

# Decay of Correlation

Tuesday, April 4, 2017 4:13 PM

Spin system:  $x \in \mathcal{X}^V$

$$\mu(x) = \frac{1}{Z} \exp \left( \sum_{i,j} \psi_{ij}(x_i, x_j) + \sum_i h_i(x_i) \right)$$

E.g.:  $\psi_{ij} = x_i x_j$  Ising  $\mathcal{X} = \{-1, 1\}$

Hardcore:  $\mathcal{X} = \{0, 1\}$   $\psi_{ij}(x, x') = -\infty I(x=x'=1)$

$$h_i(x) = x_i \log d$$

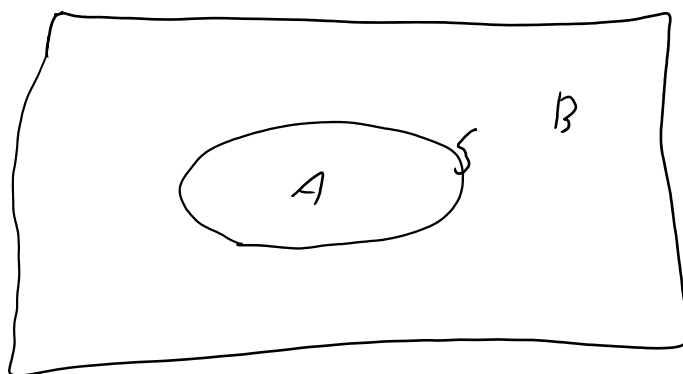
k-Colouring  $\mathcal{X} = [k]$ ,  $\psi_{ij}(x, x') = -\infty I(x=x')$

$$B_n(u) = \{v: d(u,v) \leq n\}$$

Markov random Field property

If  $S$  separates  $A$  &  $B$

$X_A$  &  $X_B$  conditionally independent given  $X_S$

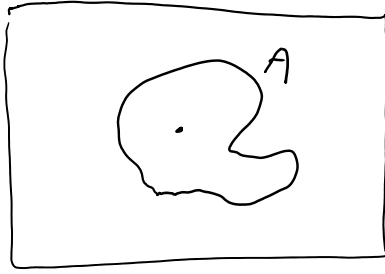


•  $\mu$  factorizes

$$* \mathbb{P}[X_A = x_A \mid X_{A^c} = y_{A^c}] = \mathbb{P}[X_A = x_A \mid X_{\partial A} = y_{\partial A}]$$

Definition of Infinite Graph DLR

$\mu$  satisfies DLR if (\*) holds



for all finite  $A$ .

### Existence of Gibbs measures

- free measure (or any) on  $\mathcal{B}_n$ ,  
take a weak limit along a subsequence

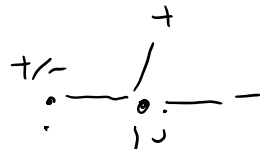
Is it unique?

If

$$\max_{\tau, \tau'} \left\{ \left| \mathbb{P}[x_v = a \mid \mathcal{X}_{\partial B_n} = \tau] - \mathbb{P}[x_v = a \mid \mathcal{X}_{\partial B_n} = \tau'] \right| \right\} \rightarrow 0$$

Influence of  $i$  on  $j$

$$C_{ij} = \max_{\substack{\tau, \tau' \in \mathcal{X}^{N_j} \\ \tau_i = \tau'_i}} d_{TV} \left( \mu(x_j \in \cdot \mid \mathcal{X}_{N_j} = \tau), \mu(x_j \in \cdot \mid \mathcal{X}_{N_j} = \tau') \right)$$



Dobrushin - Shloshtman

If  $\max_i \sum_{j \in N_i} C_{ij} = \alpha < 1$

$$i \quad j \in N_i$$

then

$$|P[x_i = a \mid x_{\partial B_n} = \tau] - P[x_i = a' \mid x_{\partial B_n} = \tau']| \leq e^{-cn}$$

Proof: D.S.  $\Rightarrow$  path coupling contraction

$\rho_t = \#$  disagreements

$$\mathbb{E} \rho_t \leq \rho_0 \left(1 - \frac{1-\alpha}{n}\right)^t$$

In cts time  $\rho_t \leq e^{-(1-\alpha)t}$

Let  $X_t, Y_t$  G.D. with B.C.  $\tau$

$$X_0 \sim \mathcal{M}_{B_n}^{\tau}, \quad Y_0 \sim \mathcal{M}_{B_n}^{\tau'}$$

$$\bullet \quad | \mathcal{M}_{B_n}^{\tau}(x_0 = a) - P[Y_t = a] | \leq \mathbb{E} \rho_t \leq n e^{-(1-\alpha)t}$$

$Z_t$  G.D. with B.C.  $\tau'$ .

$$Z_0 = Y_0 \sim \mathcal{M}_{B_n}^{\tau'}$$

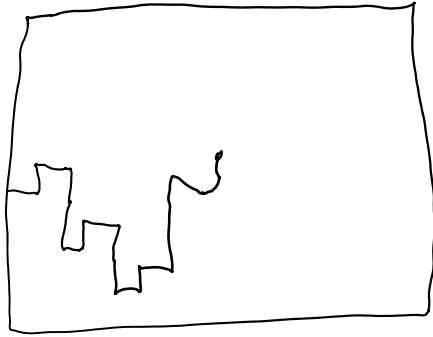
$$| \mathcal{M}_{B_n}^{\tau'}(x_0 = a) - P[Y_t = a] |$$

$$\leq P[Y_t(0) \neq Z_t(0)]$$

$$\leq P[\text{path of updates from } \partial B_n \text{ to } 0 \text{ by time } t]$$

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Set  $t = \delta n$



\* paths length  $n$   
 $\leq 4n \cdot 4^{\delta n}$

$\mathbb{P}[\text{Pois}(\delta t) \geq n]$   
 $\leq 5^{-n}$  for  $\delta$  small

$$|M_{B_n}^{\tau'}(x_0=a) - \mathbb{P}[\gamma_t=a]| \leq e^{-cn}$$

$$\text{So } |m^{\tau}(x_0=a) - m^{\tau'}(x_0=a)| \leq 2e^{-cn}$$

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Non-uniqueness

E.G. 2-colouring

E.G. With soft constraints.

Using  $\mu(x) \sim \exp(\beta \sum x_i x_j)$

- If  $\tau \geq \tau'$  then

$M_{\Lambda}^{\tau} \neq M_{\Lambda}^{\tau'}$  - by Glauber Dynamics Coupling

Plus measure

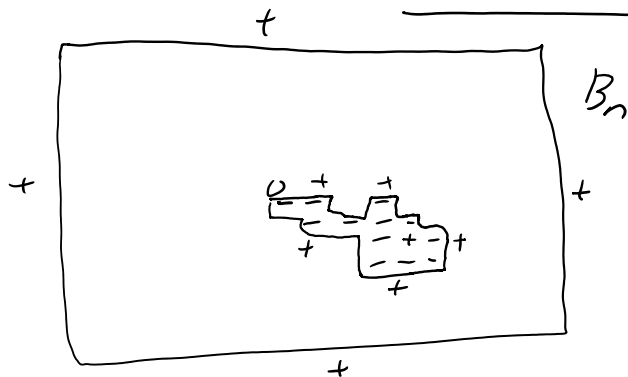
- weak limit of  $M_{B_n}^+$ , decreasing in  $n$ .

- limit  $M^+$  exist.

If  $\beta > \beta_c$  then  $M^+ \neq M^-$  and  
 $M^+(x_0 = +) > \frac{1}{2}$ .

Assume  $\beta > 10$ .

Peierls Argument



Let  $\gamma$  be a dual circuit,  $A_\gamma$  is the event  
the inner boundary is -,  
outer boundary is +.

Let  $\varphi_\gamma: \{+, -\}^V \rightarrow \{+, -\}^V$

flip sign interior of  $\gamma$ .

$$\text{If } x \in A_\gamma \quad M_\Lambda^+(x) = e^{-\beta|\gamma|} M_\Lambda^+(\varphi_\gamma(x))$$

$$M_\Lambda^+[A_\gamma] \leq \frac{\sum_{x \in A_\gamma} M_\Lambda^+(x)}{\sum_{x \in A_\gamma} M_\Lambda^+(\varphi_\gamma(x))} \leq e^{-|\gamma|\beta}$$

$$\begin{aligned} M_\Lambda^+(x_0 = -1) &\leq \sum_{\gamma: 0 \in \gamma} M_\Lambda^+(A_\gamma) \\ &\leq \sum_{\ell=1}^{\infty} \ell 4^\ell e^{-\beta \ell} \end{aligned}$$

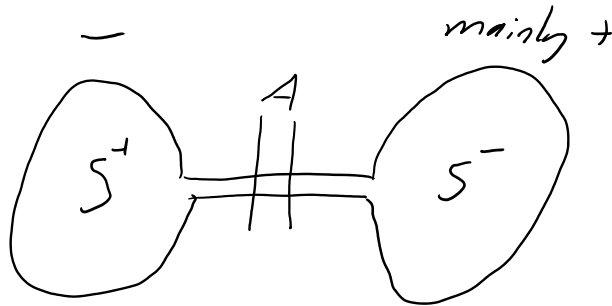
$$\leq 1/10 \quad \text{if } \beta \geq 10.$$

Slow Mixing:  $\beta$  large

on torus  $\mathbb{Z}_n^2$

Bottleneck: Intuitively balanced configurations —  
 $A = \{x : \sum x_i \approx 0\}$  (hard to analyze)

- Let  $S^+$  be event LR crossing of +
- $S^-$  be event TB crossing of -.



Claim:  $\mu(\partial S^+) \leq e^{-cn}$ ,  $\mu(S^+ \cup S^-) \geq 1 - e^{-cn}$ .

$$\Phi_x \leq e^{-cn} \quad \text{so } t_{\text{mix}} \geq e^{cn}$$

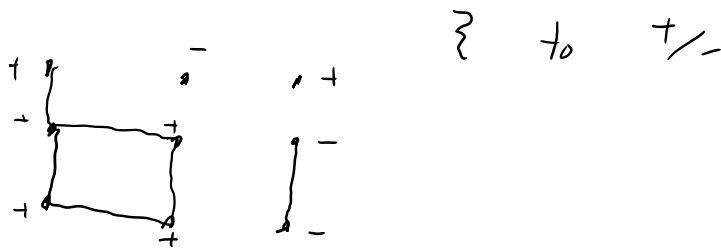
FK - model

$$V(\xi) = \frac{1}{2} p^{\sum \xi_i} (1-p)^{|E| - \sum \xi_i} \cdot 2^{\text{components}}$$

FK to Ising

+ - , +

Set each component of  $\xi$  to +/-



$$\mathcal{N}(\xi, \sigma) = \frac{1}{2} p^{\sum \xi} (1-p)^{|E| - \sum \xi}$$

$$\mathcal{N}(\sigma) = \frac{1}{2} \sum_{\xi \text{ compat. with } \sigma} p^{\sum \xi} (1-p)^{|E| - \sum \xi}$$

$$= \frac{1}{2} \prod_{i \sim j} [I(\sigma_i \sigma_j = +) + (1-p) I(\sigma_i \sigma_j = -)]$$

$$= \frac{1}{2} \exp(\beta \sum \sigma_i \sigma_j)$$

such that  $e^{-2\beta} = 1-p$ ,  $\beta = -\frac{1}{2} \ln(1-p)$ .

Ising to FK:

$$\mathbb{P}[\xi_{(ij)} = 1] = \begin{cases} p & \text{if } \sigma_i = \sigma_j \\ 0 & \text{o.w.} \end{cases}$$

Suendsen Wang Dynamics

Ising  $\rightarrow$  FK  $\rightarrow$  Ising.

Theorem Mixing time  $O(n^c)$  for any  $\beta$ .

Properties:

(a) If  $\beta < \beta'$  then  $\nu_\beta \leq \nu_{\beta'}$ .

(b) FKG.

$$(c) \quad \mathbb{E} \sigma_u \sigma_v = \mathbb{P}[u \leftrightarrow v]$$

Define  $\beta_c = \inf \{ \beta : \mathbb{P}_{\text{infinite}}[0 \leftrightarrow \infty] > 0 \}$

For  $\beta > \beta_c$  Ising has non-uniqueness