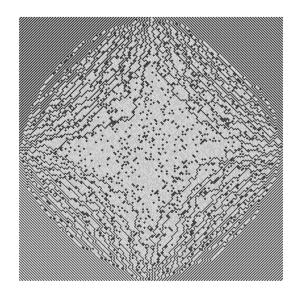
The rough-smooth boundary in dimer models

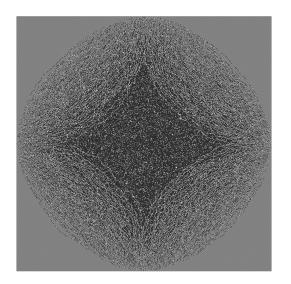
Kurt Johansson KTH, Stockholm, Sweden

Random Matrices and Random Landscapes, July, 2022

Two-periodic Aztec diamond

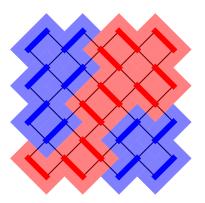


Two-periodic Aztec diamond



Aztec diamond

A **domino tiling** of an Aztec diamond shape corresponds to a **dimer configuration** on the Aztec graph.



Probability measure

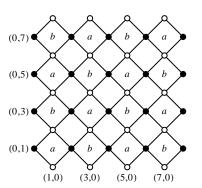
Let $\nu(e)>0$ be the **weight** of the edge e in the graph $\mathcal G$. The probability of a certain **dimer cover** $\mathcal C$, i.e. each vertex is covered exactly once, is

$$\frac{1}{Z}\prod_{e\in C}\nu(e).$$

Z is the **partition function**.

Two Periodic Weighting

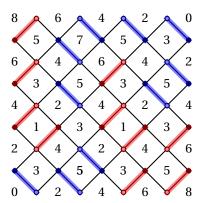
The **two-periodic weighting** of the Aztec diamond is defined in the following way. For a two-colouring of the faces, the edge weights around a particular coloured face alternate between *a* and *b*, we have **a-edges** and **b-edges**. E.g. for a size 4 Aztec diamond



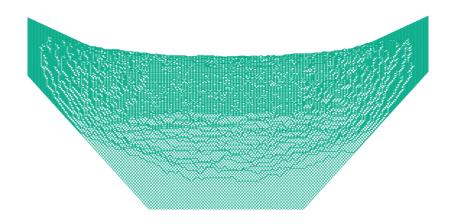
Aztec diamond height function

To each tiling of an Aztec diamond we can associate a **height function**. The heights sit on the faces of the Aztec graph. The height differences between two faces are given by

- +3 if we cross a dimer with a white vertex to the right
- ullet -1 if we do not cross a dimer and have a white vertex to the right



Two-periodic Aztec diamond height function



Variational principle for the limit height shape

The limiting height function solves

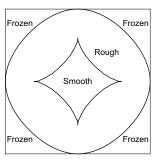
$$\inf_{h} \int_{\Omega} \sigma(\nabla h) \, dx,$$

where σ is the surface tension. (Cohn-Kenyon-Propp).

Properties investigated by Kenyon and Okounkov.

Recent breakthrough work by Astala-Duse-Prause-Zhong, *Dimer models and Conformal structures*. Investigate possible geometries and prove regularity results. **Pokrovsky-Talapov law**: height function $\sim d^{3/2}$ at typical boundary point of the rough region.

Phases



The curve in the picture is a degree 8 curve with two real components. We get three regions which are called **frozen**, **rough and smooth**.

Phases

Kenyon, Okounkov and Sheffield have characterized the different **limiting translation invariant Gibbs measures** that are possible for bipartite dimer models on the plane.

There are three classes of Gibbs measures, **frozen**, **rough** and **smooth**.

Correlations between dominos decay polynomially with distance in the rough region, and exponentially in the smooth region.

The Kasteleyn method

For the Aztec diamond graph we define the Kasteleyn matrix by

$$\mathbb{K}(b,w) = \left\{ \begin{array}{ll} \nu(b,w) & \text{if } e = (b,w) \text{ is horizontal} \\ \mathrm{i}\nu(b,w) & \text{if } e = (b,w) \text{ is vertical} \\ 0 & \text{otherwise (i.e. no edge between } b \text{ and } w) \end{array} \right.$$

Theorem (Montroll-Potts-Ward, Kenyon)

If $e_i = (b_i, w_i)$, then the probability that e_1, \ldots, e_m belong to a dimer cover is

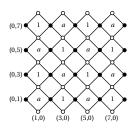
$$\mathbb{P}(e_1,\ldots,e_m)=\det\left(\mathbb{K}(b_i,w_i)\mathbb{K}^{-1}(w_i,b_j)\right)_{1\leq i,j\leq m}$$

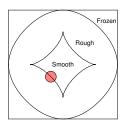
This means that the dimers form a **determinantal point process** with correlation kernel $K(e_i, e_j) = \mathbb{K}(b_i, w_i)\mathbb{K}^{-1}(w_i, b_j)$, $e_i = (b_i, w_i)$.

(Based on joint work with S. Mason, *Dimer-dimer correlations at the rough-smooth boundary*, arXiv:2110.14505; formula for the inverse Kasteleyn matrix from J., Chhita.)

Consider a size n two-periodic Aztec diamond with n very large. Formula for the inverse Kasteleyn matrix

$$K_{a,1}^{-1}(x,y) = \mathbb{K}_{1,1}^{-1}(x,y) - C_{\omega_c}(x,y) + R(x,y) + B^*(x,y).$$





 B^* is exponentially small in n. Write

$$x = n(1+\xi)(1,1)+(2a_1-1,2a_2), y = n(1+\xi)(1,1)+(2b_1,2b_2-1).$$

$$\xi = \xi_c = -\frac{1}{2}\sqrt{1-2c}$$
, $c = \frac{a}{1+a^2}$, gives asymptotic boundary.

We are close to the boundary: $\xi_c - \xi \to 0$ as $n \to \infty$. Let $G(w) = \frac{1}{\sqrt{2c}}(w - \sqrt{w^2 + 2c})$ and

$$g_{\xi}(w) = \log w - \xi \log G(w) + \xi \log G(w^{-1}).$$

Then $g'_{\xi}(w)$ has roots at $\pm \omega_c$, $\pm \bar{\omega}_c$, where ω_c is in the first quadrant. $\omega_c = i$ iff $\xi = \xi_c$. R is an error term for our purposes.

$$|R(x,y)| \leq C|G(\omega_c)|^{b_1-b_2+a_2-a_1}\min(\frac{1}{n^{1/3}},\frac{1}{\sqrt{n\sqrt{\xi_c-\xi}}}),$$

for $|a_i|, |b_i| \leq \max(n^{1/3}, \sqrt{n\sqrt{\xi_c - \xi}})$.

In the region we are investigating,

$$K_{a,1}^{-1}(x,y) = \mathbb{K}_{1,1}^{-1}(x,y) - C_{\omega_c}(x,y) + \text{negligible}$$

= $\mathbb{K}_{s_1,s_2}^{-1}(x,y) + \text{negligible},$

where $\mathbb{K}_{s_1,s_2}^{-1}$ gives a rough Gibbs measure in the whole plane. $\mathbb{K}_{1,1}^{-1}$ can be expressed in terms of the integrals

$$E_{k,\ell} = \frac{\mathrm{i}^{-k-\ell}}{4(1+a^2)\pi\mathrm{i}} \int_{|w|=1} \frac{G(w)^\ell G(1/w)^k}{\sqrt{w^2+2c}\sqrt{1/w^2+2c}} \frac{dw}{w}.$$

 $C_{\omega_c}(x,y)$ can be expressed in terms of the integral the same integral but integrated over Γ_{ω_c} which consists of two short arcs on the unit circle around i and $-\mathrm{i}$ of length $c\sqrt{\xi_c-\xi}$. $k\approx (x_2-y_2)/2$ and $\ell\approx (x_1-y_1)/2$.

The rough-smooth boundary. Correlation asymptotics

Consider two dimers along the main diagonal oriented orthogonally to the diagonal. Think of n as very large but fixed and consider growing r.

Assume $n^{-2/3} << \xi_c - \xi$ (not right at the boundary) and $\xi_c - \xi < \delta_n \to 0$ (not fully in the rough region).

- $r_{\min} < r < c_1 \log \frac{1}{\sqrt{\xi_c \xi}}$: $\operatorname{corr} \sim c e^{-r/\alpha}$ (exponential decay)
- $c_1\log \frac{1}{\sqrt{\xi_c-\xi}} < r < c_2\frac{1}{\sqrt{\xi_c-\xi}}$: corr $\sim c(\xi_c-\xi)$ (constant)
- $c_2 \frac{1}{\sqrt{\xi_c \xi}} < r << \sqrt{n\sqrt{\xi_c \xi}}$ and $r \sim \frac{d}{\sqrt{\xi_c \xi}}$: corr $\sim (\xi_c \xi) \frac{\sin^2 d}{d^2}$ (power law and oscillatory)

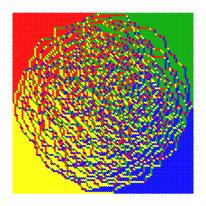
The rough-smooth boundary. Correlation asymptotics

Two length scales

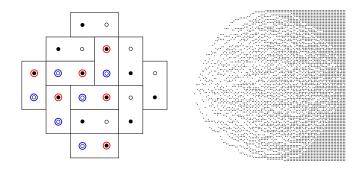
- 1) the lattice spacing
- 2) the distance $\frac{1}{\sqrt{\xi_c \xi}}$

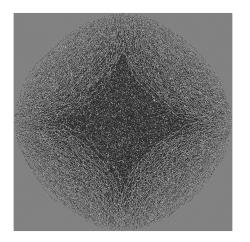
The results can be thought of as the decay of correlations for infinite volume Gibbs measures in the rough phase close to the smooth phase.

Frozen-Rough boundary

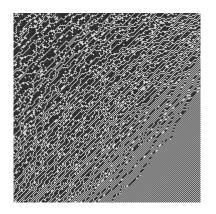


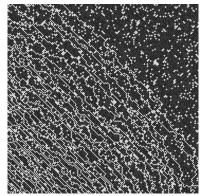
Frozen-Rough boundary



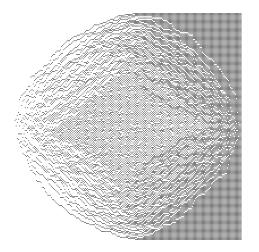


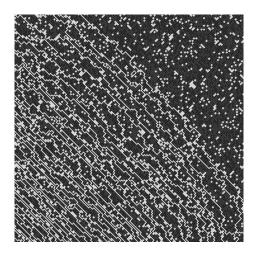
To the left part of frozen-rough boundary, to the right part of rough-smooth boundary.





Particles in the two-periodic Aztec diamond.





What are the "long paths" that we see in the picture? Can we define a boundary that converges to the Airy process?

Squishing

(Based on joint work with Beffara and Chhita.)

An a-dimer is a dimer that covers an a-edge. They are oriented from white to black.

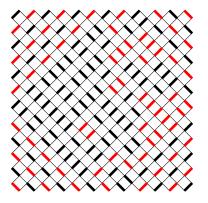
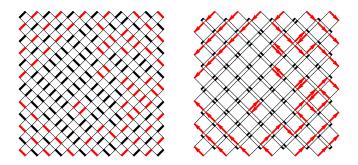


Figure: The red dimers are a-dimers, and the black b-dimers.

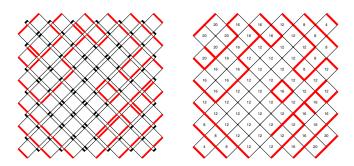
Squishing

We let the *b*-faces become smaller, go to zero in size.



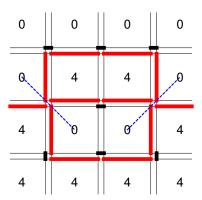
Squishing

We get double edges, loops and paths.



Paths and Loops

To get a unique split between paths and loops and get well-defined loops we need a convention. We use **mirrors**.



Paths

The paths go between the boundaries.

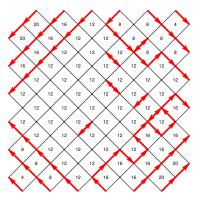


Figure: After squishing.

Paths

The paths go between the boundaries.

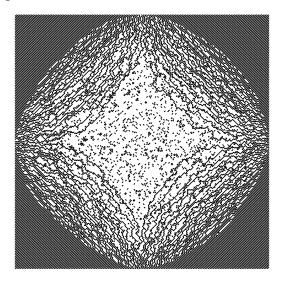
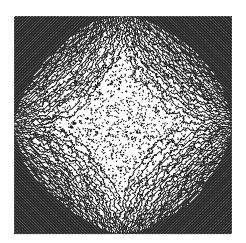


Figure: After squishing, n = 300, a = 0.5.

What we would like to prove

With high probability, if we go along the main diagonal there is a last path in the third quadrant close to the asymptotic rough-smooth boundary and this path converges to the Airy process.

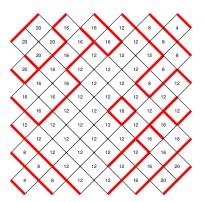


What we can prove

Let h(f) be the height at the face f in the Aztec diamond. Then we can split it into two parts:

$$h(f) = h_{\ell}(f) + h_{c}(f)$$

where $h_{\ell}(f)$ is the **loop height** and $h_{c}(f)$ is the **corridor height**.



What we can prove

Assume that a<1/3. Imbed the interval A as a discrete interval of length $\sim m^{1/3}$ in the Aztec diamond at the rough-smooth boundary. Define the **random signed measure**

$$\kappa_m(\{\beta\} \times A) = \frac{1}{4}(h_c(F_+) - h_c(F_-)),$$

where F_+ and F_- are the end-faces of the discrete imbedded interval. Then $\kappa_m(\{\beta\} \times A)$ converges in terms of Laplace transforms to $\mu_{\rm Ai}(\{\beta\} \times A)$ as $m \to \infty$, where $\mu_{\rm Ai}$ is the Airy kernel point process.

We expect that with high probability κ_m is actually a positive measure. We should think of κ_m as counting the number of paths between the two faces.

Happy birthday Yan!