Nonexistence of bi-infinite geodesics in exponential last passage percolation - a probabilistic way

Joint with
Ofer Busani and Timo Seppäläinen

Márton Balázs

University of Bristol

Oberseminar Stochastics University of Bonn 9 January, 2020.

Last passage percolation

Geodesics

The result

Tools

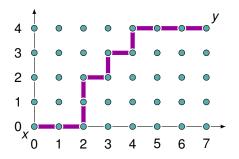
New boundary Crossing Stationarity

Proof

When it's too flat No sharp turns please The diagonal case

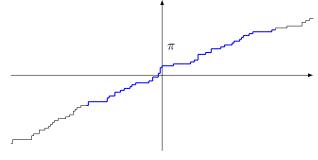
Last passage percolation

- ▶ Place ω_z i.i.d. Exp(1) for $z \in \mathbb{Z}^2$.
- The *geodesic* $\pi_{x,y}$ from x to y is the a.s. unique heaviest up-right from x to y.
- $G_{x,y} = \sum_{z \in \pi_{x,y}} \omega_z$ is its weight.

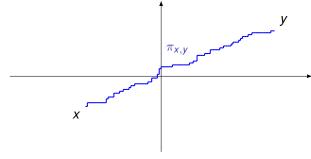


Surface growth, TASEP, queuing...

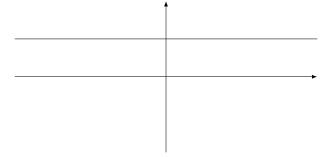
A bi-infinite up-right path is a *bi-infinite geodesic*, if any of its segments is itself a geodesic between the two endpoints.



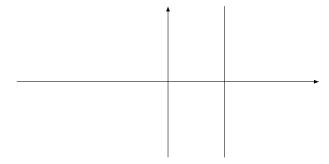
A bi-infinite up-right path is a bi-infinite geodesic, if any of its segments is itself a geodesic between the two endpoints.



Trivial bi-infinite geodesics:



Trivial bi-infinite geodesics:



Theorem

Theorem

A.s., there are no non-trivial bi-infinite geodesics.

Question raised in first passage percolation (FPP) to Kesten by Furstenberg in '86.

Theorem

- Question raised in first passage percolation (FPP) to Kesten by Furstenberg in '86.
- Licea, Newman '96: almost no direction with bi-infinite geodesics in FPP.

Theorem

- Question raised in first passage percolation (FPP) to Kesten by Furstenberg in '86.
- Licea, Newman '96: almost no direction with bi-infinite geodesics in FPP.
- ► Almost → in any fixed direction: Ahlberg, Hoffman '16; Damron, Hanson '17 (FPP); Georgiou, Rassoul-Agha, Seppäläinen '17 (LPP). The problem is, uniqueness of geodesics is still needed.

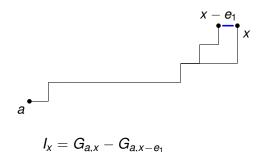
Theorem

- Question raised in first passage percolation (FPP) to Kesten by Furstenberg in '86.
- Licea, Newman '96: almost no direction with bi-infinite geodesics in FPP.
- ► Almost → in any fixed direction: Ahlberg, Hoffman '16; Damron, Hanson '17 (FPP); Georgiou, Rassoul-Agha, Seppäläinen '17 (LPP). The problem is, uniqueness of geodesics is still needed.
- Full result by Basu, Hoffman, Sly '18, using estimates from integrable probability.

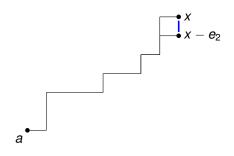
Theorem

- Question raised in first passage percolation (FPP) to Kesten by Furstenberg in '86.
- Licea, Newman '96: almost no direction with bi-infinite geodesics in FPP.
- ► Almost → in any fixed direction: Ahlberg, Hoffman '16; Damron, Hanson '17 (FPP); Georgiou, Rassoul-Agha, Seppäläinen '17 (LPP). The problem is, uniqueness of geodesics is still needed.
- Full result by Basu, Hoffman, Sly '18, using estimates from integrable probability.
- We only need a bit of random walks, queuing, couplings.







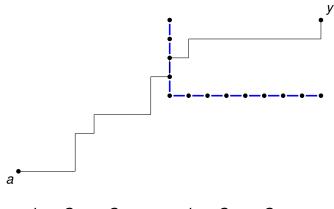


$$I_{x}=G_{a,x}-G_{a,x-e_{1}}$$

$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$

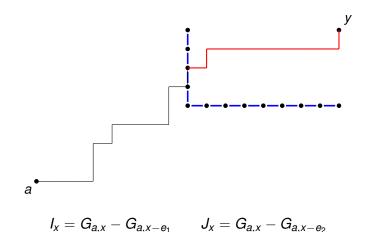


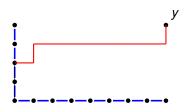
$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$



$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$

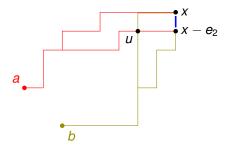
$$J_{x}=G_{a,x}-G_{a,x-e_{2}}$$

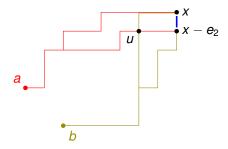




$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$

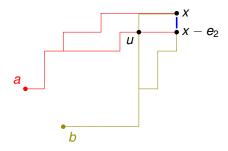
→ Act as boundary weights for a smaller, embedded model.





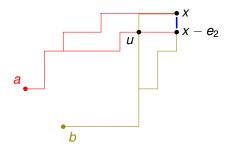
$$G_{a,x} \geq G_{a,u} + G_{u,x}$$

$$G_{b,x-e_2} \geq G_{b,u} + G_{u,x-e_2},$$



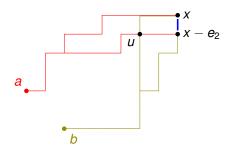
$$G_{a,x} \geq G_{a,u} + G_{u,x}, \ G_{a,x-e_2} = G_{a,u} + G_{u,x-e_2},$$

$$G_{b,x-e_2} \ge G_{b,u} + G_{u,x-e_2}, \ G_{b,x} = G_{b,u} + G_{u,x}.$$



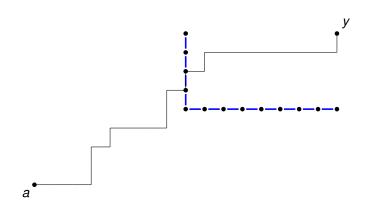
$$G_{a,x} \geq G_{a,u} + G_{u,x}, \qquad G_{b,x-e_2} \geq G_{b,u} + G_{u,x-e_2}, \ G_{a,x-e_2} = G_{a,u} + G_{u,x-e_2}, \qquad G_{b,x} = G_{b,u} + G_{u,x}. \ J_X^{(a)} = G_{a,x} - G_{a,x-e_2} \geq G_{u,x} - G_{u,x-e_2} \geq G_{b,x} - G_{b,x-e_2} = J_X^{(b)}.$$

Let a be North-West of b.



$$egin{aligned} G_{a,x} &\geq G_{a,u} + G_{u,x}, & G_{b,x-e_2} &\geq G_{b,u} + G_{u,x-e_2}, \ G_{a,x-e_2} &= G_{a,u} + G_{u,x-e_2}, & G_{b,x} &= G_{b,u} + G_{u,x}. \ \ J_X^{(a)} &= G_{a,x} - G_{a,x-e_2} &\geq G_{u,x} - G_{u,x-e_2} &\geq G_{b,x} - G_{b,x-e_2} &= J_X^{(b)}. \end{aligned}$$

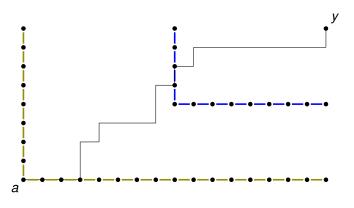
Similarly, $I_{\nu}^{(a)} < I_{\nu}^{(b)}$.



$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$

$$J_{x}=G_{a,x}-G_{a,x-e_{2}}$$

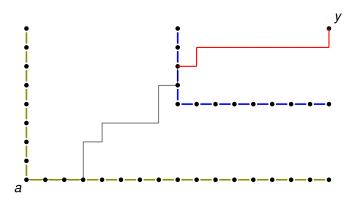
Replace the boundary to $\sim \text{Exp}(\varrho)$, $-\sim \text{Exp}(1-\varrho)$ independent.



$$I_{x} = G_{a,x} - G_{a,x-e_1}$$
 $J_{x} = G_{a,x} - G_{a,x-e_2}$

Then $J_x \sim \text{Exp}(\rho)$, $I_x \sim \text{Exp}(1-\rho)$, independent.

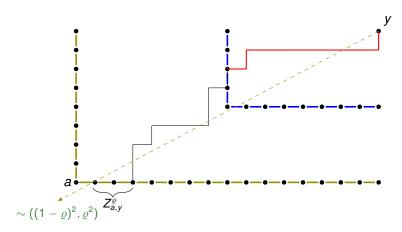
Replace the boundary to $\sim \text{Exp}(\varrho)$, $-\sim \text{Exp}(1-\varrho)$ independent.



$$I_{x} = G_{a,x} - G_{a,x-e_1}$$
 $J_{x} = G_{a,x} - G_{a,x-e_2}$

Then $J_x \sim \text{Exp}(\rho)$, $I_x \sim \text{Exp}(1-\rho)$, independent. The embedded model has the same structure.

Replace the boundary to $\sim \text{Exp}(\varrho)$, $= \sim \text{Exp}(1 - \varrho)$ independent.

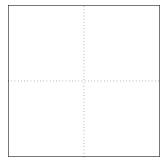


B., Cator, Seppäläinen '06: $\mathbb{P}\{|Z_{a,y}^{\varrho}| \geq \ell\} \leq box^2/\ell^3$, good directional control.

The result Tools Proof Flat No turns Diagona

Proof

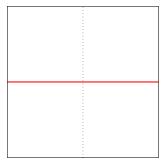
Take larger and larger boxes and show that geodesics avoid more and more the origin when crossing from one side to the other (Newman '95).



Proof

Take larger and larger boxes and show that geodesics avoid more and more the origin when crossing from one side to the other (Newman '95).

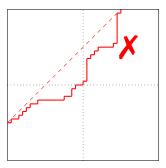
1. Close to vertical and horizontal all semi-infinite geodesics become trivial.



Proof

Take larger and larger boxes and show that geodesics avoid more and more the origin when crossing from one side to the other (Newman '95).

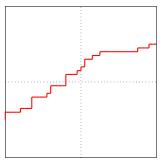
- 1. Close to vertical and horizontal all semi-infinite geodesics become trivial.
- 2. Otherwise, geodesics don't like to turn too much.



Proof

Take larger and larger boxes and show that geodesics avoid more and more the origin when crossing from one side to the other (Newman '95).

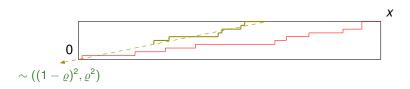
- 1. Close to vertical and horizontal all semi-infinite geodesics become trivial.
- 2. Otherwise, geodesics don't like to turn too much.
- 3. We are left with roughly diagonal ones, show that they fluctuate too much.



1. When it's too flat

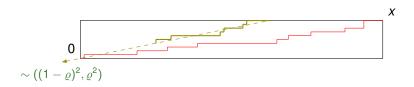


1. When it's too flat



Take ρ small, but not too small compared to x, so that with large probability the green stationary path exits on the left of x (use the shape function here).

1. When it's too flat

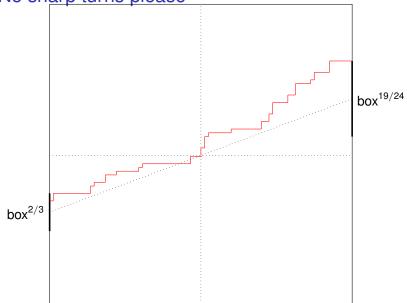


Take ρ small, but not too small compared to x, so that with large probability the green stationary path exits on the left of x (use the shape function here).

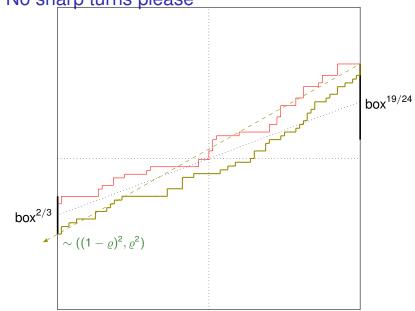
$$G_{0,x} - G_{e_2,x} = \hat{J}_{e_2} \geq \hat{J}_{e_2}^{\varrho} \sim \mathsf{Exp}(\varrho),$$

and can take $\rho \to 0$ as the box flattens with $x \to \infty$. So, it's never worth leaving from e_2 compared from 0.

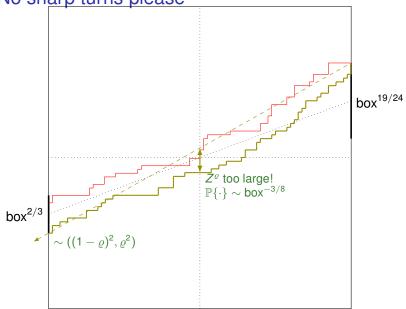
2. No sharp turns please

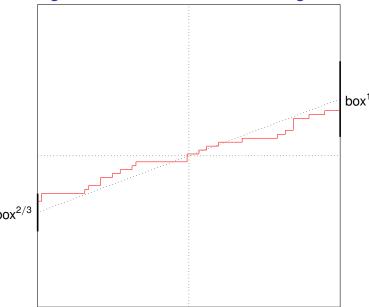


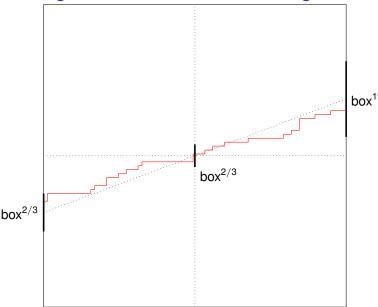
2. No sharp turns please

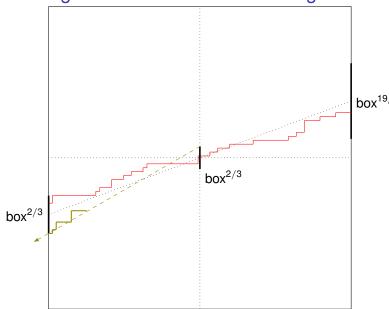


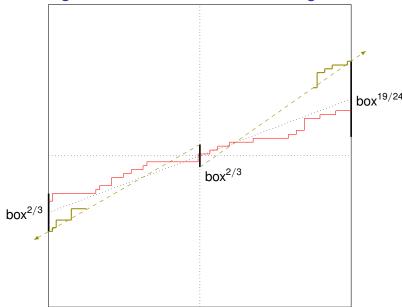
2. No sharp turns please

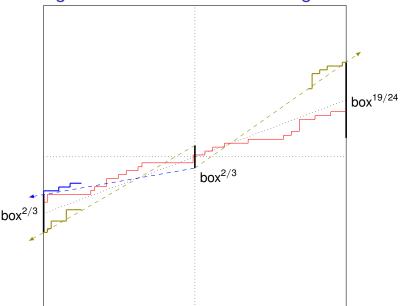


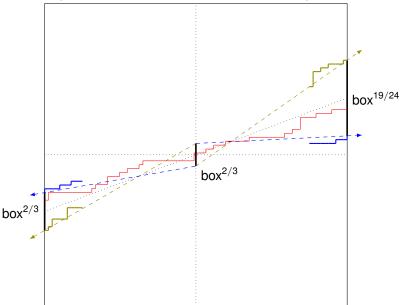




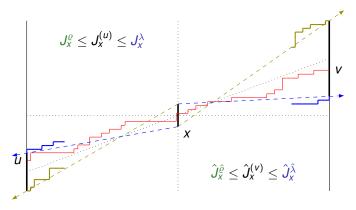




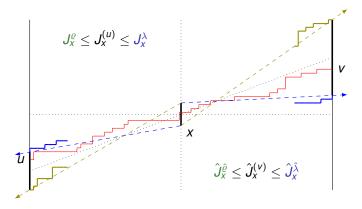




3. The diagonal case: the attack of the geodesics With high probability, $\forall u, x, v$:

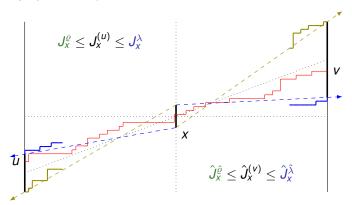


3. The diagonal case: the attack of the geodesics With high probability, $\forall u, x, v$:



▶ The red geodesic crosses where $\sum_{i=0}^{x} (J_i^{(u)} - \hat{J}_i^{(v)})$ is maximal.

3. The diagonal case: the attack of the geodesics With high probability, $\forall u, x, v$:

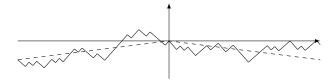


- ► The red geodesic crosses where $\sum_{j=0}^{x} (J_j^{(u)} \hat{J}_j^{(v)})$ is maximal.
- ► The bounds $J_j^{\varrho} \hat{J}_j^{\hat{\lambda}} \leq J_j^{(u)} \hat{J}_j^{(v)} \leq J_j^{\lambda} \hat{J}_j^{\hat{\varrho}}$ are independent and nicely distributed.

With high probability, $\forall u, x, v$:

- ► The red geodesic crosses where $\sum_{i=0}^{x} (J_i^{(u)} \hat{J}_i^{(v)})$ is maximal.
- ► The bounds $J_j^\varrho \hat{J}_j^{\hat{\lambda}} \leq J_j^{(u)} \hat{J}_j^{(v)} \leq J_j^{\lambda} \hat{J}_j^{\hat{\varrho}}$ are independent and nicely distributed.

The problem boils down to whether a simple random walk minus drift reaches its maximum at 0. The answer is an asymptotic *no*, the drift is beaten by the fluctuations.



$$\mathbb{P}\{\cdot\} \sim box^{-2/5}$$
.

So, the counting

- lntervals on the left are of size $\sim box^{2/3}$.
- ► Have box/box^{2/3} \sim box^{1/3} many of these.
- → Union bound:

$$\begin{split} \mathbb{P} \{ \text{any geodesic crosses 0} \} \sim \text{box}^{1/3} \cdot \left(\text{box}^{-3/8} + \text{box}^{-2/5} \right) \\ &= \text{box}^{-1/24} \rightarrow 0. \end{split}$$

- ▶ Intervals on the left are of size $\sim box^{2/3}$.
- ► Have box/box^{2/3} \sim box^{1/3} many of these.
- → Union bound:

$$\mathbb{P}\{\text{any geodesic crosses 0}\} \sim \mathsf{box}^{1/3} \cdot \left(\mathsf{box}^{-3/8} + \mathsf{box}^{-2/5}\right) \\ = \mathsf{box}^{-1/24} \to 0.$$

These sharper, probabilistic estimates open up the way to further understanding of geodesics, with rather intuitive arguments.

Thank you.