

# Random geometric analysis of the 2d Ising model

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Bologna, February 2001

Plan:

## Foundations

1. Gibbs measures
2. Stochastic order
3. Percolation

## The Ising model

4. Random clusters and phase transition
5. 2d: only two invariant phases
6. 2d: no non-invariant phase

# 1. Gibbs measures

*Seek:* Model for spatial system  
with many interacting components

*Ex:* Ferromagnet (iron, nickel)  
consisting of many “spins” forming a crystal lattice

*Ingredients:*

- infinite lattice, e.g.  $\mathbb{Z}^d$  ( $\approx$  large finite lattice)
- spin orientations  $\in$  finite set  $S$

spin configuration  $\sigma = (\sigma_i)_{i \in \mathbb{Z}^d} \in S^{\mathbb{Z}^d} =: \Omega$

Spin dependence: prescribe conditional probabilities

$$\text{Prob}(\sigma \text{ in } \Lambda \mid \eta \text{ off } \Lambda) = \gamma_\Lambda(\sigma \mid \eta)$$

for  $\Lambda \subset \subset \mathbb{Z}^d$ ,  $\sigma \in S^\Lambda$ ,  $\eta \in S^{\Lambda^c}$  (consistently)

- *Markovian case:*  $\gamma_\Lambda(\sigma \mid \eta) = \gamma_\Lambda(\sigma \mid \eta_{\partial\Lambda})$   
for  $\partial\Lambda = \{d(\cdot, \Lambda) = 1\}$

- *Gibbsian case:*  $\gamma_\Lambda(\sigma \mid \eta) \propto \exp[-\beta H_\Lambda(\sigma \eta)]$   
for some Hamiltonian  $H_\Lambda$  and inv. temperature  $\beta > 0$

Ex: Ising model: W. Lenz '20, E. Ising '24

$S = \{1, -1\}$  (up-down)

$$H_\Lambda(\xi) = \sum_{\{i,j\} \cap \Lambda \neq \emptyset, |i-j|=1} 1_{\{\xi_i \neq \xi_j\}}$$

- adjacent different spins are penalized
- nearest-neighbor interaction  $\Rightarrow \gamma$  Markovian

Def: Dobrushin '68, Lanford–Ruelle '69

$\mu$  on  $\Omega$  Gibbs measure for  $\gamma = (\gamma_\Lambda)_{\Lambda \subset \subset \mathbb{Z}^d}$  if

$$\mu(\sigma \text{ in } \Lambda \mid \eta \text{ off } \Lambda) = \gamma_\Lambda(\sigma \mid \eta) \quad \mu\text{-a.e. } \eta$$

$$\forall \sigma \in S^\Lambda, \Lambda \subset \subset \mathbb{Z}^d$$

$\mathcal{G} \equiv \mathcal{G}(\gamma)$  set of all Gibbs measures

equilibrium states for physical system with interaction  $\gamma$

## Facts:

- $\gamma$  (almost) Markovian  $\Rightarrow \text{acc}_{\Lambda \uparrow \mathbb{Z}^d} \gamma_\Lambda(\cdot | \eta_{\Lambda^c}) \subset \mathcal{G}$

$$\Rightarrow \mathcal{G} \neq \emptyset$$

- $\mathcal{G}$  convex  $\leadsto \text{ex } \mathcal{G} = \text{extremal points}$

- $\mu \in \mathcal{G}$  extremal  $\iff \mu$  trivial on  $\mathcal{T} = \bigcap_{\Lambda \subset \subset \mathbb{Z}^d} \mathcal{F}_{\Lambda^c}$   
"macroscopically deterministic"

- $\mu, \nu \in \text{ex } \mathcal{G}, \mu \neq \nu \Rightarrow \mu \neq \nu$  on  $\mathcal{T}$

"macroscopically distinguishable"

- $\mu \in \text{ex } \mathcal{G} \Rightarrow \mu = \lim_{\Lambda \uparrow \mathbb{Z}^d} \gamma_\Lambda(\cdot | \eta_{\Lambda^c})$  for  $\mu$ -a.e.  $\eta$

"finite system approximation"

- $\mu \in \mathcal{G} \Rightarrow \mu = \int_{\text{ex } \mathcal{G}} \nu w(d\nu)$  for a unique  $w$

"extremal decomposition"

$$\Rightarrow \text{any } \mathcal{G}\text{-typical } \sigma \in \Omega \text{ is typical for some } \mu \in \text{ex } \mathcal{G}$$

~> Def: Any  $\mu \in \text{ex } \mathcal{G}$  is called a *phase*.

If  $|\text{ex } \mathcal{G}| > 1$ : **phase transition**

*“macroscopic ambivalence”*

*Question:*

What are the driving forces giving rise to phase transition?

Is there any stochastic mechanism relating microscopic and macroscopic behavior of spins?

*Will see:*

A possible such mechanism is the formation of infinite clusters in suitable random graphs defined by the spins. Such infinite clusters serve as a link between individual and collective behavior.

## 2. Stochastic order (FKG-order)

$S \subset \mathbb{R}$ ,  $\mathcal{L}$  any index set ( $= \mathbb{Z}^d$ )

$\Rightarrow \Omega = S^{\mathcal{L}}$  partially ordered:

$$\xi \leq \eta \iff \xi_i \leq \eta_i \quad \forall i \in \mathbb{Z}^d$$

$f : \Omega \rightarrow \mathbb{R}$  increasing  $\iff f(\xi) \leq f(\eta)$  for  $\xi \leq \eta$

$A \subset \Omega$  increasing  $\iff 1_A$  increasing

Def:  $\mu \preceq \nu$  “stochastically smaller”

if  $\mu(f) \leq \nu(f)$  for all increasing  $f$

Thm: Strassen '65

$$\mu \preceq \nu \iff \exists \text{ coupling } P \text{ on } \Omega \times \Omega \text{ of } \mu, \nu$$
$$\text{s.t. } P((\xi, \eta) : \xi \leq \eta) = 1$$

Pf: “ $\Leftarrow$ ”  $\mu(f) = \int_{\{\xi \leq \eta\}} P(d\xi, d\eta) \underbrace{f(\xi)}_{\leq f(\eta)} \leq \nu(f)$

“ $\Rightarrow$ ” If  $|\mathcal{L}| = 1$ ,  $\Omega = S$ :

$P =$  distribution of  $(F_\mu^{-1}(U), F_\nu^{-1}(U))$  with  $U \sim \text{Uni}(0, 1)$

General case: deep via Hahn–Banach

□

*Thm: Holley '74*

$\mu \preceq \nu$  whenever  $|\mathcal{L}| < \infty$ ,  $\mu, \nu > 0$  and

$$\mu_i(\cdot | \xi) \preceq \nu_i(\cdot | \eta) \quad \forall i \in \mathcal{L}, \xi \leq \eta$$

*Pf:* Define irreducible transition matrix  $M$  on  $\Omega \times \Omega$  by

$$M_i(\xi, \eta; \cdot, \cdot) = \begin{cases} \text{coupling of } \mu_i(\cdot | \xi) \text{ and } \nu_i(\cdot | \eta) & \text{if } \xi \leq \eta \\ \mu_i(\cdot | \xi) \times \nu_i(\cdot | \eta) & \text{otherwise} \end{cases}$$

and  $M = |\mathcal{L}|^{-1} \sum_{i \in \mathcal{L}} M_i$ .

Stationary distribution of  $M$  is Strassen coupling of  $\mu, \nu$   $\square$

*Cor: Fortuin, Kasteleyn, Ginibre '71*

$|\mathcal{L}| < \infty$ ,  $\mu > 0$ ,  $\mu_i(\cdot | \xi) \preceq \mu_i(\cdot | \eta) \quad \forall i \in \mathcal{L}, \xi \leq \eta$

$\Rightarrow \mu$  has positive correlations, i.e.

$$\mu(fg) \geq \mu(f) \mu(g) \quad \forall \text{ increasing } f, g$$

*Pf:* W.l.o.g.  $f > 0$ ,  $\mu(f) = 1$ . Define  $\nu = f \mu$ .

Then Holley's conditions hold for  $\mu, \nu$   $\square$

*Ex:*  $S = \{0, 1\} \Rightarrow$  Bernoulli measure  $\mu_p$  stochastically increasing in  $p$ , has positive correlations

## Application to the Ising model

*Lemma:*  $\xi \leq \eta$  off  $i \Rightarrow \gamma_i(\cdot | \xi) \preceq \gamma_i(\cdot | \eta)$

*Pf:*  $\gamma_i(1 | \xi) = 1 / \left( 1 + \exp \left[ -\beta \sum_{j \in \partial i} \xi_j \right] \right)$

is increasing in  $\xi$  □

$\Rightarrow$  *Sandwich property:*  $\forall \Delta \subset \Lambda \subset \subset \mathbb{Z}^d, \eta \in S^{\Lambda^c}$

$$\gamma_{\Delta}(\cdot | -) \preceq \gamma_{\Lambda}(\cdot | \eta) \preceq \gamma_{\Delta}(\cdot | +)$$

*Thm:* Lebowitz, Martin-Löf '72

- $\exists \mu^+ = \downarrow \lim_{\Lambda \uparrow \mathbb{Z}^d} \gamma_{\Lambda}(\cdot | +), \mu^- = \uparrow \lim_{\Lambda \uparrow \mathbb{Z}^d} \gamma_{\Lambda}(\cdot | -) \in \mathcal{G}_{\Theta}$
- $\forall \mu \in \mathcal{G} \quad \mu^- \preceq \mu \preceq \mu^+, \quad \mu^-, \mu^+ \in \text{ex } \mathcal{G}$
- Each  $\mu \in \text{ex } \mathcal{G}$  has positive correlations

*Cor:*  $|\mathcal{G}| = 1 \iff \mu^+ = \mu^-$

$$\iff \mu^+(\sigma_i = 1) = \mu^-(\sigma_i = 1) \quad \forall i$$

$$\iff \mu^+(\sigma_0 = 1) = \frac{1}{2}$$



### 3. Percolation

#### A. Bernoulli percolation

Broadbent–Hammersley '57, Flory '41:  
percolation of water through porous medium

$(\xi_i)_{i \in \mathbb{Z}^d}$  i.i.d. on  $\{0, 1\}$  with  $\mu_p(\xi_i = 1) = p$

$$\xi = \{i \in \mathbb{Z}^d : \xi_i = 1\} \quad \text{"open sites"}$$

defines random subgraph of  $\mathbb{Z}^d$

vertex set  $\xi$ , edge set  $E(\xi) = \{e = \{i, j\} \subset \xi : |i - j| = 1\}$

*Cluster* of  $\xi$  = maximal connected subset

*Qu:*  $\exists$  infinite cluster with prob.  $> 0$ ?

- $\exists$  threshold  $p_c$  s.t.

$$\mu_p(\exists \text{ infinite cluster}) = \begin{cases} 0 & \text{for } p < p_c \\ 1 & \text{for } p > p_c \end{cases}$$

- $\mu_p(\exists \text{ infinite cluster}) = 1 \iff \mu_p(0 \leftrightarrow \infty) > 0$

*Pf:* event increasing  $\Rightarrow$  probability increasing

Kolmogorov zero-one  $\Rightarrow \in \{0, 1\}$

□

Non-triviality of the threshold:

$$d \geq 2 \Rightarrow 0 < p_c < 1$$

Pf:  $\Delta \subset\subset \mathbb{Z}^d$ ,  $n := d(0, \partial\Delta) \Rightarrow$

$$\mu_p(0 \leftrightarrow \infty) \leq \mu_p(0 \leftrightarrow \partial\Delta)$$

$$\leq 2d(2d-1)^{n-1}p^n \xrightarrow{n \rightarrow \infty} 0 \quad \text{if } (2d-1)p < 1$$

$$\Rightarrow p_c \geq \frac{1}{2d-1}$$

Conversely: Peierls argument '33

W.l.o.g.  $d = 2$ . Fix  $\Delta \subset\subset \mathbb{Z}^2$ .

Consider  $C_\Delta = \Delta \cup \bigcup \{\text{clusters hitting } \Delta\}$

$$\mu_p(\text{no infinite cluster hits } \Delta)$$

$$\leq \mu_p(\partial C_\Delta \text{ contains a } * \text{-circuit around } \Delta)$$

$$\leq \sum_{n \geq |\partial\Delta|} n 7^{n-1} (1-p)^n < 1$$

if  $p > \frac{6}{7}$  and  $\Delta$  is large. Hence  $p_c \leq \frac{6}{7}$  □

Similar:

bond percolation with i.i.d. random edges

## B. Invariant percolation

$(\xi_i)_{i \in \mathbb{Z}^d}$  translation invariant  $\{0, 1\}$ -valued

QU: How many infinite clusters?

Thm: Burton–Keane '89

$\mu$  invariant under  $p\mathbb{Z}^d$ -translations s.t.

$$\mu(\sigma \text{ in } \Lambda \mid \eta \text{ off } \Lambda) > 0 \quad \forall \sigma, \eta, \Lambda \quad \text{"finite energy"}$$

$$\Rightarrow \mu(\exists \leq 1 \text{ infinite cluster}) = 1$$

Pf: W.l.o.g.  $\mu$  ergodic under  $p\mathbb{Z}^d$  translations

$N := \#$  infinite clusters is invariant

$$\Rightarrow \exists k \in \{0, 1, \dots, \infty\} \text{ s.t. } \mu(N = k) = 1$$

Case  $k = 2$  For large  $\Delta$

$$\mu(2 \text{ infinite clusters hit } \Delta) > 0$$

finite energy  $\Rightarrow$

$$\mu(\Delta \subset \xi, 2 \text{ infinite clusters hit } \Delta) > 0$$

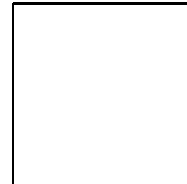
$$\Rightarrow 2 = 1$$

**Case  $k \geq 3$**  Say  $i$  is *triple point* if  $i \in \xi$  and  
 3 clusters of  $\xi \setminus \{i\}$  hit  $\partial i$

$A_i := \{i \text{ is triple point}\}$

finite energy  $\Rightarrow$

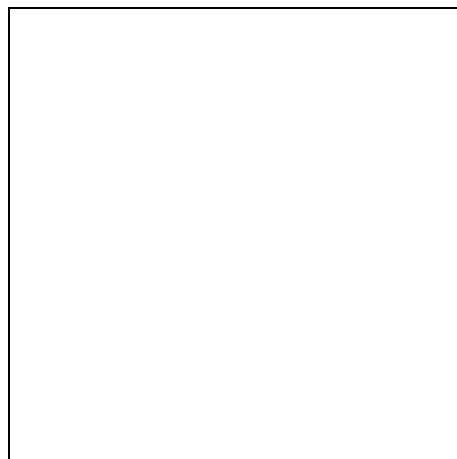
$\mu(A_0) =: 2\delta > 0$



ergodic theorem  $\Rightarrow$  for large  $\Lambda$

$$\mu(|\Lambda|^{-1} \sum_{i \in \Lambda} \mathbf{1}_{A_i} \geq \delta) \geq \frac{1}{2}$$

But:  $\#$  triple points in  $\Lambda \leq |\partial\Lambda|$  because



$$\Rightarrow \sum_{i \in \Lambda} \mathbf{1}_{A_i} \leq |\partial\Lambda| \leq \delta |\Lambda| \quad \text{for large } \Lambda$$

$$\Rightarrow \mu(\emptyset) \geq \frac{1}{2}$$

Ising model:

#### 4. Random clusters and phase transition

Qu: For which  $\beta > 0$  is  $|\mathcal{G}| > 1$ , i.e.  $\mu^+ \neq \mu^-$ ?

Key: RC representation of  $\gamma_\Lambda(\cdot | +)$ :

$\Lambda$  cube in  $\mathbb{Z}^d$ ,

$$E(\Lambda) = \{e = \{i, j\} : |i - j| = 1, e \cap \Lambda \neq \emptyset\}$$

set of edges meeting  $\Lambda$

Define RC distribution  $\phi_\Lambda$  on  $\{0, 1\}^{E(\Lambda)}$  by

$$\phi_\Lambda(\eta) \propto 2^{k(\Lambda, \eta)} p^{|\eta|} (1 - p)^{|E(\Lambda) \setminus \eta|}$$

with  $p = 1 - e^{-\beta}$  and  $k(\Lambda, \eta) = \#$  clusters of  $(\Lambda, \eta)$   
(all clusters hitting  $\partial\Lambda$  joined into a single boundary cluster)

Lemma:  $\eta$  random  $\sim \phi_\Lambda$ ,

$$\sigma = \begin{cases} +1 & \text{on the boundary cluster of } (\Lambda, \eta) \\ \pm 1 & \text{with prob. } \frac{1}{2} \text{ indep. on each other cluster} \end{cases}$$

$\Rightarrow \sigma \sim \gamma_\Lambda(\cdot | +)$

Pf: For each  $\sigma$  with  $\sigma \equiv +$  off  $\Lambda$ :  $\sum_{\eta} \phi_\Lambda(\eta) \pi_\Lambda(\sigma | \eta)$

$$\propto \sum_{\eta: \eta(i,j)=0 \text{ if } \sigma_i \neq \sigma_j} 2^{k(\Lambda, \eta)} p^{|\eta|} (1 - p)^{|E(\Lambda) \setminus \eta|} 2^{-k(\Lambda, \eta) + 1}$$

$$\propto (1 - p)^{|\{\{i,j\}: \sigma_i \neq \sigma_j\}|} \propto \gamma_\Lambda(\sigma | +)$$

□

*Thm: phase transition  $\iff$  percolation*

$$\gamma_{\Lambda}(\sigma_0 = +1 | +) = \frac{1}{2} + \frac{1}{2} \phi_{\Lambda}(0 \leftrightarrow \partial\Lambda)$$

$$\text{Hence } |\mathcal{G}| > 1 \iff \theta := \lim_{\Lambda \uparrow \mathbb{Z}^2} \phi_{\Lambda}(0 \leftrightarrow \partial\Lambda) > 0$$

Holley  $\Rightarrow$

- $\phi_{\Lambda}$  stochastically increasing in  $p = 1 - e^{-\beta}$
- $\phi_{\Lambda} \preceq \mu_p$ , whence  $\theta \leq \mu_p(0 \leftrightarrow \infty) = 0$  for  $p \approx 0$
- $\phi_{\Lambda} \succeq \mu_{\frac{p}{2-p}}$ , whence  $\theta \geq \mu_{\frac{p}{2-p}}(0 \leftrightarrow \infty) > 0$   
for  $p \approx 1$  and  $d \geq 2$

Aizenman, Chayes, Chayes, Newman '88  $\Rightarrow$

*Thm: Phase transition for  $d \geq 2$*

$$\exists 0 < \beta_c < \infty \text{ s.t. } |\mathcal{G}| \begin{cases} = 1 & \text{for } \beta < \beta_c \\ > 1 & \text{for } \beta > \beta_c \end{cases}$$

*Qu: How many phases for  $\beta > \beta_c$ ?*

- For  $d \geq 3$ : infinitely many (Dobrushin '72)
- For  $d = 2$ : only two

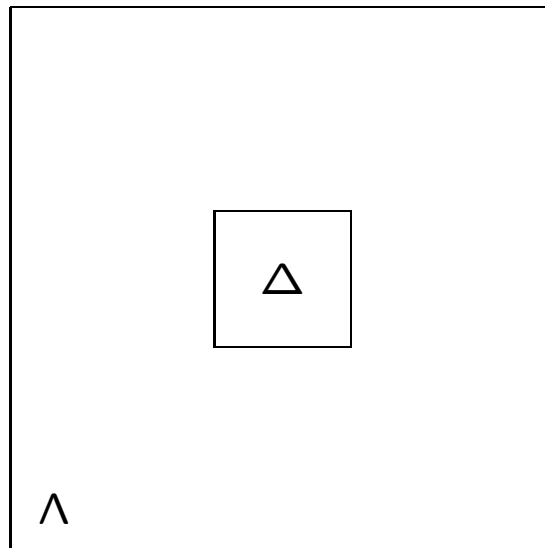
*Thm: Russo, Aizenman, Higuchi '79/'80*

$$\text{For } d = 2 \text{ and all } \beta > \beta_c \quad \mathcal{G} = [\mu^-, \mu^+]$$

*CNPR-Theorem:* Coniglio, Nappi, Peruggi, Russo '76

$$\mu \in \mathcal{G}, \mu \neq \mu^- \Rightarrow \mu(\exists \text{ infinite } +\text{cluster}) > 0$$

*Pf:* Otherwise for any  $\Delta$  and large  $\Lambda$  with prob.  $\geq 1 - \varepsilon$



$\exists$  largest  $\Gamma \subset \Lambda$  s.t.  $\Delta \subset \Gamma$  and  $\omega \equiv -1$  on  $\partial\Gamma$

strong Markov property  $\Rightarrow$

$$\mu = \int \gamma_{\Gamma}(\cdot | -) d\mu \preceq \mu^- \quad \text{on } \Delta$$

$\Delta$  arbitrary  $\Rightarrow \mu \preceq \mu^- \Rightarrow \mu = \mu^-$

*Conclusion:*

$$\mu \in \text{ex } \mathcal{G}, \mu \neq \mu^-, \mu^+ \Rightarrow$$

$$\mu(\exists \text{ both infinite } + \text{ and } -\text{clusters}) = 1$$

**Show that this is impossible in two dimensions!**

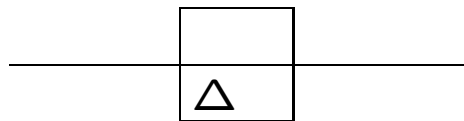
## 5. 2d Ising model: only two invariant phases

(Joint work with Y. Higuchi)

Butterfly lemma:  $\mathcal{G}$ -almost surely  $\exists$  line s.t.

either \_\_\_\_\_ or \_\_\_\_\_ or both

*Pf*: Otherwise for some  $\mu \in \text{ex } \mathcal{G}$  and any square  $\Delta$



$\omega \leq R \circ T(\omega)$  on boundary of  
some random region  $\Gamma \supset \Delta$   
(  $R =$  reflection,  $T =$  spin flip )

$\Rightarrow \mu \preceq \mu \circ R \circ T$  on  $\Delta$

Similarly:  $\mu \succeq \mu \circ R \circ T$  on  $\Delta$

$\Rightarrow \mu = \mu \circ R \circ T$  for all reflections  $R$

$\Rightarrow \mu$   $2\mathbb{Z}^2$ -invariant  $\neq \mu^-, \mu^+$

CNPR & Burton-Keane  $\Rightarrow$

$\mu$ -a.s.  $\exists$  unique infinite  $+$  and  $-$  clusters

Y. Zhang's argument: Positive correlations  $\Rightarrow$

$$\mu\left( \quad \right) > \frac{3}{4} \Rightarrow \mu\left( \quad \right) > 0$$



Cor: Only two periodic phases

$$\mathcal{G}_\Theta = [\mu^-, \mu^+]$$

Pf: Show: Infinite + and - clusters cannot coexist  $\mathcal{G}_\Theta$ -a.s.

( $\Rightarrow \mathcal{G}_\Theta \ni \mu = p_+ \mu^+ + p_- \mu^-$  with  $p_\pm = \mu(\exists \text{ inf. } \pm \text{ cluster})$ )

Otherwise: butterfly lemma and finite energy  $\Rightarrow$

$$\mu \left( \text{---} \right) > 0$$

Poincaré recurrence  $\Rightarrow$

$$\mu \left( \text{---} \right) > 0$$

to Burton-Keane

Cor:  $\mu^+(\exists + \text{ sea}) = 1$

Pf: No coexistence of infinite  $+^*$  and  $-^*$  clusters

□

## 6. 2d Ising model: no non-invariant phase

Line touching lemma (Russo):

$\mathcal{G}$ -almost surely, each infinite  $+$  (or  $+*$ ) cluster in a half-plane touches the boundary line infinitely often

*Pf:* Sufficient (by finite energy):

A.s. each infinite  $+$ -cluster touches the boundary at least once.

If not:  $\exists$  separating  $-*$ -path  $\pi^{-*}$

$$\mu \left( \text{_____} \right) > 0$$

This probability increases if

- $\pi^{-*}$  is shifted down to the horizontal axis
- $+$  boundary conditions are imposed on the upper half-plane
- the  $-$ -axis is shifted downwards ad infinitum

The limiting state is  $\in \mathcal{G}_\ominus$  and a.s. admits an infinite  $+$ -cluster, hence no infinite  $-$ -cluster

But:

construction & reflection symmetry  $\Rightarrow \exists$  infinite  $-$ -cluster

*Cor: Uniqueness of infinite clusters in half-planes*

$\mathcal{G}$ -almost surely, each half-plane contains  
at most one infinite  $+$  (or  $+*$ ) cluster

*Pf:* Otherwise

\_\_\_\_\_ to line touching

*Prop: Percolation in half-planes*

$\mathcal{G}$ -almost surely in each half-plane

either \_\_\_\_\_ or \_\_\_\_\_

or \_\_\_\_\_

*Pf:* • Infinite butterflies can be shifted (random Borel-Cantelli)  
• Infinite butterflies of both orientations must occur  
(refinement of butterfly lemma and Poincaré recurrence,  
using half-plane uniqueness in place of Burton–Keane)  $\square$

$\theta := \mu^+(0 \overset{+*}{\longleftrightarrow} \infty) > 0$  percolation probability

Pinning lemma: If  $\mu \left( \text{—————} \right) = 1$

then for all  $\Delta$  and  $x$  sufficiently far to the right

$$\mu \left( \begin{array}{c} \square \\ \triangle \\ \text{—————} \end{array} \right) > \frac{\theta}{4}$$

*Pf:*

$$\mu \left( \begin{array}{c} \square \\ \triangle \\ \text{—————} \end{array} \right) > \frac{1}{2} \quad \text{for } x \text{ far right}$$

$$\mu \left( \text{—————} \mid \right) > \frac{1}{2} \quad \text{by reflection symmetry}$$

$$\mu \left( \text{—————} \mid \right) \geq \theta \quad \text{by stochastic monotonicity}$$

*Prop: All phases are translation invariant*

Each  $\mu \in \text{ex } \mathcal{G}$  is  $\vartheta_{\text{hor}}$ -invariant

*Pf:* by Aizenman's duplication trick:

Consider  $\nu = \mu \times \mu \circ \vartheta_{\text{hor}}^{-1}$  *two layers of spins*

Sufficient to show:

$$\forall \Delta \quad \nu \left( (\omega, \omega') : \text{---} \boxed{\Delta} \text{---} \right) = 1$$

For, this implies  $\mu \preceq \mu \circ \vartheta_{\text{hor}}^{-1}$  inside any  $\Delta$   
 and thus (by interchange of layers)  $\mu = \mu \circ \vartheta_{\text{hor}}^{-1}$

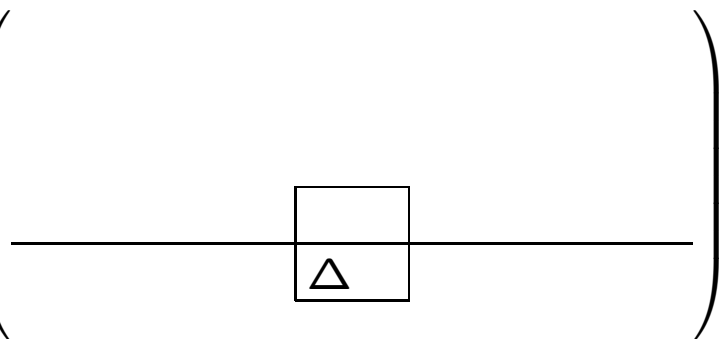
*By positive correlations, reflection symmetry and triviality of the joint tail, this follows from*

$$\forall \Delta \quad \nu \left( \text{---} \boxed{\Delta} \text{---} \right) \geq \left( \frac{\theta}{4} \right)^2$$

Case A

\_\_\_\_\_  $\mu$ -a.s.

pinning lemma, positive correlation  $\Rightarrow$

$$\mu \left( \begin{array}{c} \text{_____} \\ \text{_____} \end{array} \right) \geq \left( \frac{\theta}{4} \right)^2$$


$(-)$  in first layer  $\Rightarrow$  first  $\leq$  second

Case B

\_\_\_\_\_  $\mu$ -a.s.  $\Rightarrow$   $\mu \circ \vartheta_{\text{hor}}^{-1}$ -a.s.

Similarly:  $(+)$  in second layer  $\Rightarrow$  first  $\leq$  second

Case C

\_\_\_\_\_  $\mu$ -a.s.

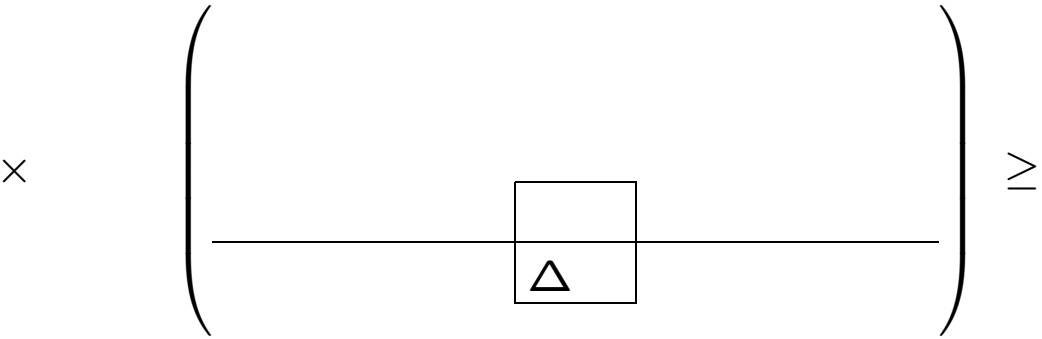
$\exists$  unique semi-infinite contour

Similarly in the second layer

*The semi-infinite contours in both layers intersect each other infinitely often*

*Pf:* Otherwise contours eventually on one side of each other.  
 Symmetry  $\Rightarrow$  contours go eventually in parallel  
 But positive chance of deviations. □

*pinning lemma*  $\Rightarrow$



–\*path in first layer off  $\Delta$  from  $x$  to contour intersection,  
 from there +\*path off  $\Delta$  in second layer to  $y$   
 $\Rightarrow$  ( $\leq$ )\*path above  $\Delta$  from  $x$  to  $y$  □

## Epilogue: Extensions

### Essential features of the lattice

- planarity
- periodicity & mirror symmetry

The statement  $\mathcal{G} = [\mu^-, \mu^+]$  thus holds for the Ising model on any such lattice, e.g.

- triangular
- honeycomb
- diced
- Kagomé

*Open:* e.g.  $(\mathbb{Z}^2)^*$  (diagonal interaction)

### Essential features of the interaction

- nearest-neighbor
- FKG-attractivity
- invariance under flip–reflections

The result therefore extends to any such interaction, e.g.

- Ising model on  $\mathbb{Z}^2$  in staggered external field  
 $\iff$  Ising antiferromagnet for arbitrary field  $h \in \mathbb{R}$
- *hard-core lattice gas on  $\mathbb{Z}^2$*   
(though finite-energy does not hold)

*Open:* e.g. Widom–Rowlinson lattice gas