



**Series on Advances in Statistical Mechanics – Volume 5**

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# **POTTS MODELS and RELATED PROBLEMS in STATISTICAL MECHANICS**

**Paul Martin**

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Department of Mathematics  
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## **SERIES ON ADVANCES IN STATISTICAL MECHANICS**

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# Preface

This book is largely a rearrangement of a set of lectures I gave at RIMS, Kyoto in spring 1989. The additional material is either from lectures I *attended* in that period, or arose in the process of rearrangement. The book itself was written at Birmingham University Mathematics Department (summer 89) and City University Mathematics Department (autumn 89 onward).

The central theme of Potts models was chosen with the aim of drawing together, in a systematic way, some key ideas from the continuing explosion of statistical mechanical research. The acid test of relevance to this well established physical picture is one sure way to force a coherent direction on the general explosion of results.

The potential drawback of writing a book on such a vital subject is that one feels more and more pressure each week to incorporate the very latest results. Succumbing to this pressure would obviously result in a rather slowly converging process. In any case, most up to the minute research turns out not, on mature reflection, to be suitable for a textbook. I therefore introduced a cut-off on new material after spring 1989 (except where directly pertinent to the presentation of material already included). At time of going into print no aspect of the subject which has matured since then seems, by its omission, to leave a gap in the presentation.

Of course the subject will soon move on, but the fundamentals will still be fundamental. With this in mind, another aim was to provide a handy work of reference for my own research use, just as Baxter's (1982) book (with a different slant and broader but less recent perspective) has become for so many.

I have tried to make the mathematical development as explicit as is consistent with a finite number of pages. As a physicist I have in particular strived to convey some of the pleasure I have found in learning and applying algebraic techniques to physical problems... and physics is forever trying to teach us algebra.

London, England

Paul Martin

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# Contents

<b>Preface</b>	<b>v</b>
<b>Acknowledgements</b>	<b>vii</b>
<b>1 Introduction</b>	<b>1</b>
1.1 On layout and objectives . . . . .	2
1.2 Statistical mechanics . . . . .	6
1.2.1 Partition functions and Hamiltonians . . . . .	7
1.2.2 Defining lattices . . . . .	10
1.2.3 Other statistical mechanical functions . . . . .	15
1.3 Potts models . . . . .	16
1.4 Phase transitions . . . . .	17
1.4.1 Order parameters . . . . .	18
1.4.2 Critical exponents . . . . .	20
1.5 Dichromatic polynomials . . . . .	21
1.6 High and low temperature series . . . . .	23
1.7 Block spin renormalisation . . . . .	24
1.7.1 Fixed points . . . . .	31
<b>2 Transfer matrices</b>	<b>35</b>
2.1 Partition vectors . . . . .	36
2.1.1 On internalising a common boundary . . . . .	39
2.1.2 Local transfer matrices . . . . .	41
2.2 Algebraic formulation . . . . .	45
2.2.1 General local interactions . . . . .	46
2.2.2 Transfer matrix algebras . . . . .	47
2.3 Automorphisms of the lattice . . . . .	48
2.4 Perron Frobenius theorem . . . . .	49
2.5 The free energy . . . . .	50
2.6 Correlation functions . . . . .	52
2.7 Spectrum of the transfer matrix . . . . .	54
2.8 Potts models . . . . .	55
2.9 Standard transfer matrices and duality . . . . .	56
2.9.1 Alternative layering directions . . . . .	59

2.10	Spectrum inversion transformations . . . . .	63
<b>3</b>	<b>On commuting transfer matrices</b>	<b>67</b>
3.1	Yang-Baxter equations . . . . .	68
3.1.1	Commuting layer transfer matrices . . . . .	69
3.2	Algebraic consequences of the relations . . . . .	72
3.2.1	The braid point . . . . .	72
3.2.2	Translations revisited . . . . .	75
3.3	Alternative layering directions . . . . .	76
3.4	The two dimensional Ising model . . . . .	77
3.4.1	Useful transfer matrix identities for $Q = 2$ . . . . .	80
3.4.2	Applying the inversion relation . . . . .	82
3.4.3	Reparameterised YB equation . . . . .	83
<b>4</b>	<b>On exactly solved cases</b>	<b>89</b>
4.1	The two dimensional Ising model . . . . .	89
4.1.1	Solution by rotations . . . . .	90
4.1.2	By translation in the layer . . . . .	95
4.1.3	By translation in the plane . . . . .	100
4.2	On conformal field theory . . . . .	101
<b>5</b>	<b>Algebra: general principles</b>	<b>107</b>
5.1	Algebras . . . . .	107
5.1.1	On specifying algebras . . . . .	108
5.1.2	Subalgebras and quotients . . . . .	110
5.1.3	Linear representation theory . . . . .	112
5.2	Physics and the radical . . . . .	114
5.3	Induction and restriction . . . . .	115
5.4	On the structure of algebras . . . . .	120
5.4.1	Morita equivalence . . . . .	121
5.5	Centraliser algebras . . . . .	123
5.6	Bialgebras . . . . .	123
5.7	Algebraic overview of following chapters . . . . .	125
5.7.1	On the braid group . . . . .	127
5.7.2	Algebra morphisms . . . . .	128
<b>6</b>	<b>Temperley-Lieb algebras: generic cases</b>	<b>131</b>
6.1	Review . . . . .	132
6.1.1	Technical notes . . . . .	133
6.2	Preliminary remarks . . . . .	134
6.2.1	Two faithful diagrammatic representations . . . . .	136
6.3	Generic structure of $T_k(q)$ . . . . .	140

6.3.1	Combinatorial identities . . . . .	141
6.3.2	Sequence notation . . . . .	142
6.3.3	A primitive central idempotent in $T_n(q)$ . . . . .	147
6.3.4	Translation/reflection notation . . . . .	149
6.4	Bases for $T_n(q)$ . . . . .	151
6.5	Useful identities . . . . .	158
6.5.1	The word $X(d, c)$ . . . . .	158
6.5.2	Longest words, module by module . . . . .	161
6.5.3	The ABF regular representation . . . . .	164
<b>7</b>	<b>Special cases</b> . . . . .	<b>167</b>
7.1	More combinatorics and sequences . . . . .	167
7.2	Towards the main theorem . . . . .	169
7.2.1	Indexing $T_n(q)$ modules . . . . .	171
7.3	The main theorem . . . . .	171
7.4	Proof of main theorem . . . . .	174
<b>8</b>	<b>Graph Temperley-Lieb algebras</b> . . . . .	<b>209</b>
8.1	Introduction . . . . .	209
8.2	The Potts Representation . . . . .	211
8.2.1	Construction . . . . .	211
8.2.2	The Potts quotient algebra . . . . .	212
8.2.3	Reducibility of the Potts representation. . . . .	213
8.3	Partition representations . . . . .	214
8.3.1	The bases . . . . .	214
8.3.2	Computation of $S_n(i)$ . . . . .	215
8.3.3	Representation type 1 . . . . .	216
8.3.4	Representation type 2 . . . . .	217
8.3.5	Fixed $n$ pregraph dependence of type 2 bases. . . . .	222
8.3.6	Generic irreducibility of type 2 representations. . . . .	223
8.3.7	Quotient relations for type 2 representations. . . . .	225
8.4	Physical consequences. . . . .	226
8.5	Quotient relations: the Potts representation . . . . .	227
<b>9</b>	<b>Hecke Algebras</b> . . . . .	<b>231</b>
9.1	Review . . . . .	231
9.1.1	Technical notes . . . . .	232
9.2	On the structure of $H_k(q)$ . . . . .	233
9.2.1	A primitive central idempotent in $H_n(q)$ . . . . .	234
9.2.2	Another primitive central idempotent . . . . .	236
9.2.3	The quotient algebras $NH_n(q)$ . . . . .	237
9.2.4	The word problem . . . . .	237

9.2.5	Sequence notation . . . . .	240
9.3	On bases for $H_n(q)$ . . . . .	243
9.3.1	A basis for $\alpha$ -permutation representations . . . . .	244
9.3.2	On irreducible representations . . . . .	248
9.4	The generic structure of $H_n(q)$ . . . . .	251
9.5	On the non-generic structure of $H_n(q)$ . . . . .	256
9.5.1	On the structure of $NH_n(q)$ . . . . .	257
9.5.2	On $T_k(q)$ modules . . . . .	258
9.5.3	The structure of $2H_k(q)$ . . . . .	266
9.5.4	The structure of $3H_k(q)$ and higher $N$ . . . . .	267
9.6	The defining representation of $NH_k(q)$ . . . . .	270
<b>10</b>	<b>Algebraic formalism for <math>Z_Q</math> symmetry</b>	<b>271</b>
10.1	Introduction . . . . .	271
10.1.1	Notation . . . . .	272
10.2	$Z_Q$ symmetric models . . . . .	273
10.2.1	Transfer matrices . . . . .	274
10.2.2	Simplicial Clifford algebras . . . . .	276
10.2.3	Canonical representations . . . . .	277
10.3	Temperley-Lieb subalgebras . . . . .	278
10.3.1	Lattice gauge model representations . . . . .	278
10.3.2	Quotient relations for the gauge representation . . . . .	281
<b>11</b>	<b>The modelling of phase transitions</b>	<b>287</b>
11.1	Zeros of the partition function . . . . .	287
11.2	Semi-infinite systems . . . . .	290
11.3	Finite lattice results . . . . .	294
11.4	Energy, entropy and combinatorics . . . . .	295
<b>12</b>	<b>Vertex models and related algebras</b>	<b>309</b>
12.1	Homogeneous 6 vertex model . . . . .	309
12.1.1	Vertex algebras . . . . .	309
12.1.2	Deriving a model . . . . .	311
12.1.3	On solving the model . . . . .	313
12.2	Asymmetric 6 vertex models . . . . .	317
12.2.1	Inhomogeneous 6 vertex models . . . . .	319
12.2.2	Equivalence with the Potts model . . . . .	319
12.3	Homogeneous $Z_N$ vertex models . . . . .	321

<b>13 Braids and cables</b>	<b>323</b>
13.1 Introduction . . . . .	323
13.1.1 Cabling quotients of $B_n$ . . . . .	325
13.2 Cabling Temperley-Lieb algebras . . . . .	325
13.2.1 The local relation . . . . .	331
13.2.2 Other idempotents . . . . .	334
<b>Bibliography</b>	<b>337</b>
<b>Index</b>	<b>341</b>

# Chapter 1

## Introduction

### Why Potts models? Why statistical mechanics?

I do not think there need be any mathematical model faithfully describing the universe as a whole. There are, however, some very beautiful mathematical models for physical phenomena perceived in restricted kinematic regimes. To me, then, a mathematical model which takes as input a description of a system at one length scale, and gives as output a description of this system at a different scale, is particularly exciting. Equilibrium statistical mechanics concerns models of this type.

In addition to this aesthetic consideration I note three major practical motivations for the application of statistical mechanics. One is the common need to determine properties of a physical system on a macroscopic scale from an initial description of the system on a relatively small (microscopic) but finite scale. Another is the discrete approximation of quantum field theory, in which the microscopic scale becomes infinitesimal. The third is the use of these physically supported pictures of statistical mechanics to provide insight into the many glorious mathematical spin-offs from the subject.

The Potts models are a special and easily defined class of statistical mechanical models, as we will see. Nonetheless, they are richly structured enough to illustrate almost every conceivable nuance of the subject. In particular, they are at the centre of the most recent explosion of interest generated by the confluence of conformal field theory, knot theory, quantum groups and integrable systems.

We are fortunate that *all* problems in statistical mechanics seem to be related to Potts models. Fortunate, because this means that a general discussion of the subject can be couched in Potts model terms. These

models are invaluable in that they allow a ready understanding of their own basic physical significance and, compared to many of their more purely mathematically motivated counterparts, exhibit a robust insensitivity to boundary conditions away from the critical region. Any new result can be measured soberly against its implications for the Potts models. At the same time they present a great challenge as the most tantalising of unsolved models....

## 1.1 On layout and objectives

There exist several splendid books and reviews having some overlap of ambit with the present work. Baxter's (1982) book is a particularly fine example, and we will mention many others as we go along. The material which has been covered has been covered well, and there is no point in going over the same ground again here. On the other hand, there is plenty of scope for progress in the same philosophical territory, without duplicating technical details which are already reported so lucidly. With this in mind an exhaustive survey of work in the field of statistical mechanics has been omitted in preference to one which, while self-contained, covers predominantly new ground. The review material necessary for self-containedness has, as far as possible, been given a novel slant. This book is not intended, then, to be an alternative to, or review of, existing works in the field, but rather a companion to them.

One of the striking features of recent developments in statistical mechanics has been their profound interest to physicists and mathematicians alike. Another feature has been the bewildering proliferation of solvable models and solutions to the star-triangle relations. This Gibbsian/Boltzmannian pulchritude has tended to defy any systematic categorisation. At present, the physical significance of these models is not uniformly clear. However, just as mathematics has been the source of many new models, so the needs and perspectives of physics should provide the main source of organisational criteria.

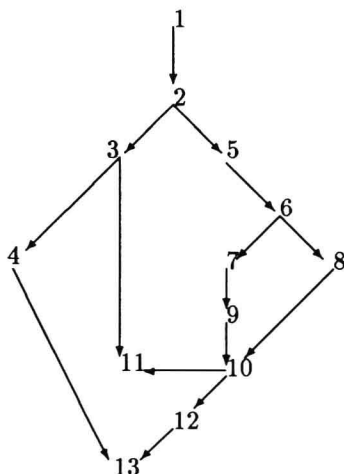
The first theme introduced here, therefore, will be the basic physical motivation common to these models. This is reviewed in so far as it is needed to understand and organise the models. The basic calculational techniques involved are also introduced, and a framework for understanding and assessing mathematical *results* in physical terms is established. The Potts model is used as an example throughout. This theme might be generally characterised as classical statistical mechanics for mathematicians.

Having established this foundation we then develop an algebraic framework for the statistical mechanical notion of equivalence of models (a key

step in categorisation), which leads us to regard the *transfer matrix* as a representative of an element of an associative algebra. It becomes natural, therefore, to characterise and classify such models by the algebra they represent. The development of this characterisation is our second running theme. For example, the most popular such algebra is the Temperley-Lieb algebra, which is the algebraic embodiment of the Potts model. We give a detailed description of this algebra, so that the reader is eventually equipped to go out and construct arbitrary representations, and hence all Temperley-Lieb solutions to the star-triangle relations. This theme can perhaps be characterised as algebra for physicists.

Finally, we discuss some of the ways in which the fruit of the union of ideas coming respectively from the mathematical and physical perspectives may be harvested! This subject is currently the focus of a huge global research drive. The objective here is to get us to the point where we can join in this drive, rather than to attempt to chronicle it fully.

### Table of rough interdependence of chapters



Referencing, in a work with a primarily pedagogical ambit, is often a compromise between fastidious acknowledgement of original sources, how-

ever obscure, and recommendation of the clearest pedagogical exposition. Here we will not compromise. I apologise in advance to offended parties! The method of referencing is to give names, and dates where necessary to avoid ambiguity, in the text. The full references are then given in the bibliography.

## Notations

In statistical mechanics the singleminded pursuit of a universally standardised notation has a tendency to become counter productive. It is sensible, nonetheless, to standardise notation as far as possible. There follows a list of standard symbols and notations. Many of them are sufficiently ubiquitous in the literature as to require no explanation, others will be unfamiliar. Anyway, here they are.

**C** Field of complex numbers. Unless otherwise stated we will work over the field of complex numbers throughout;

**R** Real numbers;

**Z** Integers;

**N, Z<sub>+</sub>** Natural numbers, positive integers;

**Z<sub>Q</sub>** cyclic group of order  $Q$  (i.e. additive version: elements  $p = 0, 1, \dots, Q-1$ , composition given by addition mod  $Q$ ; multiplicative version: elements  $\exp(2\pi ip/Q)$  );

**[p]** integer part of  $p \in \mathbf{R}$ ;

**d** dimension of a physical system, i.e.  $d \in \mathbf{N}$ ;

**1<sub>d</sub>**  $d$  dimensional unit matrix;

$$\text{diagonal}(a, b, c) = \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix};$$

**[A, B]** =  $AB - BA$  , commutator of matrices  $A, B$ ;

**{A, B}** =  $AB + BA$  , anticommutator of matrices  $A, B$ ;

**{U<sub>i</sub> ; i = 1, ..., k}** a set of  $k$  objects  $U_i$ , e.g. generators of an algebra;

$$\delta_{a,b} = \begin{cases} 1 & \text{if } a = b; \\ 0 & \text{otherwise;} \end{cases}$$

$V_d$   $d$  dimensional vector space, or specific set of basis elements;

$V$  vector space of indeterminate dimension, or specific set of basis elements for  $V_d$ ;

$\dim V = d$  order of set  $V$ ;

$A \otimes B$  tensor or direct product of matrices (or vector spaces)  $A$  and  $B$ ;

$A \oplus B$  direct sum of matrices (or vector spaces)  $A$  and  $B$ ;

$\oplus_i d_i A_i = (1_{d_1} \otimes A_1) \oplus (1_{d_2} \otimes A_2) \oplus \dots, d_i \in \mathbf{N}, A_i \text{ matrices};$

$\otimes^n V_d = V_d \otimes V_d \otimes V_d \otimes \dots \otimes V_d$ ;

$S_d$  simple module of dimension  $d$ ;

$P_d$  projective module of dimension  $d$ ;

$End(V_d)$  endomorphisms of  $V_d$ ;

$B = End_A(V_d)$   $A$  is an algebra,  $V_d$  an  $A$ -module, then  $B$  is the algebra of linear transformations on  $V_d$  which commute with the action of  $A$ ;

$M_d(\mathbf{C})$  algebra of  $d$ -dimensional matrices over the complex numbers  $\mathbf{C}$ ;

$N$  Number of particles in system;

$\{\sigma\}$  a set of variables  $\{\sigma_i; i = 1, \dots, N\}$ ;

$\text{hom}(\{\sigma\}, V)$  hom-set consisting of all functions on  $\{\sigma\}$  to set  $V$ , i.e.  $\text{hom}(\{\sigma\}, V) \sim V^N$ ;

$\{\sigma_i\}$  a possible *configuration* of a set of variables  $\sigma_i \in V$ , i.e.  $\{\sigma_i\} \in \text{hom}(\{\sigma\}, V)$ ;

$H$  Hamiltonian;

$Z$  Partition function;

$\langle O \rangle$  Expectation value of observable  $O$ ;

$\langle ij \rangle$  nearest neighbour pair of lattice sites,  $i$  and  $j$ ;