
The hitchhiker's guide to the (critical) planar Ising model. TA3.

Let $\Omega \subset \mathbb{C}$ be a bounded (not necessarily simply connected) domain, $a \in \Omega$ and $|\eta| = 1$. Recall that $f^{[\eta]}(a, \cdot) : \Omega \setminus \{a\} \rightarrow \mathbb{C}$ is defined as the unique[!] *holomorphic* function such that

$$f^{[\eta]}(a, z) = \frac{\bar{\eta}}{z - a} + O(1) \quad \text{as } z \rightarrow a, \quad f^{[\eta]}(a, \zeta) \in (\tau(\zeta))^{-1/2}\mathbb{R}, \quad \zeta \in \partial\Omega,$$

where $\tau(\zeta)$ denotes the tangent vector to Ω (oriented so that Ω remains to the left of $\tau(\zeta)$).

Problem 1. (a) Prove that there exists (unique) functions $f(a, \cdot)$ and $f^*(a, \cdot)$ such that

$$f^{[\eta]}(a, z) = \frac{1}{2}[\bar{\eta}f(a, z) + \eta f^*(a, z)] \quad \text{for all } z \in \Omega \text{ and } |\eta| = 1.$$

(b) Denote $f^{[\eta, \mu]}(w, z) := \operatorname{Re}[\bar{\mu}f^{[\eta]}(w, z)]$, where $w \neq z$ and $|\eta| = |\mu| = 1$. Prove that

$$f^{[\mu, \eta]}(z, w) = -f^{[\eta, \mu]}(w, z).$$

Hint: Consider $\oint_{\partial\Omega} f^{[\eta]}(w, \zeta) f^{[\mu]}(z, \zeta) d\zeta$.

(c) Deduce that $f(z, w) = -f(w, z)$ and $f^*(z, w) = -\overline{f^*(w, z)}$. In particular, $f(z, w)$ is holomorphic in both variables (except at $z = w$) whilst $f^*(w, z)$ is holomorphic in z and anti-holomorphic in w . Argue that the definition

$$\langle \varepsilon_w \rangle_{\Omega}^{\dagger} := \frac{i}{2} f^*(w, w)$$

makes sense and that $\langle \varepsilon_w \rangle_{\Omega}^{\dagger} \in \mathbb{R}$.

(d) Prove the conformal covariance rules: if $\varphi : \Omega \rightarrow \Omega'$ is a conformal map, then

$$\begin{aligned} f_{\Omega}(w, z) &= f_{\Omega'}(\varphi(w), \varphi(z)) \cdot (\varphi'(w))^{1/2} (\varphi'(z))^{1/2}, \\ f_{\Omega}^*(w, z) &= f_{\Omega'}^*(\varphi(w), \varphi(z)) \cdot \overline{(\varphi'(w))}^{1/2} (\varphi'(z))^{1/2}. \end{aligned}$$

In particular, one has $\langle \varepsilon_w \rangle_{\Omega}^{\dagger} = \langle \varepsilon_{\varphi(w)} \rangle_{\Omega'}^{\dagger} \cdot |\varphi'(w)|$.

Solution. (a) Obviously, if f, f^* exists, then they must satisfy

$$\begin{aligned} f^{[1]}(a, z) &= \frac{1}{2}(f(a, z) + i f^*(a, z)), \\ f^{[i]}(a, z) &= -\frac{i}{2}(f(a, z) - f^*(a, z)). \end{aligned}$$

This system has a unique solution given by

$$\begin{aligned} f(a, z) &= f^{[1]}(a, z) + i f^{[i]}(a, z), \\ f^*(a, z) &= f^{[1]}(a, z) - i f^{[i]}(a, z). \end{aligned}$$

Using that $f^{[\eta]}$ is real linear with respect to η (proven in lectures) we find that

$$f^{[\eta]}(a, z) = f^{[1]}(a, z) \operatorname{Re} \eta + f^{[i]}(a, z) \operatorname{Im} \eta = \frac{1}{2}[\bar{\eta}f(a, z) + \eta f^*(a, z)], \quad (1)$$

thus f, f^* indeed satisfy desired properties. Note that if f, f^* satisfy (1) for any η then we have $f(a, z) = \partial/\partial\bar{\eta} f^{[\eta]}(a, z)$ and $f^*(a, z) = \frac{\partial}{\partial\eta} f^{[\eta]}(a, z)$.

(b) Observe that

$$\oint_{\partial\Omega} f^{[\eta]}(w, \zeta) f^{[\mu]}(z, \zeta) d\zeta = 2\pi i (\bar{\eta} f(z, w) + \bar{\mu} f(w, z)).$$

Using that $\text{Im} \oint_{\partial\Omega} f^{[\eta]}(w, \zeta) f^{[\mu]}(z, \zeta) d\zeta = 0$ due to the boundary conditions we get the claim.

(c) Note that $f(z, w) = \frac{\partial}{\partial \bar{\mu}} \frac{\partial}{\partial \bar{\eta}} f^{[\eta, \mu]}(z, w)$, whereas $f^*(z, w) = \frac{\partial}{\partial \bar{\mu}} \frac{\partial}{\partial \bar{\eta}} f^{[\eta, \mu]}(z, w)$ and $\overline{f^*(z, w)} = \frac{\partial}{\partial \bar{\mu}} \frac{\partial}{\partial \bar{\eta}} f^{[\eta, \mu]}(z, w)$. Using these observations and (b) we immediately get the result.

(d) Consider the function $f_{\Omega'}^{[\eta, (\overline{\phi'(w)})^{1/2}]}(\phi(w), \phi(w)) \cdot (\phi'(z))^{1/2}$. It satisfies the same properties as $f_{\Omega}^{[\eta]}(w, z)$, thus we have $f_{\Omega'}^{[\eta, (\overline{\phi'(w)})^{1/2}]}(\phi(w), \phi(w)) \cdot (\phi'(z))^{1/2} = f_{\Omega}^{[\eta]}(w, z)$ due to the uniqueness of $f_{\Omega}^{[\eta]}(w, z)$ and we can write

$$\begin{aligned} \frac{1}{2} [\bar{\eta} f_{\Omega}(w, z) + \eta f_{\Omega}^*(w, z)] &= f_{\Omega}^{[\eta]}(w, z) = \\ &= f_{\Omega'}^{[\eta, (\overline{\phi'(w)})^{1/2}]}(\phi(w), \phi(w)) \cdot (\phi'(z))^{1/2} = \\ &= \frac{1}{2} [\bar{\eta} f_{\Omega'}(\varphi(w), \varphi(z)) \cdot (\varphi'(w))^{1/2} (\varphi'(z))^{1/2} + \eta f_{\Omega'}^*(\varphi(w), \varphi(z)) \cdot (\overline{\varphi'(w)})^{1/2} (\varphi'(z))^{1/2}]. \end{aligned}$$

Using that $f(a, z)$ and $f^*(a, z)$ are uniquely defined we get the result

Recall that the *holomorphic spinor* $g_{[v, u]}(z)$ (defined on the double cover of Ω ramified over $u, v \in \Omega$, $u \neq v$) is uniquely characterized by the following conditions:

$$g_{[v, u]}(z) = \frac{e^{-i\frac{\pi}{4}}}{\sqrt{z-v}} \cdot [1 + O(z-v)] \quad \text{as } z \rightarrow v; \quad (2)$$

$$g_{[v, u]}(z) = \frac{e^{i\frac{\pi}{4}}}{\sqrt{z-u}} \cdot [c + O(z-u)] \quad \text{as } z \rightarrow u, \quad \text{with an unknown } c \in \mathbb{R}, \quad (3)$$

and the boundary conditions $g_{[v, u]}(\zeta) \in (\tau(\zeta))^{-1/2} \mathbb{R}$ for $\zeta \in \partial\Omega$. Further, recall that $\mathcal{A}(v, u)$ is defined as the next coefficient in the expansion of $g_{[v, u]}(z)$ as $z \rightarrow v$:

$$g_{[v, u]}(z) = \frac{e^{-i\frac{\pi}{4}}}{\sqrt{z-v}} \cdot [1 + 2\mathcal{A}(v, u)(z-v) + O((z-v)^2)],$$

and that

$$\langle \sigma_u \sigma_v \rangle_{\Omega}^+ := \exp \left[\int \text{Re} [\mathcal{A}(v, u) dv + \mathcal{A}(u, v) du] \right],$$

where the multiplicative normalization is chosen so that $\langle \sigma_u \sigma_v \rangle_{\Omega}^+ \sim |u-v|^{-1/4}$ as $u \rightarrow v$.

Problem 2. The goal is to prove the *fusion rule* $\sigma\sigma \rightsquigarrow 1 + \frac{1}{2}\varepsilon + \dots$, more precisely:

$$\langle \sigma_v \sigma_u \rangle_{\Omega}^+ = |v-u|^{-1/4} \cdot [1 + \frac{1}{2} \langle \varepsilon_v \rangle_{\Omega}^+ \cdot |v-u| + o(|v-u|)] \quad \text{as } v \rightarrow u \quad (4)$$

(not using explicit expressions available in simply connected Ω), where the correlation functions $\langle \sigma_u \sigma_v \rangle_{\Omega}^+$ and $\langle \varepsilon \rangle_{\Omega}^+$ are defined above.

Denote $\eta := e^{i\frac{\pi}{4}} \cdot (\bar{v} - \bar{u})^{1/2} / |v-u|^{1/2}$. First, take for granted that $\langle \varepsilon_v \rangle_{\Omega}^+ \rightarrow \langle \varepsilon_u \rangle_{\Omega}^+$ and

$$g_{[v, u]}(z) = |v-u|^{1/2} \cdot \left[f^{[\eta]}(v, z) \cdot \left(\frac{z-v}{z-u} \right)^{1/2} + o(1) \right] \quad \text{as } v \rightarrow u, \quad (5)$$

uniformly on compact subsets $z \in \Omega \setminus \{u\}$.

Remark: The right-hand side of (5) is chosen so that the difference does *not* blow up at $z = v$ and approximately satisfies (3) and the boundary conditions, so it should be small.

(a) Deduce from (5) that

$$2\mathcal{A}_{[v,u]} + \frac{1}{2(v-u)} = \langle \varepsilon_v \rangle_{\Omega}^+ \cdot \frac{|v-u|}{v-u} + o(1) \quad \text{as } v \rightarrow u.$$

Hint: Consider $\oint g_{[v,u]}(z) \cdot (z-u)^{1/2}(z-v)^{-3/2} dz$.

(b) Deduce (4) from (5) and the asymptotics $\langle \sigma_u \sigma_v \rangle_{\Omega}^+ \sim |v-u|^{-1/4}$ as $v \rightarrow u$.

(c) Prove that $\langle \varepsilon_v \rangle_{\Omega}^+ \rightarrow \langle \varepsilon_u \rangle_{\Omega}^+$ as $v \rightarrow u$.

Hint: Argue that each subsequential limit of $f^{[n]}(v, \cdot)$ must coincide with $f^{[n]}(u, \cdot)$.

(d)* Prove (5).

Solution. We begin with the following observation. Let $\bar{\Omega}$ be the domain in \mathbb{C} obtained by reflecting Ω with respect to the real axis. Consider the functions $\tilde{f} : \bar{\Omega} \times \Omega \rightarrow \mathbb{C}$ defined by $\tilde{f}(v, z) = f^*(\bar{v}, z)$. Notice that $f^{[1]}(w, z) - if^{[i]}(w, z)$ has a removable singularity at $z = w$, hence \tilde{f} is defined on the whole $\bar{\Omega} \times \Omega$. Due to the result of Problem 1(c) the function \tilde{f} is “separately” holomorphic, i.e. it is holomorphic in each variable when the other one is fixed. It follows from the Hartogs theorem that \tilde{f} is holomorphic as a function of two variables, hence we conclude that $f^*(v, z)$ is analytic in \bar{v}, z . In the same way we find that $f(v, z) - \frac{2}{z-v}$ is holomorphic function in two variables. Notice that $f(v, z) - \frac{2}{z-v}$ is antisymmetric, hence vanishes on the diagonal.

(a) Using the properties of $f^{[n]}$ and the fact that $f(v, z) = -f(z, v)$ we find that

$$f^{[n]}(v, z) = \frac{e^{-i\frac{\pi}{4}}(v-u)^{1/2}}{|v-u|^{1/2}(z-v)} + e^{i\frac{\pi}{4}} \cdot (\bar{v}-\bar{u})^{1/2}/|v-u|^{1/2} \langle \varepsilon_v \rangle_{\Omega}^+ + O(z-v)$$

as $z \rightarrow v$. Substituting this relation and

$$\left(\frac{z-v}{z-u} \right)^{1/2} = \frac{(z-v)^{1/2}}{(v-u)^{1/2}} \left(1 - \frac{z-v}{2(v-u)} + O(z-v)^2 \right)$$

into (5) we get the desired asymptotics.

(b) Due to the previous exercise we have

$$\int \operatorname{Re}[\mathcal{A}(v, u)dv + \mathcal{A}(u, v)du] = \int \operatorname{Re}\left[-\frac{d(v-u)}{4(v-u)} + O(1)\right].$$

The claim follows.

(c) As we mentioned above, the function $f^*(v, z)$ is analytic in variables \bar{v}, z and therefore it is continuous. It follows that $\langle \varepsilon_v \rangle_{\Omega}^+ = f^*(v, v)$ is continuous too.

(d) Assume that u is fixed and $u - v$ is small and consider the function

$$F(z; v, u) := \left(g_{[v,u]}(z) - |v - u|^{1/2} \cdot f^{[\eta]}(v, z) \cdot \left(\frac{z - v}{z - u} \right)^{1/2} \right)^2.$$

When z belongs to the boundary of Ω we have

$$\left(\frac{z - v}{z - u} \right)^{1/2} = 1 + O(v - u).$$

Using the boundary conditions of $g_{[v,u]}$ and $f^{[\eta]}(v, z)$ we find that

$$\int_{\partial\Omega} F(z; v, u) dz = \int_{\partial\Omega} |F(z; v, u)| |dz| + O(v - u)$$

On the other hand, we have

$$\int_{\partial\Omega} F(z; v, u) dz = 2\pi i \left(e^{i\frac{\pi}{4}} c - |v - u|^{1/2} f^{[\eta]}(v, u) \cdot (u - v)^{1/2} \right)^2.$$

Using that

$$f^{[\eta]}(v, u) = \frac{e^{i\frac{\pi}{4}}(u - v)^{1/2}}{|v - u|^{1/2}(u - v)} (1 + O(v - u))$$

we find that

$$\int_{\partial\Omega} F(z; v, u) dz = -2\pi(c - 1)^2 + O(v - u).$$

Comparing these two expressions for the integral we get

$$\int_{\partial\Omega} |F(z; v, u)| |dz| + 2\pi(c - 1)^2 = O(v - u).$$

Now, let $\Omega_{v,u} = \Omega \setminus \{z : |z - u| \leq |v - u|^2\}$. It follows that there exists a constant $C > 0$ such that

$$\int_{\partial\Omega_{v,u}} |F(z; v, u)| |dz| \leq C|v - u|.$$

Since F is holomorphic in $\Omega_{v,u}$ we conclude that for any compact $K \subset \Omega \setminus \{u\}$ there exists a constant C' such that

$$\max_{z \in K} |F(z; v, u)| \leq C'|v - u|$$

for provided $|v - u|$ is small enough and (5) follows.

More information on correlations of $\psi, \mu, \sigma, \varepsilon$ and fusion rules: [Section 4, [arXiv:1605.09035](#)]