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Maximum height of 3D Ising interfaces



Eyal Lubetzky Courant Institute (NYU)

based on joint works with Reza Gheissari (UC Berkeley)

3D Ising interfaces

Consider surfaces generated as follows: > 3D cylinder $\Lambda = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$

 $\succ \sigma$ is a 2-coloring of the vertices:



- internal vertices: arbitrarily (*for now*).
- > Draw a **dual-face** $(u, v)^*$ if $\sigma_u \neq \sigma_v$.







3D Ising interfaces (ctd.)

Goal: understand random interfaces sampled via the distribution:

$$\mu(\mathcal{I}) \propto \exp\left(-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f, \mathcal{I})\right)$$

- > β > 0: inverse temperature (large, fixed).
- > $\mathbf{g}(\cdot, \cdot)$: some complicated function, yet satisfying

1) $\mathbf{g} \leq K_{\mathbf{0}}$

2) $|\mathbf{g}(f,\mathcal{I}) - \mathbf{g}(f',\mathcal{I}')| \le e^{-c_0 \mathbf{r}} \text{ if } B_{\mathbf{r}}(f,\mathcal{I}) \cong B_{\mathbf{r}}(f',\mathcal{I}')$

for **absolute** constants c_0, K_0 .

Definition: the classical Ising model

- Underlying geometry: finite $\Lambda \subset \mathbb{Z}^d$.
- Set of possible configurations: $\Omega = \{\pm 1\}^{\Lambda}$
- Probability of a configuration $\sigma \in \Omega$ given by the *Gibbs distribution*:





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2D Ising interfaces

- ▶ μ_{Λ}^{\mp} : Ising model on 2D cylinder $\Lambda = [-n, n] \times (\mathbb{Z} + \frac{1}{2})$

Boundary conditions:
 upper half-plane
 lower half-plane

- > Draw a dual-edge $(u, v)^*$ if $\sigma_u \neq \sigma_v$.
- ▶ **Interface**: connected component *J* of dual-edges that separates the boundary components.
- Known [Higuchi '79], [Dobrushin, Hryniv '97], [Hryniv '98], [Dobrushin, Kotecký, Shlosman '92]:
 - > Interface has a scaling limit: $\frac{\mathcal{I}(x/n)}{\sqrt{c_B n}} \rightarrow$ Brownian bridge
 - > Maximum M_n is $O_P(\sqrt{n})$, and $M_n \mathbb{E}[M_n]$ is also $O_P(\sqrt{n})$.

3D Ising interfaces

▶ μ_{Λ}^{\mp} : Ising model on 3D cylinder $\Lambda = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$

Boundary conditions:
 upper half-plane
 lower half-plane

> Draw a dual-face $(u, v)^*$ if $\sigma_u \neq \sigma_v$.

- ▶ **Interface**: maximal connected component *J* of dual-faces that separates the boundary components.
- [Minlos, Sinai '67], [Dobrushin '72]: $\mu_{\Lambda}^{\mp}(\mathcal{I}) \propto e^{-\beta |\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f, \mathcal{I})}$ (*cluster expansion*; valid for large β)
- <u>THEOREM</u>: [Dobrushin '72] (*rigidity of the interface*)

There exists $\beta_0 > 0$ such that $\forall \beta > \beta_0$ and $\forall x_1, x_2, h_i$ $\mu_{\Lambda}^{\mp} (\mathcal{I} \ni (x_1, x_2, h)) \le \exp\left(-\frac{1}{3}\beta h\right)$

Plus/minus interface in 3D Ising

- M_n = maximum height of the interface J in 3D Ising with Dobrushin's boundary conditions.
 - > [Dobrushin '72]: $\exists C_{\beta} \text{ s.t. } \mu_{\Lambda}^{\mp} (M_n \leq C_{\beta} \log n) \rightarrow 1.$
 - > \Rightarrow (via straightforward matching order lower bound) the maximum of the interface has **order** log *n*.
- Asymptotics of the maximum (LLN)? Tightness?
- Structure of interface conditional on the rare event of reaching height *h* >> 1 above some fixed point?



Related work on 3D Ising interfaces

- Alternative simpler argument by [van Beijeren '75] for [Dobrushin '72]'s result on the rigidity of the 3D Ising interface.
- Rigidity argument extended to
 - Widom-Rowlinson model [Bricmont, Lebowitz, Pfister, Olivieri '79a], [Bricmont, Lebowitz, Pfister '79b, '79c]
 - Super-critical percolation / random cluster model conditioned to have interfaces [Gielis, Grimmett '02]
- Tilted interfaces: [Cerf, Kenyon '01] (zero temperature, 111 interface), [Miracle Sole '95] (1-step interface), [Sheffield '03] (|∇φ|^p models), many works on the conjectured behavior, related to the (non-)existence of non-translational invariant Gibbs measures
- Wulff shape, large deviations for the magnetization, surface tension [Pisztora '96], [Bodineau '96], [Cerf, Pisztora '00], [Bodineau '05], [Cerf '06]
- Plus/minus phases away from the interface [Zhou '19]



LLN for the maximum

- Recall: M_n = maximum of the interface \mathcal{I} in 3D Ising; [Dobrushin '72]: $M_n = O_P(\log n)$.
- <u>THEOREM</u>: ([Gheissari, L. '19a])

There exists β_0 such that for all $\beta > \beta_0$,

$$\lim_{n \to \infty} \frac{M_n}{\log n} = \frac{2}{\alpha} , \qquad in \text{ probability,}$$

where

$$\alpha(\beta) = \lim_{h \to \infty} -\frac{1}{h} \log \mu_{\mathbb{Z}^3}^{\mp} \left((0,0,0) \stackrel{+}{\longleftrightarrow} (\mathbb{R}^2 \times \{h\}) \right)$$

and satisfies $\alpha(\beta)/\beta \to 4$ as $\beta \to \infty$.

> existence of the limit α nontrivial: sub-multiplicativity argument relying on new results on the interface shape.

LLN

*-connected in $\mathbb{Z}^2 \times [0, h]$

Tightness and tails for the maximum

• <u>THEOREM</u>: ([Gheissari, L. '19b])

- 1. There exists β_0 such that for all $\beta > \beta_0$, $M_n - \mathbb{E}M_n = O_{\mathbf{P}}(1).$
- Tightness Gumbel tails 2. There exist C, $\overline{\alpha}$, α such that $\forall r \geq 1$, $\begin{cases} e^{-(\overline{\alpha}r+C)} \leq \mu_n^{\overline{+}}(M_n \geq \mathbb{E}[M_n] + r) \leq e^{-(\underline{\alpha}r-C)} \\ e^{-e^{\overline{\alpha}r+C}} \leq \mu_n^{\overline{+}}(M_n \leq \mathbb{E}[M_n] - r) \leq e^{-e^{\underline{\alpha}r-C}} \end{cases}$ where $\bar{\alpha}/\alpha \to 1$ as $\beta \to \infty$.

PROPOSITION: ([Gheissari, L. '19b])

There *does not* exist a deterministic sequence (m_n) s.t. $(M_n - m_n)$ converges weakly to a nondegenerate law.

- Notation: $\mathcal{L}_0 = \mathbb{R}^2 \times \{0\}$; π = projection onto \mathcal{L}_0
- DEFINITION: [ceiling and walls]
 - 1. *Ceiling face* : a horizontal face $f \in \mathcal{I}$ such that $\pi(f') \neq \pi(f) \quad \forall f' \neq f$.
 - *Ceiling C* : connected component of ceiling faces.
 - 2. Wall face : all other faces.Wall W : connected component of wall faces.



DEFINITION: [ceiling and walls]

- 1. *Ceiling face* : a horizontal face $f \in \mathcal{I}$ with $\pi(f') \neq \pi(f) \quad \forall f' \neq f$. *Ceiling* \mathcal{C} : connected component of ceiling faces.
- 2. *Wall face* : all other faces.

Wall \mathcal{W} : connected component of wall faces.

FACTS:

- 1. \forall ceiling C has a single height.
- 2. \forall wall \mathcal{W} : $\pi(\mathcal{W})$ is connected.
- 3. \forall walls $\mathcal{W} \neq \mathcal{W}'$: $\pi(\mathcal{W}) \cap \pi(\mathcal{W}') = \emptyset$.



- A wall \mathcal{W} is **standard** if $\exists \mathcal{J}$ whose only wall is \mathcal{W} .
- <u>FACT</u>: 1: 1 correspondence between interfaces and *admissible** collections of standard walls.

** admissible: walls are disjoint components and so are their projections*

- A wall \mathcal{W} is **standard** if $\exists \mathcal{J}$ whose only wall is \mathcal{W} .
- <u>FACT</u>: 1: 1 correspondence between interfaces and *admissible* collections of standard walls.
- ▶ Basic idea: given $x \in \mathcal{L}_0$, construct a map Φ :
 - > "standardize" every wall W in J;
 - > delete the wall \mathcal{W}_x of x;
 - *"reconstruct" J'* from other standard walls.

• Goal: establish for this map Φ:

- 1. (Energy bound) $\frac{\mu(\mathcal{I})}{\mu(\Phi(\mathcal{I}))} \leq e^{-c\beta|\mathcal{W}_{\chi}|}$
- 2. (Multiplicity bound) # $\{\mathcal{I} \in \Phi^{-1}(\mathcal{I}') : |\mathcal{W}_x| = \ell\} \le e^{c\ell}$

- Basic idea: delete the wall \mathcal{W}_x of x.
- Energy bound $\left(\frac{\mu(\mathcal{I})}{\mu(\Phi(\mathcal{I}))} \le e^{-c\beta|\mathcal{W}_x|}\right)$:
 - > Gain $\beta |\mathcal{W}_x|$ from $\beta (|\mathcal{I}| |\Phi(\mathcal{I})|)$
 - Problem: effect on non-deleted faces that moved due to g...
 - The effect of **g** is **local** (decays exp. in distance).
 - **BUT**: tall nearby walls can pick up a cost that cancels our $\beta |W_x|$ gain.

Solution: also delete **tall** walls that are **close** to \mathcal{W}_x .

recall $\mu_{\Lambda}^{+}(\mathcal{I}) \propto e^{-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f,\mathcal{I})}$

recall $\mu_{\Lambda}^{\mp}(\mathcal{I}) \propto e^{-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f, \mathcal{I})}$

- Energy bound $\left(\frac{\mu(\mathcal{I})}{\mu(\Phi(\mathcal{I}))} \le e^{-c\beta|\mathcal{W}_x|}\right)$:
 - ≻ Gain β|W_x| from β(|J| − |Φ(J)|), but must handle g...
 ≻ ... must also delete tall walls that are close.
- Multiplicity bound (#{J ∈ Φ⁻¹(J') : |W_x| = ℓ} ≤ e^{cℓ}):
 Problem: accounting for the extra walls we deleted...
- Dobrushin's criterion: groups of walls: for x, y ∈ L₀, W_x ~ W_y ⇔ d(x, y)² ≤ max{|π⁻¹(x)|, |π⁻¹(y)|}. (a "tall" W_x (many faces above x) is easier to group with)
 The map Φ deletes the entire group of walls of W_x: analysis becomes 2D (but too crude for detailed questions).

New approach: pillars in the interface

<u>DEFINITION</u>: [\mathcal{P}_x , the **pillar** at $x \in \mathbb{R}^2 \times \{0\}$]

- 1. Take the interface \mathcal{I} (filling in \forall bubble)
- 2. Discard $\mathbb{R}^2 \times (-\infty, 0)$ from the sites below \mathcal{I}
- 3. The pillar \mathcal{P}_x is the remaining \bigoplus *-connected component of x



Goal: second moment argument for $M_n = \max_{x} \operatorname{ht} (\mathcal{P}_x)$

Pillars vs. connected + components

<u>DEFINITION</u>: $[\mathcal{P}_{x}, \text{ the pillar at } x \in \mathbb{R}^2 \times \{0\}]$

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<u>REMARK</u>: No monotonicity the height of the pillar \mathcal{P}_x and the height of the \bigoplus component of x (in either direction)



Goal: second moment argument for $M_n = \max_{x} \operatorname{ht} (\mathcal{P}_x)$

Decomposition of pillars

- <u>DEFINITION</u>: [cutpoint of the pillar] a cell v_i which is the only intersection of the pillar \mathcal{P}_x with a horizontal slab.
- <u>DEFINITION</u>: [pillar **increment**] χ_i = segment of \mathcal{P}_x bounded between the cutpoints v_i, v_{i+1} (inclusively).
- Decompose \mathcal{P}_x into:
 - 1. *increments* $(X_1, X_2, ..., X_T)$
 - 2. *base* $\mathfrak{B}_x = \mathcal{P}_x \cap (\mathbb{R}^2 \times [0, \operatorname{ht}(v_1)])$

Decomposition of pillars

- Typical increments are perturbations (with exponential tails) of the trivial increment
- But: (rarely) they can be quite complex...

 χ_8

 χ_6

 χ_4

 χ_2

 X_{q}

 X_{7}

 χ_{10}

The interface map $\Psi_{x,t}$



2. (Multiplicity bound) #{ $\mathcal{I} \in \Psi_{x,t}^{-1}(\mathcal{I}') : |\mathcal{I}| - |\mathcal{I}'| = \ell$ } $\leq e^{c\ell}$

Challenges due to interacting pillars

- The map $\Psi_{x,t}$ induces
 - 1. horizontal shifts
 - 2. vertical shifts (down & up)



- The pillar P_x to hit a nearby P_y
 (possibly making the map not well-defined)
- The pillar may get very close to a nearby P_y and heavily interact with it (destroying the energy control).

Basic map $\Psi_{x,t}$ to control increments

- Target the structure of the increment X_t by:
 - > straightening X_t if its size is too large.
 - > straightening any
 other increment X_s
 for s ≥ t whose size
 is at least
 e^{c|s-t|}
 (too large w.r.t. X_t).



A basic $\Psi_{x,t}$ for controlling increments

- Base is delicate: incorporates interaction with other nearby pillars in the interface...
- Trying to relax the definition of the base to rule out such interactions gives an O(log h) error on its size: sufficient for LLN but not for tightness.



Algorithm for the refined map $\Psi_{x,t}$

- Defining $\Psi_{x,t}$:
 - ∀ *j* ≥ 1, determine whether
 to straighten \mathcal{P}_x at the
 increment \mathcal{X}_j . If so:
 - $\forall y \neq x$, determine whether this action may cause \mathcal{P}_x to draw to closely to \mathcal{P}_y . If so, delete \mathcal{P}_y as well.
- Delicate balance between deleting too little (energy control) and deleting too much (multiplicity control).

Algorithm 1: The map $\Psi_{x,t}$

```
    Let {W
<sub>y</sub> : y ∈ L<sub>0,n</sub>} be the standard wall representation of the interface I \ S<sub>x</sub>. Also let O<sub>v1</sub> be the nested sequence of walls of v<sub>1</sub>, so that θ<sub>sT</sub>O<sub>v1</sub> = M
<sub>v1</sub>.
    // Base modification
    Mark [x] = {x} ∪ ∂<sub>0</sub>x and ρ(v<sub>1</sub>) for deletion (where ∂<sub>0</sub>x denotes the four faces in L<sub>0</sub> adjacent to x).
```

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s if the interface with standard wall representation \tilde{\mathfrak{W}}_{v_1} has a cut-height then
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Let h^{\dagger} be the height of the highest such cut-height.
Let y^{\dagger} be the index of a wall that intersects (\mathcal{P}_x \setminus \mathcal{O}_{v_1}) \cap \mathcal{L}_{h^{\dagger}} and mark y^{\dagger} for deletion.
```

// Spine modification (A): the 1st increment

Let $j^* \leftarrow \mathfrak{s}_{\mathscr{T}+2}$ and mark y^*_A for deletion.

// Spine modification (B): the t-th increment

if $t > j^*$ then		
Set $\mathfrak{s}_t \leftarrow t-1$ and $y_B^* \leftarrow \emptyset$.		
for $k = t$ to $\mathscr{T} + 1$ do		
Let $s \leftarrow \mathfrak{s}_k$ and $\mathfrak{s}_{k+1} \leftarrow \mathfrak{s}_k$.		
$ \text{if} \mathfrak{m}(\mathscr{X}_k) \geq k-t \text{then} $	11	(B1)
Let $\mathfrak{s}_{k+1} \leftarrow k$.		
if $\mathfrak{D}_x(\tilde{W}_u, j, -v_{s+1}, v_t - v_{i^*+1}) \leq \mathfrak{m}(\tilde{W}_u)$ for some y then	11	(B2)
Let $\mathfrak{s}_{k+1} \leftarrow k$ and mark for deletion every y for which (B2) holds.		
if $\mathfrak{D}_{x}(\tilde{W}_{y}, j, -v_{s+1}, v_{t} - v_{i^{*}+1}) \leq (k-t)/2$ for some y then	11	(B3)
Let $\mathfrak{s}_{k+1} \leftarrow k$ and let y_B^* be the minimal index y for which (B3) holds.		
Let $k^* \leftarrow \mathfrak{s}_{\mathcal{T}+2}$ and mark y_B^* for deletion.		
else		
Let $k^* \leftarrow j^*$.		

6 for each index $y \in \mathcal{L}_{0,n}$ marked for deletion do delete $\tilde{\mathfrak{F}}_y$ from the standard wall representation (\tilde{W}_y) .

- 7 Add a standard wall $W_x^{\mathcal{J}}$ consisting of $ht(v_1) \frac{1}{2}$ trivial increments above x.
- $s\,$ Let ${\cal K}$ be the (unique) interface with the resulting standard wall representation.

9 Denoting by $(\mathscr{X}_i)_{i\geq 1}$ the increment sequence of \mathcal{S}_x , set

$$\mathcal{S} \leftarrow \begin{cases} \left(\underbrace{\mathcal{X}_{\varnothing}, \mathcal{X}_{\varnothing}, \dots, \mathcal{X}_{\varnothing}, \mathscr{X}_{j^*+1}, \dots, \mathscr{X}_{t-1}, \underbrace{\mathcal{X}_{\varnothing}, \mathcal{X}_{\varnothing}, \dots, \mathcal{X}_{\varnothing}}_{\operatorname{ht}(v_j * + 1) - \operatorname{ht}(v_1)} \right) & \text{if } t > j^*, \\ \left(\underbrace{\mathcal{X}_{\varnothing}, \mathcal{X}_{\varnothing}, \dots, \mathcal{X}_{\varnothing}, \mathscr{X}_{j^*+1}, \dots}_{\operatorname{ht}(v_j * + 1) - \operatorname{ht}(v_1)} \right) & \text{if } t \leq j^*. \end{cases}$$

10 Obtain $\Psi_{x,t}(\mathcal{I})$ by appending the spine with increment sequence \mathcal{S} to \mathcal{K} at $x + (0, 0, ht(v_1))$.

CLT for location of tip, volume, surface area

- Via additional maps (2 → 2): tall pillars are stationary sequences of increments.
- THEOREM: ([Gheissari, L. '19a])

Let $(Y_1, Y_2, ht(\mathcal{P}_x))$ be the location of the tip of the pillar \mathcal{P}_x . Conditional on \mathcal{P}_x having at least $1 \ll T_n \ll n$ increments, $(Y_1, Y_2, ht(\mathcal{P}_x)) - (x_1, x_2, \lambda T_n) \xrightarrow{d} \mathcal{N}(0, \begin{pmatrix} \sigma^2 & 0 & 0 \\ 0 & \sigma^2 & 0 \\ 0 & 0 & (\sigma')^2 \end{pmatrix})$ for some $\sigma, \sigma' > 0$.

CLT also holds, e.g., for the surface area and volume of \mathcal{P}_{x} .

Open: tilted interfaces

- Major open problem: roughness of tilted interfaces of the 3D Ising model at low temperature (β fixed, large).
 - > Conjecture: $Var(ht_x(\mathcal{I})) \approx \log n$.
 - ≻ Verified only for $\beta = \infty$ ([Cerf, Kenyon '01]).
 - ≻ For finite large β , unknown that Var(ht_x(\mathcal{I})) → ∞...

Thank you!