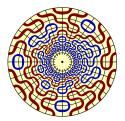
Around the Razumov-Stroganov correspondence

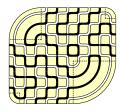


Università degli Studi di Milano

Andrea Sportiello

65th Séminaire Lotharingien de Combinatoire Strobl (Austria) – 13-15 September 2010





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Lecture 1

O(1) Dense Loop Model, Fully Packed Loops, Plane Partitions statement of the Razumov-Stroganov correspondence FPL, ASM, TSSCPP and all that (with plenty of bijections)

Lecture 2

Proof of the Razumov-Stroganov correspondence

lemmas from Yang-Baxter integrability lemmas from the generalized Wieland gyration

Lecture 3

Asymptotics of large Alternating Sign Matrices rederivation of the Colomo-Pronko arctic curve arctic curve for the triangoloid domain

General bibliography on background topics

D.M. Bressoud and J. Propp,

How the Alternating Sign Matrix Conjecture was solved Notices of the American Mathematical Society **46** 637-646 (1999)

D.M. Bressoud, Proofs and Confirmations: the Story of the Alternating Sign Matrix Conjecture

Lecture Notes of Les Houches Summer School, session 89, July 2008 Exact Methods in Low-dim. Statistical Physics and Quantum Computing

- 6 B. Nienhuis Loop models
- 7 N. Reshetikhin Integrability of the 6-vertex model
- 12 R. Kenyon The dimer model
- 17 P. Zinn-Justin Integrability and combinatorics: selected topics
 - ➡ P. Zinn-Justin, HDR Report, arXiv: math-ph/0901.0665
 - ➡ Tiago Fonseca, *PhD Thesis*

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Stating the Razumov-Stroganov correspondence

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For hystorical and religious reasons, there has been a flourishing of geometrical tilings in Eastern Arts and Architecture...

(photos are of Isfahan)



...Here you see, besides regular tilings, also random tilings of the plane...

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...Here you see, besides regular tilings, also random tilings of the plane...



...and well, ok, this is not a Plane Partitions, but...



O(1) Dense Loop Model

XXZ Quantum Spin Chain at $\Delta=-\frac{1}{2}$ Potts Model at edge-percolation

Fully-Packed Loops (FPL) in a square Alternating Sign Matrices (ASM) Six-Vertex Model at $\Delta = +\frac{1}{2}$ (Ice Model) "Gog" triangles

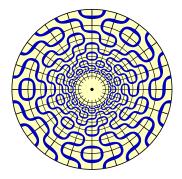
TSSCPP (Plane Partitions) Dimer coverings / Lozenge tilings NILP (Non-intersecting Lattice Paths) "Magog" triangles

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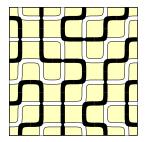


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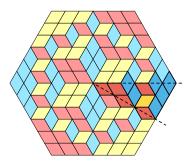


O(1) Dense Loop Model

XXZ Quantum Spin Chain at $\Delta=-\frac{1}{2}$ Potts Model at edge-percolation

 $\label{eq:Fully-Packed Loops} \begin{array}{l} \mbox{(FPL)} \mbox{ in a square} \\ \mbox{Alternating Sign Matrices (ASM)} \\ \mbox{Six-Vertex Model at } \Delta = +\frac{1}{2} \mbox{ (Ice Model)} \\ \mbox{"Gog" triangles} \end{array}$

TSSCPP (Plane Partitions)
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O(1) Dense Loop Model

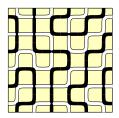
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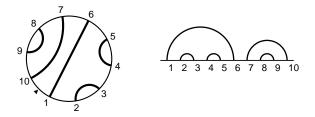




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Link patterns

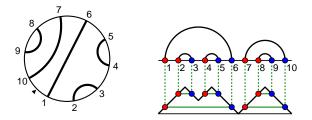
A link pattern $\pi \in \mathcal{LP}(n)$ is a pairing of $\{1, 2, \ldots, 2n\}$ having no pairs (a, c), (b, d) such that a < b < c < d (i.e., the drawing consists of *n* non-crossing arcs).



They are $C_n = \frac{1}{n+1} {\binom{2n}{n}}$ (the *n*-th Catalan number),

Link patterns

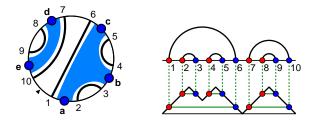
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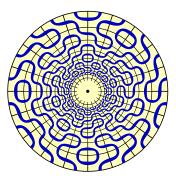
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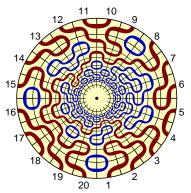
They are $C_n = \frac{1}{n+1} {\binom{2n}{n}}$ (the *n*-th *Catalan number*), are in easy bijection with Dyck Paths of length 2nand with non-crossing partitions of *n* elements. ...and many other things...

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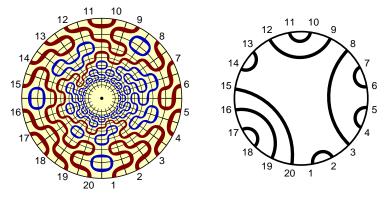
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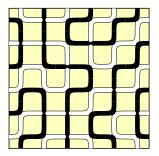
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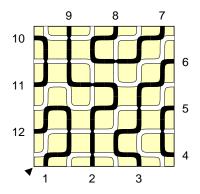
from connectivities among the black terminations on the boundary.



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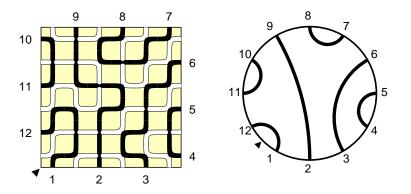
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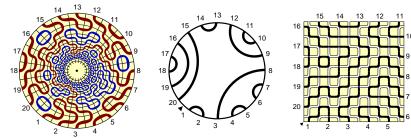
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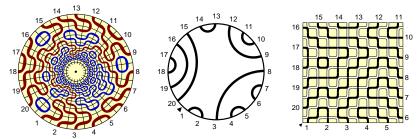


The Razumov-Stroganov correspondence



 $\tilde{\Psi}_n(\pi)$: probability of π in the O(1) Dense Loop Model in the $\{1, ..., 2n\} \times \mathbb{N}$ cylinder $\Psi_n(\pi)$: probability of π for FPL with uniform measure in the $n \times n$ square

The Razumov-Stroganov correspondence



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Razumov-Stroganov correspondence

(conjecture: Razumov Stroganov, 2001; proof: AS Cantini, 2010)

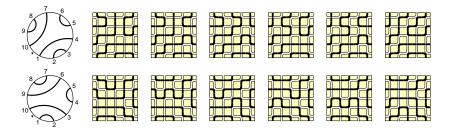
$$\tilde{\Psi}_n(\pi) = \Psi_n(\pi)$$

Dihedral symmetry of FPL

A corollary of the Razumov-Stroganov correspondence...

- (... that was known *before* the Razumov-Stroganov conjecture)
- call R the operator that rotates a link pattern by one position

Dihedral symmetry of FPL (proof: Wieland, 2000) $\Psi_n(\pi) = \Psi_n(R\pi)$



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Deconstructing* the Razumov-Stroganov correspondence

* Deconstruction is an approach, introduced by Jacques Derrida, which rigorously pursues the meaning of a text to the point of exposing the contradictions and internal oppositions upon which it is apparently founded and showing that those foundations are irreducibly unstable, or impossible. *(Wikipedia: Deconstruction)*

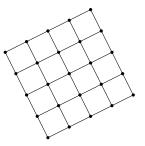
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Local variables $\phi(x)$, attached to positions. E.g., $\phi: V \to \{\blacksquare, \Box\} \cong \{1, 0\}$

Unnormalized measure $\mu(\phi)$ (encoded by \mathcal{G})

Generating function $Z = \sum_{\phi} \mu(\phi)$.

Expectation on local k-point events:



$$\langle \phi(x_1) \cdots \phi(x_k) \rangle := \frac{1}{Z} \sum_{\phi} \mu(\phi) \phi(x_1) \cdots \phi(x_k)$$

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...non-local observables...

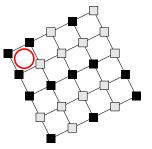
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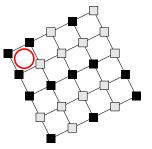
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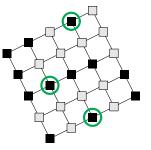
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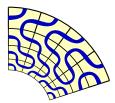
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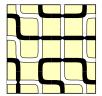
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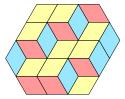
...our three models within this framework...



O(1) Dense Loops



FPL

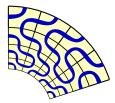


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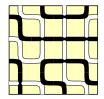
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Plane Partitions

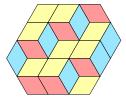
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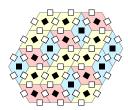
O(1) Dense Loops



FPL

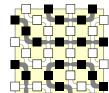


Plane Partitions



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Andrea Sportiello Around the Razumov-Stroganov correspondence

A hierarchy of problems

- Independent (Bernoulli) processes percolation models
- Determinantal processes fermionic models
- Yang-Baxter–Integrable systems

A hierarchy of problems

- Independent (Bernoulli) processes percolation models
- Determinantal processes fermionic models
- Yang-Baxter–Integrable systems

★ µ(φ) = ∏_{1≤i≤n} µ_i(φ(x_i))
★ all k-point functions are trivial, as the 1-point fn. encodes them all!
★ Z = ∏_{1≤i≤n}(a_i + b_i)
⟨φ(x₁) ··· φ(x_k)⟩ = ∏_{1≤i≤k} ⟨φ(x_i)⟩ = ∏_{1≤i≤k} a<sub>x_i+b_{x_i}
★ the only non-trivial probabilistic events are non-local (e.g., for percolation, Cardy formula)</sub>

▲ G.R. Grimmett, *Percolation*, Springer GMW-321, 1999 Vol. 321
 ▲ W. Werner, *Lectures on two-dimensional critical percolation*, lect. notes IAS-Park City summer school 2007 arXiv:0710.0856

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A hierarchy of problems

- Independent (Bernoulli) processes percolation models
- Determinantal processes fermionic models
- Yang-Baxter–Integrable systems
- Examples: Ising Model, Dimers, Spanning Trees, Abelian Sandpile...
- *Z* = det *L* for a certain *n* × *n* matrix *L* (or even smaller) *k*-point fn. are the determinant of a *k* × *k* matrix *G*(*x*₁,...,*x_k*), whose entries are a "kernel function" *G_{ij}* = *K*(*x_i*, *x_j*) ∝ (*L*⁻¹)<sub>*x_ix_j*: the 2-point fn. encodes them all!
 closed expression for *Z* even for *O*(*n*) local weights
 </sub>

 B.J. Hough, M. Krishnapur, Y. Peres and B. Virag, Zeros of Gaussian Analytic Functions and Determinantal Point Processes, stat-www.berkeley.edu/~peres/GAF_book.pdf
 K. Johansson, The arctic circle boundary and the Airy process, Annals of Prob. 33 1-30 (2005)

A hierarchy of problems

- Independent (Bernoulli) processes percolation models
- Determinantal processes fermionic models
- Yang-Baxter–Integrable systems
 - ◆ YB eq. leads to remarkable exchange properties
 ◆ allows for only O(√n) weights, attached to the spectral lines
 ◆ on the cylinder, Z is solved in terms of Bethe equations
 ◆ Z and few special k-point fns. may have simple expressions (and possibly a determinant)
 ◆ specific percolation and fermionic systems

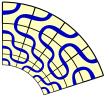
are often special points on the YB-integrable manifold.

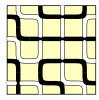
■ R.J. Baxter, *Exactly Solved Models in Statistical Mechanics*, Academic Press (1982)

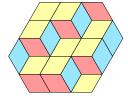
http://tpsrv.anu.edu.au/Members/baxter/book C. Gómez, M. Ruiz-Altaba and G. Sierra, *Quantum Groups in Two dimensional Physics*, Cambridge UP (1996)

A hierarchy of problems

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Bernoulli

Y-B Integrable

Determinantal

Consider the computational complexity $T_{\phi}(n)$ for sampling configs of size *n* from the measure $\mu(\phi)$

This concept is "robust" under bijections and combinatorial rewritings of the problem:

if $X: \phi \to \psi$ is a map implemented with complexity $T_X(n)$,

$$T_{\phi}(n) - T_{X^{-1}}(n) \leq T_{\psi}(n) \leq T_{\phi}(n) + T_X(n)$$

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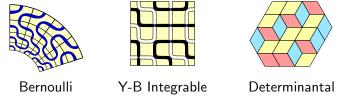
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Bernoulli $T_{\phi}(n) \sim n$ (obvious)



Y-B Integrable



Determinantal

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Y-B Integrable



Determinantal ${\mathcal T}_{\phi}(n) \lesssim n^4$ by divide&conquer

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Bernoulli $T_{\phi}(n) \sim n$ (obvious)



Y-B Integrable No guarantee (but often CFTP!)

Determinantal $T_{\phi}(n) \lesssim n^4$ by divide&conquer

Andrea Sportiello

Around the Razumov-Stroganov correspondence

Reconstructing the Razumov-Stroganov correspondence

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A famous Yang-Baxter-integrable system is the 6-Vertex Model:

- you have a degree-4 graph \mathcal{G} ,
- variables are edge-orientations,
- weights are on the vertices,

depend on the four arrows, through spectral parameters attached to the lines, and a global parameter q

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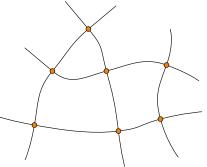
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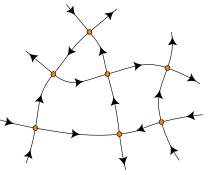


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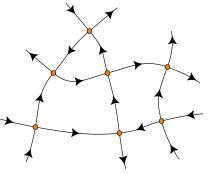
• weights are on the vertices, depend on the four arrows, through spectral parameters attached to the lines, and a global parameter *q*



A famous Yang-Baxter-integrable system is the 6-Vertex Model:

- you have a degree-4 graph \mathcal{G} ,
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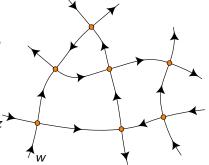
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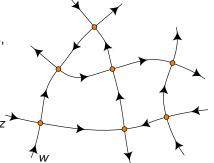
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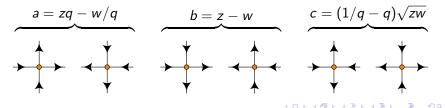


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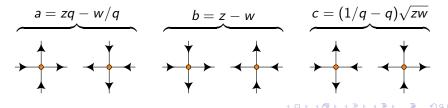


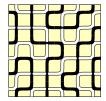
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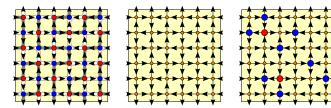
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$$\Delta = \frac{a^2 + b^2 - c^2}{2ab} = \frac{1}{2}\left(q + \frac{1}{q}\right)$$



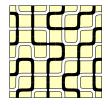


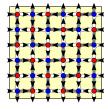


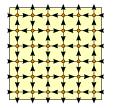
FPL config

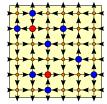
Andrea Sportiello Around the Razumov-Stroganov correspondence

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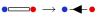






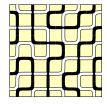
FPL config

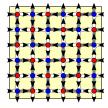


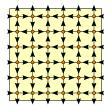


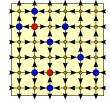
Forget parity;

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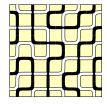
FPL config



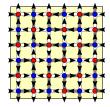
6-vertex config (DWBC)

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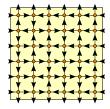


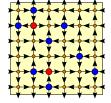
FPL config



or
 according

to parity;



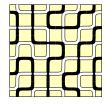


6-vertex config (DWBC)

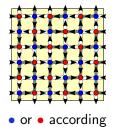
Arrow directions along rows/cols get flipped at •, •

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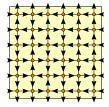
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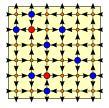
FPL config



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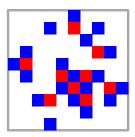
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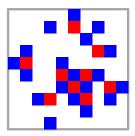
ASM config

6VM ➡ permutation, height function, monotone triangle



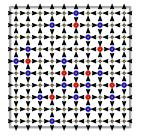
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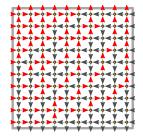
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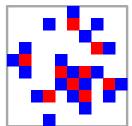
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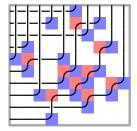
6VM **>>** permutation, height function, monotone triangle





mark east- and north-bound arrows...

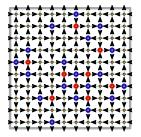


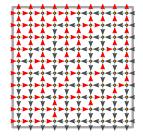


...you see a permutation of row/column-indices (crossings count the inversion number)

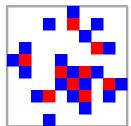
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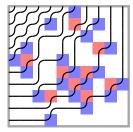
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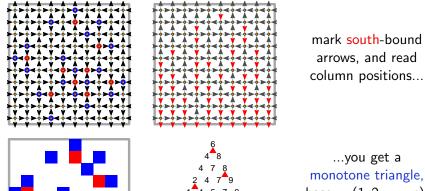




...or directed non-crossing paths, which are not of Gessel-Viennot type...

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6VM **>>** permutation, height function, monotone triangle

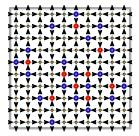


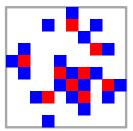
...you get a monotone triangle, base = (1, 2, ..., n), strict horizontally and weak elsewhere

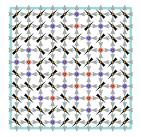
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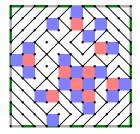
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6VM ➡ permutation, height function, monotone triangle







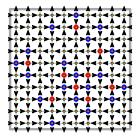


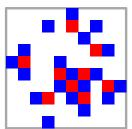
draw a line for a coherent flow...

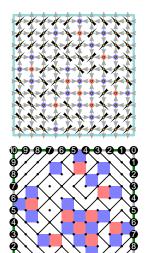
...you get an Eulerian graph, regions can be 2-coloured resp. boundaries

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6VM ➡ permutation, height function, monotone triangle



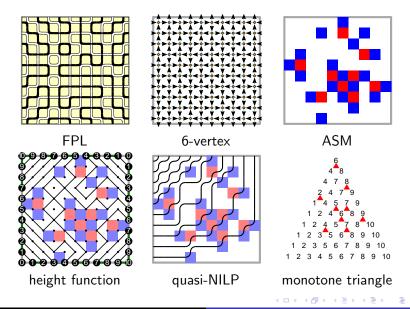




draw a line for a coherent flow...

...they're also level lines of a height function, with ± 1 -slope b.c.

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Alternating Sign Matrices arose in combinatorics through the work of Mills, Robbins and Rumsey ('80s)... they took the old Dodgson Condensation Algorithm (1866)

$$\det M = \frac{\det M_{1,1} \det M_{n,n} - \det M_{1,n} \det M_{n,1}}{\det M_{1,n,1n}}$$

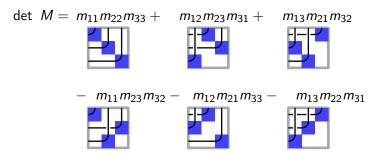
and defined a λ -determinant algorithmically, as

$$\mathsf{det}_{\lambda} M = \frac{\mathsf{det}_{\lambda} M_{1,1} \mathsf{det}_{\lambda} M_{n,n} - \lambda \, \mathsf{det}_{\lambda} M_{1,n} \mathsf{det}_{\lambda} M_{n,1}}{\mathsf{det}_{\lambda} M_{1n,1n}}$$

The result is (surprisingly) a Laurent polynomial in entries m_{ij} : "old" permutations take a λ^k factor, "new" terms are the non-trivial ASM, and have also $(1 - \lambda)^h$ factors...

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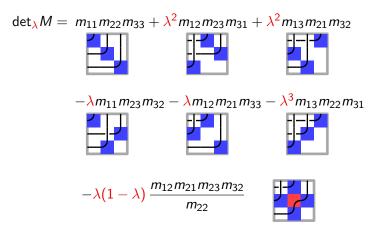
...a 3×3 example:



■ J. Propp: Lambda-determinants and Domino Tilings, 2005

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λ -determinants, years later...

... Now this Laurent phenomenon, i.e. the λ -determinant being a Laurent polynomial in matrix entries, is well understood in the wider frame of Fomin-Zelevinsky Cluster Algebras

S. Fomin, A. Zelevinsky: The Laurent Phenomenon, 2002
 Ph. Di Francesco, R. Kedem: *Q-system, Cluster Algebras, Paths and Total Positivity*, 2010

...and the λ -determinant is an integrable DWBC 6-Vertex partition function (with "electric fields") at a fermionic point 1 - 1

 $a = -\lambda$ a' = 1 b = 1 b' = 1 $c = m_{ij}$ $c' = \frac{1 - \lambda}{m_{ii}}$

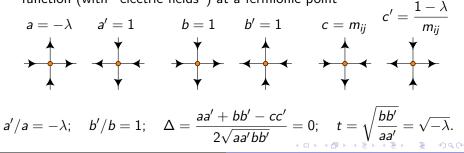
$$a'/a = -\lambda;$$
 $b'/b = 1;$ $\Delta = \frac{aa' + bb' - cc'}{2\sqrt{aa'bb'}} = 0;$ $t = \sqrt{\frac{bb'}{aa'}} = \sqrt{-\lambda}.$

λ -determinants, years later...

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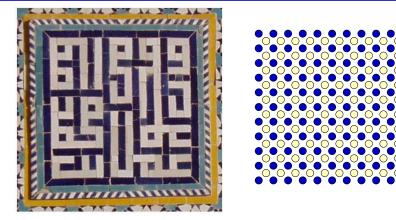
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O(n) Dense Loops, Potts Model and Temperley-Lieb

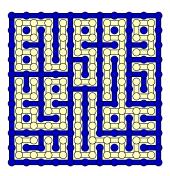


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interlace a "blue" and a "white" square grids of points

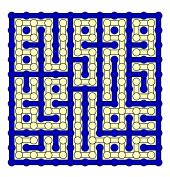




for every square plaquette e, either connect the blue opposite endpoints (with weight w_e), or the white ones (with weight $1/w_e$)

$$\bullet = w_e \quad \bullet = + \frac{1}{w_e} \quad$$

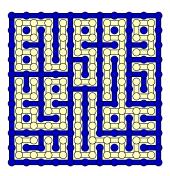




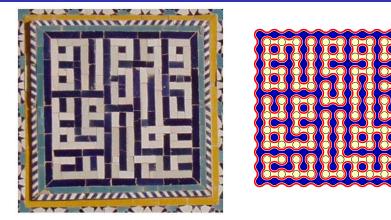
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include the overall "topological" factors: a λ per blue connected component (i.e., white independent cycle), and a ρ per white connected component (i.e., blue independent cycle) in 2D: independent cycle \equiv no chords

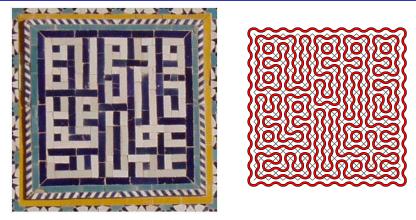




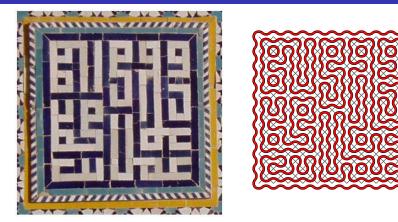
the generating function is the *Q*-state Potts Model on the square lattice, with local weights w_e , and $Q = \lambda \rho$



Consider now the contours of white/blue domains...



...they produce a dense packing of loops, for tiling the (45-degree rotated) square lattice with the two Temperley-Lieb tiles

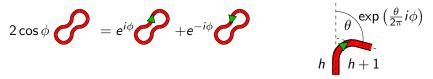


include a "topological" factor *n* per cycle this correspond to the O(n) Dense Loop Model, for $n^2 = Q = \lambda \rho$

In 2D, we have a 2nd order phase transition only in the range

$$-2 \le n \le 2$$
 $0 \le Q \le 4$

Set $n = 2 \cos \phi$, and make *n* local, using complex numbers:



height representation — Coulomb Gas techniques

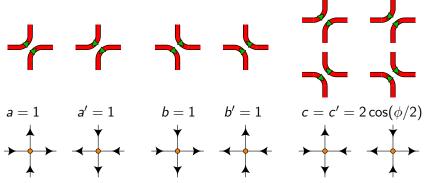
■ B. Nienhuis, *Two-dimensional critical phenomena and the Coulomb Gas*, in Phase Transitions and Critical Phenomena vol. 11, 1987

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Loops \leftrightarrow Oriented Loops \leftrightarrow Arrows

The formulation as Oriented Loops has simultaneously degrees of freedom for Temperley-Lieb plaquettes and for arrows

We can now sum over the plaquette d.o.f., and find a 6-Vertex Model



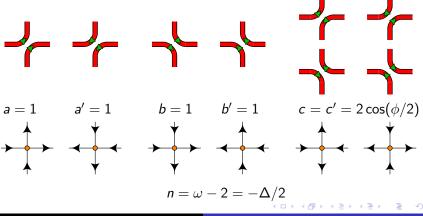
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Integer Partitions and Plane Partitions

Take a 2D quadrant \mathbb{N}^2 . Pile squares (subject to "gravity" along the (1,1) axis). That is, produce subsets $\pi \subset \mathbb{N}^2$ such that, if $(x, y) \in \pi$, then $\{(x',y')\}_{1 \le x' \le x} \subseteq \pi$ $1 \leq v' \leq v$ Call $|\pi|$ the number of squares in π Related to partitions of an integer: $|\pi| = a_1 + a_2 + \ldots + a_k$ with $a_1 > a_2 > ... > a_k$. and thus with a long history (Euler, Sylvester, Frobenius, Hardy-Ramanujan,...)

Also related to Random Walk on $\ensuremath{\mathbb{Z}}$

Generating function:

$$\sum_{\pi} q^{|\pi|} = \prod_{j\geq 1} rac{1}{1-q^j}$$

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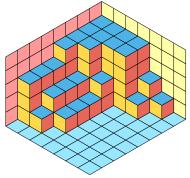
$$\sum_{\pi}q^{|\pi|}=\prod_{j\geq 1}rac{1}{1-q^j}$$

Take the 3D octant \mathbb{N}^3 . Pile cubes (subject to "gravity" along the (1, 1, 1) axis). That is, produce subsets $\pi \subset \mathbb{N}^3$ such that, if $(x, y, z) \in \pi$, then $\{(x', y', z')\}_{\substack{1 \leq x' \leq x \\ 1 \leq y' \leq y \\ 1 \leq z' \leq z}}$ Call $|\pi|$ the number of cubes in π

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Meaningful for $q \in \mathbb{C}$, |q| < 1

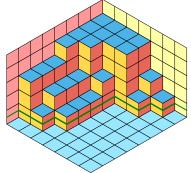


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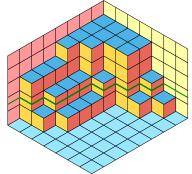


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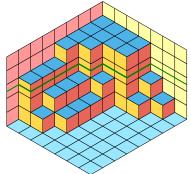


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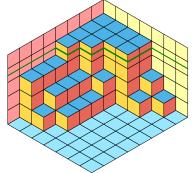


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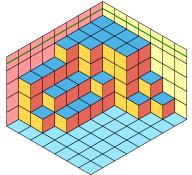


Take the 3D octant \mathbb{N}^3 . Pile cubes (subject to "gravity" along the (1,1,1) axis). That is, produce subsets $\pi \subset \mathbb{N}^3$ such that, if $(x, y, z) \in \pi$, then $\{(x', y', z')\}_{\substack{1 \leq x' \leq x \\ 1 \leq y' \leq y \\ 1 \leq z' \leq z}}$ Call $|\pi|$ the number of cubes in π

Generating fn.: (MacMahon, 1912)

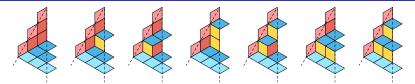
$$\sum_{\pi} q^{|\pi|} = \prod_{j \ge 1} rac{1}{(1-q^j)^j}$$

Meaningful for $q \in \mathbb{C}$, |q| < 1

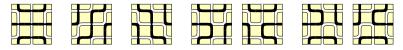


Plane Partitions in a box

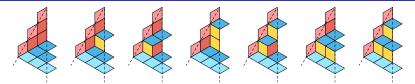
In a compact box, can push q to the "combinatorial point" q = 1



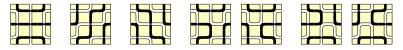
TSSCPP in a hexagon of side 2n = # FPL in a square of side n



(Proof: Zeilberger 1996, with generating functions and much more; Kuperberg 1996, specializing results from the Six-vertex model)

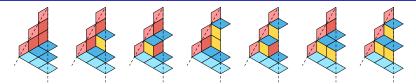


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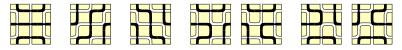


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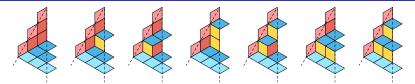


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We have no bijectional clue of why this is true We have no TSSCPP candidate for FPL link pattern classes

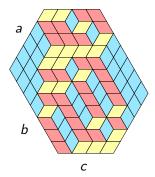


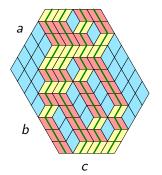
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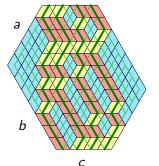
(Proof: Zeilberger 1996, with generating functions and much more; Kuperberg 1996, specializing results from the Six-vertex model)

We have no bijectional clue of why this is true We have no TSSCPP candidate for FPL link pattern classes But a natural τ -enumeration for TSSCPP is also natural for the O(1) Dense Loop Model

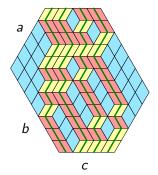




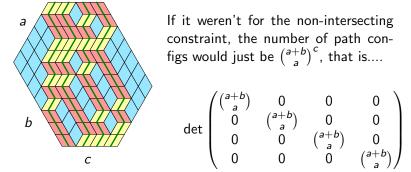
We have c directed paths on the square lattice, connecting top and bottom sides, which do not intersect (NILP)

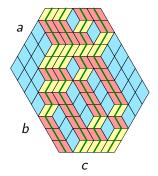


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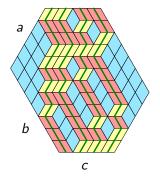


If it weren't for the non-intersecting constraint, the number of path configs would just be $\binom{a+b}{a}^c$, that is....

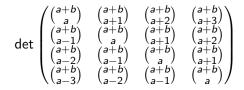


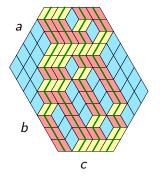


The non-intersecting constraint, through a magic cancellation coming from configs with "the wrong pairing", leads to the formula...

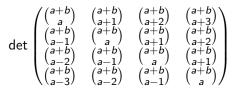


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Why?

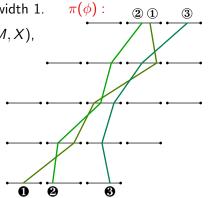
Consider a collection of gates, of width 1. We consider configurations $\phi = (M, X)$, composed of *n* directed paths, going through the gates.

A matrix $M = \{m_i^{(j)}\}$ encodes the indices of the gates visited by the paths.

A matrix $X = \{x_i^{(j)}\}$ encodes the positions $x \in [0, 1]$ at which the gates are crossed.

Paths go through neighbouring gates, i.e. $m_{i+1}^{(j)}-m_i^{(j)}\in\{0,1\}$

The measure is $d\mu(\phi) = \epsilon(\pi(\phi)) \prod_{i,j} dx_i^{(j)} f(m_{i+1}^{(j)}, m_i^{(j)})$



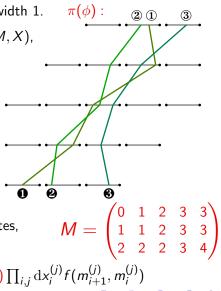
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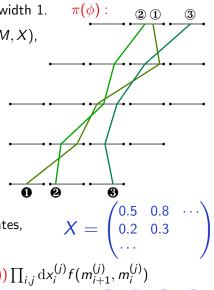
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Recall the form of the measure: $d\mu(\phi) = \epsilon(\pi(\phi)) \prod_{i,j} dx_i^{(j)} f(m_{i+1}^{(j)}, m_i^{(j)})$

Calculate the generating function $Z = \oint d\mu(\phi)$

The local weights f(..)depend on M only. The entries of Xcan be exchanged freely.

If in ϕ a gate is crossed by k paths; symmetrize the contribution to Zsumming over the k! rewirings

The relative weight from different ϕ' only comes from the factor $\epsilon(\pi(\phi'))$ in $d\mu(\phi')$

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 $\pi(\phi)$:

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and gives an overall factor

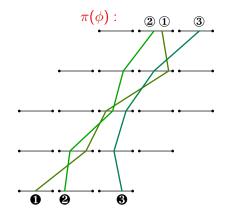
$$\sum_{\sigma \in \mathfrak{S}_k} \epsilon(\sigma) = \begin{cases} 1 & k = 0, 1\\ 0 & k \ge 2 \end{cases}$$

Thus, the symmetrized contribution of ϕ is zero if any gate is crossed two or more times...

now you can integrate over X, and get the desired NILP, i.e., lozenge tilings.

General principle:

 \pm exchange rule \rightarrow involution lemmas \rightarrow 0-1 occupations!

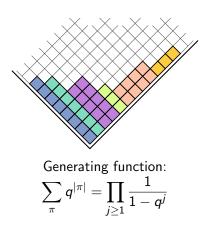


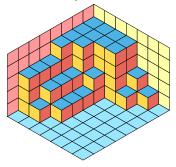
Unrestricted Plane Partitions as an independent process

A picture-reminder of integer partitions and plane partitions...

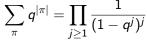
Integer Partitions

(Unrestricted) Plane Partitions





Generating function:



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Unrestricted Plane Partitions as an independent process

For integer partitions $\mathbf{a} = (a_1, \dots, a_k)$ we have a unique decomposition as $\mathbf{a} = (\dots, \underbrace{k, k, \dots, k}_{\nu_k}, \dots)$

If we consider the measure $\mu(\mathbf{a}) \propto q^{|\mathbf{a}|} = \prod_k (q^k)^{\nu_k}$, we recognize an independent process for the variables ν_k

Consequences:

Exact Sampling: the ν_k 's are independent geometric variables,

$$\nu_k \stackrel{d}{=} \left\lfloor \frac{\ln \operatorname{rand}(0,1)}{k \ln q} \right\rfloor$$

Analyticity of Z: the generating function factorizes,

$$Z(q)=\sum_{\mathbf{a}}q^{|\mathbf{a}|}=\prod_k Z_k(q)=\prod_k rac{1}{1-q^k}$$

the zeroes of Z(q) for $q\in\mathbb{C}$ are union of the zeroes of the $Z_k(q)$'s

Unrestricted Plane Partitions as an independent process

This is very much like what happens for the integers:

For integers $n \in \mathbb{N}^+$ we have a unique prime decomposition $n = \prod_{p \in \mathcal{P}} p^{\nu_p}$

If we consider the measure $\mu_{\alpha}(n) \propto n^{-\alpha} = \prod_{p \in \mathcal{P}} (p^{-\alpha})^{\nu_p}$, we recognize an independent process for the exponents ν_p

Consequences: Exact Sampling:

$$\ln n \stackrel{d}{=} \sum_{p \in \mathcal{P}} \ln p \left[-\frac{\ln \operatorname{rand}(0,1)}{\alpha \ln p} \right]$$

Analyticity of Z: Euler product formula for Riemann ζ function

$$\zeta(\alpha) = \sum_{n} \frac{1}{n^{\alpha}} = \prod_{p \in \mathcal{P}} Z_p(\alpha) = \prod_{p \in \mathcal{P}} \frac{1}{1 - p^{-\alpha}}$$

For Unrestricted Plane Partitions π , MacMahon formula states

$$Z_{
m PP}(q) = \sum_{\pi} q^{|\pi|} = \prod_{j \ge 1} rac{1}{(1-q^j)^j}$$

Do we have a "unique prime decomposition"

$$\pi = p_{1,1}^{\nu_{1,1}} p_{2,1}^{\nu_{2,1}} p_{2,2}^{\nu_{2,2}} p_{3,1}^{\nu_{3,1}} p_{3,2}^{\nu_{3,2}} p_{3,3}^{\nu_{3,3}} \cdots$$

such that the prime object $p_{k,h}$ has k cubes (thus carries a q^k)? Note: this would imply the formula for $Z_{PP}(q)$.

Answer: in a sense, yes... the "primes" are the "hooks" Dependence and Knuth, Enumeration of Plane Partitions, 1972 Dependence and Knuth, Enumeration of Plane Partitions, 1972 Dependence and Knuth, Enumeration of Plane Partitions, 1972 Dependence and Knuth, Enumeration of Plane Partitions, 1972

From the independent variables $\nu(x, y) \equiv \nu_{x+y-1,x}$, to h(x, y), the height of the pile of cubes in (x, y)



operation A:
$$X \to X + \max(N, E)$$
;
operation B: $X \to -X + \max(N, E) + \min(S, W)$;

To clear (x, y) means to apply A at (x, y), and B at $(x + z, y + z)_{z \ge 1}$ For $\mathbf{x} = (x, y)$, say $\mathbf{x} \prec \mathbf{x}'$ if x < x' and y < y'

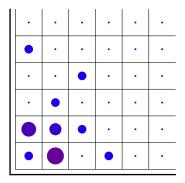
- 1. the input is your $\boldsymbol{\nu} = \{\nu(x, y)\}.$
- 2. take $S \subset \mathbb{N}^2$, closed under \prec , and $S \supseteq \{(x, y) : \nu(x, y) > 0\}$.
- clear all (x, y) ∈ S, in a whatever order compatible with ≺ (larger first).
- 4. the result is your $\mathbf{h} = \{h(x, y)\}.$

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operation A:	$X \rightarrow X + \max(N, E);$
operation B:	$X \rightarrow -X + \max(N, E) + \min(S, W);$
$\mathbf{C}(x, y)$: apply A at (x, y) , and B at $(x + z, y + z)_{z \ge 1}$	



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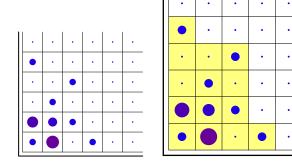
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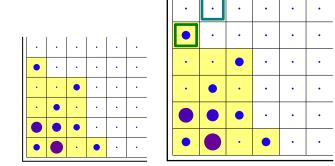
2. take $S \subset \mathbb{N}^2$, convex and containing all positive ν 's.

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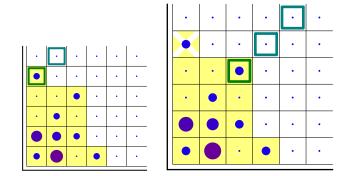


3. clear all $(x, y) \in S$, larger first, w.r.t. partial ordering.

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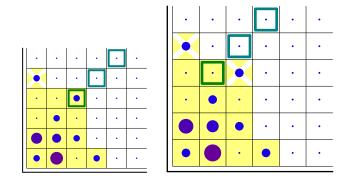


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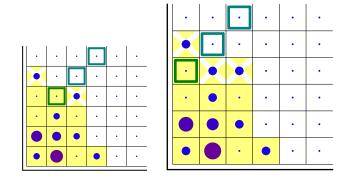


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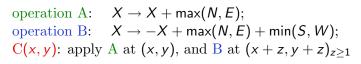


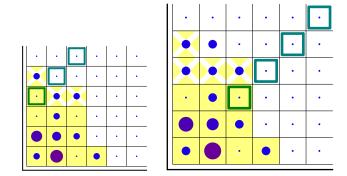
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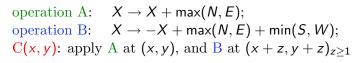


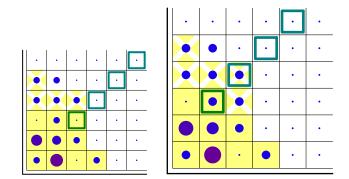
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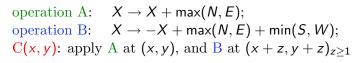


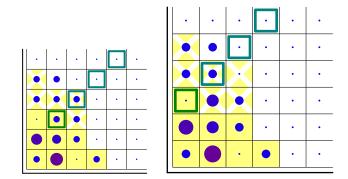
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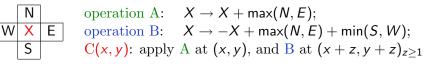


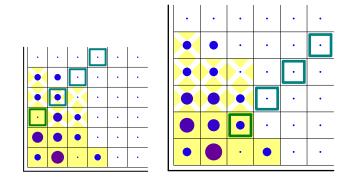


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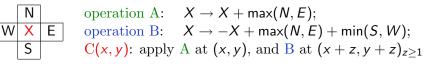


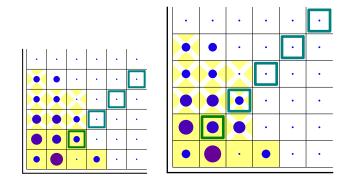


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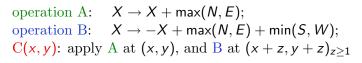


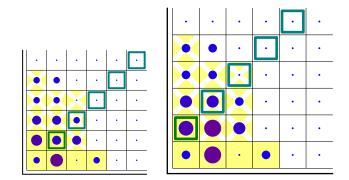


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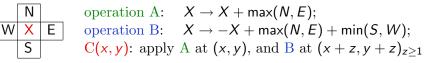


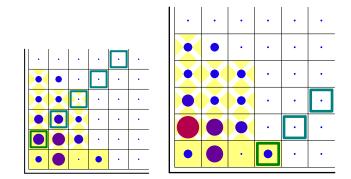
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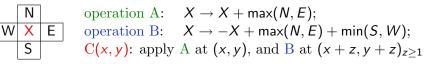


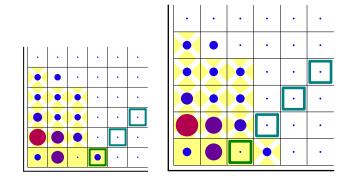


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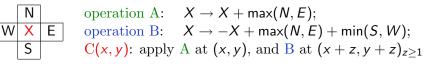


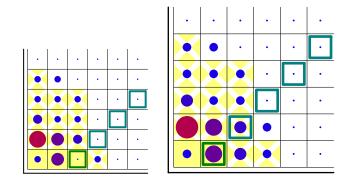


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(4月) (4日) (4日)



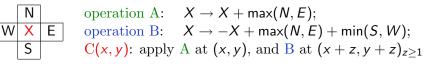


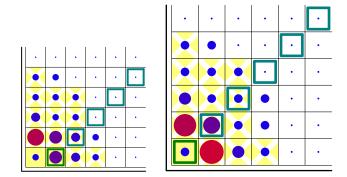


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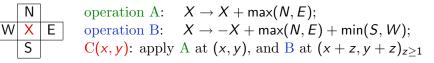


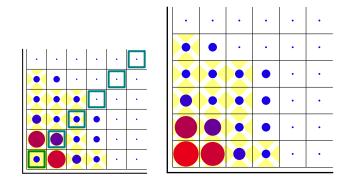


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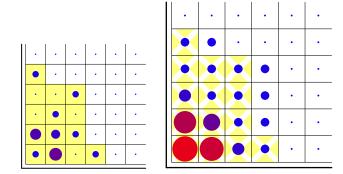


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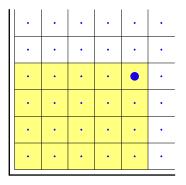


4. the result is your $\mathbf{h} = \{h(x, y)\}.$

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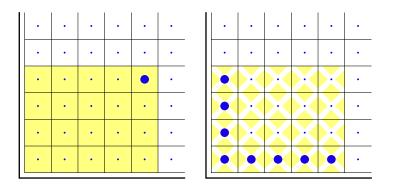
A bit hard to follow... Let's see some simpler cases:

1. A single $\nu_{x,y} > 0$ makes a height- ν hook-shaped height function



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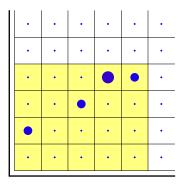


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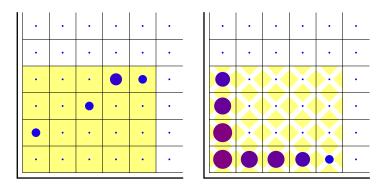
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A bit hard to follow... Let's see some simpler cases:

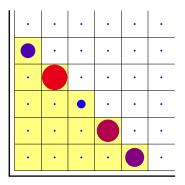
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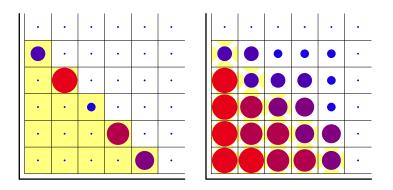
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3. A diagonal of $\nu_{x_i,y_i} > 0$, for (x_i, y_i) not ordered w.r.t. \prec , makes the hooks to stack one on top of the other, the higher values of ν are stacked before



A bit hard to follow... Let's see some simpler cases:

3. A diagonal of $\nu_{x_i,y_i} > 0$, for (x_i, y_i) not ordered w.r.t. \prec , makes the hooks to stack one on top of the other, the higher values of ν are stacked before



THIS SHOULD BE THE END OF THE FIRST LECTURE ...

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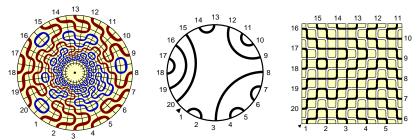
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Lecture 2 Proof of the Razumov-Stroganov correspondence

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The Razumov-Stroganov correspondence... a reminder



 $\tilde{\Psi}_n(\pi)$: probability of π in the O(1) Dense Loop Model in the $\{1, ..., 2n\} \times \mathbb{N}$ cylinder $\Psi_n(\pi)$: probability of π for FPL with uniform measure in the $n \times n$ square

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Razumov-Stroganov correspondence

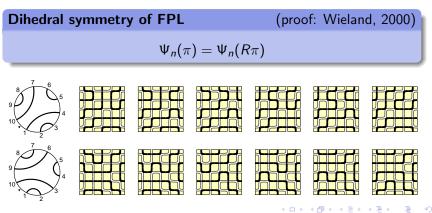
(conjecture: Razumov Stroganov, 2001; proof: AS Cantini, 2010)

$$\tilde{\Psi}_n(\pi) = \Psi_n(\pi)$$

Dihedral symmetry of FPL

We stated yesterday that the surprising corollary of the Razumov-Stroganov 2001 conjecture, on dihedral symmetry of FPL $\psi_n(\pi)$ enumerations, was already a theorem by then...

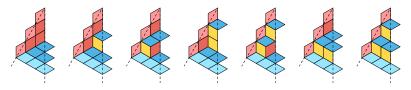
call R the operator that rotates a link pattern by one position



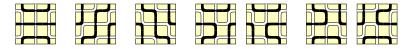
Andrea Sportiello

Around the Razumov-Stroganov correspondence

Plane Partitions and Fully-Packed Loops



TSSCPP in a hexagon of side 2n = # FPL in a square of side n



(Proof: Zeilberger 1996, with generating functions and much more; Kuperberg 1996, specializing results from the Six-vertex model)

We have no bijectional clue of why this is true

D.M. Bressoud and J. Propp, *How the Alternating Sign Matrix Conjecture was solved*, (1999)

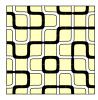
FPL in fancy domains...

We considered so far FPL in the $n \times n$ square domain, with alternating boundary conditions,

i.e. consistent fillings of this:



into things like this:



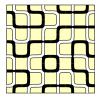
FPL in fancy domains...

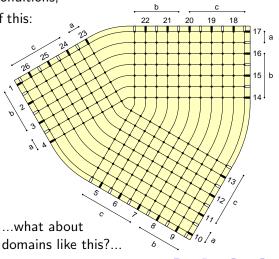
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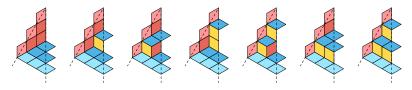


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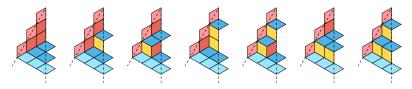


Plane Partitions and Fully-Packed Loops

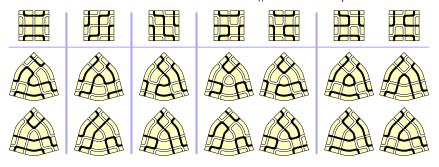


TSSCPP in a hexagon of side 2n = # FPL in a square of side n

Plane Partitions and Fully-Packed Loops



TSSCPP in a hexagon of side 2n = # FPL in a square of side n



...maybe generalize Razumov-Stroganov before proving it?...

Andrea Sportiello Around the Razumov-Stroganov correspondence

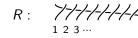
First part of the proof: old facts from integrability

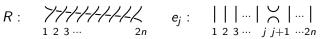
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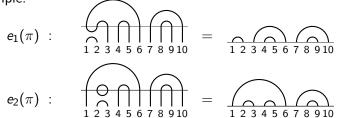
The Temperley-Lieb(1) monoid

Consider the graphical action over link patterns $\pi \in LP(n)$ (throw away detached cycles)



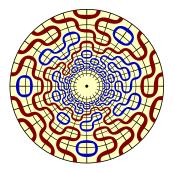


The maps $\{e_i\}_{1 \le i \le 2n}$ and $R^{\pm 1}$ generate a semigroup Example:



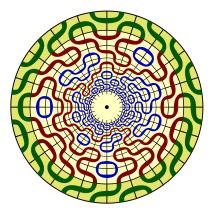
Consider the linear space $\mathbb{C}^{\mathcal{LP}(n)}$, linear span of basis vectors $|\pi\rangle$. Operators e_i and $R^{\pm 1}$ are linear operators over $\mathbb{C}^{\mathcal{LP}(n)}$

O(1) dense loop model: the Markov Chain over LP(n)



A config with t - 1 layers.

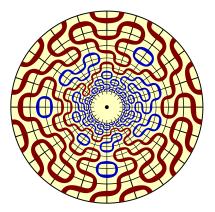
O(1) dense loop model: the Markov Chain over $\mathcal{LP}(n)$



A config with t - 1 layers.

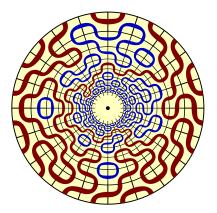
Add a new layer, of i.i.d. tiles, with prob. p = 1/2...

O(1) dense loop model: the Markov Chain over $\mathcal{LP}(n)$



A config with t - 1 layers.

Add a new layer, of i.i.d. tiles, with prob. p = 1/2...



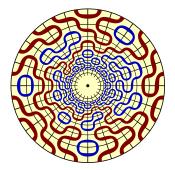
A config with t - 1 layers.

Add a new layer, of i.i.d. tiles, with prob. p = 1/2...

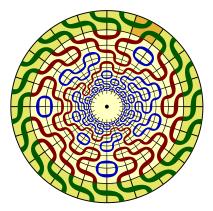
Some loops get detached from the boundary. You have a config with *t* layers, and a new link pattern.

Rates $T_{p=1/2}(\pi,\pi')$

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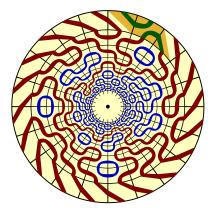


Now repeat the game...



Now repeat the game...

...but add i.i.d. tiles, with prob. $p \rightarrow 0$...

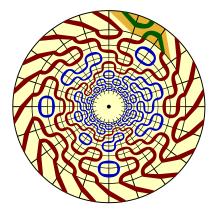


Now repeat the game...

...but add i.i.d. tiles, with prob. $p \rightarrow 0$...

For most of the layers you just rotate. From time to time, you have a single non-trivial tile.

Rates $T_{\rho \to 0}(\pi, \pi')$



Now repeat the game ...

...but add i.i.d. tiles, with prob. $p \rightarrow 0$...

For most of the layers you just rotate. From time to time, you have a single non-trivial tile.

Rates $T_{p\to 0}(\pi, \pi')$

Non-trivial layers look like operators $R e_j$

Integrability: commutation of Transfer Matrices

Call $T_p(\pi, \pi')$ the matrix of transition rates (on the space of link patterns $\mathbb{C}^{\mathcal{LP}(n)}$) for tiling one layer using probability p.

Trivial: $\tilde{\Psi}_p(\pi)$, the steady state, is the unique eigenstate of $T_p(\pi, \pi')$ with all positive entries

A magic application of Yang-Baxter: $[T_p, T_{p'}] = 0$

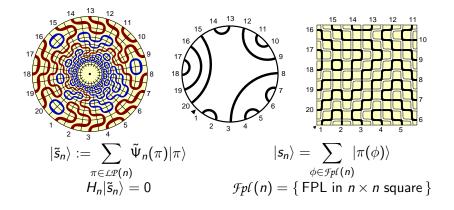
Consequence: $\tilde{\Psi}_{p}(\pi) \equiv \tilde{\Psi}_{p'}(\pi)$ and we can get $\tilde{\Psi}(\pi) := \tilde{\Psi}_{1/2}(\pi)$ from the study of the easier $T_{p \to 0}(\pi, \pi')$

Call $H_n = \sum_{i=1}^{2n} (e_i - 1)$ and $|\tilde{s}_n\rangle = \sum_{\pi} \tilde{\Psi}(\pi) |\pi\rangle$. Realize $R^{-1}T_p = I + pH + \mathcal{O}(p^2)$. We thus have

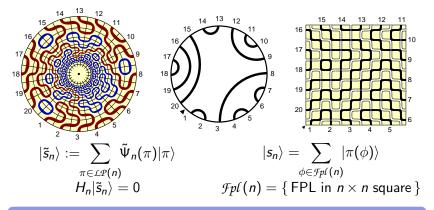
 $|H_n|\tilde{s}_n
angle=0$ linear-algebra characterization of $ilde{\Psi}(\pi)$

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The Razumov-Stroganov correspondence: reloaded



The Razumov-Stroganov correspondence: reloaded



Razumov-Stroganov correspondence

(conjecture: Razumov Stroganov, 2001; proof: AS Cantini, 2010)

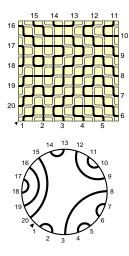
$$H_n|s_n\rangle=0$$

Second part of the proof: new facts from gyration

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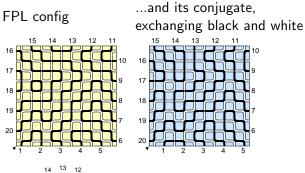
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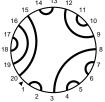
FPL config



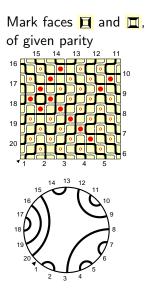
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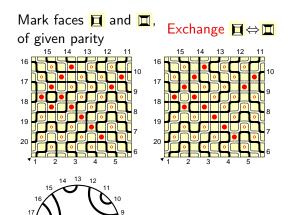


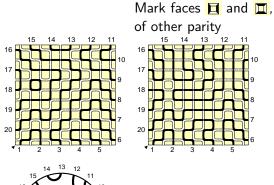
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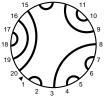
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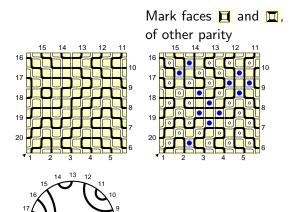


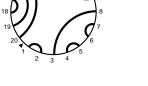




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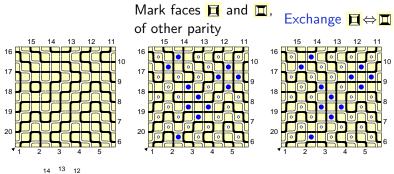
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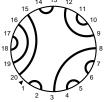


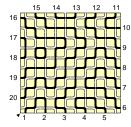


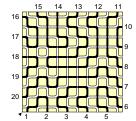
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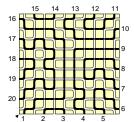
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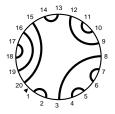












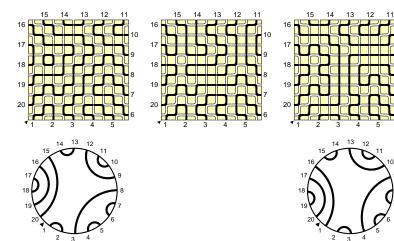
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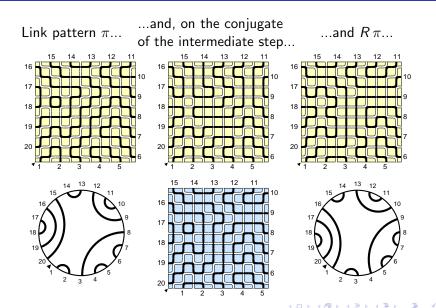
Link pattern π ...

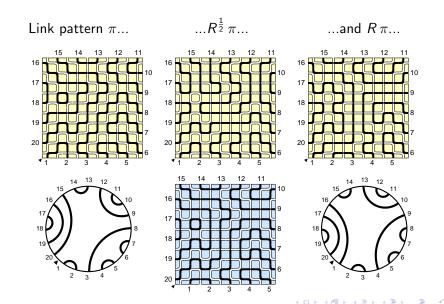
...and $R \pi$...

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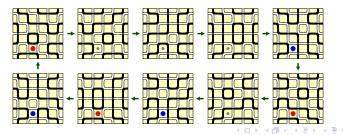
Andrea Sportiello

An unnoticed lemma on gyration orbits

Call $\mathcal{O}(\phi)$ the orbit of ϕ under Wieland gyration. For a face α , say

$$\mathcal{N}_{lpha}(\phi) = \left\{egin{array}{c} -1 & ext{if you have} \ \mathbf{I} \\ 0 & ext{otherwise} \end{array}
ight.$$

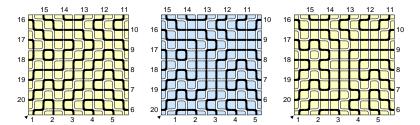
A lemma on \mathcal{N}_{α} \forall FPL ϕ , face α $\sum_{\phi' \in \mathcal{O}(\phi)} \mathcal{N}_{\alpha}(\phi') = 0$



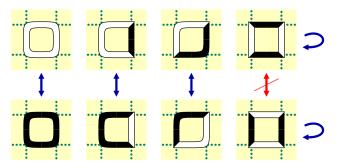
Andrea Sportiello

Around the Razumov-Stroganov correspondence

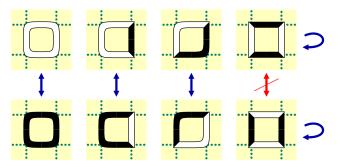
Easier to visualize the $\square \Leftrightarrow \square$ exchange on the few \square , \square faces... ...but better use the conjugate config at intermediate step, and think that \square , \square are the only faces fixed in the transformation



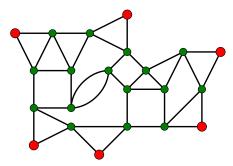
Easier to visualize the ☐⇔☐ exchange on the few ☐, ☐ faces... ...but better use the conjugate config at intermediate step, and think that ☐, ☐ are the only faces fixed in the transformation



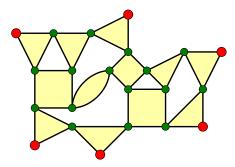
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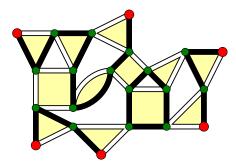
This inverts $\deg_{black}(v) \leftrightarrow \deg_{white}(v)$, and preserves connectivity of open-path endpoints



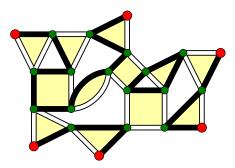
A graph with vertices of degree 2 and 4...



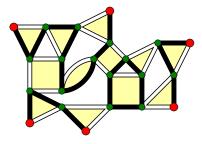
...a decomposition of the edge-set into cycles $\ell \leq 4$

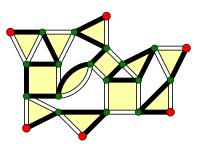


A FPL configuration



Invert colouration in all faces except **1** and **1**: same link pattern for open paths (connecting red bullets)





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So, the trick is: • invert $\deg_{black}(v) \leftrightarrow \deg_{white}(v)$ • preserve connectivity of open paths

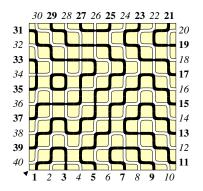
- \bullet Works with the Wieland recipe, on faces $\ell=4$
- \bullet Works with just complementation, on faces $\ell=1,2,3$
- \bullet Can't work at all on faces $\ell \geq 5$
- At boundaries, pair external legs to produce triangles, and you're within the framework above... figs in next slide!

A single move exists on plenty of graphs... but rotation comes from two moves!

If you want two, you get a very strict classification theorem (essentially, convex planar quadrangulations, and up to 4 triangles)however, many more domains than just $n \times n$ squares!

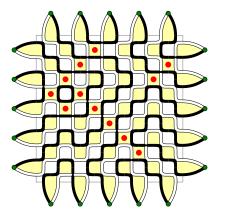
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...in the original square domain for FPL we have "external legs" (i.e., vertices of degree 1)... how do we recover the setting above with vertices of degree 2 and 4?



A configuration on (Λ, τ_+) (i.e., first leg is black)

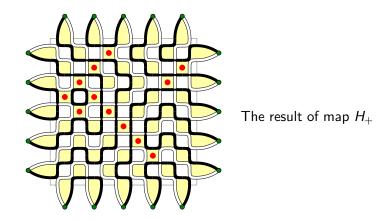
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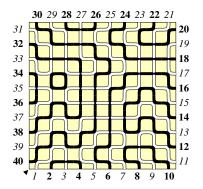
The construction of \mathcal{G}_+ , pairing (2j - 1, 2j) legs (plaquettes are in yellow)

mark in red 🔲 and 🔲

...in the original square domain for FPL we have "external legs" (i.e., vertices of degree 1)... how do we recover the setting above with vertices of degree 2 and 4?

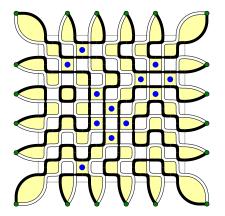


...in the original square domain for FPL we have "external legs" (i.e., vertices of degree 1)... how do we recover the setting above with vertices of degree 2 and 4?



Split auxiliary vertices to recover the (Λ, τ_{-}) geometry (i.e., first leg is white)

...in the original square domain for FPL we have "external legs" (i.e., vertices of degree 1)... how do we recover the setting above with vertices of degree 2 and 4?

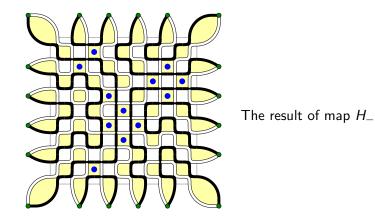


The construction of \mathcal{G}_{-} , pairing (2j, 2j + 1) legs

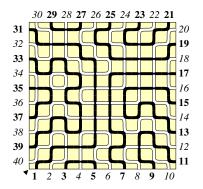
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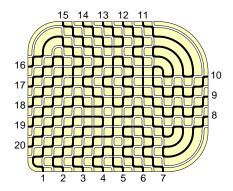


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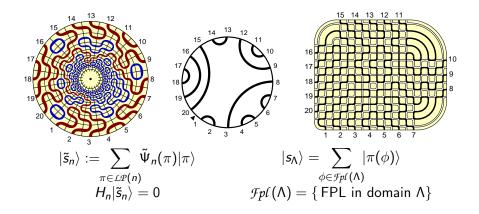
Split auxiliary vertices to recover the (Λ, τ_+) original geometry (with a rotated link pattern)...

An example of our "convex planar quadrangulations, and up to 4 triangles" general domains...



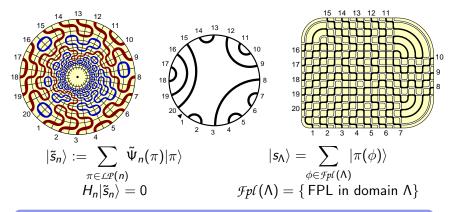
(bottom line: an elementary generalization of Wieland strategy gives rotational symmetry for FPL enumerations above)

The Razumov-Stroganov correspondence: generalised



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The Razumov-Stroganov correspondence: generalised



Razumov-Stroganov correspondence on Wieland domains (proof: AS Cantini, 2010)

$$\tilde{\Psi}_n(\pi) = \Psi_{\Lambda}(\pi)$$
 i.e. $H_n|s_{\Lambda}\rangle = 0$

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We have seen how to generalise the domain, using black/white alternating boundary conditions

What does it happen if we generalise on boundary conditions?

Pairing consecutive legs with the same colour produces arcs, and "loses link-pattern information": gyration holds for linear combinations of $\Psi(\pi)$, instead of component-wise.

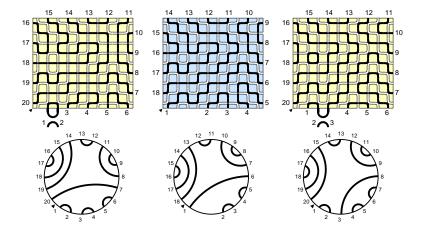
These linear combinations, induced by arcs, are well-described by Temperley-Lieb operators.

This fact suggested us that gyration on domains with a "defect" in the boundary conditions was related to Razumov-Stroganov (in its "linear-algebra formulation" ...)

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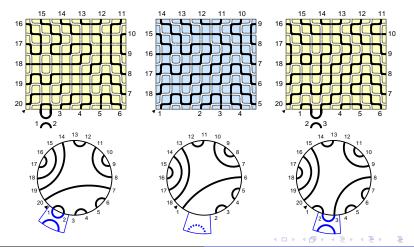
An example with generic boundary conditions

Example: the state $|s_j^c
angle$ (that we define in the next slide) satisfies $(R\,e_{j-1}-e_j)|s_j^c
angle=0$



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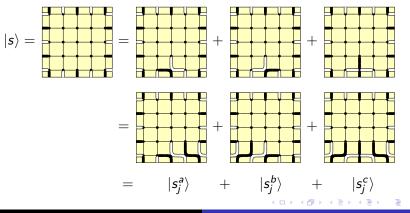
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The structure of the proof

Rewrite the starting H|s
angle=0 as $\mathbf{S}(e_j-1)|s
angle=0$ $\mathbf{S}:=1+R+\cdots+R^{2n-1}$

Write " $|s\rangle = |s_j^a\rangle + |s_j^b\rangle + |s_j^c\rangle$ ",

i.e., marginalise w.r.t. a single matrix entry (on the boundary).



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Combining recursion relations with the new gyration relations gives

$$egin{aligned} & \mathbf{S}(e_j-1)|s_j^a
angle = \mathbf{S}(e_{j+1}-1)(|s_{j+1}^a
angle + |s_{j+1}^c
angle) \ & \mathbf{S}(e_j-1)|s_j^b
angle = \mathbf{S}(e_{j-1}-1)(|s_{j-1}^b
angle + |s_{j-1}^c
angle) \end{aligned}$$

Recursion end up at the corners of the domain, and you get

$$|H|s
angle = \sum_j {f S}(e_j-1)|s_j^c
angle$$

Note: we have " $(e_j - 1)|s_j^c\rangle$ " terms, not " $(e_j - 1)|s_k^c\rangle$ " and a double sum, as in the naïve approach!

The summands are separately zero, as seen using the lemma on \mathcal{N}_{lpha}

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What is left to do

• We can deal with ASM, HTASM, QTASM (also refined), all special cases of our generalization

• We get as corollary the translation of integrability results from the spin chain to ASM, and vice versa

• Yet another corollary is the generalization of the "Alternating Sign Matrix conjecture" to the whole family of Wieland domains (at least for what concerns divisibility)

...but we miss:

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• The refined conjecture for the monodromy matrix by Ph. Di Francesco in cond-mat/0407477 (JSTAT 2004, P08009)

 VSASM – USASM – UUSASM – OSASM, refined with boundary parameters, and Razumov-Stroganov correspondence for the *closed* spin chain and *symplectic* characters

An example of our generalized ASM-TSSCPP Theorem

From Zeilberger / Kuperberg, we know that # TSSCPP of size 2*n* equals A_n , i.e. # FPL of size *n*.

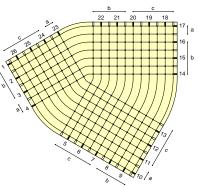
From Razumov-Stroganov on a domain Λ (with 2n black legs), we know that

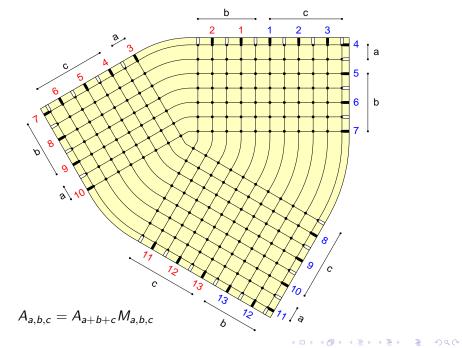
$$A_{\Lambda} = A_n K(\Lambda) \qquad K(\Lambda) \in \mathbb{N}$$

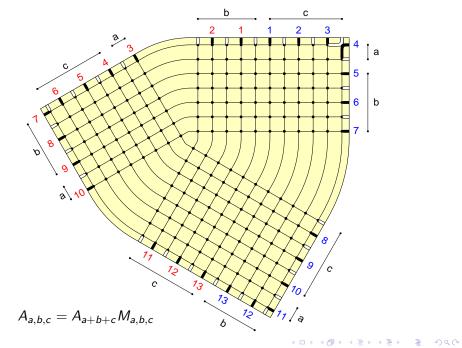
These numbers $K(\Lambda)$ are to be determined. We now do this for the "triangoloid", proving

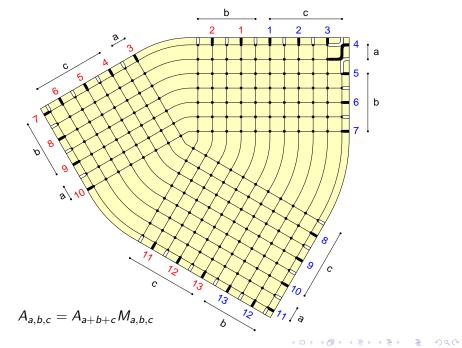
$$A_{a,b,c} = A_{a+b+c} M_{a,b,c}$$

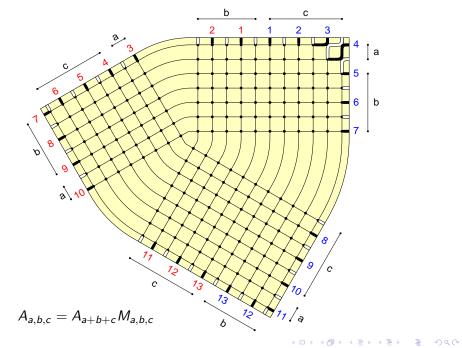
(where $M_{a,b,c}$ is the number of Plane Partitions in the $a \times b \times c$ box, MacMahon 1915 formula)

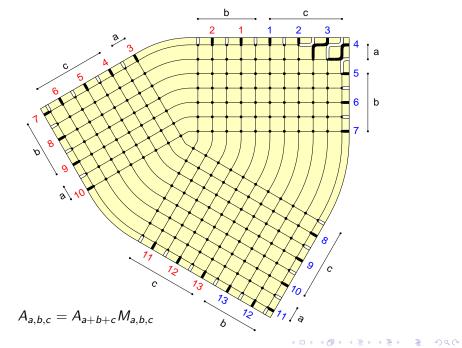


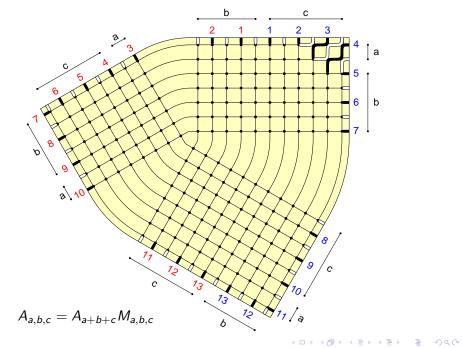


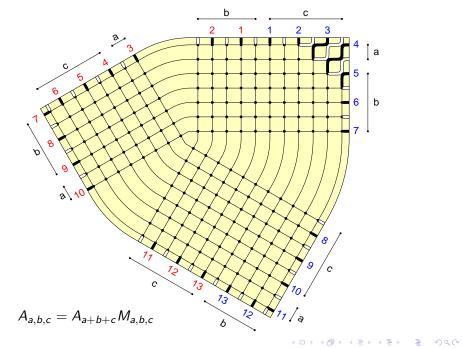


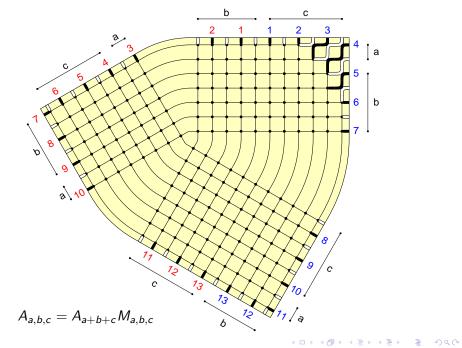


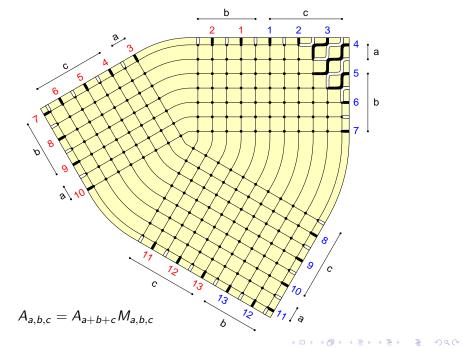


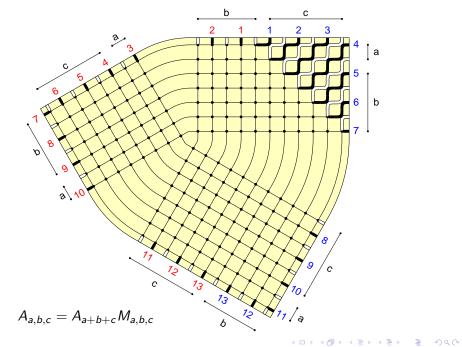


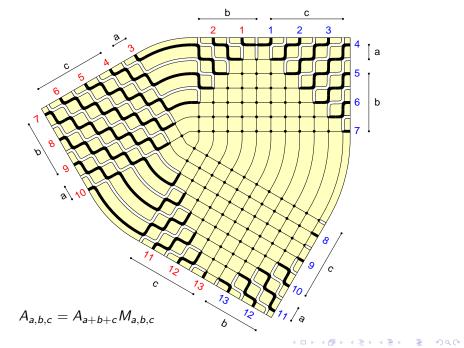


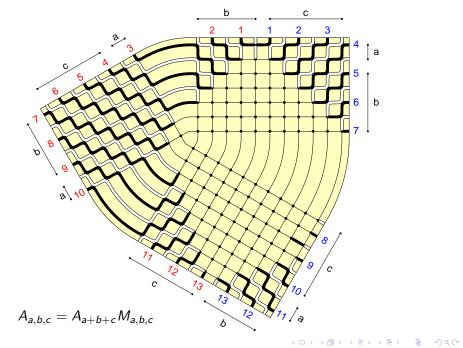


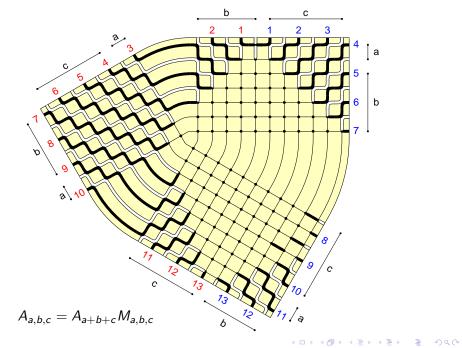


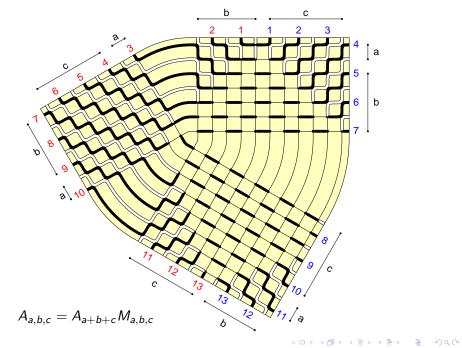


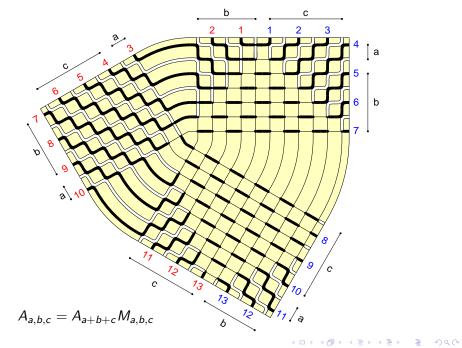


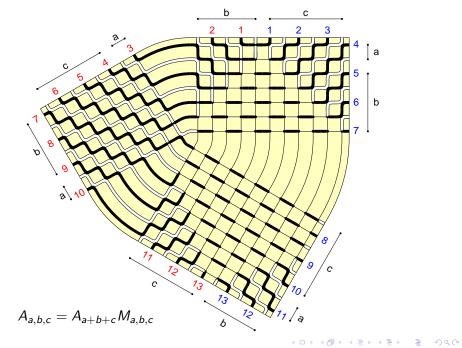


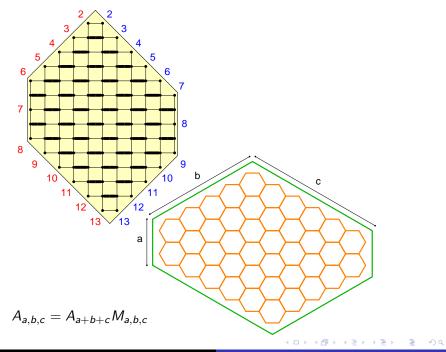












THIS SHOULD BE THE END OF THE SECOND LECTURE ...

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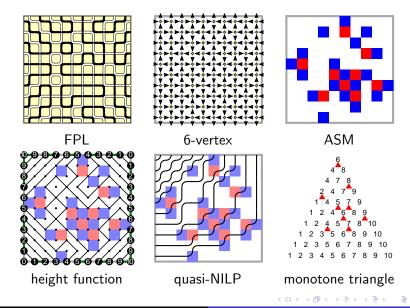
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Lecture 3 Asymptotics of large Alternating Sign Matrices

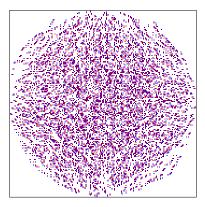
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Reminder of local bijections for ASM

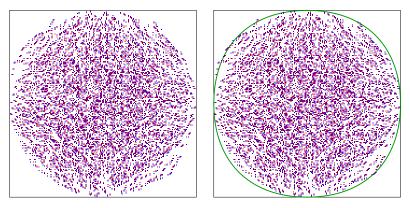


In large Alternating Sign Matrices you see the emergence of frozen regions and limit shapes...



The analytic determination of these curves is our subject today.

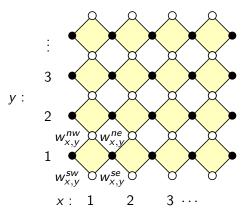
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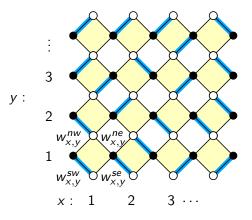
weighted "Domino Tilings of the Aztec Diamond" (a planar-graph dimer-covering problem,

thus a determinantal problem...)



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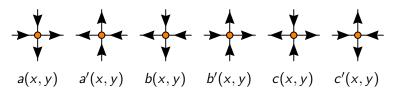


Recall the 6-Vertex Model weights...

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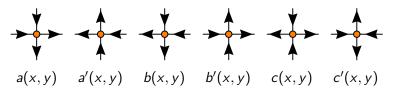


...and now consider the following map: $w_{x,y}^{sw} = w_{x,y}^{ne} = w_{x,y}^{sw} = w_{x,y}^{nw}$ $1 = w_{x,y}^{se} w_{x,y}^{nw} + w_{x,y}^{sw} w_{x,y}^{ne}$

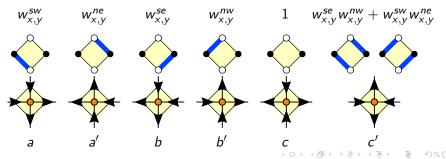
b'



Recall the 6-Vertex Model weights...



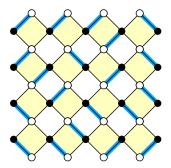
...and now consider the following map: (note: $\Delta = 0$)



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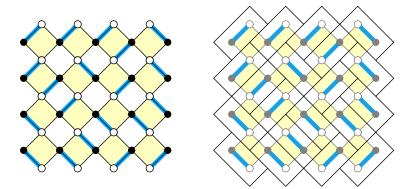
...they're also determinantal a'la Gessel-Viennot...

The NILP construction for Domino Tilings of the Aztec Diamond is similar to the one for Lozenge Tilings on the triangular lattice, with Motzkin paths ($\{\pm 1, 0\}$) instead of ordinary $\{\pm 1\}$ lattice paths



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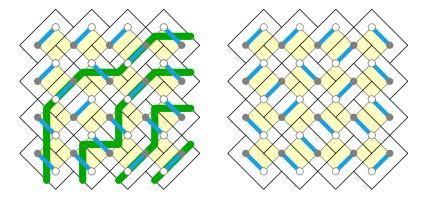
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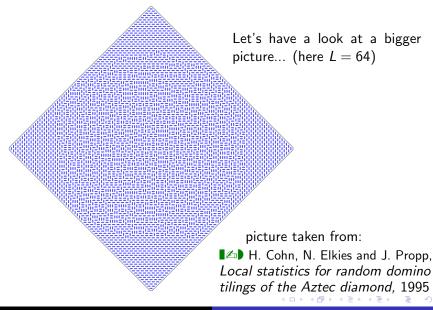
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Domino Tilings of the Aztec Diamond: a bigger picture



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Domino Tilings of the Aztec Diamond: a bigger picture

The use of colours allow to visualize the boundary of the frozen regions, as well as the NILP's...

picture taken from:

Local statistics for random domino tilings of the Aztec diamond, 1995

Domino Tilings of the Aztec Diamond: a bigger picture

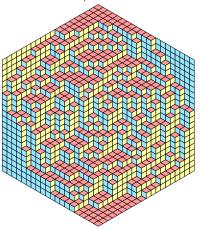
...believe it or not, the limit shape, called Arctic curve, is a circle.

picture taken from:

Local statistics for random domino tilings of the Aztec diamond, 1995

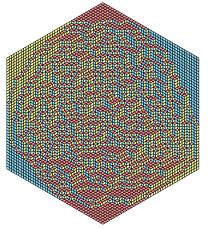
Arctic Circles in dimer-covering models...

A similar feature was also known to occur in lozenge tilings of a regular hexagon (the MacMahon $n \times n \times n$ "boxed" problem) $\blacksquare \blacksquare \blacksquare$ H. Cohn, M. Larsen and J. Propp, *The Shape of a Typical Boxed Plane Partition*, 1998



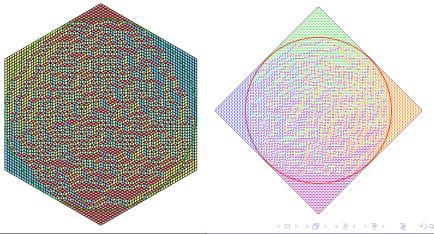
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So, we find similar features in dimer coverings of periodic planar bipartite graphs, for different unit tiles. A general unified theory indeed exists:

R. Kenyon, A. Okounkov, S. Sheffield, *Dimers and Amæbæ*, 2003

However, in this class of models, lozenge tilings are by far the most studied case, even more than the square lattice.

This because the spectral curve associated to this lattice (sic!) is the simplest possible: P(z, w) = z + w - 1.

This study culminates into

■ R. Kenyon, A. Okounkov, *Limit shapes and the complex Burgers* equation, 2005

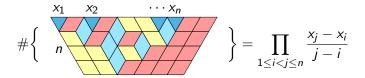
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...but let's start with something more classic...

■ M. Cohn, M. Larsen and J. Propp, *The Shape of a Typical Boxed Plane Partition*, 1998

Partial lozenge tilings (with a given string of defects on one boundary) are related to Semi-strict Gelfand Patterns (a version of monotone-triangle–like things, we already encountered for ASM's).

SSGP are counted by a $\mathbb{Z}\text{-valued}$ Vandermonde:



■ I.M. Gelfand and M.L. Tsetlin, *Finite-dimensional representations of the group of unimodular matrices*, 1950

A couple of remarks...

Remark 1: Interestingly, Semi-strict Gelfand Patterns "form bases of representations of SL(n), and one can deduce the Gelfand-Tsetlin formula from this fact using the Weyl dimension formula" (but also derive it combinatorially).

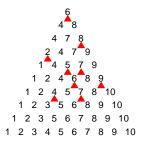
Remark 2: The Gelfand-Tsetlin formula also counts the very same monotone triangles T for ASM's, but with a factor $2^{-r(T)}$, where r(T) is the number of entries of T that occur also in the preceding row. Thus, ASM at $\omega = 2$, the determinantal point.

■ ∧ Elkies, G. Kuperberg, M. Larsen and J. Propp, *Alternating sign matrices and domino tilings*, 1991

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■ R. Kenyon, A. Okounkov, *Limit shapes and the complex Burgers* equation, 2005

How do you get the arctic curve for lozenge tilings in a fancy domain?

1. Think to your lozenge tiling as a plane partition, for which you want to determine the asymptotics of the height function h(x, y). Here (x, y) are coordinates in the plane orthogonal to (1, 1, 1). Call z and w the components of ∇h .

2. Recall that the spectral curve P(z, w) pertinent to lozenges is P(z, w) = z + w - 1. It is a Harnack curve in general.

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■ R. Kenyon, A. Okounkov, *Limit shapes and the complex Burgers* equation, 2005

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- 3. Variational formulation → Euler-Lagrange eqsuations
- → complex inviscid Burgers eq. → method of complex characteristics → find an analytic function Q(z, w) (algebraic for slope- $k\pi/3$ domains) such that

$$\nabla h(x,y) = \begin{pmatrix} z(x,y) \\ w(x,y) \end{pmatrix} \quad \leftrightarrow \quad \begin{cases} P(z,w) = 0 \\ Q(z,w) = \left(xz\frac{\partial}{\partial z} + yw\frac{\partial}{\partial w}\right) P(z,w) \end{cases}$$

4. The arctic curve is the locus of double roots. Having P, Q algebraic, you get an algebraic R(x, y) = 0 from the discriminant.

5. Isolated higher order roots show up as cusps in the arctic curve.

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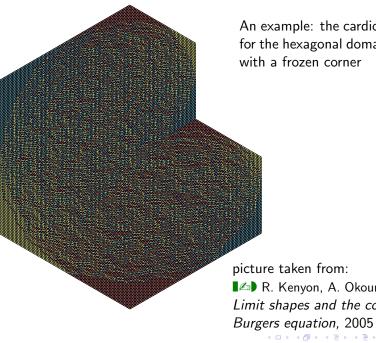
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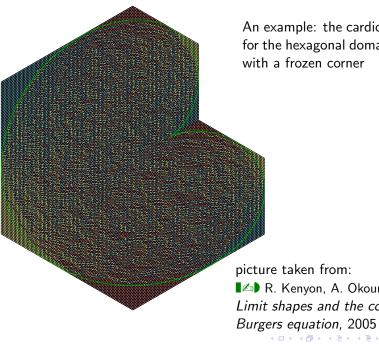
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An example: the cardioid for the hexagonal domain with a frozen corner

picture taken from: R. Kenyon, A. Okounkov, Limit shapes and the complex Burgers equation, 2005



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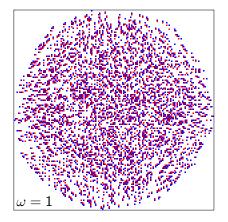
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All of this is beautiful, but planar dimer coverings are determinantal...

As we know, in various cases (included ω -enumerations of ASM) they are a special point on a YB-integrable line ($\omega = 2$ for ASM/domino tilings of the Aztec Diamond)

Numerical simulations (thanks CFTP!) seem to show that the arctic curve varies smoothly with ω , at least on some interval...

...but what is know theoretically?

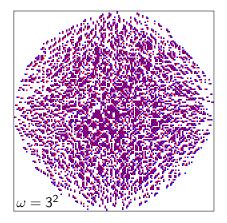


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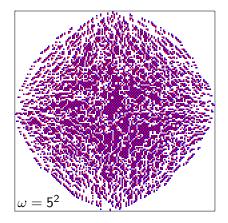


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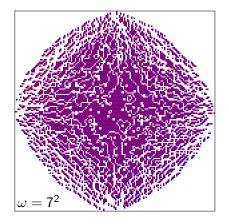


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...this was almost nothing up to recent times...

Then Colomo and Pronko came with a series of papers in which:

- they found explicitly the Arctic Curve for $\omega = 1$ ASM;
- they found a formula for the Arctic Curve at generic ω, in terms of the refined enumerations A_ω(n; r);
- ► they found the necessary asymptotic properties of A_ω(n; r) using methods of Random Matrices, first for ω ≤ 4, and then, together with P. Zinn-Justin, also for ω > 4 (where the corresponding 6-Vertex Model is "antiferromagnetic");
- F. Colomo and A.G. Pronko, *The arctic circle revisited*, 2007

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The limit shape of large alternating sign matrices, 2008

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- ► they found the necessary asymptotic properties of A_ω(n; r) using methods of Random Matrices, first for ω ≤ 4, and then, together with P. Zinn-Justin, also for ω > 4 (where the corresponding 6-Vertex Model is "antiferromagnetic");
- F. Colomo and A.G. Pronko,

The arctic curve of the domain-wall six-vertex model, 2009

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...but what is know theoretically?

...this was almost nothing up to recent times... Then Colomo and Pronko came with a series of papers in which:

- they found explicitly the Arctic Curve for $\omega = 1$ ASM;
- they found a formula for the Arctic Curve at generic ω, in terms of the refined enumerations A_ω(n; r);
- ► they found the necessary asymptotic properties of A_ω(n; r) using methods of Random Matrices, first for ω ≤ 4, and then, together with P. Zinn-Justin, also for ω > 4 (where the corresponding 6-Vertex Model is "antiferromagnetic");

■ F. Colomo, A.G. Pronko and P. Zinn-Justin, *The arctic curve* of the domain-wall six-vertex model in its anti-ferroelectric regime, 2010

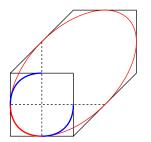
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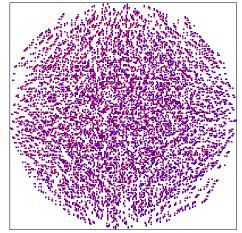
The Colomo-Pronko formula: $\omega = 1$

Picture and formula for $\omega = 1$:

The South-West arc satisfies x(1-x) + y(1-y) + xy = 1/4 $x, y \in [0, 1/2]$

(just a "+xy" modification w.r.t. a circle)





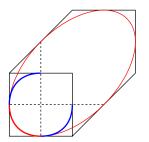
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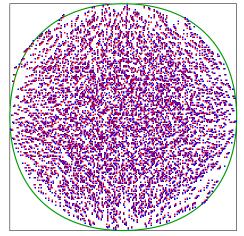
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The Colomo-Pronko formula: generic ω

For ω -weighted ASM on the square, the arctic curve C(x, y), in parametric form x = x(z), y = y(z) on the interval $z \in [1, +\infty)$, is the solution of the system of equations

$$F(z; x, y) = 0;$$
 $\frac{\partial}{\partial z}F(z; x, y) = 0.$

The function F(z; x, y), that depends on x and y linearly, is

$$F(z; x, y) = \frac{1}{z}(x-1) + \frac{\omega}{(z-1)(z-1+\omega)}y + \lim_{n \to \infty} \frac{1}{n} \frac{\partial}{\partial z} \ln\left(\sum_{r=1}^{n} A_{\omega}(n, r) z^{r-1}\right)$$

C(x, y) is algebraic only at discrete special values of ω (including 0, 1, 2, 3).

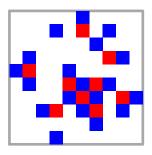
Refined enumeration of ASM

We call $A_{\omega}(n)$ the counting polynomial associated to ω -weighted ASM of size *n*:

$$\mathcal{A}_{\omega}(n) = \sum_{\mathcal{A}\in\mathcal{A}_n} \omega^{\#\{-1 ext{ in } \mathcal{A}\}}$$

Thus $A_1(n) = \prod_{0 \le j \le n-1} \frac{(3j+1)!}{(n+j)!}$, the total number of size-*n* ASM (after Zeilberger and Kuperberg...)

Call $A_{\omega}(n, r)$ the counting polynomial associated to ω -weighted ASM of size n, such that the only +1 in the bottom row is at the *r*-th column (nice formula at $\omega = 1$, proven again by Zeilberger, in 1996...)



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n = 10, r = 4

Call $h_n(z) = \sum_{r=1}^n A_{\omega}(n, r) z^{r-1}$ (to conform to integrabilists')

Use fine techniques from Integrable Systems, in order to derive the Emptiness Formation Probability, EFP(n; r, s): the probability that in the top-left $s \times r$ rectangle of the $n \times n$ ASM there are no ± 1 elements.

Clearly,
$$A(n; r) = EFP(n; r - 1, 1) - EFP(n; r, 1)$$
.
But for $s \ge 2$ we do not see any simple property...

...however, integrability (at spectral parameters turned on) shows that also EFP(n; r, s) is related to $h_n(z)$, through a determinantal formula.

For (r, s) crossing the Arctic Curve, EFP(n; r, s) shows a 0-1 threshold transition, that you can study through saddle-point methods, helped by analogy with a Random Matrix Model.

....in a few words, something very complicated already for the square.

And something relying deeply on "miracles" of integrability methods, that have no guarantee to occur in other domains.

Furthermore, the curve is not C_{∞} at the tangence points on the boundary of the domain, already for $\omega = 1$, and is not even piecewise algebraic at generic ω ...

...how can we hope for an analogue of Kenyon-Okounkov Theory on the whole YB-integrable line for ω ?

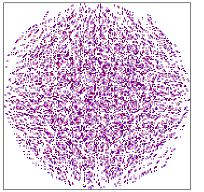
Staying less ambitious, can we determine in ASM something like the KO cardioid for the hexagon with a frozen corner?

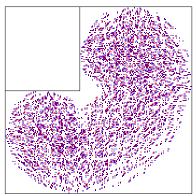
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Emptiness Formation: typical configurations

...indeed, a typical configuration in the ensemble pertinent to EFP(n; r, s), for (r, s) inside the arctic curve, shows the emergence of a new cardioid-like arctic curve (just like in Kenyon-Okounkov)

here n = 200, (r, s) = (80, 90)





A reminder on the basic theory of Plane Curves

J. Dennis Lawrence, *A catalog of special plane curves,* Dover, New York, 1972

A curve C will be represented either by the Cartesian equation A(x, y) = 0, or the parametric equations x = f(t), y = g(t). It is constituted by the concatenation of a finite number of arcs. An arc is a portion of the curve for which a "smooth" parametric presentation exists.

A curve is *algebraic* if the defining Cartesian equation A(x, y) = 0 is algebraic, otherwise it is *trascendental*.

A double point s.t. the two arcs passing through P have the same tangent is a *cusp*. A cusp is *of the first kind* if P is an endpoint of both arcs, and there is an arc of C on each side of the tangent, and *of the second kind* if P is an endpoint of both arcs, and the two arcs lie on the same side of the tangent,

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The *envelope* \mathcal{E} of a one-parameter family of curves $\{C_z\}_{z \in I}$ is the curve, minimal under inclusion, that is tangent to every curve of the family.

If the equation of the family $\{C_z\}$ is given in Cartesian coordinates by U(z; x, y) = 0, the non-singular points (x, y) of the envelope \mathcal{E} are the solutions of the system of equations

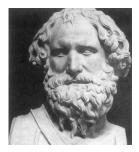
$$U(z; x, y) = 0;$$
 $\frac{\mathrm{d}}{\mathrm{d}z}U(z; x, y) = 0.$

We call *geometric caustic* the envelope of a family of straight lines. In this case U is linear in x and y:

$$U(z; x, y) = x A(z) + y B(z) + C(z)$$

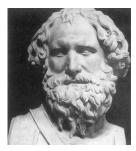
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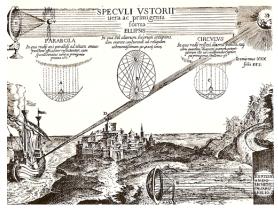
Caustics in optics are a special case of geometric caustics, in which the family of straight lines can be interpreted as the family of reflections of a beam of parallel rays from a curved mirror. Caustics in optics are a special case of geometric caustics, in which the family of straight lines can be interpreted as the family of reflections of a beam of parallel rays from a curved mirror.



A reminder on the basic theory of Plane Curves

Caustics in optics are a special case of geometric caustics, in which the family of straight lines can be interpreted as the family of reflections of a beam of parallel rays from a curved mirror.





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The Colomo-Pronko formula at generic ω – reloaded

For ω -weighted ASM on the square, the arctic curve C(x, y), in parametric form x = x(z), y = y(z) on the interval $z \in [1, +\infty)$, is the solution of the system of equations

$$F(z; x, y) = 0;$$
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The function F(z; x, y), that depends on x and y linearly, is

$$F(z; x, y) = \frac{1}{z}(x-1) + \frac{\omega}{(z-1)(z-1+\omega)}y + \lim_{n \to \infty} \frac{1}{n} \frac{\partial}{\partial z} \ln\left(\sum_{r=1}^{n} A_{\omega}(n, r) z^{r-1}\right)$$

C(x, y) is algebraic only at discrete special values of ω (including 0, 1, 2, 3).

For ω -weighted ASM on the square, the arctic curve C(x, y) is the geometric caustic of the family of lines, for z in the interval $z \in [1, +\infty)$,

$$F(z;x,y) = \frac{1}{z}(x-1) + \frac{\omega}{(z-1)(z-1+\omega)}y + \lim_{n \to \infty} \frac{1}{n} \frac{\partial}{\partial z} \ln\left(\sum_{r=1}^{n} A_{\omega}(n,r)z^{r-1}\right).$$

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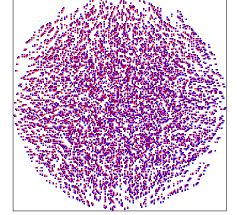
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But this has not been derived geometrically!

Hopefully, with some luck, this could also be more generally applicable to domains of different shape...

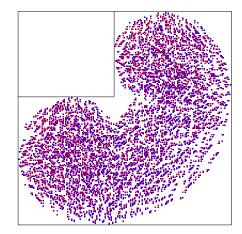
Let's have a deeper look to the domain with a frozen rectangle...



n = 200, no frozen region

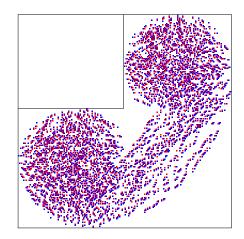
Hopefully, with some luck, this could also be more generally applicable to domains of different shape...

$$n = 200, (r, s) = (90, 80)$$



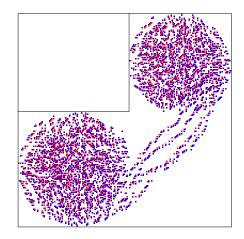
Hopefully, with some luck, this could also be more generally applicable to domains of different shape...

$$n = 200, (r, s) = (99, 88)$$



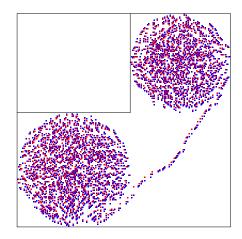
Hopefully, with some luck, this could also be more generally applicable to domains of different shape...

$$n = 200, (r, s) = (104, 92)$$



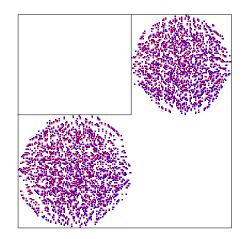
Hopefully, with some luck, this could also be more generally applicable to domains of different shape...

$$n = 200, (r, s) = (106, 93)$$



Hopefully, with some luck, this could also be more generally applicable to domains of different shape...

$$n = 200, (r, s) = (106, 94)$$

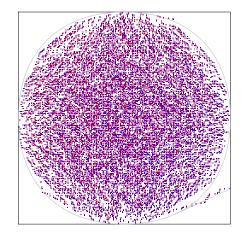


...so this teaches us how does it look like a typical large ASM, of size *n* refined at *r*...

It must be like a typical ASM, plus a straight line connecting (0, r) to the Arctic Curve, and tangent to the Arctic Curve

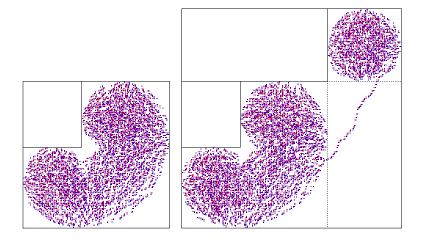
Indeed, this is what you see in a simulation...

n = 300, r = 250



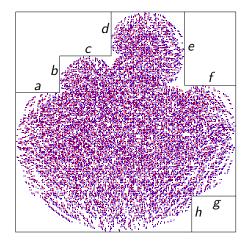
What about generic domains?

...our strategy has chances of working in general circumstances...



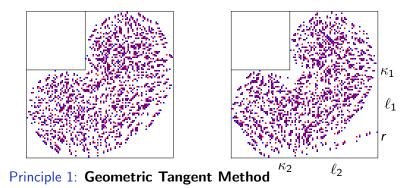
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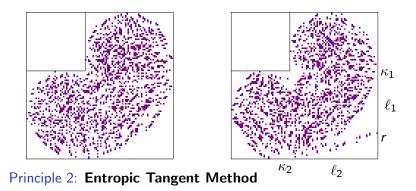
$$n = 300, (a, b, \ldots) = (60, 50, 70, 60, 100, 70, 60, 50)$$

Andrea Sportiello Around the Razumov-Stroganov correspondence

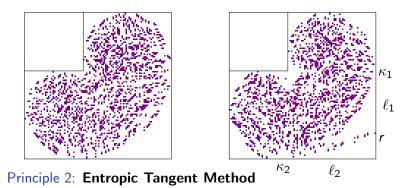


Call Λ the domain shape, and C the corresponding Arctic Curve.

In the large *n* limit, a typical refined ASM on Λ , for having a +1 at position *r* along ℓ_1 , shows the Arctic Curve C of unrefined ASM, plus a straight path from *r* to the tangent point on C.

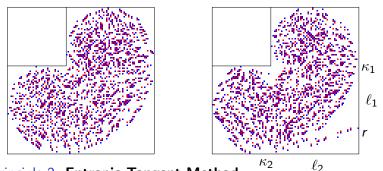


Call Λ the domain shape, and C the corresponding Arctic Curve. Call Λ' the domain Λ minus one row/column along the sides containing κ_1 and κ_2



Call $A(\Lambda)$ the number of ASM in Λ , and $A^{(1,2)}(\Lambda, r)$ the refined ASM enumerations along $\ell_{1,2}$.

Say
$$X(n) \sim Y(n)$$
 if $\lim_{n \to \infty} rac{1}{n} \ln rac{Y}{X} \sim \ln n$.



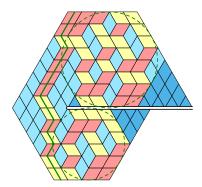
Principle 2: Entropic Tangent Method

Then

If and only if the line ((0, r), (s, 0)) is tangent to C.

Does this really work?

• Yes, both methods, for the Arctic Circle in lozenge tilings of the regular hexagon (hint: use the formula for Semi-strict Gelfand Patterns to deduce all the refined enumerations you may need)



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 ${\rm \ensuremath{\Theta}}$ Yes, both methods, for the Colomo-Pronko $\omega=1$ Arctic Curve

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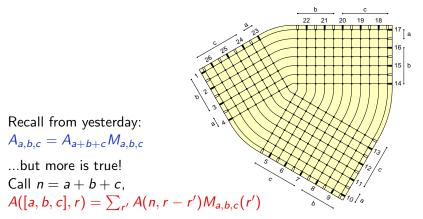
• Yes, both methods, for the Arctic Circle in lozenge tilings of the regular hexagon (hint: use the formula for Semi-strict Gelfand Patterns to deduce all the refined enumerations you may need)

 ${\rm \ensuremath{\Theta}}$ Yes, both methods, for the Colomo-Pronko $\omega=1$ Arctic Curve

\textcircled{O} Yes, the "geometric method", for deriving the Colomo-Pronko "caustic theorem" at generic ω (as it is harder, I did not try the entropic method)

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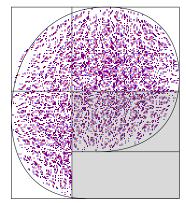
The severe bottleneck for obtaining arctic curves in new geometries is the absence of exact formulas for the refined enumerations... ...but we have a nice candidate, our favourite triangoloid domain!



The arctic curve for the triangoloid

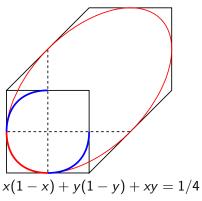
Very easy to find the position of tangence points κ_i . Then, finding the arc between two of these points is harder but feasible (through the entropic method)... finally you get a parametric expression (here a = 1 - b - c, $p \in [0, 1]$, q = 1 - p)

$$\begin{aligned} x(b,c,p) &= \frac{3-c}{2} - \frac{2-p}{2\sqrt{1-pq}} \\ &- \frac{(1-c)(1-(pb+qc)) - 2pbc}{2\sqrt{(pb-qc)^2 - 2(pb+qc) + 1}} \\ y(b,c,p) &= x(c,b,1-p) \,. \end{aligned}$$



The surprises are not over...

Just like the arc of the Colomo-Pronko Arctic Curve can be completed to a certain ellipse...

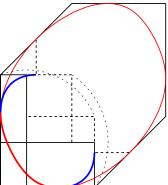


The surprises are not over...

Just like the arc of the Colomo-Pronko Arctic Curve can be completed to a certain ellipse...

...we can try to continue analytically our curve. We get a closed curve composed of 6 arcs, for the intervals $p \in$ $(-\infty, 0], [0, 1], [1, +\infty)$, and a \pm -choice for square roots.

This curve is framed into a hexagonal box, with side-slopes $0, 1, \infty$ and nice rational tangence points.



Fact:

Consider a given arc of the triangoloid arctic curve C (the one "near vertex A")

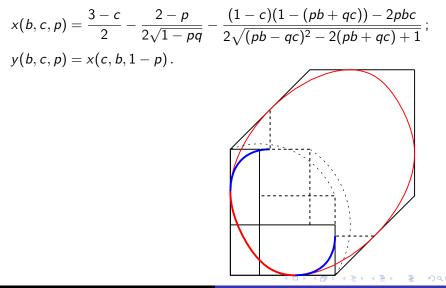
The two other arcs of C (the ones "near vertices B and C") do coincide with the 45-degree shear of the neighbouring arcs in the boxed analytic continuation of the first arc.

This fact is of course true also in Colomo-Pronko ellipse, but here it sounds much more striking: we have two free parameters (b/a and c/a), and the single arcs do not have a polynomial Cartesian representation

It is believable that this points towards the universality of the shear phenomenon, for any tangent point of the arctic curve C on its boxing domain Λ , for $\omega = 1$ ASM.

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The shear phenomenon



THIS SHOULD BE THE END OF THE THIRD LECTURE ...

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