

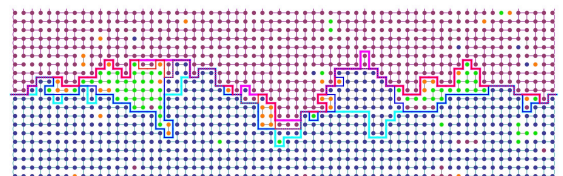
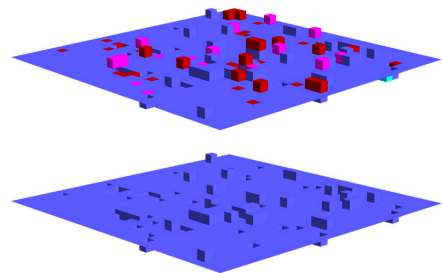
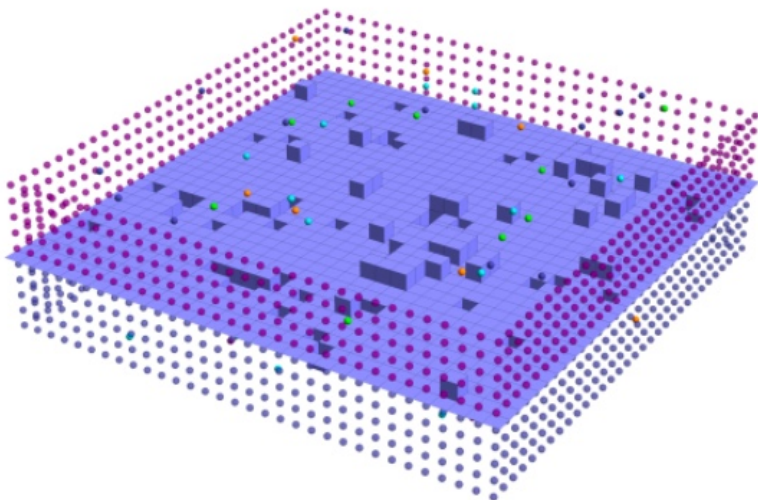
Princeton

Apr 2023

Extrema of Potts interfaces

Eyal Lubetzky
Courant Institute (NYU)

Joint work with
Joseph Chen (NYU)

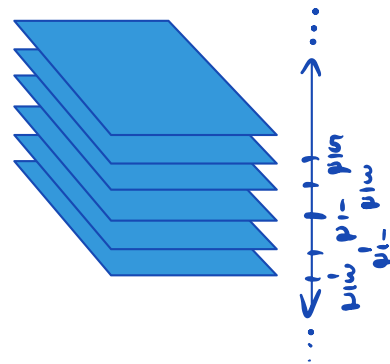


* The q -state Potts model: ($q \geq 2$ integer)

- Underlying geometry:

$$\Lambda_n \subset \mathbb{Z}^3.$$

Main focus: $\Lambda_n = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$



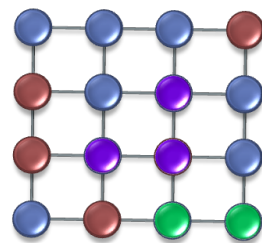
- Set of configurations:

$$\{1, 2, \dots, q\}^{\Lambda_n}$$

Probability of a configuration σ :

$$\pi_n(\sigma) = \frac{1}{Z_p(n, \beta)} \exp \left[-\beta \sum_{x \sim y} \mathbb{1} \{ \sigma(x) \neq \sigma(y) \} \right]$$

for $\beta > 0$ the inverse-temperature.



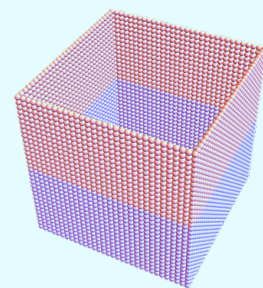
- Boundary conditions (b.c.): fixed coloring of Λ_n^c

- Main focus:

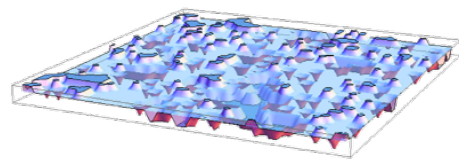
- b.c. **(B)** in lower half space H_-

- b.c. **(R)** in upper half space H_+

- low temperature: $\beta > \beta_0$ fixed, large.

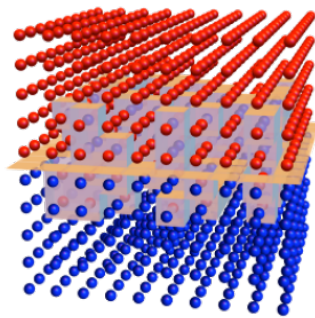


Q: What can we say about the random interfaces between the **(B)** and **(R)** of the boundary?



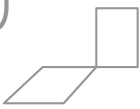
* Background: Ising model (the case $q=2$):

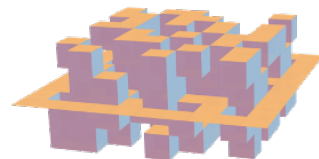
- Spins are either \textcircled{B} or \textcircled{R} .
- Dobrushin, in the early 1970's, studied the Interface:



- Take $F_{\nabla} = \left\{ \begin{array}{l} f = (x, y)^* \text{ (dual) for} \\ x \sim y \text{ s.t. } \nabla(x) \neq \nabla(y) \end{array} \right\}$

- I is the 0-connected component of faces in F_{∇} touching the boundary.

[f, f' are 0-adjacent (or \ast -adjacent) if $f \cap f' \neq \emptyset$ (even via a corner )]



* Theorem (Dobrushin, '72, '73) RIGIDITY OF THE INTERFACE

In 3D Ising on Λ_n at $\beta > \beta_0$, for $\forall x = (x_1, x_2), h$

$$\mathbb{P}((x_1, x_2, h) \in I) \leq e^{-\frac{1}{3}\beta h}.$$

w.h.p. : I flat at height 0 above $0.99n^2$ faces $x \in [-h, h]^2$.

* Corollaries

① \exists non-translation invariant \mathbb{Z}^3 Gibbs measures.

② Max & Min height of I are $\leq \frac{10}{\beta} \log n$ w.h.p.

* Some of the follow-up works on Low TEMP ISING:

- [van Beijeren '75]:

alternative simpler argument for rigidity.

- [Bricmont, Lebowitz, Pfister, Olivieri '79a, '79b, '79c]

extension of the rigidity argument to the Widom-Rowlinson model.

- [Giulis, Grimmett '02]:

extension of rigidity argument to super-critical percolation/Random Cluster model conditioned to have interfaces.

- many other works on the Wulff shape, LD for magnetization, surface tension

[Pisztora '96], [Bodineau '96], [Cerf, Pisztora '00]

[Bodineau '05], [Cerf '06], ...

* Recent progress: Ising model (the case $q=2$):

* Gheissari and L. ('21, '22) identified the correct exponential rate:

$$\mathbb{P}((x_1, x_2, h) \in I) = e^{-(\alpha + o(1))h} \quad \text{as } h \rightarrow \infty.$$

for an explicit $\alpha \in 4\beta \pm \mathbb{C}$.

* Led to the following result on Max/Min of I :

Theorem: (Gheissari, L. '21, '22):

Tightness of
MAX (MIN) of I

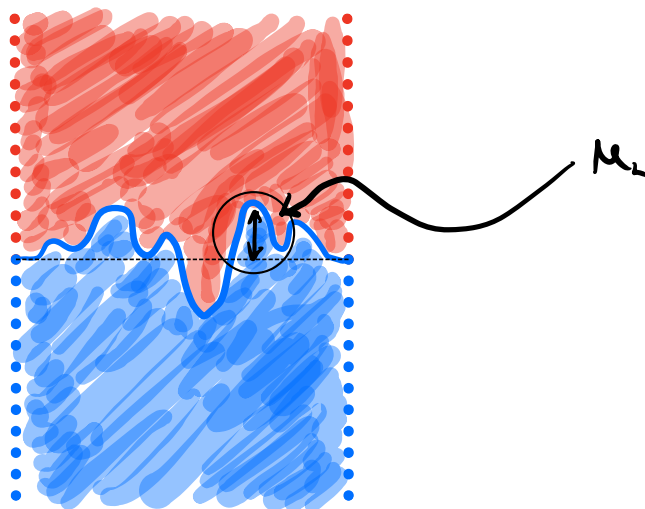
M_n the max height of I satisfies

$$M_n - \mathbb{E}M_n = O_p(1)$$

and

$$\mathbb{E}M_n = \left(\frac{2}{\alpha} + o(1)\right) \log n.$$

the interface I
a.s. separates the
two b.c. phases
(finite bubbles
aren't drawn)



Q: Analogue in Potts ??

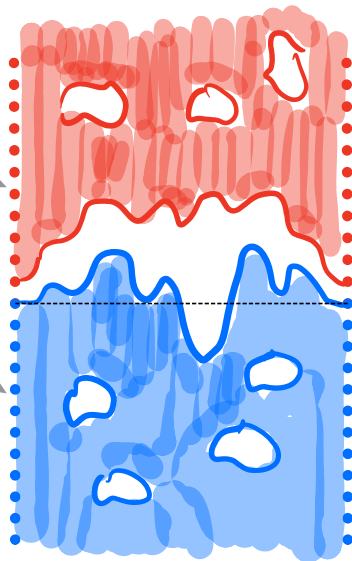
* Interfaces in the Potts model:

\exists (a.s.) unique inf **RED** component:

V_{RED}

\exists (a.s.) unique inf **BLUE** component:

V_{BLUE}



* Equiv.: say $V_{RED} = \{v: \exists \text{ path of red vertices connecting it to } \partial\Lambda_n^+\}$

$V_{BLUE} = \{v: \exists \text{ path of blue vertices connecting it to } \partial\Lambda_n^-\}$

$\partial\Lambda_n \cap \mathbb{H}_+$

* Augment the components:

$$\hat{V}_{RED} = V_{RED} \cup \{ \text{finite components of } V_{RED}^c \}$$

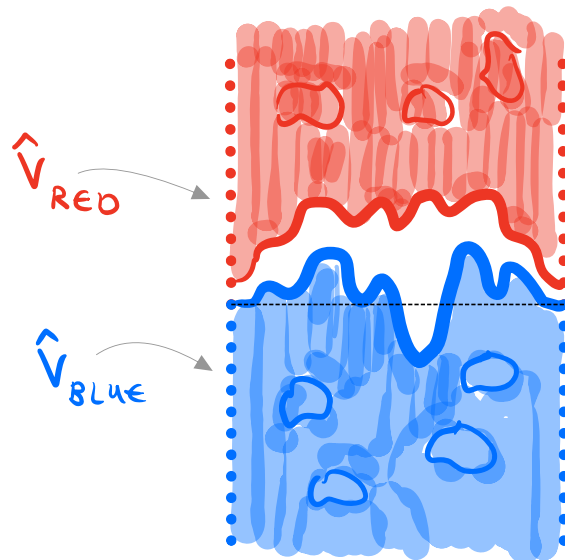
$$\hat{V}_{BLUE} = V_{BLUE} \cup \{ \text{finite components of } V_{BLUE}^c \}$$

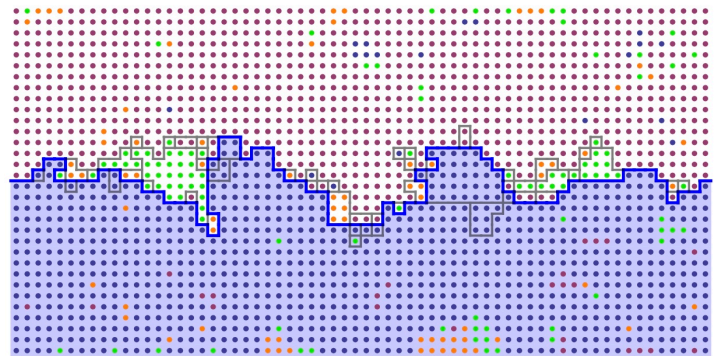
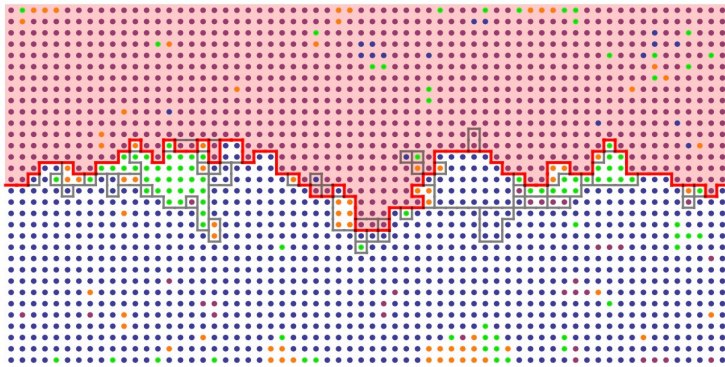
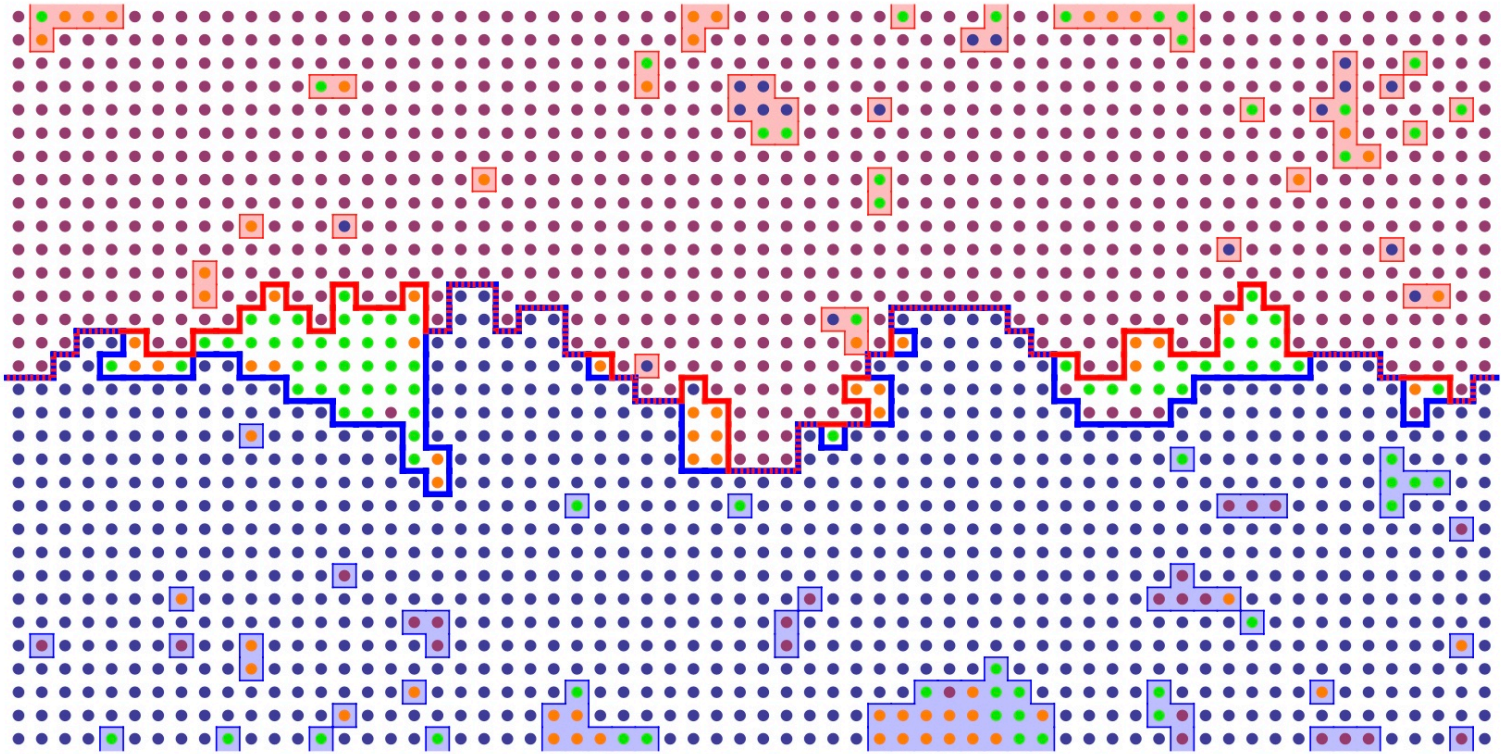
* Interface:

$$I_{BLUE} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{BLUE} \\ v \notin \hat{V}_{BLUE} \end{array} \right\}$$

analogously:

$$I_{RED} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{RED} \\ v \notin \hat{V}_{RED} \end{array} \right\}$$





$$I_{\text{RED}} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{\text{RED}} \\ v \notin \hat{V}_{\text{RED}} \end{array} \right\}$$

$$I_{\text{BLUE}} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{\text{BLUE}} \\ v \notin \hat{V}_{\text{BLUE}} \end{array} \right\}$$

* New results jointly with JOSEPH CHEN (NYU):

Theorem 1: [Chen, L.]

Consider q -state Potts on $\Lambda_n = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$
 w. Dobrushin b.c., $q \geq 2$ and $\beta > \beta_0$ (fixed).

Let $M_n = \underline{\text{MIN}}$ height of I_{BLUE}

$M'_n = \underline{\text{MAX}}$ height of I_{BLUE}

Then:

$$M_n - \mathbb{E}[M_n] = O_p(1)$$

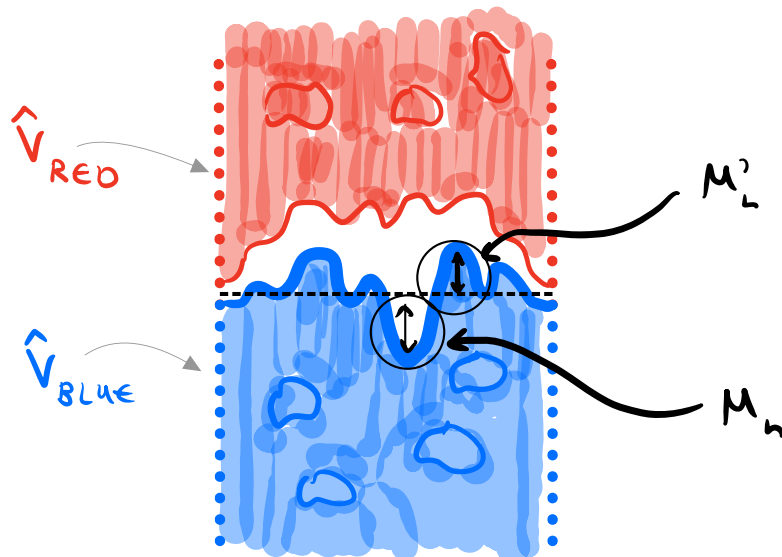
$$M'_n - \mathbb{E}[M'_n] = O_p(1)$$

(Tightless)

Moreover, $\exists \sigma, \sigma' > 0$ s.t.

$$\mathbb{E} M_n = \left(\frac{\sigma}{q} + o(1)\right) \log n, \quad \mathbb{E} M'_n = \left(\frac{\sigma'}{q} + o(1)\right) \log n$$

and $\sigma' > \sigma$ for $q \neq 2$. ($\sigma = \sigma'$ for $q = 2$)

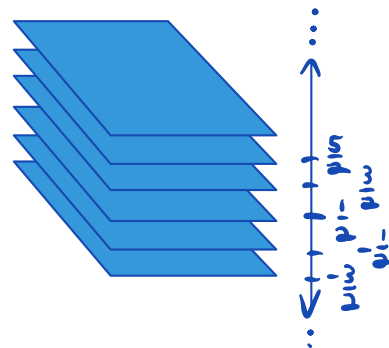


* The Random Cluster model: ($q > 1, 0 < p < 1$)

- Underlying geometry:

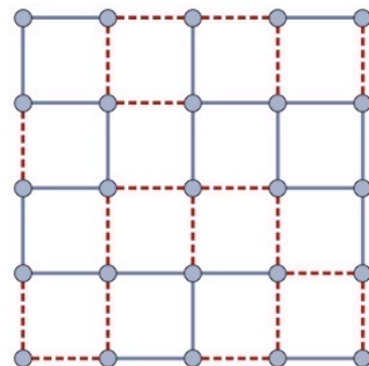
$$\Lambda_n \subset \mathbb{Z}^3$$

Main focus: $\Lambda_n = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$



- Set of configurations:

$$\{\omega: \omega \subseteq E(\Lambda_n)\}$$



- Probability of a configuration ω :

$$\mu_n(\omega) = \frac{1}{Z_{RC}(n, p, q)} P^{|\omega|} (1-p)^{|E \setminus \omega|} q^{K(\omega)}$$

open edges in ω

closed edges in ω

conn. components in ω

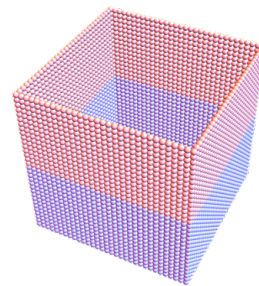
* Boundary conditions: a partition of the vertices of $\partial\Lambda_n$ to conn. comp (conn. "outside" of Λ_n).

- Main focus: all conn.

- b.c. WIRED in lower half space \mathbb{H}_-

- b.c. WIRED in upper half space \mathbb{H}_+

- low temperature: $p > 1 - \epsilon_0$ fixed, large.



* [Edwards - Sokal '88] coupling $\phi = \begin{matrix} \text{Potts} & \text{RC} \\ (\pi, \mu) \end{matrix}$:

$$p := 1 - e^{-\beta}$$

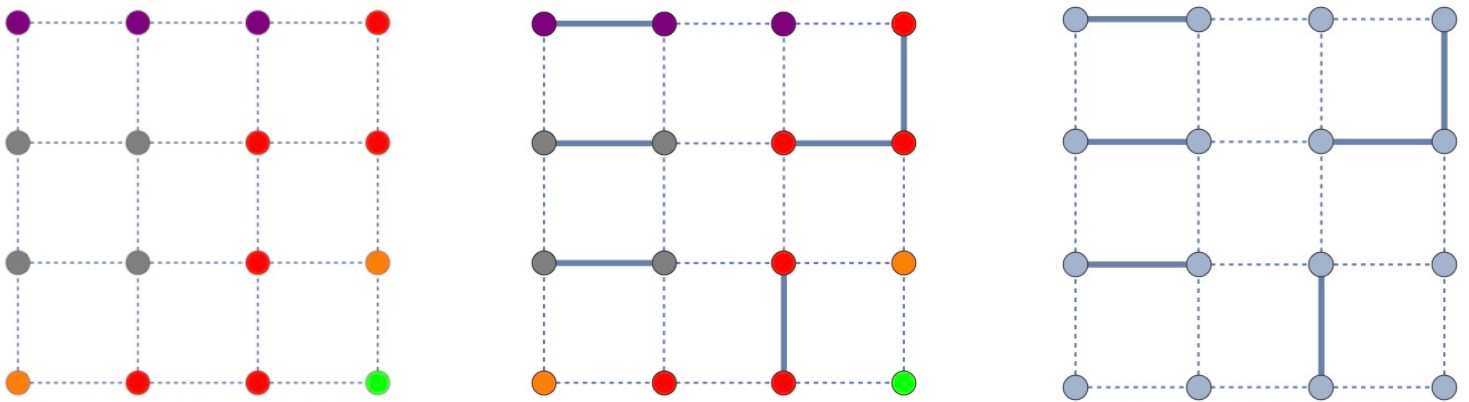
$$\phi_{p,q}(\sigma, \omega) = \frac{1}{\sum_{ES} \binom{n,p,q}} p^{|\omega|} (1-p)^{|E \setminus \omega|} \prod_{(x,y) \in \omega} \mathbb{1}_{\{\sigma(x) = \sigma(y)\}}$$

$$[\pi(\sigma) \propto (1-p)^{\#\{x \sim y : \sigma(x) \neq \sigma(y)\}} \quad ; \quad \mu(\omega) \propto p^{|\omega|} (1-p)^{|E \setminus \omega|} q^{K(\omega)}]$$

- moving between

[Swendsen - Wang '87]

$\sigma \xrightarrow{\substack{p\text{-percolation on} \\ \text{color clusters}}} (\sigma, \omega) \xleftarrow{\substack{\text{color \& conn comp} \\ \text{IID Unif}(1, \dots, q)}} \omega$

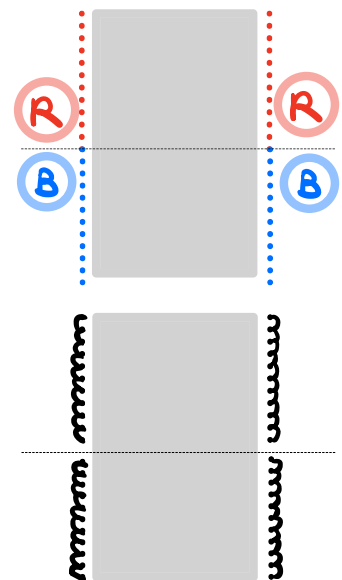


* Via this coupling: Potts

corresponds to RC wired $\partial\Lambda_n^+$
wired $\partial\Lambda_n^-$

conditioned on $\nexists \partial\Lambda_n^+ \xrightarrow{\omega} \partial\Lambda_n^- =: \mathcal{D}_n$

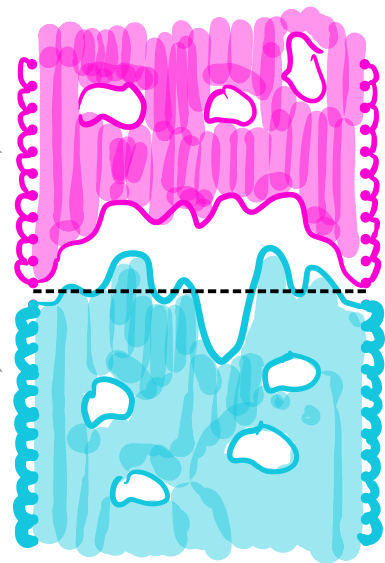
i.e., \exists an interface I .



* Interfaces in the RC model:

\exists (a.s.) unique int **TOP** component: V_{TOP}

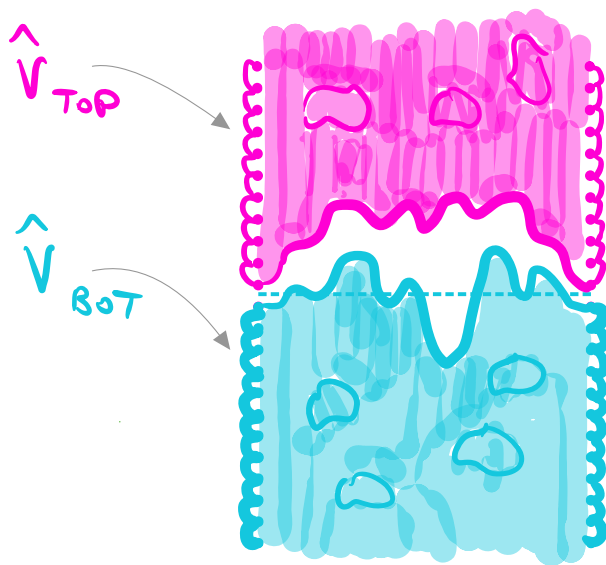
\exists (a.s.) unique int **BOT** component: V_{BOT}



* Augment the components:

$$\hat{V}_{TOP} = V_{TOP} \cup \{ \text{finite components of } V_{TOP}^c \}$$

$$\hat{V}_{BOT} = V_{BOT} \cup \{ \text{finite components of } V_{BOT}^c \}$$



* Interfaces:

$$I_{TOP} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{TOP} \\ v \notin \hat{V}_{TOP} \end{array} \right\}$$

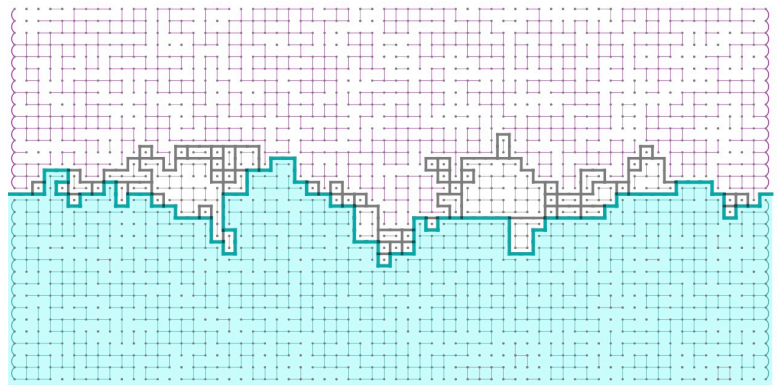
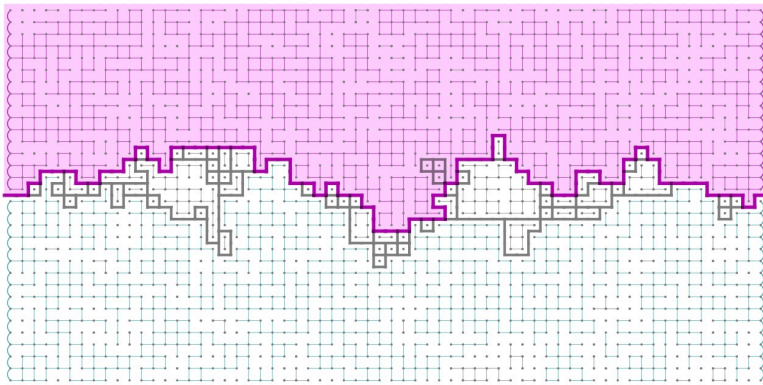
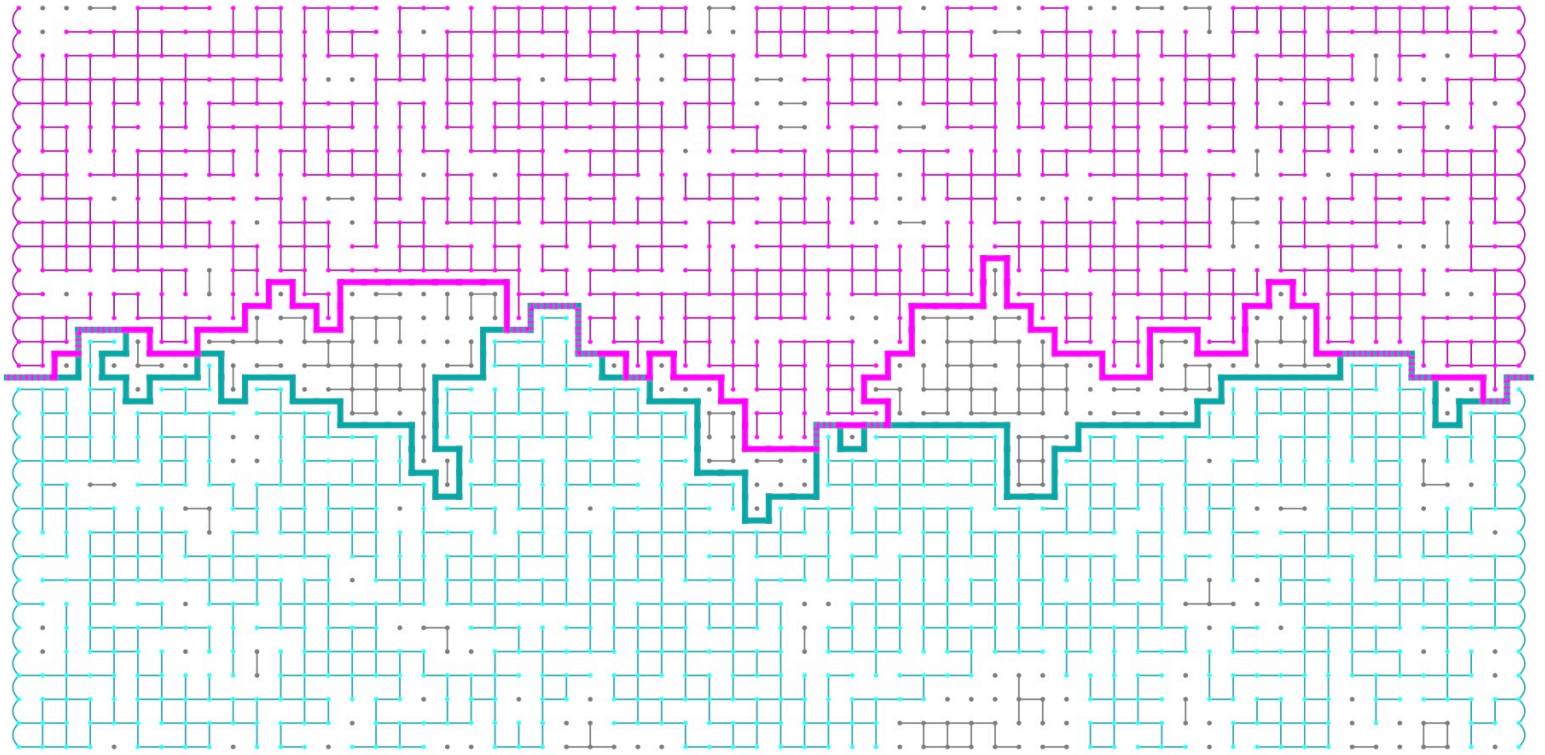
analogously:

$$I_{BOT} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{BOT} \\ v \notin \hat{V}_{BOT} \end{array} \right\}$$

Last but not least:

$$[f = e^* \text{ s.t. } e \notin \omega]$$

$$I = \{ \text{1-connected comp of dual-closed faces touching the boundary} \}$$



$$I_{\text{Top}} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{\text{Top}} \\ v \notin \hat{V}_{\text{Top}} \end{array} \right\}$$

$$I_{\text{Bot}} = \left\{ f = (u, v)^* \text{ for } \begin{array}{l} u \in \hat{V}_{\text{Bot}} \\ v \notin \hat{V}_{\text{Bot}} \end{array} \right\}$$

* New results on RC: $(\rho = 1 - e^{-\beta})$

Theorem 2: [Chen, L.]

Consider the RC model on $\Lambda_n = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$
 w. Dobrushin b.c., $q > 1$ and $\beta > \beta_0$ (fixed)
 condition on the existence of I.

Let $M_n = \text{MIN height of } I_{\text{BOT}}$

$M'_n = \text{MAX height of } I_{\text{BOT}}$

Then:

$$M_n - \mathbb{E}[M_n] = O_p(1)$$

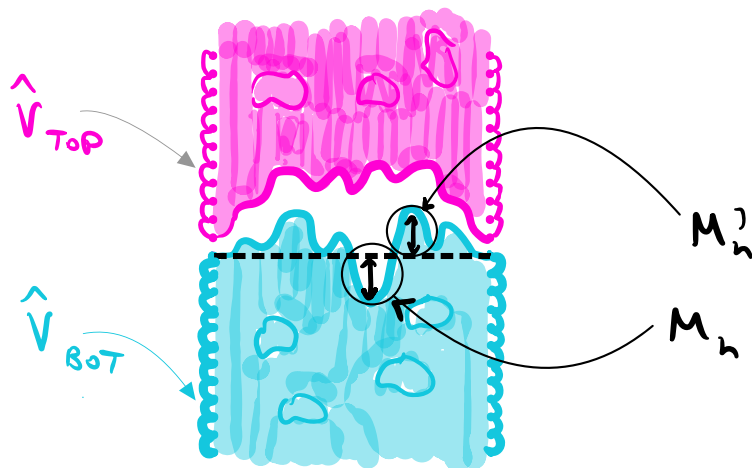
$$M'_n - \mathbb{E}[M'_n] = O_p(1)$$

(Tightness)

Moreover, $\exists \alpha, \alpha' > 0$ s.t.

$$\mathbb{E} M_n = \left(\frac{2}{\alpha} + o(1)\right) \log n, \quad \mathbb{E} M'_n = \left(\frac{2}{\alpha'} + o(1)\right) \log n$$

and $\alpha' > \alpha$.



* A Tale of Four Rates:

We can compare the rates as follows:

Theorem: [Chen, L.]

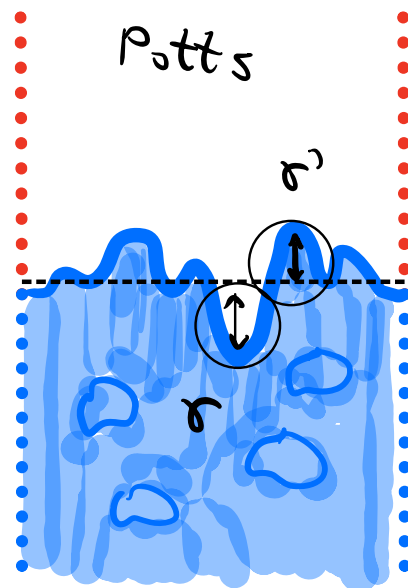
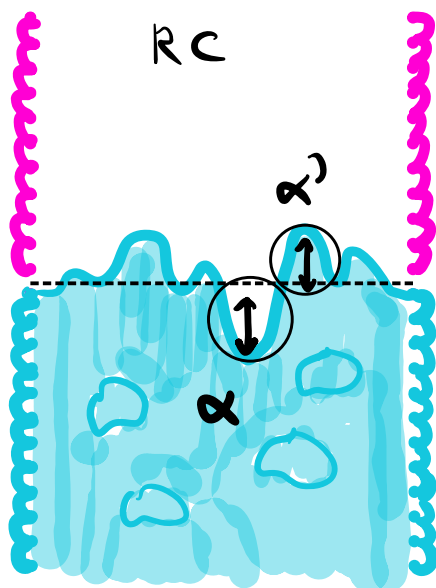
The rates from Thms. 1, 2 satisfy:

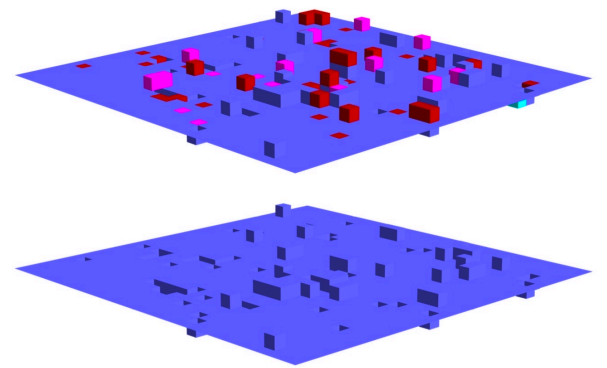
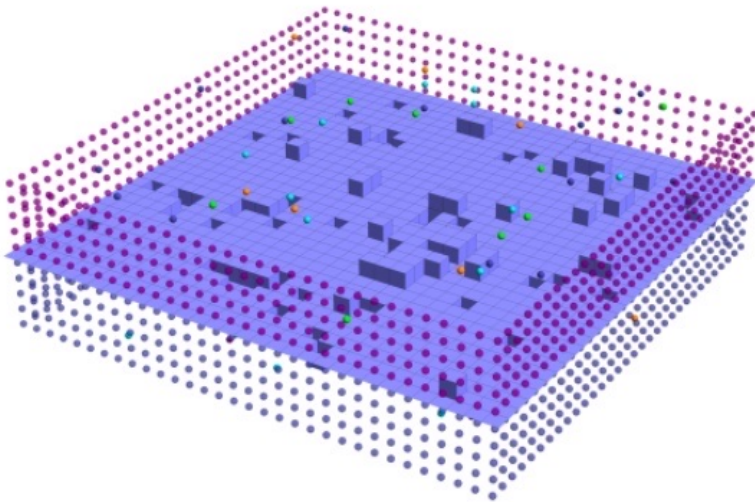
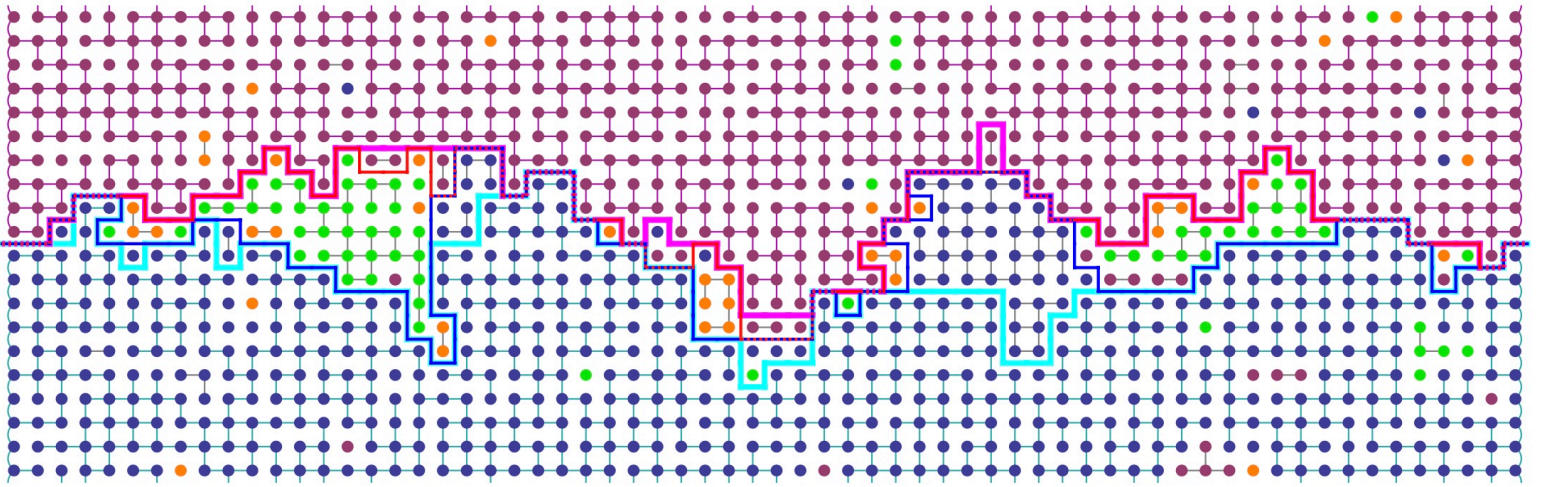
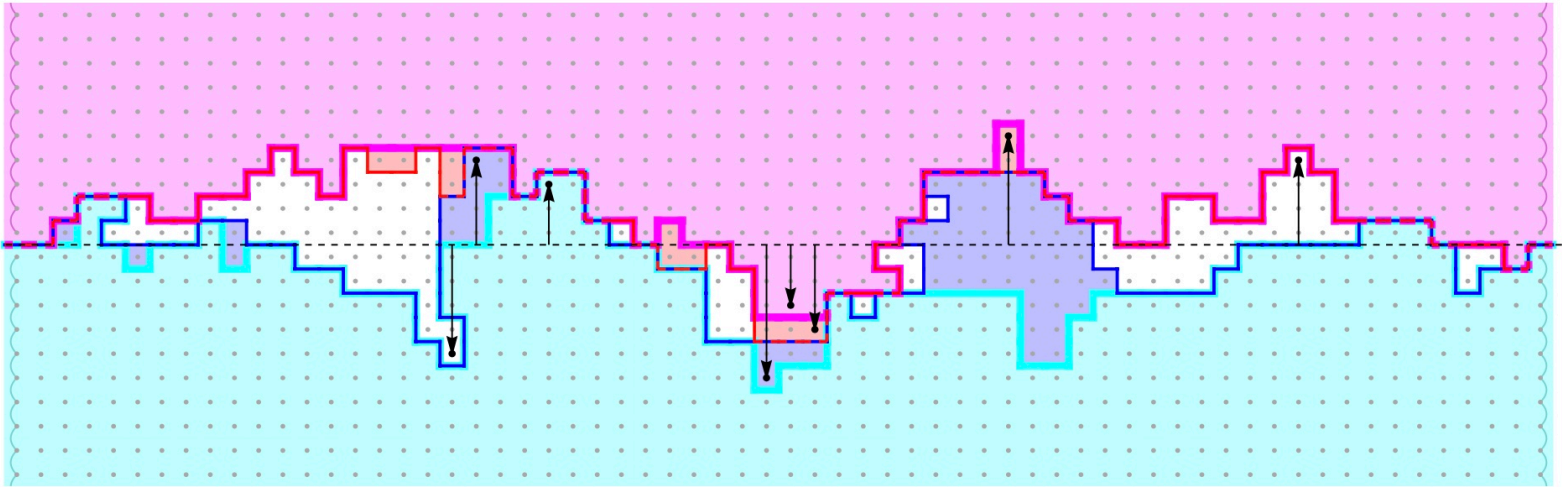
$$4\beta - C \leq \alpha \leq 4\beta$$

$$\sigma - \alpha = (1 \pm \epsilon_p) e^{-\beta}$$

$$\sigma' - \alpha = (1 \pm \epsilon_p) (q-1) e^{-\beta}$$

$$\alpha' - \alpha = (1 \pm \epsilon_p) q e^{-\beta}$$





* How did the Ising pf work?

(and why does it fail for Potts)

* Step I: Cluster expansion:

[Mirlos, Sinai '67]
[Dobrushin '72]

$$\mathbb{P}(I) = \frac{1}{Z} e^{-\beta |I| + \sum_{f \in I} g(f, I)}$$

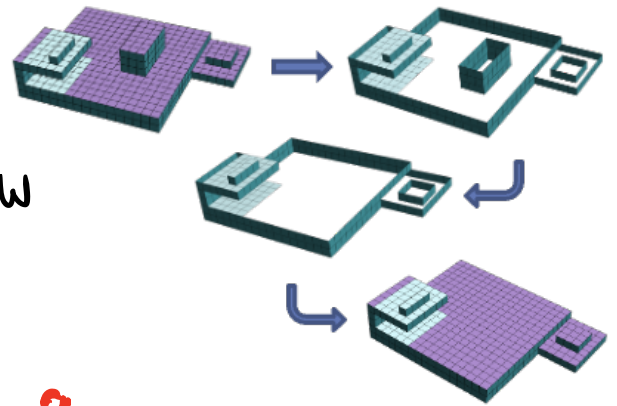
faces in I

interaction func g :
uniformly bdd, local

* Step II: Dobrushin's rigidity framework:

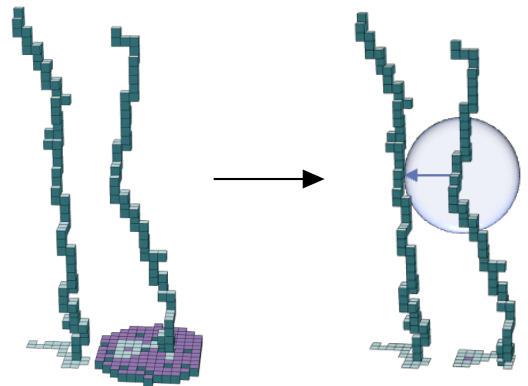
- classify conn sets of "excess" faces in I as WALLS
- rest are CEILINGS.

- to show rigidity:
attempt to delete a wall W
gaining $\beta |W|$



- the tricky part: controlling g .

E.g.: deleting W
may shift other
parts of I
which accumulate
interaction terms...



- Must continue deleting "nearby" walls.
- Dobrushin grouped walls together via size vs. distance to make this arg work.

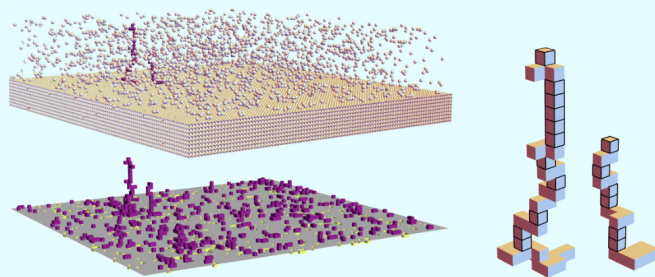
* Step III: From WALLS to PILLARS:

- Dobrushin's deletion of complete groups of walls is too crude to recover LD rates:

Instead: [Gheissari, L₀] looked at the

PILLAR P_x :

the conn. comp in \mathbb{H}_+
of \oplus spins containing x



- Conditional on the event

$$E_h^x = \{ \text{ht}(P_x) \geq h \}$$

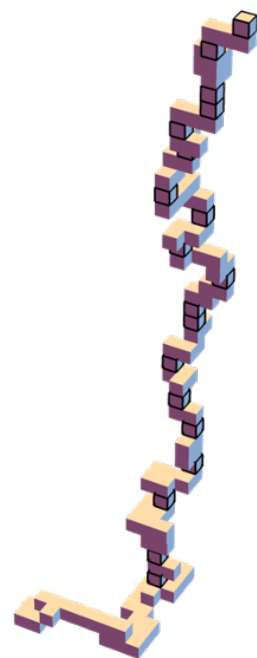
it should behave as a (directed) RW in \mathbb{Z}^3 :
with regeneration pts.

- Break it into increments

Goal:

(a) Show that a given increment tends to be "trivial": a cube (4 side faces)

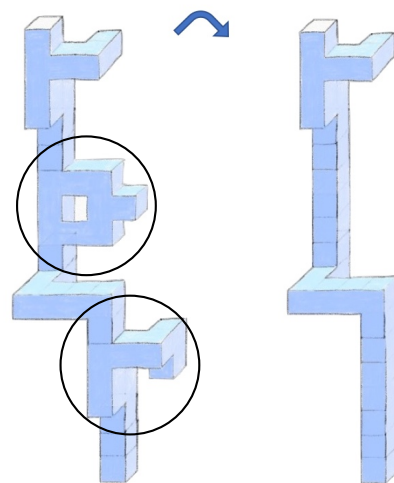
(b) Including 1st (exceptional) increment



- How do we show (a) ?

By "straightening" P_x :

- * replacing i -th increment X_i by a trivial one.
- * doing so for any j -th incr X_j whose size is too large compared to $\text{dist}(X_i, X_j)$.



- How do we show (b) ?

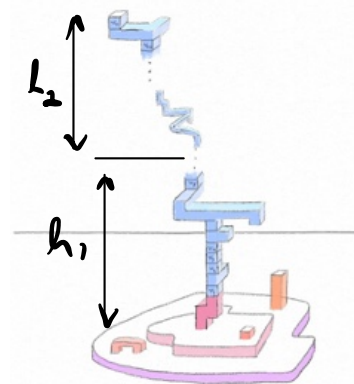
Complicated algorithm for modifying I.

* Step (IV): The LD rate α :

- P_x concerns a component of \oplus .

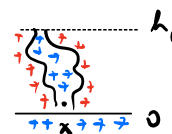
Can't we use FKG for **SUPER-MULTIPLICATIVITY** ?

No: due to the b.c.
at height h , we are
more negative.



- Instead: SUB-MULTIPLICATIVITY: (à la "BK-inequality")

Use monotonicity and properties (a), (b).



* Random Cluster to the rescue?

- The toolkit to handle pillars is robust, but without the sub-mult argument: of no value...
- While $P(I \in \cdot)$ in Ising does not sat. FK, the Ising dist on configurations does:
monotonicity used in a crucial way.
- Standard remedy to Potts non-monotonicity: RC.

* [Geelg - Grimmett 102] extended the framework of Dobrushin to RC cond on an interface:

call this measure

$$\bar{\mu}_n = \mu_n(\cdot \mid \mathcal{Q}_n)$$

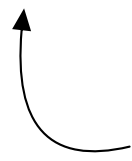
top b.c. $\partial\Lambda_n^+$
DISCONNECTED from
bottom b.c. $\partial\Lambda_n^-$

- * Still **No monotonicity** because of the cond. on the (exponentially unlikely) event \mathcal{Q}_n .
- * However: at least the RC measure μ_n is monotone
- * Cluster expansion and rigidity pf give us the foundations for studying **I** in $\bar{\mu}_n$

* The RC interface I :

$$[f=e^* \text{ s.t. } e \notin \omega]$$

$I = \{ \text{1-connected comp of dual-closed faces touching the boundary} \}$



NOT the interface we'd want to study but the one [GG'02] developed tools for:

No longer just a surface

* BUT: many complications:

- Cluster Expansion:

$$\bar{\mu}_L(I) \propto (1 - e^{-\beta})^{|\partial I|} q^{K_I} e^{-\beta|I| + \sum_{f \in I} g(f, I)}$$

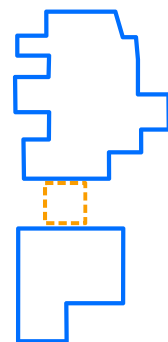
(dual open) faces
1-conn to I
but not in I

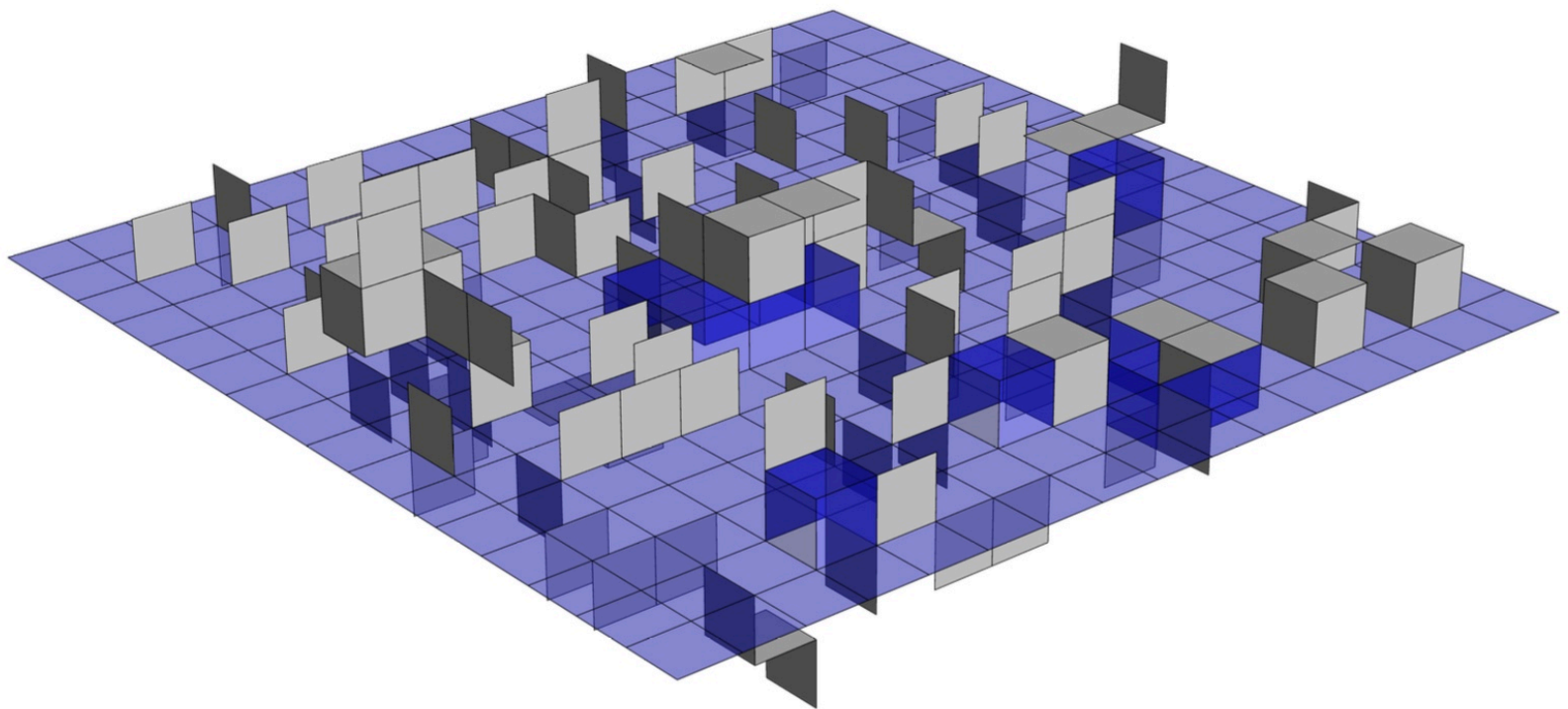
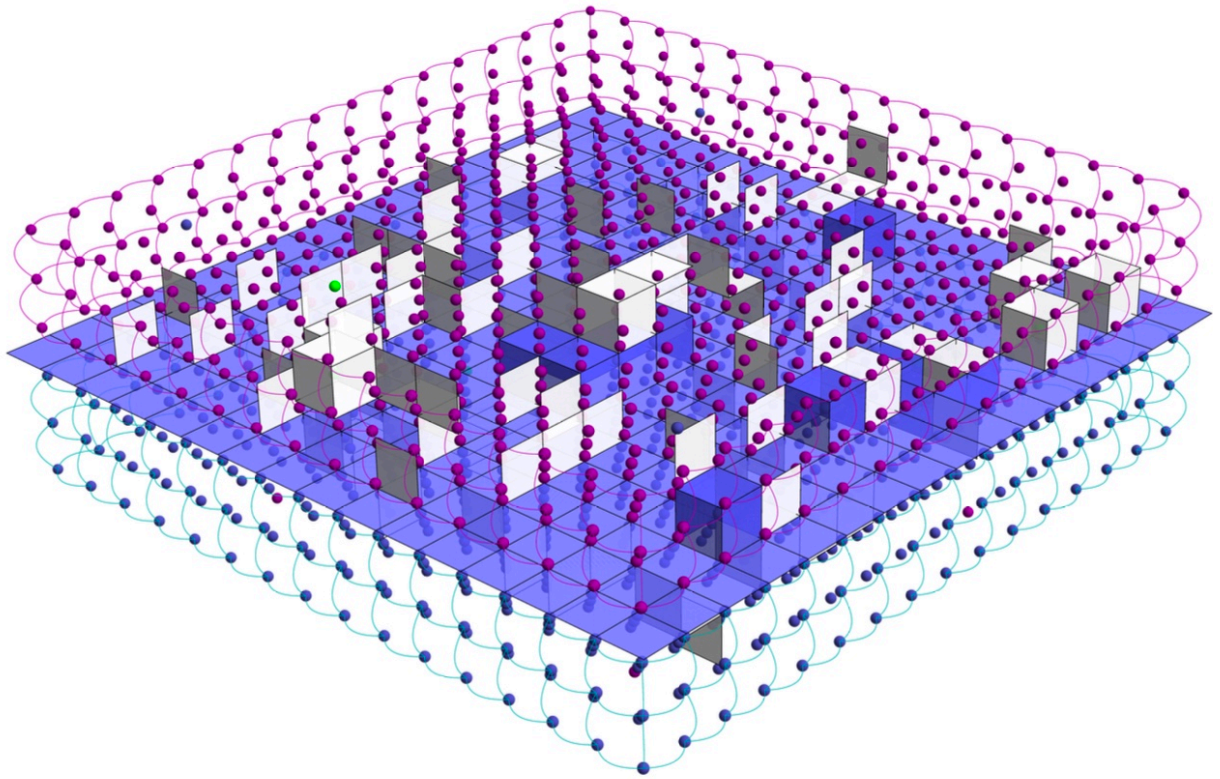
open clusters
in the conf
dual to I

[In accordance with the RC $p^{\# \text{open}} (1-p)^{\# \text{closed}} q^{\# \text{comp}}$]

- Walls & Ceilings: done w.r.t.
extending I into I^* via some open faces:

$$I^* := I \cup \{f \in \partial I \text{ horizontal}\}$$





* The RC PILLAR \mathcal{P}_x :

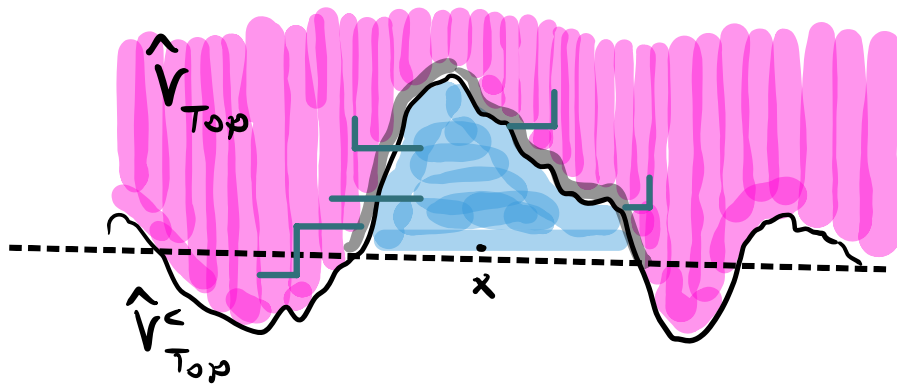
- Recall: Ising PILLAR = the Λ_n -conn. comp in \mathbb{H}_+ of \oplus spins containing x

* RC PILLAR \mathcal{P}_x : the Λ_n -conn. comp in $\hat{V}_{\text{Top}}^c \cap \mathbb{H}_+$ containing x

Its faces def. by taking

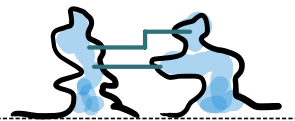
$$F = \{ f = (u, v)^2 : u \in \mathcal{P}_x, v \in \mathbb{H}_+ \setminus \mathcal{P}_x \}$$

and adding to it any 1-conn. comp of faces e in $I \setminus I_{\text{Top}}$ s.t. $e \cap \mathcal{P}_x \cap \mathbb{H}_+ \neq \emptyset$



- Added "hairs" necessary to deal with ∂I in the [GG'02] cluster expansion.

- But now separate pillars can touch each other ...



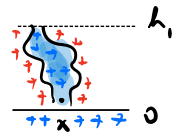
* Suppose we could control the pillm P_x .

What about the **SUB-MULTIPLICATIVITY** argument?

- The goal: show

$$\bar{\mu}_n(A_{h_1+h_2}) \leq \bar{\mu}_n(A_{h_1}) \bar{\mu}_n(A_{h_2})$$

- In Ising: we exposed a \oplus component,
by def surrounded by \ominus 's.



- Here: much more delicate to def
faces of I we expose to support
a Domain Markov Property

(starting from the **open** faces ∂I)

- Last but not least: the missing bar:
Even if this recipe gave

$$\bar{\mu}_n(A_{h_1+h_2}) \lesssim \bar{\mu}_n(A_{h_1}) \mu_n(A_{h_2})$$

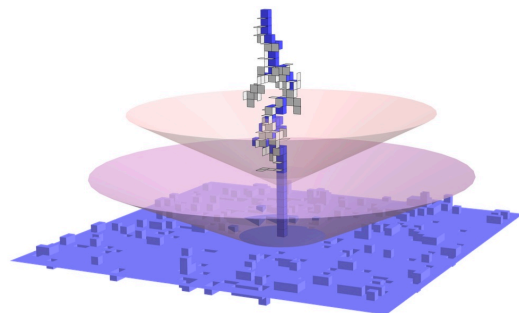
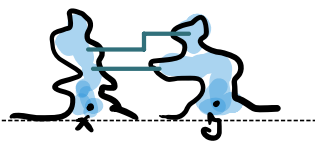
then the last term on the RHS
is in a graph with different b.c.
(no longer the $\bar{\mu}_n$ measure)

* Some of the ideas to bypass these obstacles:

* \mathcal{P}_x affects \mathcal{P}_y via "hairs":
 establish that "typically"

$$\mathcal{P}_x \in \text{cone}$$

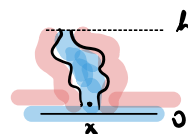
devoid of other walls



* Offset the new terms $(1 - e^{-\beta})^{|\partial I|} q^{R_I}$
 in the [GG'02] cluster expansion
 via deleted faces in the "straightening" of \mathcal{P}_x .

* Approximate the event $E_h^x = \{ht(\mathcal{P}_x) \geq h\}$
 by a suitable A_h^x that is

(i) amenable to exposing certain
 faces of \mathcal{I} forming a b.c.
 on the graph above height h



(ii) not very sensitive to \mathcal{D}_n at large h
 then add it to RHS by monotonicity:

$$\mu_n(A_{h_2}) \leq \bar{\mu}_n(A_{h_2})$$

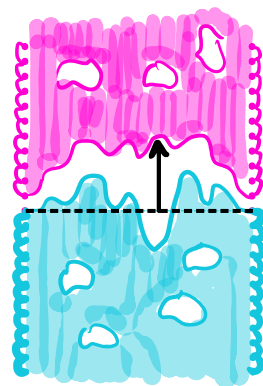
Only works for a DECREASING A_h !

* Carrying out the program:

Max height of I_{Top} :

governed by:

$$\alpha := \lim_{h \rightarrow \infty} -\frac{1}{h} \log \bar{\mu}_{\mathbb{Z}^2}(\text{ht}(P_x) \geq h)$$



* What about its Min height?

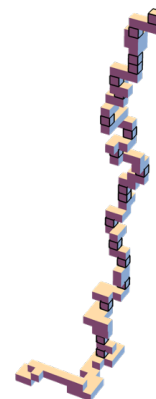


proof breaks down...

* What about Potts?

Promising approach:

- Cond. on $\{\text{ht}(P_x) \geq h\}$ in the RC model, it behaves like a RW, in that its increments are asymp. stationary $\approx \nu$ mixing
measure on incr



- By the [ES] coupling, we need to consider the coloring of its interior.

- $\log \mathbb{P}(\text{interior} \stackrel{h}{\sim} \cdot \mid \text{ht}(P_x) \geq h)$ will be approx a sum of h IID r.v.'s: $\log \mathbb{P}_{\nu}(\exists \{\cdot\} \in \mathcal{X})$

* The (retrospectively obvious) fault:

A typical P_x in $\bar{P}_n(\cdot | \text{ht}(P_x) \geq h)$ has the above structure.

But the Max of I_{BLUE} might (and will!) come from an atypical P_x .
(Most increments should be trivial, still)

* Complicated optimization: shape of P_x wants to minimize surface area, but also give many options for BLUE paths climbing to h .

* Solution: show existence of the rate (rather than what its value is) by another SUB-MULTIPLICATIVITY argument:

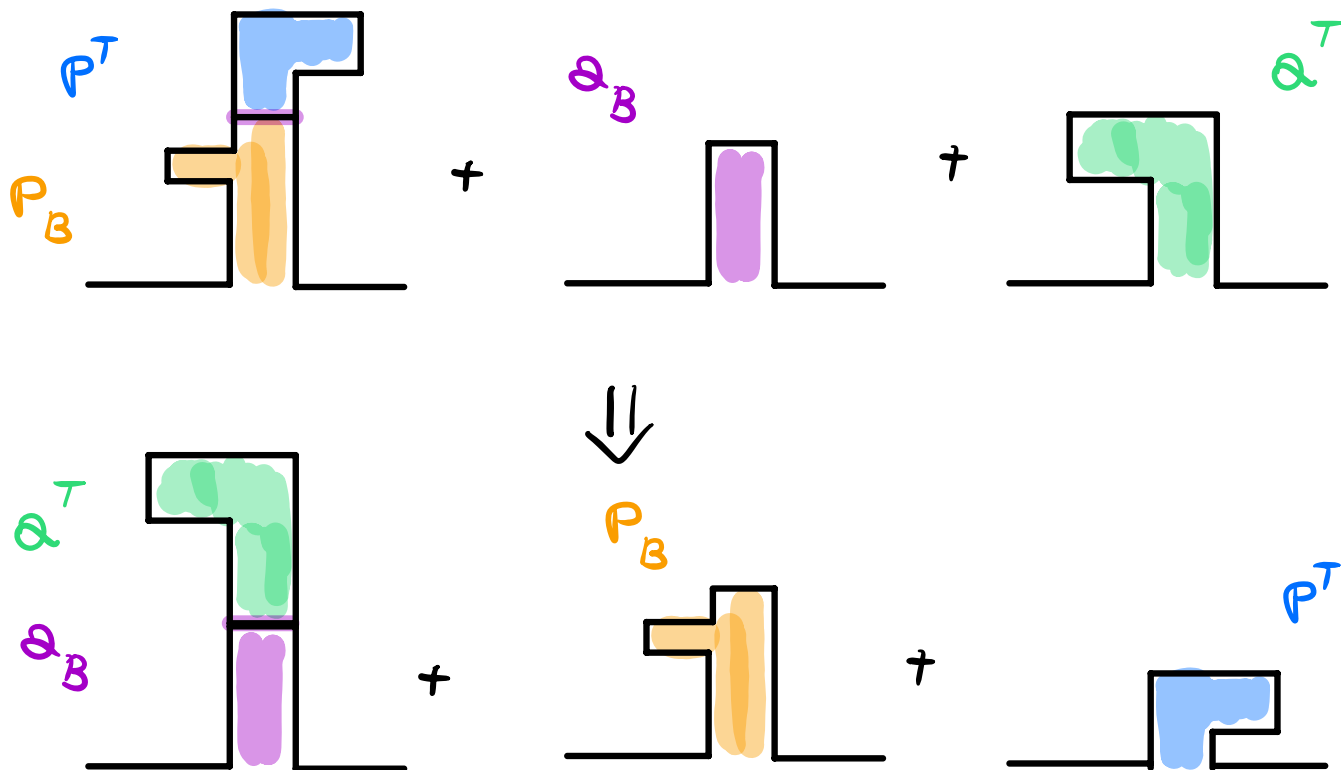
$$\phi_n(\text{ht}(P_x^{\text{blue}}) \geq h_1 + h_2 \mid \text{ht}(P_x) \geq h_1 + h_2)$$

$$\leq C \phi_n(\text{ht}(P_x^{\text{blue}}) \geq h_1 \mid \text{ht}(P_x) \geq h_1)$$

$$\cdot \phi_n(\text{ht}(P_x^{\text{blue}}) \geq h_2 \mid \text{ht}(P_x) \geq h_2)$$

BUT How ??

* The 3-to-3 map:



* want to show that:

cannot afford additive errors: we cond on E_h^x ...

$$\nu(P_B \times P^T) \leq (1+\varepsilon) \nu_1(P_B) \nu_2(P^T)$$

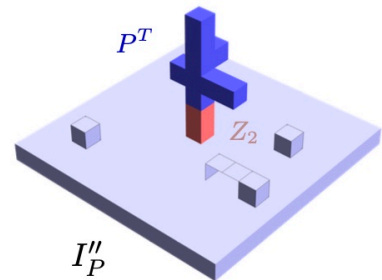
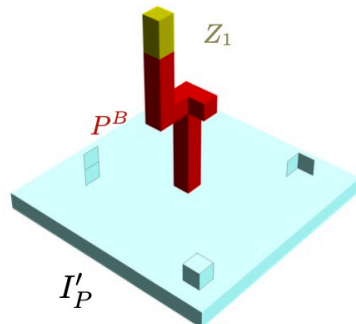
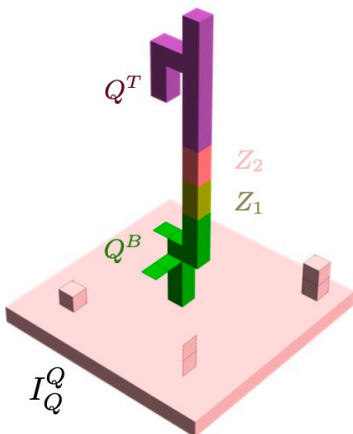
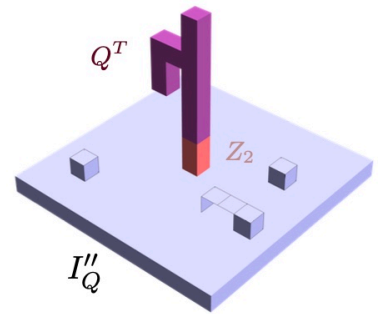
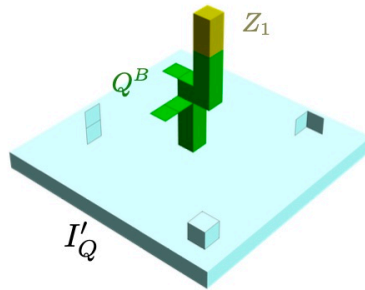
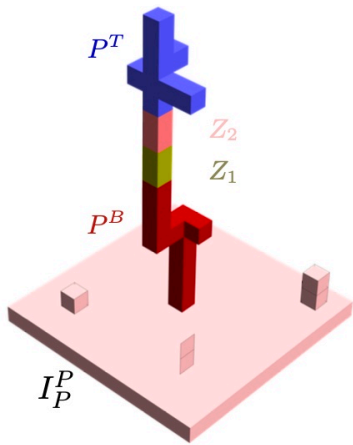
write

$$\begin{aligned} & \nu(P_B \times P^T) - \nu_1(P_B) \nu_2(P^T) \\ &= \sum_{A, A_1, A_2} \left[\nu(P_B \times P^T, A) - \nu_1(P_B, A_1) \nu_2(P^T, A_2) \right] \\ &= \sum_{\substack{A, A_1, A_2 \\ Q_B, Q^T}} \left[\nu(P_B \times P^T, A) \nu_1(Q_B, A_1) \nu_2(Q^T, A_2) \right. \\ & \quad \left. - \nu(Q_B \times Q^T, A) \nu_1(P_B, A_1) \nu_2(P^T, A_2) \right] \end{aligned}$$

$$= \sum_{\substack{A, A_1, A_2 \\ Q_B, Q^T}} \nu(Q_B \times Q^T, A) \nu_1(P_B, A_1) \nu_2(P^T, A_2) \cdot \left[\frac{\nu(P_B \times P^T, A) \nu_1(Q_B, A_1) \nu_2(Q^T, A_2)}{\nu(Q_B \times Q^T, A) \nu_1(P_B, A_1) \nu_2(P^T, A_2)} - 1 \right]$$

Control via Cluster expansion with the 3-to-3 map $\xrightarrow{\epsilon_\beta}$

$$\leq \epsilon \nu_1(P_B) \nu_2(P^T) \quad \square$$



* Recovering the LD rates α', r', r :

With the $3 \rightarrow 3$ map we can recover the rates relative to α :

modulo: P_α gives info on conf inside !!

- BLUE path dominated by [for Max of I_{BLUE}]

$$P(\begin{array}{c} \bullet \\ \vdots \\ \bullet \end{array}) = \frac{p}{p+(1-p)q} + \frac{(1-p)q}{p+(1-p)q} \cdot \frac{1}{q} \approx 1 - (q-1)e^{-\beta}$$

- Non RED path dominated by [for Min of I_{BLUE}]

$$P(\begin{array}{c} \bullet \\ \vdots \\ \bullet \\ \text{non red} \end{array}) = \frac{p}{p+(1-p)q} + \frac{(1-p)q}{p+(1-p)q} \cdot \frac{q-1}{q} \approx 1 - e^{-\beta}$$

- w-Conn path dominated by [for Min of I_{TOP}]

$$P(\begin{array}{c} \bullet \\ \vdots \\ \bullet \end{array}) = \frac{p}{p+(1-p)q} \approx 1 - qe^{-\beta}$$

□