

Scaling limit of critical percolation on the high dimensional torus.

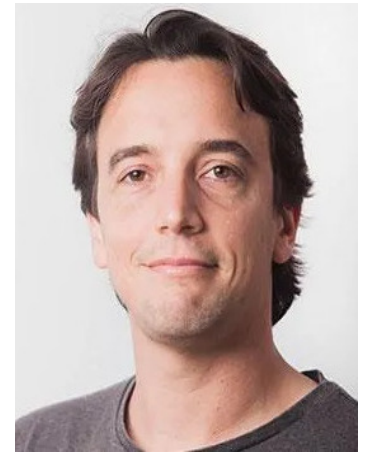


Nicolas Broutin

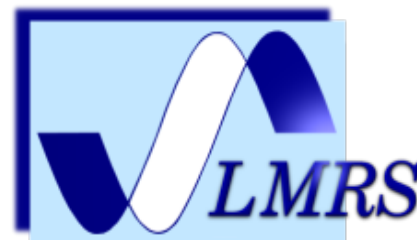


Arthur Blanc-Renaudie

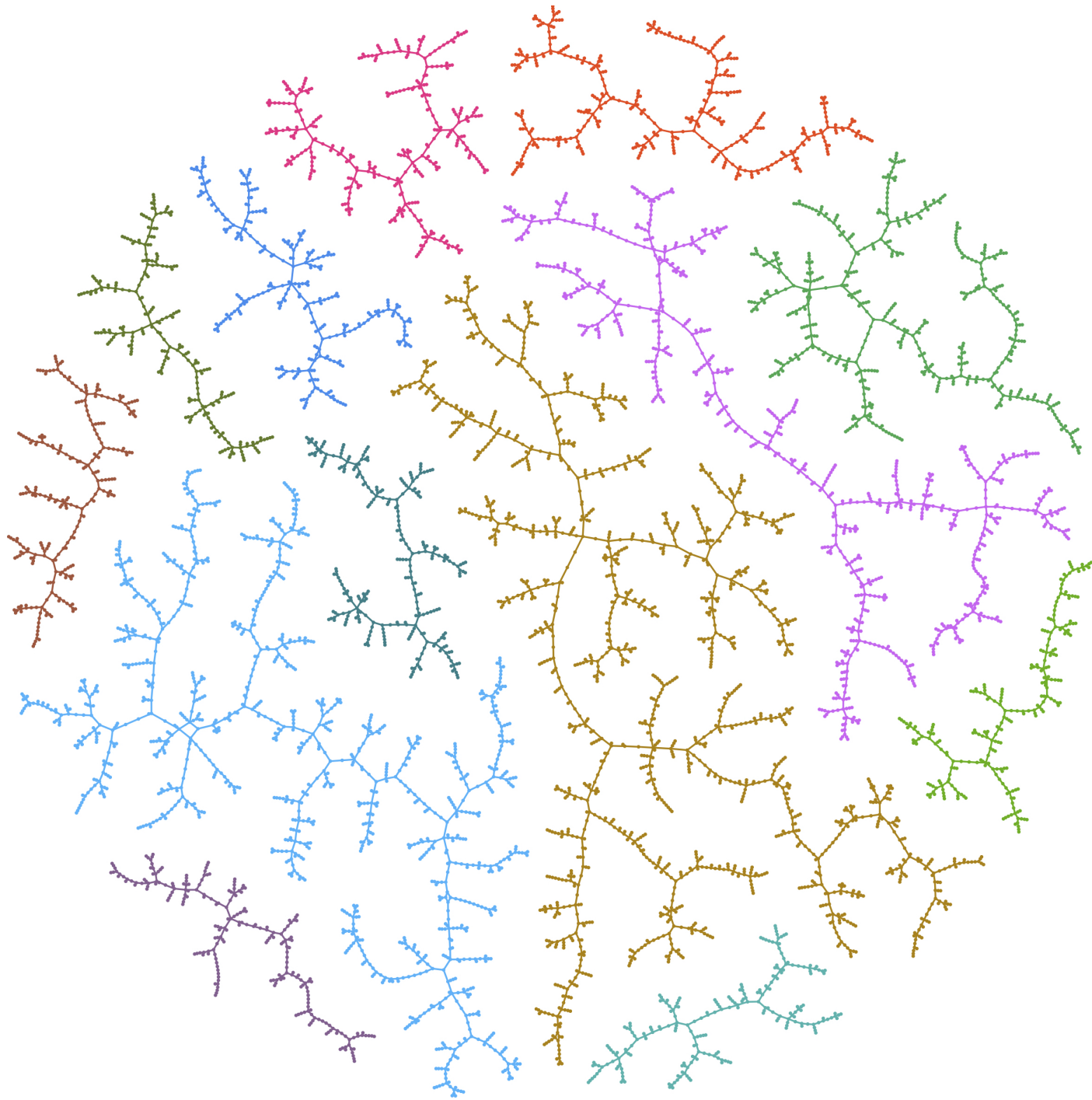
with



Asaf Nachmias



Introduction

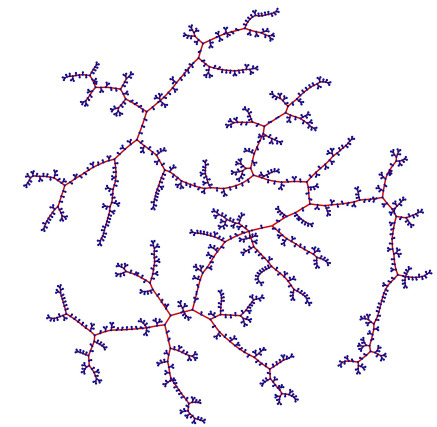
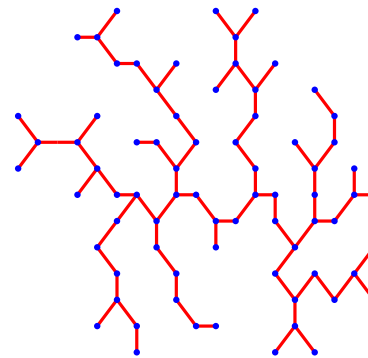
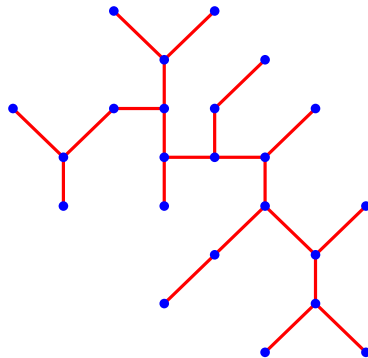
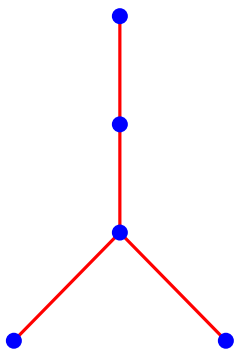


Scaling limits

Large random graphs

Distance : length shortest paths

$$\left(G_n, \frac{d_n}{\lambda_n} \right) \xrightarrow{\text{(law)}} (X, d).$$

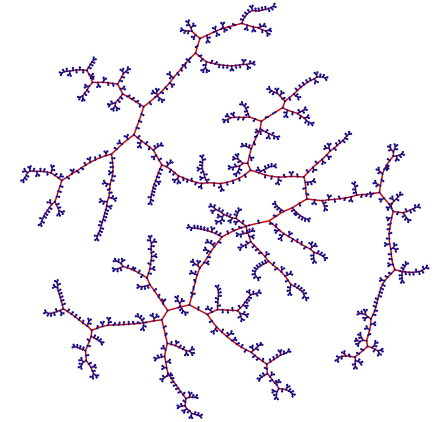
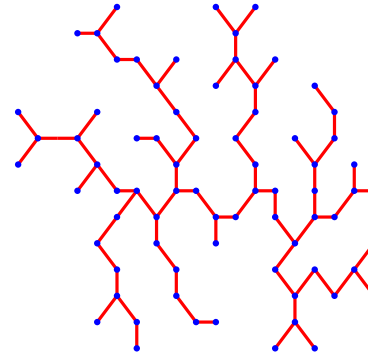
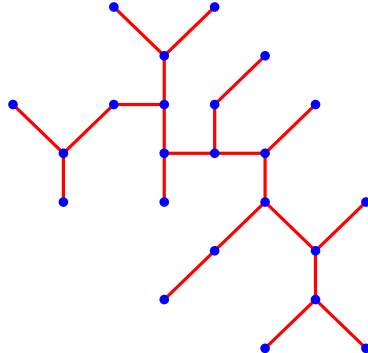
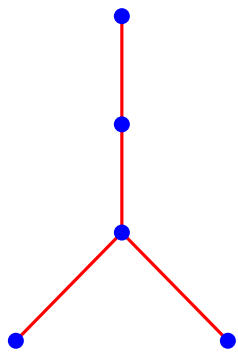


Scaling limits

Large random graphs

Distance : length shortest paths

$$\left(G_n, \frac{d_n}{\lambda_n} \right) \xrightarrow{\text{(law)}} (X, d).$$



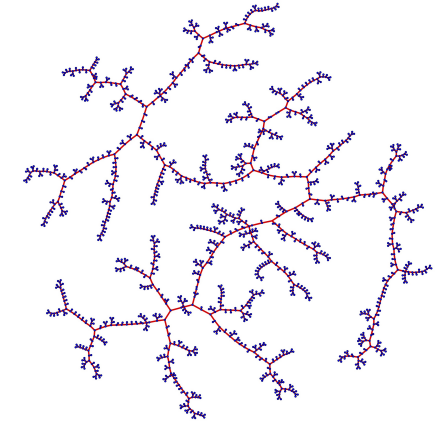
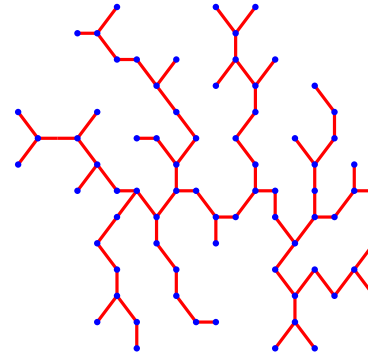
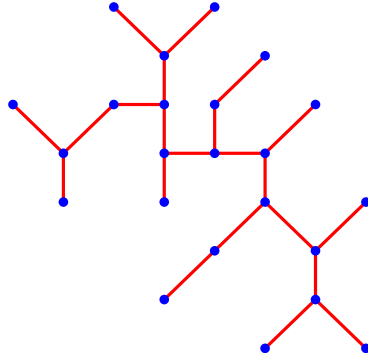
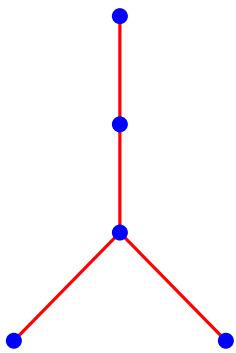
Formally : Topologies (GP/GHP...) \hookrightarrow Distances between random vertices, diameter, height...

Scaling limits

Large random graphs

Distance : length shortest paths

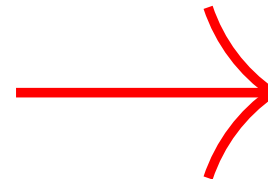
$$\left(G_n, \frac{d_n}{\lambda_n} \right) \xrightarrow{\text{(law)}} (X, d).$$



Formally : Topologies (GP/GHP...) \hookrightarrow Distances between random vertices, diameter, height...

Models :

- Combinatoric
- Informatic
- Statistical Physic



Universal
Limits

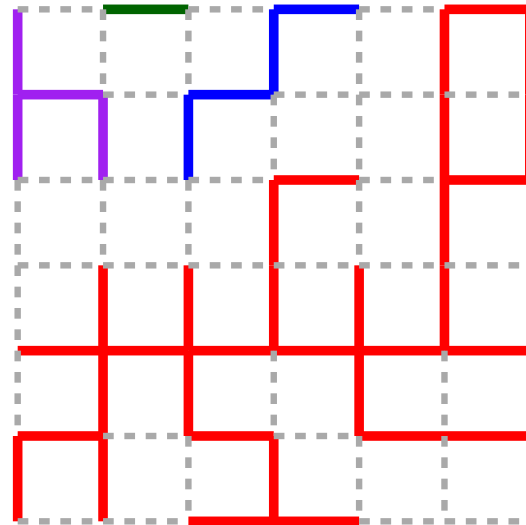
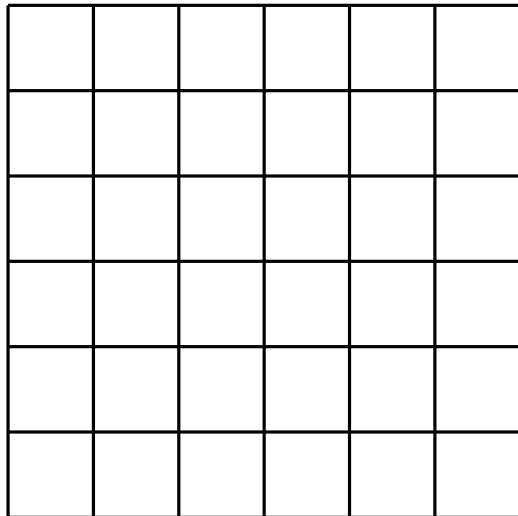
Model

Torus: $(\mathbb{Z}/n\mathbb{Z})^d$ $n \rightarrow \infty$ **High dim:** $d > 6$ (\gg or spreadout)

Model

Torus: $(\mathbb{Z}/n\mathbb{Z})^d$ $n \rightarrow \infty$ **High dim:** $d > 6$ (\gg or spreadout)

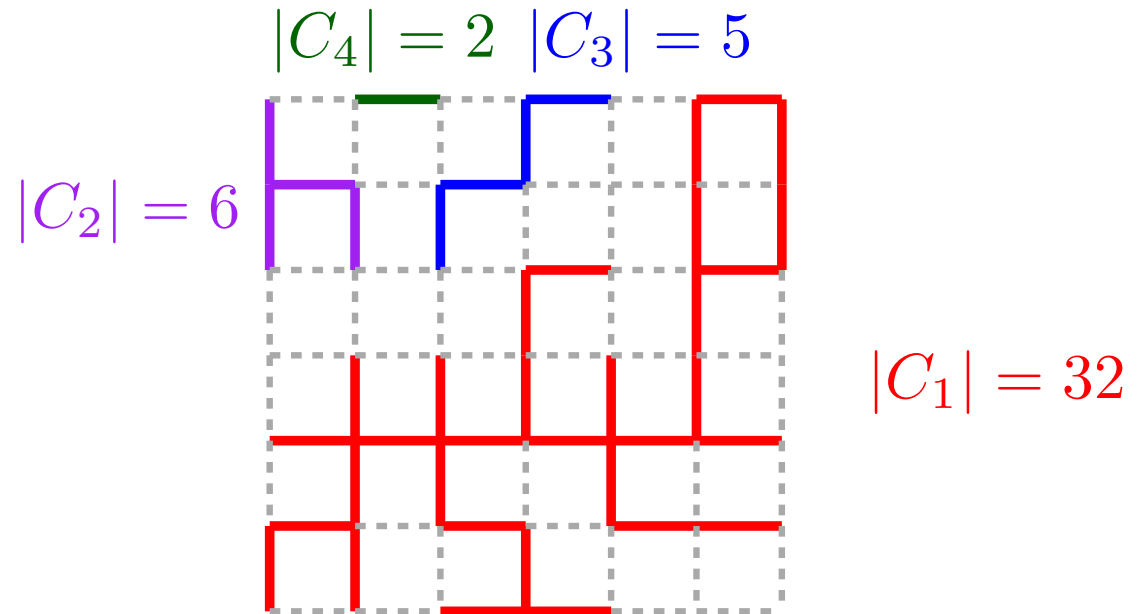
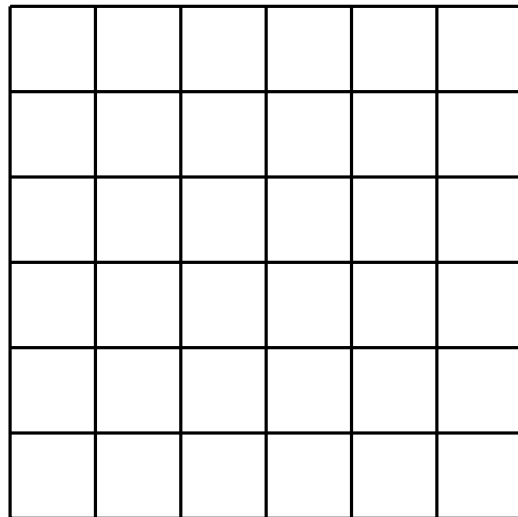
Bond-perco: Indep $\forall e : \mathbb{P}(e \in T_p) = p.$



Model

Torus: $(\mathbb{Z}/n\mathbb{Z})^d$ $n \rightarrow \infty$ **High dim:** $d > 6$ (\gg or spreadout)

Bond-perco: Indep $\forall e : \mathbb{P}(e \in T_p) = p$.



Clusters: connected components

Largest: $|C_1| > |C_2| > \dots$ (#Vertices)

Conjecture

In high dimensions :

Percolation \approx Erdős–Rényi

Yes

Very precisely around p_c

(Before : up to constants below p_c)

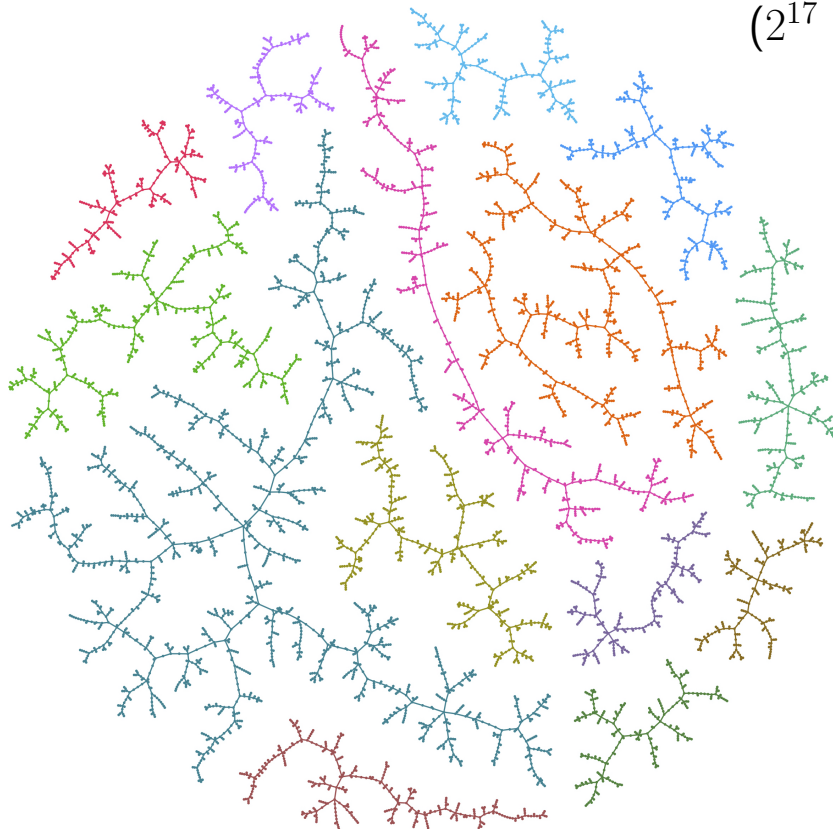
Result

Theorem (Addario–Berry, Broutin, Goldshmidt, 12)

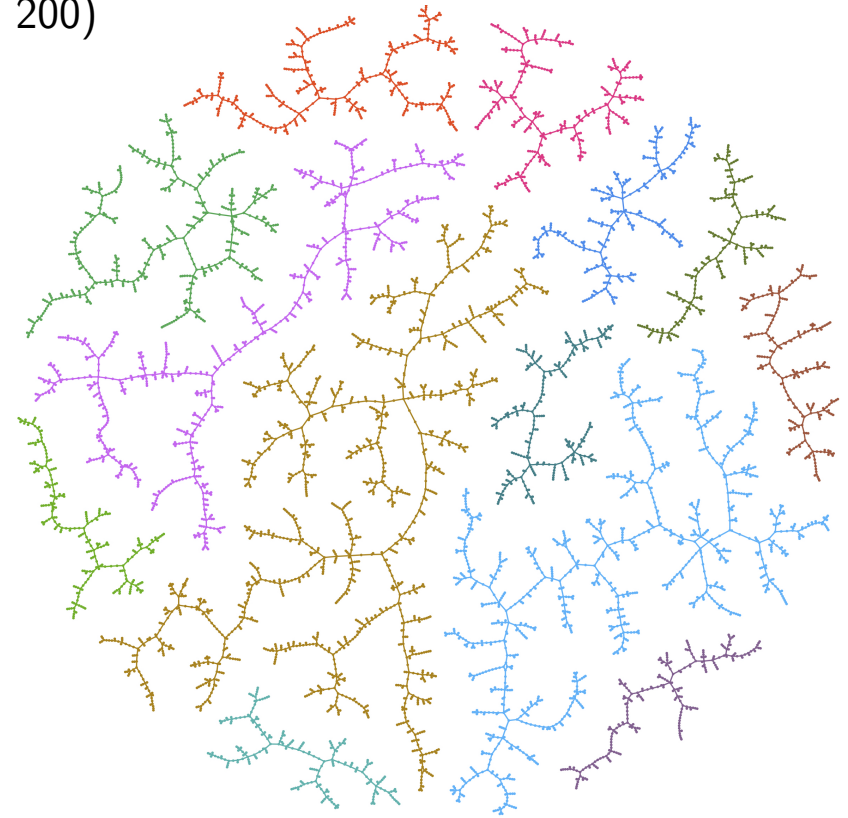
$G(n, p)$: $p_c(\lambda) = 1/n + \lambda n^{-4/3}$.
 Scaling limit of $(C_i, d_{\text{gr}}/n^{1/3}, |C_i|/n^{2/3})_{i \in \mathbb{N}}$.

Critical Erdős–Rényi

$(2^{17}$ vertices ; $|C_i| \geq 200$)



$(\mathbb{Z}/2\mathbb{Z})^{17}$



Theorem (Blanc-Renaudie, Broutin, Nachmias)

Hypercube+Torus in high dim : Same scaling limit.

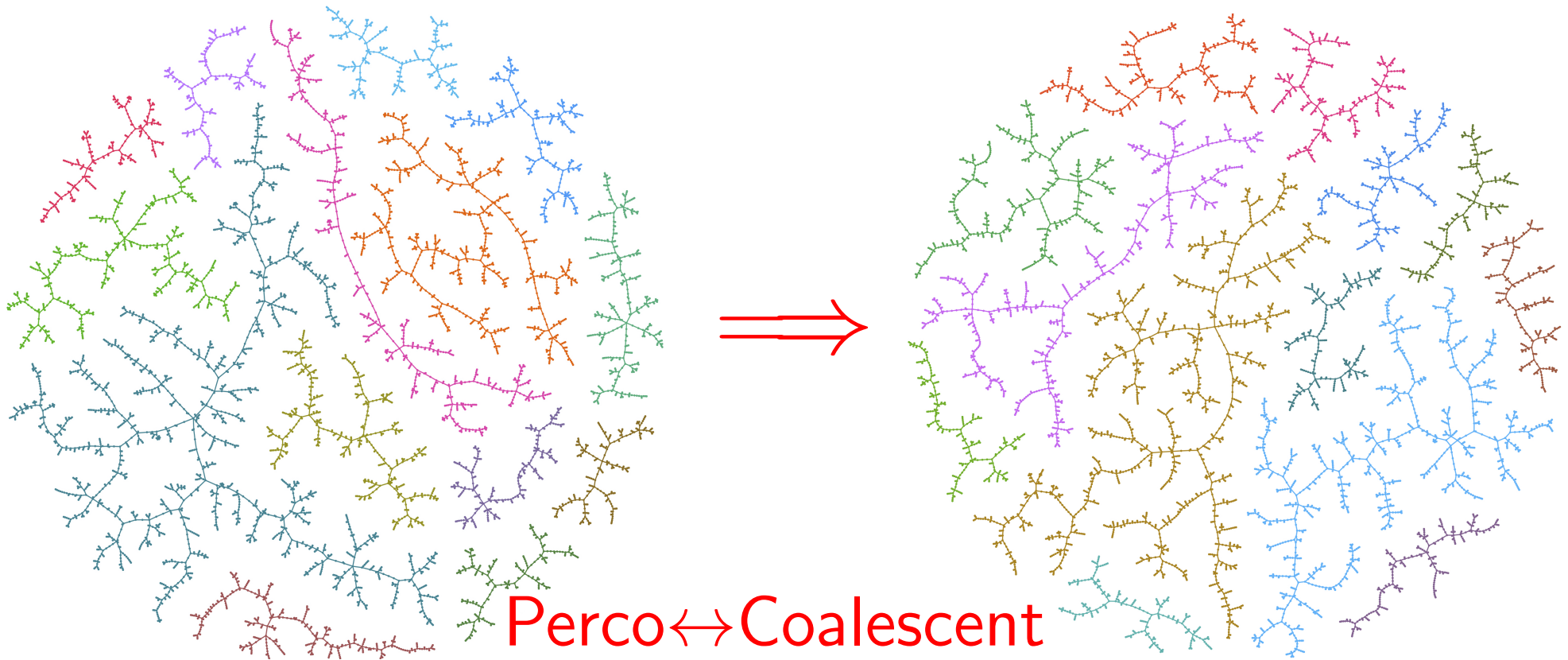
Result

Theorem (Addario–Berry, Broutin, Goldshmidt, 12)

$G(n, p): p_c(\lambda) = 1/n + \lambda n^{-4/3}$.
 Scaling limit of $(C_i, d_{\text{gr}}/n^{1/3}, |C_i|/n^{2/3})_{i \in \mathbb{N}}$.

Critical multiplicative graph

Torus

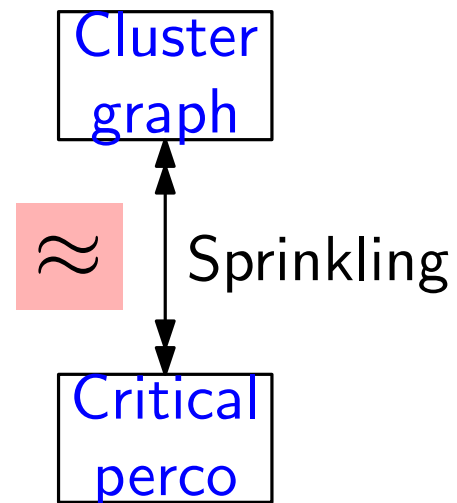


Theorem (Blanc-Renaudie, Broutin, Nachmias)

Hypercube + Torus in high dim : Same scaling limit.

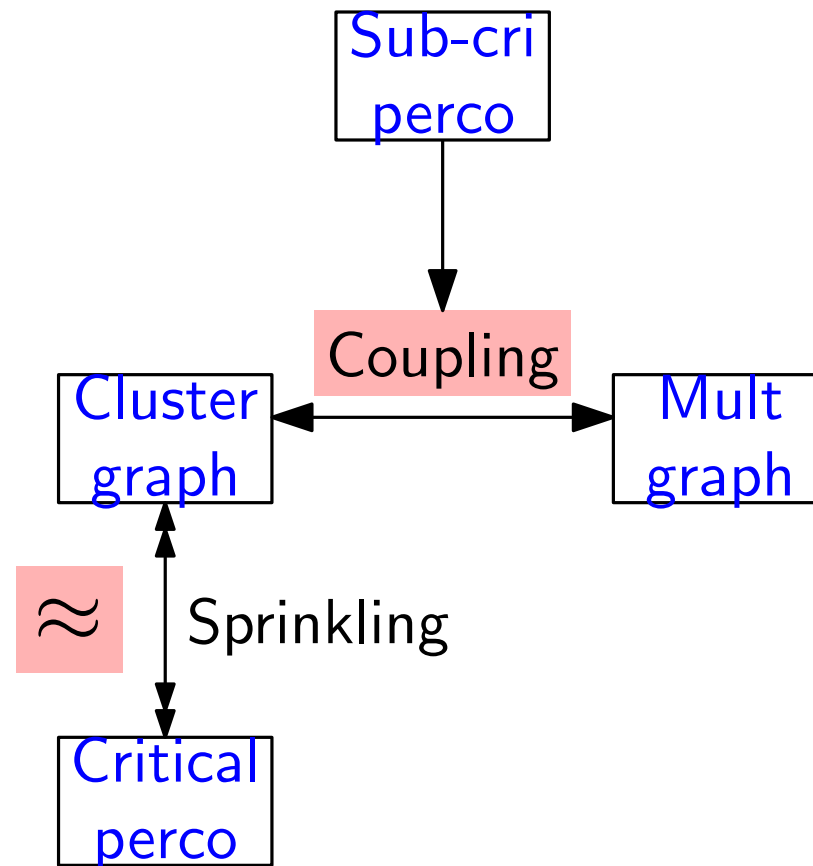
Plan

Hypercube



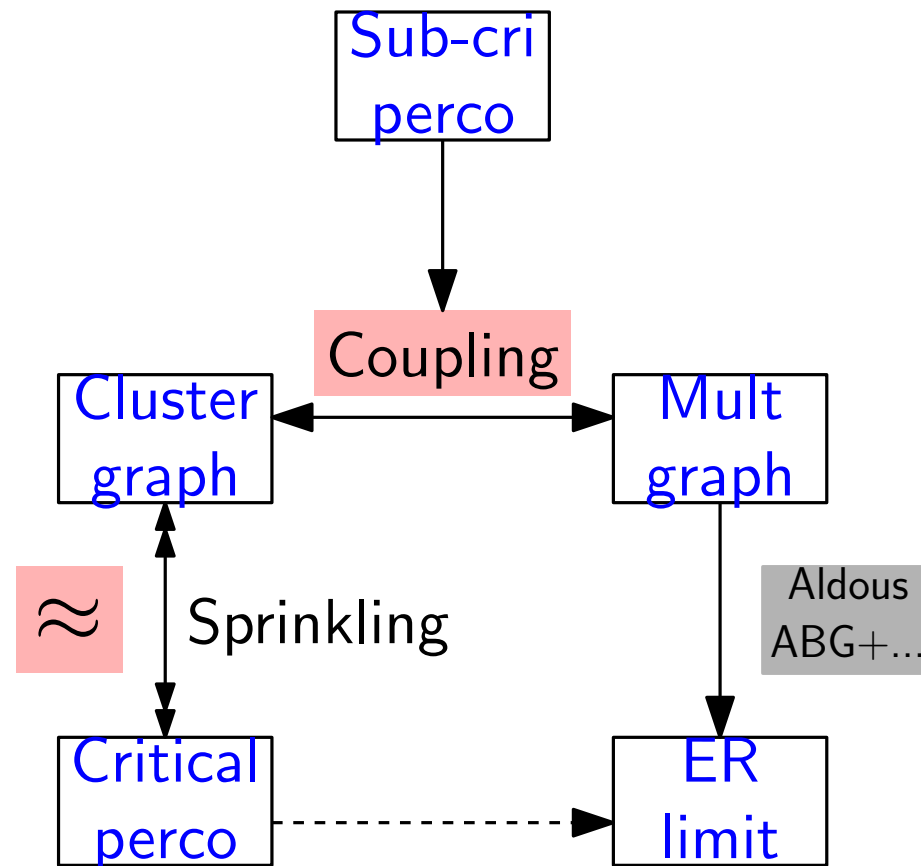
Plan

Hypercube



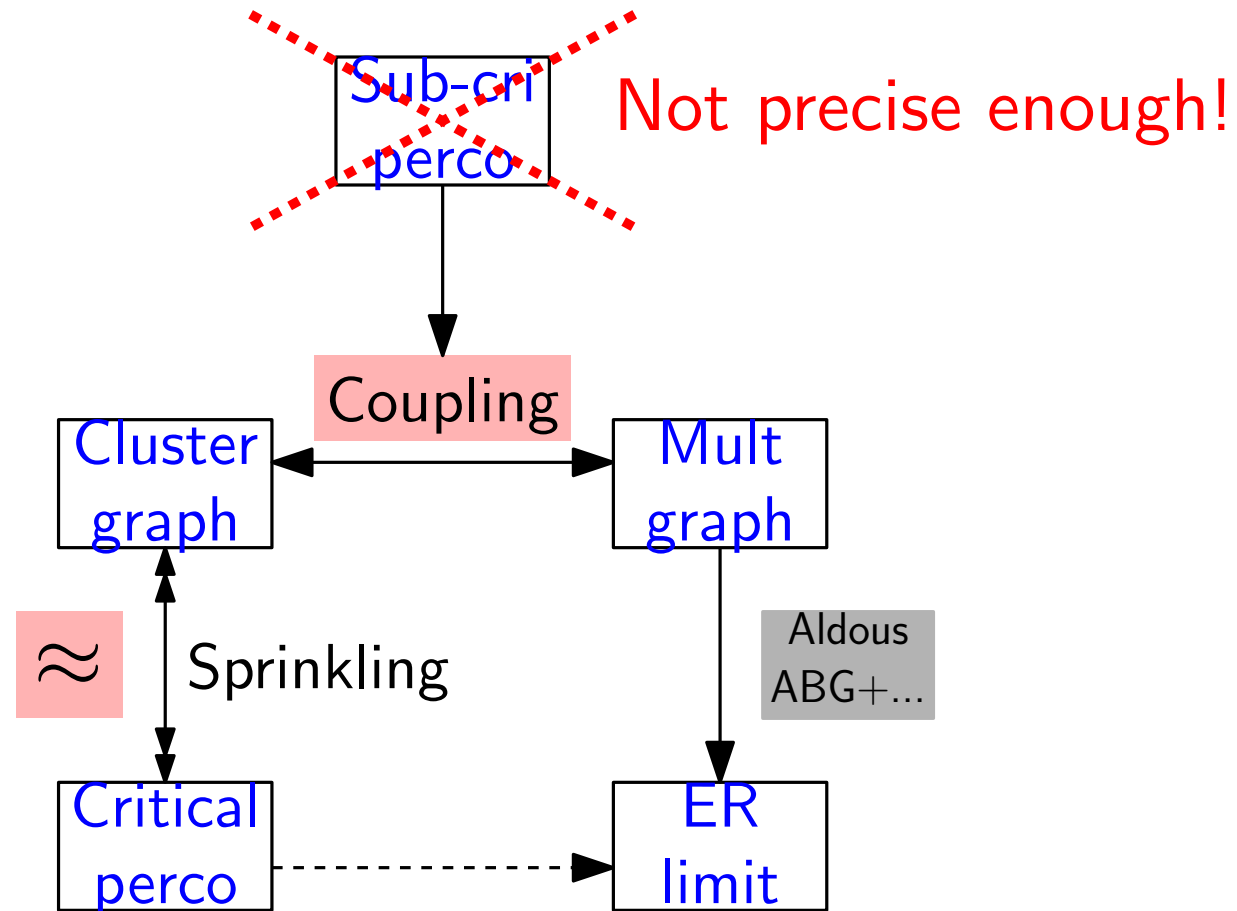
Plan

Hypercube



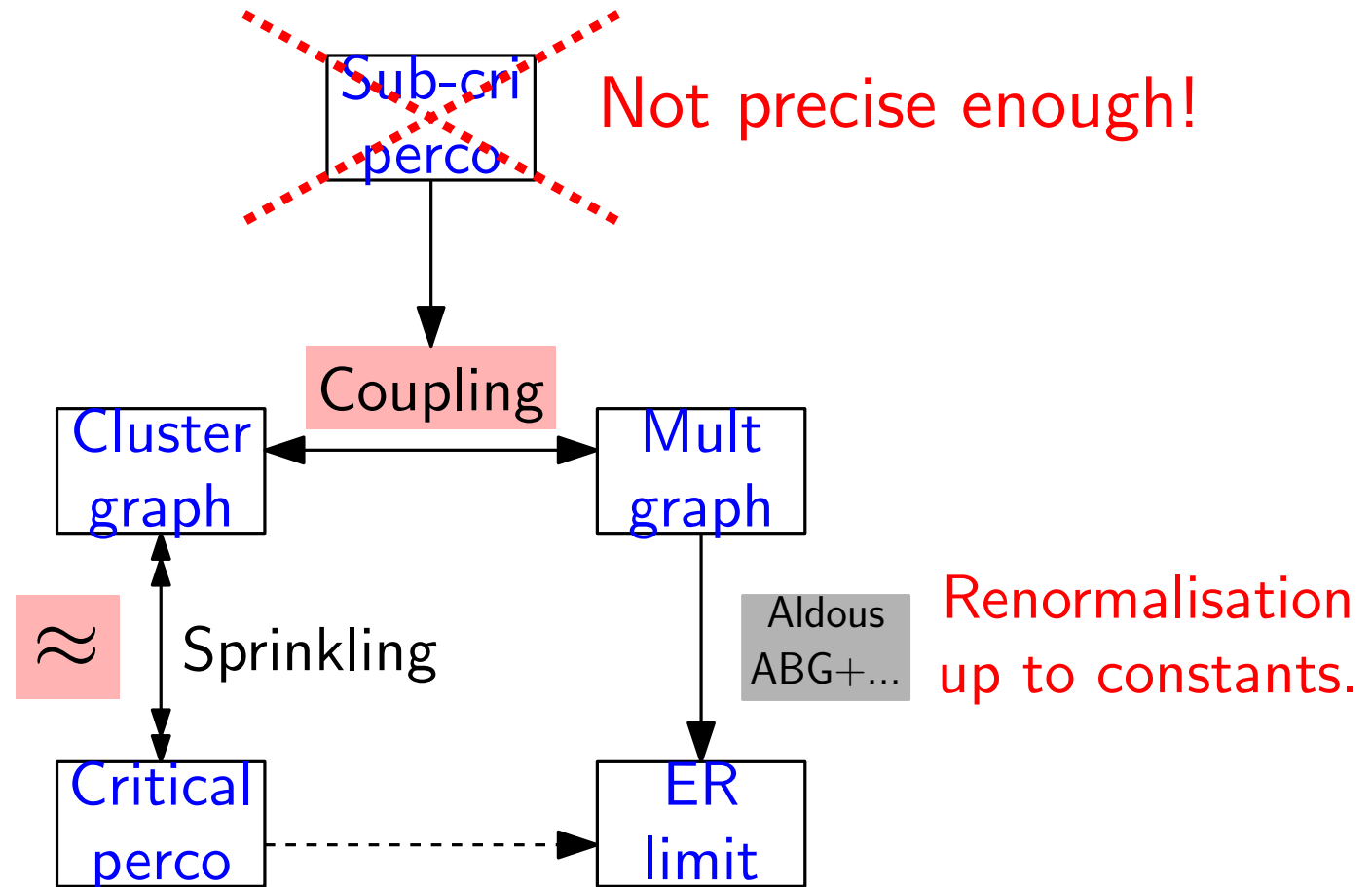
Plan

Torus



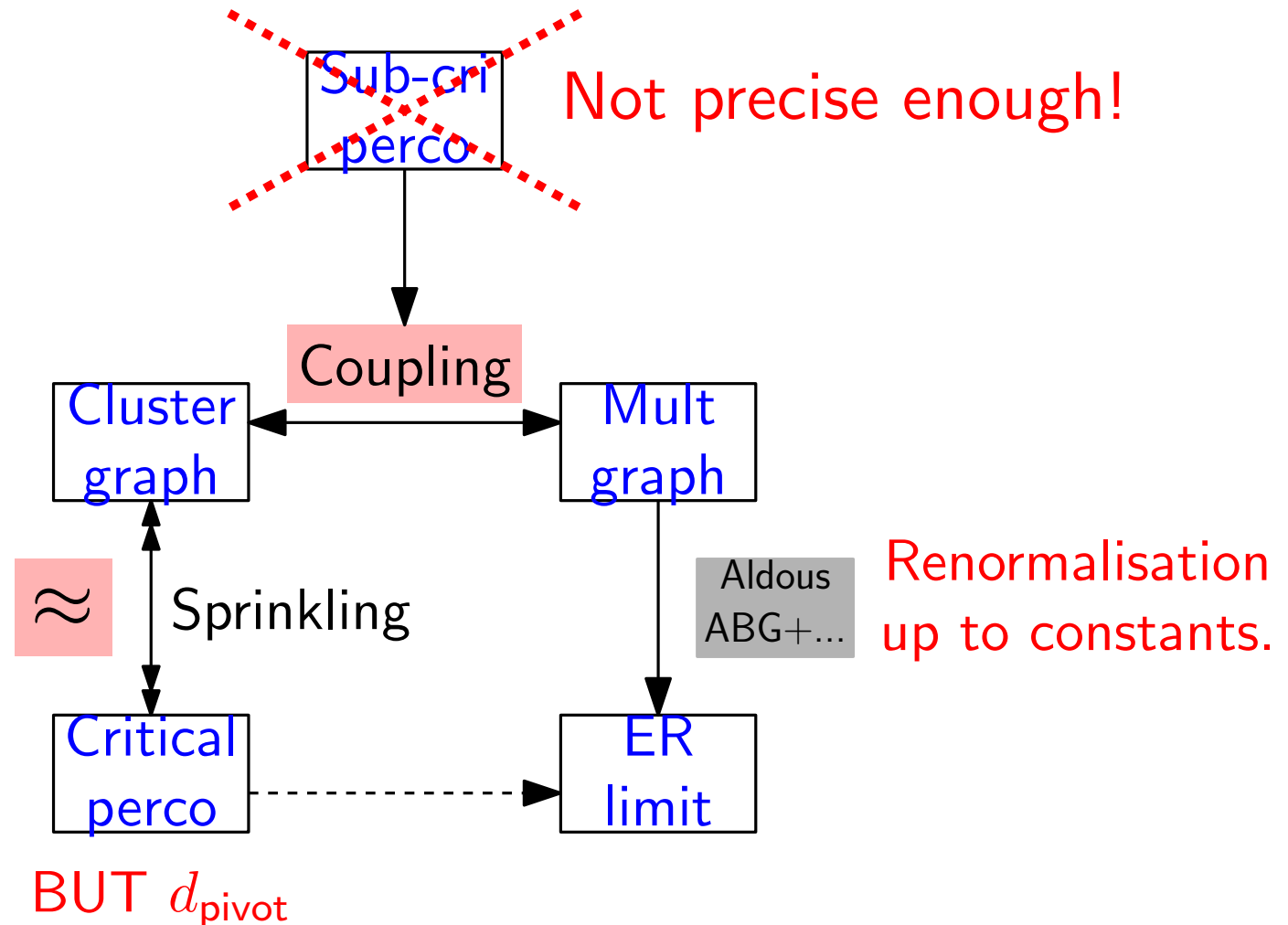
Plan

Torus



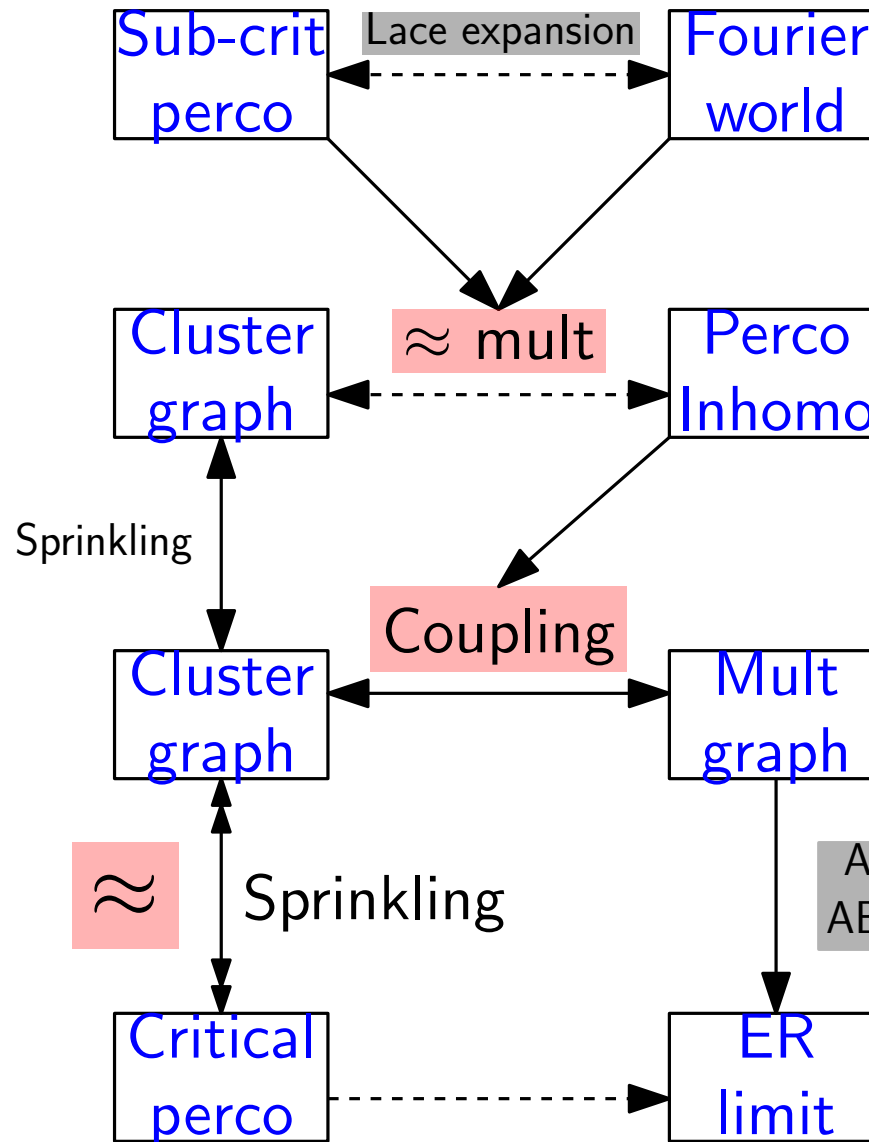
Plan

Torus



Plan

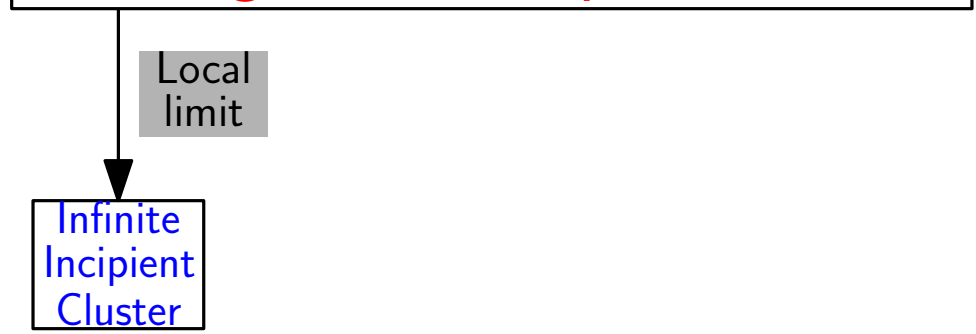
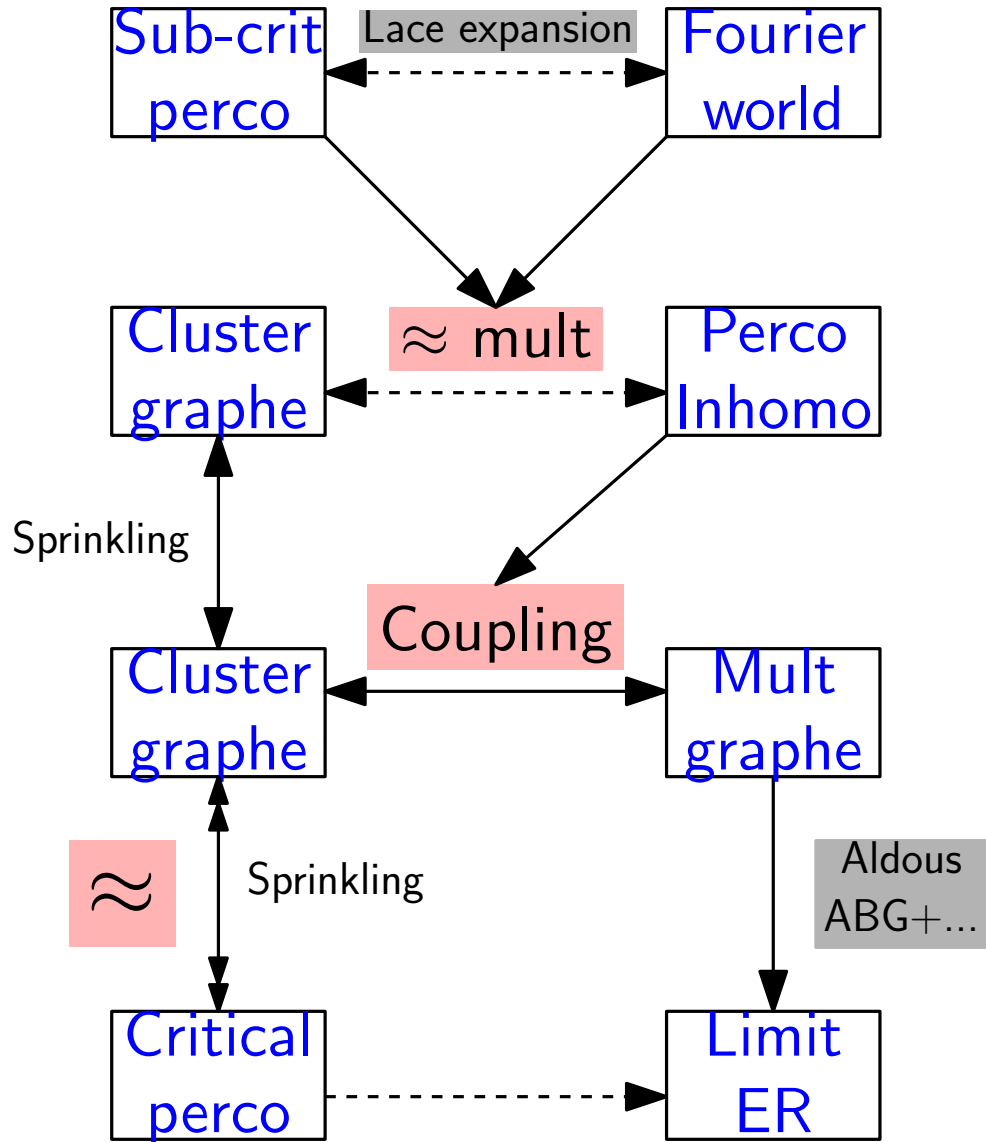
Torus



Renormalisation
up to constants.

BUT d_{pivot}

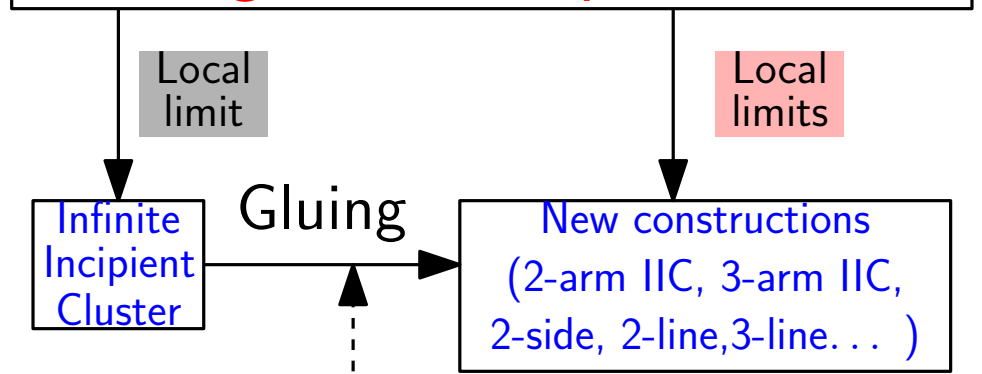
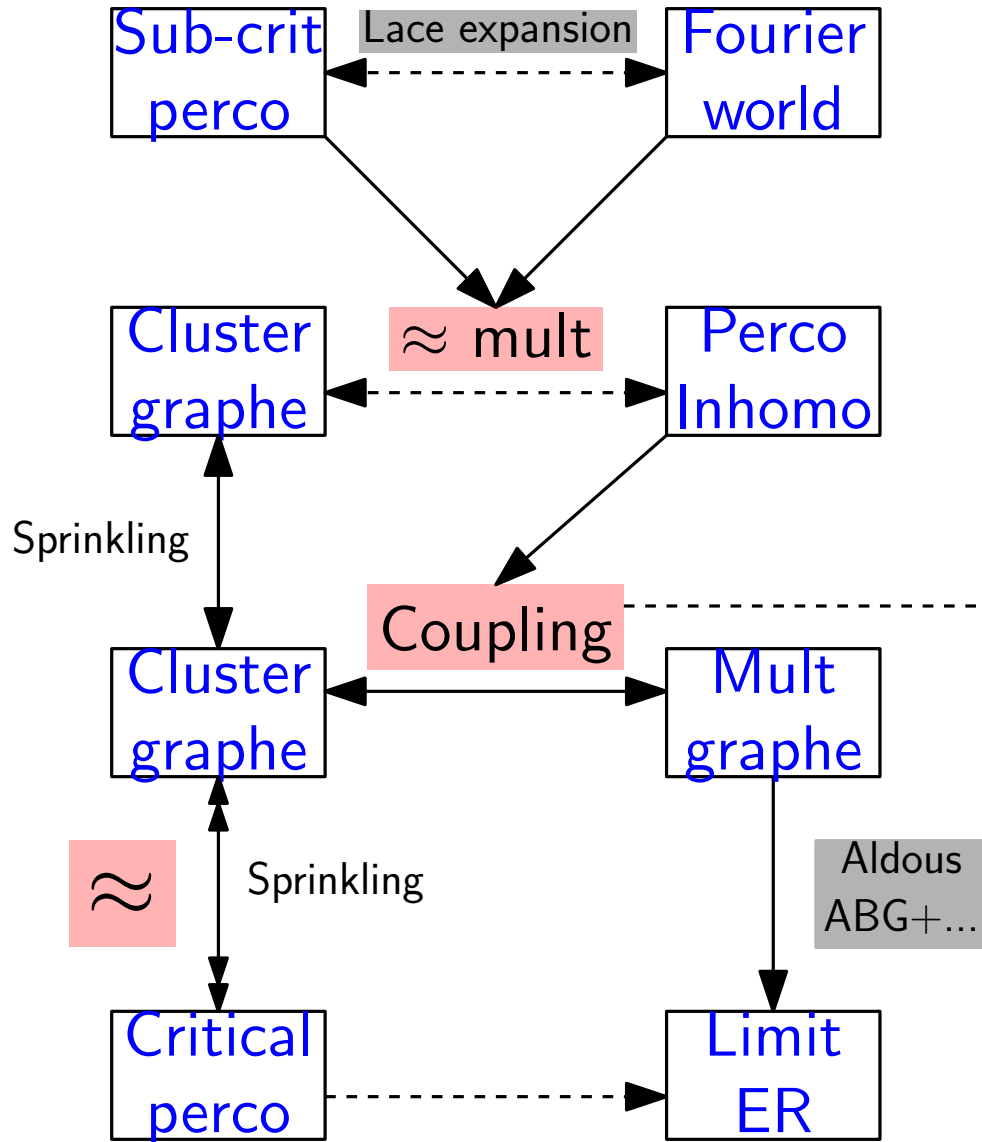
Plan



Renormalisation up to constants.

MAIS d_{pivot}

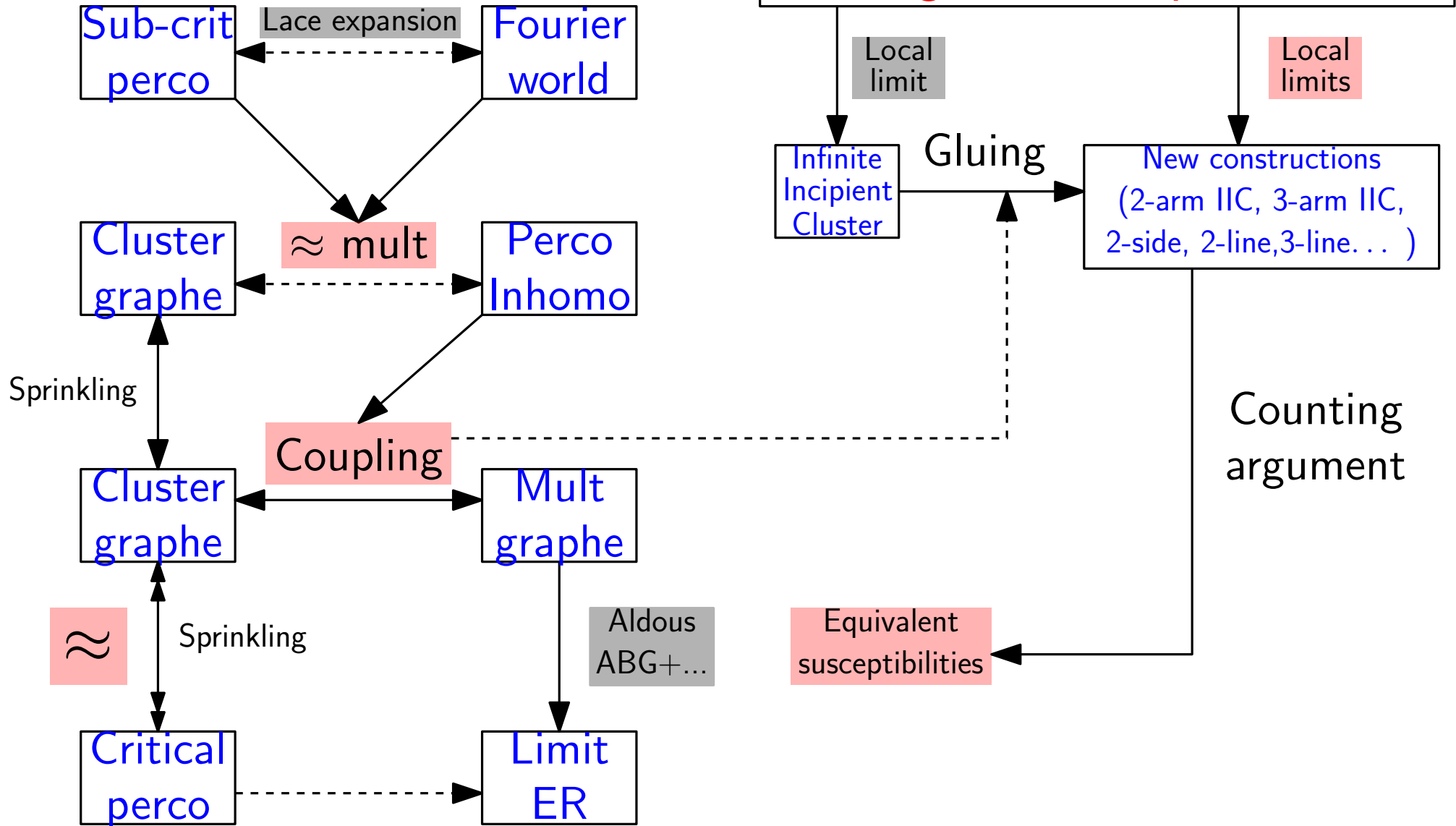
Plan



Renormalisation up to constants.

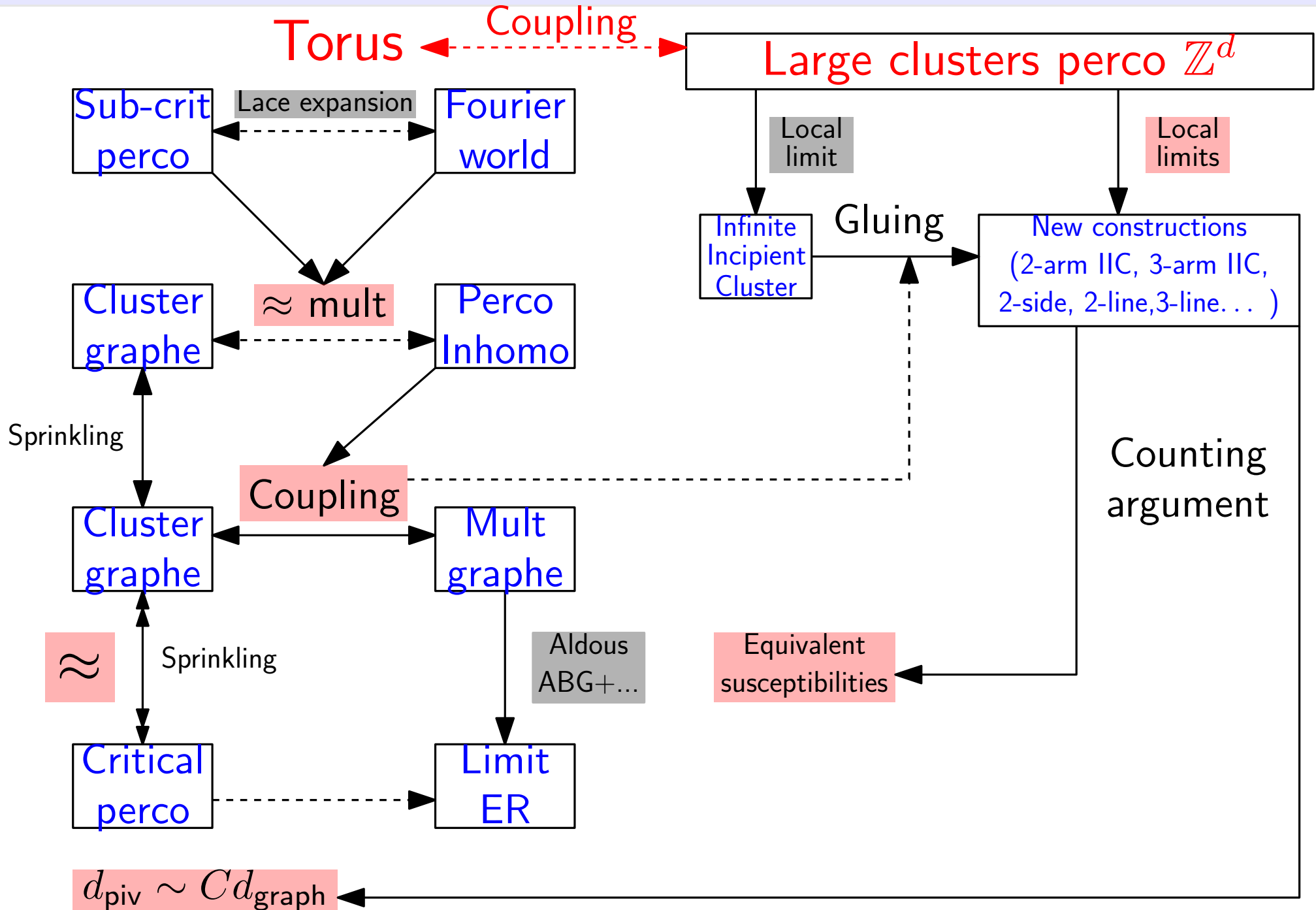
MAIS d_{pivot}

Plan

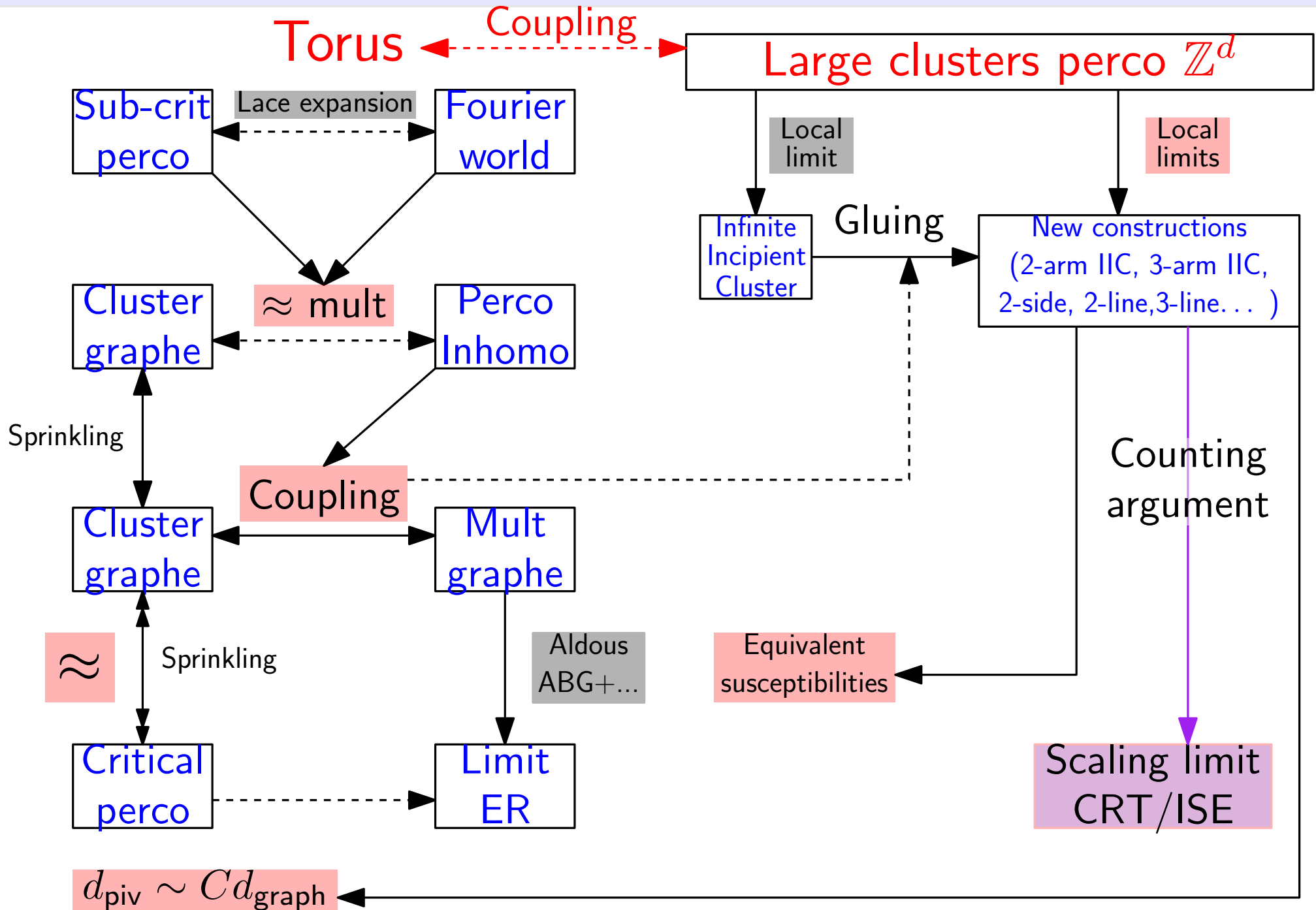


MAIS d_{pivot}

Plan

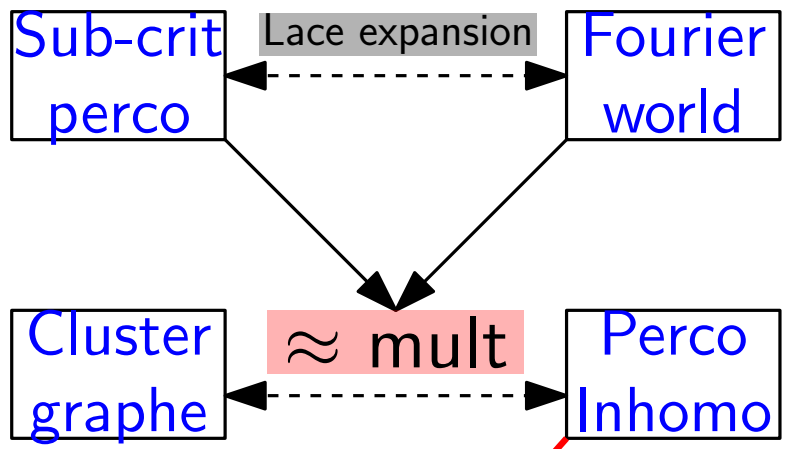


Plan



Plan

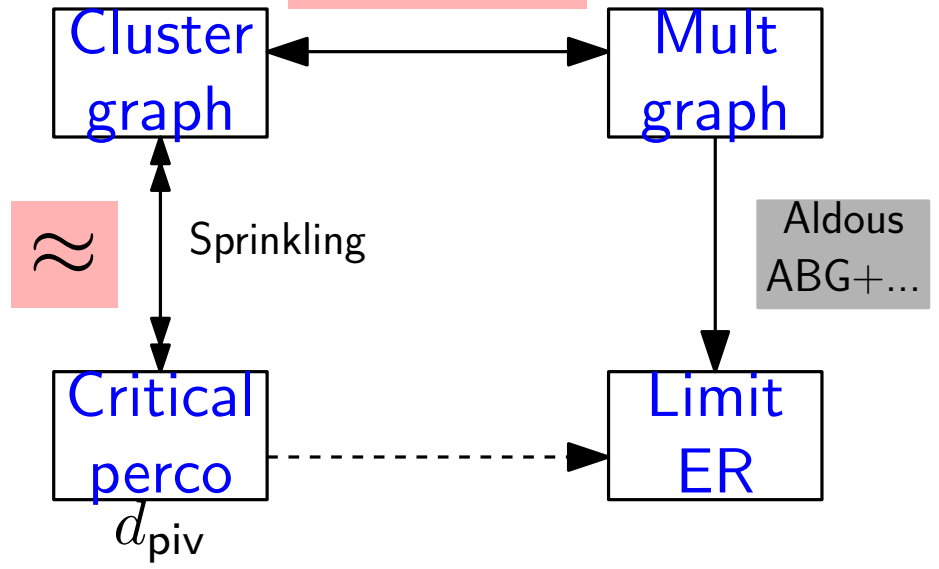
Torus



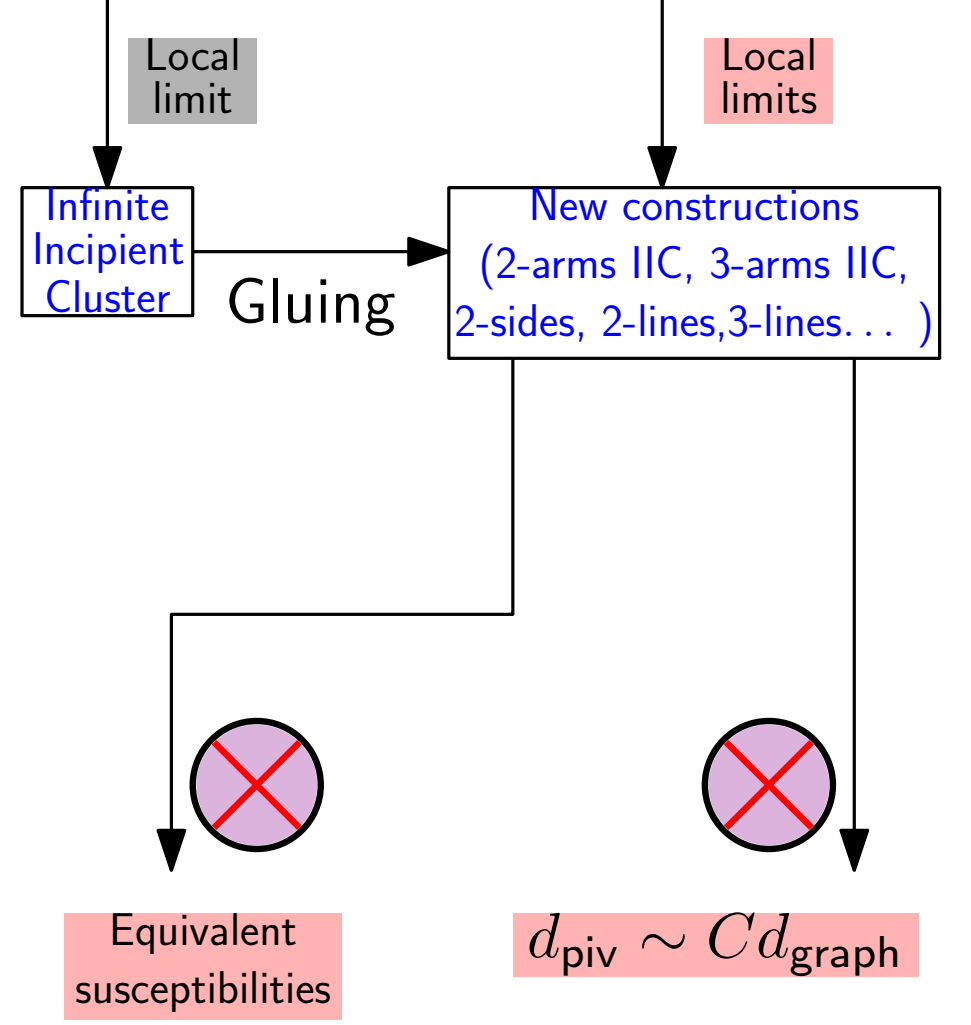
2

1

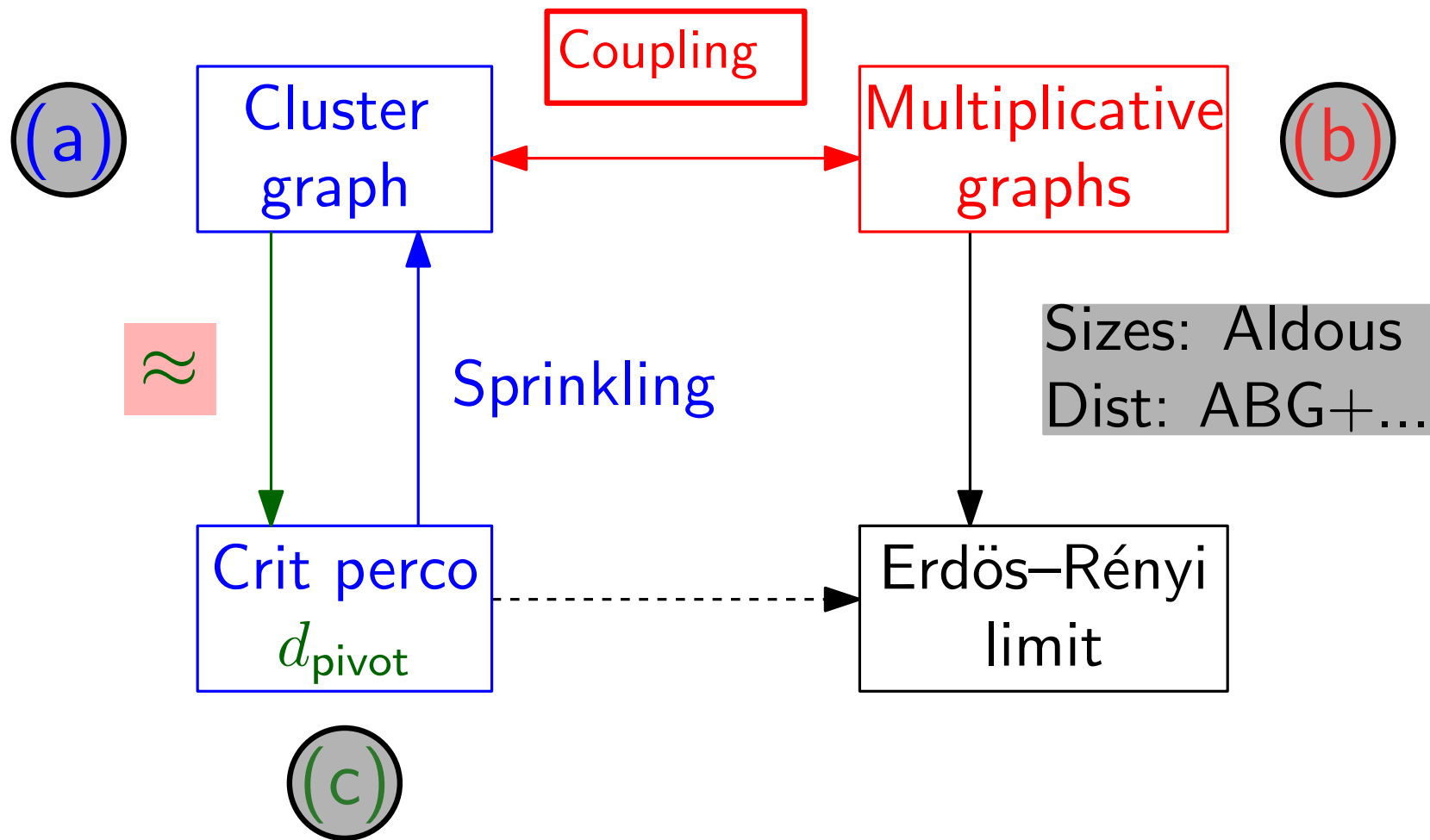
Coupling



Large clusters perco \mathbb{Z}^d



I Link percolation / \times -graphs

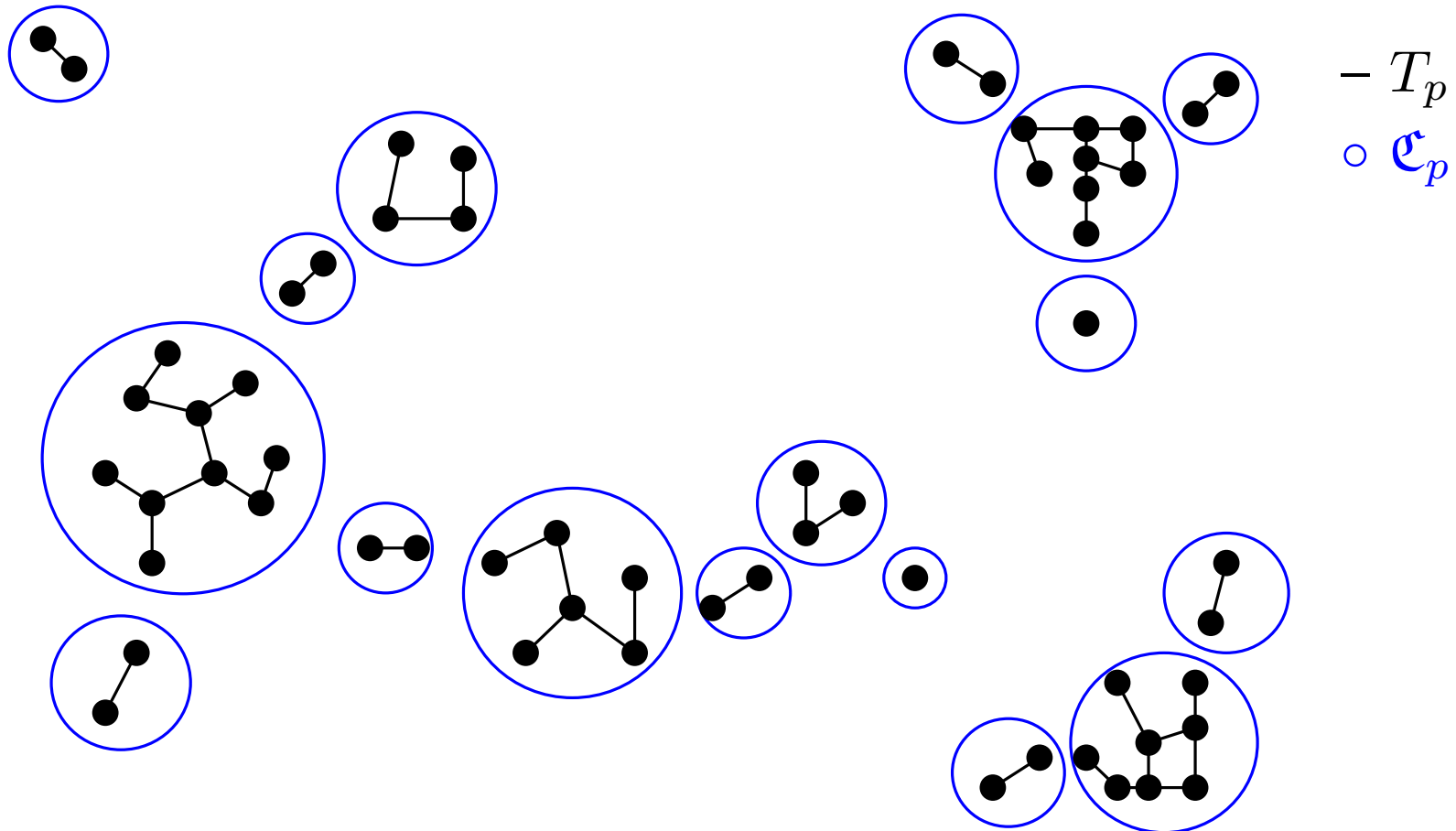


Cluster graph

Sprinkling: $p < p'$. Study $T_{p'}$ conditionally T_p

Definition (Cluster graph $T_{p,p'}$)

- Vertices: \mathcal{C}_p the clusters of T_p .
- $(A, B) \in T_{p,p'}$ iff there is an edge of $T_{p'}$ between A, B .

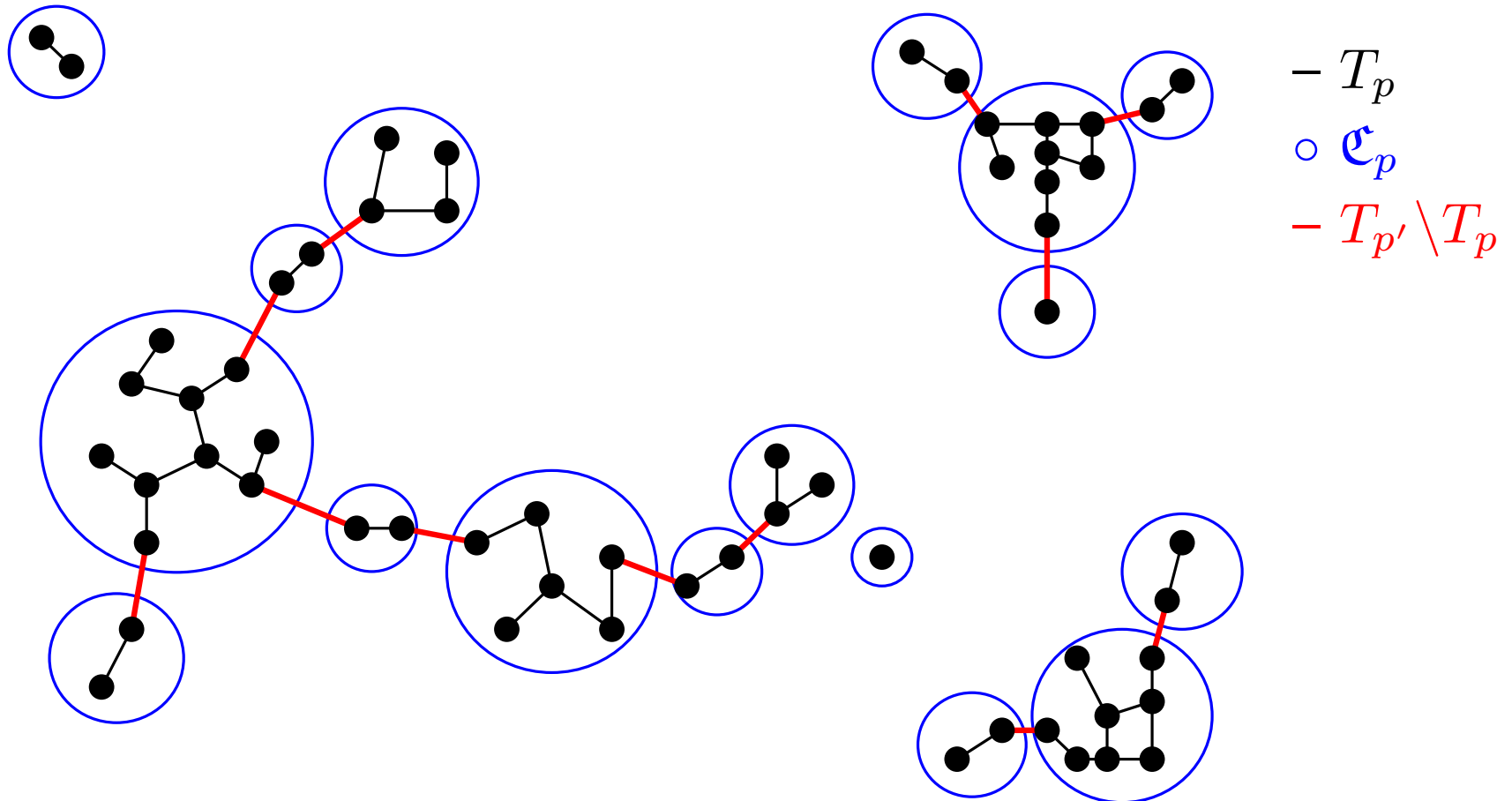


Cluster graph

Sprinkling: $p < p'$. Study $T_{p'}$ conditionally T_p

Definition (Cluster graph $T_{p,p'}$)

- Vertices: \mathcal{C}_p the clusters of T_p .
- $(A, B) \in T_{p,p'}$ iff there is an edge of $T_{p'}$ between A, B .

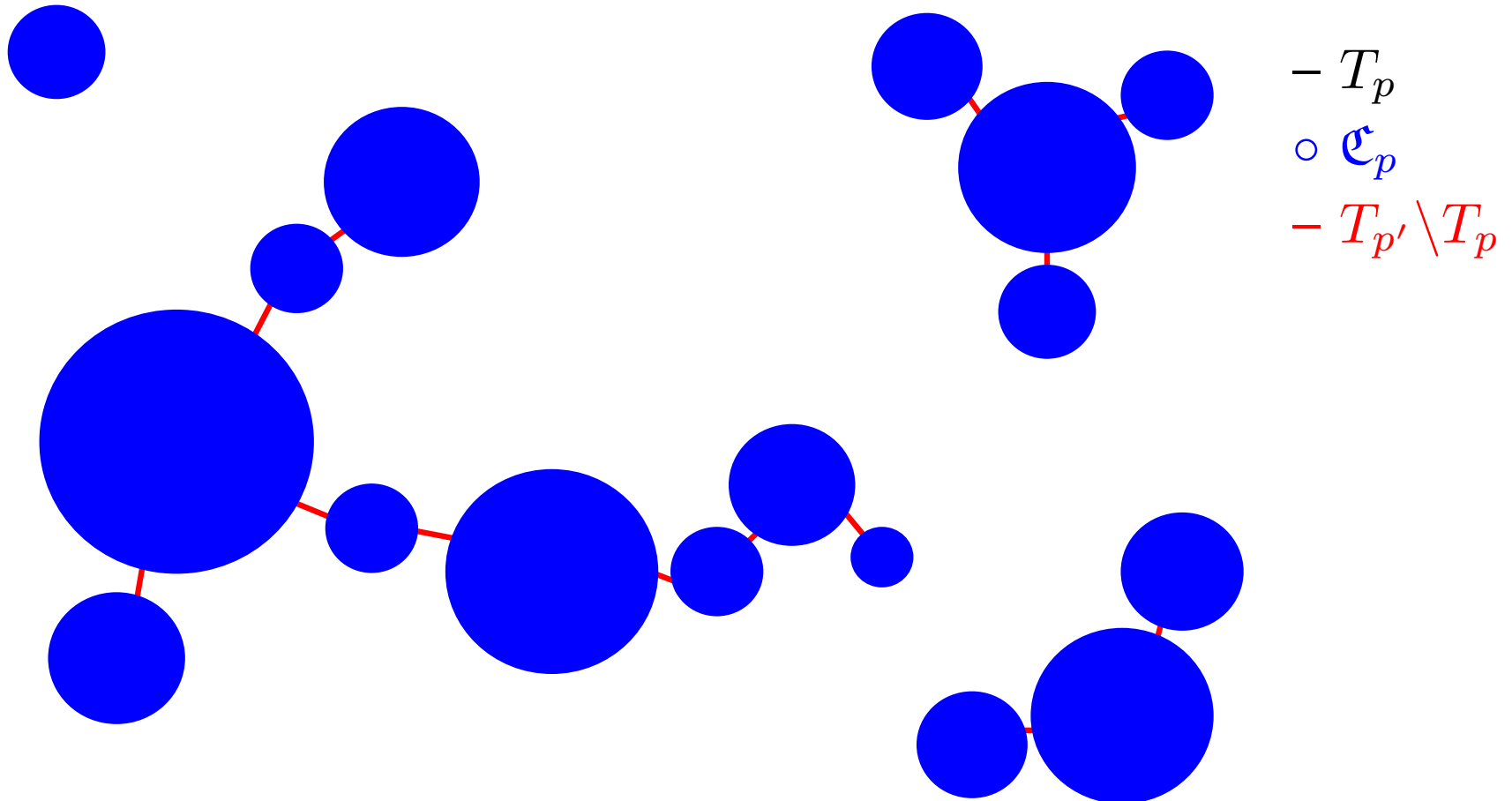


Cluster graph

Sprinkling: $p < p'$. Study $T_{p'}$ conditionally T_p

Definition (Cluster graph $T_{p,p'}$)

- Vertices: \mathcal{C}_p the clusters of T_p .
- $(A, B) \in T_{p,p'}$ iff there is an edge of $T_{p'}$ between A, B .



Approximation with \times -graphs

Proposition

$p, p' \approx$ critical : conditionally to H_p , $H_{p,p'} \approx \times$ -graph.

Approximation with \times -graphs

Proposition

$p, p' \approx$ critical : conditionally to H_p , $H_{p,p'} \approx \times$ -graph.

Definition (\times -graph)

- $\forall a \in I$ weight $w_a \in \mathbb{R}^+$. $q \in \mathbb{R}^+$.
- Indep, $\forall i, j \in I : \mathbb{P}((i, j) \in G_p) = 1 - e^{-w_i w_j q}$.
- $\text{weight}(C_i) = \#\text{vertices}|C_i|$.
- $\forall A, B$ clusters, let $\Delta_{A,B} := \#\{\text{edges between } A, B\}$.

$$\mathbb{P}((A, B) \in H_{p,p'} | H_p) = 1 - ((1 - p') / (1 - p))^{\Delta_{A,B}}.$$

$$\Delta_{A,B} \approx \propto |A||B|?$$

Approximation with \times -graphs

Proposition

$p, p' \approx$ critical : conditionally to H_p , $H_{p,p'} \approx \times$ -graph.

Definition (\times -graph)

- $\forall a \in I$ weight $w_a \in \mathbb{R}^+$. $q \in \mathbb{R}^+$.
- Indep, $\forall i, j \in I : \mathbb{P}((i, j) \in G_p) = 1 - e^{-w_i w_j q}$.
- $\text{weight}(C_i) = \#\text{vertices}|C_i|$.
- $\forall A, B$ clusters, let $\Delta_{A,B} := \#\{\text{edges between } A, B\}$.

$$\mathbb{P}((A, B) \in H_{p,p'} | H_p) = 1 - ((1 - p') / (1 - p))^{\Delta_{A,B}}.$$

$$\Delta_{A,B} \approx \propto |A||B|?$$

Heuristic: Large clusters \approx sets of i.i.d. uniform vertices.

Diameter $\lesssim (n^d)^{1/3} \gg n^2$ mixing time on $(\mathbb{Z}/n\mathbb{Z})^d$.

Approximation with \times -graphs

Proposition

$p, p' \approx$ critical : conditionally to H_p , $H_{p,p'} \approx \times$ -graph.

Definition (\times -graph)

- $\forall a \in I$ weight $w_a \in \mathbb{R}^+$. $q \in \mathbb{R}^+$.
- Indep, $\forall i, j \in I : \mathbb{P}((i, j) \in G_p) = 1 - e^{-w_i w_j q}$.

Need limit of G_\times : Equiv $\sigma_2 := \sum |A|^2$, $\sigma_3 := \sum |A|^3$. Upper-b $\max |A|$.

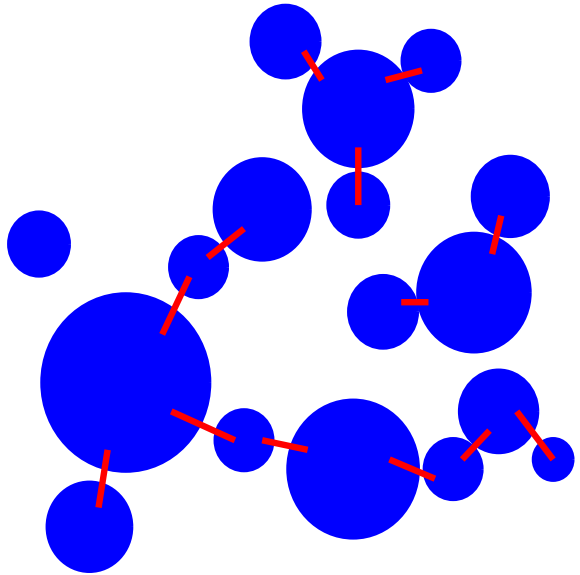
- $\sigma_2 \asymp (p_c - p_s)^{-1}$; $\sigma_3 \asymp (p_c - p_s)^{-3}$
- σ_2 and σ_3 concentrated

Need coupling :

$$\sum (\Delta_{A,B} - \otimes |A||B|)^2 \ll \sigma_2^2.$$

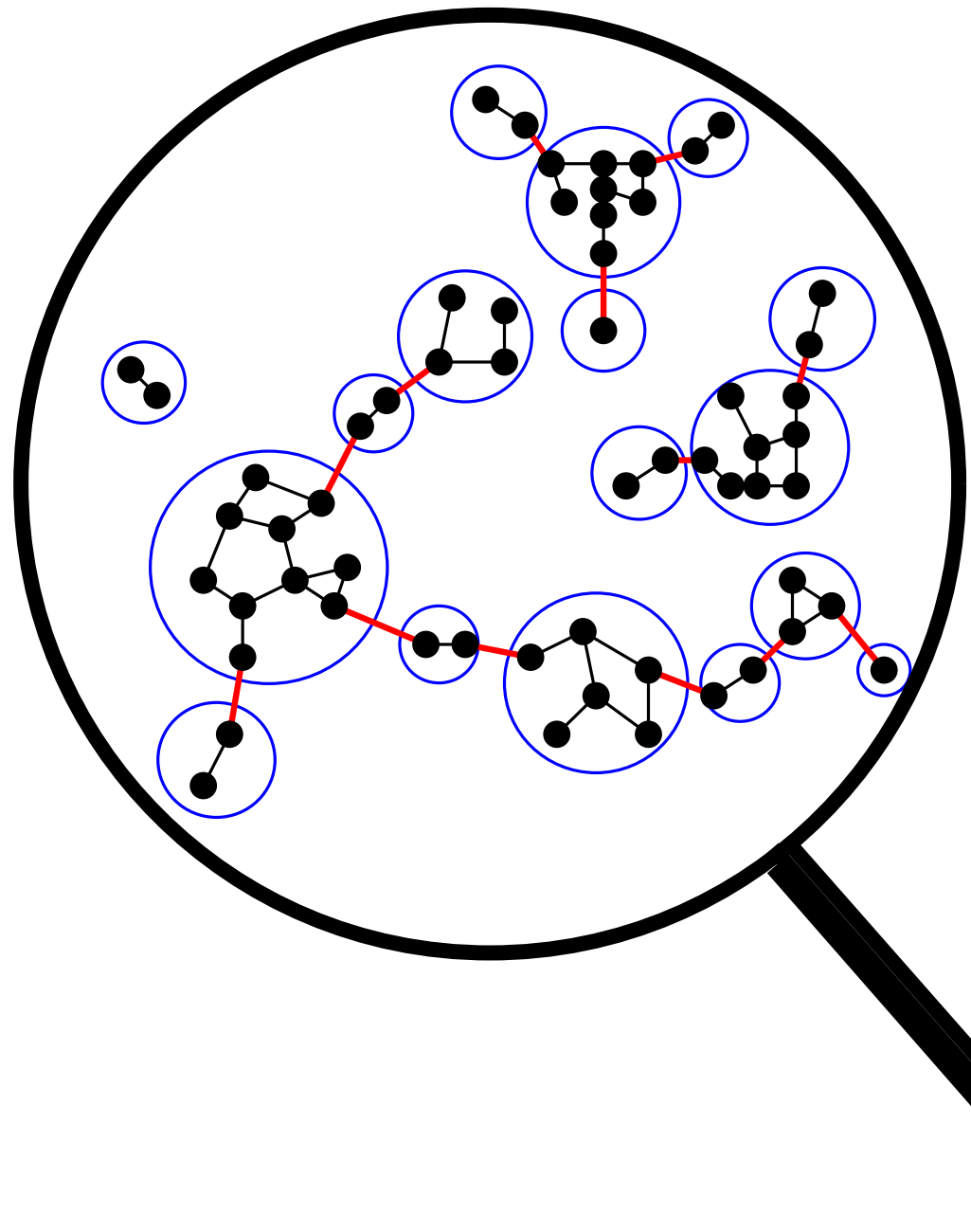
Geometry in the torus

Cluster graph $\approx \times$



\approx

Critical torus

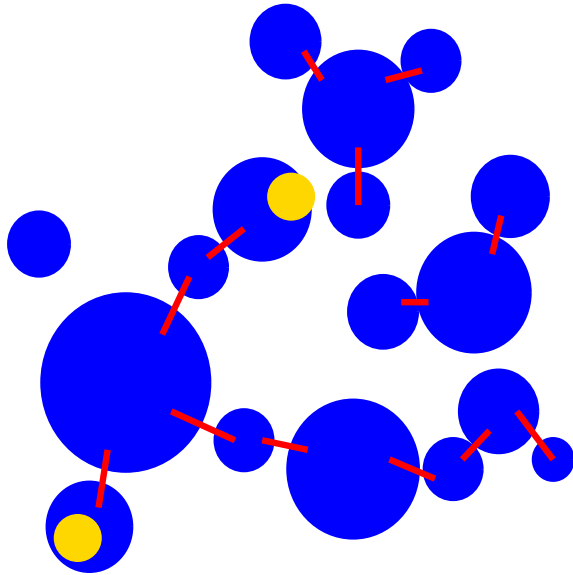


Geometry in the torus

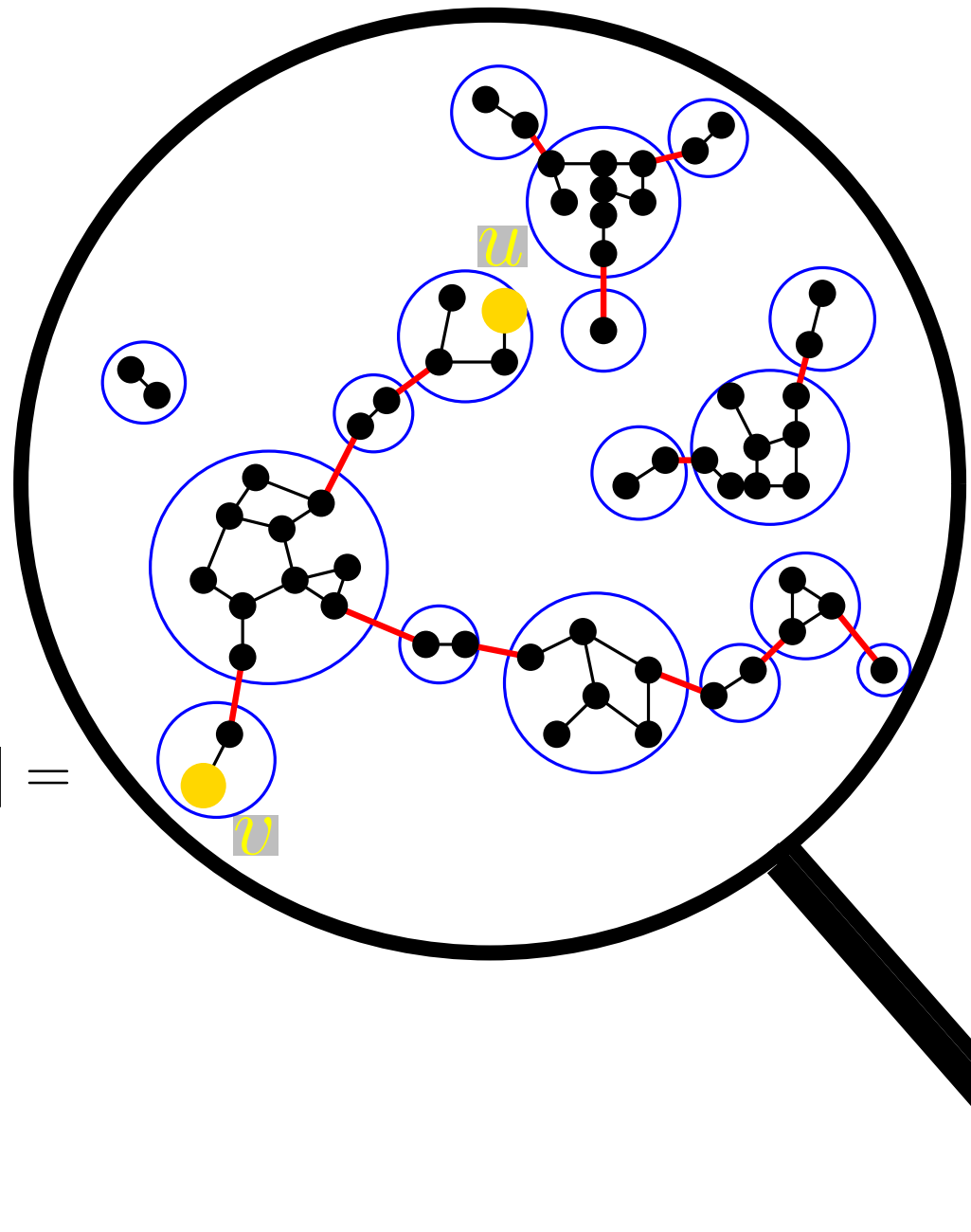
Cluster graph $\approx \times$

\approx

Critical torus



Bad method: $d(u, v) = \sum[\dots] =$
 $1 + 1 + 4 + 1 + 1 + 1 + 2$

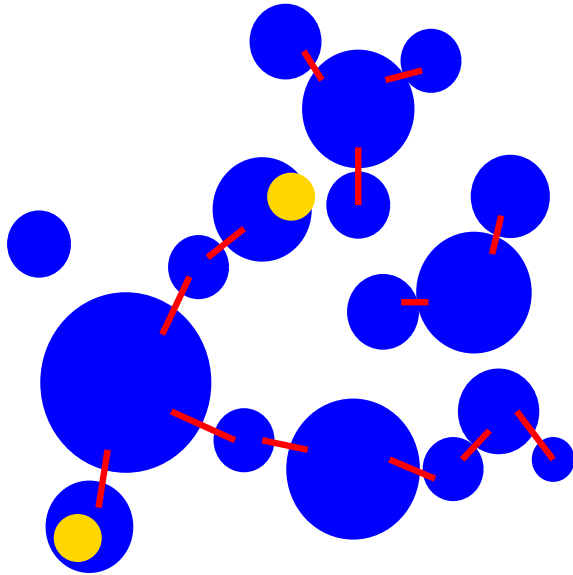


Geometry in the torus

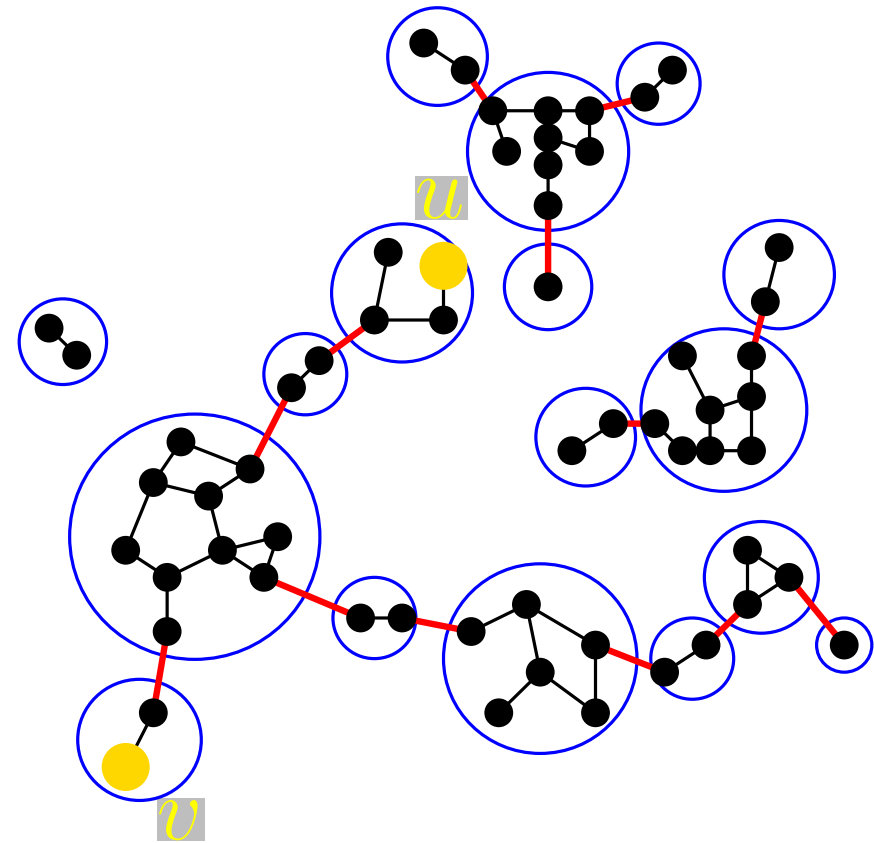
Cluster graph $\approx \times$

\approx

Critical torus



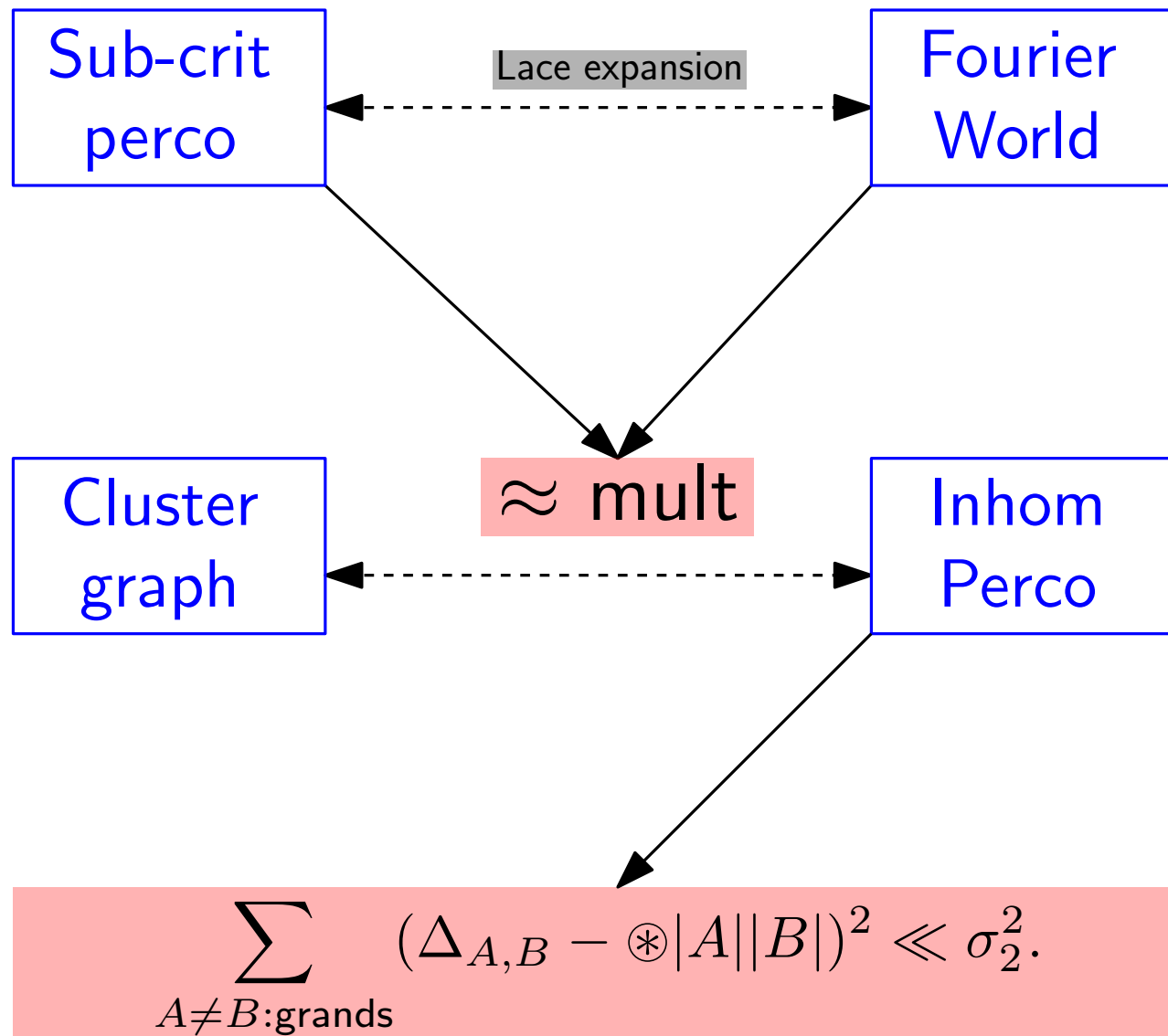
Bad method: $d(u, v) = \sum[\dots] = 1 + 1 + 4 + 1 + 1 + 1 + 2$



Good method :
 $d_{\text{piv}}(u, v) \approx \frac{p_c}{p_c - p_s} d_{\text{clust}}(u, v).$

- Critical torus \approx forest \implies
 \approx 1 single path γ between u and v
- $\#$ closed pivotal edges of γ in T_p
 $\approx (p_c - p_s)/p_c |\gamma|$ and $\approx d_{\text{clust}}(u, v).$

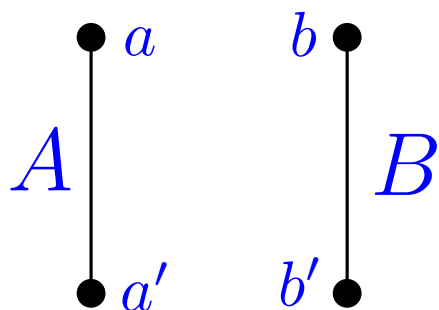
II Proof of $\Delta_{A,B} \approx \ast |A||B|$.



Splitting the sum

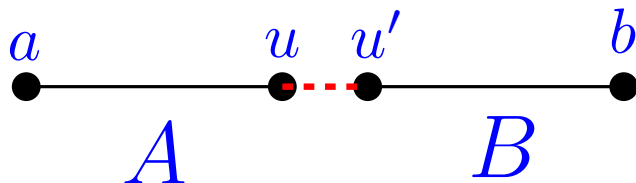
Upper-bound

$$\mathbb{E}[\sum |A|^2 |B|^2]$$



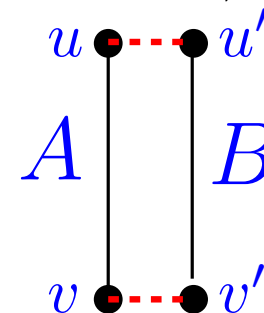
Lower-bound

$$\mathbb{E}[\sum \Delta_{A,B} |A| |B|]$$



Upper-bound

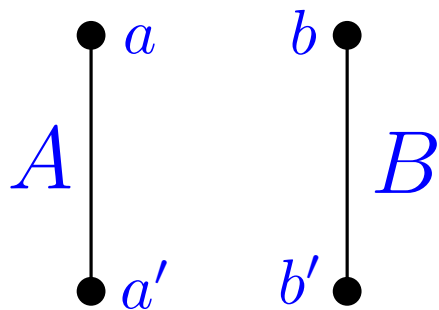
$$\mathbb{E}[\sum \Delta_{A,B}^2]$$



Splitting the sum

Upper-bound

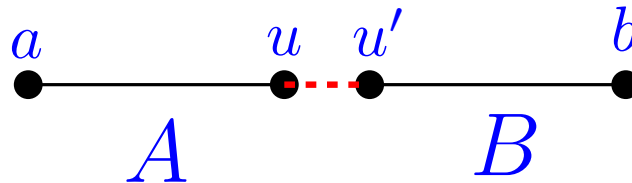
$$\mathbb{E}[\sum |A|^2 |B|^2]$$



Classical (BK)

Lower-bound

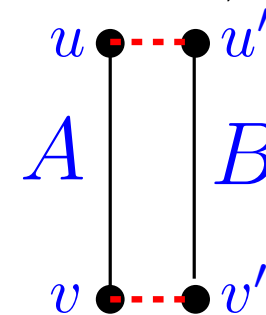
$$\mathbb{E}[\sum \Delta_{A,B} |A| |B|]$$



Classical
(Off-method+Triangle)

Upper-bound

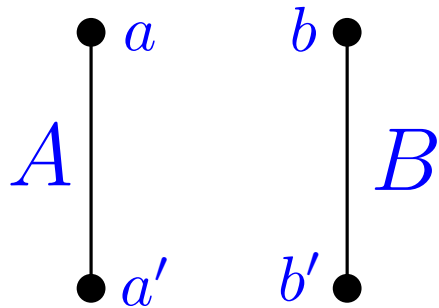
$$\mathbb{E}[\sum \Delta_{A,B}^2]$$



Splitting the sum

Upper-bound

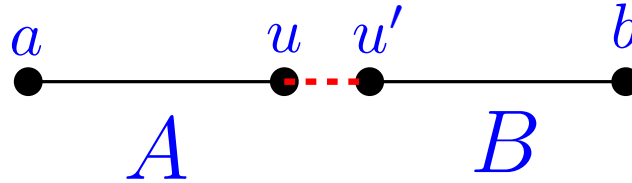
$$\mathbb{E}[\sum |A|^2 |B|^2]$$



Classical (BK)

Lower-bound

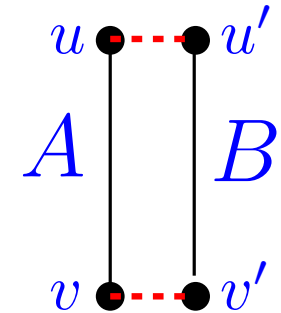
$$\mathbb{E}[\sum \Delta_{A,B} |A| |B|]$$



Classical
(Off-method+Triangle)

Upper-bound

$$\mathbb{E}[\sum \Delta_{A,B}^2]$$



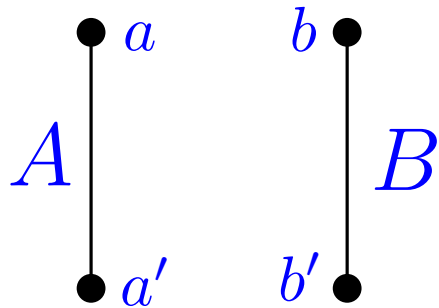
Need plateau

$$\hookrightarrow \mathbb{P}(u \leftrightarrow v) \approx \text{Cst}$$

Splitting the sum

Upper-bound

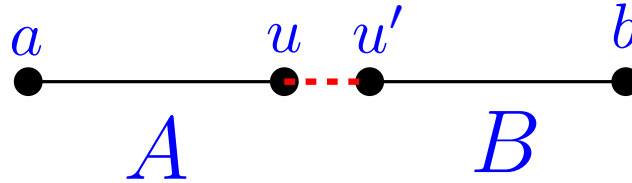
$$\mathbb{E}[\sum |A|^2 |B|^2]$$



Classical (BK)

Lower-bound

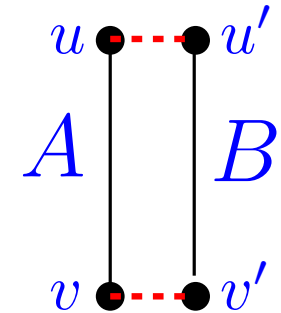
$$\mathbb{E}[\sum \Delta_{A,B} |A| |B|]$$



Classical
(Off-method+Triangle)

Upper-bound

$$\mathbb{E}[\sum \Delta_{A,B}^2]$$



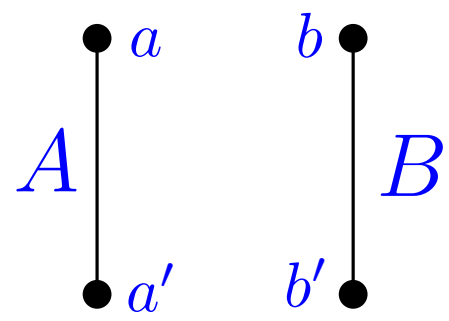
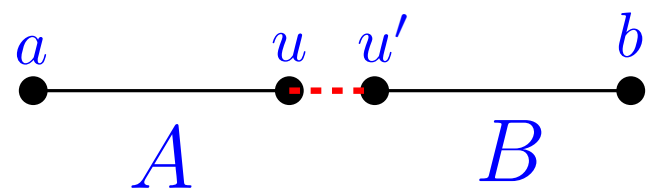
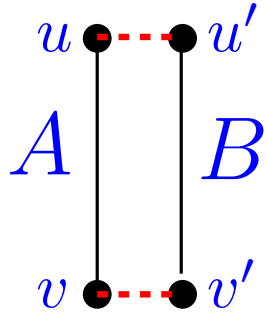
Need plateau

$$\hookrightarrow \mathbb{P}(u \leftrightarrow v) \approx \text{Cst}$$

Hypercube:



Splitting the sum

<p>Upper-bound</p> $\mathbb{E}[\sum A ^2 B ^2]$ 	<p>Lower-bound</p> $\mathbb{E}[\sum \Delta_{A,B} A B]$ 	<p>Upper-bound</p> $\mathbb{E}[\sum \Delta_{A,B}^2]$ 
<p>Classical (BK)</p>	<p>Classical (Off-method+Triangle)</p>	<p>Need plateau $\hookrightarrow \mathbb{P}(u \leftrightarrow v) \approx \text{Cst}$</p>

Hypercube:



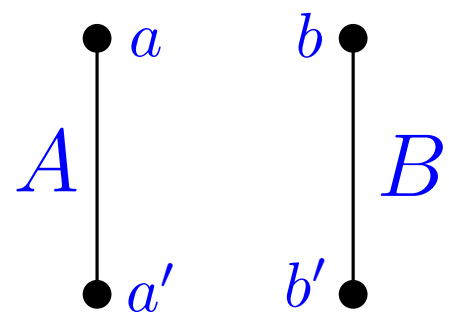
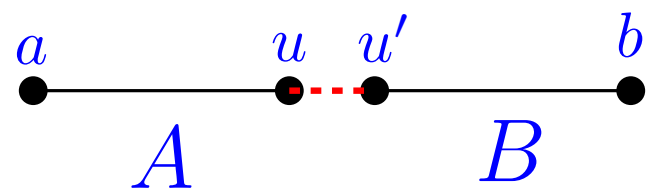
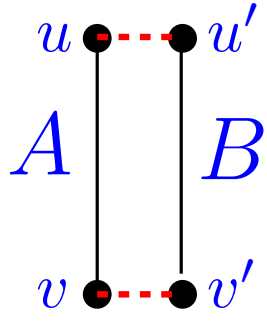
Torus:



Hutchcroft ; Michta ; Slade :

Weak plateau

Splitting the sum

<p>Upper-bound</p> $\mathbb{E}[\sum A ^2 B ^2]$ 	<p>Lower-bound</p> $\mathbb{E}[\sum \Delta_{A,B} A B]$ 	<p>Upper-bound</p> $\mathbb{E}[\sum \Delta_{A,B}^2]$ 
<p>Classical (BK)</p>	<p>Classical (Off-method+Triangle)</p>	<p>Need plateau $\hookrightarrow \mathbb{P}(u \leftrightarrow v) \approx \text{Cst}$</p>

Hypercube:



Torus:



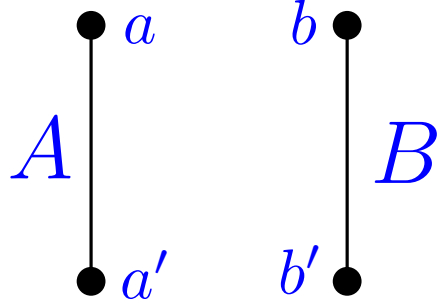
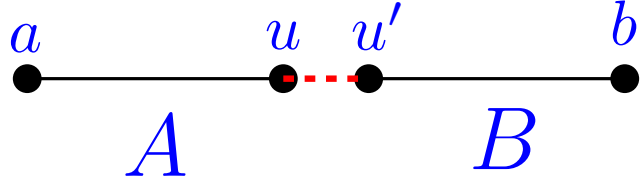
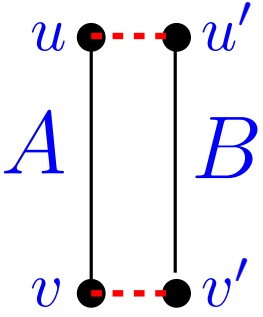
Graph $\approx \times$:



Hutchcroft ; Michta ; Slade :

Weak plateau

Splitting the sum

<p>Upper-bound</p> $\mathbb{E}[\sum A ^2 B ^2]$ 	<p>Lower-bound</p> $\mathbb{E}[\sum \Delta_{A,B} A B]$ 	<p>Upper-bound</p> $\mathbb{E}[\sum \Delta_{A,B}^2]$ 
<p>Classical (BK)</p>	<p>Classical (Off-method+Triangle)</p>	<p>Need plateau $\hookrightarrow \mathbb{P}(u \leftrightarrow v) \approx \text{Cst}$</p>

Hypercube:



Torus:



Hutchcroft ; Michta ; Slade :
Weak plateau

Graph $\approx \times$:



\hookrightarrow Cluster graph

Inhomogeneous percolation : plateau

Vertices I . Probas $P = (p_{i,j})_{i,j \in I}$. Indep $\mathbb{P}((i, j) \text{ open}) = p_{i,j}$.

Study: $T = (\mathbb{P}(i \leftrightarrow j))_{i,j \in I}$

Inhomogeneous percolation : plateau

Vertices I . Probas $P = (p_{i,j})_{i,j \in I}$. Indep $\mathbb{P}((i, j) \text{ open}) = p_{i,j}$.

Study: $T = (\mathbb{P}(i \leftrightarrow j))_{i,j \in I}$

Union-bound : $T \leq P + PT \hookrightarrow T \leq \sum P^k$.

Inhomogeneous percolation : plateau

Vertices I . Probas $P = (p_{i,j})_{i,j \in I}$. Indep $\mathbb{P}((i, j) \text{ open}) = p_{i,j}$.

Study: $T = (\mathbb{P}(i \leftrightarrow j))_{i,j \in I}$

Union-bound : $T \leq P + PT \hookrightarrow T \leq \sum P^k$.

$$= \underbrace{\sum_{k \leq t_{\text{mix}}} P^k}_{\text{small}} + \underbrace{\sum_{k > t_{\text{mix}}} P^k}_{\approx \text{rank 1}} \approx \text{rank 1}$$

Inhomogeneous percolation : plateau

Vertices I . Probas $P = (p_{i,j})_{i,j \in I}$. Indep $\mathbb{P}((i, j) \text{ open}) = p_{i,j}$.

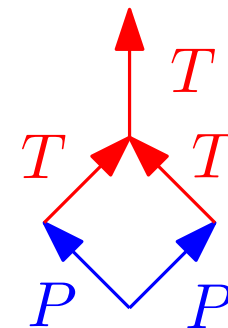
Study: $T = (\mathbb{P}(i \leftrightarrow j))_{i,j \in I}$

Union-bound : $T \leq P + PT \hookrightarrow T \leq \sum P^k$.

$$= \underbrace{\sum_{k \leq t_{\text{mix}}} P^k}_{\text{small}} + \underbrace{\sum_{k > t_{\text{mix}}} P^k}_{\approx \text{rank 1}} \approx \text{rank 1}$$

Lower-bound : Inclusion-exclusion.

Exclusions : 2 paths $\hookrightarrow \in$ cycle \hookrightarrow very costly.



Inhomogeneous percolation : plateau

Vertices I . Probas $P = (p_{i,j})_{i,j \in I}$. Indep $\mathbb{P}((i, j) \text{ open}) = p_{i,j}$.

Study: $T = (\mathbb{P}(i \leftrightarrow j))_{i,j \in I}$

Union-bound : $T \leq P + PT \hookrightarrow T \leq \sum P^k$.

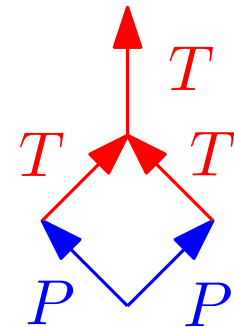
$$= \underbrace{\sum_{k \leq t_{\text{mix}}} P^k}_{\text{small}} + \underbrace{\sum_{k > t_{\text{mix}}} P^k}_{\approx \text{rank 1}} \approx \text{rank 1}$$

Lower-bound : Inclusion-exclusion.

Exclusions : 2 paths $\hookrightarrow \in$ cycle \hookrightarrow very costly.

We need:

- Few cycles \hookrightarrow local cycles disappear
- $\|P\|_2$ small \hookrightarrow Weak plateau
- t_{mix} small. \hookrightarrow Spectral gap of $(\Delta_{A,B})_{A,B \in \mathfrak{C}}$.



Spectral gap

Look at: $\lambda_1, \lambda_2, \dots$ eigenvalue of $(\Delta_{A,B})$

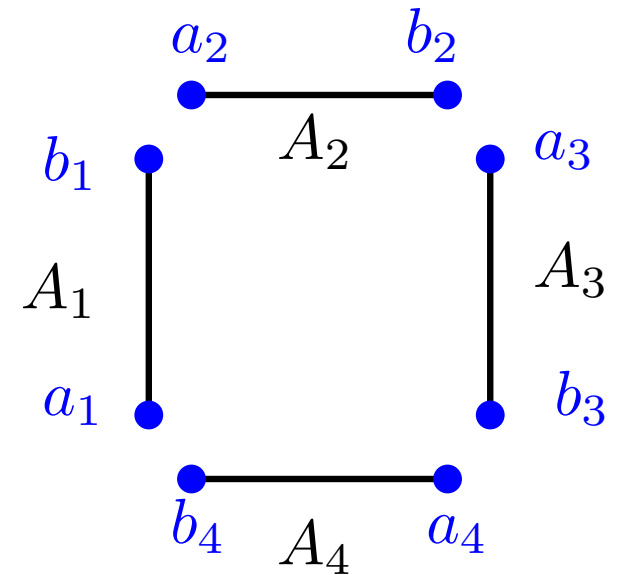
Lower-b λ_1 : $\lambda_1 = \max \frac{\langle \Delta X, X \rangle}{\|X\|^2} \hookrightarrow X := (|A|)_{A \in \mathfrak{e}}$. (already done)

Spectral gap

Look at: $\lambda_1, \lambda_2, \dots$ eigenvalue of $(\Delta_{A,B})$

Lower-b λ_1 : $\lambda_1 = \max \frac{\langle \Delta X, X \rangle}{\|X\|^2} \hookrightarrow X := (|A|)_{A \in \mathfrak{E}}$. (already done)

Upper-b λ_2 : Upper-b $\sum \lambda_i^k = \text{Tr}(\Delta^k)$.



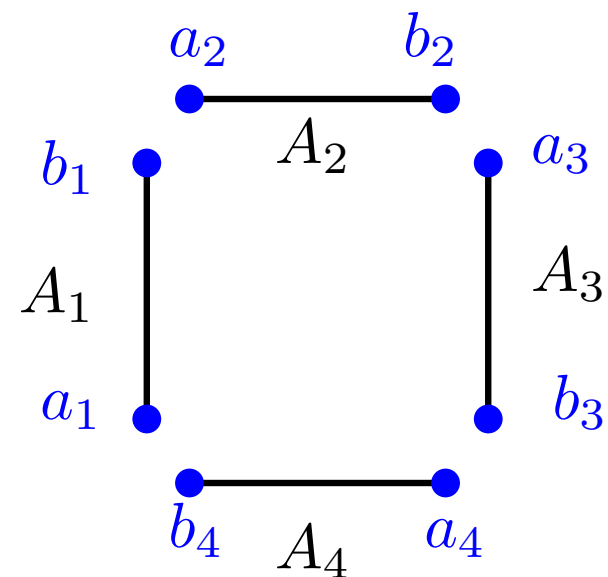
Spectral gap

Look at: $\lambda_1, \lambda_2, \dots$ eigenvalue of $(\Delta_{A,B})$

Lower-b λ_1 : $\lambda_1 = \max \frac{\langle \Delta X, X \rangle}{\|X\|^2} \leftrightarrow X := (|A|)_{A \in \mathfrak{e}}$. (already done)

Upper-b λ_2 : Upper-b $\sum \lambda_i^k = \text{Tr}(\Delta^k)$.

By BK: $\text{Tr}(\Delta^k) \approx \leq \sum \prod \mathbb{P}(a_i \leftrightarrow b_i)$.



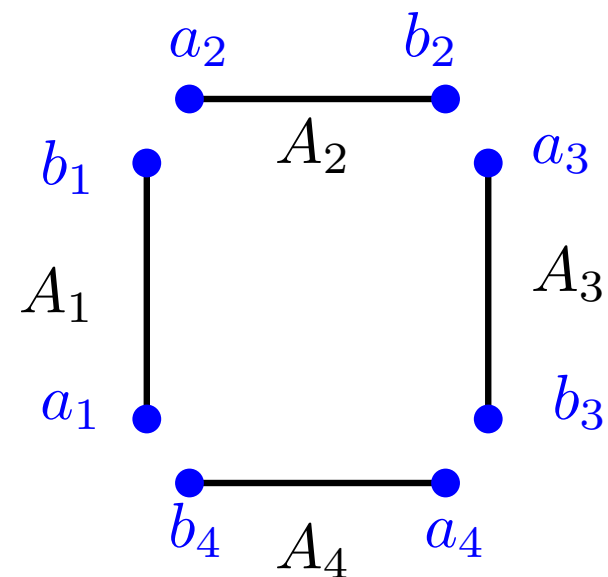
Spectral gap

Look at: $\lambda_1, \lambda_2, \dots$ eigenvalue of $(\Delta_{A,B})$

Lower-b λ_1 : $\lambda_1 = \max \frac{\langle \Delta X, X \rangle}{\|X\|^2} \leftrightarrow X := (|A|)_{A \in \mathfrak{e}}$. (already done)

Upper-b λ_2 : Upper-b $\sum \lambda_i^k = \text{Tr}(\Delta^k)$.

By BK: $\text{Tr}(\Delta^k) \approx \sum \prod \mathbb{P}(a_i \leftrightarrow b_i)$.



Welcome in FOURIER's magical world....

$$\sum_{x \in \text{dual tore}} \hat{\tau}(x)^k \hat{D}^k(x)$$

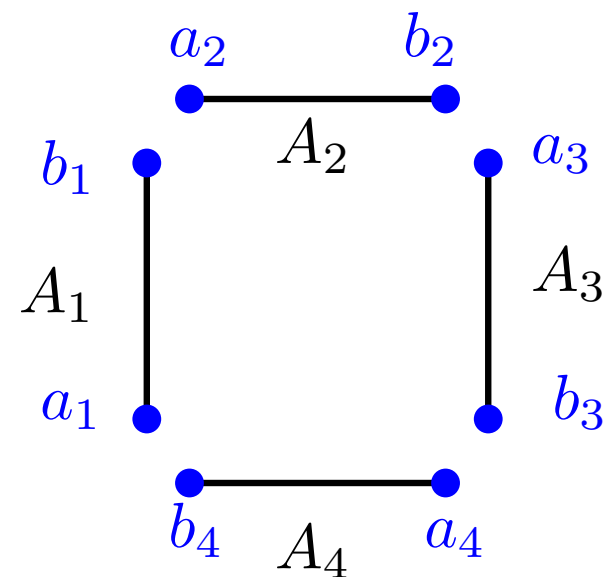
Spectral gap

Look at: $\lambda_1, \lambda_2, \dots$ eigenvalue of $(\Delta_{A,B})$

Lower-b λ_1 : $\lambda_1 = \max \frac{\langle \Delta X, X \rangle}{\|X\|^2} \hookrightarrow X := (|A|)_{A \in \mathfrak{e}}$. (already done)

Upper-b λ_2 : Upper-b $\sum \lambda_i^k = \text{Tr}(\Delta^k)$.

By BK: $\text{Tr}(\Delta^k) \approx \leq \sum \prod \mathbb{P}(a_i \leftrightarrow b_i)$.

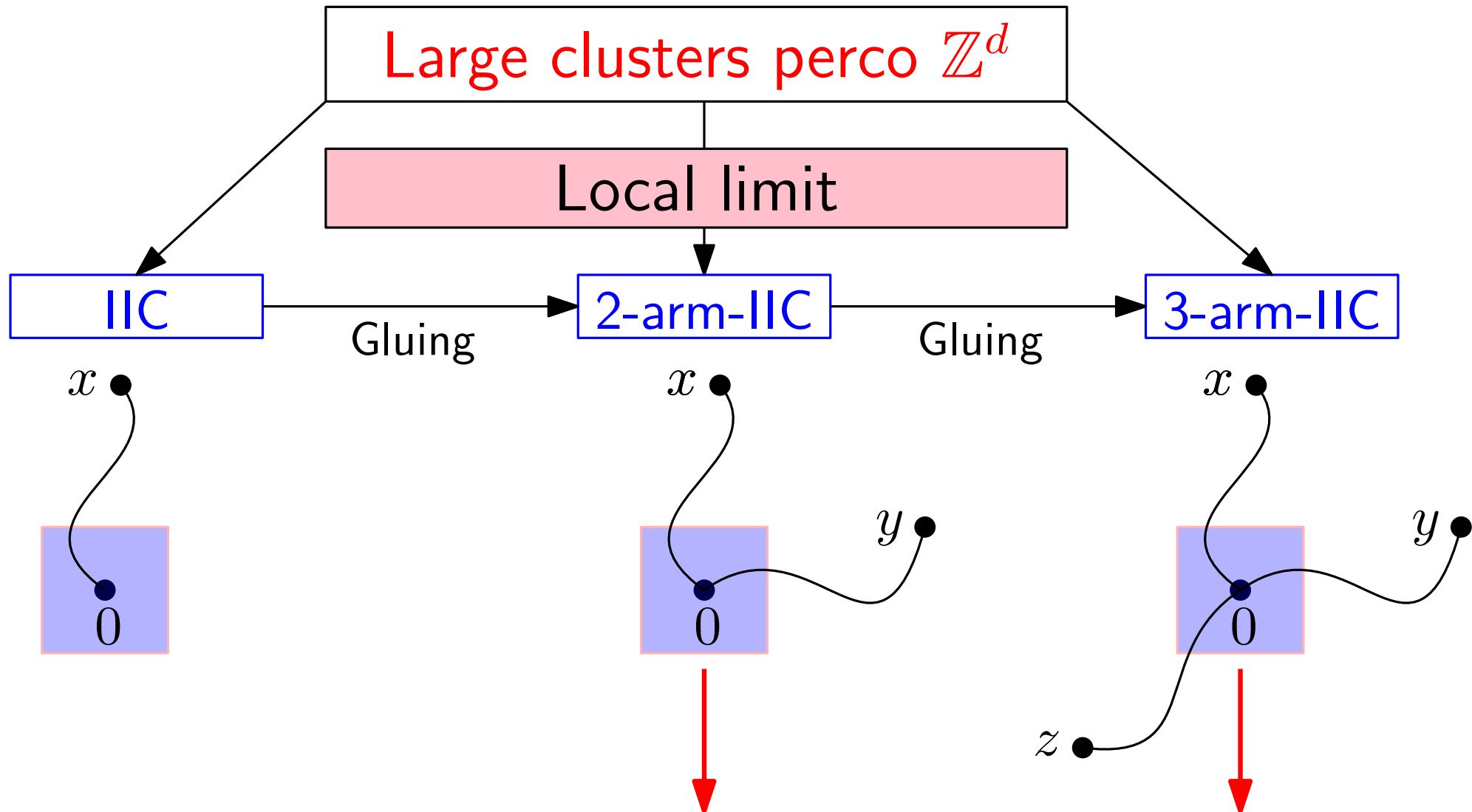


Welcome in FOURIER's magical world....

$\sum_{x \in \text{dual tore}} \hat{\tau}(x)^k \hat{D}^k(x) \hookrightarrow \text{Infrared-bound } (\approx \text{Fourier's plateau}).$

Ok for $k \geq 4$.

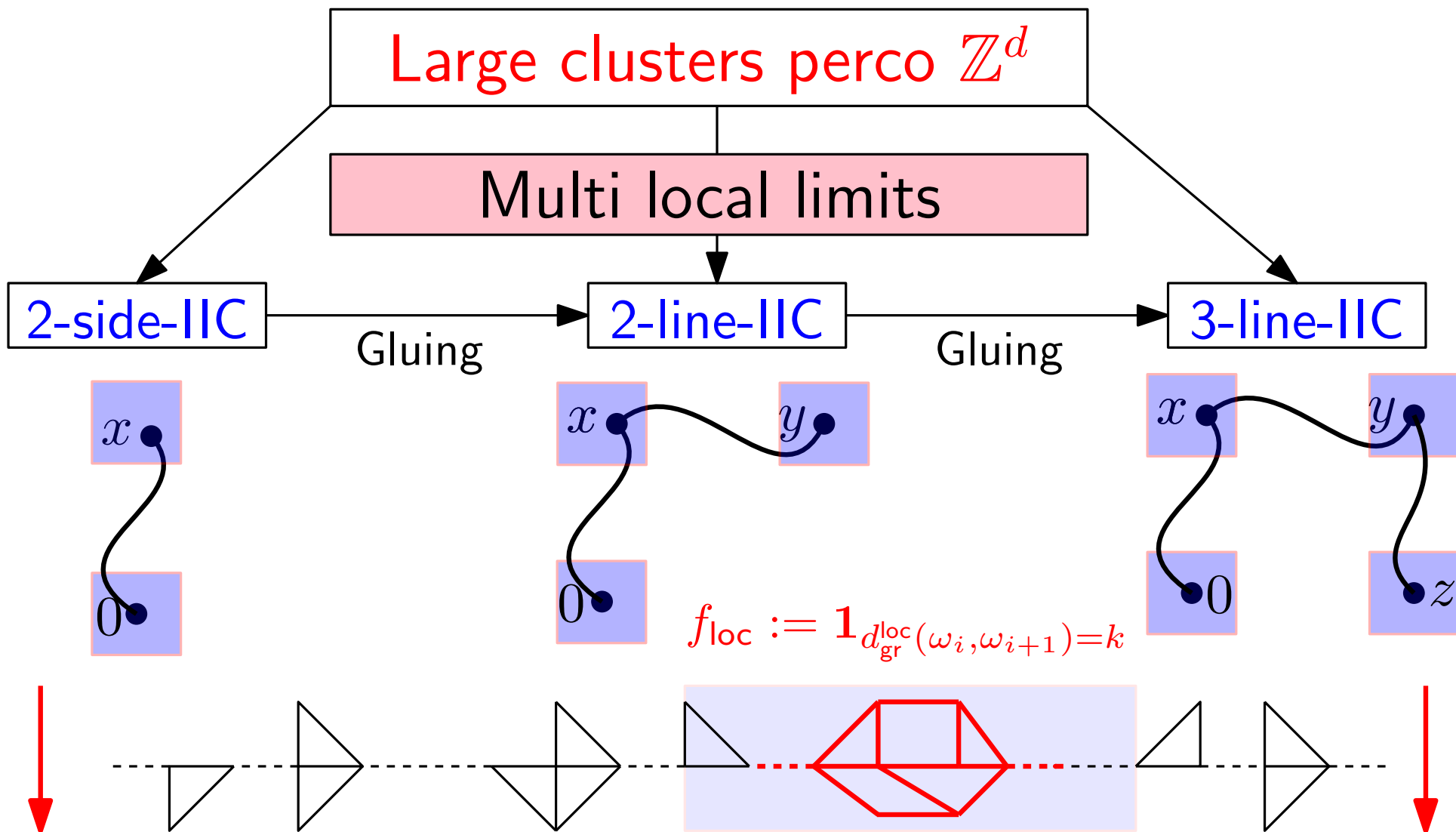
III Equivalent susceptibilities



Proposition

$$\chi(p) := \mathbb{E}_p[|C(0)|] \sim \frac{C_\chi}{p_c - p} \quad ; \quad \mathbb{E}_p[|C(0)|^2] \sim C_\Psi \chi(p)^3$$

$$IV \quad d_{gr} \sim Cd_{piv}.$$



Proposition

$$\frac{1}{\chi(p)} \sum_{x \in \mathbb{Z}^d} \mathbb{P}(0 \leftrightarrow x), |d_{gr}(0, x) - Cd_{piv}(0, x)| > \epsilon \chi(p) \longrightarrow 0.$$

High level summary: the contraction

Random walk bounds at $p < p_c$ for $\mathbb{P}_p(0 \leftrightarrow x)$

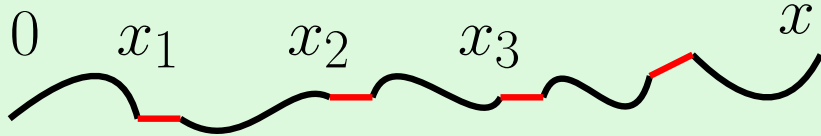
High level summary: the contraction

Random walk bounds at $p < p_c$ for $\mathbb{P}_p(0 \leftrightarrow x)$

Correlation
corresponds to cycles

And (large) cycles
are very costly

Paths at $p' > p$



\approx many \approx inde. p -open paths

High level summary: the contraction

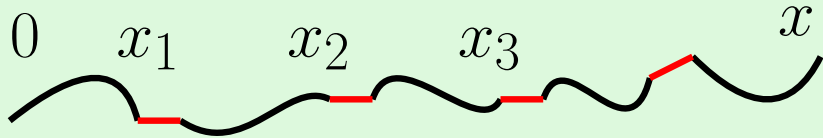
Random walk bounds at $p < p_c$ for $\mathbb{P}_p(0 \leftrightarrow x)$

Correlation
corresponds to cycles

And (large) cycles
are very costly

Convolutions contract
toward Gaussian

Paths at $p' > p$



\approx many \approx inde. p -open paths

Better RW bounds for :

$$\sum \mathbb{P}_p(0 \leftrightarrow x_1) \mathbb{P}_p(x_1 \leftrightarrow x_2) \dots$$

High level summary: the contraction

Random walk bounds at $p < p_c$ for $\mathbb{P}_p(0 \leftrightarrow x)$

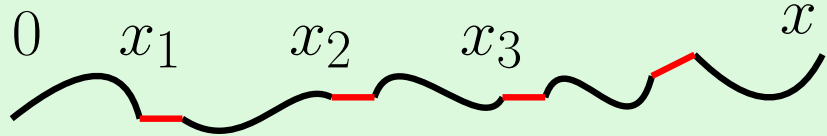
Correlation
corresponds to cycles

And (large) cycles
are very costly

Convolutions contract
toward Gaussian

Better
bounds at
 $p < p' < p_c$

Paths at $p' > p$



\approx many \approx inde. p -open paths

Better RW bounds for :

$$\sum \mathbb{P}_p(0 \leftrightarrow x_1) \mathbb{P}_p(x_1 \leftrightarrow x_2) \dots$$

High level summary: the contraction

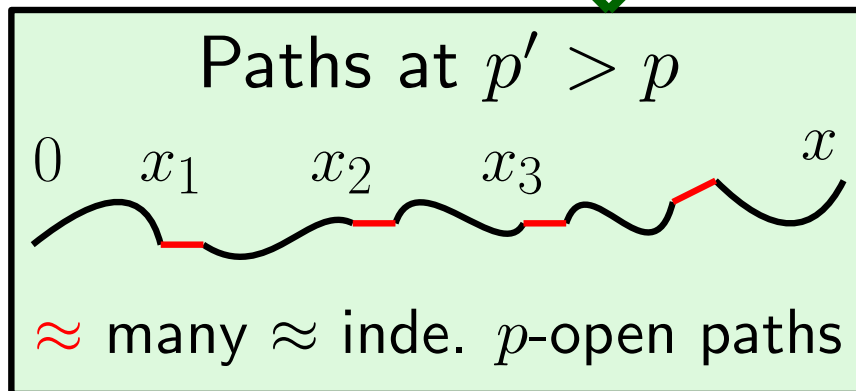
Random walk bounds at $p < p_c$ for $\mathbb{P}_p(0 \leftrightarrow x)$

Correlation
corresponds to cycles

And (large) cycles
are very costly

Convolutions contract
toward Gaussian

Better
bounds at
 $p < p' < p_c$

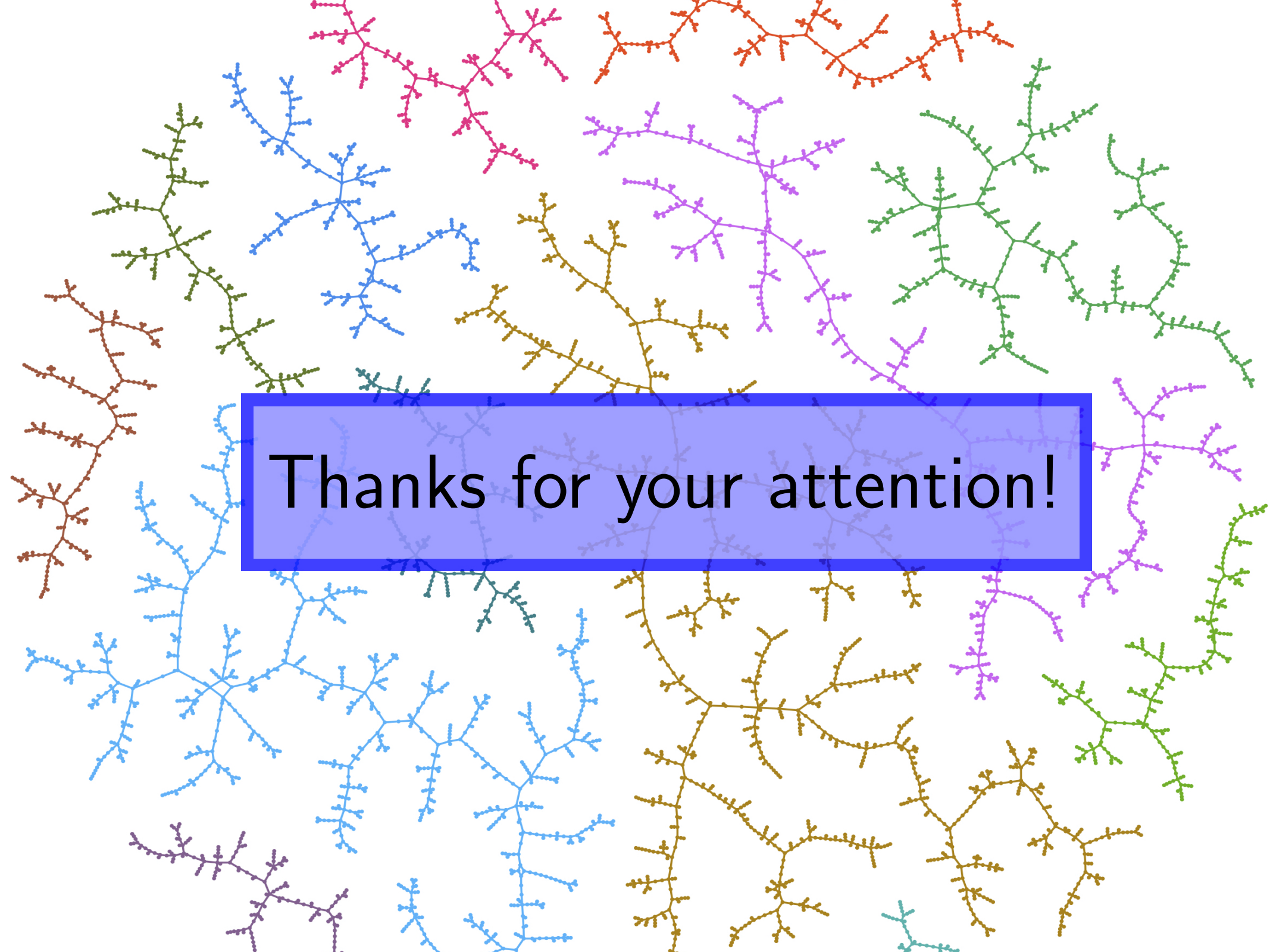


Better RW bounds for :

$$\sum \mathbb{P}_p(0 \leftrightarrow x_1) \mathbb{P}_p(x_1 \leftrightarrow x_2) \dots$$

Ongoing : New proof for $\theta(p_c) = 0$ for $d > 6$!

Paths at $p' \approx$ Markov chain of p -open connected components



Thanks for your attention!