Expanding Blaschke Products for the Lee-Yang zeros on the Diamond Hierarchical Lattice.

Pavel Bleher[†], Mikhail Lyubich[‡], and Roland Roeder[†]

IUPUI[†] and Stony Brook University[‡]

Banff May 22th, 2023



https://arxiv.org/pdf/1009.4691.pdf

https://www.sciencedirect.com/science/article/pii/S0021782416300824 + 4 🗇 + 4 = + 4



Ising model

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Ising model

1. Partition Function, Lee-Yang zeros, and thermodynamic limit

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4. Renormalization Mapping of the Lee-Yang cylinder

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- Sketch of the proofs

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A sequence of graphs Γ_n , with vertex set V_n and edge set E_n .

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A sequence of graphs Γ_n , with vertex set V_n and edge set E_n . Think of Γ_n as an $n \times n$ square in the \mathbb{Z}^2 lattice in the plane.

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Describe finer and finer approximations to our magnetic material. Electrons at vertices, interactions along edges.

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For any configuration of spins $\sigma: V_n \to \{\pm 1\}$, we have:

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$$I_n(\sigma) = \sum_{(v,w)\in E_n} \sigma(v)\sigma(w)$$
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 $I(\sigma)$ is the energy of interaction along edges, and $M(\sigma)$ is the total magnetic moment of σ .

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The energy of state σ exposed to an external magnetic field *h* is:

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 $I(\sigma)$ is the energy of interaction along edges, and $M(\sigma)$ is the total magnetic moment of σ .

The energy of state σ exposed to an external magnetic field *h* is:

$$H_n(\sigma) = -J \cdot I(\sigma) - h \cdot M_n(\sigma),$$

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where J > 0.

At equilibrium, a state σ occurs with probability proportional to

$$W_n(\sigma) = e^{-H_n(\sigma)/T}$$

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At equilibrium, a state σ occurs with probability proportional to

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Thus, $P_n(\sigma) = W_n(\sigma)/Z_n(h, T)$, where

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An obvious danger occurs at those values of h, T for which $Z_n(h, T) = 0$.

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 $Z_n(h, t)$ is called the Partition function. It governs the physical properties of the Ising model on Γ_n .

An obvious danger occurs at those values of h, T for which $Z_n(h, T) = 0$. Luckily, this never happens for $h, T \in \mathbb{R}$.

Let $t = e^{-J/T}$ (temperature-like)

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where $d = |E_n|$.

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Fundamental symmetry of the Ising model!
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The thermodynamic limit exists for the sequence Γ_n if

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For each $t \in [0, 1]$ there is a measure μ_t on \mathbb{T} describing the asymptotic distribution of Lee-Yang zeros.

$$F(z,t) = -2T \int_{\mathbb{T}} \log |z-\zeta| d\mu_t(\zeta) + T \log |z| + \frac{1}{2} \log |t|$$

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Understanding how the Lee-Yang distributions $\mu_t(\phi)$ vary with t and ϕ is essential to understanding phase transitions of the model.



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Zakhar Kabluchko: Lee-Yang zeros for the Curie Weiss model match this conjectureal description. http://arxiv.org/pdf/2203.05533.pdf

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Hierarchical Lattices



The Diamond Hierarchical Lattice (DHL).

 Γ_n is obtained by replacing each edge of generating graph Γ (a diamond) with a copy of Γ_{n-1} , considering the marked vertices *a* and *b* as the "endpoints" of Γ_{n-1} .

Migdal-Kadanoff Renormalization¹²³

Consider the conditional partition functions:

$$U_{n} := Z_{n} \begin{pmatrix} \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \\ \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \\ \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \end{pmatrix}, \quad V_{n} := Z_{n} \begin{pmatrix} \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \\ \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \\ \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \end{pmatrix}, \quad W_{n} := Z_{n} \begin{pmatrix} \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \\ \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \\ \mathcal{S}^{\mathcal{S}} \oplus \mathcal{S}^{\mathcal{S}} \end{pmatrix}$$

The total partition function is equal to $Z_n = U_n + 2V_n + W_n$.

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The total partition function is equal to $Z_n = U_n + 2V_n + W_n$. Migdal-Kadanoff RG Equations:

 $U_{n+1} = (U_n^2 + V_n^2)^2, \quad V_{n+1} = V_n^2 (U_n + W_n)^2, \quad W_{n+1} = (V_n^2 + W_n^2)^2.$

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We can lift *R* from the [U : V : W] coordinates (downstairs) to the [z : t : 1] coordiantes upstairs:



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The mapping upstairs is:

$$\mathcal{R}(z,t) = \left(\frac{z^2+t^2}{z^{-2}+t^2}, \ \frac{z^2+z^{-2}+2}{z^2+z^{-2}+t^2+t^{-2}}\right).$$

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and Ψ is some degree 2 rational map.

Let $\mathcal{C}:=\{(z,t)\;:|z|=1,\;t\in [0,1]\}$ be the Lee-Yang cylinder.

Let $\mathcal{C} := \{(z, t) : |z| = 1, t \in [0, 1]\}$ be the Lee-Yang cylinder. One can check that $\mathcal{R}(\mathcal{C}) = \mathcal{C}$.

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Renormalization on the Lee-Yang cylinder

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It is this recursive relationship between S_{n+1} and S_n that makes a study of the Lee-Yang zeros tractable for hierarchical lattices.

Lee-Yang zeros as pull-backs under ${\mathcal R}$



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- Let W^s(T) be the basin of attraction of T. Has positive Lebesgue measure.

Numerical Experiment



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 $\mathcal{W}^{s}(\mathcal{B})$ is colored blue and $\mathcal{W}^{s}(\mathcal{T})$ is colored orange.

Theorem (Bleher, Lyubich, R) $\mathcal{R}: \mathcal{C} \to \mathcal{C}$ is partially hyperbolic.



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2. Horizontal tangent vectors $v \in \mathcal{K}(x)$ get exponentially stretched under $D\mathcal{R}^n$ at a rate that dominates any occasional expansion of tangent vectors in L(x).

The idea of this proof that this conefield is invariant seems to play a role in the recent work of Dang-Grigorchuk-Lyubich about the Basilica IMG.

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This is the "intertwined basins" phenomenon studied by Kan-Yorke, Bonifant-Milnor, Ilyashenko-Kleptsyn-Saltykov....

Physical Results

For $t \in [0, 1)$ the holonomy transformation $g_t : \mathcal{B} \to \mathbb{T} \times \{t\}$ obtained by flowing along \mathcal{F}^c .

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Theorem (BLR)

The asymptotic distribution of Lee-Yang zeros at a temperature $t_0 \in [0, 1)$ is given by under holonomy by $\mu_t = (g_t)_*(\mu_0)$ where μ_0 be the Lebesgue measure on \mathcal{B} .

Geometric view of Lee-Yang distributions for the DHL



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Problem controlling the degrees of the curves $\mathcal{R}^{n}(\mathcal{P}_{t_{0}})$: deg $(\mathcal{R}^{n}(\mathcal{P}_{t_{0}})) > 4^{n}$, but only wraps around the cylinder 4^{n} times. Algebraic instability: $4^{n} < \deg(\mathcal{R}^{n}) < (\deg(\mathcal{R}))^{n} = 6^{n}$.

Recall the a semiconjugacy



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Coincides with degree of $R^n : C \to C$, it is "safer" to work with R.

⁴except on \mathcal{B} , where it is 2 - 1.

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We will show that $\operatorname{pr} \circ R^n : P_{t_0} \to P_0$ expands that circle S_{t_0} .

Suffices to parameterize P_{t_0} by $\Psi: \mathcal{P}_{t_0} \to P_{t_0}$ and show that

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We have:

$$\psi_n(z) := \operatorname{pr} \circ R^n \circ \Psi(z, t_0) = \frac{W_n(z, t_0)}{U_n(z, t_0)},$$

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Claim: $\psi_n : \mathbb{C} \to \mathbb{C}$ is an Blaschke product preserving the unit disc \mathbb{D} , expanding the circle $\mathbb{T} = \partial \mathbb{D}$ by a factor of 2^{n+1} .

$$U_n(z,t) = \sum_{\sigma(a)=\sigma(b)=+1} W(\sigma) = \sum_{\sigma(a)=\sigma(b)=+1} t^{-l(\sigma)} z^{-M(\sigma)}$$
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2. Since Γ_n has valence 2^n at marked vertices *a* and *b* we have

$$a_i^-(t) = 0$$
 for $i < -4^n + 2^{n+1}$

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$$U_n(z,t) = \sum_{\sigma(a)=\sigma(b)=+1} W(\sigma) = \sum_{\sigma(a)=\sigma(b)=+1} t^{-l(\sigma)} z^{-M(\sigma)}$$

= $a_d^+(t) z^d + \dots + a_{-d}^+(t) z^{-d},$

$$\begin{aligned} \mathcal{W}_n(z,t) &= \sum_{\sigma(\vartheta)=\sigma(b)=-1} \mathcal{W}(\sigma) = \sum_{\sigma(\vartheta)=\sigma(b)=-1} t^{-l(\sigma)} z^{-M(\sigma)} \\ &= a_d^{-}(t) z^d + \dots + a_{-d}^{-}(t) z^{-d}. \end{aligned}$$

Remarks:

1. Fundamental symmetry of the Ising model under $z \mapsto 1/z$ becomes:

$$a_i^+(t) = a_{-i}^-(t)$$
 for each $i = -d \dots d$

2. Since Γ_n has valence 2^n at marked vertices *a* and *b* we have

$$a_i^-(t) = 0$$
 for $i < -4^n + 2^{n+1}$

Reason for 2: With -1 spins at the marked vertices a, b, we can't get more than $4^n - 2^{n+1}$ edges with ++, so $M(\sigma) \leq 4^n - 2^{n+1}$.

Factor $U_n(z) \equiv U_n(z, t_0)$ and $W_n(z) \equiv W_n(z, t_0)$ as
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We find that

$$\psi_n(z) = \frac{W_n(z)}{U_n(z)} = z^{2^{n+1}} \prod \frac{z - b_i}{1 - \overline{b_i} z}$$

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Lee-Yang Theorem with Boundary conditions



S is the vertices in red.

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Theorem (Bleher, Lyubich, R)

Consider a ferromagnetic Ising model on a connected graph Γ and let $\sigma_S \equiv -1$ on a nonempty subset S of the vertex set V.

Lee-Yang Theorem with Boundary conditions



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Theorem (Bleher, Lyubich, R)

Consider a ferromagnetic Ising model on a connected graph Γ and let $\sigma_S \equiv -1$ on a nonempty subset S of the vertex set V. Then, for any temperature $t \in (0,1)$ the Lee-Yang zeros $z_i^-(t)$ of the conditional partition function $Z_{\Gamma \mid \sigma_S}$ lie inside the open disc \mathbb{D} .

Thank you for listening!

Pavel Bleher, Mikhail Lyubich, and Roland Roeder. *Lee-Yang Zeros for the DHL and 2D Rational Dynamics, I. Foliation of the Physical Cylinder.* Journal de Mathématiques Pures et Appliquées, 107(5): 491-590, 2017.

For those who like joint spectra:

Pavel Bleher, Mikhail Lyubich, and Roland Roeder. *Lee-Yang-Fisher zeros for DHL and 2D rational dynamics, II. Global Pluripotential Interpretation.* Journal of Geometric Analysis, 30(1): 777-833, 2020.