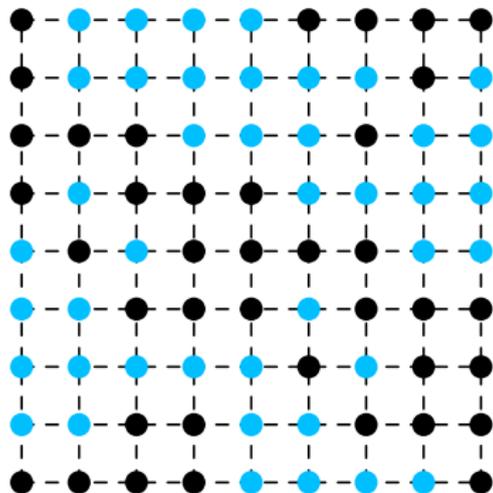
$$\left\{ \frac{\kappa}{2} \frac{\partial^2}{\partial z^2} + \sum_{i=1}^n \left(\frac{2}{z_i - z} \frac{\partial}{\partial z_i} - \frac{2h_{1,2}(\kappa)}{(z_i - z)^2} \right) \right\} F(z, z_1, \dots, z_n) = 0$$

with parameter $\kappa > 0$ and central charge $c = \frac{1}{2\kappa}(3\kappa - 8)(6 - \kappa)$

- **NB:** these 2nd order PDEs are important for **SLE $_{\kappa}$**
 \implies classification of multiple SLE $_{\kappa}$

[Cardy 84; Bauer & Bernard '02; Bauer, Bernard, Kytölä '05;
 Dubédat '06; Kozdron & Lawler '07; Beffara, P. & Wu '18]

CROSSING PROBABILITIES



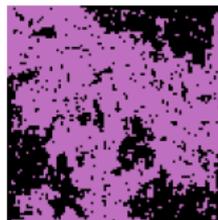
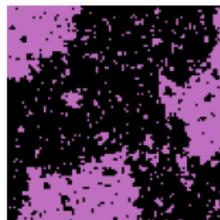
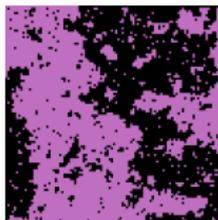
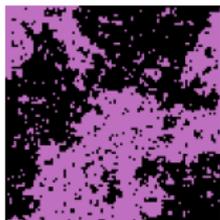
GENERALLY NOT KNOWN IN DISCRETE SETUP...
BUT CAN FIND SCALING LIMITS!

~> CFT CORRELATION FUNCTIONS

CROSSING PROBABILITIES IN THE CRITICAL ISING MODEL

- consider critical Ising model on a graph (e.g. square grid)
- take marked points x_1, \dots, x_{2N} on the boundary
- impose **alternating \oplus/\ominus boundary conditions**

\implies N **macroscopic interfaces** connect the marked points pairwise

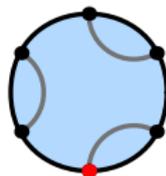
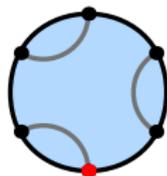
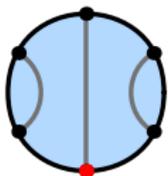
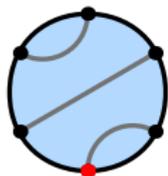
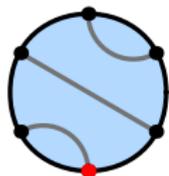
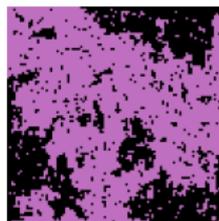
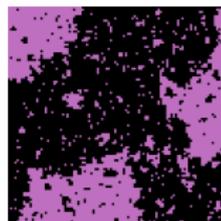
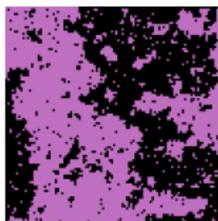
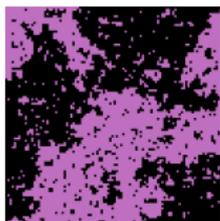
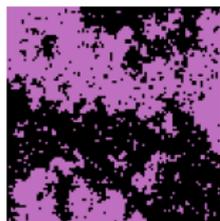


CROSSING PROBABILITIES IN THE CRITICAL ISING MODEL

- consider critical Ising model on a graph (e.g. square grid)
- take marked points x_1, \dots, x_{2N} on the boundary
- impose **alternating \oplus/\ominus boundary conditions**

$\implies N$ **macroscopic interfaces** connect the marked points pairwise

- possible connectivities labeled by **planar pair partitions** $\alpha \in \text{LP}_N$

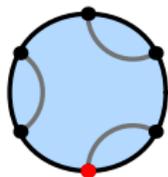
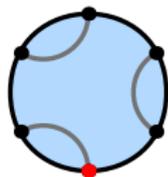
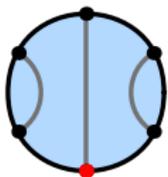
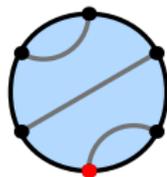
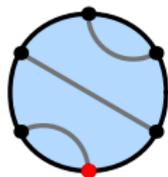
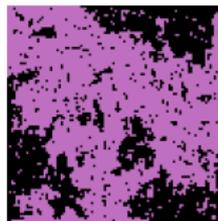
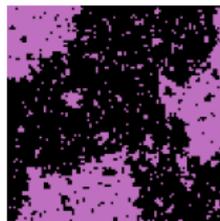
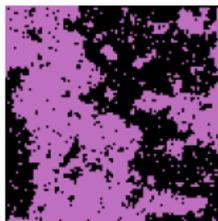
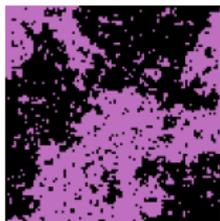
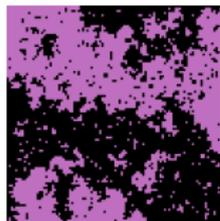


CROSSING PROBABILITIES IN THE CRITICAL ISING MODEL

- consider critical Ising model on a graph (e.g. square grid)
- take marked points x_1, \dots, x_{2N} on the boundary
- impose **alternating \oplus/\ominus boundary conditions**

$\implies N$ **macroscopic interfaces** connect the marked points pairwise

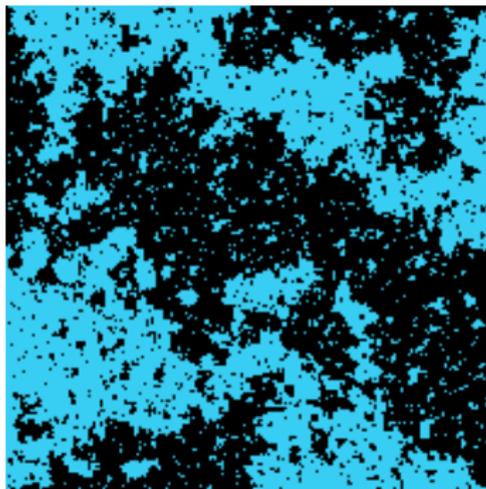
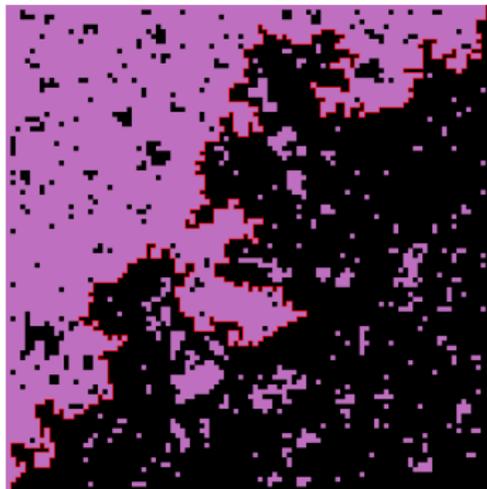
- possible connectivities labeled by **planar pair partitions** $\alpha \in \text{LP}_N$



What are the probabilities of the various connectivities?

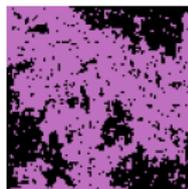
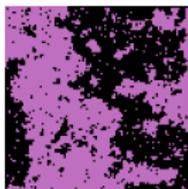
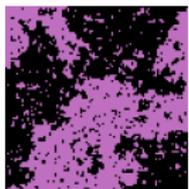
One interface $\xrightarrow{\delta \rightarrow 0}$ SLE_κ

[Chelkak, Duminil-Copin, Hongler, Kemppainen, Smirnov '14]

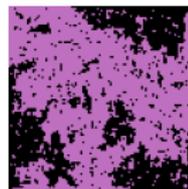
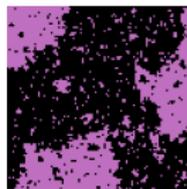
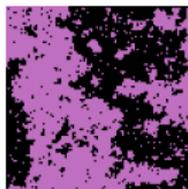
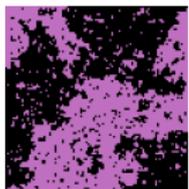


Multiple interfaces $\xrightarrow{\delta \rightarrow 0}$ multiple SLE_κ

[Izyurov 15; Beffara, P. & Wu '18]



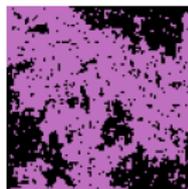
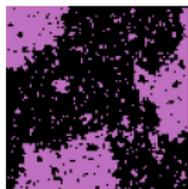
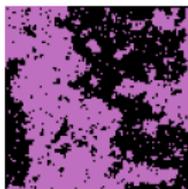
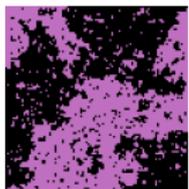
- interfaces in critical planar models $\xrightarrow{\delta \rightarrow 0}$ variants of SLE_κ
- scaling limit theory: CFT with central charge $c(\kappa) = \frac{(3\kappa-8)(6-\kappa)}{2\kappa}$



- interfaces in critical planar models $\xrightarrow{\delta \rightarrow 0}$ variants of SLE_κ
- scaling limit theory: CFT with central charge $c(\kappa) = \frac{(3\kappa-8)(6-\kappa)}{2\kappa}$

In particular, **for any κ corresponding to some model:**

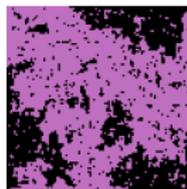
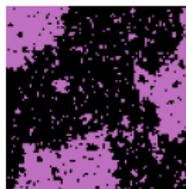
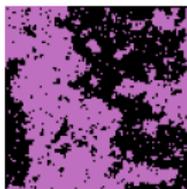
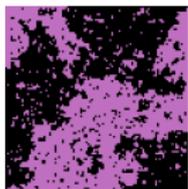
- interfaces with **alternating b.c.** $\xrightarrow{\delta \rightarrow 0}$ **multiple SLE_κ**



- interfaces in critical planar models $\xrightarrow{\delta \rightarrow 0}$ variants of SLE_κ
- scaling limit theory: CFT with central charge $c(\kappa) = \frac{(3\kappa-8)(6-\kappa)}{2\kappa}$

In particular, **for any κ corresponding to some model:**

- interfaces with **alternating b.c.** $\xrightarrow{\delta \rightarrow 0}$ **multiple SLE_κ**
- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves

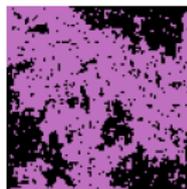
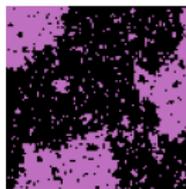
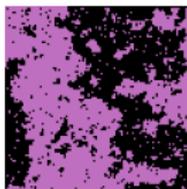
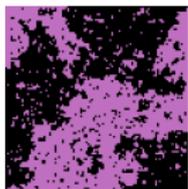


- interfaces in critical planar models $\xrightarrow{\delta \rightarrow 0}$ variants of SLE_κ
- scaling limit theory: CFT with central charge $c(\kappa) = \frac{(3\kappa-8)(6-\kappa)}{2\kappa}$

In particular, **for any κ corresponding to some model:**

- interfaces with **alternating b.c.** $\xrightarrow{\delta \rightarrow 0}$ **multiple SLE_κ**
- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves
- encoded in **multiple SLE_κ partition functions \mathcal{Z}**

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad dV_t^i = \frac{2dt}{V_t^i - W_t}$$



- interfaces in critical planar models $\xrightarrow{\delta \rightarrow 0}$ variants of SLE_κ
- scaling limit theory: CFT with central charge $c(\kappa) = \frac{(3\kappa-8)(6-\kappa)}{2\kappa}$

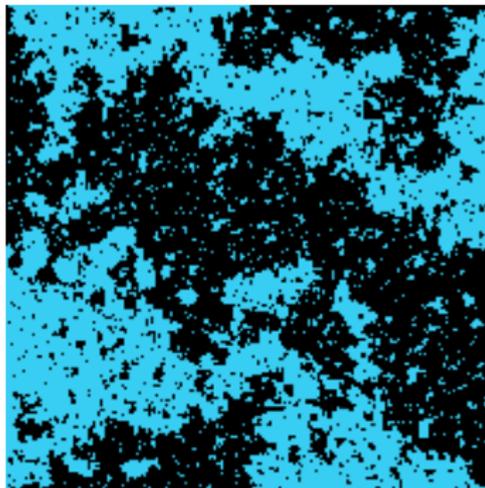
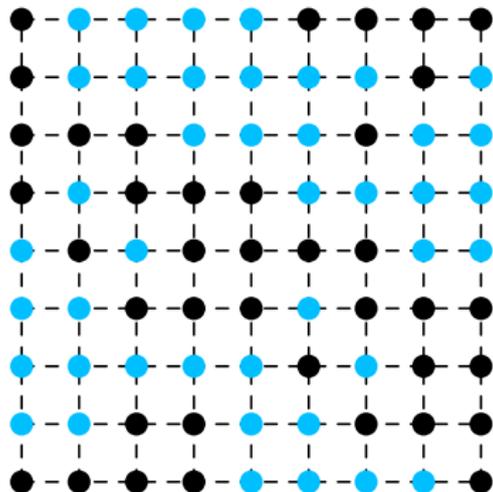
In particular, **for any κ corresponding to some model:**

- interfaces with **alternating b.c.** $\xrightarrow{\delta \rightarrow 0}$ **multiple SLE_κ**
- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves
- encoded in **multiple SLE_κ partition functions \mathcal{Z}**

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad dV_t^i = \frac{2dt}{V_t^i - W_t}$$

- [Cardy 84; Bauer & Bernard '02]: partition functions \mathcal{Z} should be **correlations of CFT primary fields $\phi_{1,2}(x_1), \dots, \phi_{1,2}(x_{2N})$**

CROSSING PROBABILITIES FOR CRITICAL 2D ISING MODEL



CROSSING PROBABILITIES OF MULTIPLE ISING INTERFACES

- discrete polygons $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta)$ $\Omega^\delta \subset \delta\mathbb{Z}^2$
- $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$ in the Carathéodory sense

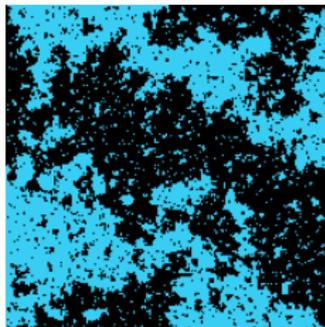
Thm.

[P. & Wu '18]

For the critical **Ising model** on Ω^δ with alternating boundary conditions, for all connectivities $\alpha \in \text{LP}_N$, we have

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\text{connectivity of interfaces} = \alpha] = \frac{\mathcal{Z}_\alpha^{(\kappa=3)}(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}^{(N)}(\Omega; x_1, \dots, x_{2N})}$$

- $\mathcal{Z}_{\text{Ising}}^{(N)} := \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha^{(\kappa=3)} \stackrel{\text{in } \mathbb{H}}{=} \text{pf}((x_j - x_i)^{-1})_{i,j}$
- $\{\mathcal{Z}_\alpha^{(\kappa=3)} : \alpha \in \text{LP}_N\}$ “pure partition functions”,
BCFT correlation functions



CROSSING PROBABILITIES OF MULTIPLE ISING INTERFACES

- discrete polygons $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta)$ $\Omega^\delta \subset \delta\mathbb{Z}^2$
- $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$ in the Carathéodory sense

Thm.

[P. & Wu '18]

For the critical **Ising model** on Ω^δ with alternating boundary conditions, for all connectivities $\alpha \in \text{LP}_N$, we have

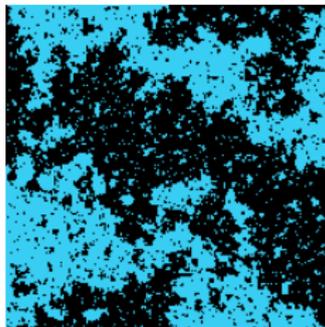
$$\lim_{\delta \rightarrow 0} \mathbb{P}[\text{connectivity of interfaces} = \alpha] = \frac{\mathcal{Z}_\alpha^{(\kappa=3)}(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}^{(N)}(\Omega; x_1, \dots, x_{2N})}$$

- $\mathcal{Z}_{\text{Ising}}^{(N)} := \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha^{(\kappa=3)} \stackrel{\text{in } \mathbb{H}}{=} \text{pf}((x_j - x_i)^{-1})_{i,j}$
- $\{\mathcal{Z}_\alpha^{(\kappa=3)} : \alpha \in \text{LP}_N\}$ “pure partition functions”,

BCFT correlation functions

Main inputs to the proof:

- convergence of interfaces to multiple SLE_3
- good control of the martingale $\mathcal{Z}_\alpha / \mathcal{Z}_{\text{Ising}}$



Thm. [Flores & Kleban '15, Kytölä & P. '15, P. & Wu '17, Wu '18]

(Proved so far for $\kappa \in (0, 6]$.) **There exists a unique collection** $\{\mathcal{Z}_\alpha\}$ of functions with properties PDE, COV, ASY, and a growth bound.

Pure partition functions form a basis $\{\mathcal{Z}_\alpha\}_{\alpha \in \text{LP}_N}$ for space Sol_N :
smooth positive functions of $2N$ real variables $x_1 < \cdots < x_{2N}$,

Thm. [Flores & Kleban '15, Kytölä & P. '15, P. & Wu '17, Wu '18]

(Proved so far for $\kappa \in (0, 6]$.) **There exists a unique collection** $\{\mathcal{Z}_\alpha\}$ of functions with properties PDE, COV, ASY, and a growth bound.

Pure partition functions form a basis $\{\mathcal{Z}_\alpha\}_{\alpha \in \text{LP}_N}$ for space Sol_N :
smooth positive functions of $2N$ real variables $x_1 < \cdots < x_{2N}$,

(PDE): system of $2N$ **partial differential equations** (null-field eqns)

$$\left\{ \frac{\kappa}{2} \frac{\partial^2}{\partial x_j^2} + \sum_{i \neq j} \left(\frac{2}{x_i - x_j} \frac{\partial}{\partial x_i} - \frac{6/\kappa - 1}{(x_i - x_j)^2} \right) \right\} \mathcal{Z}(x_1, \dots, x_{2N}) = 0 \quad \forall 1 \leq j \leq 2N$$

Thm. [Flores & Kleban '15, Kytölä & P. '15, P. & Wu '17, Wu '18]

(Proved so far for $\kappa \in (0, 6]$.) **There exists a unique collection** $\{\mathcal{Z}_\alpha\}$ of functions with properties PDE, COV, ASY, and a growth bound.

Pure partition functions form a basis $\{\mathcal{Z}_\alpha\}_{\alpha \in \text{LP}_N}$ for space Sol_N :
smooth positive functions of $2N$ real variables $x_1 < \cdots < x_{2N}$,

(PDE): system of $2N$ **partial differential equations** (**null-field eqns**)

$$\left\{ \frac{\kappa}{2} \frac{\partial^2}{\partial x_j^2} + \sum_{i \neq j} \left(\frac{2}{x_i - x_j} \frac{\partial}{\partial x_i} - \frac{6/\kappa - 1}{(x_i - x_j)^2} \right) \right\} \mathcal{Z}(x_1, \dots, x_{2N}) = 0 \quad \forall 1 \leq j \leq 2N$$

(COV): conformal **covariance**

$$\mathcal{Z}(f(x_1), \dots, f(x_{2N})) = \prod_j |f'(x_j)|^{h_{1,2}(\kappa)} \times \mathcal{Z}(x_1, \dots, x_{2N})$$

Thm. [Flores & Kleban '15, Kytölä & P. '15, P. & Wu '17, Wu '18]

(Proved so far for $\kappa \in (0, 6]$.) **There exists a unique collection** $\{\mathcal{Z}_\alpha\}$ of functions with properties PDE, COV, ASY, and a growth bound.

Pure partition functions form a basis $\{\mathcal{Z}_\alpha\}_{\alpha \in \text{LP}_N}$ for space Sol_N :
smooth positive functions of $2N$ real variables $x_1 < \dots < x_{2N}$,

(PDE): system of $2N$ **partial differential equations** (**null-field eqns**)

$$\left\{ \frac{\kappa}{2} \frac{\partial^2}{\partial x_j^2} + \sum_{i \neq j} \left(\frac{2}{x_i - x_j} \frac{\partial}{\partial x_i} - \frac{6/\kappa - 1}{(x_i - x_j)^2} \right) \right\} \mathcal{Z}(x_1, \dots, x_{2N}) = 0 \quad \forall 1 \leq j \leq 2N$$

(COV): conformal **covariance**

$$\mathcal{Z}(f(x_1), \dots, f(x_{2N})) = \prod_j |f'(x_j)|^{h_{1,2}(\kappa)} \times \mathcal{Z}(x_1, \dots, x_{2N})$$

(ASY): specific **asymptotics**

(fusion)

$$|x_{j+1} - x_j|^{-2h_{1,2}(\kappa)} \mathcal{Z}_\alpha(x_1, \dots, x_{2N})$$

$$\xrightarrow{x_j, x_{j+1} \rightarrow \xi} \begin{cases} \mathcal{Z}_{\alpha \setminus \{j, j+1\}}(x_1, \dots, x_{j-1}, x_{j+2}, \dots, x_{2N}) & \text{if } \{j, j+1\} \in \alpha \\ 0 & \text{if } \{j, j+1\} \notin \alpha \end{cases}$$



HOW DO THE FUNCTIONS LOOK LIKE?

Algebraic solutions (in general, only for $c = 1, -2$):

- Dubédat '06

for $c = 1, \kappa = 4$ $\prod_{i < j} (x_i - x_j)^{\pm 1/2}$

- Karrila, Kytölä & P. '17

- P., Wu '17

for $c = -2, \kappa = 2$ $\det[K(x_i, x_j)]_{\substack{i \text{ even} \\ j \text{ odd}}}$

HOW DO THE FUNCTIONS LOOK LIKE?

Algebraic solutions (in general, only for $c = 1, -2$):

- Dubédat '06

$$\text{for } c = 1, \kappa = 4 \quad \prod_{i < j} (x_i - x_j)^{\pm 1/2}$$

- Karrila, Kytölä & P. '17

- P., Wu '17

$$\text{for } c = -2, \kappa = 2 \quad \det[K(x_i, x_j)]_{\substack{i \text{ even} \\ j \text{ odd}}}$$

Construction of solutions in integral form (Coulomb gas):

- Feigin & Fuchs (unpubl.)

- Dotsenko & Fateev '84

- Felder & Wiezerkowski '91

$$\prod_{i < j} (x_i - x_j)^{2/\kappa} \int_{\Gamma_\varrho} \prod_r \prod_j (w_r - x_j)^{-4/\kappa} \prod_{r < s} (w_r - w_s)^{8/\kappa} dw$$

- Dubédat '06

- Flores & Kleban '15

where Γ_ϱ are certain integration surfaces

- Kytölä & P. '15; P. '16

HOW DO THE FUNCTIONS LOOK LIKE?

Algebraic solutions (in general, only for $c = 1, -2$):

- Dubédat '06

$$\text{for } c = 1, \kappa = 4 \quad \prod_{i < j} (x_i - x_j)^{\pm 1/2}$$

- Karrila, Kytölä & P. '17

- P., Wu '17

$$\text{for } c = -2, \kappa = 2 \quad \det[K(x_i, x_j)]_{\substack{i \text{ even} \\ j \text{ odd}}}$$

Construction of solutions in integral form (Coulomb gas):

- Feigin & Fuchs (unpubl.)

- Dotsenko & Fateev '84

- Felder & Wiezerkowski '91

$$\prod_{i < j} (x_i - x_j)^{2/\kappa} \int_{\Gamma_\varrho} \prod_r \prod_j (w_r - x_j)^{-4/\kappa} \prod_{r < s} (w_r - w_s)^{8/\kappa} dw$$

- Dubédat '06

- Flores & Kleban '15

where Γ_ϱ are certain integration surfaces

- Kytölä & P. '15; P. '16

Quantum group symmetry: $U_q(\mathfrak{sl}_2)$ -action

$$(q = e^{4\pi i/\kappa} \notin e^{\pi i \mathbb{Q}})$$

In this special case, take $M = 2$ -dim. simple module. Then,

$$\text{Sol}_N \cong \{v \in M^{\otimes 2N} \mid E.v = 0, K.v = v\} \subset M^{\otimes 2N}$$

[Kytölä & P. '14]

CROSSING PROBABILITIES OF MULTIPLE ISING INTERFACES

- discrete polygons $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta)$ $\Omega^\delta \subset \delta\mathbb{Z}^2$
- $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$ in the Carathéodory sense

Thm.

[P. & Wu '18]

For the critical **Ising model** on Ω^δ with alternating boundary conditions, for all connectivities $\alpha \in \text{LP}_N$, we have

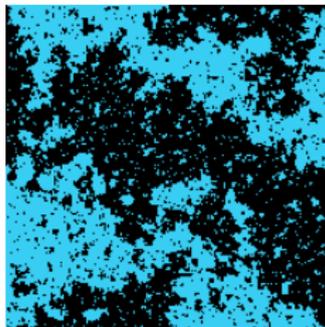
$$\lim_{\delta \rightarrow 0} \mathbb{P}[\text{connectivity of interfaces} = \alpha] = \frac{\mathcal{Z}_\alpha^{(\kappa=3)}(\Omega; x_1, \dots, x_{2N})}{\mathcal{Z}_{\text{Ising}}^{(N)}(\Omega; x_1, \dots, x_{2N})}$$

- $\mathcal{Z}_{\text{Ising}}^{(N)} := \sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha^{(\kappa=3)} \stackrel{\text{in } \mathbb{H}}{=} \text{pf}((x_j - x_i)^{-1})_{i,j}$
- $\{\mathcal{Z}_\alpha^{(\kappa=3)} : \alpha \in \text{LP}_N\}$ “pure partition functions”,

BCFT correlation functions

Main inputs to the proof:

- convergence of interfaces to multiple SLE_3
- good control of the martingale $\mathcal{Z}_\alpha / \mathcal{Z}_{\text{Ising}}$



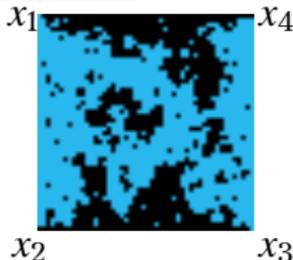
Izyurov studied certain percolation events in the FK-Ising model

Corollary (“Cardy’s formula for Ising”) $N = 2$ [Izyurov ’11]

$$\lim_{\delta \rightarrow 0} \mathbb{P} [\text{there exists a left-right } \oplus \text{ crossing}] \\ = \left(\int_0^1 \frac{s^{2/3}(1-s)^{2/3}}{1-s+s^2} ds \right)^{-1} \left(\int_0^\lambda \frac{s^{2/3}(1-s)^{2/3}}{1-s+s^2} ds \right)$$

Proof: multi-point discrete holomorphic observable + FK-duality

- here $\varphi: \Omega \rightarrow \mathbb{H}$, $\varphi(x_4) = \infty$, and $\lambda = \frac{\varphi(x_1) - \varphi(x_2)}{\varphi(x_3) - \varphi(x_2)}$
- predictions: [Cardy ’80’s; Bauer, Bernard, Kytölä ’05]
[Flores, Kleban, Simmons, Ziff ’18]

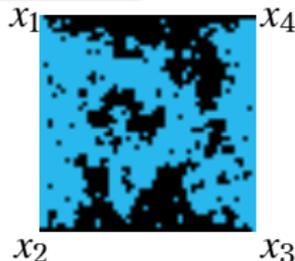


Izyurov studied certain percolation events in the FK-Ising model

Corollary (“Cardy’s formula for Ising”) $N = 2$ [Izyurov ’11]

$$\lim_{\delta \rightarrow 0} \mathbb{P} [\text{there exists a left-right } \oplus \text{ crossing}] \\ = \left(\int_0^1 \frac{s^{2/3}(1-s)^{2/3}}{1-s+s^2} ds \right)^{-1} \left(\int_0^\lambda \frac{s^{2/3}(1-s)^{2/3}}{1-s+s^2} ds \right)$$

Proof: multi-point discrete holomorphic observable + FK-duality



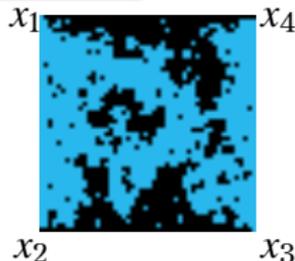
- here $\varphi: \Omega \rightarrow \mathbb{H}$, $\varphi(x_4) = \infty$, and $\lambda = \frac{\varphi(x_1) - \varphi(x_2)}{\varphi(x_3) - \varphi(x_2)}$
- predictions: [Cardy ’80’s; Bauer, Bernard, Kytölä ’05]
[Flores, Kleban, Simmons, Ziff ’18]
- [Izyurov ’15]: get 2^{N-1} connectivity events for the Ising model
- Ising minimal model: 2^{N-1} conf. blocks [Burkhardt & Guim ’93]

Izyurov studied certain percolation events in the FK-Ising model

Corollary (“Cardy’s formula for Ising”) $N = 2$ [Izyurov ’11]

$$\lim_{\delta \rightarrow 0} \mathbb{P} [\text{there exists a left-right } \oplus \text{ crossing}] \\ = \left(\int_0^1 \frac{s^{2/3}(1-s)^{2/3}}{1-s+s^2} ds \right)^{-1} \left(\int_0^\lambda \frac{s^{2/3}(1-s)^{2/3}}{1-s+s^2} ds \right)$$

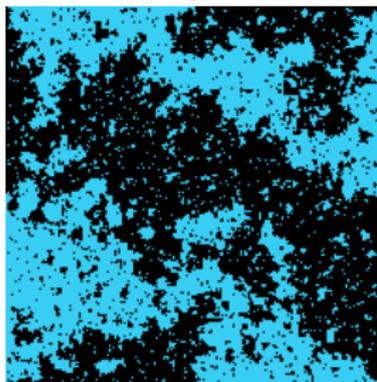
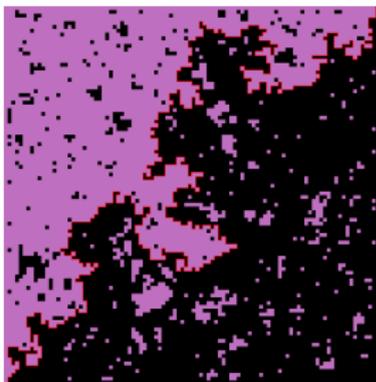
Proof: multi-point discrete holomorphic observable + FK-duality



- here $\varphi: \Omega \rightarrow \mathbb{H}$, $\varphi(x_4) = \infty$, and $\lambda = \frac{\varphi(x_1) - \varphi(x_2)}{\varphi(x_3) - \varphi(x_2)}$
- predictions: [Cardy ’80’s; Bauer, Bernard, Kytölä ’05]
[Flores, Kleban, Simmons, Ziff ’18]
- [Izyurov ’15]: get 2^{N-1} connectivity events for the Ising model
- Ising minimal model: 2^{N-1} conf. blocks [Burkhardt & Guim ’93]
- BUT there are $C_N := \frac{1}{N+1} \binom{2N}{N} \sim \frac{4^N}{N^{3/2} \sqrt{\pi}}$ events in total

Are conformal blocks of minimal models hiding information?

ANOTHER PERSPECTIVE:

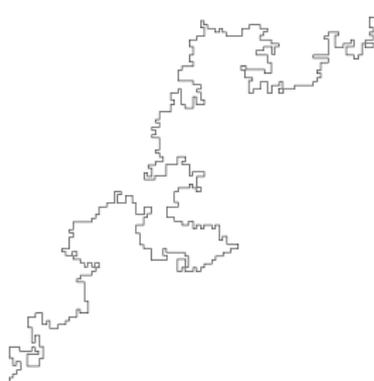
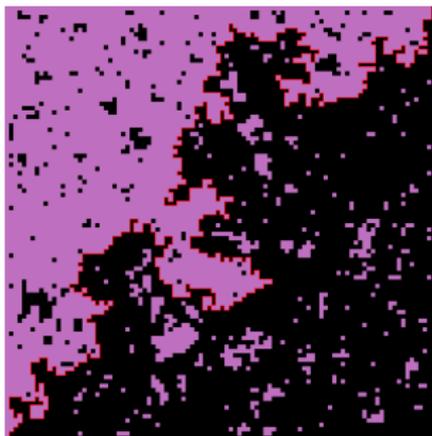


SLE_K VARIANTS & PARTITION FUNCTIONS

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z} (W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt$$

SCALING LIMIT OF AN ISING INTERFACE

Dobrushin boundary conditions: $\partial\Omega^\delta = \{\oplus \text{ segment}\} \cup \{\ominus \text{ segment}\}$



A. Kemppainen

Thm. [Chelkak, Duminil-Copin, Hongler, Kemppainen, Smirnov '14]

interface of **Ising model** $\xrightarrow{\delta \rightarrow 0}$ Schramm-Loewner evolution, **SLE₃**

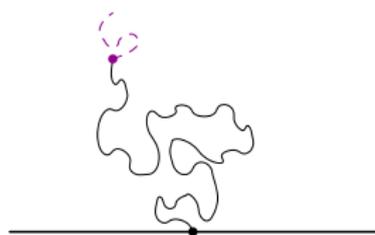
(for square lattice / isoradial graphs – now also “general” graphs [Chelkak '19+])

Proof: tightness (RSW type estimates) + discrete holomorphic observable

Thm.

[Schramm '00]

$\exists!$ one-parameter family $(\text{SLE}_\kappa)_{\kappa \geq 0}$
of probability measures on chordal
curves with **conformal invariance**
and **domain Markov property**



g_t



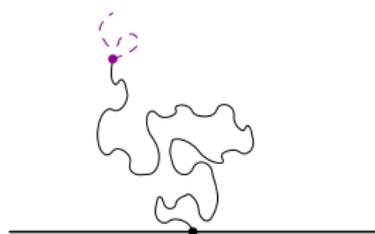
$$X_t = g_t(\gamma(t))$$

- encode SLE_κ random curves in
random conformal maps $(g_t)_{t \geq 0}$

Thm.

[Schramm '00]

$\exists!$ one-parameter family $(\text{SLE}_\kappa)_{\kappa \geq 0}$ of probability measures on chordal curves with **conformal invariance** and **domain Markov property**



g_t



$$X_t = g_t(\gamma(t))$$

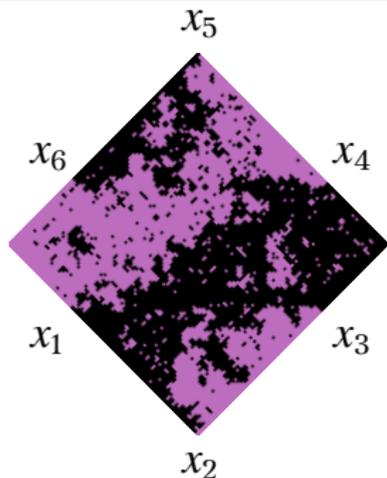
- encode SLE_κ random curves in **random conformal maps** $(g_t)_{t \geq 0}$
- driving process = **image of the tip**:

$$X_t := \lim_{z \rightarrow \gamma(t)} g_t(z) = \sqrt{\kappa} B_t$$

- $g_t: \mathbb{H} \setminus \gamma[0, t] \rightarrow \mathbb{H}$ solutions to **Loewner equation**:

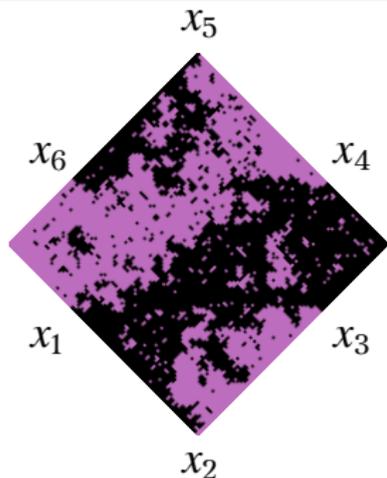
$$\frac{d}{dt} g_t(z) = \frac{2}{g_t(z) - X_t}, \quad g_0(z) = z$$

SCALING LIMITS OF MULTIPLE ISING INTERFACES (I)



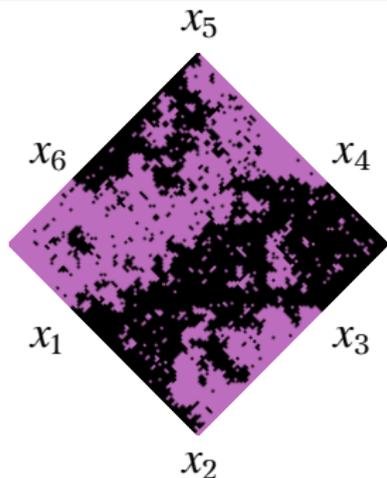
- fix discrete domain data $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta)$
- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- let $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$ in the Carathéodory sense

SCALING LIMITS OF MULTIPLE ISING INTERFACES (I)



- fix discrete domain data $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta)$
- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- let $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$ in the Carathéodory sense
- *condition* on the event that the interfaces connect the boundary points according to a given connectivity α

SCALING LIMITS OF MULTIPLE ISING INTERFACES (I)



- fix discrete domain data $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta)$
- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- let $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$ in the Carathéodory sense
- *condition* on the event that the interfaces connect the boundary points according to a given connectivity α

Thm.

[Beffara, P. & Wu '18]

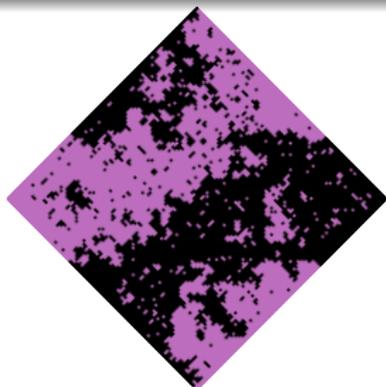
The law of the N macroscopic interfaces of the critical Ising model **converges in the scaling limit $\delta \rightarrow 0$ to the N -SLE $_\kappa$ with $\kappa = 3$.**

Wu [arXiv:1703.02022]

Beffara, P. & Wu [arXiv:1801.07699]

Proof: convergence for $N = 1$ and classification of multiple SLE $_3$

SCALING LIMITS OF MULTIPLE ISING INTERFACES (I)

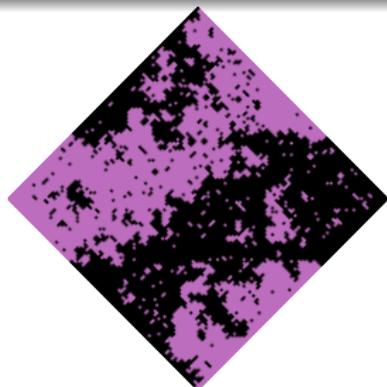


- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- *condition* on having given connectivity α

Thm. [Beffara, P. & Wu '18]

Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ $N\text{-SLE}_3$ associated to α

SCALING LIMITS OF MULTIPLE ISING INTERFACES (I)



- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- *condition* on having given connectivity α

Thm. [Beffara, P. & Wu '18]

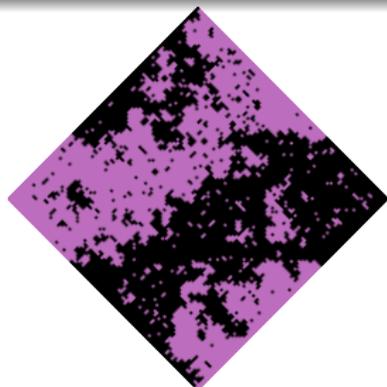
Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ N -SLE $_3$ associated to α

- On $(\mathbb{H}; x_1, \dots, x_{2N})$ the marginal law of the curve starting from x_1 is given by the **Loewner chain with driving process**

$$dW_t = \sqrt{3} dB_t + 3 \partial_1 \log \mathcal{Z}_\alpha(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad W_0 = x_1$$

$$dV_t^i = \frac{2dt}{V_t^i - W_t}, \quad V_0^i = x_i, \quad \text{for } i \neq 1$$

SCALING LIMITS OF MULTIPLE ISING INTERFACES (I)



- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- *condition* on having given connectivity α

Thm. [Beffara, P. & Wu '18]

Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ N -SLE $_3$ associated to α

- On $(\mathbb{H}; x_1, \dots, x_{2N})$ the marginal law of the curve starting from x_1 is given by the **Loewner chain with driving process**

$$dW_t = \sqrt{3} dB_t + 3 \partial_1 \log \mathcal{Z}_\alpha(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad W_0 = x_1$$

$$dV_t^i = \frac{2dt}{V_t^i - W_t}, \quad V_0^i = x_i, \quad \text{for } i \neq 1$$

- Almost surely generated by a **continuous transient curve**, which hits the boundary only at its endpoint, determined by α .

LOEWNER CHAIN WITH PARTITION FUNCTION \mathcal{Z}



x_1

g_t



$W_t = g_t(\gamma(t))$

- encode (local) SLE_κ random curves in **random conformal maps** $(g_t)_{t \geq 0}$
- driving process = **image of the tip**:

$$W_t := \lim_{z \rightarrow \gamma(t)} g_t(z)$$

- $g_t: \mathbb{H} \setminus \gamma[0, t] \rightarrow \mathbb{H}$ solutions to **Loewner equation**:

$$\frac{d}{dt} g_t(z) = \frac{2}{g_t(z) - W_t}, \quad g_0(z) = z$$

LOEWNER CHAIN WITH PARTITION FUNCTION \mathcal{Z}



x_1

g_t



$W_t = g_t(\gamma(t))$

- encode (local) SLE_κ random curves in **random conformal maps** $(g_t)_{t \geq 0}$
- driving process = **image of the tip**:

$$W_t := \lim_{z \rightarrow \gamma(t)} g_t(z)$$

- $g_t: \mathbb{H} \setminus \gamma[0, t] \rightarrow \mathbb{H}$ solutions to **Loewner equation**:

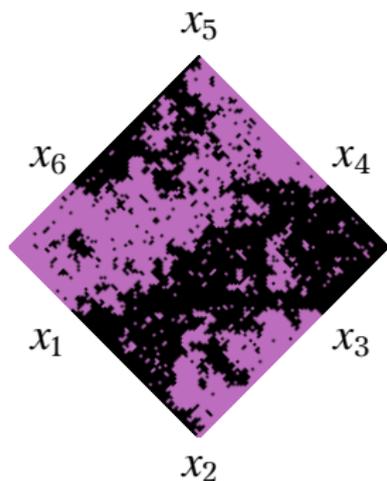
$$\frac{d}{dt} g_t(z) = \frac{2}{g_t(z) - W_t}, \quad g_0(z) = z$$

- Loewner chain with **partition function** \mathcal{Z} :

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt$$

$$dV_t^i = \frac{2dt}{V_t^i - W_t}, \quad V_0^i = x_i, \quad \text{for } i \neq 1, \quad W_0 = x_1$$

SCALING LIMITS OF MULTIPLE ISING INTERFACES (II)



- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- let $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$
- *allow any connectivity* of the interfaces

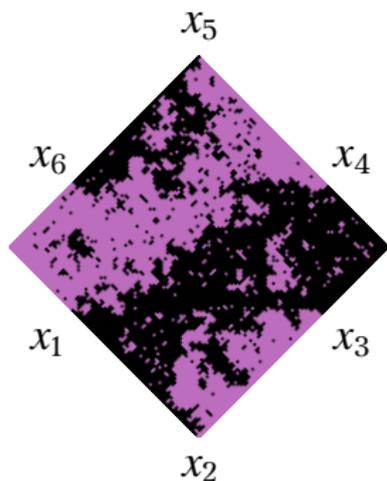
Thm.

[Izyurov '15]

Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ (local) multiple SLE_3

Proof: multi-point holomorphic observable

SCALING LIMITS OF MULTIPLE ISING INTERFACES (II)



- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- let $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$
- *allow any connectivity* of the interfaces

Thm.

[Izyurov '15]

Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ (local) multiple SLE_3

Proof: multi-point holomorphic observable

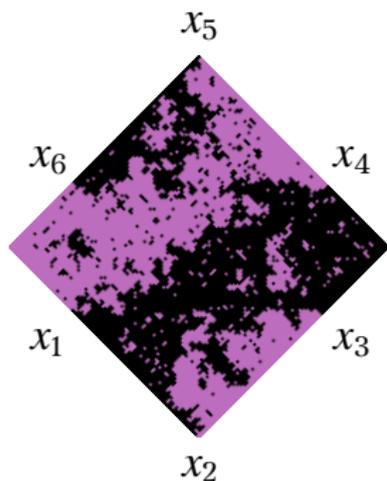
Scaling limit of the interface starting from x_1 is given by the **Loewner chain with driving process**

$$dW_t = \sqrt{3} dB_t + 3 \partial_1 \log \mathcal{Z}_{\text{Ising}}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad W_0 = x_1$$

$$dV_t^i = \frac{2dt}{V_t^i - W_t}, \quad V_0^i = x_i, \quad \text{for } i \neq 1$$

LOCAL: A priori, holds only **before blow-up**

SCALING LIMITS OF MULTIPLE ISING INTERFACES (II)



- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- let $(\Omega^\delta; x_1^\delta, \dots, x_{2N}^\delta) \xrightarrow{\delta \rightarrow 0} (\Omega; x_1, \dots, x_{2N})$
- *allow any connectivity* of the interfaces

Thm.

[Izyurov '15]

Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ (local) multiple SLE₃

Proof: multi-point holomorphic observable

Scaling limit of the interface starting from x_1 is given by the **Loewner chain with driving process**

$$dW_t = \sqrt{3} dB_t + 3 \partial_1 \log \mathcal{Z}_{\text{Ising}}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad W_0 = x_1$$

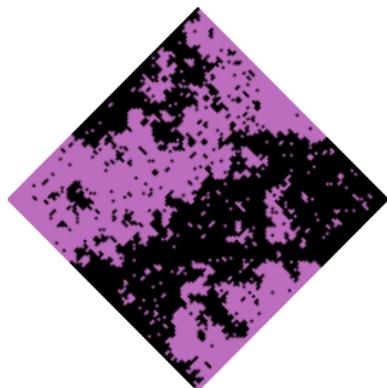
$$dV_t^i = \frac{2dt}{V_t^i - W_t}, \quad V_0^i = x_i, \quad \text{for } i \neq 1$$

Lemma [P. & Wu '17]

$$\mathcal{Z}_{\text{Ising}} = \sum_{\alpha} \mathcal{Z}_{\alpha}$$

LOCAL: A priori, holds only **before blow-up**

SCALING LIMITS OF MULTIPLE ISING INTERFACES (II)



- consider critical **Ising model** in $\Omega^\delta \subset \delta\mathbb{Z}^2$ with alternating \oplus/\ominus b.c.
- *allow any connectivity* of the interfaces

Thm.

[Izyurov '15]

Ising interfaces $\xrightarrow{\delta \rightarrow 0}$ (local) multiple SLE₃

Proof: multi-point holomorphic observable

Prop. “Globality of the scaling limit”

[P. & Wu '18]

- 1 Convergence holds also in the space of curves.
- 2 Scaling limit is a.s. a **continuous transient curve**, that hits the boundary only at its endpoint = one of the marked points.

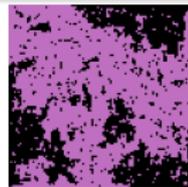
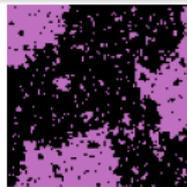
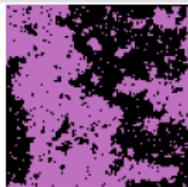
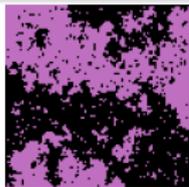
Proof: 1. RSW bounds by [Chelkak, Duminil-Copin & Hongler '16]

+ results of [Aizenman & Burchard '99; Kemppainen & Smirnov '17]

2. control drift + compare with chordal SLE

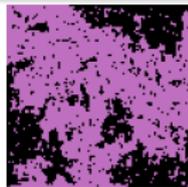
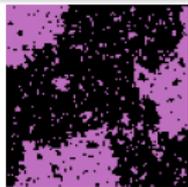
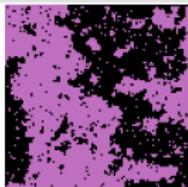
[arXiv:1808.09438]

UPSHOT: HEURISTICS SEEMS TO WORK...



- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves

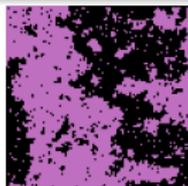
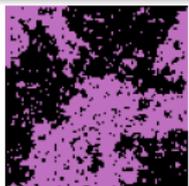
UPSHOT: HEURISTICS SEEMS TO WORK...



- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves
- encoded in **multiple SLE_κ partition functions \mathcal{Z}**

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad dV_t^i = \frac{2dt}{V_t^i - W_t}$$

UPSHOT: HEURISTICS SEEMS TO WORK...



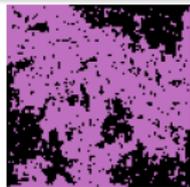
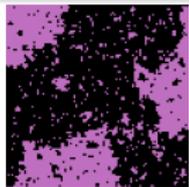
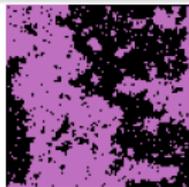
- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves
- encoded in **multiple SLE_κ partition functions \mathcal{Z}**

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad dV_t^i = \frac{2dt}{V_t^i - W_t}$$

- **Idea:** discrete crossing probabilities \rightarrow partition functions:

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\text{interfaces form connectivity } \alpha] = \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{\sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha(x_1, \dots, x_{2N})}$$

UPSHOT: HEURISTICS SEEMS TO WORK...



- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves
- encoded in **multiple SLE_κ partition functions \mathcal{Z}**

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad dV_t^i = \frac{2dt}{V_t^i - W_t}$$

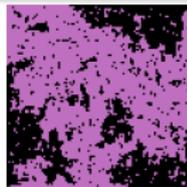
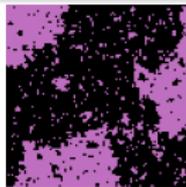
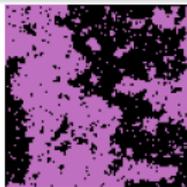
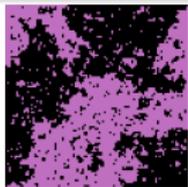
- **Idea:** discrete crossing probabilities \rightarrow partition functions:

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\text{interfaces form connectivity } \alpha] = \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{\sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha(x_1, \dots, x_{2N})}$$

- OK for $\kappa = 2, 3, 4, 6$, probably also $16/3$

[Kenyon & Wilson '11, Izyurov '15, Miller & Werner '17, P. & Wu '18]

UPSHOT: HEURISTICS SEEMS TO WORK...



- crossing probabilities $\xrightarrow{\delta \rightarrow 0}$ probabilities of connectivities of multiple SLE_κ curves

- encoded in **multiple SLE_κ partition functions \mathcal{Z}**

$$dW_t = \sqrt{\kappa} dB_t + \kappa \partial_1 \log \mathcal{Z}(W_t, V_t^2, V_t^3, \dots, V_t^{2N}) dt, \quad dV_t^i = \frac{2dt}{V_t^i - W_t}$$

- **Idea:** discrete crossing probabilities \rightarrow partition functions:

$$\lim_{\delta \rightarrow 0} \mathbb{P}[\text{interfaces form connectivity } \alpha] = \frac{\mathcal{Z}_\alpha(x_1, \dots, x_{2N})}{\sum_{\alpha \in \text{LP}_N} \mathcal{Z}_\alpha(x_1, \dots, x_{2N})}$$

- OK for $\kappa = 2, 3, 4, 6$, probably also $16/3$

[Kenyon & Wilson '11, Izyurov '15, Miller & Werner '17, P. & Wu '18]

- [Cardy '84'; Bauer & Bernard '02]: partition functions \mathcal{Z} should be **correlations of CFT primary fields $\phi_{1,2}(x_1), \dots, \phi_{1,2}(x_{2N})$**

- When $\kappa \leq 4$, \mathcal{Z} is a “total mass” of the multiple SLE