

# RANDOM TILINGS, ARCTIC CURVES AND A BELTRAMI EQUATION

István Prause



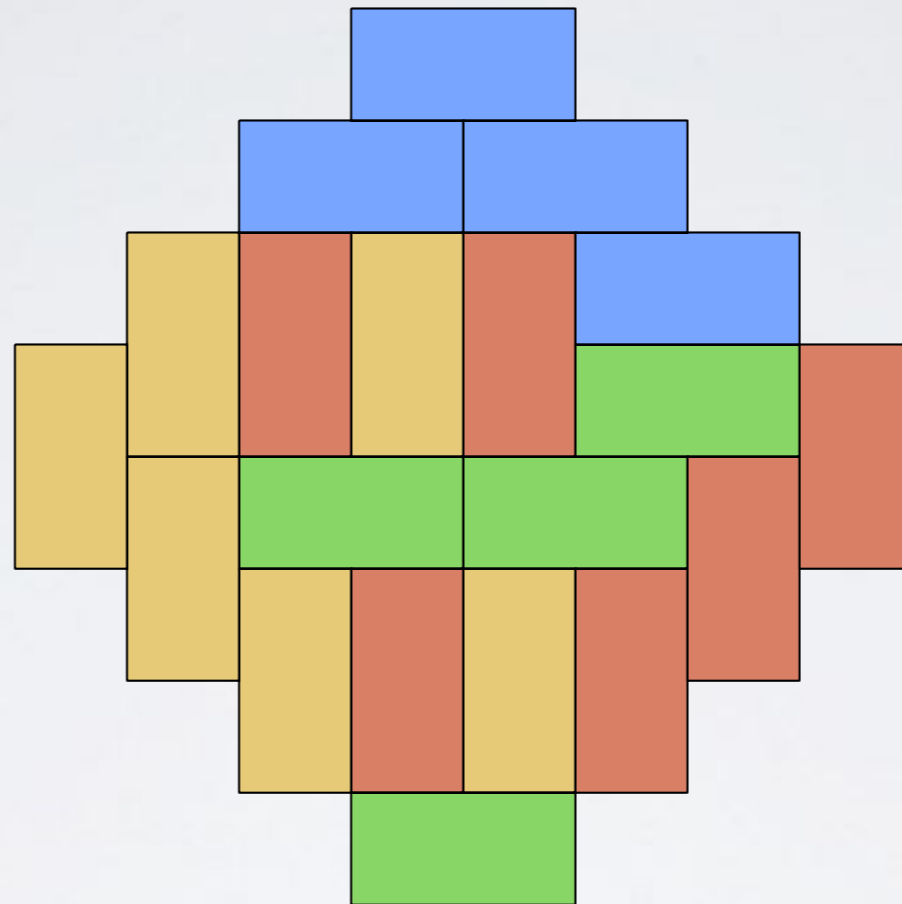
UNIVERSITY OF  
EASTERN FINLAND

joint work with

Kari Astala, Erik Duse, Xiao Zhong

Oulu - January 2020

# THE AZTEC DIAMOND

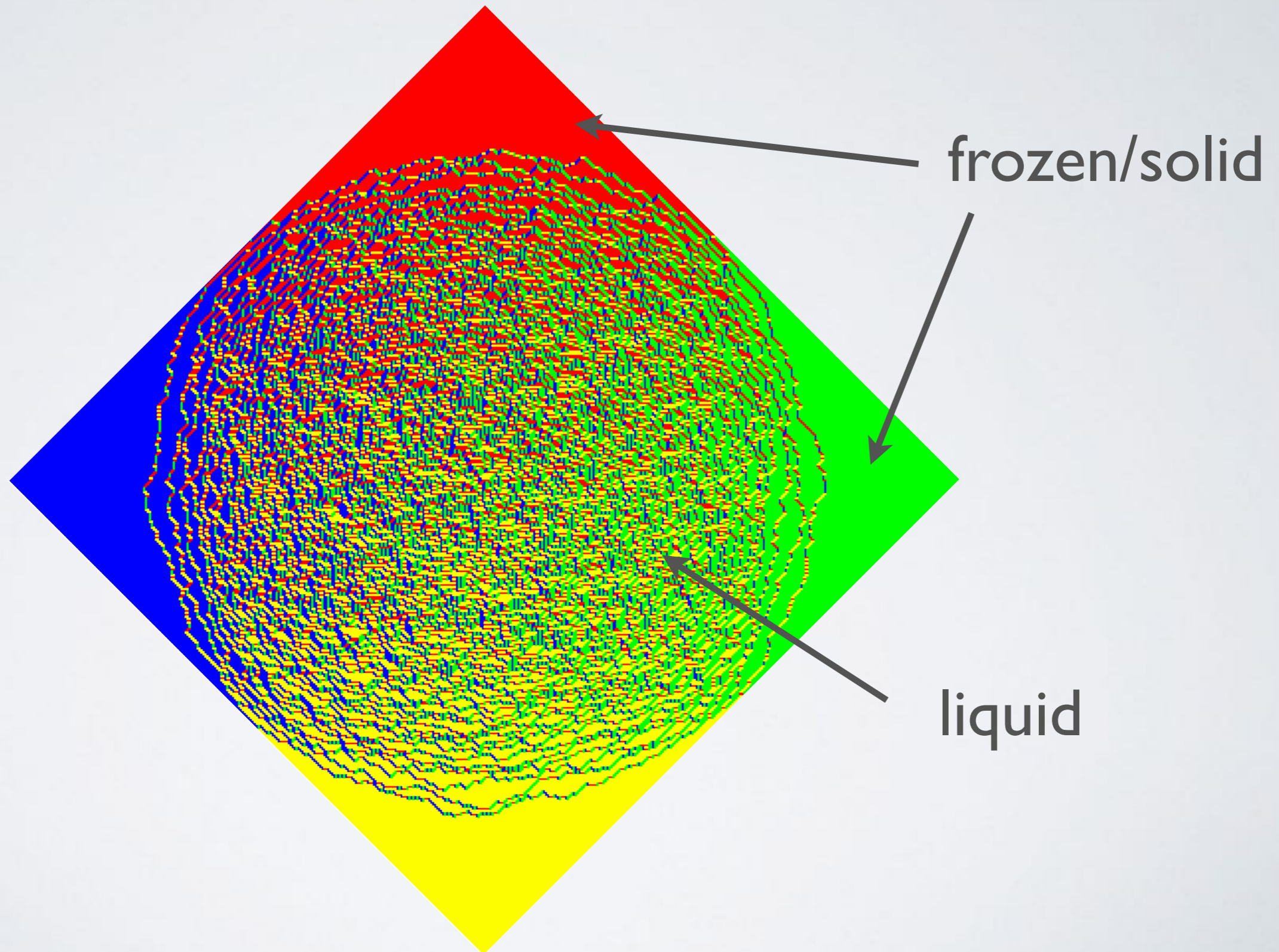


consider a uniformly random tiling by  
dominoes

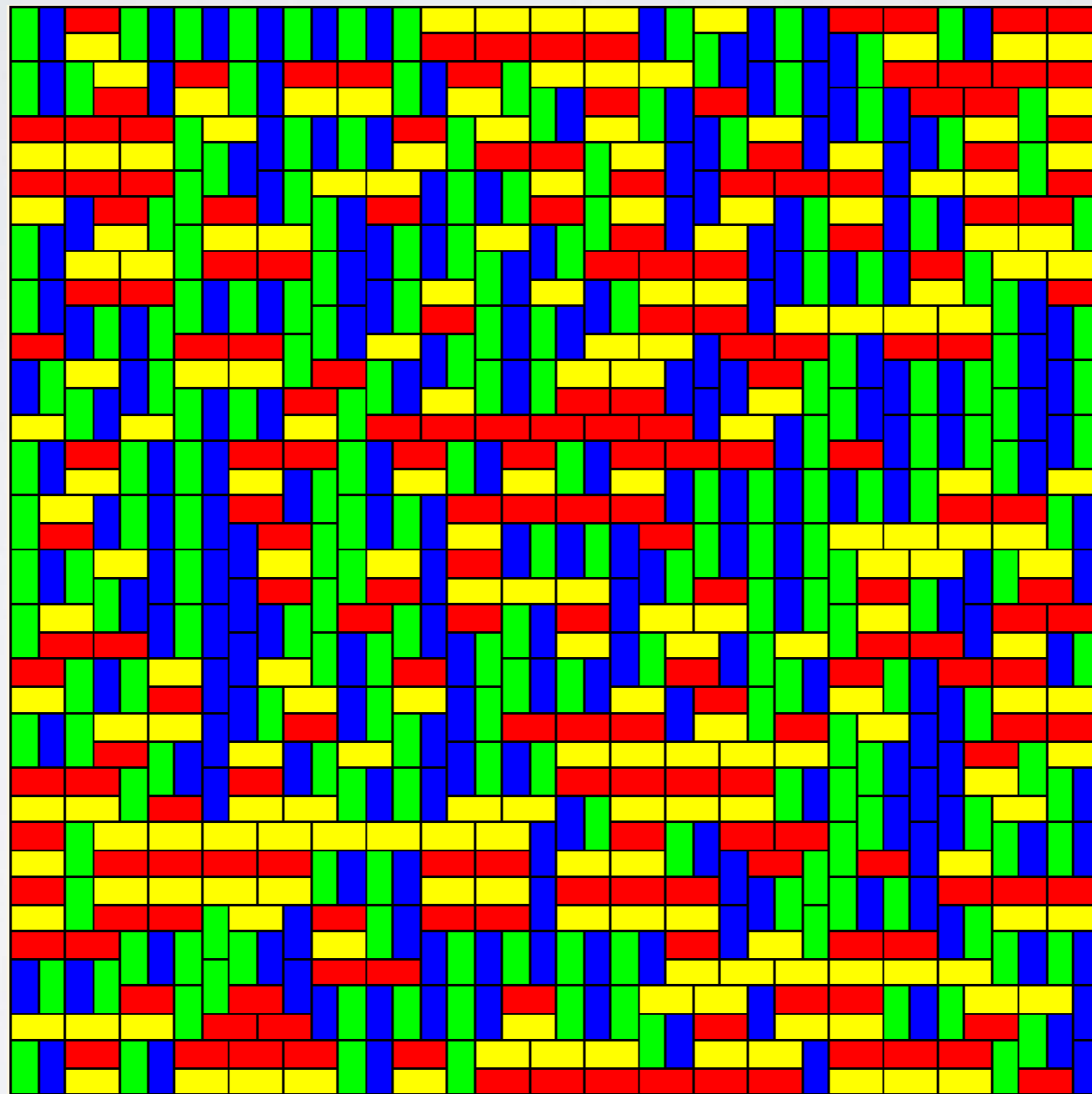
How does it look like?

# THE ARCTIC CIRCLE

Jockusch-Propp-Shor

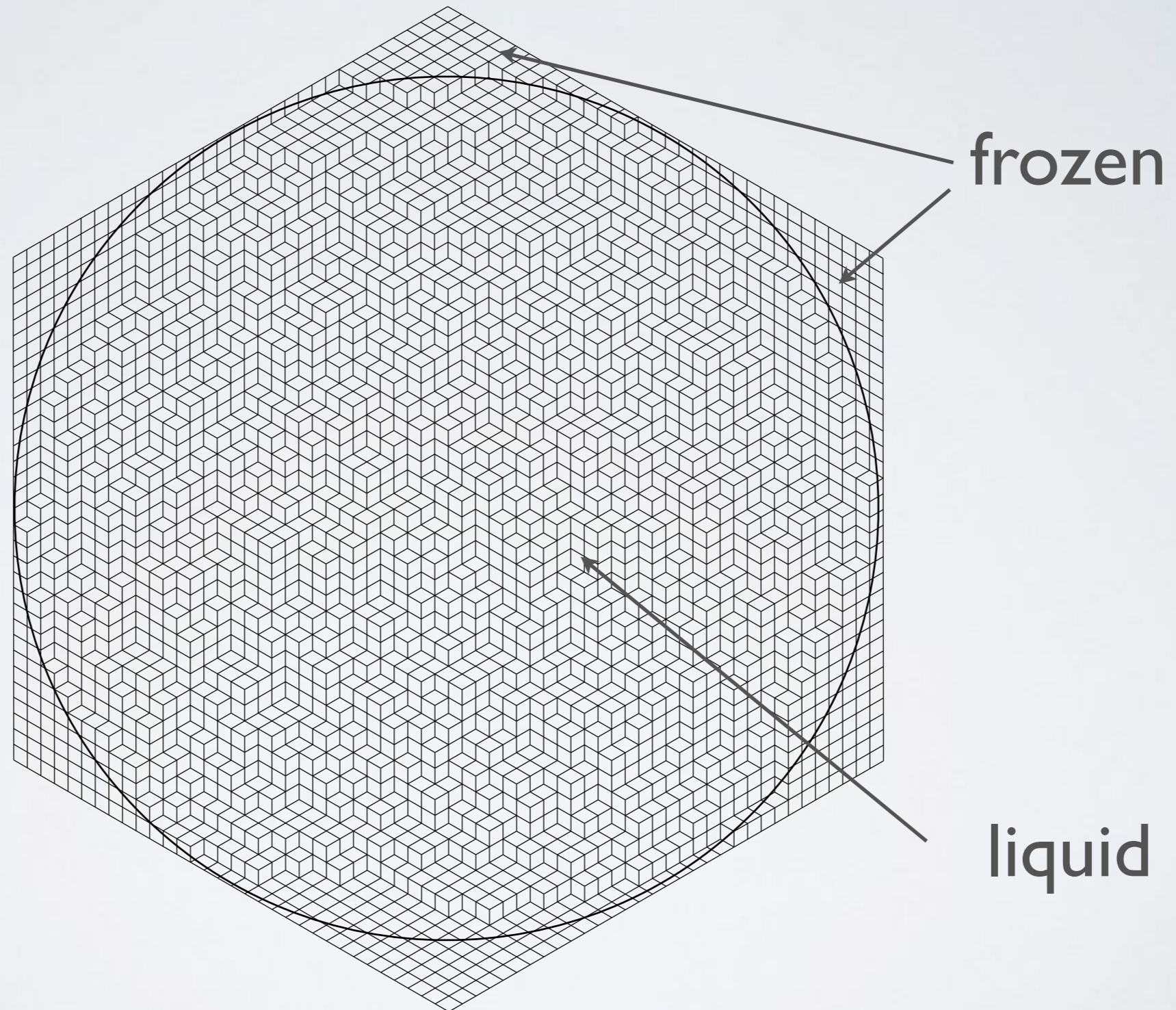


# RANDOM TILING OF A SQUARE



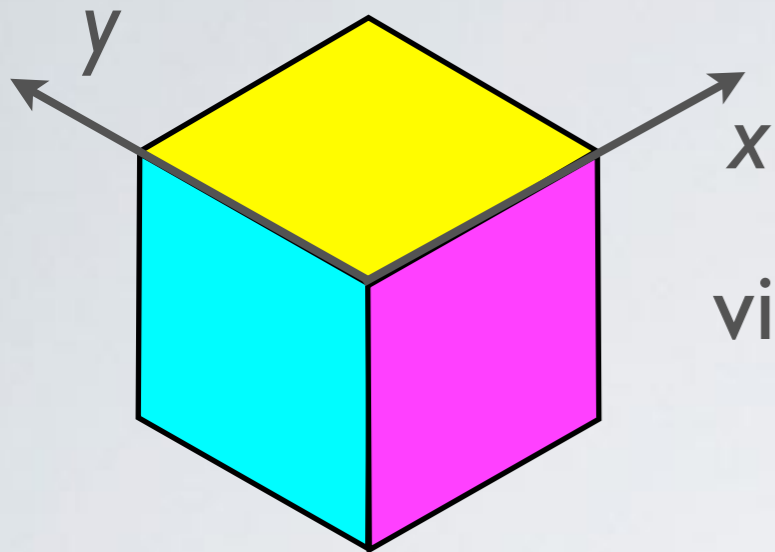
# THE ARCTIC CIRCLE AGAIN

Cohn-Larsen-Propp

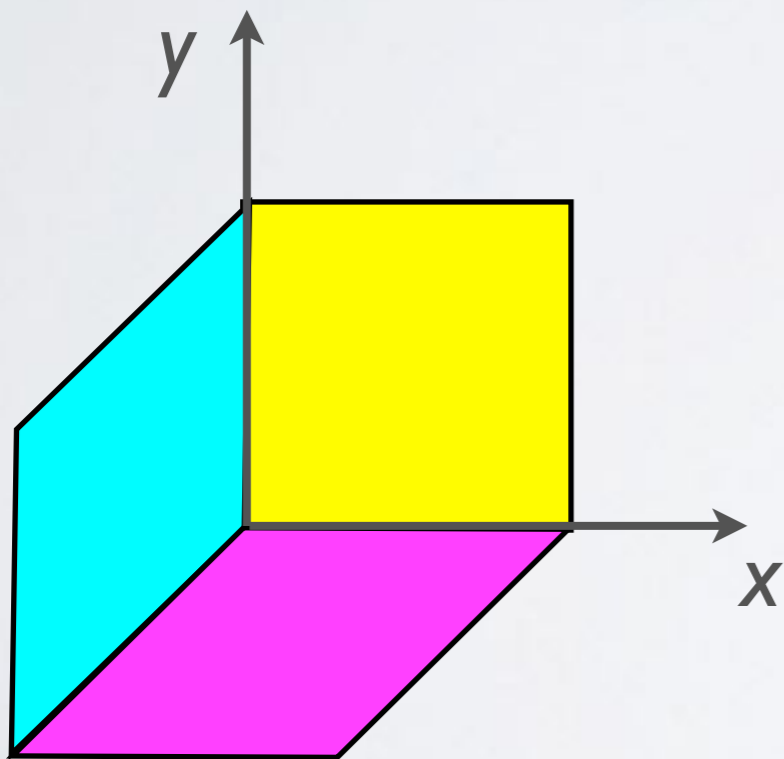
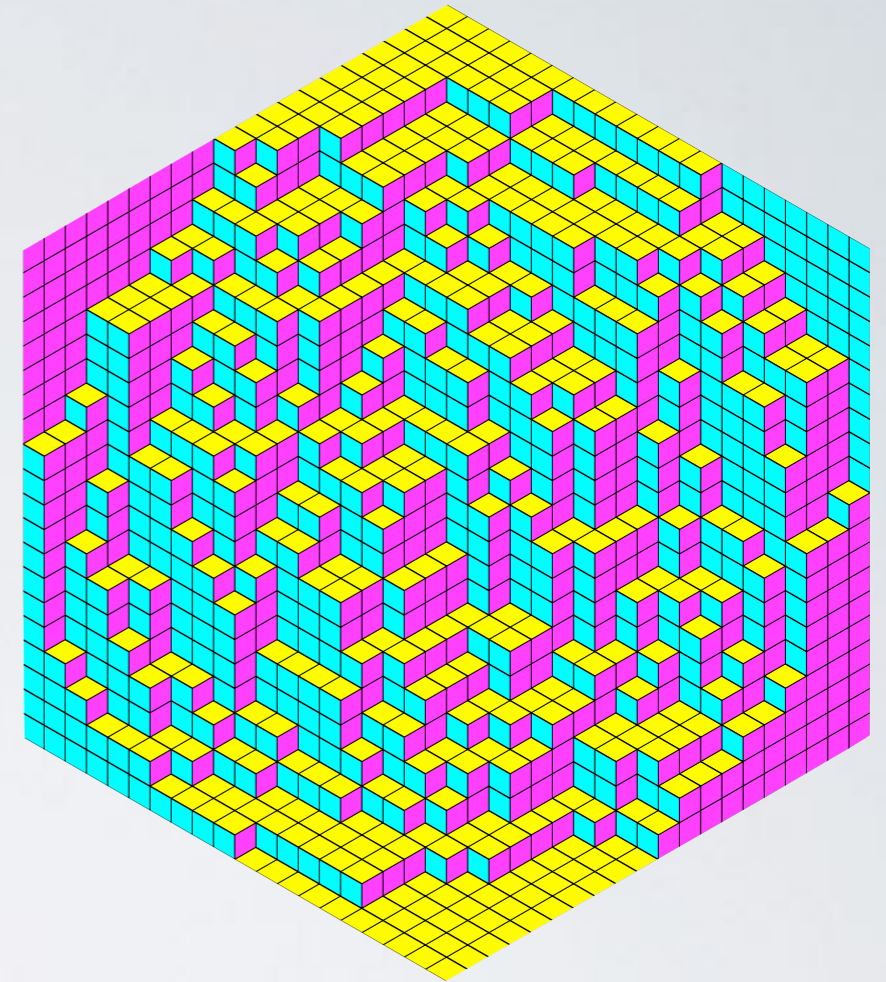




# LOZENGETILINGS



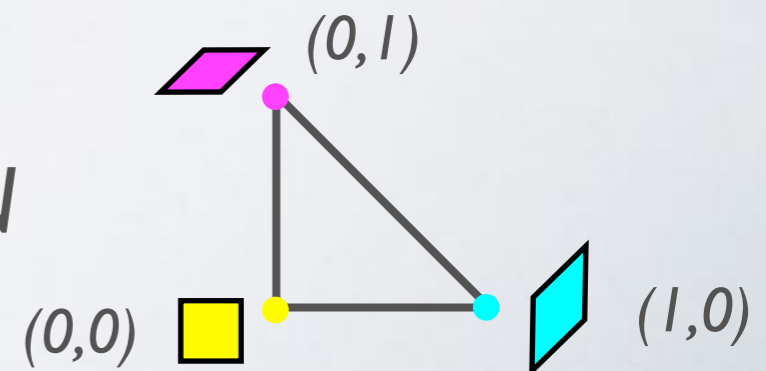
stepped surfaces  
viewed from  $(1,1,1)$   
direction



height function

“vertical height” parametrized by  $(1,1,1)$   
plane in Cartesian coordinates

$\nabla h \in$  vertices of a triangle  $N$

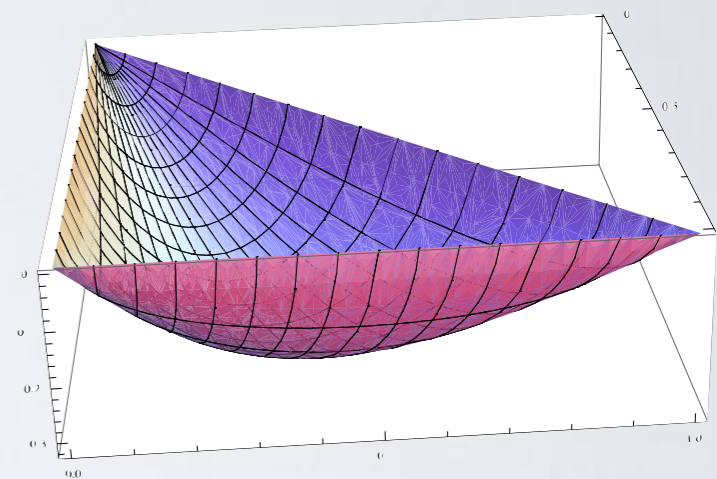


# LIMIT SHAPE THEOREM

## Cohn-Kenyon-Propp

For a fixed boundary height, as mesh size  $\rightarrow 0$ , with probability tending to 1 a random surface lies close to a deterministic surface, called *limit shape*

The limit shape is described by a *variational principle*



‘minimal surface’ spanning a wire-frame

$$h: \Omega \rightarrow \mathbb{R} \quad \text{Lipschitz}$$

$$\min_h \int_{\Omega} \sigma(\nabla h), \quad \nabla h \in N$$
$$h|_{\partial\Omega} = h_0$$

analytic, strictly  
convex surface tension  
in the interior

**singular** and **degenerates**  
on the boundary

# SURFACE TENSION

## Kenyon-Okounkov-Sheffield

Kasteleyn  
Temperley-Fisher

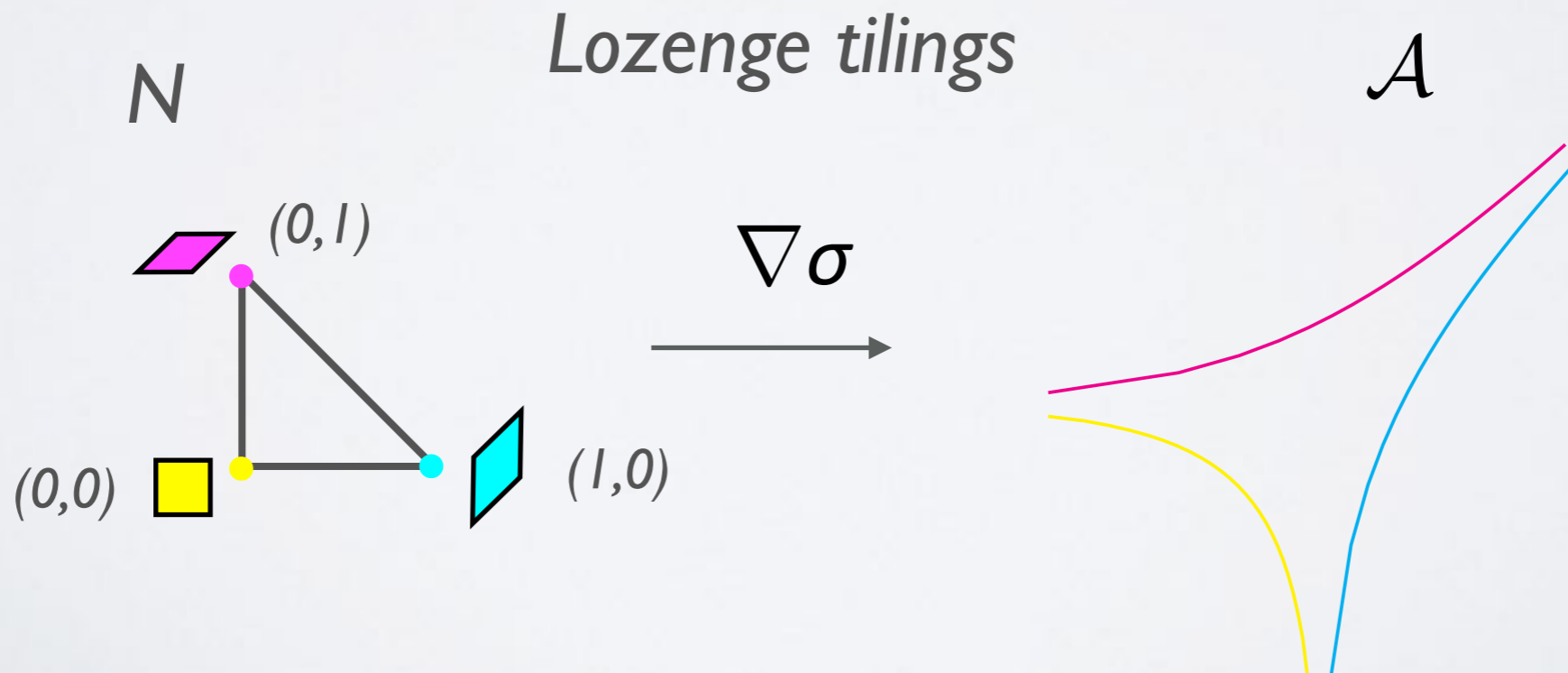
dimer model “exactly solvable”  
determinantal formulae  
“free fermions”

$N$  is a convex polygon (gradient constraint)

Monge-Ampere equation

$$\det D^2 \sigma \equiv \pi^2 \quad (\text{except at possible gas points})$$

$\sigma$  is piecewise linear on  $\partial N$





# ALGEBRAIC CURVES

Kenyon-Okounkov

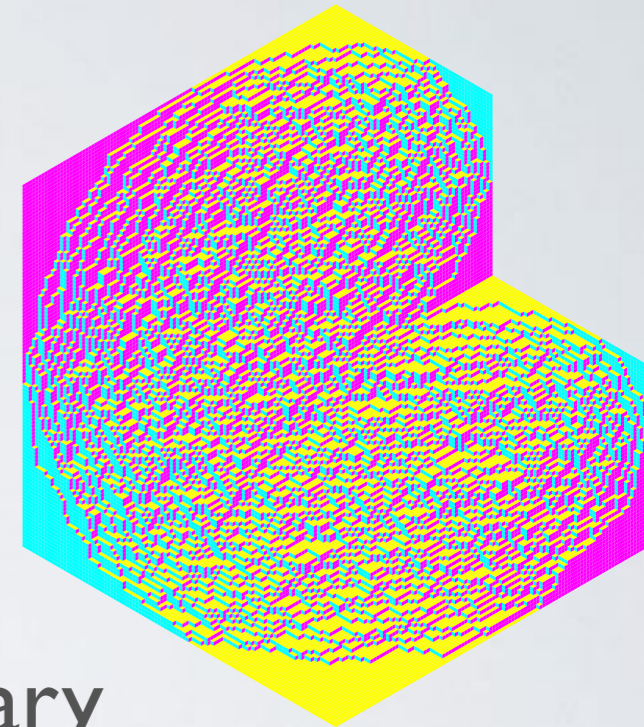
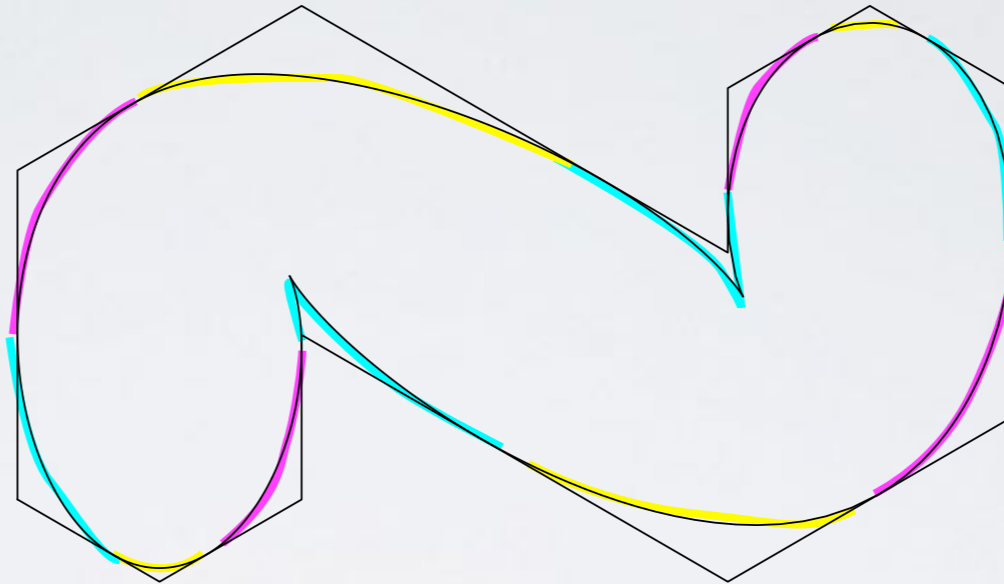
*frozen boundary = free boundary*

*cloud curves*

inscribed in polygons  
(a solution to EL exists)

*lozenge model*

polygonal boundary  
contour in coordinate  
directions



algebraic frozen boundary  
+ frozen facets

*Why algebraic curves ? What is their geometry? Other dimer models?  
Universality?*

construct the minimizer

vs

prove things about the minimizer

# NON-LINEAR BELTRAMI EQUATION

$$\operatorname{div} A(\nabla u) = 0 \quad \nabla v = *A(\nabla u) \quad v_x = -A_2(\nabla u), \quad v_y = A_1(\nabla u)$$

$$F = u + iv \quad F_{\bar{z}} = \mathcal{H}(F_z) \quad \text{Hodge dual}$$

$$F_{z\bar{z}} = \frac{\mathcal{H}_z(F_z)}{1 - |\mathcal{H}_{\bar{z}}(F_z)|^2} F_{zz} + \frac{\mathcal{H}_{\bar{z}}(F_z) \overline{\mathcal{H}_z(F_z)}}{1 - |\mathcal{H}_{\bar{z}}(F_z)|^2} \overline{F_{zz}}$$

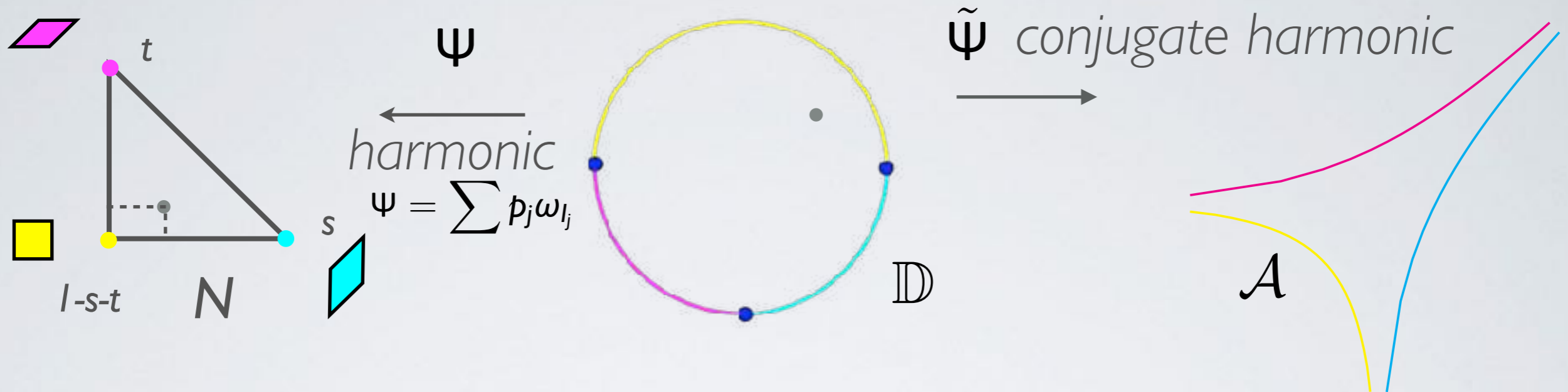
$$f := F_z \quad f_{\bar{z}} = \mu(f) f_z + \nu(f) \bar{f}_z \quad |\mu| + |\nu| < 1$$

$$A = \nabla \sigma, \quad \det D^2 \sigma \equiv 1 \quad \longleftrightarrow \quad \begin{array}{l} \mu \text{ is complex analytic} \\ \nu \equiv 0 \end{array}$$

$$f_{\bar{z}} = \mu_\sigma(f) f_z$$

$$\hat{f} := \mu_\sigma(f) \quad \bar{\partial} \hat{f} = \hat{f} \partial \hat{f} \quad \text{universal equation}$$

# HARMONIC COORDINATES



$\mathcal{L}$  liquid region:

$$\operatorname{div} (\nabla \sigma \circ \nabla h) = 0$$

$$\nabla h \in N^\circ \setminus \mathcal{G}$$

$$f = \psi^{-1} \circ \nabla h$$

$$f: \mathcal{L} \rightarrow \mathbb{D}$$

$$\bar{\partial} f = f \partial f$$



complex Burgers equation

**Kenyon-Okounkov**

**DeSilva-Savin:**  $C^1$ -regularity away from the obstacles

$\nabla h: \mathcal{L} \rightarrow N^\circ \setminus \mathcal{G}$  proper for (oriented) extremal boundary values

$\rightarrow$   $f$  proper

# THE BELTRAMI EQUATION

Astala-Duse-Prause-Zhong

$$f: \mathcal{L} \rightarrow \mathbb{D} \quad \bar{\partial}f = f \partial f \quad f \in W_{loc}^{1,2}(\mathcal{L})$$

$\mathcal{L} \subset \mathbb{C}$       bounded simply connected       $\rightarrow f \in C^\infty(\mathcal{L})$   
(or finitely connected)      (self-improves)

**properness** assumption:  $f(\mathbf{z}) \rightarrow \partial\mathbb{D}$  as  $\mathbf{z} \rightarrow \partial\mathcal{L}$



$f \in C(\bar{\mathcal{L}})$       generically on bdry Hölder  
exponent 1/2  
 $\partial\mathcal{L}$       is algebraic 'cloud curve'  
tangent relations

limit shape is a *crystal surface*      rounded rough part (liquid)      +      flat facets (frozen and gas)

*Pokrovsky-Talapov* transition       $|h(\mathbf{x}) - h(\mathbf{x}_0) - \langle p_0, \mathbf{x} - \mathbf{x}_0 \rangle| \simeq |\mathbf{x} - \mathbf{x}_0|^{3/2}$

bonus: frozen boundaries are **universal**

# HODOGRAPH TRANSFORM

$$f = B \circ g^{-1}$$

$$g: \mathbb{D} \rightarrow \mathcal{L} \quad \text{homeomorphism} \quad \bar{\partial}g = -B(z)\bar{\partial}g$$

$$B: \mathbb{D} \rightarrow \mathbb{D} \quad \text{analytic + proper} \quad \longrightarrow \quad \text{finite Blaschke product}$$

$$h = g + B\bar{g} \quad \text{is holomorphic in } \mathbb{D}$$

$$(1 - |B|^2)g = h - B\bar{h}$$

$$h(z) - B(z)\overline{h(z)} \rightarrow 0, \quad z \rightarrow \zeta \in \partial\mathbb{D}$$

$$\text{extend by reflection} \quad h(z) = B(z)\overline{h(1/\bar{z})} \quad \longleftrightarrow \quad g(z) = g(1/\bar{z})$$

$$h(z) - h(1/\bar{z}) \rightarrow 0, \quad |z| \rightarrow 1 \quad \bar{\partial}h = 0 \quad \text{weakly across } \partial\mathbb{D}$$

$$\longrightarrow \quad h \text{ is a rational map of } \hat{\mathbb{C}} \quad (\text{properness} \rightsquigarrow \text{continuity})$$



# RATIONAL PARAMETRIZATION

$$g(z) = \frac{h(z) - B(z)\overline{h(z)}}{1 - |B(z)|^2} = \frac{\frac{h(z)}{B(z)} - \overline{h(z)}}{\frac{1}{B(z)} - \overline{B(z)}} = \frac{\frac{h(z)}{B(z)} - \frac{h(1/\bar{z})}{B(1/\bar{z})}}{\frac{1}{B(z)} - \frac{1}{B(1/\bar{z})}}$$

$$\rightarrow r(\zeta), \quad z \rightarrow \zeta \in \partial\mathbb{D} \quad r = \frac{(h/B)'}{(1/B)'} \quad \overline{r(1/\bar{z})} = \frac{h'}{B'}$$

$z r'(z)$  **self-reflective** with respect to  $B(z)$

$$\frac{B(z)}{z^2} \overline{r'(1/\bar{z})} = r'(z)$$

tangent vector  $i\zeta r'(\zeta) = iA(\zeta)\sqrt{B(\zeta)}$

$$d/2 - 1/2 \# \text{ cusps} = 1$$

real, sign changes at cusps

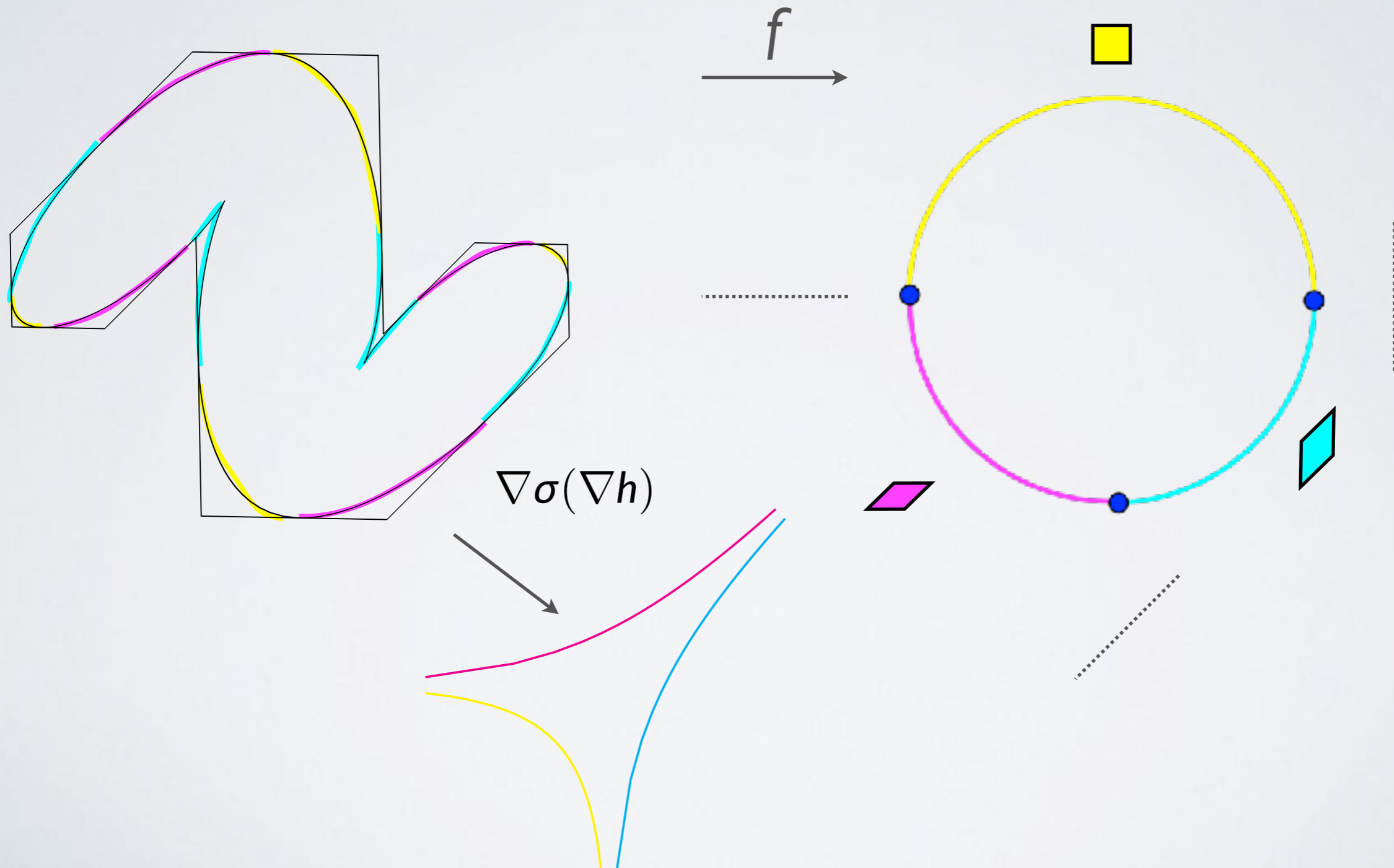
boundary is **algebraic** & locally convex except at  **$d-2$  cusps** cloud curve geometry

$\rightarrow f = B \circ g^{-1}$  continuous up to the boundary

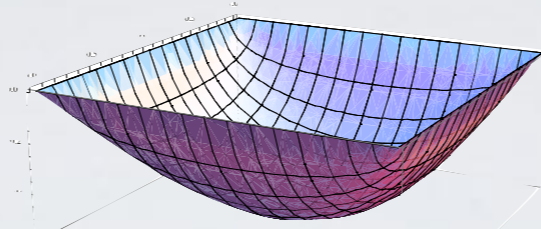
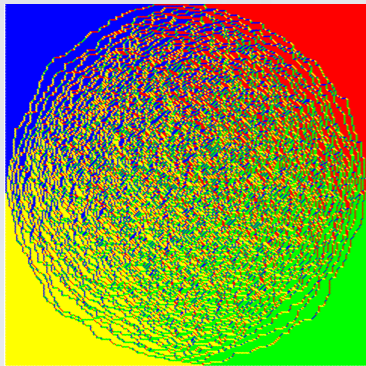
$3d-3$  real parameters

# BOUNDARY VALUE RECONSTRUCTION

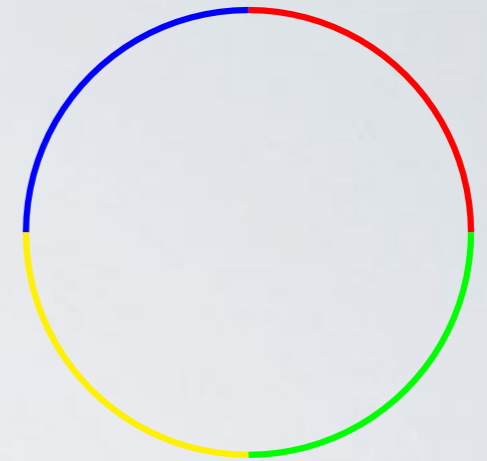
boundary values governed by  
tangents



# BACK TO THE ARCTIC CIRCLE



surface tension



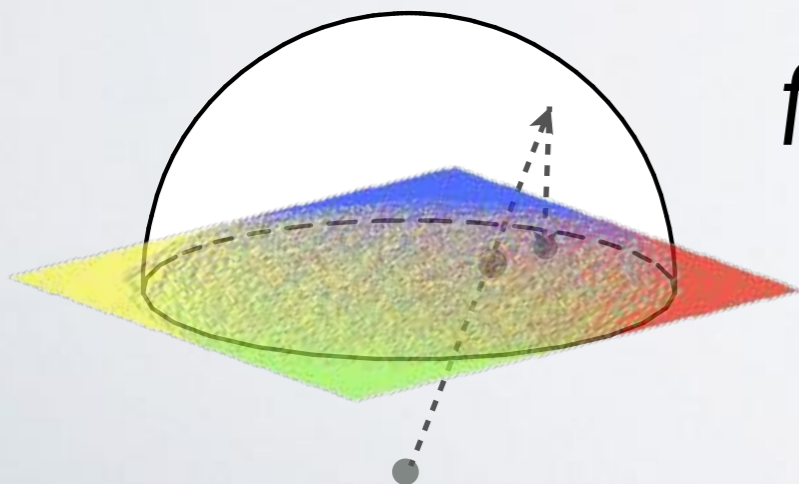
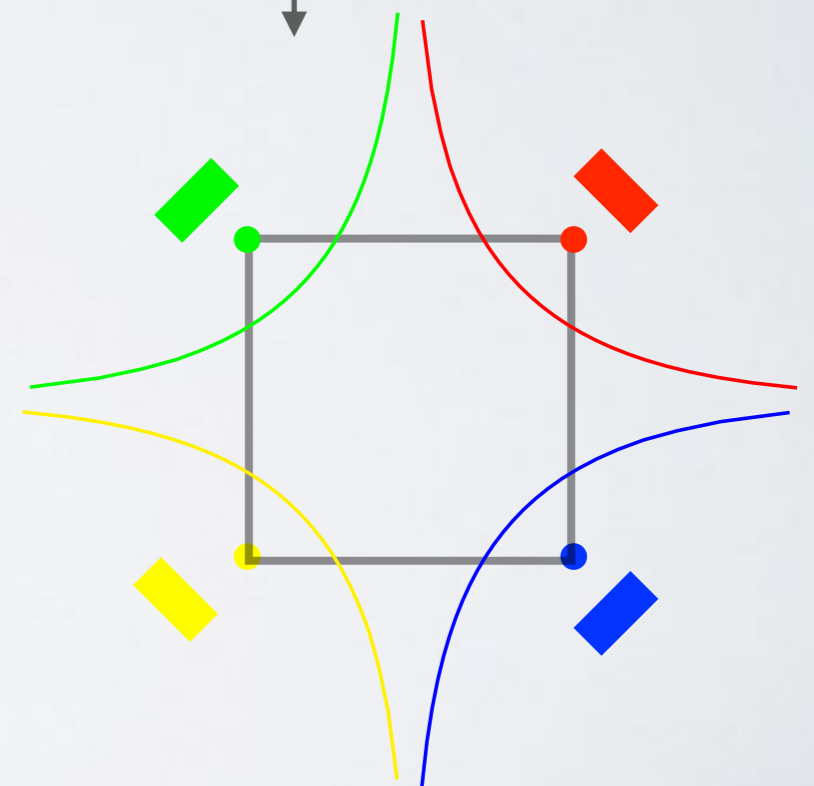
$$f: \mathcal{L} \rightarrow \mathbb{D}$$

$$\bar{\partial}f = f^2 \partial f$$

intrinsic EL  
equation

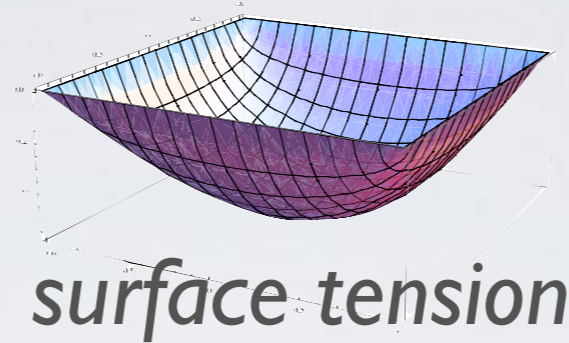
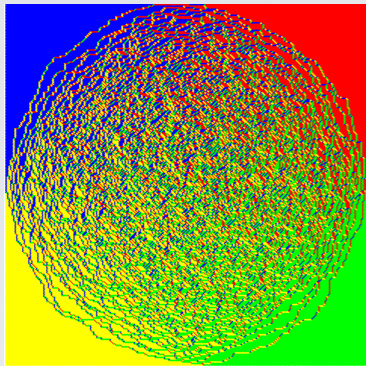
$$\nabla h = \psi \circ f$$

$\psi$  harmonic



$$f^{-1}(z) = \frac{2z}{1 + |z|^2}$$

# BACK TO THE ARCTIC CIRCLE



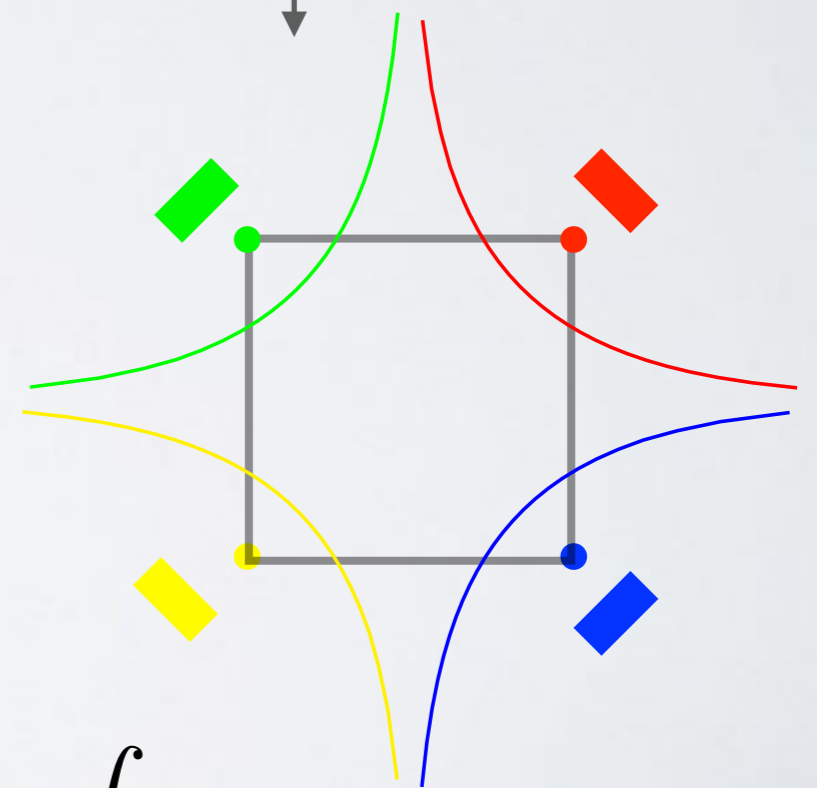
$$f: \mathcal{L} \rightarrow \mathbb{D}$$

$$\bar{\partial}f = f^2 \partial f$$

intrinsic EL  
equation

$$\nabla h = \psi \circ f$$

$\psi$  harmonic



Euler-Lagrange inclusion  
makes sense everywhere

if there is a div-free  
vectorfield  $\Phi$  s.t.

$$\Phi \in \partial\sigma(\nabla h) \text{ a.e. in } \Omega$$

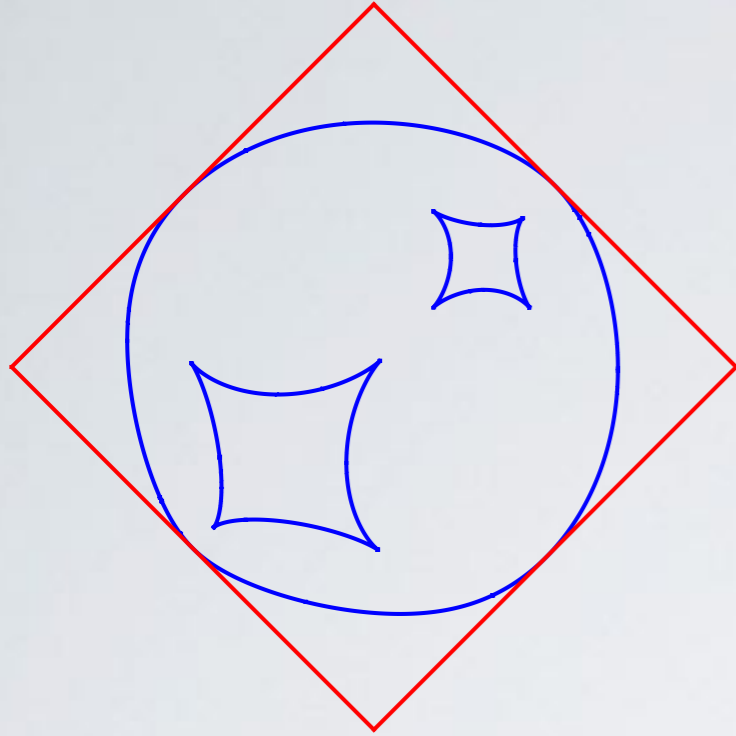
then  $h$  is a  
minimiser

$$\int_{\Omega} \sigma(\nabla u) - \sigma(\nabla h) \geq \int_{\Omega} \Phi \cdot (\nabla(u - h)) = - \int_{\Omega} (u - h) \operatorname{div} \Phi = 0$$



# Arctic curves of the octahedron equation

Philippe Di Francesco<sup>1</sup> and Rodrigo Soto-Garrido<sup>2</sup>



same Aztec diamond

same gradient  
constraint (square)

$$\det D^2 \sigma \equiv \pi^2$$

except two interior  
points (Dirac mass)

$$\begin{aligned}
 P(u, v) = & 603\,358\,073\,569\,688\,095\,393\,738\,000u^{14} + 1822\,971\,422\,522\,481\,873\,814\,304\,800vu^{13} + 302\,414\,835\,014\,281\,399\,576\,977\,600u^{13} \\
 & + 7658\,013\,562\,515\,635\,323\,215\,886\,000v^2u^{12} + 626\,386\,479\,045\,976\,264\,625\,165\,760vu^{12} + 65\,648\,625\,922\,043\,130\,480\,407\,960u^{12} \\
 & + 8502\,660\,801\,885\,990\,861\,442\,260\,800v^3u^{11} - 4016\,291\,377\,989\,674\,598\,197\,523\,840v^2u^{11} - 8955\,889\,812\,423\,159\,779\,663\,425\,824vu^{11} \\
 & - 648\,516\,348\,371\,464\,166\,524\,636\,080u^{11} + 24\,870\,815\,123\,962\,290\,558\,144\,794\,000v^4u^{10} - 961\,218\,355\,287\,663\,519\,951\,292\,800v^3u^{10} \\
 & - 6515\,407\,606\,857\,043\,381\,218\,037\,200v^2u^{10} - 172\,367\,781\,226\,698\,452\,854\,372\,560vu^{10} + 1099\,108\,080\,544\,208\,467\,044\,202\,281u^{10} \\
 & + 8664\,424\,609\,796\,383\,599\,417\,068\,000v^5u^9 - 17\,028\,590\,399\,764\,390\,279\,389\,912\,000v^4u^9 - 11\,010\,604\,932\,056\,552\,215\,403\,730\,080v^3u^9 \\
 & + 8631\,816\,024\,097\,405\,173\,283\,346\,160v^2u^9 + 6130\,342\,332\,781\,365\,103\,023\,636\,918vu^9 + 300\,038\,159\,586\,641\,951\,467\,587\,240u^9 \\
 & + 48\,101\,067\,368\,389\,417\,583\,947\,124\,400v^6u^8 - 8874\,912\,221\,343\,735\,420\,641\,284\,800v^5u^8 - 30\,642\,500\,612\,723\,566\,034\,952\,420\,120v^4u^8 \\
 & + 4089\,814\,979\,226\,593\,490\,453\,920\,400v^3u^8 + 2890\,833\,100\,949\,061\,663\,021\,542\,421v^2u^8 - 1537\,862\,122\,247\,709\,326\,673\,670\,200vu^8 \\
 & - 1276\,791\,684\,735\,224\,437\,145\,235\,252u^8 + 165\,638\,160\,476\,224\,209\,249\,648\,000v^7u^7 - 15\,185\,547\,478\,970\,793\,846\,022\,129\,920v^6u^7 \\
 & + 10\,619\,324\,480\,232\,243\,252\,222\,805\,440v^5u^7 + 17\,121\,927\,414\,923\,400\,963\,351\,428\,640v^4u^7 - 4642\,084\,019\,946\,561\,205\,079\,466\,936v^3u^7 \\
 & - 4201\,308\,893\,745\,605\,384\,096\,673\,600v^2u^7 + 97\,128\,658\,780\,698\,750\,571\,038\,384vu^7 + 16\,658\,271\,644\,450\,437\,458\,125\,640u^7 \\
 & + 48\,101\,067\,368\,389\,417\,583\,947\,124\,400v^8u^6 - 15\,185\,547\,478\,970\,793\,846\,022\,129\,920v^7u^6 - 54\,696\,534\,109\,775\,129\,942\,931\,200\,352v^6u^6 \\
 & + 8498\,087\,480\,515\,562\,992\,290\,313\,440v^5u^6 + 20\,848\,735\,934\,263\,779\,279\,940\,738\,242v^4u^6 - 2928\,090\,072\,842\,649\,426\,783\,830\,400v^3u^6 \\
 & - 1125\,942\,030\,946\,106\,640\,101\,862\,864v^2u^6 + 881\,693\,827\,811\,784\,667\,334\,364\,120vu^6 + 410\,818\,358\,444\,129\,895\,320\,450\,118u^6 \\
 & + 8664\,424\,609\,796\,383\,599\,417\,068\,000v^9u^5 - 8874\,912\,221\,343\,735\,420\,641\,284\,800v^8u^5 + 10\,619\,324\,480\,232\,243\,252\,222\,805\,440v^7u^5 \\
 & + 8498\,087\,480\,515\,562\,992\,290\,313\,440v^6u^5 - 16\,598\,910\,777\,434\,586\,615\,901\,305\,852v^5u^5 - 3118\,943\,690\,894\,703\,413\,913\,413\,040v^4u^5 \\
 & + 4436\,727\,620\,735\,139\,576\,883\,870\,032v^3u^5 + 378\,779\,090\,210\,933\,672\,213\,353\,800v^2u^5 - 894\,275\,420\,028\,329\,313\,474\,734\,772vu^5 \\
 & - 28\,143\,830\,188\,642\,461\,399\,955\,080u^5 + 24\,870\,815\,123\,962\,290\,558\,144\,794\,000v^{10}u^4 - 17\,028\,590\,764\,390\,279\,389\,912\,000v^9u^4 \\
 & - 30\,642\,500\,723\,566\,034\,952\,420\,120v^8u^4 + 17\,121\,927\,923\,400\,963\,351\,428\,640v^7u^4 + 20\,848\,735\,263\,779\,279\,940\,738\,242v^6u^4 \\
 & - 3118\,943\,690\,894\,703\,413\,913\,413\,040v^5u^4 - 6585\,025\,120\,215\,513\,060\,415\,620\,600v^4u^4 + 224\,576\,822\,600\,011\,254\,994\,156\,440v^3u^4 \\
 & + 730\,062\,356\,407\,169\,871\,489\,508\,026v^2u^4 - 87\,999\,348\,446\,432\,687\,845\,418\,760vu^4 - 39\,991\,576\,579\,826\,072\,416\,315\,884u^4 \\
 & + 8502\,660\,801\,885\,990\,861\,442\,260\,800v^{11}u^3 - 961\,218\,355\,287\,663\,519\,951\,292\,800v^{10}u^3 - 11\,010\,604\,932\,056\,552\,215\,403\,730\,080v^9u^3 \\
 & + 4089\,814\,979\,226\,593\,490\,453\,920\,400v^8u^3 - 4642\,084\,019\,946\,561\,205\,079\,466\,936v^7u^3 - 2928\,090\,072\,842\,649\,426\,783\,830\,400v^6u^3 \\
 & + 4436\,727\,620\,735\,139\,576\,883\,870\,032v^5u^3 + 224\,576\,822\,600\,011\,254\,994\,156\,440v^4u^3 - 771\,752\,886\,154\,129\,578\,670\,446\,744v^3u^3 \\
 & + 54\,105\,975\,565\,681\,638\,845\,373\,840v^2u^3 + 158\,742\,939\,499\,283\,087\,522\,192\,736vu^3 + 3181\,828\,983\,737\,934\,822\,021\,000u^3 \\
 & + 7658\,013\,562\,515\,635\,323\,215\,886\,000v^{12}u^2 - 4016\,291\,377\,989\,674\,598\,197\,523\,840v^{11}u^2 - 6515\,407\,606\,857\,043\,381\,218\,037\,200v^{10}u^2 \\
 & + 8631\,816\,024\,097\,405\,173\,283\,346\,160v^9u^2 + 2890\,833\,100\,949\,061\,663\,021\,542\,421v^8u^2 - 4201\,308\,893\,745\,605\,384\,096\,673\,600v^7u^2 \\
 & - 1125\,942\,030\,946\,106\,640\,101\,862\,864v^6u^2 + 378\,779\,090\,210\,933\,672\,213\,353\,800v^5u^2 + 730\,062\,356\,407\,169\,871\,489\,508\,026v^4u^2 \\
 & + 54\,105\,975\,565\,681\,638\,845\,373\,840v^3u^2 - 205\,856\,416\,682\,486\,477\,443\,753\,704v^2u^2 - 4541\,013\,871\,098\,771\,634\,821\,000vu^2 \\
 & - 417\,838\,190\,775\,940\,873\,949\,175u^2 + 1822\,971\,422\,522\,481\,873\,814\,304\,800v^{13}u + 626\,386\,479\,045\,976\,264\,625\,165\,760v^{12}u
 \end{aligned}$$



# LIFE BEYOND THE ARCTIC CIRCLE

