

Determinants and Non-Intersecting Paths

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Aztec Basics

- ▶ Definition: The Aztec Diamond of order n is the union of all unit squares in the plane whose coordinates lie on the integer lattice and whose *centers* satisfy the relationship $|x| + |y| \leq n$.
- ▶ Let $T(A_n)$ denote the set of all domino tilings of the order n Aztec diamond.
- ▶ $|T(A_n)| = 2^{\frac{n(n+1)}{2}}$ (proof coming soon)

Orientations

- ▶ Color the Aztec diamond in a checkerboard pattern so that the leftmost square of each row in the upper half of the diamond is *white*. This leads to four orientations of dominos.
- ▶ The horizontal tile with a white square on the left (located on the top of the diamond) is denoted North
- ▶ The Vertical tile with a white square on top (located on the left) is denoted West.
- ▶ The other orientations of horizontal (*black* on the left) and vertical (*black* on top) tiles are denoted South and East, respectively.

Aztec Weightings

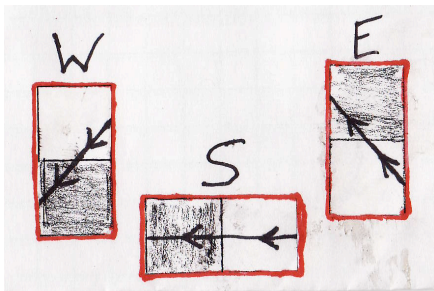
- ▶ Given a tiling $\tau \in T(A_n)$, let $v(\tau)$ denote the number of vertical dominos in τ .
- ▶ We can then define a probability measure on $T(A_n)$ by giving horizontal dominos weight 1 and vertical dominos weight ω . The weight of a tiling is then the normalized weight of the product of its tiles:

$$\mathbb{P}[\tau] = \frac{\omega^{v(\tau)}}{\sum_{\tau \in T(A_n)} \omega^{v(\tau)}}.$$

- ▶ The uniform measure on tilings corresponds with $\omega = 1$.

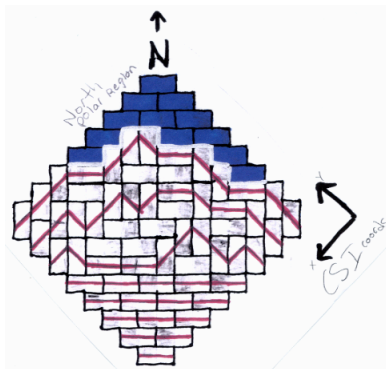
Non-Intersecting Paths

- ▶ We can define a 1-1 mapping from $T(A_n)$ to families of n non-intersecting lattice paths.
- ▶ Drawing the following line segments inside every South, East, and West domino in a tiling τ leads us to n non-intersecting.



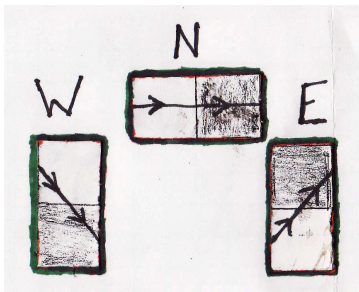
Type 1 Paths

- ▶ These paths start at $A_j = (n + 1 - j, \frac{1}{2} - j)$ and end at $E_j = (-n - 1 + j, \frac{1}{2} - j)$ for $1 \leq j \leq n$. They are called type 1 DR-paths (the *DR* in honor of one of my amazing former professors from Georgia Tech, Dana Randall).



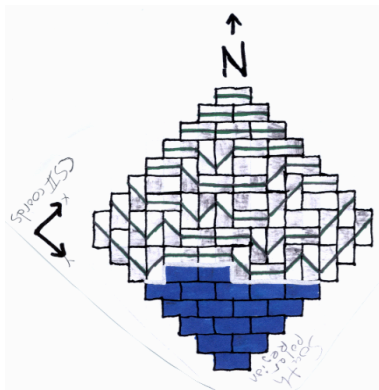
More Non-Intersecting Paths

- ▶ Drawing a different set of line segments inside every **North**, East, and West domino in a tiling τ leads us to n non-intersecting type 2 paths.



Type 2 Paths

- ▶ These paths start at $A_j = (-n - 1 + j, j - \frac{1}{2})$ and end at $E_j = (n + 1 - j, j - \frac{1}{2})$ for $1 \leq j \leq n$. They are called type 2 DR-paths.



Weighting of Paths

- ▶ The probability measure defined earlier on tilings can be viewed in another way as a probability measure on the DR-paths associated with a tiling.
- ▶ To do this we put a weight of 1 on any step passing through a horizontal domino and a weight of ω on any step passing through a vertical domino.
- ▶ The weight of a *single* path is then defined as the product of the weights of all of its steps.

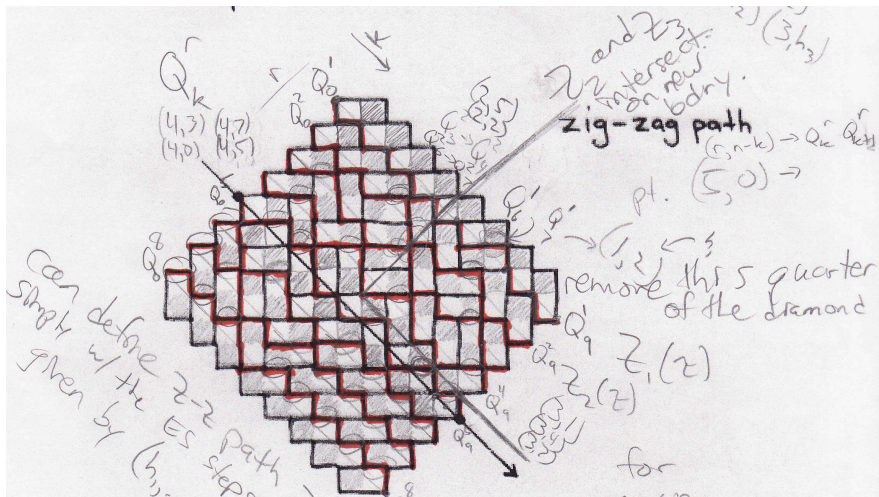
Weighting of Collections of Paths

- ▶ The weight of a collection of n non-intersecting DR-paths (type 1 or type 2) is the product of the weights of each of the n paths.
- ▶ For any tiling τ , the weight of both the n type 1 DR-paths and n type 2 DR-paths is $\omega^{V(\tau)}$, when the paths are obtained from the tiling.
- ▶ The weight of any set of non-intersecting DR-paths (generally a subset of the n type 1 or n type 2 paths) is the product of the weights of all of the steps on all of the paths.

Zig-Zag Paths

- ▶ We can also define another collection of n non-intersecting paths associated with any tiling, called zig-zag paths.
- ▶ These paths go from the upper left side of the diamond to the lower right side of the diamond, weaving a diagonal slice of white squares, so that they never intersect a domino.
- ▶ We denote the r^{th} zig-zag path by Z_r , and it starts from the point $Q_0^r = (-r, n + 1 - r)$ and ends at the point $Q_{n+1}^r = (n + 1 - r, -k)$.
- ▶ Z_r it consists of exactly r East-South steps and $n + 1 - r$ South-East steps.

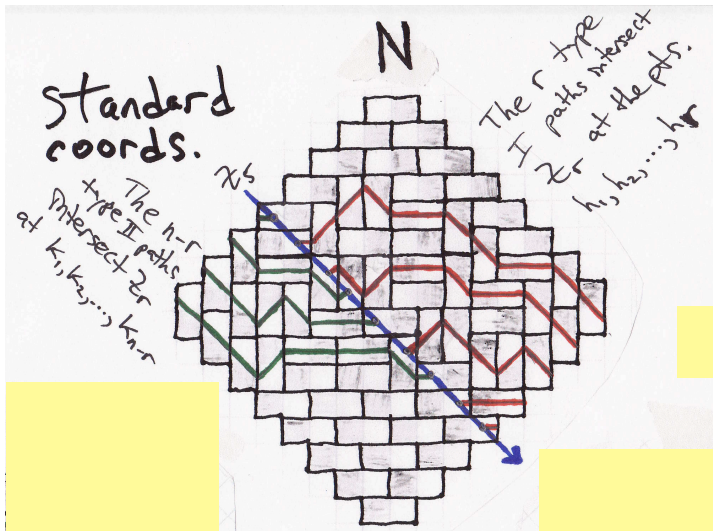
Zig-Zag Paths - drawn in red



Particle and Hole Configurations

- ▶ Given a zig-zag path, Z_r we associate the r ES-steps with locations of particles and the $n + 1 - r$ SE-steps with locations of holes.
- ▶ In an alternative coordinate system, the *particles* coordinates are (r, h_j) for $1 \leq j \leq r$.
- ▶ We say that the particle configuration of the r^{th} zig-zag path is $p(Z_r) = (h_1, \dots, h_r)$, where $0 \leq h_1 < \dots < h_r \leq n$.
- ▶ Similarly, in yet another coordinate system, we can place the *holes* at coordinates $(n + 1 - r, k_j)$ for $1 \leq j \leq n + 1 - r$.
- ▶ We call $h(Z_r) = (k_1, \dots, k_{n+1-r})$ the hole configuration of the r^{th} zig-zag path, where $0 \leq k_1 < \dots < k_{n+1-r} \leq n$.

Adding a Zig-Zag Path to an Aztec Diamond



Johansson's Lemma

A lemma of Kurt Johansson says the following three useful things:

- ▶ The points (r, h_j) for $1 \leq j \leq r$, are the intersection points of the first r type 1 DR-paths and the r^{th} zig-zag path, Z_r .
- ▶ The points $(n + 1 - r, k_j)$ for $1 \leq j \leq n + 1 - r$, are the intersection points of the first $n + 1 - r$ type 2 DR-paths and Z_r .
- ▶ $\{h_1, \dots, h_r\} \cup \{k_1, \dots, k_{n+1-r}\} = \{0, \dots, n\}$.

Question?

Given a fixed r , $1 \leq r \leq n$ and some $h = (h_1, \dots, h_r)$, where $0 \leq h_1 < \dots < h_r \leq n$, what is the probability that a randomly selected tiling $\tau \in \mathbf{T}(\mathbf{A}_n)$ has particle configuration $\rho(Z_r(\tau)) = h$?

$$\mathbb{P}[\rho(Z_r(\tau)) = h] = ?$$

Answer

$$\mathbb{P}[p(Z_r(\tau)) = h] = \frac{r!}{Z_{r,n,q}} \Delta_r(h)^2 \prod_{j=1}^r \binom{n}{h_j} q^{h_j} p^{n-h_j},$$

where $q = \frac{\omega^2}{1+\omega^2}$, $p = 1 - q$, and $\Delta_r(h)$ is a van der Monde determinant.

The normalization constant $Z_{n,r,q}$ is given by the following formula;

$$Z_{n,r,q} = n! \left(\prod_{j=0}^{n-1} \frac{j!}{(r-j)!} \right) (r!)^n (pq)^{n(n-1)/2}.$$

Next Time

- ▶ The Lindstrom-Gessel-Viennot theorem, corollary, and method for computing weights of collections of non-intersecting paths using determinants.
- ▶ An application of the L-G-V method to the Aztec diamond to prove the result on the previous slide.
- ▶ Corollaries of the result on the previous slide.
- ▶ The previous formulas relation to the Krawtchouk ensemble.