Introduction to Liouville quantum gravity

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KPZ meets KPZ workshop, Fields Institute

Introduction to Liouville quantum gravity (LQG)



2 Construction and properties of LQG

3 Relationships between LQG and other topics

Random planar map simulation



Random planar map, spring embedding in \mathbb{R}^3 (Thomas Budzinski).

Random planar map simulation



Random planar map, harmonic embedding in \mathbb{D} (Jason Miller).

Random planar map simulation



Random planar map, harmonic embedding in \mathbb{D} (Jason Miller). Scaling limit of this random geometry is **Liouville quantum gravity**.

Liouville quantum gravity (LQG)

LQG parameter $\gamma \in (0, 2]$.





Random geometry " $e^{\gamma h}(dx^2 + dy^2)$ "

Simulation of discretization of LQG (Minjae Park).

LQG is a random continuum geometry endowed with: **metric**, **measure**, **conformal structure**.

Examples and simulations

- $\gamma=\sqrt{2}:$ Tree-decorated random planar map.
- $\gamma = \sqrt{8/3}$: Uniform random planar map.
- $\gamma=\sqrt{3}:$ Ising-decorated random planar map.
- $\gamma=$ 2: GFF-decorated random planar map
- "Larger $\gamma \implies$ rougher surface".





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Gaussian free field

Centered Gaussian field h on the plane with covariance

$$\mathbb{E}[h(z)h(w)] = -\log|z-w| + O(1)$$
 as $z \to w$.

h is a **distribution** or **generalized function**:

- h(z) is not well-defined;
- $\int_{\mathbb{C}} h(z)\rho(dz)$ is defined when ρ is sufficiently regular, e.g., $\rho(dz) = f(z)dz$ for smooth compactly supported f.





(Simulations by Minjae Park, Henry Jackson.)

Liouville quantum gravity area measure

Let h be a Gaussian free field.

Let $h_{\varepsilon}(z)$ be the average of h on the radius- ε circle around z. Let $\gamma \in (0, 2)$. The γ -LQG area measure is

$$A_h^{\gamma}(dz) := \lim_{\varepsilon o 0} \varepsilon^{\gamma^2/2} e^{\gamma h_{\varepsilon}(z)} dz.$$

This is an example of **Gaussian multiplicative chaos**. Kahane '85, Robert-Vargas '08, Duplantier-Sheffield '08





Discretization of A_h , squares have comparable A_h -mass.

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When $\gamma = 2$, have log-correction [Duplantier-Sheffield-Rhodes-Vargas '14]:

$$A_h^{\gamma=2}(dz) := \lim_{\varepsilon o 0} \sqrt{\log(1/\varepsilon)} \varepsilon^2 e^{2h_{\varepsilon}(z)} dz.$$

When $\gamma > 2$, the LQG area measure does not exist: $A_h^{\gamma}(dz) \equiv 0$.

Weyl scaling

If f is a continuous function (not necessarily indep. of h), then

$$A_{h+f}^{\gamma}(dz) = e^{\gamma f(z)} A_{h}^{\gamma}(dz).$$

Moments

 $\mathbb{E}[A_h^{\gamma}([0,1]^2)^p] < \infty$ if and only if $p < rac{4}{\gamma^2}$.

We say z is an α -thick point of h if $\lim_{\varepsilon \to 0} \frac{\log h_{\varepsilon}(z)}{\log(1/\varepsilon)} = \alpha$, i.e., h blows up like $-\alpha \log |\cdot -z|$ near z.

Singularity of A_h^{γ} -typical points

The LQG measure A_h^{γ} is supported on the set of γ -thick points.

Properties of the LQG area measure: coordinate change

Let $f: D \to \tilde{D}$ be a conformal map. Let $Q = \frac{\gamma}{2} + \frac{2}{\gamma}$.



 $h = \tilde{h} \circ f + \left(\frac{\gamma}{2} + \frac{2}{\gamma}\right) \log |f'|$

In above setting, we have

$$f_*A_h^{\gamma}=A_{\widetilde{h}}^{\gamma}.$$

We think of (D, h) and (\tilde{D}, \tilde{h}) as describing the same LQG surface! A **quantum surface** is an equivalence class of pairs (D, h).

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Any reasonable notion of LQG metric D_h^{γ} will also satisfy

$$f_*D_h^{\gamma}=D_{\tilde{h}}^{\gamma}.$$

There is a constant d_{γ} called the **fractal dimension of** γ -LQG.

Will discuss d_{γ} in more detail later.

We want a metric D_h^{γ} satisfying the following properties:

- (Length space)
- (Locality)
- (Weyl scaling)
- (Coordinate change)

The Liouville quantum gravity metric

There is a constant d_{γ} called the **fractal dimension of** γ -LQG. We want a metric D_h^{γ} satisfying the following properties:

 $\textcircled{\ } (\text{Length space}) \text{ For a path } P: [0,1] \rightarrow \mathbb{C}, \text{ define}$

$$\operatorname{len}(P; D_h^{\gamma}) = \sup \sum_{i=1}^n D_h^{\gamma}(P(t_i), P(t_{i-1}))$$

where the supremum is taken over all partitions $0 = t_0 < t_1 < \cdots < t_n = 1$. Then

$$D_h^{\gamma} = \inf_P \operatorname{len}(P; D_h^{\gamma}).$$

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(Length space)

$$D_h^{\gamma} = \inf_P \operatorname{len}(P; D_h^{\gamma}).$$

 \bigcirc (Locality) For deterministic open U, define internal metric

 $D_h^{\gamma}(z, w; U) = \inf \{ \operatorname{len}(P; D_h^{\gamma}) : P \text{ is a path from } z \text{ to } w \text{ in } U \}.$

Then $D_h^{\gamma}(z, w; U)$ is a measurable function of $h|_U$.

- (Weyl scaling)
- (Coordinate change)

The Liouville quantum gravity metric

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(Length space)

$$D_h^{\gamma} = \inf_P \operatorname{len}(P; D_h^{\gamma}).$$

- **2** (Locality) Internal metric $D_h^{\gamma}(z, w; U)$ is determined by $h|_U$.
- **3** (Weyl scaling) Let $\xi = \frac{\gamma}{d_{\gamma}}$. For continuous $f : \mathbb{C} \to \mathbb{R}$, define

$$(e^{\xi f} \cdot D_h^{\gamma})(z, w) = \inf_{P: z \to w} \int_0^{\operatorname{len}(P; D_h^{\gamma})} e^{\xi f(P(t))} dt$$

where the infimum is over paths parametrized by $D_h^{\gamma}\text{-length}.$ Then a.s.

$$e^{\xi f} \cdot D_h^{\gamma} = D_{h+f}^{\gamma}.$$

(Coordinate change)

The Liouville quantum gravity metric

There is a constant d_{γ} called the fractal dimension of γ -LQG. We want a metric D_h^{γ} satisfying the following properties:

(Length space)

$$D_h^{\gamma} = \inf_P \operatorname{len}(P; D_h^{\gamma}).$$

Q (Locality) Internal metric D^γ_h(z, w; U) is determined by h|_U.
Q (Weyl scaling) Let ξ = ^γ/_{dx}. For continuous f : C → R,

$$D_{h+f}^{\gamma}(z,w) = \inf_{P:z \to w} \int_0^{\operatorname{len}(P;D_h^{\gamma})} e^{\xi f(P(t))} dt.$$

(Coordinate change for scaling and rotation) Let $Q = \frac{\gamma}{2} + \frac{2}{\gamma}$. Let r > 0 and $z \in \mathbb{C}$. Almost surely, for all $u, v \in \mathbb{C}$

$$D_h^{\gamma}(ru+z,rv+z)=D_{h(r\cdot+z)+Q\log r}(u,v).$$

Theorem

Ding-Dubédat-Dunlap-Falconet '19

There exists an LQG metric.

Construction via $\varepsilon \to 0$ subsequential limit of ε -Liouville first passage percolation, the metric corresponding to $e^{\xi h_{\varepsilon}}(dx^2 + dy^2)$.

Theorem

Gwynne-Miller '19

The LQG metric is unique up to multiplicative constant.

Fractal dimension of the LQG metric

Denote the **fractal dimension** of γ -LQG by d_{γ} [Ding-Gwynne '18].

Minkowski dimension of γ -LQG = d_{γ} [A.-Falconet-Sun '20], d_{γ} -Minkowski content of D_{h}^{γ} is A_{h}^{γ} [Gwynne-Sung '22].

Describes distances in random planar maps

[Gwynne-Holden-Sun '17, Ding-Gwynne '18].



Only known values are $d_0 = 2$ and $d_{\sqrt{8/3}} = 4$.

Open problem: Compute d_{γ} .

Confluence of geodesics

Gwynne-Miller '19

Fix $z \in \mathbb{C}$. Almost surely, for each radius s > 0 there exists a radius $t \in (0, s)$ such that any two D_h^{γ} -geodesics from z to points outside the γ -LQG metric ball $B_s(z; D_h^{\gamma})$ coincide on the time interval [0, t].



Much is unknown about geodesics, e.g., Euclidean dimension.

The Knizhik-Polyakov-Zamolodchikov relation

The Hausdorff dimension of a set X with respect to metric D is

 $\inf\{\sum_{j=1}^{\infty} r_j^{\Delta} : \text{ exists covering of } X \text{ by } D \text{-metric balls with radii } r_j\}.$

(e.g. Hausdorff dim of point, line, plane w.r.t. Euc. metric is 0, 1, 2.)

Recall
$$Q = \frac{\gamma}{2} + \frac{2}{\gamma}$$
.

KPZ formula

Gwynne-Pfeffer '19

Let X be a random fractal set independent of h. $\Delta_0 =$ Hausdorff dimension of X w.r.t. Euclidean metric, $\Delta_h =$ Hausdorff dimension of X w.r.t. D_h^{γ} . Then a.s.,

$$\Delta_h = rac{d_\gamma}{\gamma}(Q - \sqrt{Q^2 - 2\Delta_0}).$$

More elementary formulations using A_h^{γ} rather than D_h^{γ} (Duplantier-Sheffield '08, Rhodes-Vargas '08, Aru '15).

The KPZ relation: some history

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- Early evidence for "planar maps $\longleftrightarrow e^{\gamma h} (dx^2 + dy^2)$ ".
- Physics derivation of Mandelbrot's conjecture! [Duplantier '98]

Mandelbrot's conjecture

The dimension of the outer boundary of 2D Brownian motion is 4/3.



- Compute dimension of Brownian motion outer boundary on $\gamma = \sqrt{8/3}$ -LQG, using enumeration of planar maps.
- Compute dimension of Brownian motion outer boundary on plane, using KPZ relation.

The KPZ relation: some history

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- Eventually Mandelbrot's conjecture was rigorously proved by Lawler-Schramm-Werner via SLE.

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- Schramm-Loewner evolution
- Random planar maps
- Liouville conformal field theory

Schramm-Loewner evolution

SLE₃

Cutting LQG by independent SLE gives independent surfaces. See Powell's upcoming talk!



Critical Ising model Critical percolation Uniform spanning tree Images by Peltola, Duminil-Copin, Yong Han, Mingchang Liu, Hao Wu '20.

SLE₃₂

SLE₆

Random planar maps



n-face random planar map

Image by Jason Miller



Liouville quantum gravity

Image by Minjae Park

Discrete area measure A_n , boundary measure L_n , metric d_n . General conjecture: $(A_n, L_n, d_n) \rightarrow (A_h, L_h, d_h)!$

Important special cases:

Gwynne-Miller-Sheffield '17 (mated-CRT map, harmonic embedding), Holden-Sun '19 (uniform RPM, Cardy embedding).

Bertacco-Gwynne-Sheffield '23 (mated-CRT map, Smith embedding).

Open problem:

convergence for RPM weighted by statistical physics model.

Conformal loop ensemble (CLE) = random collection of SLE loops.

• Random planar maps with Fortuin-Kasteleyn random cluster \longrightarrow LQG + independent CLE.

Convergence of "boundary length process".

Sheffield '11, Duplantier-Miller-Sheffield '14, Gwynne-Mao-Sun '15.

• Random planar maps with O(n) loop model \rightarrow LQG + independent CLE.

Convergence of loop lengths.

Bertoin-Budd-Curien-Kortchemski '16,

Chen-Curien-Maillard '17, Miller-Sheffield-Werner '20.

Convergence of area.

Aïdekon, Da Silva, Hu '24.

Lots of recent progress on Liouville conformal field theory. Why should we care?

For probability theorists:

The laws of LQG areas and boundary lengths of natural random surfaces are encapsulated by correlation functions of Liouville CFT. These correlation functions have explicit expressions.

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Making rigorous sense of quantum field theories (path integrals) is a major driving force in mathematics.

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For mathematicians:

Making rigorous sense of quantum field theories (path integrals) is a major driving force in mathematics.

For physicists:

Derivations of Liouville CFT correlation functions were lacking rigor even by physicists standards.

Liouville conformal field theory (*imprecise slide)

A **quantum field theory** is a collection of numbers called **correlation functions**, that arise as expectations of a random field.

A conformal field theory is a QFT with conformal symmetries.

Liouville conformal field theory was introduced by Polyakov '81 in the context of bosonic string theory.

One of the most fundamental 2D CFTs.

Mathematically constructed by

- David-Kupiainen-Rhodes-Vargas '14 (sphere)
- Huang-Rhodes-Vargas '15 (disk)
- Guillarmou-Rhodes-Vargas '16 (closed surfaces)
- Remy '17 (annulus)

Very, very roughly speaking, the Liouville CFT correlation functions are something like

$$\langle \prod_{i=1}^n e^{\alpha_i h(z_i)} \rangle_{\mu} := "\mathbb{E} [\prod_{i=1}^n e^{\alpha_i h(z_i)} e^{-\mu A_h^{\gamma}(\mathbb{C})}]''$$

where *h* is a Gaussian free field, $\alpha_i \in \mathbb{R}$ are weights, $z_i \in \mathbb{C}$ are points, and $\mu > 0$.

Describes law of LQG area via Laplace transform.

"Solving LCFT" = computing all correlation functions.

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Three-point correlation functionKupiainen-Rhodes-Vargas '17 $\langle \prod_{i=1}^{3} e^{\alpha_i h(z_i)} \rangle_{\mu}$ has the explicit formula $C_{\gamma}^{\text{DOZZ}}(\alpha_1, \alpha_2, \alpha_3) \times \frac{\mu^{(2Q-\sum_i \alpha_i)/\gamma}}{2} \prod_{i=1}^{3} |z_i - z_{i+1}|^{-2(\Delta_i + \Delta_{i+1} - \Delta_{i+2})}$ where $\Delta_i = \frac{\alpha_i}{2}(Q - \frac{\alpha_i}{2}).$

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Given three-point correlation function, can inductively solve for higher order correlation functions via **conformal bootstrap**.

Guillarmou-Kupiainen-Rhodes-Vargas '20

DOZZ formula (jump-scare)

Write
$$\overline{\alpha} = \sum \alpha_i$$
.

$$\begin{split} \mathcal{C}_{\gamma}^{\text{DOZZ}}(\alpha_{1},\alpha_{2},\alpha_{3}) &:= \left(\pi \frac{\Gamma(\frac{\gamma^{2}}{4})}{\Gamma(1-\frac{\gamma^{2}}{4})} (\frac{\gamma}{2})^{2-\gamma^{2}/2}\right)^{\frac{2}{\gamma}(Q-\overline{\alpha})} \\ &\times \frac{\Upsilon'_{\frac{\gamma}{2}}(0)\Upsilon_{\frac{\gamma}{2}}(\alpha_{1})\Upsilon_{\frac{\gamma}{2}}(\alpha_{2})\Upsilon_{\frac{\gamma}{2}}(\alpha_{3})}{\Upsilon_{\frac{\gamma}{2}}(\frac{\overline{\alpha}}{2}-Q)\Upsilon_{\frac{\gamma}{2}}(\frac{\overline{\alpha}}{2}-\alpha_{1})\Upsilon_{\frac{\gamma}{2}}(\frac{\overline{\alpha}}{2}-\alpha_{2})\Upsilon_{\frac{\gamma}{2}}(\frac{\overline{\alpha}}{2}-\alpha_{3})}, \end{split}$$

$$\ln \Upsilon_{\frac{\gamma}{2}}(z) := \int_0^\infty \left(\left(\frac{Q}{2} - z\right)^2 e^{-t} - \frac{\left(\sinh\left(\left(\frac{Q}{2} - z\right)\frac{t}{2}\right)^2\right)}{\sinh\left(\frac{t\gamma}{4}\right)\sinh\left(\frac{t}{\gamma}\right)} \right) \frac{dt}{t}.$$

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Uses all discussed connections of LQG and other topics!

Coupling of LQG and SLE/CLE

- Miller-Sheffield-Werner '20
- A.-Holden-Sun '21
- A.-Holden-Sun-Yu '23

Random planar maps + O(n) loop model \longrightarrow LQG + CLE

- Bertoin-Budd-Curien-Kortchemski '16
- Chen-Curien-Maillard '17

Liouville conformal field theory solvability

• Kupiainen-Rhodes-Vargas '17

Application of LQG to critical percolation



Critical site percolation on triangular lattice with mesh size δ .

 $P_n^{\delta}(z_1,\ldots,z_n)$ = probability *n* points lie in the same cluster.

Conformally invariant scaling limit [Camia '23]:

$$P_n(z_1,\ldots,z_n):=\lim_{\delta\to 0}\pi_1(\delta)^{-n}P_n^{\delta}(z_1,\ldots,z_n).$$

Application of LQG to critical percolation

$$P_n(z_1,\ldots,z_n):=\lim_{\delta\to 0}\pi_1(\delta)^{-n}P_n^{\delta}(z_1,\ldots,z_n).$$

Three-point connectivity constant

$$\frac{P_3(z_1, z_2, z_3)}{\sqrt{P_2(z_1, z_2)P_2(z_2, z_3)P_2(z_3, z_1)}} \stackrel{?}{=}$$

$$\sqrt{2}\pi^{-\frac{1}{8}} \left(\frac{2}{3}\right)^{-\frac{1}{2}} \left(\frac{\Gamma(\frac{2}{3})}{\Gamma(\frac{1}{3})}\right)^{\frac{3}{8}} \left(\frac{\Gamma(\frac{1}{4})}{\Gamma(\frac{3}{4})}\right)^{\frac{3}{2}} \frac{1}{C_{\sqrt{\frac{8}{3}}}^{\text{DOZZ}} \left(\frac{7\sqrt{6}}{12}, \frac{7\sqrt{6}}{12}, \frac{7\sqrt{6}}{12}\right)} \approx 1.022,$$

 $C_{\gamma}^{\text{DOZZ}} = \text{DOZZ}$ formula from γ -Liouville conformal field theory.

Theorem (Delfino-Viti conjecture)

A.-Cai-Sun-Wu '24+

Above conjecture for the three-point connectivity constant holds.

Gaussian free field and Liouville quantum gravity Berëstycki-Powell '24+ book in preparation. https://sites.google.com/view/ellenpowell/research

Introduction to the Liouville quantum gravity metric Ding-Dubédat-Gwynne '23.

Mating of trees for random planar maps and Liouville quantum gravity: a survey Gwynne-Holden-Sun '19. Motivation: probabilistic interpretation of Polyakov's path integral formulation of LCFT [David-Kupiainen-Rhodes-Vargas '14].

Liouville field depends implicitly on $\gamma \in (0,2)$. Let $Q := \frac{\gamma}{2} + \frac{2}{\gamma}$. Let $P_{\mathbb{D}}$ be the law of the GFF on \mathbb{D} with average zero on $\partial \mathbb{D}$.

Liouville field on ${\mathbb D}$

Huang-Rhodes-Vargas '15

Sample (h, \mathbf{c}) from $P_{\mathbb{D}} \times [e^{-Qc} dc]$ on $H^{-1}(\mathbb{D}) \times \mathbb{R}$. The Liouville field is $\phi = h + \mathbf{c}$. Let $LF_{\mathbb{D}}$ be the measure on $H^{-1}(\mathbb{D})$ describing the law of ϕ . Motivation: probabilistic interpretation of Polyakov's path integral formulation of LCFT [David-Kupiainen-Rhodes-Vargas '14].

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Liouville field with insertion: $LF_{\mathbb{D}}^{(\alpha,0)} := e^{\alpha\phi(0)}LF_{\mathbb{D}}(d\phi)$.

Near the origin, field looks like $\text{GFF} - \alpha \log |z|$.

Correlation functions of Liouville CFT

LCFT disk one-point correlation function for $\mu, \mu_B \ge 0$:

$$\langle e^{\alpha\phi(0)}\rangle_{\mathbb{D}} := \int e^{-\mu A_{\phi}(\mathbb{D}) - \mu_{B}L_{\phi}(\partial \mathbb{D})} \mathrm{LF}_{\mathbb{D}}^{(\alpha,0)}(d\phi).$$

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Can define Liouville field, correlation functions for general surfaces, e.g. Riemann sphere $\widehat{\mathbb{C}}$:

$$\langle \prod_{i=1}^{3} e^{\alpha_i \phi(z_i)} \rangle_{\widehat{\mathbb{C}}} := \int e^{-\mu A_{\phi}(\widehat{\mathbb{C}})} \mathrm{LF}_{\widehat{\mathbb{C}}}^{(\alpha_1, z_1), (\alpha_2, z_2), (\alpha_3, z_3)} (d\phi).$$

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