

# Conformal loop models and beyond

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"Physics in the Plane" - Les Houches - March 1<sup>st</sup>, 2010

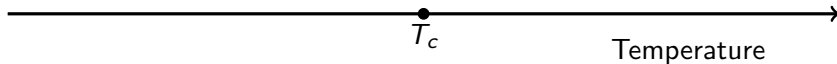
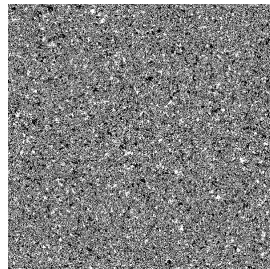
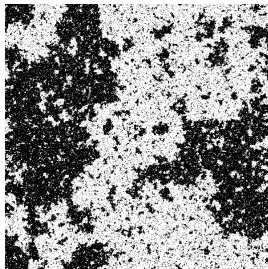
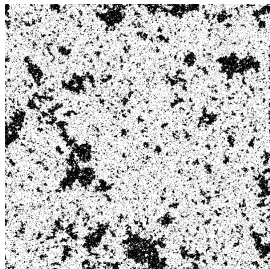
Conformal Field Theory in Statistical Physics

and geometry at criticality

# CFT: basic ideas

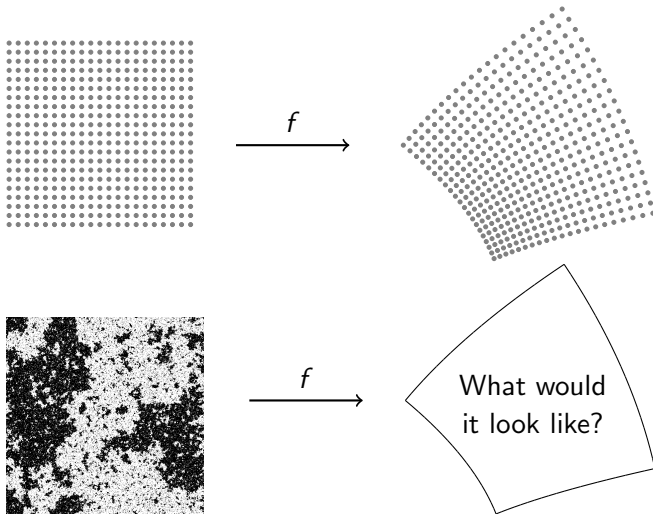
Starting point: **Renormalization Group** picture of a statistical model.

Example: Ising model in zero magnetic field.



**Scaling symmetry** at a critical point (RG fixed point).

# CFT: basic ideas

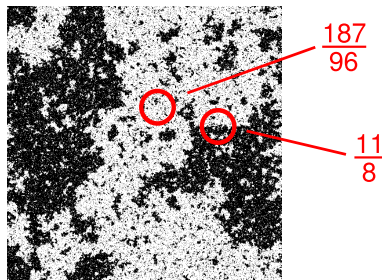


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- Coulomb gas allows to cook up arguments that relate **lattice models** to **field theory**.

Nice geometrical results have been derived.

- exact **fractal dimensions** of clusters, or cluster boundaries, in critical percolation, Ising model, SAW, ... (after Duplantier, Saleur, ...)



- exact formulae for **geometrical observables**: Cardy's formula, Schramm's formula, ...

# Some famous achievements of CFT

These geometrical results are **exact**.

However, the link between field theory and geometrical objects (such as cluster boundaries) is not straightforward.

# The SLE approach

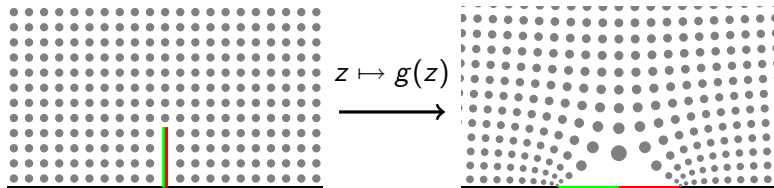
A new approach initiated by Oded Schramm in 2000:

(Stochastic) Schramm-Löwner Evolution

Further developed by Lawler, Schramm & Werner.

# What is SLE?

- The Löwner part (Löwner chains)

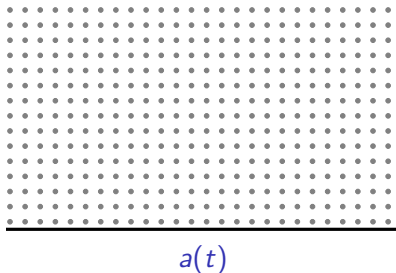


$g(z) = \sqrt{z^2 + 1}$  is a **conformal** mapping

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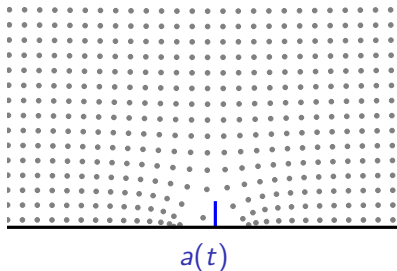
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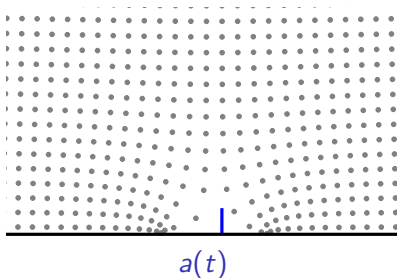
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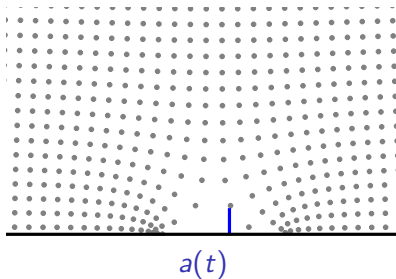
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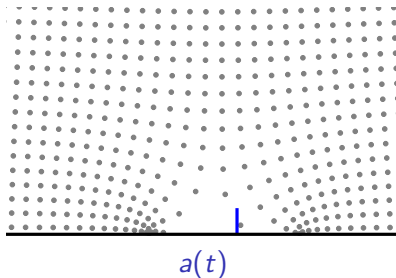
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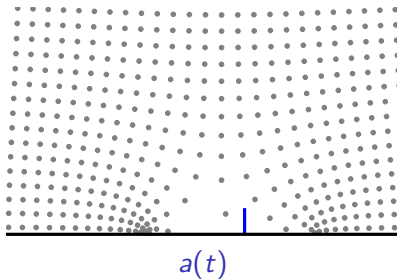
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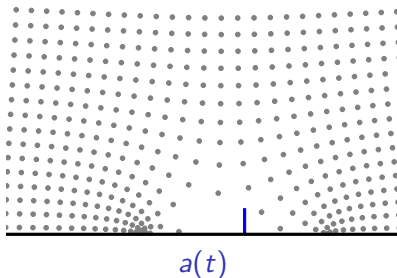
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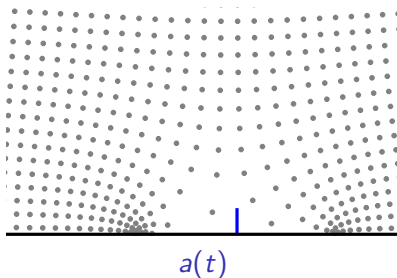
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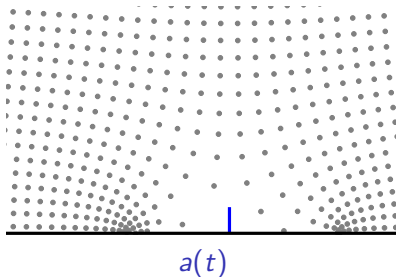
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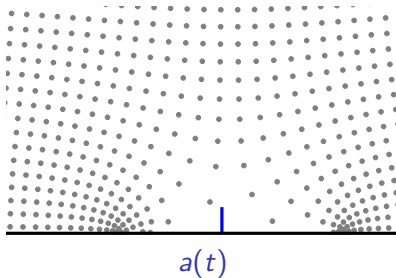
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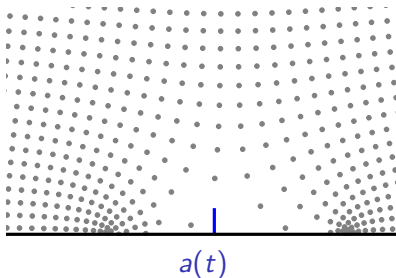
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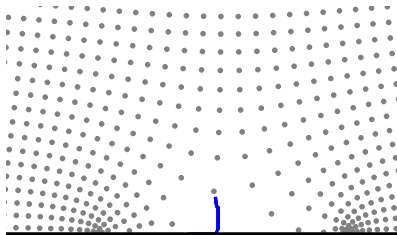
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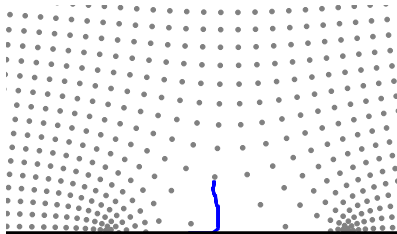
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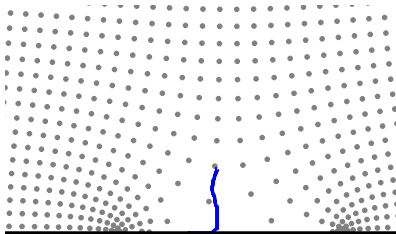
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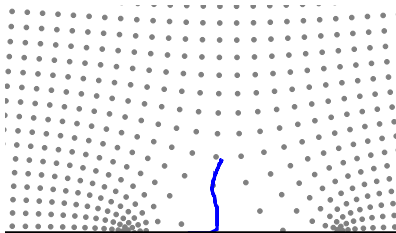
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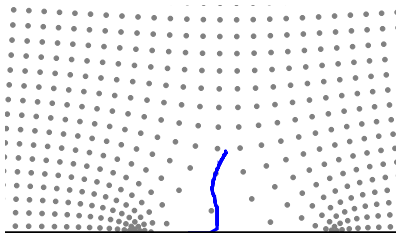
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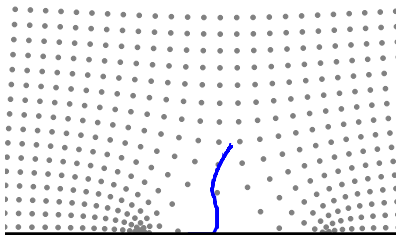
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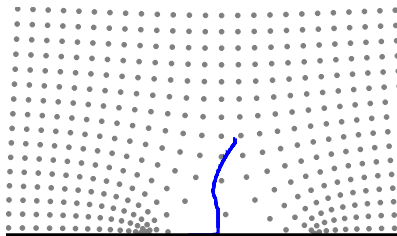
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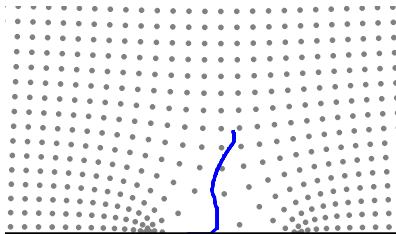
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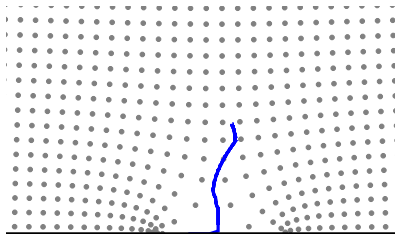
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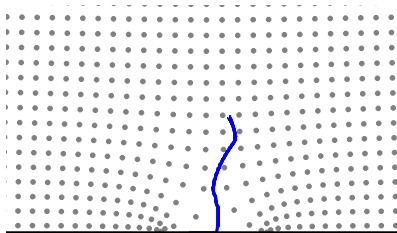
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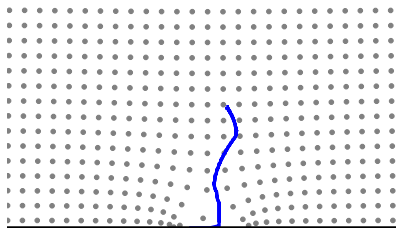
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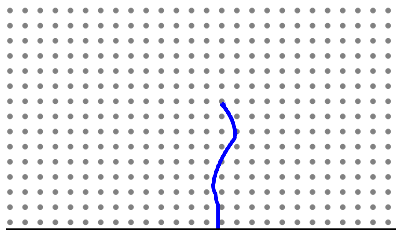
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# What is SLE?

- The Schramm part

if the Löwner trace is an interface in a statistical model at a critical point then

$a(t)$  should be a **Brownian motion**

$$a(t) = \sqrt{\kappa} B_t$$

- This defines  $\text{SLE}_{\kappa}$ .

# What is SLE?

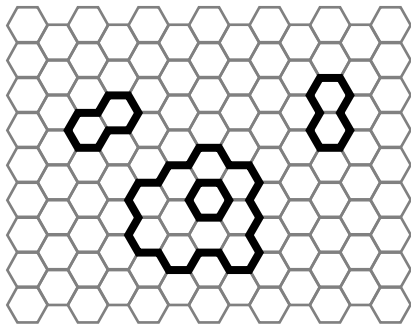
- SLE is designed to describe geometrical objects in the scaling limit.
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- SLE allows mathematical proofs of many results obtained previously by physicists . . .

# What is SLE?

- SLE is designed to describe **geometrical objects** in the **scaling limit**.
- It does not involve field theory: computations with SLE boil down to **stochastic calculus**.
- SLE allows **mathematical proofs** of many results obtained previously by physicists . . .  
when the scaling limit of the lattice model is **proved** to be conformally invariant (work of Smirnov & al.)

## Lattice Loop Models

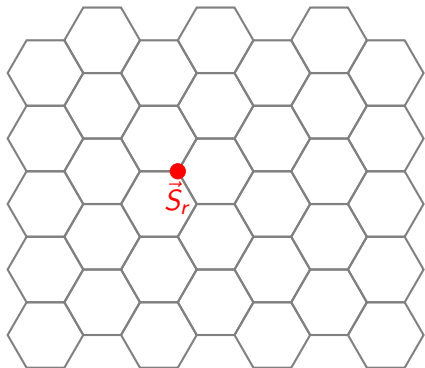
# What is a lattice loop model?



Boltzmann weight of a configuration

$$x^{\# \text{ links}} n^{\# \text{ loops}}$$

# Loops in the $O(n)$ model



## $O(n)$ spins

$\vec{S}_r \in \mathcal{S}^{n-1}$  ( $n$ -dimensional)

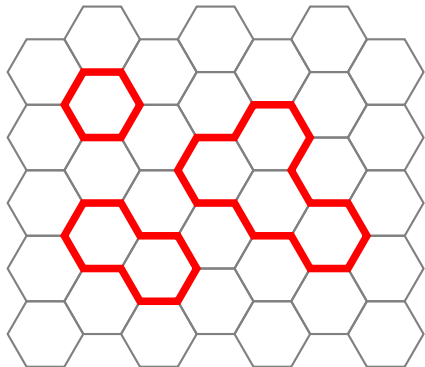
Normalization :

- $\text{Tr} 1 = 1$
- $\text{Tr} S_r^a S_r^b = \delta_{ab}$
- $\text{Tr} S_r^a = \text{Tr} S_r^a S_r^b S_r^c = 0$

## Partition function

$$Z = \text{Tr} \prod_{\langle rr' \rangle} (1 + x \vec{S}_r \cdot \vec{S}_{r'})$$

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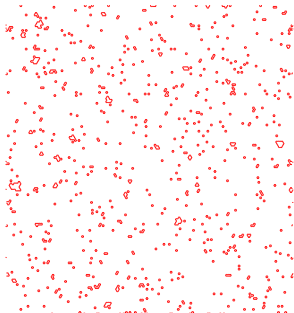
Partition function

$$\begin{aligned} Z &= \text{Tr} \prod_{\langle rr' \rangle} \left( 1 + x \vec{S}_r \cdot \vec{S}_{r'} \right) \\ &= \sum_{\text{loop conf.}} x^{\# \text{bonds}} n^{\# \text{loops}} \end{aligned}$$

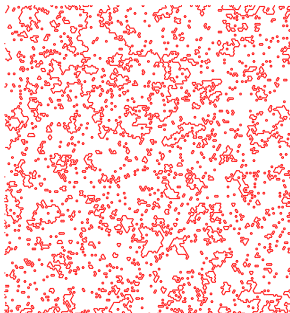
## Scaling Limits of Loop Models

# The $O(n)$ loop model $-2 < n \leq 2$

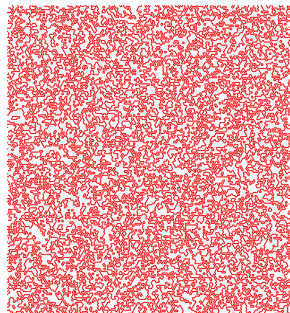
Massive



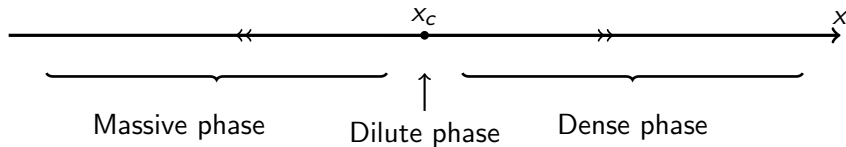
Dilute



Dense



RG flow:



## The $O(n)$ loop model $-2 < n \leq 2$

- The **dilute** point is described by a (non-unitary) conformal field theory with central charge

$$c = 1 - 6 \frac{(g-1)^2}{g} \quad 1 \leq g < 2$$

if the loop fugacity is  $n = -2 \cos \pi g$ .

The loops are geometric objects that are conjectured to be described by  $SLE_{\kappa}$  with  $\kappa = 4/g \leq 4$ .

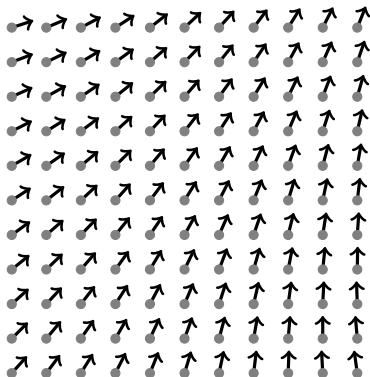
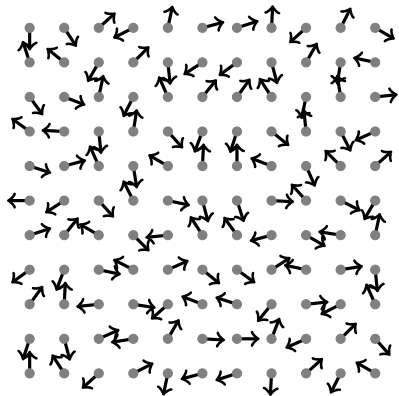
- The **dense** phase: same relations but  $0 < g \leq 1$ .

What is the surface critical behaviour of loop models?

Let us take some ideas from the (spin)  $O(n)$  model in  $d > 2$ .

# The $O(n)$ model

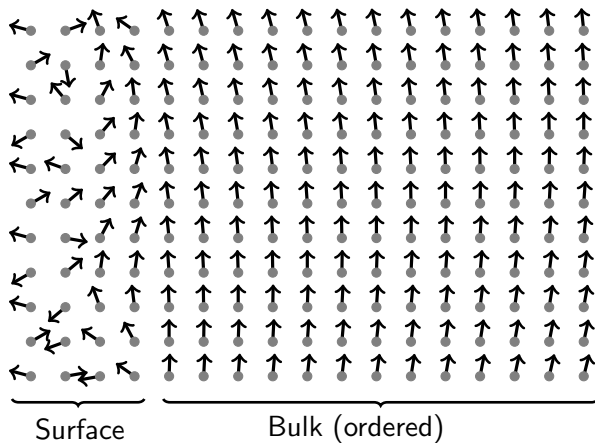
$O(n)$  model = a classical lattice spin model for the para/ferro-magnetic transition with  $O(n)$  symmetry.



# Surface critical behaviour

Spins at the surface have **less neighbours**  $\Rightarrow$  **harder** to **order**.

If  $x$  is **just above** the critical coupling  $x_c$ :

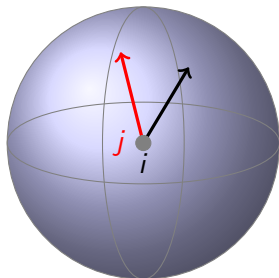


Surface effects are important only within a **thin region** of width  $\xi$  (**bulk** correlation length).

# Boundary critical behaviour

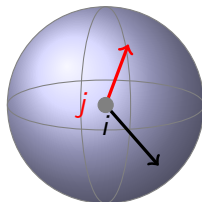
RG treatment of that model  $\Rightarrow$  introduce a surface coupling  $y \neq x$

Bulk



$$\text{coupling } E_{\langle ij \rangle} = -x \vec{S}_i \cdot \vec{S}_j$$

Surface

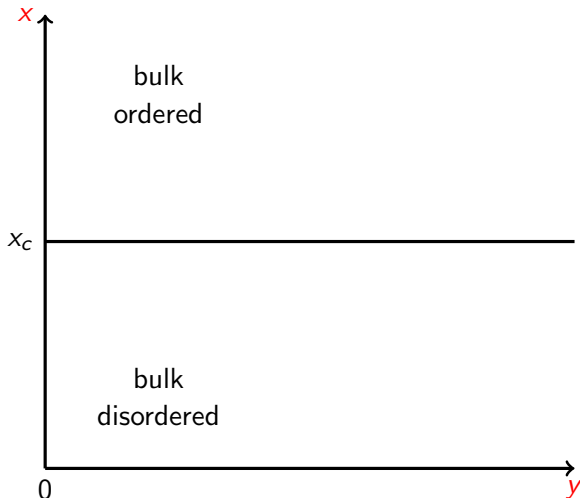


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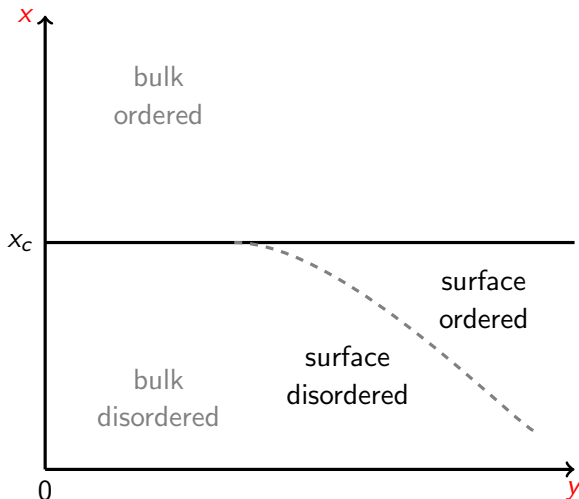
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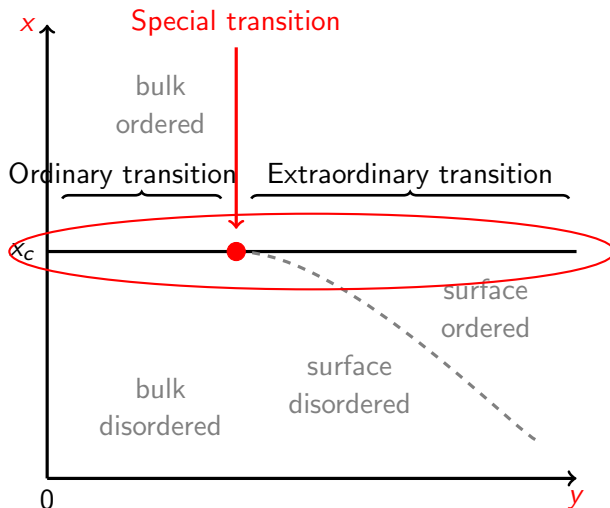
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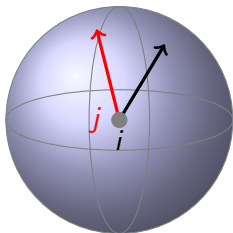
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# Anisotropic boundary interaction

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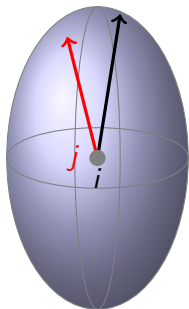
$$n = 3 \quad n_1 = 1 \quad \Delta = 0$$

$$E_{\langle ij \rangle} = -y \sum_{\alpha=1}^n S_i^{\alpha} S_j^{\alpha} - \Delta \sum_{\beta=1}^{n_1} S_i^{\beta} S_j^{\beta}$$

Broken symmetry  $O(n) \rightarrow O(n_1) \times O(n - n_1)$ .

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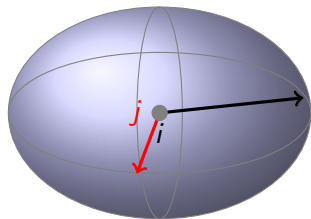
$$E_{\langle ij \rangle} = -y \sum_{\alpha=1}^n S_i^{\alpha} S_j^{\alpha} - \Delta \sum_{\beta=1}^{n_1} S_i^{\beta} S_j^{\beta}$$

$$n = 3 \quad n_1 = 1 \quad \Delta > 0$$

Broken symmetry  $O(n) \rightarrow O(n_1) \times O(n - n_1)$ .

# Anisotropic boundary interaction

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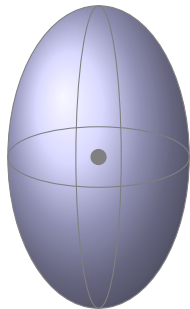
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What about **loops** in **2D**?

# Loops and surface anisotropy

How do we translate the **anisotropic surface coupling** in terms of the **loops**?



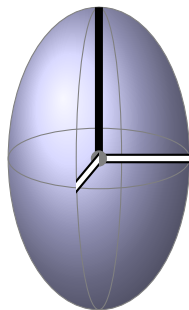
?



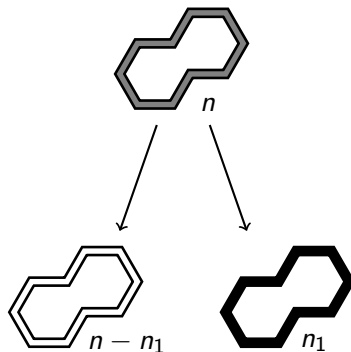
# Loops and surface anisotropy

How do we translate the anisotropic surface coupling in terms of the loops?

$n_1$  black components

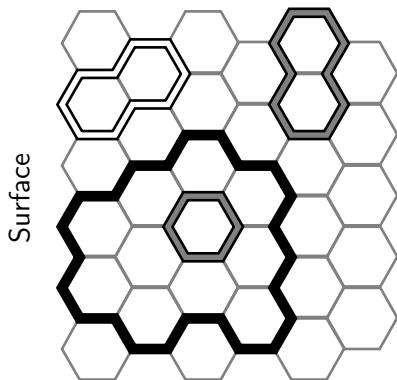


$n - n_1$   
white components



# Loops and surface anisotropy

How do we translate the anisotropic surface coupling in terms of the loops?



Boltzmann weights

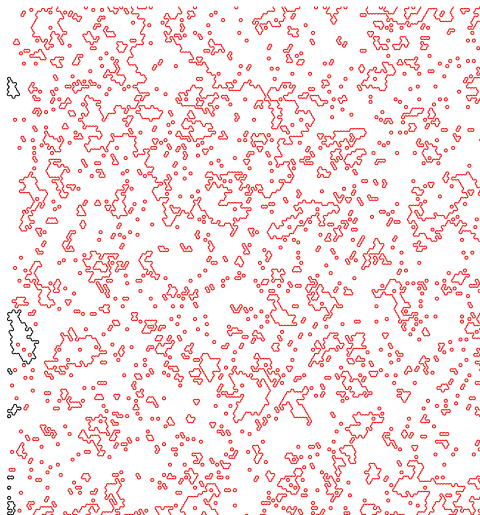
- Bulk loop weight  
 $n x^{\text{bulk length}}$
- Surface black loop  
 $n x^{\text{bulk length}} w_{\bullet}^{\text{surface length}}$
- Surface white loop  
 $n x^{\text{bulk length}} w_{\circ}^{\text{surface length}}$

# Surface critical behaviour of the loops

$$w_{\bullet} \ll 1$$

$$w_{\circ} \ll 1$$

Ordinary

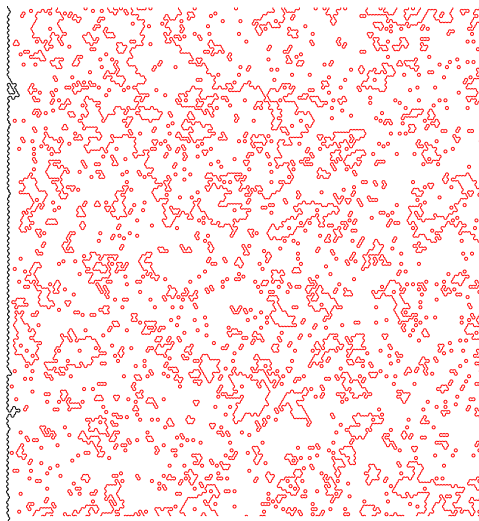


# Surface critical behaviour of the loops

$$w_{\bullet} > w_0$$

$$w_{\bullet} \gg 1$$

Extraordinary  
(black)

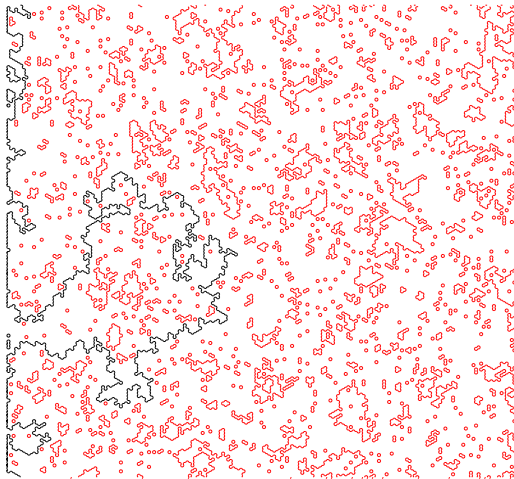


# Surface critical behaviour of the loops

$$w_{\bullet} > w_{\circ}$$

$w_{\bullet}$  and  $w_{\circ}$   
are fine tuned

Anisotropic special  
(black)



What is the CFT of the loop anisotropic special (AS) transition?

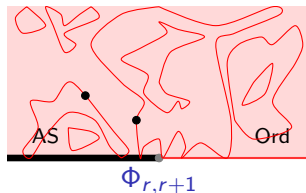
# CFT of the anisotropic special transition

- recall that the critical  $O(n)$  model is a CFT with

$$c = 1 - 6 \frac{(g-1)^2}{g} \quad n = -2 \cos \pi g \quad g > 1$$

- boundary-condition-changing operators: B.C.C. (Ord/AS) is  $\Phi_{r,r+1}$  with scaling dimension

$$h_{r,r+1} = \frac{[(g-1)r - 1]^2 - (g-1)^2}{4g} \quad n_1 = \frac{\sin((r+1)(1-g)\pi)}{\sin(r(1-g)\pi)}$$



# CFT of the anisotropic special transition

- the **whole spectrum** of the theory can be generated by **fusion** with operators starting a piece of loop at a boundary point:

$\Phi_{2,1}$

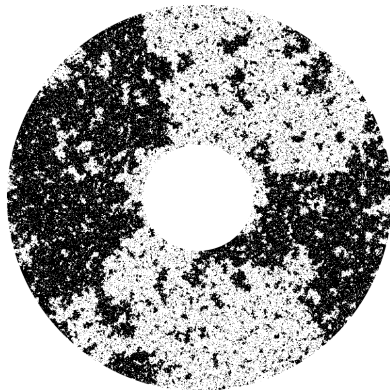
$$\begin{array}{c} \text{AS} \\ \hline \text{Ord} \end{array} \Phi_{r,r+1} \otimes \Phi_{2,1} = \begin{array}{c} \text{AS} \\ \hline \text{Ord} \end{array} \Phi_{r+1,r+1} \oplus \begin{array}{c} \text{AS} \\ \hline \text{Ord} \end{array} \Phi_{r-1,r+1}$$

one can choose the set of components (black  $O(n_1)$  or white  $O(n - n_1)$ ) that correspond to the piece of loop

# CFT of the anisotropic special transition

Once this CFT framework is set up, what kind of quantities can we compute?

- A funny result: crossing probability of Ising clusters on an annulus.



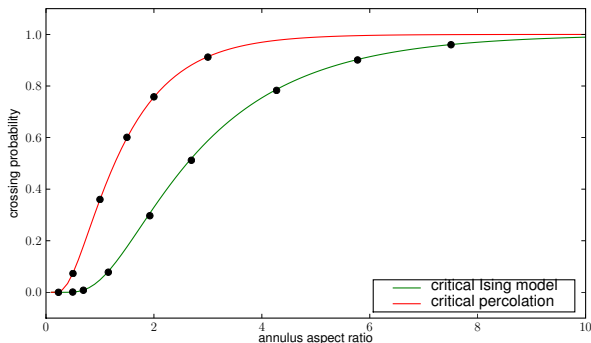
$$P_c^{\text{Ising}}(\tau) = \frac{\eta(i\tau)\eta(i\tau/12)^2}{\eta(i\tau/2)^2\eta(i\tau/6)} \quad P_c^{\text{perc}}(\tau) = \frac{\eta(i\tau)\eta(i\tau/6)^2}{\eta(i\tau/2)^2\eta(i\tau/3)}$$

( $\eta$  stands for Dedekind's eta function,  $\tau = R_1/R_2$  is the aspect ratio)

# CFT of the anisotropic special transition

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- A funny result: crossing probability of Ising clusters on an annulus. [Monte Carlo results](#):

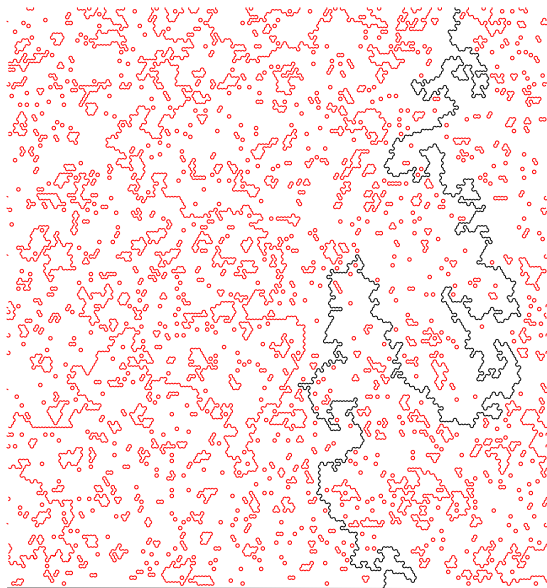


$$P_c^{\text{Ising}}(\tau) = \frac{\eta(i\tau)\eta(i\tau/12)^2}{\eta(i\tau/2)^2\eta(i\tau/6)} \quad P_c^{\text{perc}}(\tau) = \frac{\eta(i\tau)\eta(i\tau/6)^2}{\eta(i\tau/2)^2\eta(i\tau/3)}$$

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We have a consistent CFT framework for the loop AS transition.

Now what about SLE?

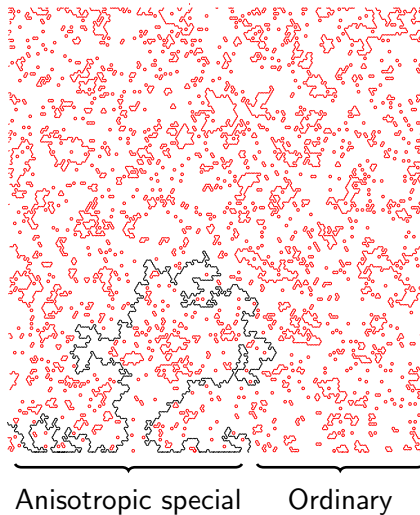


recall that  
SLE describes  
this loop

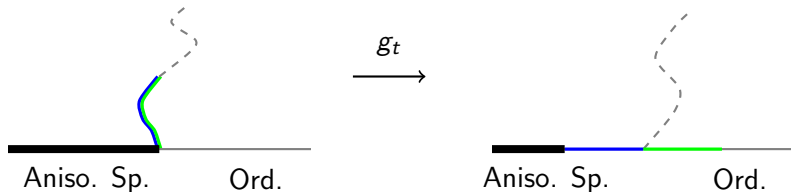


# Anisotropic special transition and $\text{SLE}_{\kappa,\rho}$

Now, what about the loops at the **anisotropic special** transition?

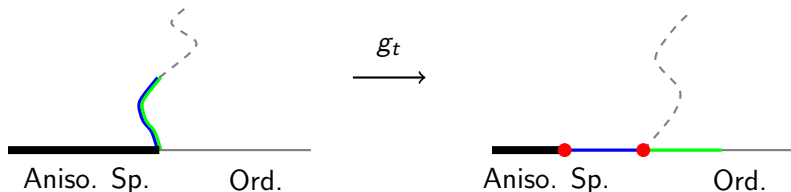


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# Anisotropic special transition and $\text{SLE}_{\kappa,\rho}$

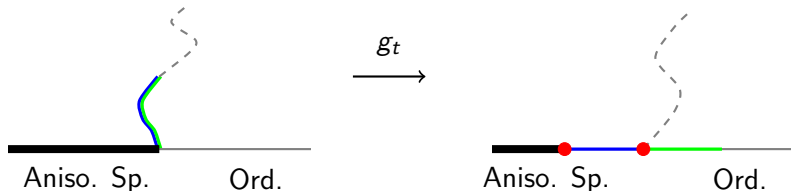
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**Two** distinguished points moving on the boundary  
→ affects the motion of the driving function  $a(t)$ .

# Anisotropic special transition and $\text{SLE}_{\kappa,\rho}$

Now, what about the loops at the anisotropic special transition?



Two distinguished points moving on the boundary  
→ affects the motion of the driving function  $a(t)$ .

This is  $\text{SLE}_{\kappa,\rho}$  [Lawler, Schramm, Werner, 2003].

# Anisotropic special transition and $SLE_{\kappa,\rho}$

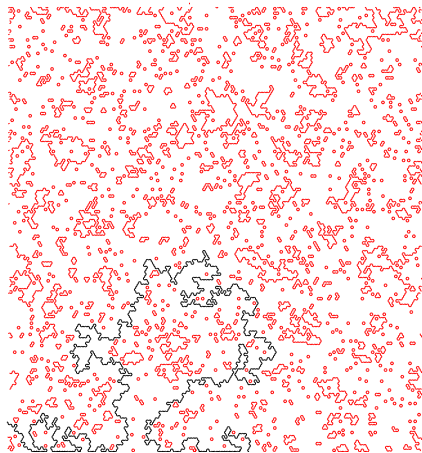
$SLE_{\kappa,\rho}$  is a stochastic process defined by

$$\begin{aligned}dg_t(z) &= \frac{2dt}{g_t(z) - a(t)} \\ da(t) &= \sqrt{\kappa}dB_t + \frac{\rho dt}{a(t) - g_t(x)}\end{aligned}$$

$\kappa$  and  $\rho$  correspond to  $n$  and  $n_1$  in the  $O(n)$  model

$$\begin{aligned}n &= -2 \cos \frac{4\pi}{\kappa} \\ n_1 &= \frac{\sin \left( \frac{2\rho+8-\kappa}{\kappa} \pi \right)}{\sin \left( \frac{2\rho+4}{\kappa} \pi \right)}\end{aligned}$$

# Some conjecture for the boundary fractal dimension



Bulk (proved)  $d_f = 1 + \frac{\kappa}{8}$

Surface  $d_f = \left(1 + \frac{\rho}{4}\right) \left(2 - \frac{8}{\kappa} - \frac{4\rho}{\kappa}\right) ?$

## Boundaries in conformal loop models: a summary

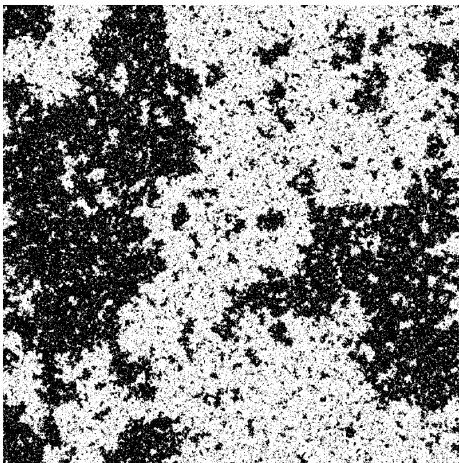
- Continuous set of conformal boundary conditions in loop models
- Consistency of standard CFT concepts (B.C.C operators, fusion, ...) with geometric objects (loops touching the surface)
- 2D version of the physics of the (anisotropic) special transition, and exact solution.
- Lattice (integrable) models with scaling limits conjectured to be  $\text{SLE}_{\kappa,\rho}$
- Exact relations between the parametrizations

$$\text{lattice model } (n, n_1) \leftrightarrow \text{CFT } (c, h_{r,r+1}) \leftrightarrow \text{SLE } (\kappa, \rho)$$

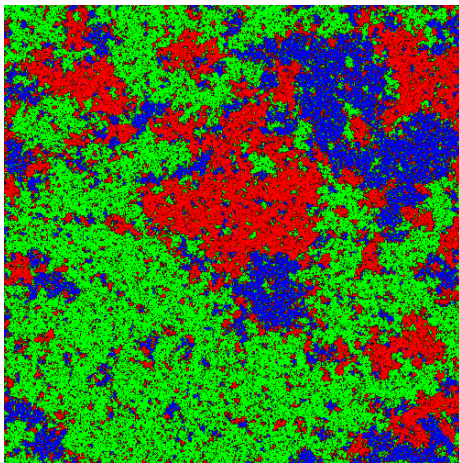
Many results have been rederived in the context of random surfaces and matrix models (J.-E. Bourgine, I. Kostov & K. Hosomichi).

→ Jean-Emile's talk this afternoon

Conformal loop models . . . and beyond?

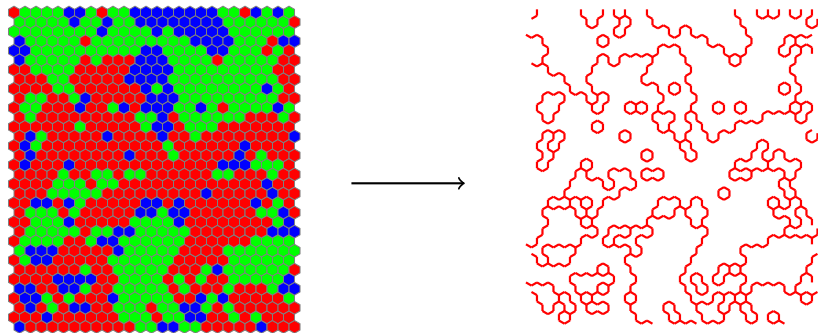


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- What about the 3-states Potts model?

## Branching domain walls on the lattice



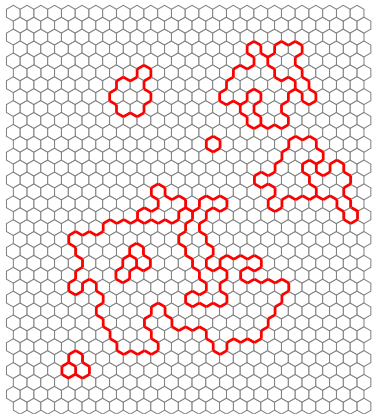
The domain-walls are branching. It is no longer a loop model.

# Branching domain-walls on the lattice

- The success of loop models comes from the fact that the loop fugacity  $n$  is a real parameter (corresponding to a continuum of CFTs).
- The  $Q$ -states Potts model can be defined for continuous  $Q$  (Fortuin & Kasteleyn). What are the domain-walls then?

# Branching domain-walls on the lattice

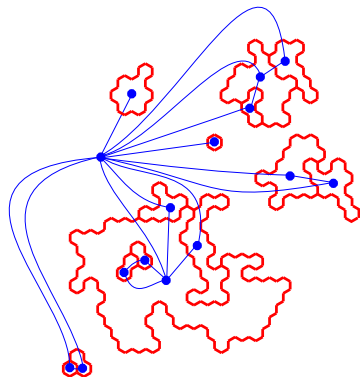
The  $Q$ -states Potts model can be defined in terms of its domain-walls (after Fendley, Read, ...):



- Pick up any configuration  $G$  of domain-walls on the lattice

# Branching domain-walls on the lattice

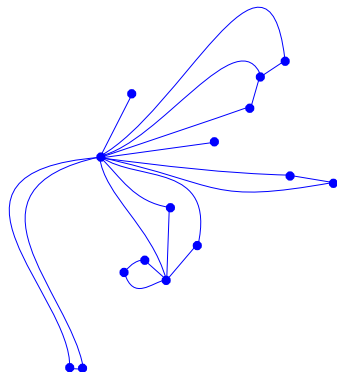
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- Look at its dual graph  $\hat{G}$

# Branching domain-walls on the lattice

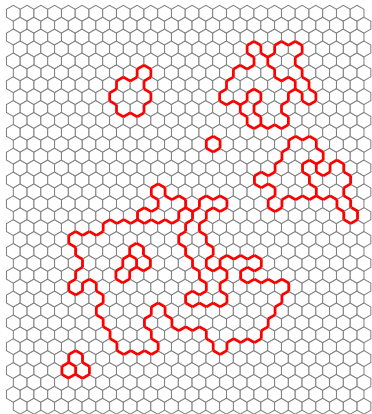
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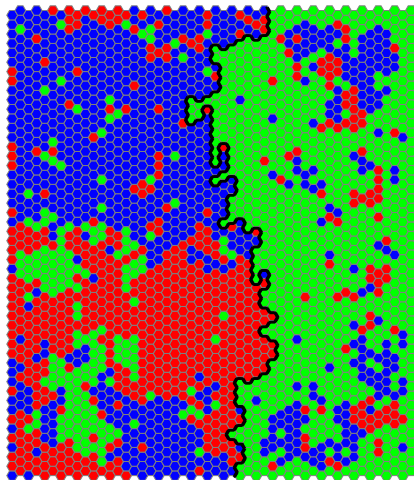
The Boltzmann weight of the configuration  $G$  is

$$e^{-K \times (\text{total length of } G)} \chi_{\hat{G}}(Q)$$

Question: is there a scaling limit? Is it conformally invariant?

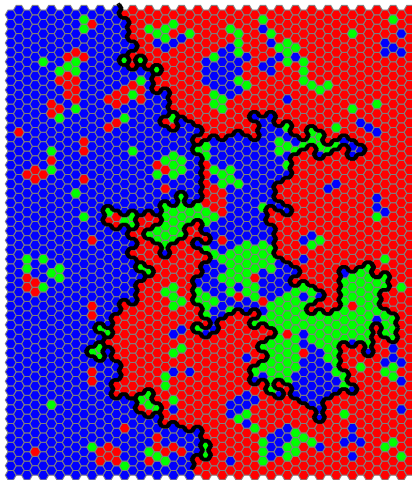
## Previous results

Previous results (Cardy & Gamsa, Santachiara) suggest that  $\text{SLE}_{\frac{10}{3}}$  appears in the 3-states Potts model.



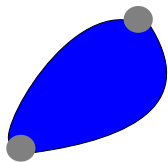
# Branching domain-walls

What about branching interfaces?

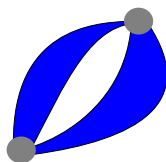


# New exponents in the $Q$ -states Potts model

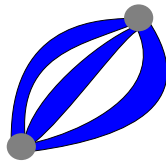
For any  $Q$  one can compute (numerically) the  $L_1$ -clusters exponents:



$h_{1,0}$



$h_{2,0}$

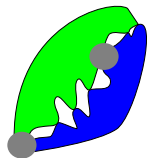


$h_{3,0}$

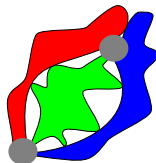
Here the clusters have the **same color**. In general one finds the  $O(n)$  model  $2L_1$ -legs exponent  $h_{L_1,0}$ .

# New exponents in the $Q$ -states Potts model

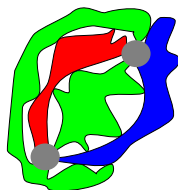
For any  $Q$  one can compute (numerically) the  $L_2$ -clusters exponents:



$h_{2,4}$



$h_{3,6}$



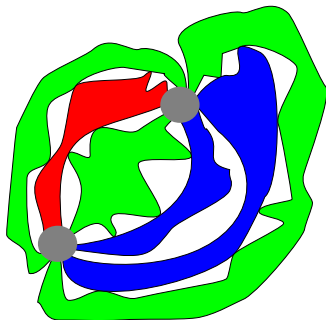
$h_{4,8}$

Here the **successive** clusters have **different** colors. In general the exponent is  $h_{L_2, 2L_2}$ .

# New exponents in the $Q$ -states Potts model

For  $L_1$  successive clusters with the same color and  $L_2$  successive ones with different colors the exponent is

$$h_{L_2-L_1, 2L_2}$$



(here  $L_1 = 2$  and  $L_2 = 4$ )

# Conclusion

- **Boundary conditions** in loop models, from the lattice model to CFT, and their link with  $SLE_{\kappa,\rho}$ .
- **Domain-walls** in the Potts model are **not loops**. However, numerical results suggest that some geometrical observables are conformally invariant. Can we describe **branching** processes in CFT/SLE?

Thank you.