

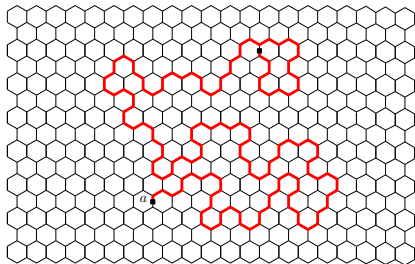
# The self-avoiding walk on the hexagonal lattice

Hugo Duminil-Copin  
Université de Genève

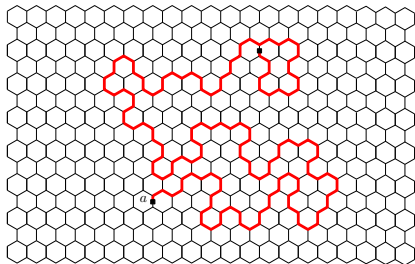
Stanislav Smirnov  
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January 2011

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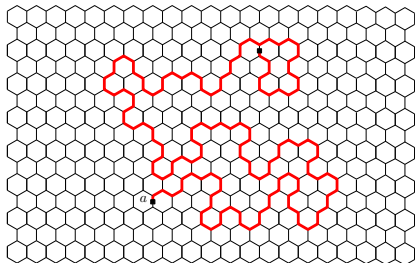
Conjecture (Flory, 1948; Nienhuis, 1982)

Precise asymptotics for the mean-square displacement  $c_n$  of SAWs of length  $n$ :

- $\langle |\omega(n)|^2 \rangle \sim Dn^{2\nu} \quad \text{as } n \rightarrow \infty,$

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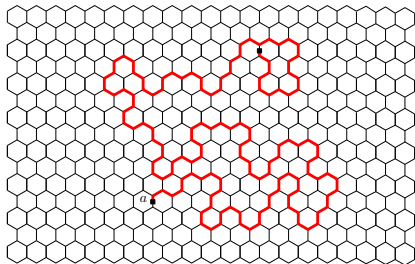
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Precise asymptotics for the mean-square displacement and for the number  $c_n$  of SAWs of length  $n$ :

- $\langle |\omega(n)|^2 \rangle \sim Dn^{2\nu}$  as  $n \rightarrow \infty$ ,
- $c_n \sim An^{\gamma-1} \mu_c^n$  as  $n \rightarrow \infty$

where  $\nu := 3/4$  and  $\mu_c := \sqrt{2 + \sqrt{2}}$ ,  $\gamma := 43/32$ .

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$\gamma$  and  $\nu$  are universal;  $\mu_c$  is lattice-dependent.



## Theorem (H. Duminil-Copin, S. Smirnov, 2010)

The connective constant satisfies  $\mu_c := \lim_{n \rightarrow \infty} c_n^{\frac{1}{n}} = \sqrt{2 + \sqrt{2}}$ .

- Easy observations:

$$c_{n+m} < c_n \cdot c_m \Rightarrow \exists \mu_c := \lim_{n \rightarrow \infty} c_n^{\frac{1}{n}},$$

$$2^{n/2} \leq c_n \leq 3 \cdot 2^{n-1} \Rightarrow \sqrt{2} \leq \mu_c \leq 2.$$

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- The generating function (diverges  $\mu < \mu_c$ , converges  $\mu > \mu_c$ ):

$$G(\mu) := \sum_{\omega} \mu^{-\ell(\omega)} = \sum_n c_n \cdot \mu^{-n}.$$

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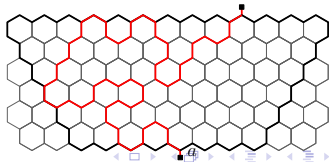
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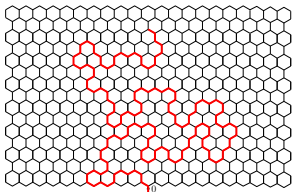
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Try to count simpler objects,  
**bridges**: Walks that never go **below** the first step and **above** the last one. The number of bridges grows at the same (exponential) speed as walks.



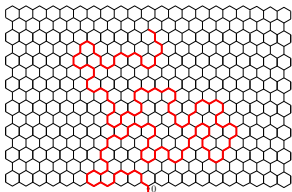
## Definition

A **self-avoiding bridge** is a SAW  $\omega$  such that the **first** site is of **minimal** second coordinate and the **last** one of **maximal** second coordinate. Let  $b_n$  be the number of self-avoiding bridges of length  $n$ .



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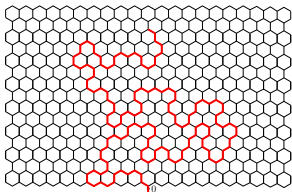
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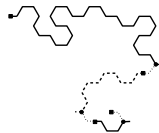
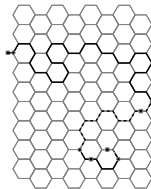
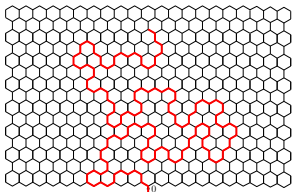


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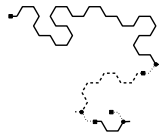
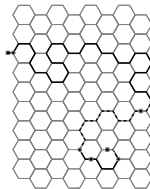
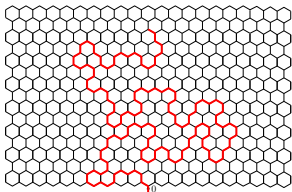
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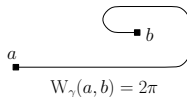
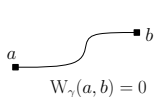
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●  $b_n \leq c_n$  for obvious reasons. Moreover,  $c_n \leq r_n^2 b_n$  where  $r_n$  is the number of **partitions** of  $n$  into increasing positive integers. Since  $r_n \leq Ce^{c\sqrt{n}}$ , we obtain that  $b_n$  and  $c_n$  are logarithmically equivalent. ●

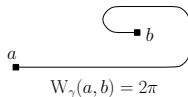
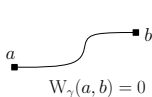
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The **winding**  $W_\omega(a, b)$  of a curve  $\omega$  between  $a$  and  $b$  is the rotation (in radians) of the curve between  $a$  and  $b$ .



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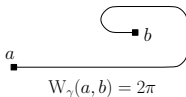
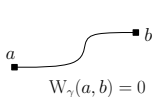
With this definition, we can define the *parafermionic operator* for  $a \in \partial\Omega$  and  $z \in \Omega$ :

$$F(z) = F(a, z, \mu, \sigma) := \sum_{\omega \subset \Omega: a \rightarrow z} e^{-i\sigma W_\omega(a, z)} \mu^{-\ell(\omega)}.$$



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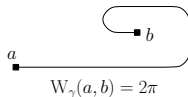
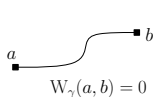


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## Lemma (Discrete integrals on elementary contours vanish)

If  $\mu = \mu_* = \sqrt{2 + \sqrt{2}}$  and  $\sigma = \frac{5}{8}$ , then  $F$  satisfies the following relation for every vertex  $v \in V(\Omega)$ ,

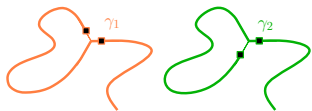
$$(p - v)F(p) + (q - v)F(q) + (r - v)F(r) = 0$$

where  $p, q, r$  are the mid-edges of the three edges adjacent to  $v$ .

- We write  $c(\omega)$  for the contribution of the walk  $\omega$  to the sum.

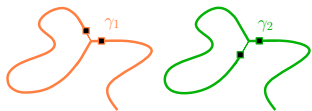
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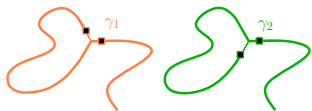


In the first case,

$$\begin{aligned} c(\omega_1) + c(\omega_2) &= (q - v)e^{-i\sigma W_{\omega_1}(a,q)}\mu^{-\ell(\omega_1)} + (r - v)e^{-i\sigma W_{\omega_2}(a,r)}\mu^{-\ell(\omega_2)} \\ &= (p - v)e^{-i\sigma W_{\omega_1}(a,p)}\mu^{-\ell(\omega_1)} \left( e^{i\frac{2\pi}{3}} e^{-i\sigma \cdot \frac{-4\pi}{3}} + e^{-i\frac{2\pi}{3}} e^{-i\sigma \cdot \frac{4\pi}{3}} \right) \end{aligned}$$

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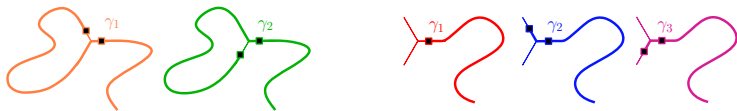


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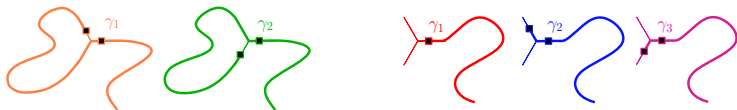
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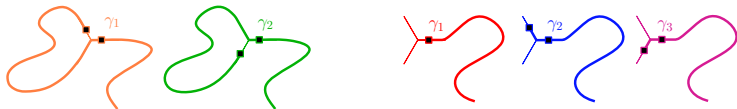
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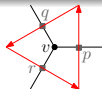


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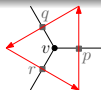


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### Proposition ((partial) Discrete holomorphicity)

If  $\Omega$  is simply connected, then  $\oint_{\Gamma} F(z)dz = 0$  **for any** discrete contour  $\Gamma$ .

Will be used to show  $\mu_c = \mu_*$ . Take a trapezoid contour  $S_{T,L}$ :

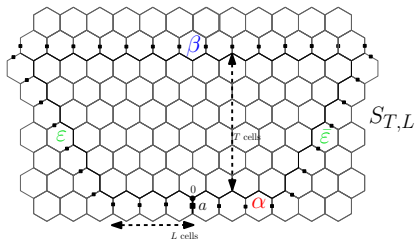


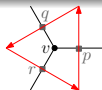
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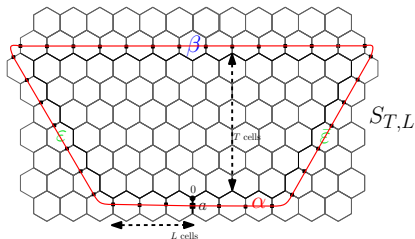


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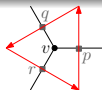
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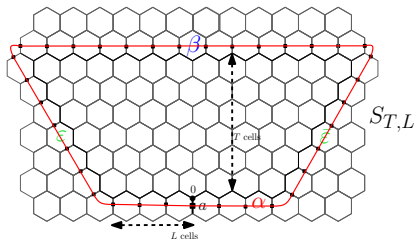


💡 If  $\mu = \mu_*$  then  $\oint F(z)dz = 0$  along an elementary contour

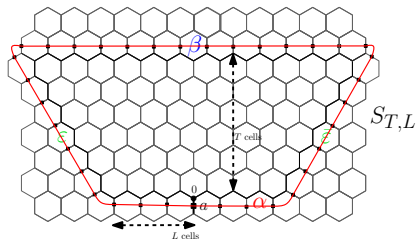
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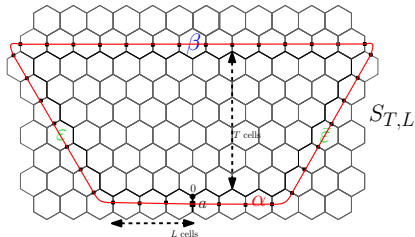
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$$1 = \cos\left(\frac{3\pi}{8}\right) \sum_{\omega: a \rightarrow \alpha} \mu_*^{-\ell(\omega)} + \sum_{\omega: a \rightarrow \beta} \mu_*^{-\ell(\omega)} + \cos\left(\frac{\pi}{4}\right) \sum_{\omega: a \rightarrow \epsilon \cup \tilde{\epsilon}} \mu_*^{-\ell(\omega)}.$$



We know the winding on the boundary!

So we can replace  $F$  by the sum of Boltzman weights.

$$1 = \frac{\sqrt{2 - \sqrt{2}}}{2} A(T, L, \mu_*) + B(T, L, \mu_*) + \frac{1}{\sqrt{2}} E(T, L, \mu_*).$$

## An upper bound on $\mu_c$ :

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Therefore  $G(\mu_*) \geq \sum_T B(T, \mu_*) = \infty$  and  $\mu_c \geq \mu_*$ .

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## *TO DO*

- What to do next?
- What not to do next?

## What to do next? The case of the self-avoiding walk.

Conjecture (Nienhuis, 1982; Flory, 1948)

- **Combinatorial question:** Up to  $n^{o(1)}$  (up to a multiplicative constant?) we have:

$$c_n \sim n^{\gamma-1} \left( \sqrt{2 + \sqrt{2}} \right)^n \text{ as } n \rightarrow \infty$$

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Would follow from the following conjecture

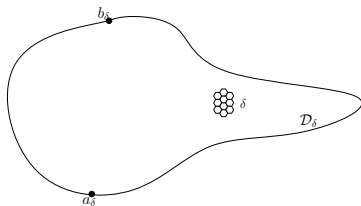


Conjecture (Lawler, Schramm, Werner, 2001)

The SAW has a **conformally invariant** scaling limit – **SLE(8/3)**.

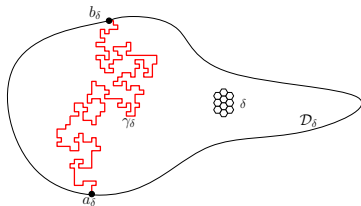
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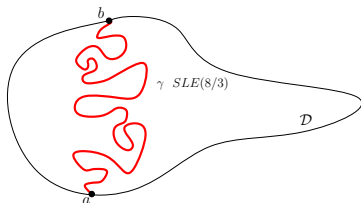
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- For  $\delta > 0$ , we define a probability measure on self-avoiding paths from  $a_\delta$  to  $b_\delta$  by assigning a **weight proportional to  $\mu_c^{-\ell(\omega)}$** . When  $\delta \rightarrow 0$ , the sequence converges to a **random continuous curve**.

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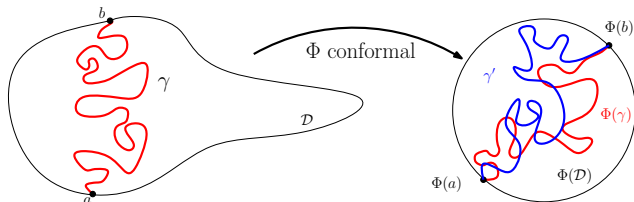
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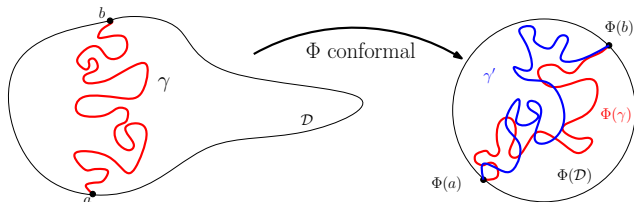
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### A strategy to tackle this problem?

- (1) **Precompactness** of the family of curves
- (2) **Conformally invariant martingales** which are given by the **ratio of two parafermionic observables**:  $F(a, z, \Omega)/F(a, b, \Omega)$ .

**Main missing point:** show that  $F$  is fully discrete holomorphic

## What to do next? $O(n)$ models (1).

The  $O(n)$  model is a model on **closed loops** lying on a finite subgraph of the hexagonal lattice. The probability of a configuration is equal to

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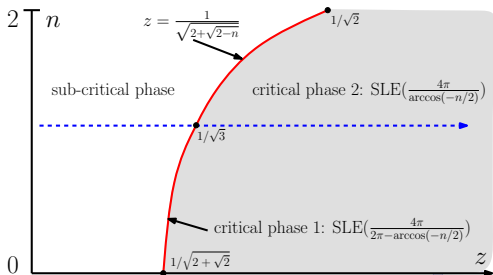


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For  $O(n)$  models, the **parafermionic observable**

$$F(a, z, x, \sigma) := \sum_{\omega \text{ with a curve } \omega \text{ from } a \text{ to } z} e^{-i\sigma W_{\omega}(a,z)} x^{\#\text{edges}} n^{\#\text{loops}}$$

should be discrete holomorphic for  $x = x_c$  and  $2 \cos\left(\frac{4\sigma\pi}{3}\right) = -n$ .



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### Conjecture

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Known only for the critical percolation,  $n = 1$ ,  $x = 1$  (Smirnov) via a different observable.



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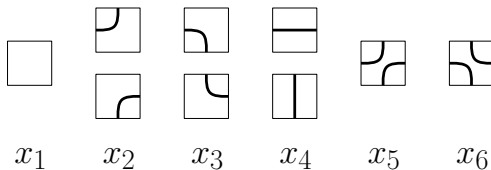
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Do not work with the square lattice self-avoiding walk!

Consider a more general model on the square lattice, with the following weights

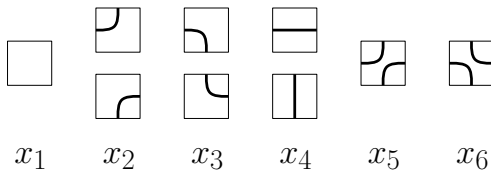


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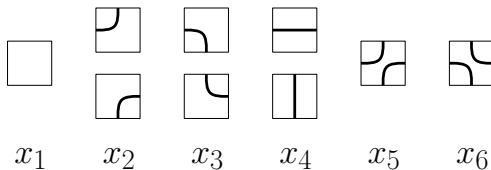
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- There are only two families of solutions: one possesses negative weights, the other is exactly equivalent to the **hexagonal  $O(n)$  model at criticality**.
- The solutions correspond to **integrable points** of the model (when the Yang-Baxter condition applies).

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## Conclusion

- We can introduce **parafermionic observables** for a wide variety of models:  $O(n)$ -models, random-cluster models, self-avoiding walks...
- We can extract information from these operators in order to study the **critical phase** (example of the connective constant of the hexagonal lattice).
- In some cases, the information is total – universality class of the Ising model – and we can derive **conformal invariance**.

**Question:** Can we do the same for other models?

# Thank you

