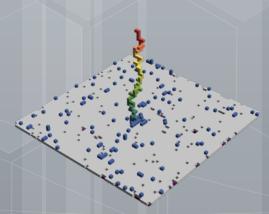
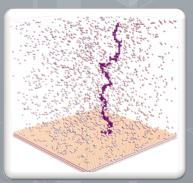


Oxford May 2020

# Maximum height of 3D Ising interfaces





#### Eyal Lubetzky

**Courant Institute (NYU)** 

based on joint works with Reza Gheissari (UC Berkeley)

# 3D Ising interfaces



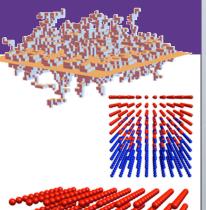
- > 3D cylinder  $\Lambda = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$
- $\triangleright \sigma$  is a 2-coloring of the vertices:
  - boundary vertices:
     upper half-space
     lower half-space

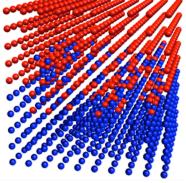


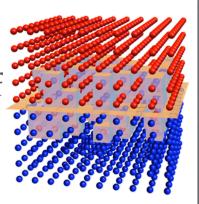


- internal vertices: arbitrarily (for now).
- $\triangleright$  Draw a **dual-face**  $(u, v)^*$  if  $\sigma_u \neq \sigma_v$ .
- Interface: (max) connected component  $\mathcal{I}$  of dual-faces separating the boundary.









# 3D Ising interfaces (ctd.)

Goal: understand random interfaces sampled via the distribution:

$$\mu(\mathcal{I}) \propto \exp\left(-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f,\mathcal{I})\right)$$

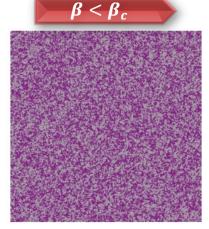
- $> \beta > 0$ : inverse temperature (large, fixed).
- $ightharpoonup \mathbf{g}(\cdot,\cdot)$ : some complicated function, yet satisfying
  - 1)  $\mathbf{g} \leq K_0$
  - 2)  $|\mathbf{g}(f,\mathcal{I}) \mathbf{g}(f',\mathcal{I}')| \le e^{-c_0 \mathbf{r}} \text{ if } B_{\mathbf{r}}(f,\mathcal{I}) \cong B_{\mathbf{r}}(f',\mathcal{I}')$

for **absolute** constants  $c_0$ ,  $K_0$ .

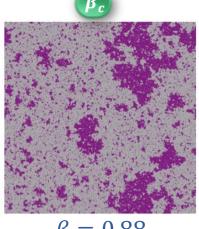
# Definition: the classical Ising model

- ▶ Underlying geometry: finite  $\Lambda \subset \mathbb{Z}^d$ .
- ▶ Set of possible configurations:  $\Omega = \{\pm 1\}^{\Lambda}$
- Probability of a configuration  $\sigma \in \Omega$  given by the *Gibbs distribution*:

$$\mu_{\Lambda}(\sigma) \propto \exp\left(-\beta \sum_{x \sim y} \mathbf{1}_{\{\sigma_x \neq \sigma_y\}}\right)$$



$$\beta = 0.75$$

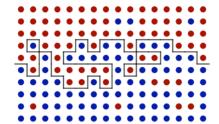


$$\beta = 0.88$$



#### 2D Ising interfaces

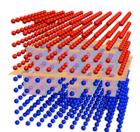
- $\mu_{\Lambda}^{\mp}$ : Ising model on 2D cylinder  $\Lambda = [-n, n] \times (\mathbb{Z} + \frac{1}{2})$ 
  - > Boundary conditions: | upper half-plane | lower half-plane |



- ▶ Draw a dual-edge  $(u, v)^*$  if  $\sigma_u \neq \sigma_v$ .
- Interface: connected component  $\mathcal{I}$  of dual-edges that separates the boundary components.
- Nown [Higuchi '79], [Dobrushin, Hryniv '97], [Hryniv '98], [Dobrushin, Kotecký, Shlosman '92]:
  - ► Interface has a scaling limit:  $\frac{J(x/n)}{\sqrt{c_B n}}$  → Brownian bridge
  - $\triangleright$  Maximum  $M_n$  is  $O_P(\sqrt{n})$ , and  $M_n \mathbb{E}[M_n]$  is also  $O_P(\sqrt{n})$ .

#### 3D Ising interfaces

- $\mu_{\Lambda}^{\mp}$ : Ising model on 3D cylinder  $\Lambda = [-n, n]^2 \times (\mathbb{Z} + \frac{1}{2})$ 
  - Boundary conditions:
     Upper half-plane
     lower half-plane

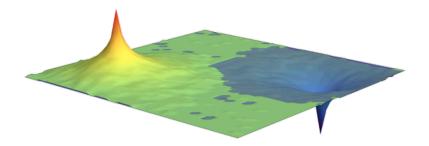


- $\triangleright$  Draw a dual-face  $(u, v)^*$  if  $\sigma_u \neq \sigma_v$ .
- ▶ **Interface**: maximal connected component *J* of dual-faces that separates the boundary components.
- ▶ [Minlos, Sinai '67], [Dobrushin '72]:  $\mu_{\Lambda}^{\mp}(\mathcal{I}) \propto e^{-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f,\mathcal{I})}$ (cluster expansion; valid for large  $\beta$ )
- ► THEOREM: [Dobrushin '72] (rigidity of the interface)

There exists  $\beta_0 > 0$  such that  $\forall \beta > \beta_0$  and  $\forall x_1, x_2, h$ ,  $\mu_{\Lambda}^{\mp}(\mathcal{I}\ni(x_1,x_2,h))\leq \exp(-\frac{1}{3}\beta h)$ 

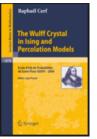
#### Plus/minus interface in 3D Ising

- ▶  $M_n$  = maximum height of the interface J in 3D Ising with Dobrushin's boundary conditions.
  - ightharpoonup [Dobrushin '72]:  $\exists C_{\beta} \text{ s.t. } \mu_{\Lambda}^{\mp} (M_n \leq C_{\beta} \log n) \to 1.$
  - $\Rightarrow$  (via straightforward matching order lower bound) the maximum of the interface has **order** log n.
- ▶ Asymptotics of the maximum (LLN)? Tightness?
- Structure of interface conditional on the rare event of reaching height  $h \gg 1$  above some fixed point?



#### Related work on 3D Ising interfaces

- ▶ Alternative simpler argument by [van Beijeren '75] for [Dobrushin '72]'s result on the rigidity of the 3D Ising interface.
- Rigidity argument extended to
  - Widom-Rowlinson model [Bricmont, Lebowitz, Pfister, Olivieri '79a],
     [Bricmont, Lebowitz, Pfister '79b, '79c]
  - Super-critical percolation / random cluster model conditioned to have interfaces [Gielis, Grimmett '02]
- ▶ Tilted interfaces: [Cerf, Kenyon '01] (zero temperature, 111 interface), [Miracle Sole '95] (1-step interface), [Sheffield '03] ( $|\nabla \phi|^p$  models), many works on the conjectured behavior, related to the (non-)existence of non-translational invariant Gibbs measures
- Wulff shape, large deviations for the magnetization, surface tension [Pisztora '96], [Bodineau '96], [Cerf, Pisztora '00], [Bodineau '05], [Cerf '06]
- Plus/minus phases away from the interface [Zhou '19]



#### LLN for the maximum

- Recall:  $M_n$  = maximum of the interface  $\mathcal{I}$  in 3D Ising; [Dobrushin '72]:  $M_n = O_P(\log n)$ .
- THEOREM: ([Gheissari, L. '19a])

There exists  $\beta_0$  such that for all  $\beta > \beta_0$ ,

$$\lim_{n\to\infty}\frac{M_n}{\log n}=\frac{2}{\alpha}\,,\qquad in \,probability,$$

where

$$\alpha(\beta) = \lim_{h \to \infty} -\frac{1}{h} \log \mu_{\mathbb{Z}^3}^{\mp} \left( (0,0,0) \stackrel{+}{\longleftrightarrow} (\mathbb{R}^2 \times \{h\}) \right)$$
and satisfies  $\alpha(\beta)/\beta \to 4$  as  $\beta \to \infty$ .

and satisfies  $\alpha(\beta)/\beta \to 4$  as  $\beta \to \infty$ .

 $\triangleright$  existence of the limit  $\alpha$  nontrivial: sub-multiplicativity argument relying on new results on the interface shape.

#### Tightness and tails for the maximum

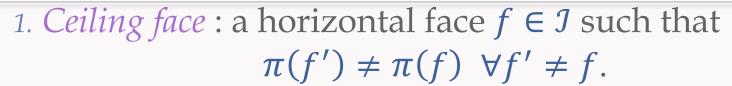
- THEOREM: ([Gheissari, L. '19b])
  - 1. There exists  $\beta_0$  such that for all  $\beta > \beta_0$ ,  $M_n \mathbb{E}M_n = O_P(1)$ .
  - 2. There exist  $C, \overline{\alpha}, \underline{\alpha}$  such that  $\forall r \geq 1$ ,  $(a^{-(\overline{\alpha}r+C)} < u^{\pm}(M) > \mathbb{E}[M, 1+\alpha) < a^{-(\alpha r-C)}$

$$\begin{cases} e^{-(\overline{\alpha}r+C)} \leq \mu_n^{\overline{+}}(M_n \geq \mathbb{E}[M_n] + r) \leq e^{-(\underline{\alpha}r-C)} \\ e^{-e^{\overline{\alpha}r+C}} \leq \mu_n^{\overline{+}}(M_n \leq \mathbb{E}[M_n] - r) \leq e^{-e^{\underline{\alpha}r-C}} \end{cases}$$
where  $\overline{\alpha}/\alpha \to 1$  as  $\beta \to \infty$ .

PROPOSITION: ([Gheissari, L. '19b])

There *does not* exist a deterministic sequence  $(m_n)$  s.t.  $(M_n - m_n)$  converges weakly to a nondegenerate law.

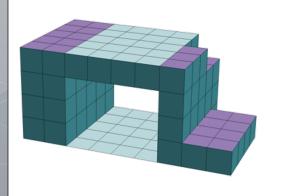
- Notation:  $\mathcal{L}_0 = \mathbb{R}^2 \times \{0\}$ ;  $\pi = \text{projection onto } \mathcal{L}_0$
- DEFINITION: [ceiling and walls]

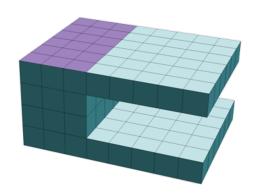


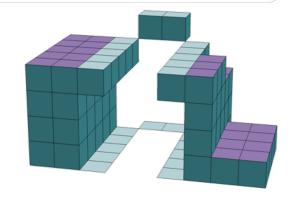
*Ceiling C*: connected component of ceiling faces.

2. Wall face: all other faces.

Wall W: connected component of wall faces.







DEFINITION: [ceiling and walls]

1. Ceiling face: a horizontal face  $f \in \mathcal{I}$  with  $\pi(f') \neq \pi(f) \ \forall f' \neq f$ .

Ceiling C: connected component of ceiling faces.

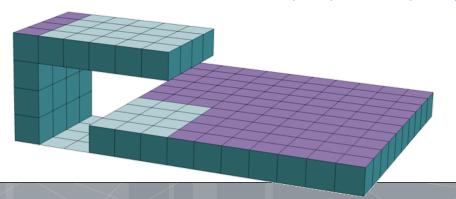
2. *Wall face* : all other faces.

 $Wall \mathcal{W}$ : connected component of wall faces.

#### FACTS:

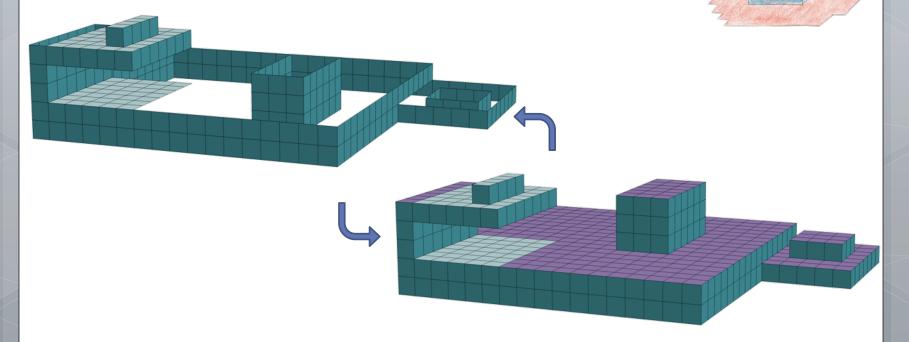
- 1.  $\forall$  ceiling  $\mathcal{C}$  has a single height.
- 2.  $\forall$  wall  $\mathcal{W}$ :  $\pi(\mathcal{W})$  is connected.

3.  $\forall$  walls  $\mathcal{W} \neq \mathcal{W}'$ :  $\pi(\mathcal{W}) \cap \pi(\mathcal{W}') = \emptyset$ .



▶ A wall  $\mathcal{W}$  is **standard** if  $\exists \mathcal{I}$  whose only wall is  $\mathcal{W}$ .

▶ <u>FACT</u>: 1: 1 correspondence between interfaces and *admissible*\* collections of standard walls.

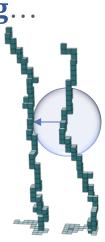


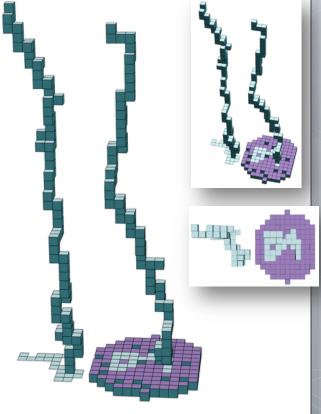
\* admissible: walls are disjoint components and so are their projections

- ▶ A wall  $\mathcal{W}$  is **standard** if  $\exists \mathcal{I}$  whose only wall is  $\mathcal{W}$ .
- ▶ <u>FACT</u>: 1: 1 correspondence between interfaces and *admissible* collections of standard walls.
- ▶ Basic idea: given  $x ∈ \mathcal{L}_0$ , construct a map Φ:
  - $\succ$  "standardize" every wall  $\mathcal{W}$  in  $\mathcal{I}$ ;
  - $\triangleright$  delete the wall  $\mathcal{W}_x$  of x;
  - "reconstruct" J' from other standard walls.
- Goal: establish for this map  $\Phi$ :
  - 1. (Energy bound)  $\frac{\mu(\mathcal{I})}{\mu(\Phi(\mathcal{I}))} \le e^{-c\beta|\mathcal{W}_x|}$
  - 2. (Multiplicity bound)  $\#\{\mathcal{I} \in \Phi^{-1}(\mathcal{I}') : |\mathcal{W}_{\chi}| = \ell\} \le e^{c\ell}$

recall  $\mu_{\Lambda}^{\overline{+}}(\mathcal{I}) \propto e^{-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f,\mathcal{I})}$ 

- ▶ Basic idea: delete the wall  $\mathcal{W}_x$  of x.
- ▶ Energy bound  $\left(\frac{\mu(\mathcal{I})}{\mu(\Phi(\mathcal{I}))} \le e^{-c\beta|\mathcal{W}_x|}\right)$ :
  - $\triangleright$  Gain  $\beta |\mathcal{W}_{\chi}|$  from  $\beta (|\mathcal{I}| |\Phi(\mathcal{I})|)$
  - Problem: effect on non-deleted faces that moved due to g...
    - The effect of **g** is **local** (decays exp. in distance).
    - BUT: tall nearby walls can pick up a cost that cancels our  $\beta |W_x|$  gain.





Solution: also delete **tall** walls that are **close** to  $\mathcal{W}_{x}$ .

recall 
$$\mu_{\Lambda}^{\mp}(\mathcal{I}) \propto e^{-\beta|\mathcal{I}| + \sum_{f \in \mathcal{I}} \mathbf{g}(f,\mathcal{I})}$$

- Energy bound  $\left(\frac{\mu(\mathcal{I})}{\mu(\Phi(\mathcal{I}))} \le e^{-c\beta|\mathcal{W}_x|}\right)$ :
  - ightharpoonup Gain  $\beta |\mathcal{W}_x|$  from  $\beta (|\mathcal{I}| |\Phi(\mathcal{I})|)$ , but must handle  $\mathbf{g}$ ...
  - > ... must also **delete tall** walls that are **close**.
- ▶ Multiplicity bound ( $\#\{\mathcal{I} \in \Phi^{-1}(\mathcal{I}') : |\mathcal{W}_x| = \ell\} \le e^{c\ell}$ ):
  - > Problem: accounting for the extra walls we deleted...
- Dobrushin's criterion: **groups of walls**: for  $x, y \in \mathcal{L}_0$ ,  $\mathcal{W}_x \sim \mathcal{W}_y \iff d(x, y)^2 \leq \max\{|\pi^{-1}(x)|, |\pi^{-1}(y)|\}$ . (a "tall"  $\mathcal{W}_x$  (many faces above x) is easier to group with)
- The map  $\Phi$  deletes the entire **group of walls** of  $\mathcal{W}_x$ : analysis becomes 2D (but too crude for detailed questions).

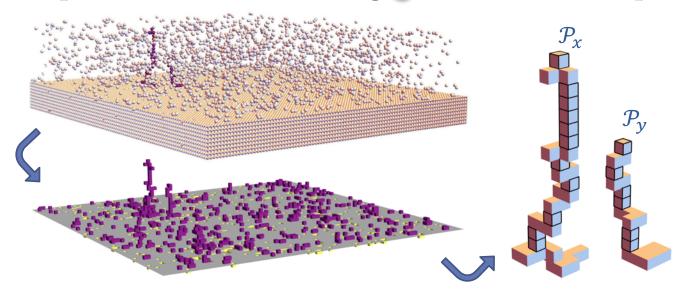
#### New approach: pillars in the interface

DEFINITION:  $[\mathcal{P}_x$ , the **pillar** at  $x \in \mathbb{R}^2 \times \{0\}$ ]

- 1. Take the interface  $\mathcal{I}$  (filling in  $\forall$  bubble)
- 2. Discard  $\mathbb{R}^2 \times (-\infty, 0)$  from the sites below  $\mathcal{I}$



3. The pillar  $\mathcal{P}_x$  is the remaining  $\oplus$  \*-connected component of x

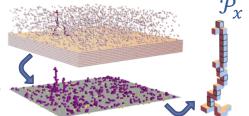


Goal: second moment argument for  $M_n = \max_{x} \operatorname{ht}(\mathcal{P}_x)$ 

#### Pillars vs. connected + components

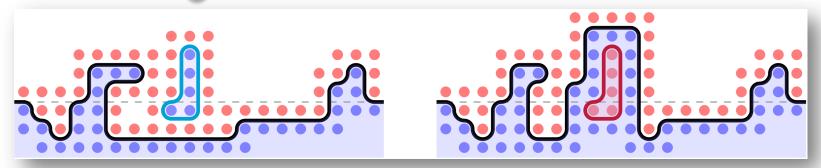
DEFINITION:  $[\mathcal{P}_x$ , the **pillar** at  $x \in \mathbb{R}^2 \times \{0\}$ ]

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3. The pillar  $\mathcal{P}_x$  is the remaining  $\oplus$  \*-connected component of x

<u>REMARK</u>: No monotonicity the height of the pillar  $\mathcal{P}_x$  and the height of the  $\bigoplus$  component of x (in either direction)

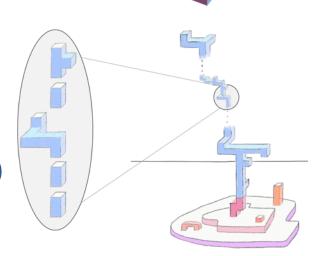


Goal: second moment argument for  $M_n = \max_{x} \operatorname{ht} (\mathcal{P}_x)$ 

## Decomposition of pillars

DEFINITION: [cutpoint of the pillar] a cell  $v_i$  which is the only intersection of the pillar  $\mathcal{P}_x$  with a horizontal slab.

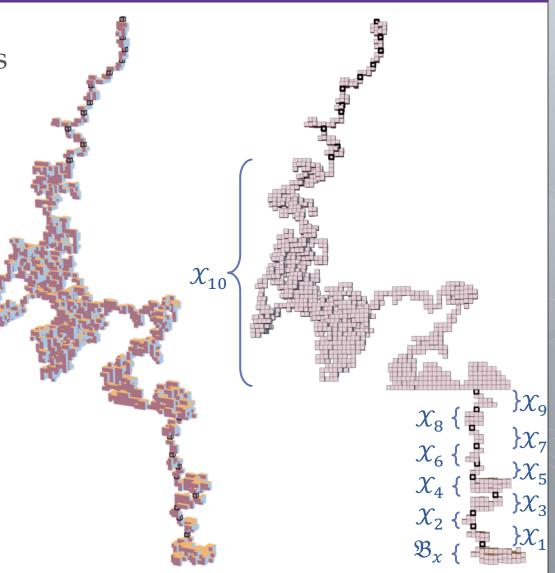
- DEFINITION: [pillar increment]  $X_i = \text{segment of } \mathcal{P}_x \text{ bounded between the cutpoints } v_i, v_{i+1} \text{ (inclusively).}$
- ▶ Decompose  $\mathcal{P}_{\chi}$  into:
  - 1. increments  $(X_1, X_2, ..., X_T)$
  - 2.  $base \mathfrak{B}_{\chi} = \mathcal{P}_{\chi} \cap (\mathbb{R}^2 \times [0, ht(v_1)])$



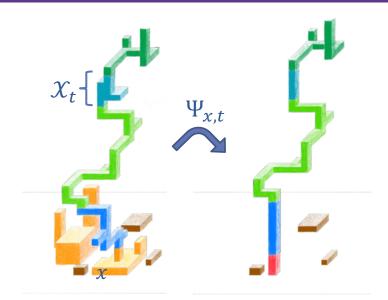
#### Decomposition of pillars

 Typical increments are perturbations (with exponential tails) of the trivial increment

But: (rarely) they can be quite complex...



# The interface map $\Psi_{x,t}$



 $\Psi_{x,t}: \{\mathcal{I}: \operatorname{ht}(\mathcal{P}_x) \geq h, |\mathfrak{B}_x| \vee |\mathcal{X}_t| \geq r\} \rightarrow \{\mathcal{I}: \operatorname{ht}(\mathcal{P}_x) \geq h\} \text{ s.t.}$ 

1. (Energy bound)

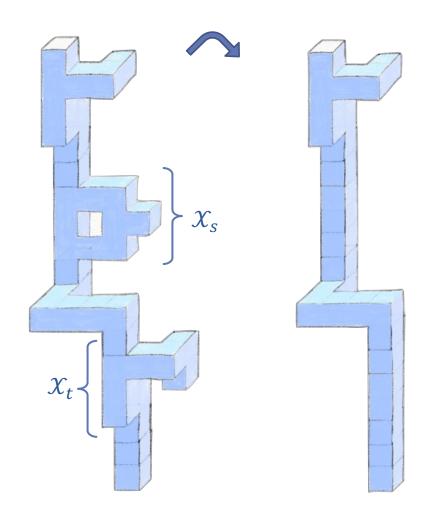
- $\frac{\mu(\mathcal{I})}{\mu(\Psi_{x,t}(\mathcal{I}))} \le e^{-c\beta(|\mathcal{I}| |\Psi_{x,t}(\mathcal{I})|)}$
- 2. (Multiplicity bound)  $\#\{\mathcal{I} \in \Psi_{x,t}^{-1}(\mathcal{I}') : |\mathcal{I}| |\mathcal{I}'| = \ell\} \le e^{c\ell}$

#### Challenges due to interacting pillars

- The map  $\Psi_{x,t}$  induces
  - 1. horizontal shifts
  - 2. vertical shifts (down & up)
- The pillar  $\mathcal{P}_x$  to hit a nearby  $\mathcal{P}_y$  (possibly making the map not well-defined)
- The pillar may get very close to a nearby  $\mathcal{P}_y$  and heavily interact with it (destroying the energy control).

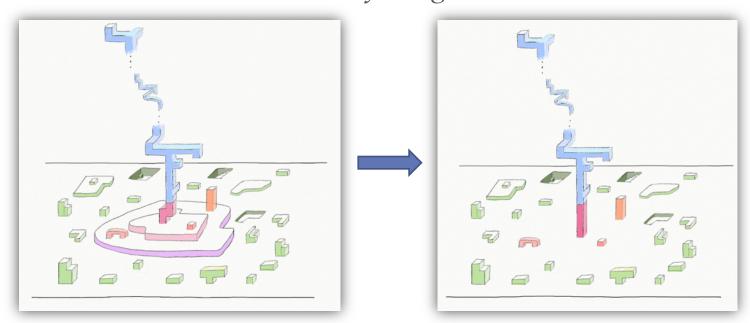
# Basic map $\Psi_{x,t}$ to control increments

- ▶ Target the structure of the increment  $X_t$  by:
  - > straightening  $X_t$  if its size is too large.
  - > straightening any other increment  $X_s$  for  $s \ge t$  whose size is at least  $e^{c|s-t|}$  (too large w.r.t.  $X_t$ ).



#### A basic $\Psi_{x,t}$ for controlling increments

- ▶ Base is delicate: incorporates interaction with other nearby pillars in the interface...
- Trying to relax the definition of the base to rule out such interactions gives an  $O(\log h)$  error on its size: sufficient for LLN but *not for tightness*.



# Algorithm for the refined map $\Psi_{x,t}$

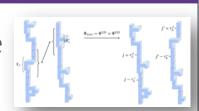
- Defining  $\Psi_{x,t}$ :
  - $\forall$  *j* ≥ 1, determine whether to straighten  $\mathcal{P}_{x}$  at the increment  $\mathcal{X}_{i}$ . If so:
    - $\forall y \neq x$ , determine whether this action may cause  $\mathcal{P}_x$  to draw to closely to  $\mathcal{P}_y$ . If so, delete  $\mathcal{P}_y$  as well.
- Delicate balance between deleting too little (energy control) and deleting too much (multiplicity control).

```
Algorithm 1: The map \Psi_{x,t}
1 Let \{\bar{W}_y: y \in \mathcal{L}_{0,n}\} be the standard wall representation of the interface \mathcal{I} \setminus \mathcal{S}_x. Also let \mathcal{O}_{v_1} be the
     nested sequence of walls of v_1, so that \theta_{ST}O_{v_1} = \widetilde{\mathfrak{W}}_{v_1}.
    // Base modification
2 Mark [x] = \{x\} \cup \partial_0 x and \rho(v_1) for deletion (where \partial_0 x denotes the four faces in \mathcal{L}_0 adjacent to x).
3 if the interface with standard wall representation \tilde{\mathfrak{W}}_v, has a cut-height then
         Let h^{\dagger} be the height of the highest such cut-height.
         Let y^{\dagger} be the index of a wall that intersects (\mathcal{P}_x \setminus \mathcal{O}_{v_1}) \cap \mathcal{L}_{h^{\dagger}} and mark y^{\dagger} for deletion.
    // Spine modification (A): the 1st increment
4 Set s<sub>1</sub> ← 0 and y<sub>A</sub><sup>*</sup> ← ∅.
   for j = 1 to \mathcal{T} + 1 do
          Let s \leftarrow s_j and s_{j+1} \leftarrow s_j.
          if \mathfrak{m}(\mathscr{X}_i) \geq j-1 then
                                                                                                                                                            // (A1)
          Let \mathfrak{s}_{j+1} \leftarrow j.
         \text{if} \qquad \mathfrak{D}_x(\tilde{W}_y,j,-v_{s+1},0) \leq \mathfrak{m}(\tilde{W}_y) \quad \textit{for some $y$} \quad \text{then}
                                                                                                                                                            // (A2)
              Let \mathfrak{s}_{i+1} \leftarrow j and mark for deletion every y for which (A2) holds.
                                                                                                                                                            // (A3)
         if \mathfrak{D}_x(W_y, j, -v_{s+1}, 0) \le (j-1)/2
                                                                              for some y then
              Let \mathfrak{s}_{i+1} \leftarrow j and let y_A^* be the minimal index y for which (A3) holds.
    Let j^* \leftarrow \mathfrak{s}_{\mathcal{T}+2} and mark y_A^* for deletion
    // Spine modification (B): the t-th increment
5 if t > j^* then
          Set s_t \leftarrow t - 1 and y_B^* \leftarrow \emptyset.
          for k = t to \mathcal{T} + 1 do
              Let s \leftarrow \mathfrak{s}_k and \mathfrak{s}_{k+1} \leftarrow \mathfrak{s}_k.
               if \mathfrak{m}(\mathscr{X}_k) \geq k - t then
                                                                                                                                                            // (B1)
              if \mathfrak{D}_x(\bar{W}_y, j, -v_{s+1}, v_t - v_{j^*+1}) \leq \mathfrak{m}(\bar{W}_y) for some y then 
 \sqsubseteq \text{Let } \mathfrak{s}_{k+1} \leftarrow k and mark for deletion every y for which (B2) holds.
                                                                                                                                                            // (B2)
              \begin{array}{l} \textbf{if} \ \ \mathfrak{D}_x(\bar{W}_y,j,-v_{s+1},v_t-v_{j^*+1}) \leq (k-t)/2 \quad \  \, \textit{for some $y$ then} \\ \ \  \  \, \bigsqcup \ \  \, \text{Let} \ \mathfrak{s}_{k+1} \leftarrow k \ \text{and let} \ y_B^* \ \text{be the minimal index $y$ for which (B3) holds}. \end{array}
                                                                                                                                                            // (B3)
        Let k^* \leftarrow \mathfrak{s}_{\mathscr{T}+2} and mark y_B^* for deletion.
     Let k* ← j*.
6 foreach index y \in \mathcal{L}_{0,n} marked for deletion do delete \tilde{\mathfrak{F}}_y from the standard wall representation (\tilde{W}_y).
7 Add a standard wall W_x^{\mathcal{J}} consisting of ht(v_1) - \frac{1}{2} trivial increments above x.
8 Let K be the (unique) interface with the resulting standard wall representation.
9 Denoting by (\mathcal{X}_i)_{i\geq 1} the increment sequence of \mathcal{S}_x, set
                                                                                                                                                if t \leq i^*.
```

10 Obtain  $\Psi_{x,t}(\mathcal{I})$  by appending the spine with increment sequence  $\mathcal{S}$  to  $\mathcal{K}$  at  $x + (0,0,\operatorname{ht}(v_1))$ .

#### CLT for location of tip, volume, surface area

Via additional maps (2 → 2): tall pillars are
 ≈ stationary sequences of increments.



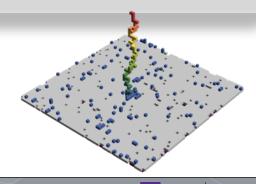
► THEOREM: ([Gheissari, L. '19a])

Let  $(Y_1, Y_2, ht(\mathcal{P}_x))$  be the location of the tip of the pillar  $\mathcal{P}_x$ . Conditional on  $\mathcal{P}_x$  having at least  $1 \ll T_n \ll n$  increments,

$$\frac{\left(Y_1, Y_2, \operatorname{ht}(\mathcal{P}_{x})\right) - \left(x_1, x_2, \lambda T_n\right)}{\sqrt{T_n}} \xrightarrow{d} \mathcal{N}\left(0, \begin{pmatrix} \frac{\sigma^2}{0} & 0 & 0 \\ 0 & \sigma^2 & 0 \\ 0 & 0 & (\sigma')^2 \end{pmatrix}\right)$$

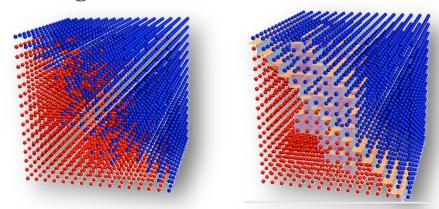
for some  $\sigma$ ,  $\sigma' > 0$ .

CLT also holds, e.g., for the surface area and volume of  $\mathcal{P}_{x}$ .



#### Open: tilted interfaces

- Major open problem: roughness of **tilted** interfaces of the 3D Ising model at low temperature ( $\beta$  fixed, large).
  - $\triangleright$  Conjecture: Var(ht<sub>x</sub>( $\mathcal{I}$ ))  $\approx$  log n.
  - ▶ Verified only for  $\beta = \infty$  ([Cerf, Kenyon '01]).
  - ▶ For finite large  $\beta$ , unknown that Var(ht<sub>x</sub>( $\mathcal{I}$ )) → ∞...



Thank you!