

## Hàm năng lượng tự do của mô hình Ising với từ trường mạnh

Nguyễn Tòng Xuân\*

*Khoa Toán và Thống kê, Trường Đại học Quy Nhơn, Việt Nam*

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### TÓM TẮT

Trong bài báo này, chúng tôi trình bày kết quả về miền giải tích của hàm năng lượng tự do cho mô hình Ising, trong đó mỗi spin chỉ tương tác với các spin lân cận của nó. Nghiên cứu của chúng tôi dựa trên khai triển cụm, một công cụ mạnh mẽ trong vật lý thống kê, kết hợp những hiểu biết mới từ Fernandez và Procacci về tiêu chí hội tụ của nó.

**Từ khóa:** *Mô hình Ising, khai triển cụm, hàm năng lượng tự do.*

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\*Tác giả liên hệ chính.

Email: [nguyentongxuan@qnu.edu.vn](mailto:nguyentongxuan@qnu.edu.vn)

# The free energy function of Ising model in a strong magnetic field

Nguyen Tong Xuan\*

*Department of Mathematics and Statistics, Quy Nhon University, Vietnam*

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## ABSTRACT

In this paper, we study the analytic domain of free energy function for Ising model, specifically for cases where only neighboring spins interact. Our study comes from using cluster expansion, a powerful tool in statistical physics, incorporating new insights from Fernandez and Procacci on its convergence criteria.

**Keywords:** *Ising model, cluster expansion, free energy function.*

## 1. INTRODUCTION

The Ising model is a mathematical representation of ferromagnetism in statistical mechanics. It consists of discrete variables that represent the magnetic dipole moments of atomic “spins”, which can take on one of two states: +1 or -1. These spins are arranged in a graph, typically a crystal lattice, where the local structure repeats periodically in all directions, allowing each spin to interact with its neighbors. One area of interest for mathematicians and physicists is the analytical validity of the free energy function in the Ising model. These issues can be referenced in Friedli and Velenik’s book.<sup>1</sup>

The free energy function in mathematics and physics is defined as the logarithm of the partition function. Analyzing the properties of the free energy function is crucial for understanding phase transitions, particularly in the Ising model. This approach is also applicable to more complex mathematical models in statistical mechanics, such as the Potts model, Blume-Capel model, and Curie-Weiss model. To investigate the analytical properties of the free energy function, we typically calculate its analytical domain.

One of the tools used to study the analytical properties of the free energy function is the cluster expansion technique. The cluster expansion represents a power series with respect to auxiliary parameters, often referred to as fugacity. The first application of the cluster expansion was to examine the pressure function at equilibrium as a power series based on the density function derived from the empirical descriptions of gases and liquids. In the theoretical framework of fluids, these parameters correspond to pressures determined respectively from the ideal gas law or the pressure of certain suitable reference components. This problem is discussed in various references.<sup>1,2</sup>

Cluster expansion has extensive applications in various fields, including probability theory and improving the bounds on colored graphs. These applications hinge on representing the partition function specific to each problem, along with the associated reference parameters for their characteristics. Further insights into the applications of cluster expansion can be found in references.<sup>1-4</sup>

A common question that arises in these contexts is when the free energy function behaves as an analytic function in relation to the identified parameters.

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\*Corresponding author:

Email: [nguyentongxuan@qnu.edu.vn](mailto:nguyentongxuan@qnu.edu.vn)

One method to improve the analytic range of the free energy function in the Ising model involves in refining the convergence criteria of the cluster expansion.

Study on the convergence domain of cluster expansion began in the late sixties,<sup>5,6</sup> but it did not receive significant attention until several decades later. The convergence of cluster expansion has been examined using various methods, including Kirkwood-Salzburg equation,<sup>5</sup> tree-graph boundaries,<sup>7</sup> induction methods,<sup>8</sup> and partition schemes<sup>9</sup> (for a comparison of these methods, see reference<sup>10</sup>). Among these approaches, the partition scheme has yielded the most promising results and has been the focus of several applications and improvements in the paper.<sup>9</sup> This work has been expanded upon in various studies, summarized in reference.<sup>2</sup> Nevertheless, the advancements made by Fernandez-Procacci regarding the convergence criteria remain the most promising for practical applications.

This paper aims to explore the expansion of the analytical domain of the free energy function for the Ising model, building on the advancements made by Fernandez-Procacci in the convergence domain of the cluster expansion. Specifically, we will provide the analytic domain when the external field is not zero (in reference,<sup>1</sup> this model is referred to as the Ising model with a strong field).

## 2. ISING MODEL IN A STRONG FIELD AND MAIN RESULTS

To start this section, let us revisit the definition of distances,

$$d(i, j) := \|i - j\|_\infty = \max_{1 \leq k \leq d} |i_k - j_k| \quad (1)$$

for  $i, j \in \mathbb{Z}^d$ , and

$$d(S, S') := \inf\{d(\kappa, \ell) : \kappa \in S, \ell \in S'\}$$

for  $S, S' \subset \mathbb{Z}^d$ .

We consider the set  $\Omega = \{-1, 1\}^{\mathbb{Z}^d}$ . Configurations denote by  $\sigma = (\sigma_x)_{x \in \mathbb{Z}^d}$ . Let us consider a finite set  $\Lambda \subset \mathbb{Z}^d$ , configurations  $\sigma_\Lambda \in \{-1, 1\}^\Lambda :=$

$\Omega_\Lambda$  and Hamiltonians with free boundary condition

$$H_{\Lambda; \beta, h}^\varnothing(\sigma_\Lambda) := -\beta \sum_{\{i, j\} \in \Lambda} f(i, j) \sigma_i \sigma_j - h \sum_{i \in \Lambda} \sigma_i, \quad (2)$$

where  $\beta \in \mathbb{R}_{\geq 0}$  is the inverse temperature,  $h \in \mathbb{R}$  is the external field, and the interaction  $f(\cdot, \cdot)$  is defined as

$$f(i, j) = \begin{cases} 1 & \text{if } \|i - j\|_\infty = 1 \\ 0 & \text{otherwise} \end{cases}. \quad (3)$$

Consider a configurations  $\sigma_\Lambda \omega_{\Lambda^c} \in \Omega$  and Hamiltonians

$$H_{\Lambda; \beta, h}^\omega(\sigma_\Lambda \omega_{\Lambda^c}) := H_{\Lambda; \beta, h}^\varnothing(\sigma_\Lambda) - \beta \sum_{\substack{i \in \Lambda \\ j \in \Lambda^c}} f(i, j) \sigma_i \omega_j, \quad (4)$$

where the interaction  $f(\cdot, \cdot)$  is defined in (3), a configuration  $\sigma_\Lambda \omega_{\Lambda^c} \in \Omega$  includes two parts  $\sigma_\Lambda \in \{-1, 1\}^\Lambda := \Omega_\Lambda$ , and  $\omega_{\Lambda^c} \in \{-1, 1\}^{\Lambda^c}$  which is usually called a boundary of the system, or configurations are frozen outside of the finite set  $\Lambda$ , and the term

$$\beta \sum_{\substack{i \in \Lambda \\ j \in \Lambda^c}} f(i, j) \sigma_i \omega_j,$$

refers to *the interaction between the internal and external components of the system*.

The *partition function* with free boundary condition in  $\Lambda$  is

$$Z_\Lambda^\varnothing(\beta, h) := \sum_{\sigma_\Lambda \in \Omega_\Lambda} \exp(-H_{\Lambda; \beta, h}^\varnothing(\sigma_\Lambda)), \quad (5)$$

the (finite-volume) free energy function (pressure function) with free boundary condition is

$$P_\Lambda^\varnothing(\beta, h) := \frac{1}{|\Lambda|} \log Z_\Lambda^\varnothing(\beta, h). \quad (6)$$

And the *partition function* with  $\omega$ -boundary condition in  $\Lambda$  is

$$Z_\Lambda^\omega(\beta, h) := \sum_{\sigma_\Lambda \in \Omega_\Lambda} \exp(-H_{\Lambda; \beta, h}^\omega(\sigma_\Lambda \omega_{\Lambda^c})), \quad (7)$$

the (finite-volume) free energy function with  $\omega$ -boundary condition in  $\Lambda$  is

$$P_\Lambda^\omega(\beta, h) := \frac{1}{|\Lambda|} \log Z_\Lambda^\omega(\beta, h). \quad (8)$$

The thermodynamic free energy function  $p^\#$  is obtained through the thermodynamic limit

$$p^\#(\beta, h) = \lim_{\Lambda \uparrow \mathbb{Z}^d} P_\Lambda^\#(\beta, h) \quad (9)$$

in Fisher sense, where  $\# := \emptyset$  or  $\omega$ .

We utilize the fact that thermodynamic pressure is independent of boundary conditions (for reference, please take a look at Theorem 3.8<sup>1</sup>) and, for the sake of algebraic convenience, we will focus in this section on “plus” boundary conditions:  $\omega_i = 1$  for all  $i \notin \Lambda$ . The interaction between the inside and outside of the system can be described as the following term

$$\beta \sum_{\substack{i \in \Lambda, j \notin \Lambda \\ \|i-j\|_\infty = 1}} \sigma_i \omega_j = \beta \sum_{\substack{i \in \Lambda, j \notin \Lambda \\ \|i-j\|_\infty = 1}} \sigma_i .$$

Note that from this point forward, we will use the  $+$  notation to represent the plus boundary condition for all previously mentioned quantities. This includes the free energy function in a finite domain, partition functions, and the thermodynamic free energy function.

To get the presentation of partition function, we add and subtract 1 to each term in this Hamiltonian and for each  $\sigma_\Lambda \in \Omega_\Lambda$ , let us introduce the set

$$\Lambda^-(\sigma_\Lambda) = \{i \in \Lambda : \sigma_i = -1\} . \quad (10)$$

We obtain

$$\begin{aligned} H_{\Lambda; \beta, h}^+(\sigma_\Lambda) = & -\beta |\mathcal{E}_\Lambda| - h |\Lambda| + 2\beta |\partial_e \Lambda^-(\sigma_\Lambda)| \\ & + 2h |\Lambda^-(\sigma_\Lambda)| \end{aligned} \quad (11)$$

where

$$\partial_e \Lambda^-(\sigma_\Lambda) = \left\{ \{i, j\} : i \in \Lambda^-(\sigma_\Lambda), j \notin \Lambda^-(\sigma_\Lambda), \|i-j\|_\infty = 1 \right\}$$

and

$$\mathcal{E}_\Lambda = \{ \{i, j\} \subset \mathbb{Z}^d : \{i, j\} \cap \Lambda \neq \emptyset, \|i-j\|_\infty = 1 \} .$$

Each  $\sigma_\Lambda$  corresponds one-to-one to a term of deviation from the ground state  $\Lambda^-(\sigma_\Lambda)$  (the configuration

with minimal energy), which is the “all +1” configuration. As a consequence, the partition function can be expressed in terms of deviations from the ground state:

$$Z_\Lambda^+(\beta, h) = \exp(\beta |\mathcal{E}_\Lambda| + h |\Lambda|) Z_\Lambda^{\text{LF}}(\beta, h), \quad (12)$$

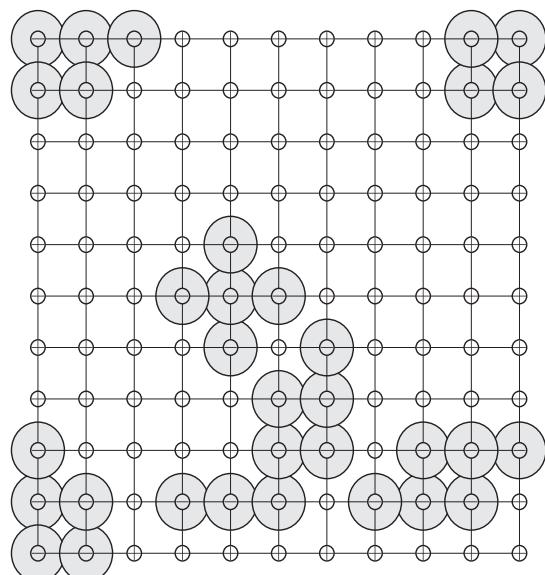
where the “large field” polymers partition function  $Z_\Lambda^{\text{LF}}(\beta, h)$  is given as

$$Z_\Lambda^{\text{LF}}(\beta, h) := \sum_{\Lambda^- \subset \Lambda} \exp(-2\beta |\partial_e \Lambda^-| - 2h |\Lambda^-|) .$$

From the definition of the distance in (1), let us declare that two vertices  $i, j \in \Lambda^-$  are *connected* if and only if  $d(i, j) \leq 1$ , and we can decompose  $\Lambda^-$  into maximally connected components (For example, see Figure 1),

$$\Lambda^- = S_1 \cup \dots \cup S_n$$

with  $d(S_\ell, S_k) > 1$  for  $\ell \neq k$ .



**Figure 1.** A configuration of the Ising model. Each connected component of the shaded area delimits one of the polymers  $S_1, \dots, S_6$ .

Before giving an alternative expression of large field polymers partition function, let us introduce the definitions of compatible and incompatible objects as follows:

**Definition 2.1.** Let us define  $S, S'$  to be compatible, and denote  $S \sim S'$ , if  $d(S, S') \geq 2$ . Otherwise  $S$ , and  $S'$  are incompatible and we denote  $S \not\sim S'$ .

Denote

$$\zeta(S, S') = \begin{cases} 1 & \text{if } S \sim S' \\ 0 & \text{if } S \not\sim S' \end{cases}.$$

Since  $|\partial_e \Lambda^-| = \sum_{i=1}^n |\partial_e S_i|$  and  $|\Lambda^-| = \sum_{i=1}^n |S_i|$ , then the expression of large field polymers partition function can be rewritten in the following form

$$Z_{\Lambda}^{\text{LF}}(\beta, h) = 1 + \sum_{n \geq 1} \frac{1}{n!} \sum_{(S_1, \dots, S_n) \in \mathcal{P}_{\Lambda}^n} \prod_{1 \leq i < j \leq n} \zeta(S_i, S_j) \prod_{\ell=1}^n w_{\beta, h}(S_{\ell}), \quad (13)$$

with

$\mathcal{P}_{\Lambda} = \{S \subset \Lambda : S \text{ is non-empty and connected of } \Lambda\}$  and

$$w_{\beta, h}(S) = \exp(-2\beta|\partial_e S| - 2h|S|). \quad (14)$$

For  $n \in \mathbb{N}$ , let  $\mathcal{C}[n]$  be the set of all connected graphs on  $n$  vertices. For each graph  $G = (V(G), E(G))$ , let  $V(G)$  denote the vertex set of the graph  $G$  and  $E(G)$  denote the edge set of the graph  $G$ .

**Theorem 2.1.** The pressure with  $+$ -boundary condition in  $\Lambda$  can be expressed as the following form

$$P_{\Lambda}^+(\beta, h) = \beta \frac{|\mathcal{E}_{\Lambda}|}{|\Lambda|} + h + \frac{1}{|\Lambda|} \log Z_{\Lambda}^{\text{LF}}(\beta, h), \quad (15)$$

where

$$\log Z_{\Lambda}^{\text{LF}}(\beta, h) = \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{(S_1, \dots, S_n) \in \mathcal{P}_{\Lambda}^n} a_n^T(S_1, \dots, S_n) \prod_{i=1}^n w_{\beta, h}(S_i), \quad (16)$$

with Ursell function  $\omega_n^T(\cdot)$  defined as

$$a_n^T(S_1, \dots, S_n) := \sum_{G \in \mathcal{C}[n]} \prod_{\{i, j\} \in E(G)} [\zeta(S_i, S_j) - 1]. \quad (17)$$

Expression (16) is well-known as cluster expansion.

*Proof.* Expression (13) serves as the partition function for a gas of polymers, which is comprised of subsets of  $\Lambda$ , as discussed in Fernandez and al. paper.<sup>10</sup> Consequently, we can apply the theory developed for these systems to prove expression (15). For more details, see references.<sup>10,11</sup>  $\square$

The next theorem establishes a sufficient condition for the existence of the pressure function as  $\Lambda \rightarrow \mathbb{Z}^d$  in the thermodynamic limit and allows us to verify the analytic domain of the pressure function.

Denote

$$\mathcal{P}_{\mathbb{Z}^d} = \{S \subset \mathbb{Z}^d : S \neq \emptyset \text{ and connected of } \mathbb{Z}^d\},$$

and  $\mathcal{P}_{\Lambda} \rightarrow \mathcal{P}_{\mathbb{Z}^d}$  as  $\Lambda \rightarrow \mathbb{Z}^d$ .

**Theorem 2.2.** If there exists  $a > 0$  such that

$$\sum_{k=1}^{\infty} |\mathcal{A}_k| e^{-2d\beta k^{(d-1)/d} V(1)^{1/d} - 2h k + (2d+1)ak} \leq e^a - 1 \quad (18)$$

with

$$\mathcal{A}_k := \{S \in \mathcal{P}_{\mathbb{Z}^d} : 0 \in S, |S| = k\}, \quad (19)$$

and  $V(1)$  denoting the volume of a  $d$ -dimensional sphere of radius 1, then the following hold:

(i.) Consider  $\mathbf{w}_{\beta, h} = \{w_{\beta, h}(S)\}_{S \in \mathcal{P}_{\mathbb{Z}^d}}$ . For  $S \in \mathcal{P}_{\mathbb{Z}^d}$ , the series  $|\Gamma|_S(\mathbf{w}_{\beta, h})$  defined in (24) is convergent. Furthermore,

$$|\Gamma|_S(\mathbf{w}_{\beta, h}) \leq e^{a|S|}.$$

(ii.) The free energy function (15) converges absolutely and uniformly in  $\Lambda$ , and

$$p^+(\beta, h) = \beta d + h + \sum_{X \subset \mathbb{Z}^d : X \ni 0} \frac{1}{|X|} \Psi(X), \quad (20)$$

where, for each  $X \subset \mathbb{Z}^d$ ,  $\Psi(\cdot)$  is defined as follow:

$$\begin{aligned} & \Psi(X) \\ &= \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{(S_1, \dots, S_n) \in \mathcal{P}_{\mathbb{Z}^d} \\ S_1 \cup \dots \cup S_n = X}} a_n^T(S_1, \dots, S_n) \prod_{i=1}^n w_{\beta, h}(S_i) \end{aligned} \quad (21)$$

*Proof.* Part (i) of Theorem 2.2 follows from Lemma 4.2, which will be presented in Subsection 4.2 of this paper.

Part (ii) of Theorem 2.2 is derived from the Fernandez-Procacci Theorem.<sup>9</sup> We will omit the detailed proof and refer readers to<sup>1,11</sup> for further information.  $\square$

The main purpose of this paper is to identify the domain of inverse temperature  $\beta$  and the external magnetic field  $h$  for which the pressure function  $p(\beta, h)$  is analytic, as stated in the following theorem.

**Theorem 2.3.** *The pressure function  $p(\beta, h)$  is analytic in the domain  $\mathcal{D}$  with*

$$\mathcal{D} = \{(\beta, h) \in \mathbb{R} \times \mathbb{R} : \beta \geq 0; 2h \geq \phi_1(\bar{a})\}$$

where  $\phi_1$  is defined in (47) and  $\bar{a}$  in (50).

### 3. CLUSTER EXPANSION FOR SUBSET GASES

Subset gases are specific types of polymer gases that are frequently utilized in cluster expansion within statistical mechanics. Their definition requires a countable subset, denoted by,  $\mathbb{V}$  (e.g.  $\mathbb{Z}^d$ ) which acts as an underlying “space”. Polymers are defined as finite, non-empty subsets of  $\mathbb{V}$ , represented mathematically as

$$\mathcal{P}_{\mathbb{V}} = \{S \subset \mathbb{V} : 0 < |S| < \infty\}.$$

with compatibility relation, denoted by  $S \sim S'$  depending on the models we are working with. For instance, in Section 2, we stated that  $S \sim S'$  if and only if  $d(S, S') \geq 2$ . In the work of Bissacot, Procacci and Fernandez,<sup>10</sup> it is mentioned that  $S \sim S'$  if and only if  $S \cap S' = \emptyset$ . Polymers can now be measured through its cardinality, so it makes sense to talk about large and small polymers. The definition of the gas is completed by a family of activities  $\mathbf{z} = \{z_S \in \mathbb{C}\}_{S \in \mathcal{P}_{\mathbb{V}}}$ . Let us define the partition function for gas polymers as follow

$$Z(\mathbf{z}) = 1 \quad (22)$$

$$+ \sum_{n \geq 1} \frac{1}{n!} \sum_{(S_1, \dots, S_n) \in \mathcal{P}_{\mathbb{V}}^n} \prod_{1 \leq i < j \leq n} \zeta(S_i, S_j) \prod_{i=1}^n z_{S_i}.$$

Using Mayer's trick (which can be found in<sup>11</sup>), we can derive  $\log Z(\mathbf{z})$  as the following form

$$\begin{aligned} & \log Z(\mathbf{z}) \\ &= \sum_{n \geq 1} \frac{1}{n!} \sum_{(S_1, \dots, S_n) \in \mathcal{P}_{\mathbb{V}}^n} a_n^T(S_1, \dots, S_n) \prod_{i=1}^n z_{S_i}, \end{aligned} \quad (23)$$

where  $a_n^T(\cdot)$  is defined in (17).

To study the convergence of cluster expansion, we typically examine it through the convergence conditions of the formal power series in infinite volume as below (see<sup>9</sup> for a full explanation): For each  $S \in \mathcal{P}_{\mathbb{V}}$ ,

$$\begin{aligned} & |\Gamma|_S(\rho) = 1 \\ &+ \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{(S_1, \dots, S_n) \in \mathcal{P}_{\mathbb{V}}^n} |a_{n+1}^T(S, \dots, S_n)| \prod_{i=1}^n \rho_{S_i} \end{aligned} \quad (24)$$

with  $\rho \in [0, \infty)^{\mathcal{P}_{\mathbb{V}}}$ .

We will now examine some convergent conditions of cluster expansion as given in equation (24). As a consequence of Theorem 2.3.2,<sup>11</sup> the cluster expansion is convergent under Fernandez-Procacci criterion known as the best convergent condition, which is given in the following theorem.

**Theorem 3.1** (Fernández-Procacci criterion). *Suppose that for some  $\xi \in [0, \infty)^{\mathcal{P}_{\mathbb{V}}}$  there exists  $\mu \in [0, \infty)^{\mathcal{P}_{\mathbb{V}}}$  such that*

$$\xi_{S_0} \psi_{S_0}^{\text{FP}}(\mu) \leq \mu_{S_0}, \quad \text{for each } S_0 \in \mathcal{P}_{\mathbb{V}} \quad (25)$$

with

$$\psi_{S_0}^{\text{FP}}(\mu) = 1 + \sum_{n \geq 1} \frac{1}{n!} \sum_{\substack{(S_1, \dots, S_n) \in \mathcal{P}_{\mathbb{V}}^n \\ S_0 \sim S_i, S_i \sim S_j, 1 \leq i, j \leq n}} \prod_{i=1}^n \mu_{S_i} \quad (26)$$

Then the series  $|\Gamma|_S(\xi)$  defined in (24) is convergent. Furthermore, for each  $S \in \mathcal{P}_{\mathbb{V}}$ ,

$$\xi_S |\Gamma|_S(\xi) \leq \mu_S.$$

To apply the Fernández-Procacci criterion, for most of the models, we substitute  $\mu_\gamma = \xi_\gamma e^{a|\gamma|}$  to obtain

$$1 + \sum_{n \geq 1} \sum_{\{S_1, \dots, S_n\} \subset \mathcal{P}_V, S_0 \cap S_i \neq \emptyset, S_i \cap S_j = \emptyset, 1 \leq i < j \leq n} \prod_{i=1}^n \xi_i e^{a|S_i|} \leq e^{a|S_0|}. \quad (27)$$

From the constraint in the sum,  $S_0 \cap S_i \neq \emptyset$ ,  $S_i \cap S_j = \emptyset$ ,  $1 \leq i < j \leq n$ , this means that each of the polymers  $S_1, \dots, S_n$  must intersect different points in  $S_0$  to avoid overlapping. Consequently, we can conclude that: (i)  $n \leq |S_0|$ , and (ii) there are  $n$  different points in  $S_0$  touched by  $S_1 \cup \dots \cup S_n$ . The selection of these points can be done in  $\binom{|S_0|}{n}$  ways. Hence the left-hand side of (27) is less than or equal to

$$\begin{aligned} 1 + \sum_{n=1}^{|S_0|} \binom{|S_0|}{n} & \left[ \sup_{x \in S_0} \sum_{\substack{S \in \mathcal{P}_V \\ S \ni x}} \xi_S e^{a(S)} \right]^n \\ &= \left[ 1 + \sup_{x \in S_0} \sum_{\substack{S \in \mathcal{P}_V \\ S \ni x}} \xi_S e^{a(S)} \right]^{|S_0|}. \end{aligned} \quad (28)$$

This leads us to the following sufficient condition for (27)

$$\sup_{x \in S_0} \sum_{\substack{S \in \mathcal{P}_V \\ S \ni x}} \xi_S e^{a|S|} \leq e^a - 1. \quad (29)$$

This condition, in fact, coincides with the known (but forgotten) Gruber-Kunz condition<sup>5</sup> except that the later involves a sharp inequality sign. The condition is useful for numerous applications including contour ensembles of low-temperature phases, geometrical objects of high-temperature expansions, random sets of the Fortuin-Kasteleyn representation of the Potts model,...

## 4. PROOFS

### 4.1. Alternative Gruber-Kunz condition

In this section, we will utilize the Fernandez-Procacci criterion given in Section 3 along with a new compatible relation presented in Section 2 to

derive the improvement of Gruber-Kunz condition which is presented in the following proposition.

**Proposition 4.1.** *If there exists  $a > 0$  such that*

$$\sup_{x \in \mathbb{Z}^d} \sum_{\substack{x \in S \\ S \in \mathcal{P}_{\mathbb{Z}^d}}} w_{\beta,h}(S) e^{a|[S]_1|} \leq e^a - 1 \quad (30)$$

with

$$[S]_1 := \{j \in \mathbb{Z}^d : d(j, S) \leq 1\}, \quad (31)$$

then  $|\Gamma|_S(w_{\beta,h})$  converges, for  $w_{\beta,h} = \{w_{\beta,h}(S)\}_{S \in \mathcal{P}_{\mathbb{Z}^d}}$ . Furthermore, for every  $S \in \mathcal{P}_{\mathbb{Z}^d}$ ,

$$|\Gamma|_S(w_{\beta,h}) \leq e^{a|S|}.$$

*Proof.* Let us start with following conclusion readily from Theorem 3.1 that  $|\Gamma|_S(\rho)$  converges if for each  $S \in \mathcal{P}$ ,

$$1 + \sum_{n \geq 1} \sum_{\substack{\{S_1, \dots, S_n\} \subset \mathcal{P}_{\mathbb{Z}^d} \\ S \sim S_i, S_i \cap S_j = \emptyset, 1 \leq i, j \leq n}} \prod_{i=1}^n w_{\beta,h}(S_i) e^{a(S_i)} \leq e^{a(S)} \quad (32)$$

where we take  $\mu_S = w_{\beta,h}(S) e^{a(S)}$ . It is easy to see that

$$S \sim S' \iff d(S, S') \leq 1 \iff S \cap [S']_1 = \emptyset$$

with  $[S]_1$  defined in (31), and

$$S \sim S' \Rightarrow d(S, S') > 1 \Rightarrow S \cap S' = \emptyset.$$

It implies that the left-hand side of convergent condition (32) can be bounded by

$$1 + \sum_{n \geq 1} \sum_{\substack{\{S_1, \dots, S_n\} \subset \mathcal{P}_{\mathbb{Z}^d} \\ [S]_1 \cap S_i \neq \emptyset, S_i \cap S_j = \emptyset, 1 \leq i, j \leq n}} \prod_{i=1}^n w_{\beta,h}(S_i) e^{a(S_i)}. \quad (33)$$

Then we can replace the convergent condition (32) by

$$\begin{aligned} 1 + \sum_{n \geq 1} \sum_{\substack{\{S_1, \dots, S_n\} \subset \mathcal{P}_{\mathbb{Z}^d} \\ [S]_1 \cap S_i \neq \emptyset, S_i \cap S_j = \emptyset, 1 \leq i, j \leq n}} \prod_{i=1}^n w_{\beta,h}(S_i) e^{a|[S]_1|} \\ \leq e^{a|[S]_1|}. \end{aligned} \quad (34)$$

By an argument analogous to that used to derive the Gruber-Kunz condition (29), starting with the constraint in the sum,  $[S]_1 \cap S_i \neq \emptyset$ ,  $S_i \cap S_j = \emptyset$ ,  $1 \leq$

$i < j \leq n$ , this means that each of the polymers  $S_1, \dots, S_n$  must intersect different points in  $[S]_1$  to avoid overlapping. Consequently, we can conclude that: (i)  $n \leq |[S]_1|$ , and (ii) there are  $n$  different points in  $[S]_1$  touched by  $S_1 \cup \dots \cup S_n$ . The selection of these points can be done in  $\binom{|[S]_1|}{n}$  ways. Hence the left-hand side of (27) is less than or equal to

$$1 + \sup_{x \in \mathbb{Z}^d} \sum_{\substack{x \in S \\ S \in \mathcal{P}_{\mathbb{Z}^d}}} w_{\beta, h}(S) e^{a|[S]_1|} \leq e^a. \quad (35)$$

The proof has been completed.  $\square$

#### 4.2. Proof of Theorem 2.3

Before proceeding with further calculations, let us establish a weaker condition for the convergence of the power series  $|\Gamma|_S(\cdot)$  in the following lemma. This condition arises from a bound on the weight  $w_{\beta, h}(\cdot) e^{a|[S]_1|}$ , as outlined in this lemma, along with the Gruber-Kunz condition. This bound is particularly useful for estimating the parameters  $\beta$  and  $h$ .

**Lemma 4.2.** *For each  $S \in \mathcal{P}_{\mathbb{Z}^d}$ ,*

$$w_{\beta, h}(S) \leq e^{-\beta d V_d(1)^{1/d} |[S]|^{(d-1)/d} - h |S|}, \quad (36)$$

with  $V(1)$  denoting the volume of a sphere of radius 1, and

$$e^{a|[S]_1|} \leq e^{a(2d+1)|S|}. \quad (37)$$

Furthermore, if there exists  $a > 0$  such that

$$\begin{aligned} \sum_{k=1}^{\infty} |\mathcal{A}_k| e^{-2d\beta k^{(d-1)/d} V(1)^{1/d} - 2h k + (2d+1)ak} \\ \leq e^a - 1 \end{aligned} \quad (38)$$

with

$$\mathcal{A}_k := \{S \in \mathcal{P}_{\mathbb{Z}^d} : 0 \in S, |S| = k\}, \quad (39)$$

then  $|\Gamma|_S(w_{\beta, h})$  converges and

$$|\Gamma|_S(w_{\beta, h}) \leq e^{a|S|},$$

for each  $S \in \mathcal{P}_{\mathbb{Z}^d}$ .

*Proof.* We observe that

$$|S| \leq |[S]_1| \leq (2d+1) |S|, \quad (40)$$

then the inequality (37) holds.

To prove the inequality (36), we begin with the fact that the smallest ratio of area to volume is achieved by a  $d$ -dimensional sphere. Denoting the volume and surface area of a sphere of radius  $R$ , respectively,

$$\begin{aligned} V_d(R) &= V_d(1) R^d \\ S_d(R) &= dV_d(1) R^{d-1} \end{aligned}$$

we obtain

$$\begin{aligned} |\partial_e S| &\geq S_d(R) = dV_d(1)^{1/d} [V_d(R)]^{(d-1)/d} \\ &= dV_d(1)^{1/d} |S|^{(d-1)/d}. \end{aligned} \quad (41)$$

As a consequence of inequalities (36), (37), and the condition (38), we obtain

$$\begin{aligned} \sup_{x \in \mathbb{Z}^d} \sum_{\substack{x \in S \\ S \in \mathcal{P}_{\mathbb{Z}^d}}} e^{-2\beta |\partial_e S| - 2h |S| + a|[S]_1|} \\ \leq \sum_{k=1}^{\infty} |\mathcal{A}_k| e^{-2d\beta k^{(d-1)/d} V(1)^{1/d} - 2h k + (2d+1)ak} \\ \leq e^a - 1 \end{aligned} \quad (42)$$

with  $\mathcal{A}_k$  defined in (39). Thus, the alternative Gruber-Kunz condition is satisfied, completing the proof as a consequence of Proposition 4.1.  $\square$

The next two lemmas are crucial for determining the number of elements in  $\mathcal{A}_k$ .

**Lemma 4.3** (Lemma 3.60<sup>1</sup>). *Let  $G$  be connected graph with  $n$  edges. Starting from an arbitrary vertex of  $G$ , there is a path in  $G$  crossing each edge of  $G$  exactly twice and ending at the starting vertex.*

*Proof.* The proof uses an induction argument. For  $n = 1$  the result is trivial. Assume that the claim holds for  $k = n - 1$  and consider a connected graph  $G$  with  $n$ -edges. Let  $i_0$  be the starting vertex in  $G$  and consider a vertex  $j_0 \in V(G)$  such that  $\{i_0, j_0\} \in E(G)$ . There are two possibilities for  $E(G) \setminus \{i_0, j_0\}$ :

• It equals  $E(G_1)$  where  $G_1$  is a connected graph. In this case, the desired path is obtained by concatenating  $\{i_0, j_0\}$  with the path in  $G_1$  starting from  $j_0$  and satisfying the inductive hypothesis, followed by the final step  $\{i_0, j_0\}$ .

• It equals  $E(G_1) \cup E(G_2)$  where  $G_1$  and  $G_2$  are each connected but they are mutually disconnected. The initial site  $i_0$  is a vertex of  $G_1$  and  $j_0$  a vertex of  $G_2$ . In this case the desired path is obtained by the following concatenation: First  $\{i_0, j_0\}$ , second the inductive path in  $G_2$  starting and ending at  $j_0$ , third  $\{i_0, j_0\}$  again, and fourth the inductive path in  $G_1$  starting and ending at  $i_0$ .

In both cases, we obtain a path that starts and ends at  $i_0$ , with exactly two visits to each edge of  $G$ .  $\square$

**Lemma 4.4.** For  $k \geq 1$ ,

$$|\mathcal{A}_k| \leq (2d)^{2k-2}. \quad (43)$$

where  $\mathcal{A}_k$  is defined in (39).

*Proof.* For each set  $S \in \mathcal{P}_{\mathbb{Z}^d}$  such that  $0 \in S$  and  $|S| = k$ , there exists a spanning tree that contains  $k-1$  edges. Consequently, by applying Lemma (4.3), the number of connected sets with  $k$  elements that include 0 is bounded above by the number of paths of length  $2k-2$  starting from 0. This quantity is certainly less than  $(2d)^{2k-2}$ .  $\square$

We now start with the proof of our main result in this paper. The infinite volume free energy  $p(\beta, h)$  inherits the analyticity of the positive series  $|\Gamma|_S(\cdot)$  (for more details, see references<sup>1,11</sup>). Thus we can confirm that all values of the external field  $h$  that meet the condition (38) are sufficient for the analyticity of  $p(\beta, h)$ .

**Proof of Theorem 2.3.** We start with the condition (38), and apply Lemma 4.4 to obtain

$$\begin{aligned} & \sum_{k=1}^{\infty} |\mathcal{A}_k| e^{-2d\beta V(1)^{1/d}k^{(d-1)/d}-2hk+(2d+1)ak} \\ & \leq \sum_{k=1}^{\infty} (2d)^{2k-2} e^{-[2h+(2d+1)a]k} \end{aligned}$$

$$= \frac{e^{(2d+1)a-2h}}{1 - (2d)^2 e^{(2d+1)a-2h}}, \quad (44)$$

for  $h > 0$  satisfying

$$4d^2 e^{(2d+1)a-2h} < 1. \quad (45)$$

Inequality (44) implies that (38) is valid for  $h$  whenever there exists a constant  $a > 0$  such that

$$\frac{e^{(2d+1)a-2h}}{1 - (2d)^2 e^{(2d+1)a-2h}} \leq e^a - 1 \quad (46)$$

It is equivalent to

$$\begin{aligned} 2h & \geq \ln[1 + 4d^2(e^a - 1)] - \ln(e^a - 1) + 2da + a \\ & := \phi_1(a) \end{aligned} \quad (47)$$

and from the condition (45), we have

$$2h > 2 \ln(2d) + 2da + a := \phi_2(a).$$

Then, for each  $a > 0$ ,

$$2h \geq \max[\phi_1(a), \phi_2(a)] = \phi_1(a). \quad (48)$$

For  $a > 0$ , we have

$$\ln[1 + 4d^2(e^a - 1)] - \ln(e^a - 1) \geq \ln(4d^2).$$

Thus, for each  $a > 0$ , as a consequence of the inequality (48), to optimize the domain for the field  $h$ , we can take

$$2h \geq \min_{a>0} \phi_1(a). \quad (49)$$

Elementary analysis shows that  $\phi_1(a)$  has a unique minimum at

$$\bar{a} = \ln \left[ \frac{(2d+1)(8d^2-1)+1+\sqrt{\Delta}}{8d^2(2d+1)} \right], \quad (50)$$

with

$$\sqrt{\Delta} = [(2d+1)(8d^2-1)+1]^2 - 16(2d+1)^2(4d^4-d^2).$$

Hence,

$$2h \geq \phi_1(\bar{a}). \quad (51)$$

The proof of Theorem 2.3 is completed.  $\square$

### 4.3. Comparison with Friedli and Velenik result

In the last part, we compare our estimations with the results provided in Friedli and Velenik's book<sup>1</sup> which is one of the newest result on this topic. To describe the latter, let us denote

$$\begin{aligned}\eta(h, d) &= \sum_{k=1}^{\infty} (2d)^{2k} e^{(2d+1-2h)k} \\ H^+ &= \{h : \operatorname{Re} h \geq \bar{h}\}\end{aligned}\quad (52)$$

with

$$\bar{h} := \inf\{h : \eta(h, d) < 1, h > 0\}.$$

Friedli and Velenik state that if  $h \in H^+$ , then the cluster expansion in the equation (16) converges absolutely. By performing a simple computation, we can estimate that

$$2\bar{h} = \ln(8d^2) + 2d + 1. \quad (53)$$

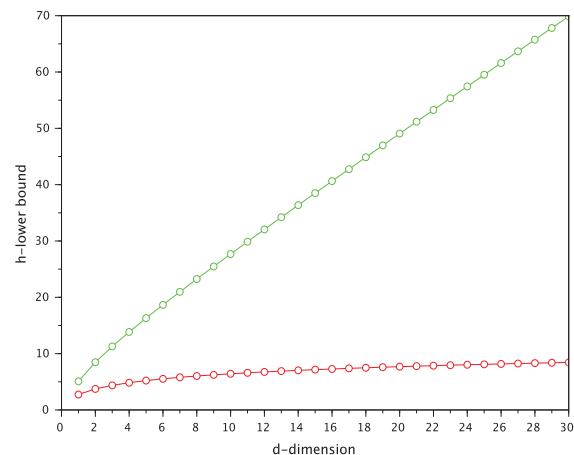
As a consequence of inequality (49), plug in  $a = \ln 2$  into the function  $\phi_1(a)$ , we have

$$\begin{aligned}2\bar{h} &= \ln(8d^2) + 2d + 1 \\ &\geq \ln(4d^2 + 1) + d2 \ln 2 + \ln 2 \geq \min_{a>0} \phi_1(a).\end{aligned}\quad (54)$$

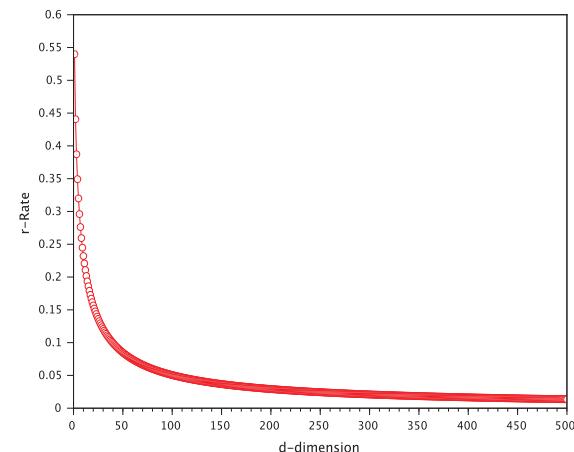
Inequality (54) shows that our estimate is lower than Friedli and Velenik's bound<sup>1</sup> (for more details, see Figure 2). Let us examine the ratio between our bound and Friedli and Velenik's bound<sup>1</sup>, as defined below

$$r(d) := \frac{\phi_1(\bar{a})}{\ln(8d^2) + 2d + 1},$$

where  $\phi_1$  is defined in (47) and  $\bar{a}$  in (50). In Figure 3, we observe that the rate  $R$  decays exponentially, approaching zero as  $d$  tends to infinity.



**Figure 2.** A comparison with Friedli and Velenik result (green line presented for Friedli and Velenik's result and red line presented for our result).



**Figure 3.** The rate between our bound and Friedli and Velenik bound.

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