Statistical Models on random lattices

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Statistical Models on random lattices

- 1. Introduction
- 2. The Ising Model
- 3. The O(n) model
- 4. Continuum limit and conformal field theory
- 5. General properties of the recursion
- 6. Examples beyond random lattices

## 7. Conclusion and prospects

## 1. Introduction

## Statistical models on random lattices

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#### **Statistical Models**

#### On a random map, of given topology



- Genus = g
- Number of "boundaries" (boundary = marked face with a marked edge) = n.

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add a statistical model

Example: Ising model.

Map, where each polygon carries a "spin" + or -.



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Example: O(n) model.

Map, where n-colored loops are drawn on triangles



Other models: Potts model, Chain model, 6-vertex model, 3-color model have been solved, There exist other statistical models which have not been solved...

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#### What we can do:

compute the number of configurations (or its generating function), having

- given topology (given genus and number of marked faces)
- given number of k-gons
- given boundary configuration

and depending on the model:

 $\bullet$  given total lenght of loops, or total number of + spins, or given number of +|- edges, connectivity pattern of loops ending on boundaries, ...



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Example: Ising model.

Map, where each polygon carries a "spin" + or -.



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#### Example: Ising model.

Map, where each polygon carries a "spin" + or -.

Marked faces can carry spins on their boundaries



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Rules for constructing an Ising model map



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Generating function for maps having + spins boundaries. We define:

$$W_{n}^{(g)}(x_{1},...,x_{n};t;t_{3},...,t_{d};\tilde{t}_{3},...,\tilde{t}_{\tilde{d}};c_{++},c_{+-},c_{--})$$

$$= \sum_{v} t^{v} \sum_{S \in M_{g,n}(v)} \frac{1}{\# \operatorname{Aut}(S)}$$

$$\frac{t_{3}^{n_{3}(S)}...t_{d}^{n_{d}(S)} \tilde{t}_{3}^{\tilde{n}_{3}(S)}...\tilde{t}_{\tilde{d}}^{\tilde{n}_{\tilde{d}}(S)}}{x_{1}^{1+h_{1}(S)}...x_{n}^{1+h_{n}(S)}}$$

$$(c_{++})^{n_{++}(S)} (c_{--})^{n_{--}(S)} (c_{+-})^{n_{+-}(S)}$$

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 $\mathbf{v} = \#$  vertices,  $n_{\epsilon\epsilon'} = \#$  edges separating spins  $\epsilon | \epsilon'$ .

#### Modified-Rules for constructing an Ising model map





Rewriting generating function for maps having + spins boundaries.

$$W_{n}^{(g)}(x_{1},...,x_{n};t;t_{3},...,t_{d};\tilde{t}_{3},...,\tilde{t}_{d};c_{++},c_{+-},c_{--})$$

$$=\sum_{v} t^{v} \sum_{S \in M_{g,n}(v)} \frac{1}{\# \operatorname{Aut}(S)}$$

$$\frac{t_{3}^{n_{3}(S)} \dots t_{d}^{n_{d}(S)}}{x_{1}^{1+l_{1}(S)} \dots x_{n}^{1+l_{n}(S)}}$$

$$c^{n_{2}(S)} a^{-n_{++}(S)} b^{-n_{--}(S)}$$

where

$$\begin{pmatrix} c_{++} & c_{+-} \\ c_{+-} & c_{--} \end{pmatrix}^{-1} = \begin{pmatrix} a & -c \\ -c & b \end{pmatrix}$$

weight for +|+ edges:

$$c_{++} = \frac{1}{a} + \frac{c^2}{a^2b} + \frac{c^4}{a^3b^2} + \dots = \frac{b}{ab-c^2}$$

weight for +|- edges:





weight for -|- edges:

$$c_{--} = \frac{1}{b} + \frac{c^2}{ab^2} + \frac{c^4}{a^2b^3} + \dots = \frac{a}{ab-c^2}$$

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#### Tutte equations



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#### Solution of Tutte equations, planar case

**Theorem:** Solution for  $W_1^{(0)}$  (planar, 1 marked face): Let

$$c Y(x) \stackrel{\text{def}}{=} ax - \sum_{j=3}^{d} t_j x^{j-1} - W_1^{(0)}(x)$$

It satisfies a "rational" algebraic equation 0 = E(x, Y). More explicitly, parametric solution x = x(z), Y(x) = y(z) given by:

$$\begin{cases} x(z) = \gamma z + \sum_{j=0}^{\tilde{d}-1} \alpha_j z^{-j} \\ y(z) = \gamma z^{-1} + \sum_{j=0}^{d-1} \beta_j z^j \end{cases}$$

where  $\gamma$ ,  $\alpha_j$ ,  $\beta_j$  are the unique solution of

$$\left(\begin{array}{c} ax(z) - \sum_{j=3}^{d} t_{j}x(z)^{j-1} = c y(z) + \frac{t}{\gamma}z^{-1} + O(z^{-2}) \\ by(z) - \sum_{j=3}^{\tilde{d}} \tilde{t}_{j}y(z)^{j-1} = c x(z) + \frac{t}{\gamma}z + O(z^{2}) \end{array} \right)$$

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We define redefine the generating functions as functions of the variable *z*:

$$\omega_n^{(g)}(z_1,\ldots,z_n) = W_n^{(g)}(x(z_1),\ldots,x(z_n)) x'(z_1)\ldots x'(z_n) + \frac{\delta_{n,2}\delta_{g,0} x'(z_1) x'(z_2)}{(x(z_1)-x(z_2))^2}$$

**Theorem:** [Kazakov& al  $\sim$ 90's] the 2-point function is universal:

$$\omega_2^{(0)}(z_1, z_2) = \frac{1}{(z_1 - z_2)^2}$$

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#### Solution of Tutte equations, all topologies

**Theorem:** [Chekhov-E-Orantin 05,06] All other "stable" topologies (i.e. 2g - 2 + n > 0) are given by the "Topological recursion":

$$\omega_{n+1}^{(g)}(z_0, z_1, \dots, z_n) = \sum_{i} \operatorname{Res}_{z \to a_i} \mathcal{K}(z_0, z) \left[ \omega_{n+2}^{(g-1)}(z, \zeta(z), z_1, \dots, z_n) + \sum_{h} \sum_{l \uplus \overline{l} = \{z_1, \dots, z_n\}}^{\prime} \omega_{1+\#l}^{(h)}(z, l) \, \omega_{1+\#\overline{l}}^{(g-h)}(\zeta(z), \overline{l}) \right]$$

where  $x'(a_i) = 0$  and  $x(\zeta(z)) = x(z)$ , and the recursion kernel is defined as

$$\mathcal{K}(z_0, z) = \frac{\frac{1}{2} \int_{z'=\zeta(z)}^{z} \omega_2^{(0)}(z_0, z')}{\omega_1^{(0)}(z) - \omega_1^{(0)}(\zeta(z))}$$

This recursion really "computes" the generating functions. It is a recursion on the Euler characteristics  $\chi_{g,n} = 2 - 2g_{m-1} - 2g_{m-2}$ 

#### Intuitive graphical explanation:



$$\omega_{n+1}^{(g)}(z_0,\ldots,z_n)$$

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Intuitive graphical explanation:



$$K(z_0,z) \,\,\omega_{n+2}^{(g-1)}(z,\zeta(z),z_1,\ldots,z_n)$$

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 $K(z_0, z) =$  pair of pants without legs = cylinder with one side pinched.

#### Intuitive graphical explanation:



$$\omega_{n+1}^{(g)}(z_0,\ldots,z_n)$$

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#### Intuitive graphical explanation:



 $K(z_0, z) \, \omega_1^{(0)}(z) \, \omega_{n+1}^{(g)}(\zeta(z), z_1, \dots, z_n)$ 

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 $K(z_0, z) \, \omega_1^{(0)}(z) \, \omega_{n+1}^{(g)}(\zeta(z), z_1, \dots, z_n)$ 

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Intuitive graphical explanation:



$$K(z_0, z) = \frac{\frac{1}{2} \int_{z'=\zeta(z)}^{z} \omega_2^{(0)}(z_0, z')}{\omega_1^{(0)}(z) - \omega_1^{(0)}(\zeta(z))}$$

cylinder, with all possible discs

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# 3. O(n) Model

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## O(n) model

Random self avoiding loops of n possible colors are drawn of the random lattice.



$$= \sum_{\mathbf{v}} t^{\mathbf{v}} \sum_{S \in \mathbb{M}_{g,n}(\mathbf{v})} \frac{1}{\# \operatorname{Aut}(S)} \frac{t_3^{n_3(S)} \cdots t_d^{n_d(S)}}{x_1^{1+l_1(S)} \cdots x_n^{1+l_n(S)}}$$
  
$$c^{\operatorname{loop length}} \mathfrak{n}^{\# \operatorname{loops}}$$

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#### "Tutte's" equations:



allow to compute all  $W_n^{(g)}$ 's.

## O(n) model solution

#### Theorem:

use the parametrization

$$\mathbf{x}(z) = rac{c}{2} + a \, \mathrm{sn}(z| au)$$

The 1-point function is

$$W_1^{(0)}(x) = \frac{x - \sum_j t_{2j} x^{2j-1}}{2 - \mathfrak{n}} - \frac{\sum_j t_{2j+1} x^{2j}}{2 + \mathfrak{n}} + A \frac{\prod_{j=1}^{d-1} \theta(z - \alpha_j | \tau)}{\theta(z - \frac{1}{2} - \frac{\tau}{2} | \tau)^{d-1}}$$

where the coefficients  $a, \alpha_j, A$ , are fixed by requiring  $W_1^{(0)}(x) \sim t/x$  at large x, and by

$$\mathfrak{n} = -2\cos\left(2\pi\sum_j lpha_j
ight)$$

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We redefine the generating functions as functions of the variable *z*:

$$\omega_n^{(g)}(z_1,\ldots,z_n) = W_n^{(g)}(x(z_1),\ldots,x(z_n)) x'(z_1)\ldots x'(z_n)$$

$$+ \frac{\delta_{n,2}\delta_{g,0} x'(z_1) x'(z_2)}{(x(z_1)^2 - x(z_2)^2)^2} \left(\frac{x_1^2 + x_2^2}{2 + \mathfrak{n}} + \frac{2x_1x_2}{2 - \mathfrak{n}}\right)$$

Theorem: the 2-point function is universal:

$$\omega_2^{(0)}(z_1, z_2) = \wp_n(z_1 - z_2)$$

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= twisted Weierstrass function  $\wp$ , with a monodromy  $\mathfrak{n}$ . It has a double pole at  $z_1 = z_2$ .

#### Solution of Tutte equations, all topologies

**Theorem:** [Borot-E 2009] All other "stable" topologies (i.e. 2g - 2 + n > 0) are given by the "Topological recursion":

$$\omega_{n+1}^{(g)}(z_0, z_1, \dots, z_n) = \sum_{i} \operatorname{Res}_{z \to a_i} \mathcal{K}(z_0, z) \left[ \omega_{n+2}^{(g-1)}(z, \zeta(z), z_1, \dots, z_n) + \sum_{h} \sum_{I \uplus \overline{I} = \{z_1, \dots, z_n\}}^{\prime} \omega_{1+\#I}^{(h)}(z, I) \omega_{1+\#\overline{I}}^{(h)}(\zeta(z), \overline{I}) \right]$$

where  $a_1 = \frac{1}{2}$ ,  $a_2 = \frac{1+\tau}{2}$  and  $x(\zeta(z)) = x(z)$ , and the recursion kernel is defined as

$$K(z_0, z) = \frac{\frac{1}{2} \int_{z'=\zeta(z)}^{z} \omega_2^{(0)}(z_0, z')}{\omega_1^{(0)}(z) - \omega_1^{(0)}(\zeta(z))}$$

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Same recursion as for the Ising model !

## O(n) model with boundary loops

There is a "sewing" formula (deduced from [Duplantier, Kostov 88]) to compute generating functions of O(n)model configurations with loops ending on boundaries, with some given link pattern (planar or not), given lenghts, and given lengths for the pieces of boundary.



Question: planar case, one boundary: Temperley-Lieb alebra ? (Razumov-Stroganof conjecture)

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# 4. Continuum limit and Conformal Field theory



What happens when the mesh size  $\epsilon \rightarrow 0$  ?

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#### Continuum limit:

polygons have an area  $\epsilon^2$ , loop pieces have length  $\epsilon$ . Choose  $t, t_3, t_4, \ldots$  such that:

- $\bullet$  average # of polygons  $\rightarrow \infty$
- area  $\rightarrow$  finite O(1)
- lenghts  $\rightarrow$  finite O(1)

$$\mathbb{E}(\#\text{triangles})_{g,n} = \mathbb{E}(n_3) = t_3 \frac{\partial}{\partial t_3} \ln W_n^{(g)}$$

therefore, choose  $t_3, t_4, \ldots$  such that  $W_n^{(g)} = \text{non-analytical} \rightarrow \text{singularity}$  !

Choose

$$t = t^* + \epsilon^\delta$$

such that  $W_n^{(g)}$  is singular at  $t = t^* = t_c$ .

#### Continuum limit:

polygons have an area  $\epsilon^2$ , loop pieces have length  $\epsilon$ . Choose  $t, t_3, t_4, \ldots$  such that:

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- lenghts  $\rightarrow$  finite O(1)

$$\mathbb{E}(\#\text{triangles})_{g,n} = \mathbb{E}(n_3) = t_3 \frac{\partial}{\partial t_3} \text{ In } W_n^{(g)}$$

therefore, choose  $t_3, t_4, \ldots$  such that  $W_n^{(g)} = \text{non-analytical} \rightarrow \text{singularity}$  !

Choose

$$t_j = t_j^* + \sum_{i,j} C_{i,j} \hat{t}_j \epsilon^{\delta_j}$$

such that  $W_n^{(g)}$  is singular at  $t = t^* = t_c$ .



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Let  $y = W_1^{(0)}(x) =$ "spectral curve". Vary *t*:



At  $t = t^*$ , y has a cusp  $y \sim x^{\mu}$  where

 $\mathfrak{n} = -2\cos\mu\pi.$ 

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Let 
$$y = W_1^{(0)}(x) =$$
"spectral curve".  
Vary *t*:



At  $t - t^* \sim \hat{t} \epsilon^2$ , we rescale

$$\mathbf{x} = \mathbf{x}^* + \epsilon^{\alpha} \ \tilde{\mathbf{x}} \qquad , \qquad \mathbf{y} = \mathbf{y}^* + \epsilon^{\mu \alpha} \ \tilde{\mathbf{y}}$$

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#### Critical spectral curve



The critical spectral curve is given by:  $x = x^* + a \tilde{x}$ ,  $y = y^* + a^{\mu} \tilde{y}$  where

$$\begin{cases} \tilde{x} = -a \cosh \chi \\ \tilde{y} = \sum_{k=0}^{m} \frac{m!}{k! (m-k)! (\mu-k)} (2 \cosh \chi)^k \cosh (\mu-k) \chi \\ a \sim (t-t^*)^{\frac{2}{\mu+1-\nu}} \sim \epsilon^{\frac{4}{\mu+1-\nu}} \end{cases}$$

 $\mu = 2m + 1 \pm \nu$  ,  $\nu \in [0, 1[$  ,  $\mathfrak{n} = -2\cos\mu\pi = 2\cos\nu\pi$ .

#### Scaling limits

#### Theorem

$$\exists \lim a^{(2g-2+n)\mu-n} W_n^{(g)}(a\tilde{x}_1,\ldots,a\tilde{x}_n) = \tilde{W}_n^{(g)}(\tilde{x}_1,\ldots,\tilde{x}_n)$$

and  $\tilde{\omega}_n^{(g)}(\chi_1, \ldots, \chi_n) = \tilde{W}_n^{(g)}(\tilde{x}_1, \ldots, \tilde{x}_n)$  where  $\tilde{x}_i = -\cosh \chi_i$ , are given by the "topological recursion"

$$\tilde{\omega}_{n+1}^{(g)}(\chi_0,\chi_1,\ldots,\chi_n) = \operatorname{Res}_{\boldsymbol{z}\to 0} \tilde{K}(\chi_0,\boldsymbol{z}) \left[ \tilde{\omega}_{n+2}^{(g-1)}(\boldsymbol{z},-\boldsymbol{z},\chi_1,\ldots,\chi_n) + \sum_{\boldsymbol{h}} \sum_{\boldsymbol{l} \uplus \boldsymbol{\bar{l}} = \{\chi_1,\ldots,\chi_n\}}^{\prime} \tilde{\omega}_{1+\#\boldsymbol{l}}^{(h)}(\boldsymbol{z},\boldsymbol{l}) \, \tilde{\omega}_{1+\#\boldsymbol{\bar{l}}}^{(h)}(-\boldsymbol{z},\boldsymbol{\bar{l}}) \right]$$

where the recursion kernel is defined as

$$\tilde{K}(z_0, z) = \frac{\frac{1}{2} \int_{z'=-z}^{z} \tilde{\omega}_2^{(0)}(z_0, z')}{\tilde{\omega}_1^{(0)}(z) - \tilde{\omega}_1^{(0)}(-z)}$$

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#### Theorem

$$\exists \text{ lim } a^{(2g-2+n)\mu-n} W_n^{(g)}(a\tilde{x}_1,\ldots,a\tilde{x}_n) = \tilde{W}_n^{(g)}(\tilde{x}_1,\ldots,\tilde{x}_n)$$

Let  $\mu = \rho/q$ ,  $(\mathfrak{n} = -2\cos\mu\pi)$ . This theorem shows that

- rescaled generating functions counting "large" maps with an  $O(\mathfrak{n})$  or Ising model, tend to some "universal" functions  $\tilde{\omega}_n^{(g)}$ .
- The exponents  $a^{(2g-2+n)\mu-n}$ , together with  $a \sim (t-t^*)^{\frac{2}{\mu+1-\nu}} \sim \epsilon^{\frac{4}{\mu+1-\nu}}$ , are those given by the KPZ[1988] formula = conformal field theory.

• the functions  $\tilde{\omega}_n^{(g)}$  satisfy some differential equations, the same as expected from Liouville CFT coupled to gravity.

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# 5. General properties of the recursion

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Remark: we can apply this "topological recursion" algorithm to any plane curve  $y = W_1^{(0)}(x)$  (spectral curve), (*related to a combinatorial problem or not*).

The topological recursion defines some  $W_n^{(g)}$  for any plane curve, and we define:

#### Definition

 $F_g =$ "Symplectic Invariants" of a plane curve.

$$\forall g \geq 2, \qquad F_g = \frac{1}{2 - 2g} \sum_{i} \mathop{\rm Res}_{x \to a_i} W_1^{(g)}(x) \Phi(x)$$

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where  $\Phi'(x) = W_1^{(0)}(x) = y$ .

Separate definition exists for  $F_0$  and  $F_1$ ... (but not in a 1 hour talk)

General properties (valid for any plane curve y(x)):

- $F_g =$  symplectic invariant,
- $F_g$  = (almost) modular form,

• Integrability:  $Z_N = \exp(\sum N^{2-2g} F_g)(1 + \text{Non. Pert.}) =$ Tau-function

• Limits:  $F_g$  commute with limits:  $\lim F_g(S)^n = "F_g(\lim S)$ . This allows to study microscopic critical scaling regimes with the same method.

Ex: easily recover Tracy-Widom universal law near boundaries  $(y \sim \sqrt{x})$ .

Ex: recover KdV (p,2) reductions near critical points of order p (i.e.  $y \sim x^{p/2}$ ), i.e. Painlevé I hierarchy.

• Many other nice properties, like special geometry deformations (form-cycle duality), Virasoro or W algebra, ...etc.

General properties (valid for any plane curve y(x)):

•  $F_g$  = symplectic invariant, Theorem: if two spectral curves (x, y) and  $(\tilde{x}, \tilde{y})$  are such that  $dx \wedge dy = d\tilde{x} \wedge d\tilde{y}$ , then  $F_g = \tilde{F}_g$ .

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 $F_g$ +polynomial((Im $\tau$ )<sup>-1</sup>) is modular invariant, but not analytical. Satisfies BCOV holomorphic anomaly equation.

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• Integrability:  $Z_N = \exp(\sum N^{2-2g} F_g)(1 + \text{Non. Pert.}) =$ Tau-function

 $Z_N$  satisfies formal Hirota equations.  $W_n^{(g)}$  are obtained as determinants of some integrable kernel.

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• Limits:  $F_g$  commute with limits:  $\lim F_g(S)^n = "F_g(\lim S)$ . This allows to study microscopic critical scaling regimes with the same method.

Ex: easily recover Tracy-Widom universal law near boundaries  $(y \sim \sqrt{x})$ .

Ex: recover KdV (p,2) reductions near critical points of order p (i.e.  $y \sim x^{p/2}$ ), i.e. Painlevé I hierarchy.

• Many other nice properties, like special geometry deformations (form-cycle duality), Virasoro or W algebra, ...etc.

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# 6. Some applications Beyond combinatorics of maps

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•  $Z = \sum_{3D \text{ partitions}} q^{\text{\#boxes}}$ ,  $q^{\text{size}} = O(1)$ , large size:  $q \to 1$ , ln  $Z = \sum_{g} (\ln q)^{2g-2} \mathcal{F}_{g}$ .



Conjecture:  $\mathcal{F}_g = \mathcal{F}_g$ (Stieljes transf. of limit density along a vertical line) ?

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Conjecture:

 $\mathcal{F}_g = F_g$ (Stieljes transf. of limit density along a vertical line) ? *Idea of a proof:* Z=matrix integral, which implies that it satisfies the topological recursion. Problem: show that  $W_1^{(0)} =$  Kenyon-Okounkov-Sheffield curve (limit shape) ?

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#### $\bullet$ Let $\mathfrak X$ a 3D Calabi-Yau manifold with toric symmetry

• Gromov-Witten:  $\mathcal{N}_{g,d}(\mathfrak{X}) = "\#$  of conformal mappings of a Riemann surface of genus g into  $\mathfrak{X}$ , with homology class d, and passing through given points".

• Generating function:  $\mathcal{F}_g = \sum_d \mathcal{N}_{g,d}(\mathfrak{X}) Q^d$ .

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• Conjecture [Mariño 2006, BKMP 2008]:

 $\mathcal{F}_g = \mathcal{F}_g(\operatorname{mirror} \mathfrak{X})$ 

Few cases proved so far:

- many low genus examples g = 0, 1, 2, ..., 20 for various choices of  $\mathfrak{X}$ , in particular  $\mathfrak{X} = SW SU(n)$  theories.

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## Topological strings - Gromov-Witten

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- to all genus  $g = 0, \ldots, \infty$  for  $\mathfrak{X} = \mathbb{C}^3$ .

## Conclusion

• We have solved Tutte's equations for Ising model, O(n) model on a random lattice, of any topology.

• We have computed the continuum limit of generating functions  $\rightarrow$  compatible with CFT. (exponents = KPZ).

• Extension to other combinatorial or algebraic problems (Gromov-Witten theory, plane partitions, random matrices...).

## Some open questions

• can we compute generating functions of configurations with points at fixed distance (metrics properties) ? Idea: fix points as marked faces of zero size, then count configurations with loops of given lengths, between those marked faces...

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• Prove that the topological recursion computes plane partitions, Gromov-Witten invariants...

Book in preparation: draft can be found at http://eynard.bertrand.voila.net/TOCbook.htm

• For the O(n) model:

G. Borot, B. Eynard, Enumeration of maps with self avoiding loops and the O(n) model on random lattices of all topologies, math-ph: arxiv.0910.5896. J. Stat. Mech. (2011) P01010.

• For the Ising model:

L. Chekhov, B. E., N. Orantin, Free energy topological expansion for the 2-matrix model, JHEP 0612 (2006) 053, math-ph/0603003.

B. E., N. Orantin, Mixed correlation functions in the 2-matrix model, and the Bethe ansatz, JHEP/0508 (2005) 028, hep-th/0504029.

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