

Critical values in an anisotropic percolation model

Hao Xue

EPF - Lausanne

(Based on joint work with T. Mountford and M.E. Vares)

23rd EBP - July 2019

Overview

Basic model on \mathbb{Z}^{1+1}

Supercritical/ higher dimensions \mathbb{Z}^{d+1} (on going)

Related works

A model investigated by Fontes, Marchetti, Merola, Presutti, Vares:
 ± 1 spins $\sigma(x, i), x \in \mathbb{Z}, i \in \mathbb{Z}$ s.t.

Related works

A model investigated by Fontes, Marchetti, Merola, Presutti, Vares:
 ± 1 spins $\sigma(x, i)$, $x \in \mathbb{Z}$, $i \in \mathbb{Z}$ s.t.

- Horizontal interaction with strength γ and range $1/\gamma$:
On i -th horizontal level, it follows a Kac potential

$$-\frac{1}{2} J_\gamma(x, y) \sigma(x, i) \sigma(y, i), \sum_{y \neq x} J_\gamma(x, y) = 1,$$

where $J_\gamma = c_\gamma \gamma J(\gamma(x - y))$ and $J(r)$, $r \in \mathbb{R}$ is smooth and symmetric with support in $[-1, 1]$, $J(0) > 0$, $\int J(r) dr = 1$, c_γ is the normalization constant that tends to 1 as $\gamma \rightarrow 0$.

Related works

A model investigated by Fontes, Marchetti, Merola, Presutti, Vares:
 ± 1 spins $\sigma(x, i)$, $x \in \mathbb{Z}$, $i \in \mathbb{Z}$ s.t.

- ▶ Horizontal interaction with strength γ and range $1/\gamma$:
On i -th horizontal level, it follows a Kac potential

$$-\frac{1}{2} J_\gamma(x, y) \sigma(x, i) \sigma(y, i), \quad \sum_{y \neq x} J_\gamma(x, y) = 1,$$

where $J_\gamma = c_\gamma \gamma J(\gamma(x - y))$ and $J(r)$, $r \in \mathbb{R}$ is smooth and symmetric with support in $[-1, 1]$, $J(0) > 0$, $\int J(r) dr = 1$, c_γ is the normalization constant that tends to 1 as $\gamma \rightarrow 0$.

- ▶ Vertical interaction between nearest neighbours with strength $\epsilon(\gamma)$.

$$-\epsilon \sigma(x, i) \sigma(x, i + 1).$$

Related works (cont'd)

Question: How small ϵ is to still observe a phase transition for the anisotropic Ising model (for all γ small)?

Related works (cont'd)

Question: How small ϵ is to still observe a phase transition for the anisotropic Ising model (for all γ small)?

Conjecture

$$\epsilon(\gamma) = \kappa\gamma^{2/3}.$$

Related works (cont'd)

Question: How small ϵ is to still observe a phase transition for the anisotropic Ising model (for all γ small)?

Conjecture

$$\epsilon(\gamma) = \kappa \gamma^{2/3}.$$

Ising \Rightarrow FK percolation with $q = 2$:

$$p(\langle v_1, v_2 \rangle) = 1 - e^{-J_\gamma(x,y)} 1_{\langle v_1, v_2 \rangle \in E_h} - e^{-2\epsilon(\gamma)} 1_{\langle v_1, v_2 \rangle \in E_v}.$$

FK measure:

$$\mathbb{P}(\omega) = \frac{1}{Z(G, p, q)} p^{|\omega|} (1-p)^{|E \setminus \omega|} q^{k(\omega)}.$$

Basic model

Graph $\mathbb{Z}^2 = (V, E)$, $V = \{(x, i) : x \in \mathbb{Z}, i \in \mathbb{Z}\}$, $E = E_h \cup E_v$, s.t.

Basic model

Graph $\mathbb{Z}^2 = (V, E)$, $V = \{(x, i) : x \in \mathbb{Z}, i \in \mathbb{Z}\}$, $E = E_h \cup E_v$, s.t.

► Horizontal edges

$$E_h = \{e = \langle v_1, v_2 \rangle : 1 \leq |x_1 - x_2| \leq N, i_1 = i_2\}.$$

Open probability $\frac{\lambda}{2N}$; critical case: $\lambda = 1$.

Basic model

Graph $\mathbb{Z}^2 = (V, E)$, $V = \{(x, i) : x \in \mathbb{Z}, i \in \mathbb{Z}\}$, $E = E_h \cup E_v$, s.t.

- ▶ Horizontal edges

$$E_h = \{e = \langle v_1, v_2 \rangle : 1 \leq |x_1 - x_2| \leq N, i_1 = i_2\}.$$

Open probability $\frac{\lambda}{2N}$; critical case: $\lambda = 1$.

- ▶ Vertical edges

$$E_v = \{e = \langle v_1, v_2 \rangle : x_1 = x_2, |i_1 - i_2| = 1\}.$$

Open probability $\epsilon(N) = \kappa N^{-b}$.

Basic model

Graph $\mathbb{Z}^2 = (V, E)$, $V = \{(x, i) : x \in \mathbb{Z}, i \in \mathbb{Z}\}$, $E = E_h \cup E_v$, s.t.

- ▶ Horizontal edges

$$E_h = \{e = \langle v_1, v_2 \rangle : 1 \leq |x_1 - x_2| \leq N, i_1 = i_2\}.$$

Open probability $\frac{\lambda}{2N}$; critical case: $\lambda = 1$.

- ▶ Vertical edges

$$E_v = \{e = \langle v_1, v_2 \rangle : x_1 = x_2, |i_1 - i_2| = 1\}.$$

Open probability $\epsilon(N) = \kappa N^{-b}$.

- ▶ Initial open sites at layer 0: $2N^{2\alpha}$ on $\{-N^{1+\alpha}, \dots, 0, \dots, N^{1+\alpha}\}$ with distance $N^{1-\alpha}$

Picutre

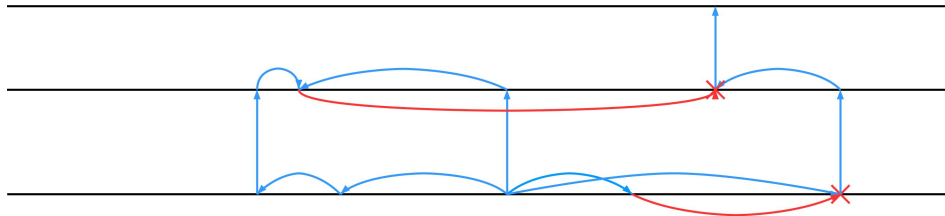


Figure: Anisotropic percolation on \mathbb{Z}^2

Horizontal

Rescale the horizontal space by $N^{1+\alpha}$ and its horizontal time step by $N^{2\alpha}$

Horizontal

Rescale the horizontal space by $N^{1+\alpha}$ and its horizontal time step by $N^{2\alpha}$

► $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$.

Horizontal

Rescale the horizontal space by $N^{1+\alpha}$ and its horizontal time step by $N^{2\alpha}$

▶ $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$.

▶

$$\hat{\xi}_{k+1}(x) = \begin{cases} 1 & \text{if } \sum_{j \leq k} \hat{\xi}_j(x) = 0 \text{ and } \sum_{w=1}^{N_k(x)} \eta_{k+1}^w \geq 1 \\ 0 & \text{otherwise,} \end{cases}$$

where $N_k(x) = \sum_{y \sim x} \hat{\xi}_k(y)$, $\eta_{k+1}^w \stackrel{\text{i.i.d.}}{\sim} \text{Bernoulli}(1/2N)$.

Horizontal

Rescale the horizontal space by $N^{1+\alpha}$ and its horizontal time step by $N^{2\alpha}$

▶ $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$.

▶

$$\hat{\xi}_{k+1}(x) = \begin{cases} 1 & \text{if } \sum_{j \leq k} \hat{\xi}_j(x) = 0 \text{ and } \sum_{w=1}^{N_k(x)} \eta_{k+1}^w \geq 1 \\ 0 & \text{otherwise,} \end{cases}$$

where $N_k(x) = \sum_{y \sim x} \hat{\xi}_k(y)$, $\eta_{k+1}^w \stackrel{\text{i.i.d.}}{\sim} \text{Bernoulli}(1/2N)$.

▶ Approximation of density $(A\hat{\xi})(x) = \frac{1}{2N^\alpha} \sum_{y \sim x} \hat{\xi}(y)$.

Horizontal

Rescale the horizontal space by $N^{1+\alpha}$ and its horizontal time step by $N^{2\alpha}$

▶ $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$.

▶

$$\hat{\xi}_{k+1}(x) = \begin{cases} 1 & \text{if } \sum_{j \leq k} \hat{\xi}_j(x) = 0 \text{ and } \sum_{w=1}^{N_k(x)} \eta_{k+1}^w \geq 1 \\ 0 & \text{otherwise,} \end{cases}$$

where $N_k(x) = \sum_{y \sim x} \hat{\xi}_k(y)$, $\eta_{k+1}^w \stackrel{\text{i.i.d.}}{\sim} \text{Bernoulli}(1/2N)$.

▶ Approximation of density $(A\hat{\xi})(x) = \frac{1}{2N^\alpha} \sum_{y \sim x} \hat{\xi}(y)$.

▶ $\hat{\xi}_{k+1}(x) =$

$$\hat{\xi}_k(x) + \text{Laplacian} + \text{martingale} - \underbrace{\frac{1}{2N} \sum_{y \sim x} \hat{\xi}_k(y) \sum_{j \leq k} \hat{\xi}_j(x)}_{\text{converges when } \alpha=1/5} + \text{Error} .$$

Heuristics

► $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$, $(A\hat{\xi})(x) = \frac{1}{2N^\alpha} \sum_{y \sim x} \hat{\xi}(y)$

Heuristics

- ▶ $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$, $(A\hat{\xi})(x) = \frac{1}{2N^\alpha} \sum_{y \sim x} \hat{\xi}(y)$
- ▶ Initially, $A(\hat{\xi}_0) = 1_{[-1,1]}$, $N^{\alpha-1}$ on each site and total number is $N^{2\alpha}$

Heuristics

- ▶ $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$, $(A\hat{\xi})(x) = \frac{1}{2N^\alpha} \sum_{y \sim x} \hat{\xi}(y)$
- ▶ Initially, $A(\hat{\xi}_0) = 1_{[-1,1]}$, $N^{\alpha-1}$ on each site and total number is $N^{2\alpha}$
- ▶ After $N^{2\alpha}$ steps, dying chance is $N^{3\alpha-1}$

Heuristics

- ▶ $\hat{\xi}_n(\cdot) : \mathbb{Z}/N^{1+\alpha} \rightarrow \{0, 1\}$, $(A\hat{\xi})(x) = \frac{1}{2N^\alpha} \sum_{y \sim x} \hat{\xi}(y)$
- ▶ Initially, $A(\hat{\xi}_0) = 1_{[-1,1]}$, $N^{\alpha-1}$ on each site and total number is $N^{2\alpha}$
- ▶ After $N^{2\alpha}$ steps, dying chance is $N^{3\alpha-1}$
- ▶ Total attrition is $N^{5\alpha-1}$

Main result

- ▶ \mathcal{C}^i : cluster at layer i

Main result

- ▶ \mathcal{C}^i : cluster at layer i
- ▶ $|\mathcal{C}^i| \approx N^{2\alpha}$

Main result

- ▶ \mathcal{C}^i : cluster at layer i
- ▶ $|\mathcal{C}^i| \approx N^{2\alpha}$

Theorem 1 (Mountford, Vares, X.).

The critical value is $b = 2/5$ ($\epsilon(N) = \kappa N^{-b}$): there exist positive constants C_1 and C_2 such that for $\kappa < C_1$, there is no percolation and for $\kappa > C_2$, the percolation appears.

Supercritical/ higher dimensions cases (on going)

- ▶ When $\lambda > 1, d = 1$ (horizontal open probability is $\lambda/2N$): the critical vertical interaction is $\epsilon(N) = e^{-\kappa N}$.

Supercritical/ higher dimensions cases (on going)

- ▶ When $\lambda > 1, d = 1$ (horizontal open probability is $\lambda/2N$): the critical vertical interaction is $\epsilon(N) = e^{-\kappa N}$.
- ▶ When $\lambda > 1, d > 1$, there always exists a percolation.
 - ▶ What is the probability of a large but finite size cluster?

Thanks!