

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

Joint with
Ofar Busani and Timo Seppäläinen

Márton Balázs

University of Bristol

Statistics Seminars
Durham University
11 November, 2019.

Last passage percolation

Geodesics

The result

Tools

New boundary

Crossing

Stationarity

Proof

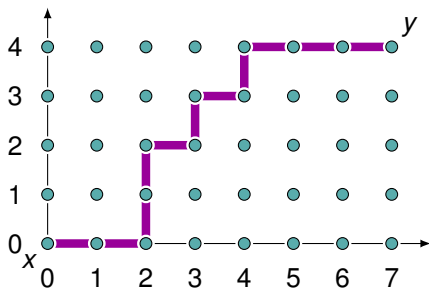
When it's too flat

No sharp turns please

The diagonal case

Last passage percolation

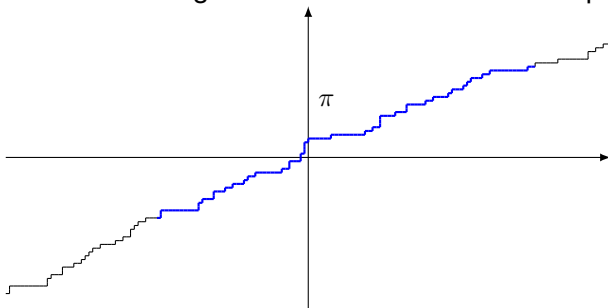
- ▶ Place ω_z i.i.d. $\text{Exp}(1)$ for $z \in \mathbb{Z}^2$.
- ▶ The *geodesic* $\pi_{x,y}$ from x to y is the a.s. unique heaviest up-right from x to y .
- ▶ $G_{x,y} = \sum_{z \in \pi_{x,y}} \omega_z$ is its weight.



Surface growth, TASEP, queuing...

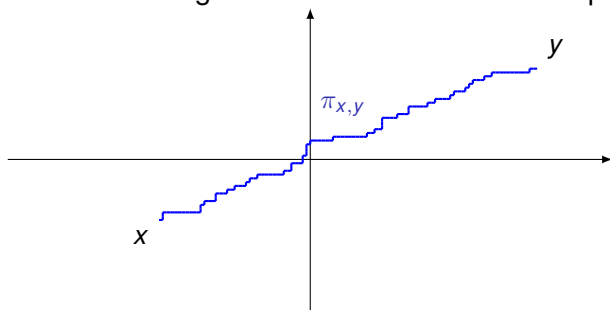
Bi-infinite geodesics

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



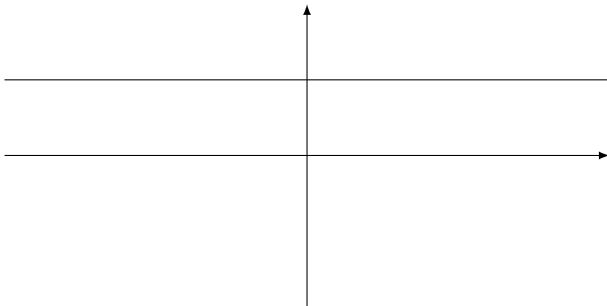
Bi-infinite geodesics

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



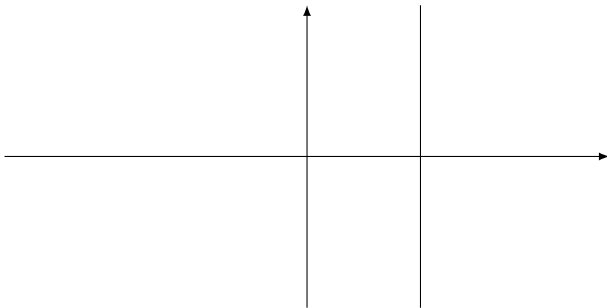
Bi-infinite geodesics

Trivial bi-infinite geodesics:



Bi-infinite geodesics

Trivial bi-infinite geodesics:



The result

Theorem

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

The result

Theorem

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

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

The result

Theorem

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

- ▶ 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.

The result

Theorem

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

- ▶ 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** \rightarrow 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.

The result

Theorem

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

- ▶ 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** \rightarrow 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.

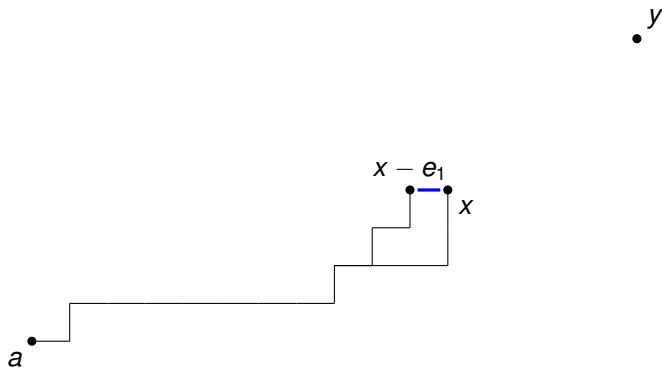
The result

Theorem

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

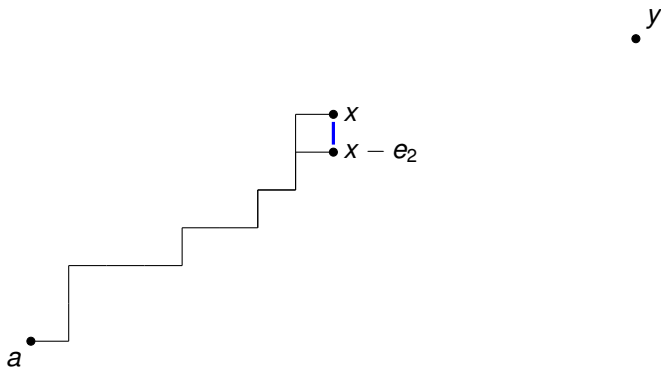
- ▶ Question raised in first passage percolation (FPP) to **Kesten** by **Furstenberg** in '86.
- ▶ **Licea, Newman '96**: almost no direction with bi-infinite geodesics in FPP.
- ▶ **Almost** \rightarrow in any fixed direction: **Ahlberg, Hoffman '16**; **Damron, Hanson '17 (FPP)**; **Georgiou, Rassoul-Agha, 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.

1. Increments as new boundary



$$I_x = G_{a,x} - G_{a,x-e_1}$$

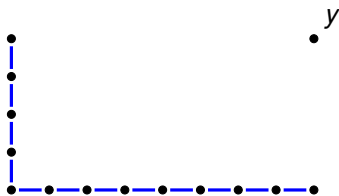
1. Increments as new boundary



$$I_x = G_{a,x} - G_{a,x-e_1}$$

$$J_x = G_{a,x} - G_{a,x-e_2}$$

1. Increments as new boundary

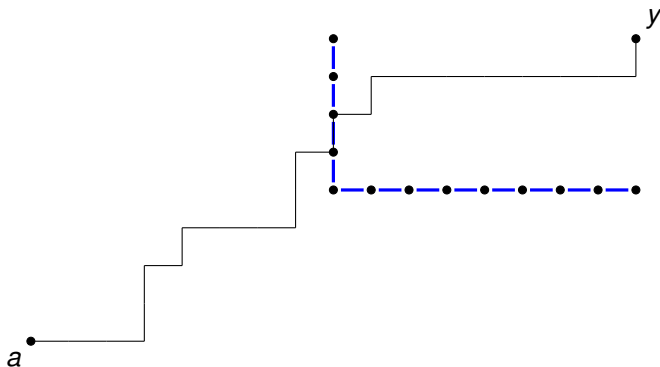


a

$$I_x = G_{a,x} - G_{a,x-e_1}$$

$$J_x = G_{a,x} - G_{a,x-e_2}$$

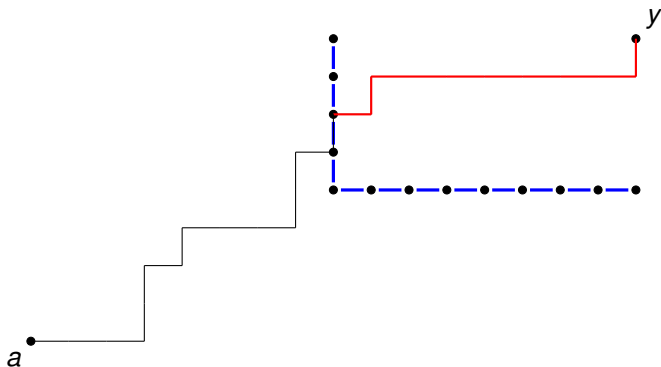
1. Increments as new boundary



$$I_x = G_{a,x} - G_{a,x-e_1}$$

$$J_x = G_{a,x} - G_{a,x-e_2}$$

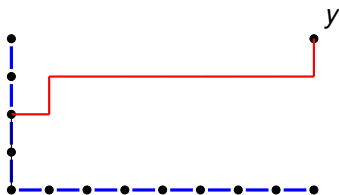
1. Increments as new boundary



$$I_x = G_{a,x} - G_{a,x-e_1}$$

$$J_x = G_{a,x} - G_{a,x-e_2}$$

1. Increments as new boundary



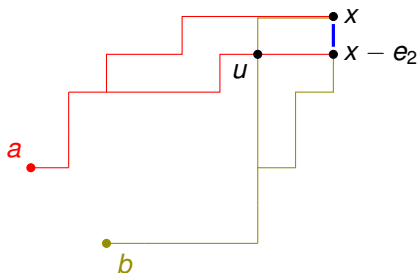
a

$$I_x = G_{a,x} - G_{a,x-e_1} \quad J_x = G_{a,x} - G_{a,x-e_2}$$

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

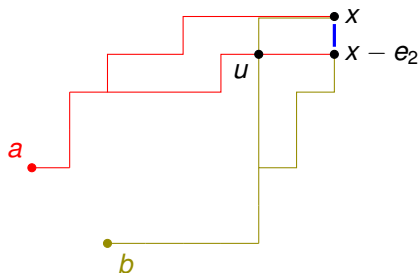
2. Crossing lemma

Let a be North-West of b .



2. Crossing lemma

Let a be North-West of b .

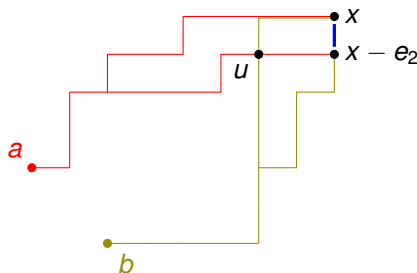


$$G_{a,x} \geq G_{a,u} + G_{u,x},$$

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

2. Crossing lemma

Let a be North-West of b .



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

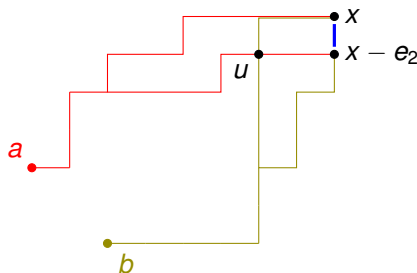
$$G_{a,x-e_2} = G_{a,u} + G_{u,x-e_2},$$

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

$$G_{b,x} = G_{b,u} + G_{u,x}.$$

2. Crossing lemma

Let a be North-West of b .



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

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

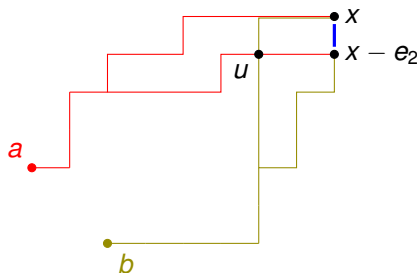
$$G_{a,x-e_2} = G_{a,u} + G_{u,x-e_2},$$

$$G_{b,x} = G_{b,u} + G_{u,x}.$$

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

2. Crossing lemma

Let a be North-West of b .



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

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

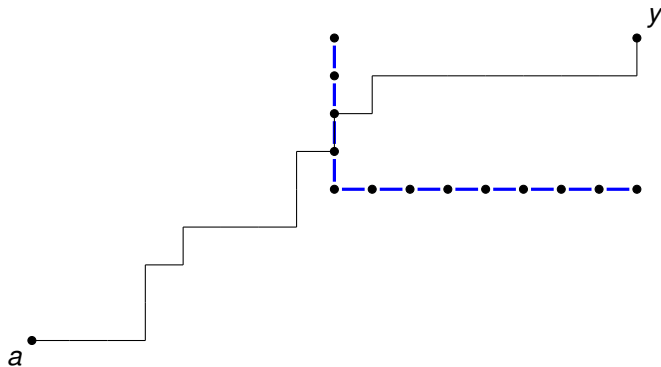
$$G_{a,x-e_2} = G_{a,u} + G_{u,x-e_2},$$

$$G_{b,x} = G_{b,u} + G_{u,x}.$$

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

Similarly, $I_x^{(a)} \leq I_x^{(b)}.$

3. Stationary LPP

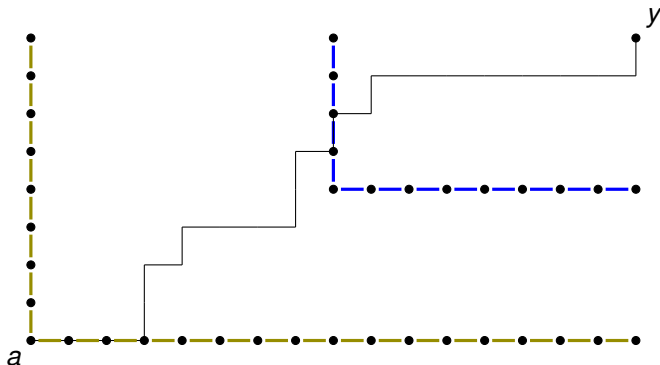


$$I_x = G_{a,x} - G_{a,x-e_1}$$

$$J_x = G_{a,x} - G_{a,x-e_2}$$

3. Stationary LPP

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

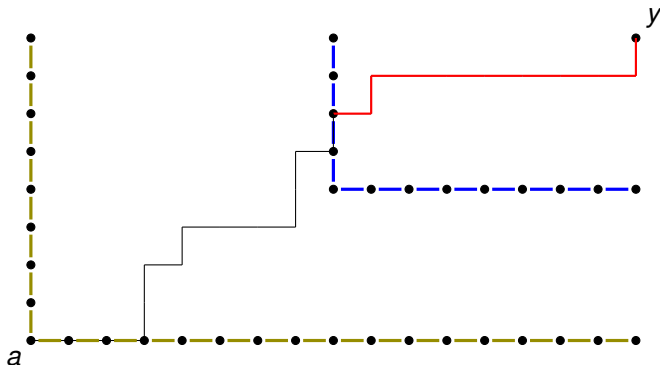


$$I_x = G_{a,x} - G_{a,x-e_1} \quad J_x = G_{a,x} - G_{a,x-e_2}$$

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

3. Stationary LPP

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



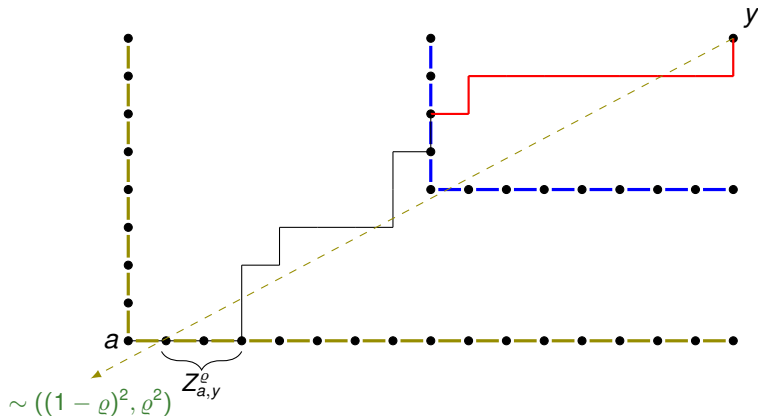
$$I_x = G_{a,x} - G_{a,x-e_1} \quad J_x = G_{a,x} - G_{a,x-e_2}$$

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

The embedded model has the same structure.

3. Stationary LPP

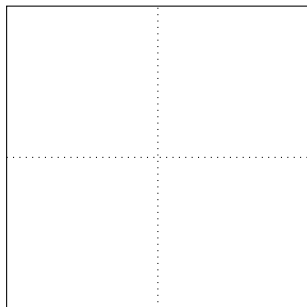
Replace the boundary to $l \sim \text{Exp}(\varrho)$, $- \sim \text{Exp}(1 - \varrho)$ independent.



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

Proof

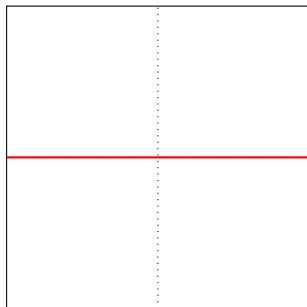
Take larger and larger boxes and show that geodesics avoid more and more the origin when crossing from one side to the other (Newman '95).



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).

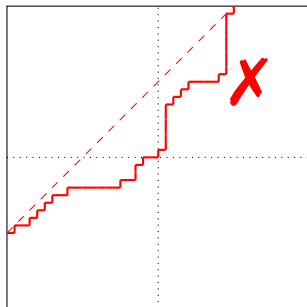
1. Close to vertical and horizontal all semi-infinite geodesics become trivial.



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).

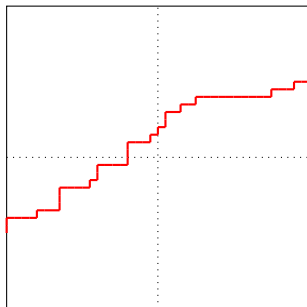
1. Close to vertical and horizontal all semi-infinite geodesics become trivial.
2. Otherwise, geodesics don't like to turn too much.



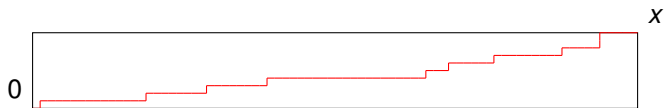
Proof

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).

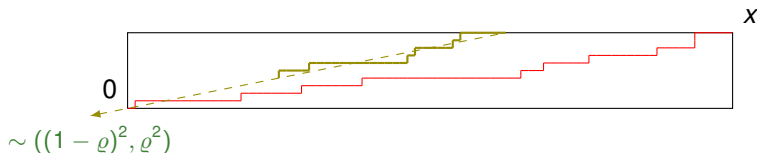
1. Close to vertical and horizontal all semi-infinite geodesics become trivial.
2. Otherwise, geodesics don't like to turn too much.
3. We are left with roughly diagonal ones, show that they fluctuate too much.



1. When it's too flat

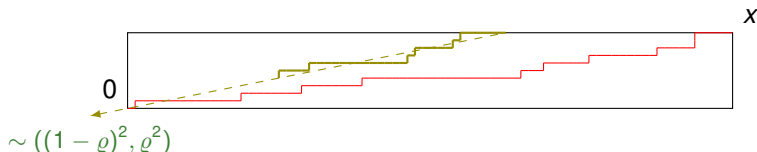


1. When it's too flat



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

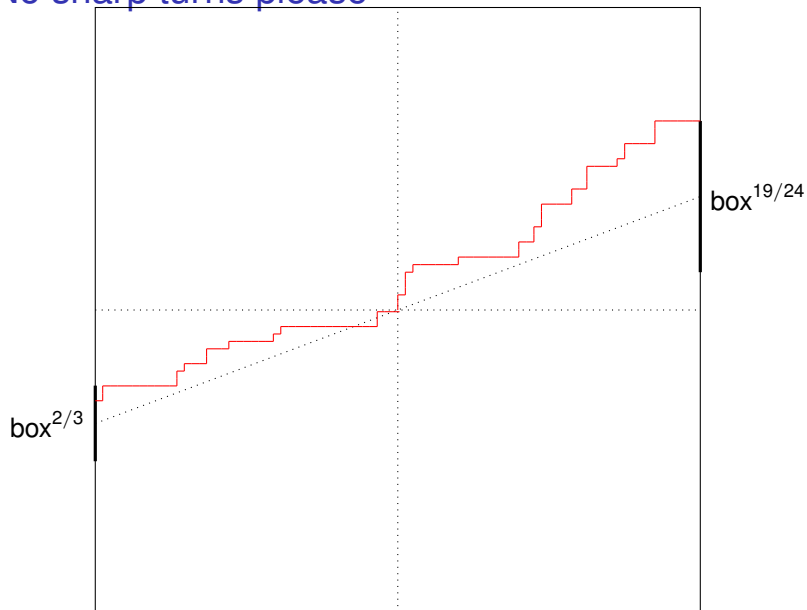


Take ϱ small, but not too small compared to x , so that with large probability the **green stationary path** exits on the left of x (use the shape function here).

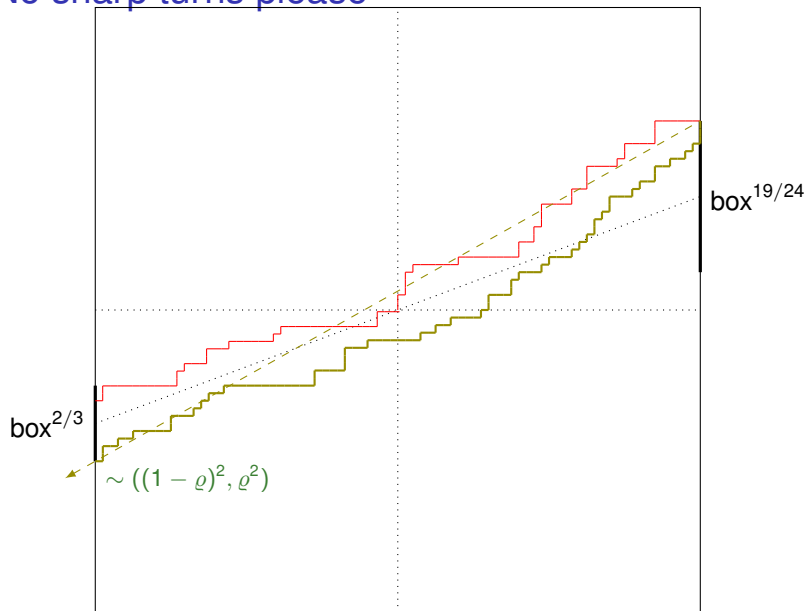
$$G_{0,x} - G_{e_2,x} = \hat{J}_{e_2} \geq \hat{J}_{e_1}^{\varrho} \sim \text{Exp}(\varrho),$$

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

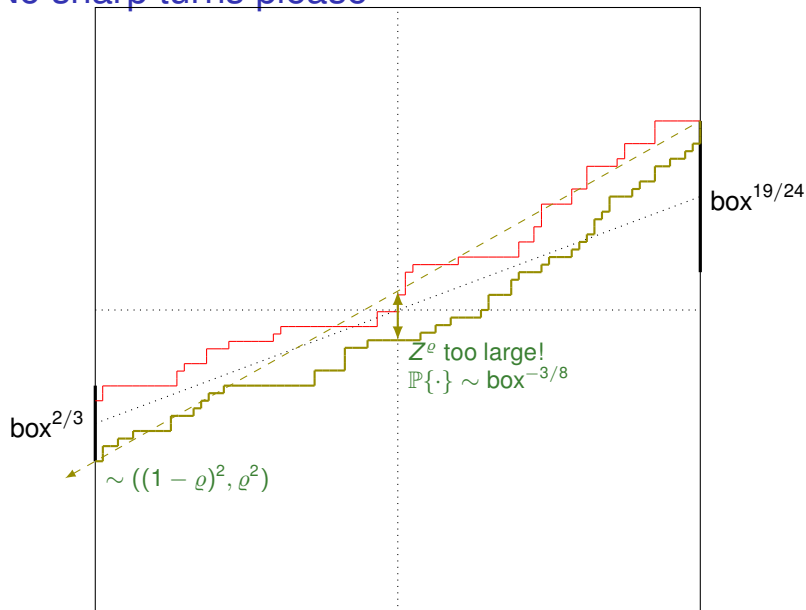
2. No sharp turns please



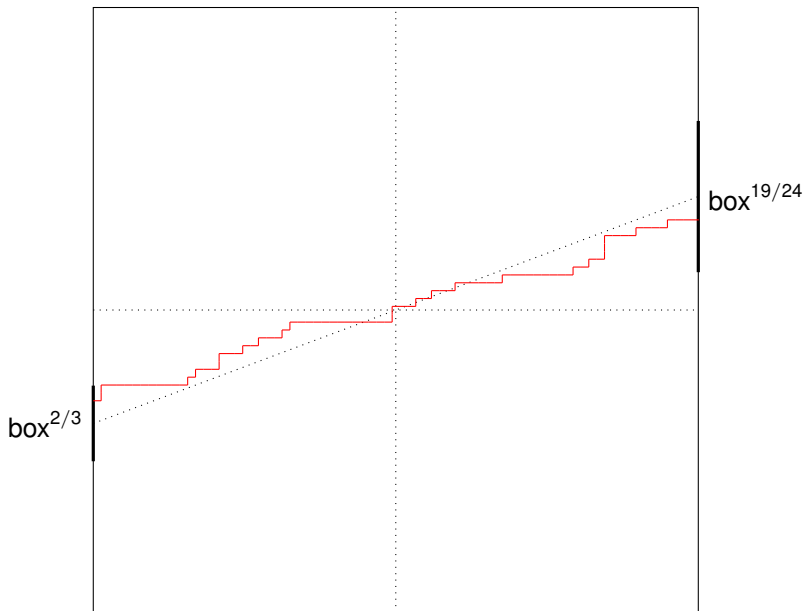
2. No sharp turns please



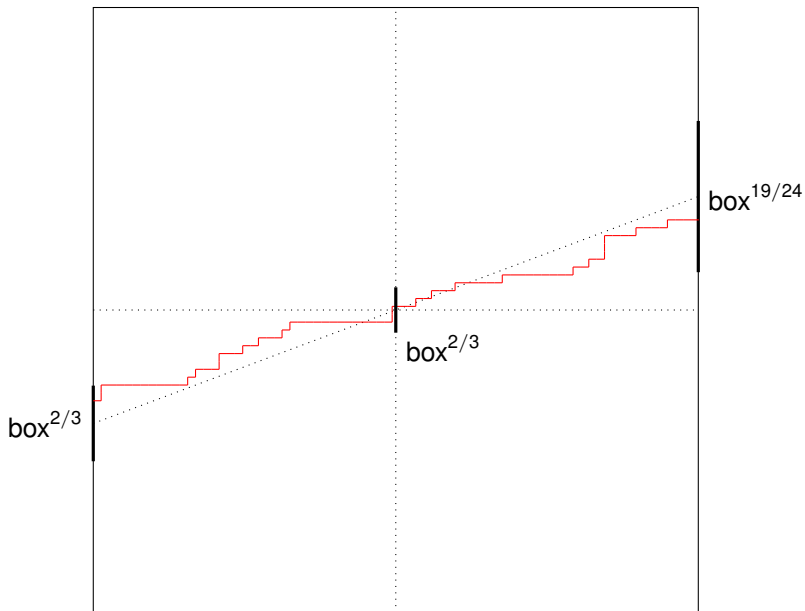
2. No sharp turns please



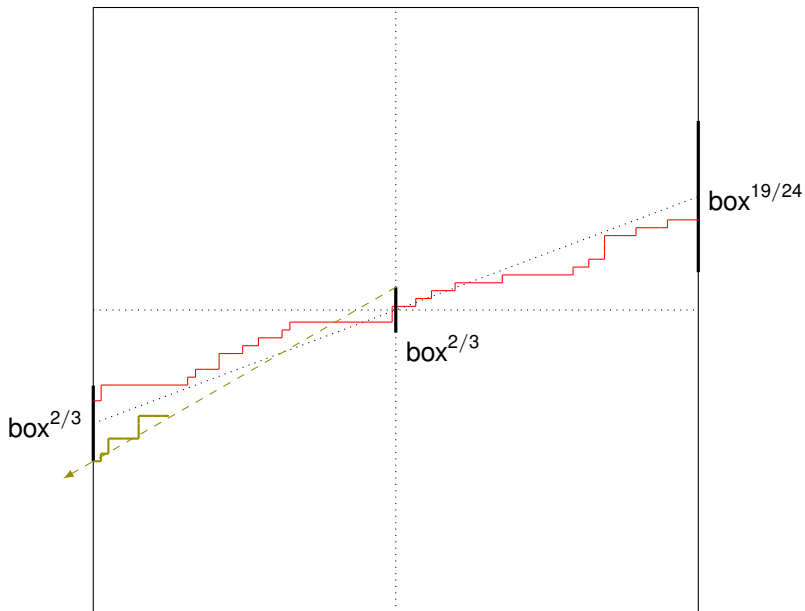
3. The diagonal case: the attack of the geodesics



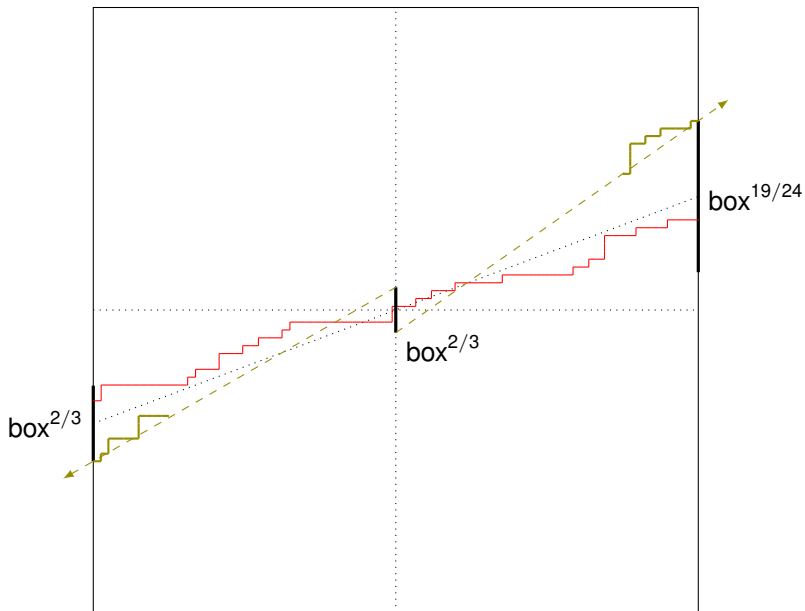
3. The diagonal case: the attack of the geodesics



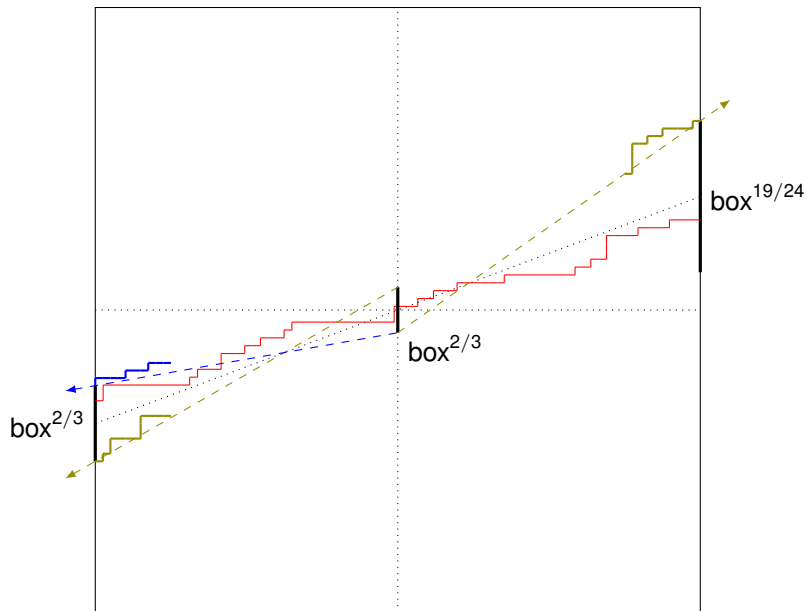
3. The diagonal case: the attack of the geodesics



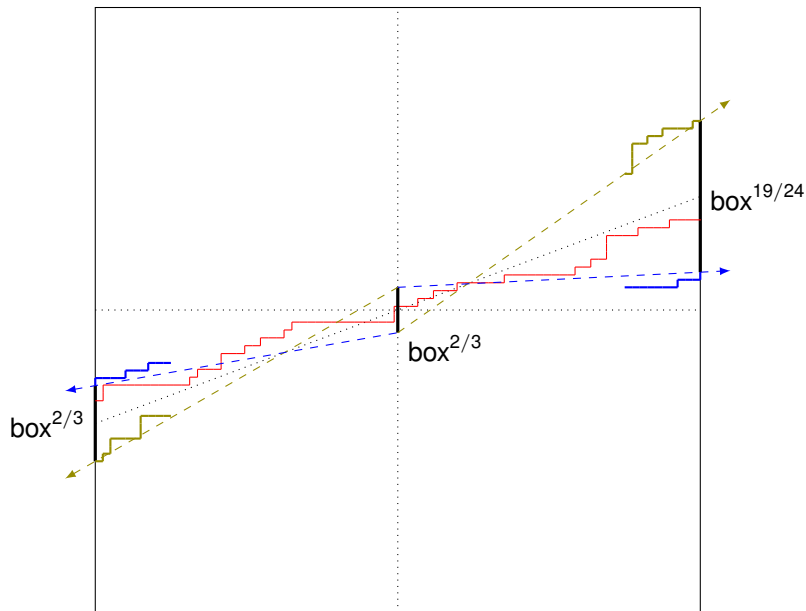
3. The diagonal case: the attack of the geodesics



3. The diagonal case: the attack of the geodesics

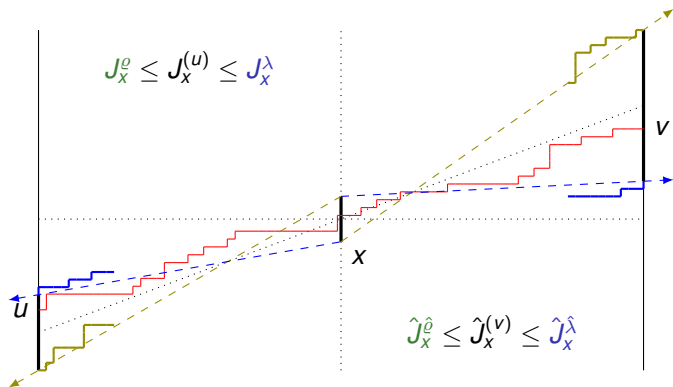


3. The diagonal case: the attack of the geodesics



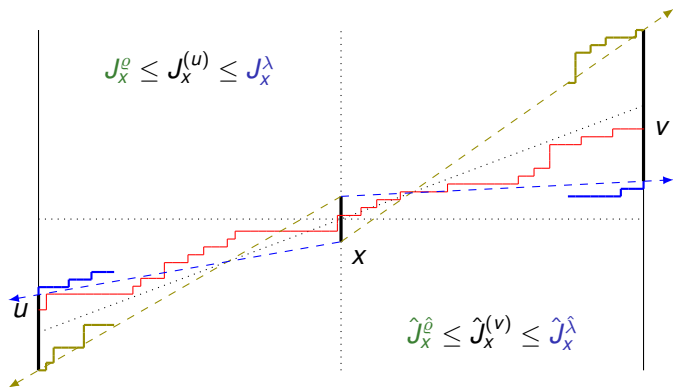
3. The diagonal case: the attack of the geodesics

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



3. The diagonal case: the attack of the geodesics

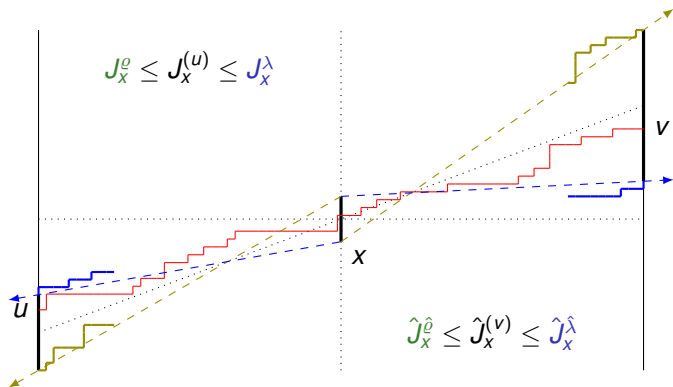
With high probability, $\forall u, x, v$:



- ▶ The **red geodesic** crosses where $\sum_{j=0}^x (J_j^{(u)} - \hat{J}_j^{(v)})$ is maximal.

3. The diagonal case: the attack of the geodesics

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



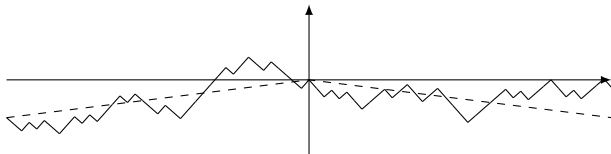
- ▶ The **red geodesic** crosses where $\sum_{j=0}^x (J_j^{(u)} - \hat{J}_j^{(v)})$ is maximal.
- ▶ The bounds $J_j^e - \hat{J}_j^\lambda \leq J_j^{(u)} - \hat{J}_j^{(v)} \leq J_j^\lambda - \hat{J}_j^e$ are independent and nicely distributed.

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 $J_j^e - \hat{J}_j^{\hat{\lambda}} \leq J_j^{(u)} - \hat{J}_j^{(v)} \leq J_j^{\lambda} - \hat{J}_j^{\hat{e}}$ 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.



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

So, the counting

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

↪ Union bound:

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

So, the counting

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

↪ Union bound:

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

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

Thank you.