

# CLE Percolations

**Jason Miller**

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Scott Sheffield (MIT) and Wendelin Werner (ETH)

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# Outline

**Part I:** Introduction and motivation

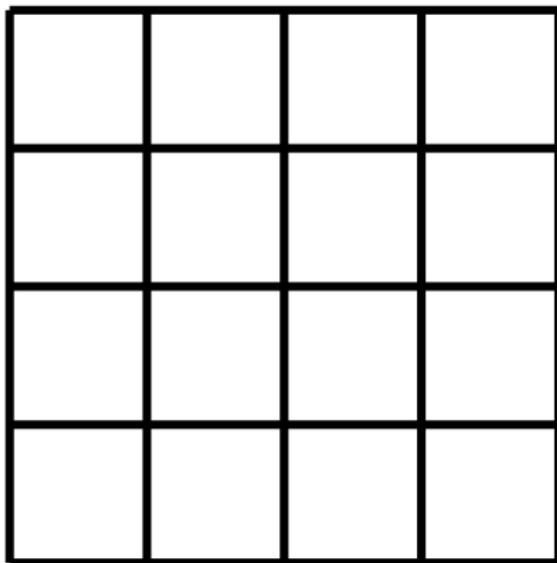
**Part II:** SLE and CLE

**Part III:** Conformal percolation and results

# Part I: Introduction and motivation

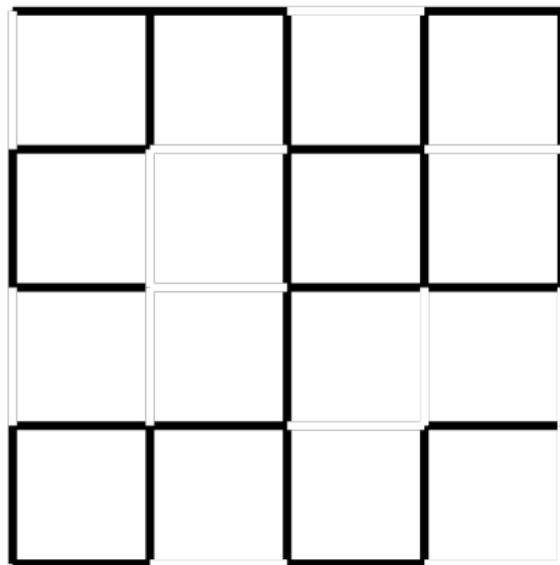
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- ▶ Graph  $G = (V, E)$ ,  $p \in (0, 1)$ .



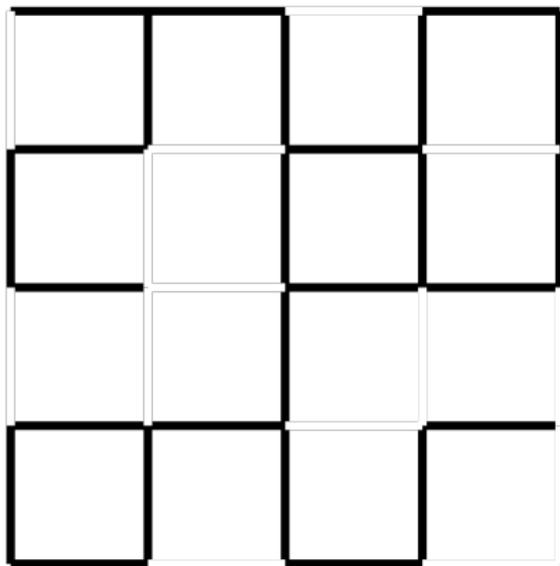
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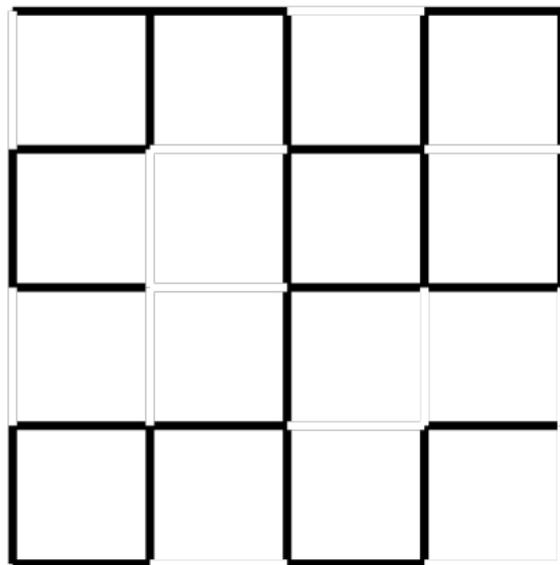
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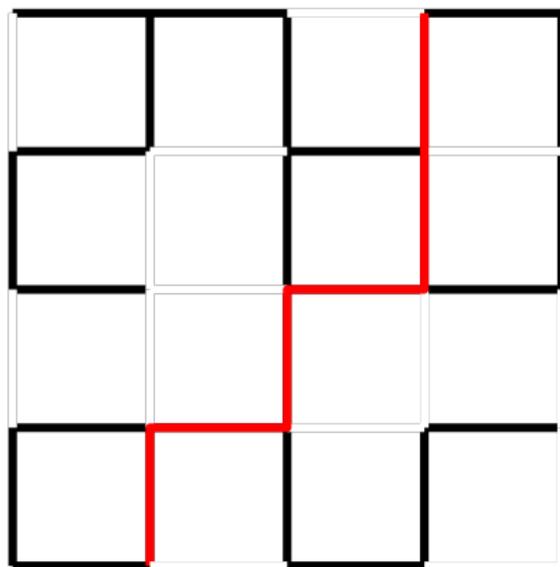
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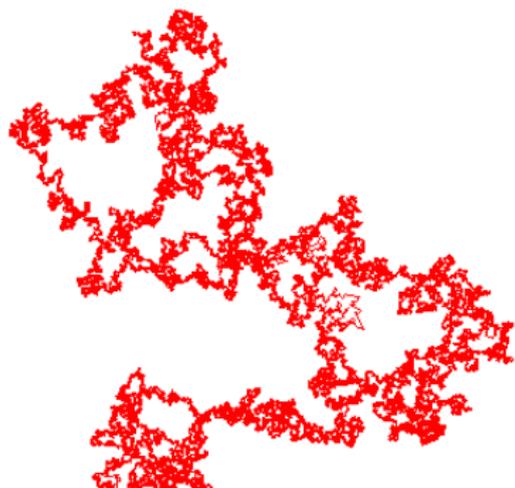
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  - ▶ Crossing probabilities



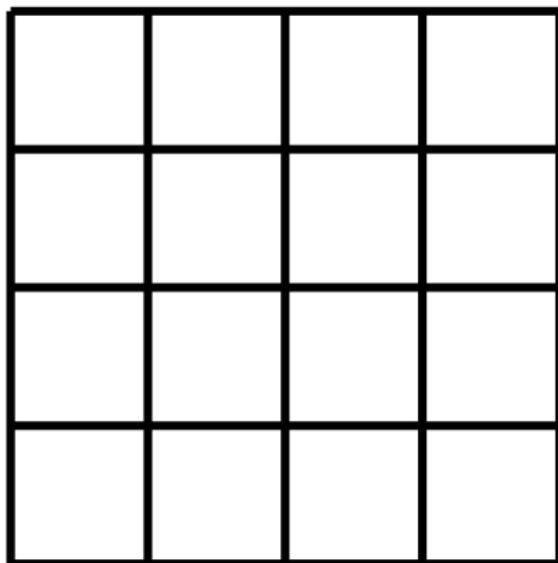
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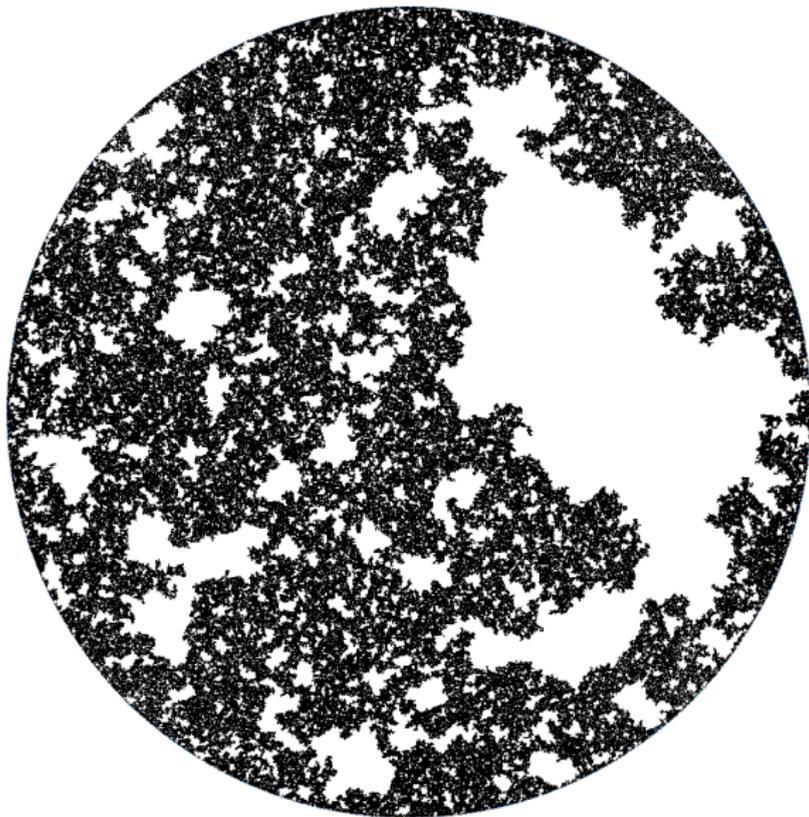
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  - ▶ Crossing probabilities
  - ▶ Scaling limits
- ▶ Leads to better understanding of the underlying graph  $G$

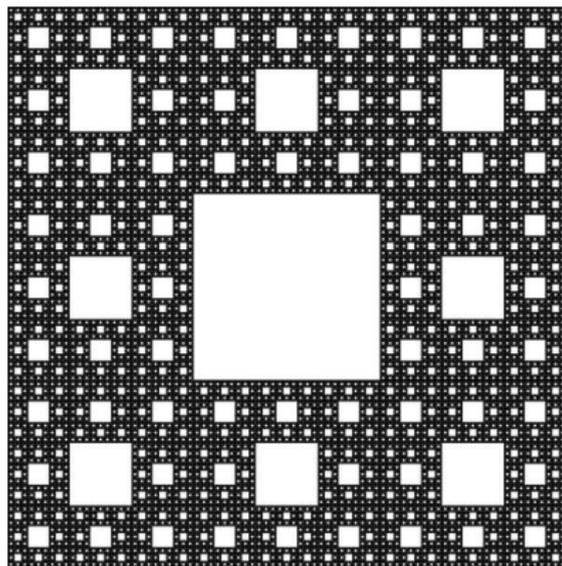




Critical bond percolation on a box in  $\mathbf{Z}^2$  with side-length 1000, conformally mapped to  $\mathbf{D}$ . Shown are the clusters which touch the boundary.

# Percolation in fractal carpets

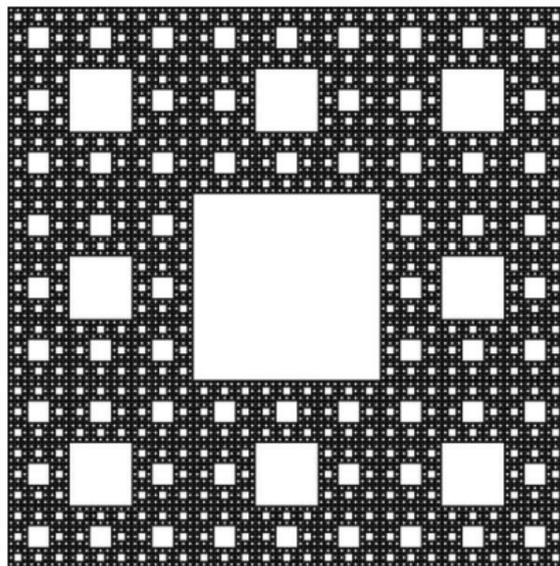
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Sierpinski carpet

# Percolation in fractal carpets

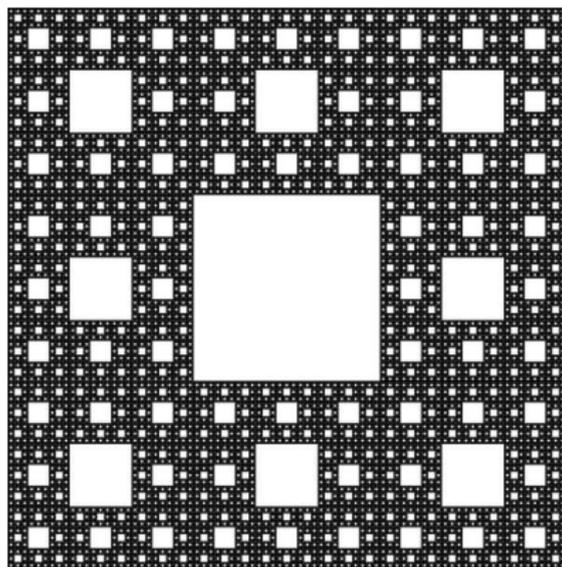
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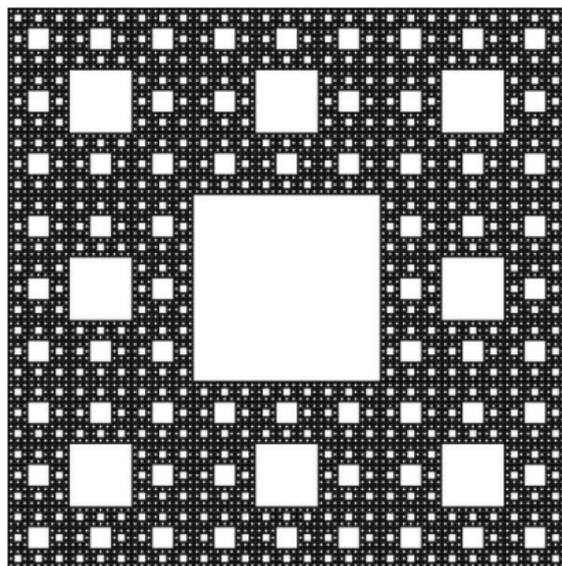
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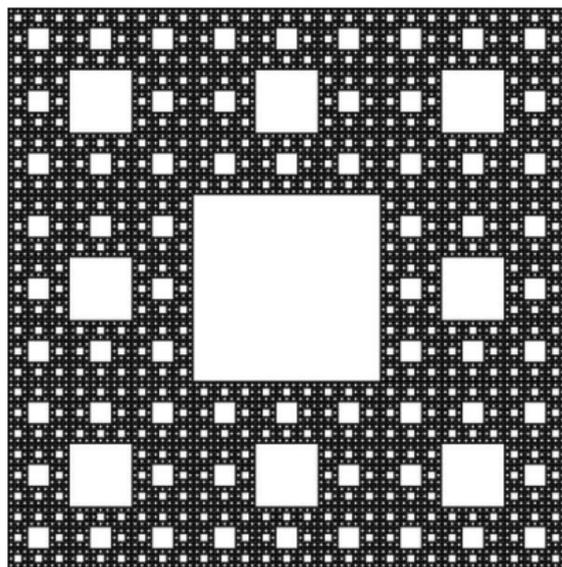
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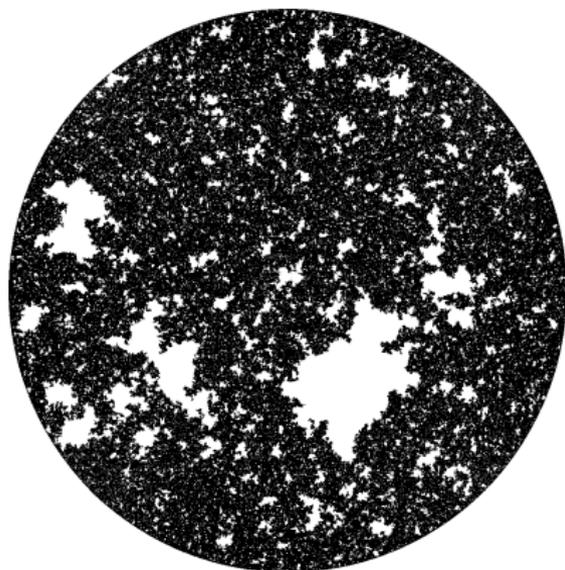


Sierpinski carpet

We will be interested in what happens when the fractal carpet is **random**.

# Ising model

- ▶ Ising model on a graph  $G = (V, E)$  is a configuration  $\sigma \in \{\pm\}^{|V|}$



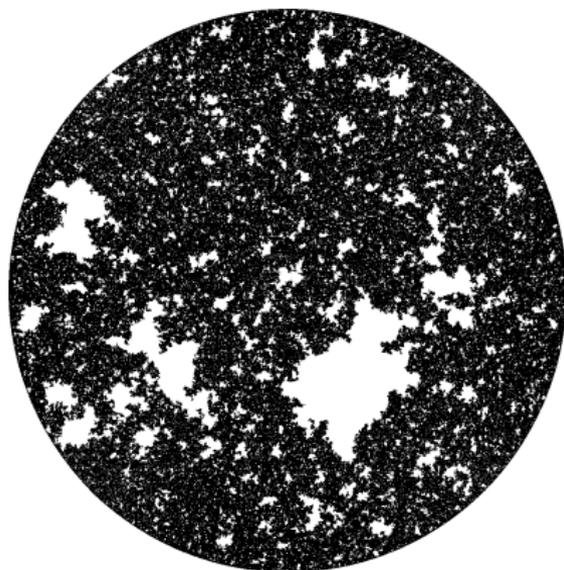
Ising model with + boundary conditions.

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$$\frac{1}{\mathcal{Z}} \exp \left( \beta \sum_{\{x,y\} \in E} \sigma_x \sigma_y \right)$$

where  $\beta$  is the inverse temperature and  $\mathcal{Z}$  is a normalization constant.



Ising model with + boundary conditions.

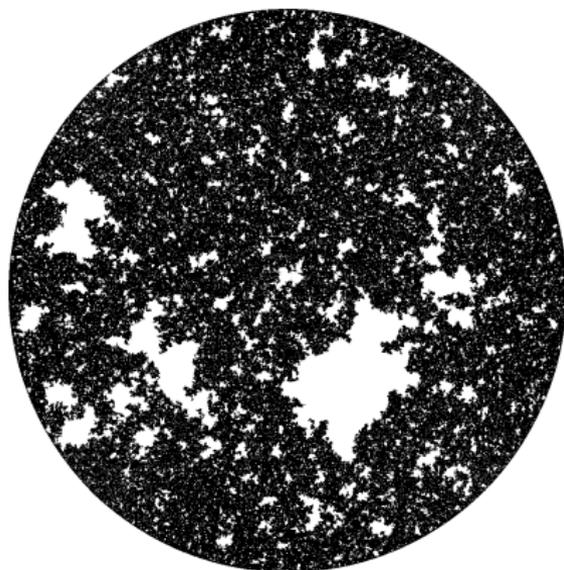
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- ▶ Model for a magnet.

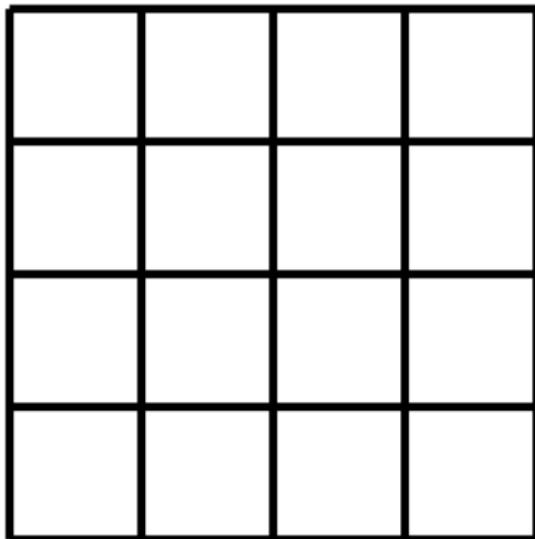


Ising model with + boundary conditions.

We will be interested in percolation in random fractal carpets which arise from models like the Ising model.

## FK random cluster representation of the Ising model

- ▶ Can sample from an instance of the Ising model as follows.

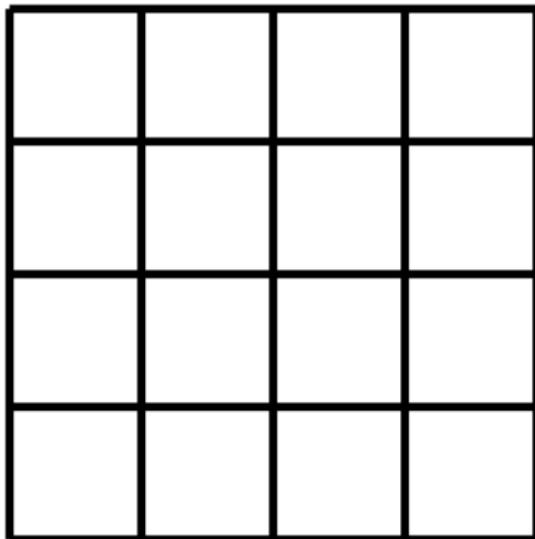


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  - ▶ Sample an edge configuration from the random cluster measure:

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where  $b = \# \text{edges}$ ,  $c = \# \text{clusters}$ .

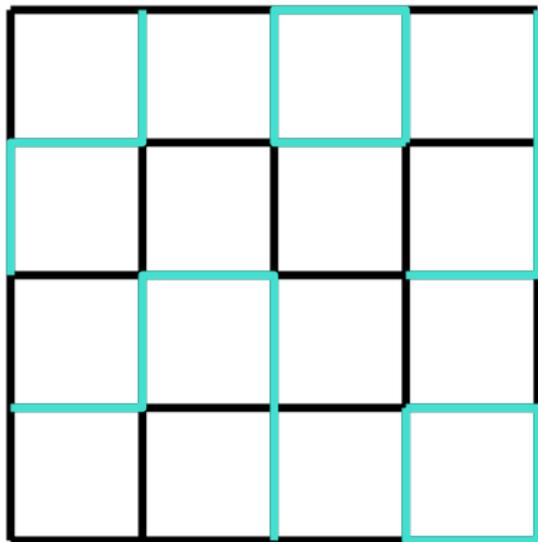


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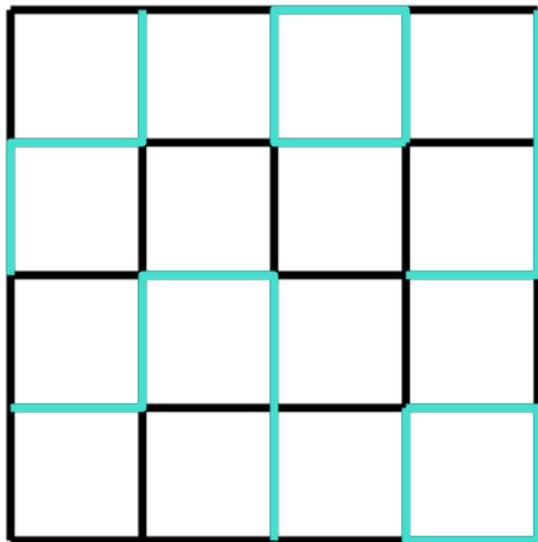
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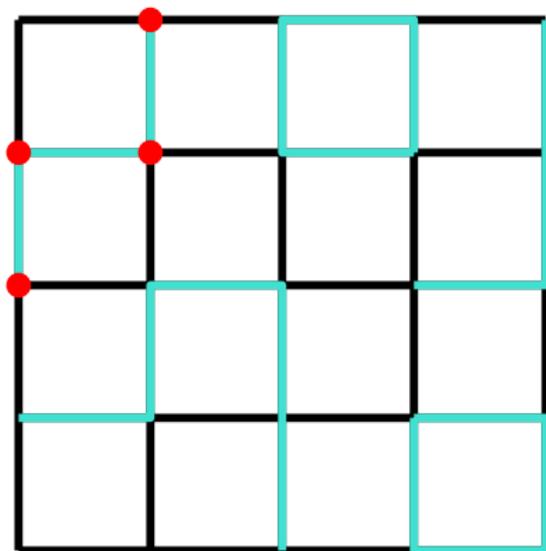
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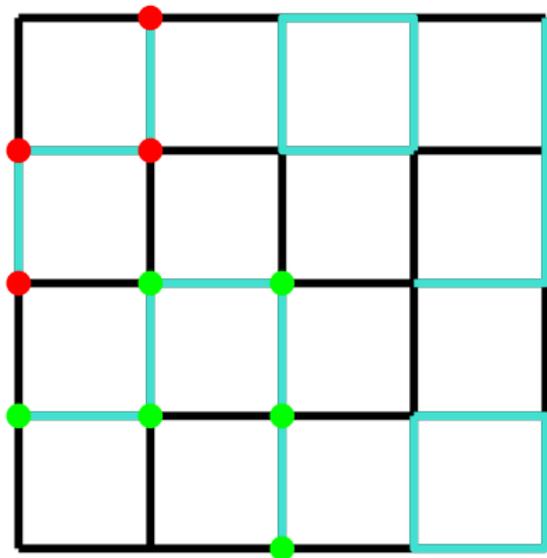
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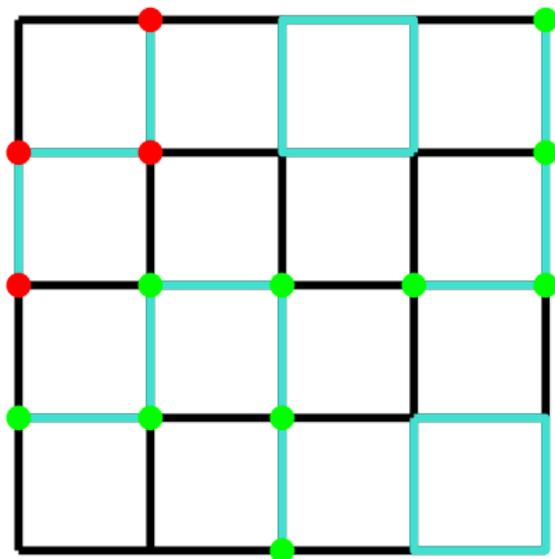
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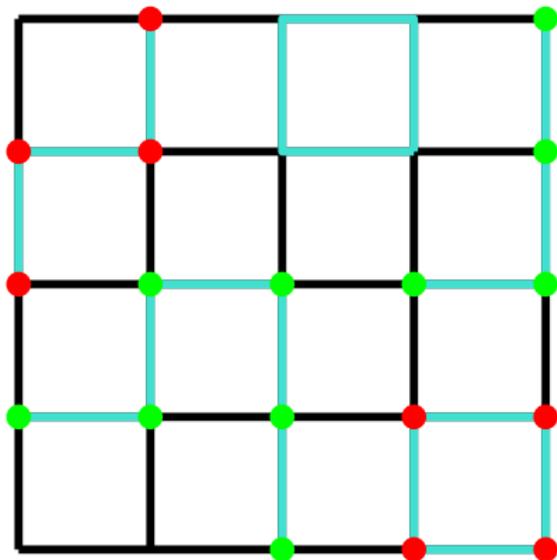
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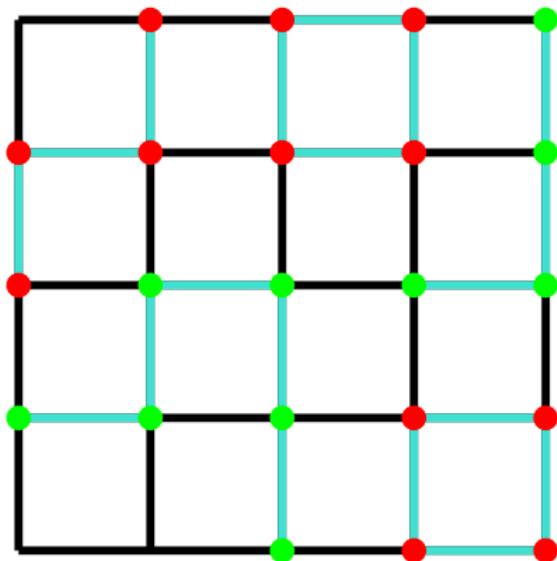
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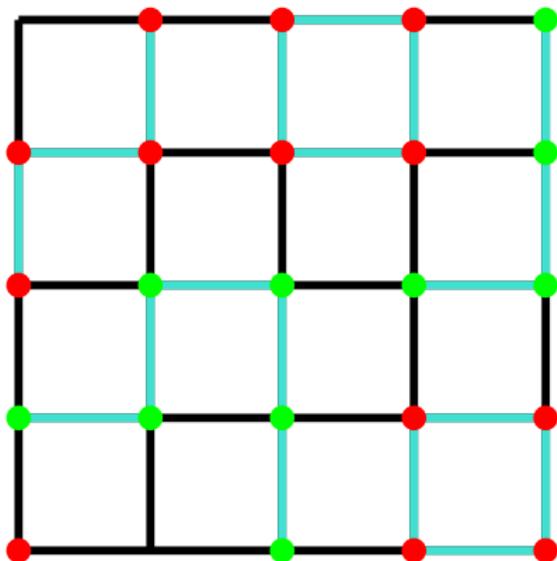
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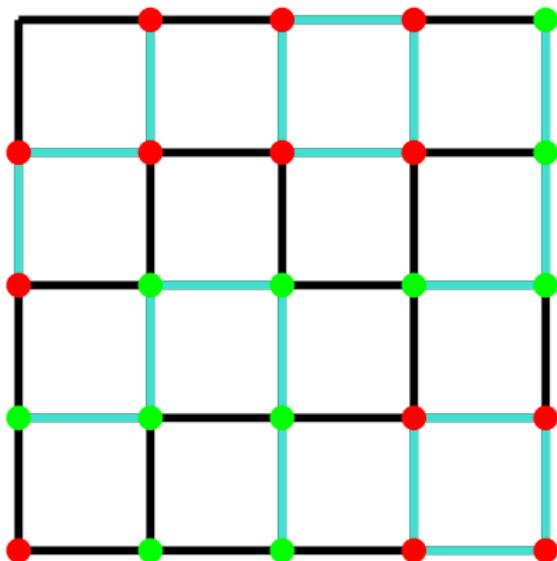
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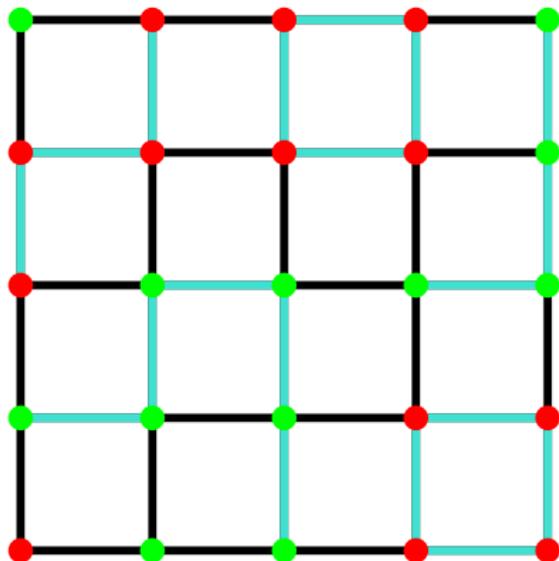
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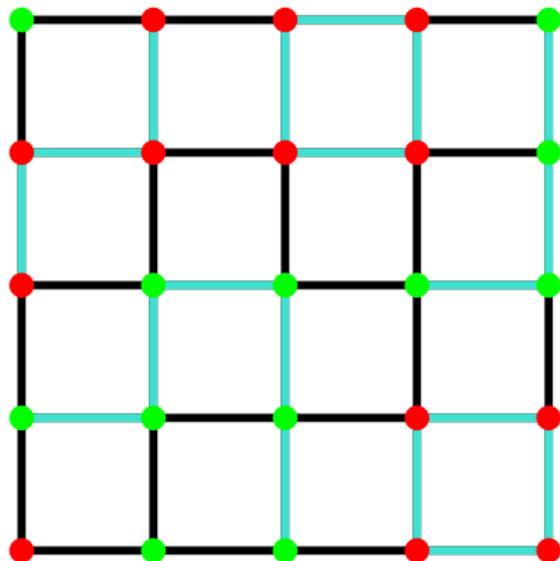
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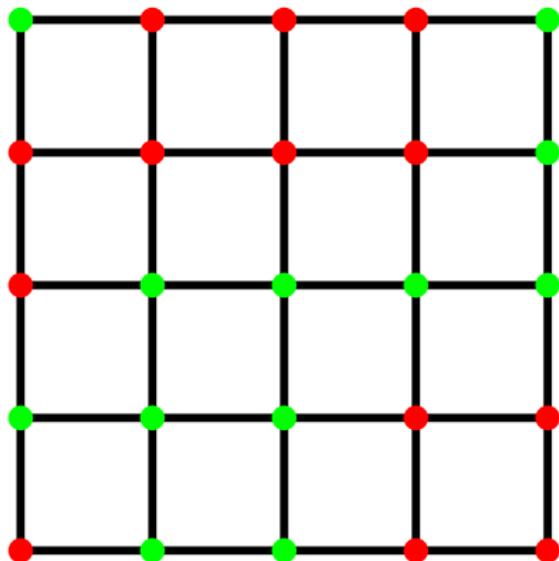
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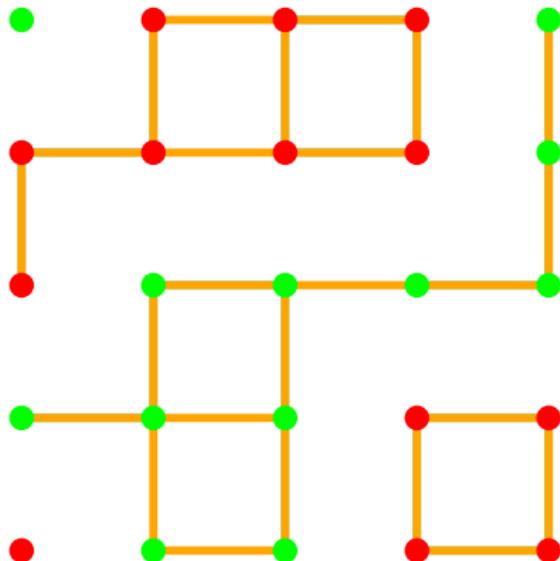
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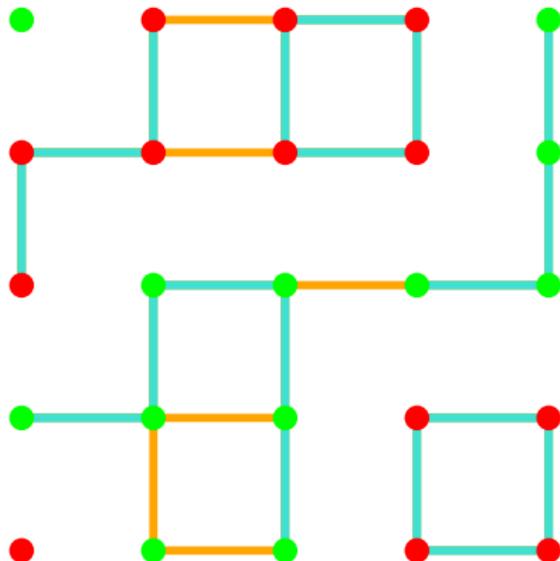
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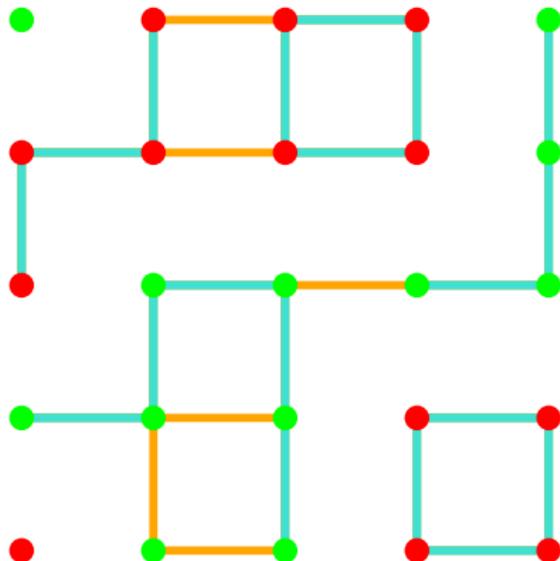
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- ▶ Color clusters  $\pm$  with probability  $1/2$
- ▶ Given Ising instance, can sample edges by opening edges between same spin sites independently with probability  $p$ .
- ▶ The clusters can be viewed as a percolation in the graph formed by the random collection of edges between same-spin sites.
- ▶ Generalizes to  $q$ -state Potts models.



## Existence of the continuum limit?

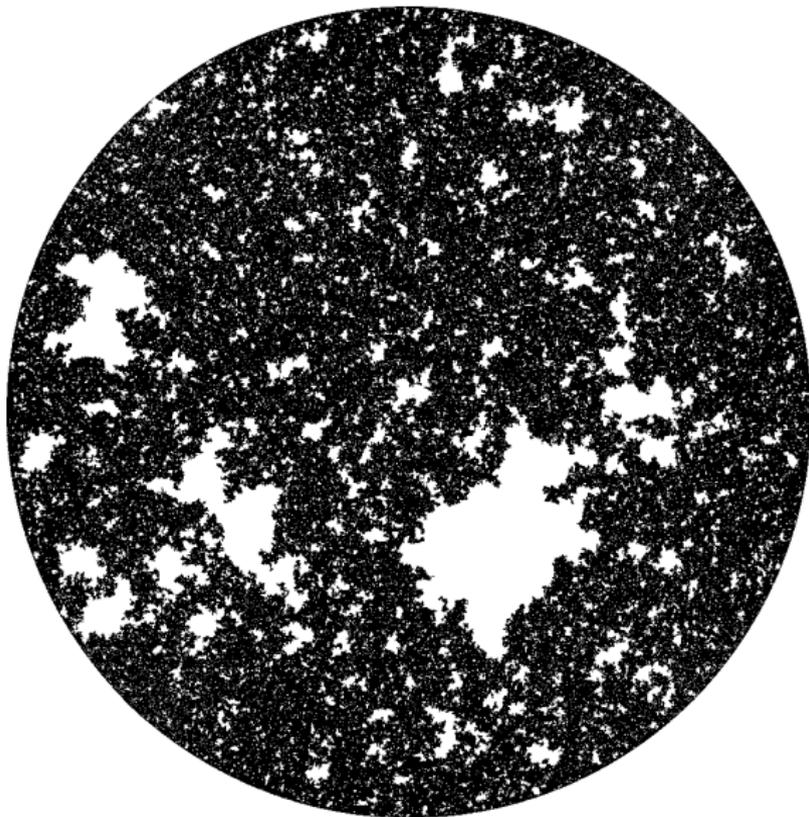
- ▶ On  $\mathbf{Z}^2$ , the FK clusters have been shown to converge to  $\text{CLE}_{16/3}$  (Kemppainen-Smirnov).

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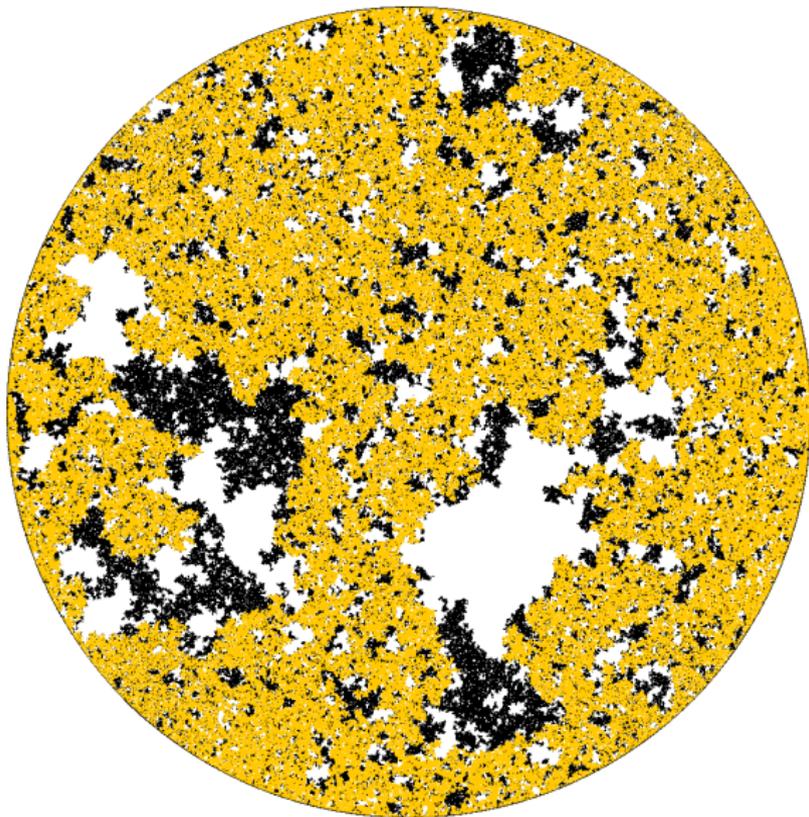
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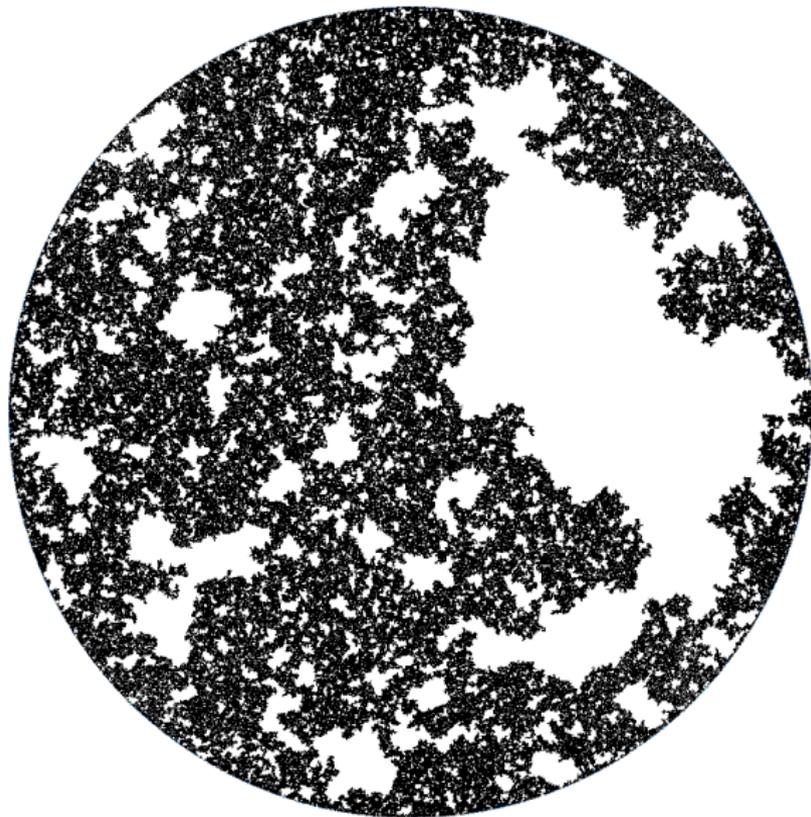
- ▶ On  $\mathbf{Z}^2$ , the FK clusters have been shown to converge to  $CLE_{16/3}$  (Kemppainen-Smirnov).
- ▶ The full collection of interfaces between  $\pm$  sites in the Ising model converge to  $CLE_3$  (Benoist-Hongler).
- ▶ There should be a coupling of  $CLE_3$  and  $CLE_{16/3}$  which satisfy the same properties:
  - ▶  $CLE_{16/3} =$  percolation in the  $CLE_3$  carpet
  - ▶  $CLE_3 =$  interfaces between i.i.d.  $\pm$ -labeled  $CLE_{16/3}$  clusters



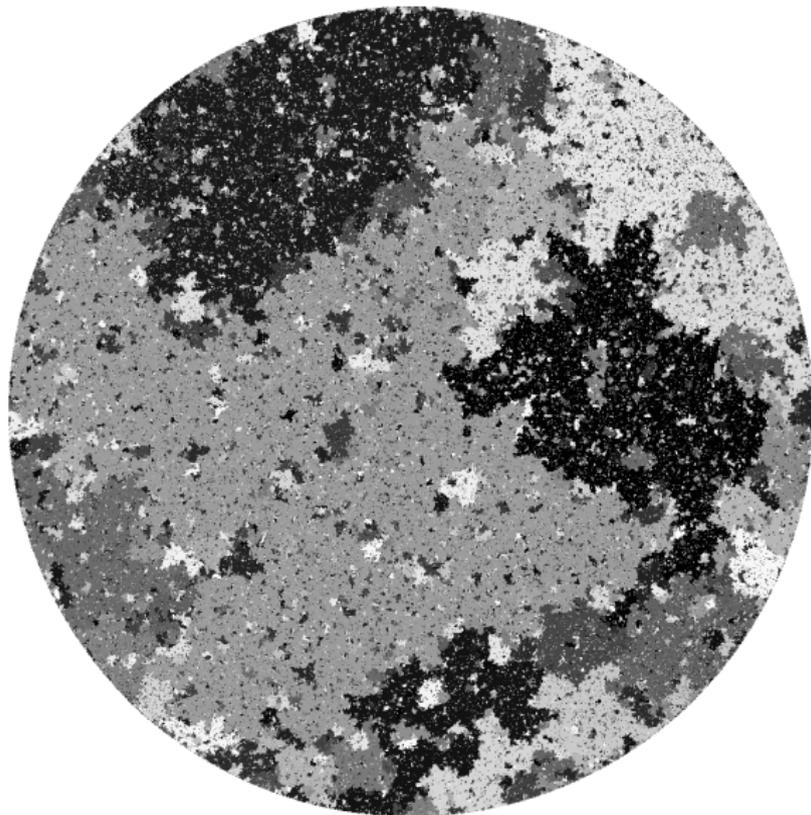
Ising model on box in  $\mathbf{Z}^2$  of side-length 1000, all + boundary conditions, conformally mapped to  $\mathbf{D}$ . Boundary touching + cluster in black.



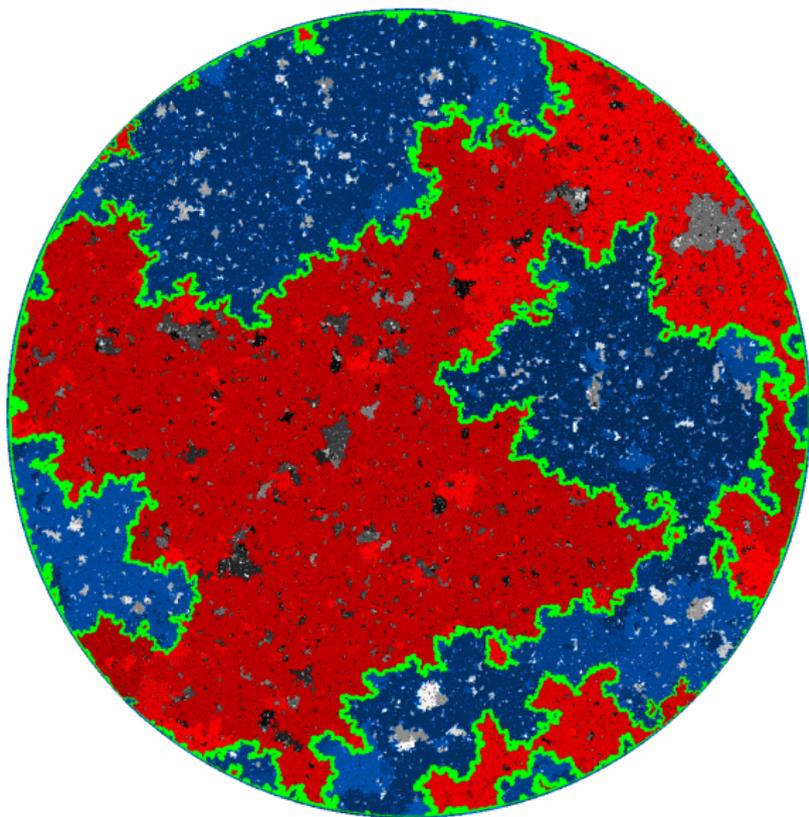
Ising model on box in  $\mathbf{Z}^2$  of side-length 1000, all + boundary conditions, conformally mapped to  $\mathbf{D}$ . Boundary touching cluster of critical percolation in + cluster in orange.



Critical bond percolation on box in  $\mathbf{Z}^2$  of side-length 1000. Shown in black are the boundary touching clusters.



Critical bond percolation on box in  $\mathbf{Z}^2$  of side-length 1000. Clusters are colored according to an i.i.d. uniform label in  $[0, 1]$ .

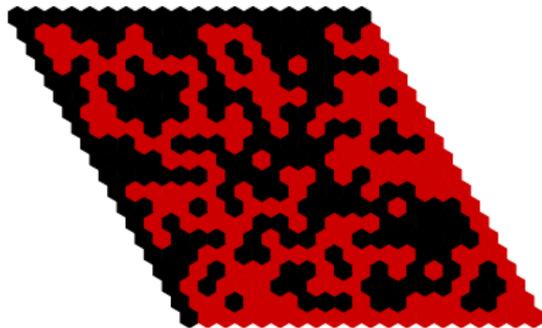


Critical bond percolation on box in  $\mathbf{Z}^2$  of side-length 1000. Boundary touching clusters with label  $\leq 1/2$  (resp.  $> 1/2$ ) in red (resp. blue). Blue/red interface in green.

# Part II: SLE and CLE

# Schramm-Loewner evolution (SLE)

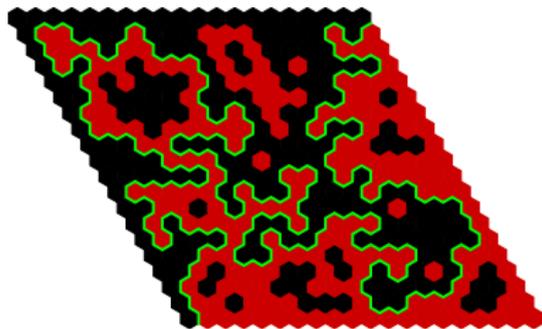
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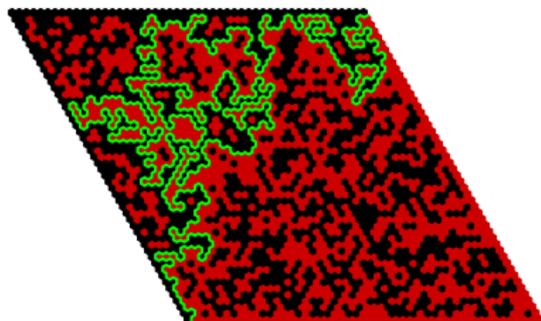
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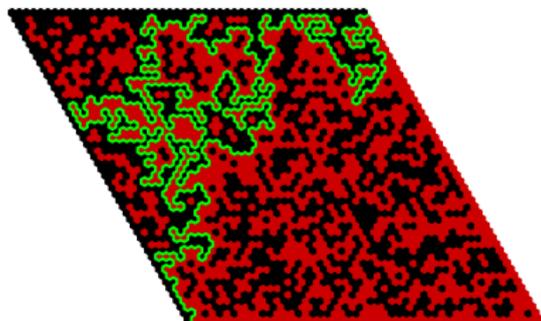
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Critical percolation, hexagonal lattice

# Schramm-Loewner evolution (SLE)

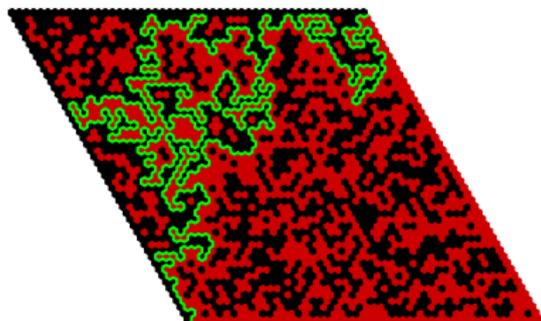
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Critical percolation, hexagonal lattice

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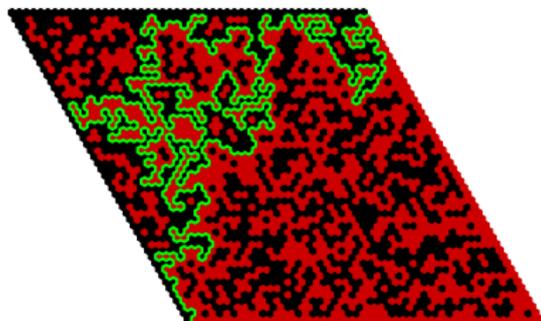
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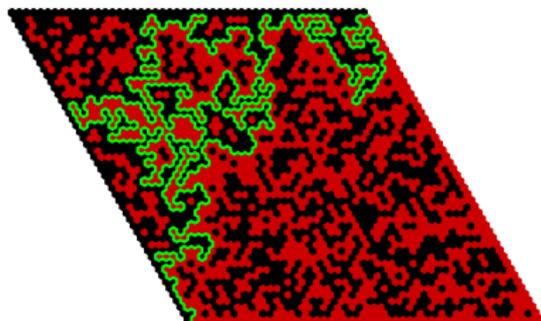
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Critical percolation, hexagonal lattice

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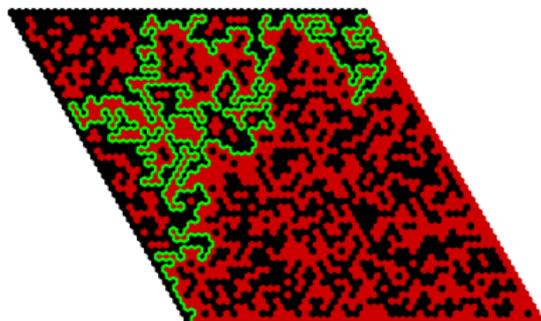
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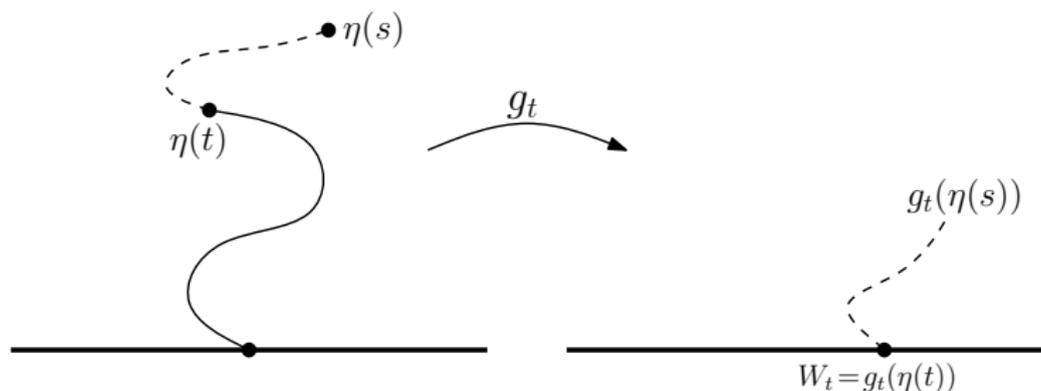
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  - ▶  $\kappa = 12$  Bipolar orientations
  - ▶ ...



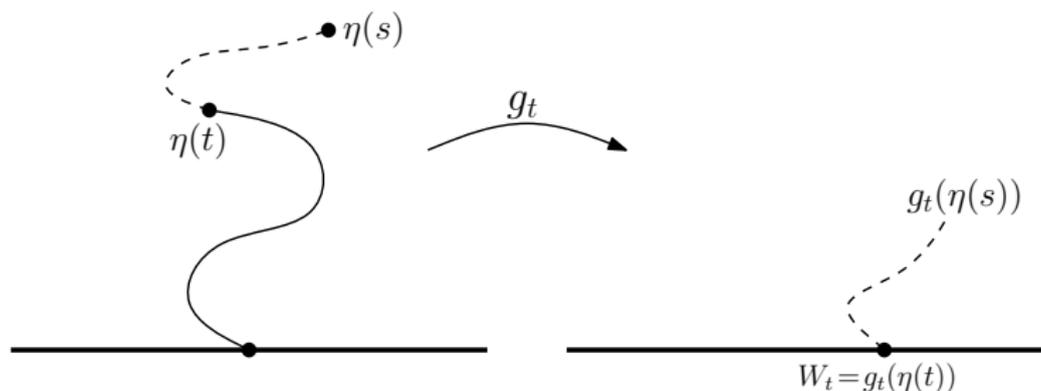
Critical percolation, hexagonal lattice



**Loewner's equation:** if  $\eta$  is a non self-crossing path in  $\mathbf{H}$  with  $\eta(0) \in \mathbf{R}$  and  $g_t$  is the Riemann map from the unbounded component of  $\mathbf{H} \setminus \eta([0, t])$  to  $\mathbf{H}$  normalized by  $g_t(z) = z + o(1)$  as  $z \rightarrow \infty$ , then

$$\partial_t g_t(z) = \frac{2}{g_t(z) - W_t} \text{ where } g_0(z) = z \text{ and } W_t = g_t(\eta(t)). \quad (\star)$$

# SLE $_{\kappa}$

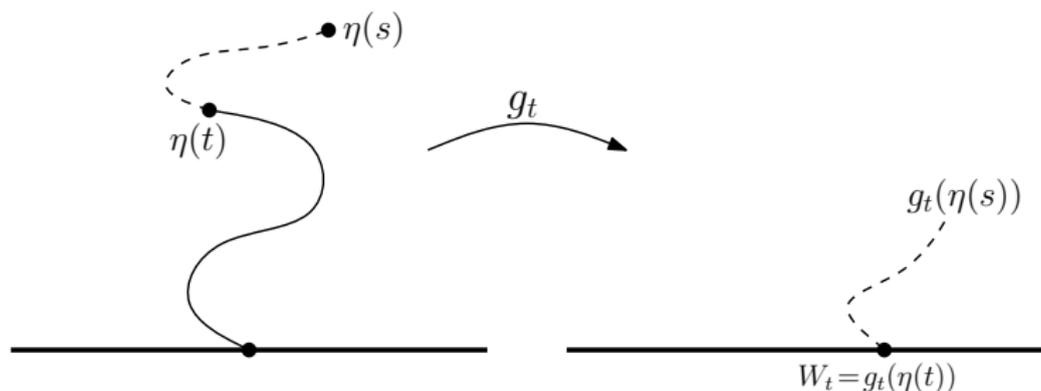


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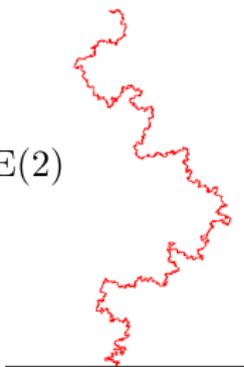


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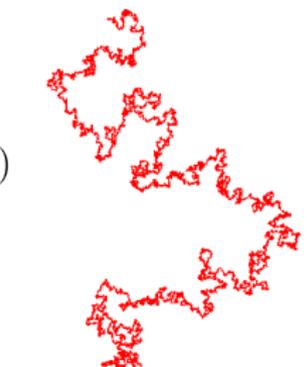
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**SLE $_{\kappa}$  in  $\mathbf{H}$ :** The random curve associated with  $(\star)$  with  $W_t = \sqrt{\kappa}B_t$ ,  $B$  a standard Brownian motion. Other domains: apply conformal mapping.

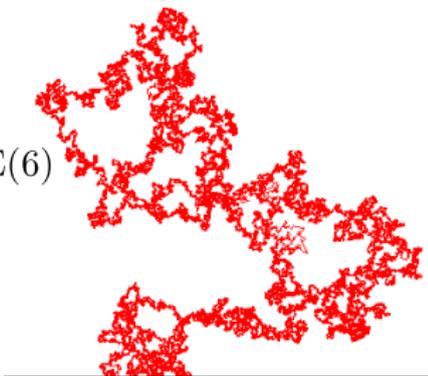
SLE(2)



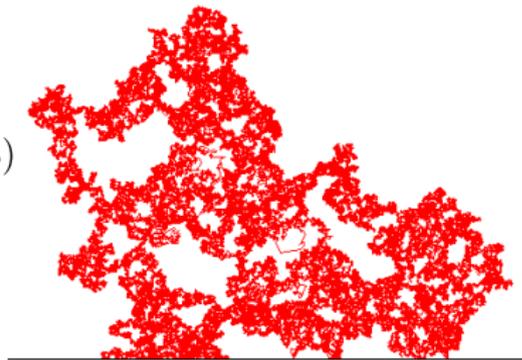
SLE(4)



SLE(6)



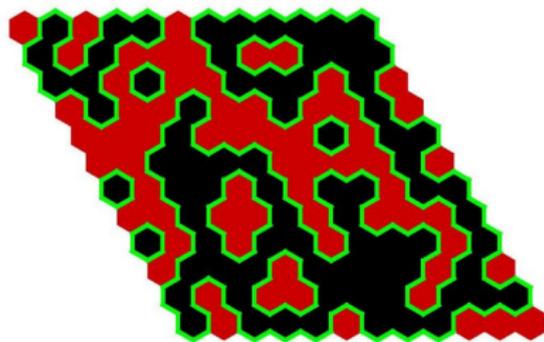
SLE(8)



Simulations due to Tom Kennedy.

# Conformal loop ensembles (CLE)

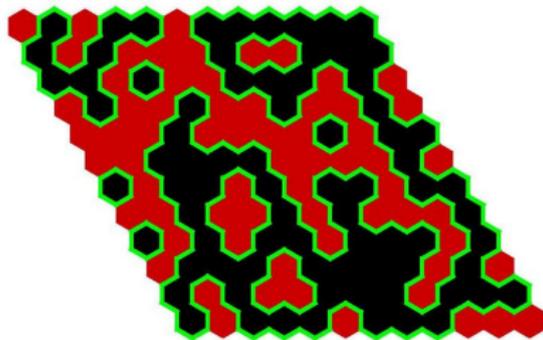
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Critical percolation, hexagonal lattice

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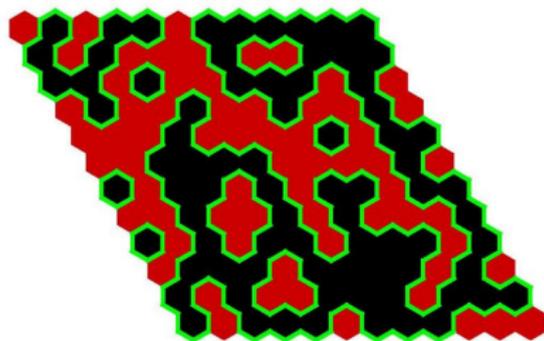
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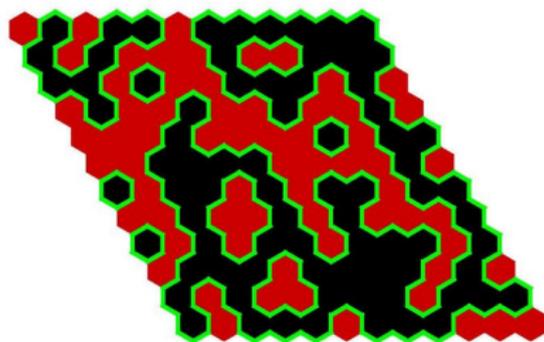
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Critical percolation, hexagonal lattice

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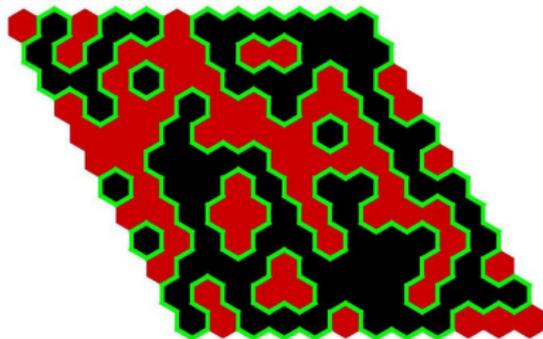
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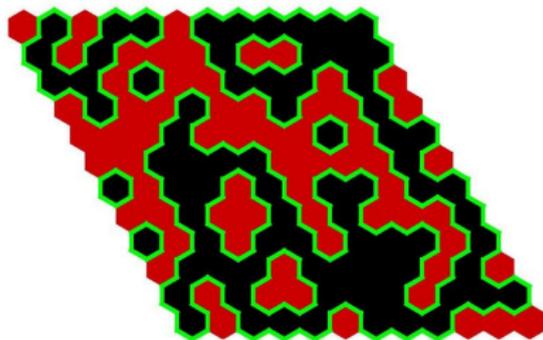
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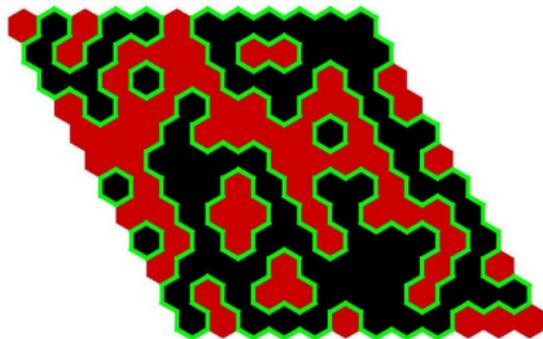
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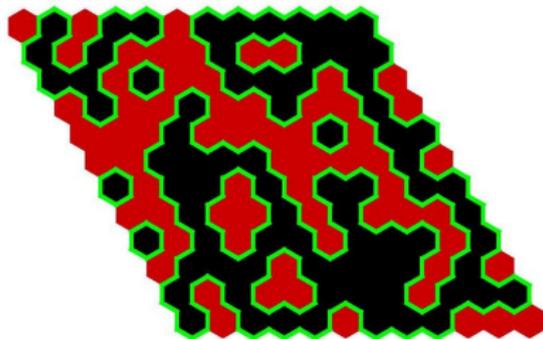
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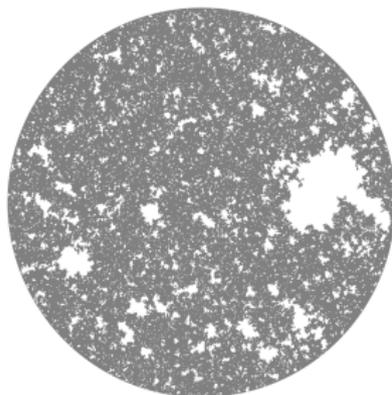
Critical percolation, hexagonal lattice

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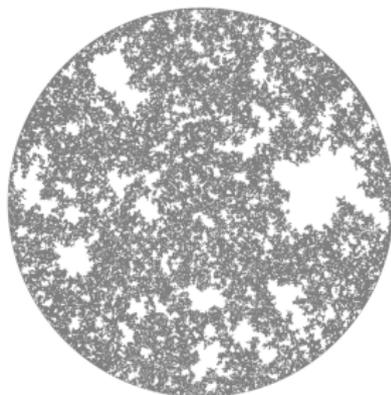
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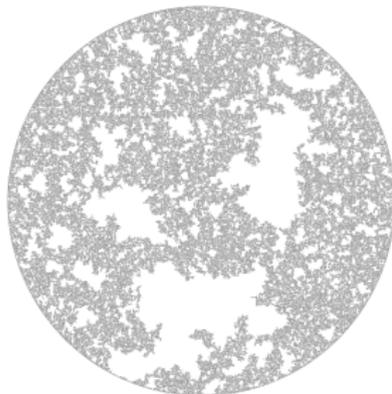
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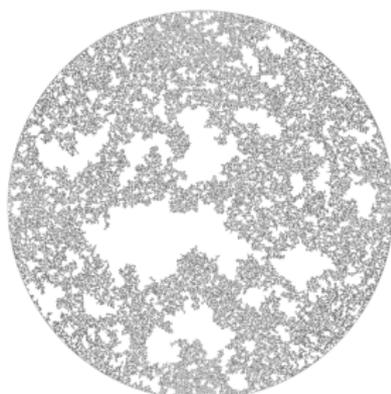
$CLE_3$



$CLE_4$



$CLE_{16/3}$



$CLE_6$

Simulations due to David B. Wilson.

# Part III: Conformal percolation and results

# Conformal percolation

- ▶ **Goals:**

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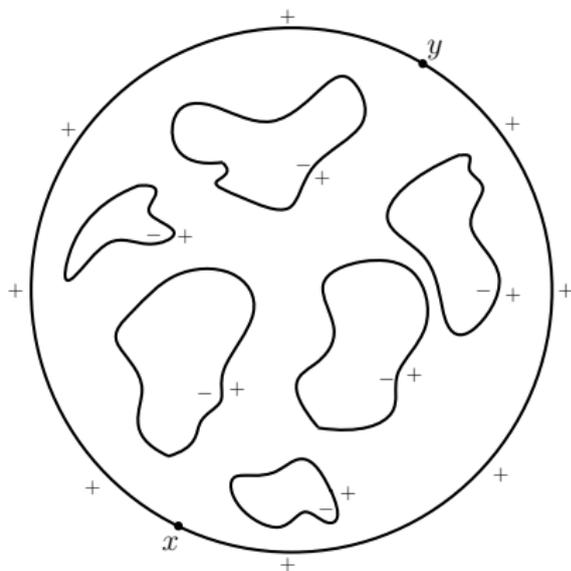
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- ▶ Then we will have made sense of the random cluster representation of the Ising model in the continuum and, more generally, for all of the Potts models.

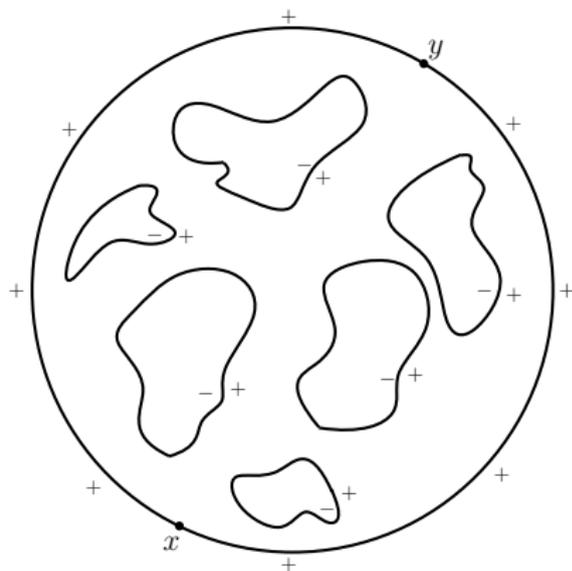
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$CLE_3$ : scaling limit of outermost  $\pm$  Ising interfaces, + boundary conditions

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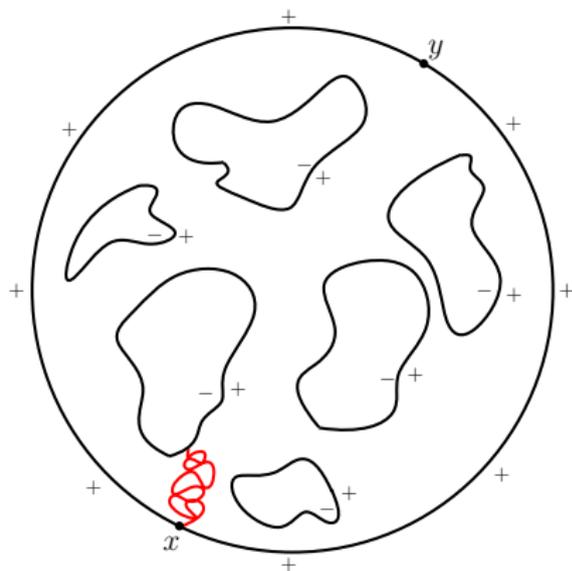
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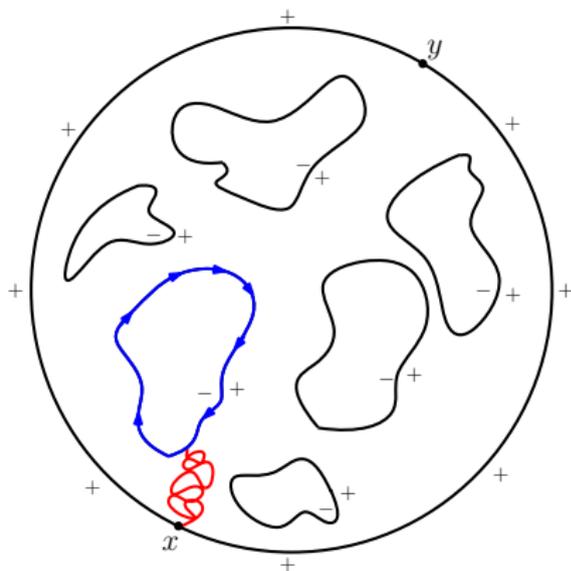
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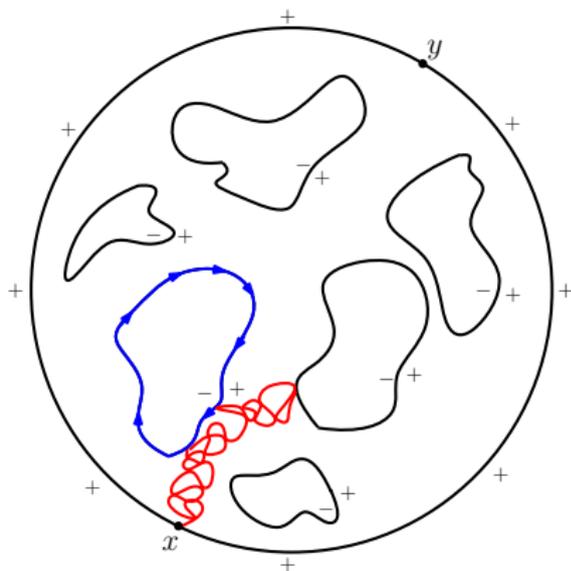
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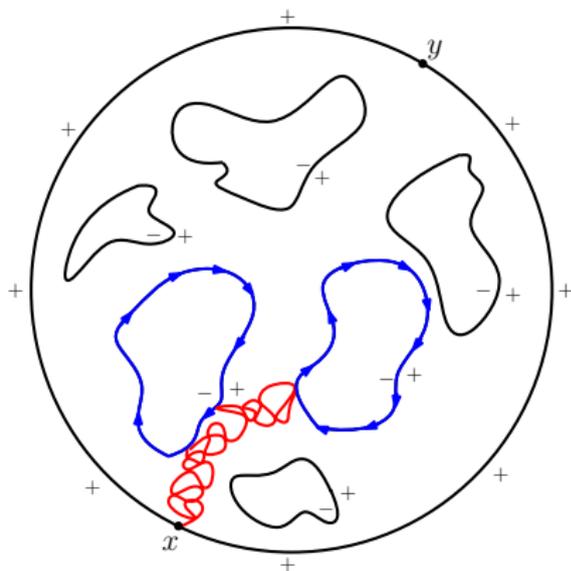
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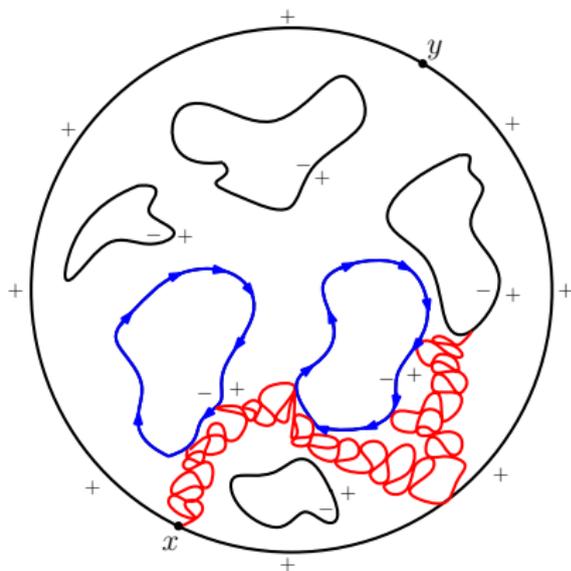
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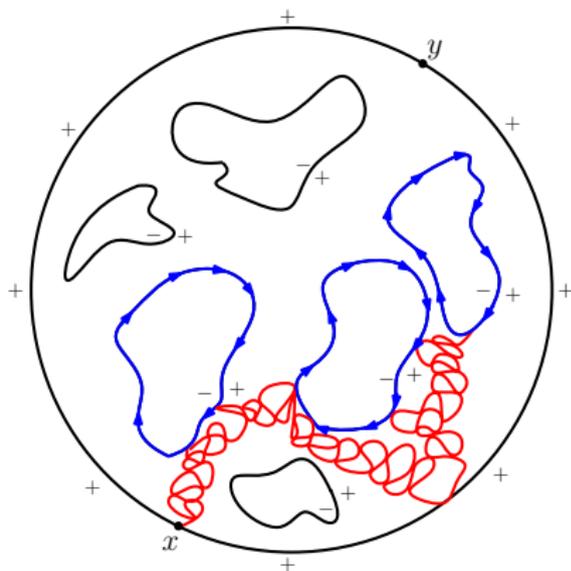
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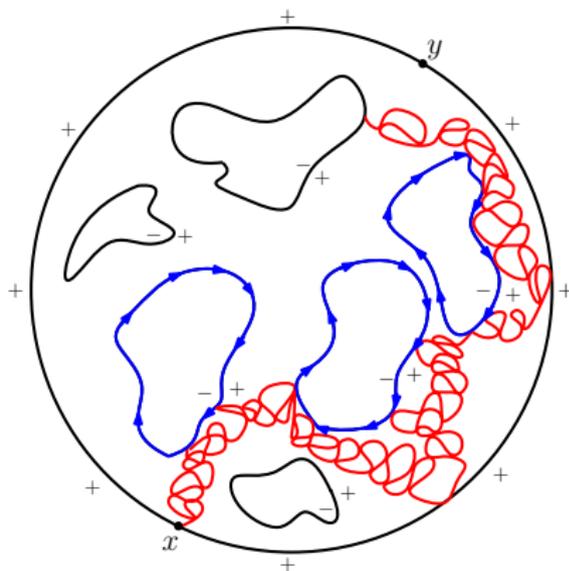
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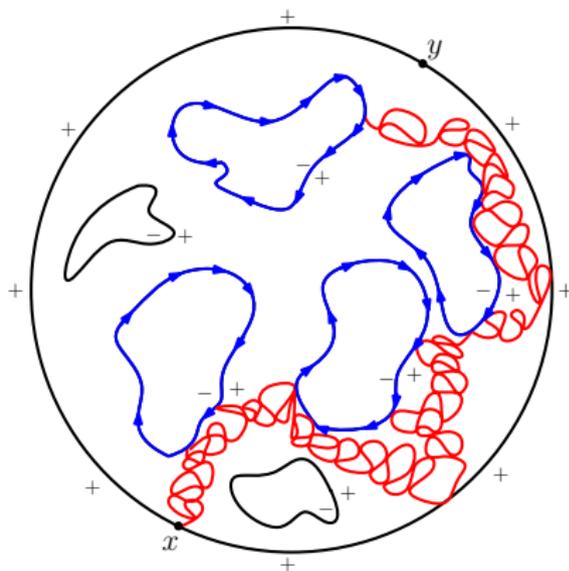
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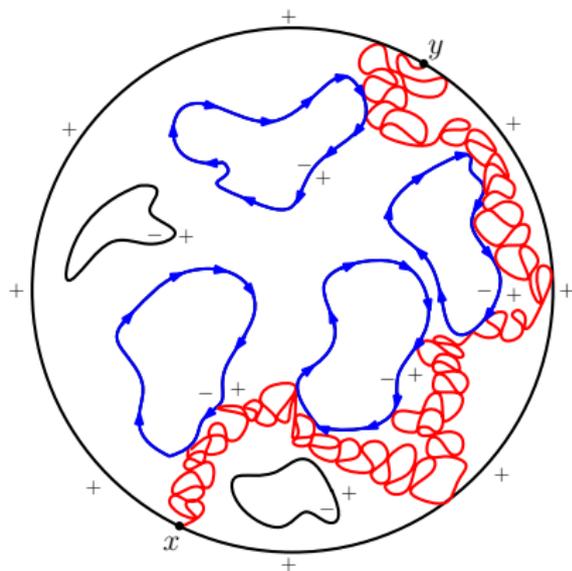
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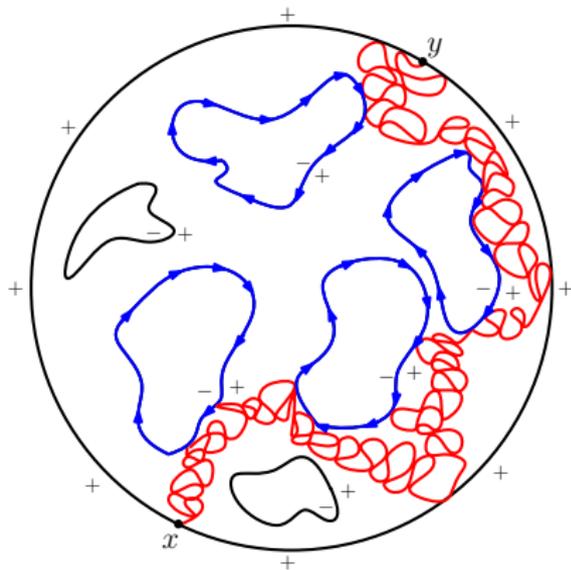
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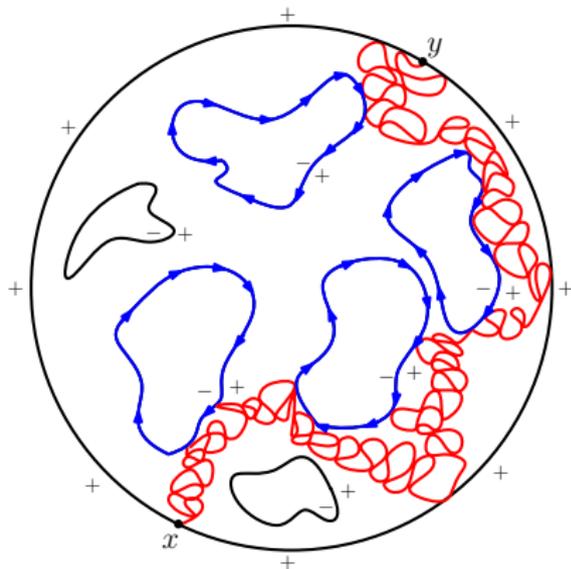
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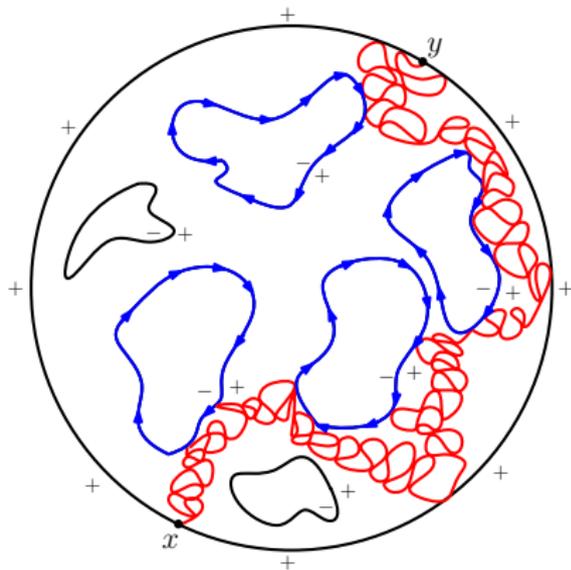
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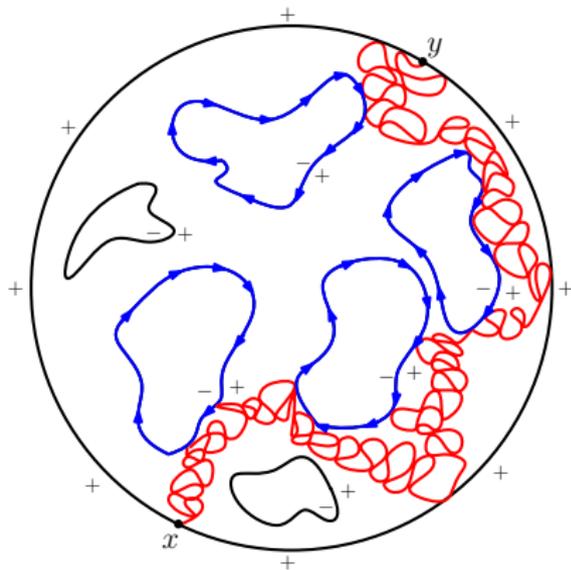
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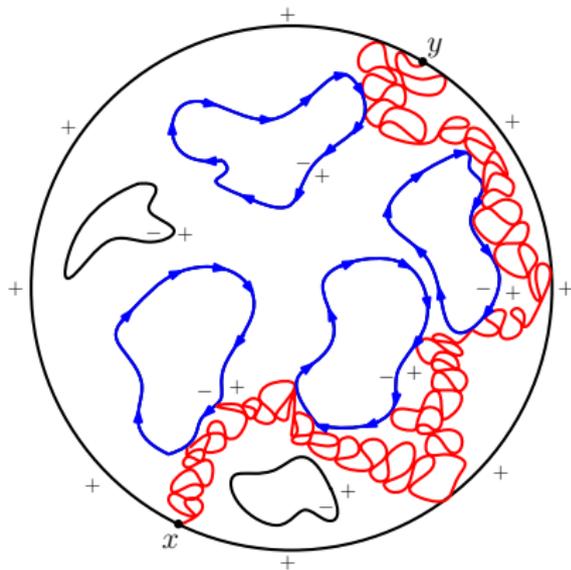
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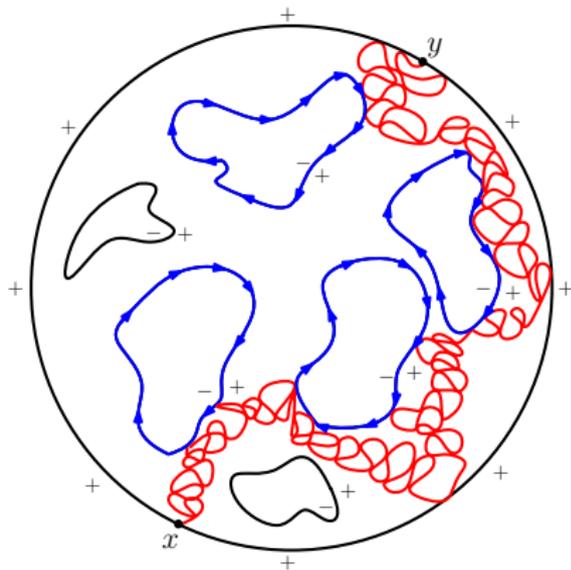
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- ▶ These properties single out  $SLE_3(-3)$



$CLE_3$ : scaling limit of outermost  $\pm$  Ising interfaces,  $+$  boundary conditions

# $CLE_{16/3}$ as percolation in the $CLE_3$ carpet

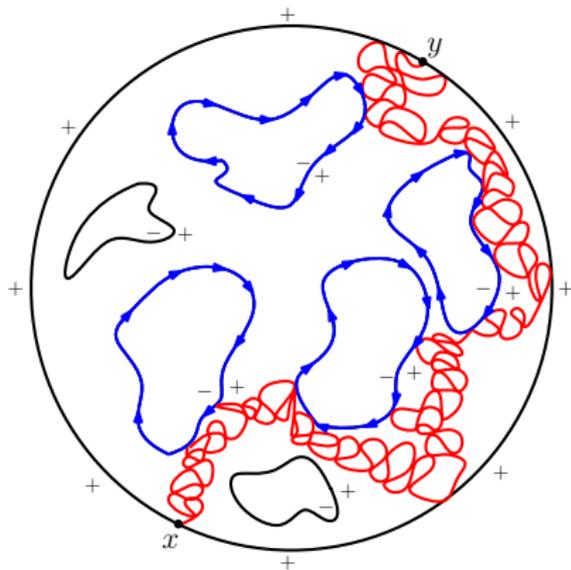
- ▶ Percolation exploration in  $CLE_3$  carpet from  $x$  to  $y$
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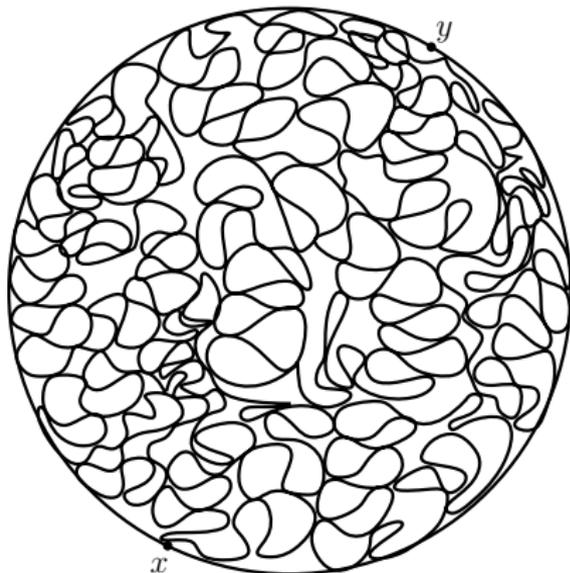
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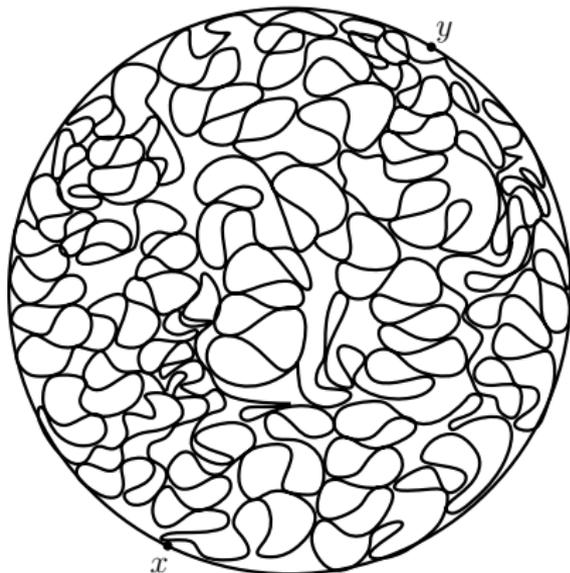
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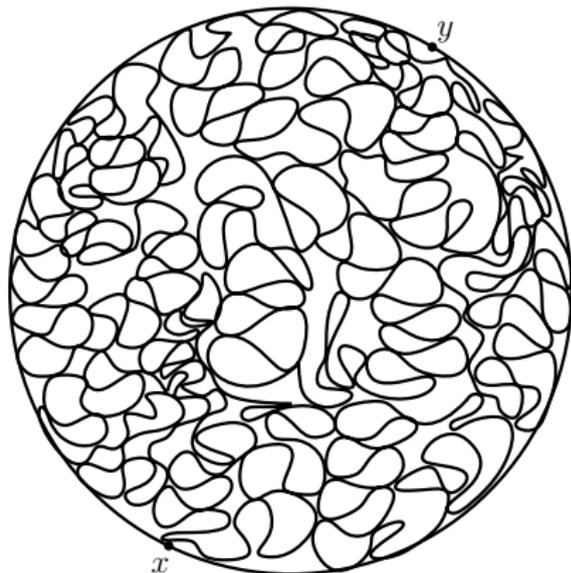
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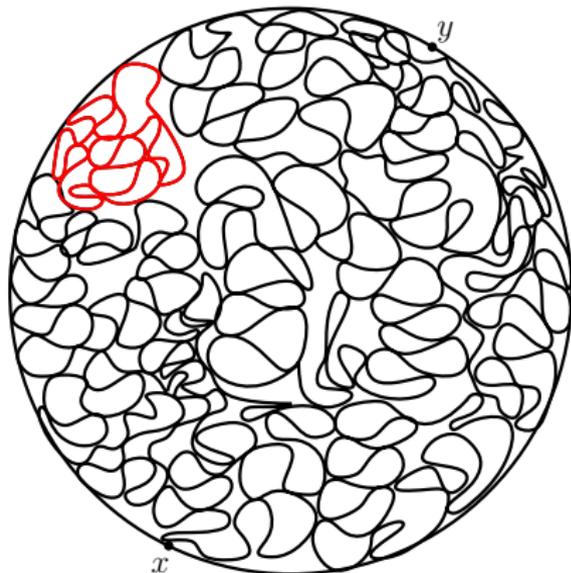
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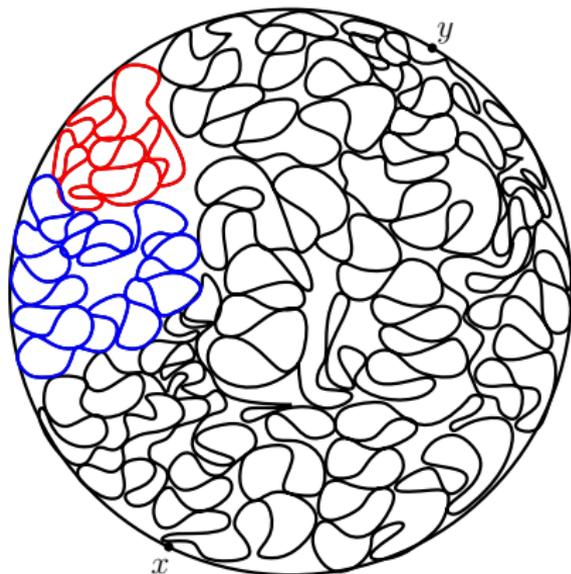
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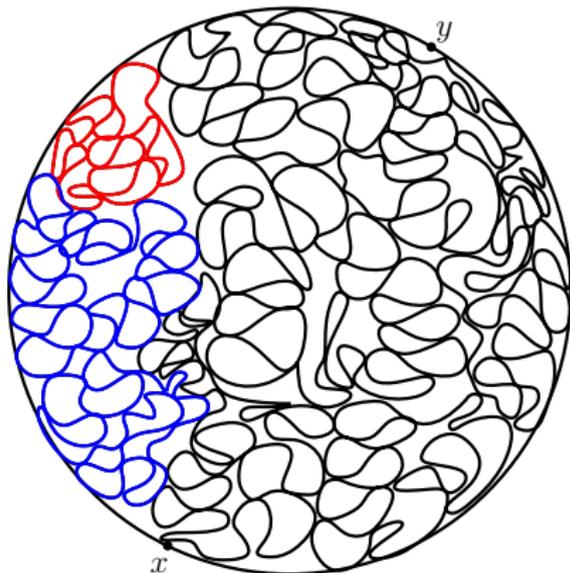
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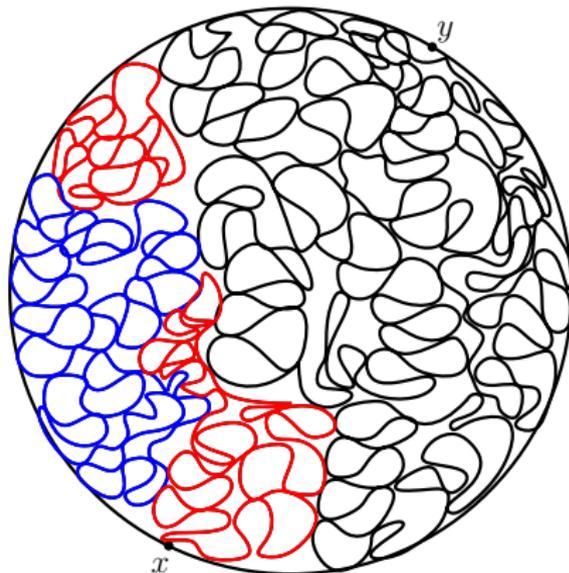
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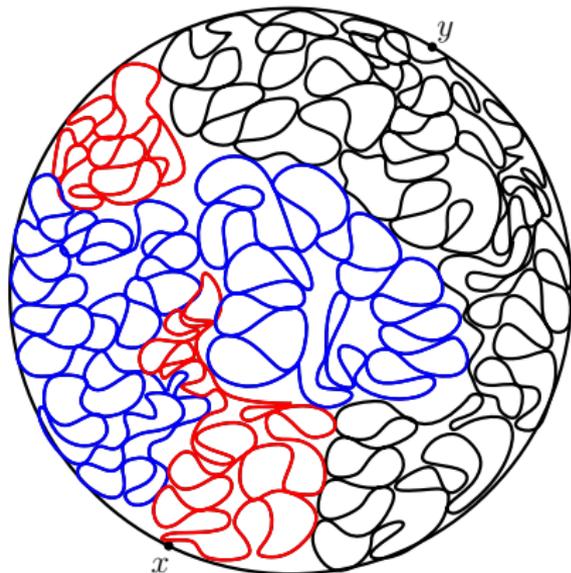
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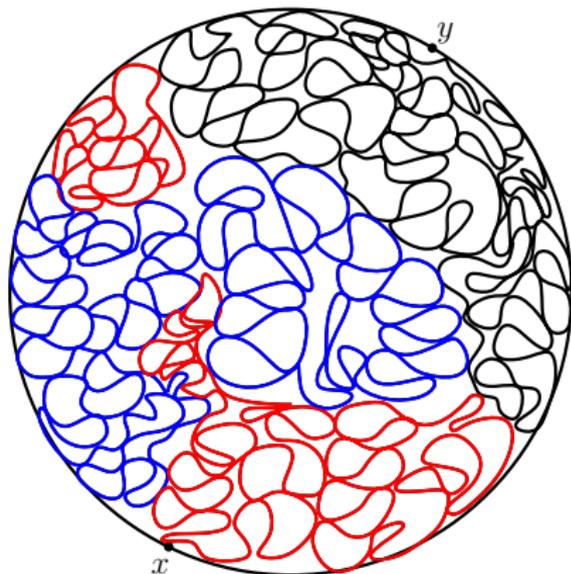
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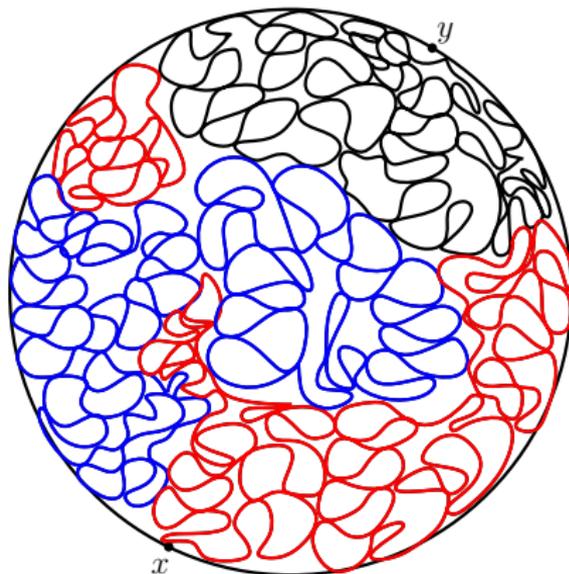
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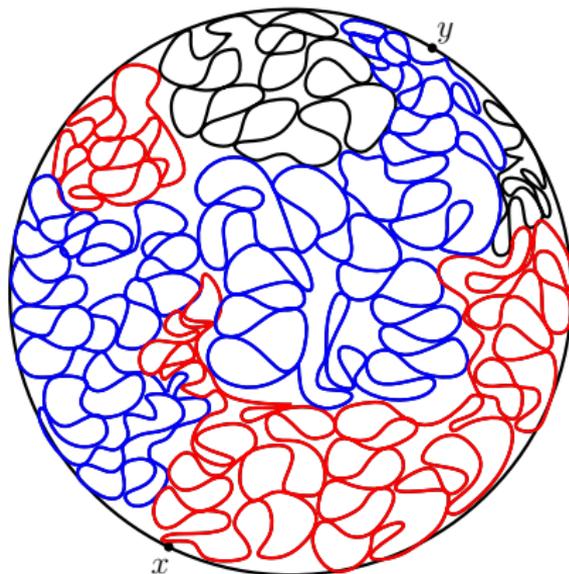
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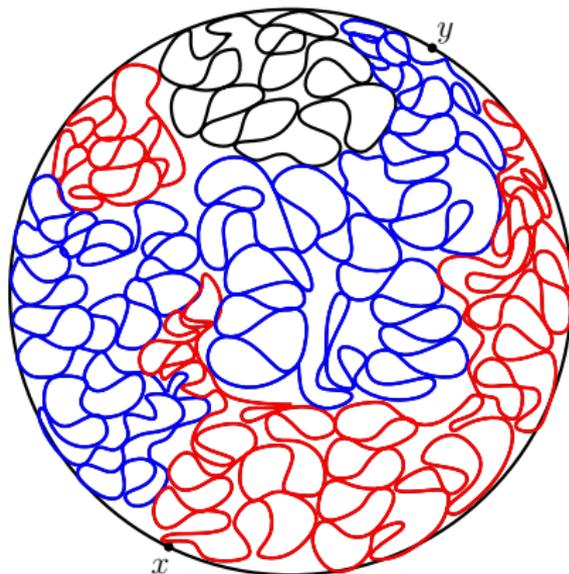
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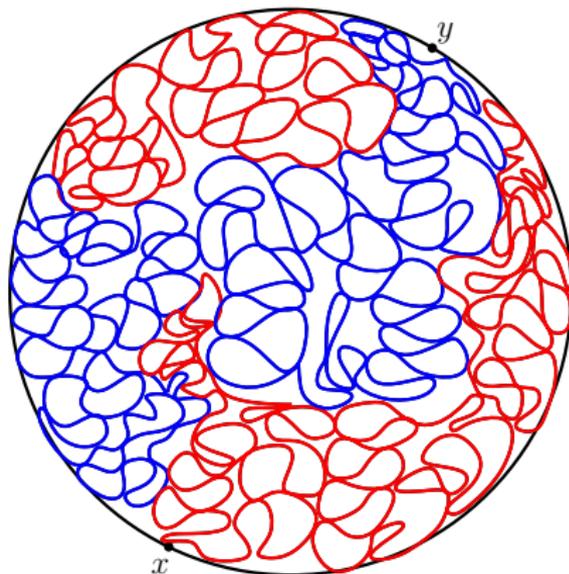
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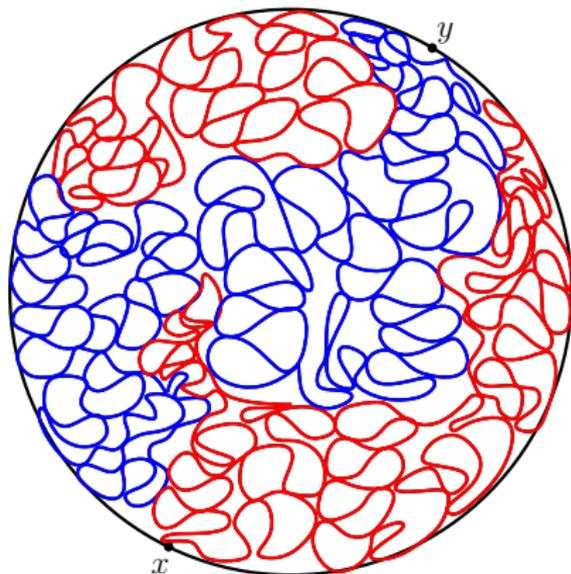
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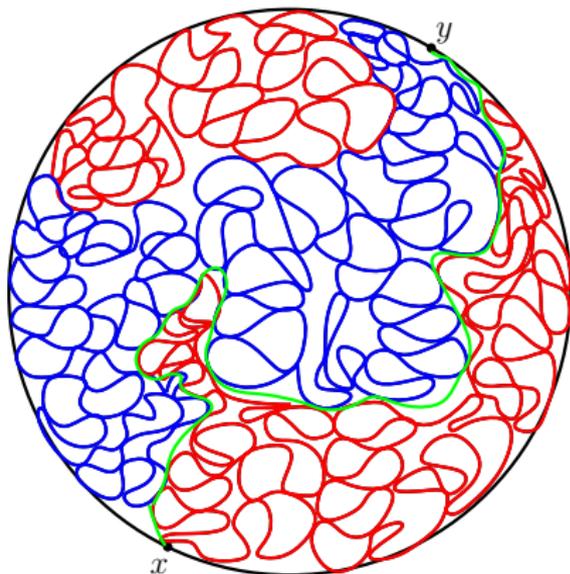
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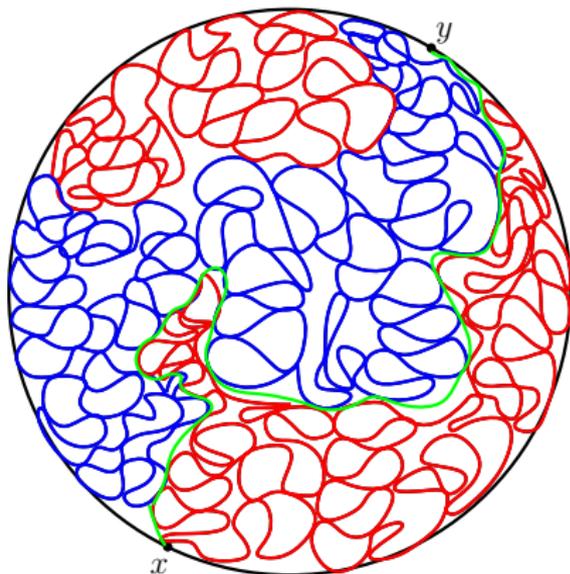
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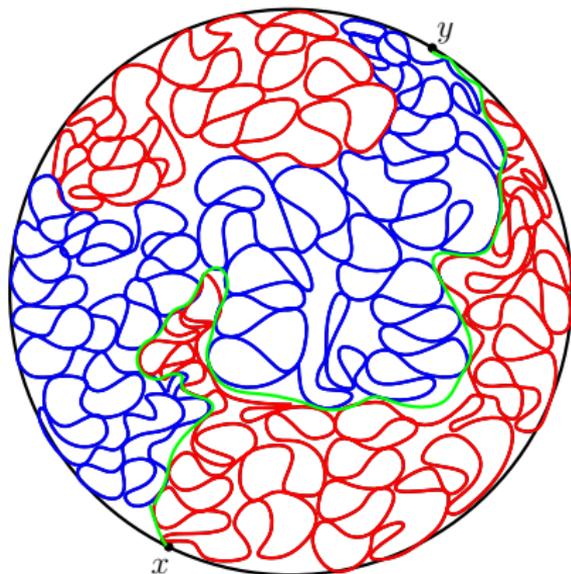
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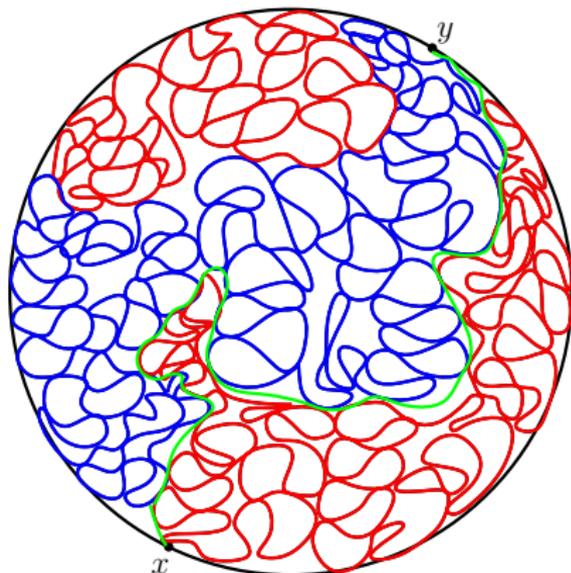
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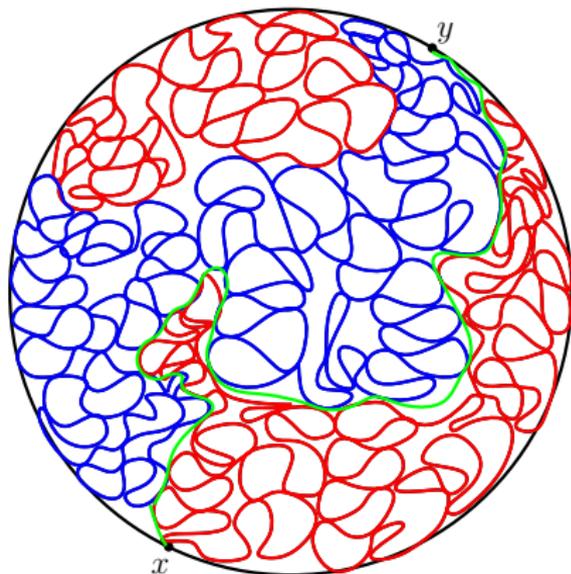
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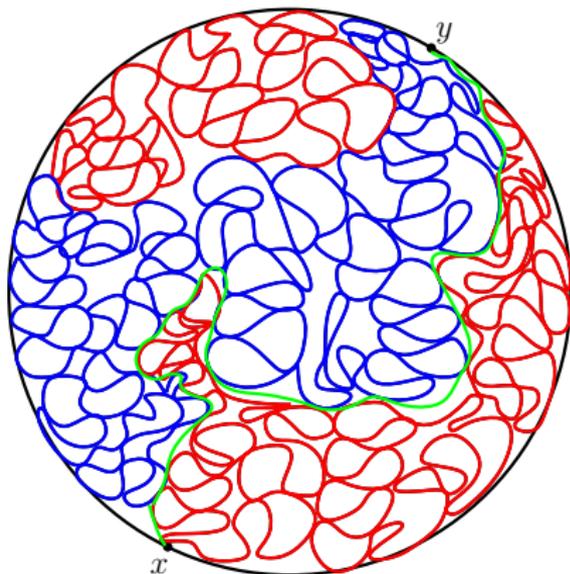
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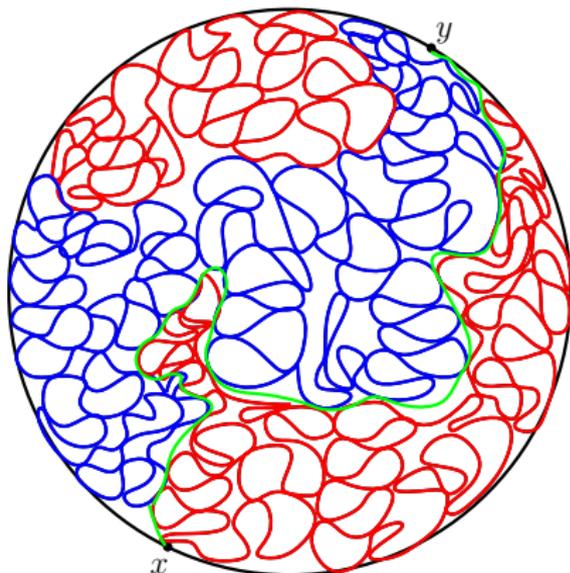
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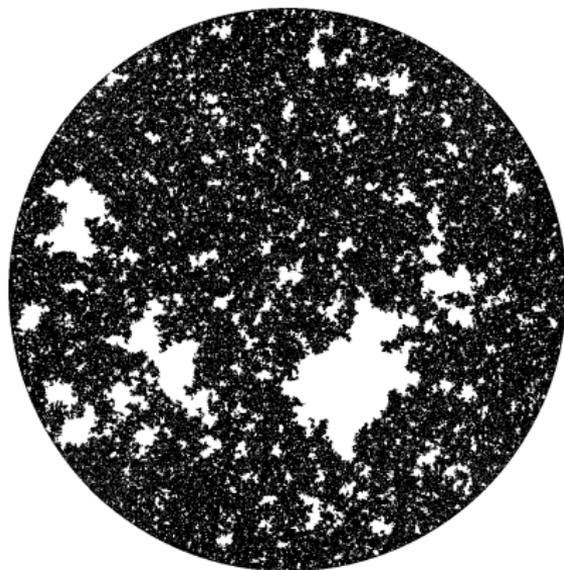
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## Other results

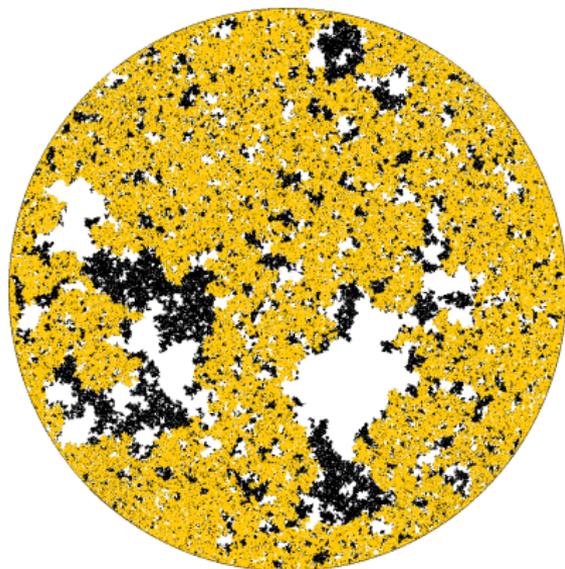
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Ising model with + boundary conditions.

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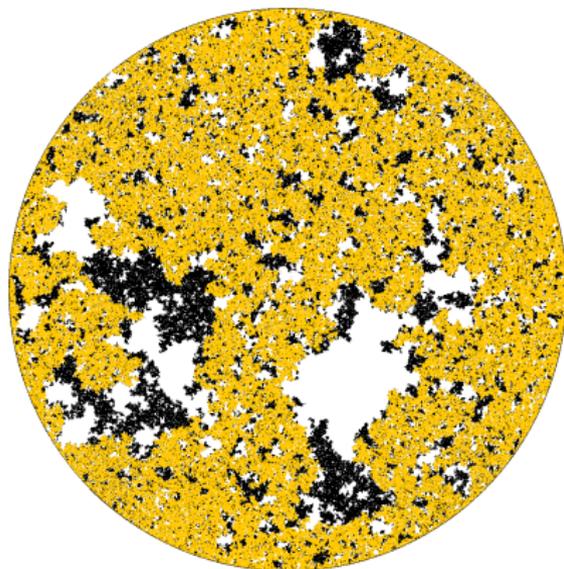
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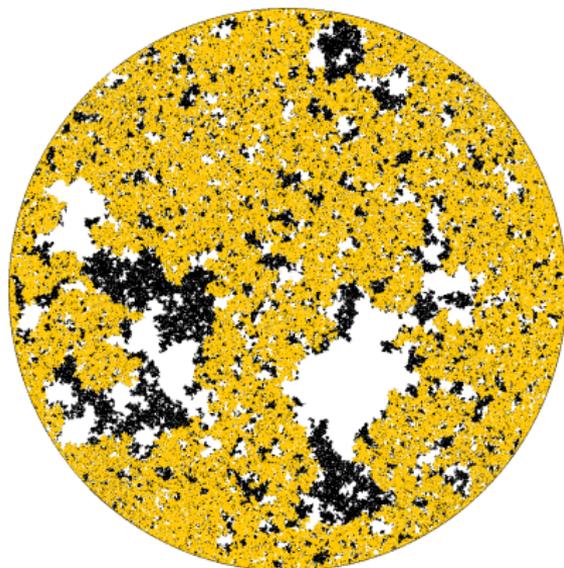
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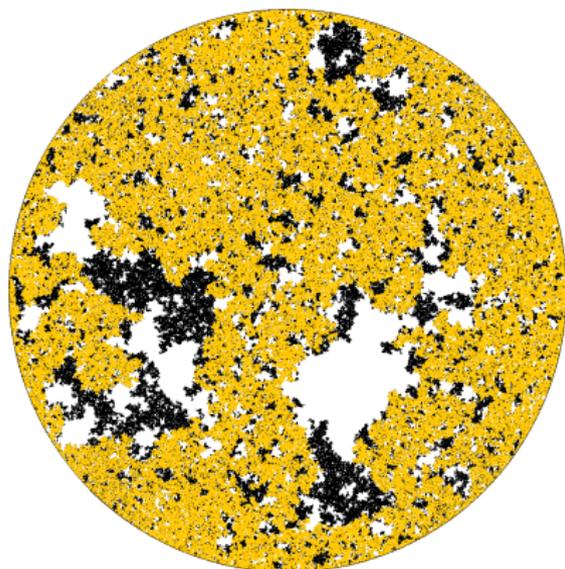
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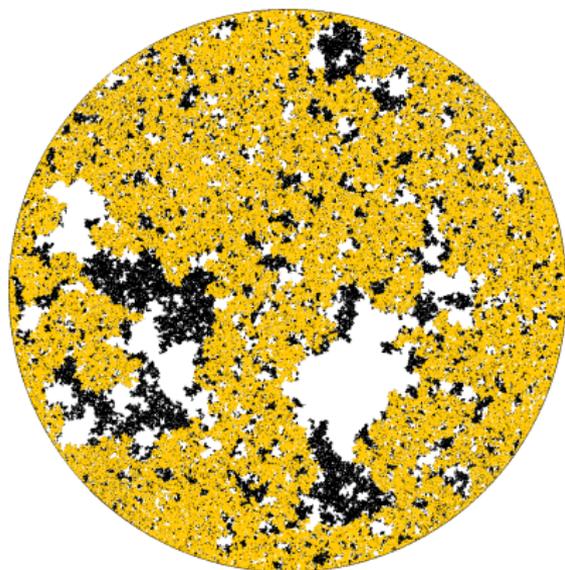
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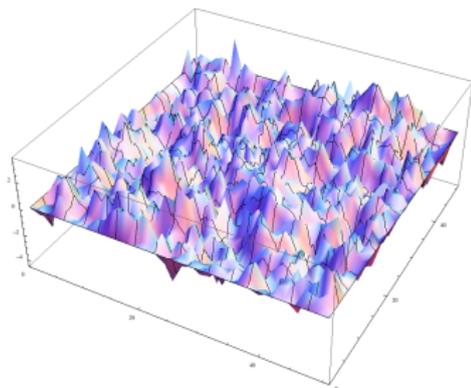
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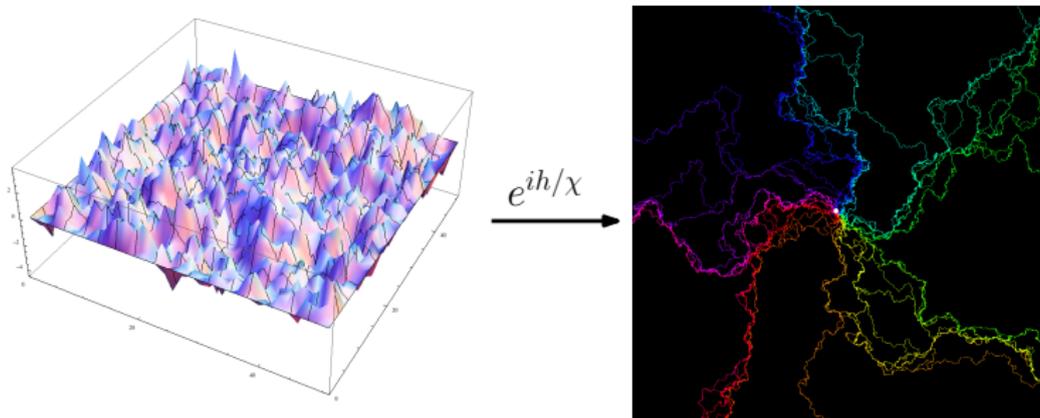
Ising model with + boundary conditions.

# Proof technique



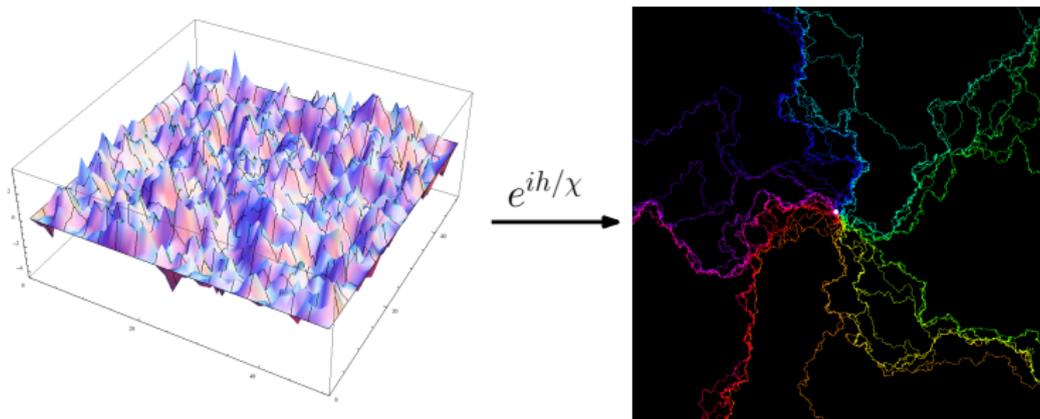
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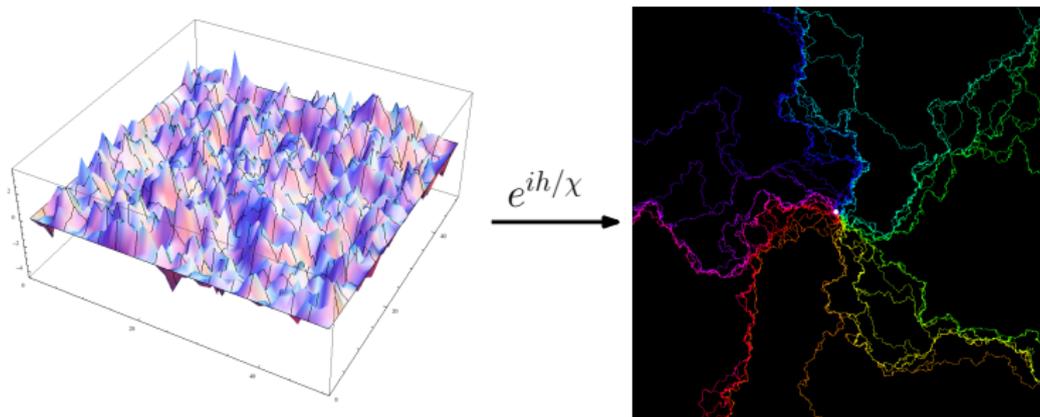
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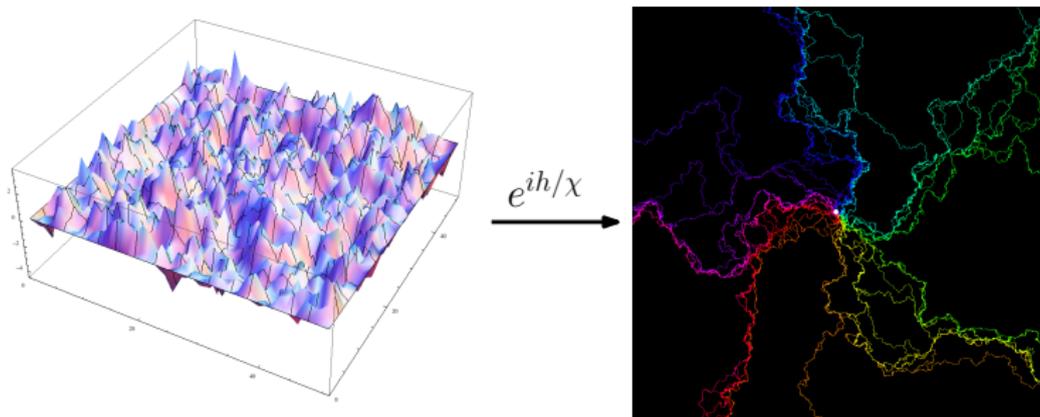
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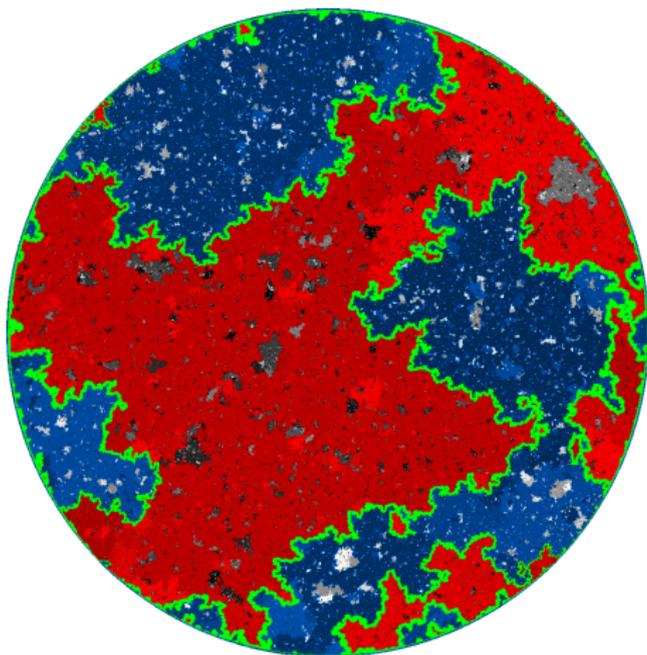


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- ▶ Provides a framework for coupling many SLE curves together so that it is possible to grow them in different orders (i.e., they commute)
- ▶ The coupling of  $CLE_3$  and  $CLE_{16/3}$  turns out to sit exactly in this framework

# Proof technique



- ▶ Main tool: coupling of SLE with the GFF. Flow lines of the formal vector field  $e^{ih/\chi}$  where  $h$  is an instance of the GFF and  $\chi > 0$  are SLE-type curves
- ▶ Provides a framework for coupling many SLE curves together so that it is possible to grow them in different orders (i.e., they commute)
- ▶ The coupling of  $\text{CLE}_3$  and  $\text{CLE}_{16/3}$  turns out to sit exactly in this framework
- ▶ The same is true more generally for  $\text{CLE}_\kappa$ ,  $\kappa \in (8/3, 4]$  and  $\text{CLE}_{16/\kappa}$ ,  $16/\kappa \in [4, 6)$



Thanks!