

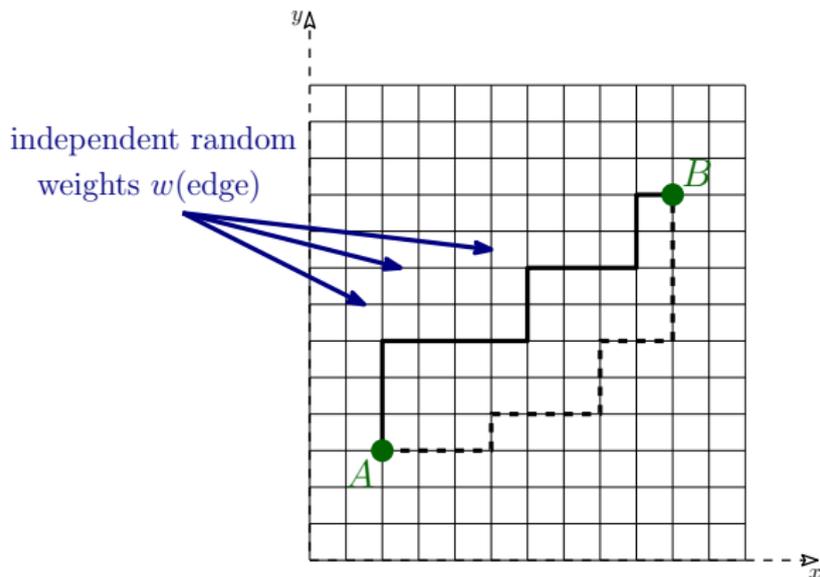
Shift invariance for six-vertex model and directed polymers

Vadim Gorin

UW Madison / MIT / IITP

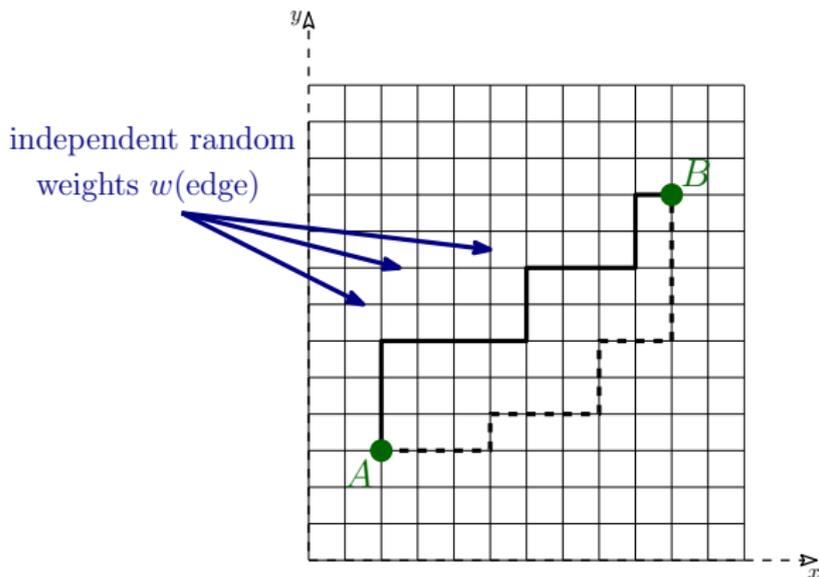
February 2020

Directed percolation



$$D(A, B) = \min_{A=\pi_0 \rightarrow \pi_1 \rightarrow \dots \rightarrow \pi_N=B} \sum_{i=1}^N w(\pi_{i-1} \rightarrow \pi_i)$$

Directed percolation



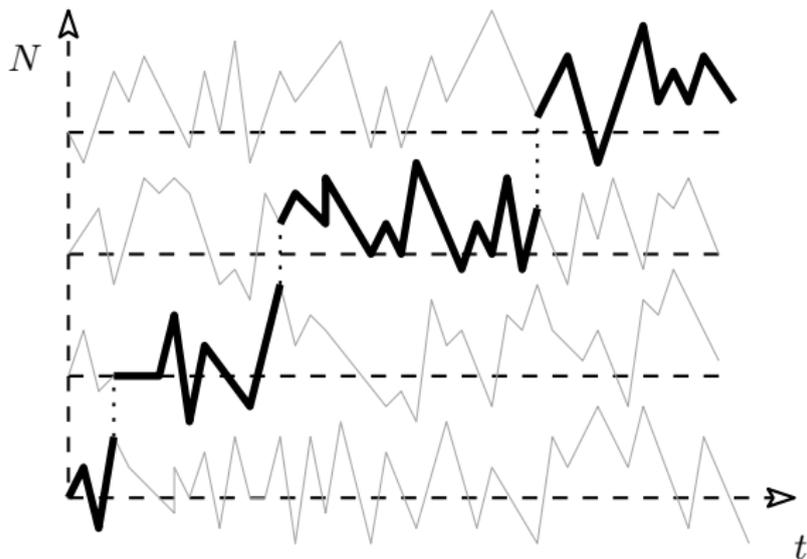
$$D(A, B) = \min_{A=\pi_0 \rightarrow \pi_1 \rightarrow \dots \rightarrow \pi_N=B} \sum_{i=1}^N w(\pi_{i-1} \rightarrow \pi_i)$$

We proceed with a *particular* choice of weights — **white noise**.

Brownian directed percolation

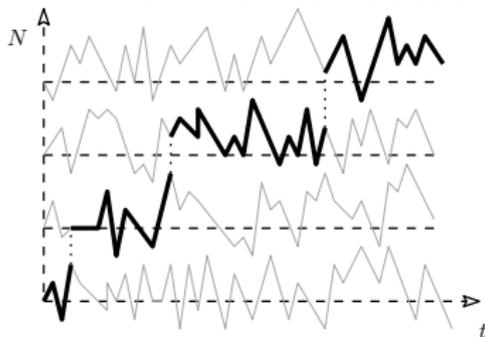
$$D((s, m); (t, n)) = \min_{s=t_0 < t_1 < \dots < t_{n-m+1}=t} \sum_{i=0}^{n-m} [B_{i+m}(t_{i+1}) - B_{i+m}(t_i)]$$

with independent Brownian motions $B_i(\tau)$.



Aka **Brownian Last Passage Percolation** with $\min \leftrightarrow \max$.

Brownian directed percolation: what's known?



$$D((s, m); (t, n))$$

$$\min_{\{t_i\}} \sum_{i=0}^{n-m} [B_{i+m}(t_{i+1}) - B_{i+m}(t_i)]$$

- **Explicit joint laws** $D((0, 0); (t, n))$ via Fredholm determinants

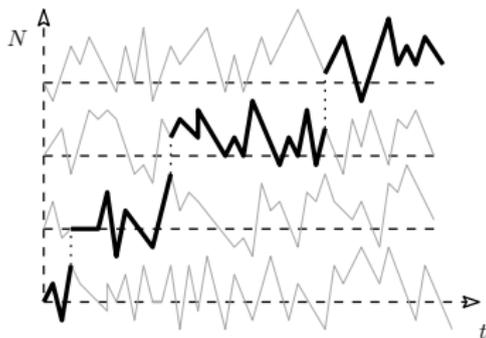
[Kuperberg-99], [Baryshnikov-01], [Borodin-Olshanski-04], [Ferrari-08], [Dotsenko-10],

[Johansson-Rahman-19]

Important idea: Robinson–Schensted–Knuth correspondence maps the computation to Dyson Brownian Motion — evolution of eigenvalues of Hermitian matrix with Brownian entries.

Formulas are **efficient** for the asymptotic analysis

Brownian directed percolation: what's known?



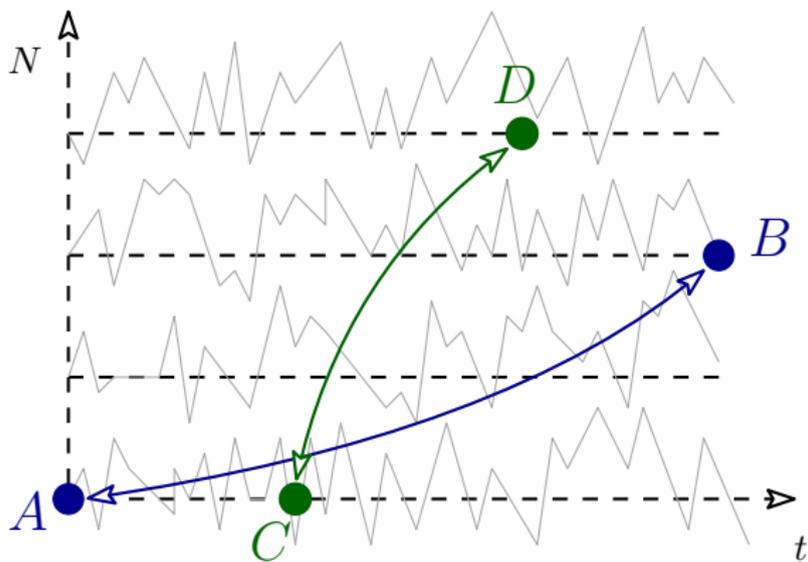
$$D((s, m); (t, n))$$

$$\min_{\{t_i\}} \sum_{i=0}^{n-m} [B_{i+m}(t_{i+1}) - B_{i+m}(t_i)]$$

- **Explicit joint laws** $D((0, 0); (t, n))$ via Fredholm determinants
- **No exact formulas** for both endpoints $(s, m); (t, n)$ varying.

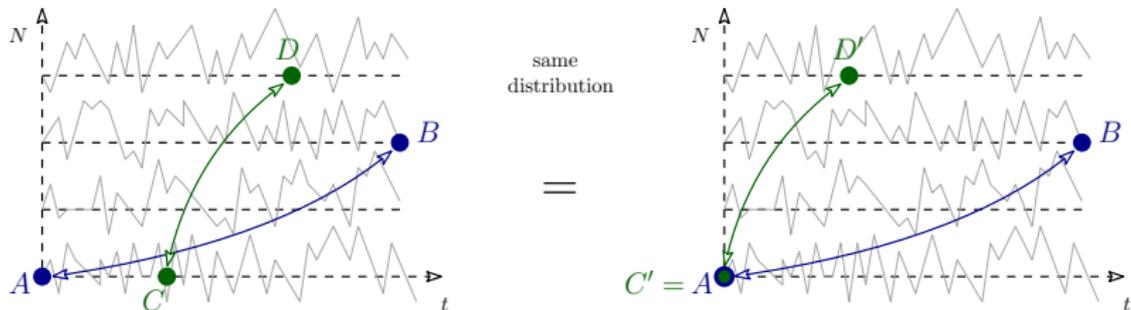
However, formula-less asymptotic analysis is possible. E.g. in [Balasz–Busani–Seppalainen-19], [Fan–Seppalainen-19], [Basu–Ganguly–Hammond-19], [Dauvergne–Ortman–Virag-18], [Basu–Sarkar–Sly-18], [Basu–Hoffman–Sly-18], [Hammond-17], [Matetski–Quastel–Remenik-17], [Georgiou–Rasoul–Agha–Seppalainen-16], ... [Newman-94], ...

Brownian directed percolation: simplest unknown



Question: What is the joint law for the (intersecting) pair of distances $D(A, B)$ and $D(C, D)$?

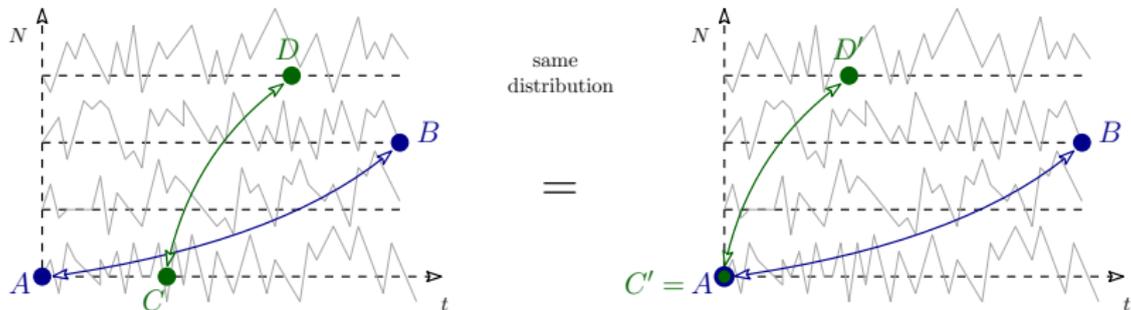
Brownian directed percolation: sample result



Theorem. [Borodin–Gorin–Wheeler-19] The law is **shift invariant**: If C is on the same horizontal as A , with abscissa **between** the ones of A and B , and if D is **above and to the left** from B , then

$$[D(A, B), D(C, D)] \stackrel{d}{=} [D(A, B), D(A, D + A - C)].$$

Brownian directed percolation: sample result

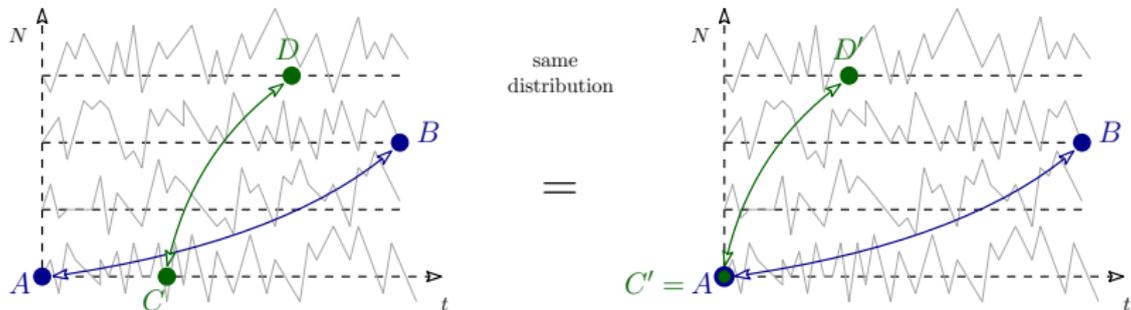


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- Hence, the distribution is explicit.

Brownian directed percolation: sample result

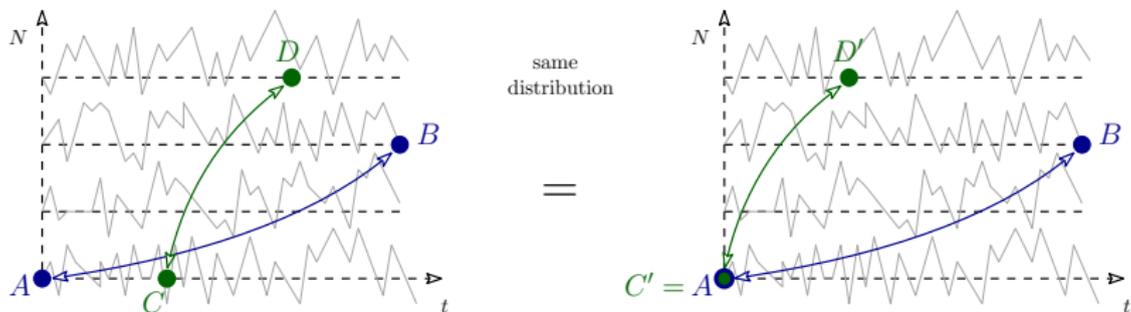


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Brownian directed percolation: sample result

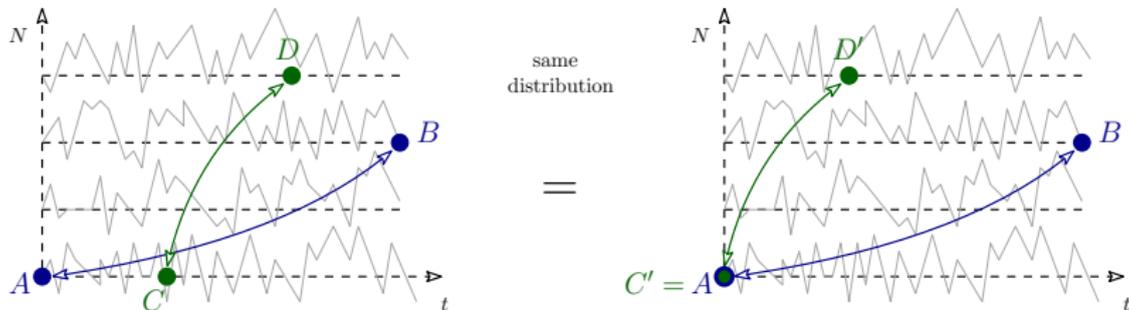


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- The **intersection condition** is crucial.
- No **elementary** proof.

Brownian directed percolation: sample result

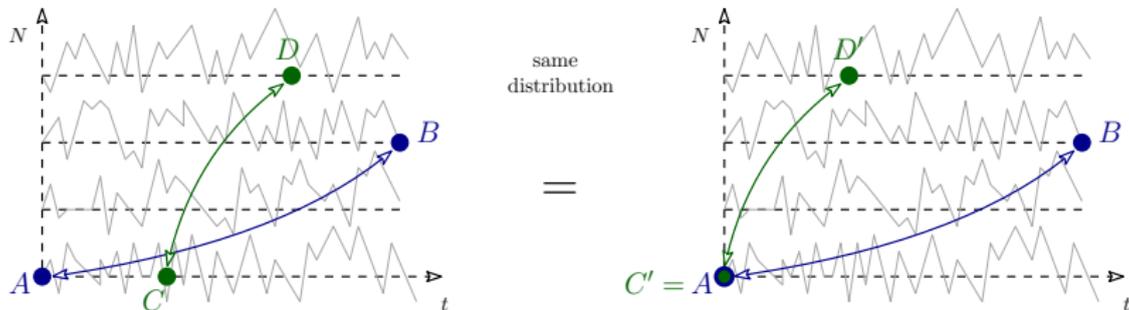


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- Similar property holds for multi-point distributions...

Brownian directed percolation: sample result

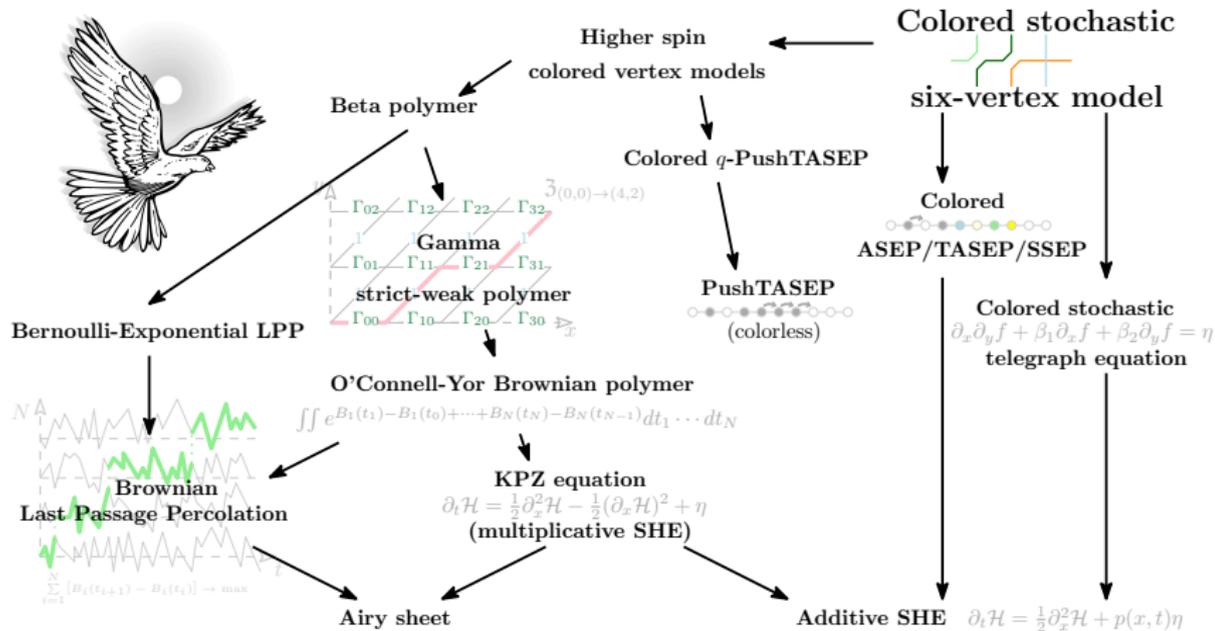


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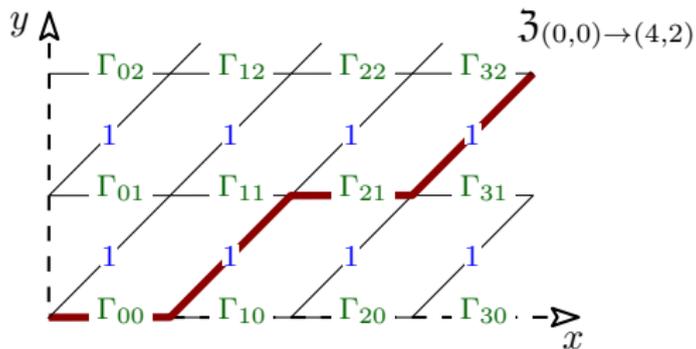
- Hence, the distribution is explicit.
- The **intersection condition** is crucial.
- No **elementary** proof.
- Similar property holds for multi-point distributions...
- ... and for many more models!

Zoo of integrable stochastic systems



Theorem. [BGW-19] **Shift invariance** holds for each system.

Gamma polymer and its shift invariance



$\Gamma_{ij} \sim$ i.i.d. Gamma(κ)
of density

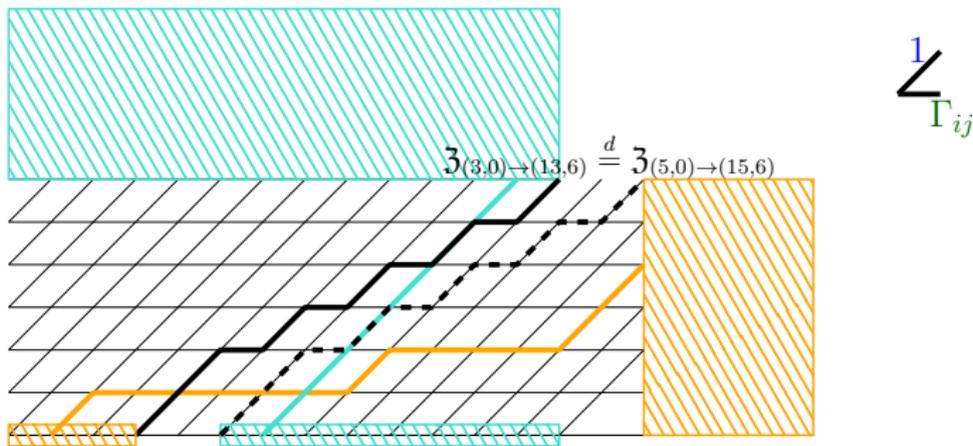
$$\frac{1}{\Gamma(\kappa)} z^{\kappa-1} e^{-z}, \quad z > 0.$$

$$\mathfrak{Z}_{(x',y') \rightarrow (x,y)} = \sum_{(x',y') = \pi_0 \rightarrow \dots \rightarrow \pi_{x+y-x'-y'} = (x,y)} \prod_{k=1}^{x+y-x'-y'} w(\pi_{k-1} \rightarrow \pi_k)$$

[Seppäläinen-10], [Corwin–Seppäläinen–Shen-14], [O’Connell–Ortmann-14]:

Integrability and limits.

Gamma polymer and its shift invariance



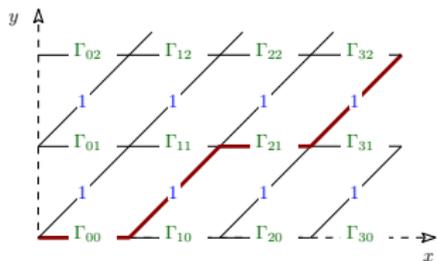
Theorem. [BGW-19] $\{k_i\}$, $\{\mathcal{U}_i\}$, $1 \leq \iota \leq n$, $\Delta > 0$. Set

$$k'_i = \begin{cases} k_i, & i \neq \iota, \\ k_\iota + \Delta, & i = \iota, \end{cases} \quad \mathcal{U}'_i = \begin{cases} \mathcal{U}_i, & i \neq \iota \\ \mathcal{U}_\iota + (\Delta, 0), & i = \iota. \end{cases}$$

Under **intersection condition**, we have:

$$\left(\mathfrak{Z}_{(0,k_1) \rightarrow \mathcal{U}_1}, \dots, \mathfrak{Z}_{(0,k_n) \rightarrow \mathcal{U}_n} \right) \stackrel{d}{=} \left(\mathfrak{Z}_{(0,k'_1) \rightarrow \mathcal{U}'_1}, \dots, \mathfrak{Z}_{(0,k'_n) \rightarrow \mathcal{U}'_n} \right)$$

KPZ equation and its shift invariance



mesh size $\rightarrow 0$
2d white noise η

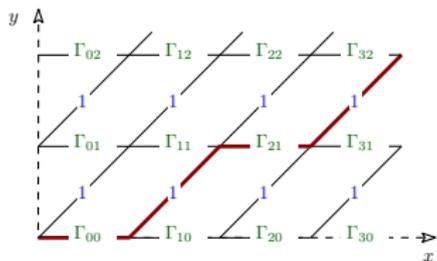
$$Z_t = \frac{1}{2}Z_{xx} - \eta Z$$

$$H = -\ln(Z)$$

$$H_t = \frac{1}{2}H_{xx} - \frac{1}{2}(H_x)^2 + \eta$$

Kardar-Parisi-Zhang SPDE

KPZ equation and its shift invariance



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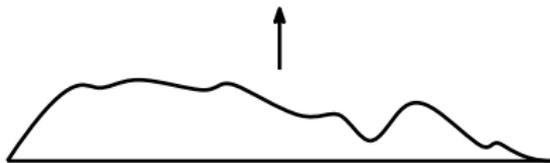
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Kardar-Parisi-Zhang SPDE

KPZ (1986): This equation is universal for **1d surface growth**

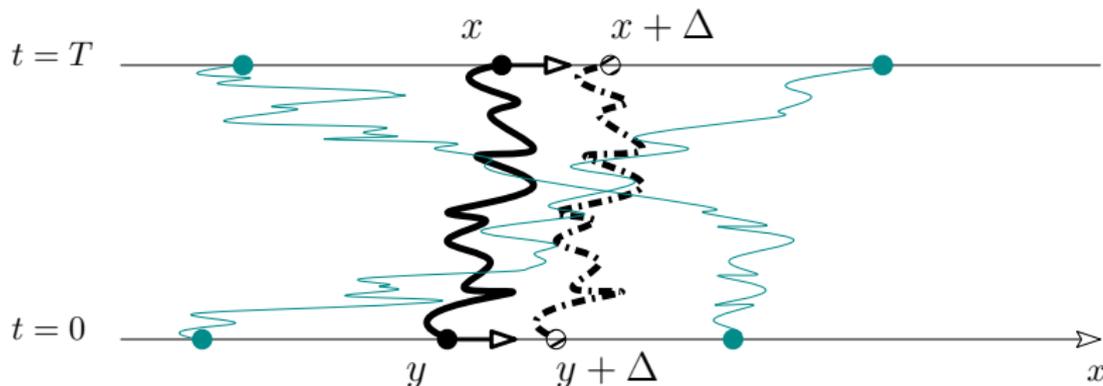


Rigorously found as a scaling limit in *numerous* stochastic systems.

KPZ equation and its shift invariance

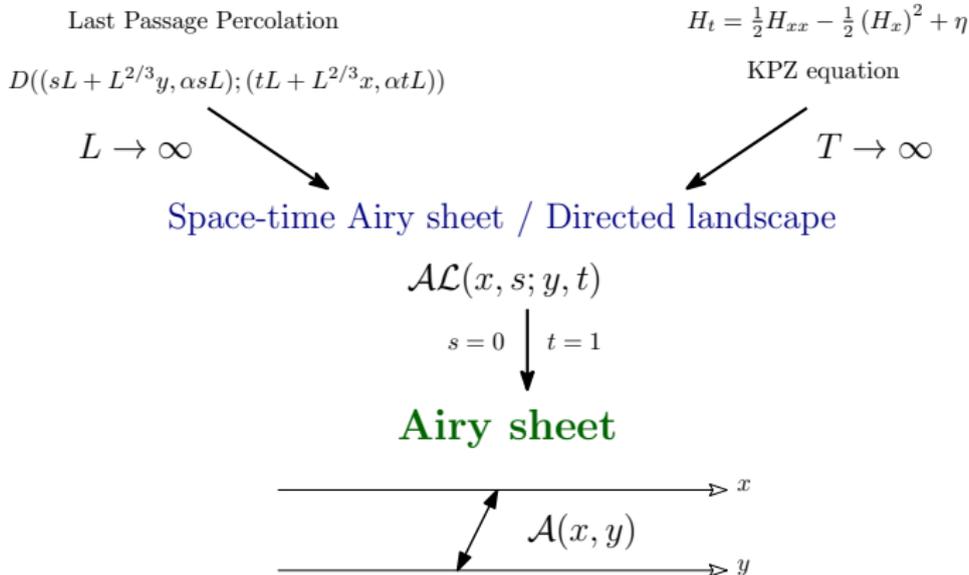
$$Z_t = \frac{1}{2} Z_{xx} - \eta Z \quad \begin{array}{c} H = -\ln(Z) \\ \longleftrightarrow \end{array} \quad H_t = \frac{1}{2} H_{xx} - \frac{1}{2} (H_x)^2 + \eta$$

Solutions with $Z(0, x) = \delta_{x=y}$ **coupled** through $2d$ white noise η .



Theorem. [BGW-19] For $\Delta > 0$: $Z_T^{(y)}(x) \stackrel{d}{=} Z_T^{(y+\Delta)}(x + \Delta)$,
jointly with any $Z_T^{(y')}(x')$ for $\begin{cases} y' < y, x' > x + \Delta, & \text{or} \\ y' > y + \Delta, x' < x. \end{cases}$

Airy sheet and its shift invariance

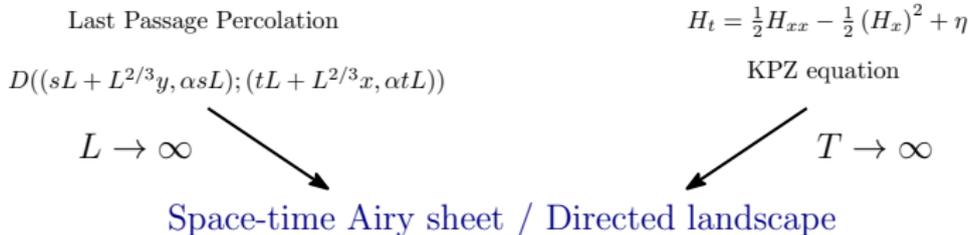


Conjectures:

- $\mathcal{A}\mathcal{L}(\cdot)$ should be a limit of LPP with general weights.
- $\mathcal{A}\mathcal{L}(\cdot)$ should govern large-time behavior of KPZ.

Because $H \approx \ln \left(\int_{\text{Brownian } \gamma} \exp(\int \text{white noise along } \gamma) \right)$.

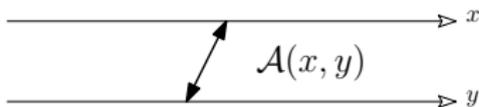
Airy sheet and its shift invariance



$$\mathcal{A}\mathcal{L}(x, s; y, t)$$

$$s = 0 \quad \downarrow \quad t = 1$$

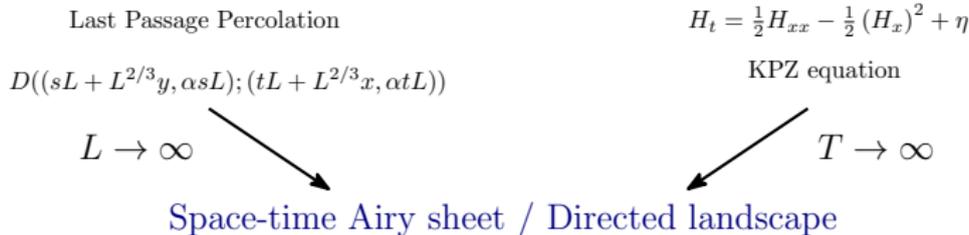
Airy sheet



Theorems:

- [Davergne–Ortmann–Virag-18]: Brownian LPP $\rightarrow \mathcal{A}\mathcal{L}(\cdot)$
- Numerous partial results for LPP with **integrable** weights.
- [Amir–Corwin–Quastel-11][Sasamoto–Spohn-10][Calabrese–Le Doussal–Rosso-10][Dotsenko-10]
1-point KPZ $\rightarrow \mathcal{A}(0, 0) =$ Tracy–Widom distribution

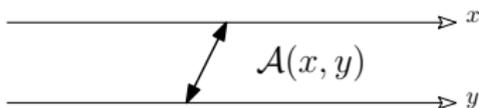
Airy sheet and its shift invariance



$$\mathcal{AL}(x, s; y, t)$$

$$s = 0 \quad \downarrow \quad t = 1$$

Airy sheet

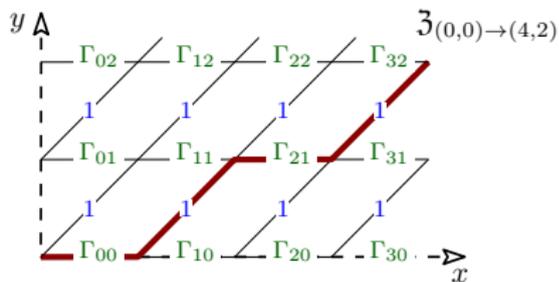
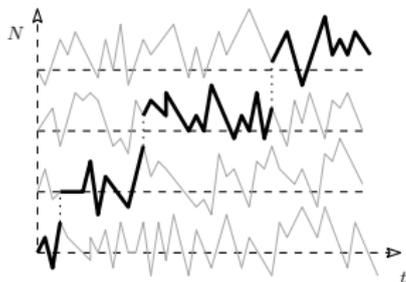


Theorem. [BGW-19] For $\Delta > 0$: $\mathcal{A}(x, y) \stackrel{d}{=} \mathcal{A}(x + \Delta, y + \Delta)$,
jointly with any $\mathcal{A}(x', y')$ for $\begin{cases} y' < y, x' > x + \Delta, & \text{or} \\ y' > y + \Delta, x' < x. \end{cases}$

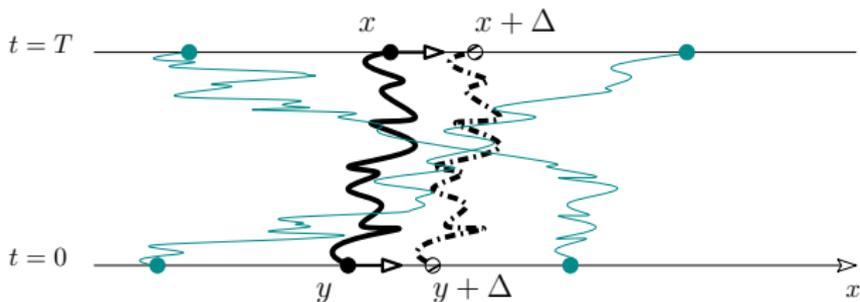
$\mathcal{A}(0, \cdot)$ was known, but no distributions beyond it.

Shift invariance: How general is it?

- For **special integrable** weights in LPP and directed polymers.



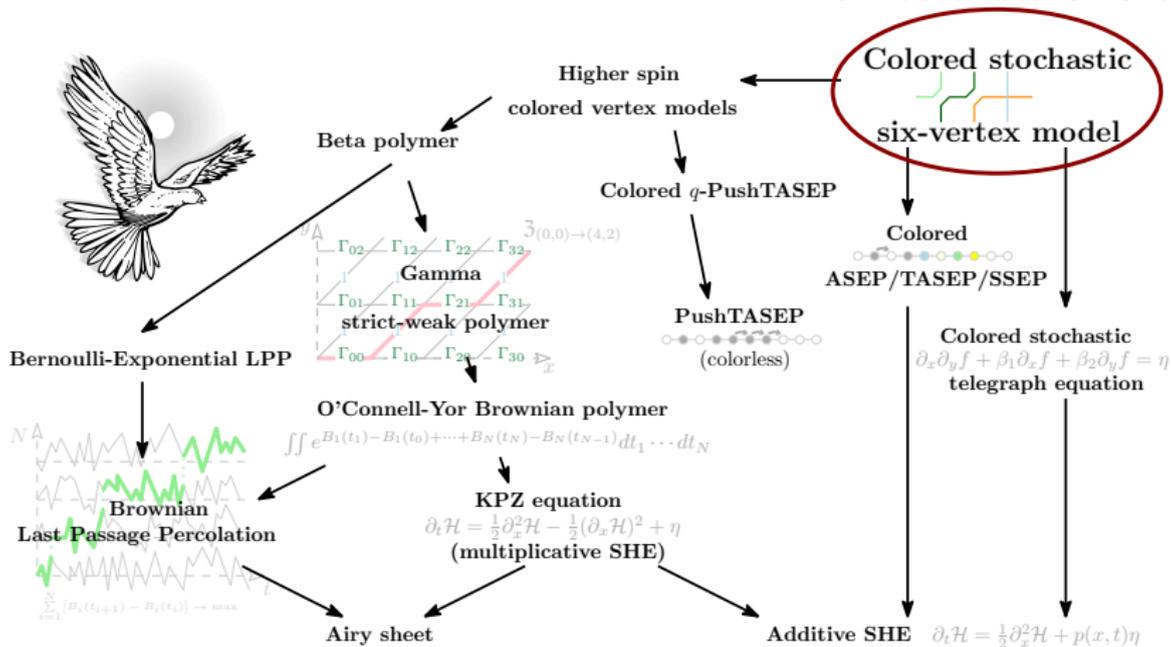
- For **universal limiting objects**: KPZ-equation, Airy sheet.



What **other weights** lead to shift invariance? We do not know.

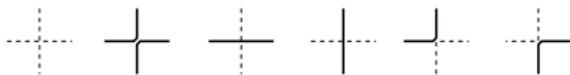
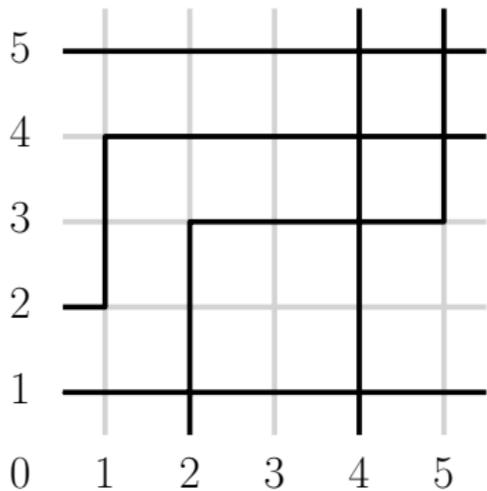
We proceed to another world

The master statement



(still inside **Integrable Probability**)

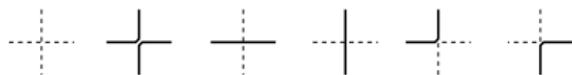
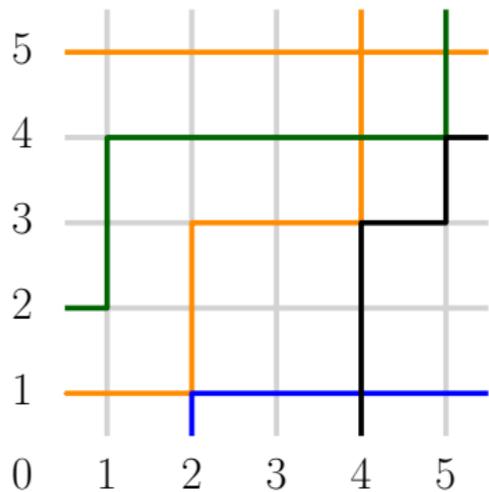
Stochastic colored six-vertex model



Six-vertex model configurations:
paths on the square grid.

Treat it as white/black model.

Stochastic colored six-vertex model

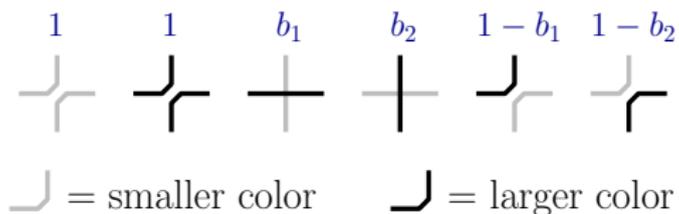


Six-vertex model configurations:
paths on the square grid.

Treat it as white/black model.

Add **colors**.

Stochastic colored six-vertex model



color 7

color 6

color 5

color 4

color 3

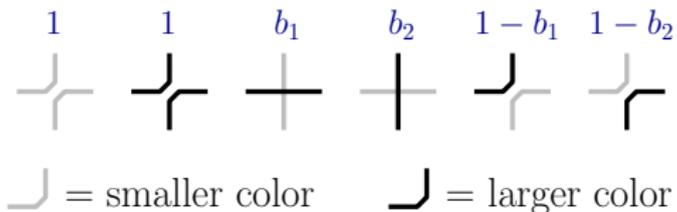
color 2

color 1



Domain wall
boundary condition

Stochastic colored six-vertex model



color 7

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color 4

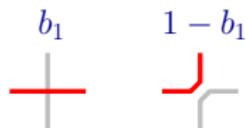
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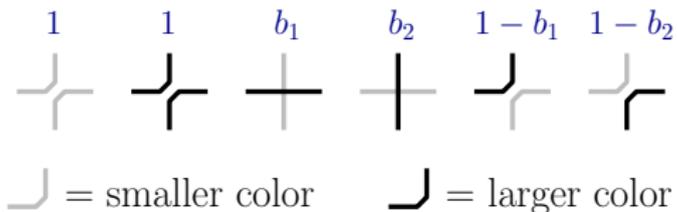


color 0



make a random choice

Stochastic colored six-vertex model



color 7

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color 4

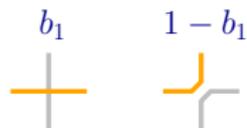
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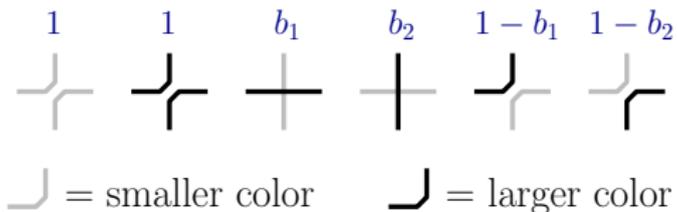


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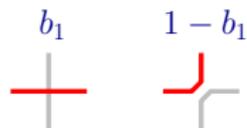
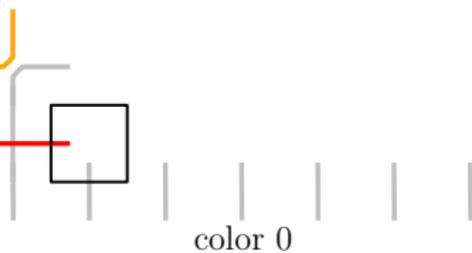
color 5 

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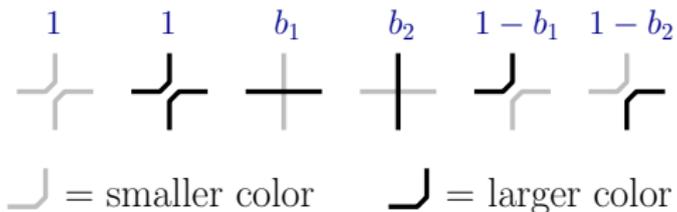
color 2 

color 1 



make a random choice

Stochastic colored six-vertex model



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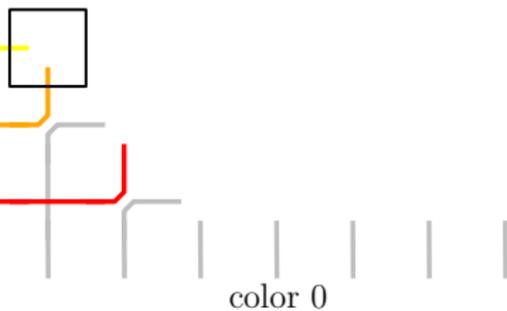
color 5

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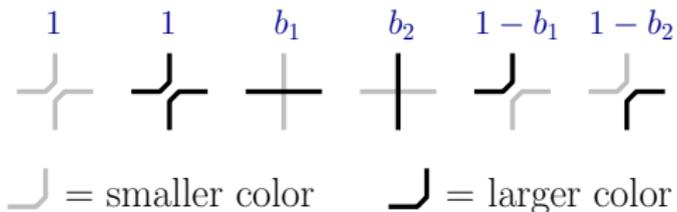
color 2

color 1



make a random choice

Stochastic colored six-vertex model



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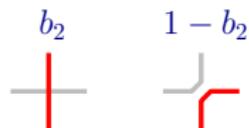
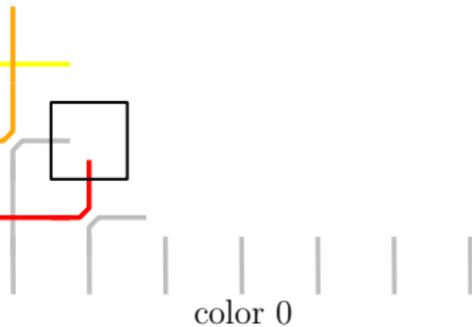
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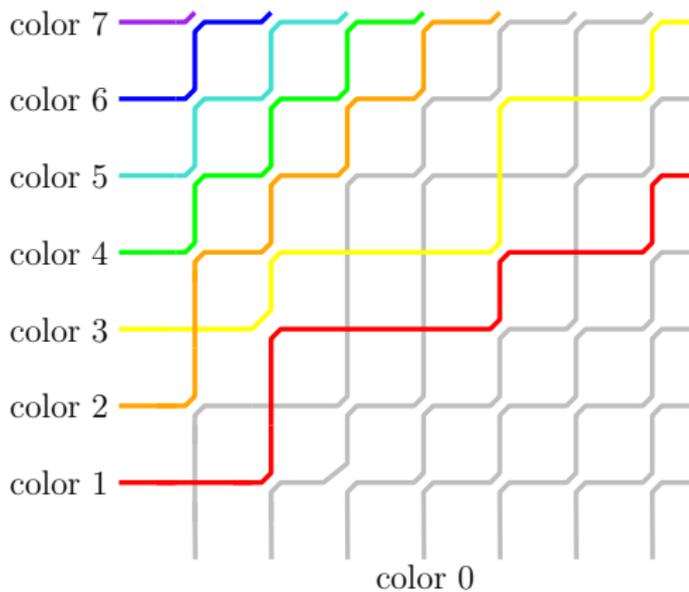
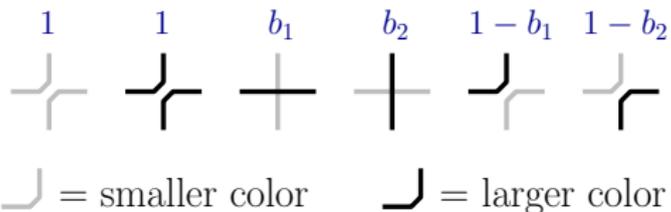
color 2

color 1



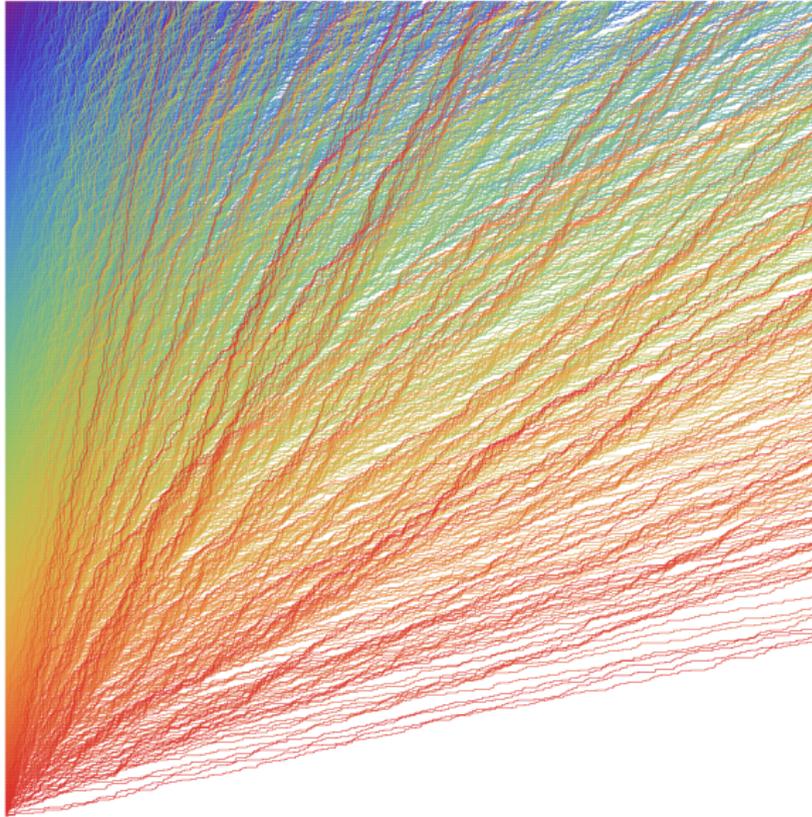
make a random choice

Stochastic colored six-vertex model



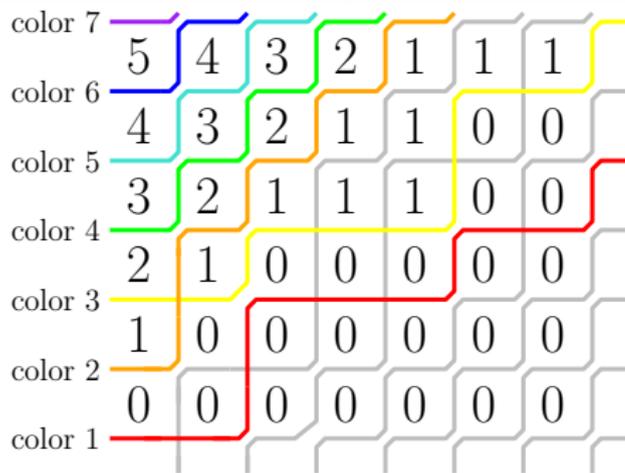
continue until you fill
the entire quadrant

Stochastic colored six-vertex model



Simulation by Leonid Petrov

Stochastic colored six-vertex model

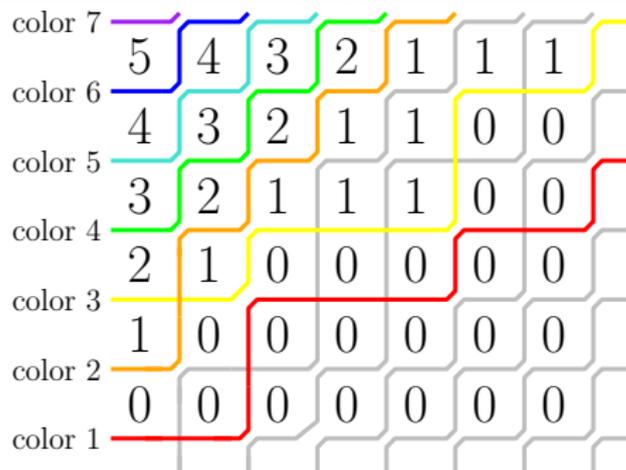


Height function $\mathcal{H}^{\geq i}(x, y)$

Counts the number of paths of colors $\geq i$ to the right/below (x, y) .

$\leftarrow \mathcal{H}^{\geq 2}(x, y)$ shown

Stochastic colored six-vertex model



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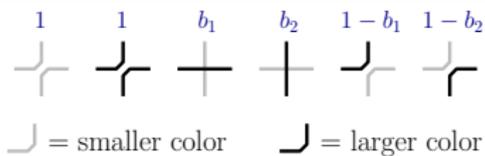
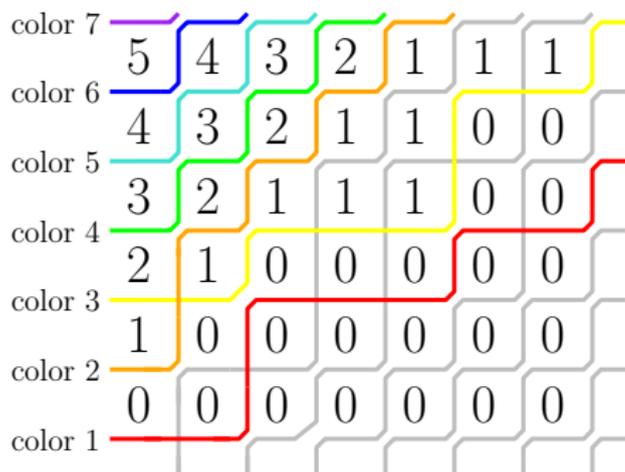
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Under **intersection condition**, we have:

$$(\mathcal{H}^{\geq k_1}(\mathcal{U}_1), \dots, \mathcal{H}^{\geq k_n}(\mathcal{U}_n)) \stackrel{d}{=} (\mathcal{H}^{\geq k'_1}(\mathcal{U}'_1), \dots, \mathcal{H}^{\geq k'_n}(\mathcal{U}'_n))$$

Stochastic colored six-vertex model



Theorem. [BGW-19]

$$\begin{aligned}
 & (\mathcal{H}^{\geq k_1}(\mathcal{U}_1), \dots, \mathcal{H}^{\geq k_n}(\mathcal{U}_n)) \\
 & \quad \parallel^d \\
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 \end{aligned}$$

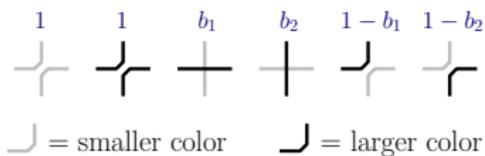
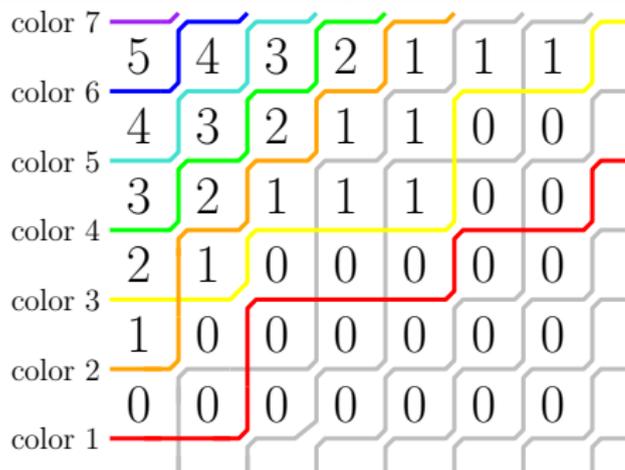
Elements of the proof:

- Consider inhomogeneous model based on q , $\{v_x\}$, $\{u_y\}$:

$$b_1(x, y) = q \frac{u_y - v_x}{u_y - qv_x}, \quad b_2(x, y) = \frac{u_y - v_x}{u_y - qv_x}.$$

- Polynomial identity:** need to check at enough points.
- When $v_x = u_y$, behavior at (x, y) -vertex trivializes: only turns.
- In such situations **Yang-Baxter equation** relates the weighted sums to the ones available by induction assumption.

Stochastic colored six-vertex model



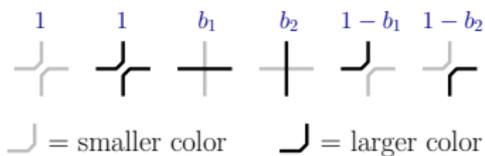
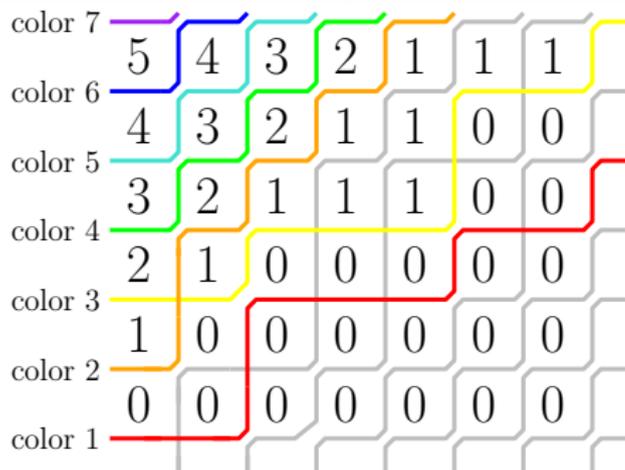
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Our proof:

- Lagrange interpolation + Yang-Baxter equation.

Stochastic colored six-vertex model



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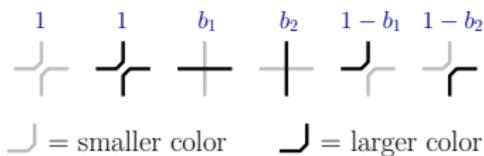
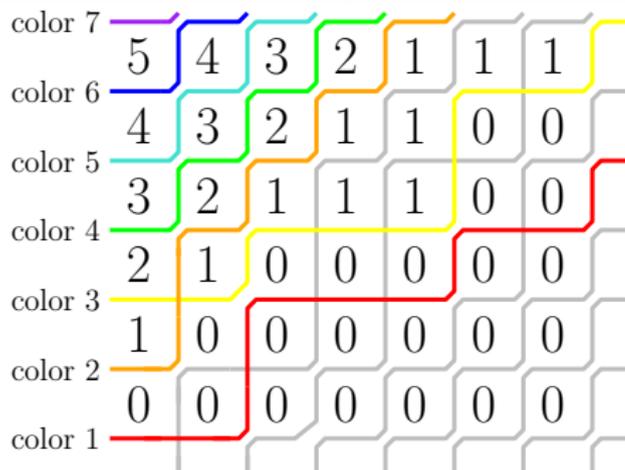
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- (Davergne-20+) Last Passage Percolation case: symmetries of **Robinson–Schensted–Knuth correspondence**
- (Galashin-20+) 6v case: **Hecke algebras** and two reflections.

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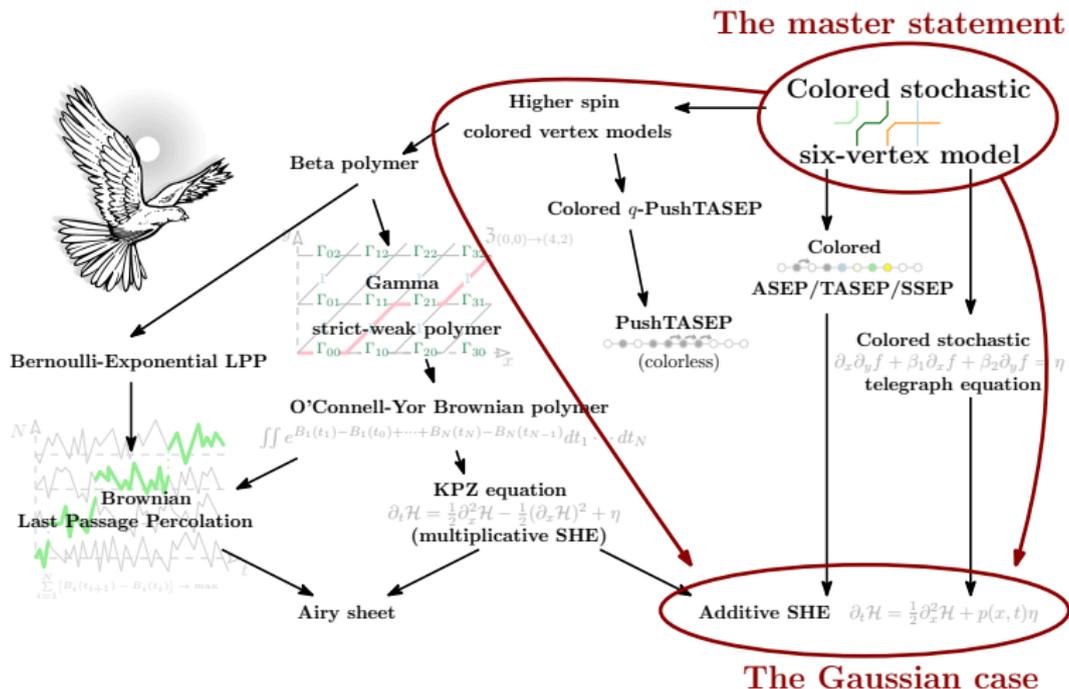
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Is there anything **simpler or more conceptual**?

Is there a simpler proof?



In general, we do not know. But if one cares only about **covariance...**

Simplest case: additive SHE

$$\mathcal{H}_t = \frac{1}{2}\mathcal{H}_{xx} + p(x - y, t) \cdot \eta, \quad \mathcal{H}(x, 0) = 0,$$

y is a parameter, η is the **2d white noise**, and

$$p(x - y, t) = \frac{1}{\sqrt{2\pi t}} \exp\left(-\frac{(x - y)^2}{2t}\right).$$

Proposition. For $\Delta > 0$: $\mathcal{H}^{(y)}(x, T) \stackrel{d}{=} \mathcal{H}^{(y+\Delta)}(x + \Delta, T)$,
jointly with any $\mathcal{H}^{(y')}(x', T)$ for $\begin{cases} y' < y, x' > x + \Delta, & \text{or} \\ y' > y + \Delta, x' < x. \end{cases}$

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Proof. \mathcal{H} is an explicit Gaussian:

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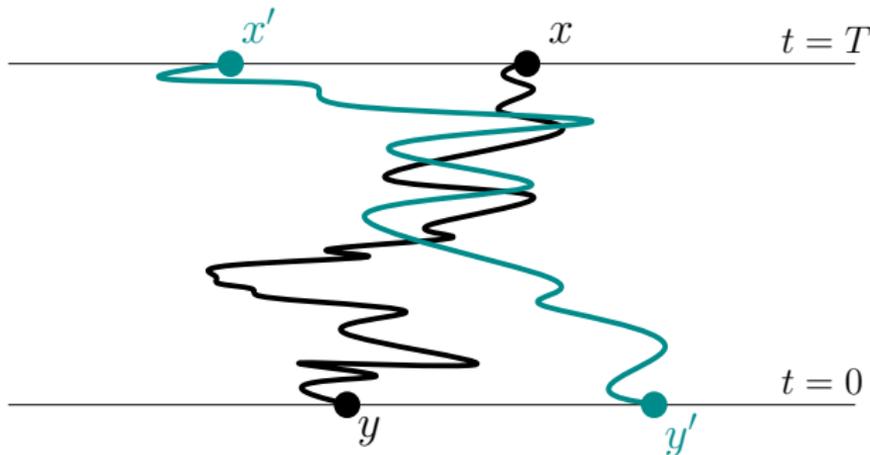
$$\mathbb{E}\mathcal{H}^{(y)}(x, T)\mathcal{H}^{(y')}(x', T) = \int_0^T \int_{-\infty}^{\infty} p(z-y, s)p(x-z, T-s)p(z-y', s)p(x'-z, T-s) dz ds$$

Simplest case: additive SHE

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Hence, $\mathbb{E} \mathcal{H}^{(y)}(x, T) \mathcal{H}^{(y')}(x', T) =$

expected **intersection local time** of two Brownian bridges

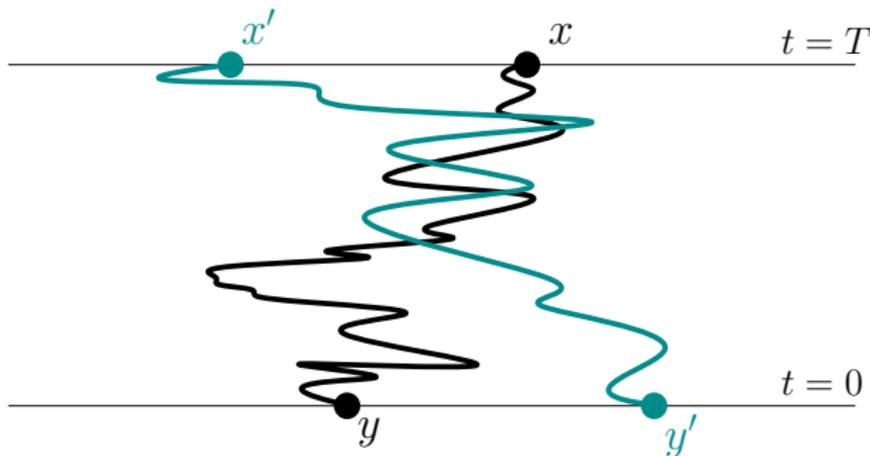


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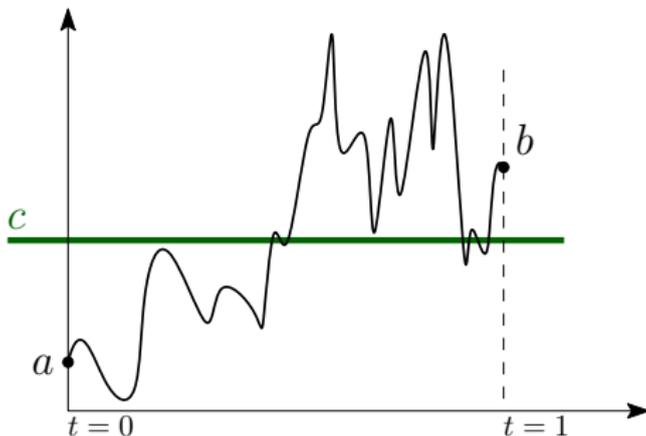
Shift invariance of additive SHE



$\mathbb{E}[\text{local time}]$ invariant under $(x, y) \rightarrow (x + \Delta, y + \Delta)$

Simplest case: additive SHE

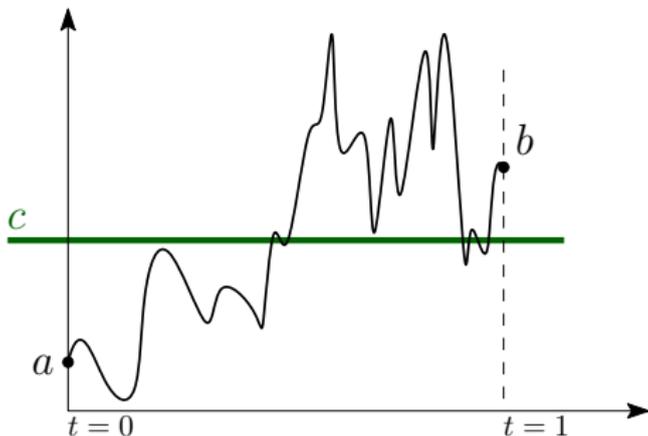
Eventually, shift invariance for additive SHE becomes:



Theorem. The expected local time the Brownian bridge from a to b spends at level c is independent of c as long as $a < c < b$.

Simplest case: additive SHE

Eventually, shift invariance for additive SHE becomes:

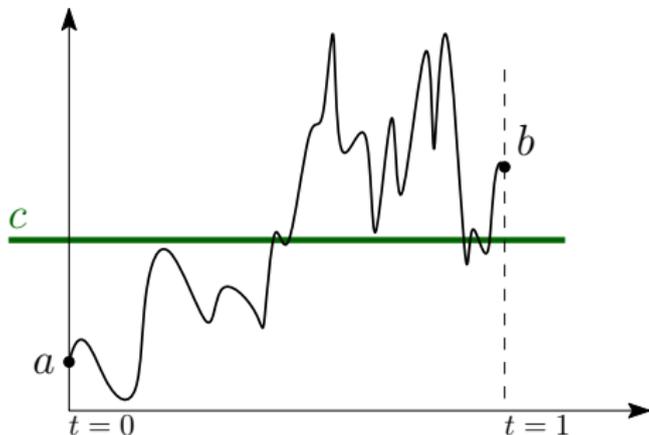


Theorem. The expected local time the Brownian bridge from a to b spends at level c is independent of c as long as $a < c < b$.

In fact, **the law** of the local time at c is known:

$$\sim (|c-a| + |c-b| + y) \exp\left(-\frac{1}{2}(|c-a| + |c-b| + y)^2\right) dy, \quad y > 0.$$

Back to the six-vertex model

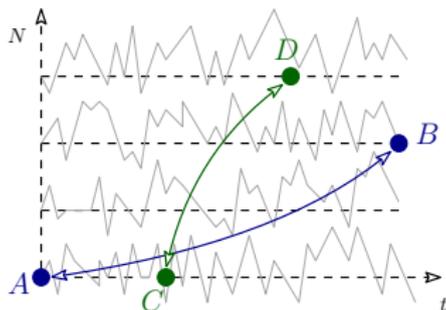


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Theorem. [BGW-19] Discrete versions of this statement hold and generalize up to the level of the six-vertex model paths.

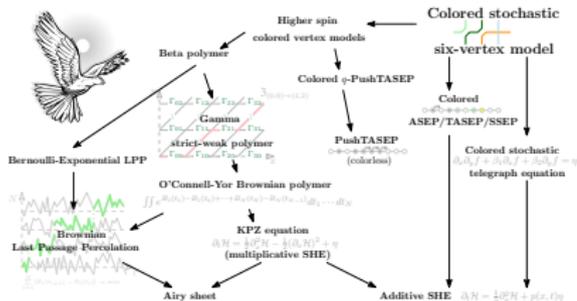
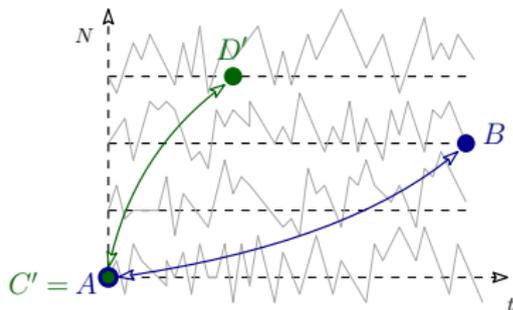
- Can be used to prove **shift invariance of covariances**.
- However, high enough in the hierarchy, the models are **non-gaussian!**

Summary of shift invariance



same distribution

=



- Joint laws invariant with respect to partial shifts.
- Access to new distributions.
- Proof for covariance: shift invariance for local times.
- Proof for law: inhomogeneity / polynomiality / Yang-Baxter
- **Integrable Probability** ties all models together.