Queues, stationarity, and stabilisation of last passage percolation

Joint with
Ofer Busani and Timo Seppäläinen

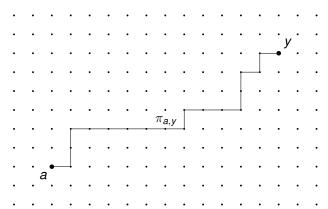
Márton Balázs

University of Bristol

Large Scale Stochastic Dynamics Oberwolfach, 16 September, 2022.

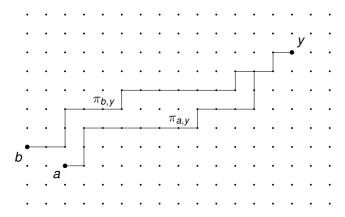
Last passage percolation

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

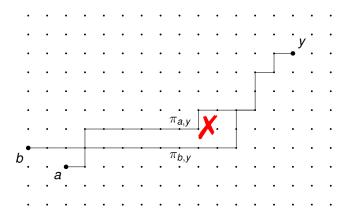


 $G_{0,y}$ is the time TASEP hole y_1 swaps with particle y_2 if started from 1-0 initial condition.

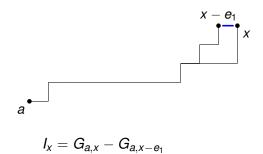
Coalescing: OK



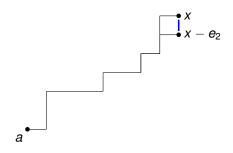
But loops: not OK







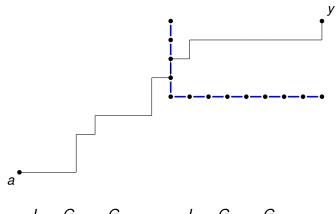




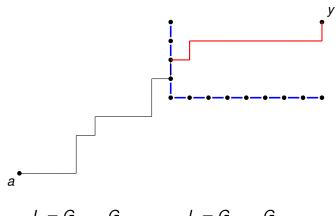
$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$



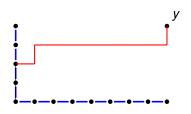
$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$



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



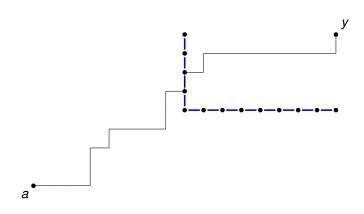
$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$



a•

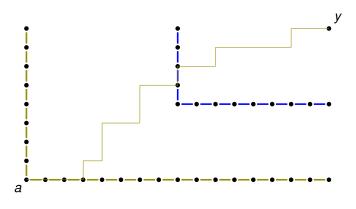
$$I_{x} = G_{a,x} - G_{a,x-e_{1}}$$
 $J_{x} = G_{a,x} - G_{a,x-e_{2}}$

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



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

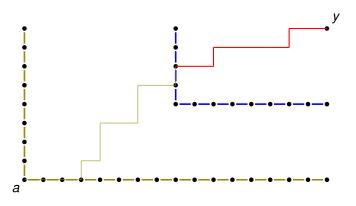
Replace the boundary to $\sim \text{Exp}(\varrho)$, $_\sim \text{Exp}(1-\varrho)$ independent.



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

Then $J_X \sim \text{Exp}(\varrho)$, $I_X \sim \text{Exp}(1 - \varrho)$, independent.

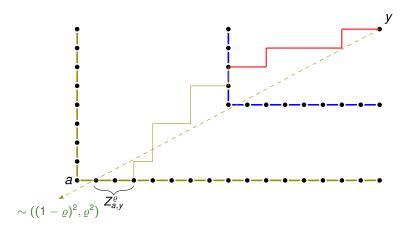
Replace the boundary to $\sim \text{Exp}(\varrho)$, $_\sim \text{Exp}(1-\varrho)$ independent.



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

Then $J_X \sim \text{Exp}(\varrho)$, $I_X \sim \text{Exp}(1 - \varrho)$, independent. The embedded model has the same structure.

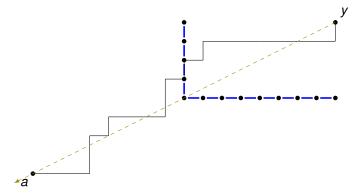
Replace the boundary to $\sim \text{Exp}(\varrho)$, $_\sim \text{Exp}(1-\varrho)$ independent.



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

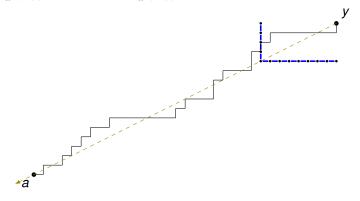
Even without the boundary:

 $J \underset{a \to -\infty}{\longrightarrow} \text{i.i.d. Exp}(\varrho), I \underset{a \to -\infty}{\longrightarrow} \text{i.i.d. Exp}(1 - \varrho), \text{ independent.}$



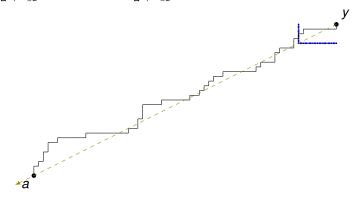
Even without the boundary:

 $J \underset{a \to -\infty}{\longrightarrow} \text{i.i.d. Exp}(\varrho), I \underset{a \to -\infty}{\longrightarrow} \text{i.i.d. Exp}(1 - \varrho), \text{ independent.}$



Even without the boundary:

 $J \underset{a \to -\infty}{\longrightarrow} \text{i.i.d. Exp}(\varrho), I \underset{a \to -\infty}{\longrightarrow} \text{i.i.d. Exp}(1 - \varrho), \text{ independent.}$

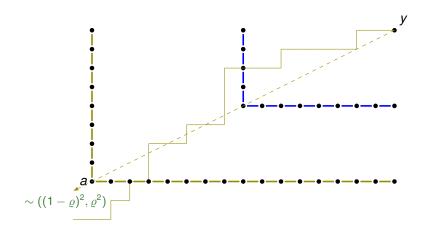


Even without the boundary:

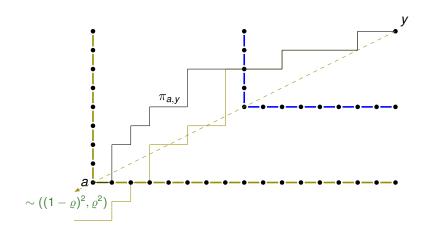
 $J \xrightarrow[a \to -\infty]{} \text{i.i.d. Exp}(\varrho), I \xrightarrow[a \to -\infty]{} \text{i.i.d. Exp}(1 - \varrho), \text{ independent.}$



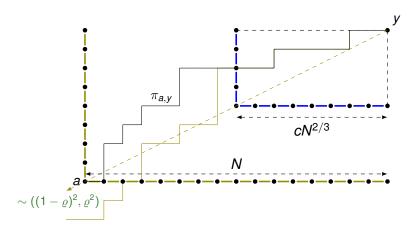
Result 1)



Result 1)

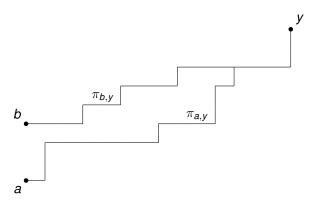


Result 1)

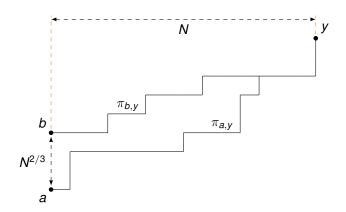


With probability at least $1 - Cc^{\frac{3}{8}}$, stationary and point-to-point paths already coalesce in the small box. (Busani, Ferrari '20)

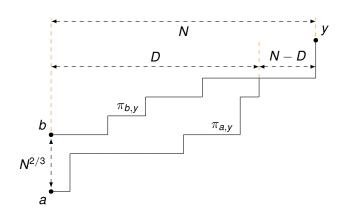
Result 2)



Result 2)



Result 2)



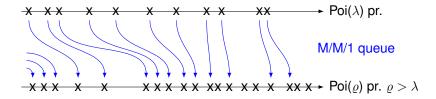
$$\begin{cases} \mathbf{P}\{D \leq \alpha \mathbf{N}\} \leq C\alpha^2, \\ \mathbf{P}\{\mathbf{N} - D \leq \alpha \mathbf{N}\} \leq C\alpha^{\frac{2}{9}}. \end{cases}$$
 (Basu, Sarkar, Sly '19; Zhang '20)

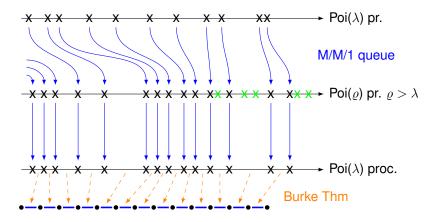
Result 3)

The Airy₂ process minus a parabola is locally well approximated in total variation by Brownian motion.

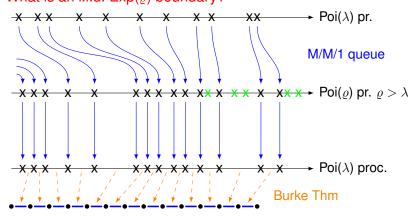


$$\times$$
 X X X X X X X X Poi(λ) pr.

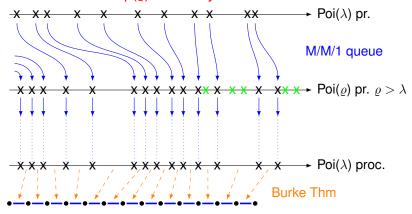




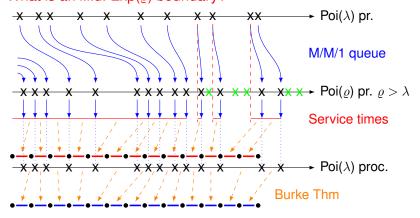
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



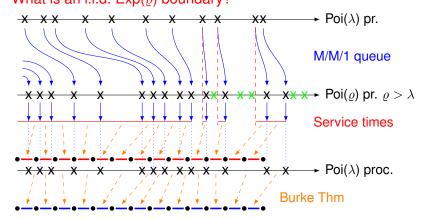
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\varrho)$ boundary?



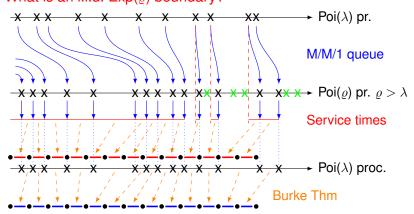
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\varrho)$ boundary?



These two boundaries are jointly stationary;

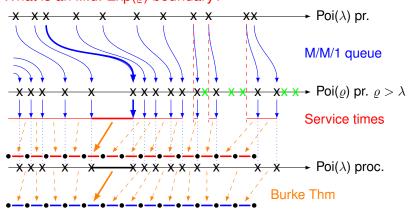
(Ferrari, Martin '06; Fan, Seppäläinen '20)

What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



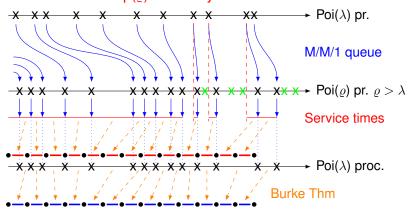
These two boundaries are **jointly** stationary; only differ when the queue empties. (Ferrari, Martin '06; Fan, Seppäläinen '20)

What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?

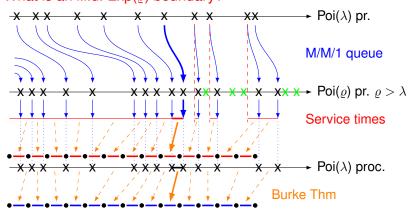


These two boundaries are **jointly** stationary; only differ when the queue empties. (Ferrari, Martin '06; Fan, Seppäläinen '20)

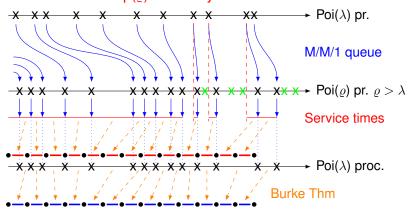
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



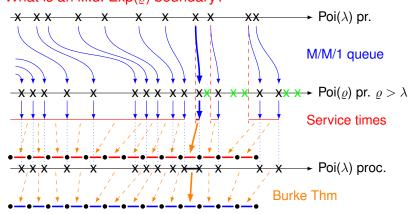
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



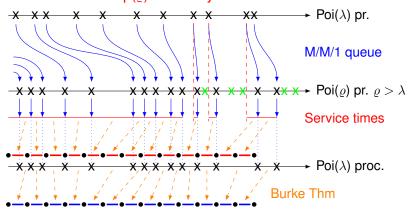
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



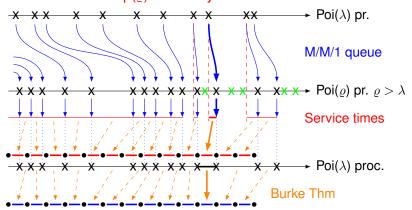
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



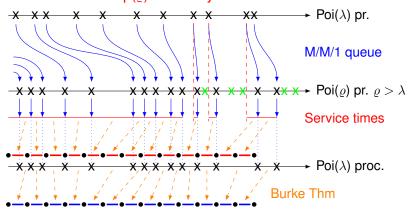
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



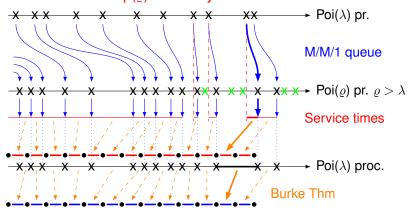
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



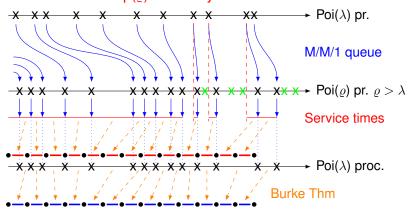
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



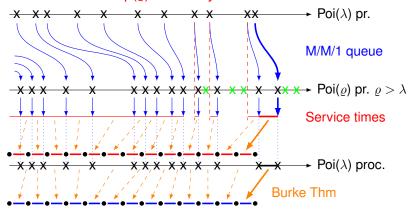
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



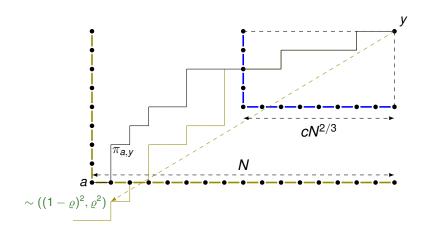
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



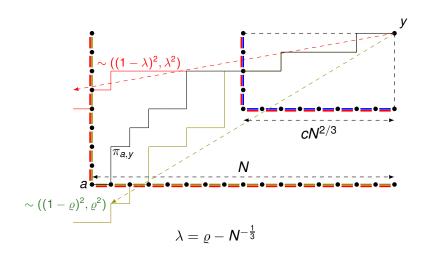
What is also an i.i.d. $Exp(\lambda)$ boundary? What is an i.i.d. $Exp(\rho)$ boundary?



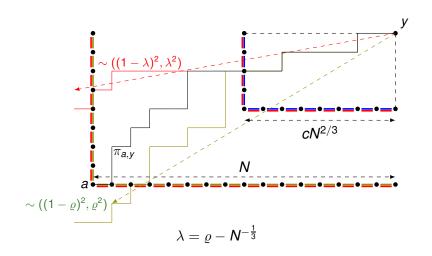
Result 1): P-2-P is like stati path



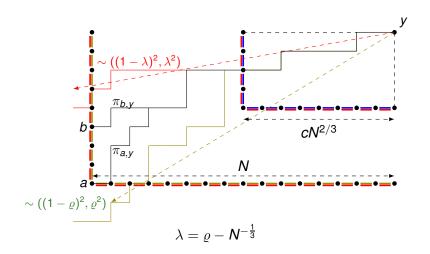
Result 1): P-2-P is like stati path



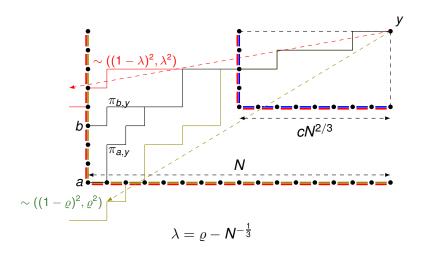
Result 2): P-2-P paths coalesce soon



Result 2): P-2-P paths coalesce soon

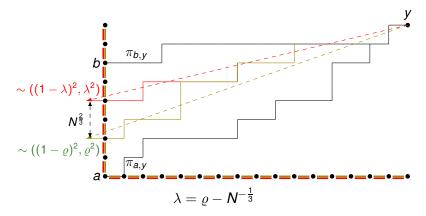


Result 2): P-2-P paths coalesce soon



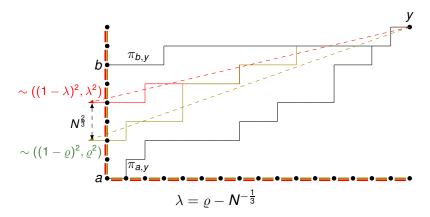
This can be boosted by pulling the small box left by αN .

Result 2): P-2-P paths don't coalesce soon



Coalescing too soon would mean stationary paths getting squeezed to each other too soon so they bend.

Result 2): P-2-P paths don't coalesce soon



Coalescing too soon would mean stationary paths getting squeezed to each other too soon so they bend.

Thank you.