

MS410 - Esercizi proposti (17-6-2025)

1. **[Existence of non-translationally invariant Gibbs states in the 3D Ising model]** Consider the 3D nearest neighbor ferromagnetic Ising model with coupling $J > 0$ and zero external magnetic field in a cubic box $\Lambda = \Lambda_{2L+1} := \{(x_1, x_2, x_3) \in \mathbb{Z}^3 : -L \leq x_i \leq L, i = 1, 2, 3\}$ of side $2L + 1$ centered at the origin, and denote by $\mu_{\beta,0,\Lambda}^{\text{Dob}}$ the corresponding finite volume Gibbs measure with Dobrushin boundary conditions $\tau = \tau_{\text{Dob}}$, where

$$(\tau_{\text{Dob}})_x = \begin{cases} +1 & \text{if } x_3 \geq 0, \\ -1 & \text{if } x_3 < 0. \end{cases}$$

- Prove that

$$\langle \sigma_0 \rangle_{\beta,0,\Lambda}^{\text{Dob}} \geq \langle \sigma_0 \rangle_{\beta,0,\Lambda_0}^+ \quad (1)$$

where the average in the left side is with respect to (w.r.t.) $\mu_{\beta,0,\Lambda}^{\text{Dob}}$ and the one in the right side is w.r.t. the finite volume Gibbs measure $\mu_{\beta,0,\Lambda_0}^+$ of the *two-dimensional* nearest neighbor Ising model with coupling $J > 0$ and zero external magnetic field in the square box $\Lambda_0 := \{(x_1, x_2) \in \mathbb{Z}^2 : -L \leq x_i \leq L, i = 1, 2\}$. **[Hint:** Denoting by $\sigma \in \{\pm 1\}^\Lambda$ an Ising spin random field distributed w.r.t. $\mu_{\beta,0,\Lambda}^{\text{Dob}}$ and by $\omega \in \{\pm 1\}^{\Lambda_0}$ another Ising spin random field distributed w.r.t. $\mu_{\beta,0,\Lambda_0}^+$, let

$$s_x = \begin{cases} \frac{1}{2}(\sigma_x + \sigma_{rx}) & \text{if } x \in \Lambda_> \\ \frac{1}{2}(\sigma_x + \omega_x) & \text{if } x \in \Lambda_0 \end{cases} \quad t_x = \begin{cases} \frac{1}{2}(\sigma_x - \sigma_{rx}) & \text{if } x \in \Lambda_> \\ \frac{1}{2}(\sigma_x - \omega_x) & \text{if } x \in \Lambda_0 \end{cases}$$

where we denoted $\Lambda_> := \{x = (x_1, x_2, x_3) \in \Lambda : x_3 > 0\}$ and, for any $x = (x_1, x_2, x_3) \in \mathbb{Z}^3$, $rx := (x_1, x_2, -x_3)$. Note that, for any $x \in \Lambda_0 \cup \Lambda_>$, $s_x, t_x \in \{-1, 0, 1\}$ and $s_x = 0 \Leftrightarrow t_x \neq 0$. Observe that (1) is equivalent to $\langle t_0 \rangle_\beta \geq 0$, where $\langle \cdot \rangle_\beta$ is the average w.r.t. the product measure $\mu_{\beta,0,\Lambda}^{\text{Dob}} \otimes \mu_{\beta,0,\Lambda_0}^+$. In order to prove that $\langle t_0 \rangle_\beta \geq 0$, expand the numerator in the definition of $\langle t_0 \rangle_\beta$ according to the realization of $A = \{x \in \Lambda_0 \cup \Lambda_> : s_x = 0\}$ and observe that, once A is fixed, there remains exactly one nontrivial Ising random variable (with values ± 1) at each vertex; verify that you can then apply the usual GKS inequalities to show that each term of the sum is non-negative.]

- As a corollary of the previous item, show that for $\beta > \beta_c(2)$, where $\beta_c(2) = J^{-1} \arctanh(\sqrt{2} - 1)$ is the inverse critical temperature of the 2D nearest neighbor Ising model, $\langle \sigma_0 \rangle_{\beta,0}^{\text{Dob}} > 0 > \langle \sigma_{(0,0,-1)} \rangle_{\beta,0}^{\text{Dob}}$, where $\langle \cdot \rangle_{\beta,0}^{\text{Dob}} = \lim_{n \rightarrow \infty} \langle \cdot \rangle_{\beta,0,B_{2L_n+1}}^{\text{Dob}}$ is an infinite volume Gibbs

state obtained along an appropriate increasing sequence of boxes $\{B_{2L_n+1}\}_{n \in \mathbb{N}}$, with

$$B_{2L+1} := \{(x_1, x_2, x_3) \in \mathbb{Z}^3 : -L \leq x_1, x_2 \leq L, -L \leq x_3 \leq L-1\}.$$

In particular, $\langle \cdot \rangle_{\beta,0}^{\text{Dob}}$ is not translationally invariant. **[Hint:** By symmetry, $\langle \sigma_0 \rangle_{\beta,0,B_{2L+1}}^{\text{Dob}} = -\langle \sigma_{(0,0,-1)} \rangle_{\beta,0,B_{2L+1}}^{\text{Dob}}$. Moreover, by FKG,

$$\langle \sigma_0 \rangle_{\beta,0,B_{2L+1}}^{\text{Dob}} \geq \langle \sigma_0 \rangle_{\beta,0,\Lambda_{2L+1}}^{\text{Dob}}.$$

Combining this with the result of the previous item and sending $L = L_n \rightarrow \infty$ implies the desired claim.]

2. **[Logarithmic divergence of the specific heat of the 2D Ising model]** Recall that the free energy of the nearest neighbor 2D Ising model with coupling $J > 0$, inverse temperature $\beta > 0$ and no external magnetic field, $h = 0$, is given by Onsager's formula:

$$\psi(\beta, 0) = \log(2 \cosh^2(\beta J)) - \frac{1}{2} \int_{-\pi}^{\pi} \frac{dk_1}{2\pi} \int_{-\pi}^{\pi} \frac{dk_2}{2\pi} \log \varphi(k_1, k_2)$$

where, letting $t := \tanh(\beta J)$, we denoted $\varphi(k_1, k_2) := (t^2 + 2t - 1)^2 + 2t(1 - t^2)(2 - \cos k_1 - \cos k_2)$. Prove that $\psi(\beta, 0)$ is real-analytic in β for $\beta \neq \beta_c := J^{-1} \operatorname{arctanh}(\sqrt{2} - 1)$; moreover, prove that $\psi(\beta, 0)$ is continuously differentiable at β_c , while it is not twice differentiable at that point; in particular, show that the second derivative of $\psi(\beta, 0)$ with respect to β diverges logarithmically as $\beta \rightarrow \beta_c$.

3. **[Grassmann representation of the energy correlations of the 2D Ising model]** Consider the 2D ferromagnetic nearest neighbor Ising model in a square box $\Lambda = \Lambda_L \subset \mathbb{Z}^2$ of side L , with $h = 0$ and *periodic* boundary conditions. Let $\mathcal{E}_{\Lambda}^{\text{per}}$ be the set of its nearest neighbor edges, and, for any $b \equiv \{x, y\} \in \mathcal{E}_{\Lambda}^{\text{per}}$, let $\tilde{\sigma}_b = \sigma_x \sigma_y$ be the 'bond spin' or 'energy observable'. Derive a Grassmann representation for its multipoint 'energy correlations'

$$\langle \tilde{\sigma}_{b_1} \cdots \tilde{\sigma}_{b_n} \rangle_{\beta,0,\Lambda}^{\text{per}},$$

where $b_1, \dots, b_n$ are n distinct elements of $\mathcal{E}_{\Lambda}^{\text{per}}$, via the following steps:

- (a) Note that the partition function of the model with bond-dependent couplings,

$$Z_{\beta,0,\Lambda}^{\text{per}}(\epsilon) := \sum_{\sigma \in \Omega_{\Lambda}} \exp \left\{ \sum_{b \in \mathcal{E}_{\Lambda}^{\text{per}}} (\beta J + \epsilon_b) \tilde{\sigma}_b \right\},$$

with $\Omega_\Lambda = \{\pm 1\}^\Lambda$, admits a Grassmann representation analogous to the one for $\epsilon = \mathbf{0}$, namely:

$$Z_{\beta,0,\Lambda}^{per}(\epsilon) = (-2)^{L^2} \left(\prod_{b \in \mathcal{E}_\Lambda^{per}} \cosh(\beta J + \epsilon_b) \right) \sum_{\theta \in \{\pm\}^2} c_\theta Z^\theta(\epsilon), \quad (2)$$

with $c_{+,-} = c_{-,+} = c_{-,-} = -c_{+,+} = 1/2$ and, letting $\Phi = \{\bar{H}_x, H_x, \bar{V}_x, V_x\}_{x \in \Lambda}$ be a collection of $4L^2$ Grassmann variables,

$$Z^\theta(\epsilon) = \int D\Phi e^{S_\epsilon^\theta(\Phi)},$$

where, letting $t(\epsilon_b) \equiv \tanh(\beta J + \epsilon_b)$, $H_{(L+1,x_2)} \equiv \theta_1 H_{(1,x_2)}$, and $V_{(x_1,L+1)} \equiv \theta_2 V_{(x_1,1)}$,

$$\begin{aligned} S_\epsilon^\theta(\Phi) = \sum_{x \in \Lambda} & \left[t(\epsilon_{\{x,x+\hat{e}_1\}}) \bar{H}_x H_{x+\hat{e}_1} + t(\epsilon_{\{x,x+\hat{e}_2\}}) \bar{V}_x V_{x+\hat{e}_2} \right. \\ & \left. + \bar{H}_x H_x + \bar{V}_x V_x + i \bar{V}_x \bar{H}_x + i H_x V_x + H_x \bar{V}_x + V_x \bar{H}_x \right]. \end{aligned} \quad (3)$$

(b) Use the fact that

$$\langle \tilde{\sigma}_{b_1} \cdots \tilde{\sigma}_{b_n} \rangle_{\beta,0,\Lambda}^{per} = \frac{1}{Z_{\beta,0,\Lambda}^{per}} \frac{\partial^n}{\partial \epsilon_{b_1} \cdots \partial \epsilon_{b_n}} Z_{\beta,0,\Lambda}^{per}(\epsilon) \Big|_{\epsilon=\mathbf{0}}$$

to conclude, via (2), that, for any collection of distinct bonds $b_1, \dots, b_n$,

$$\langle \prod_{i=1}^n \tilde{\sigma}_{b_i} \rangle_{\beta,0,\Lambda}^{per} = \frac{\sum_{\theta \in \{\pm\}^2} c_\theta \int D\Phi e^{S_0^\theta(\Phi)} \prod_{i=1}^n (t + (1-t^2) E_{b_i})}{\sum_{\theta \in \{\pm\}^2} c_\theta Z_{\beta,0,\Lambda}^\theta(\mathbf{0})}, \quad (4)$$

where $t = \tanh \beta J$ and, for $b = \{x, x + \hat{e}_1\}$, $E_b = \bar{H}_x H_{x+\hat{e}_1}$, while, for $b = \{x, x + \hat{e}_2\}$, $E_b = \bar{V}_x V_{x+\hat{e}_2}$.

4. **[Asymptotic behavior of the energy-energy correlation of the 2D Ising model at β_c]** In the context of the previous problem, use the Grassmann representation of the energy correlations to compute the asymptotics of the truncated energy-energy correlation at the critical point. Namely, consider, e.g., two horizontal bonds, $b_1 = \{x, x + \hat{e}_1\}$ and $b_2 = \{y, y + \hat{e}_1\}$, with $x \neq y$, let

$$\langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta,0,\Lambda}^{per} := \langle \tilde{\sigma}_{b_1} \tilde{\sigma}_{b_2} \rangle_{\beta,0,\Lambda}^{per} - \langle \tilde{\sigma}_{b_1} \rangle_{\beta,0,\Lambda}^{per} \langle \tilde{\sigma}_{b_2} \rangle_{\beta,0,\Lambda}^{per}$$

be the truncated energy-energy correlation, and let

$$\langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta,0}^{per} = \lim_{L \rightarrow \infty} \langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta,0,\Lambda}^{per}$$

be its thermodynamic limit.

- (a) Starting from the Grassmann representation derived in item (b) of the previous problem, prove that, for all $\beta > 0$, the thermodynamic limit of the truncated energy-energy correlation can be written as

$$\langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta,0}^{per} = (1-t^2)^2 \left[\langle \bar{H}_x H_{y+\hat{e}_1} \rangle \langle H_{x+\hat{e}_1} \bar{H}_y \rangle - \langle \bar{H}_x \bar{H}_y \rangle \langle H_x H_y \rangle \right], \quad (5)$$

where, denoting $\Phi_{1,x} \equiv \bar{H}_x$ and $\Phi_{2,x} \equiv H_x$,

$$\langle \Phi_{a,x} \Phi_{b,y} \rangle := - \iint_{[-\pi,\pi]^2} \frac{d^2 k}{(2\pi)^2} (M_k^{-1})_{a,b} e^{-ik \cdot (x-y)},$$

for any $a, b \in \{1, 2\}$, where

$$M_k = \begin{pmatrix} 0 & 1 + te^{-ik_1} & -i & -1 \\ -(1 + te^{ik_1}) & 0 & 1 & i \\ i & -1 & 0 & 1 + te^{-ik_2} \\ 1 & -i & -(1 + te^{ik_2}) & 0 \end{pmatrix}$$

[Hint: Recall that, as discussed in class, $Z_{\beta,0,\Lambda}^{\theta}(\mathbf{0}) > 0$ for all $\theta \in \{(+, -), (-, +), (-, -)\}$, and $Z_{\beta,0,\Lambda}^{(+,+)} \neq 0$ for all $\beta \neq \beta_c$. Therefore, for any $\beta \neq \beta_c$, we can divide and multiply by $Z_{\beta,0,\Lambda}^{\theta}(\mathbf{0})$ the term with label θ appearing in the numerator in the right hand side of (4) (for $n = 1, 2$), thus finding:

$$\langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta,0,\Lambda}^{per} = (1-t^2)^2 \sum_{\theta \in \{\pm\}^2} c_{\theta} Z_{\beta,0,\Lambda}^{\theta}(\mathbf{0}) \langle E_{b_1}; E_{b_2} \rangle_{\theta},$$

where $\langle E_{b_1}; E_{b_2} \rangle_{\theta} = \langle E_{b_1} E_{b_2} \rangle_{\theta} - \langle E_{b_1} \rangle_{\theta} \langle E_{b_2} \rangle_{\theta}$ and

$$\langle A \rangle_{\theta} := \frac{1}{Z_{\beta,0,\Lambda}^{\theta}(\mathbf{0})} \int D\Phi e^{S_0^{\theta}(\Phi)} A(\Phi).$$

Now, for any $\beta \neq \beta_c$ and any θ , the following ‘fermionic Wick rule’ for the expectations of monomials of order 4 holds, namely:

$$\begin{aligned} \langle \bar{H}_x H_{x+\hat{e}_1} \bar{H}_y H_{y+\hat{e}_1} \rangle_{\theta} &= \langle \bar{H}_x H_{x+\hat{e}_1} \rangle_{\theta} \langle \bar{H}_y H_{y+\hat{e}_1} \rangle_{\theta} \\ &\quad - \langle \bar{H}_x \bar{H}_y \rangle_{\theta} \langle H_{x+\hat{e}_1} H_{y+\hat{e}_1} \rangle_{\theta} + \langle \bar{H}_x H_{y+\hat{e}_1} \rangle_{\theta} \langle H_{x+\hat{e}_1} \bar{H}_y \rangle_{\theta} \end{aligned}$$

Moreover, for any pair of Grassmann variables $\Phi_{a,x}, \Phi_{b,y}$ with $a, b \in \{1, 2\}$, the expectation $\langle \Phi_{a,x} \Phi_{b,y} \rangle_{\theta}$ converges to $\langle \Phi_{a,x} \Phi_{b,y} \rangle$ as $L \rightarrow \infty$, uniformly in θ . Therefore, eq.(5) holds for all $\beta \neq \beta_c$. Finally, from the fact that: (1) $\langle \tilde{\sigma}_{b_1} \tilde{\sigma}_{b_2} \rangle_{\beta,0}^{per,T}$ and $\langle \tilde{\sigma}_{b_i} \rangle_{\beta,0}^{per,T}$ are monotone increasing in β (by GKS), and (2) $\langle \Phi_{a,x} \Phi_{b,y} \rangle$, is continuous in $t = \tanh(\beta J)$, a posteriori eq.(5) holds for $\beta = \beta_c$ as well (as one can prove by letting $\beta \rightarrow \beta_c^-$ first and then $\beta \rightarrow \beta_c^+$).]

- (b) Using the explicit formula derived in the previous item, prove that, at $\beta = \beta_c \Leftrightarrow t = \sqrt{2} - 1$,

$$\langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta_c, 0}^{per} \sim \frac{1}{\pi^2} \frac{1}{|x - y|^2},$$

asymptotically as $|x - y| \rightarrow \infty$. **[Hint:** An explicit computation of the right hand side of (5) shows that, at $\beta = \beta_c$,

$$\begin{aligned} \langle \tilde{\sigma}_{b_1}; \tilde{\sigma}_{b_2} \rangle_{\beta_c, 0}^{per} = & - \left(\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot (x-y)}}{2 - \cos k_1 - \cos k_2} \sin k_2 \right)^2 \\ & - \left(\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot (x-y)}}{2 - \cos k_1 - \cos k_2} [1 - e^{ik_1} - (\sqrt{2} - 1)(1 - \cos k_2)] \right) \\ & \cdot \left(\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot (x-y)}}{2 - \cos k_1 - \cos k_2} [1 - e^{-ik_1} - (\sqrt{2} - 1)(1 - \cos k_2)] \right). \end{aligned}$$

Now, letting $\frac{\sin k_2}{2 - \cos k_1 - \cos k_2} \equiv f_1(k)$ and $\frac{1 - e^{ik_1} - (\sqrt{2} - 1)(1 - \cos k_2)}{2 - \cos k_1 - \cos k_2} \equiv f_2(k)$, we rewrite

$$\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot x} f_i(k) = \int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot x} f_i(k) [\chi_\epsilon(k) + (1 - \chi_\epsilon(k))],$$

where $\chi_\epsilon(k)$ is a C^∞ compactly supported function, supported in the ball of radius ϵ centered at the origin, and identically equal to 1 on the ball of radius $\epsilon/2$ centered at the origin, with $\epsilon > 0$ sufficiently small. Now, since the Fourier transform of a C^∞ function decays faster than any power at large distances, we have that, for $|x| \geq 1$,

$$\left| \int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot x} f_i(k) (1 - \chi_\epsilon(k)) \right| \leq \frac{C_N}{|x|^N}$$

for all $N \geq 1$ and some $C_N > 0$. Next, in the term whose integrand is proportional to $\chi_\epsilon(k)$, we Taylor expand the numerator and denominator in the definition of $f_i(k)$ around the origin, and rewrite it as:

$$\int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot x}}{|k|^2} (l_i(k) + r_i(k)) \chi_\epsilon(k),$$

where $l_1(k) = 2k_2$, $l_2(k) = -2ik_1$ and $r_i(k) = O(|k|^2)$. The term whose integrand is proportional to $r_i(k)$ can be bounded as

$$\left| \int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot x}}{|k|^2} r_i(k) \chi_\epsilon(k) \right| \leq C \frac{\log |x|}{|x|^2}$$

for all $|x| \geq \epsilon^{-1}$ and a suitable $C > 0$ [To prove it, write $\chi_\epsilon(k) = \chi_{|x|^{-1}}(k) + (\chi_\epsilon(k) - \chi_{|x|^{-1}}(k))$: the term whose integrand is proportional to $\chi_{|x|^{-1}}(k)$ is bounded by $(\text{const.})|x|^{-2}$, while the other by $(\text{const.})\frac{\log|x|}{|x|^2}$, as one can realize by rewriting

$$\begin{aligned} |x|^2 \int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot x}}{|k|^2} r_i(k) (\chi_\epsilon(k) - \chi_{|x|^{-1}}(k)) &= \\ &= \int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} (\partial_{k_1}^2 + \partial_{k_2}^2) \frac{e^{-ik \cdot x}}{|k|^2} r_i(k) (\chi_\epsilon(k) - \chi_{|x|^{-1}}(k)) \end{aligned}$$

and then integrating twice by parts with respect to k_1 and k_2 .] We are finally left with

$$\int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot x}}{|k|^2} l_i(k) \chi_\epsilon(k) = \int_{\mathbb{R}^2} d^2 z L_i(x - z) \Xi_\epsilon(z) \equiv L_i * \Xi_\epsilon(x),$$

where $\Xi_\epsilon(z) := \int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot z} \chi_\epsilon(k)$ is a function decaying to zero at infinity faster than any power (i.e., for $|z| \geq 1$, $|\Xi_\epsilon(z)| \leq C_N |x|^{-N}$ for all $N \geq 1$) and of total integral 1: $\int_{\mathbb{R}^2} d^2 z \Xi_\epsilon(z) = 1$; moreover, $L_i(z) := \int_{\mathbb{R}^2} \frac{d^2 k}{(2\pi)^2} \frac{e^{-ik \cdot x}}{|k|^2} l_i(k)$ with $l_1(k) = 2k_2$ and $l_2(k) = -2ik_1$, which must be interpreted as a tempered distribution, as any Fourier transform of L_{loc}^1 functions. The explicit expression of $L_i(x)$ can be expressed using the residues theorem and gives:

$$L_1(x) = \frac{-i}{\pi} \frac{x_2}{|x|^2} \quad \text{and} \quad L_2(x) = -\frac{1}{\pi} \frac{x_1}{|x|^2}.$$

Finally, using the properties of $\Xi_\epsilon(z)$ we find that $L_i * \Xi_\epsilon(x) = L_i(x) + R_i(x)$, with $|R_i(x)| \leq C/|x|^2$ for $|x| \geq 1$ and some $C > 0$. In conclusion,

$$\begin{aligned} \langle \tilde{\sigma}_{b_1}, \tilde{\sigma}_{b_2} \rangle_{\beta_c, 0}^{per} &= - \left(\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot (x-y)} f_1(k) \right)^2 \\ &\quad - \left(\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot (x-y)} f_2(k) \right) \left(\int_{[-\pi, \pi]^2} \frac{d^2 k}{(2\pi)^2} e^{-ik \cdot (x-y)} f_2(-k) \right) \\ &= -(L_1(x-y))^2 - L_2(x-y) \cdot L_2(y-x) + R(x-y), \end{aligned}$$

where $|R(x)| \leq C \frac{\log|x|}{|x|^3}$ for $|x| \geq 1$. Using the explicit expressions of $L_1(x), L_2(x)$, we get the desired result.]