# n-Point Functions for the Rectangular Ising Ferromagnet 

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#### Abstract

A new representation for the $n$-point functions of the Planar Ising ferromagnet is given. Below the critical temperature the boundary conditions are toroidal; the state is a superposition of the extremal invariant ones, with equal weights.


## 1. Introduction

This paper presents the final results which are needed to write down the $n$-point function of the rectangular Ising ferromagnet in an explicit way. As was explained in the first paper [1], this can be done once all matrix elements of spin operators between any eigenvectors of the transfer matrix have been given. In [1] and [2], matrix elements from the vacua to any excited state were considered. The method for completing the problem is quite obvious, but the fact that a Wick theorem still obtains is not; it is also highly significant for the truncation properties of the $n$-point functions [3]. The results of this series of papers have found application in the rigorous determination of critical indices [4], in heuristic remarks on the equation of state [5] and in the analysis of the density profile between phases [6].

## 2. Generalised Matrix Elements

Let functions associated with the generalised matrix elements be defined by

$$
\begin{align*}
& F\left(\left(e^{i \beta}\right)_{m} \mid\left(e^{i \alpha}\right)_{m+1, n}\right) \\
& \quad=M^{n / 2} \exp i\left\{\sum_{1}^{m}\left(\beta_{j}+\theta\left(\beta_{j}\right)\right)+\sum_{m+1}^{n}\left(\alpha_{j}+\theta\left(\alpha_{j}\right)\right)\right\} \\
& \cdot\left\langle\Phi_{-}\right| G_{\alpha_{n}} \ldots G_{\alpha_{m+1}} G_{-\beta_{m}}^{+} \ldots G_{-\beta_{1}}^{+}\left|\Phi_{+}\right\rangle . \tag{2.1}
\end{align*}
$$

[^0]By using the linear dependence relationship

$$
\begin{equation*}
G_{-\beta}^{+}=\sum_{\alpha}\langle\beta \mid \alpha\rangle\left(\cos (\theta(\beta)-\theta(\alpha)) G_{-\alpha}^{+}+i \sin (\theta(\beta)-\theta(\alpha)) G_{\alpha}\right) \tag{2.2}
\end{equation*}
$$

with

$$
\begin{equation*}
\langle\beta \mid \alpha\rangle=2 / M\left(e^{i(\beta-\alpha)}-1\right) \tag{2.3}
\end{equation*}
$$

the following recurrence relationship may be derived:

$$
\begin{align*}
& F_{M}\left((t)_{m} \mid(z)_{m+1, n}\right) \\
& \quad=\sum_{z_{m}} \frac{1}{M\left(z_{m} / t_{m}-1\right)}\left(1-\frac{\Theta\left(z_{m}\right)}{\Theta\left(t_{m}\right)}\right) F_{M}\left((t)_{m-1} \mid(z)_{m, n}\right) \\
& \quad+\sum_{j=m+1}^{n}(-1)^{j-m-1} \frac{z_{j} t_{m}}{z_{j} t_{m}-1}\left(1+\frac{1}{\Theta\left(z_{m}\right) \Theta\left(t_{j}\right)}\right) F_{M}\left((t)_{m} \mid \Delta_{j}\left(z z_{m+1, n}\right)\right. \tag{2.4}
\end{align*}
$$

The first summation is over distinct $z_{m}$ such that $z_{m}^{M}=1$. The relevant object in the limit $M \rightarrow \infty$ is given by

$$
\begin{align*}
& F\left((t)_{m} \mid(z)_{m+1, n}\right)=\frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d z_{m}}{z_{m}} \frac{1}{\left(z_{m} / t_{m}-1\right)}\left(1-\frac{\Theta\left(z_{m}\right)}{\Theta\left(t_{m}\right)}\right) \\
& F\left((t)_{m-1} \mid(z)_{m, n}\right)  \tag{2.5}\\
& \quad+\sum_{j=m+1}^{n}(-1)^{j-m+1} \frac{z_{j} t_{m}}{z_{j} t_{m}-1}\left(1+\frac{1}{\Theta\left(t_{m}\right) \Theta\left(z_{j}\right)}\right) F\left((t)_{m-1} \mid \Delta_{j}(z)_{m+1, n}\right) .
\end{align*}
$$

The solution of (2.5) will be developed separately for $T>T_{C}$ and $T<T_{C}$ using an inductive ansatz.

By analogy with the introduction of the operator $Y_{+}$in the previous two papers, consider the operator $Y_{-}$defined on a dense substance of $L^{2}\left(S_{1}\right)$ by

$$
\begin{equation*}
\left(Y_{-} f\right)(t)=\frac{\mathscr{P}}{\pi i} \int_{C_{1}} \frac{d z}{z} \frac{1}{z / t-1}\left(1-\frac{\Theta(z)}{\Theta(t)}\right) f(z) \tag{2.6}
\end{equation*}
$$

This may be extended to ${\underset{1}{\otimes}}_{\stackrel{n}{2}}^{\text {}} L^{2}\left(S_{1}\right)$ by

$$
\begin{equation*}
\left(Y_{-} f\right)\left((z)_{n}\right)=\frac{\mathscr{P}}{\pi i} \int_{C_{1}} \frac{d t_{1}}{t_{1}} \frac{1}{t / z_{1}-1}\left(1-\frac{\Theta(t)}{\Theta(z)}\right) f\left(t,(z)_{2, n}\right) \tag{2.7}
\end{equation*}
$$

Clearly the norm satisfies $\left\|Y_{-}\right\| \leqq 2$.
Consider first the case $T>T_{C}$ : since $F\left((z)_{2 n}\right)$ is known, when $m=1$ in (2.5) we have

$$
\begin{align*}
F\left(t \mid(z)_{2,2 n}\right)= & \sum_{2}^{2 n}(-1)^{j} F\left(\Delta _ { j } ( z _ { 2 , 2 n } ) \left[\frac{1}{2}\left(Y_{-} f_{-}\right)\left(t, z_{j}\right)\right.\right. \\
& \left.+\frac{z_{j} t}{z_{j} t-1}\left(1+\frac{1}{\Theta\left(z_{j}\right) \Theta(t)}\right)\right] \tag{2.8}
\end{align*}
$$

where the pair contraction function $f_{-}$is expressed in terms of the Wiener-Hopf factorisation (see [1], Appendix B) of $\Theta(z)$ by

$$
\begin{equation*}
f_{ \pm}(z, t)=\frac{z t}{z t-1}\left(\Theta_{+}^{-1}(z) \Theta_{-}^{-1}(t) \pm \Theta_{+}^{-1}(t) \Theta_{-}^{-1}(z)\right) \tag{2.9}
\end{equation*}
$$

The additional function $f_{+}$will be encountered in the following. Using the properties of the factorisation (see [1], Appendix B) it follows that

$$
\begin{align*}
& \left(Y_{-} f_{-}\right)\left(t, z_{j}\right)=2 f_{+}\left(t, z_{j}\right)-\frac{2 z_{j} t}{z_{j} t-1}\left(1+\frac{1}{\Theta\left(z_{j}\right) \Theta(t)}\right),  \tag{2.10}\\
& \left(Y_{-} f_{+}\right)\left(t, z_{j}\right)=2 f_{-}\left(t, z_{j}\right) \tag{2.11}
\end{align*}
$$

Insertion of (2.10) into (2.8) gives

$$
\begin{equation*}
F\left(t \mid(z)_{2,2 n}\right)=\sum_{2}^{2 n}(-1)^{j} f_{+}\left(t, z_{j}\right) F\left(\Delta_{j}(z)_{2,2 n}\right) . \tag{2.12}
\end{equation*}
$$

This result suggests the inductive ansatz

$$
\begin{align*}
F\left((t)_{m} \mid(z)_{m+1,2 n}\right)= & \sum_{1}^{m-1}(-1)^{j-m} f_{-}\left(t_{m}, t_{j}\right) F\left(\Delta_{j}(t)_{m-1} \mid(z)_{m+1,2 n}\right) \\
& +\sum_{m+1}^{2 n}(-1)^{j-m+1} f_{+}\left(t_{m}, z_{j}\right) F\left((t)_{m-1} \mid \Delta_{j}(z)_{m+1,2 n}\right) . \tag{2.13}
\end{align*}
$$

In order to test whether this satisfies (2.5), for $m \geqq 2$, (2.10) and (2.11) are needed; then (2.13) is readily verified by induction on $m$, for any $n \geqq 1$.

If $T<T_{C}$ and $m=1$ then the expansion (4.18) of Paper I should be used with contraction function and initial condition as follows:

$$
\begin{align*}
f_{ \pm}(z, t) & =\frac{z t}{z t-1}\left(\Theta_{+}^{-1}(z) t^{-1} \Theta_{-}^{-1}(t) \pm \Theta_{+}(t) z^{-1} \Theta_{-}^{-1}(z)\right)  \tag{2.14}\\
F(z) & =z \Theta_{+}^{-1}(z) \Theta_{+}(0) m^{*} \tag{2.15}
\end{align*}
$$

Then from (2.5) it follows that

$$
\begin{align*}
F\left(t \mid(z)_{2,2 n+1}\right)= & -\frac{1}{2}\left(Y_{-} F\right)(t) F\left((z)_{2,2 n+1}\right) \\
& +\sum_{j=2}^{2 n+1}(-1)^{j}\left\{F\left(z_{j}\right) \frac{1}{2}\left(Y_{-} F\right)\left(t, \Delta_{1 j}(z)_{2 n+1}\right)\right. \\
& \left.+\frac{z_{j} t}{z_{j} t-1}\left(1+\frac{1}{\Theta\left(z_{j}\right) \Theta(t)}\right) F\left(\Delta_{j}(z)_{2 n+1}\right)\right\} . \tag{2.16}
\end{align*}
$$

The results needed here are that

$$
\begin{align*}
\left(Y_{-} f_{-}\right)(t, z)= & 2 f_{+}(t, z)-\frac{2 z t}{z t-1}\left(1+\frac{1}{\Theta(z) \Theta(t)}\right) \\
& +2 \Theta_{+}(0) \Theta^{-1}(t) z \Theta_{+}(z)^{-1}  \tag{2.17}\\
\left(Y_{-} f_{+}\right)(t, z)= & 2 f_{-}(t, z)-2 \Theta_{+}(0) \Theta^{-1}(t) z \Theta_{+}(z)^{-1}, \tag{2.18}
\end{align*}
$$

and

$$
\begin{equation*}
\left(Y_{-} F\right)(z)=2 F(z) \tag{2.19}
\end{equation*}
$$

The terms involving $F\left(z_{j}\right)$ on the right side of (2.16) and (2.17) cancel in (2.15) by appealing to the properties of Pfaffians, giving the result

$$
\begin{align*}
F\left(t \mid(z)_{2,2 n+1}\right)= & \sum_{2}^{2 n+1}(-1)^{j} F\left(z_{j}\right) F\left(t \mid \Delta_{1 j}(z)_{2 n+1}\right) \\
& -F(t) F\left((z)_{2,2 n+1}\right) \tag{2.20}
\end{align*}
$$

where $\quad F\left(t \mid \Delta_{1}(z)_{2 n}\right)=\sum_{2}^{2 n}(-1)^{k} f_{+}\left(t, z_{k}\right) F\left(\Delta_{1 k}(z)_{2 n}\right)$
the final Pfaffian being evaluated according to Paper I of the series. An inductive ansatz analogous to (2.13) can now be made, and established for $T<T_{C}$; it is (2.36) of Theorem 2.

The matrix elements

$$
\begin{align*}
& F_{M}^{x}\left(\left(e^{i \beta}\right)_{m} \mid\left(e^{i \alpha}\right)_{m+1, n}\right)=M^{n / 2} \exp i\left\{\sum_{1}^{m}\left(\beta_{j}+\theta\left(\beta_{j}\right)\right)\right. \\
& \left.\quad+\sum_{m+1}^{n}\left(\alpha_{j}+\theta\left(\alpha_{j}\right)\right)\right\}\left\langle\Phi_{-}\right| G_{\alpha_{n}} \ldots G_{\alpha_{m+1}} \sigma_{1}^{x} G_{-\beta_{m}}^{+} \ldots G_{-\beta_{1}}^{+}\left|\Phi_{+}\right\rangle \tag{2.22}
\end{align*}
$$

are calculated in the appropriate limit as $M \rightarrow \infty$ by precisely the same procedure as in Paper II.

For $T>T_{C}$ we have the equation

$$
\begin{align*}
& F^{x}\left((t)_{m} \mid(z)_{m+1,2 n+1}\right) \\
& =\sum_{j=1}^{m}(-1)^{m-j-1} \Theta\left(z_{j}\right)^{-1} F\left(\Delta_{j}(t)_{m} \mid(z)_{m+1,2 n+1}\right) \\
& \quad+\frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) F\left((t)_{m}, t \mid(z)_{m+1,2 n+1}\right) \\
& =\sum_{j=1}^{m}(-1)^{m+j-1}\left\{\Theta\left(t_{j}\right)^{-1}+\frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) f_{-}\left(t, t_{j}\right)\right\} \\
& \quad \cdot F\left(\Delta_{j}(t)_{m} \mid(z)_{m+1,2 n+1}\right) \\
& \quad+\sum_{j=m+1}^{n}(-1)^{m+j} \frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) f_{+}\left(t, z_{j}\right) \\
& \quad \cdot F\left((t)_{m} \mid \Delta_{j}(z)_{m+1,2 n+1}\right) . \tag{2.23}
\end{align*}
$$

But we have the results

$$
\begin{align*}
& \frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) f_{+}(t, z)=\Theta_{-}(\infty) \Theta^{-1}(z)  \tag{2.24}\\
& \frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) f_{-}(t, z)=\Theta_{-}(\infty) \Theta_{-}^{-1}(z)-\Theta^{-1}(z) \tag{2.25}
\end{align*}
$$

from which the results given in the Theorem 1 below follow. The analogous results for $T<T_{C}$ are obtained by conducting the expansion of the Pfaffian in line 1 of (2.23) according to (2.36). Using the results

$$
\begin{equation*}
\frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) f_{+}(t, z)=-z \Theta_{+}^{-1}(z) \Theta_{+}(0) \tag{2.26}
\end{equation*}
$$

and

$$
\begin{equation*}
\frac{\mathscr{P}}{2 \pi i} \int_{C_{1}} \frac{d t}{t} \Theta(t) f_{-}(t, z)=-\frac{1}{\Theta(z)}+z \Theta_{+}^{-1}(z) \Theta_{+}(0) \tag{2.27}
\end{equation*}
$$

together with the normalisation

$$
\begin{equation*}
\frac{1}{2 \pi i} \oint_{c_{1}} \frac{d t}{t} \Theta(t) F(t)=m^{*} \tag{2.28}
\end{equation*}
$$

then gives the appropriate part of Theorem 2. The results are as follows:
Theorem 1. If $\mathscr{I}(\Theta)=0\left(T>T_{C}\right)$ then for $0 \leqq m \leqq 2 n+1$

$$
\begin{equation*}
F\left((z)_{m} \mid(z)_{m+1,2 n+1}\right)=0 \tag{2.29}
\end{equation*}
$$

whereas

$$
\begin{equation*}
F\left((z)_{m} \mid(z)_{m+1,2 n}\right)=\sum_{1}^{2 n}(-1)^{j} f\left(z_{1}, z_{j}\right) F\left(\Delta_{1 j}(z)_{m} \mid(z)_{m+1,2 n}\right) \tag{2.30}
\end{equation*}
$$

with

$$
\begin{equation*}
f\left(z_{i}, z_{j}\right)=f_{+}\left(z_{i}, z_{j}\right)\left[\operatorname{resp} . f_{-}\left(z_{i}, z_{j}\right)\right] \tag{2.31}
\end{equation*}
$$

for $1 \leqq i \leqq m, m+1 \leqq j \leqq 2 n$ (resp. $1 \leqq i \leqq m$ and $1 \leqq j \leqq m$ or $m+1 \leqq i \leqq 2 n, m+1 \leqq j$ $\leqq 2 n$ ).

Here

$$
\begin{equation*}
f_{ \pm}(z, t)=\frac{z t}{z t-1}\left(\Theta_{+}^{-1}(z) \Theta_{-}^{-1}(t) \pm \Theta_{+}^{-1}(t) \Theta_{-}^{-1}(z)\right) \tag{2.32}
\end{equation*}
$$

on the other hand

$$
\begin{equation*}
F^{x}\left((z)_{m} \mid(z)_{m+1,2 n}\right)=0 \tag{2.33}
\end{equation*}
$$

whereas

$$
\begin{align*}
F^{x}\left((z)_{m} \mid z_{m+1,2 n+1}\right)= & \sum_{j=1}^{2 n+1} \Theta_{-}(\infty)(-1)^{j} \Theta_{-}^{-1}\left(z_{j}\right) \\
& \cdot F\left(\Delta_{j}(z)_{m} \mid(z)_{m+1,2 n+1}\right) \tag{2.34}
\end{align*}
$$

where the generalised Pfaffian is given by (2.30) and (2.31).
Theorem 2. If $\mathscr{I}(\Theta)=-1\left(T<T_{C}\right)$ then for $0 \leqq m \leqq 2 n$

$$
\begin{equation*}
F\left((z)_{m} \mid(z)_{m+1,2 n}\right)=0 \tag{2.35}
\end{equation*}
$$

whereas

$$
\begin{equation*}
F\left((z)_{m} \mid(z)_{m+1,2 n+1}\right)=\sum_{j=1}^{2 n+1}(-1)^{j} F\left(z_{j}\right) F\left(\Delta_{j}(z)_{m} \mid(z)_{m+1,2 n+1}\right) \tag{2.36}
\end{equation*}
$$

the second matrix element factor on the right hand side being given by (2.22) and (2.23) of the previous theorem, with

$$
\begin{align*}
& f_{ \pm}(z, t)=\frac{z t}{z t-1} \Theta_{+}^{-1}(z) t^{-1} \Theta_{-}^{-1}(t) \pm \Theta_{+}^{-1}(t) z^{-1} \Theta_{-}^{-1}(z)  \tag{2.37}\\
& F(z)=\Theta_{+}(0) m^{*} z \Theta_{+}^{-1}(z) \tag{2.38}
\end{align*}
$$

On the other hand

$$
\begin{equation*}
F^{x}\left((z)_{m} \mid(z)_{m+1,2 n+1}\right)=0 \tag{2.39}
\end{equation*}
$$

whereas

$$
\begin{equation*}
F^{x}\left((z)_{m} \mid(z)_{m+1,2 n}\right)=F\left((z)_{m} \mid(z)_{m+1,2 n}\right) \tag{2.40}
\end{equation*}
$$

the right hand side being given by (2.22) and (2.23), with the pair contraction function $f_{ \pm}$given by

$$
\begin{equation*}
f_{ \pm}(z, t)=\frac{z t}{z t-1}\left(\Theta_{+}(z)^{-1} t^{-1} \Theta_{-}(t)^{-1} \pm \Theta_{+}(t)^{-1} z^{-1} \Theta_{-}(z)^{-1}\right) \tag{2.41}
\end{equation*}
$$

Remarks. 1. The matrix elements are written in terms of Pfaffians which are generalised further to include symmetric contractions. It should be noted that there is still antisymmetry under permutations of the $\{t\}$ or the $\{z\}$ separately, as there should be. It is quite surprising that a Wick theorem result holds in this case also.
2. The case $T<T_{C}, m=n=2$ was used in the theory of the interface between phases for the rectangular Ising ferromagnet [6].

## 3. Representation of the $\boldsymbol{n}$-Point Function

The following formula was developed in Paper I [1] of this series. The notation $(\boldsymbol{r})_{n}$ $=\left(\boldsymbol{r}_{1}, \ldots, \boldsymbol{r}_{n}\right)$ will be used for the location of the $n$ particles, with $\boldsymbol{r}_{j} \in \mathbb{Z}^{2}$. The relative coordinates are $x_{k}=\left(\boldsymbol{r}_{k+1}-\boldsymbol{r}_{k}\right) \cdot \boldsymbol{i}$ and $y_{k}=\left(\boldsymbol{r}_{k+1}-\boldsymbol{r}_{k}\right) \cdot \boldsymbol{j}$ where $\boldsymbol{i}$ and $\boldsymbol{j}$ are unit vectors for the lattice $\mathbb{Z}^{2}$ and $\boldsymbol{i}$ is the transfer direction. The points are ordered so that $x_{k} \geqq 0, k=1, \ldots, n-1$. The $n$-point function is

$$
\begin{align*}
\left\langle\sigma(\boldsymbol{r})_{n}\right\rangle= & \lim _{M \rightarrow \infty} \sum_{j_{1} \ldots j_{n+1}} \exp -\sum_{k=1}^{n-1}\left(\gamma\left(j_{k}\right) x_{k}-i \omega\left(j_{k}\right) y_{k}\right) \\
& \cdot\left\langle\Phi_{+}\right| \sigma_{1}^{x}\left|\Phi_{j_{1}}\right\rangle \prod_{1}^{n-2}\left\langle\Phi_{j_{l}}\right| \sigma_{1}^{x}\left|\Phi_{j_{l+1}}\right\rangle \\
& \cdot\left\langle\Phi_{j_{n-1}}\right| \sigma_{1}^{x}\left|\Phi_{+}\right\rangle \tag{3.1}
\end{align*}
$$

The index $j$ of each state $\left|\Phi_{j}\right\rangle$ is given by a set of wavenumbers $(\omega)_{m_{j}}$ with $m_{j} \geqq 0\left(m_{j}=0\right.$ corresponds to $\left.\left|\Phi_{+}\right\rangle\right)$with $\omega \in[0,2 \pi]$. The summations become integrations in the thermodynamic limit, as can be seen by considering Section 5 of
[1], giving the result

$$
\begin{align*}
\left\langle\sigma\left((\boldsymbol{r})_{n}\right)\right\rangle= & \sum_{m_{1}, \ldots, m_{n-1}=0}^{\infty} \int \frac{2 \pi}{0} \int d\left(\omega_{1}\right)_{m_{1}} \ldots d\left(\omega_{n-1}\right)_{m_{n-1}} \prod_{1}^{n-1} \frac{1}{(2 \pi)^{m_{j}} m_{j}!} \\
& \cdot F_{x}\left(\left(e^{i \omega_{1}}\right)_{m_{1}}\right) \prod_{1}^{n-2} F_{x}\left(\left(e^{i \omega_{j}}\right)_{m_{j}} \mid\left(e^{i \omega_{j+1}}\right)_{m_{j+1}}\right) F_{x}\left(\left(e^{i \omega_{n-1}}\right)_{m_{n-1}}\right) \\
& \cdot \exp \sum_{l=1}^{n-1} \sum_{k=1}^{m_{l}}\left(-\gamma\left(\omega_{k l}\right) x_{l}+i y_{l} \omega_{k l} \operatorname{sgn} l\right), \tag{3.2}
\end{align*}
$$

where the notation

$$
\begin{equation*}
\left(\omega_{j}\right)_{n}=\left(\omega_{1 j}, \ldots, \omega_{n j}\right) \tag{3.3}
\end{equation*}
$$

will be used.
Just as for the 2-point function, there is an illuminating graphical representation of these results. For an $n$-point function consider vertex sets $\mathscr{R}_{j}$, $j=1, \ldots, n-1$. The $k^{\text {th }}$-vertex within $\mathscr{R}_{j}$ is labelled $\omega_{k j}, k=1, \ldots, m_{j}$ with $\left|\mathscr{R}_{j}\right|=m_{j}$, $\mathscr{R}_{j}$ is the set of wavenumbers describing $\left|\Phi_{j}\right\rangle$. For pictorial purposes it is convenient to arrange each $\mathscr{R}_{j}$ horizontally and then order the $\mathscr{R}_{j}$ vertically.

The union of the $\mathscr{R}_{j}$ will now be taken as the vertex set $V$ for a graph $\mathscr{G}=\{V, E\}$; the contractions $f_{ \pm}$which occur in Theorems 1 and 2 of the previous section will be assigned as edge weights on $\mathscr{G}$. Evidently there will be $f_{-}$edges within rows $\mathscr{R}_{j}$ but $f_{+}$edges between $\mathscr{R}_{j}$ and $\mathscr{R}_{j+1}$ for $j=1, \ldots, n-1$. First we rationalise the contraction functions so that the edge weights become real. By analogy with [2] we introduce the functions

$$
\begin{align*}
& e_{ \pm}^{>}\left(\omega_{1}, \omega_{2}\right)=\left(\sinh \gamma\left(\omega_{1}\right) \pm \sinh \gamma\left(\omega_{2}\right)\right) / 2 \sin \left(\left(\omega_{1}+\omega_{2}\right) / 2\right),  \tag{3.4}\\
& e_{ \pm}^{<}\left(\omega_{1}, \omega_{2}\right)=\left(p\left(\omega_{1}\right) q\left(\omega_{2}\right) \pm p\left(\omega_{2}\right) q\left(\omega_{1}\right)\right) / 2 \sin \left(\left(\omega_{1}+\omega_{2}\right) / 2\right) . \tag{3.5a}
\end{align*}
$$

with

$$
\begin{align*}
& p(\omega)=(-2 \cos \omega+A+1 / A)^{1 / 2} \\
& q(\omega)=(-2 \cos \omega+B+1 / B)^{1 / 2} \tag{3.5b}
\end{align*}
$$

for the rectangular Ising model. The integration weight for each vertex is now

$$
\begin{equation*}
d \mu(\omega)=d \omega / 2 \pi \sinh \gamma(\omega) \tag{3.6}
\end{equation*}
$$

and the factors of $i$ arising from the replacement of $f$ by $e$ can readily be shown to cancel.

Reference to Theorems 1 and 2 shows that the graphs in the two cases will be different. The case $T<T_{C}$ is the simpler : our considerations here will apply only to periodic boundary conditions, for which $\left\langle\sigma(\boldsymbol{r})_{n}\right\rangle=0$ whenever $n$ is odd (This is obviously not so with + boundary conditions: take $n=1$ ). Allowed graphs $\mathscr{G}$ are unions of disjoint closed cycles $\mathscr{C}_{l}$. Each $\mathscr{C}_{l}$ has an even number of edges, weighted by $e_{-}^{<}(\cdot, \cdot)$ if both vertex labels come from the same $\mathscr{R}_{j}$. Within the vertical ordering $e_{+}^{<}(\cdot, \cdot)$ can only connect elements of $\mathscr{R}_{j}$ and $\mathscr{R}_{k}$ if $j=k \pm 1$. Closure of any $\mathscr{C}_{1}$ requires that the number of $e_{+}$weighted edges be even. The final problem here concerns the sign factors in the expansions over permutations. This is given by

Lemma 1. Any closed cycle has a permutation factor of $(-1)$.
Proof. This is analogous to that in [2]. The only difference is that a product of $2 n-1$ permutations has to be handled because a cycle is permitted to intersect all $\mathscr{R}_{j}, j=1, \ldots, 2 n-1$.

When $T>T_{C}$, open chains occur. $\mathscr{R}_{1}$ and $\mathscr{R}_{2 n-1}$ have each one chain end arising from the first and last matrix elements respectively in (3.2). There is one in each $\mathscr{R}_{j} \cup \mathscr{R}_{j+1}$ for $j=1, \ldots, 2 n-2$ arising from the intermediate matrix elements. Each chain end has an edge emanating from it ; the degree of all remaining vertices is two. Thus any allowed graph is a disjoint union of $n$ chains and any number of closed cycles. These are weighted in accordance with the rules for $T>T_{C}$, mutatis mutandis.

The permutation sign of a given chain is given by the following lemma:
Lemma 2. An open chain which has ends in $\mathscr{R}_{j}$ and $\mathscr{R}_{k}$ has an even (resp. odd) number of edges if $(j-k)$ is even (resp. odd). The permutation sign is $(-1)^{(j-k)}$.

Proof. This is an elementary extension of that in [2].
The final information required to specify the graphical representation is the vertex weight function for a vertex label $\omega_{j k}$ in row $\mathscr{R}_{k}$. This weight, denoted $v_{k}\left(\omega_{j k}\right)$ is given by

$$
\begin{equation*}
v_{k}\left(\omega_{j k}\right)=\exp \left(-\left|x_{k}\right| \gamma\left(\omega_{j k}\right)+i y_{k} \omega_{j k} \operatorname{Sgn} k\right) . \tag{3.7}
\end{equation*}
$$

The appearance of $\operatorname{Sgn} k$ in (3.7) is a consequence of the choice of wavenumbers in (2.1) and (2.22). All spins are translated in the direction perpendicular to transfer to the standard position 1 in accordance with the procedures of [1].

The sums over appropriate weighted graphs for $T>T_{C}$ and $T<T_{C}$ are denoted $\varrho^{ \pm}\left(\left(x_{n-1},(y)_{n-1}\right)\right.$. The vacuum scalar products required as boundary conditions for the Pfaffian expansion of Theorems 1 and 2 are given in [2]. One obtains:

$$
T>T_{C}:
$$

$$
\left\langle\sigma(\boldsymbol{r})_{2 n}\right\rangle=\left(\hat{m}\left(K_{1}, K_{2}\right) / \cosh K_{1}^{*}\right)^{2 n} \varrho^{+}\left((x)_{2 n-1},(y)_{2 n-1}\right),
$$

where

$$
\hat{m}\left(K_{1}, K_{2}\right)=\left(1-\left(\sinh 2 K_{1} \sinh 2 K_{2}\right)^{2}\right)^{1 / 8}
$$

and

$$
\begin{aligned}
& e^{-2 K_{1}^{*}}=\tanh K_{1} \\
& T<T_{C} \\
& \left\langle\sigma(\boldsymbol{r})_{2 n}\right\rangle=\left(m^{*}\left(K_{1}, K_{2}\right)\right)^{2 n} \varrho^{-}\left((x)_{2 n-1},(y)_{2 n-1}\right)
\end{aligned}
$$

where $m^{*}\left(K_{1}, K_{2}\right)$ is the spontaneous magnetisation, given first by Onsager [7]:

$$
m^{*}\left(K_{1}, K_{2}\right)=\left(1-\left(\sinh 2 K_{1}, \sinh K_{2}\right)^{-2}\right)^{1 / 8}
$$

Remarks. 1. A conjecture has been given on the scaling limit of the truncated $n$ point functions [5] which suggests that the equation of state of the ising
ferromagnet has an asymptotic form

$$
\begin{equation*}
m(h, t) \sim t^{1 / 8} f\left(h t^{-15 / 8}\right) \tag{2.42}
\end{equation*}
$$

where $t=\left(T-T_{C}\right) / T_{C}$ and $h$ is the applied field. But the precise meaning of the symbol $\sim$ is yet to be given, as well as the properties and form of $f$.
2. Duneau et al. [3] have stressed the relationship between spanning tree decay properties of truncated $n$-point functions and analyticity. It appears difficult to establish such results rigorously. Study 4-point functions indicates that the occurrence of the contraction $f_{+}(\cdot, \cdot)$ is involved in an essential way in the truncation.
3. The results for $T<T_{C}$ have been obtained with toroidal boundary conditions. Messager and Miracle-Sole [8] have shown that below the critical temperature there are just two extremal invariant states $\omega_{ \pm}$; the state considered here is just $\left(\omega_{+}+\omega_{-}\right) / 2$. The results for $\omega_{+}$, and hence for any invariant equilibrium state will be given in another paper, using some of the methods of the last-named article in [7].

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## Note Added in Proof

R. Z. Bariev [Phys. Lett. 64A, 169 (1977)] has derived $n$-point functions independently.


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