Around the Razumov-Stroganov correspondence

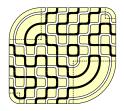


Università degli Studi di Milano

Andrea Sportiello

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





A scheme of the lectures

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



Stating the Razumov-Stroganov correspondence



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...

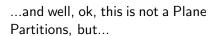






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O(1) Dense Loop Model

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

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TSSCPP (Plane Partitions)

 ${\sf Dimer\ coverings\ /\ Lozenge\ tilings}$

NILP (Non-intersecting Lattice Paths)

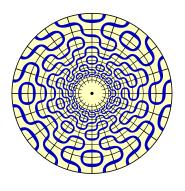
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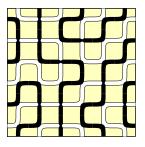


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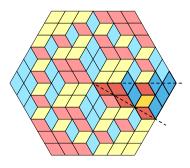


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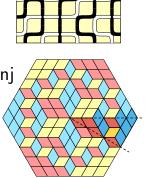
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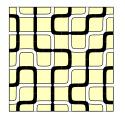
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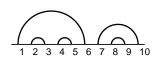


RS

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).



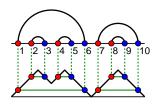


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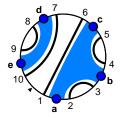


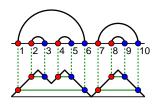


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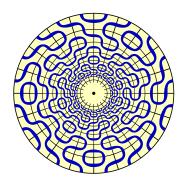
They are $C_n = \frac{1}{n+1} \binom{2n}{n}$ (the *n*-th Catalan number), are in easy bijection with Dyck Paths of length 2n and with non-crossing partitions of n elements.

...and many other things...



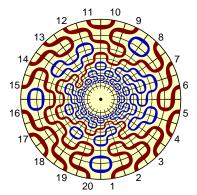
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To a dense-loop configuration on a semi-infinite cylinder, a link pattern π is naturally associated, as the connectivity pattern for the points on the boundary.



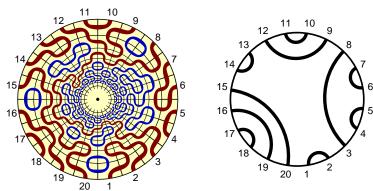
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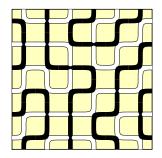
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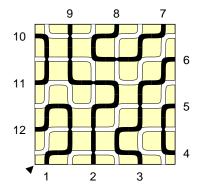
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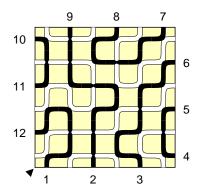
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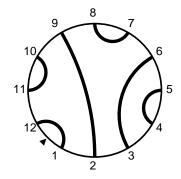
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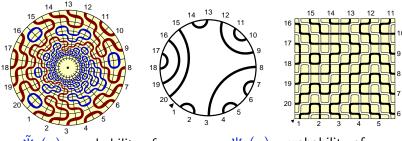
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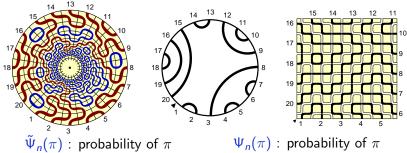
The Razumov-Stroganov correspondence



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

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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

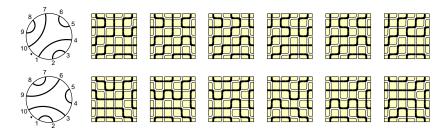
A corollary of the Razumov-Stroganov correspondence. . . (... that was known *before* the Razumov-Stroganov conjecture)

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

Dihedral symmetry of FPL

(proof: Wieland, 2000)

$$\Psi_n(\pi) = \Psi_n(R\pi)$$



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)

Positions $x \in V$, in a graph $\mathcal{G} = (V, E)$

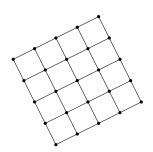
Local variables $\phi(x)$, attached to positions. E.g., $\phi: V \to \{\blacksquare, \Box\} \cong \{1, 0\}$

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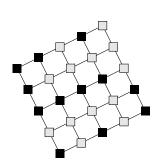
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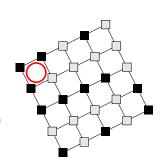
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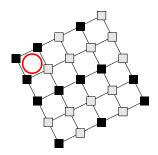
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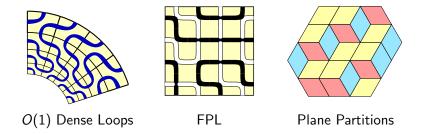
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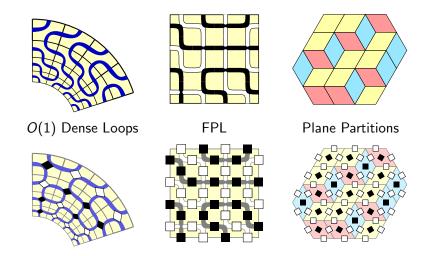
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...our three models within this framework...



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A hierarchy of problems

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

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- Independent (Bernoulli) processes percolation models
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 - $\mu(\phi) = \prod_{1 \le i \le n} \mu_i(\phi(x_i))$ all k-point functions are trivial,
 - all k-point functions are trivial, as the 1-point fn. encodes them all!
 - $Z = \prod_{1 \le i \le n} (a_i + b_i)$ $\langle \phi(x_1) \cdots \phi(x_k) \rangle = \prod_{1 \le i \le k} \langle \phi(x_i) \rangle = \prod_{1 \le i \le k} \frac{a_{x_i}}{a_{x_i} + b_{x_i}}$
 - the only non-trivial probabilistic events are non-local (e.g., for percolation, Cardy formula)
 - 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



A hierarchy of problems

- Independent (Bernoulli) processes percolation models
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 - Examples: Ising Model, Dimers, Spanning Trees, Abelian Sandpile. . .
 - $Z = \det L$ for a certain $n \times n$ matrix L (or even smaller)
 - * k-point fn. are the determinant of a $k \times k$ matrix $G(x_1, \ldots, x_k)$, whose entries are a "kernel function" $G_{ij} = \mathcal{K}(x_i, x_j) \propto (L^{-1})_{x_i x_j}$: the 2-point fn. encodes them all!

 - 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
 - M. Johansson, *The arctic circle boundary and the Airy process*, Annals of Prob. **33** 1-30 (2005) arXiv:math/0306216

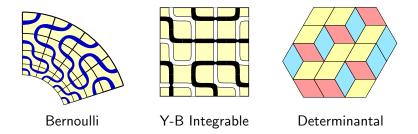


A hierarchy of problems

- Independent (Bernoulli) processes percolation models
- Determinantal processes fermionic models
- Yang-Baxter-Integrable systems
 - ❖ YB eq. leads to remarkable exchange properties
 - lacktriangledown allows for only $\mathcal{O}(\sqrt{n})$ weights, attached to the *spectral lines*
 - \bullet on the cylinder, Z is solved in terms of Bethe equations
 - \star 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
 - Less 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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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 $T_X(n)$,

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Y-B Integrable



Determinantal

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



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



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

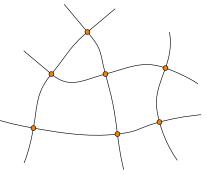
Reconstructing the Razumov-Stroganov correspondence

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

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

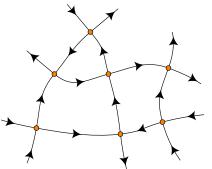
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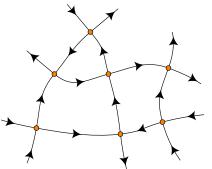
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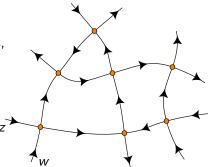


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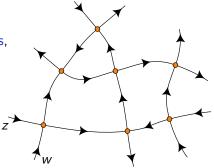
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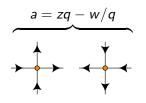
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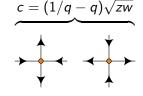
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$$b = z - w$$



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

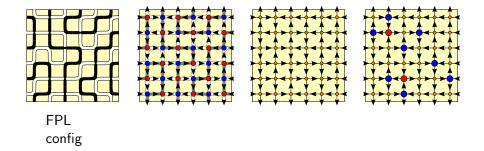
- lacktriangle you have a degree-4 graph \mathcal{G} ,
- variables are edge-orientations,
- weights are on the vertices,

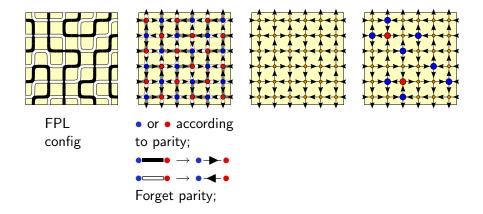
$$\Delta = \frac{a^2+b^2-c^2}{2ab} = \frac{1}{2}\left(q+\frac{1}{q}\right)$$

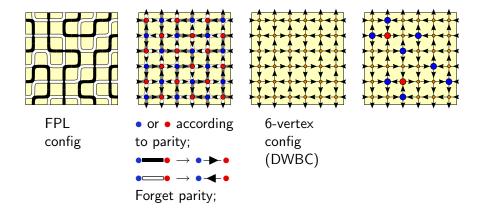
$$a = zq - w/q$$

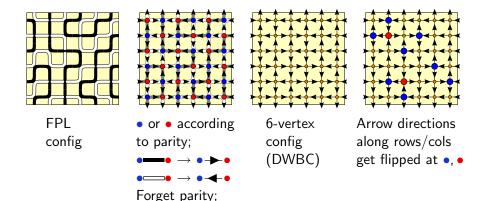
$$b = z - w$$

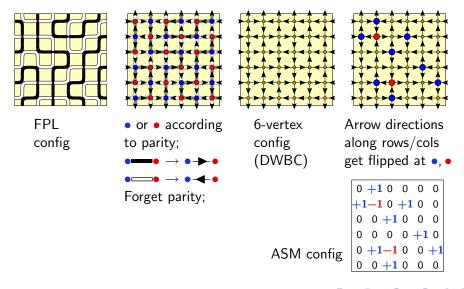
$$c = (1/q - q)\sqrt{zw}$$



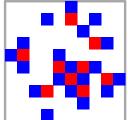


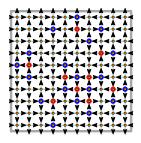


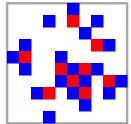


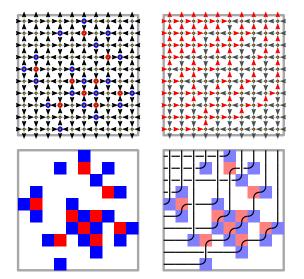






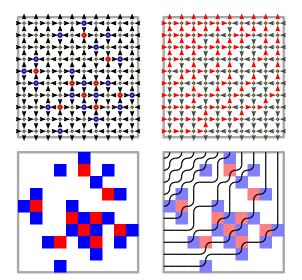






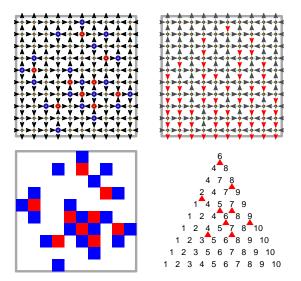
mark east- and north-bound arrows...

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



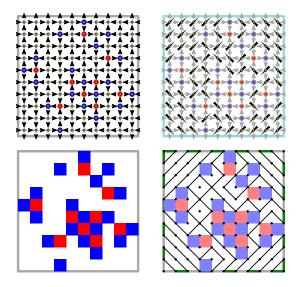
mark east- and north-bound arrows...

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



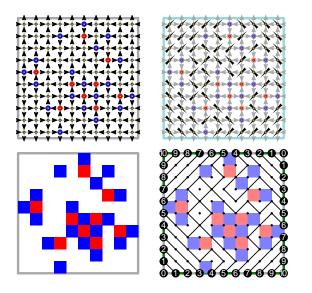
mark south-bound arrows, and read column positions...

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



draw a line for a coherent flow...

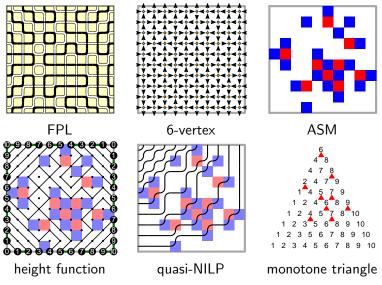
...you get an Eulerian graph, regions can be 2-coloured resp. boundaries



draw a line for a coherent flow...

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

...in summary...



Alternating Sign Matrices: some history

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

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

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. . .



...a 3×3 example:

$$\det M = m_{11}m_{22}m_{33} + m_{12}m_{23}m_{31} + m_{13}m_{21}m_{32}$$

$$- m_{11}m_{23}m_{32} - m_{12}m_{21}m_{33} - m_{13}m_{22}m_{31}$$

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



...a 3×3 example:

$$\det_{\lambda} M = m_{11} m_{22} m_{33} + \lambda^{2} m_{12} m_{23} m_{31} + \lambda^{2} m_{13} m_{21} m_{32}$$

$$-\lambda m_{11} m_{23} m_{32} - \lambda m_{12} m_{21} m_{33} - \lambda^{3} m_{13} m_{22} m_{31}$$

$$-\lambda (1 - \lambda) \frac{m_{12} m_{21} m_{23} m_{32}}{m_{22}}$$

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



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

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

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

λ -determinants, years later...

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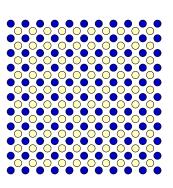
$$a = -\lambda \qquad a' = 1 \qquad b = 1 \qquad b' = 1 \qquad c = m_{ij} \qquad c' = \frac{1 - \lambda}{m_{ij}}$$

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

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

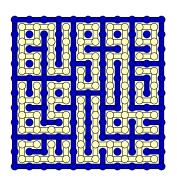






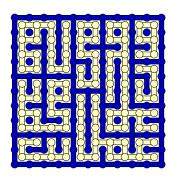
interlace a "blue" and a "white" square grids of points





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



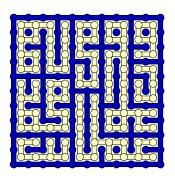


include the overall "topological" factors: a λ per blue connected component (i.e., white independent cycle), and a ρ per white connected component (i.e., blue independent cycle)

in 2D: independent cycle \equiv no chords

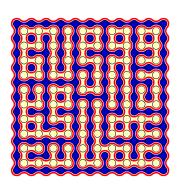






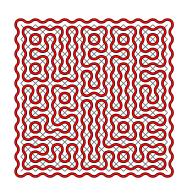
the generating function is the Q-state Potts Model on the square lattice, with local weights $w_{\rm e}$, and $Q=\lambda\rho$





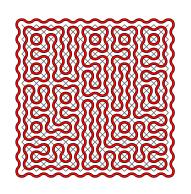
Consider now the contours of white/blue domains...





...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 $n^2=Q=\lambda\rho$

O(n) Dense Loops: height representation

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

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

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

$$2\cos\phi$$
 $= e^{i\phi}$ $+e^{-i\phi}$ $+e^{-i\phi}$ h $h+1$

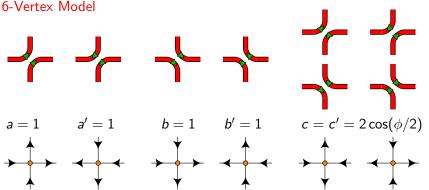
height representation — Coulomb Gas techniques

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

Loops ↔ Oriented Loops ↔ Arrows

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

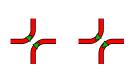
We can now sum over the plaquette d.o.f., and find a



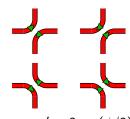
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We can now sum over the plaquette d.o.f., and find a 6-Vertex Model

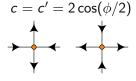






$$a=1$$
 $a'=1$

$$b=1$$
 $b'=1$



$$n=\omega-2=-\Delta/2$$

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

$$\{(x',y')\}_{\substack{1 \le x' \le x \\ 1 \le y' \le y}} \subseteq \pi$$

Call $|\pi|$ the number of squares in π

Related to partitions of an integer:

$$|\pi| = a_1 + a_2 + \ldots + a_k$$

with $a_1 \ge a_2 \ge \ldots \ge a_k$,

and thus with a long history

(Euler, Sylvester, Frobenius, Hardy-Ramanujan,...)



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



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Also related to Random Walk on \mathbb{Z}

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Take the 3D octant \mathbb{N}^3 .

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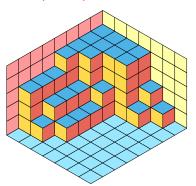
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Generating fn.: (MacMahon, 1912)

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



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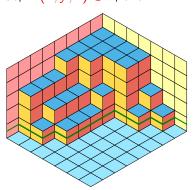
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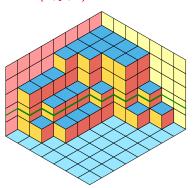
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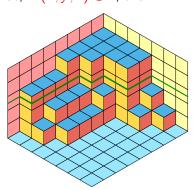
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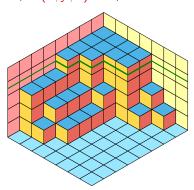
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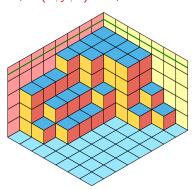
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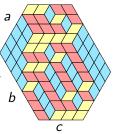
Plane Partitions in a box

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

No symmetry:

P.A. MacMahon (1915)

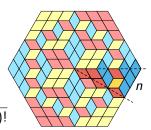
$$M_{a,b,c} = \prod_{\substack{0 \le i < a \\ 0 \le j < b \\ 0 \le k < c}} \frac{i+j+k+2}{i+j+k+1} = \prod_{0 \le j < c} \frac{j!(j+a+b)!}{(j+a)!(j+b)!}$$

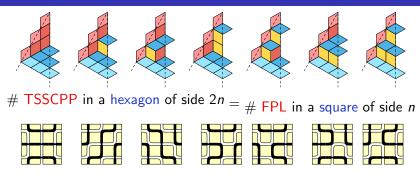


... various symmetry classes...

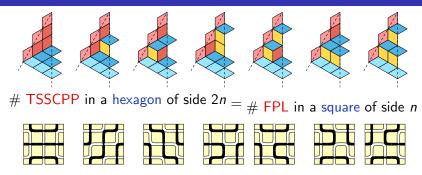
Maximally symmetric (TSSCPP):

$$A_n = \prod_{0 \le j < n} \frac{(3j+1)!}{(n+j)!} = \prod_{0 \le j < n} \frac{j! (3j+1)!}{(2j)!(2j+1)!}$$



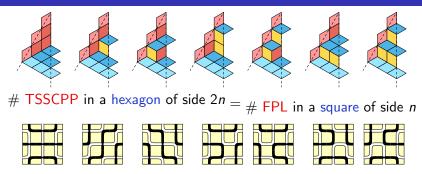


(Proof: Zeilberger 1996, with generating functions and much more; Kuperberg 1996, specializing results from the Six-vertex model)



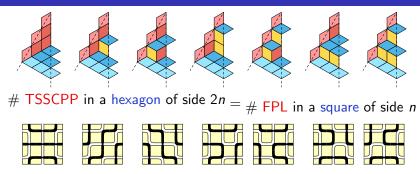
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We have no bijectional clue of why this is true



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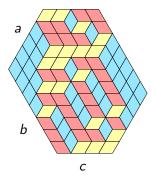
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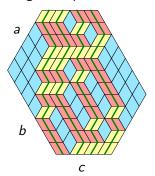
We have no bijectional clue of why this is true We have no TSSCPP candidate for FPL link pattern classes But a natural τ -enumeration for TSSCPP is also natural for the O(1) Dense Loop Model

Let's go back to the $a \times b \times c$ boxed Plane Partition, and see why lozenge occupations are a determinantal process...



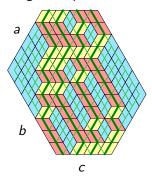
■ I. Gessel and G. Viennot, *Binomial determinants, paths, and hook length formulae*, 1985

Let's go back to the $a \times b \times c$ boxed Plane Partition, and see why lozenge occupations are a determinantal process...



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

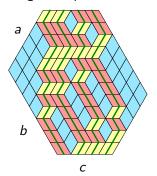
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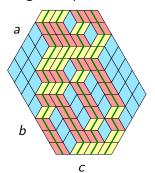
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If it weren't for the non-intersecting constraint, the number of path configs would just be $\binom{a+b}{a}^c$, that is....

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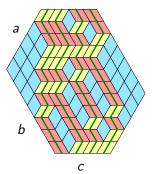


If it weren't for the non-intersecting constraint, the number of path configs would just be $\binom{a+b}{a}^c$, that is....

$$\det\begin{pmatrix} \binom{a+b}{a} & 0 & 0 & 0\\ 0 & \binom{a+b}{a} & 0 & 0\\ 0 & 0 & \binom{a+b}{a} & 0\\ 0 & 0 & 0 & \binom{a+b}{a} \end{pmatrix}$$

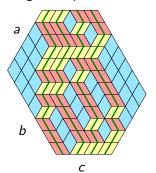


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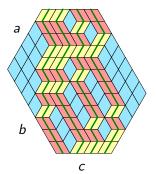
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$$\det\begin{pmatrix} \binom{a+b}{a} & \binom{a+b}{a+1} & \binom{a+b}{a+2} & \binom{a+b}{a+3} \\ \binom{a+b}{a-1} & \binom{a+b}{a} & \binom{a+b}{a+1} & \binom{a+b}{a+2} \\ \binom{a+b}{a-2} & \binom{a+b}{a-1} & \binom{a+b}{a} & \binom{a+b}{a+1} \\ \binom{a+b}{a-3} & \binom{a+b}{a-2} & \binom{a+b}{a-1} & \binom{a+b}{a} \end{pmatrix}$$

Let's go back to the $a \times b \times c$ boxed Plane Partition, and see why lozenge occupations are a determinantal process...



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

$$\det\begin{pmatrix} \begin{pmatrix} a+b \\ a \end{pmatrix} & \begin{pmatrix} a+b \\ a+1 \end{pmatrix} & \begin{pmatrix} a+b \\ a+2 \end{pmatrix} & \begin{pmatrix} a+b \\ a+3 \end{pmatrix} \\ \begin{pmatrix} a+b \\ a-1 \end{pmatrix} & \begin{pmatrix} a+b \\ a+1 \end{pmatrix} & \begin{pmatrix} a+b \\ a+1 \end{pmatrix} & \begin{pmatrix} a+b \\ a+2 \end{pmatrix} \\ \begin{pmatrix} a+b \\ a-2 \end{pmatrix} & \begin{pmatrix} a+b \\ a-1 \end{pmatrix} & \begin{pmatrix} a+b \\ a+1 \end{pmatrix} & \begin{pmatrix} a+b \\ a+1 \end{pmatrix} \\ \begin{pmatrix} a+b \\ a-3 \end{pmatrix} & \begin{pmatrix} a+b \\ a-1 \end{pmatrix} \end{pmatrix}$$

Why?



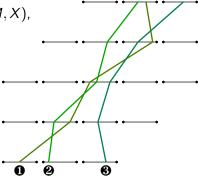
Consider a collection of gates, of width 1.

 (ϕ) : 2 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
$$\mathrm{d}\mu(\phi) = \epsilon(\pi(\phi)) \prod_{i,j} \mathrm{d}x_i^{(j)} f(m_{i+1}^{(j)}, m_i^{(j)})$$

Consider a collection of gates, of width 1.

,

21

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.

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

 $M = \begin{pmatrix} 0 & 1 & 2 & 3 & 3 \\ 1 & 1 & 2 & 3 & 3 \\ 2 & 2 & 2 & 3 & 4 \end{pmatrix}$

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

Consider a collection of gates, of width 1.

κ(φ)

1 3

We consider configurations $\phi = (M, X)$, composed of n directed paths, going through the gates.

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

 $X = \begin{pmatrix} 0.5 & 0.8 & \cdots \\ 0.2 & 0.3 & \cdots \\ \cdots \end{pmatrix}$

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

Recall the form of the measure:

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

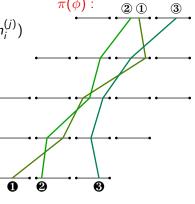
Calculate the generating function

$$Z = \mathcal{F} d\mu(\phi)$$

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 $d\mu(\phi')$

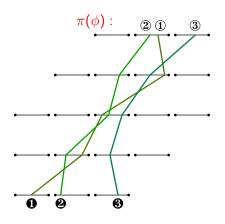


and gives an overall factor

$$\sum_{\sigma \in \mathfrak{S}_k} \epsilon(\sigma) = \left\{ \begin{array}{ll} 1 & k = 0, 1 \\ 0 & k \geq 2 \end{array} \right.$$

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.



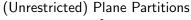
General principle:

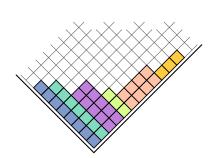
 \pm exchange rule \rightarrow involution lemmas \rightarrow 0-1 occupations!

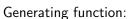


A picture-reminder of integer partitions and plane partitions...

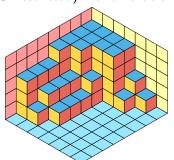
Integer Partitions







$$\sum_{\pi} q^{|\pi|} = \prod_{i>1} \frac{1}{1-q^j}$$



Generating function:

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

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

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,

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

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



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

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

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"

- ■△ Bender and Knuth, Enumeration of Plane Partitions, 1972
- I. Pak, Hook length formula and geometric combinatorics, 2001



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:
$$X \rightarrow -X + \max(N, E) + \min(S, W)$$
;

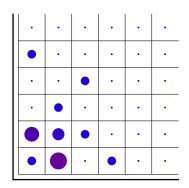
To clear (x, y) means to apply A at (x, y), and B at $(x + z, y + z)_{z \ge 1}$ For $\mathbf{x} = (x, y)$, say $\mathbf{x} \prec \mathbf{x}'$ if x < x' and y < y'

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



	N	
W	Χ	Е
	S	

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



1. the input is your $\nu = {\nu(x, y)}$.

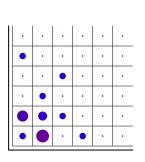


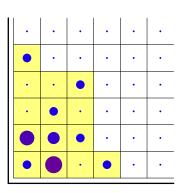
	N	
W	X	Е
	S	

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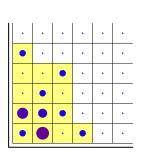


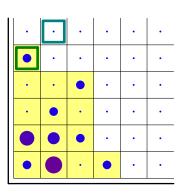


2. take $S \subset \mathbb{N}^2$, convex and containing all positive ν 's.



```
operation A: X \to X + \max(N, E);
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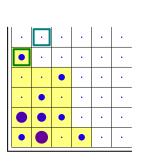


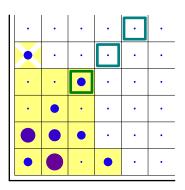






operation A: $X \to X + \max(N, E)$; operation B: $X \to -X + \max(N, E) + \min(S, W)$; C(x, y): apply A at (x, y), and B at $(x + z, y + z)_{z \ge 1}$

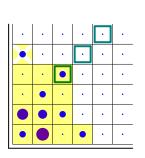


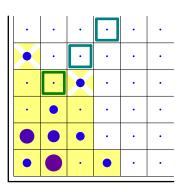






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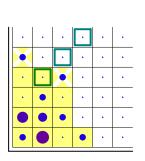


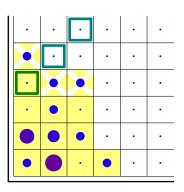






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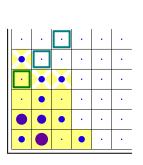


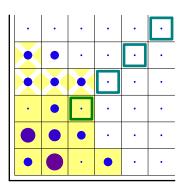






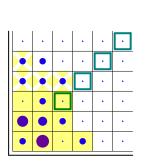
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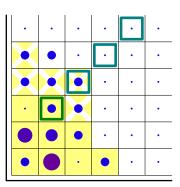






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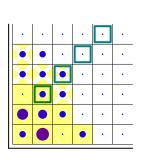


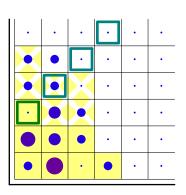






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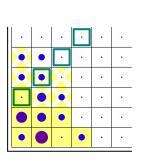


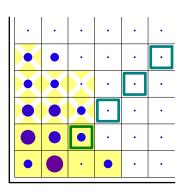






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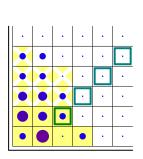


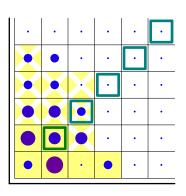






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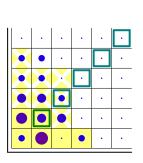


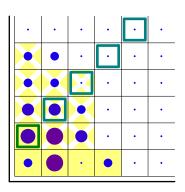






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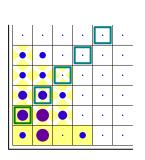


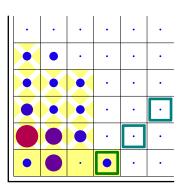






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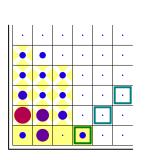


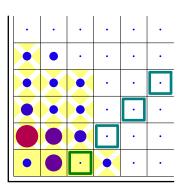






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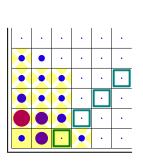


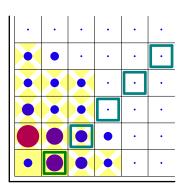






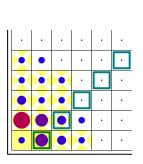
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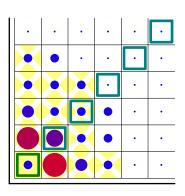






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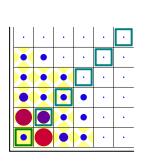


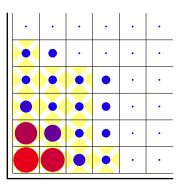






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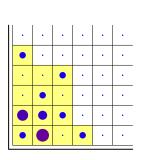


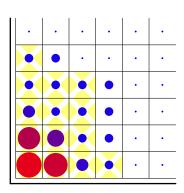






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4. the result is your $\mathbf{h} = \{h(x, y)\}.$



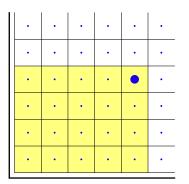
A bit hard to follow... Let's see some simpler cases:

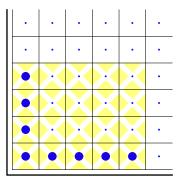
1. A single $\nu_{x,y}>0$ makes a height- ν hook-shaped height function

•	•	•	•	•	
•	•		•	•	
•	•			•	
•					
	•		•	•	•
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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





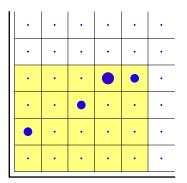
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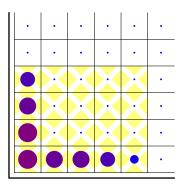
2. A chain of $\nu_{x_i,y_i} > 0$, for $(x_1,y_1) \prec (x_2,y_2) \prec \ldots$, leads to the sum of the previous hook-shaped height functions

	•	•	•	•	•
	•		•	•	
		•		•	
•	•	•	•		
•		•			
•		•			

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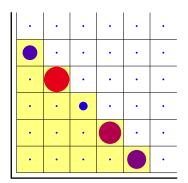
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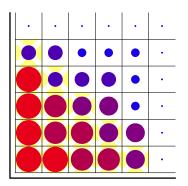
3. A diagonal of $\nu_{x_i,y_i} > 0$, for (x_i,y_i) not ordered w.r.t. \prec , makes the hooks to stack one on top of the other, the higher values of ν are stacked before

•	•	•	•	•	
	•	•	•	•	•
		•	•	•	
		•	•	•	
•				•	

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



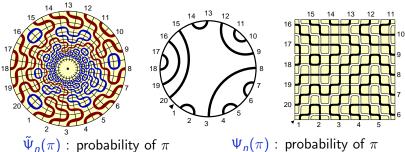


THIS SHOULD BE THE END OF THE FIRST LECTURE...

Lecture 2

Proof of the Razumov-Stroganov correspondence

The Razumov-Stroganov correspondence... a reminder



 $\Psi_n(\pi)$: 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

Razumov-Stroganov correspondence

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

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



Dihedral symmetry of FPL

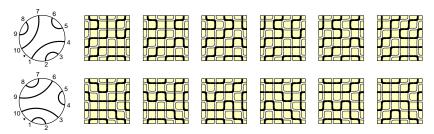
We stated yesterday that the surprising corollary of the Razumov-Stroganov 2001 conjecture, on dihedral symmetry of FPL $\psi_n(\pi)$ enumerations, was already a theorem by then...

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

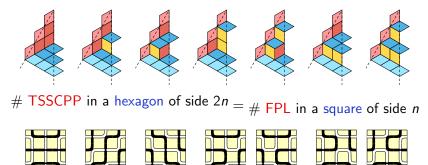
Dihedral symmetry of FPL

(proof: Wieland, 2000)

$$\Psi_n(\pi) = \Psi_n(R\pi)$$



Plane Partitions and Fully-Packed Loops



(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)

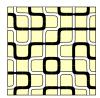
FPL in fancy domains...

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:



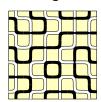
FPL in fancy domains...

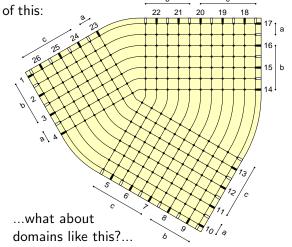
We considered so far FPL in the $n \times n$ square domain, with alternating boundary conditions,

i.e. consistent fillings of this:

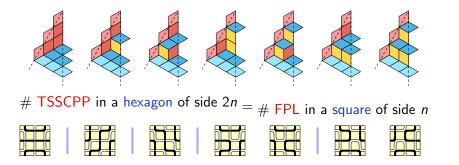


into things like this:

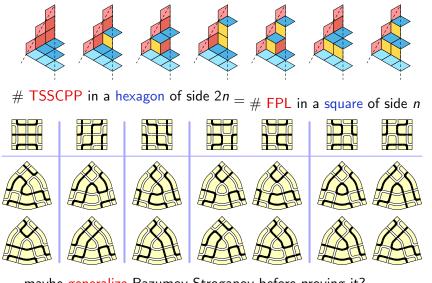




Plane Partitions and Fully-Packed Loops



Plane Partitions and Fully-Packed Loops



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

First part of the proof: old facts from integrability

The Temperley-Lieb(1) monoid

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

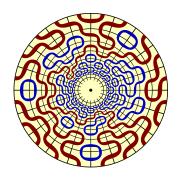
The maps $\{e_j\}_{1 \le j \le 2n}$ and $R^{\pm 1}$ generate a semigroup Example:

$$e_{1}(\pi): \frac{12345678910}{12345678910} = \frac{12345678910}{12345678910}$$

$$e_{2}(\pi): \frac{12345678910}{12345678910} = \frac{12345678910}{12345678910}$$

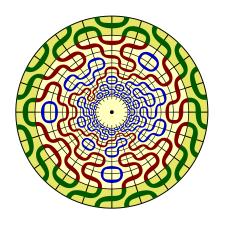
Consider the linear space $\mathbb{C}^{LP(n)}$, linear span of basis vectors $|\pi\rangle$. Operators e_j and $R^{\pm 1}$ are linear operators over $\mathbb{C}^{LP(n)}$

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



A config with t-1 layers.

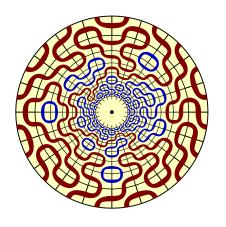
O(1) dense loop model: the Markov Chain over LP(n)



A config with t-1 layers.

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

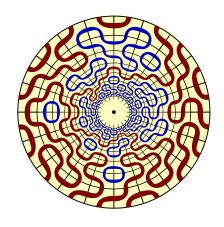
O(1) dense loop model: the Markov Chain over LP(n)



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 $\mathcal{LP}(n)$

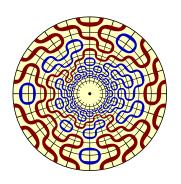


A config with t-1 layers.

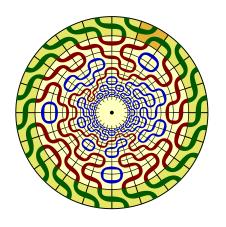
Add a new layer, of i.i.d. tiles, with prob. p = 1/2...

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

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

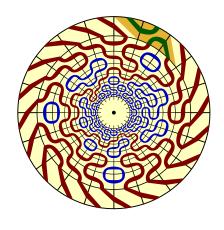


Now repeat the game...



Now repeat the game...

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

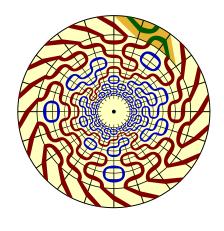


Now repeat the game...

...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
$$T_{p o 0}(\pi, \pi')$$



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 Re_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 $|\tilde{s}_n\rangle = \sum_{\pi} \tilde{\Psi}(\pi) |\pi\rangle$.

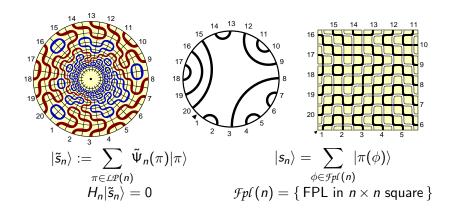
Realize $R^{-1}T_p = I + pH + \mathcal{O}(p^2)$. We thus have

$$H_n|\tilde{s}_n\rangle=0$$

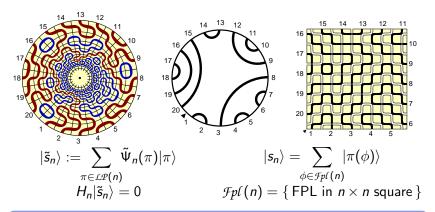
linear-algebra characterization of $\tilde{\Psi}(\pi)$



The Razumov-Stroganov correspondence: reloaded



The Razumov-Stroganov correspondence: reloaded



Razumov-Stroganov correspondence

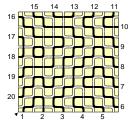
(conjecture: Razumov Stroganov, 2001; proof: AS Cantini, 2010)

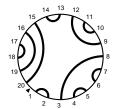
$$H_n|s_n\rangle=0$$



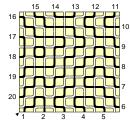
Second part of the proof: new facts from gyration

FPL config

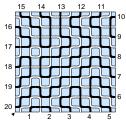


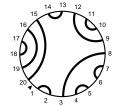


FPL config

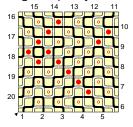


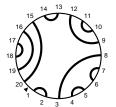
...and its conjugate, exchanging black and white

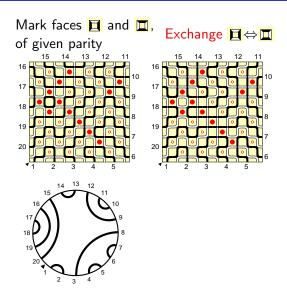


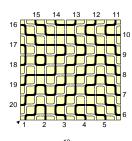


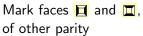
Mark faces ☐ and ☐, of given parity

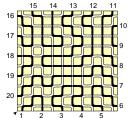


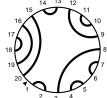


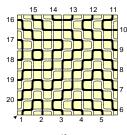




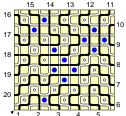


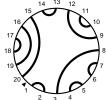


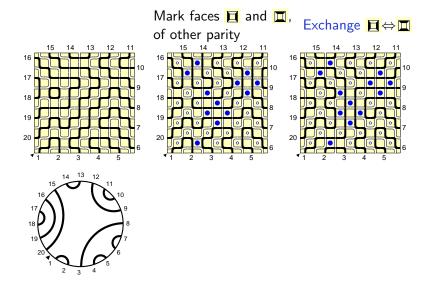


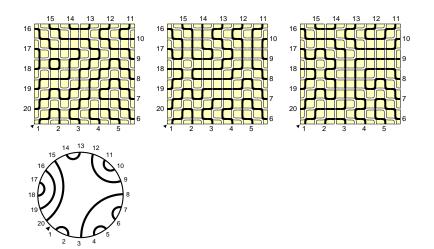


Mark faces \blacksquare and \blacksquare , of other parity

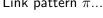


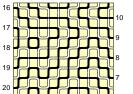


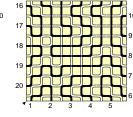




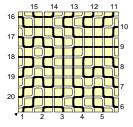


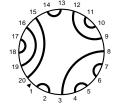


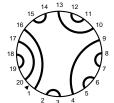


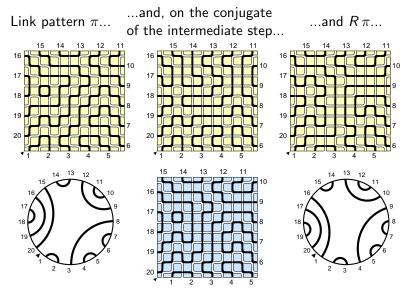


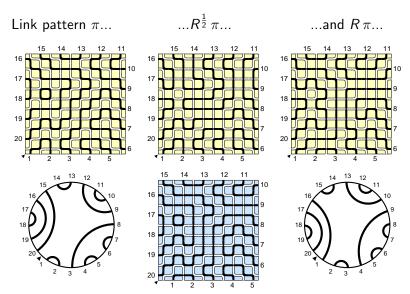












An unnoticed lemma on gyration orbits

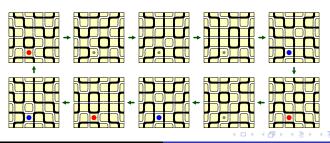
Call $\mathcal{O}(\phi)$ the orbit of ϕ under Wieland gyration.

For a face α , say

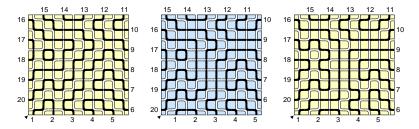
$$\mathcal{N}_lpha(\phi) = \left\{egin{array}{ll} +1 & ext{if you have} \ oxdots \ -1 & ext{if you have} \ oldsymbol{oxed{\square}} \ 0 & ext{otherwise} \end{array}
ight.$$

A lemma on \mathcal{N}_{α}

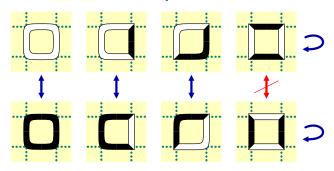
$$\forall$$
 FPL ϕ , face α $\sum_{\phi' \in \mathcal{O}(\phi)} \mathcal{N}_{\alpha}(\phi') = 0$



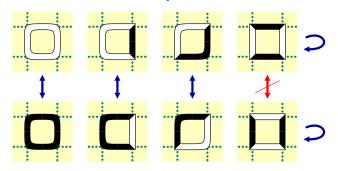
Easier to visualize the $\square \Leftrightarrow \square$ exchange on the few \square , \square faces... ...but better use the conjugate config at intermediate step, and think that \square , \square are the only faces fixed in the transformation



Easier to visualize the $\square \Leftrightarrow \square$ 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



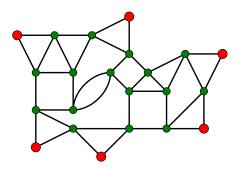
Easier to visualize the $\square \Leftrightarrow \square$ exchange on the few \square , \square faces... ...but better use the conjugate config at intermediate step, and think that \square , \square are the only faces fixed in the transformation



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

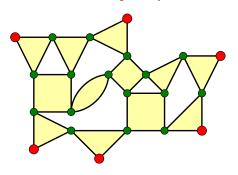


We have seen why Wieland gyration works "in the bulk": now we see how it works "globally":



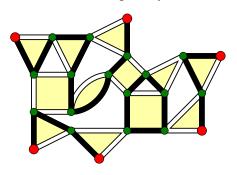
A graph with vertices of degree 2 and 4...

We have seen why Wieland gyration works "in the bulk": now we see how it works "globally":



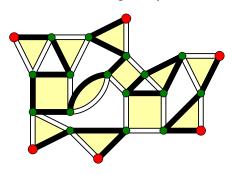
...a decomposition of the edge-set into cycles $\ell \leq 4$

We have seen why Wieland gyration works "in the bulk": now we see how it works "globally":

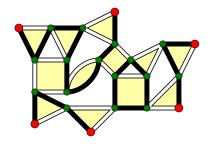


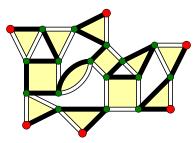
A FPL configuration

We have seen why Wieland gyration works "in the bulk": now we see how it works "globally":



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





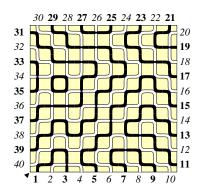
So, the trick is: • invert $\deg_{\text{black}}(v) \leftrightarrow \deg_{\text{white}}(v)$ connectivity of open paths

- Works with the Wieland recipe, on faces $\ell=4$
- Works with just complementation, on faces $\ell=1,2,3$
- 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!

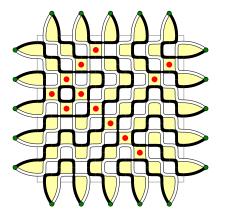
If you want two, you get a very strict classification theorem (essentially, convex planar quadrangulations, and up to 4 triangles) ...however, many more domains than just $n \times n$ squares!

...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)

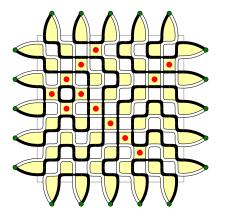
...in the original square domain for FPL we have "external legs" (i.e., vertices of degree 1)... how do we recover the setting above with vertices of degree 2 and 4?



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

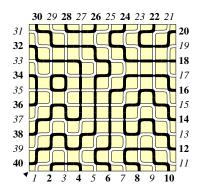
mark in red 🗖 and 🔟

...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?



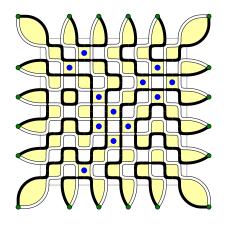
The result of map H_+

...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)

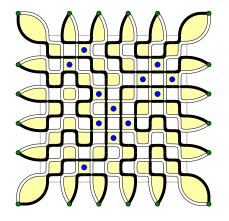
...in the original square domain for FPL we have "external legs" (i.e., vertices of degree 1)... how do we recover the setting above with vertices of degree 2 and 4?



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

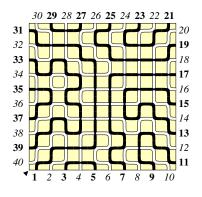
mark in blue 📘 and 🔟

...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?



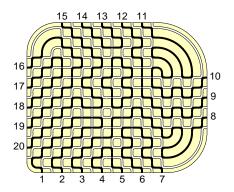
The result of map H_{-}

...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?



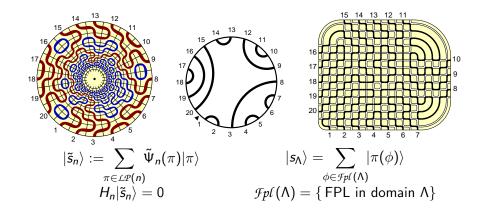
Split auxiliary vertices to recover the (Λ, τ_+) original geometry (with a rotated link pattern)...

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

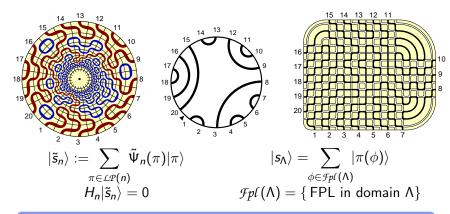


(bottom line: an elementary generalization of Wieland strategy gives rotational symmetry for FPL enumerations above)

The Razumov-Stroganov correspondence: generalised



The Razumov-Stroganov correspondence: generalised



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

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



Yet one word on gyration... the boundary conditions

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.

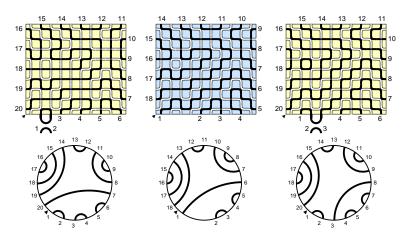
These linear combinations, induced by arcs, are well-described by Temperley-Lieb operators.

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" ...)



An example with generic boundary conditions

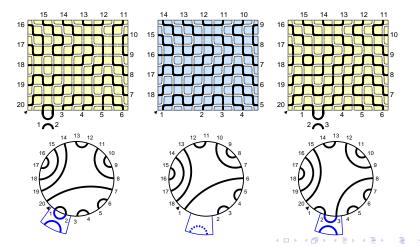
Example: the state $|s_j^c\rangle$ (that we define in the next slide) satisfies $(R\,e_{i-1}-e_i)|s_i^c\rangle=0$



An example with generic boundary conditions

Example: the state $|s_{j}^{c}\rangle$ (that we define in the next slide) satisfies

$$(R e_{j-1} - e_j)|s_j^c\rangle = 0$$

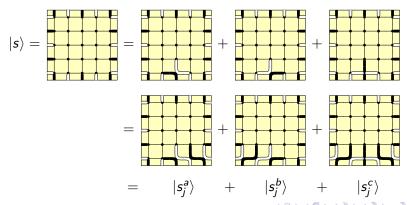


The structure of the proof

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

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).



The structure of the proof

Combining recursion relations with the new gyration relations gives

$$\mathbf{S}(e_{j}-1)|s_{j}^{a}\rangle = \mathbf{S}(e_{j+1}-1)(|s_{j+1}^{a}\rangle + |s_{j+1}^{c}\rangle)$$

 $\mathbf{S}(e_{j}-1)|s_{j}^{b}\rangle = \mathbf{S}(e_{j-1}-1)(|s_{j-1}^{b}\rangle + |s_{j-1}^{c}\rangle)$

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}_{α}



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:

- 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 2n equals A_n , i.e. # FPL of size n.

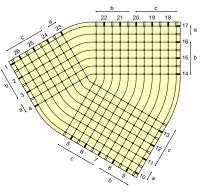
From Razumov-Stroganov on a domain Λ (with 2n black legs), we know that

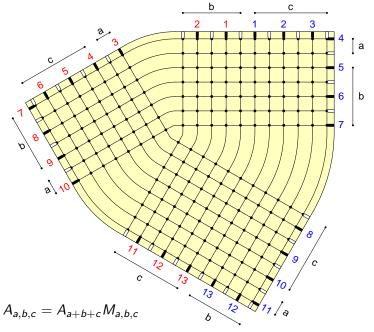
$$A_{\Lambda} = A_n K(\Lambda)$$
 $K(\Lambda) \in \mathbb{N}$

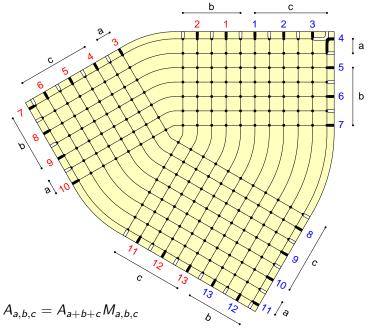
These numbers $K(\Lambda)$ are to be determined. We now do this for the "triangoloid", proving

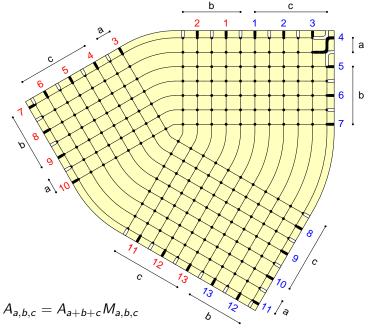
$$A_{a,b,c} = A_{a+b+c} M_{a,b,c}$$

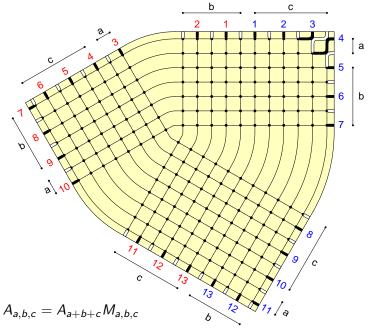
(where $M_{a,b,c}$ is the number of Plane Partitions in the $a \times b \times c$ box, MacMahon 1915 formula)

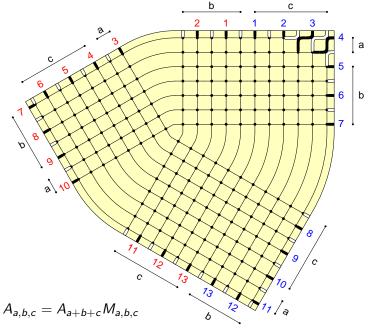


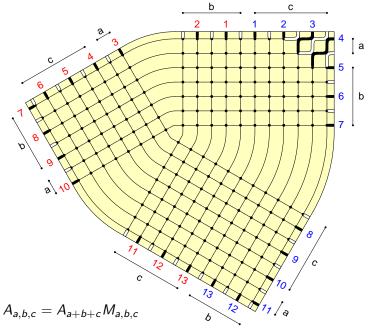


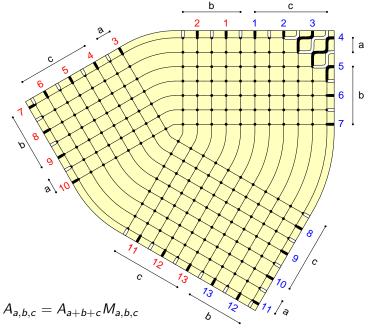


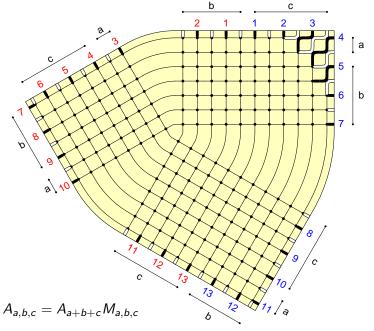


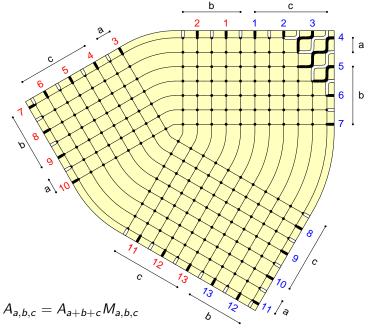


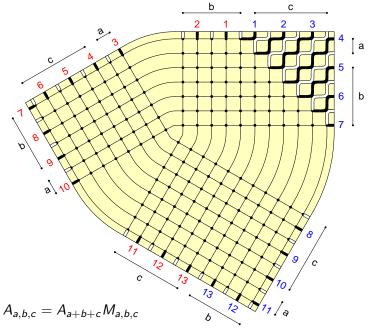


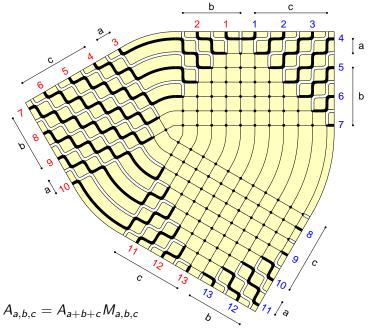


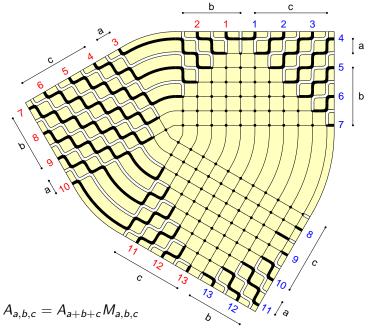


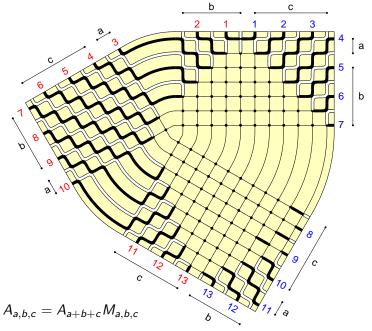


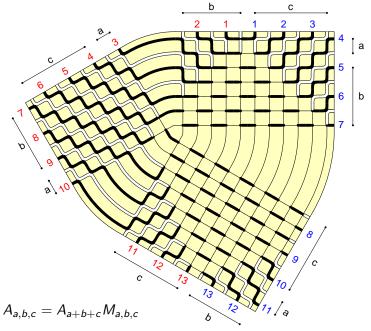


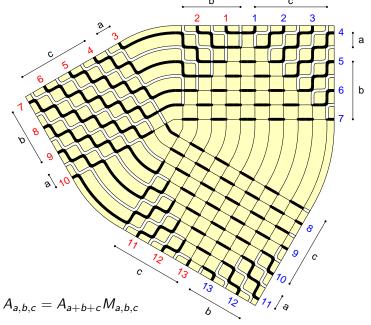


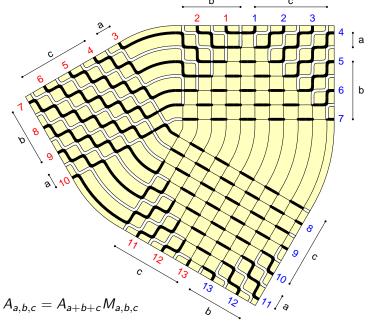


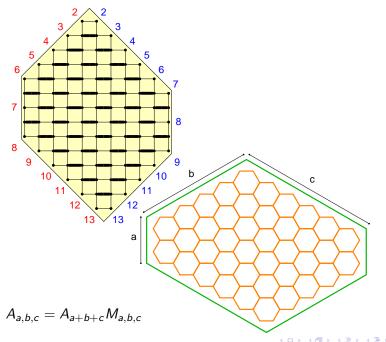










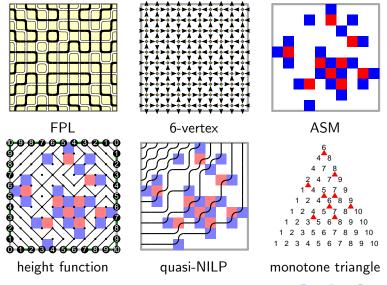


THIS SHOULD BE THE END OF THE SECOND LECTURE...

Lecture 3

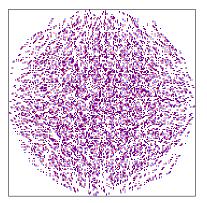
Asymptotics of large Alternating Sign Matrices

Reminder of local bijections for ASM



Asymptotic shapes: the problem

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

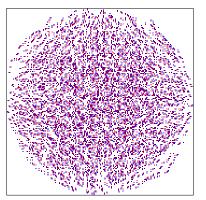


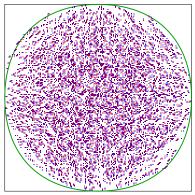
The analytic determination of these curves is our subject today.



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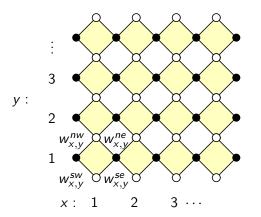
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Domino Tilings of the Aztec Diamond \implies ASM at $\omega=2$

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

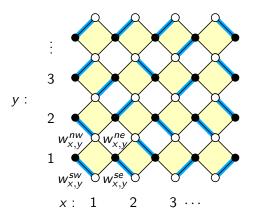
thus a determinantal problem...)



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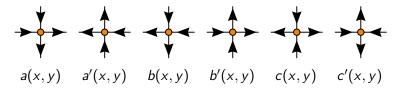
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Domino Tilings of the Aztec Diamond \rightarrow ASM at $\omega = 2$

Recall the 6-Vertex Model weights...



...and now consider the following map:

$$W_{X,y}^{SW}$$

$$W_{X,Y}^{ne}$$

$$W_{x,y}^{se}$$

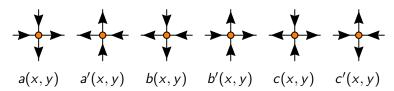
$$W_{X,y}^{nw}$$

(note:
$$\Delta = 0$$
)

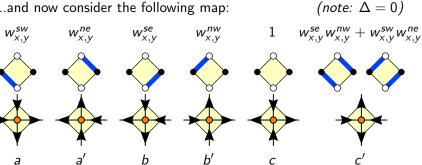
$$w_{{\rm x},{\rm y}}^{\rm sw} \qquad w_{{\rm x},{\rm y}}^{\rm ne} \qquad w_{{\rm x},{\rm y}}^{\rm se} \qquad w_{{\rm x},{\rm y}}^{\rm nw} \qquad 1 \qquad w_{{\rm x},{\rm y}}^{\rm se} w_{{\rm x},{\rm y}}^{\rm nw} + w_{{\rm x},{\rm y}}^{\rm sw} w_{{\rm x},{\rm y}}^{\rm ne}$$

Domino Tilings of the Aztec Diamond \longrightarrow ASM at $\omega = 2$

Recall the 6-Vertex Model weights...

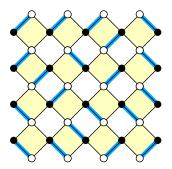


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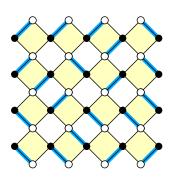
...they're also determinantal a'la Gessel-Viennot...

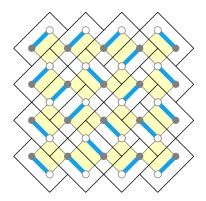
The NILP construction for Domino Tilings of the Aztec Diamond is similar to the one for Lozenge Tilings on the triangular lattice, with Motzkin paths ($\{\pm 1,0\}$) instead of ordinary $\{\pm 1\}$ lattice paths



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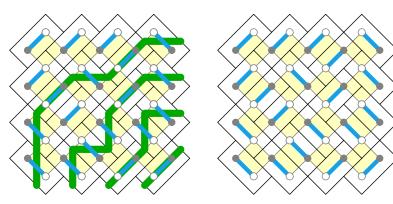
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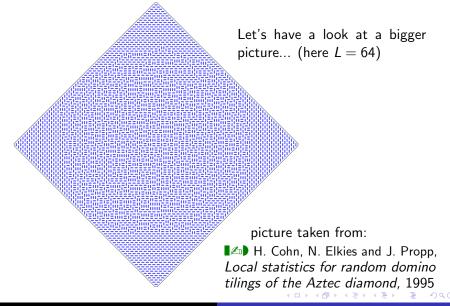


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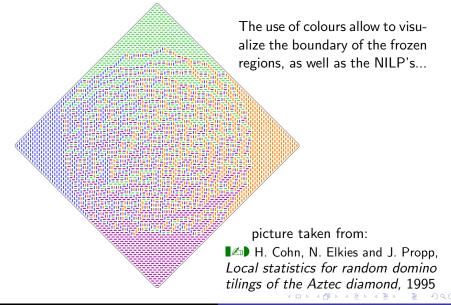
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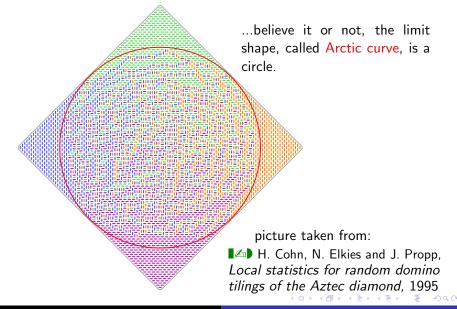
Domino Tilings of the Aztec Diamond: a bigger picture



Domino Tilings of the Aztec Diamond: a bigger picture



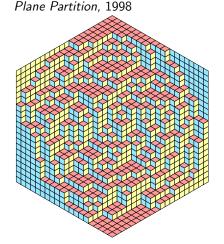
Domino Tilings of the Aztec Diamond: a bigger picture



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)

1. Cohn, M. Larsen and J. Propp, The Shape of a Typical Boxed



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Plane Partition, 1998

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dimer coverings of periodic planar bipartite graphs

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



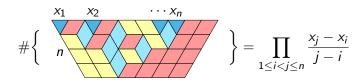
Semi-strict Gelfand Patterns

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

■△ H. 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} -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 $\mathrm{SL}(n)$, 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.

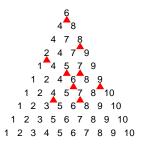
N. Elkies, G. Kuperberg, M. Larsen and J. Propp, *Alternating sign* matrices and domino tilings, 1991



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

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

- 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.
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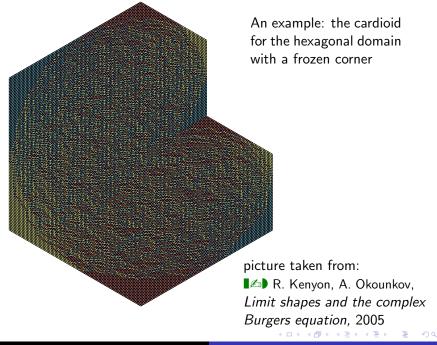


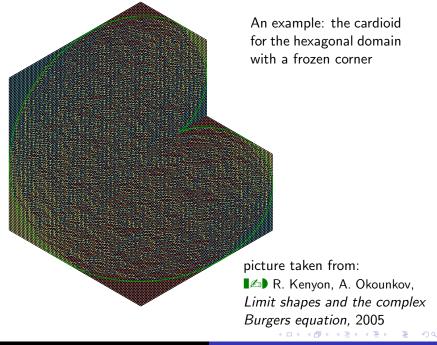
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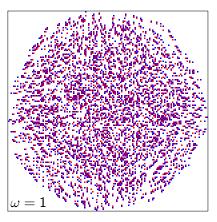


All of this is beautiful, but planar dimer coverings are determinantal...

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?



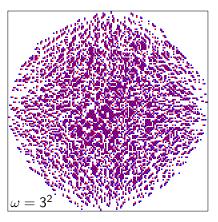


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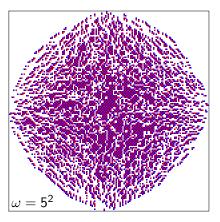


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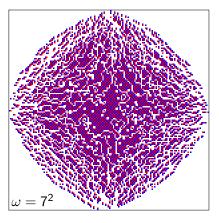


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The Colomo-Pronko formula

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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 $A_{\omega}(n;r)$;
- ▶ they found the necessary asymptotic properties of $A_{\omega}(n; r)$ using methods of Random Matrices, first for $\omega \leq 4$, and then, together with P. Zinn-Justin, also for $\omega > 4$ (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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The arctic curve of the domain-wall six-vertex model, 2009



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- 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

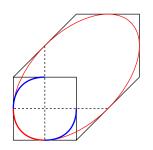


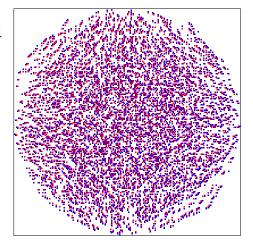
The Colomo-Pronko formula: $\omega=1$

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)



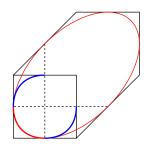


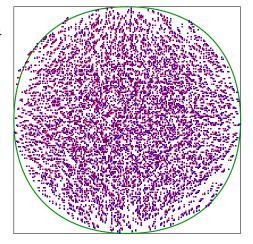
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The Colomo-Pronko formula: generic ω

For ω -weighted ASM on the square, the arctic curve $\mathcal{C}(x,y)$, 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:

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

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...)

$$n = 10$$
. $r = 4$



How to derive this?

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.



How to derive this?

....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 \mathcal{C}_{∞} at the tangence points on the boundary of the domain, already for $\omega=1$, and is not even piecewise algebraic at generic $\omega...$

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

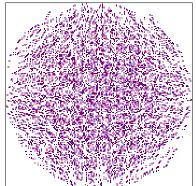
Staying less ambitious, can we determine in ASM something like the KO cardioid for the hexagon with a frozen corner?

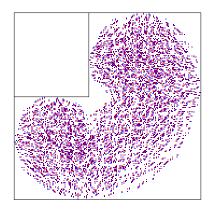


Emptiness Formation: typical configurations

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





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

A curve \mathcal{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 $\mathcal C$ 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,



The *envelope* \mathcal{E} of a one-parameter family of curves $\{\mathcal{C}_z\}_{z\in I}$ 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

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

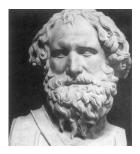
We call *geometric caustic* the envelope of a family of straight lines. In this case U is linear in x and y:

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

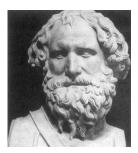


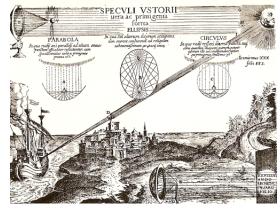
Caustics in optics are a special case of geometric caustics, in which the family of straight lines can be interpreted as the family of reflections of a beam of parallel rays from a curved mirror.

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The Colomo-Pronko formula at generic ω – reloaded

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The Colomo-Pronko formula at generic ω – reloaded

For ω -weighted ASM on the square, the arctic curve $\mathcal{C}(x,y)$ 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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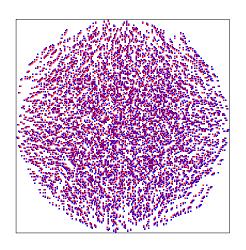
But this has not been derived geometrically!

So we would like a more geometric strategy for attacking this sort of questions...

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...

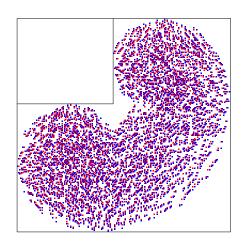
n = 200, no frozen region



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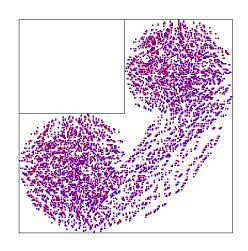
$$n = 200$$
, $(r, s) = (90, 80)$



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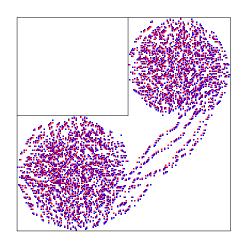
$$n = 200$$
, $(r, s) = (99, 88)$



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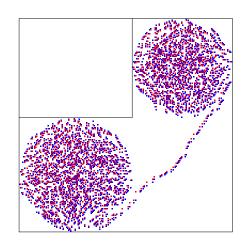
$$n = 200, (r, s) = (104, 92)$$



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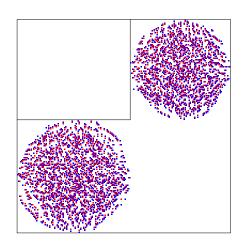
$$n = 200, (r, s) = (106, 93)$$



So we would like a more geometric strategy for attacking this sort of questions...

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

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



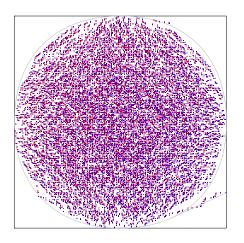
The structure of a typical refined ASM

...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

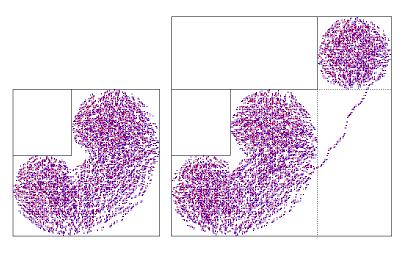
Indeed, this is what you see in a simulation...

$$n = 300, r = 250$$



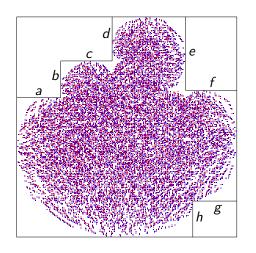
What about generic domains?

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

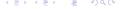


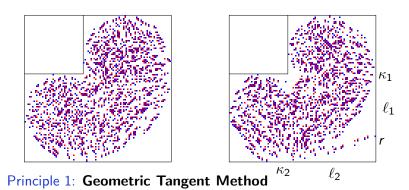
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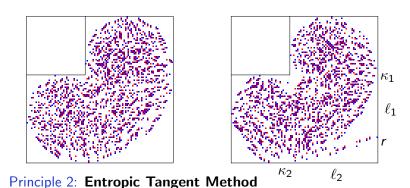
$$n = 300, (a, b, ...) = (60, 50, 70, 60, 100, 70, 60, 50)$$





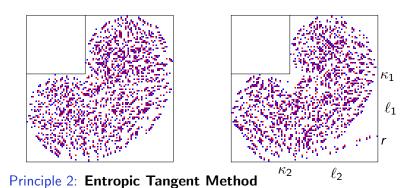
Call Λ the domain shape, and ${\cal C}$ the corresponding Arctic Curve.

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 $\mathcal C$ of unrefined ASM, plus a straight path from r to the tangent point on $\mathcal C$.



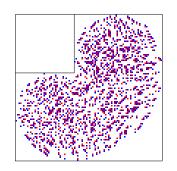
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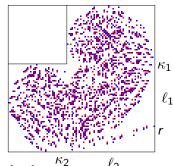
Call Λ' the domain Λ minus one row/column along the sides containing κ_1 and κ_2



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 $\lim_{n \to \infty} \frac{1}{n} \ln \frac{Y}{X} \sim \ln n$.





Principle 2: Entropic Tangent Method

Then

$$A^{(1)}(\Lambda, r)A^{(2)}(\Lambda, s) \sim A(\Lambda)A(\Lambda')\binom{r+s}{r}$$

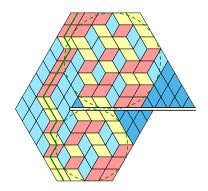
If and only if the line ((0, r), (s, 0)) is tangent to C.



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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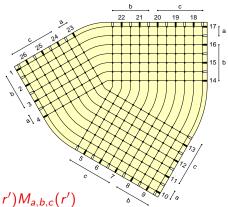
(hint: use the formula for Semi-strict Gelfand Patterns to deduce all the refined enumerations you may need)

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

 $oldsymbol{\Theta}$ 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)

Well ok... what about some new result?

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!



Recall from yesterday:

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

...but more is true!

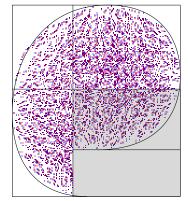
Call
$$n = a + b + c$$
.

$$A([a,b,c],r) = \sum_{r'} A(n,r-r') M_{a,b,c}(r')$$

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)

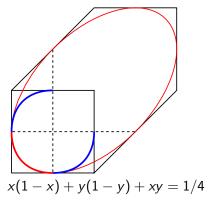
$$x(b,c,p) = \frac{3-c}{2} - \frac{2-p}{2\sqrt{1-pq}}$$
$$-\frac{(1-c)(1-(pb+qc))-2pbc}{2\sqrt{(pb-qc)^2-2(pb+qc)+1}};$$
$$y(b,c,p) = x(c,b,1-p).$$



Analytic continuation

The surprises are not over...

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



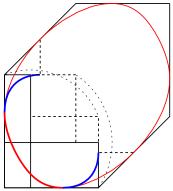
Analytic continuation

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...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.



The shear phenomenon

Fact:

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

The two other arcs of \mathcal{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

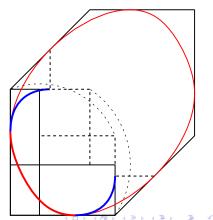
It is believable that this points towards the universality of the shear phenomenon, for any tangent point of the arctic curve $\mathcal C$ on its boxing domain Λ , for $\omega=1$ ASM.



The shear phenomenon

$$x(b,c,p) = \frac{3-c}{2} - \frac{2-p}{2\sqrt{1-pq}} - \frac{(1-c)(1-(pb+qc))-2pbc}{2\sqrt{(pb-qc)^2-2(pb+qc)+1}};$$

$$y(b,c,p) = x(c,b,1-p).$$



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