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# The Arctic Circle re-revisited

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 $2N \times 2N$  Square

Aztec Diamond of Order N

(N = 4)



Domino tiling of an Aztec diamond [Jockush-Propp-Shor '95]

# The Arctic Circle Theorem

[Jockush-Propp-Shor '95]

↓  $\epsilon < 0$ ,  $\exists N$  such that "almost all" (i.e. with probability  $P > 1 - \epsilon$ ) randomly picked domino tilings of AD(N) have a temperate region whose boundary stays uniformly within distance  $\epsilon N$  from the circle of radius  $N/\sqrt{2}$ .



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Rhombi tilings of an heregoin (a.k.a. Boxed plane partitions)

[Cohn-Larsen-Propp'98]



- Corner melting of a crystal [Ferrari-Spohn '02]
- Plane partitions [Cerf-Kenyon'01][Okounkov-Reshetikhin'01]





• Skewed plane partitions [Okounkov-Reshetikhin '05-'07] [Boutillier-Mkrtchyan-Reshetikhin-Tingley '12] Previously shown models of

- domino tilings;
- rhombi tilings;
- plane partitions; boxed plane partitions; skewed plane partitions ...

are all avatars of the same model, `dimer covering of regular planar bipartite lattices', exhibiting emergence of phase separation, limit shapes, frozen boundaries /arctic curves, and fluctuations governed by Random Matrix models.







Rhombi tilings of an hexagon with an erased corner

[Kenyon, Okounkov '05]



Rhombi tilings of an hexagon with an erased corner

[Kenyon, Okounkov '05]



q = 1*r* = 3 s + r + q = 7



## Some numerical results

#### [FC-Sportiello, to appear]

- Pictures are produced with a C code based on a version kindly provided by Ben Wieland, exploiting the `Coupling From The Past' algorithm [Propp-Wilson '96].
- We freeze a rectangular region of size  $(s + q) \times s$  in the top-left corner (we restrict to the symmetric situation q = 0, for simplicity)



$$N = 500$$
$$s = 50$$

$$x = y = \frac{\sqrt{2} - 1}{2\sqrt{2}} \approx 0.14644$$
$$s = 73 \qquad N = 500$$

$$N = 500$$
$$s = 75$$

$$N = 500$$
$$s = 90$$

$$N = 500$$
$$s = 100$$

$$N = 500$$
$$s = 180$$

$$N = 500$$
$$s = 90$$



$$N = 500$$
$$s = 90$$

Define:

$$Z_{r,s,q}$$
 := number of tilings of  $AD_{r,s,q}$ 

1) Compute  $Z_{r,s,q}$  for arbitrary r, s, q integers

2) Investigate the behaviour of  $Z_{r,s,q}$  in the scaling limit:

r, s, 
$$q \to \infty$$
 with  $v := \frac{s}{r}$  and  $u := \frac{q}{s}$  fixed

In particular, evaluate the `free energy per domino':

$$F(v, u) := -\lim_{\substack{r,s,q\to\infty\\s/r=v,q/s=u}} \frac{\log Z_{r,s,q}}{(r+s+q)^2 - s(s+q)}$$

Introduce bias (weighted enumeration)



## $(\alpha = \frac{1}{2} \text{ corresponds to the uniform measure})$

For generic  $\alpha$ , the Arctic Circle becomes an Arctic Ellipse.

Define:

 $Z_{r,s,q}(\alpha)$  := weighted number of tilings of  $AD_{r,s,q}$ 

1) Compute  $Z_{r,s,q}(\alpha)$  for arbitrary r, s, q integers

2) Investigate the behaviour of  $Z_{r,s,q}(\alpha)$  in the scaling limit:

$$r, s, q \to \infty$$
 with  $v := \frac{s}{r}$  and  $u := \frac{q}{s}$  fixed

In particular, evaluate the `free energy per domino':

$$F(v, u) := -\lim_{\substack{r,s,q\to\infty\\s/r=v,q/s=u}} \frac{\log Z_{r,s,q}(\alpha)}{(r+s+q)^2 - s(s+q)}$$

Recall:

# $\begin{array}{ll} Z_{r,s,q}(\alpha) & := \text{ weighted number of tilings of } AD_{r,s,q} \\ Z_n(\alpha) & := \text{ weighted number of tilings of } AD_n \\ & = 2^{n(n+1)/2} & (\text{NB: does not depend on } \alpha \end{array} \end{array}$

Define:

$$f_{r,s,q} := \frac{Z_{r,s,q}(\alpha)}{Z_{r+s+q}(\alpha)} [2(1-\alpha)]^{s(s+q)/2}$$

## Theorem:

[FC-Pronko'08] [Pronko'13]

$$f_{r,s,q} = \prod_{k=0}^{s-1} \frac{q!}{k!(q+k)!} \cdot \frac{(1-\alpha)^{s(s+q)}}{\alpha^{s(s-1)/2}} \cdot \det_{1 \le j,k \le s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^m \right]$$

- Proof relies upon the correspondence of domino tilings of Aztec Diamond with the six-vertex model with Domain Wall boundary conditions.
- Main ingredient in the derivation is the Quantum Inverse Scattering Method.
- $f_{r,s,q}$  is the probability of observing, in a random tiling of the plain Aztec Diamond, a `frozen' corner region of size  $s \times (s+1)$
- Actually this is a particular case of a more general formula holding for ASM, six-vertex model, etc...

$$Some properties of f_{r,s,q}$$
[Pronko'13]  
$$f_{r,s,q} = \prod_{k=0}^{s-1} \frac{q!}{k!(q+k)!} \cdot \frac{(1-\alpha)^{s(s+q)}}{\alpha^{s(s-1)/2}} \cdot \det_{1 \le j,k \le s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^m \right]$$
(Hankel Determinant)

Introducing `time' via  $\alpha = e^{-t}$ , and restricting to the determinant:

$$\tau_{s}(r,q,\alpha) := \det_{1 \le j,k \le s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^{m} \right]$$
$$= \det_{1 \le j,k \le s} \left[ \left( \frac{\partial}{\partial t} \right)^{j+k-2} \phi(t) \right]$$

Sylvester identity for determinants immediately implies:

$$\partial_t^2 \log \tau_s = \frac{\tau_{s+1}\tau_{s-1}}{\tau_s^2}$$

 $\tau_s := \tau_s(r, q, \alpha)$  is the tau-function of a semi-infinite Toda chain.

$$\begin{split} & \text{Some properties of } f_{r,s,q} \\ f_{r,s,q} = \prod_{k=0}^{s-1} \frac{q!}{k!(q+k)!} \cdot \frac{(1-\alpha)^{s(s+q)}}{\alpha^{s(s-1)/2}} \cdot \det_{1 \leq j,k \leq s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^m \right] \\ & \text{(Hankel Determinant)} \\ \mathcal{D}_{\alpha}^2 \log f_{r,s,q} = \frac{r(r+q)\alpha}{(1-\alpha)^2} \left( \frac{f_{r+1,s,q}f_{r-1,s,q}}{f_{r,s,q}^2} - 1 \right) \\ \mathcal{D}_{\alpha} \log \frac{f_{r,s,q+1}}{f_{r,s,q}} = \frac{r\alpha}{1-\alpha} \left( \frac{f_{r+1,s,q}f_{r-1,s,q+1}}{f_{r,s,q}f_{r,s,q+1}} - 1 \right) \\ \mathcal{D}_{\alpha} \log \frac{f_{r+1,s,q}}{f_{r,s,q+1}} = \frac{r+q+1}{1-\alpha} \left( \frac{f_{r+1,s,q}f_{r-1,s,q+1}}{f_{r,s,q}f_{r,s,q+1}} - 1 \right) \\ \mathcal{D}_{\alpha} \log \frac{f_{r,s,q+1}}{f_{r,s,q+1}} = \frac{s(s+q)\alpha}{(1-\alpha)^2} \left( \frac{f_{r,s+1,q}f_{r,s-1,q}}{f_{r,s,q}^2} - 1 \right) \\ \mathcal{D}_{\alpha} \log \frac{f_{r,s,q+1}}{q} = \frac{s\alpha}{1-\alpha} \left( \frac{f_{r,s+1,q}f_{r,s-1,q+1}}{f_{r,s,q}f_{r,s,q+1}} - 1 \right) \\ \mathcal{D}_{\alpha} \log \frac{f_{r,s,q+1}}{f_{r,s,q+1}} = \frac{s\alpha}{1-\alpha} \left( \frac{f_{r,s+1,q}f_{r,s-1,q+1}}{f_{r,s,q}f_{r,s,q+1}} - 1 \right) \\ \mathcal{D}_{\alpha} \log \frac{f_{r,s+1,q}}{f_{r,s,q+1}} = \frac{s+q+1}{1-\alpha} \left( \frac{f_{r,s+1,q}f_{r,s,q}}{f_{r,s,q+1}f_{r,s+1,q}} - 1 \right) \end{split}$$

(Toda-like differential equations)

Some properties of 
$$f_{r,s,q}$$
  
$$f_{r,s,q} = \prod_{k=0}^{s-1} \frac{q!}{k!(q+k)!} \cdot \frac{(1-\alpha)^{s(s+q)}}{\alpha^{s(s-1)/2}} \cdot \det_{1 \le j,k \le s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^m \right]$$
(Hankel Determinant)

Following in spirit [Zinn-Justin'00], one can rewrite:

$$\tau_{s}(r, q, \alpha) := \det_{1 \le j,k \le s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^{m} \right]$$
$$= \frac{1}{s!} \sum_{m_{1}=0}^{r-1} \cdots \sum_{m_{s}=0}^{r-1} \prod_{1 \le j < k \le s} (m_{k} - m_{j})^{2} \prod_{j=1}^{s} {q+m_{j} \choose q} \alpha^{m_{j}}$$

(Random Matrix Model with discrete measure)

## $\tau_s(r, q, \alpha)$ at some special values of parameters

$$\tau_s(r, q, \alpha) := \det_{1 \le j, k \le s} \left[ \sum_{m=0}^{r-1} m^{j+k-2} \frac{(q+m)!}{q!m!} \alpha^m \right]$$

• 
$$r \to \infty$$

$$\lim_{r \to +\infty} \tau_s(r, q, \alpha) = \prod_{j=0}^{s-1} \frac{(q+j)!j!}{q!} \cdot \frac{\alpha^{s(s-1)/2}}{(1-\alpha)^{s(s+q)}}$$
(Meixner)

• 
$$r = s$$
  
 $\tau_r(r, q, \alpha) = \prod_{k=0}^{s-1} \frac{k!(k+q)!}{q!} \cdot \alpha^{s(s-1)/2}$  (chose  $m_j = j$ )

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• 
$$\alpha \to 0$$
  
 $\tau_s(r, q, \alpha) \sim \prod_{k=0}^{s-1} \frac{k!(k+q)!}{q!} \cdot \alpha^{s(s-1)/2}$  as  $\alpha \to 0$ 

• 
$$\alpha = 1$$
  
 $\tau_s(r, q, 1) = \prod_{j=0}^{s-1} \frac{(j!(j+q)!)^2(j+q+r)!}{q!(r-j-1)!(2j+q)!(2j+q+1)!}$  (Hahn)

## Free energy: differential eq. approach

For simplicity we restrict to the symmetric situation q = 0. We define  $f_{r,s} := f_{r,s,q}|_{q=0}$ , satisfying:

$$\mathcal{D}_{\alpha}^{2} \log f_{r,s} = \frac{r^{2} \alpha}{(1-\alpha)^{2}} \left( \frac{f_{r+1,s} f_{r-1,s}}{f_{r,s}^{2}} - 1 \right)$$
$$\mathcal{D}_{\alpha}^{2} \log f_{r,s} = \frac{s^{2} \alpha}{(1-\alpha)^{2}} \left( \frac{f_{r,s+1} f_{r,s-1}}{f_{r,s}^{2}} - 1 \right)$$

Following [Korepin-Zinn-Justin'00], we assume

$$\log f_{r,s} = -r^2 \sigma(v; \alpha) + o(r^2)$$
  $r, s \to \infty$   $\frac{s}{r} = v$ ,  $v \in [0, 1]$ 

We get for  $\sigma(\mathbf{v}; \alpha)$ :

$$\mathcal{D}_{\alpha}^{2}\sigma = -\frac{\alpha}{(1-\alpha)^{2}} \left( e^{-2\sigma + 2\nu\sigma' - \nu^{2}\sigma''} - 1 \right)$$
$$\mathcal{D}_{\alpha}^{2}\sigma = -\frac{\nu^{2}\alpha}{(1-\alpha)^{2}} \left( e^{-\sigma''} - 1 \right)$$

We want to solve for  $\sigma(v; \alpha)$  in the domain  $v \in [0, 1]$ ,  $\alpha \in [0, 1]$ .

NB: free energy density is given by:

$$\frac{\sigma(\mathbf{v};\alpha) + \frac{1}{2}\mathbf{v}^2\log(1-\alpha)}{1+2\mathbf{v}}$$

## Initial and boundary conditions

• v = 0• v = 1  $\sigma(0; \alpha) = 0$  $\sigma(1; \alpha) = -\log(1 - \alpha)$ 

•  $\alpha \rightarrow 0$ 

 $\sigma(v;0)=0$ 

• 
$$\alpha \to 1$$
  
$$\lim_{\alpha \to 1^{-}} \left[ \sigma(\mathbf{v}; \alpha) + \mathbf{v}^2 \log\left(\frac{1-\alpha}{\sqrt{\alpha}}\right) \right] = -\mathbf{v}^2 \tilde{\sigma}(\mathbf{v})$$

#### where

$$ilde{\sigma}(v) := \lim_{s o \infty} rac{1}{s^2} \log rac{ au_s(rac{s}{v},1)}{\prod_{j=0}^{s-1} (j!)^2}$$

is given by:

$$\tilde{\sigma}(v) = \frac{1}{2} \left[ \log 16v^2 - \frac{(1-v)^2}{v^2} \log(1-v) - \frac{(1+v)^2}{v^2} \log(1+v) \right]$$

## Solution of the differential equations (q = 0)

The derivation is technically involved and not particularly interesting.

The final solution is almost trivial, the non trivial contribution coming from the integration constant  $\tilde{\sigma}(v)$ 

We have the following result:

 $\sigma(v, \alpha) = 0 \qquad v \in [0, v_c(\alpha)]$  $\sigma(v; \alpha) = \frac{1}{2} \left[ v^2 \log \frac{v^2}{v_c^2} - (1 - v)^2 \log \frac{1 - v}{1 - v_c} - (1 + v)^2 \log \frac{1 + v}{1 + v_c} \right]$  $v \in [v_c(\alpha), 1]$ 

where

$$v_c = v_c(\alpha) = \frac{1 - \sqrt{\alpha}}{1 + \sqrt{\alpha}}$$

## Free energy: Random Matrix Model approach

Again we restrict for simplicity to the symmetric situation q = 0. Following [Zinn-Justin'00], we define:

$$\tau_{s}(r,\alpha) := \tau_{s}(r,0,\alpha) = \frac{1}{s!} \sum_{m_{1}=0}^{r-1} \cdots \sum_{m_{s}=0}^{r-1} \prod_{1 \le j < k \le s} (m_{k} - m_{j})^{2} \prod_{j=1}^{s} \alpha^{m_{j}}$$

Hermitean  $s \times s$  random matrix integral (with a discrete measure) [Douglas-Kazakov'93]

To investigate the large s behaviour of  $\tau_s(r, \alpha)$ , one need to rescale:

$$m_k o \mu_k := rac{m_k}{s}, \qquad k = 1, \ldots, s$$

In the large *s* limit, sums can now be reinterpreted as Riemann sums, and replaced by integrals:

$$\tau_s(r,\alpha) \propto \int_0^c d^s \mu \prod_{1 \le j < k \le s} (\mu_k - \mu_j)^2 \prod_{j=1}^s \alpha^{s\mu_j}$$

where c := r/s = 1/v

### Saddle-point approximation

Write the integrand as:

$$\exp\left[\sum_{\substack{i,j=1\\i\neq j}}^{s} \log|\mu_j - \mu_k| + s \log \alpha \sum_{j=1}^{s} \mu_j\right]$$

Saddle-point eqs. read:

$$2\sum_{\substack{k=1\\k\neq j}}^{s}\frac{1}{\mu_j-\mu_k}=-\log\alpha \qquad \qquad j=1,\ldots,s$$

The solution of the saddle-point eqs. is given by the equilibrium configuration of a set of mutually repelling charged particles, in the linear potential  $V(\mu) = -\mu \log \alpha$ , confined to the real interval  $\mu \in [0, c]$ :



## Saddle-point approximation

Introduce a normalized density of solutions of saddle-point eqs.:

$$\mu_k^* o \mu(x) := \mu\left(rac{k}{s}
ight), \qquad 
ho(\mu) = rac{1}{d\mu(x)/dx}, \qquad \int_0^c 
ho(\mu) d\mu = 1$$

Discreteness of eigenvalues implies  $\rho(\mu) \leq 1$ 

Standard methods (e.g. using the resolvent) can be exploited to determine  $\rho(\mu)$  and solve the model.

The only caveat is the implementation of the constraint:  $\rho(\mu) \leq 1$ (in fact, just a minor technical complication) [Douglas-Kazakov'93],[Brézin-Kazakov'99],[Zinn-Justin'00]



NB: We have two `hard walls' at  $\mu = 0$  and  $\mu = c$ 

Near the edges of its support the density as a universal behaviour:

If  $Supp(\rho) = [a, b]$ , then, e.g. in the vicinity of a:



The discreteness constraint  $\rho(z) \leq 1$  thus implies:

In the vicinity of an hard wall:  $\rho(\mu) = 0$  or  $\rho(\mu) = 1$ 

## Two scenarios

• *i*) large *c* (or small  $\alpha$ ): potential well is deep and narrow

The eigenvalues accumulate to the left:



$$\rho(0) = 1$$
  $\rho(c) = 0$ 

## Two scenarios

• *i*) large *c* (or small  $\alpha$ ): potential well is deep and narrow

The eigenvalues accumulate to the left:



$$\rho(0) = 1$$
 $\rho(c) = 0$ 

*ii*) small *c* (or large *α*): potential well is wide and not so deep
 The eigenvalues expand till the right wall:

$$ho(0)=1$$
  $ho(c)=1$ 

## Scenario i)

We have:  $\rho(0) = 1$  and  $\rho(c) = 0$ , thus:

$ ho(\mu)=1$	$\mu \in [0, \textit{a}]$
$0< ho(\mu)<1$ ,	$\mu \in [{\sf a}, {\sf b}]$
$ ho(\mu)=$ 0,	$\mu \in [{\it b},{\it c}]$



Solving the saddle-point eqs determines endpoints *a* and *b* and density  $\rho(z)$ :

$$a = rac{1 - \sqrt{lpha}}{1 + \sqrt{lpha}}, \qquad b = rac{1 + \sqrt{lpha}}{1 - \sqrt{lpha}} \qquad 
ho(z) = rac{2}{\pi} \arctan rac{\sqrt{a(b-z)}}{\sqrt{b(z-a)}} \qquad z \in [a, b]$$

NB1: Exactly the same Random Matrix Model appears: (but with  $c = \infty$ ):

- in [Brezin-Kazakov'00] (statistics of partitions for the permutation group)
- in [Zinn-Justin'00], (ferroelectric phase  $(|\Delta| > 1)$  of the DW 6VM partition function.

NB2: This scenario holds as long as c > b

## Scenario ii)



Again, solving saddle-point eqs determines endpoints a and b and density  $\rho(z)$ :

$$a = rac{[\sqrt{c+1} - \sqrt{(c-1)\sqrt{\alpha}}]^2}{2(1+\sqrt{\alpha})}, \qquad b = rac{[\sqrt{c+1} + \sqrt{(c-1)\sqrt{\alpha}}]^2}{2(1+\sqrt{\alpha})}$$

$$\rho(z) = \frac{2}{\pi} \arctan \frac{\sqrt{a(b-z)}}{\sqrt{b(z-a)}} - \frac{2}{\pi} \arctan \frac{\sqrt{(c-a)(b-z)}}{\sqrt{(c-b)(z-a)}} + 1 \qquad z \in [a, b]$$



In all we have the following result:

$$\sigma(\mathbf{v},\alpha) = \mathbf{0} \qquad \qquad \mathbf{v} \in [\mathbf{0}, \mathbf{v}_{\mathbf{c}}(\alpha)]$$

$$\sigma(v;\alpha) = \frac{1}{2} \left[ v^2 \log \frac{v^2}{v_c^2} - (1-v)^2 \log \frac{1-v}{1-v_c} - (1+v)^2 \log \frac{1+v}{1+v_c} \right]$$
$$v \in [v_c(\alpha), 1]$$

where

$$v_c = v_c(\alpha) = \frac{1-\sqrt{lpha}}{1+\sqrt{lpha}}$$
.

NB1:  $v = v_c(\alpha)$  is the value of v corresponding to the Arctic Ellipse

NB2:  $3^{rd}$  order phase transition at  $v = v_c$ 



N

N = 500s = 100q = 250r = 150

r+s+q=N

#### Generic $q \neq 0$ case:

Potential  $V(\mu)$  is not linear any more:

$$V(\mu) = -\mu \log \alpha + \mu \log \mu - (\mu + u) \log(\mu + u) + u \log u, \qquad u := \frac{q}{s}$$

bulky calculations, but everything remains qualitatively the same:

Two scenarios; in scenario i) we get the value

$$b = \frac{(1+\sqrt{\alpha(1+u)})^2}{1-\alpha}$$

for the right end-point.

Equating b = c and expressing the result in terms of cartesian coordinates:

$$c := \frac{r}{s} = \frac{1-x}{y}, \qquad u := \frac{N-r-s}{s} = \frac{x-y}{y}$$

we readily recover the Arctic Ellipse.

Moreover, when the tip of the rectangle reaches the position of the Arctic Ellipse in the original, plain Aztec Diamond, a 3<sup>rd</sup> order phase transition occurs.

- When the tip of the rectangle reaches the position of the Arctic Ellipse in the original, plain Aztec Diamond, a 3<sup>rd</sup> order phase transition occurs.
- As we vary *r*, *s*, *q*, the tip of the rectangle, never touches the Arctic Circle, but repels it away.
- Due to the correspondence between tilings of Aztec diamond and nonintersecting lattice paths, similar phenomena should be observed when you constrain the lattice paths under a `bridge',
- and also when you constrain a set of non-intersecting brownian motion or vicious walkers (watermelon) through a slit.

A new universality class?