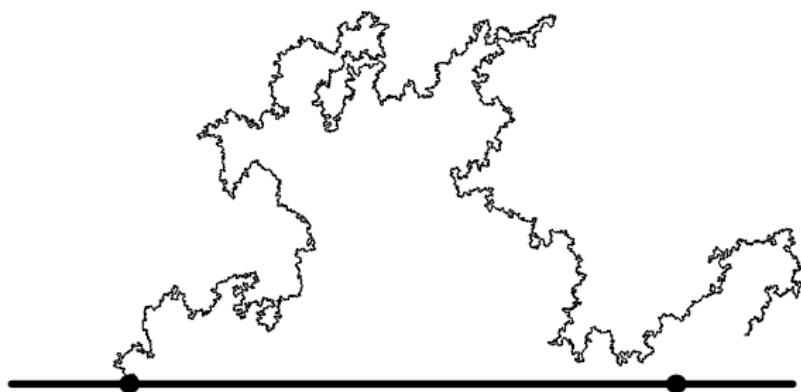


What is logarithmic in Schramm-Loewner Evolutions?

Kalle Kytölä

ADVANCED CONFORMAL FIELD THEORY AND
APPLICATIONS
WORKSHOP 1: LOGARITHMIC CONFORMAL FIELD
THEORY, OCTOBER 3-7, 2011

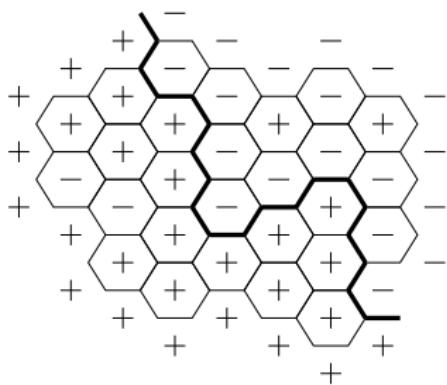
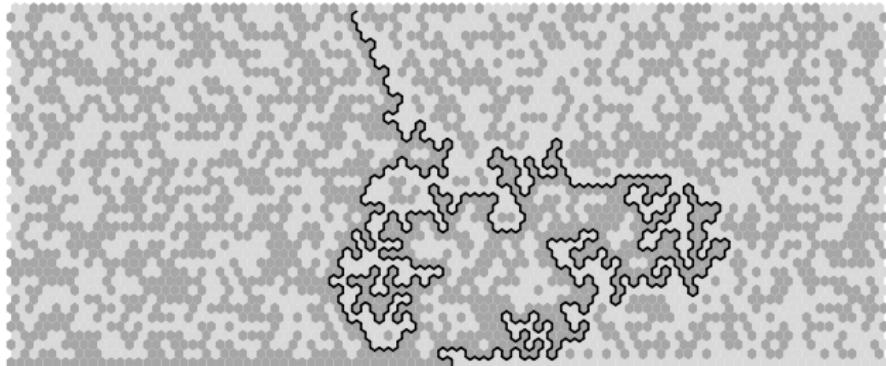


- Geometric questions have lead to logarithmic CFT
 - polymers, percolation ([Saleur '87], [Cardy '99], ...)
 - non-diagonalizable transfer matrices ([Saleur], [Saint-Aubin & Pearce & Rasmussen '09], ...)
- Schramm-Loewner evolutions (SLE)
 - random conformally invariant fractal curves ([Schramm '00])
 - some rigorous results about scaling limits of interfaces in critical models of statistical mechanics
 - breakthrough: Fields medals Werner (2006), Smirnov (2010)

Random curves in 2D critical phenomena

Percolation

$$p = p_c$$

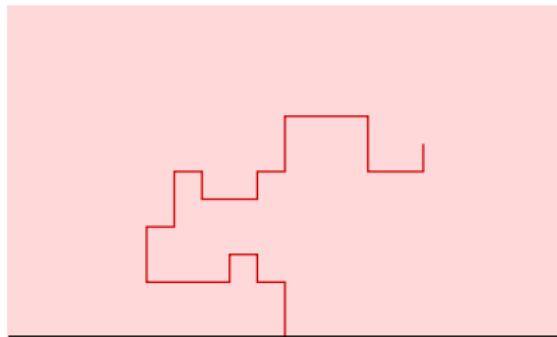


Ising model

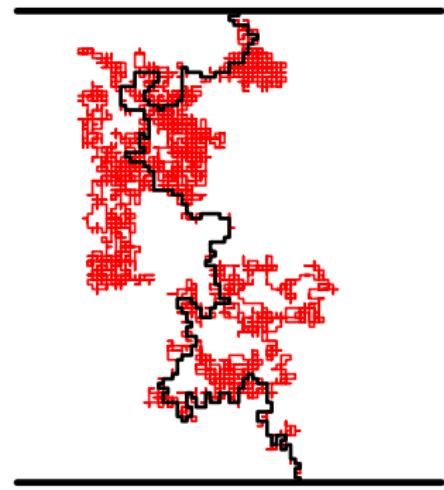
$$T = T_c$$

Random curves in 2D critical phenomena

Self-avoiding walk



Loop erased random walk



Chordal SLE $_{\kappa}$ in the half-plane

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In the upper half plane $\mathbb{H} = \{z \in \mathbb{C} : \Im z > 0\}$, from 0 to ∞

Loewner's equation for g_t

$$\frac{d}{dt} g_t(z) = \frac{2}{g_t(z) - X_t}$$

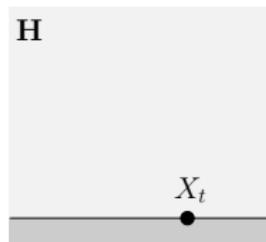
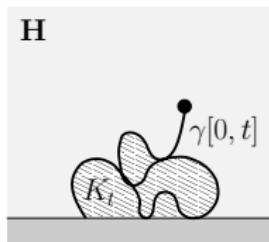
Driving process Brownian motion

$$X_t = \sqrt{\kappa} B_t$$

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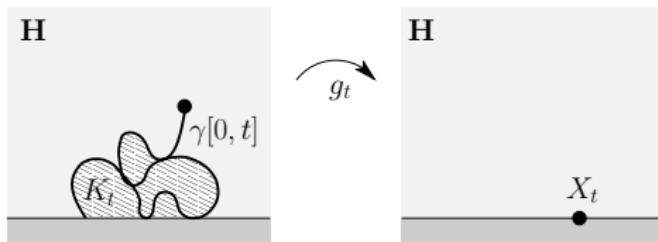
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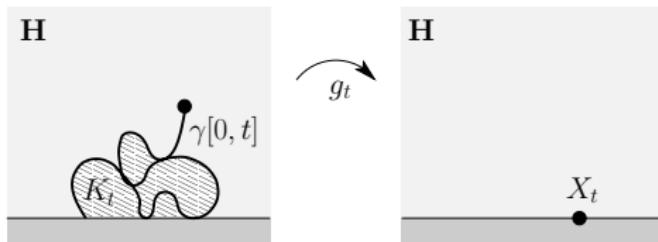
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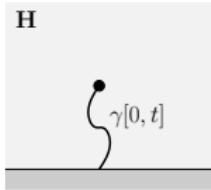
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- Laurent expansion at infinity (defines a_m , $m = 2, 3, \dots$)

$$g_t(z) = z + \sum_{m=2}^{\infty} a_m(t) z^{1-m}$$

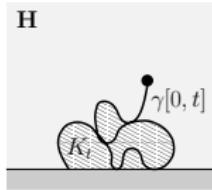
Some properties of chordal SLE $_{\kappa}$

Phases: [Rohde & Schramm]

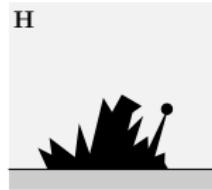
- $0 \leq \kappa \leq 4$: The curve γ is **simple** (no self intersections)
- $4 < \kappa < 8$: The curve γ is **self-touching** (but not self crossing)
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$$0 \leq \kappa \leq 4$$



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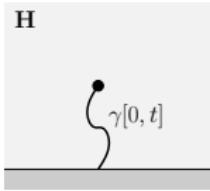


$$8 \leq \kappa$$

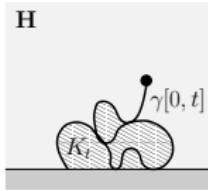
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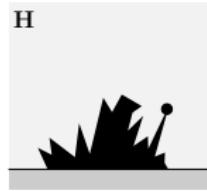
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$$4 < \kappa < 8$$



$$8 \leq \kappa$$

Fractal dimensions? [Rohde & Schramm, Beffara, ...]

- $\dim(\gamma[0, \infty]) = 1 + \kappa/8$ for $0 \leq \kappa \leq 8$
- $\dim(\partial K_t) = 1 + 2/\kappa$ for $\kappa \geq 4$

Models of statistical physics and chordal SLEs

Model	SLE_κ	CFT?
loop-erased random walk ¹	$\kappa = 2$	$c = -2$ CFT
Ising spin cluster boundary ²	$\kappa = 3$	fermionic CFT, $c = 1/2$
free field level lines ³	$\kappa = 4$	free boson, $c = 1$ CFT
Ising FK clusters ²	$\kappa = \frac{16}{3}$	fermionic CFT, $c = 1/2$
percolation cluster boundary ⁴	$\kappa = 6$	$c = 0$, Cardy's formula
uniform spanning tree ¹	$\kappa = 8$	$c = -2$ CFT
self-avoiding walk	$\kappa = \frac{8}{3} ?$	CFT of $c = 0$
q -Potts and FK model	$\kappa = \kappa(q) ?$	
$O(n)$ model	$\kappa = \kappa(n) ?$	
:	:	

¹Lawler & Schramm & Werner : Ann. Probab. **32** no. 1B (2004).

²Smirnov & Chelkak 2011(?)

³Schramm & Sheffield : (2006)

⁴Smirnov: C.R.Acad.Sci Paris **333** (2001), Camia & Newman: (2006) ▶



Variants of SLE, $\text{SLE}_\kappa(\rho)$

$$\frac{d}{dt}g_t(z) = \frac{2}{g_t(z) - X_t}, \quad g_0(z) = z$$

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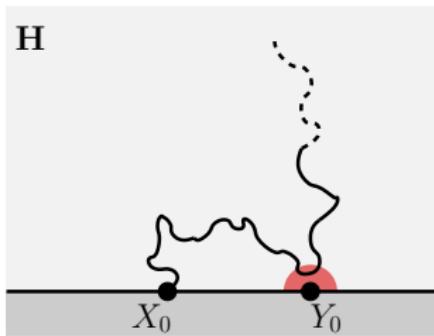
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 - * $\text{SLE}_\kappa(\rho)$ with choice $Z(x, y) = (x - y)^{\rho/\kappa}$

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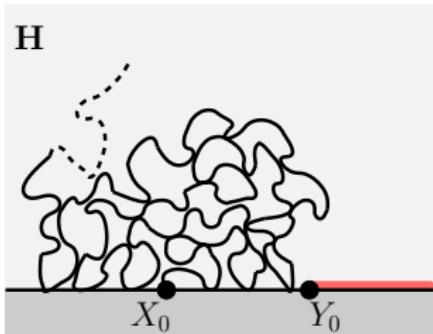


Example variant 1:

chordal SLE_κ from X_0 to ∞ ,
conditioned to visit $Y_0 \in \partial \mathbb{H}$

$$= \text{SLE}_\kappa(\rho = \kappa - 8)$$

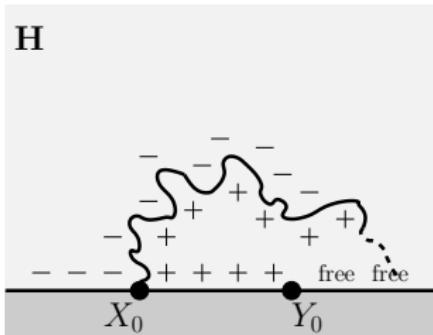
Examples of $\text{SLE}_\kappa(\rho)$



Example variant 2:

chordal SLE_κ from X_0 to ∞ ,
conditioned to avoid the arc
 $[Y_0, \infty) \subset \partial \mathbb{H}$

$$= \text{SLE}_\kappa(\rho = \kappa - 4)$$



Example variant 3:

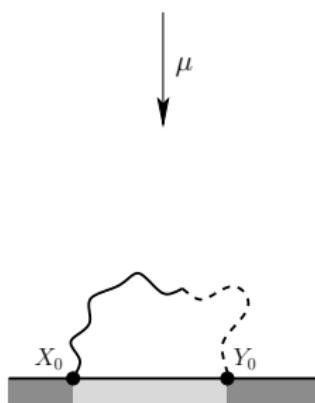
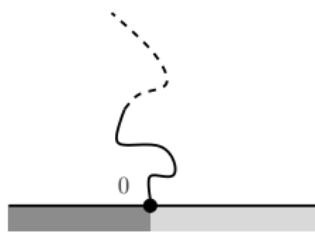
dipolar SLE_κ [Bauer & Bernard & Houdayer]
(role of Y_0 and ∞ symmetric)

$$= \text{SLE}_\kappa(\rho = \frac{\kappa-6}{2})$$

e.g. Ising interface with *plus-minus-free*
boundary conditions [Hongler & Kytölä]

More example variants by coordinate changes

Coordinate change: [..., Schramm & Wilson, ...]

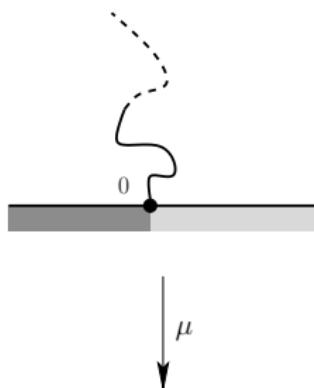


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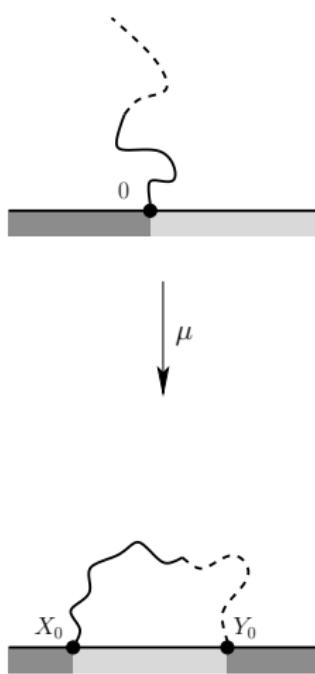
- $\gamma = \text{trace of } \text{SLE}_\kappa(\rho)$
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The curve $\mu \circ \gamma$ is the trace of an $\text{SLE}_\kappa(\rho')$ with
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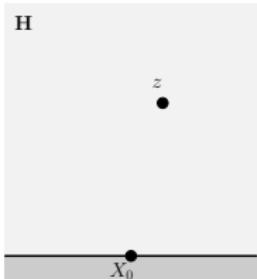
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More example variants:

- * Chordal SLE_κ from X_0 to Y_0 is $\text{SLE}_\kappa(\rho = \kappa - 6)$
- * Chordal SLE_κ from X_0 to Y_0 conditioned to “visit infinity” is $\text{SLE}_\kappa(\rho = 2)$
- * Chordal SLE_κ from X_0 to Y_0 conditioned to avoid $[Y_0, \infty)$ is $\text{SLE}_\kappa(\rho = -2)$
- * etc.

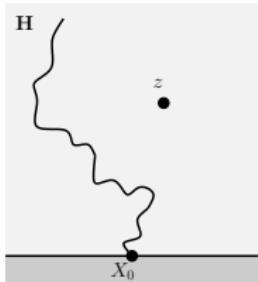
A typical SLE calculation: “Schramm’s formula”



chordal SLE_κ from $X_0 = x$

Does the curve leave $z \in \mathbb{H}$ on its left or right?

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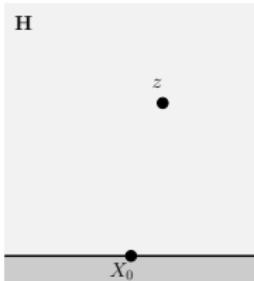


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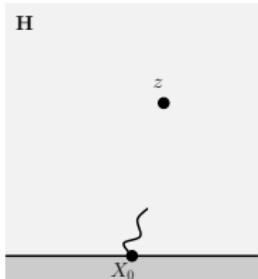


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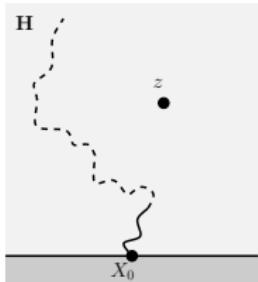
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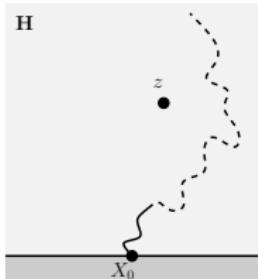
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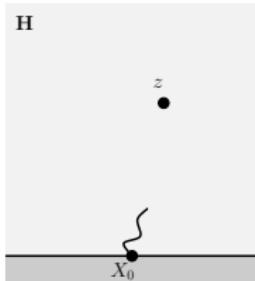
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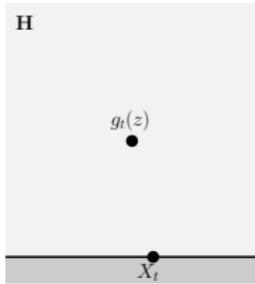
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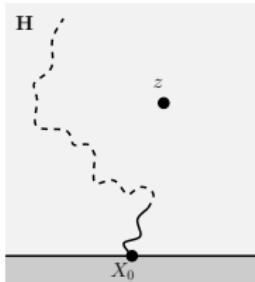
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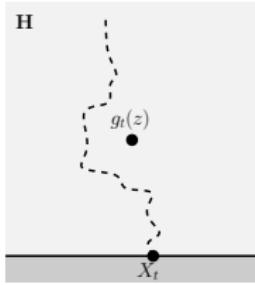
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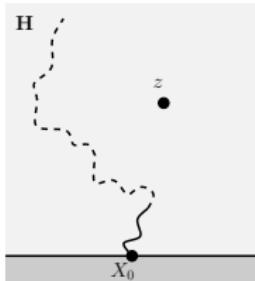
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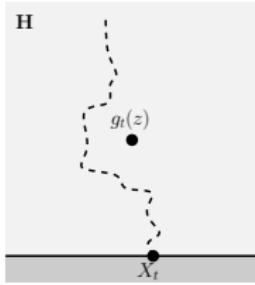
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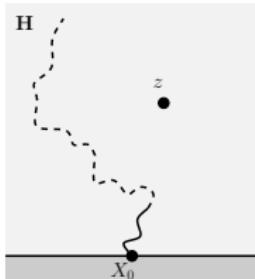
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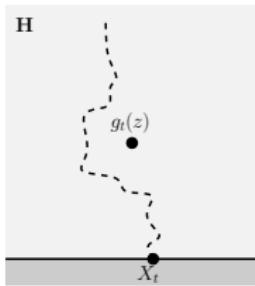
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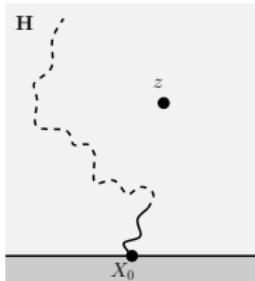
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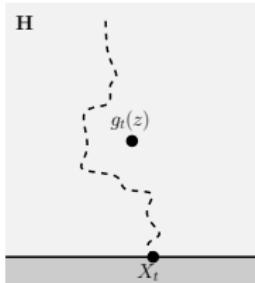
$$0 = \frac{d}{dt} \mathbb{E}[P(X_t, g_t(z), \overline{g_t(z)})] = \mathbb{E}[(\mathcal{A}P)]$$

$$\text{where } \mathcal{A} = \frac{2}{z-x} \frac{\partial}{\partial z} + \frac{2}{\bar{z}-x} \frac{\partial}{\partial \bar{z}} + \frac{\kappa}{2} \frac{\partial^2}{\partial x^2}$$

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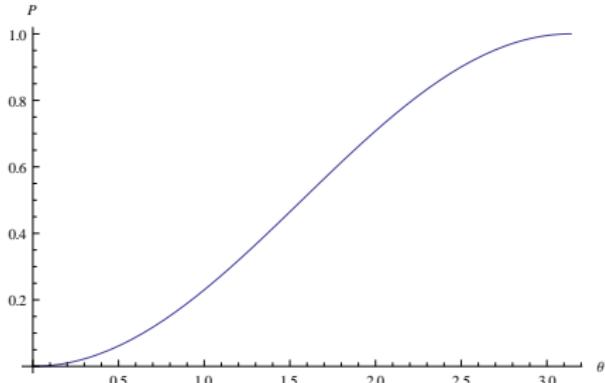
- * To find P , solve the diff. eq. $\mathcal{A}P = 0$ with appropriate boundary conditions!

Schramm's formula

$$P(x, z, \bar{z}) = \langle \psi_{h_{1,2}}(x) \phi_{h=\bar{h}=0}(z, \bar{z}) \psi_{h_{1,2}}(\infty) \rangle$$

$$= \frac{1}{2} - \frac{i \Gamma(\frac{4}{\kappa})}{\sqrt{\pi} \Gamma(\frac{8-4\kappa}{2\kappa})} \frac{z + \bar{z} - 2x}{z - \bar{z}} {}_2F_1 \left(\frac{1}{2}, \frac{4}{\kappa}; \frac{3}{2}; \left(\frac{z + \bar{z} - 2x}{z - \bar{z}} \right)^2 \right)$$

$$(x = 0, z = e^{i\theta})$$



$$\kappa = \frac{8}{3}$$

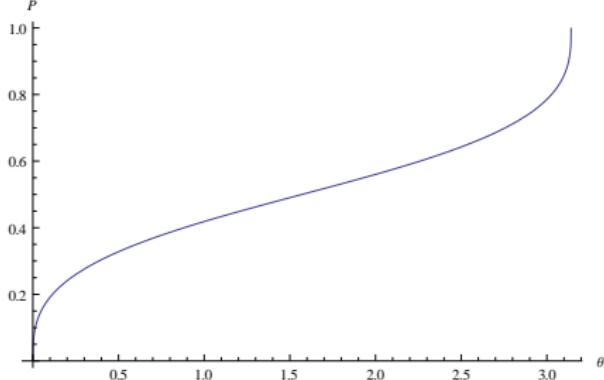
$$P = \frac{1}{2}(1 - \cos(\theta))$$

Schramm's formula

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$$\kappa = 6$$

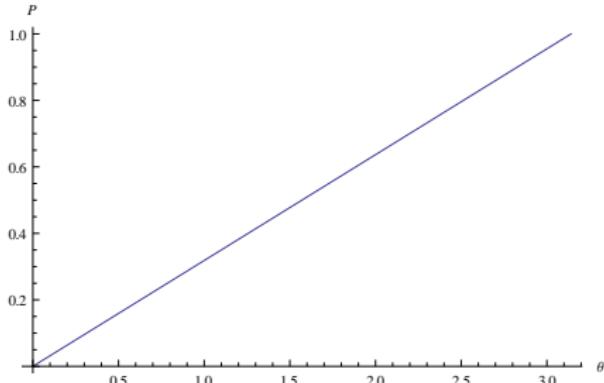
$P = (\text{hypergeom.})$

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$$\kappa = 4$$

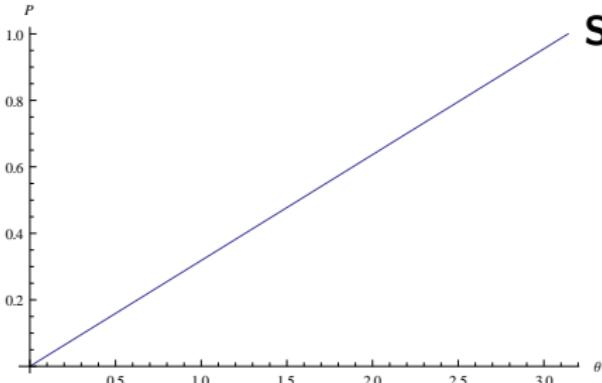
$$P = \frac{1}{\pi} \theta$$

Schramm's formula

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Summary: “typical SLE calculation”

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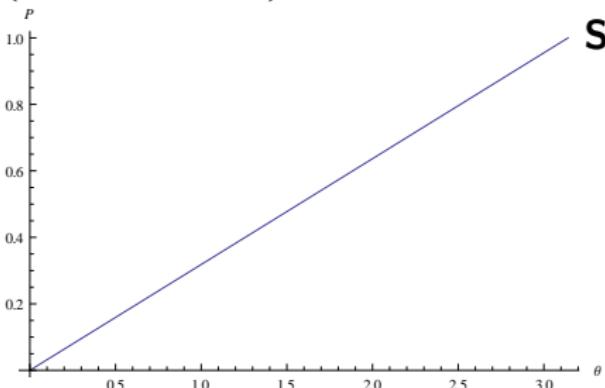
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Summary: “typical SLE calculation”

- P is a CFT correlation function
- * field $\phi(z, \bar{z})$ has conformal weight $h = \bar{h} = 0$

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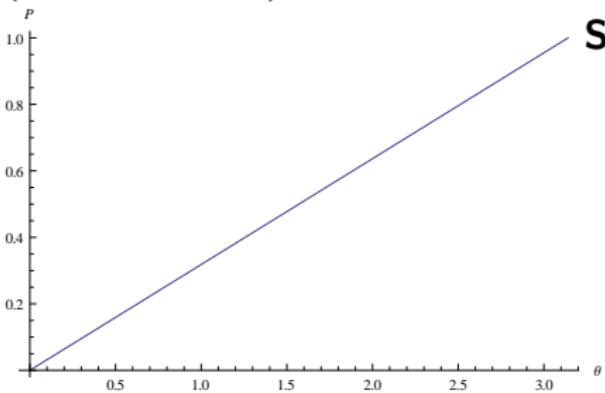
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Summary: “typical SLE calculation”

- P is a CFT correlation function
 - * field $\phi(z, \bar{z})$ has conformal weight $h = \bar{h} = 0$
- Importance of martingales
 - * generator:
$$\mathcal{A} = \frac{2}{z-x} \frac{\partial}{\partial z} + \frac{2}{\bar{z}-x} \frac{\partial}{\partial \bar{z}} + \frac{\kappa}{2} \frac{\partial^2}{\partial x^2}$$
 - * local martingales: $\text{Ker } \mathcal{A}$

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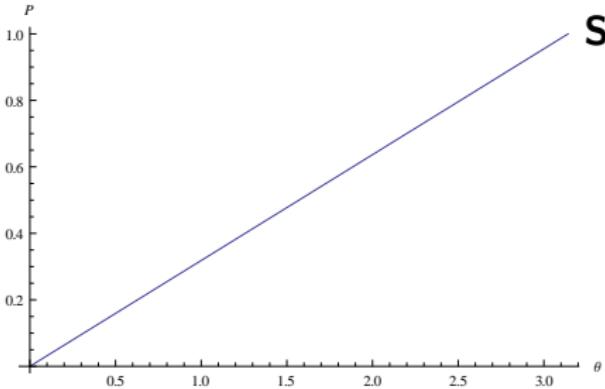
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Summary: “typical SLE calculation”

- P is a CFT correlation function
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$$\mathcal{A} = \frac{2}{z-x} \frac{\partial}{\partial z} + \frac{2}{\bar{z}-x} \frac{\partial}{\partial \bar{z}} + \frac{\kappa}{2} \frac{\partial^2}{\partial x^2}$$
 - * local martingales: $\text{Ker } \mathcal{A}$
- Case $\kappa \rightarrow 4$ is logarithmic

$$\kappa = 4$$

$$P = \frac{1}{\pi} \theta = \frac{1}{2\pi i} \log(z/\bar{z})$$

SLE local martingales

Say $\text{SLE}_\kappa(\rho)$ data at time t consists of

- positions of driving process X_t and passive point Y_t
- coefficients $a_m(t)$ of the map $g_t(z) = \sum_{m \geq 2} a_m(t)z^{1-m}$

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$$\frac{d}{ds} E \left[\frac{\varphi(X_{t+s}, Y_{t+s}; a_2(t+s), \dots)}{Z(X_{t+s}, Y_{t+s})} \mid \text{data at time } t \right] = \left(\frac{A_{\kappa; \rho} \varphi}{Z} \right)$$

where the “generator” $A_{\kappa; \rho}$ is a second order differential operator

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$$A_{\kappa; \rho} = \frac{\kappa}{2} \frac{\partial^2}{\partial x^2} + \frac{2}{y-x} \frac{\partial}{\partial y} - \frac{\rho(\rho+4-\kappa)/(2\kappa)}{(y-x)^2} \\ + 2 \sum_{l \geq 2} \left(\sum_{\substack{0 \leq m \leq l-2 \\ 0 \leq r \leq \lfloor \frac{l-2-m}{2} \rfloor}} x^m (-1)^r \frac{(m+r)!}{m! r!} \sum_{\substack{k_1, \dots, k_r \geq 2 \\ \sum k_j = l-m-2}} a_{k_1} \cdots a_{k_r} \right) \frac{\partial}{\partial a_l}$$

If $\varphi \in \text{Ker } A_{\kappa; \rho}$, the process $\frac{\varphi(X_t, Y_t; a_2(t), \dots)}{Z(X_t, Y_t)}$ is a local martingale

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Ker $A_{\kappa; \rho}$ = “the space of $\text{SLE}_\kappa(\rho)$ local martingales”

A representation of Virasoro algebra

Let $c = \frac{(6-\kappa)(3\kappa-8)}{2\kappa}$, $h_x = \frac{6-\kappa}{2\kappa}$, $h_y = \frac{\rho(\rho+4-\kappa)}{4\kappa}$

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Let $c = \frac{(6-\kappa)(3\kappa-8)}{2\kappa}$, $h_x = \frac{6-\kappa}{2\kappa}$, $h_y = \frac{\rho(\rho+4-\kappa)}{4\kappa}$ and

$$L_0 = \sum_{l \geq 2} l a_l \frac{\partial}{\partial a_l} + x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} + h_x + h_y, \quad L_1 = \sum_{l \geq 3} ((l-2)a_{l-1}) \frac{\partial}{\partial a_l} + \frac{\partial}{\partial x} + \frac{\partial}{\partial y}, \quad L_2 = - \frac{\partial}{\partial a_2} + \sum_{l \geq 4} ((l-3)a_{l-n}) \frac{\partial}{\partial a_l}$$

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SLE $_{\kappa}(\rho)$ local martingales form a Virasoro module

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SLE $_{\kappa}(\rho)$ local martingales form a Virasoro module

$$[L_n, L_m] = (n-m)L_{n+m} + \frac{c}{12}(n^3 - n)\delta_{n+m,0}$$

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SLE $_{\kappa}(\rho)$ local martingales form a Virasoro module

$$\begin{aligned} [L_n, L_m] &= (n-m)L_{n+m} + \frac{c}{12}(n^3 - n)\delta_{n+m,0} \\ [L_n, A_{\kappa;\rho}] &= q_n(x, a_2, \dots) A_{\kappa;\rho} \quad \text{where } q_n \text{ is polynomial} \end{aligned}$$

A representation of Virasoro algebra

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SLE $_{\kappa}(\rho)$ local martingales form a Virasoro module

$$\begin{aligned} [L_n, L_m] &= (n-m)L_{n+m} + \frac{c}{12}(n^3 - n)\delta_{n+m,0} \\ [L_n, A_{\kappa;\rho}] &= q_n(x, a_2, \dots) A_{\kappa;\rho} \quad \text{where } q_n \text{ is polynomial} \end{aligned}$$

L_n preserve $\text{Ker } A_{\kappa;\rho}$: if $A_{\kappa;\rho} \varphi = 0$ then also $A_{\kappa;\rho} (L_n \varphi) = 0$

Virasoro algebra

- * Virasoro algebra \mathfrak{Vir} : basis $\dots, L_{-2}, L_{-1}, L_0, L_1, L_2, \dots, C$
 $[L_n, L_m] = (n - m) L_{n+m} + \frac{n^3 - n}{12} \delta_{n+m,0} C, \quad [C, L_n] = 0$
- * anti-involution \dagger (“adjoint”): $L_n^\dagger = L_{-n}, C^\dagger = C$
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- * \mathcal{U} universal enveloping algebra (similarly \mathcal{U}^\pm)

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Highest weight modules

Highest weight modules: \mathcal{H} a h.w. module of highest weight h ,
 $w \in \mathcal{H}$ (*highest weight vector*)

- (i) $L_0 w = h w$ (and $C w = c w'$)
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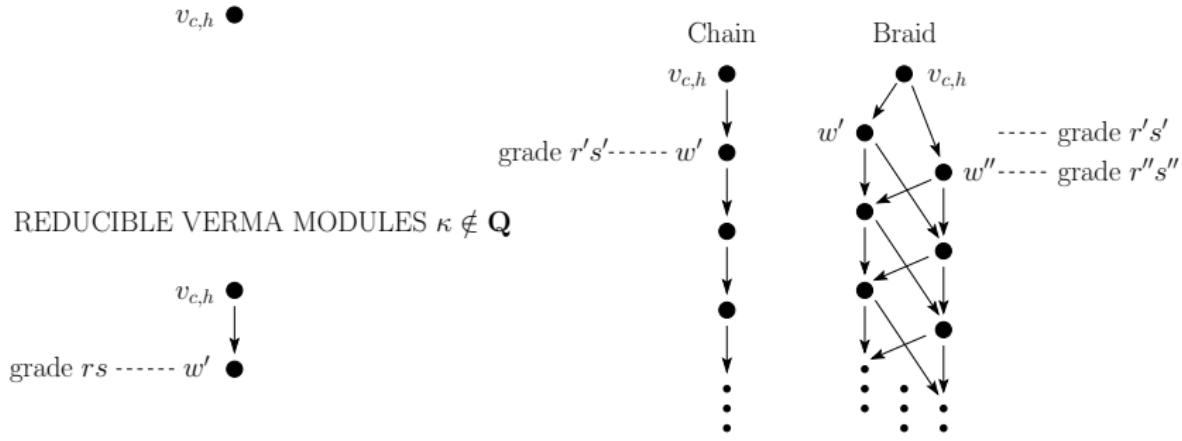
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- Any h.w.m. \mathcal{H} is isomorphic to a quotient of $\mathcal{V}_{c,h}$ by a submodule.

Submodules of the Verma module

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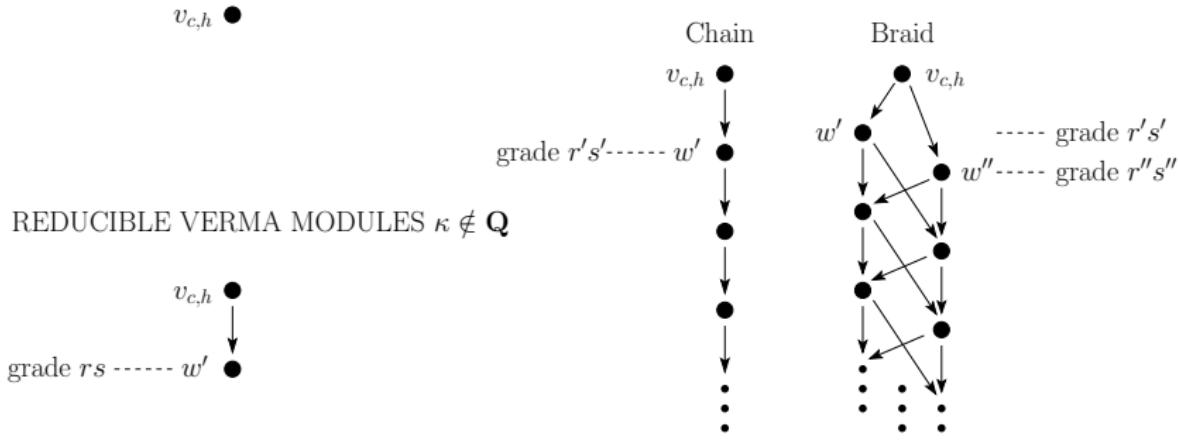


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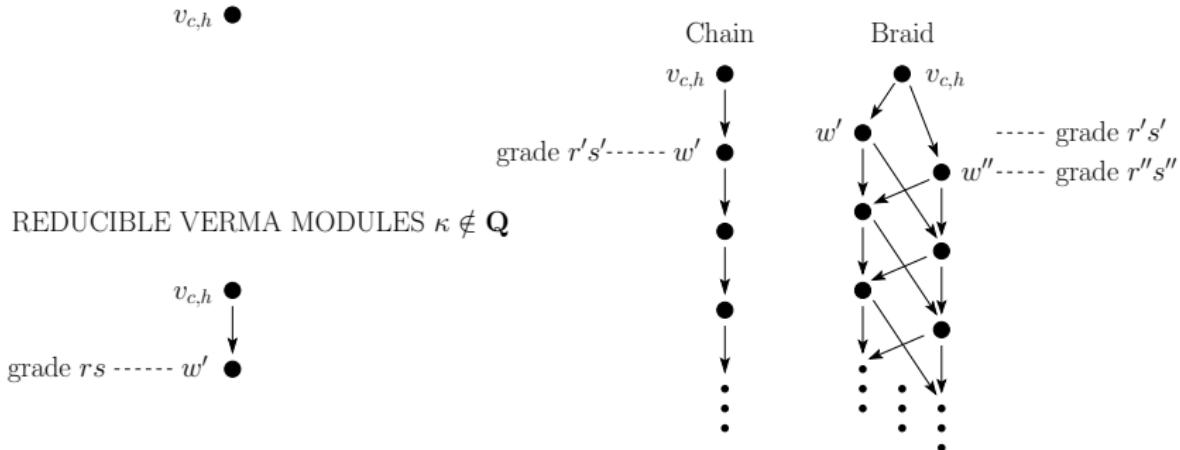
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$$c = c(\kappa) = 13 - 6 \frac{\kappa}{4} - 6 \frac{4}{\kappa}$$

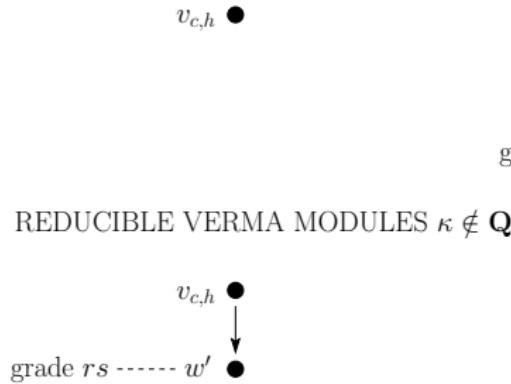
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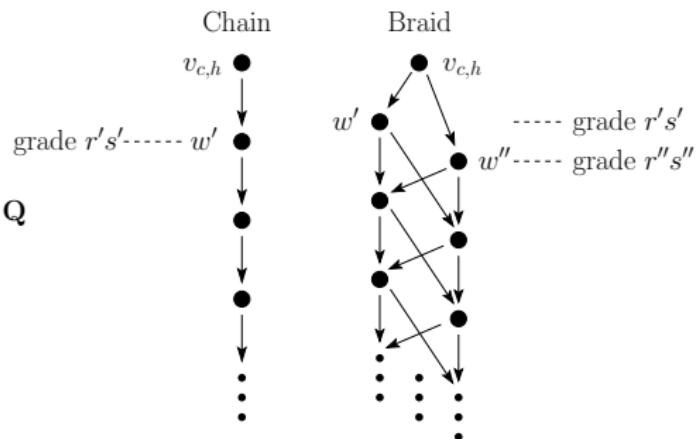
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- rank of singular Sw : maximal # factors in $S = S_r \cdots S_1 \in \mathcal{U}^-$

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Chordal SLE in \mathbb{H} from 0 to ∞ :

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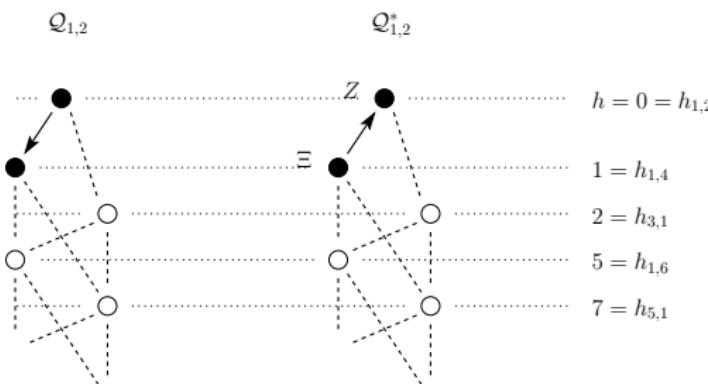
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Example: $\kappa = 6$

- $Z = 1 \in \text{Ker } A_\kappa$
(constant martingale)
generates irreducible
h.w.m. $c = 0, h = 0$
- $\Xi = x \in \text{Ker } A_\kappa$
(Brownian motion)
generates the entire $\mathcal{Q}_{\kappa;1,2}^*$



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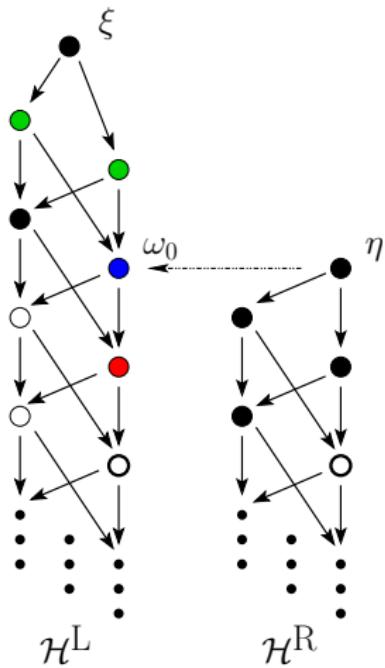
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- According to the singular vector structure of $\mathcal{H}^L, \mathcal{H}^R$ and corresp. Vermas, such extensions are parametrized by an affine subspace of a vector space of dim. 0, 1 or 2 [KK & Ridout 2009]

Staggered modules of length two

[K.K. & D. Ridout 2009]

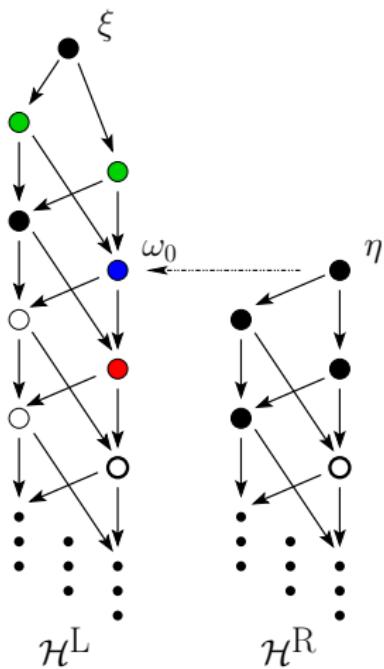
Given two h.w.m \mathcal{H}^L and \mathcal{H}^R , classify non-isomorphic \mathcal{S} such that
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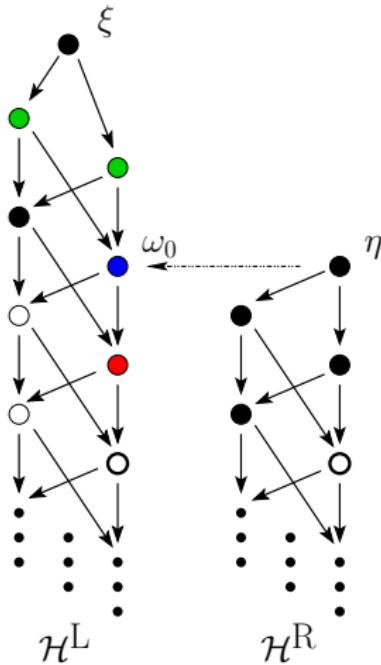
Necessary conditions:

- * $\ell = h^R - h^L \in \mathbb{N}$ a grade of singular
 $0 \neq \omega_0 = S\xi \in \mathcal{H}^L$, denote rank r
- * if $\bar{S}w^R = 0 \in \mathcal{H}^R$ rank \bar{r} , then $\bar{S}\omega_0 = 0$

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Notation:

- * $b = \#$ singulars of rank $r-1$ in \mathcal{H}^L
 - * $a = \#$ non-zero sing. of rank $r+\bar{r}-1$ in \mathcal{H}^L
 - * $d = \#$ indep. null vectors of rank \bar{r} in \mathcal{H}^R
- invariants $\beta \in \mathbb{C}^b$ and affine func. $\alpha(\beta) \in \mathbb{C}^{a \times d}$
- * β uniquely identifies \mathcal{S} if it exists
 - * \mathcal{S} exists iff $\alpha(\beta) = 0$

Example staggered module: local martingales of $\text{SLE}_\kappa(\frac{\kappa-4}{2})$

$\text{SLE}_\kappa(\rho)$ local martingales, $\rho = (\kappa - 4)/2$

- * partition function $Z = (x - y)^{(\kappa-4)/2\kappa} \in \text{Ker } A_{\kappa;\rho}$
 - constant martingale
 - $L_0 Z = h_Z Z$ with $h_Z = \frac{8-\kappa}{16} = h_{0,1}(\kappa)$
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- * $\Lambda = (x - y)^{(\kappa-4)/2\kappa} \log(x - y) \in \text{Ker } A_{\kappa;\rho}$
 - local martingale $t \mapsto \log(X_t - Y_t)$
 - $(L_0 - h_Z)\Lambda = Z$, and $L_n \Lambda = 0$ for $n > 0$
- $\Rightarrow \mathcal{U}\Lambda \subset \text{Ker } A_{\kappa;\rho}$ is a staggered module with $h^L = h^R = h_Z$

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 - constant martingale
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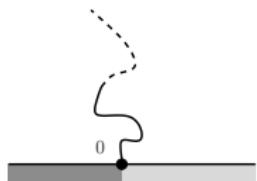
Structure of the staggered module $\mathcal{U}\Lambda$?

- $h^L = h^R$: no β -invariants to be determined
- $h^L = h_{0,1}(\kappa)$: generically the Verma modules irreducible!

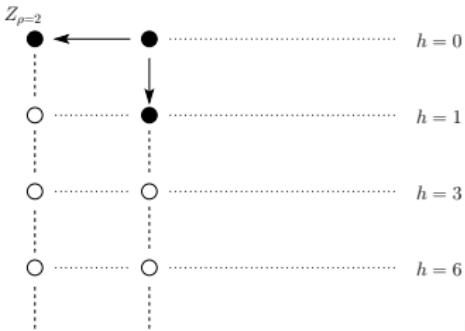
Specialization to $\kappa = 8$: local mgales of $\text{SLE}_\kappa(\frac{\kappa-4}{2})$

at $\kappa = 8$ (uniform spanning tree, $c = -2$)

$$\text{SLE}_\kappa(\frac{\kappa-4}{2}) = \text{SLE}_\kappa(\kappa-6) \quad \text{and} \quad h_{0,1}(\kappa) = h_{1,1}(\kappa) = h_{1,3}(\kappa)$$



$\downarrow \mu$



[Gurarie '93] [Gaberdiel & Kausch '96]

$$* \quad \chi_{\mathcal{U}^Z}(q) = 1 + q^2 + q^3 + 2q^4 + 2q^5 + 4q^6 + \dots = \chi_{\mathcal{Q}_{1,1}}(q)$$

$$* \quad \chi_{\mathcal{U}^\Lambda}(q) = 2 + 1q + 3q^2 + 3q^3 + 6q^4 + 7q^5 + 12q^6 + \dots$$



$$0 \longrightarrow \mathcal{Q}_{1,1} \longrightarrow \mathcal{U}^\Lambda \longrightarrow \mathcal{Q}_{1,3} \longrightarrow 0$$

Example staggered module: local martingales of $\text{SLE}_\kappa(-2)$

$\text{SLE}_\kappa(\rho)$ local martingales, $\rho = -2$

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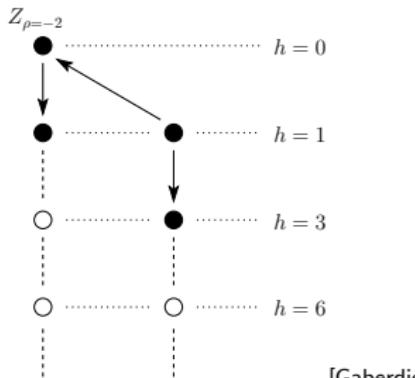
Structure of the staggered module $\mathcal{U}\Lambda$?

- $\omega_0 = (L_0 - 1)\Lambda = L_{-1}Z$ is a rank one singular vector
 - (at most) one β -invariant: $L_1\Lambda = \beta Z$ with $\beta = 1 - \frac{\kappa}{4}$

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at $\kappa = 8$ (uniform spanning tree, $c = -2$):

$$h^L = h_{1,1}(\kappa) = h_{1,3}(\kappa), \quad h^R = h_{2,1}(\kappa) = h_{1,5}(\kappa).$$



- * $\chi_{UZ_{\rho=-2}}(q) = 1 + q + 2q^2 + 2q^3 + 4q^4 + 5q^5 + 8q^6 + \dots = \chi_{Q_{1,3}}(q)$
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- * $0 \longrightarrow Q_{1,3} \longrightarrow U\Lambda \longrightarrow Q_{1,5} \longrightarrow 0$
- * invariant β of the module: $L_1 \Lambda = \beta Z_{\rho=-2}$, here $\beta = -1$.

Example staggered module: local mgales of $\text{SLE}_\kappa(\frac{-\kappa-4}{2})$

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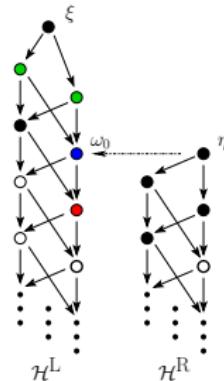
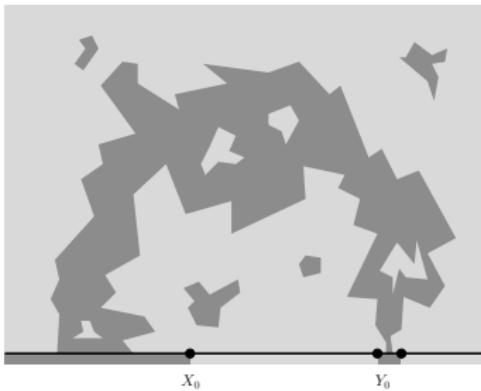
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- still no examples of staggered modules with two β -invariants



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