

A lower bound for disconnection by random interlacements

Xinyi Li, ETH Zurich

joint with A.-S. Sznitman

June 25, 2014

PRELIMINARIES

We consider (continuous-time) simple random walk on \mathbb{Z}^d , $d \geq 3$.
For $M \subset\subset \mathbb{Z}^d$, we denote

- ▶ the equilibrium measure of M by

$$e_M(x) := 1_M(x)P_x(\tilde{H}_M = \infty), \quad \forall x \in M,$$

PRELIMINARIES

We consider (continuous-time) simple random walk on \mathbb{Z}^d , $d \geq 3$.
For $M \subset\subset \mathbb{Z}^d$, we denote

- ▶ the equilibrium measure of M by

$$e_M(x) := 1_M(x)P_x(\tilde{H}_M = \infty), \quad \forall x \in M,$$

- ▶ and the capacity of M as

$$\text{cap}(M) := \sum_{x \in M} e_K(x).$$

PRELIMINARIES

We consider (continuous-time) simple random walk on \mathbb{Z}^d , $d \geq 3$.
For $M \subset\subset \mathbb{Z}^d$, we denote

- ▶ the equilibrium measure of M by

$$e_M(x) := 1_M(x)P_x(\tilde{H}_M = \infty), \quad \forall x \in M,$$

- ▶ and the capacity of M as

$$\text{cap}(M) := \sum_{x \in M} e_M(x).$$

Some remarks:

- ▶ The equilibrium measure of M is concentrated on $\partial_i M$.

PRELIMINARIES

We consider (continuous-time) simple random walk on \mathbb{Z}^d , $d \geq 3$.
For $M \subset\subset \mathbb{Z}^d$, we denote

- ▶ the equilibrium measure of M by

$$e_M(x) := 1_M(x)P_x(\tilde{H}_M = \infty), \quad \forall x \in M,$$

- ▶ and the capacity of M as

$$\text{cap}(M) := \sum_{x \in M} e_M(x).$$

Some remarks:

- ▶ The equilibrium measure of M is concentrated on $\partial_i M$.
- ▶ $\text{cap}(B(0, N)) = O(N^{d-2})$.

PRELIMINARIES

We consider (continuous-time) simple random walk on \mathbb{Z}^d , $d \geq 3$.
For $M \subset\subset \mathbb{Z}^d$, we denote

- ▶ the equilibrium measure of M by

$$e_M(x) := 1_M(x)P_x(\tilde{H}_M = \infty), \quad \forall x \in M,$$

- ▶ and the capacity of M as

$$\text{cap}(M) := \sum_{x \in M} e_M(x).$$

Some remarks:

- ▶ The equilibrium measure of M is concentrated on $\partial_i M$.
- ▶ $\text{cap}(B(0, N)) = O(N^{d-2})$.
- ▶ Alternative definition of capacity:

$$\text{cap}(M) = \inf\{D(f, f); f \geq 1 \text{ on } M \text{ and } f \text{ has finite support}\}.$$

RANDOM INTERLACEMENTS, LOCAL PICTURE

Random interlacements can be regarded as a random subset of \mathbb{Z}^d , governed by a non-negative parameter u , which we denote by \mathcal{I}^u , and the complement (i.e. the VACANT SET) by $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$.

RANDOM INTERLACEMENTS, LOCAL PICTURE

Random interlacements can be regarded as a random subset of \mathbb{Z}^d , governed by a non-negative parameter u , which we denote by \mathcal{I}^u , and the complement (i.e. the VACANT SET) by $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$.

We wish to investigate the distribution of \mathcal{I}^u through a “window” $M \subset\subset \mathbb{Z}^d$.

RANDOM INTERLACEMENTS, LOCAL PICTURE

Random interlacements can be regarded as a random subset of \mathbb{Z}^d , governed by a non-negative parameter u , which we denote by \mathcal{I}^u , and the complement (i.e. the VACANT SET) by $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$.

We wish to investigate the distribution of \mathcal{I}^u through a “window” $M \subset\subset \mathbb{Z}^d$.

- ▶ Take $N_u \sim \text{Pois}(u \text{cap}(M))$.

RANDOM INTERLACEMENTS, LOCAL PICTURE

Random interlacements can be regarded as a random subset of \mathbb{Z}^d , governed by a non-negative parameter u , which we denote by \mathcal{I}^u , and the complement (i.e. the VACANT SET) by $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$.

We wish to investigate the distribution of \mathcal{I}^u through a “window” $M \subset\subset \mathbb{Z}^d$.

- ▶ Take $N_u \sim \text{Pois}(u \text{cap}(M))$.
- ▶ Start N_u i.i.d. random walks $(X_t)_{t \geq 0}^i$, $i = 1, \dots, N_u$, with initial distribution $e_M(\cdot)/\text{cap}(M)$ (i.e., the normalised equilibrium measure).

RANDOM INTERLACEMENTS, LOCAL PICTURE

Random interlacements can be regarded as a random subset of \mathbb{Z}^d , governed by a non-negative parameter u , which we denote by \mathcal{I}^u , and the complement (i.e. the VACANT SET) by $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$.

We wish to investigate the distribution of \mathcal{I}^u through a “window” $M \subset\subset \mathbb{Z}^d$.

- ▶ Take $N_u \sim \text{Pois}(u \text{cap}(M))$.
- ▶ Start N_u i.i.d. random walks $(X_t)_{t \geq 0}^i$, $i = 1, \dots, N_u$, with initial distribution $e_M(\cdot) / \text{cap}(M)$ (i.e., the normalised equilibrium measure).
- ▶ $\mathcal{I}^u \cap M \sim \cup_{i=1}^{N_u} \text{Range}((X_t^i)_{t \geq 0}) \cap M$.

RANDOM INTERLACEMENTS, LOCAL PICTURE

Random interlacements can be regarded as a random subset of \mathbb{Z}^d , governed by a non-negative parameter u , which we denote by \mathcal{I}^u , and the complement (i.e. the VACANT SET) by $\mathcal{V}^u = \mathbb{Z}^d \setminus \mathcal{I}^u$.

We wish to investigate the distribution of \mathcal{I}^u through a “window” $M \subset \subset \mathbb{Z}^d$.

- ▶ Take $N_u \sim \text{Pois}(u \text{cap}(M))$.
- ▶ Start N_u i.i.d. random walks $(X_t^i)_{t \geq 0}^i$, $i = 1, \dots, N_u$, with initial distribution $e_M(\cdot) / \text{cap}(M)$ (i.e., the normalised equilibrium measure).
- ▶ $\mathcal{I}^u \cap M \sim \cup_{i=1}^{N_u} \text{Range}((X_t^i)_{t \geq 0}) \cap M$.

Characterisation of \mathbb{P} , the law of \mathcal{I}^u :

$$\mathbb{P}[\mathcal{I}^u \cap M = \emptyset] = e^{-u \text{cap}(M)}.$$

RANDOM INTERLACEMENTS, GLOBAL PICTURE

We denote the space of continuous-time doubly-infinite nearest-neighbour paths tending to infinity at both sides by

$$W := \{w : \text{nearest-neighbour path, with } \lim_{t \rightarrow \pm\infty} |X_t(w)| = \infty\},$$

RANDOM INTERLACEMENTS, GLOBAL PICTURE

We denote the space of continuous-time doubly-infinite nearest-neighbour paths tending to infinity at both sides by

$$W := \{w : \text{nearest-neighbour path, with } \lim_{t \rightarrow \pm\infty} |X_t(w)| = \infty\},$$

and the quotient space of W modulo time shift by

$$W^* = W / \sim,$$

where \sim is the equivalence class of time shifts.

RANDOM INTERLACEMENTS, GLOBAL PICTURE

We denote the space of continuous-time doubly-infinite nearest-neighbour paths tending to infinity at both sides by

$$W := \{w : \text{nearest-neighbour path, with } \lim_{t \rightarrow \pm\infty} |X_t(w)| = \infty\},$$

and the quotient space of W modulo time shift by

$$W^* = W / \sim,$$

where \sim is the equivalence class of time shifts.

Random interlacements at level u , are a Poisson point process on W^* , with intensity measure $u\nu$, where ν is the unique ergodic and translation-invariant measure on W^* such that the trace of this PPP on \mathbb{Z}^d has the same distribution as \mathcal{I}^u defined above.

PERCOLATION ON VACANT SET

The phase transition of percolation on \mathcal{V}^u is non-trivial.

PERCOLATION ON VACANT SET

The phase transition of percolation on \mathcal{V}^u is non-trivial.

Theorem (Sznitman 07', Sidoravicius-Sznitman 08', Teixeira 08', Sznitman 09')

Let

$$u_{**} = \inf\{u \geq 0; \exists k < \infty, \text{ s.t. } \forall L \geq 0, \mathbb{P}[0 \overset{\mathcal{V}^u}{\leftrightarrow} B(0, L)] \leq \kappa \cdot e^{-L^{1/k}}\},$$

there exists u_* , such that $0 < u_* \leq u_{**} < \infty$, and

PERCOLATION ON VACANT SET

The phase transition of percolation on \mathcal{V}^u is non-trivial.

Theorem (Sznitman 07', Sidoravicius-Sznitman 08', Teixeira 08', Sznitman 09')

Let

$$u_{**} = \inf\{u \geq 0; \exists k < \infty, \text{ s.t. } \forall L \geq 0, \mathbb{P}[0 \overset{\mathcal{V}^u}{\leftrightarrow} B(0, L)] \leq \kappa \cdot e^{-L^{1/k}}\},$$

there exists u_* , such that $0 < u_* \leq u_{**} < \infty$, and

- ▶ for all $u < u_*$, \mathcal{V}^u has a unique infinite cluster, \mathbb{P}_u -a.s.;

PERCOLATION ON VACANT SET

The phase transition of percolation on \mathcal{V}^u is non-trivial.

Theorem (Sznitman 07', Sidoravicius-Sznitman 08', Teixeira 08', Sznitman 09')

Let

$$u_{**} = \inf\{u \geq 0; \exists k < \infty, \text{ s.t. } \forall L \geq 0, \mathbb{P}[0 \overset{\mathcal{V}^u}{\leftrightarrow} B(0, L)] \leq \kappa \cdot e^{-L^{1/k}}\},$$

there exists u_* , such that $0 < u_* \leq u_{**} < \infty$, and

- ▶ for all $u < u_*$, \mathcal{V}^u has a unique infinite cluster, \mathbb{P}_u -a.s.;
- ▶ for all $u > u_*$, \mathcal{V}^u has no infinite cluster, \mathbb{P}_u -a.s..

PERCOLATION ON VACANT SET

The phase transition of percolation on \mathcal{V}^u is non-trivial.

Theorem (Sznitman 07', Sidoravicius-Sznitman 08', Teixeira 08', Sznitman 09')

Let

$$u_{**} = \inf\{u \geq 0; \exists k < \infty, \text{ s.t. } \forall L \geq 0, \mathbb{P}[0 \overset{\mathcal{V}^u}{\leftrightarrow} B(0, L)] \leq \kappa \cdot e^{-L^{1/k}}\},$$

there exists u_* , such that $0 < u_* \leq u_{**} < \infty$, and

- ▶ for all $u < u_*$, \mathcal{V}^u has a unique infinite cluster, \mathbb{P}_u -a.s.;
- ▶ for all $u > u_*$, \mathcal{V}^u has no infinite cluster, \mathbb{P}_u -a.s..

Conjecture

Do the two critical parameters actually coincide, i.e.,

$$u_{**} = u_*?$$

DISCONNECTION BY RANDOM INTERLACEMENTS

For any K compact subset of \mathbb{R}^d , we denote

- ▶ $K_N = \{x \in \mathbb{Z}^d; d_\infty(NK, x) \leq 1\}$ the discrete blow-up of K ,

DISCONNECTION BY RANDOM INTERLACEMENTS

For any K compact subset of \mathbb{R}^d , we denote

- ▶ $K_N = \{x \in \mathbb{Z}^d; d_\infty(NK, x) \leq 1\}$ the discrete blow-up of K ,
- ▶ $A_N = \{K_N \stackrel{\mathcal{V}^u}{\nleftrightarrow} \infty\}$ the event “no path in \mathcal{V}^u connects K_N with infinity”.

DISCONNECTION BY RANDOM INTERLACEMENTS

For any K compact subset of \mathbb{R}^d , we denote

- ▶ $K_N = \{x \in \mathbb{Z}^d; d_\infty(NK, x) \leq 1\}$ the discrete blow-up of K ,
- ▶ $A_N = \{K_N \not\stackrel{\mathcal{V}^u}{\leftrightarrow} \infty\}$ the event “no path in \mathcal{V}^u connects K_N with infinity”.

When $u > u_{**}$, $\mathbb{P}[A_N] \rightarrow 1$ as $N \rightarrow \infty$. How big is $\mathbb{P}[A_N]$ when $u < u_{**}$?

DISCONNECTION BY RANDOM INTERLACEMENTS

For any K compact subset of \mathbb{R}^d , we denote

- ▶ $K_N = \{x \in \mathbb{Z}^d; d_\infty(NK, x) \leq 1\}$ the discrete blow-up of K ,
- ▶ $A_N = \{K_N \stackrel{\mathcal{V}^u}{\nleftrightarrow} \infty\}$ the event “no path in \mathcal{V}^u connects K_N with infinity”.

When $u > u_{**}$, $\mathbb{P}[A_N] \rightarrow 1$ as $N \rightarrow \infty$. How big is $\mathbb{P}[A_N]$ when $u < u_{**}$?

Theorem (L.-Sznitman 13')

$$\liminf_{N \rightarrow \infty} \frac{1}{N^{d-2}} \log \mathbb{P}[A_N] \geq -\frac{1}{d} (\sqrt{u_{**}} - \sqrt{u})^2 \text{cap}_{\mathbb{R}^d}(K),$$

where $\text{cap}_{\mathbb{R}^d}(K)$ denotes the Brownian capacity of K .

IDEA OF PROOF

- ▶ We need to find a law $\tilde{\mathbb{P}}$ of “tilted random interacements” (which are Poissonian “clouds” of tilted random walks) such that $\tilde{\mathbb{P}}[A_N] \rightarrow 1$ as $N \rightarrow \infty$ and need to minimise the relative entropy $H(\tilde{\mathbb{P}}|\mathbb{P})$.

IDEA OF PROOF

- ▶ We need to find a law $\tilde{\mathbb{P}}$ of “tilted random interacements” (which are Poissonian “clouds” of tilted random walks) such that $\tilde{\mathbb{P}}[A_N] \rightarrow 1$ as $N \rightarrow \infty$ and need to minimise the relative entropy $H(\tilde{\mathbb{P}}|\mathbb{P})$.
- ▶ The tilted random walk should appear more “often” around the set K_N in a way that the occupation-time profile should resemble that of random interacements of level u_{**} .

IDEA OF PROOF

- ▶ We need to find a law $\tilde{\mathbb{P}}$ of “tilted random interacements” (which are Poissonian “clouds” of tilted random walks) such that $\tilde{\mathbb{P}}[A_N] \rightarrow 1$ as $N \rightarrow \infty$ and need to minimise the relative entropy $H(\tilde{\mathbb{P}}|\mathbb{P})$.
- ▶ The tilted random walk should appear more “often” around the set K_N in a way that the occupation-time profile should resemble that of random interacements of level u_{**} .
- ▶ To this end, we take a tilted random walk with generator

$$\tilde{L}h(x) = \frac{1}{2d} \sum_{|e|=1} \frac{f(x+e)}{f(x)} (h(x+e) - h(x)),$$

and reversibility measure $\pi(x) = f^2(x)$, where f is to be chosen carefully in order to minimise the relative entropy.

IDEA OF PROOF



IDEA OF PROOF



Thanks for your attention!