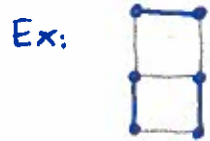


Part I. The dimer model

Γ finite connected graph, $V(\Gamma)$ vertices, $E(\Gamma)$ edges

A dimer configuration on Γ (aka perfect matching) is a choice of edges of Γ , called dimers, st. each vertex of Γ is adjacent to exactly one dimer.

Set $\mathcal{D}(\Gamma) = \{\text{dimer conf. on } \Gamma\}$



Rem: $\mathcal{D}(\Gamma) \neq \emptyset \Rightarrow \#V(\Gamma)$ even, (\neq, \neq)

So we'll always assume $\#V(\Gamma)$ even

Let $v: E(\Gamma) \rightarrow (0, \infty)$ be an edge-weight system. This induces a prob. measure on $\mathcal{D}(\Gamma)$.

$$\text{Prob}(\mathcal{D}) = \frac{v(\mathcal{D})}{Z}, \quad \text{where } v(\mathcal{D}) = \prod_{e \in \mathcal{D}} v(e) \quad \text{and} \quad Z = Z(\Gamma, v) = \sum_{\mathcal{D} \in \mathcal{D}(\Gamma)} v(\mathcal{D})$$

The study of this measure is called the dimer model on Γ , and Z is its partition function.

Rem: if $v \equiv 1$, then $Z = \#\mathcal{D}(\Gamma)$.

It turns out that one can prove a lot of things about this model, and a lot of this rests on one basic fact: "given Γ and v , one can often compute Z efficiently."

The goal of today's lecture is to explain this statement.

I.1. Dimers and Pfaffians

$A = (a_{ij})_{i,j=1}^{2n}$ skew-symmetric $\Rightarrow \det(A)$ is the square of the Pfaffian of A ,

$$\text{Pf}(A) := \frac{1}{2^n n!} \sum_{\sigma \in S_{2n}} \underbrace{(-1)^\sigma a_{\sigma(1)\sigma(2)} \dots a_{\sigma(2n-1)\sigma(2n)}}_{a^\sigma}$$

sign of σ

Rem: Like the determinant, Pf can be computed efficiently ($O(n^3)$ operations).

$$\text{Pf} \begin{pmatrix} \tilde{0} & \tilde{M} \\ -\tilde{M}^T & \tilde{0} \end{pmatrix} = (-1)^{\frac{n(n-1)}{2}} \det(M)$$

$\sigma \in S_{2n}$ induces a partition P of $\{1, 2, \dots, 2n\}$ into unordered pairs $\{\sigma(1), \sigma(2)\}, \dots, \{\sigma(2n-1), \sigma(2n)\}$,

and σ, σ' give same partition $\Rightarrow a^\sigma = a^{\sigma'} \quad (a_{ij} = -a_{ji})$

There are $2^n \cdot n!$ such σ 's for each P , so:
$$\text{Pf}(A) = \sum_{P \text{ partition}} (-1)^\sigma a_{\sigma(1)\sigma(2)} \cdots a_{\sigma(2n-1)\sigma(2n)}$$

Idea [Fisher, Kasteleyn, Temperley, 1961]:

Given (Γ, v) , number the vertices $1, 2, \dots, 2n$.

Fix an arbitrary orientation K of the edges of Γ , and let $A^K = A^K(\Gamma, v)$

be the associated weighted skew-adjacency matrix, i.e.:

$$A^K = (a_{ij}^K)_{i,j=1}^{2n}, \quad a_{ij}^K = \begin{cases} v(e) & \text{if } i \xrightarrow{e} j \\ -v(e) & \text{if } j \xrightarrow{e} i \\ 0 & \text{if } i \neq j \end{cases} =: E_{ij}^K \cdot v(e)$$

Then:

$$\text{Pf}(A^K) = \sum_{P=\{\sigma\} \in \text{part}} (-1)^\sigma a_{\sigma(1)\sigma(2)}^K \cdots a_{\sigma(2n-1)\sigma(2n)}^K = \sum_{[D]=D \in \mathcal{D}(\Gamma)} \overbrace{(-1)^\sigma E_{\sigma(1)\sigma(2)}^K \cdots E_{\sigma(2n-1)\sigma(2n)}^K}^{E^K(D)} \cdot v(D) = \sum_{D \in \mathcal{D}(\Gamma)} E^K(D)$$

\Rightarrow can we find an orientation K st $E^K(D) = E^K(D') \quad \forall D, D' \in \mathcal{D}(\Gamma)$? ($\Rightarrow Z = |\text{Pf}(A^K)|$)

To solve this, let's consider $D, D' \in \mathcal{D}(\Gamma)$ and study $E^K(D) E^K(D')$.

Note that $D, D' \in \mathcal{D}(\Gamma)$, $D \Delta D' := (D \cup D') \setminus (D \cap D') = \coprod_i C_i$, C_i cycle of even length: (combin cycle)

Easy fact: $E^K(D) \cdot E^K(D') = \prod_i (-1)^{n^K(C_i) + 1}$

where $n^K(C) = \#\{\text{edges in } C \mid \rightarrow^C \neq K\}$ (parity ind. of choice of orient of C)



\Rightarrow we need to find an orientat. K st. $n^K(C)$ is odd $\forall C$ comp. cycle.

Definition: An orientation K on Γ is plattan if, for any cycle C of even length st.

$\Gamma \setminus V(C)$ admit a dimer conf., $n^K(C)$ is odd. A graph is plattan if it admits such an orientation.

(K plattan $\Rightarrow Z = |\text{Pf}(A^K)|$)

Rem: If Γ is bipartite, i.e. $V(\Gamma) = B \cup W$ with no edge btw vert of same color, then $A^K = \begin{pmatrix} 0 & M \\ -M^t & 0 \end{pmatrix}$

So, if $\#B = \#W$ and K is plattan, $Z = |\det(M)|$.

Bad news: Some graphs are not planar, eg.



Good news: It works for planar graphs.

I.2. Kasteleyn's theorem

Theorem [Kasteleyn, 1961]:

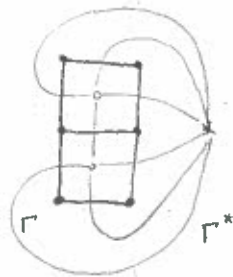
Every planar graph is planar.

Let's follow his proof. Fix $\Gamma \subset \mathbb{R}^2$

oriented as boundary of face $f \subset \mathbb{R}^2$... Γ

Lemma A. One can choose an orientation K of Γ st. \forall face f , $n^K(\partial f)$ is odd.

Proof:



$\Gamma^* \supset T$ max tree rooted in outer face



\rightarrow



□

Lemma B. If K is st. $n^K(\partial f) \equiv 1 \pmod{2} \forall$ face f , then every simple closed curve $C \subset \Gamma$ oriented Γ satisfies $n^K(C) \equiv \#\{\text{vertices enclosed by } C\} + 1 \pmod{2}$.

Proof: C closed curve $\subset \Gamma$ planar $\Rightarrow C$ bounds $f_1 \cup \dots \cup f_k$ face ($k \geq 1$).

Proof by induction over $k \geq 1$, the start $k=1$ beg exactly the assumption

□

Lemma C. In $\Gamma \subset \mathbb{R}^2$, any cycle C st. $\Gamma \setminus (V \cup C)$ has a perfect match D enclosed on even nb of vertices

Proof: They are matched by D .

□

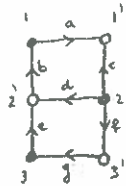
Conclusion: $\Gamma \subset \mathbb{R}^2$, K orientation st. $n^K(\partial f)$ odd \forall face $f \Rightarrow K$ is planar

$$\Rightarrow Z = |\mathcal{P}(\Gamma^K)|$$

□

Examples :

1.



$$M = \begin{pmatrix} -a & -c & 0 \\ b & -d & -e \\ 0 & -f & g \end{pmatrix} \begin{matrix} 1' \\ 2' \\ 3' \end{matrix}$$

, $\det M = adg + aef + bcd$

2 (Kasteleyn) : Let Γ be the $m \times n$ square lattice (wlog, m even), with weights $|y| \xrightarrow{x}$

Then, $Z_m(x,y) = \prod_{k=1}^{m/2} \prod_{l=1}^n 2 \left(x^2 \cos^2 \left(\frac{k\pi}{m+1} \right) + y^2 \cos^2 \left(\frac{l\pi}{n+1} \right) \right)^{1/2}$

$\Rightarrow \frac{1}{h^2} \log Z_m(x,y) \xrightarrow{m,n \rightarrow \infty} \frac{1}{(2\pi)^2} \int_0^\pi \int_0^\pi \log (2(x^2 \cos^2 t + y^2 \cos^2 s)) ds dt$

\Rightarrow i.e. $\# \mathcal{D}(\Gamma_{m,n}) \sim e^{n^2 G/\pi}$
 $G = 1^{-2} - 3^{-2} + 5^{-2} - 7^{-2} + \dots$
 Catalan's constant.

Question: What about general (non-planar) graphs?

Bad news [Valiant, 1976] : computing $\# \mathcal{D}(\Gamma)$ on an arbitrary graph is a "#P-complete problem"

(i.e. at least as difficult as counting # accepting computations of any non-deterministic polynomial-time Turing machine)

\Rightarrow not only are not all graphs planar, but we don't expect a poly-time alg. in general.

Good news : The method of Kasteleyn can be extended to any finite graph (in an arbitrary surface).

For this, we need some geometric tools.

I.3. Homology and spin structures

The planarity of Γ was used once in the proof of Kasteleyn's theorem : C cycle $\subset \mathbb{R}^2 \Rightarrow C$ bounds face.

In general, an arbitrary finite graph Γ can be embedded in a compact surface Σ (s.t. $\Sigma \setminus \Gamma = \text{disc}$), of some genus $g \geq 0$. And if $g > 0$, the fact above doesn't hold :



But there is a tool to measure how badly the fact above doesn't hold : homology.

Working over \mathbb{Z}_2 will make things easy to define, and is all we will need.

Fix $\Gamma \subset \Sigma$ as above, and set $C_0 := \mathbb{Z}_2$ -vector space with basis the vertices of Γ

$C_1 :=$ _____ edge of Γ

$C_2 :=$ _____ face of $\Gamma \subset \Sigma$.

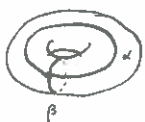
Define boundary operators $\partial_1: C_1 \rightarrow C_0$, $\partial_2: C_2 \rightarrow C_1$, extended \mathbb{Z}_2 -linearly.



Note that $\partial_1 \partial_2 = 0$, so that $\{\text{boundaries}\} := \text{Im } \partial_2 \subset \text{Ker } \partial_1 = \{\text{cycles}\}$.

Define $H_1(\Sigma; \mathbb{Z}_2) := \text{Ker } \partial_1 / \text{Im } \partial_2$, the link homology group of Σ (over \mathbb{Z}_2)

- Facts:
- $H_1(\Sigma; \mathbb{Z}_2)$ only depends on Σ : it is a \mathbb{Z}_2 -v.s of dimension $2g$.
 - It admits a non-deg bilinear form: the intersection form

Ex:  $\alpha \cdot \beta = 1$

Finally, we shall call a map $q: H_1(\Sigma; \mathbb{Z}_2) \rightarrow \mathbb{Z}_2$ a quadratic form if $q(x+y) = q(x) + q(y) + x \cdot y \quad \forall x, y \in H_1(\Sigma)$.
 The Arf invariant (also denoted Arf invariant) of q is $\text{Arf}(q) \in \mathbb{Z}_2$ defined by $\text{Arf}(q) =$ the value most taken by q .
 The set \mathcal{Q} of such quadratic forms is in bijection with $\text{Hom}(H_1(\Sigma; \mathbb{Z}_2); \mathbb{Z}_2) =: H^1(\Sigma; \mathbb{Z}_2)$, i.e., it has 2^{2g} el.

• How can one count the rotation number of a closed curve on a surface?

In \mathbb{R}^2 , there is a unique sensible way to do so ... in Σ , there are several, given by "spin structures".

These can be described by vector fields on Σ with isolated zeros of even index.

Fact: [D. Johnson, 1980]: Fix X a v.f. on Σ with zeros of even index.

Given a closed simple curve $C \subset \Sigma$, set $q_X(C) := \left(\begin{array}{l} \text{rotation nb of } X \text{ along } C \text{ wrt} \\ \text{to the velocity vector field of } C \end{array} \right) + 1 \pmod{2} \in \mathbb{Z}_2$

Then, this gives a well-defined quadratic form $q_X \in \mathcal{Q}$.

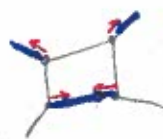
I.4. The Pfaffian formula

(joint work w/ N. Reshetikhin)

We will now use the tools described above to get a formula for $Z(\Gamma, \nu)$ for any $\Gamma \subset \Sigma$.

So, fix $\Gamma \subset \Sigma$ with $\#V(\Gamma)$ even. We want to construct a vector field X on Σ with zeros of even index.

- to construct it along $V(\Gamma)$, fix a dimer conf. $D_0 \in \mathcal{D}(\Gamma)$



- there are essentially 2 ways to extend it along edges of Γ ,

that can be encoded by an orientation of the edge:



- extend it to a v.f. X on Σ , with one zero in each face.

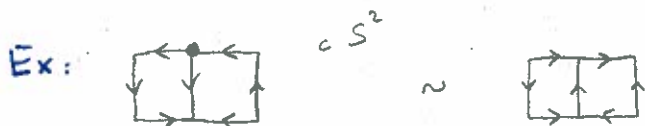
Easy fact: the index of the zero of X in the face f has the parity of $n^k(\partial f) + 1$.

So the vector field is as we want exactly when $n^k(\partial f)$ is odd $\forall f$. This leads to:

Definition: • An orientation K on a graph $\Gamma \subset \Sigma$ is called a Kasteleyn orientation

if \forall face f , $n^k(\partial f)$ is odd.

• Two such orientations are called equivalent if they are related by flipping orientations around vertices.



Proposition: There exists a Kasteleyn orientation on $\Gamma \subset \Sigma \iff \#V(\Gamma)$ is even.

In such a case, there are 2^{2g} equ. classes of Kasteleyn orient on $\Gamma \subset \Sigma$. □

given by suchy orientations of edges
intersecting basis of $H_1(\Sigma)$

Putting all together, given a $D_0 \in \mathcal{Z}(\Gamma)$, we have maps:

$$\begin{array}{ccc} \{ \text{Kast. orient on } \Gamma \subset \Sigma \} & \xrightarrow{\text{cont. class}} & \{ \text{vector fields on } \Sigma \} \xrightarrow{\text{Index}} \mathcal{Q} \\ & \searrow K & \downarrow \\ & & \mathcal{Q}_{D_0}^K \end{array}$$

and $\mathcal{Q}_{D_0}^K$ can be computed explicitly: C oriented simple closed curve on $\Gamma \Rightarrow \mathcal{Q}_{D_0}^K(C) = n^k(C) + l_D(C) + 1$

where $l_D(C) = \#$ times D sticks out to the left of C .

And we now know for free that this is a well-defined quadratic form on $H_1(\Sigma; \mathbb{Z}_2)$.

Let's use this: fix K Kasteleyn on $\Gamma \subset \Sigma_g$, $A^K = A^K(\Gamma, \psi)$ the corr. Kast. matrix.

is why

$$\widetilde{E^x(D_0)} \text{Pf}(A^K) = \sum_{D \in \mathcal{Z}(\Gamma)} E^x(D) E^K(D) \cdot \nu(D)$$

$$D \Delta D_0 = \coprod_i C_i$$

$$= \sum_{D \in \mathcal{Z}(\Gamma)} \left(\prod_i (-1)^{n^k(C_i)} + 1 \right) \nu(D)$$

$$\mathcal{Q}_{D_0}^K(C_i) = n^k(C_i) + \overbrace{l_{D_0}(C_i)}^{=0} + 1 = n^k(C_i) + 1$$

$$= \sum_{D \in \mathcal{Z}(\Gamma)} (-1)^{\sum_i \mathcal{Q}_{D_0}^K(C_i)} \nu(D) = \sum_{D \in \mathcal{Z}(\Gamma)} (-1)^{\mathcal{Q}_{D_0}^K([D \Delta D_0])} \nu(D)$$

$$= \sum_{\alpha \in H_1(\Sigma; \mathbb{Z}_2)} (-1)^{\mathcal{Q}_{D_0}^K(\alpha)} Z_\alpha(D_0), \quad Z_\alpha(D_0) = \sum_{\substack{D \in \mathcal{Z}(\Gamma) \\ [D \Delta D_0] = \alpha}} \nu(D)$$

2^{2g} eqs, 2^{2g} unknown (z_i) ; can be solved and summed over $\sum z_i = Z$ to get

Theorem:

$$Z(\Gamma, \nu) = \frac{1}{2^g} \sum_{[K]} (-1)^{\text{Aff}(q_K)} \text{Pf}(A^K)$$

Examples: 1. $g=0 \Rightarrow Z = \text{Pf}(A^K)$

2. $g=1 \Rightarrow Z = \frac{1}{2} (-\text{Pf}(A^{K_{00}}) + \text{Pf}(A^{K_{01}}) + \text{Pf}(A^{K_{10}}) + \text{Pf}(A^{K_{11}}))$ for K_{00} well-chosen.

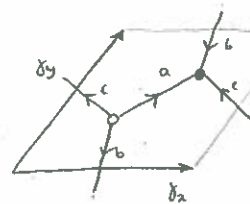
I.5. Bipartite graphs on the torus

(following Kenyon - Okounkov - Sheffer)

Now, let us assume that $\Gamma \subset \mathbb{T}^2$ is bipartite (with $\#B = \#W$), and fix a Kact. orient on $\Gamma \subset \mathbb{T}^2$.

Recall that $A^K = \begin{pmatrix} \overbrace{0}^W & \overbrace{M}^B \\ -M^T & \overbrace{0}^W \end{pmatrix} \Big|_{\begin{matrix} W \\ B \end{matrix}}$, so $|\text{Pf}(A^K)| = \pm \det M$.

Ex:



$$P(z, w) = a + \frac{b}{z} + cw$$

Let's modify M as follows: Pick a basis δ_x, δ_y of $H_1(\mathbb{T}^2)$ transverse to Γ ,

and multiply the coeff. of edge as follows $\begin{matrix} z \\ | \\ \circ \\ | \\ \circ \end{matrix} \begin{matrix} \circ \\ | \\ z^{-1} \\ | \\ \circ \end{matrix} \xrightarrow{\delta_x}$ $\begin{matrix} w \\ | \\ \circ \\ | \\ \circ \end{matrix} \begin{matrix} \circ \\ | \\ w^{-1} \\ | \\ \circ \end{matrix} \xrightarrow{\delta_y}$

This gives $M(z, w)$, $z, w \in \mathbb{C}^*$.

Write $P(z, w) = \det M(z, w) \in \mathbb{R}[z^{\pm 1}, w^{\pm 1}]$: the characteristic polynomial of Γ .

Note that the Pfaffian formula now reads:

$$Z = \frac{1}{2} (-P(1,1) + P(-1,1) + P(1,-1) + P(-1,-1))$$

for a well chosen Kact. orientation.

Theorem [Kas]:

For any weighted bipartite graph $(\Gamma, \nu) \subset \mathbb{T}^2$, the associated spectral curve

$\{(z, w) \in (\mathbb{C}^*)^2 \mid P(z, w) = 0\} \subset (\mathbb{C}^*)^2$ is a "special Hermite curve", i.e. it

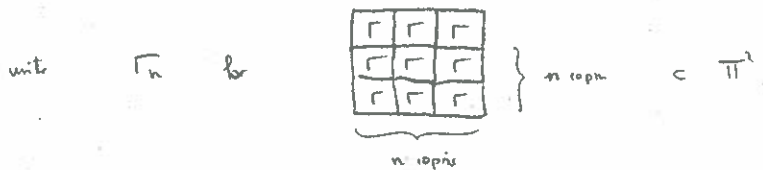
meets each torus $-S'_x \times S'_y = \{(z, w) \in (\mathbb{C}^*)^2 \mid |z|=r, |w|=s\}$ at most three.

This seemingly technical result is extremely deep, and provides all the necessary information for the rigorous study of large scale properties of the dimer model on such graphs. We will also use it for the Dy model.

Before that, I will just mention one application by KOS.

As often, it is interesting to look at the model when the graph gets bigger and bigger.

For $\Gamma \subset \mathbb{T}^2$, there is an obvious natural way to do so: if $\Gamma = \square$,



Then, the free energy per fundamental domain is defined by $\log Z := \lim_{n \rightarrow \infty} \frac{1}{n^2} \log Z(\Gamma_n)$ (let of v).

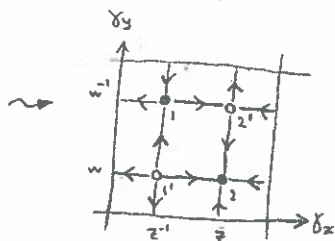
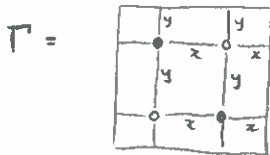
Ex: Setting $v \equiv 1$, we have $\# \mathcal{D}(\Gamma_n) \sim e^{n^2 \log Z|_{v=1}}$ (limit exit by subadditivity)

Theorem [KOS]:

For any weighted bipartite graph Γ on the torus,

$$\log Z = \int_0^1 \int_0^1 \log |P(e^{2\pi i \varphi}, e^{2\pi i \psi})| d\varphi d\psi = \frac{1}{(2\pi i)^2} \int_{\mathbb{T}^2} \log |P(z, w)| \frac{dz}{z} \frac{dw}{w}$$

Example



$$M(z, w) = \begin{pmatrix} y(1+z^{-1}) & z(1+w) \\ -z(1+w^{-1}) & y(1+z) \end{pmatrix}$$

$$\Rightarrow P(z, w) = y^2(2 + (z+z^{-1})) + x^2(2 + (w+w^{-1}))$$

$$\Rightarrow P(e^{2\pi i \varphi}, e^{2\pi i \psi}) = 2 \cdot (x^2 + y^2 + x^2 \cos(2\pi \varphi) + y^2 \cos(2\pi \psi))$$

$$\Rightarrow \log Z = \frac{1}{(2\pi)^2} \int_0^{2\pi} \int_0^{2\pi} \log(2(x^2 + y^2 + x^2 \cos \varphi + y^2 \cos \psi)) d\varphi d\psi = 4 \times (\text{the sum of Kasteleyn}) \quad (\text{total domain } 4 \times 4)$$

Idea of the proof:

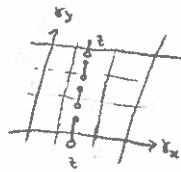
1. Writing P_n for the characteristic polynomial of Γ_n , and $Z_n^{\theta, \tau} := P_n(\epsilon_1^\theta, \epsilon_1^\tau)$, we have

$$\forall \theta, \tau, \quad |Z_n^{\theta, \tau}| \leq \overset{-\text{signs}}{Z_n(\Gamma_n)} = \frac{1}{2} (-Z_n^{\theta, \theta} + Z_n^{\theta, \tau} + Z_n^{\tau, \theta} + Z_n^{\tau, \tau}) \leq 2 \max_{\theta, \tau} |Z_n^{\theta, \tau}|$$

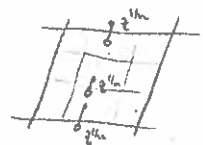
$$\Rightarrow \log Z := \lim_{n \rightarrow \infty} \frac{1}{n^2} \log Z(\Gamma_n) = \lim_{n \rightarrow \infty} \frac{1}{n^2} \log \left(\max_{\theta, \tau} |Z_n^{\theta, \tau}| \right) = \lim_{n \rightarrow \infty} \frac{1}{n^2} \log \left(\max_{\theta, \tau} |P_n(\epsilon_1^\theta, \epsilon_1^\tau)| \right)$$

$$2. P_n(z, w) = \prod_{u^m=z} \prod_{v^n=w} P_1(u, v)$$

Γ $P_n(z, w) = \det M_n(z, w)$ is unchanged if one replaces



by



$$\mathbb{C}^B = \bigoplus_{\substack{\alpha^n=1 \\ \beta^n=1}} V_{\alpha, \beta}^{n, \beta}, \quad V_{\alpha, \beta}^{n, \beta} = \{ f \in \mathbb{C}^B \mid f(b+\tau_1) = \alpha \cdot f(b), f(b+\tau_2) = \beta \cdot f(b) \}$$

idem $\mathbb{C}^W \Rightarrow \tilde{M}_n(z, w) = \bigoplus_{\substack{\alpha^n=1 \\ \beta^n=1}} (\tilde{M}_n \mid V_{\alpha, \beta}^{n, \beta} \rightarrow V_{\alpha, \beta}^{n, \beta}) = \bigoplus_{\substack{\alpha^n=1 \\ \beta^n=1}} M_1(\alpha \cdot z^{1/n}, \beta \cdot w^{1/n})$

L

3. For $\theta, \tau \in \text{unit}$, we get

$$\frac{1}{h^2} \log |P_n((-1)^\theta, (-1)^\tau)| = \frac{1}{h^2} \sum_{u^m=(-1)^\theta} \sum_{v^n=(-1)^\tau} \log |P(u, v)|, \quad \text{Riemann sum for } \int_0^1 \int_0^1 \log |P(e^{2\pi i u}, e^{2\pi i v})| du dv$$

By 1., we just need to show that for at least one choice of θ, τ , this integral converges. (if it diverges, it's smaller than π)

But by the previous thm, $P(z, w)$ has at most 2 (conj.) zeros on \mathbb{T}^2 .

Since the Riemann sums above (for different θ, τ) are on staggered lattices, at least 3 out of 4 of them converge. □

- end of Part I -