

Correlations for the XYZ spin chain and Painlevé VI

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A frog's perspective



- 1 XYZ chain
- 2 Painlevé VI equation
- 3 Method: Baxter TQ -equation
- 4 Manin's three cases
- 5 Outlook

XYZ spin chain

Chain of L spin $1/2$ particles.

Hamiltonian

$$H^{\text{XYZ}} = -\frac{1}{2} \sum_{j=1}^L \left(J_x \sigma_j^x \sigma_{j+1}^x + J_y \sigma_j^y \sigma_{j+1}^y + J_z \sigma_j^z \sigma_{j+1}^z \right).$$

J_x, J_y, J_z (real) anisotropy parameters.

Periodic boundary conditions: $\sigma_{L+1}^x = \sigma_1^x$ etc.

Combinatorial/supersymmetric case

We consider the **combinatorial** or **supersymmetric** case

$$J_x J_y + J_x J_z + J_y J_z = 0.$$

Generalizes XXZ spin chain with $\Delta = -1/2$, $q = e^{2\pi i/3}$:

$$J_x = J_y = 1, \quad J_z = -\frac{1}{2} = \Delta = \frac{q + q^{-1}}{2}.$$

Very special case — solvability already at finite lattice.

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Combinatorics

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Why combinatorial?

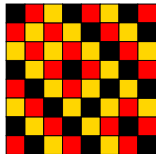
- XXZ model with $\Delta = -1/2$ has deep connections to combinatorics of alternating sign matrices and plane partitions (Razumov–Stroganov etc.).
- General XYZ case has connections to three-colourings (R. 2011, Hietala 2020).

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Supersymmetry

$$J_x J_y + J_x J_z + J_y J_z = 0$$

Why supersymmetric?

- Scaling limit to massive sine-Gordon theory.
Under condition above it has $\mathcal{N} = 2$ supersymmetry (Saleur & Warner 1993).
- Supersymmetry on finite lattice (Fendley & Hagedorn 2012):

$$H^{\text{XYZ}} = \text{Const} + QQ^\dagger + Q^\dagger Q$$

(on subspace). $Q : V^{\otimes L} \rightarrow V^{\otimes(L+1)}, Q^2 = 0$.

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The importance of being odd

Baxter (1972) computed the ground state energy (lowest eigenvalue of H^{XYZ}) as $L \rightarrow \infty$.

When $J_x J_y + J_x J_z + J_y J_z = 0$ and $J_x + J_y + J_z > 0$,

$$E_0 \sim -\frac{L}{2}(J_x + J_y + J_z), \quad L \rightarrow \infty.$$

Stroganov (2001) conjectured that if L is odd then

$$E_0 = -\frac{L}{2}(J_x + J_y + J_z).$$

Proved by Hagendorf and Liénardy (2018) using supersymmetry.

$$H^{XYZ} = E_0 + QQ^\dagger + Q^\dagger Q.$$

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Correlation functions

We will assume

- Periodic boundary
- $J_x J_y + J_x J_z + J_y J_z = 0, \quad J_x + J_y + J_z > 0,$
- $L = 2n + 1$ odd

$|\Psi\rangle$ ground state with even number of up spins.

Nearest neighbour correlations (for ground state)

$$C^x = \frac{\langle \Psi | \sigma_j^x \sigma_{j+1}^x | \Psi \rangle}{\langle \Psi | \Psi \rangle}, \quad C^y = \dots, \quad C^z = \dots$$

Computed for XXZ chain ($J_x = J_y = 1, J_z = -1/2$)
 by Stroganov (2001):

$$C^x = C^y = \frac{5}{8} + \frac{3}{8L^2}, \quad C^z = -\frac{1}{2} + \frac{3}{2L^2}.$$

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Preliminary result

For $a \in \{x, y, z\}$ we can write

$$C^a = 1 + \frac{J_x J_y J_z}{J_a^2 (J_x + J_y + J_z)} f_n$$

where f_n is a rational function of $Z = (J_x + J_y + J_z)^3 / J_x J_y J_z$.

$$f_0 = 0, \quad f_1 = 1, \quad f_2 = \frac{Z + 27}{Z + 25},$$

$$f_3 = \frac{(Z + 24)(Z + 27)}{(Z + 21)(Z + 28)},$$

$$f_4 = \frac{Z^3 + 74Z^2 + 1807Z + 14520}{Z^3 + 72Z^2 + 1701Z + 13068}, \dots$$

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Polynomials s_n and \bar{s}_n

We express f_n in terms of the polynomials s_n and \bar{s}_n of Bazhanov and Mangazeev (2005, 2010).

Tau functions of Painlevé VI, related to Q -operator eigenvalue (see below).

Toda-type recursions

$$8(2n+1)^2 s_{n+1} s_{n-1} + 2z(z-1)(9z-1)^2 (s_n'' s_n - (s_n')^2) + 2(3z-1)^2 (9z-1) s_n s_n' - (4(3n+1)(3n+2) + n(5n+3)(9z-1)) s_n^2 = 0.$$

$$\dots, s_{-2} = \frac{3+9z}{4}, \quad s_{-1} = 1, \quad s_0 = 0,$$

$$s_1 = 1, \quad s_2 = 1+z, \quad s_3 = 1+3z+4z^2, \dots$$

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Main result

Parametrize the chain as

$$J_x = 1 + \zeta, \quad J_y = 1 - \zeta, \quad J_z = \frac{\zeta^2 - 1}{2}.$$

Then

$$f_n = \frac{(\zeta^2 + 3)(\zeta^2 - 3)}{(\zeta^2 - 1)^2} - \frac{2\zeta^2(\zeta^2 + 3)}{(2n + 1)^2(\zeta^2 - 1)^2} \frac{\bar{s}_n(\zeta^{-2})\bar{s}_{-n-1}(\zeta^{-2})}{s_n(\zeta^{-2})s_{-n-1}(\zeta^{-2})}.$$

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Infinite lattice limit

Baxter's formula for the free energy implies

$$f_\infty = \lim_{n \rightarrow \infty} f_n = \begin{cases} \frac{(\zeta^2 + 3)(\zeta^2 - 3)}{(\zeta^2 - 1)^2}, & |\zeta| \geq 3, \\ -\frac{(\zeta^2 + 3)(\zeta^2 + 6\zeta - 3)}{8(\zeta - 1)^2}, & -3 < \zeta < 0, \\ -\frac{(\zeta^2 + 3)(\zeta^2 - 6\zeta - 3)}{8(\zeta + 1)^2}, & 0 < \zeta < 3. \end{cases}$$

The term with tau functions gives finite length correction.

$f_\infty^{(3)}$ jumps at the XXZ points $\zeta = 0$ and $\zeta = \pm 3$.

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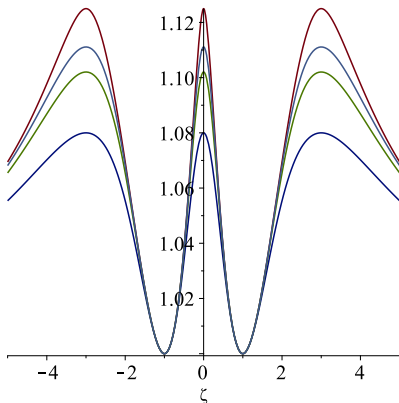
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Finite versus infinite chain



From bottom to top: f_2 , f_3 , f_4
 (length 5, 7, 9), f_∞ .

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Painlevé VI: elliptic form

PVI is the most general 2nd order ODE, all of whose movable singularities are poles.

Elliptic form:

$$\frac{d^2q}{dt^2} = \sum_{j=0}^3 \alpha_j \wp'(q - \gamma_j | 2\pi it),$$

α_j parameters, \wp Weierstrass' function with periods 1, $2\pi it$ and half-periods γ_j .

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$$q \in \mathbb{C}/(\mathbb{Z} + 2\pi i t \mathbb{Z}) \simeq \mathbb{C}[x, y]/(y^2 = x(x-1)(x-s)).$$

Change of variable $(q, t) \mapsto (x, s)$ gives algebraic form of PVI:

$$\begin{aligned} \frac{d^2x}{ds^2} = & \frac{1}{2} \left(\frac{1}{x} + \frac{1}{x-1} + \frac{1}{x-s} \right) \left(\frac{dx}{ds} \right)^2 - \left(\frac{1}{s} + \frac{1}{s-1} + \frac{1}{x-s} \right) \frac{dx}{ds} \\ & + \frac{x(x-1)(x-s)}{s^2(s-1)^2} \left(\alpha_0 - \alpha_1 \frac{s}{x^2} + \alpha_2 \frac{s-1}{(x-1)^2} + \left(\frac{1}{2} - \alpha_3 \right) \frac{s(s-1)}{(x-s)^2} \right). \end{aligned}$$

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Hamiltonian form of PVI

Painlevé VI is equivalent to non-stationary Hamiltonian system (Malmquist 1923, Manin 1998).

$$\frac{dq}{dt} = \frac{\partial H}{\partial p}, \quad \frac{dp}{dt} = -\frac{\partial H}{\partial q},$$

where

$$H(p, q, t) = \frac{p^2}{2} - V(q, t)$$

with

$$V(q, t) = \sum_{j=1}^4 \alpha_j \wp(q - \gamma_j | 2\pi i t)$$

Darboux–Inozemtsev–Treibich–Verdier-... potential.

Picard solutions

$$\frac{d^2q}{dt^2} = \sum_{j=0}^3 \alpha_j \wp'(q - \gamma_j | 2\pi i t).$$

When $\alpha_0 = \dots = \alpha_3 = 0$, the solution is ...

Applying Bäcklund transformations

$$(q, p, \alpha_0, \dots, \alpha_3) \mapsto (\tilde{q}, \tilde{p}, \tilde{\alpha}_0, \dots, \tilde{\alpha}_3)$$

gives Picard class solutions with $\tilde{\alpha}_j = n_j^2/2$, $n_j \in \mathbb{Z}$.

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Tau functions

A **tau function** is a solution to

$$\frac{\tau'(t)}{\tau(t)} = H(p(t), q(t), t)$$

where (p, q) solves PVI.

The polynomials s_n and \bar{s}_n can be identified with tau functions, corresponding to **algebraic** solutions in the Picard class.

The parameters α_j are

$$\left(\frac{n^2}{2}, \frac{n^2}{2}, 0, 0 \right) \quad \text{for } s_n, \quad \left(\frac{n^2}{2}, \frac{n^2}{2}, \frac{1}{2}, \frac{1}{2} \right) \quad \text{for } \bar{s}_n.$$

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Correlation functions and Painlevé VI

What does

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mean for PVI?

It is essentially a PVI Hamiltonian with parameters

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Transfer matrix

Parametrize $H^{XYZ} = H^{XYZ}(\eta, \tau)$ by elliptic functions.
 Supersymmetric case is $\eta = \pi/3$.

Transfer matrices of eight-vertex model.

One-parameter family $\mathbf{T}(u) = \mathbf{T}(u, \eta, \tau)$ commuting with H^{XYZ} .
 H^{XYZ} is essentially $\mathbf{T}^{-1}(u)\mathbf{T}'(u)|_{u=\eta}$.

Can extend Ψ to η near $\pi/3$ and write

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$$\mathbf{T}(u)\Psi = t(u)\Psi, \quad H^{XYZ}\Psi = \varepsilon\Psi,$$

where ε is essentially $t'(u)/t(u)|_{u=\eta}$.

Correlation functions and transfer matrix eigenvalue

$$H^{XYZ} = -\frac{1}{2} \sum_{j=1}^L \left(J_x \sigma_j^x \sigma_{j+1}^x + J_y \sigma_j^y \sigma_{j+1}^y + J_z \sigma_j^z \sigma_{j+1}^z \right).$$

Gives

$$\varepsilon = \langle H^{XYZ} \rangle = -\frac{L}{2} (J_x C^x + J_y C^y + J_z C^z).$$

Taking derivatives in η and τ , these will not hit C^x, C^y, C^z (Hellmann–Feynman theorem).

Gives a system of three equations for the three correlations.

Solution can be expressed in terms of the quantity

$$t t_{u\eta} - t_u t_\eta \Big|_{u=\eta=\pi/3}.$$

The η -derivatives are problematic!

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Q-operator

A **Q-operator** $\mathbf{Q}(u) = \mathbf{Q}(u, \eta, \tau)$ should satisfy $[\mathbf{Q}(u), \mathbf{T}(v)] = 0$,

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If $\mathbf{Q}(u)\Psi = q(u)\Psi$ we get

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$$t(u)q(u) = \phi(u - \eta)q(u + \eta) + \phi(u + \eta)q(u - 2\eta)$$

in η at $\eta = \pi/3$.

Problem: Known constructions of Q -operators either work for $\eta \neq \pi/3$ (Baxter) or $\eta = \pi/3$ (Fabricius, Roan).

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Connection to s_n, \bar{s}_n

After computations, η -derivatives cancel and we can express correlations in terms of

$$q(0) \left(q'' \left(\frac{\pi}{3} \right) + \frac{\phi'}{\phi} \left(\frac{\pi}{3} \right) q' \left(\frac{\pi}{3} \right) \right) - q''(0)q \left(\frac{\pi}{3} \right)$$

at $\eta = \pi/3$.

The polynomials s_n and \bar{s}_n can also be expressed in terms of $q(u)$, but at different points!

For instance, \bar{s}_n is essentially $q'(\pi + \pi\tau/2)$.

To relate these expressions we use a new difference-differential equation for $q(u)|_{\eta=\pi/3}$.

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Difference-differential equation

Let

$$\psi = \frac{\theta_1(u|\tau)^n}{\theta_1(3u|3\tau)\theta_3(3u/2|3\tau/2)} q(u).$$

Then

$$\psi_{uu} - V\psi = \alpha\psi(u) + \beta \frac{\theta_4(3u/2|3\tau/2)^2}{\theta_3(3u/2|3\tau/2)^2} \psi(u + \pi),$$

α and β are independent of u ,

V is Darboux potential with parameters

$$\left(\frac{n(n+1)}{2}, \frac{n(n+1)}{2}, 1, 1 \right).$$

This is the key fact that we need to complete the proof.

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- 2 Painlevé VI equation
- 3 Method: Baxter TQ -equation
- 4 Manin's three cases**
- 5 Outlook

Three special cases

Manin (1998):

respectively twistor geometry and Frobenius manifolds.

Our last remark concerns some similarity between the (generalized) Lamé potentials in the theory of KdV-type equations and our classically integrable potentials of the non-linear equation (2.2). According to [TV], the former are of the form

$$\sum_{j=0}^3 \frac{n_j(n_j + 1)}{2} \wp(z + \frac{T_j}{2}, \tau),$$

whereas according to our discussion the latter have coefficients (proportional to) $(n_j^2)/2$ or $(n_j + \frac{1}{2})^2/2$. Is there a direct connection between the two phenomena?

References

[D] B. Dubrovin, *Geometry of 2D topological field theories*. In: Springer LNM

Half squares

Our expression for correlation functions can be interpreted as the Hamiltonian of PVI with parameters

$$\left(\frac{(n + 1/2)^2}{2}, \frac{(n + 1/2)^2}{2}, 0, 0 \right)$$

evaluated at a solution to PVI with parameters

$$\left(\frac{n^2}{2}, \frac{n^2}{2}, 0, 0 \right).$$

Triangular numbers

Q -operator eigenvalue satisfies differential-difference equation with parameters $\left(\frac{n(n+1)}{2}, \frac{n(n+1)}{2}, 1, 1\right)$.

Bazhanov and Mangazeev found that it satisfies the non-stationary Lamé equation (quantum Painlevé VI)

$$\psi_t = \frac{1}{2}\psi_{xx} - V\psi$$

with parameters $\left(\frac{n(n+1)}{2}, \frac{n(n+1)}{2}, 0, 0\right)$.

Manin's three cases appear together!

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Questions

- Other correlations? One-point correlations, emptiness formation probability.
- Scaling limit $n \rightarrow \infty, \tau \rightarrow i\infty, e^{\pi i \tau} \sim n^{-2/3}$.
Should be related to SUSY sine-Gordon and Painlevé III.
- Conceptual explanation for relations between XYZ model and PVI equation?
- What **is** the eigenvector Ψ ? For the XXZ model, given by explicit integral formulas (Razumov, Stroganov & Zinn-Justin 2007).
Analogous formulas for XYZ would settle several open problems.

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