

Continuum Limit in Random Partition of Higher Genus

(Based on Discussion with Nicolai Reshetikhin)

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Abstract

For all genus $g \gg$, on bipartite $(\mathbb{Z}^+)^k \subset \overline{\mathcal{M}}_g$ partition, we prove: Polynomial-time mixing correlation $\text{Pf}((X^K)^{-1}) \in \mathbf{Quot}(\mathbb{K}[D])$ of dual spanning-tree projective height distribution; and, the free Dirac Fermion convergence $\Psi = f \cdot (1 + O(1))$ in Grassmann kernel asymptotics, by discriminant steepest descent of thermodynamic scaling limit. We get conjecture: Green's function $G = \langle \dots \rangle$ of Dirichlet problem for the large-deviation minimizing functional, under variational principle.

Keywords: Continuum-limit, Random-partition, Higher-genus

1. Characterizations

- (i) Derive partition Z by bipartite Grassmann integral of height function
- (ii) Prove polynomial-time, correlation for all genus- g distribution height

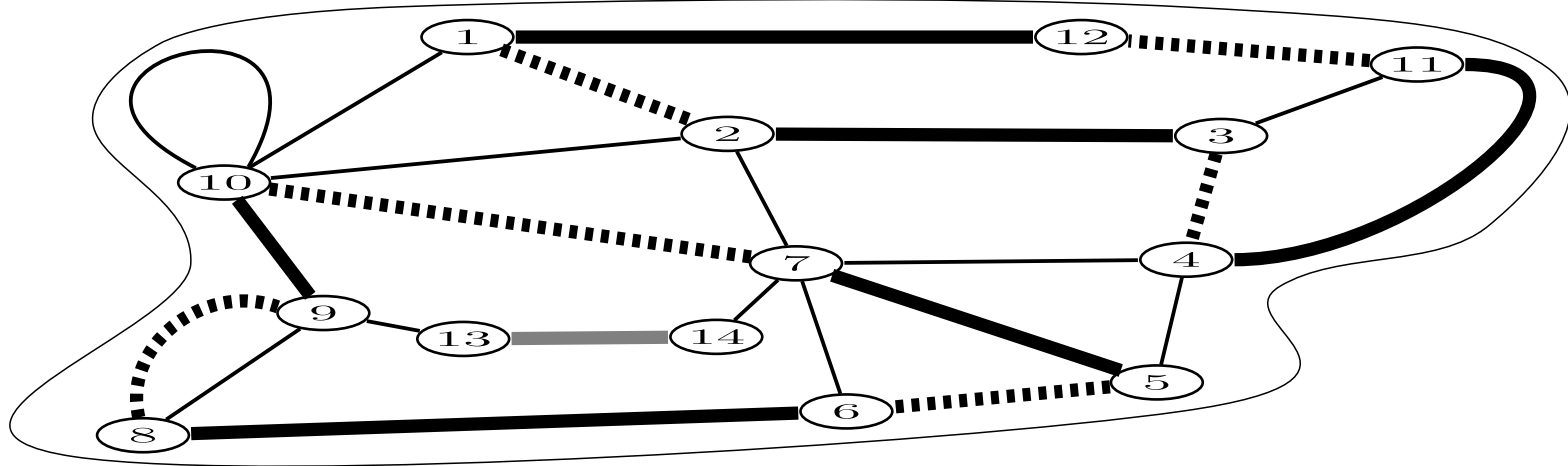
2. Special cases

- (i) Formulate the Grassmann kernel in special genus- g domains
- (ii) Find thermodynamic $\ln(\cdot)$ scaling, asymptotics variational-principle
- (iii) State conjecture for large deviation functional, Green's function $\langle \dots \rangle$

1 Characterizations

1.1 Basic definitions and observations

$\forall g \gg, \exists$ an embedded surface graph $X = (i_\ell, \forall i_\ell \neq j_{\ell'} \mid \ell \geq \ell'; i \neq j) \subset \overline{\mathcal{M}}_g$.
 $X \equiv$ partition $\sigma \in \text{Aut}(\mathcal{D}) \iff$ perfect-matching $D \mid \mathcal{D} = (D = (\ell)_{\ell \subseteq D}, \forall \ell)$,
 i.e. $\iff \partial D = (i_\ell = 1, \dots, 2n) = X$ and $|\bigcap_{\ell \subseteq D} (i_\ell = 1, \dots, 2n)| = 1$.



Remark. $\overline{\mathcal{M}}_g =$ closed compact orientable. Embedding = cell-complex, i.e. face \approx topological disk, i.e. no hole. Moreover, $\bigcap_{\ell \neq \ell'} (\ell, \ell' \subset D) = \emptyset$, for

$$\sum_{\ell \neq \ell'} \sigma_D(\ell) = \frac{1}{2} |\partial D := X| = \frac{|\text{Aut}(\mathcal{D})| \cdot |\{[\sigma]\}|^{-1}}{\exp\{n \ln 2 + \sum_{k=2}^{n-1} \ln k\}} \quad \left| \sigma_D(\ell) = \begin{cases} 1 & \text{if } \ell \subseteq D \\ 0 & \text{if } \ell \not\subseteq D. \end{cases} \right.$$

The transition subgraph = symmetric-difference $D_1 \Delta D_2 = D_1 \cup D_2 \setminus D_1 \cap D_2$
 \cong homology $\mathcal{H}^1(X; \mathbb{Z}_2) = \mathcal{H}^1(\overline{\mathcal{M}}_g; \mathbb{Z}_2)$ class of 1-cycle = union of ordered
 even-length $\eta = \sum_{C_\alpha} \sigma_{D_1 \Delta D_2}(C_\alpha)$ transition cycles, the simple closed paths:

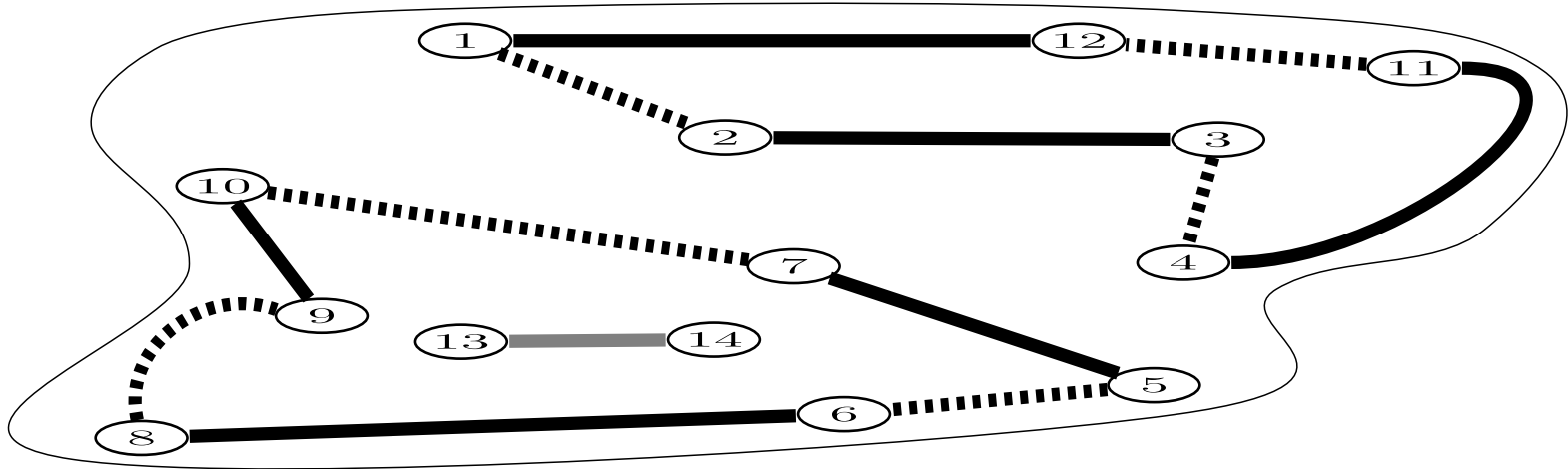
$$C_\alpha = (\ell_{2n_{\alpha-1}+1}, \dots, \ell_{2n_\alpha}), \quad \left| \begin{array}{l} (\ell_{2n_{\alpha-1}+1}, \ell_{2n_{\alpha-1}+3}, \dots, \ell_{2n_{\alpha-1}}) \subseteq D_1 \\ (\ell_{2n_{\alpha-1}+2}, \ell_{2n_{\alpha-1}+4}, \dots, \ell_{2n_\alpha}) \subseteq D_2 \end{array} \right.$$

$$\forall \alpha \in \mathbb{N}^+ \mid 1 \leq \alpha \leq \eta$$

traversing $(i_{2n_{\alpha-1}+1}, \ell_{2n_{\alpha-1}+1}, \dots, i_{2n_\alpha}, \ell_{2n_\alpha})$

where

$$n_0 = 0.$$



Remark. D_1, D_2 are equivalent if $D_1 \Delta D_2 = \emptyset \subset \mathcal{H}^1(\overline{\mathcal{M}}_g; \mathbb{Z}_2) \rightarrow \mathbb{Z}_2$;
 $\forall D \subset \mathcal{C}^1(\overline{\mathcal{M}}_g; \mathbb{Z}_2) = 1\text{-chain in cell-complex over } \mathbb{Z}_2 \mid \partial D \subset \mathcal{C}^0(\overline{\mathcal{M}}_g; \mathbb{Z}_2).$

Local observable = dimer-dimer correlation (conditional probability)

$$\begin{aligned}
 \left\langle \prod_{i=1}^k \sigma_D(\ell_i) \right\rangle &\stackrel{\text{def}}{=} \text{Prob}(\ell_1 \subseteq D, \dots, \ell_k \subseteq D) = \mathbb{E} \left[\prod_{i=1}^k \sigma_D(\ell_i) \right] \\
 &= \sum_{D \subseteq \mathcal{D}} \prod_{i=1}^k \sigma_D(\ell_i) \times \text{Prob}(D) = \frac{\sum_{D \subseteq \mathcal{D}} \prod_{i=1}^k \sigma_D(\ell_i) \prod_{\ell \subseteq D} \varepsilon_\ell^K \omega_\ell}{\sum_{D \subseteq \mathcal{D}} \prod_{\ell \subseteq D} \varepsilon_\ell^K \omega_\ell} \\
 &= \frac{1}{Z} \sum_{D \subseteq \mathcal{D} \mid \ell_1, \dots, \ell_k \subseteq D} \varepsilon_D^K \omega_D \left| \begin{array}{l} \omega_{(\cdot)} = \prod_{\ell \subseteq (\cdot)} e^{-\frac{\Xi_{(\cdot)}}{\kappa T}} \quad (\text{Boltzmann}) \\ \varepsilon_{(\cdot)}^K = \prod_{\ell \subseteq (\cdot)} \varepsilon_\ell^K = \pm 1, \quad \Xi_{(\cdot)} = \sum_{\ell \subseteq (\cdot)} \Xi_\ell \end{array} \right.
 \end{aligned}$$

positive semi-definite for $Z > 0$, weight $\omega_{(\cdot)} > 0$, and for all vector

$$\boldsymbol{\mu} = (\boldsymbol{\mu}_h = \mathbb{E}[D_h]).$$

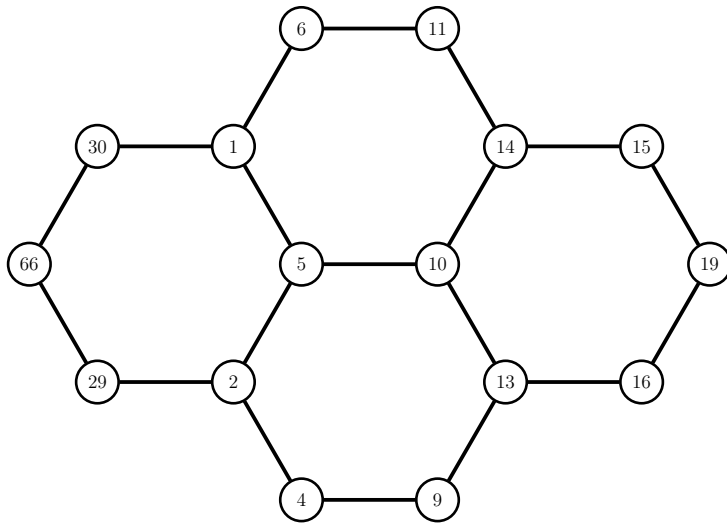
Remark. $\langle \dots \rangle = 0 \iff \text{Prob}(\cdot) = 0$ if $(\ell_\xi, \ell_\eta) \mid \xi \neq \eta$ share common vertex;
 $\langle \dots \rangle \mid k = n \implies$ normalization; and, $\mathbb{E}(\sigma_D(\ell_1)\sigma_D(\ell_2)) = \mathbb{E}(\sigma_D(\ell_1)), \forall \ell_1 = \ell_2.$

That is, by \pm signs and $\Xi(\cdot)$, graph $X \stackrel{\lambda}{\sim}$ dimer σ -finite probability measure $\lambda(\cdot) \in \Xi : E(X) \longrightarrow \mathbb{R} \mid \ell \longmapsto \Xi_\ell \iff X$ is (Boltzmann) weighted:

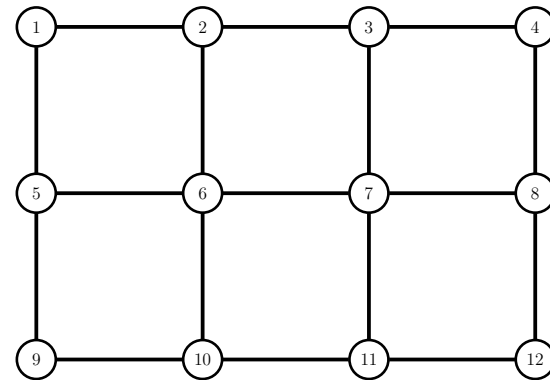
$$\left\langle \prod_{i=1}^k \sigma_D(\ell_i) \right\rangle = \frac{\prod_{\ell \subseteq D} \epsilon_\ell^K \omega_\ell}{\sum_{D \subseteq \mathcal{D}} \prod_{\ell \subseteq D} \epsilon_\ell^K \omega_\ell} = \frac{\epsilon_D^K \omega_D}{Z} = \text{Prob}(D) \Big| \omega_{(\cdot)} = e^{-\frac{\Xi(\cdot)}{\kappa T}}, \epsilon_{(\cdot)}^K = \prod_{\ell \subseteq (\cdot)} \epsilon_\ell^K$$

$$= \frac{1}{Z} \epsilon_D^K \exp\left(-\frac{\Xi_D}{\kappa T}\right) \Big| Z = \sum_{D \subseteq \mathcal{D}} \epsilon_D^K \exp\left(-\frac{\Xi_D}{\kappa T}\right), \Xi_{(\cdot)} = \sum_{\ell \subseteq (\cdot)} \Xi_\ell$$

where $Z =$ strict-sense positive, continuous partition function on objects:



- (regular) Hexagonal grid domains.

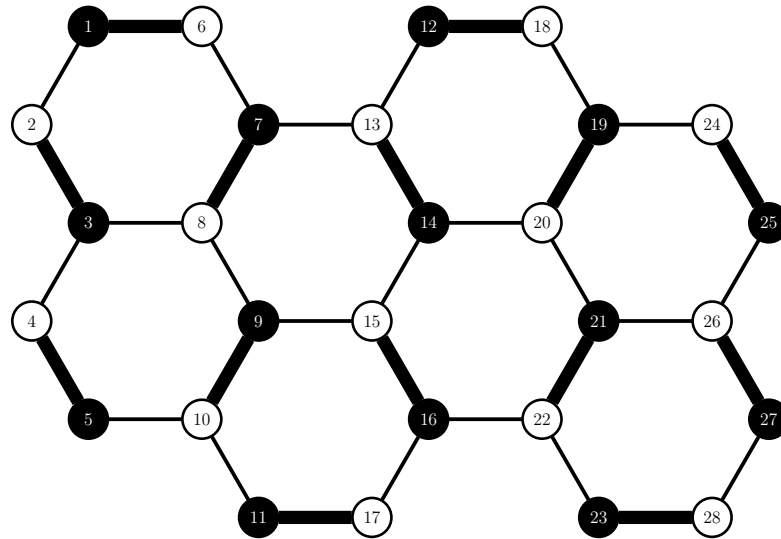
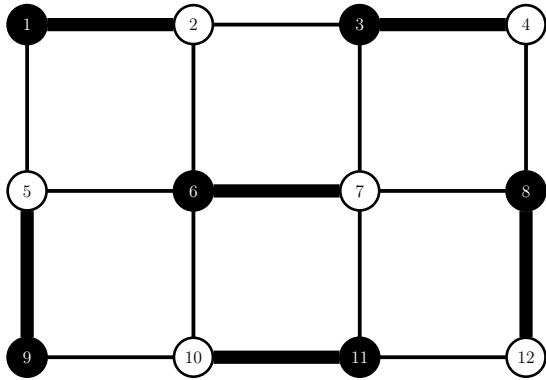


- Square grid domains.

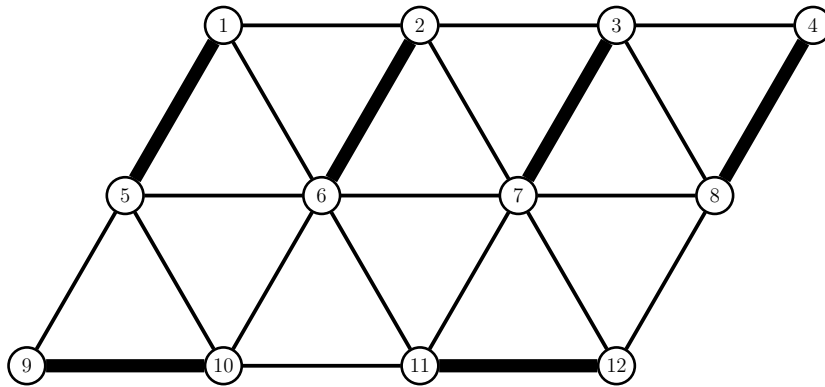
Remark. Bipartite \implies no adjacent-black or -white vertices, for well-defined path cartesian product: $M \times N$ vertices ($(M-1) \times (N-1)$ edges), $2n = MN$ quadratic lattice

$$V(X) = V_{\bullet}(X) \sqcup V_{\circ}(X).$$

Instance.



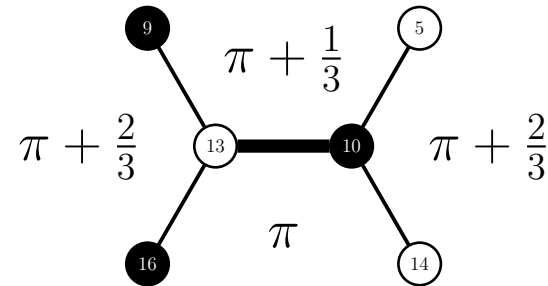
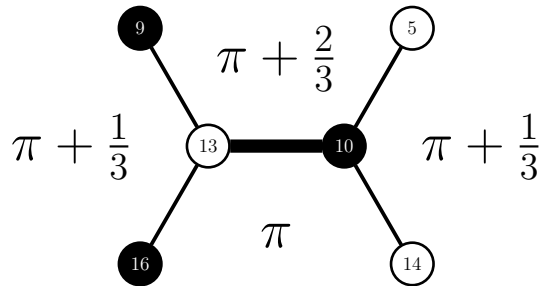
Non-instance.



*(no bipartite structure
on triangular grids)*

The space of height functions is parameterized by orthogonal projections:

$$\mathcal{H}_X \stackrel{\text{def}}{=} \{ \pi : \text{faces}(X) \longrightarrow \mathbb{Z} \}$$



with respect to reference face f_0 boundary-normalization $\pi(f_0) = 0$, for all:

$X \subset \mathbb{R}^2 =$ bipartite, hexagonal embedding of

Dimers \longleftrightarrow *Discrete surfaces*.

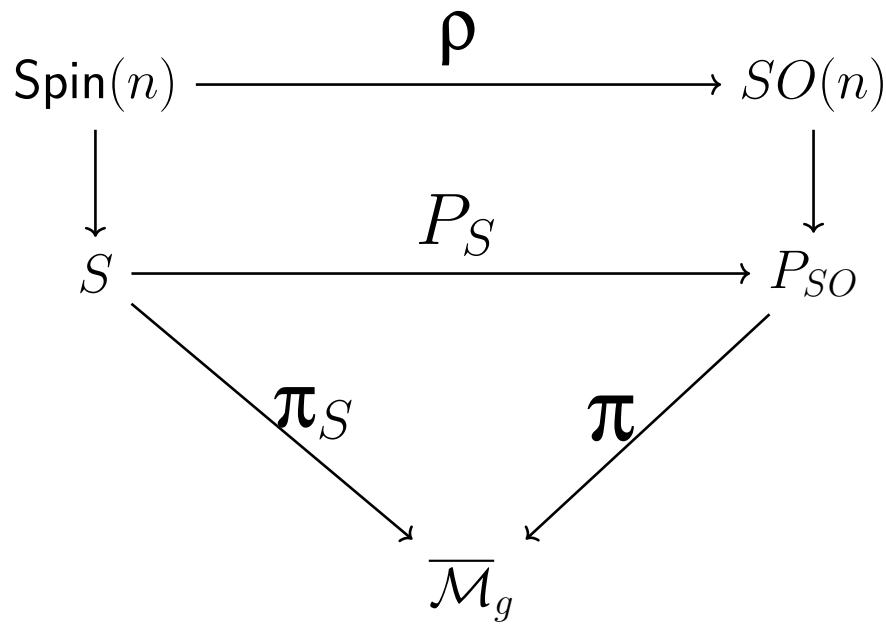
Proposition (height-face).

(i) $\pi_D|_{\partial X} = \pi_D$ restricted to boundary faces ∂X is independent of D .

(ii) $\pi_{D_1 D_2} = \pi_{D_1} - \pi_{D_2}$.

Proof. ♡.

Spin structure \equiv spin (spinor) bundle = equivariant 2-fold cover S of the oriented orthonormal frame (principal) bundle $\pi: P_{SO} \rightarrow \overline{\mathcal{M}}_g =$ orientable surface, for double covering $\rho: \text{Spin}(n) \rightarrow SO(n)$, where structure group $\text{Spin}(n)$ for spinor space Δ_n is double cover of orthogonal group $SO(n)$, and the following diagram is commutative:



$$\pi_S = \pi \circ P_S$$

$$P_S(pq) = P_S(p) \rho(q)$$

$$p \in S$$

$$q \in \text{Spin}(n).$$

Remark. Complex vector bundle \equiv bundle of spinors $\pi_S: S \rightarrow \overline{\mathcal{M}}_g$ with respect to principal bundle π and spin representation of $\text{Spin}(n)$ on Δ_n .

1.2 What is known

1.2.1 Number of \pm Pfaffians

Kasteleyn (1963). For $g=0$, $Z = \pm$ Pfaffian of Kasteleyn matrix.

Kasteleyn (1963). For $g=1$, $Z =$ linear in 4 Pfaffians; 3 “+”, 1 “-”.

Kasteleyn (1963). For $g > 1$, $Z =$ conjecture: Mysterious 2^{2g} Pfaffians; project was not finished, at least, not published.

1.2.2 Combinatorics of $\{\pm\}$

Gallucio & Loeb (1999). $Z := \pm 1$ for compact orientable surface.

Tesla (2000). $Z := (\sqrt{-1}, \pm 1)$ for non-orientable surface; $\cong |\text{Pfaffians}|$.

Cimasoni & R. (2004 - 2005). $Z := \pm 1$ by spin-structures.

Cimasoni (2006). $Z := \sqrt{-1}$ by the orientable double-cover pin-minus structure; G. Tesla (2000) topological model; $\sqrt{-1} \cong$ spin structure's ± 1 .

1.2.3 Pfaffian asymptotics

R. et al. (2000s). By height functions $h(\mathcal{F})$ with face-weights $q_{\mathcal{F}}$,

$$Z = \sum_D \prod_{\ell \in D} \omega_{\ell} = \text{Const.} \times \sum_h \prod_{\mathcal{F}} q_{\mathcal{F}}^{h(\mathcal{F})}.$$

With entropy (as $|X| \rightarrow \infty$, $q_{\mathcal{F}} \rightarrow 1$) given by the Gaussian field theory (Seiberg-Witten conjecture) in the path integral of scaling limit,

$$Z = \int \exp \left\{ -\frac{1}{2} \left(\int_{\overline{\mathcal{M}}_g} (\partial\Phi)^2 d^2x + \int_{\overline{\mathcal{M}}_g} \lambda(x) \Phi(x) \right) \right\}$$

where R.H.S linear multiple $\lambda(x) \Phi(x)$ is given in terms of $q_{\mathcal{F}}^{h(\mathcal{F})}$ by:

$$q_x = \ell^{-\varepsilon \lambda(x)} \quad \left| \varepsilon = \text{lattice step}; \lambda = \text{logarithmic scale, as } \varepsilon \rightarrow 0. \right.$$

That is, by Alvarez-Gaumé, Moore, Nelson & Vafa (1986), studying Fermi and Bose partition correspondence on Riemann surfaces,

$$\text{R.H.S.} \sim \sum_{\xi \in S(\overline{\mathcal{M}}_g)} \text{Arf}(\xi) \times |\Theta(z | \xi)|^2 \quad \left| z = \text{determined by } \omega\text{'s.} \right.$$

Remark. Natural conjecture is born: In large thermodynamic-scaling limit, as correlation decay linearly to critical ω 's, asymptotics of $Z(\text{Pfaffians})$ is

$$e^{\text{Volume}} \times \text{the free energy}$$

where the next leading term is sum of theta functions, and square of each theta function is next leading asymptotics of each Pfaffian, respectively.

The conjecture was confirmed in:

(i) **Ferdinand (1967)**. *For square-grid torus.*

(ii) **Costa-Santos & McCoy (2002)**. *For $g \geq 2$, it is numerically*

$$\text{Arf}(\xi) \times |\Theta(z | \xi)|^2.$$

That is, the conjecture works, however, still a conjecture i.e. no proof yet.

Remark. (i) Although correlation is given by logarithmic ω derivative, the entropy model is the preferred sophistication for fixed (not varying) genus.

(ii) $Z =$ glueable (summable) on boundary spins for surfaces with boundary.

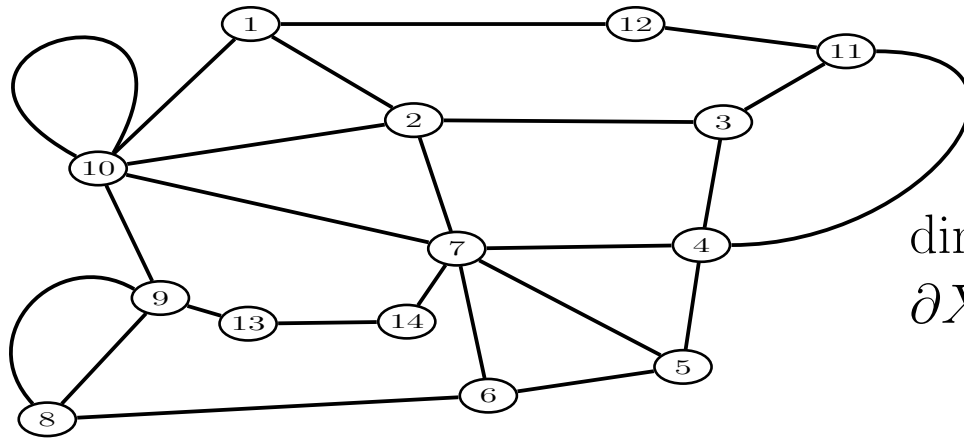
(iii) “Higher” spin structure is unknown, perhaps a para-polynomial theory.

1.3 Combinatorial equivalence

Lemma (coloring-isomorphism). *Given space of tilings, resp. dimers, family (Dimers) \longleftrightarrow family (Tilings).*

Proof. Let $X \subset \mathbb{R}^2 =$ closed connected, planar (non-intersecting edges); the union of all X spanning trees defines:

- (i) For 2D cell complex X :
 0-cells, 1-cells, 2-cells = vertices, edges, faces, resp.



Disjoint interiors.

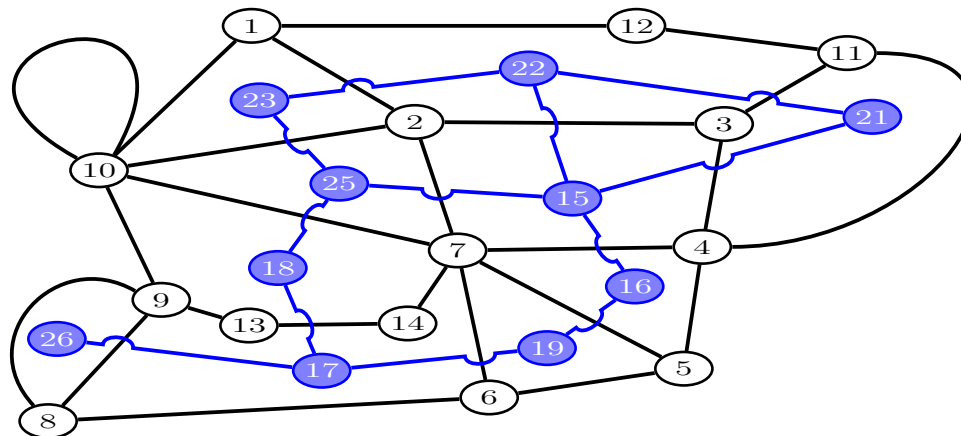
$$\dim(\partial X^{(k)}) = (k-1) \bmod 2$$

$$\partial X^{(k)} = \text{boundary of two } k\text{-cells,}$$

$$k = 0, 1, 2.$$

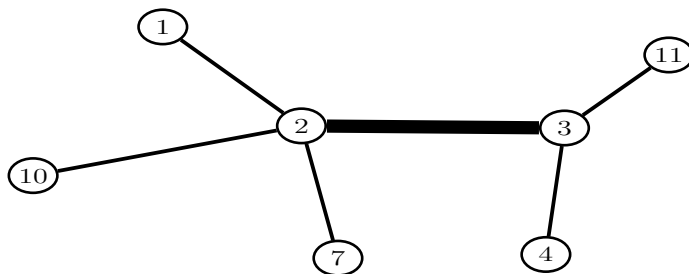
Remark. $X \subset \overline{\mathcal{M}}_g =$ embedding i.e. generally, 1-skeleton CW-complex (resp. cell-decomposition of orientable, closed connected genus g surface).

- (ii) For dual cell complex X^* (the union of all X^* spanning trees),
 0-cells, 1-cells, 2-cells = resp. “centers” of 2-cells, 1-cells, 0-cells of X :

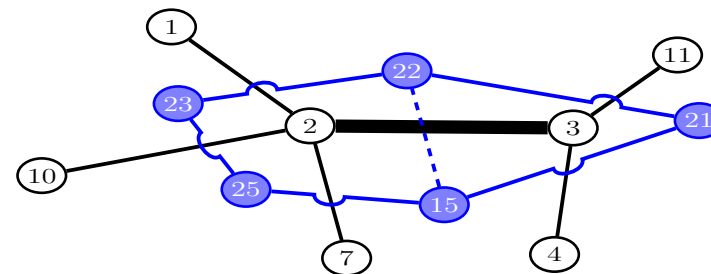


X^* = dual
 cell complex
 to X .

- (iii) For a dimer
 on X :



Unique pair of 2-cells on X^*
 share:

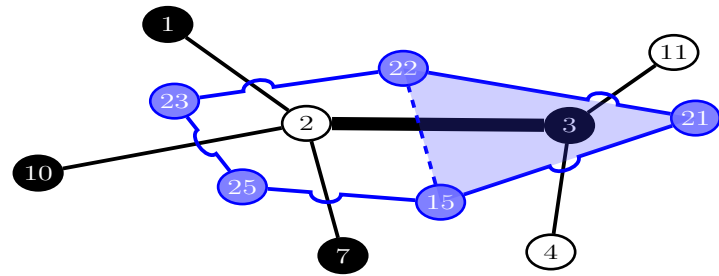
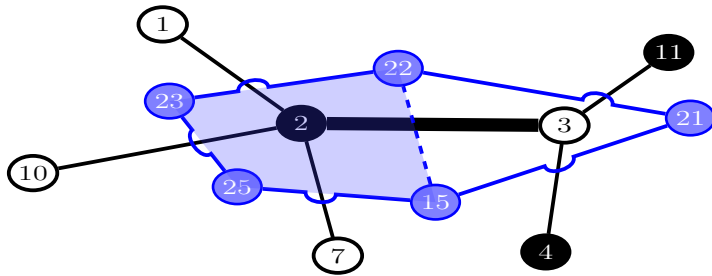


- (iv) Therefore, the global bijection:

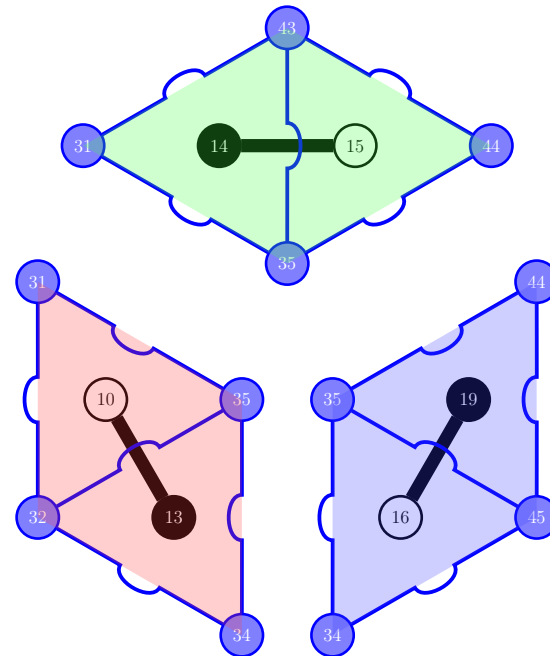
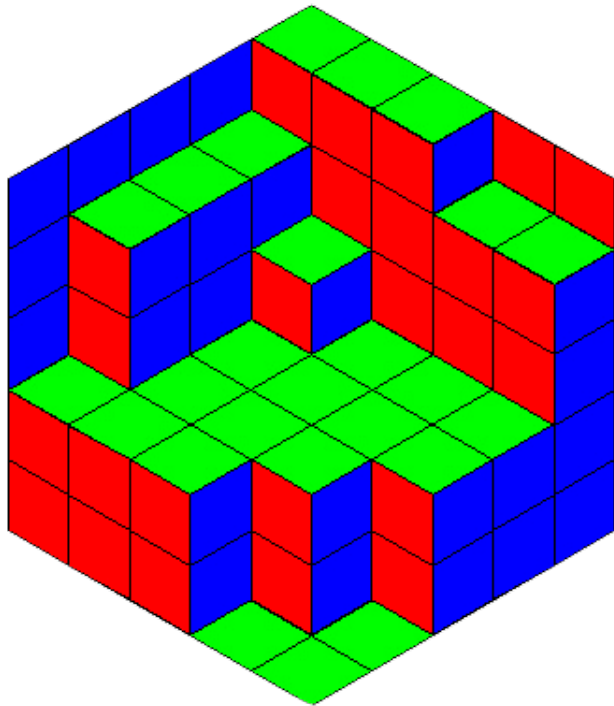
$$(\text{Dimers on } X) \longleftrightarrow (\text{Tilings of } X^* \text{ by unique pair of 2-cells}).$$

□

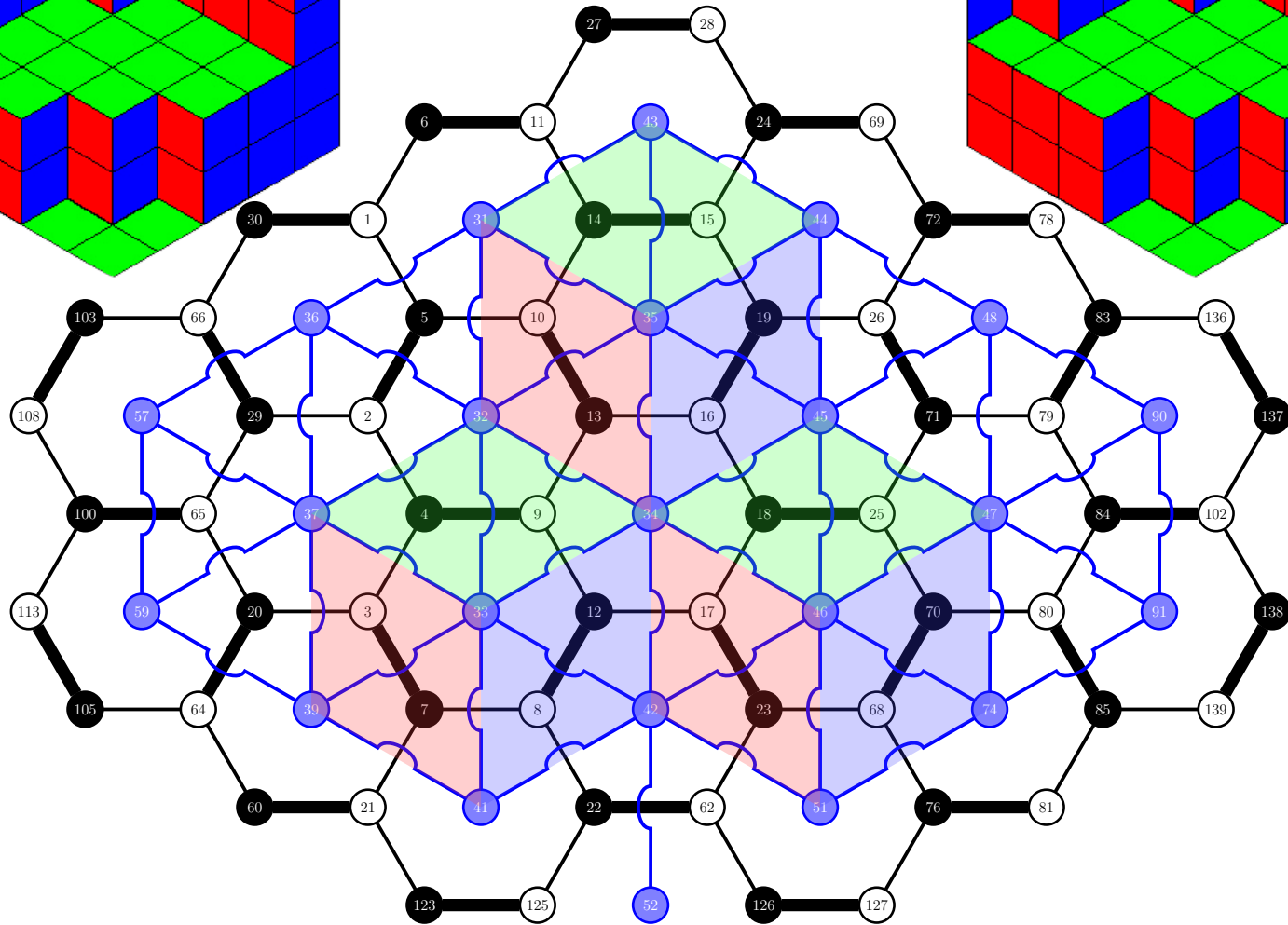
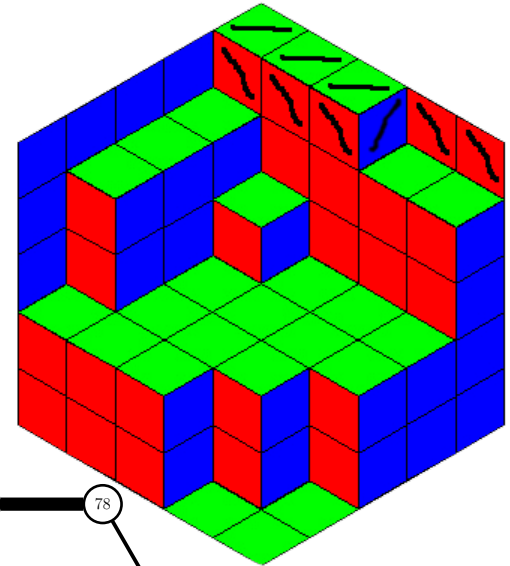
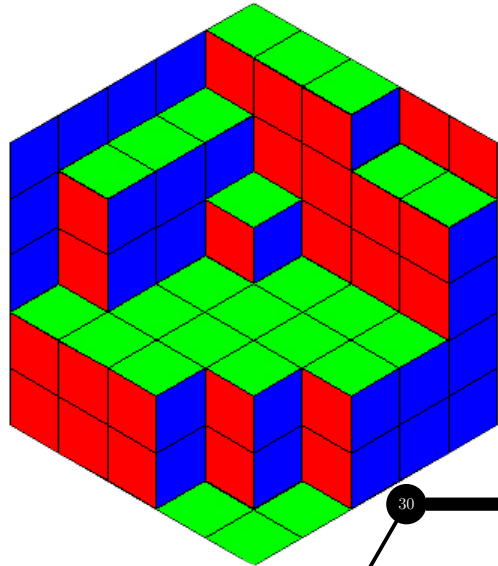
Remark. On bipartite graph:



(two-color tiles, shown-above, are admissible)



Cubes: 3D boxes by 2D rhombus-tiling projection



Theorem. *Dimer probability* $\text{Prob}(D) = (1/Z) \prod_{\mathcal{F}} q_{\mathcal{F}}^{\pi_D(\mathcal{F})}$ equals measure

$$\text{Prob}(\pi) = \frac{1}{Z} \prod_{\mathcal{F}} q_{\mathcal{F}}^{\pi(\mathcal{F})} \quad \left| \quad Z = \sum_{\pi \in \mathcal{H}_X} \prod_{\mathcal{F}} q_{\mathcal{F}}^{\pi(\mathcal{F})}, \quad q_{\mathcal{F}} = \prod_{\ell \in \partial \mathcal{F}} \omega_{\ell}^{\varepsilon_{\ell}^K}.$$

Proof. The combinatorial equivalence i.e. coloring-isomorphism

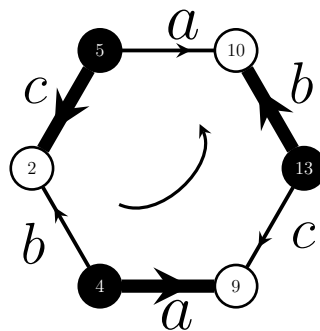
$$\left\{ \text{Dimers on } X \right\} \text{ bijection } \cong \left\{ \text{height functions} \right\}$$

with the height-face proposition $\implies \text{Prob}(D) = \text{Prob}(\pi)$. □

Remark. $\text{Prob}(D) =$ “gauge” invariant measure: $\omega_{\ell} \mapsto s(\ell_+) \omega_{\ell} s(\ell_-)$.
 Furthermore, $q_{\mathcal{F}} =$ invariant (“essential” parameters).

Cases.

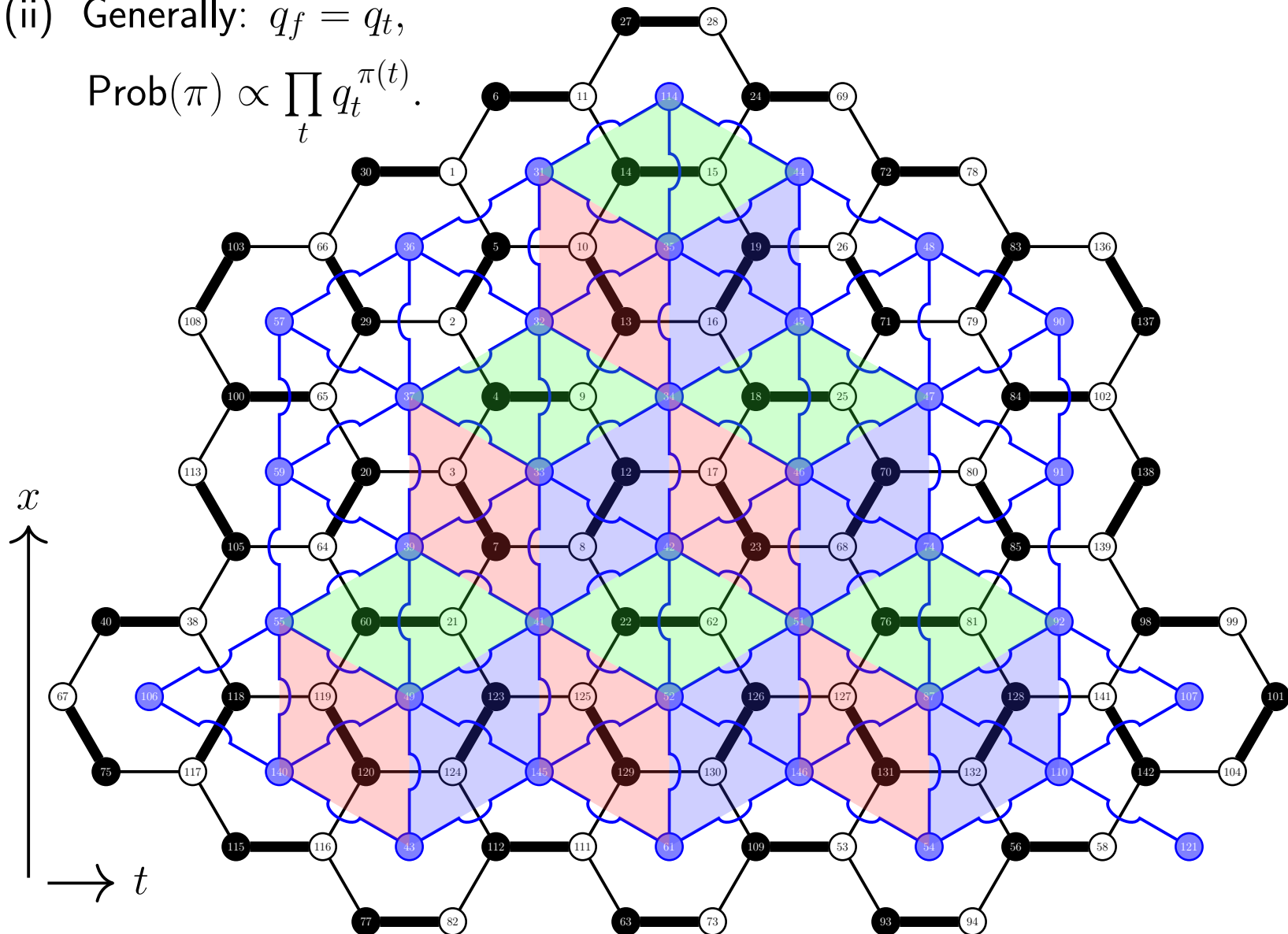
(i) Uniform distribution:



$$q = a^{-1} b c^{-1} a b^{-1} c = 1.$$

(ii) Generally: $q_f = q_t$,

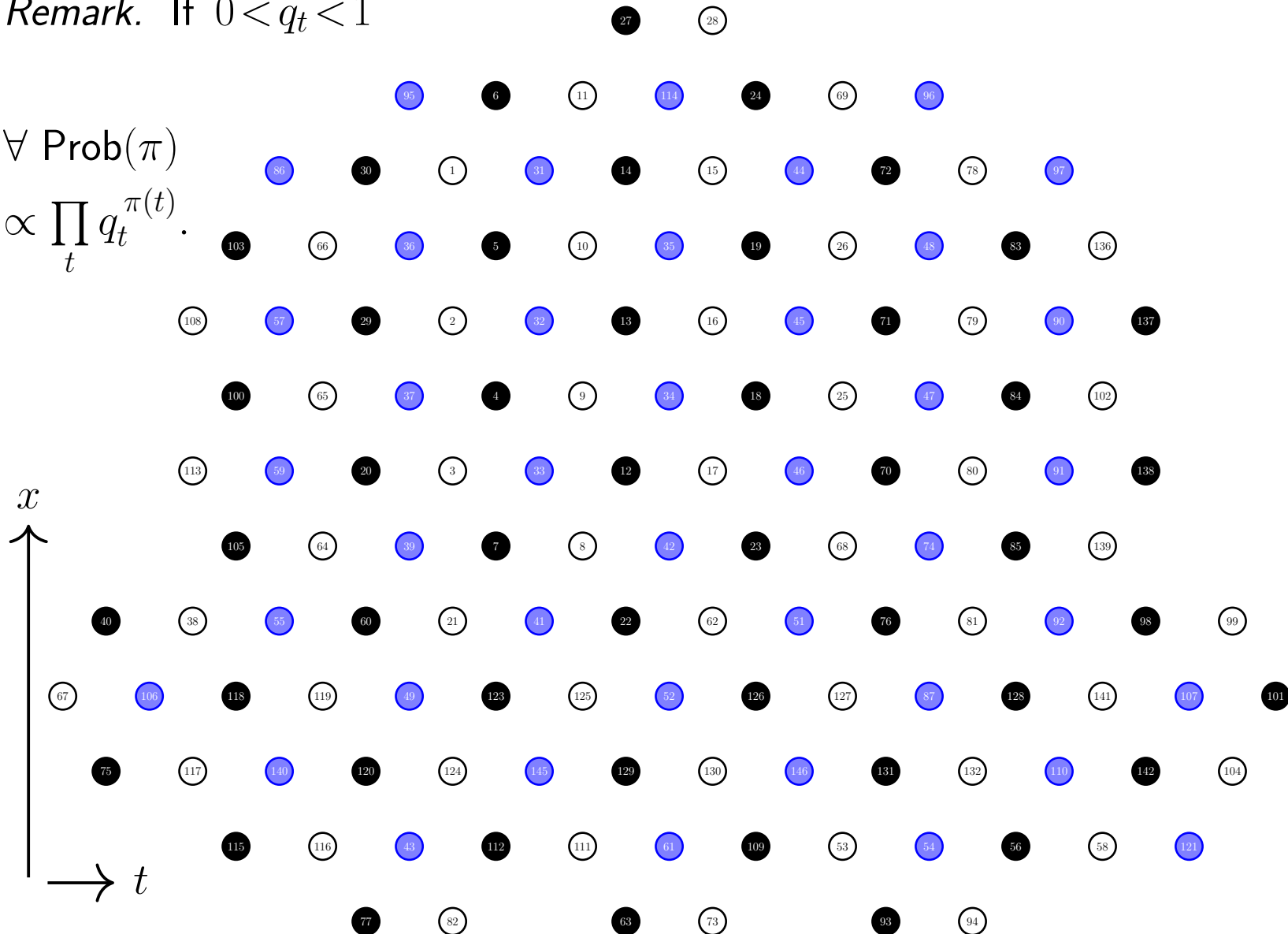
$$\text{Prob}(\pi) \propto \prod_t q_t^{\pi(t)}.$$



Remark. If $0 < q_t < 1$

$\forall \text{Prob}(\pi)$

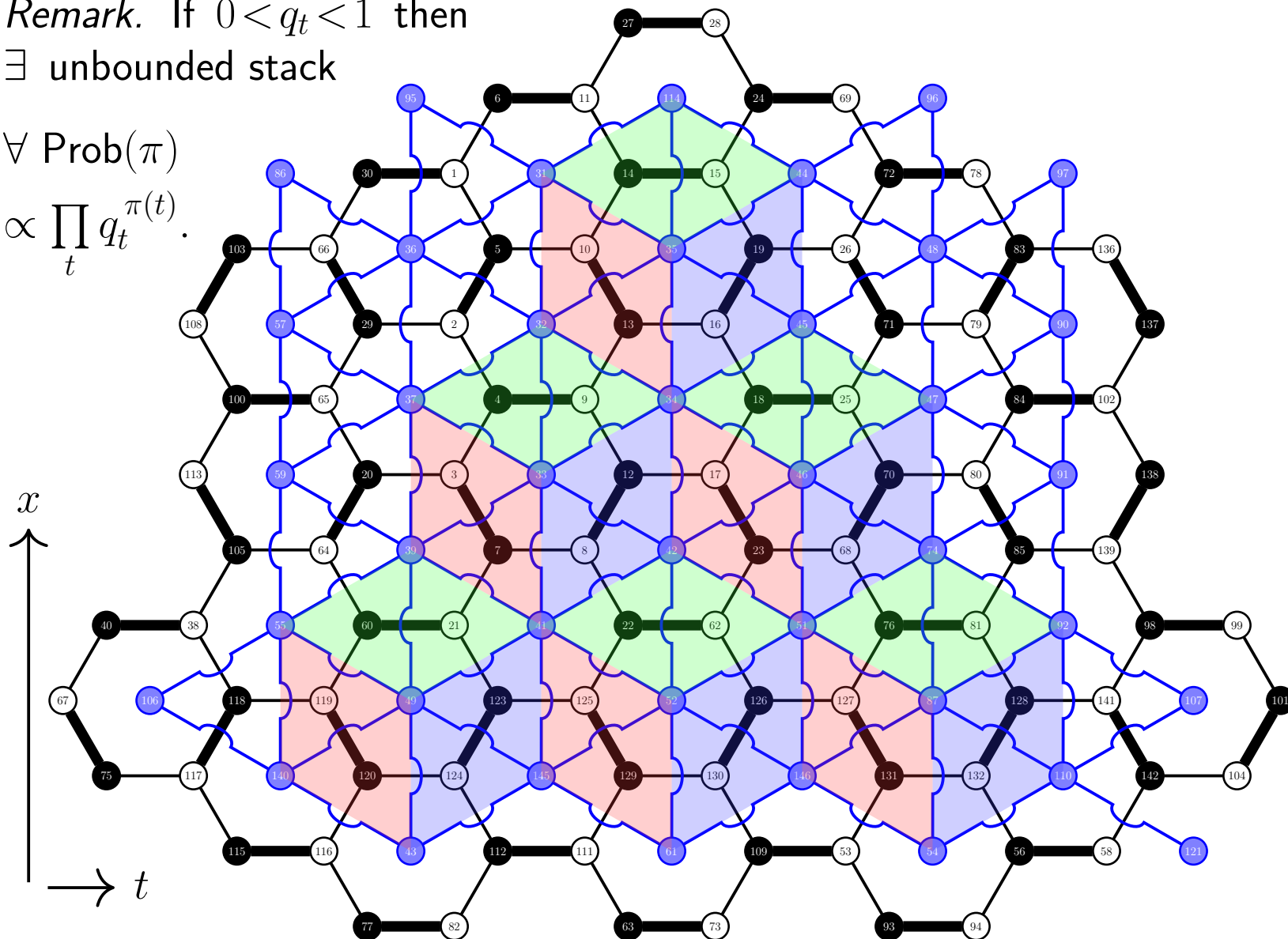
$$\propto \prod_t q_t^{\pi(t)}$$



Remark. If $0 < q_t < 1$ then
 \exists unbounded stack

$\forall \text{Prob}(\pi)$

$$\propto \prod_t q_t^{\pi(t)}.$$



Lemma (perfect-matching). $\forall \mathcal{D}$, equivalences' rank $|\{\tilde{\sigma}\}| = |\{[\sigma]\}|$,

$$(i) \quad |\{\tilde{\sigma}\}| \leq \sqrt{(2n)! \cdot 2^{-((1/\varepsilon) \bmod d(n))} \cdot e^{\ln(g(n) \cdot f(n))}}, \quad \varepsilon \rightarrow 0, \quad n \rightarrow \infty.$$

$$(ii) \quad \min(\deg(X)) \geq (2n-1), \quad \forall \langle g(n), f(n) \rangle \in \mathbb{R},$$

$$\iff g(n) \cdot n! \cdot e^{\ln f(n)} = (2n-1)!! = (2n-1) \cdots 3 \cdot 1 = \prod_{k=0}^{n-1} 2k+1.$$

Proof. Albeit perfect-matching rank $|\mathcal{D}|$, $\mathcal{S}_{2n} \supseteq \text{Aut}(\mathcal{D}) = \{\tilde{\sigma}\} \times (\mathcal{S}_n \times \mathcal{S}_2^n)$:

$$\sum_{D(N_1, \dots, N_k) \mid (\sum_{v=1}^k N_v) = n} 1 \left| X \longleftarrow X : \tilde{\sigma} = \begin{cases} \sigma(1, \dots, 2n) = (\sigma(1), \dots, \sigma(2n)) \\ \sigma(2\ell) > \sigma(2\ell-1), \quad \forall \ell \subseteq D \subseteq \mathcal{D} \end{cases} \right.$$

$\forall g, f$, such that $N_v = |\text{edges}|$, $\forall v$ -class; $|\{\tilde{\sigma}\}| = |\{[\sigma]\} \subseteq \mathcal{S}_{2n} / (\mathcal{S}_n \times \mathcal{S}_2^n)|$:

$$\mathcal{S}_n = \{ (\sigma(1), \dots, \sigma(2n)), \dots, (\sigma(2n-1), \sigma(2n), \dots, \sigma(1), \sigma(2)) \}$$

$$\mathcal{S}_2^n = \{ (\sigma(1), \dots, \sigma(2n)), \dots, (\sigma(2), \sigma(1), \dots, \sigma(2n), \sigma(2n-1)) \}$$

where $|\{[\sigma]\}| = |\text{Aut}(\mathcal{D})| / |\text{Aut}(D) = \mathcal{S}_n \times \mathcal{S}_2^n|$, by \cong (bijection). \square

Lemma (orientation-parity ρ). Let $\rho = \text{cycle orientation parity}$, such that $X = \text{quadratic lattice}$; if $\rho = \text{odd}$ for all mesh, then $\rho = \text{odd}$ (resp. even) for arbitrary cycle of even (resp. odd) vertices.

Proof. \heartsuit .

Corollary. *Monomials of $D_1, D_2 \subseteq \mathfrak{D}$ have equal sign \iff orientation parity is odd for all transition cycles of $D_1 \Delta D_2 = D_1 \cup D_2 \setminus D_1 \cap D_2$, where sign of monomial of D is given by*

$$\varepsilon_D^K = (-1)^{t(\sigma)} \prod_{\ell=1}^n \varepsilon_{\sigma(2\ell-1)\sigma(2\ell)}^K \quad \left| \begin{array}{l} \ell \subseteq D \subseteq \mathfrak{D}, \forall \sigma \in \text{Aut}(D) \\ t(\sigma) := (\sigma(1), \dots, \sigma(2n)) \longrightarrow (1, \dots, 2n). \end{array} \right.$$

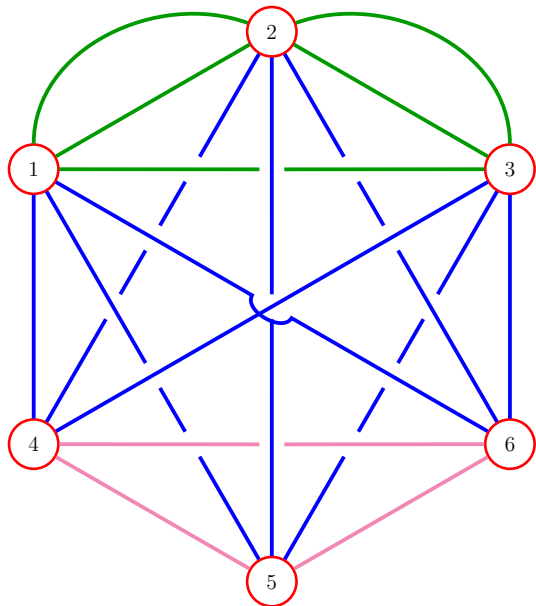
Proof. By equivariance $(\varepsilon_{D_2}^K)^{-1} \varepsilon_{D_1}^K : \text{Aut}(D_1) \longrightarrow \text{Aut}(D_2)$, if D_1, D_2 match $\sigma(2\ell-1)$ to $\sigma(2\ell)$, resp., $\tau(2\ell'-1)$ to $\tau(2\ell')$ | $\ell, \ell' = 1, \dots, n$, then

$$\begin{aligned} \varepsilon_{D_1}^K \varepsilon_{D_2}^K &= (-1)^{t(\tilde{\gamma})} \prod_{\ell=1}^n \varepsilon_{\tilde{\sigma}(2\ell-1)\tilde{\sigma}(2\ell)}^K \prod_{\ell'=1}^n \varepsilon_{\tilde{\tau}(2\ell'-1)\tilde{\tau}(2\ell')}^K \quad \left| \tilde{\gamma} = \tilde{\sigma} \circ \tilde{\tau} \right. \\ &= \prod_{\ell=1}^n \varepsilon_{\tilde{\sigma}(2\ell-1)\tilde{\sigma}(2\ell)}^K \prod_{\ell'=1}^n \varepsilon_{\tilde{\tau}(2\ell'-1)\tilde{\tau}(2\ell')}^K = (-1)^{\left(\sum_{C_\alpha} \tilde{\gamma}_{D_1 \Delta D_2}(C_\alpha)\right)} \quad \left| \begin{array}{l} \text{by } \rho \\ \text{lemma} \end{array} \right. \end{aligned}$$

$\iff \eta = \sum_{C_\alpha} \tilde{\gamma}_{D_1 \Delta D_2}(C_\alpha), \forall n_{C_\alpha}^K |_{\mathfrak{D}} \pmod{\eta} = \text{odd}$, given by

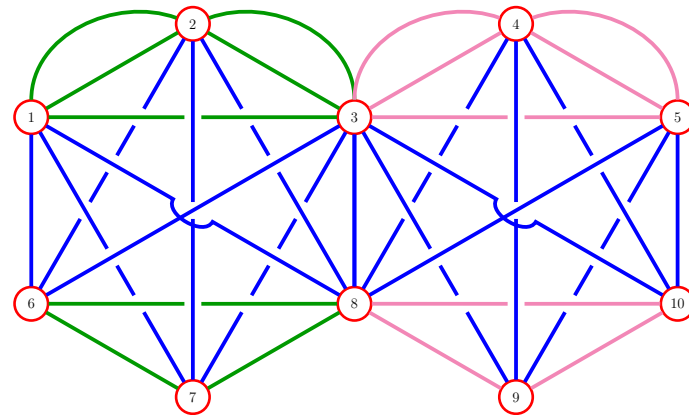
$$\left(\sum_{C_\alpha} \sum_{\ell \subseteq \mathfrak{D}} \mathbb{1}_{\{\varepsilon(\partial \mathcal{F}; i_\ell, j_\ell) = \varepsilon^K(\ell; j_\ell, i_\ell)\}}(C_\alpha) \right) \pmod{\eta}$$

$\iff n_{C_\alpha}^K |_{C_\alpha} = \text{odd}$, for all transition cycles $C_\alpha | \alpha = 1, \dots, \eta$. □



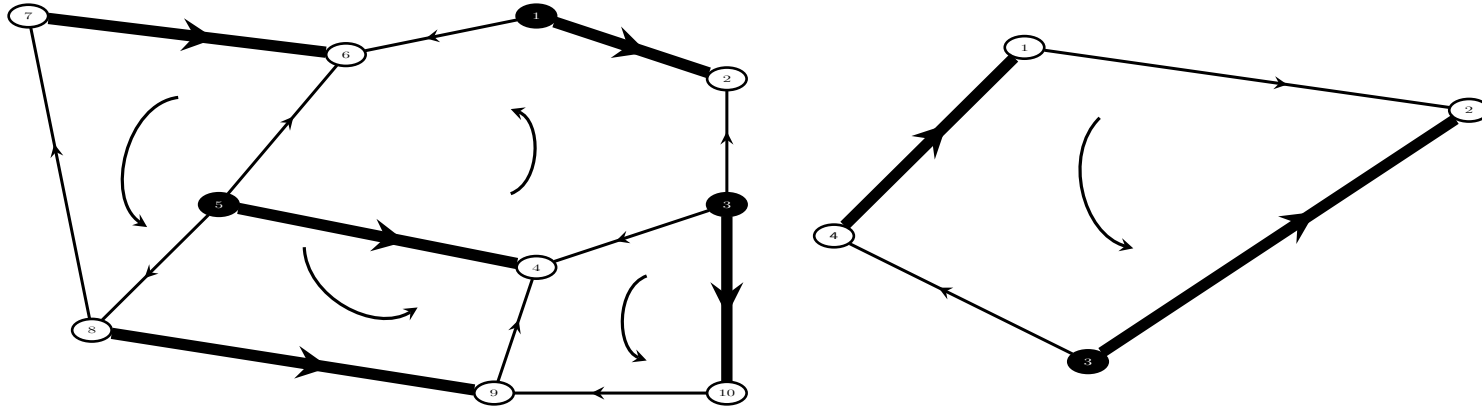
0	1	1	1	1	1
1	0	1	1	1	1
1	1	0	1	1	1
1	1	1	0	1	1
1	1	1	1	0	1
1	1	1	1	1	0

0 = non-adjointed (i, j)
1, **1**, **1** = adjointed (i, j) .



0	1	1	0	0	1	1	1	0	0
1	0	1	0	0	1	1	1	0	0
1	1	0	1	1	1	1	1	1	1
0	0	1	0	1	0	0	1	1	1
0	0	1	1	0	0	0	1	1	1
1	1	1	0	0	0	1	1	0	0
1	1	1	0	0	1	0	1	0	0
1	1	1	1	1	1	1	0	1	1
0	0	1	1	1	0	0	1	0	1
0	0	1	1	1	0	0	1	1	0

1.4 Kasteleyn orientation and matrix



Definition. Let $X \subset \overline{\mathcal{M}}_g = 1$ -skeleton CW-complex (resp. genus g compact orientable surface cell-decomposition) embedding. Set of arbitrary orientation $\varepsilon^K(\ell; \cdot, \cdot)$, $\forall \ell \subset 2^X$, is Kasteleyn if with respect to a fixed (counterclockwise) i_ℓ to j_ℓ boundary orientation $\varepsilon(\partial\mathcal{F}; i_\ell, j_\ell)$, $\forall i_\ell \neq j_\ell$ faces \mathcal{F} , $\forall \ell \subseteq X$,

$$\prod_{\ell \in \partial\mathcal{F}} \varepsilon_{i_\ell j_\ell}^K = -1, \quad \forall \mathcal{F} \subset 2^X \quad \left| \quad \varepsilon_{i_\ell j_\ell}^K = \begin{cases} -1 & \text{if } \varepsilon(\partial\mathcal{F}; i_\ell, j_\ell) = \varepsilon^K(\ell; j_\ell, i_\ell) \\ +1 & \text{if } \varepsilon(\partial\mathcal{F}; i_\ell, j_\ell) = \varepsilon^K(\ell; i_\ell, j_\ell). \end{cases}$$

If $X = \text{Kasteleyn}$, weighted $\omega_{i_\ell j_\ell} = \omega_{j_\ell i_\ell} > 0$, $\forall \{i_\ell \neq j_\ell\}$ edges ℓ , then

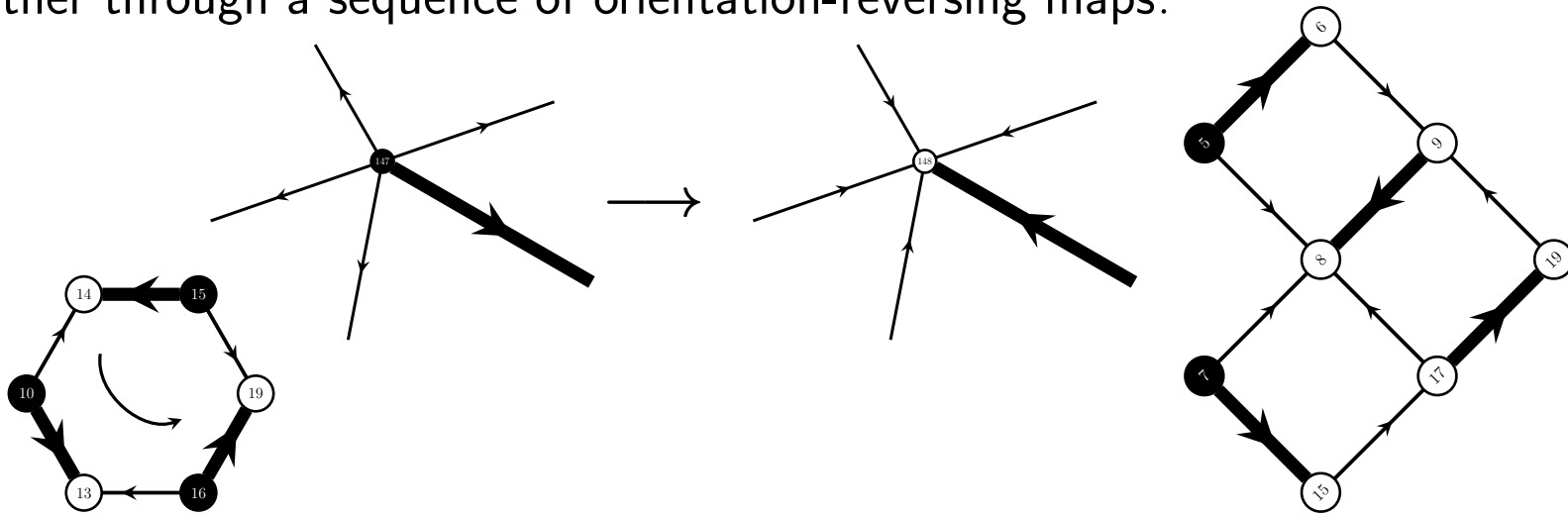
$$X_{ij}^K = \sum_{\ell} \varepsilon_{i_\ell j_\ell}^K \omega_{i_\ell j_\ell} = -X_{ji}^K \quad \left| \quad X_{ij}^K = 0, \quad \forall i_\ell, j_{\ell'} \mid \ell \neq \ell', \quad \text{or } \forall i = j.$$

Remark. $(X_{ij}^K) = \begin{cases} \text{Adjacency matrix} & \text{if } \omega_{iell} = 1, \forall \epsilon_{iell}^K = 1 \\ \text{Weighted adjacency matrix} & \text{if } \omega_{iell} \neq 1, \forall \epsilon_{iell}^K = 1 \\ \text{Skew-symmetric adjacency matrix} & \text{if } \omega_{iell} = 1, \forall \epsilon_{iell}^K = -\epsilon_{jell}^K. \end{cases}$

Derivation (Kasteleyn). For counterclockwise $\epsilon(\partial\mathcal{F})$ bipartite $2n$ lattice:

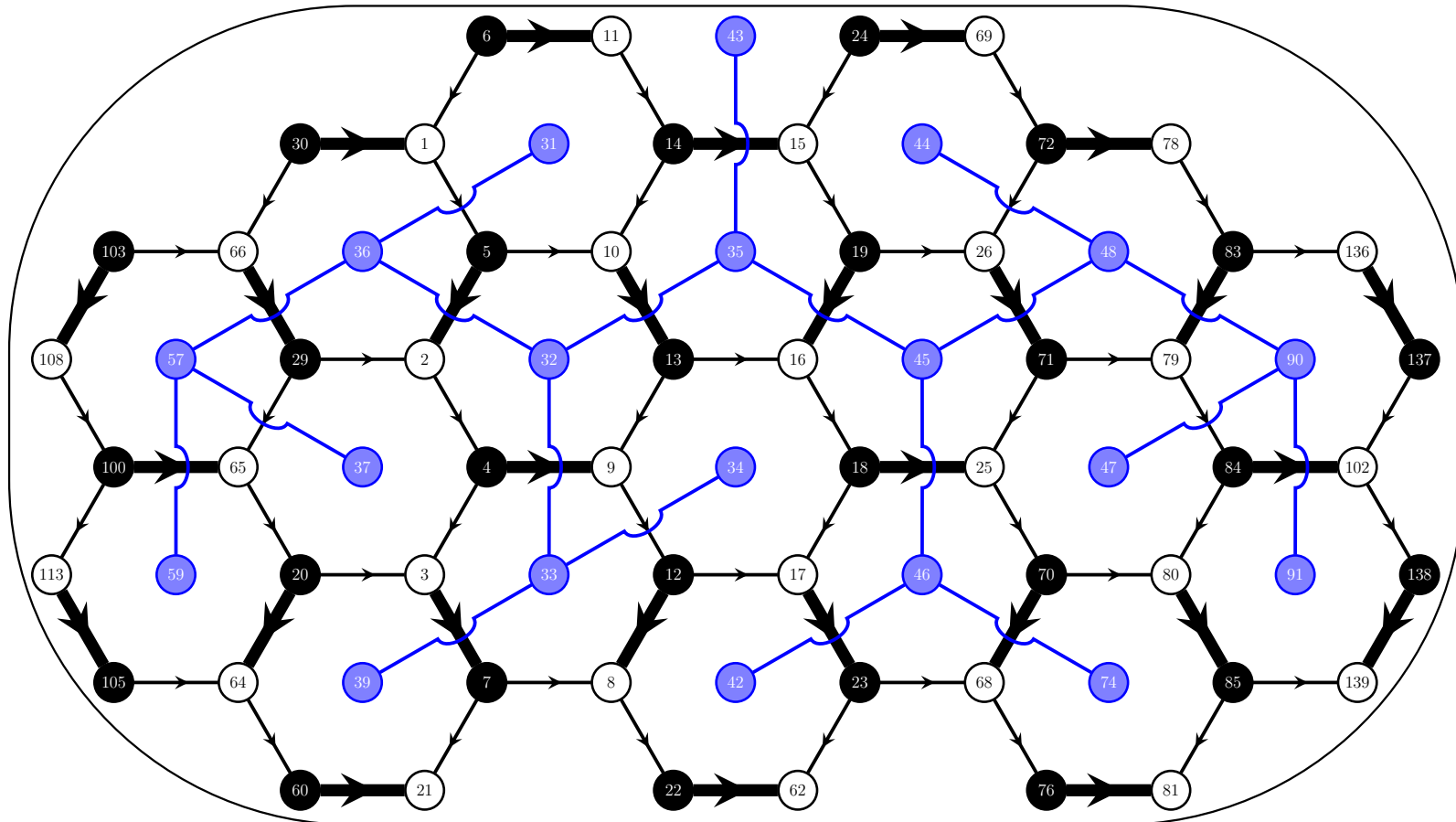
$$X_{ij}^K = -X_{ji}^K = \begin{cases} -\omega_{ij} = -\omega_{ji} & \text{if } i_l \bullet \leftarrow \circ j_l \text{ or } i_l \bullet \leftarrow \circ j_l \\ \omega_{ij} = \omega_{ji} & \text{if } i_l \circ \rightarrow \bullet j_l \text{ or } i_l \circ \rightarrow \bullet j_l \\ 0 & \text{if } i=j \text{ or } l \neq l', \forall i_l, j_l. \end{cases}$$

Definition. Two orientations are equivalent, if each is obtainable from the other through a sequence of orientation-reversing maps:



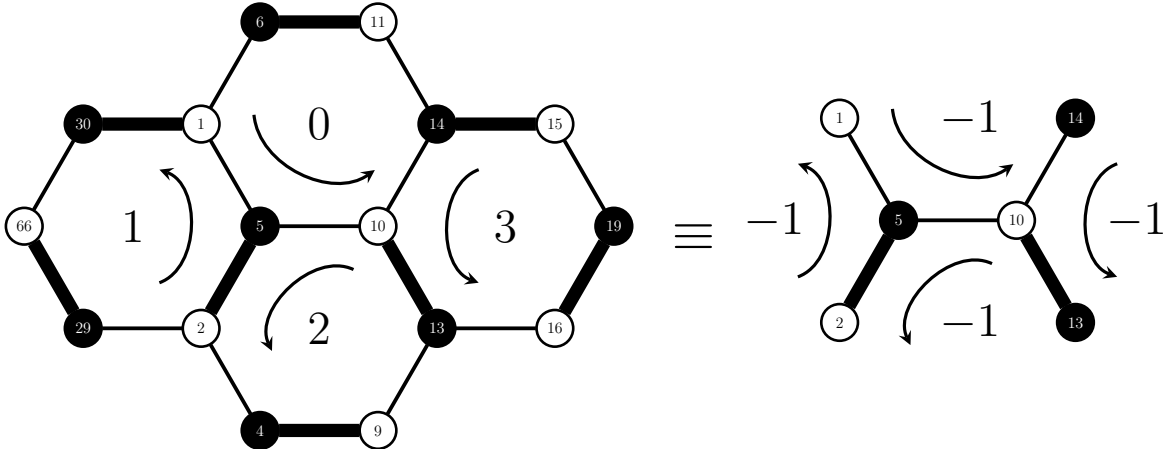
Lemma (existence). *Kasteleyn orientation exists.*

Proof. Following dual X^* spanning tree:

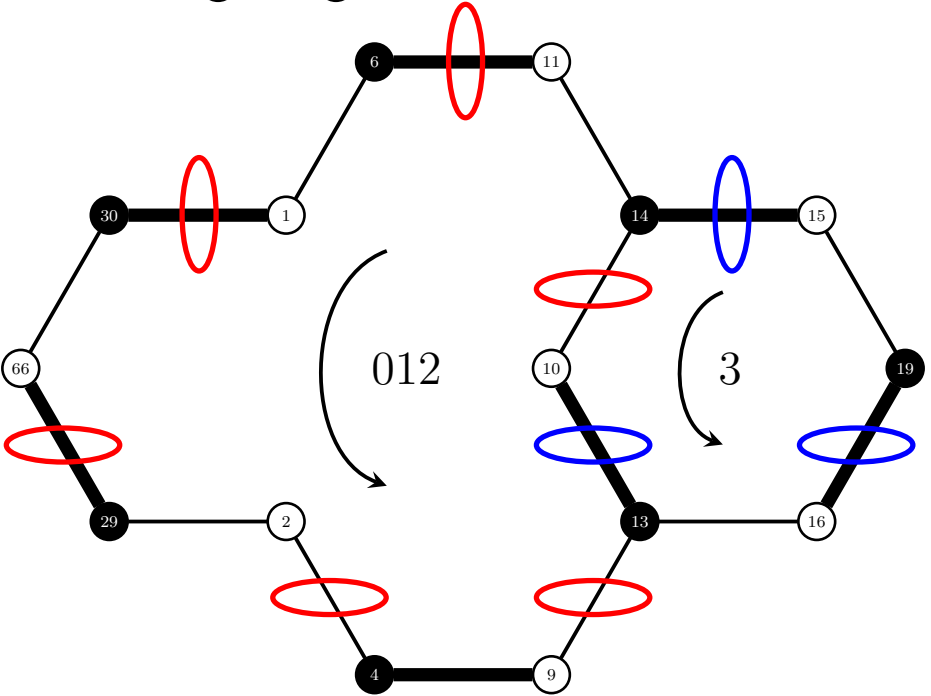


Reduce X to \llcorner ; $n \times n \longrightarrow \exp(\alpha n^2)$. Arbitrarily orient all $\ell \subset 2^X$ not crossing X^* spanning tree rooted outside X . Deleting ℓ^* from leaves, make $\varepsilon^K(\mathcal{F})$.

Remark. Deleted-vertex changes Kasteleyn to non-Kasteleyn at "hole":

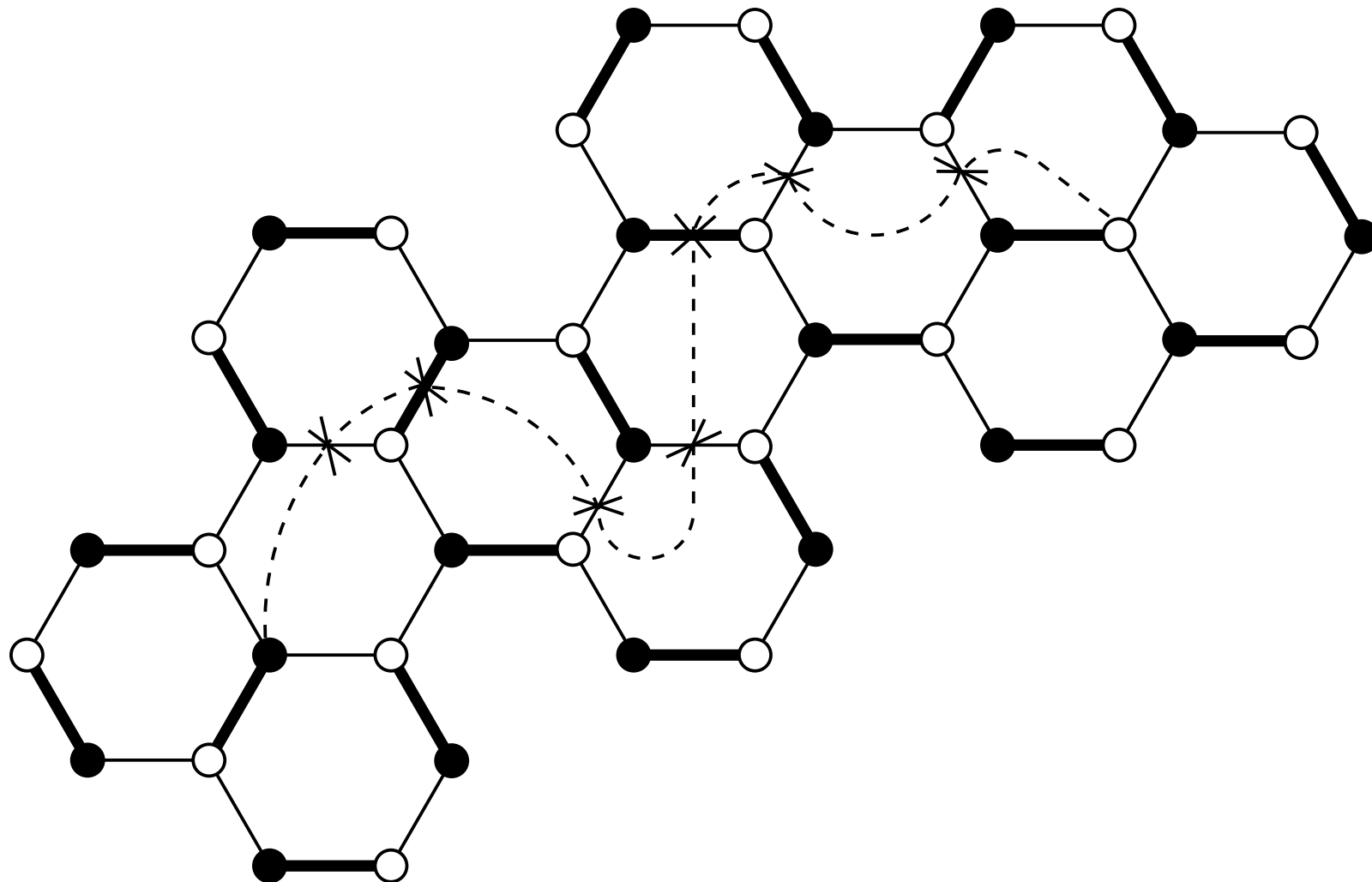


$$\begin{array}{l}
 h_0 = h_1 = \\
 = h_2 = h_3 = \\
 = \text{Kasteleyn.}
 \end{array}$$



$$\begin{array}{l}
 h_{012} = \text{non-Kasteleyn.} \\
 h_3 = \text{Kasteleyn.}
 \end{array}$$

Remark. To convert the non-Kasteleyn orientation back to Kasteleyn:



$$h_0 = h_1 = \dots = h_{11} = -1.$$

Lemma. *All Kasteleyn orientations are equivalent for X planar.*

Proof. Consider arbitrary Kasteleyn orientations K and K' : marked by K on i th end l_- , K' on j th end l_+ , $\forall l \subset 2^X$, with respect to $\varepsilon(\partial\mathcal{F}; i_l, j_l)$.

The product

$$\prod_{l \in \partial\mathcal{F}} \varepsilon_{i_l j_l}^{KK'} = \prod_{l_- \in \partial\mathcal{F}} \varepsilon_{i_{l_-} j_{l_-}}^K \cdot \prod_{l_+ \in \partial\mathcal{F}} \varepsilon_{i_{l_+} j_{l_+}}^{K'} = \prod_{l_-, l_+ \in \partial\mathcal{F}} \varepsilon_{i_{l_-} j_{l_-}}^K \cdot \varepsilon_{i_{l_+} j_{l_+}}^{K'}$$

which equals

$$\prod_{l_- \in \partial\mathcal{F}} \varepsilon_{i_{l_-} j_{l_-}}^K \cdot \prod_{l_+, l_- \in \partial\mathcal{F}} \sigma_{l_+}^{KK'} \cdot \varepsilon_{i_{l_-} j_{l_-}}^K = (-1) \cdot (-1) = 1 \quad \left| \quad \sigma_{l_+}^{KK'} = \pm 1$$

where

$$\varepsilon_{i_l j_l}^{KK'} = \begin{cases} -1 & \text{if } \varepsilon^K(l_-; i_{l_-}, j_{l_-}) = \varepsilon^{K'}(l_+; j_{l_+}, i_{l_+}) \quad \text{i.e. } \sigma_{l_+}^{KK'} = -1 \\ +1 & \text{if } \varepsilon^K(l_-; i_{l_-}, j_{l_-}) = \varepsilon^{K'}(l_+; i_{l_+}, j_{l_+}) \quad \text{i.e. } \sigma_{l_+}^{KK'} = +1 \end{cases}$$

is well-defined for all K from K' and vice versa $K \longleftrightarrow K'$ in simple reversal of orientations around vertices, as required, by $\sigma_{l_+}^{KK'} = -1$. \square

Lemma. *Equivalence class $[K]$ is unique for X planar.*

Proof. Follows from fundamental group being trivial for the plane. \square

Theorem. Equivalence classes $\{[K]\}$ of Kasteleyn orientations equal 2^{2g} .

Proof. The equivalence classes $\{[K]\} \cong$ affine closure of non-degenerate skew-symmetric, quadratic form $q \in \text{Sym}_k^2(V^\wedge)$ on characteristic-2 field k :

$$q(\alpha + \beta) = q(\alpha) + q(\beta) + \alpha \cdot \beta \quad | \quad q: V \otimes V \longrightarrow k, \quad \forall \alpha, \beta \in \mathcal{H}^1 = V \otimes V$$

$\forall \alpha \in \mathcal{H}^1 =$ first homology space, classified by:

$$\frac{1}{\sqrt{|\mathcal{H}^1|}} \sum_{q \in (\mathcal{H}^1, \cdot)} (-1)^{\text{Arf}(q) + q(\alpha)} = 1 \quad | \quad \text{Arf}(q) = \sum_{\{e_i, e_j\}} q(e_i)q(e_j) \in (k/f(k)) \subset \mathbb{Z}_2$$

where $\{e_i, e_j\} =$ symplectic basis-pairs in symplectomorphisms $V \longrightarrow V$, for Lang's isogeny $f: k \longrightarrow k \quad | \quad x \longmapsto x^2 - x \in \mathbb{G}_a/\mathbb{F}_2$.

But, continuous $\psi: X \longrightarrow \overline{\mathcal{M}}_g \quad | \quad X \supseteq \psi\text{-faces } \mathcal{F} \approx \text{open disk} = \text{connected components of } \overline{\mathcal{M}}_g \setminus \psi(X) \implies \exists \chi(X) = \chi(\overline{\mathcal{M}}_g)$ in Euler-Poincaré bound $|V| - |E| + |\mathcal{F}| = \chi(X) \geq \chi(\overline{\mathcal{M}}_g)$. And, all vanishing composition $\partial_1 \circ \partial_2$ of boundary operators $\partial_2: C_2 \longrightarrow C_1, \partial_1: C_1 \longrightarrow C_0, \forall C_0, C_1, C_2 =$ basis of 2D cell-complex vertices, edges, faces, resp., \implies 1-cycle space $\text{Ker}(\partial_1)$ contains 1-boundary space $\partial_2(C_2)$. Hence, independent of X , and depending only on the genus g , $|\mathcal{H}^1(\overline{\mathcal{M}}_g; \mathbb{Z}_2)| = |\text{Ker}(\partial_1)/\partial_2(C_2)| = 2^{2g}$. \square

Theorem (Kasteleyn). Let $X = (i_\ell, \forall i_\ell \neq j_{\ell'} \mid \ell \geq \ell'; i \neq j) \subset \overline{\mathcal{M}}_g \mid g \gg$ be embedding for all equivalence classes $[\sigma]$ of perfect matchings $\mathcal{D} \supseteq D$, $\forall \sigma \in \text{Aut}(\mathcal{D})$, $\text{sgn}(\sigma) = (-1)^{t(\sigma)} \mid t(\sigma) := (\sigma(1), \dots, \sigma(2n)) \longrightarrow (1, \dots, 2n)$; the partition function $Z = \sum_{D \subset \mathcal{D}} \prod_{\ell \subset D} \varepsilon_\ell^K \omega_\ell = \text{Pf}(X^K) \in \mathbf{Quot}(\mathbb{K}[D])$ is given by

$$(i) \quad \text{Pf}(X^K) = \frac{1}{n!} \frac{1}{2^n} \sum_{\sigma \in \mathcal{S}_{2n}} (-1)^{t(\sigma)} \prod_{\ell=1}^n X_{\sigma(2\ell-1)\sigma(2\ell)}^K$$

$$(ii) \quad \text{Pf}(X^K) = \sum_{\sigma \mid [\sigma]} (-1)^{t(\sigma)} \prod_{\ell=1}^n X_{\sigma(2\ell-1)\sigma(2\ell)}^K \cdot$$

Proof. (i) \implies (ii) by perfect-matching *bijection*. To see (i): $X^K = m \times m \implies \det(X^K)^T = \det(-X^K) = (-1)^m \det X^K = 0 \iff m = \text{odd}$; $\det X^K \neq 0 \implies \det X^K = \text{positive-definite, square of rational function of } X_{ij}^K \mid X^K = 2n \times 2n$.

In particular, $X_{i\rho(i)}^K = -X_{\rho(i)i}^K \mid i \leq \rho(i) \implies$ sum of 2-partition monomials:

$$\left\{ \begin{array}{l} \sum_{\substack{\rho \\ \cap}} (-1)^{t(\rho)} \prod_{i=1}^{2n} X_{i\rho(i)}^K \\ \mathcal{S}_{2n} / (\mathcal{S}_n \times \mathcal{S}_n) \end{array} \right. \left\{ \begin{array}{l} j = \rho^{-1}(i) \iff i \neq j \in \{1, \dots, n\} \\ \implies X_{i\rho(i)}^K \equiv X_{\rho(2\ell-1)\rho(2\ell)}^K \\ \forall \ell = 1, \dots, 2n; \\ t(\rho) = \text{even (odd), for even } 2n \text{ (otherwise)} \\ t(\rho) := (\rho(1), \dots, \rho(2n)) \longrightarrow (1, \dots, 2n) \end{array} \right.$$

$$+ \left\{ \begin{array}{l} \sum_{\substack{\rho \\ \cap}} (-1)^{t(\rho)} \prod_{i=1}^{2n} X_{i\rho(i)}^K \\ 2 \cdot \left(\mathcal{S}_{\left\{ \frac{(2n)!}{n! 2^n} \right\}} / \left(\mathcal{S}_2 \times \mathcal{S}_{\left\{ \frac{(2n)!}{n! 2^n} - 2 \right\}} \right) \right) \end{array} \right. \left\{ \begin{array}{l} j = \rho^{-1}(i) \iff i \neq j \in \{1, \dots, n\} \\ \implies X_{i\rho(i)}^K \equiv X_{\rho(2\ell-1)\rho(2\ell)}^K \\ \forall \ell = 1, \dots, 2n; \\ t(\rho) = \text{odd (even),} \\ \text{for even } 2n \text{ (otherwise).} \end{array} \right.$$

by Leibniz's second-index permutations.

Evidently, $X_{i\rho(i)}^K = -X_{\rho(i)i}^K \mid i \leq \rho(i) \implies$ the quadratic multinomial:

$$\left\{ \begin{array}{l} \sum_{\substack{\sigma = \tilde{\sigma} \\ \cap}} (-1)^{t(\rho) + n + t(\sigma)} \left(\prod_{\ell=1}^n X_{\sigma(2\ell-1)\sigma(2\ell)}^K \right)^2 \quad \left| \begin{array}{l} t(\rho) = \text{even (odd),} \\ \text{for even } 2n \text{ (otherwise)} \end{array} \right. \\ \mathcal{S}_{2n}/(\mathcal{S}_n \times \mathcal{S}_2^n) \\ + \\ 2 \times \sum_{\substack{\sigma = \tilde{\sigma} \neq \tau = \tilde{\tau} \\ \cap}} (-1)^{t(\sigma) + t(\tau)} \prod_{\ell=1}^n X_{\sigma(2\ell-1)\sigma(2\ell)}^K \prod_{\ell=1}^n X_{\tau(2\ell-1)\tau(2\ell)}^K \\ \left(\mathcal{S}_{2n}/(\mathcal{S}_n \times \mathcal{S}_2^n) \right) \\ \cong \\ \left(\mathcal{S}_{\left\{ \frac{(2n)!}{n! 2^n} \right\}} / \left(\mathcal{S}_2 \times \mathcal{S}_{\left\{ \frac{(2n)!}{n! 2^n} - 2 \right\}} \right) \right) \end{array} \right. \\
 = \left(\sum_{\sigma = \tilde{\sigma}} (-1)^{t(\sigma)} \prod_{\ell=1}^n X_{\sigma(2\ell-1)\sigma(2\ell)}^K \right)^2 = \text{Pf}^2(X^K) \quad \left| \begin{array}{l} t(\sigma) := (\sigma(1), \dots, \sigma(2n)) \\ \longrightarrow (1, \dots, 2n). \end{array} \right. \\
 \forall \min(\deg(X)) \mid \{[\sigma]\} \subseteq \mathcal{S}_{2n}/(\mathcal{S}_n \times \mathcal{S}_2^n).$$

Now, write Z by all non-vanishing monomials $\forall D$:

$$Z = \sum_{\sigma = \tilde{\sigma}} \sum_D \prod_{\ell=1}^n \epsilon_{\sigma^D(2\ell-1)\sigma^D(2\ell)}^K \omega_{\sigma^D(2\ell-1)\sigma^D(2\ell)}$$

where, if D and $\tilde{\sigma}$ are 1-1, then $Z = \sum_{\sigma = \tilde{\sigma}} \prod_{\ell=1}^n \epsilon_{\sigma(2\ell-1)\sigma(2\ell)}^K \omega_{\sigma(2\ell-1)\sigma(2\ell)}$.

But, for any $\{\sigma \mid_{[\sigma]}\} =$ set of all partitions of disjoint equivalence classes:

$$\begin{aligned} \text{Pf}(X^K) &= \sum_{\sigma \mid_{[\sigma]}} \underbrace{(-1)^{t(\tilde{\sigma}) - \Delta(\sigma)} \prod_{\ell=1}^n X_{\sigma(2\ell-1)\sigma(2\ell)}^K}_{D\text{-fixed } \pm, \forall \sigma \mid_{[\sigma]}} \left| \begin{array}{l} \Delta(\sigma) := \epsilon_{\sigma(2\ell-1)\sigma(2\ell)}^K \\ \longrightarrow \epsilon_{\sigma(2\ell)\sigma(2\ell-1)}^K \\ \forall \sigma(2\ell-1) > \sigma(2\ell) \end{array} \right. \\ &= \left\{ \frac{1}{n!} \frac{1}{2^n} \sum_{\substack{\sigma \\ \cap \\ \text{Aut}(\mathcal{D})}} \sum_D \underbrace{(-1)^{t(\sigma^D)} \prod_{\ell=1}^n \epsilon_{\sigma^D(2\ell-1)\sigma^D(2\ell)}^K}_{D\text{-fixed } \pm, \forall \sigma^D \mid_{[\sigma^D]}} \prod_{\ell=1}^n \omega_{\sigma^D(2\ell-1)\sigma^D(2\ell)} \right\}. \end{aligned}$$

That is, such that all $\mathcal{S}_{2n} \setminus \text{Aut}(\mathcal{D})$ monomials vanish, write:

$$\begin{array}{l} \sum_{D \subseteq \mathcal{D}} \prod_{\ell \in D} \varepsilon_{\ell}^K \omega_{\ell} = \\ = \text{Pf}(X^K), \\ \text{by (i) and (ii)} \end{array} \left| \begin{array}{l} \text{the bijection } (-1)^{t(\tilde{\sigma}^D)} = (-1)^{t(\sigma^D) + \Delta(\sigma^D)} \text{ equals} \\ \frac{1}{n!} \frac{1}{2^n} \sum_{\sigma^D \in (\mathcal{S}_n \times \mathcal{S}_2^n) \Big|_{[\sigma^D]}} (-1)^{t(\sigma^D)} \prod_{\ell=1}^n \varepsilon_{\sigma^D(2\ell-1)\sigma(2\ell)}^K \end{array} \right.$$

i.e. depending only on perfect-matching orientation; independent of $\tilde{\sigma}^D$. \square

Corollary. *Correlation = Pfaffian of inverse Kasteleyn operator*

$$\left\langle \prod_{i=1}^k \sigma_D(\ell_i) \right\rangle = \text{Pf}((X^K)_{\xi\eta}^{-1}) \quad \left| \begin{array}{l} \xi, \eta = 1, \dots, k; \\ \text{Pf}(X^K) = \text{partition function.} \end{array} \right.$$

Proof. Follows from Kasteleyn theorem for $n = k$. \square

Remark. Combinatorial (exponential) complexity reduces to cubic complexity of diagonalizing $\text{Pf}(\mathcal{A}X^K\mathcal{A}^T) = \det(\mathcal{A})\text{Pf}(X^K) \rightarrow \mathcal{O}(n^3)$ by skew symmetric Gaussian elimination. And, the discrete property, correlation, is universal $\forall g$ since behavior of local observable is determined at point.

1.5 Computing isomorphisms

For fixed genus g , number of isomorphisms, to wit, equivalence classes $[\sigma]$, are enumerated in Z as two-variable skew-symmetric adjacency $z_1 = 1 = z_2$ matching polynomial, by the generating function

$$\sum_{D(N_1, \dots, N_k) \mid (\sum_{v=1}^k N_v) = n} (\pm) \prod_{v=1}^k z_v^{N_v} \quad \left| N_v = |\text{edges}| \text{ of } z_v\text{-class.} \right.$$

Derivation I. Let $X \subset \overline{\mathcal{M}}_g = \text{planar } M \times N \text{ square grid, where } \partial X = \text{open.}$

$$\begin{aligned} |\{\tilde{\sigma}(X; M, N)\}| &= \\ &= 2^{\binom{MN}{2}} \prod_{i=1}^M \prod_{j=1}^{\frac{N}{2}} \sqrt{\cos^2\left(\frac{\pi i}{M+1}\right) + \cos^2\left(\frac{\pi j}{N+1}\right)} \quad \left| N = \text{even} \right. \\ &= |\{\tilde{\sigma}(X; N, M)\}| \quad \left| \begin{array}{l} M = \text{even} \\ N = \text{odd} \end{array} \right. \\ &= 0 \quad \left| MN = \text{odd.} \right. \end{aligned}$$

Show. ♡.

Derivation II. Let $X \subset \overline{\mathcal{M}}_g =$ cylindrical $M \times N$ square grid.

$$|\{\tilde{\sigma}(X; M, N)\}| =$$

$$= 2^{\binom{MN}{2}} \prod_{i=1}^M \prod_{j=1}^{\frac{N}{2}} \sqrt{\sin^2\left(\frac{\pi(2i-1)}{M}\right) + \cos^2\left(\frac{\pi j}{N+1}\right)} \quad \left| N = \text{even} \right.$$

$$= 2^{\binom{MN}{2} - \frac{M}{2} + 1} \prod_{i=1}^M \prod_{j=1}^{\frac{N}{2}} \sqrt{\sin^2\left(\frac{\pi(2i-1)}{M}\right) + \cos^2\left(\frac{\pi j}{N+1}\right)} \quad \left| \begin{array}{l} M = \text{even} \\ N = \text{odd} \end{array} \right.$$

$$= 0 \quad \left| MN = \text{odd.} \right.$$

Show. ♡.

Derivation III. Let $X \subset \overline{\mathcal{M}}_g = \text{toroidal } M \times N \text{ square grid.}$

$$|\{\tilde{\sigma}(X; M, N)\}| =$$

$$= 2^{\left(\frac{MN}{2} - 1\right)} \left(\begin{array}{l} \prod_{i=1}^M \prod_{j=1}^{\frac{N}{2}} \sqrt{\sin^2\left(\frac{\pi(2i-1)}{M}\right) + \sin^2\left(\frac{2\pi j}{N}\right)} \\ + \\ \prod_{i=1}^M \prod_{j=1}^{\frac{N}{2}} \sqrt{\sin^2\left(\frac{2\pi i}{M}\right) + \sin^2\left(\frac{\pi(2j-1)}{N}\right)} \\ + \\ \prod_{i=1}^M \prod_{j=1}^{\frac{N}{2}} \sqrt{\sin^2\left(\frac{\pi(2i-1)}{M}\right) + \sin^2\left(\frac{\pi(2j-1)}{N}\right)} \end{array} \right) \quad \left| \begin{array}{l} N = \text{even} \end{array} \right.$$

$$= |\tilde{\sigma}(X; N, M)| \quad \left| \begin{array}{l} M = \text{even} \\ N = \text{odd} \end{array} \right.$$

$$= 0 \quad \left| MN = \text{odd.} \right.$$

Show. ♡.

Derivation IV. Let $X \subset \overline{\mathcal{M}}_g = \text{planar } 6 \times 8 \text{ square grid}$, where $\partial X = \text{open}$.

$$|\{\tilde{\sigma}(X; M, N)\}| =$$

$$= 16777216 \left(\frac{1}{4} + \cos^2\left(\frac{\pi}{7}\right)\right) \left(\cos^2\left(\frac{\pi}{9}\right) + \cos^2\left(\frac{\pi}{7}\right)\right) \left(\cos^2\left(\frac{\pi}{7}\right) + \cos^2\left(\frac{2\pi}{9}\right)\right) \times$$

$$\times \left(\cos^2\left(\frac{\pi}{7}\right) + \sin^2\left(\frac{\pi}{18}\right)\right) \left(\frac{1}{4} + \sin^2\left(\frac{\pi}{14}\right)\right) \left(\cos^2\left(\frac{\pi}{9}\right) + \sin^2\left(\frac{\pi}{14}\right)\right) \times$$

$$\times \left(\cos^2\left(\frac{2\pi}{9}\right) + \sin^2\left(\frac{\pi}{14}\right)\right) \left(\sin^2\left(\frac{\pi}{18}\right) + \sin^2\left(\frac{\pi}{14}\right)\right) \left(\frac{1}{4} + \sin^2\left(\frac{3\pi}{14}\right)\right) \times$$

$$\times \left(\cos^2\left(\frac{\pi}{9}\right) + \sin^2\left(\frac{3\pi}{14}\right)\right) \left(\cos^2\left(\frac{2\pi}{9}\right) + \sin^2\left(\frac{3\pi}{14}\right)\right) \left(\sin^2\left(\frac{\pi}{18}\right) + \sin^2\left(\frac{3\pi}{14}\right)\right).$$

Show. ♡.

Derivation V. Let $X \subset \overline{\mathcal{M}}_g =$ cylindrical 6×8 square grid.

$$\begin{aligned}
 |\{\tilde{\sigma}(X; M, N)\}| &= \\
 &= 5242880 \left(\frac{1}{4} + \cos^2\left(\frac{\pi}{9}\right)\right)^2 (1 + \cos^2\left(\frac{\pi}{9}\right)) \left(\frac{1}{4} + \cos^2\left(\frac{2\pi}{9}\right)\right)^2 \times \\
 &\quad \times \left(1 + \cos^2\left(\frac{2\pi}{9}\right)\right) \left(\frac{1}{4} + \sin^2\left(\frac{\pi}{18}\right)\right)^2 (1 + \sin^2\left(\frac{\pi}{18}\right))
 \end{aligned}$$

Show. ♡.

Derivation VI. Let $X \subset \overline{\mathcal{M}}_g =$ toroidal 6×8 square grid.

$$\begin{aligned}
 |\{\tilde{\sigma}(X; M, N)\}| &= \\
 &= 8388608 \left[\frac{18225}{131072} + \cos^4\left(\frac{\pi}{8}\right) \left(\frac{3}{4} + \cos^2\left(\frac{\pi}{8}\right)\right)^4 \sin^4\left(\frac{\pi}{8}\right) \left(\frac{3}{4} + \sin^2\left(\frac{\pi}{8}\right)\right)^4 + \right. \\
 &\quad \left. + \left(\frac{1}{4} + \cos^2\left(\frac{\pi}{8}\right)\right)^4 (1 + \cos^2\left(\frac{\pi}{8}\right))^2 \left(\frac{1}{4} + \sin^2\left(\frac{\pi}{8}\right)\right)^4 (1 + \sin^2\left(\frac{\pi}{8}\right))^2 \right].
 \end{aligned}$$

Show. ♡.

1.6 Grassmann integral

Definition. The Grassmann algebra $\bigwedge^\bullet V$ on a basis (a_1, \dots, a_{2n}) of V is generated by $2^{2n} = \sum_{k=0}^{2n} (\dim \bigwedge^k V) = \sum_{k=0}^{2n} \binom{2n}{k}$ dimensional basis vectors

$$\left\{ \begin{array}{l} a_0 = 1; a_{\sigma(k)<} = a_{\sigma(1)} \otimes \cdots \otimes a_{\sigma(k)}, \forall \sigma(k)< = (\sigma(1), \dots, \sigma(k)) \mid \sigma(1) < \cdots < \sigma(k); \\ a_{\sigma(\xi)} \otimes a_{\sigma(\eta)} + a_{\sigma(\eta)} \otimes a_{\sigma(\xi)} = 0, \forall \xi, \eta = 1, \dots, k; \sigma(\xi), \sigma(\eta), k = 1, \dots, 2n \end{array} \right\}$$

with:

(i) Element, k -component $(\forall k = 0, 1, \dots, 2n)$

$$\bigwedge^k V: \bigotimes^k V \longrightarrow \bigotimes^k V \left| \begin{array}{l} \left(v^{\sigma(k)<} = \frac{1}{k!} \sum_{\sigma(k)<} \sum_{\sigma} (-1)^{t(\sigma)} \prod_{i=1}^k v_{i \sigma(i)} \right) a_{\sigma(k)<} \\ \sigma \in \mathcal{S}_{\sigma(k)<}, \quad t(\sigma) := (\sigma(1), \dots, \sigma(k)) \longrightarrow \sigma(k)< \end{array} \right.$$

(ii) Multiplication $(\forall k, l = 0, 1, \dots, 2n)$

$$\begin{array}{l} (vw)^{\sigma(k)< \sigma(l)<} = v^{\sigma(k)<} w^{\sigma(l)<} \left| \begin{array}{l} \sigma(i) \Big|_{\sigma(k)<} = \sigma(j) \Big|_{\sigma(l)<} \implies 0 \\ \forall \bigwedge^k V, \bigwedge^l V; k, l = 1, \dots, 2n \end{array} \right. \\ (vw)^0 = v_0 w_0 \end{array}$$

$$\forall v \in \text{Span}(\bigwedge^\bullet V): \left\{ v = v_0 + \sum_{k=1}^{2n} v_k a_k + \sum_{k=2}^{2n} v^{\sigma(k)<} a_{\sigma(k)<} \mid v_{(\cdot)} \in \mathbb{C} \right\}.$$

Definition. $\bigwedge^\bullet V$ integral := with respect to orientation $\mathbb{R} \simeq x \in \bigwedge^{2n} V$:

$$\int_{\bigwedge^{2n} V} f = f_x \quad \Big| \quad f = f_x x + \underbrace{\cdots}_{\text{lower order terms}}$$

and, if (a_i) is a basis in V , then $x = a_1 \otimes \cdots \otimes a_n$ by the formal constraints:

$$(i) \quad \int \left(\bigotimes_{i=1}^k a_{\sigma(i)} \right) \otimes da = \begin{cases} 0 & | k < 2n \\ (-1)^{t(\sigma)} & | k = 2n \end{cases} \quad \Bigg| \quad \begin{array}{l} da \cong (-1)^{n(2n-1)} \bigotimes_{i=1}^{2n} da_i \\ t(\sigma) := (\sigma(1), \dots, \sigma(2n)) \\ \longrightarrow (1, \dots, 2n). \end{array}$$

$$(ii) \quad \int \left(\bigotimes_{i=1}^{2n} a_i \right) \otimes \left(\bigotimes_{i=1}^{2n} da_i \right) = (-1)^{n(2n-1)} \int \bigotimes_{i=1}^{2n} (a_i \otimes da_i) = (-1)^{n(2n-1)}.$$

Lemma. $\bigwedge^\bullet V$ graded identity, up to tensors in superalgebra $M_{a,b}$ of minimal subfield, is isomorphic to kernel of either \mathbb{Q} or prime-ordered field $\mathbb{F}_{q=p^m}$.

Proof. ♡.

Theorem. T -ideal of $M_{pr+qs, ps+qr}$ is contained in T -ideal of $M_{p,q} \otimes M_{r,s}$.

Proof. Follows from the prior lemma.

Theorem. Let $A^*(a) = \int_{\wedge^\bullet V} A(a) \mid A(a) = \exp\left(\frac{1}{2} \sum_{ij} a_i A_{ij} a_j\right)$, $(a_i) \subseteq V$, satisfy the Grassmann constraints; A^* uniquely maximizes $-\int_{\wedge^\bullet V} A \log A$ over all A satisfying the integral such that:

$$(i) \text{ Pf}(A) = \int_{\wedge^\bullet V} \exp\left(\frac{1}{2} \sum_{ij} a_i A_{ij} a_j\right) da$$

$$(ii) \text{ Pf}\begin{pmatrix} 0 & A \\ -A^t & 0 \end{pmatrix} = \det(A)$$

$$(iii) (\text{Pf}(A))^2 = \det(A)$$

$$(iv) \frac{\partial}{\partial A_{i_1 j_1}} \cdots \frac{\partial}{\partial A_{i_k j_k}} \text{Pf}(A) =$$

$$= \text{Pf}(A) \cdot \text{Pf}((A^{-1})_{ab}) \quad \left| \begin{array}{l} a = i_1, \dots, i_k \\ b = j_1, \dots, j_k \end{array} \right.$$

Proof (hints).

(i). Write:

$$\int_{\wedge^{\bullet} V} \exp\left(\frac{1}{2} \langle a, Aa \rangle\right) da = \frac{1}{n!} \frac{1}{2^n} \int_{\wedge^{\bullet} V} \langle a, Aa \rangle^n da$$

such that

$$\begin{aligned} \int \langle a, Aa \rangle^{2n} da &= \int a_{\sigma(1)} a_{\tau(1)} \cdots a_{\sigma(n)} a_{\tau(n)} A_{\sigma(1)\tau(1)} \cdots A_{\sigma(n)\tau(n)} da = \\ &= (-1)^{t(\sigma)} A_{\sigma(1)\tau(1)} \cdots A_{\sigma(n)\tau(n)} \quad \left| \begin{array}{l} t(\sigma) : (\sigma(1), \tau(1), \dots, \sigma(n), \tau(n)) \\ \longrightarrow (1, \dots, 2n). \end{array} \right. \end{aligned}$$

This implies

$$\int_{\wedge^{\bullet} V} \exp\left(\frac{1}{2} \langle a, Aa \rangle\right) da = \frac{1}{n!} \frac{1}{2^n} \text{Pf}(A).$$

Remark. II, III and IV follow from the latter integral formula.

(ii). Choosing splitting $V = W \oplus W^*$ by matrix block structure, where V Grassmann algebra is isomorphic to algebra (tensor product) generated by $c_i, b_i \mid i = 1, \dots, n$ with relations $c_i c_j = -c_j c_i$, $c_i b_j = -b_j c_i$, and $b_i b_j = -b_j b_i$:

$$\begin{aligned} (a_1, \dots, a_{2n}) &= \\ &= \underbrace{(c_1, \dots, c_n)}_{\text{basis in } W}, \underbrace{(b_1, \dots, b_n)}_{\text{basis in } W^*}. \end{aligned}$$

As a result,

$$\left\langle a, \begin{pmatrix} 0 & A \\ -A^t & 0 \end{pmatrix} a \right\rangle = 2 \langle c, Ab \rangle.$$

Therefore, prove

$$\int_{\Lambda^n(W \oplus W^*)} \exp(\langle c, Ab \rangle) dc db = \det(A).$$

(iii). Similar.

$$\begin{aligned}
\text{(iv). } \int \exp\left(\frac{1}{2} \langle a, Aa \rangle + \langle a, \boldsymbol{\eta} \rangle\right) da &= \\
&= \int \exp\left(\frac{1}{2} \langle a + A^{-1}\boldsymbol{\eta}, A(a + A^{-1}\boldsymbol{\eta}) \rangle - \frac{1}{2} \langle \boldsymbol{\eta}, A^{-1}\boldsymbol{\eta} \rangle\right) da \\
&= \text{Pf}(A) \exp\left(-\frac{1}{2} \langle \boldsymbol{\eta}, A^{-1}\boldsymbol{\eta} \rangle\right).
\end{aligned}$$

$$\begin{aligned}
\frac{\partial}{\partial A_{i_1 j_1}} \cdots \frac{\partial}{\partial A_{i_k j_k}} \text{Pf}(A) &= \\
&= \int a_{i_1} a_{j_1} \cdots a_{i_k} a_{j_k} \exp\left(\frac{1}{2} \langle a, Aa \rangle\right) da \\
&= \left(\frac{\partial}{\partial \boldsymbol{\eta}}\right)^{2k} \int \exp\left(\frac{1}{2} \langle a, Aa \rangle + \langle \boldsymbol{\eta}, a \rangle\right) da.
\end{aligned}$$

□

Theorem (bipartite). Let $X \subset \mathbb{R}^2 = \text{Kasteleyn-oriented bipartite partition}$,

$$Z_X = \epsilon_X^K \int \exp\left(\frac{1}{2} \sum_{ij} a_i (X_{ij}^K) a_j\right) da \left| \begin{array}{l} \epsilon_X^K = (-1)^\sigma \epsilon_{\sigma_1 \sigma_2}^K \cdots \epsilon_{\sigma_{2n-1} \sigma_{2n}}^K \in \{\pm 1\} \\ 2n = |V(X)|. \end{array} \right.$$

Proof. $X = \text{bipartite}$ implies

$$X^K = \begin{pmatrix} 0 & B_X^K \\ -(B_X^K)^T & 0 \end{pmatrix} \left| \begin{array}{l} B^K : \mathbb{R}^{V_\circ(X)} \longrightarrow \mathbb{R}^{V_\bullet(X)} \\ \mathbb{R}^{V(X)} = \mathbb{R}^{V_\bullet(X)} \oplus \mathbb{R}^{V_\circ(X)} \\ \dim(\mathbb{R}^{V_\bullet(X)}) = \dim(\mathbb{R}^{V_\circ(X)}) = n \\ V(X) = V_\bullet(X) \sqcup V_\circ(X), \quad |V(X)| = 2n. \end{array} \right.$$

Identifying $V_\bullet(X), V_\circ(X)$ via a diagram $\{b\} \sim \{\omega\}$ with “hole”

$$X^K = \begin{pmatrix} 0 & C_X^K \\ -(C_X^K)^T & 0 \end{pmatrix} \left| \begin{array}{l} \mathbb{R}^{V(X)} = \mathbb{R}^{V_\bullet(X)} \oplus \mathbb{R}^{V_\circ(X)} \leftarrow \\ C_X^K = \mathbb{R}^{V_\circ(X)} \leftarrow \\ \leftarrow \implies \text{recursion i.e. nested.} \end{array} \right.$$

As a result, $Z_X = |\det(C_X^K)|$. □

Corollary (bipartite correlation).

$$\langle \sigma_{b_1 w_1} \cdots \sigma_{b_k w_k} \rangle = \frac{\partial}{\partial \omega(b_1 w_1)} \cdots \frac{\partial}{\partial \omega(b_k w_k)} \ln Z_X$$

$$\implies \langle \sigma_{b_1 w_1} \cdots \sigma_{b_k w_k} \rangle = \det\left(\left((C_X^K)^{-1}\right)_{\tilde{b}w}\right) \left| \begin{array}{l} \tilde{b} = \tilde{b}_1, \dots, \tilde{b}_k \\ w = w_1, \dots, w_k \end{array} \right.$$

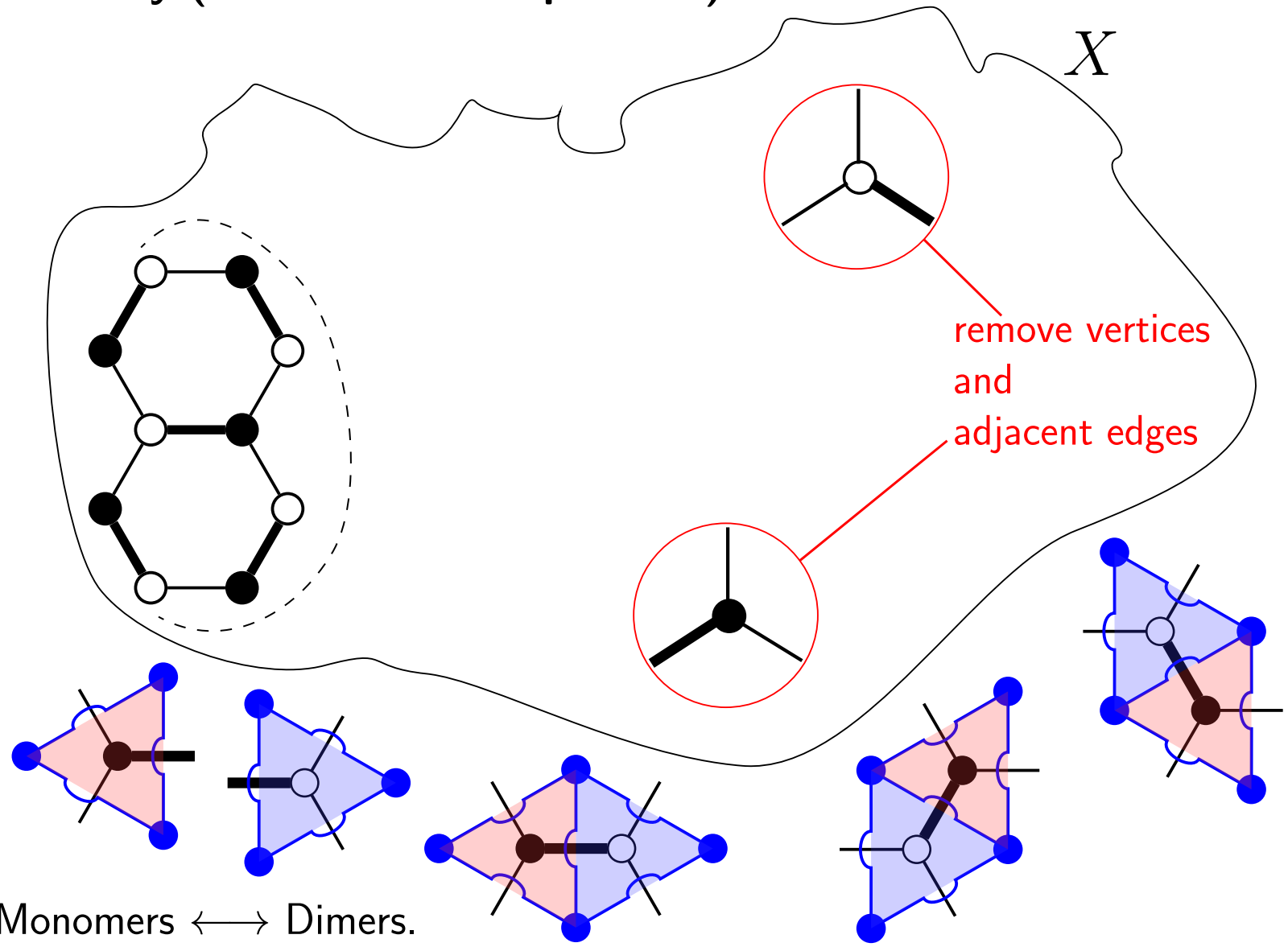
where $\tilde{b} =$ white-vertex identified with b .

Remark. The “physical” meaning of (ii):

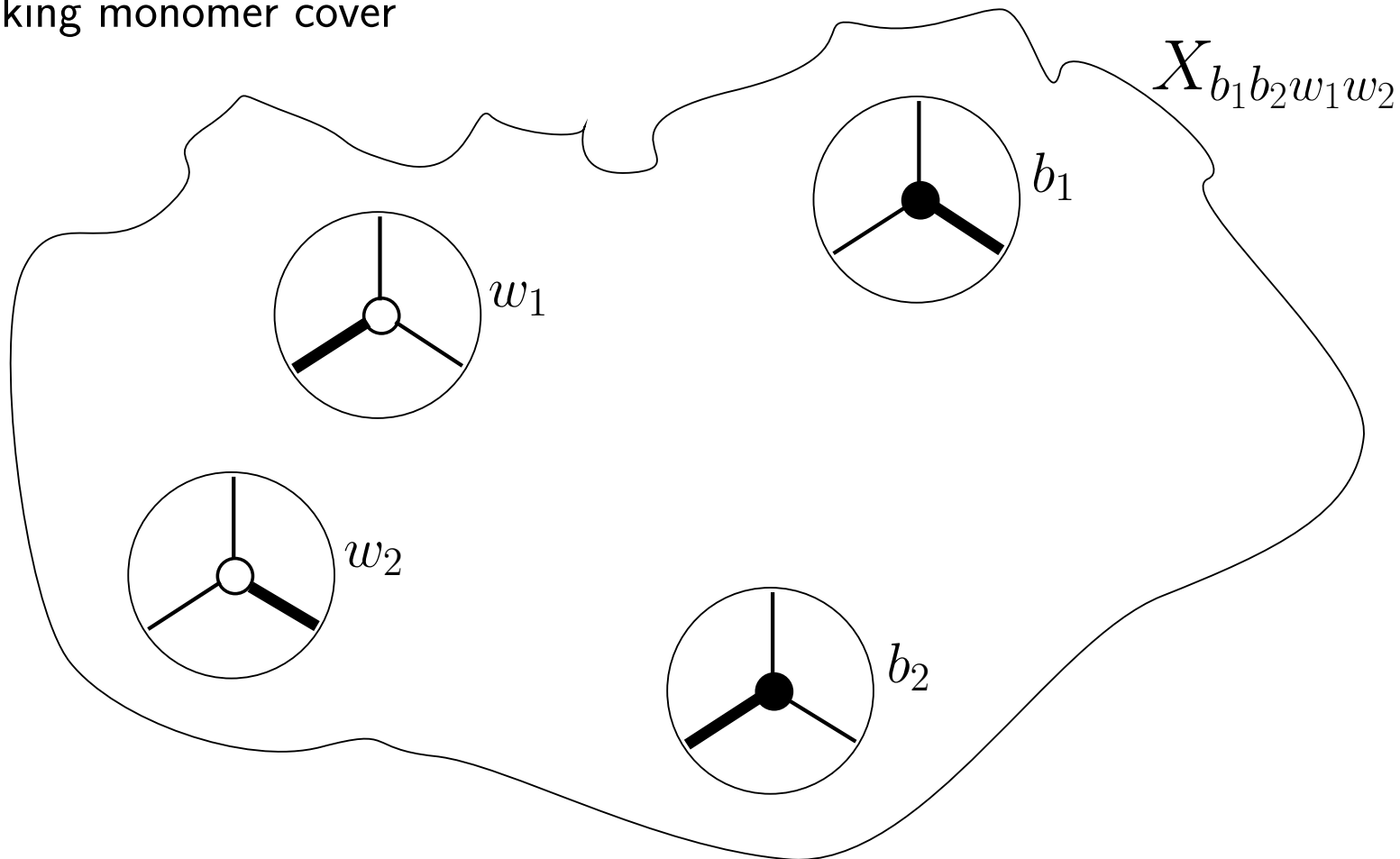
$$\begin{aligned} \langle \sigma_{b_1 w_1} \cdots \sigma_{b_k w_k} \rangle &= \\ &= \int \psi_{b_1}^* \psi_{w_1} \cdots \psi_{b_k}^* \psi_{w_k} \exp(\psi^* C_X^K \psi) d\psi^* d\psi \cdot \left(\int \exp(\psi^* C_X^K \psi) d\psi^* d\psi \right) \end{aligned}$$

which corresponds to correlation for the free Fermionic representation.

Corollary (dimer-monomer problem).



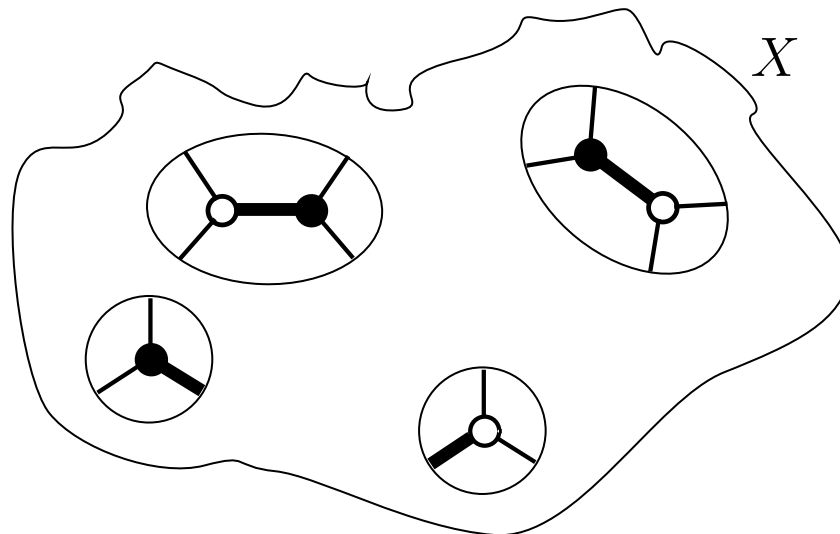
Taking monomer cover



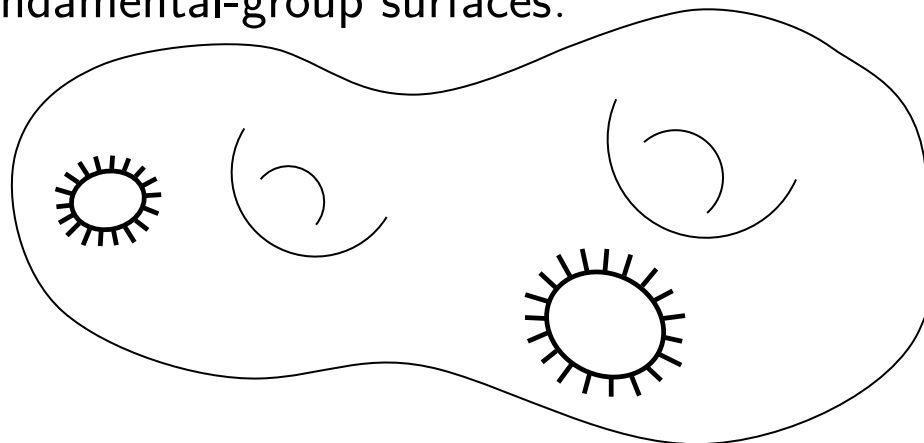
the monomer-monomer correlation $M_{b_1 \dots b_n w_1 \dots w_n}$ is given by

$$\frac{Z_{X_{b_1 \dots b_n w_1 \dots w_n}}}{Z_X}.$$

In particular, adjacent monomers $(b_\ell, w_\ell) \implies$ dimer $(i_{b_\ell} j_{w_\ell}), \forall i, j | \ell \subseteq D$:



Remark. Monomer-monomer correlations are a special case of dimer models for nontrivial fundamental-group surfaces:



Remark. $|\{[K]\}| = 2^{2g+2n-1}$, where $2n = |\text{vertices}|$.

1.7 Pfaffian polynomials

Theorem. *Orthonormal sequence exists for 2^{2g} eigenvalues in multiple by*

$$Z = \frac{1}{2^g} \sum_{[K]} \text{Arf}(q_{D_0}^K) \cdot \varepsilon^K(D_0) \cdot \text{Pf}(X^K) \quad \left| \text{Arf}(\cdot) \in \{\pm 1\}\right.$$

such that:

$[K]$ = *equivalence classes of Kasteleyn orientations, 2^{2g} in total*

$q_{D_0}^K$ = *quadratic form on $\mathcal{H}^1(\overline{\mathcal{M}}_g; \mathbb{Z}_2)$; corresponds to Kasteleyn orientation, with respect to reference configuration D_0*

$$\varepsilon^K(D_0) = (-1)^\sigma \varepsilon_{\sigma_1 \sigma_2}^K \cdots \varepsilon_{\sigma_{2n-1} \sigma_{2n}}^K \quad \left| \begin{array}{l} \sigma \in \text{Aut}(\mathcal{D}_0) \subseteq \text{Aut}(\mathcal{D}) \\ \{[\sigma]\} \subseteq \mathcal{S}_{2n} / (\mathcal{S}_n \times \mathcal{S}_2^n). \end{array} \right.$$

Proof. ♡.

Corollary.

(i). For bipartite graphs on $\overline{\mathcal{M}}_g$:

$$\begin{aligned} \text{height function} &= \\ &= \text{section of the non-trivial } \mathbb{Z}\text{-bundle.} \end{aligned}$$

(ii). Fundamental cycles $(a_1, \dots, a_g, b_1, \dots, b_g)$ is given by:

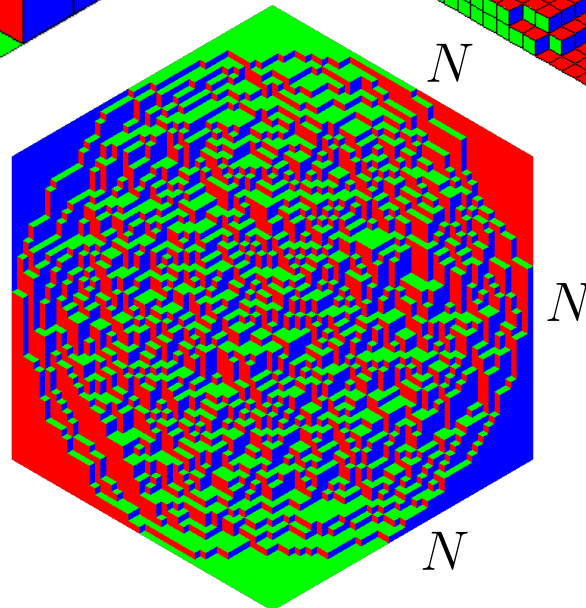
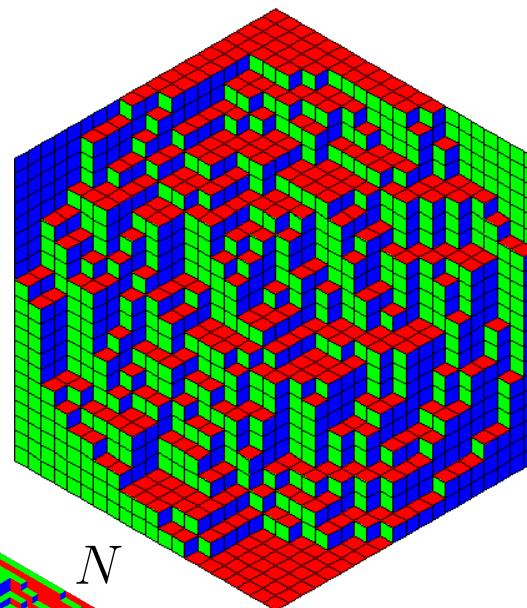
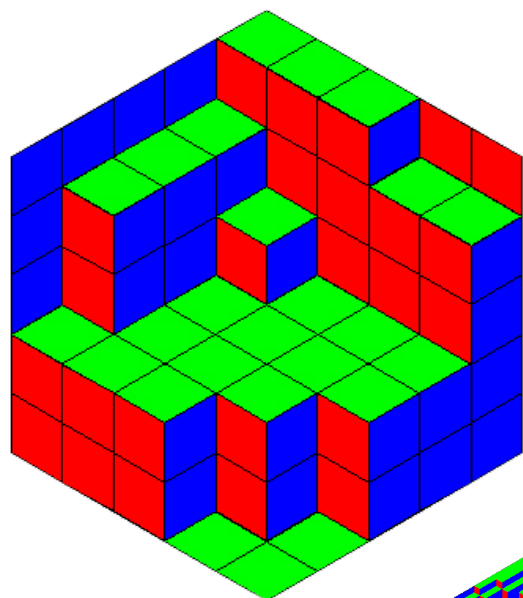
$$\begin{aligned} Z(\mathcal{H}_{a_1}, \dots, \mathcal{H}_{a_g}, \mathcal{H}_{b_1}, \dots, \mathcal{H}_{b_g}) &= \\ &= \sum_D \prod_{\ell \in D} \omega(\ell) \prod_{i=1}^g \exp\left(\sum_i \mathcal{H}_{a_i} \Delta_{a_i} h + \right. \\ &\qquad \qquad \qquad \left. + \sum_i \mathcal{H}_{b_i} \Delta_{b_i} h \right) \end{aligned}$$

where $\Delta_C h =$

$=$ change in height function along noncontractible cycle C on $\overline{\mathcal{M}}_g$.

Proof. ♡.

1.8 Limits

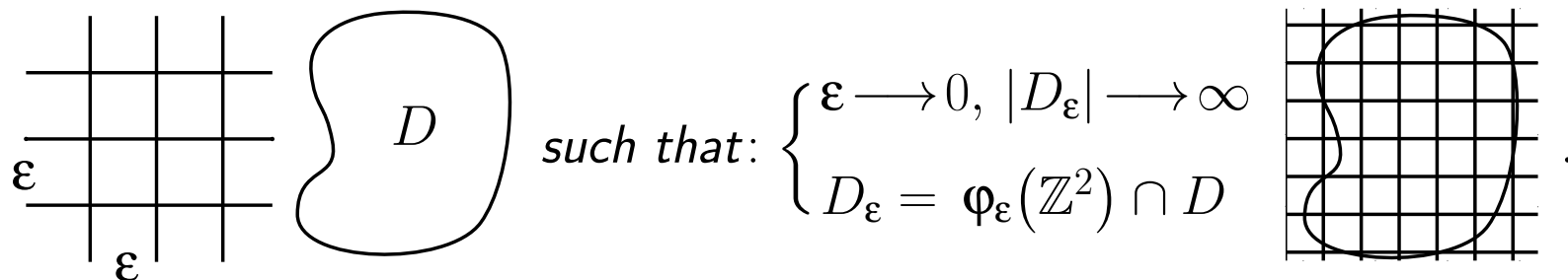


uniform measure

$$\text{Prob}(h) = \frac{1}{|\mathcal{H}_X|}$$

$$N \longrightarrow \infty.$$

Theorem (Schur process; Okounkov & R). Let $\varphi_\varepsilon: \mathbb{Z}^2 \hookrightarrow \mathbb{R}^2 \mid D \subset \mathbb{R}^2$;



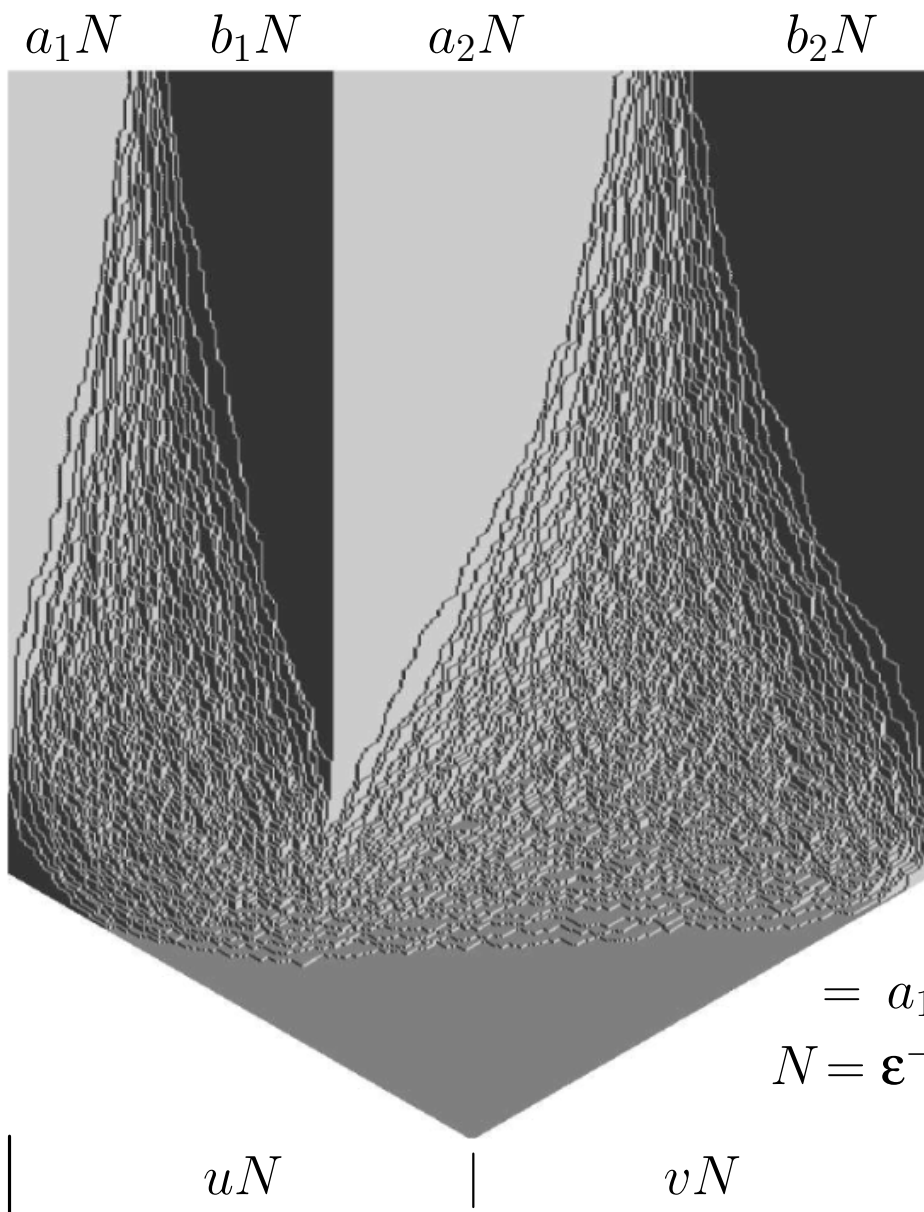
Then, for cube-stack with measure

$$\text{Prob}(\pi) = \frac{\prod_t q_t^{\pi(t)}}{\sum_{\pi} \prod_t q_t^{\pi(t)}} \quad \left| \begin{array}{l} \pi \in \mathcal{H}_X \\ \pi \cong D, \end{array} \right.$$

there is existence of:

$$\begin{aligned} & \text{Thermodynamic limit } (|D_\varepsilon| \longrightarrow \infty) + \\ & + \text{Scaling limit } (q = e^{-\varepsilon}, \varepsilon \longrightarrow +0). \end{aligned}$$

Proof. ♡.



where $u + v =$
 $= a_1 + a_2 + b_1 + b_2;$
 $N = \epsilon^{-1}, q = e^{-\epsilon}.$

2 Special cases

Points:

- (i) Formulate the Grassmann kernel in special genus- g domains
- (ii) Find thermodynamic $\ln(\cdot)$ scaling, asymptotics variational-principle
- (iii) State conjecture for large deviation functional, Green's function $\langle \dots \rangle$

2.1 Grassmann integral kernels

Pairing, $\bigwedge^\bullet V^* \otimes \bigwedge^\bullet V \longrightarrow \mathbb{R}$:

$$\begin{aligned} \langle \varphi(a^*), \psi(a) \rangle &\stackrel{\text{def}}{=} \varphi_0 \psi_0 + \sum_{k=1}^{2n} \varphi_k \psi_k + \sum_{k=1}^{2n} \sum_{\sigma(k) <} \varphi^{\sigma(k) \dots \sigma(1)} \psi^{\sigma(1) \dots \sigma(k)} = \\ &= |\psi_0|^2 + \sum_{k=1}^{2n} \int_{\sigma(k) <} |\psi^{\sigma(1) \dots \sigma(k)}|^2 d^{2n} a, \quad \forall |\psi|^2 \propto |\varphi|^2 \in \mathbb{R} \end{aligned}$$

such that for V basis (a_1, \dots, a_{2n}) and V dual space V^* basis (a_1^*, \dots, a_{2n}^*) :

$$\begin{aligned} \bigwedge^\bullet V \ni \psi(a) &= \psi_0 + \sum_{k=1}^{2n} \sum_{\sigma(k) <} \psi^{\sigma(k) <} a_{\sigma(k) <} \left| \begin{array}{l} \bigwedge^k V \ni \sum \psi^{\sigma(k) <} a_{\sigma(k) <} \\ \sigma(k) < = (\sigma(1) < \dots < \sigma(k)) \end{array} \right. \\ \bigwedge^\bullet V^* \ni \varphi(a^*) &= \varphi_0 + \sum_{k=1}^{2n} \sum_{\sigma(k) >} \varphi^{\sigma(k) >} a_{\sigma(k) >}^* \left| \begin{array}{l} \bigwedge^k V^* \ni \sum \varphi^{\sigma(k) >} a_{\sigma(k) >}^* \\ \sigma(k) > = (\sigma(1) > \dots > \sigma(k)) \end{array} \right. \end{aligned}$$

where $\bigwedge^\bullet V =$ Grassmann algebra, on basis $(a_1, \dots, a_{2n}) \subseteq V$, generated by

$$\left\{ \begin{array}{l} a_0 = 1; a_{\sigma(k) <} = a_{\sigma(1)} \otimes \dots \otimes a_{\sigma(k)}, \forall \sigma(k) < = (\sigma(1), \dots, \sigma(k)) \mid \sigma(1) < \dots < \sigma(k); \\ a_{\sigma(\xi)} \otimes a_{\sigma(\eta)} + a_{\sigma(\eta)} \otimes a_{\sigma(\xi)} = 0, \forall \xi, \eta = 1, \dots, k; \sigma(\xi), \sigma(\eta), k = 1, \dots, 2n \end{array} \right\}$$

Fixing integrals on $\bigwedge^\bullet V$, $\bigwedge^\bullet V^*$, $\bigwedge^\bullet (V^* \otimes V)$ by choosing

$$a_1, \dots, a_{2n} \in \bigwedge^{2n} V, \quad a_{2n}^*, \dots, a_1^* \in \bigwedge^{2n} V^*$$

and

$$a_{2n}^*, \dots, a_1^*, a_1, \dots, a_{2n} \in \bigwedge^{2n} V^* \otimes \bigwedge^{2n} V$$

then

$$\int \bigotimes_{i=1}^{\eta} a_{\sigma(i)}^* \bigotimes_{i=1}^{\eta} a_{\tau(i)} da^* da = \begin{cases} 0 & , \quad \eta \neq 2n \\ (-1)^{(\sigma + \tau + n(2n-1))} & , \quad \eta = 2n \end{cases}$$

$$\sigma : (\sigma(1), \dots, \sigma(2n)) \longrightarrow (1, \dots, 2n)$$

$$\tau : (\tau(1), \dots, \tau(2n)) \longrightarrow (1, \dots, 2n).$$

Lemma.

$$\langle \varphi(a^*), \psi(a) \rangle = \int \exp\left(\sum_i a_i^* a_i\right) \varphi(a^*) \psi(a) da^* da.$$

Proof. ♡.

Lemma. Let $A: V \longrightarrow V$ by

$$\begin{aligned}\psi_A(a) &= \sum_{\{i\}_<, \{j\}_<} a_{\{i\}_<} A_{\{i\}_< \{j\}_<} \psi_{\{j\}_<} \\ &= \psi_0 \oplus A\psi_1 \oplus A^{\otimes 2}\psi_2 \oplus \dots\end{aligned}$$

then

$$\begin{aligned}\psi_A(b) &= \\ &= \int \exp(-a^* A b) \exp(-a^* a) \psi(a) da^* da.\end{aligned}$$

Proof. ♡.

Lemma.

$$\begin{aligned}\int \exp(-a^* A b) \exp(-a^* a) \exp(-B^* B a) da^* da &= \\ &= \exp(-b^* B A b).\end{aligned}$$

Proof. ♡.

Remark. Therefore, $\exp(-b^* A b) =$ “integral kernel” of A acting on $\bigwedge^{2n} V$.

2.2 Vertex operators

(i). The Fermionic Fock space, i.e. $\langle V_m \rangle \in \mathbb{C}^{\mathbb{Z} + \frac{1}{2}}$ is given by

$$F = \left\{ V_{m_1} \wedge V_{m_2} \wedge \cdots \left| \begin{array}{l} m_i \in \mathbb{Z} + \frac{1}{2} \\ m_{i+1} = m_i - 1 \\ i \gg 1 \end{array} \right. \right\}.$$

(ii). The Clifford algebra:

$$Cl_{\mathbb{Z}} = \left\langle \Psi_m, \Psi_m^* \right\rangle \left| \begin{array}{l} m \in \mathbb{Z} + \frac{1}{2} \\ \Psi_m \Psi_{m'} + \Psi_{m'} \Psi_m = \Psi_m^* \Psi_{m'}^* + \Psi_{m'}^* \Psi_m^* = 0 \\ \Psi_m \Psi_{m'}^* + \Psi_{m'}^* \Psi_m = \delta_{m m'} \end{array} \right.$$

(iii). The Clifford algebra act on the Fock space F :

$$\Psi_m v_{m_1} \wedge v_{m_2} \wedge \cdots = v_m \wedge v_{m_1} \wedge v_{m_2} \wedge \cdots$$

$$\Psi_m^* v_{m_1} \wedge v_{m_2} \wedge \cdots = \sum_{i=1}^{\infty} (-1)^i \delta_{m_i, m} v_{m_1} \wedge \cdots \wedge \widehat{v_{m_i}} \wedge \cdots$$

(iv). The Heisenberg algebra:

$$\left\langle \alpha_n \right\rangle \left| \begin{array}{l} n \in \mathbb{Z} \setminus \{0\} \\ [\alpha_n, \alpha_{n'}] = -n \delta_{n, -n'} \end{array} \right.$$

(v). The Heisenberg algebra act on the Fock space F :

- As part of Bose-Fermi correspondence in 1D:

$$\alpha_n \longmapsto \sum_{m \in \mathbb{Z} + \frac{1}{2}} \psi_{m+n} \psi_m^*.$$

- As operator in F :

$$[\alpha_n, \psi_\xi] = \psi_{\xi+n}, \quad [\alpha_n, \psi_\xi^*] = -\psi_{\xi-n}^*.$$

(vi). The vertex operators in F :

$$X_\pm(x) = \exp\left(\sum_{n=1}^{\infty} \frac{x^n}{n} \alpha_{\pm n}\right) \left| \begin{array}{l} (X_-(x)v, w) = \\ = (v, X_+(x)w) = \\ = (X_+(x)w, v). \end{array} \right.$$

(vii). The commutation relations:

$$X_+(x) X_-(y) = (1-x) \cdot X_-(y) X_+(x)$$

$$X_+(x) \psi(z) = (1-z^{-1}x)^{-1} \cdot \psi(z) X_+(x)$$

$$X_-(x) \psi(z) = (1-xz)^{-1} \cdot \psi(z) X_-(x)$$

$$X_+(x) \psi^*(z) = (1-z^{-1}x) \cdot \psi^*(z) X_+(x)$$

$$X_-(x) \psi^*(z) = (1-zx) \cdot \psi^*(z) X_-(x).$$

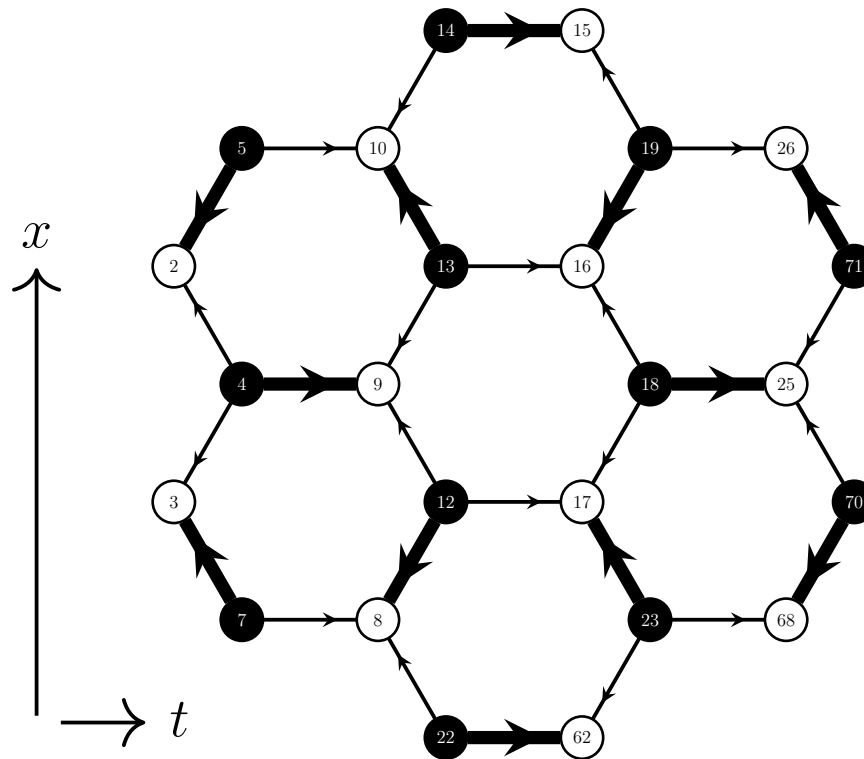
(viii). The eigenvectors:

$$\begin{aligned} X_-(x) \prod_i \psi^*(w_i) \prod_j \psi^*(z_j) V_0^{(n)} &= \\ &= \prod_i (1-xz_i)^{-1} \prod_j (1-xw_j) \prod_i \psi^*(w_i) \prod_j \psi^*(z_j) V_0^{(n)} \end{aligned}$$

where $V_0^{(n)} = v_{n-\frac{1}{2}} \wedge v_{n-\frac{3}{2}} \wedge \dots$

2.3 Fermionic Kasteleyn algebra of operators

By bipartite hexagonal X for the one cube X^* of two-color tiles



let the general parameterization for bipartite hexagonal lattice be given by:

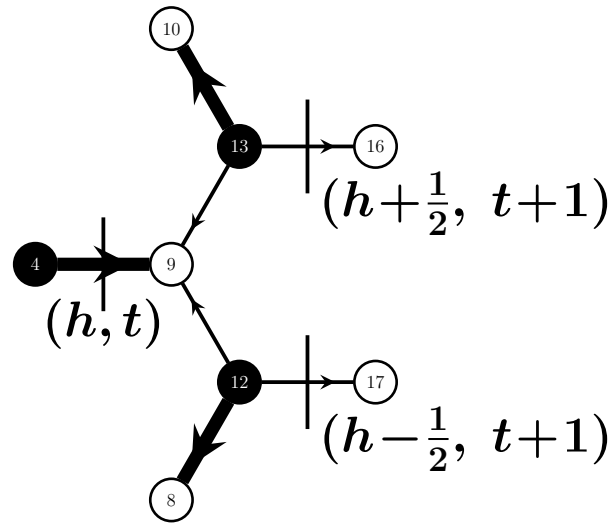
$$b(h, t) = (h, t - \frac{1}{2})$$

$$w(h, t) = (h, t + \frac{1}{2}).$$

Kasteleyn matrix by the above-given $b \sim w$ diagram is then given by

$$K(h, t) = (h, t) - (h + \frac{1}{2}, t + 1) + x_{h, t} (h - \frac{1}{2}, t + 1).$$

Placing Fermions $a_{h, t}^*$, $a_{h, t}$ respectively at $b(h, t)$ and $w(h, t)$:



$$\begin{aligned} a^* K a &= \sum_{h, t} a_{h, t}^* a_{h, t} - \sum_{h, t} a_{h + \frac{1}{2}, t + 1}^* a_{h, t} + \sum_{h, t} a_{h - \frac{1}{2}, t + 1}^* a_{h, t} x_{h, t} = \\ &= \sum_t (a_t^* a_t + a_t V a_{t+1}^* + a_t V^{-1} x_t a_{t+1}^*). \end{aligned}$$

Theorem. *By the algebra of operators, the boundary conditions:*

$$[Diagram] \quad \left| \begin{array}{l} Prob(\pi) \\ \propto \prod_t q_t^{|\pi(t)|} \end{array} \right.$$

assuming $x_{h,t} = x_t$, analogous to the notation $q_{h,t} = q_t$, implies

$$\begin{aligned} Z &= \int \exp(a^* A a) da^* da = \\ &= \left\langle X_-\left(x_{-\frac{1}{2}}\right) \cdots X_-\left(x_{u_0+\frac{1}{2}}\right) X_+\left(x_{\frac{1}{2}}\right) \cdots X_+\left(x_{u_1+\frac{1}{2}}\right) V_0^{(0)}, V_0^{(0)} \right\rangle . \end{aligned}$$

Proof (outline).

$$\begin{aligned}
 & \int \cdots \exp(a_{t-1}^* a_{t-1}) \cdot \exp(a_{t-1} (V - V^{-1} X_t) a_t^*) \cdot \\
 & \quad \cdot \exp(a_t^* a_t) \cdot \exp(a_t (V - V^{-1} X_t) a_{t+1}^*) \cdots = \\
 & = \cdots \underbrace{(V - V^{-1} X_{t-1})^{-1}}_{X_+(x_t)} \cdot \underbrace{(V - V^{-1} X_t)^{-1}}_{X_-(x_t)} \cdots
 \end{aligned}$$

where $X_+(x_t)$ and $X_-(x_t)$ each depends on t such that

$$\tilde{A} = A, \text{ where } V \leftrightarrow \text{ is lifted to } \Lambda^{\frac{\infty}{2}} V \mid V = \bigoplus_{m \in \mathbb{Z} + \frac{1}{2}} \mathbb{C} v_h$$

under boundary conditions, etc. □

Remark. Direct proof exists combinatorially besides the Kasteleyn method.

Corollary.

$$Z = \prod_{m = \frac{1}{2}}^{u_1 - \frac{1}{2}} \prod_{m' = u_0 + \frac{1}{2}}^{-\frac{1}{2}} (1 - x_{m'}^- x_m^+)^{-1}.$$

Theorem. (Okounkov & R., 2005).

$$\left\langle \sigma_{(h_1 t_1)} \cdots \sigma_{(h_k t_k)} \right\rangle = \det(K((t_i, h_i), (t_j, h_j)))_{1 \leq i, j \leq k}$$

$$\begin{aligned} K((t_i, h_i), (t_j, h_j)) &= \\ &= \frac{1}{(2\pi i)^2} \int_{|z| < R(t_1)} \int_{|z| < \tilde{R}(t_2)} \frac{\Phi_-(z, t_1) \Phi_+(w, t_2)}{\Phi_+(z, t_1) \Phi_-(w, t_2)} \cdot \\ &\quad \cdot \frac{1}{z-w} \cdot z^{\left(-h_1 - B(t_1) - \frac{1}{2}\right)} \cdot w^{\left(h_2 - B(t_2) - \frac{1}{2}\right)} dz dw \end{aligned}$$

where

$$\begin{array}{l} |w| < |z|, t_1 \geq t_2 \\ |w| > |z|, t_1 < t_2 \end{array} \left| \begin{array}{l} R(t) = \min_{m > t} ((x_m^+)^{-1}), \quad \tilde{R}(t) = \max_{m < t} (x_m^-), \quad B(t) = \frac{|t|}{2} - \frac{|t-u_0|}{2} \\ \Phi_+(z, t) = \prod_{m > \max(t, \frac{1}{2})} (1 - z x_m^+), \quad \Phi_-(z, t) = \prod_{m < \max(t, -\frac{1}{2})} (1 - z^{-1} x_m^-). \end{array} \right.$$

Proof. ♡.

2.4 Thermodynamic limit with scaling

[*Diagram*]

$$\left. \begin{aligned} x_m^+ &= aq^m \\ x_m^- &= a^{-1}q^m \end{aligned} \right\} \text{assumed}$$

corresponding to $\text{Prob}(\pi) \propto q^{|\pi|}$.

Considering limit $\varepsilon \rightarrow 0$, $q = e^{-\varepsilon}$, $u_1 = \varepsilon^{-1}v_1$, $u_0 = \varepsilon^{-1}v_0$ for fixed v_1, v_0 :

$$Z = \prod_{\substack{u_0 < n < 0 \\ 0 < m < u_1}} (1 - x_m^- x_n^+)^{-1} = \prod_{\substack{u_0 < n < 0 \\ 0 < m < u_1}} (1 - q^{m-n})^{-1}$$

$$\langle |\pi| \rangle = q \frac{\partial}{\partial q} \ln Z = \varepsilon^{-3} \int_0^{u_1} \int_{u_0}^0 \underbrace{\frac{s-t}{1-e^{t-s}}}_{\text{3D volume function}} ds dt + \dots$$

where

$$\ln Z = \varepsilon^{-2} \int_0^{u_1} \int_{u_0}^0 \underbrace{\ln(1 - e^{-s+t})}_{\text{2D partition function}} ds dt + \dots$$

2.5 Asymptotics of correlation functions

Consider limit $\varepsilon \rightarrow 0$ where $t_i = \varepsilon^{-1}\tau_i$, $h_i = \varepsilon^{-1}\chi_i$, for fixed τ_i, χ_i :

[Diagram] (τ_i, χ_i)
in the bulk

$$K((t_1, h_1), (t_2, h_2)) \longrightarrow$$

$$\longrightarrow \frac{1}{(2\pi i)^2} \int_{C_z} \int_{C_w} \exp(\varepsilon^{-1}(S(z, t_1, \chi_1) - S(z, t_2, \chi_2))) \cdot$$

$$\cdot (zw)^{1/2} (z-w)^{-1} dz dw$$

where

$$S(z, t, \chi) =$$

$$= -\left(\chi + \frac{\tau}{2} - u_0\right) \ln Z + \text{Li}_2(ze^{-v_0}) + \text{Li}_2(ze^{-v_1}) - \text{Li}_2(z) - \text{Li}_2(ze^{-\tau})$$

and

$$\text{Li}_2(z) = \int_0^z t^{-1} \ln(1-t) dt.$$

2.5.1 Critical points

$$\exp\left(\chi + \frac{\tau}{2}\right) = \frac{(1 - ze^{-v_0})(1 - ze^{-v_1})}{(1 - z)(1 - ze^{-\tau})}$$

gives quadratic equation, implying a discriminant for two real solutions or two complex-conjugate solutions, or a zero-discriminant.

[*Diagram*]

$$\partial_\chi h_0(\tau, \chi) = \frac{1}{\pi} \arg(z_0)$$

$$\langle \sigma_{(h,t)} \rangle = K((t, h), (t, h)) \longrightarrow \varepsilon \partial_\chi h_0(\tau, \chi)$$

2.5.2 Steepest descent

$$K((t_1, h_1), (t_2, h_2)) = -\frac{\varepsilon}{2\pi} \cdot \left(\frac{\exp\{\varepsilon^{-1}(S_1(z_1) - S_2(w_2))\}}{(z_1 - w_2) \sqrt{-w_2 S_2''(w_2)} \sqrt{z_1 S_1''(z_1)}} - \right. \\ \left. - \frac{\exp\{\varepsilon^{-1}(S_1(z_1) - S_2(\bar{w}_2))\}}{(z_1 - \bar{w}_2) \sqrt{-\bar{w}_2 S_2''(\bar{w}_2)} \sqrt{z_1 S_1''(z_1)}} + c. c. \right) \cdot (1 + O(1))$$

That is, for $\mathcal{H}_+ = \{z \in \mathbb{C}, \text{Im } z > 0\}$ | $z_0(\chi, \tau) = \text{inner process}$, such that

$$z_1 = z_0(\chi_1, \tau_1)$$

$$w_2 = z_0(\chi, \tau),$$

$$K((t_1, h_1), (t_2, h_2)) = \\ = \frac{\varepsilon}{2\pi} \exp\{\varepsilon^{-1}(\text{Re}(S(z_0(\chi_1, \tau_1))) - \text{Re}(S(z_0(\chi_2, \tau_2))))\} \cdot \\ \cdot \left(\frac{\exp\{i \varepsilon^{-1}(\text{Im}(S'(z_1)) - \text{Im}(S(w_2)))\}}{(z_1 - w_2)} + \right. \\ \left. + \frac{\exp\{i \varepsilon^{-1}(\text{Im}(S'(z_1)) - \text{Im}(S(\bar{w}_2)))\}}{(z_1 - \bar{w}_2)} + c. c. \right) \cdot (1 + O(1)) \quad (*)$$

Hence, solution for Kasteleyn-Fermions to free Dirac-Fermions convergence:

$$\frac{1}{\sqrt{\varepsilon}} \Psi_{\vec{x}} = \exp(\varepsilon^{-1} \operatorname{Re}(S(z_0))) \cdot \left(\Psi_+(z_0) \exp(i\varepsilon^{-1} \operatorname{Im}(S(z_0))) + \Psi_-(\bar{z}_0) \exp(i\varepsilon^{-1} \operatorname{Im}(S(z_0))) \right) \cdot (1 + O(1))$$

$$\frac{1}{\sqrt{\varepsilon}} \Psi_{\vec{x}}^* = \exp(\varepsilon^{-1} \operatorname{Re}(S(z_0))) \cdot \left(\Psi_+^*(z_0) \exp(i\varepsilon^{-1} \operatorname{Im}(S(z_0))) + \Psi_-^*(\bar{z}_0) \exp(i\varepsilon^{-1} \operatorname{Im}(S(z_0))) \right) \cdot (1 + O(1))$$

such that

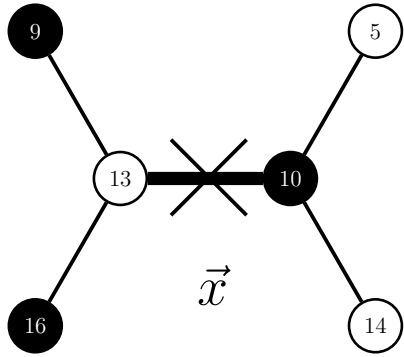
$$\mathbb{E}(\Psi_{\pm}^*(z) \Psi_{\pm}(w)) = \frac{1}{z - w}$$

$$\mathbb{E}(\Psi_{\pm}^*(z) \Psi_{\mp}(w)) = \mathbb{E}(\Psi^* \Psi^*) = \mathbb{E}(\Psi \Psi) = 0$$

where $\Psi_{\pm}^*(z)$, $\Psi_{\pm}(w)$ are spinors:

$$\Psi_{\pm}^*(z) = \Psi_{\pm}^*(w) \sqrt{\frac{\partial w}{\partial z}} \quad , \quad \Psi_{\pm}(z) = \Psi_{\pm}(w) \sqrt{\frac{\partial w}{\partial z}} \quad .$$

Remark. The correlation is given by:



$$\begin{aligned} \left\langle (\sigma_{\vec{x}_1} - \langle \sigma_{\vec{x}_1} \rangle) (\sigma_{\vec{x}_2} - \langle \sigma_{\vec{x}_2} \rangle) \right\rangle &= K_{12} K_{21} = \\ &= \frac{\varepsilon^2}{(2\pi)^2} \left(\frac{\partial z_1}{\partial x_1} \frac{\partial w_2}{\partial x_2} - \frac{\partial z_1}{\partial x_1} \frac{\partial \bar{w}_2}{\partial x_2} + c.c. \right) \times \\ &\quad \times (1 + O(1)). \end{aligned}$$

In particular,

$$\sigma_{\vec{x}_1} - \langle \sigma_{\vec{x}_1} \rangle = \varepsilon \partial_x \varphi(z_0(\tau, x)) + \dots \quad \left| \varphi(z) = \text{Gaussian free field on } \mathcal{H}_+ \right.$$

such that the Green's function of Dirichlet problem on \mathcal{H}_+ is given by

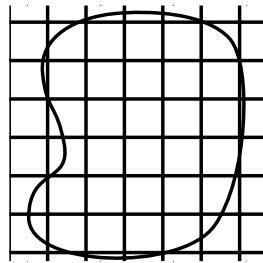
$$\langle \varphi(z) \varphi(w) \rangle = \frac{1}{2\pi} \ln \left| \frac{z-w}{z-\bar{w}} \right|$$

and, the Bose-Fermi correspondence is given by

$$\partial_x \varphi = : \tilde{\Psi}(z, \bar{z}) \tilde{\Psi}(z, \bar{z}) : \dots$$

2.5.3 Scaling limit by Kasteleyn operator

Let $X = D_\varepsilon = \varphi_\varepsilon(L) \cap D$, for arbitrary lattice L | $A_X^K =$ difference operator,



where $\varepsilon \rightarrow 0$ in the asymptotics of the equation for $G_{x,y}$ given by

$$(A_X^K)_x \cdot G_{x,y} = \delta_{x,y}$$

Cases.

(i) Hexagonal lattice: Utilizes the weighted as above, for

$$q_t = e^{-\varepsilon f(t)}, \quad t = \frac{\tau}{\varepsilon}, \quad \varepsilon \rightarrow 0.$$

Theorem. $G_{x,y} =$ same as $(*)$, with different $z_0(\tau, x)$.

Proof. ♡.

(ii) Periodic lattice: Utilizes variational principle.

2.6 Variational principle

(i). For the $N \times M$ torus

[Diagram]

$$\begin{aligned} Z(H, V) &= \sum_D \prod_{\ell} \omega(\ell) \exp(H \Delta_a h_D + V \Delta_b h_D) \\ &= \frac{1}{2} \left\{ \text{Pf}(A^{K_1}) + \text{Pf}(A^{K_2}) + \text{Pf}(A^{K_3}) - \text{Pf}(A^{K_4}) \right\} \end{aligned}$$

where $N, M \rightarrow \infty$, for fixed $\frac{N}{M}$.

And, $\omega(\ell) = 1 \implies$ eigenvalues of Kasteleyn matrices by Fourier transform.

Theorem. (McCoy & Wu, 1969; Kenyon & Okounkov, 2005).

$$\begin{aligned} \lim_{N, M \rightarrow \infty} \frac{1}{NM} \ln Z_{NM} &= \oint \oint \ln |1 + zw| \frac{dz}{z} \frac{dw}{w} \\ &= f(H, V) = \begin{cases} |z| = e^H \\ |w| = e^V. \end{cases} \end{aligned}$$

(ii). Taking Legendre transform

$$\sigma(s, t) = \max_{H, V} (H_s + V_t - f(H, V))$$

then

$$\sum_D 1 = \sum_D \prod_D w(e) = \exp(MN \sigma(s, t) \cdot (1 + O(1)))$$

where

$$\frac{\Delta_a h_D}{M} = s, \quad \frac{\Delta_b h_D}{N} = t, \quad M, N \rightarrow \infty, \quad \frac{N}{M} \text{ fixed.}$$

(iii). For domain

[Diagram]

$$\Delta_a h = sM, \quad \Delta_b h = tN.$$

Theorem. (Cohn, Kenyon, & Propp, 2000).

$$\sum_D 1 = \exp(MN \sigma(s, t) \cdot (1 + O(1)))$$

with the boundary conditions of height function h_D .

(iv). For domain

$$[Diagram] \quad M_i \times N_j$$

$$\begin{aligned}
 Z_{D\epsilon} &= \sum_{\left\{ \begin{array}{c} \text{values of} \\ \text{height functions} \\ \text{on} \\ \text{boundaries} \\ \text{between rectangles} \end{array} \right\}} Z_{\substack{\square \\ M_i} N_j} (h_{\text{bound}}) \\
 &= \sum_{\{\Delta_x h, \Delta_y h\}_{ij}} \exp \left(\sum_{\substack{\square \\ M_i} N_j} M_i M_j \sigma \left(\frac{\Delta_x h}{M_i}, \frac{\Delta_y h}{N_j} \right) \right) \\
 &= \exp \left(\epsilon^{-2} \int_D \sigma(\partial_x h_0, \partial_y h_0) dx dy (1 + O(1)) \right)
 \end{aligned}$$

where $h_0 = \text{minimizer for}$

$$S[h] = \int_D \sigma(\partial_x h_0, \partial_y h_0) dx dy.$$

Theorem. (Cohn, Kenyon, & Propp, 2000).

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^2 \ln Z_{D\varepsilon} = \int_D \sigma(\vec{\nabla} h_0) dx dy$$

such that

- $h_0 = \text{minimizer}$
- $0 < \partial_x h, \partial_y h < 1$
- $h_0|_{\partial D} = b$, the boundary condition appearing in the limit $\varepsilon \rightarrow 0$.

[Diagram]

for height function

$$\begin{aligned} h &= \varepsilon^{-1} h_0 + \varphi \\ &= \varepsilon^{-1} (h_0 + \varepsilon \varphi) \end{aligned}$$

where $h_0 = \text{limit shape}$

and, $\varphi = \text{distribution (factor)}$.

2.7 Physics way of the distributions

$$S[h_0 + \varepsilon\varphi] = S[h_0] + \frac{\varepsilon^2}{2} \iint_D a^{ij}(x) \partial_i \varphi \partial_j \varphi d^2x$$

$$a^{ij}(x) = \partial_i \partial_j \varphi(s, t) \begin{cases} s = \partial_1 h_0 \\ t = \partial_2 h_0 \end{cases}$$

such that:

- Partition function equals

$$Z = \exp(\varepsilon^{-2} S(h_0)) \int \exp\left(\frac{1}{2} \iint_D a^{ij}(x) \partial_i \varphi \partial_j \varphi d^2x\right) D\varphi$$

where $D =$ scalar field with Riemannian metric induced by h_0 ;

- Correlation equals

$$\langle \varphi(x) \varphi(y) \rangle = G(x, y)$$

where $G =$ Green's function for $\Delta = \partial_i (a^{ij} \partial_j)$.

Conjecture. $G =$ same as obtained by asymptotics of Kasteleyn operators.

Remark. The conjecture = theorem in certain cases.

Conclusion: Continuum limit phenomena, ongoing

1. How to make such pictures of (i.e. simulate) random configuration:
 - (i). Monte Carlo for $\exp(\propto 1000^2)$
 - (ii). Sampling around most probable region by MCMC
2. How to describe the continuum limits and distributions analytically:
 - (i). Kasteleyn partition and correlation under boundary conditions
 - (ii). Variational principle: Minimizing large deviation functional

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Thank you!