

Does Eulerian percolation on the square lattice percolate?

Irène Marcovici

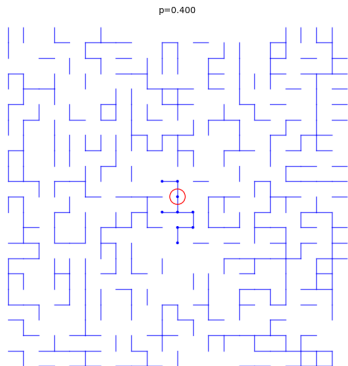
Joint work with **Régine Marchand** and **Olivier Garet**

Institut Élie Cartan de Lorraine, Univ. de Lorraine, Nancy

IHP, January 16th, 2017



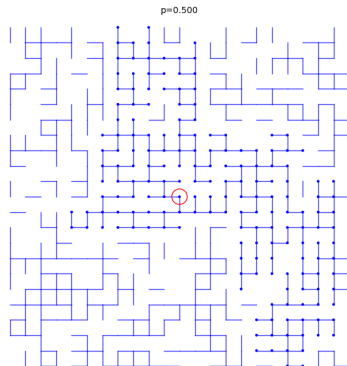
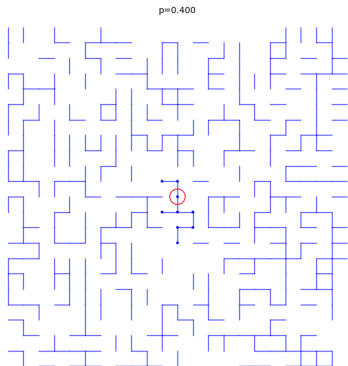
Classical Bernoulli bond percolation



$\omega \in \{0, 1\}^{\mathbb{E}_2}$
 $(\omega_e)_{e \in \mathbb{E}_2}$ i.i.d. with law $\text{Ber}(p)$

$\mathbb{E}_2 =$ set of edges of \mathbb{Z}^2
 $\omega_e = 1$ if edge e is colored in blue

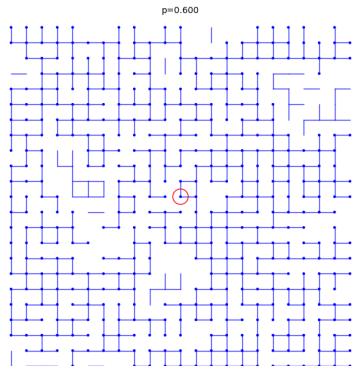
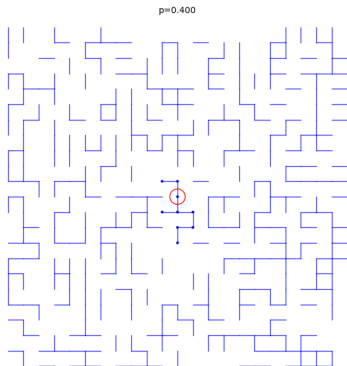
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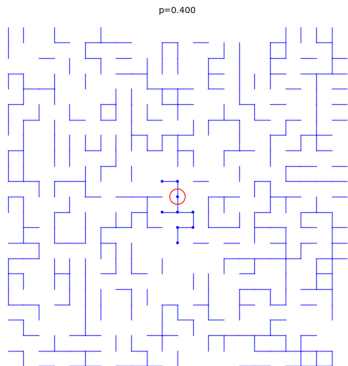
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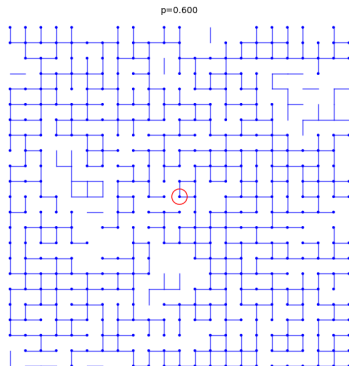
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Classical Bernoulli bond percolation



$$p < 0.5$$

No infinite connected component



$$p > 0.5$$

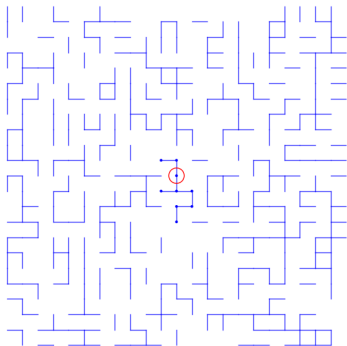
Infinite connected component

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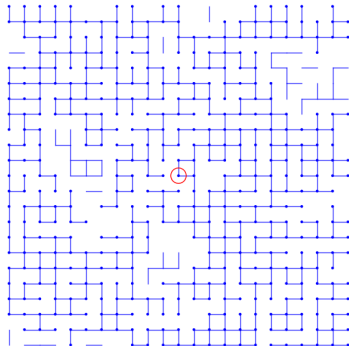
$p=0.400$



$p \leq 0.5$

No infinite connected component

$p=0.600$



$p > 0.5$

Infinite connected component

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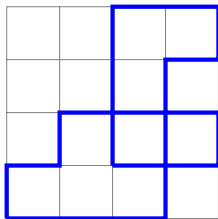
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Eulerian percolation (= even percolation)

Bernoulli bond percolation with parameter p , conditioned on the fact that every site has an even degree

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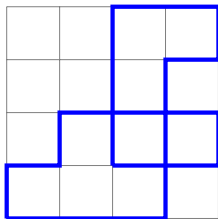
$$\text{Probability} \quad \frac{1}{Z_p} p^{N_b} (1-p)^{N_g}$$

N_b = number of blue edges

N_g = number of grey edges

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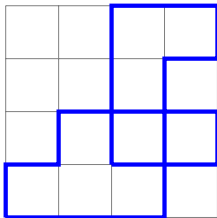
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How to define the even percolation measure on the whole \mathbb{Z}^2 ?

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How to define the even percolation measure on the whole \mathbb{Z}^2 ?
What are the connectivity properties of the random (blue) subgraph obtained?

Definition of the even percolation measure on \mathbb{Z}^2

Degree of vertex x in configuration ω : $d_\omega(x) = \sum_{e \ni x} \omega_e$

We want to condition the Bernoulli bond percolation to the event:

$$\Omega_{EP} = \{\omega \in \{0, 1\}^{\mathbb{E}_2}; \forall x \in \mathbb{Z}^2, d_\omega(x) \equiv 0[2]\}$$

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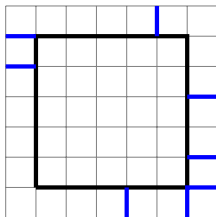
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Gibbs measures formalism:

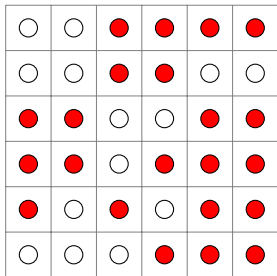
$$\begin{aligned} \mu_{\Lambda, \eta}^p(\omega) &= \frac{1}{Z} \mathbf{1}_{\eta_{\Lambda^c} \omega_{\Lambda} \in \Omega_{EP}} p^{N_b(\omega_{\Lambda})} (1-p)^{N_g(\omega_{\Lambda})} \\ &= \frac{1}{Z'} \mathbf{1}_{\eta_{\Lambda^c} \omega_{\Lambda} \in \Omega_{EP}} \left(\frac{p}{1-p}\right)^{N_b(\omega_{\Lambda})} \end{aligned}$$



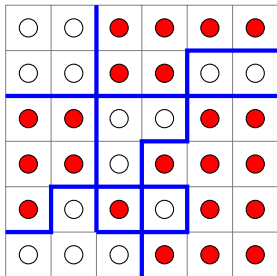
Finite box Λ

Configuration $\eta \in \Omega_{EP}$ outside Λ

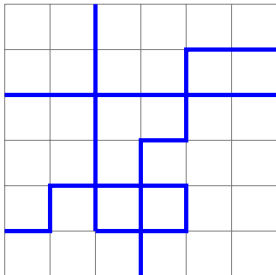
Colorings and contours



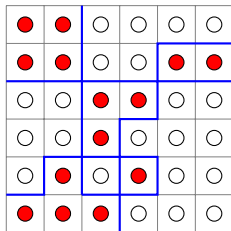
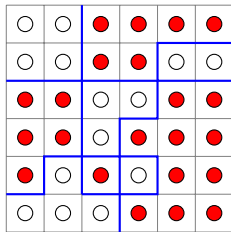
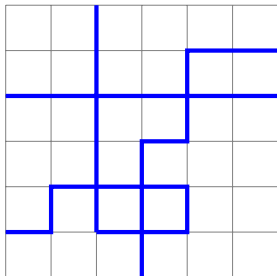
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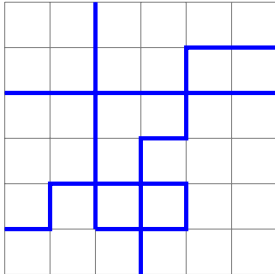
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-	-	+	+	+	+
-	-	+	+	-	-
+	+	-	-	+	+
+	+	-	+	+	+
+	-	+	-	+	+
-	-	-	+	+	+

+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

Relation with the Ising model

$$\beta = 1/T$$

+	+	+	+	+	-	-
-						-
+						-
+						+
+						+
+						-
+	+	+	+	-	-	+

$$\pi_{\Lambda, \eta}^{\beta}(\omega) = \frac{1}{Z} \exp \left(\beta \sum_{i \sim j, i \text{ or } j \in \Lambda} \omega_i \omega_j \right)$$

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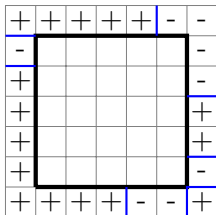
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-						-
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Even percolation \iff Ising model

Parameter p \iff β such that $\exp(-2\beta) = \frac{p}{1-p}$

Relation with the Ising model

$$\beta_c = \frac{1}{2} \log(1 + \sqrt{2})$$

$\beta \leq \beta_c$: a unique Gibbs measure
 $\beta > \beta_c$: two extremal measures π_β^+ and π_β^-

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Proposition

There exists a unique even percolation measure μ_p on \mathbb{Z}^2 : it is the image by the **contour** application of any Gibbs measure for the Ising model with parameter $\beta(p) = \frac{1}{2} \log \left(\frac{1-p}{p} \right)$.

p	0		$\frac{1}{2}$		1
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Remark: $\beta(1-p) = -\beta(p)$

Even perco μ_p

$\begin{matrix} \rightsquigarrow \\ \text{Blue} \longleftrightarrow \text{Grey} \end{matrix}$

Even perco μ_{1-p}

Ising parameter β

\rightsquigarrow

Ising parameter $-\beta$

Spin inversion on a checkerboard



Number of infinite connected components

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 - 2 In a box of size L , number of trifurcations $\propto L^2$.
 - 3 So, number of infinite connected components intersecting the box $\propto L^2$.
 - 4 But that number cannot be larger than the perimeter of the box $\propto L$, contradiction!

Number of infinite connected components

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Proposition

For the measure μ_p of even percolation:

- if $p < p_c$ ($\beta > \beta_c$), a.s. no infinite connected component,
- if $p_c < p < 1/2$ ($0 < \beta < \beta_c$), a.s. a (unique) infinite connected component.

p	0	p_c	$\frac{1}{2}$	$1 - p_c$	1
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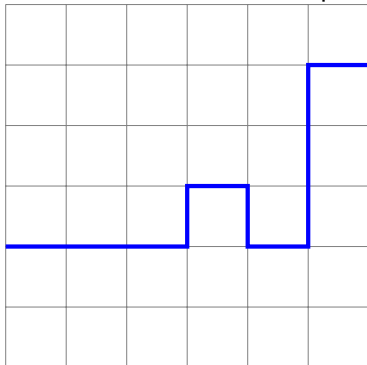
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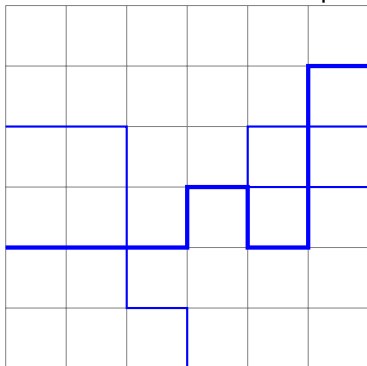
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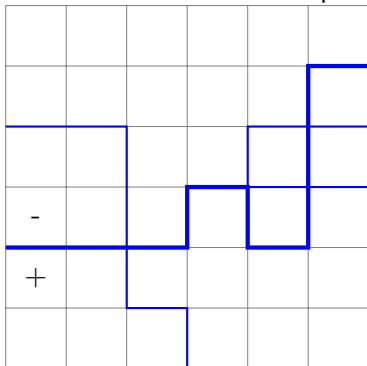
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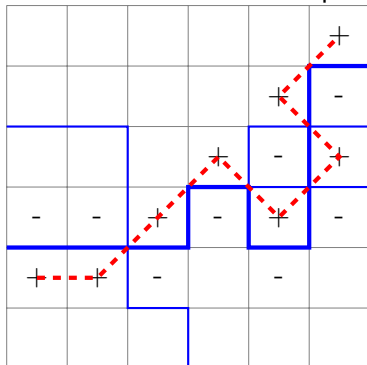
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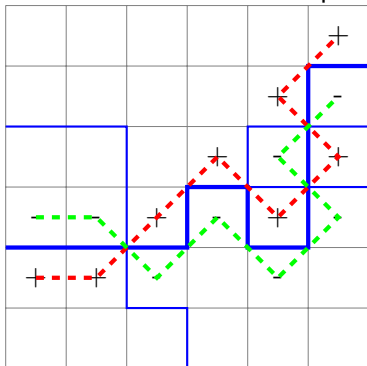
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But we know that for $\beta > \beta_c$, under π_β^+ , there are no infinite *-paths of spins $-$, contradiction!

[Russo 1979]

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- there is an infinite $*$ -path of spins $+$,
- all the connected components of spins $+$ are finite.

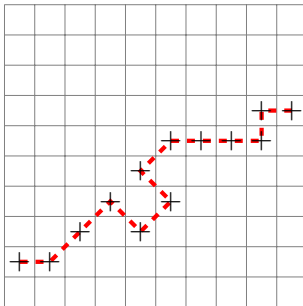
[Coniglio et al. 1976,
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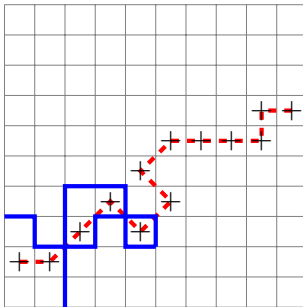


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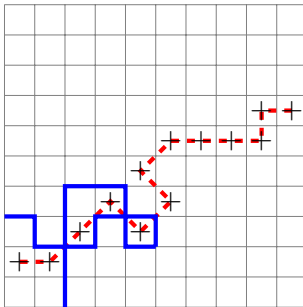


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The union of contours of connected components of spins + provides an infinite connected component for the even perco.

Summary

p	0	p_c	$\frac{1}{2}$	1
$\beta(p)$	$+\infty$	β_c	0	$-\infty$
μ_p	no perco		perco	

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Random Cluster model

- On a finite graph $G = (V, E)$, distribution:

$$\phi_{p,q}(\omega) = \frac{1}{Z} p^{N_b(\omega)} (1-p)^{N_g(\omega)} q^{k(\omega)},$$

where $k(\omega)$ = number of blue connected components.

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- Extension to an infinite volume measure on \mathbb{Z}^2 , for $q \geq 1$.
Critical point for the emergence of an infinite connected component: $p_c^{RC} = \frac{\sqrt{q}}{1+\sqrt{q}}$ [Beffara, Duminil-Copin 2012]

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- On a finite graph $G = (V, E)$, distribution:

$$\phi_{p,q}(\omega) = \frac{1}{Z} p^{N_b(\omega)} (1-p)^{N_g(\omega)} q^{k(\omega)},$$

where $k(\omega)$ = number of blue connected components.

- Extension to an infinite volume measure on \mathbb{Z}^2 , for $q \geq 1$.
Critical point for the emergence of an infinite connected component: $p_c^{RC} = \frac{\sqrt{q}}{1+\sqrt{q}}$ [Beffara, Duminil-Copin 2012]

Ising model \longleftrightarrow Random Cluster model

Parameter β \longleftrightarrow Parameters $p = f(\beta) = 1 - \exp(-2\beta)$, $q = 2$

To obtain the Random Cluster model from the Ising model, keep each edge between identical spins with probability $f(\beta) = 1 - \exp(-2\beta)$, independently.

Ising model

+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

$$\gamma_{\beta}(p)$$

Ising model

+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

$$\gamma_{\beta(p)}$$



$$\varphi_{f(\beta(p)), 2}$$

+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

$$\mu_p$$

+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

Random cluster

Even percolation

Ising model

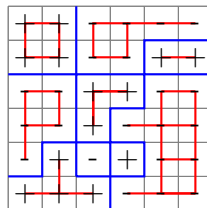
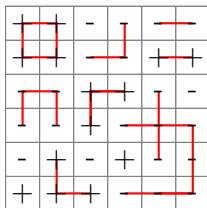
+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

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$\varphi_{f(\beta(p)),2}$

μ_p



Random cluster

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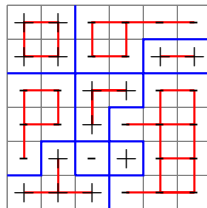
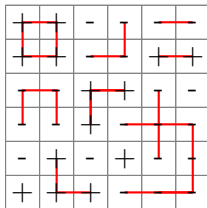
+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

$\gamma_{\beta(p)}$



$\varphi_{f(\beta(p)),2}$

$(\mu_p)^*$



Random cluster

Even percolation

Ising model

+	+	-	-	-	-
+	+	-	-	+	+
-	-	+	+	-	-
-	-	+	-	-	-
-	+	-	+	-	-
+	+	+	-	-	-

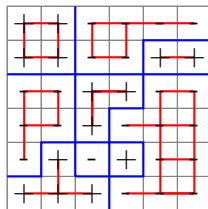
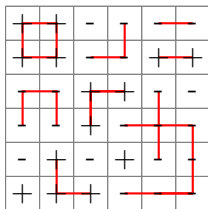
$\gamma_{\beta(p)}$



$\varphi_{f(\beta(p)),2}$

\cong

$(\mu_p)^*$



Random cluster

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$$\varphi_{f(\beta(p)), 2} \preceq (\mu_p)_*$$

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[Beffara, Duminil-Copin 2012]

Summary

p	0	p_c	$\frac{1}{2}$	1
$\beta(p)$	$+\infty$	β_c	0	$-\infty$
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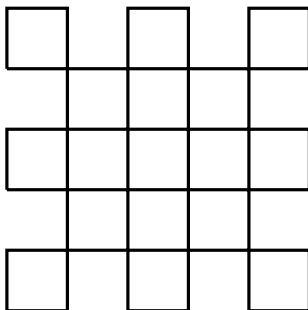
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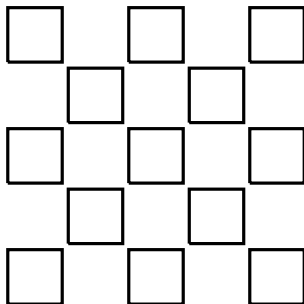
Proposition

If $p \leq 1/2$, the measure μ_p is “less connected” than μ_{1-p} .

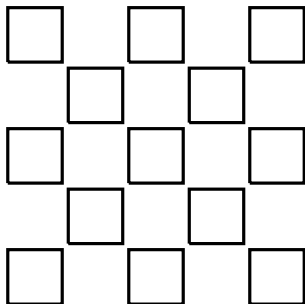
Rejection sampling for the even percolation



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$$p^4$$



$$p^3(1-p)$$



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...

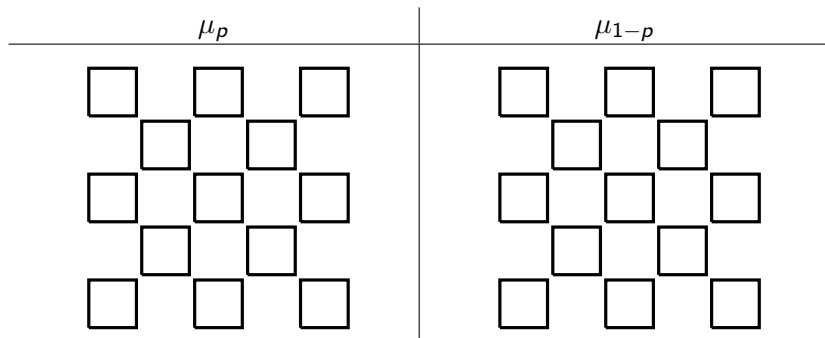


$$(1-p)^3p$$





$$(1-p)^4$$





We build simultaneously a configuration distributed according to μ_p and one according to μ_{1-p} .









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μ_p		
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μ_p	μ_{1-p}	
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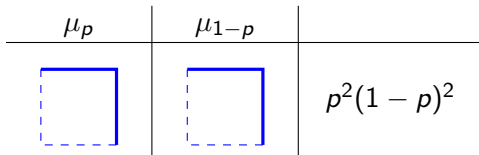
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μ_p	μ_{1-p}	
		p^4
		$(1-p)^4 - p^4$
		p^4

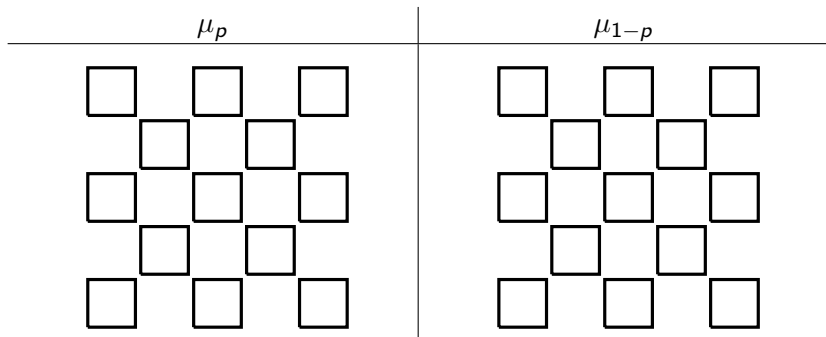
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μ_p	μ_{1-p}	
		$p^3(1-p)$
		$p(1-p)^3 - p^3(1-p)$
		$p^3(1-p)$

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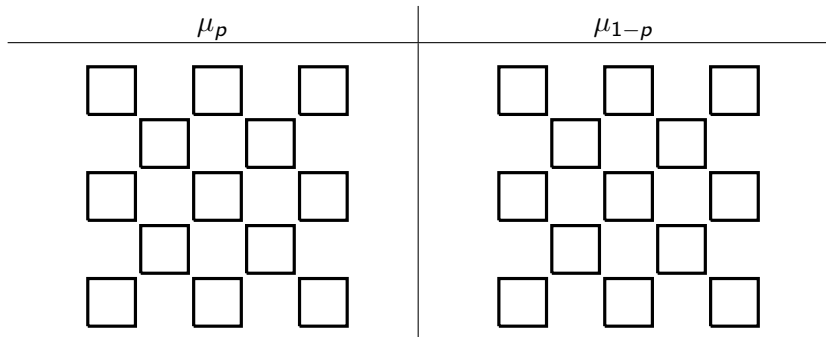
Coupling between μ_p and μ_{1-p}



For each elementary square:

- either all the edges are identical
- or all the edges are opposite.

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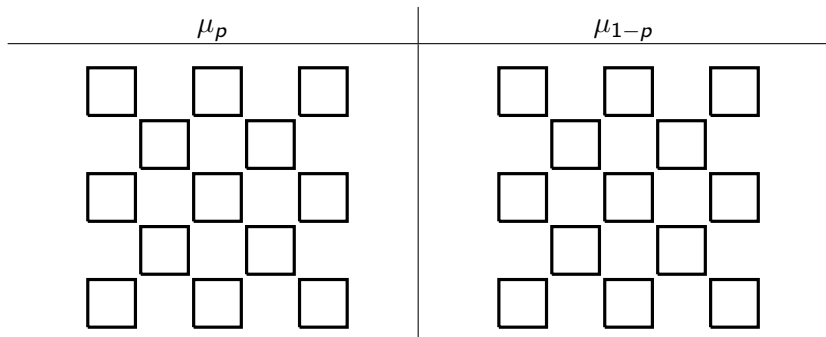


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- or all the edges are opposite.

So, same parity at each point.

And the configuration distributed according to μ_{1-p} is more connected than the one distributed according to μ_p !

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Conjecture: if G is a finite Eulerian graph, the sequence of even percolation measures $(\mu_p)_{p \in [0,1]}$ is stochastically non-decreasing.

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Does Eulerian percolation on \mathbb{Z}^2 percolate?

O. Garet, R. Marchand, I. Marcovici

arXiv:1607.01974