

MACROSCOPIC LOOPS IN THE LOOP $O(n)$ MODEL AT NIENHUIS' CRITICAL POINT

HUGO DUMINIL-COPIN, ALEXANDER GLAZMAN, RON PELED, AND YINON SPINKA

ABSTRACT. The loop $O(n)$ model is a model for a random collection of non-intersecting loops on the hexagonal lattice, which is believed to be in the same universality class as the spin $O(n)$ model. It has been predicted by Nienhuis that for $0 \leq n \leq 2$, the loop $O(n)$ model exhibits a phase transition at a critical parameter $x_c(n) = 1/\sqrt{2 + \sqrt{2 - n}}$. For $0 < n \leq 2$, the transition line has been further conjectured to separate a regime with short loops when $x < x_c(n)$ from a regime with macroscopic loops when $x \geq x_c(n)$.

In this paper, we prove that for $n \in [1, 2]$ and $x = x_c(n)$, the loop $O(n)$ model exhibits macroscopic loops. This is the first instance in which a loop $O(n)$ model with $n \neq 1$ is shown to exhibit such behavior. A main tool in the proof is a new positive association (FKG) property shown to hold when $n \geq 1$ and $0 < x \leq \frac{1}{\sqrt{n}}$. This property implies, using techniques recently developed for the random-cluster model, the following dichotomy: either long loops are exponentially unlikely or the origin is surrounded by loops at any scale (box-crossing property). We develop a ‘domain gluing’ technique which allows us to employ Smirnov’s parafermionic observable to rule out the first alternative when $n \in [1, 2]$ and $x = x_c(n)$.

1. INTRODUCTION

1.1. Historical background. After the introduction of the Ising model [33] and Ising’s conjecture that it does not undergo a phase transition, physicists tried to find natural generalizations of the model with richer behavior. In [28], Heller and Kramers described the classical version of the celebrated quantum Heisenberg model, where spins are vectors in the (two-dimensional) unit sphere in dimension three. In 1966, Vaks and Larkin introduced the XY model [45], and a few years later, Stanley proposed a more general model, called the *spin $O(n)$ model*, allowing spins to take values in higher-dimensional spheres [43]. We refer the interested reader to [13] for a history of the subject. On the hexagonal lattice, the spin $O(n)$ model can be related to the so-called *loop $O(n)$ model* introduced in [12] (see also [17] for more details on this connection).

More formally, the loop $O(n)$ model is defined as follows. Consider the triangular lattice \mathbb{T} composed of vertices with complex coordinates $r + e^{i\pi/3}s$ with $r, s \in \mathbb{Z}$, and its dual lattice, the hexagonal lattice \mathbb{H} . Since \mathbb{T} and \mathbb{H} are dual of each other, we call vertices of \mathbb{T} *hexagons* to highlight the fact that they are in correspondence with faces of \mathbb{H} .

A *loop configuration* is a spanning subgraph of \mathbb{H} in which every vertex has even degree. Note that a loop configuration can a priori consist of loops (i.e., subgraphs which are isomorphic to a cycle) together with isolated vertices and infinite paths. For a set of edges Ω of the hexagonal lattice \mathbb{H} and a loop configuration ξ , let $\mathcal{E}(\Omega, \xi)$ be the set of loop configurations coinciding with ξ outside Ω . Let n and x be positive real numbers. The loop $O(n)$ measure on Ω with edge-weight x and boundary conditions ξ is the probability measure $\mathbb{P}_{\Omega, n, x}^\xi$ on $\mathcal{E}(\Omega, \xi)$ defined by the formula

$$\mathbb{P}_{\Omega, n, x}^\xi(\omega) := \frac{x^{|\omega|} n^{\ell(\omega)}}{Z_{\Omega, n, x}^\xi},$$

for every $\omega \in \mathcal{E}(\Omega, \xi)$, where $|\omega|$ is the number of edges of $\omega \cap \Omega$, $\ell(\omega)$ is the number of loops of ω intersecting Ω , and $Z_{\Omega, n, x}^\xi$ is the unique constant making $\mathbb{P}_{\Omega, n, x}^\xi$ a probability measure.

The physics predictions on the loop $O(n)$ model are quite mesmerizing. Nienhuis conjectured [36, 34] the following behavior: for $n \leq 2$ and x strictly smaller than

$$x_c(n) := \frac{1}{\sqrt{2 + \sqrt{2 - n}}},$$

the probability that a given vertex is on a long loop decays exponentially fast in the length of the loop (subcritical regime), while for $x \geq x_c(n)$ the decay is algebraic. In this second regime (sometimes called the critical regime), the scaling limit of the model should be described by (see e.g. [32, Section 5.6]) a Conformal Loop Ensemble (CLE) of parameter κ equal to

$$\kappa = \begin{cases} \frac{4\pi}{2\pi - \arccos(-n/2)} \in [\frac{8}{3}, 4] & \text{if } x = x_c(n), \\ \frac{4\pi}{\arccos(-n/2)} \in [4, 8] & \text{if } x > x_c(n). \end{cases}$$

For $n > 2$, the model is expected [6] not to undergo a phase transition and to be in the subcritical regime for all $x > 0$.

While the physical understanding of the loop $O(n)$ model is very advanced, the mathematical understanding remains limited to specific values of n :

- For $n = 1$, $x = 1$, the model can be viewed as the site percolation on the triangular lattice and it is proven [39, 8] that it converges to CLE(6) in the scaling limit.
- For $n = 1$, $0 < x < 1$, the model is in correspondence with the ferromagnetic Ising model on the triangular lattice. It is proven that for $0 < x < x_c(1) = 1/\sqrt{3}$ the model is in the subcritical regime [2], for $x = 1/\sqrt{3}$ it converges to the CLE(3) in the scaling limit [41, 11, 10, 4], and for $1/\sqrt{3} < x < 1$ the model exhibits macroscopic loops (follows from the proof in [44]). Remarkably, the question of convergence to CLE(6) for $1/\sqrt{3} < x < 1$ remains open.
- For $n = 0$, the model is called the self-avoiding walk model (one has to make sense of the fact that the configuration does not contain any loops). It is known that the critical point is equal to $x_c(0)$ [21] and that the model is in a dense phase for $x > x_c(0)$ [16].
- For large values of n and suitable boundary conditions, it is proved [17] that for any $x > 0$, the probability that the loop passing through a given vertex in Ω is of length k decays exponentially fast in k .

The goal of this paper is to study the loop $O(n)$ model in a wider regime of parameters. More precisely, we study the model for $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$.

1.2. Main results for the loop $O(n)$ model. As mentioned above, the mathematical understanding of the model is quite limited, and until now, the loop $O(n)$ model was not shown to exhibit macroscopic loops for $n \in (1, 2]$ at any $x > 0$. The next theorem states that this holds at Nienhuis' critical point. A measure \mathbb{P} on loop configurations on \mathbb{H} is called an infinite-volume loop measure of parameters n and x , if for any loop configuration ξ and any finite subset Ω of edges of \mathbb{H} ,

$$\mathbb{P}[\cdot | \mathcal{E}(\Omega, \xi)] = \mathbb{P}_{\Omega, n, x}^\xi$$

(this should be understood as an almost sure equality of conditional expectations). Denote by $\mathbb{P}_{n, x}$ an infinite-volume loop $O(n)$ measure (existence of which is asserted by Theorem 2), and let R be the largest diameter of a loop surrounding the origin. For $k \in \mathbb{N}$, let Λ_k be the ball in \mathbb{T} of radius k around the origin for the graph distance, and let A_k be the annulus in \mathbb{H} made of the edges of \mathbb{H} between any two vertices belonging to some hexagon in $\Lambda_{2k} \setminus \Lambda_k$.

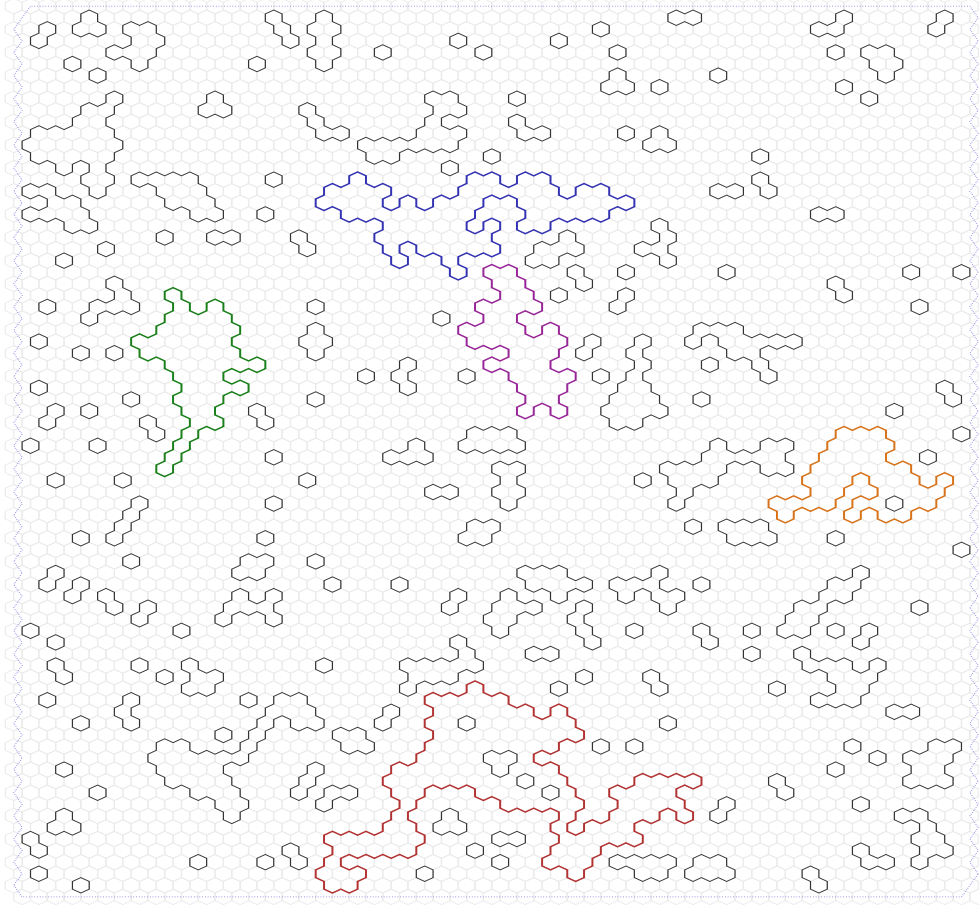


FIGURE 1. A sample of a random loop configuration on the critical line: $n = 1.4$ and $x = x_c(n) \approx 0.6$. The longest loops are highlighted (from longest to shortest: red, blue, green, purple, orange). Theorem 1 shows that long loops are likely when $n \in [1, 2]$ and $x = x_c(n)$.

Theorem 1. For $n \in [1, 2]$ and $x = x_c(n)$, we have $\mathbb{E}_{n,x}[\mathbf{R}] = +\infty$ and there exists $c > 0$ such that for any $k \geq 1$ and any loop configuration ξ ,

$$c \leq \mathbb{P}_{A_k, n, x}^{\xi}[\exists \text{ a loop in } A_k \text{ surrounding } 0] \leq 1 - c.$$

This theorem has a nice corollary: since it is simple to prove that for $x \ll 1$, the probability that a loop surrounding the origin has diameter k decays exponentially fast in k , the theorem shows that the model undergoes a phase transition in terms of diameter of loops. This transition should be compared to the Kosterlitz-Thouless phase transition undergone by the XY model. To the best of our knowledge, this is the first proof of such a behavior for $n \in (1, 2]$. Also note that for $n \gg 1$, the model was proved [17] not to undergo a phase transition in terms of diameter of loops: there exists $c > 0$ such that $\mathbb{P}_{n,x}[\mathbf{R} \geq k] \leq \exp(-ck)$ for any $x \in (0, \infty)$.

The proof of Theorem 1 combines probabilistic techniques with parafermionic observables. These observables first appeared in the context of the Ising model (where they are called order-disorder operators) and dimer models. They were later extended to the random-cluster model and the loop $O(n)$ model by Smirnov [40] (see [20] for more details). They also appeared in a slightly different form in several physics papers going back to the early eighties [23, 5] as well as in more recent papers studying a large class of models of two-dimensional statistical physics [30, 37, 38, 9, 31]. They have

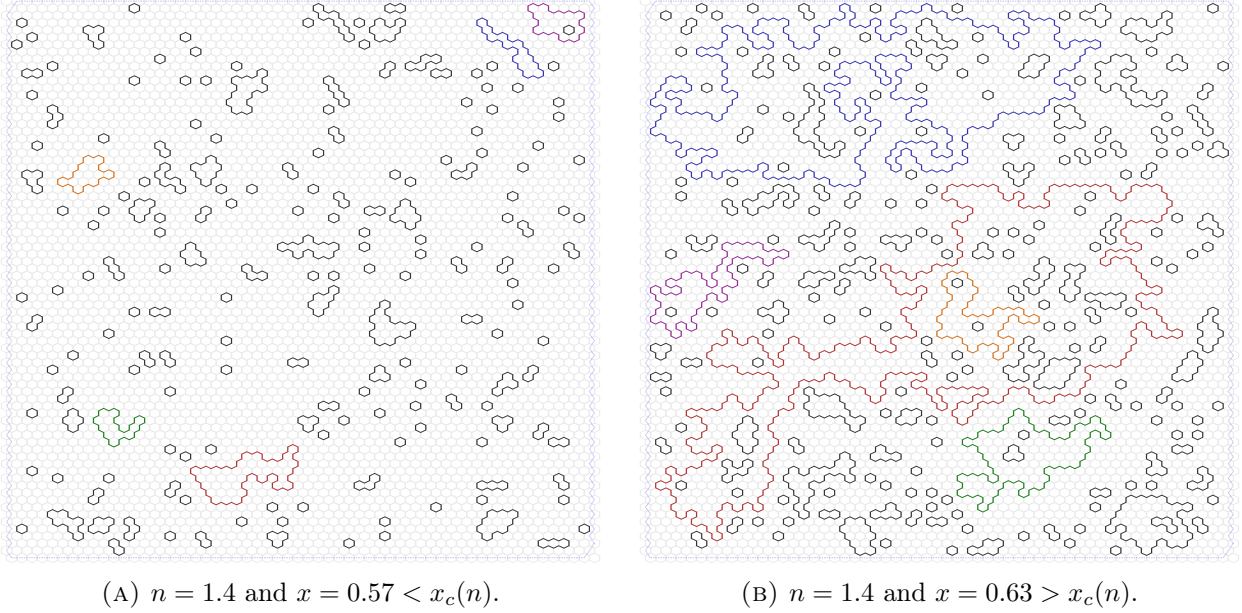


FIGURE 2. Samples of random loop configuration below and above the critical line.

been the focus of much attention in recent years and became a classical tool for the study of these models.

The precise property of these observables that will be used in this article is the fact that discrete contour integrals of parafermionic observables vanish for the special value of parameters $0 \leq n \leq 2$ and $x = x_c(n)$. Together with probabilistic estimates available when $n \geq 1$, this can be used to prove that correlations cannot decay too fast when $n \in [1, 2]$. This method was already used in [21, 26] for the self-avoiding walk model, and in [19, 15] for random-cluster models. In our model, additional difficulties arise from the rigid structure of loop configurations. In order to overcome these difficulties, we develop a gluing technique, which, we hope, will be useful in the study of the loop $O(n)$ model also when $x \neq x_c(n)$.

The second theorem states the existence of a unique infinite-volume Gibbs measure and provides an alternative between two possible behaviors in terms of the size of loops.

Theorem 2. *For $n \geq 1$, $x \leq \frac{1}{\sqrt{n}}$ and a sequence of domains (Ω_k) with boundary conditions (ξ_k) , the family of measures $\mathbb{P}_{\Omega_k, n, x}^{\xi_k}$ converges as $\Omega_k \nearrow \mathbb{H}$ to an infinite-volume measure $\mathbb{P}_{n, x}$, which is supported on loop configurations with no infinite paths. Furthermore, exactly one of the following occurs:*

- A1** *There exists $c > 0$ such that $\mathbb{P}_{n, x}[\mathbf{R} \geq k] \leq \exp(-ck)$ for any $k \geq 1$.*
- A2** *There exists $c > 0$ such that for any $k \geq 1$ and any loop configuration ξ ,*

$$c \leq \mathbb{P}_{A_k, n, x}^{\xi}[\exists \text{ a loop in } A_k \text{ surrounding } a] \leq 1 - c. \quad (1)$$

In particular, $\mathbb{E}_{n, x}[\mathbf{R}] = +\infty$.

The theorem implies that the infinite-volume Gibbs measure is unique, and thus, $\mathbb{P}_{n, x}$ is independent of (Ω_k) and (ξ_k) , invariant under translations and ergodic. In the case **A1**, the model is in the subcritical regime, while in the case **A2**, it is in the dilute or dense critical regime. In the latter case, the estimate (1), which should be understood as a box-crossing property, enables to derive many properties of the model. To mention but a few, one may show that $\mathbb{P}[\mathbf{R} \geq k]$ decays

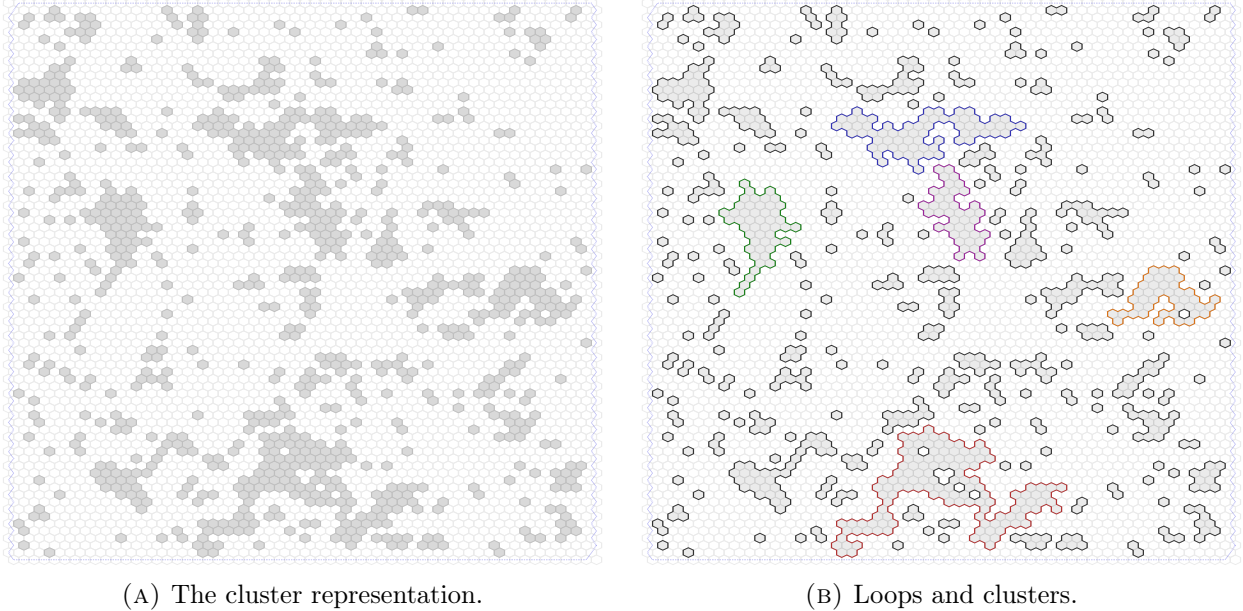


FIGURE 3. Loop configurations on the hexagonal lattice are in bijection with colorings of the dual triangular lattice by two colors (up to a global permutation of the two colors): the loops are obtained from the coloring as the boundaries of clusters, and the coloring is obtained from the loops by switching color every time an edge of a loop is crossed.

polynomially fast, prove mixing properties of the model, establish the existence of sub-sequential scaling limits, etc. We refer to the corresponding results in [19] for details.

An important ingredient in the proofs is the strong FKG inequality, which we show holds in the regime $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$, for the *cluster representation* of the loop $O(n)$ model introduced below. This property will allow us to compare probabilities of events in the loop $O(n)$ model, which would otherwise be very difficult to handle without the monotonic properties of the cluster representation.

We note that, at the moment, we are unable to show for $n \neq 1$ that, in the subcritical regime (alternative **A1** above), the probability of having a macroscopic loop in a non-simply connected domain is exponentially small. The problem here is that the presence of holes can be viewed as forcing certain hexagons to bear the same spin in the cluster representation. As this is not positive information, Theorem 5 does not imply that in case of plus boundary conditions on the exterior boundary, the minus cluster around the origin is small.

1.3. The cluster representation. As mentioned above, the loop $O(1)$ model can be seen as the Ising model on the triangular lattice \mathbb{T} . More formally, the set $\mathcal{E}(\mathbb{H}, \emptyset) \times \{-1, 1\}$ of all loop configurations on \mathbb{H} is in bijection with *spin configurations* $\sigma = (\sigma_x : x \in \mathbb{T})$ in $\{-1, 1\}^{\mathbb{T}}$ via the mapping $\sigma \mapsto (\omega(\sigma), \sigma_0)$, where $\omega(\sigma)$ is the loop configuration composed of edges of \mathbb{H} separating two hexagons u and v with $\sigma_u \neq \sigma_v$. In words, $\omega(\sigma)$ is the loop configuration obtained by taking the boundary walls between pluses and minuses. We use the denomination *plus* and *minus* for a vertex x to denote the fact that the *spin* σ_x is equal to $+1$ or -1 , respectively.

In this section, we extend this correspondence to the loop $O(n)$ model for any $n > 0$, by introducing a probability measure on spin configurations which is closely related to the loop $O(n)$ measure. We call this the *cluster representation* of the loop $O(n)$ model.

For $\tau \in \{-1, 1\}^{\mathbb{T}}$ and $G \subset \mathbb{T}$ finite, let $\Sigma(G, \tau) \subset \{-1, 1\}^{\mathbb{T}}$ be the set of spin configurations that coincide with τ outside of G . The cluster representation measure with edge-weight $x > 0$ and loop-weight $n > 0$ is the probability measure $\mu_{G,n,x}^{\tau}$ on $\Sigma(G, \tau)$ defined by the formula

$$\mu_{G,n,x}^{\tau}(\sigma) := \frac{n^{k(\sigma)} x^{e(\sigma)}}{\mathbf{Z}_{G,n,x}^{\tau}}, \quad (2)$$

for every $\sigma \in \Sigma(G, \tau)$, where $k(\sigma) + 1$ is the sum of the number of connected components of pluses and minuses in σ that intersect G or its neighborhood, $e(\sigma) := \sum_{u \sim v} \mathbf{1}_{\sigma_u \neq \sigma_v}$ is the number of edges $\{u, v\}$ that intersect G and have $\sigma_u \neq \sigma_v$, and $\mathbf{Z}_{G,n,x}^{\tau}$ is the unique constant making $\mu_{G,n,x}^{\tau}$ a probability measure. Clearly, both $k(\sigma)$ and $e(\sigma)$ depend on G , but we omit it in the notation for brevity.

The next proposition states that (2) indeed defines a representation of the loop $O(n)$ model.

Proposition 3. *Let $G \subset \mathbb{T}$ be finite and let Ω be the set of edges of \mathbb{H} bordering a hexagon in G . Then, for any $\tau \in \{-1, 1\}^{\mathbb{T}}$ and any $n, x > 0$, if σ has law $\mu_{G,n,x}^{\tau}$, then $\omega(\sigma)$ has law $\mathbb{P}_{\Omega,n,x}^{\omega(\tau)}$.*

Proof. The following combinatorial relations hold:

$$e(\sigma) = |\omega(\sigma)| \quad \text{and} \quad k(\sigma) - \ell(\omega(\sigma)) = \#\{\text{infinite paths in } \omega(\sigma) \text{ intersecting } \Omega\},$$

where the first equality is trivial and the second can be obtained by iteratively flipping signs in all finite clusters of σ which intersect G or are adjacent to G . Noting that the quantity on the right-hand side is constant for $\sigma \in \Sigma(G, \tau)$ finishes the proof. \square

An important property of the Ising model is its monotonicity (FKG inequality and monotonicity with respect to boundary conditions). This tool has become central in the study of the Ising model and luckily for us the cluster representation shares this property with the Ising model for certain values of x and n . Define a partial order on $\{-1, 1\}^{\mathbb{T}}$ as follows: $\tau \leq \tau'$ if $\tau_x \leq \tau'_x$ for all $x \in \mathbb{T}$. We say that $A \subset \{-1, 1\}^{\mathbb{T}}$ is increasing if its indicator function is an increasing function for this partial order.

Theorem 4. *Fix $n \geq 1$ and $nx^2 \leq 1$. Then for any finite $G \subset \mathbb{T}$,*

- (strong FKG inequality) *for any $\tau \in \{-1, 1\}^{\mathbb{T}}$ and any two increasing events A and B ,*

$$\mu_{G,n,x}^{\tau}(A \cap B) \geq \mu_{G,n,x}^{\tau}(A) \cdot \mu_{G,n,x}^{\tau}(B). \quad (\text{FKG})$$

- (comparison between boundary conditions) *for any $\tau \leq \tau'$ and any increasing event A ,*

$$\mu_{G,n,x}^{\tau}(A) \leq \mu_{G,n,x}^{\tau'}(A).$$

While fairly simple to prove, this theorem is our main toolbox for the study of the loop $O(n)$ model. In particular, it allows us to use techniques developed in [19] to prove the following dichotomy theorem for the cluster representation. By Theorem 6 below, infinite-volume limits $\mu_{n,x}^+$ and $\mu_{n,x}^-$ of $\mu_{G,n,x}^+$ and $\mu_{G,n,x}^-$ as $G \nearrow \mathbb{T}$ are well-defined, invariant under translations and ergodic.

Recall that $\Lambda_k \subset \mathbb{T}$ is the ball of radius k around the origin. Write $V \longleftrightarrow W$ if some vertex of V is connected to some vertex of W by a path of adjacent pluses. We also write $v \longleftrightarrow \infty$ for the event that v is in an infinite connected component of pluses.

Theorem 5. *For $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$, the following conditions are equivalent:*

- P1** $\mu_{n,x}^+[0 \longleftrightarrow \infty] = 0$,
- P2** $\mu_{n,x}^- = \mu_{n,x}^+$,
- P3** $\sum_{v \in \mathbb{T}} \mu_{n,x}^-[0 \longleftrightarrow v] = \infty$,
- P4** *For any $v \in \mathbb{T}$,*

$$\lim_{k \rightarrow \infty} -\frac{1}{k} \log \mu_{n,x}^-[0 \longleftrightarrow kv] = 0,$$

P5 There exists $c > 0$ such that for any $k \geq 1$,

$$\mu_{\Lambda_{2k}, n, x}^- [\exists \text{ a circuit of pluses surrounding } \Lambda_k \text{ in } \Lambda_{2k}] \geq c.$$

Similarly to the discussion of the box-crossing property in Theorem 2, we wish to highlight the importance of Property **P5**. It implies the decay of the probability of having an arm to distance k , as well as many other properties such as tightness of interfaces, universal exponents, etc. We again refer to [19] for examples (and proofs) of applications in the context of the random-cluster model. Let us also remind the reader that **P5** is equivalent to the following *box-crossing property* (which is itself related to the *Russo-Seymour-Welsh property*, see [22] for a review of recent advances on the subject): for $\rho, \varepsilon > 0$, there exists $c = c(\rho, \varepsilon) > 0$ such that for all $k \geq 1$ and any $\tau \in \{-1, 1\}^{\mathbb{T}}$,

$$c \leq \mu_{\bar{R}_k, n, x}^\tau [\exists \text{ a path of pluses crossing } R_k \text{ from left to right}] \leq 1 - c, \quad (3)$$

where R_k and \bar{R}_k are ‘‘rectangles of \mathbb{T} ’’ defined by

$$\begin{aligned} R_k &:= \{r + e^{i\pi/3}s : 0 \leq r \leq k, 0 \leq s \leq \rho k\}, \\ \bar{R}_k &:= \{r + e^{i\pi/3}s : -\varepsilon k \leq r \leq (1 + \varepsilon)k, -\varepsilon k \leq s \leq (\rho + \varepsilon)k\}. \end{aligned}$$

We also define the cluster representation measure with external magnetic fields. The cluster representation measure with edge-weight $x > 0$, loop-weight $n > 0$ and external magnetic fields $h, h' \in \mathbb{R}$ is the probability measure $\mu_{G, n, x, h, h'}^\tau$ on $\Sigma(G, \tau)$ defined by the formula

$$\mu_{G, n, x, h, h'}^\tau(\sigma) := \frac{n^{k(\sigma)} x^{e(\sigma)} e^{hr(\sigma) + h'r'(\sigma)}}{\mathbf{Z}_{G, n, x, h, h'}^\tau}, \quad (4)$$

where $r(\sigma) := \sum_{u \in G} \sigma_u$ is the sum of spins of σ in G , $r'(\sigma) := \frac{1}{2} \sum_{t=\{u, v, w\}} \sigma_u \mathbf{1}_{\sigma_u = \sigma_v = \sigma_w}$ is one-half of the difference between the number of plus and minus monochromatic triangles that intersect G (where a monochromatic triangle is a set of three mutually adjacent vertices with equal spins), and $\mathbf{Z}_{G, n, x, h, h'}^\tau$ is the unique constant making $\mu_{G, n, x, h, h'}^\tau$ a probability measure.

When $n = 1$ and $h' = 0$, the above model is precisely the Ising model (see [24] for more about this model) on G at inverse-temperature $\beta = \frac{1}{2} |\log x|$ (ferromagnetic when $x \leq 1$ and antiferromagnetic when $x \geq 1$) and magnetic field h (see below for some additional details on this relation).

Remark. In [35], Nienhuis discusses the dilute Potts model. Its vacancy/occupancy representation is in a direct correspondence with the cluster representation with external fields, and all theorems that we are proving for the cluster representation can be extended to the vacancy/occupancy representation. From the perspective of this representation, the loop $O(n)$ model can be viewed as the self-dual surface. Nienhuis claims that this is also a critical surface and the line $x = x_c(n)$ should be viewed as the so-called tricritical line where the order of the phase transition changes. What we prove in Theorems 5 and 7 partially confirm this prediction.

In Proposition 8, we show that the strong FKG inequality extends to the case of the cluster representation measure with an external field if $nx^2 \leq e^{-|h'|}$. This enables us once again to use the techniques developed for the random-cluster model and to define infinite-volume measures $\mu_{n, x, h, h'}^+$ and $\mu_{n, x, h, h'}^-$ as weak limits as $G \nearrow \mathbb{T}$ of finite-volume measures $\mu_{G, n, x, h, h'}^+$ and $\mu_{G, n, x, h, h'}^-$, corresponding to the two constant functions τ equal to $+$ and $-$.

Theorem 6. For any (n, x, h, h') such that $n \geq 1$ and $nx^2 \leq e^{-|h'|}$, there exists an infinite-volume measure $\mu_{n, x, h, h'}^+$ satisfying the following properties:

- $\mu_{n, x, h, h'}^+$ is the weak limit of the measure $\mu_{G, n, x, h, h'}^+$ as $G \nearrow \mathbb{T}$.
- $\mu_{n, x, h, h'}^+$ is invariant under translations and extremal.

- the $\mu_{n,x,h,h'}^+$ -probability that there exists both an infinite connected component of pluses and an infinite connected component of minuses is 0.

Similarly, there exists a measure $\mu_{n,x,h,h'}^-$ (possibly equal to $\mu_{n,x,h,h'}^+$) satisfying the analogous properties.

Moreover, for $h = h' = 0$, measures $\mu_{n,x}^+ := \mu_{n,x,0,0}^+$ and $\mu_{n,x}^- := \mu_{n,x,0,0}^-$ are the only extremal Gibbs measures for the cluster representation.

We remark that, since $r(\sigma)$ and $r'(\sigma)$ are anti-symmetric, the map $\sigma \mapsto -\sigma$ takes the measure $\mu_{G,n,x,h,h'}^\tau$ to $\mu_{G,n,x,-h,-h'}^{-\tau}$. In particular, $h = h' = 0$ is a self-dual surface in the space of parameters. Recall that h can be interpreted as an external field favoring pluses over minuses. Comparing the cluster representation defined above to the well-known random-cluster model (also known as the FK-model), h plays an analogous role as the parameter p of the random-cluster model (more precisely, e^h should be compared to $\frac{p}{1-p}$). Similarly, $+$ and $-$ boundary conditions correspond respectively to the wired and free boundary conditions of the random-cluster model. For most properties, the analogy is uncanny: one may use the techniques of the random-cluster model with trivial modifications — the key point is to obtain the monotonicity properties of the cluster representation (the FKG inequality and the comparison between boundary conditions stated above).

The next theorem shows that, within the $h' = 0$ surface, the self-dual line $h = 0$ is critical.

Theorem 7. For $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$,

- if $h > 0$, $\mu_{n,x,h,0}^- [0 \longleftrightarrow \infty] > 0$.
- if $h < 0$, there exists $c_h > 0$ such that for all $v \in \mathbb{T}$,

$$\mu_{n,x,h,0}^+ [0 \longleftrightarrow v] \leq \exp[-c_h d(v, 0)].$$

This result is similar to the recent developments in the understanding of random-cluster models, for which the critical point was computed on the square lattice; see [3, 18].

Organization. The paper is organized as follows. The next two sections describe the proofs of Theorems 2–7. The last section introduces parafermionic observables and presents the proof of Theorem 1.

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2. FKG INEQUALITY AND COMPARISON BETWEEN BOUNDARY CONDITIONS

This section is devoted to monotonicity properties of the cluster representation. Theorem 4 follows directly from Proposition 8 and Corollary 10 below. We start by proving the *Fortuin-Kasteleyn-Ginibre lattice condition* which is known to imply (FKG) by [27, Theorem (2.19)]. For $\sigma, \sigma' \in \{-1, 1\}^{\mathbb{T}}$, we define $\sigma \vee \sigma'$ and $\sigma \wedge \sigma'$ by

$$(\sigma \vee \sigma')(v) := \max\{\sigma(v), \sigma'(v)\}, \quad (\sigma \wedge \sigma')(v) := \min\{\sigma(v), \sigma'(v)\}, \quad v \in \mathbb{T}.$$

Proposition 8 (FKG lattice condition). *Fix (n, x, h, h') such that $n \geq 1$ and $nx^2 \leq e^{-|h'|}$. Let $B \subset \mathbb{T}$ be such that each two neighboring vertices in B have a common neighbor inside B . Let $G \subset B$ be finite, and $\tau \in \{-1, 1\}^B$. Then, for every $\sigma, \sigma' \in \{-1, 1\}^B$ such that $\sigma|_{B \setminus G} = \sigma'|_{B \setminus G}$,*

$$\mu_{G,n,x,h,h'}^\tau[\sigma \vee \sigma'] \cdot \mu_{G,n,x,h,h'}^\tau[\sigma \wedge \sigma'] \geq \mu_{G,n,x,h,h'}^\tau[\sigma] \cdot \mu_{G,n,x,h,h'}^\tau[\sigma']. \quad (5)$$

Remark. The previous proposition states the strong FKG inequality for the cluster representation defined by (4) in the case $B = \mathbb{T}$. When extending the inequality to the case $B \subset \mathbb{T}$, we slightly abuse notation by using $\mu_{G,n,x,h,h'}^\tau(\sigma)$ for σ, τ defined only on a subset B of \mathbb{T} containing G . By this we mean that $\mu_{G,n,x,h,h'}^\tau(\sigma)$ is defined by (4), where $k(\sigma)$, $e(\sigma)$, $r(\sigma)$ and $r'(\sigma)$ are defined in the same way. This extension will be instrumental in Corollary 10, where we prove monotonicity in boundary conditions.

Proof. By [27, Theorem (2.22)], it is enough to show the inequality for any two configurations which differ in exactly two places i.e., that for any $\sigma \in \Sigma(G, \tau)$ and $u \neq v$ in G ,

$$\mu_{G,n,x,h,h'}^\tau[\sigma^{++}] \cdot \mu_{G,n,x,h,h'}^\tau[\sigma^{--}] \geq \mu_{G,n,x,h,h'}^\tau[\sigma^{+-}] \cdot \mu_{G,n,x,h,h'}^\tau[\sigma^{-+}],$$

where $\sigma^{m'}$ is the configuration coinciding with σ except (possibly) at u and v , and such that $\sigma_u^{m'} = \eta$ and $\sigma_v^{m'} = \eta'$. Equivalently, one needs to prove that

$$(\log n)\Delta k + (\log x)\Delta e + h\Delta r + h'\Delta r' \geq 0, \quad (6)$$

where

$$\Delta k := k(\sigma^{++}) + k(\sigma^{--}) - k(\sigma^{+-}) - k(\sigma^{-+}),$$

and Δe , Δr and $\Delta r'$ are defined similarly. Observe that $\Delta r = 0$ so that we may drop this term in (6).

Write $\Delta k = \Delta k^+ + \Delta k^-$, where Δk^+ and Δk^- take into account the plus or minus connected components separately. Clearly, only plus-clusters containing u or v or adjacent to one of these vertices contribute to Δk^+ . It is easy to see that each such cluster in σ^{+-} or σ^{-+} is also a cluster in σ^{--} as soon as it does not intersect $\{u, v\}$. The number of plus-clusters intersecting $\{u, v\}$ is equal to one in σ^{+-} and σ^{-+} and is at least one in σ^{++} , whence $\Delta k^+ \geq -1$. Moreover, $\Delta k^+ = -1$ only if there are no plus-clusters in σ^{--} that are adjacent to both u and v , and if u and v are in the same plus-cluster of σ^{++} . In other words, $\Delta k^+ < 0$ implies that $\Delta k^+ = -1$, u and v are adjacent, and common neighbors of u and v have spin -1 . The analogous statement holds for Δk^- .

We now divide the study into three cases.

- Assume u and v are not neighbors. Then, $\Delta e = \Delta r' = 0$ and $\Delta k^+, \Delta k^- \geq 0$. The assumption that $n \geq 1$ immediately implies (6).
- Assume u and v are neighbors and have two common neighbors with different spins. Then, $\Delta r' = 0$, $\Delta e = -2$ and $\Delta k \geq 0$. Since $n \geq 1$ and $nx^2 \leq 1$, we get (6).
- Assume u and v are neighbors and common neighbors of u and v have the same spin. Then, $|\Delta r'| \leq 1$, $\Delta e = -2$ and $\Delta k \geq -1$ (since either Δk^+ or Δk^- is non-negative). Since $n \geq 1$ and $nx^2 \leq e^{-|h'|}$, we get (6). \square

Remark. It is easy to see that the conditions $n \geq 1$ and $nx^2 \leq e^{-|h'|}$ are necessary in order for the FKG lattice condition to hold for arbitrary $G \subset \mathbb{T}$.

The following corollary will be important in the proof of Lemma 12. It compares the probabilities of the events that the spins of two sets U and V are equal to a certain value.

Corollary 9. Fix (n, x, h, h') such that $n \geq 1$ and $nx^2 \leq e^{-|h'|}$. Let $G \subset \mathbb{T}$ be finite and $\tau \in \{-1, 1\}^{\mathbb{T}}$. Then, for every $\sigma, \sigma' \in \Sigma(G, \tau)$ and $U, V \subset G$,

$$\begin{aligned} \mu_{G,n,x,h,h'}^{\tau}[\sigma|_U = \sigma|_V = 1] \cdot \mu_{G,n,x,h,h'}^{\tau}[\sigma|_U = \sigma|_V = -1] \\ \geq \mu_{G,n,x,h,h'}^{\tau}[\sigma|_U = 1, \sigma|_V = -1] \cdot \mu_{G,n,x,h,h'}^{\tau}[\sigma|_U = -1, \sigma|_V = 1]. \end{aligned} \quad (7)$$

Proof. Trivially, (5) implies that the FKG lattice condition is satisfied also for the conditioned measure $\nu := \mu_{G,n,x,h,h'}^{\tau}[\cdot \mid \sigma|_U \equiv \text{const}, \sigma|_V \equiv \text{const}]$, and hence this measure satisfies the FKG inequality (see [27, Theorem (2.19)]), i.e., for any two increasing events $A, B \subset \{-1, 1\}^{\mathbb{T}}$,

$$\nu[A \cap B] \geq \nu[A] \cdot \nu[B].$$

Applying this inequality to $A := \{\sigma|_U = 1\}$ and $B := \{\sigma|_V = 1\}$, yields the inequality

$$\nu[\sigma|_U = \sigma|_V = 1] \geq \nu[\sigma|_U = 1] \cdot \nu[\sigma|_V = 1],$$

which can be written in the form (7), where $\mu_{G,n,x,h,h'}^{\tau}$ is replaced with ν . Removing the redundant condition finishes the proof. \square

In order to treat boundary conditions, we recall the following *domain Markov property* (the proof is straightforward and therefore omitted). For any (n, x, h, h') , any finite $H \subset G \subset \mathbb{T}$ and any $\tau, \sigma \in \{-1, 1\}^{\mathbb{T}}$,

$$\mu_{G,n,x,h,h'}^{\tau}[\sigma \mid \sigma|_{\mathbb{T} \setminus H} = \tau|_{\mathbb{T} \setminus H}] = \mu_{H,n,x,h,h'}^{\tau}[\sigma].$$

Remark. As a consequence of this property and the definition of the measure, the model satisfies the *finite energy property*: for any $\tau \in \{-1, 1\}^{\mathbb{T}}$ and $\sigma \in \Sigma(G, \tau)$, $\mu_{G,n,x,h,h'}^{\tau}[\sigma] \geq \varepsilon^{|G|}$ for a constant $\varepsilon > 0$ depending only on (n, x, h, h') .

Let us conclude this section by observing that the domain Markov property together with the FKG lattice condition imply the following *comparison between boundary conditions*.

Corollary 10 (Comparison between boundary conditions). Consider $G \subset \mathbb{T}$ finite and fix (n, x, h, h') such that $n \geq 1$ and $nx^2 \leq e^{-|h'|}$. For any increasing event A and any $\tau \leq \tau'$,

$$\mu_{G,n,x,h,h'}^{\tau}[A] \leq \mu_{G,n,x,h,h'}^{\tau'}[A].$$

Proof. There exists $B \subset \mathbb{T}$ finite such that $G \subset B$ and for any $\sigma \in \Sigma(G, \tau) \cup \Sigma(G, \tau')$, the number $k(\sigma)$ is not changed by removing all hexagons outside B . It is enough to prove the inequality for measures $\mu_{G,n,x,h,h'}^{\tau}$ and $\mu_{G,n,x,h,h'}^{\tau'}$ on configurations restricted to B . As in Proposition 8, we abuse notation and keep denoting measures in the same way. Consider the finite set $H := \{x \in B \setminus G : \tau_x < \tau'_x\}$. The domain Markov property implies that

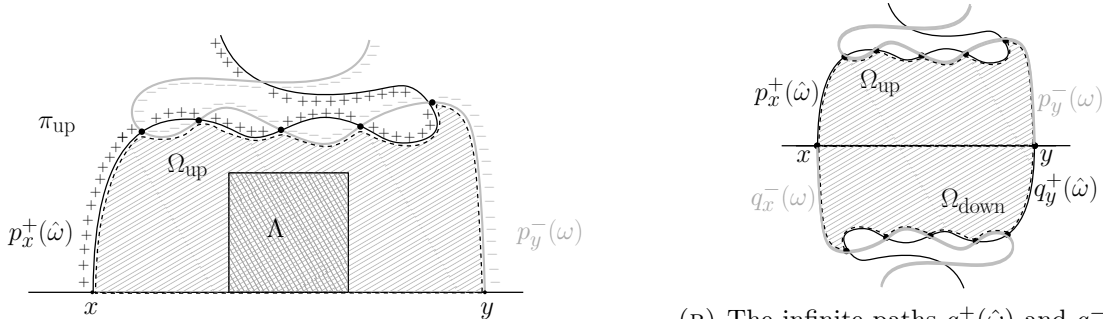
$$\begin{aligned} \mu_{G,n,x,h,h'}^{\tau} &= \mu_{G \cup H, n, x, h, h'}^{\tau}[\cdot \mid \sigma|_H = -1], \\ \mu_{G,n,x,h,h'}^{\tau'} &= \mu_{G \cup H, n, x, h, h'}^{\tau'}[\cdot \mid \sigma|_H = 1]. \end{aligned}$$

As a consequence, the FKG inequality (5) applied to configurations restricted to the set B implies that

$$\mu_{G,n,x,h,h'}^{\tau}[A] \leq \mu_{G \cup H, n, x, h, h'}^{\tau}[A] \leq \mu_{G,n,x,h,h'}^{\tau'}[A]. \quad \square$$

3. PROOFS OF THEOREMS 2 AND 5–7

Now that we are in possession of the FKG inequality and the comparison between boundary conditions, the proofs of Theorems 5–7 follow standard paths already described in detail in the literature. For this reason, we only outline the arguments and give the relevant references.



(A) Half-plane π_{up} with points x and y on its boundary and box Λ between them. An infinite path $p_x^+(\hat{\omega})$ (resp. $p_y^-(\omega)$) starts at x (resp. y), consists of pluses of $\hat{\omega}$ (resp. minuses of ω) and does not intersect Λ . The paths $p_x^+(\hat{\omega})$ and $p_y^-(\omega)$ intersect infinitely often, thus the connected component in $\pi_{\text{up}} \setminus (p_x^+(\hat{\omega}) \cup p_y^-(\omega))$ attached to the segment xy is finite, and its boundary p_{up} is contained in $p_x^+(\hat{\omega}) \cup p_y^-(\omega)$.

(B) The infinite paths $q_y^+(\hat{\omega})$ and $q_x^-(\omega)$ in π_{down} give rise to a path p_{down} from x to y in π_{down} . Then $\mathcal{C} := p_{\text{up}} \cup p_{\text{down}}$ is a \leq circuit for $(\omega, \hat{\omega})$. Indeed, this follows from the fact that $p_y^-(\omega) \cup q_x^-(\omega)$ separates $p_x^+(\hat{\omega}) \cap \mathcal{C}$ from $q_y^+(\hat{\omega}) \cap \mathcal{C}$ in the exterior of \mathcal{C} , and $p_x^+(\hat{\omega}) \cup q_y^+(\hat{\omega})$ separates $p_y^-(\omega) \cap \mathcal{C}$ from $q_x^-(\omega) \cap \mathcal{C}$ in the exterior of \mathcal{C} .

FIGURE 4. Existence of a \leq circuit for $(\omega, \hat{\omega})$ containing a box.

Proof of Theorem 6. The first two items are very simple consequences of the comparison between boundary conditions and the domain Markov property. In particular, proofs that are valid for the random-cluster model also apply here. We refer to Theorem (4.19) and Corollary (4.23) in [27].

Let us now turn to the third item. First, the measure is ergodic and satisfies the finite energy property. As a consequence, the Burton-Keane argument [7] shows that the infinite connected component of pluses, when it exists, is unique (see [27, Theorem (5.99)] for an exposition of the argument). Similarly, the infinite connected component of minuses, when it exists, is unique. Thus, there cannot be coexistence of an infinite connected component of pluses and an infinite connected component of minuses, since Zhang's construction [27, Theorem (6.17)] would imply the existence of more than one infinite connected component of pluses.

It remains to show that, for $h = h' = 0$, the only extremal measures are $\mu_{n,x}^+$ and $\mu_{n,x}^-$. The corresponding statement for the two-dimensional Ising model was proven by Aizenman [1] and Higuchi [29]. Both these proofs rely on particular properties of the Ising model and do not apply to our case. Instead, we use the later proof by Georgii-Higuchi [25], which is more geometric and can be extended to the context of dependent models on the triangular lattice. Below, we use the notation of [25], replacing *connectivity in \mathbb{Z}^2 with standard connectivity in \mathbb{T} .

The main difference between the cluster representation and the Ising model is that the former does not have the strong domain Markov property, which states that the distribution in a particular domain is completely determined by one layer of spins on the boundary. Clearly, in our case one also needs to know the connectivities outside of the domain. Thus, the comparison between the boundary conditions takes a more general form (Corollary 10) and we need to adapt the definition of a \leq circuit for a pair of configurations $(\omega, \hat{\omega})$. In [25], a \leq circuit is a simple cycle on which $\omega \leq \hat{\omega}$. Here, we say that a simple cycle $\mathcal{C} \subset \mathbb{T}$ is a \leq circuit for $(\omega, \hat{\omega})$ if the following two conditions hold:

- (1) if $u, v \in \mathcal{C}$ are connected by a path of $\hat{\omega}$ -minuses (in particular, $\hat{\omega}(u) = \hat{\omega}(v) = -1$) in the exterior of \mathcal{C} (where the exterior includes \mathcal{C}), then there is also such a path of ω -minuses;
- (2) if $u, v \in \mathcal{C}$ are connected by a path of ω -pluses in the exterior of \mathcal{C} , then there is also such a path of $\hat{\omega}$ -pluses.

A particularly simple situation in which \mathcal{C} is trivially a \leq circuit is when \mathcal{C} can be partitioned into two connected sets A and \hat{A} such that $\omega|_A \equiv -1$ and $\hat{\omega}|_{\hat{A}} \equiv +1$.

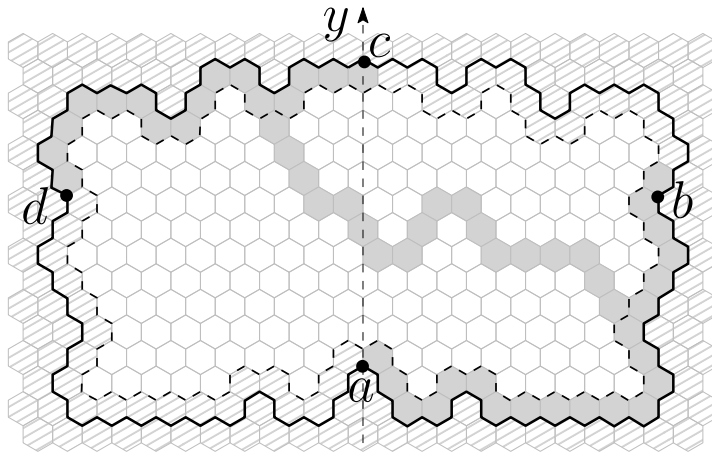


FIGURE 5. A symmetric domain S (hexagons inside the dashed boundary) surrounded by a polygonal boundary P (bold boundary) with points a, b, c, d on it. The axis y is depicted in the middle. The boundary conditions are defined as follows: next to the arcs (ab) and (cd) the spins are 1 (marked with gray color) and the rest are -1 (marked with dashed gray). Inside the domain the event of the crossing is depicted.

One can repeat mutatis mutandis all the proofs from [25], with the exceptions of Lemmas 2.2 and 5.5. In [25, Lemma 2.2], the assumption that “ $\omega \geq R \circ T(\omega)$ on \mathcal{C} ” should be changed to be “ \mathcal{C} is a \leq circuit for $(R \circ T(\omega), \omega)$ ”. The same proof then works, since by Corollary 10, $\mu_{G,n,x}^\tau \preceq \mu_{G,n,x}^{\tau'}$ if the boundary vertices of G constitute a \leq circuit for (τ, τ') . In [25, Lemma 5.5], the proof works as is if, in one of the half-planes π_{up} or π_{down} , Case 1 or Case 2 is realized, or if in both half-planes, Case 3 is realized and the infinite paths of pluses start from the same vertex (x or y), thus boiling down to the (A, \hat{A}) situation described above. However, if Case 3 is realized in both half-planes and the infinite paths of $\hat{\omega}$ -pluses and ω -minuses start from different vertices in different half-planes (paths $p_x^+(\hat{\omega})$, $q_y^+(\hat{\omega})$, $p_y^-(\omega)$, $q_x^-(\omega)$, see Fig. 4b), then one needs to be more careful since the connectivity condition in the definition of \leq circuit becomes non-trivial. In [25], it is enough to consider any path $p_{\text{up}} \subset p_x^+(\hat{\omega}) \cup p_y^-(\omega)$ from x to y . In our case, the path p_{up} is taken to be the boundary of the connected component in $\pi_{\text{up}} \setminus (p_x^+(\hat{\omega}) \cup p_y^-(\omega))$ attached to the xy -segment (see Fig. 4a). Similarly, one obtains a path $p_{\text{down}} \subset q_y^+(\hat{\omega}) \cup q_x^-(\omega)$ from x to y in π_{down} . It is then straightforward to check that $\mathcal{C} := p_{\text{up}} \cup p_{\text{down}}$ is a \leq circuit for $(\omega, \hat{\omega})$ (see Fig. 4b). \square

Proof of Theorem 5. Again, the analogy with the random-cluster model suggests that the proofs of [19] apply in our context. Indeed the choice of $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$ implies that the associated cluster representation enjoys the FKG inequality and the comparison between boundary conditions. It is in fact the case that the proofs of [19] apply here, with additional simplifications: one does not need to work both with the square lattice and its dual, and one can focus on the triangular lattice solely (since the duality here is simply flipping the spins). For this reason, we do not write out the proof. In order to illustrate one of the aspects of the argument though, we define the notion of symmetric domain and state an important lemma used repeatedly in the proof of [19].

A *symmetric domain* S (see Fig. 5) is the collection of hexagons fully contained (all six edges) in the finite connected component of $\mathbb{H} \setminus P$ for some self-avoiding polygon P in \mathbb{H} which is symmetric with respect to the y -axis. Fix four points a, b, c, d on P , with b symmetric to d , and a and c the unique points on the y -axis. Define (ab) , (bc) , (cd) and (da) the arcs from a to b , b to c , c to d and d

to a in P . Also, define the mixed boundary conditions to be made of pluses on hexagons bordering (ab) or (cd) , and minuses everywhere else.

Lemma 11. *Consider a symmetric domain S , then*

$$\mu_{S,n,x}^{\text{mix}}[\exists \text{ a path of pluses from } (ab) \text{ to } (cd)] \geq \frac{1}{1+n}. \quad (8)$$

Proof. The complement of the event that (ab) is connected to (cd) by a path of pluses is the event that (bc) and (da) are connected by a path of minuses. The symmetry between the pluses and minuses (note that the pluses may even have a slight advantage if there are hexagons of (ab) or (cd) intersecting the y -axis), and the fact that (bc) and (da) are in the same connected component of minuses outside of S implies that the complement event has probability at most n times the probability of our event. The proof follows readily. \square

Again, we highlight that this lemma is even more convenient than the corresponding claim in [19], since it does not involve the dual lattice. With this lemma at hand, the rest of the proof of [19] is simple to adapt and we refer to the original article for details. \square

Remark. Removing spins in all hexagons outside of P in the same way as in Proposition 8 and a remark after it, one obtains $1/2$ on the right-hand side of (8) using a complete symmetry of the pluses and minuses in the cluster representation. We prefer keeping minus boundary conditions outside in order to be closer to the setup in [19].

We now show how to derive Theorem 2 using Theorems 6 and 5. Recall that Λ_k is the ball of size k around the origin, and denote $\partial\Lambda_k := \Lambda_k \setminus \Lambda_{k-1}$.

Proof of Theorem 2. One simply defines $\mathbb{P}_{n,x}$ to be the pushforward of $\mu_{n,x}^+$ (or $\mu_{n,x}^-$) by the map $\sigma \mapsto \omega(\sigma)$. The convergence of finite-volume measures with empty boundary conditions follows directly from the corresponding statement for $\mu_{n,x}^+$. The fact that configurations do not contain infinite paths follows from the fact that there is no coexistence of infinite connected components of pluses and minuses. In order to see that the limit is unique, one needs to take any sequence (Ω_k, ξ_k) and consider the pullback $\mu_{G_k,n,x}^{\tau_k}$ of $\mathbb{P}_{\Omega_k,n,x}^{\xi_k}$. There exists a subsequence such that $\mu_{G_{k'},n,x}^{\tau_{k'}}$ has a weak limit. Moreover, by Theorem 6, this limit can be written as a linear combination of $\mu_{n,x}^+$ and $\mu_{n,x}^-$. The pushforward of both of these measures is the same and equal to $\mathbb{P}_{n,x}$. Thus, the weak limit of $\mathbb{P}_{\Omega_{k'},n,x}^{\xi_{k'}}$ is $\mathbb{P}_{n,x}$. Note that any infinite-volume measure \mathbb{P} for the loop $O(n)$ measure with parameters n and x is in direct correspondence with a Gibbs measure for the dilute Potts model with the same parameters (and $h = 0$) by attributing a spin ± 1 uniformly at random independently of ω , and then defining the spin configuration step by step for $u \in \mathbb{T}$ using the rule $\sigma_u \neq \sigma_v$ if and only if the edge of \mathbb{H} bordering the hexagons u and v is in ω .

In order to show the dichotomy, we use the alternative provided by Theorem 5. Fix $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$. If none of the properties of Theorem 5 are satisfied, then **P4** is not satisfied and therefore there exists $c = c(n, x) > 0$ such that

$$\mu_{n,x}^- [a \longleftrightarrow \partial\Lambda_k(a)] \leq \exp(-ck),$$

for all $k \geq 1$, where $a \in \mathbb{T}$ and $\Lambda_k(a)$ is the translation of Λ_k that maps 0 to a . With the map $\omega \mapsto \sigma$, one easily sees that if the loop passing through a point a has diameter at least k , then there exists a path of pluses from one of the three hexagons bordering a , going to distance k from a . Applying the previous displayed inequality to all points in Λ_k , we obtain the first item of Theorem 2.

If all the properties of Theorem 5 are satisfied, we can prove that the second item of Theorem 2 is satisfied as follows. Fix k and $\tau \in \{-1, 1\}^{\mathbb{T}}$. Recall that A_k is the set of edges of \mathbb{H} belonging to a hexagon in $A'_k := \Lambda_{2k} \setminus \Lambda_k$. Set $B := \Lambda_{3k/2} \setminus \Lambda_k$ and $B' := \Lambda_{2k} \setminus \Lambda_{3k/2}$. Let \mathcal{E} be the event that there exists a circuit of neighboring pluses in B surrounding the origin. Similarly, let \mathcal{F} be

the event that there exists a circuit of neighboring minuses in B' surrounding the origin. Then, **P5** (more precisely (3) and the FKG inequality) implies that $\mu_{B,n,x}^-[\mathcal{E}] \geq c$ and $\mu_{B',n,x}^+[\mathcal{F}] \geq c$. Then, conditioning on the values of the spins in B and using the domain Markov property, we obtain that

$$\begin{aligned} \mu_{A'_k,n,x}^\tau[\mathcal{E} \cap \mathcal{F}] &= \sum_{\tau' \in \{-1,1\}^B} \mathbf{1}_{\tau' \in \mathcal{E}} \cdot \mu_{A'_k,n,x}^\tau[\sigma|_B = \tau'] \cdot \mu_{A'_k,n,x}^\tau[\mathcal{F} | \sigma|_B = \tau'] \\ &\geq \sum_{\tau' \in \{-1,1\}^B} \mathbf{1}_{\tau' \in \mathcal{E}} \cdot \mu_{A'_k,n,x}^\tau[\sigma|_B = \tau'] \cdot \mu_{B',n,x}^+[\mathcal{F}] = \mu_{B',n,x}^+[\mathcal{F}] \cdot \mu_{A'_k,n,x}^\tau[\mathcal{E}] \geq c^2, \end{aligned}$$

where both inequalities are obtained using the comparison between the boundary conditions. Note that by writing $\tau' \in \mathcal{E}$ for $\tau' \in \{-1,1\}^B$, we are slightly abusing the notation, since \mathcal{E} is an event on $\{-1,1\}^{\mathbb{H}}$. Nevertheless, as \mathcal{E} is completely defined by the values of spins in B , this does not lead to any ambiguity.

To conclude the proof, observe that on $\mathcal{E} \cap \mathcal{F}$, the configuration $\omega(\sigma)$ contains a loop which is contained in A_k and surrounds the origin, so that the theorem follows from Proposition 3. \square

Proof of Theorem 7. We may apply mutatis mutandis the existing arguments for showing that the critical point of random-cluster models on the square lattice is equal to the self-dual point. We even have several ways to proceed. Rather than using the original argument [3], we choose to use a recent short proof of this statement [18].

First, note that the choice of $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$ guarantees that the associated cluster representation satisfies the FKG lattice condition. Since it is also strictly positive by the finite energy property (each configuration in $\Sigma(G, \tau)$ has positive probability), we deduce by [27, Theorem (2.24)] that it is monotonic. A direct application of the result of [18] (with e^h playing the role of $\frac{p}{1-p}$) thus implies the existence of $h_c \in \mathbb{R}$ such that

- There exists $c > 0$ such that for all $h \geq h_c$, $\mu_{n,x,h,0}^+[0 \longleftrightarrow \infty] \geq c(h - h_c)$.
- For $h < h_c$, there exists $c_h > 0$ such that for any $k \geq 1$,

$$\mu_{\Lambda_{2k},n,x,h,0}^+[0 \longleftrightarrow \partial\Lambda_k] \leq \exp(-c_h k).$$

We now prove that $h_c = 0$ in two steps. Consider the event \mathcal{V}_k that there exists a path of pluses in the trapeze $\{r + e^{i\pi/3}s : r, s \in \llbracket 0, k \rrbracket\}$ from the top side to the bottom side. The complement of this event is the existence of a path of minuses from the left side to the right side so that, using the symmetry of the trapeze,

$$\mu_{n,x}^+[\mathcal{V}_k] + \mu_{n,x}^-[\mathcal{V}_k] = 1.$$

By the comparison between boundary conditions, we deduce that, for $h \geq 0$,

$$\mu_{\Lambda_{2k},n,x,h,0}^+[0 \longleftrightarrow \partial\Lambda_k] \geq \frac{1}{k} \cdot \mu_{n,x}^+[\mathcal{V}_k] \geq \frac{1}{2k}.$$

This immediately implies that $h_c \leq 0$ by item 2 above.

We now prove that $\mu_{n,x,h,0}^-[0 \longleftrightarrow \infty] > 0$ for any $h > h_c$. This property immediately implies that $h_c \geq 0$, since otherwise there would be both infinite connected components of pluses and minuses for the measure $\mu_{n,x}^+$. To show that $\mu_{n,x,h,0}^-[0 \longleftrightarrow \infty] > 0$, observe that the proof of [27, Theorem (4.63)] or [14, Theorem 1.12] applied to our context shows that for any fixed n and x , $\mu_{n,x,h,0}^+ \neq \mu_{n,x,h,0}^-$ for at most countably many values of h . Therefore, there exists $h' \in (h_c, h)$ such that $\mu_{n,x,h',0}^+ = \mu_{n,x,h',0}^-$ so that

$$\mu_{n,x,h,0}^-[0 \longleftrightarrow \infty] \geq \mu_{n,x,h',0}^-[0 \longleftrightarrow \infty] = \mu_{n,x,h',0}^+[0 \longleftrightarrow \infty] > 0. \quad \square$$

4. PROOF OF THEOREM 1

The proof of Theorem 1 is a combination of several ingredients. We will work by contradiction, assuming that scenario **A1** of Theorem 2 is realized and all loops are small, and then proving that the probability of large loops is not exponentially small. In order to do so, we will invoke so-called parafermionic observables to prove that weighted sums (defined below) of loop configurations with an additional path between two vertices on the boundary of a domain are not much smaller than weighted sums of loop configurations. Then, intuitively, the idea is to glue several domains together and combine these long paths into the large loop that we are looking for. The main problem here is that there can be loops exactly at the place of gluing. The solution is to use the fact that these loops are small by assumption, to condition on them, and, through the use of probabilistic estimates on relative weights of paths (see definition below), to show that long paths still exist with good probability and can be combined into a large loop. We start the proof by studying these relative weights in the next two sections.

In this section, we always assume that $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$. We sometimes specify in addition that $n \in [1, 2]$ and that $x = x_c(n)$, which is always at most $\frac{1}{\sqrt{n}}$. To lighten the notation, we will drop n and x from the subscript in the measures or partition functions.

4.1. Relative weight of a path. In this section, a finite subset of edges Ω of \mathbb{H} is also seen as a subgraph of \mathbb{H} with vertex-set given by the endpoints in Ω . For a subset A of vertices of Ω , introduce the weighted sum

$$Z_\Omega^A := \sum_{\omega \in \mathcal{E}(\Omega, A)} x^{|\omega|} n^{\ell(\omega)},$$

where $\mathcal{E}(\Omega, A)$ is the set of subgraphs of Ω with even vertex degree for $v \notin A$ and vertex degree 1 for $v \in A$; as before, $|\omega|$ and $\ell(\omega)$ denote the number of edges and loops in ω . Note that $Z_\Omega^A = 0$ unless $|A|$ is even. When A consists of two vertices a and b , we write $Z_\Omega^{a,b}$ for $Z_\Omega^{\{a,b\}}$. Define also the *relative weight* of a path γ in Ω to be the following ratio:

$$w_\Omega(\gamma) = x^{|\gamma|} \cdot \frac{Z_{\Omega \setminus \gamma}^\emptyset}{Z_\Omega^\emptyset},$$

where $\Omega \setminus \gamma$ is the subset of edges of \mathbb{H} obtained from Ω by removing all the edges in γ and the four additional edges incident to the endpoints of γ . We extend the above definition to the case when γ is a subset of Ω consisting of disjoint paths, in which case $\Omega \setminus \gamma$ is obtained by removing all edges in γ and the edges incident to the endpoints of the paths.

Remark. When $n = 1$ and vertices in A are allowed to have degree 3, the sums and weights above are related via the Kramers–Wannier duality to spin correlations in the Ising model on \mathbb{H} . More precisely, the ratio of Z_Ω^A and Z_Ω^\emptyset is then simply the average of the random variable $\prod_{x \in A} \sigma_x$. In particular, it is always smaller than 1. The properties of $w_\Omega(\gamma)$ are well-understood in this context, and are also related to the weights of the backbone in the random-current representation of the model [2, page 353–355]. In the following sections, we extend some of these properties to the regime $n \geq 1$ and $nx^2 \leq 1$.

Let us conclude this section by introducing notation. We write $\gamma : a \rightarrow b$ if γ starts at a and ends at b , and similarly, we write $\gamma : a \rightarrow B$ if γ starts at a and ends at some $b \in B$. We also write $\gamma \circ \eta$ for the concatenation of the paths γ and η (when η starts at the end of γ). Note that by definition, the weights satisfy the *chain rule*,

$$w_\Omega(\gamma \circ \eta) = w_\Omega(\gamma) \cdot w_{\Omega \setminus \gamma}(\eta) = w_{\Omega \setminus \eta}(\gamma) \cdot w_\Omega(\eta).$$

Note also the simple relation for any vertices $a, b \in \Omega$:

$$\frac{Z_{\Omega}^{a,b}}{Z_{\Omega}^{\emptyset}} = \sum_{\substack{\gamma \subset \Omega \\ \gamma: a \rightarrow b}} w_{\Omega}(\gamma). \quad (9)$$

4.2. Probabilistic estimates on weights. We will restrict ourselves to special subsets Ω of \mathbb{H} . We refer to Fig. 7 for an illustration (there the case of a triangular domain is depicted). A subset Ω of edges of \mathbb{H} is called a *domain* if there exists a self-avoiding polygon P in \mathbb{H} such that Ω is the set of edges with at least one endpoint in the finite connected component of $\mathbb{H} \setminus P$. Let $\partial\Omega$ be the set of vertices of P neighboring a vertex in Ω . Note that the vertices of $\partial\Omega$ are incident to exactly one edge of Ω .

In the next two lemmas, we refer to sums of weights of configurations of the loop $O(n)$ and its cluster representation. We recall the notation and emphasize the difference: Z_{Ω}^A was defined in the previous subsection and refers to the loop $O(n)$ model (note that it is different from $Z_{\Omega, n, x}^{\xi}$ defined in the introduction), and \mathbf{Z}_G^- refers to the cluster representation and is defined by (2). We shall also use the notation $\mathbf{Z}_G^-[\cdot] := \mu_{G, n, x}^-[\cdot] \cdot \mathbf{Z}_{G, n, x}^-$.

Lemma 12. *Fix $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$. Then for any domain Ω and any $A \subset \partial\Omega$,*

$$\frac{Z_{\Omega}^A}{Z_{\Omega}^{\emptyset}} \leq \frac{c_k}{n^{k/2}},$$

where $k := |A|/2$ and $c_k := \frac{1}{k+1} \binom{2k}{k}$ is the k -th Catalan number.

Proof. Assume first that $k = 1$ so that $A = \{a, b\}$ for some $a, b \in \partial\Omega$. Let P be the polygon defining the domain Ω and consider the set G of hexagons having all their six edges in $\Omega \cup P$ (see Fig. 5). Let (ab) (resp. (ba)) be the set of hexagons inside P bordering the edges of P contained in the arc between a and b when going counter-clockwise around P (resp. b and a). Proposition 3 describes a measure preserving bijection between the loop $O(n)$ model and its cluster representation. Moreover, the proof implies that the partition functions coincide, whence

$$\begin{aligned} Z_{\Omega}^{\emptyset} &= \mathbf{Z}_G^-[\sigma_{|(ab)} = -, \sigma_{|(ba)} = -], \\ x^m n \cdot Z_{\Omega}^{a,b} &= \mathbf{Z}_G^-[\sigma_{|(ab)} = +, \sigma_{|(ba)} = -], \\ x^{m'} n \cdot Z_{\Omega}^{a,b} &= \mathbf{Z}_G^-[\sigma_{|(ab)} = -, \sigma_{|(ba)} = +], \\ x^{m+m'} n \cdot Z_{\Omega}^{\emptyset} &= \mathbf{Z}_G^-[\sigma_{|(ab)} = +, \sigma_{|(ba)} = +], \end{aligned}$$

where m and m' are the lengths of P -arcs between a and b , and between b and a . The additional x terms appear due to the fact that certain edges of P are separating hexagons bearing different spins and they are not counted in $Z_{\Omega}^{a,b}$ and Z_{Ω}^{\emptyset} . The additional n terms appear because the exterior loop is not counted in $Z_{\Omega}^{a,b}$ and Z_{Ω}^{\emptyset} .

Applying Corollary 9 for $U = (ab)$ and $V = (ba)$ gives

$$\mu_{G, n, x}^-[\sigma^{++}] \mu_{G, n, x}^-[\sigma^{--}] \geq \mu_{G, n, x}^-[\sigma^{+-}] \mu_{G, n, x}^-[\sigma^{-+}],$$

where $\sigma^{m\eta'}$ is the configuration coinciding with σ except that it is equal to η on (ab) and η' on (ba) . Using the four displayed equalities above, we obtain

$$(x^{m+m'} n \cdot Z_{\Omega}^{\emptyset}) \cdot (Z_{\Omega}^{\emptyset}) \geq (x^m n \cdot Z_{\Omega}^{a,b}) \cdot (x^{m'} n \cdot Z_{\Omega}^{a,b}).$$

The term $x^{m+m'}n$ cancels out and we obtain

$$\frac{Z_{\Omega}^{a,b}}{Z_{\Omega}^{\emptyset}} \leq \frac{1}{\sqrt{n}}. \quad (10)$$

Assume now that $k \geq 2$. Since c_k counts the number of connectivity patterns on vertices of A induced by k (non-intersecting) paths linking them inside Ω , it suffices to show that, for any partition $\{a_1, b_1\}, \dots, \{a_k, b_k\}$ of A arising from such a connectivity pattern,

$$\sum_{\substack{\gamma_1, \dots, \gamma_k \subset \Omega \\ \forall i \ \gamma_i: a_i \rightarrow b_i}} w_{\Omega}(\gamma_1 \cup \dots \cup \gamma_k) \leq \frac{1}{n^{k/2}},$$

where the sum is over collections $\{\gamma_1, \dots, \gamma_k\}$ of non-intersecting paths. Yet, the chain rule gives

$$w_{\Omega}(\gamma_1 \cup \dots \cup \gamma_k) = w_{\Omega}(\gamma_1) \cdot w_{\Omega \setminus \gamma_1}(\gamma_2) \cdots w_{\Omega \setminus (\gamma_1 \cup \dots \cup \gamma_{k-1})}(\gamma_k),$$

so that the lemma follows by iteratively summing over γ_k up to γ_1 and using (9) and (10), noting also that if $\Omega' \subset \Omega$ is obtained by removing a path from $\partial\Omega$ to itself, then each connected component of Ω' is also a domain. \square

We now compare the relative weights of a path in different domains.

Lemma 13. *Fix $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$. Then for any two domains $\Omega \subset \Lambda$ and any path $\gamma \subset \Omega$,*

$$w_{\Lambda}(\gamma) \leq 2w_{\Omega}(\gamma).$$

Furthermore, if γ starts and ends in $\partial\Omega \cap \partial\Lambda$, then $w_{\Lambda}(\gamma) \leq w_{\Omega}(\gamma)$.

Proof. We have

$$\frac{w_{\Omega}(\gamma)}{w_{\Lambda}(\gamma)} = \frac{Z_{\Omega \setminus \gamma}^{\emptyset}}{Z_{\Lambda \setminus \gamma}^{\emptyset}} \cdot \frac{Z_{\Lambda}^{\emptyset}}{Z_{\Omega}^{\emptyset}}.$$

Denote by Ω^{\bullet} (resp. Λ^{\bullet}) the set of hexagons fully contained in Ω (resp. Λ). Let S be the set of hexagons having a vertex in common with γ , and denote $T := \Lambda^{\bullet} \setminus \Omega^{\bullet}$. By Proposition 3,

$$\begin{aligned} Z_{\Lambda}^{\emptyset} &= \mathbf{Z}_{\Lambda^{\bullet}}, \\ Z_{\Omega}^{\emptyset} &= \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_T = -], \\ Z_{\Omega \setminus \gamma}^{\emptyset} &= \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_T = -, \sigma|_S = -] + \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_T = -, \sigma|_S = +] \geq \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_T = -, \sigma|_S = -]. \end{aligned}$$

Furthermore, the \pm symmetry and the comparison between boundary conditions imply that

$$\mu_{\Lambda^{\bullet}}^{-}[\sigma|_S = +] = \mu_{\Lambda^{\bullet}}^{+}[\sigma|_S = -] \leq \mu_{\Lambda^{\bullet}}^{-}[\sigma|_S = -],$$

from which we deduce that

$$Z_{\Lambda \setminus \gamma}^{\emptyset} = \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_S = -] + \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_S = +] \leq 2\mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_S = -]. \quad (11)$$

Overall, we have

$$\frac{Z_{\Omega \setminus \gamma}^{\emptyset}}{Z_{\Lambda \setminus \gamma}^{\emptyset}} \geq \frac{1}{2} \cdot \mathbb{P}_{\Lambda^{\bullet}}^{-}[\sigma|_T = - \mid \sigma|_S = -] \stackrel{\text{(FKG)}}{\geq} \frac{1}{2} \cdot \mathbb{P}_{\Lambda^{\bullet}}^{-}[\sigma|_T = -] = \frac{Z_{\Omega}^{\emptyset}}{2Z_{\Lambda}^{\emptyset}}.$$

In the case where γ starts and ends in $\partial\Omega \cap \partial\Omega'$, we have that $Z_{\Lambda \setminus \gamma}^{\emptyset} = \mathbf{Z}_{\Lambda^{\bullet}}[\sigma|_S = -]$ (the spins in S cannot be equal to $+1$ since S is touching the boundary), so that we do not lose the factor of 2 in (11). \square

Let us mention an important (technical) consequence of the above lemmas (see Fig. 6).

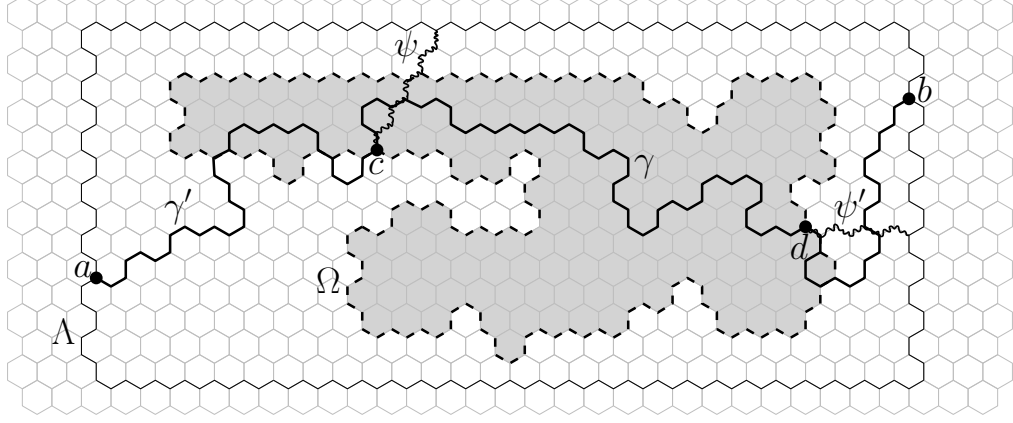


FIGURE 6. The domain Λ and the subdomain Ω (hexagons inside it are marked with gray). Points a, b are in $\partial\Lambda$, points c, d are in $\partial\Omega$, path $\gamma \subset \Omega$ has endpoints c, d , path $\gamma' \subset \Lambda$ contains γ as a subpath and has endpoints a, b . Path γ' can visit Ω several times. Points c, d are connected to $\partial\Lambda$ by paths ψ and ψ' (the wavy paths on the figure) of length at most k . The paths ψ and ψ' can intersect γ .

Corollary 14. Fix $n \geq 1$ and $x \leq \frac{1}{\sqrt{n}}$. There exists a constant $C = C(n) > 0$ such that the following holds. Consider two domains $\Omega \subset \Lambda$ with two boundary points $a, b \in \partial\Lambda$ and two points $c, d \in \partial\Omega$ at distance less than k from $\partial\Lambda$ in Λ . Then for any path γ in Ω from c to d ,

$$w_\Omega(\gamma) \geq e^{-Ck} \sum_{\gamma' \in \Gamma'} w_\Lambda(\gamma'),$$

where Γ' is the set of paths in Λ from a to b that contain γ as a subpath.

Proof. Observe that the right-hand side of the inequality can be expressed as a sum over configurations in $\mathcal{E}' := \bigcup_{\gamma' \in \Gamma'} \mathcal{E}(\Lambda \setminus \gamma', \{a, b\})$. Fix two paths ψ and ψ' in Λ of length less than k , going from $\partial\Lambda$ to c and d respectively. For $\omega \in \mathcal{E}'$, define $\omega_1 := \omega \setminus (\gamma \cup \psi \cup \psi')$ and $\omega_2 := \omega \cap (\psi \cup \psi')$, and let A be the set of degree 1 vertices in ω_1 so that $\omega_1 \in \mathcal{E}(\Lambda \setminus (\gamma \cup \psi \cup \psi'), A)$. Note that $A \subset \{a, b\} \cup V$, where V is the set of endpoints of edges of ω_2 in $\psi \cup \psi'$. Observe that $\Lambda \setminus (\gamma \cup \psi \cup \psi')$ is a union of domains with disjoint boundaries. Note also that $|V| \leq 2k + 2$ and that $\ell(\omega) \leq \ell(\omega_1) + 2k$. Since $\omega = \omega_1 \cup \omega_2 \cup \gamma$ for $\omega \in \mathcal{E}'$, the map $\omega \mapsto (\omega_1, \omega_2)$ is injective on \mathcal{E}' . Thus, summing over the choices of ω_1, ω_2 and A , and using Lemma 12, we obtain

$$\begin{aligned} \sum_{\gamma' \in \Gamma'} w_\Lambda(\gamma') &= \frac{1}{Z_\Lambda^\emptyset} \sum_{\omega \in \mathcal{E}'} x^{|\omega|} n^{\ell(\omega)} \leq \frac{x^{|\gamma|}}{Z_\Lambda^\emptyset} \cdot n^{2k} \cdot \sum_{\substack{A \subset \{a, b\} \cup V \\ \omega_1 \in \mathcal{E}(\Lambda \setminus (\gamma \cup \psi \cup \psi'), A)}} x^{|\omega_1|} n^{\ell(\omega_1)} \cdot \sum_{\omega_2 \subset \psi \cup \psi'} x^{|\omega_2|} \\ &\leq \frac{x^{|\gamma|}}{Z_\Lambda^\emptyset} \cdot n^{2k} (1+x)^{2k} \cdot \sum_{A \subset \{a, b\} \cup V} Z_{\Lambda \setminus (\gamma \cup \psi \cup \psi')}^A \\ &\leq \frac{x^{|\gamma|}}{Z_\Lambda^\emptyset} \cdot (2n)^{2k} \cdot \sum_{\ell=0}^{k+2} \binom{2k+4}{2\ell} \frac{c_\ell}{n^{\ell/2}} \cdot Z_{\Lambda \setminus (\psi \cup \gamma \cup \psi')}^\emptyset \\ &\leq (2n)^{2k} \cdot c_{k+2} \cdot 2^{2k+4} \cdot w_\Lambda(\gamma), \end{aligned}$$

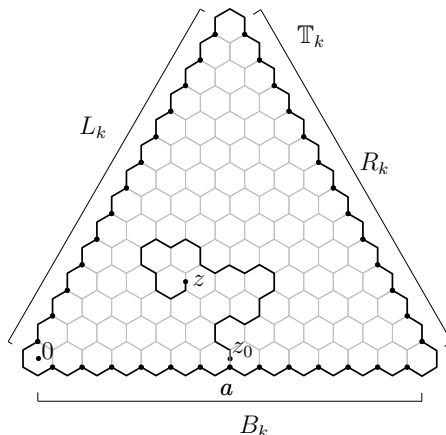


FIGURE 7. Domain $\Omega = \mathbb{T}_k$: the polygon P around it is in bold, the edges of \mathbb{T}_k are all those that lie inside P (note that the edges of P are not in Ω), boundary vertices $\partial\mathbb{T}_k$ are marked with bullets, three different sides of $\partial\mathbb{T}_k$ are denoted by \mathbf{B}_k , \mathbf{L}_k , \mathbf{R}_k , each of them contains k hexagons, where k is an even number. The origin is located at the center of the leftmost hexagon on the bottom side, vertex a is in the middle of B_k and z_0 is the midpoint of the edge in \mathbb{T}_k emanating from a . The path depicted on the picture is starting at z_0 and ending at the midpoint z of an edge inside \mathbb{T}_k (as in the definition of the parafermionic observable). Furthermore, it has winding 2π at z .

where, in the last inequality, we used that $Z_{\Lambda \setminus \gamma}^\emptyset \geq Z_{\Lambda \setminus (\psi \cup \gamma \cup \psi')}^\emptyset$ to obtain the term $w_\Lambda(\gamma)$. We conclude the proof by noting that $w_\Lambda(\gamma) \leq 2w_\Omega(\gamma)$ by Lemma 13 and that all the constant terms above are bounded by $\exp[O(k)]$. \square

4.3. The input from the parafermionic observable. Fix k even. Consider the equilateral triangular domain \mathbb{T}_k of side length k (see Fig. 7) defined as the set of edges of \mathbb{H} with *at least one* endpoint in the subset $\{0 < y < \sqrt{3}(\frac{k}{2} - |x - \frac{k}{2}|)\}$ of \mathbb{R}^2 . Let \mathbf{B}_k , \mathbf{L}_k and \mathbf{R}_k be the bottom, left and right parts of $\partial\mathbb{T}_k$. Also, let a be the point of cartesian coordinates $(\frac{k+1}{2}, -\frac{1}{2})$ (it is in the middle of \mathbf{B}_k).

Proposition 15. *Fix $n \in [1, 2]$ and $x = x_c(n)$. Then, for any even integer $k \geq 1$,*

$$\sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow \mathbf{L}_k}} w_{\mathbb{T}_k}(\gamma) \geq x^2.$$

Proof. In order to prove this statement, we use the parafermionic observable. Set

$$\sigma = \sigma(n) := 1 - \frac{3}{4\pi} \arccos(-n/2).$$

For this proof only, the paths γ will be considered as going from the center z_0 of an edge to the center z of another edge. Define $\Gamma_z = \Gamma_z(\Omega, z_0)$ for the set of paths in Ω from z_0 to z . For any $\gamma \in \Gamma_z$, $w_\Omega(\gamma)$ is computed as in the case where z_0 and z are vertices, and the notion of length $|\gamma|$ is naturally extended by making the starting and ending half-edges contribute $\frac{1}{2}$ instead of 1.

Given a domain Ω and a center z_0 of an edge incident to $\partial\Omega$, define the parafermionic observable for any center z of an edge in Ω as follows:

$$F(z) := \sum_{\gamma \in \Gamma_z} e^{-i\sigma \text{wind}(\gamma)} w_\Omega(\gamma),$$

where $\text{wind}(\gamma)$ is the total rotation when traversing γ from z_0 to z .

It is by now classical (see [42, Lemma 4]) that F satisfies the following relations when $x = x_c(n)$: for the centers p, q, r of the three edges incident to a vertex $v \in \Omega \setminus \partial\Omega$,

$$(p - v)F(p) + (q - v)F(q) + (r - v)F(r) = 0,$$

where $p - v$, $q - v$ or $r - v$ are seen as complex numbers.

We now focus on the domain \mathbb{T}_k and $z_0 = (\frac{k+1}{2}, 0)$ (which is therefore the center of the edge of \mathbb{T}_k incident to a). Summing the previous relation over all vertices $v \in \mathbb{T}_k \setminus \partial\mathbb{T}_k$, we find that the contributions of each inner edge to the relations around its endpoints cancel each other out, whence

$$e^{-2\pi i/3} \sum_{z \in \bar{L}_k} F(z) + e^{2\pi i/3} \sum_{z \in \bar{R}_k} F(z) + \sum_{z \in \bar{B}_k} F(z) = 0, \quad (12)$$

where \bar{L}_k (resp. \bar{R}_k and \bar{B}_k) denotes the set of centers of edges with one endpoint in L_k (resp. R_k and B_k).

Now, if $z \in \bar{L}_k \cup \bar{R}_k \cup \bar{B}_k$ then the observable can be computed simply using the observation that the winding of paths going from z_0 to z is constant, i.e., does not depend on the path. More precisely, if b is the vertex of $\partial\mathbb{T}_k$ associated to z (recall that a is associated to z_0), we obtain

$$F(z) = \frac{1}{x} \cdot e^{-i\sigma w(z)} \sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow b}} w_{\mathbb{T}_k}(\gamma),$$

where $w(z)$ is equal to $\pi/3$ on \bar{L}_k , $-\pi/3$ on \bar{R}_k , and $\pm\pi$ on \bar{B}_k depending on whether z is on the left or right of z_0 . Note that the term $\frac{1}{x}$ comes from the two missing half-edges necessary to complete γ into a path from a to b . In particular, we obtain that

$$e^{-2\pi i/3} \sum_{z \in \bar{L}_k} F(z) + e^{2\pi i/3} \sum_{z \in \bar{R}_k} F(z) = \frac{1}{x} \cdot 2 \cos((2 + \sigma)\frac{\pi}{3}) \sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow L_k}} w_{\mathbb{T}_k}(\gamma) = -\frac{1}{x^2} \sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow L_k}} w_{\mathbb{T}_k}(\gamma),$$

where we used that $-\cos((2 + \sigma)\frac{\pi}{3}) = \cos((1 - \sigma)\frac{\pi}{3}) = \frac{\sqrt{2 + \sqrt{2 - n}}}{2} = \frac{1}{2x_c} = \frac{1}{2x}$.

Since the empty walk is the only possible path from z_0 to z_0 , we find $F(z_0) = 1$. This, together with $\sigma \leq 1/2$, implies that

$$\sum_{z \in \bar{B}_k} F(z) = F(z_0) + \frac{1}{x} \cdot \cos(\sigma\pi) \cdot \sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow B_k \setminus \{a\}}} w_{\mathbb{T}_k}(\gamma) \geq 1.$$

Plugging this inequality and the previous displayed equation in (12) completes the proof. \square

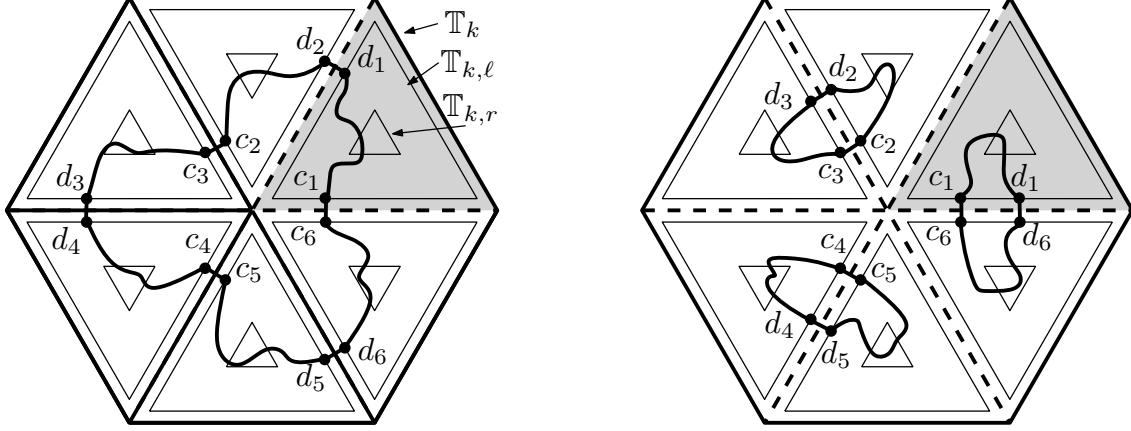
4.4. Wrapping up the proof. Fix $n \in [1, 2]$ and $x = x_c(n) \leq \frac{1}{\sqrt{n}}$. For convenience, we will write $Z_\Omega^A[\mathcal{E}]$ for the weighted sum over configurations in $\mathcal{E} \subset \mathcal{E}(\Omega, A)$. Fix a large even integer k and define

$$r := \frac{k}{\log k} \quad \text{and} \quad \ell := (\log k)^2.$$

We remark that the precise values of r and k are not important, we just need that k/r , r/ℓ and $\ell/\log k$ are sufficiently large. For $1 \leq s < k$, set $\mathbb{T}_{k,s}$ to be the domain \mathbb{T}_{k-s} translated so that it is centered in the middle of \mathbb{T}_k .

Proposition 15 implies that

$$\sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow L_k}} w_{\mathbb{T}_k}(\gamma) \geq x^2.$$



(A) Point c is on the bottom side of \mathbb{T}_k^ℓ and d is on the left side of \mathbb{T}_k^ℓ . (B) Both c and d are on the bottom side of \mathbb{T}_k^ℓ .

FIGURE 8. Case 1 of the proof. The triangle $\mathbb{T}_k = \mathbb{T}_k^1$ is colored in gray. The triangles on both pictures represent \mathbb{T}_k^j (big triangles), $\mathbb{T}_{k,\ell}^j$ (middle triangles), $\mathbb{T}_{k,r}^j$ (smallest triangles). The set S is shown by dashed lines. Paths from c_j to d_j in $\mathbb{T}_{k,\ell}^j$ and crossing $\mathbb{T}_{k,r}^j$ have a big relative weight. Points of the set $A = \{c_1, d_1, \dots, c_6, d_6\}$ are paired by short paths. The way vertices are paired by τ depends on the location of points $c = c_1$ and $d = d_1$.

We split the proof into two cases: either the paths γ staying in $\mathbb{T}_k \setminus \mathbb{T}_{k,r}$ contribute at least half to the above sum, or the paths γ intersecting $\mathbb{T}_{k,r}$ do. We will show that both of these cases are impossible when k is large. We start with the case that the paths intersecting $\mathbb{T}_{k,r}$ contribute substantially, since this is from our point of view the most conceptual part of the argument.

Case 1. Assume that (see Fig. 8)

$$\sum_{\substack{\gamma \subset \mathbb{T}_k \\ \gamma: a \rightarrow \mathbb{L}_k \\ \gamma \cap \mathbb{T}_{k,r} \neq \emptyset}} w_{\mathbb{T}_k}(\gamma) \geq \frac{x^2}{2}.$$

Since any path γ' in \mathbb{T}_k from a to \mathbb{L}_k intersecting $\mathbb{T}_{k,r}$ contains a subpath included in $\mathbb{T}_{k,\ell}$ also intersecting $\mathbb{T}_{k,r}$, there must exist $b \in \mathbb{L}_k$ and $c, d \in \partial\mathbb{T}_{k,\ell}$ satisfying

$$\sum_{\gamma' \in \Gamma'_{bcd}} w_{\mathbb{T}_k}(\gamma') \geq \frac{x^2}{18k^3}, \quad (13)$$

where Γ'_{bcd} is the set of paths γ' in \mathbb{T}_k from a to b containing a subpath in $\mathbb{T}_{k,\ell}$ from c to d intersecting $\mathbb{T}_{k,r}$. Note that we used that there are less than k possibilities for b and less than $3k$ possibilities for each of c and d . In what follows, it will only be important whether c and d are on the same part or on different parts of $\partial\mathbb{T}_{k,\ell}$. Using symmetry, we may assume that c is on the bottom and that d on the bottom or the left of $\partial\mathbb{T}_{k,\ell}$.

Set $\mathbb{T}_k^1 = \mathbb{T}_k$, $c_1 = c$ and $d_1 = d$. Also, define \mathbb{T}_k^{j+1} , c_{j+1} and d_{j+1} to be the reflections of \mathbb{T}_k^j , c_j and d_j with respect to $e^{j\pi i/3}\mathbb{R}$. Denote $\Lambda'_k := \bigcup_{j=1}^6 \mathbb{T}_k^j$ (this is the domain induced by the polygon surrounding Λ_k) and $A := \{c_1, d_1, \dots, c_6, d_6\}$. We define $\mathbb{T}_{k,s}^j$ similarly for $s \geq 1$ (in particular, for $s = r, \ell$). Let S be the set of edges of \mathbb{H} belonging to the hexagons intersecting $\mathbb{R} \cup e^{i\pi/3}\mathbb{R} \cup e^{2i\pi/3}\mathbb{R}$.

For $\omega \in \mathcal{E}(\Lambda'_k, \emptyset)$, define $\partial\omega$ to be the union of all loops of ω that intersect S . Let \mathcal{E} be the set of $\omega \in \mathcal{E}(\Lambda'_k, \emptyset)$ that contain only loops of diameter less than ℓ . We will later use that the probability of \mathcal{E} is close to one if **A1** of Theorem 2 holds. Note that $\omega \setminus \partial\omega \subset \mathbb{T}_{k,1}^1 \cup \dots \cup \mathbb{T}_{k,1}^6$ for all $\omega \in \mathcal{E}(\Lambda'_k, \emptyset)$, and $\partial\omega \cap (\mathbb{T}_{k,\ell}^1 \cup \dots \cup \mathbb{T}_{k,\ell}^6) = \emptyset$ for $\omega \in \mathcal{E}$. Now, for $j = 1, \dots, 6$, let $\text{Int}^j(\omega)$ denote the connected component of the set $\mathbb{T}_{k,1}^j \setminus \partial\omega$ that contains $\mathbb{T}_{k,\ell}^j$. Note that by the definition of \mathcal{E} , the set $\text{Int}^j(\omega)$ is well-defined for any $\omega \in \mathcal{E}$. One may also check that $\text{Int}^j(\omega)$ is in fact a domain. Define also $\text{Int}(\omega) := \text{Int}^1(\omega) \cup \dots \cup \text{Int}^6(\omega)$. We extend these definitions for configurations in $\mathcal{E}(\Lambda'_k, A)$: we write \mathcal{E}^A for the set of $\omega \in \mathcal{E}(\Lambda'_k, A)$ that contain only loops of diameter less than ℓ and paths which do not intersect S , and define $\text{Int}(\omega)$ in an analogous way.

Consider Ω such that for some $\omega \in \mathcal{E}$ one has $\Omega = \text{Int}(\omega)$, and denote $\Omega_j := \Omega \cap \mathbb{T}_k^j = \text{Int}^j(\omega)$. Corollary 14 and (13) imply the existence of constants C, C' such that

$$\forall j = 1, \dots, 6, \quad \sum_{\substack{\gamma \subset \mathbb{T}_{k,\ell}^j \\ \gamma: c_j \rightarrow d_j \\ \gamma \cap \mathbb{T}_{k,r}^j \neq \emptyset}} w_{\Omega_j}(\gamma) \geq e^{-C'\ell} \sum_{\gamma' \in \Gamma'_{bcd}} w_{\mathbb{T}_k}(\gamma') \geq e^{-C'\ell} \cdot \frac{x^2}{18k^3} \geq e^{-C\ell}. \quad (14)$$

Denote by \mathcal{F} the set of configurations $\omega \in \mathcal{E}^A$ which contain six paths, such that for all $j = 1, \dots, 6$, one of these paths goes from c_j to d_j in $\mathbb{T}_{k,\ell}^j$ and intersects $\mathbb{T}_{k,r}^j$. Then, applying (14) six times, we obtain

$$Z_{\Omega}^A[\mathcal{F} \cap \mathcal{E}(\Omega, A)] \geq e^{-6C\ell} Z_{\Omega}^{\emptyset}[\mathcal{E} \cap \mathcal{E}(\Omega, \emptyset)].$$

Now, we use that $\{\text{Int}(\cdot) = \Omega\}$ is “measurable from outside Ω ”, together with the domain Markov property of the loop model. More precisely, for any two configurations $\omega, \omega' \in \mathcal{E} \cup \mathcal{E}^A$ which coincide on $\Lambda'_k \setminus \Omega$, we have that $\text{Int}(\omega) = \Omega$ if and only if $\text{Int}(\omega') = \Omega$. In addition, if $\omega \in \mathcal{E} \cup \mathcal{E}^A$ satisfies $\text{Int}(\omega) = \Omega$, then it decomposes into two loop configurations $\omega \cap \Omega$ and $\omega \setminus \Omega$, the latter belonging to \mathcal{E} . Using these observations, and denoting $\mathcal{E}_{\Omega} := \{\omega \setminus \Omega : \omega \in \mathcal{E}, \text{Int}(\omega) = \Omega\}$, we obtain that

$$\begin{aligned} Z_{\Lambda'_k}^A[\{\omega \in \mathcal{F} : \text{Int}(\omega) = \Omega\}] &= Z_{\Lambda'_k \setminus \Omega}^{\emptyset}[\mathcal{E}_{\Omega}] Z_{\Omega}^A[\mathcal{F} \cap \mathcal{E}(\Omega, A)] \\ &\geq e^{-6C\ell} Z_{\Lambda'_k \setminus \Omega}^{\emptyset}[\mathcal{E}_{\Omega}] Z_{\Omega}^{\emptyset}[\mathcal{E} \cap \mathcal{E}(\Omega, \emptyset)] \\ &= e^{-6C\ell} Z_{\Lambda'_k}^{\emptyset}[\{\omega \in \mathcal{E} : \text{Int}(\omega) = \Omega\}]. \end{aligned}$$

Summing over all $\Omega \in \{\text{Int}(\omega) : \omega \in \mathcal{E}\}$, we deduce that

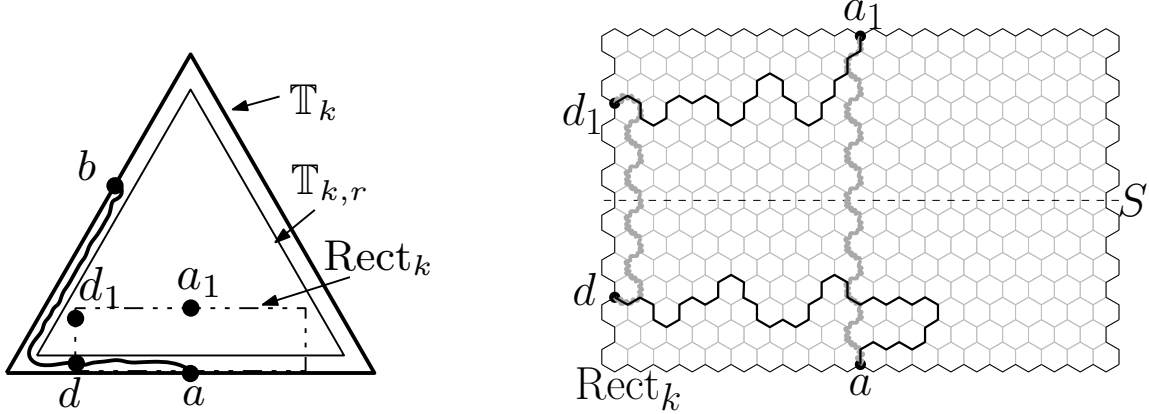
$$Z_{\Lambda'_k}^A[\mathcal{F}] \geq e^{-6C\ell} Z_{\Lambda'_k}^{\emptyset}[\mathcal{E}].$$

We now wish to go back to configurations in $\mathcal{E}(\Lambda'_k, \emptyset)$. Fix a collection τ of six paths, each of length 2ℓ , pairing the vertices of A together in one of two following ways: if d is on the bottom side of $\mathbb{T}_{k,\ell}$, then we choose τ in such a way that the pairing is $(c_1, c_6), (d_1, d_6), (c_2, c_3), (d_2, d_3), (c_4, c_5), (d_4, d_5)$; if d is on the left side of $\mathbb{T}_{k,\ell}$, then we consider a pairing $(d_1, d_2), (c_2, c_3), (d_3, d_4), (c_4, c_5), (d_5, d_6)$ and (c_6, c_1) . Let \mathcal{G} be the set of $\omega \in \mathcal{E}(\Lambda'_k, \emptyset)$ containing a loop of diameter at least $r - \ell$. Observe that $\omega \Delta \tau \in \mathcal{G}$ as soon as $\omega \in \mathcal{F}$. Moreover, $\omega \mapsto \omega \Delta \tau$ defines an injective map from \mathcal{F} to \mathcal{G} and the number of edges and loops in $\omega \Delta \tau$ and ω each differ by at most 12ℓ , whence

$$Z_{\Lambda'_k}^{\emptyset}[\mathcal{G}] \geq \left(\frac{x}{n}\right)^{12\ell} Z_{\Lambda'_k}^A[\mathcal{F}].$$

Overall, using the two previous displayed inequalities and dividing by $Z_{\Lambda'_k}^{\emptyset}$ gives that

$$\mathbb{P}_{\Lambda'_k}^{\emptyset}[\mathcal{G}] \geq \left(\frac{x}{n}\right)^{12\ell} e^{-6C\ell} \mathbb{P}_{\Lambda'_k}^{\emptyset}[\mathcal{E}].$$



(A) Paths from a to b contained in $\mathbb{T}_k \setminus \mathbb{T}_{k,r}$ have a large relative weight in \mathbb{T}_k . The point d on the left (or right) side of rectangle Rect_k is such that paths from a to d have a large relative weight in Rect_k .

(B) Here we zoom in on Rect_k . Points a_1, d_1 are symmetric to a, d with respect to line S . Points a, a_1 , as well as points d, d_1 , are linked by short straight paths (shown in gray) possibly intersecting paths $a \rightarrow d$ and $a_1 \rightarrow d_1$. In any case, after removing the double edges these four paths create a big loop.

FIGURE 9. Case 2 of the proof.

Recall now the choice of r and ℓ , and note that, if **A1** of Theorem 2 is satisfied, then $\mathbb{P}_{\Lambda'_k}^\emptyset[\mathcal{G}]$ decays exponentially fast in r , and $\mathbb{P}_{\Lambda'_k}^\emptyset[\mathcal{E}]$ tends to 1. This is contradictory for k large.

Case 2. Assume that (see Fig. 9)

$$\sum_{\substack{\gamma \subset \mathbb{T}_k \setminus \mathbb{T}_{k,r} \\ \gamma: a \rightarrow L_k}} w_{\mathbb{T}_k}(\gamma) \geq \frac{x^2}{2}.$$

In this case, a path from a to L_k staying in $\mathbb{T}_k \setminus \mathbb{T}_{k,r}$ must intersect the left or right boundary of the domain Rect_k enclosed in $[4r, k-4r] \times [0, 4r]$. Thus, similarly to (13), we get that there exist $b \in L_k$ and d contained in the left or right boundary of Rect_k such that

$$\sum_{\gamma' \in \Gamma'_{bd}} w_{\mathbb{T}_k}(\gamma') \geq \frac{x^2}{4rk},$$

where Γ'_{bd} is the set of paths γ' in \mathbb{T}_k from a to b containing a subpath γ in $\text{Rect}_k \setminus \mathbb{T}_{k,r}$ from a to d . Here, we used that there are k choices for b and $2r$ choices for d . Below, we assume that d is contained in the left boundary of Rect_k , the case of the right boundary being completely analogous. In the same way as in the derivation of (14), Corollary 14 implies that

$$\sum_{\substack{\gamma \subset \text{Rect}_k \setminus \mathbb{T}_{k,r} \\ \gamma: a \rightarrow d}} w_{\text{Rect}_k}(\gamma) \geq e^{-C'r} \sum_{\gamma' \in \Gamma'_{bd}} w_{\mathbb{T}_k}(\gamma') \geq e^{-C'r}. \quad (15)$$

Consider a_1 and d_1 , the reflections of a and d with respect to the horizontal line $\{(x, y) \in \mathbb{R}^2 : y = 2r\}$, and let S be the set of edges of \mathbb{H} belonging to the hexagons intersecting this line. Similarly to case 1, define \mathcal{E} to be set of $\omega \in \mathcal{E}(\text{Rect}_k, \emptyset)$ that contain only loops of diameter less than ℓ , and for $\omega \in \mathcal{E}(\text{Rect}_k, \emptyset)$, let $\partial\omega$ be the union of all loops of ω intersecting S . For $\omega \in \mathcal{E}$, define $\text{Int}(\omega) \subset \text{Rect}_k$ to be the union of the two connected components (each of which is a domain) in $\text{Rect}_k \setminus \partial\omega$ that contain the top and bottom sides of Rect_k . Note that d is an endpoint of an edge in $\text{Int}(\omega)$, as the distance from d to S is at least r .

By decomposing with respect to $\text{Int}(\omega)$ and using (15) twice, we get

$$Z_{\text{Rect}_k}^A[\mathcal{F}] \geq e^{-2Cr} Z_{\text{Rect}_k}^\emptyset[\mathcal{E}],$$

where $A := \{a, d, a_1, d_1\}$ and \mathcal{F} is the set of configurations $\omega \in \mathcal{E}(\text{Rect}_k, A)$ such that both paths do not intersect S (hence, the one from a to d stays below S , and the one from a_1 to d_1 stays above S). Taking the symmetric difference with a configuration τ made of two paths, each of length at most $8r$, pairing a to a_1 , and d to d_1 , we obtain that

$$Z_{\text{Rect}_k}^\emptyset[\mathcal{G}] \geq \left(\frac{x}{n}\right)^{16r} Z_{\text{Rect}_k}^A[\mathcal{F}],$$

where \mathcal{G} is the set of configurations $\omega \in \mathcal{E}(\text{Rect}_k, \emptyset)$ containing a loop of diameter at least $k/2 - 20r$. Combining the two previous displayed inequalities gives

$$\mathbb{P}_{\text{Rect}_k}^\emptyset[\mathcal{G}] \geq \left(\frac{x}{n}\right)^{16r} e^{-2Cr} \mathbb{P}_{\text{Rect}_k}^\emptyset[\mathcal{E}].$$

We conclude as in case 1: if **A1** of Theorem 2 is satisfied, $\mathbb{P}_{\text{Rect}_k}^\emptyset[\mathcal{G}]$ decays exponentially fast in k , and $\mathbb{P}_{\text{Rect}_k}^\emptyset[\mathcal{E}]$ tends to 1. This is contradictory for large k .

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HUGO DUMINIL-COPIN
INSTITUT DES HAUTES ÉTUDES SCIENTIFIQUES, BURES-SUR-YVETTE, FRANCE, AND UNIVERSITÉ DE GENÈVE,
DÉPARTEMENT DE MATHÉMATIQUES, SWITZERLAND.
URL: <http://www.ihes.fr/~duminil>

ALEXANDER GLAZMAN
SCHOOL OF MATHEMATICAL SCIENCES, TEL AVIV UNIVERSITY, ISRAEL.
E-mail address: glazman@tauex.tau.ac.il
URL: <http://www.math.tau.ac.il/~glazman>

RON PELED
SCHOOL OF MATHEMATICAL SCIENCES, TEL AVIV UNIVERSITY, ISRAEL.
E-mail address: peledron@post.tau.ac.il
URL: <http://www.math.tau.ac.il/~peledron>

YINON SPINKA
SCHOOL OF MATHEMATICAL SCIENCES, TEL AVIV UNIVERSITY, ISRAEL.
E-mail address: yinonspi@post.tau.ac.il
URL: <http://www.math.tau.ac.il/~yinonspi>