

**The random cluster model  
and  
a new integration identity**

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The function  $I(a, b, c)$

$$\int_0^{2\pi} dx \int_0^{2\pi} dy \ln[1 - a \cos x - b \cos y - (1 - a - b) \cos(x + y)]$$

(i) For  $a = b = 2$  and  $c = 0$ ,

$$I(2, 2, 0) = 4/\pi(1 - \frac{1}{3^2} + \frac{1}{5^2} - \frac{1}{7^2} - \dots),$$

which gives the spanning-tree per-site entropy on rectangular lattices.

(ii) For  $a = b = c = 2$ ,

$$I(2, 2, 2) = 6/\pi(1 - \frac{1}{3^2} + \frac{1}{5^2} - \frac{1}{7^2} - \dots) + \frac{1}{2} \ln 3,$$

which gives the spanning-tree per-site entropy on triangular lattices.

( see Kasteleyn (1991), Temperley - Fisher (1961), F.Y.Wu (1977) and Glassr-Wu 2004, etc. ). In general,  $I(a, b, c) = ?$

Consider a **q-state Potts model** on **square lattice** of  $N$  sites with interaction  $K = \epsilon/kT$ . Its **partition function** is

$$Z_N(K) = \sum \prod_{\langle i,j \rangle} \exp[K \delta(\sigma_i, \sigma_j)],$$

where

$\sum$  denote the sum is over all  $q^N$  spin states

$\sigma_i = \{1, 2, \dots, q\}, i = 1, 2, \dots, N,$

$\langle i, j \rangle$  is nearest-neighbor connected  $i$  and  $j$

and  $\delta$  is the Kronecker delta function.

If the constant  $\epsilon > 0$  ( $\epsilon < 0$ ), we call it **ferromagnetic** (**antiferromagnetic**) case.

We can rewrite  $Z_N(K)$  as following

$$\begin{aligned} Z_N(K) &= \sum \prod_{\langle i,j \rangle} \exp[K\delta(\sigma_i, \sigma_j)] \\ &= \sum \prod_{\langle i,j \rangle} \left\{ 1 + (e^K - 1)\delta(\sigma_i, \sigma_j) \right\} \end{aligned}$$

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where the summation is over all edge sets  $G$  of the lattice,  $c(G)$  is the number of connected clusters in  $G$  including isolated points, and  $l(G)$  is the number of lines in  $G$ .

Similarly, consider a **q-state Potts model** on **triangle lattice** of  $N$  sites with interactions  $K_1, K_2, K_3$  along the three principle lattice. We have

$$\begin{aligned} & Z_N(K_1, K_2, K_3) \\ = & \sum \prod_{\langle i, j \rangle} \exp[K_\alpha \delta(\sigma_i, \sigma_j)] \\ = & \sum_G q^{c(G)} (e^{K_1} - 1)^{l_1(G)} (e^{K_2} - 1)^{l_2(G)} (e^{K_3} - 1)^{l_3(G)}. \end{aligned}$$

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We are interested in the per-site free energy of the random cluster model

$$f^{RC} = \lim_{N \rightarrow \infty} \frac{\log Z_N^{RC}(k_1, k_2, k_3)}{N}$$



Since

$$Z_N(K_1, K_2, K_3) = \sum_G q^{c(G)} (e^{K_1} - 1)^{l_1(G)} (e^{K_2} - 1)^{l_2(G)} \\ \times (e^{K_3} - 1)^{l_3(G)}.$$

For each graph  $G$ , by Euler's relation

$$s = c(G) - N + l_1(G) + l_2(G) + l_3(G).$$

where  $s$  is the number of circuits in  $G$ . There is polygon a  $p$  such that

$$p = c(G) + s$$

Then

$$\begin{aligned} Z_N(K_1, K_2, K_3) &= \sum_G q^{\frac{p+N-l_1(G)-l_2(G)-l_3(G)}{2}} (e^{k_1} - 1)^{l_1(G)} \\ &\quad \times (e^{k_2} - 1)^{l_2(G)} (e^{k_3} - 1)^{l_3(G)} \\ &= q^{\frac{N}{2}} \sum_G q^{\frac{p}{2}} \left(\frac{e^{k_1} - 1}{q^{\frac{1}{2}}}\right)^{l_1(G)} \left(\frac{e^{k_2} - 1}{q^{\frac{1}{2}}}\right)^{l_2(G)} \\ &\quad \times \left(\frac{e^{k_3} - 1}{q^{\frac{1}{2}}}\right)^{l_3(G)} \end{aligned}$$

Let

$$x_j = \frac{e^{k_j} - 1}{q^{\frac{1}{2}}}, \text{ for } j = 1, 2, 3.$$

The triangular random cluster model is known ( Baxter, Temperley and

Ashley, Proc. Roy. Soc. London A, 1978 ), to be critical at

$$\sqrt{q}x_1x_2x_3 + x_1x_2 + x_2x_3 + x_1x_3 = 1.$$

Define  $\lambda$  and  $\alpha_j$ ,  $j = 1, 2, 3$  by

$$\begin{aligned}\cosh \lambda &= \sqrt{q}/2. \\ x_j &= \frac{\sinh(\lambda - \alpha_j)}{\sinh \alpha_j}.\end{aligned}$$

Note that the parameters  $\lambda, \alpha_j, j = 1, 2, 3$  are real if  $q > 4$  and pure imaginary in the interval  $(0, \pi i)$  if  $q < 4$ .

For convenience, if  $q < 4$ , define  $\phi$  and  $v_j$  by

$$\phi = -i\lambda, \quad v_j = -i\alpha_j, \quad j = 1, 2, 3.$$

Then

$$e^{k_j} = 1 + \frac{1}{2}[\sqrt{q(4-q)} \cot v_j - q], \quad \text{for } q < 4.$$

and the critical point can be written as

$$\alpha_1 + \alpha_2 + \alpha_3 = 2\lambda \quad \text{for } q > 0$$

$$v_1 + v_2 + v_3 = 2\phi \quad \text{for } q < 4.$$

The per-site free energy at critical point, ( Baxter, Temperley and Ashley, Proc. Roy. Soc. London A, 1978 ),

$$f_{critical}^{RC} = \frac{1}{2} \log q + \psi(\lambda, \alpha_1) + \psi(\lambda, \alpha_2) + \psi(\lambda, \alpha_3)$$

where

$$\psi(\lambda, \alpha) = \lambda - \alpha + \sum_{n=1}^{\infty} \frac{e^{-n\lambda} \sinh 2n(\lambda - \alpha)}{n \cosh n\lambda} \quad \text{for } q > 4,$$

and

$$\psi(\lambda, \alpha) = \frac{1}{2} \int_{-\infty}^{\infty} \frac{\sinh(\pi - \phi)x \sinh(\phi - v)x}{x \sinh \pi x \cosh \phi x} dx$$

for  $q < 4$ .

We first rewrite  $\psi$  as following

$$\psi(\phi, v) = \lim_{r \rightarrow \infty} \frac{1}{2} \oint_r \frac{\sinh(\pi - \phi)z \sinh(\phi - v)z}{z \sinh \pi z \cosh \phi z} dz.$$

The contour integral can be carried out by using residue formula. Since

$$\sinh(\pi z_1) = 0 \quad \text{if } z_1 = ni, n = 1, 2, \dots,$$

$$\cosh(\phi z_2) = 0 \quad \text{if } z_2 = \frac{\pi}{2\phi}(2m + 1), m = 0, 1, 2, \dots$$

**Case 1 if  $\frac{\pi}{2\phi}$  is either irrational or  $\frac{\pi}{2\phi} = M/N, N = 2, 4, 6, \dots$  ( No double poles )**

We have

$$\begin{aligned}\psi(\phi, v) &= \sum_{n=1}^{\infty} \frac{1}{n} \tan(n\phi) \sin 2n(\phi - v) \\ &\quad + \sum_{m=0}^{\infty} \frac{2}{2m+1} \cot \left[ \left( m + \frac{1}{2} \right) \frac{\pi^2}{\phi} \right] \sin \left[ (2m+1) \frac{v\pi}{\phi} \right].\end{aligned}$$

Since

$$\tan x \sin 2(x - y) = \cos 2y - \cos 2(x - y) + \tan x \sin 2y,$$

we have

$$\begin{aligned}\psi(\phi, v) &= \log\left[\frac{\sin(\phi - v)}{\sin v}\right] + \sum_{n=1}^{\infty} \frac{1}{n} \tan(n\phi) \sin(2nv) \\ &\quad + \sum_{n=0}^{\infty} \frac{2}{2n+1} \cot\left[\left(n + \frac{1}{2}\right)\frac{\pi^2}{\phi}\right] \sin\left[(2n+1)\frac{v\pi}{\phi}\right].\end{aligned}$$

after making use of the summation identity

$$\sum_{n=1}^{\infty} \frac{\cos nx}{n} = -\ln\left[2 \sin\left(\frac{x}{2}\right)\right], \quad 0 < x < 2\pi.$$



**Case 2 if**  $\pi/2\phi = M/N, N = 1, 3, 5, \dots$

$$\psi((N\pi)/2M, v) = R_1 + R_2 + R_3,$$

where

$R_1$  is the sum of residues from simple pole in  $z_1$ ,

$R_2$  is the sum of residues from double poles,

$R_3$  is the sum of residues from simple pole in  $z_2$ .

To compute  $R_1$ , we note that the forming of double poles excludes points  $Mi, 3Mi, 5Mi, \dots$  which divide the remaining  $z_1 = ni$  into sections  $n = \{1, M - 1\}, \{M + 1, 3M - 1\}, \{3M + 1, 5M - 1\}, \dots$ .

Then we can write

$$R_1 = R_{11} + R_{12}$$

where  $R_{11}$  is the sum of the first  $M - 1$  residues and  $R_{12}$  is the sum of the rest. Then

$$R_{11} = \sum_{k=1}^{M-1} \tan(k\phi) \left[ \frac{\sin[2k(\phi - v)]}{k} \right], \quad \phi = \frac{N\pi}{2M}$$

$$R_{12} = \sum_{k=-(M-1)}^{M-1} \sum_{n=1}^{\infty} \tan[(2nM + k)\phi] \left[ \frac{\sin[2(2nM + k)(\phi - v)]}{2nM + k} \right].$$

Expanding the sine function, we can rewrite  $R_{11}$  as

$$R_{11} = \sum_{k=1}^{M-1} \tan(k\phi) \left[ \sin(2k\phi) \int_{2v}^{\pi/2k} \sin kx dx - \cos(2k\phi) \int_0^{2v} \cos kx dx \right].$$

To evaluate  $R_{12}$  we use  $4M\phi = 2N\pi$ , obtain

$$R_{12} = \sum_{k=-(M-1)}^{M-1} \tan(k\phi) \sum_{n=1}^{\infty} \left[ \sin(2k\phi) \int_{2v}^{\pi/2|k|} \sin[(2nM + k)x] dx \right. \\ \left. - \cos(2k\phi) \int_0^{2v} \cos[(2nM + k)x] dx \right], \quad \phi = \frac{N\pi}{2M}.$$

Thus we have

$$R_{12} = 2 \sum_{k=1}^{M-1} \tan(k\phi) \sum_{n=1}^{\infty} \left[ \sin(2k\phi) \int_{2v}^{\pi/2k} \sin(2nMx) \cos(kx) dx \right. \\ \left. + \cos(2k\phi) \int_0^{2v} \sin(2nMx) \sin(kx) dx \right]$$

Write

$$\begin{aligned}\sum_{n=1}^{\infty} \sin(2nMx) &= \lim_{\mathcal{N} \rightarrow \infty} \sum_{n=1}^{\mathcal{N}} \sin(2nMx) \\ &= \lim_{\mathcal{N} \rightarrow \infty} \frac{\cos(Mx) - \cos[(2\mathcal{N} + 1)Mx]}{2 \sin Mx},\end{aligned}$$

thus, one obtains

$$\begin{aligned}R_{12} &= \sum_{k=1}^{M-1} \tan(k\phi) \left[ \sin(2k\phi) \int_{2v}^{\pi/2k} \cos(kx) \cot(Mx) dx \right. \\ &\quad \left. + \cos(2k\phi) \int_0^{2v} \sin(kx) \cot(Mx) dx \right]\end{aligned}$$

Finally, we obtain

$$R_1 = \sum_{k=1}^{M-1} \tan(k\phi) \left[ \sin(2k\phi) \int_{2v}^{\pi/2k} \frac{\cos(M-k)x}{\sin(Mx)} dx \right. \\ \left. - \cos(2k\phi) \int_0^{2v} \frac{\sin(M-k)x}{\sin(Mx)} dx \right],$$

Now we compute  $R_2$ . Residues from double poles at  $z_2 = (2m+1)Mi$  are

$$R_2 = \pi i \sum_{m=0}^{\infty} \lim_{z \rightarrow z_2} \frac{d}{dz} \left[ (z - z_2)^2 \left( \frac{\sinh(\pi - \phi)z \sinh 2(\phi - v)z}{z \sinh \pi z \cosh \phi z} \right) \right].$$

where  $z_2 = (2m+1)Mi$ ,  $\phi = N\pi/2M$ ,  $N = \text{odd}$ . Define number  $u$  and

integer  $p$  by

$$Mv = p\pi/2 + u, \quad \text{where } 0 < u < \pi/2, \quad p = 0, 1, 2, \dots, \quad p < N,$$

then

$$R_2 = \frac{2(-1)^p}{MN\pi} \sum_{m=0}^{\infty} \frac{\sin[2(2m+1)u]}{(2m+1)^2} + \frac{4(-1)^p(\phi - v)}{N\pi} \sum_{m=0}^{\infty} \frac{\cos[2(2m+1)u]}{2m+1}$$

where  $Mv = p\pi/2 + u$  By the following *Identity*

## Identity 1

$$\sum_{k=0}^{\infty} \frac{\sin 2(2k+1)x}{(2k+1)^2} = \text{Ti}_2(\tan x) + x \ln \cot x,$$

$$\sum_{k=0}^{\infty} \frac{\cos 2(2k+1)x}{2k+1} = \frac{1}{2} \ln \cot x, \quad 0 < x < \frac{\pi}{2}$$

with  $0 < x < \frac{\pi}{2}$ , where

$$\begin{aligned} \text{Ti}_2(a) &= \int_0^a \frac{\tan^{-1} t}{t} dt \\ &= a - \frac{a^3}{3} + \frac{a^5}{5} - \frac{a^7}{7} + \cdots, \end{aligned}$$

we get

$$R_2 = \frac{2(-1)^p}{MN\pi} \text{Ti}_2(\tan u) + \frac{(-1)^p(N-p)}{MN} \ln \cot u.$$

To compute  $R_3$ , the sum of residues of simple poles in  $z_2$ , we need to exclude from  $z_2 = [(2m+1)M/N]i$  the double poles  $Mi, 3Mi, 5Mi, \dots$ . As a result, the remaining simple poles in  $z_2$  are divided into sections  $m = \{0, (N-3)/2\}, \{(N+1)/2, (3N-3)/2\}, \{(3N+1)/2, (5N-3)/2\}, \dots$ . The situation is similar to that of  $R_1$ , and  $R_3$  can be similarly computed.

$$R_3 = \sum_{k=1}^{(N-1)/2} \frac{-2M}{N} \cot\left(\frac{2kM\pi}{N}\right) \int_0^{2v} \frac{\sin\left(\frac{2xMk}{N}\right)}{\sin(Mx)} dx,$$



where  $N = 1, 3, \dots$ . Note that  $R_3 = 0$  when  $N = 1$ .

For  $q = 2$ , clearly,  $\phi = \pi/4$ ,  $M = 2$ ,  $N = 1$  since  $\cos \phi = \sqrt{q}/2$  and  $\pi/2\phi = M/N$  ( Case 2 ). First, we obtain

$$\psi\left(\frac{\pi}{4}, v\right) = \frac{1}{2} \ln[(\cot v)(\cot 2v)] + \frac{1}{\pi} \text{Ti}_2(\tan 2v).$$

Therefore, the critical free energy is

$$f_{critical}^{Potts} = \frac{1}{2} \ln 2 + \sum_{\alpha=1}^3 \left[ \frac{1}{2} \ln[(\cot v_{\alpha})(\cot 2v_{\alpha})] + \frac{1}{\pi} \text{Ti}_2(\tan 2v_{\alpha}) \right].$$

with critical condition  $v_1 + v_2 + v_3 = 2\phi$ .

On the other hand, the  $q = 2$  Potts model is completely equivalent to an Ising model.

Consider an Ising model on the same triangular lattice of  $N$  site with anisotropic interactions  $K_\alpha/2, \alpha = 1, 2, 3$ . We have the equivalence

$$\begin{aligned} Z_N^{Ising} &= \sum_{\sigma=\pm 1} \prod_{\langle i,j \rangle} e^{(K_\alpha/2)\sigma_i\sigma_j} \\ &= e^{-N(K_1+K_2+K_3)/2} Z_N^{Potts} \Big|_{q=2} \end{aligned}$$

after making use of the identity  $\sigma_i\sigma_j = 2\delta(\sigma_i, \sigma_j) - 1$ . It follows that

their critical free energies are related by

$$\begin{aligned}
 f^{Ising} &= f^{Potts} \Big|_{q=2} - \frac{1}{2}(K_1 + K_2 + K_3) \\
 &= f^{Potts} \Big|_{q=2} - \frac{1}{2} \ln [(\cot v_1)(\cot v_2)(\cot v_3)] \\
 &= \frac{1}{2} \ln 2 + \sum_{\alpha=1}^3 \left[ \frac{1}{2} \ln(\cot 2v_\alpha) + \frac{1}{\pi} \text{Ti}_2(\tan 2v_\alpha) \right].
 \end{aligned}$$

Since  $e^{k_j} = 1 + 1/2[\sqrt{q(4-q)} \cot v_j - q]$ , for  $q = 2$ ,

$$e^{K_\alpha} = \cot v_\alpha, \quad \text{or} \quad \sinh K_\alpha = \cot 2v_\alpha.$$

It can be verified that the critical point ( $v_1 + v_2 + v_3 = \pi/2$ ) satisfies

$$\begin{aligned} & \cosh K_1 \cosh K_2 \cosh K_3 + \sinh K_1 \sinh K_2 \sinh K_3 \\ &= \sinh K_1 + \sinh K_2 + \sinh K_3, \end{aligned}$$

In fact, the Ising free energy is known at all temperatures [Houtappel, *Physica* 16, 425 – 455(1950)] to be

$$\begin{aligned} f^{Ising} &= \ln 2 + \frac{1}{8\pi^2} \int_0^{2\pi} \int_0^{2\pi} \ln \left[ \cosh K_1 \cosh K_2 \cosh K_3 \right. \\ &\quad \left. + \sinh K_1 \sinh K_2 \sinh K_3 - \sinh K_1 \cos \theta \right. \\ &\quad \left. - \sinh K_2 \cos \phi - \sinh K_3 \cos(\theta + \phi) \right] d\theta d\phi. \end{aligned}$$

so we can rewrite the integral as

$$f_{critical}^{Ising} = \ln 2 + \frac{1}{2}I(a, b, c)$$

with  $a = \cot 2v_1, b = \cot 2v_2, c = \cot 2v_3$  and

$$I(a, b, c) = \frac{1}{4\pi^2} \int_0^{2\pi} d\theta \int_0^{2\pi} d\phi \ln \left[ a + b + c - a \cos \theta - b \cos \phi - c \cos(\theta + \phi) \right]$$

with

$$ab + bc + ca = 1.$$

( The critical condition  $v_1 + v_2 + v_3 = \pi/2$  )

So

$$I(a, b, c) = -\ln 2 + \ln(abc) + \frac{2}{\pi} \left[ \operatorname{Ti}_2(a^{-1}) + \operatorname{Ti}_2(b^{-1}) + \operatorname{Ti}_2(c^{-1}) \right],$$

with

$$ab + bc + ca = 1.$$

$$( a = \cot 2v_1, b = \cot 2v_2, c = \cot 2v_3 )$$

For the general integral  $I(A, B, C)$  we can always define variables  $a = AS, b = BS, c = CS$  with  $S = 1/\sqrt{AB + BC + CA}$ , thus, one has

$$\begin{aligned}
 I(A, B, C) &= -\ln S + I(a, b, c) \\
 &= -\ln(2S) + \ln(abc) + \frac{2}{\pi} \left[ \text{Ti}_2(a^{-1}) + \text{Ti}_2(b^{-1}) + \text{Ti}_2(c^{-1}) \right] \\
 &= -\ln(2S) + \frac{2}{\pi} \left[ \text{Ti}_2(AS) + \text{Ti}_2(BS) + \text{Ti}_2(CS) \right],
 \end{aligned}$$

where use has been made of the identity

$$\text{Ti}_2(y^{-1}) = \text{Ti}_2(y) - \frac{\pi}{2} \ln y, \quad y > 0.$$



## Special cases

For  $q = 1$ , clearly,  $\phi = \pi/3$ ,  $M = 3$ ,  $N = 2$  since  $\cos \phi = \sqrt{q}/2$  and  $\pi/2\phi = M/N$  ( Case 1 ). Then  $\cot [(n + 1/2)\pi^2/\phi] = 0$ . So we use the following *identity*

### Identity 2

$$\sum_{n=1}^{\infty} \frac{1}{n} \tan(n\pi/3) \sin 2nv = \ln \frac{\sqrt{3} \cot v + 1}{\sqrt{3} \cot v - 1}, \quad 0 < v < \pi/6.$$

We obtain

$$\psi\left(\frac{\pi}{3}, v_j\right) = \ln \frac{\sqrt{3} \cot v_j + 1}{2} = K_j$$

since  $e^{K_j} = 1 + 1/2[\sqrt{q(4-q)}\cot v_j - q]$ . It follows that the free energy is

$$f_{critical}^{RC} = K_1 + K_2 + K_3, \quad q = 1.$$

For  $q = 3$  we have  $\phi = \pi/6$ ,  $M = 3$ ,  $N = 1$  (Case 2). It is straightforward to obtain

$$\begin{aligned}
 f_{critical}^{RC}(3) &= \frac{1}{4} \ln \left( \frac{9}{8} \right) + \frac{3}{2} \ln \left( \frac{2 + \sqrt{3}}{2} \right) \\
 &+ \sum_{\alpha=1}^3 \left[ \frac{1}{6} \ln \left( \frac{\sqrt{3} \cot v_{\alpha} - 1}{\sqrt{3} \tan v_{\alpha} + 1} \right) \right. \\
 &\left. + \frac{1}{2} \ln \left( 1 + \sqrt{3} \cot 2v_{\alpha} \right) + \frac{2}{3\pi} \text{Ti}_2(\cot 3v_{\alpha}) \right].
 \end{aligned}$$

for  $v_1 + v_2 + v_3 = \pi/3$ .