

A front evolution problem for the multidimensional East model

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Based on joint work with: Fabio Martinelli (Roma Tre)

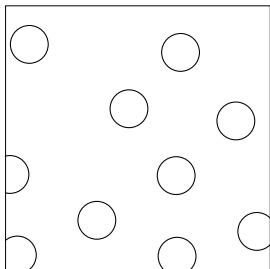
May 23, 2022
University of Geneva

Plan

- ▶ Multidimensional East model
- ▶ Front evolution problem
- ▶ Equilibrium behind the front
- ▶ Mixing time

Motivation

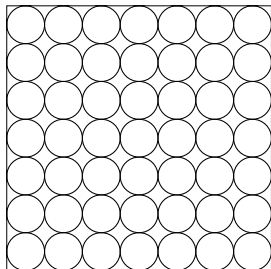
Liquid



$T \rightarrow 0$

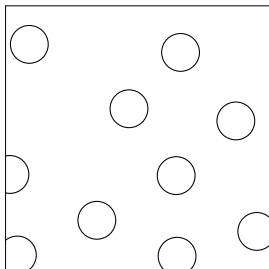


Solid



Motivation

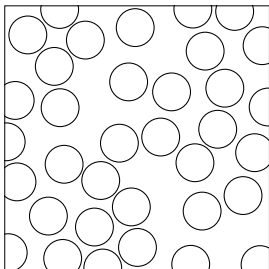
Liquid



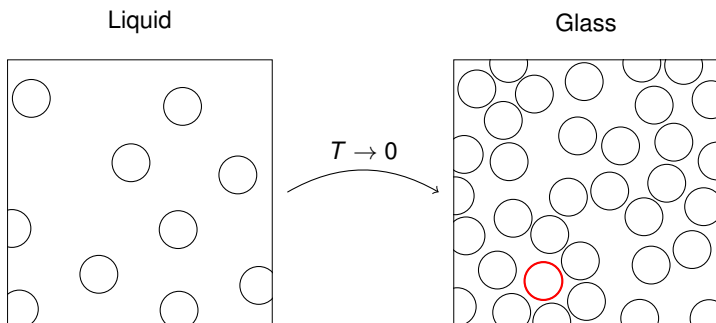
$T \rightarrow 0$



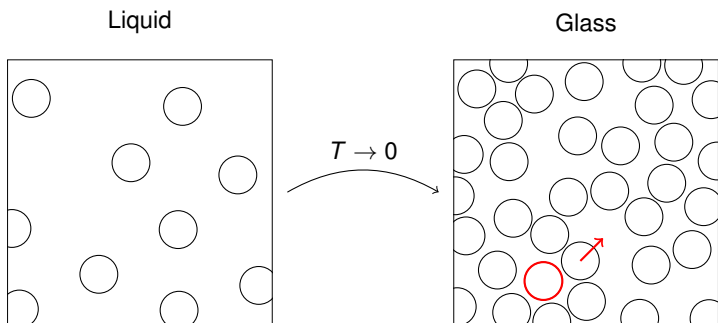
Glass



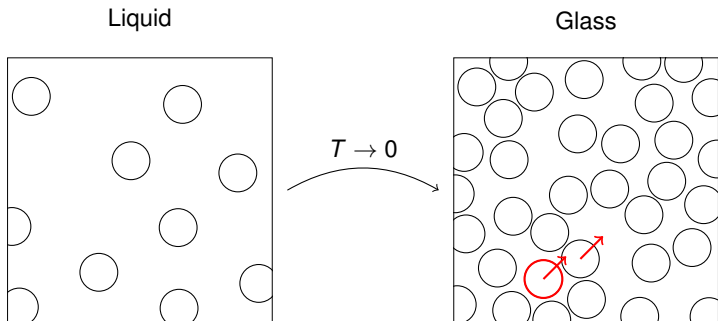
Motivation



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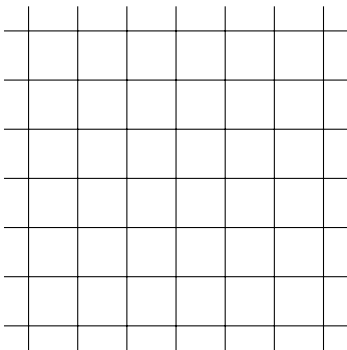


Motivation



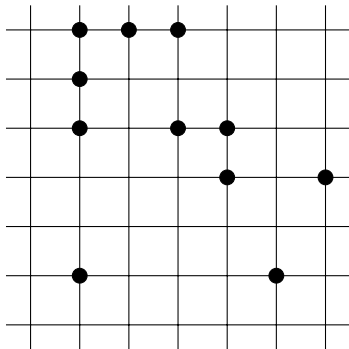
Multidimensional East model

- ▶ Markov process on \mathbb{Z}^d , parameter $q \in (0, 1)$.
- ▶ State space $\{0, 1\}^{\mathbb{Z}^d}$.



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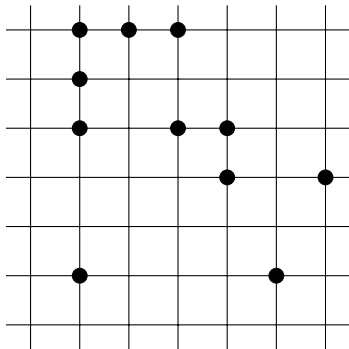


Alternatively:

- ▶ 0 = vacancy / • / infected.
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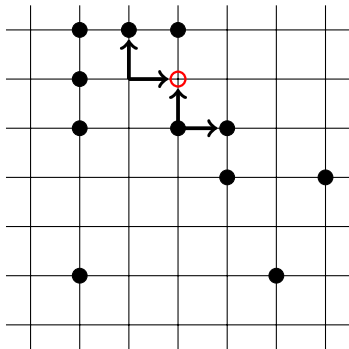


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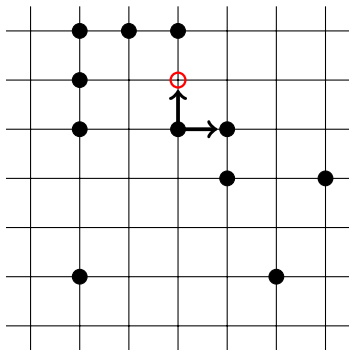


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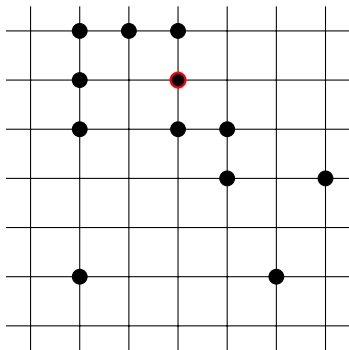


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- ▶ If legal \Rightarrow sample from $\mu_x = \text{Ber}(p)$, $p = 1 - q$.

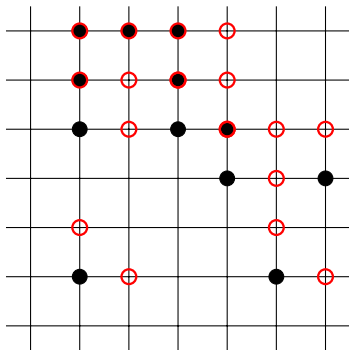


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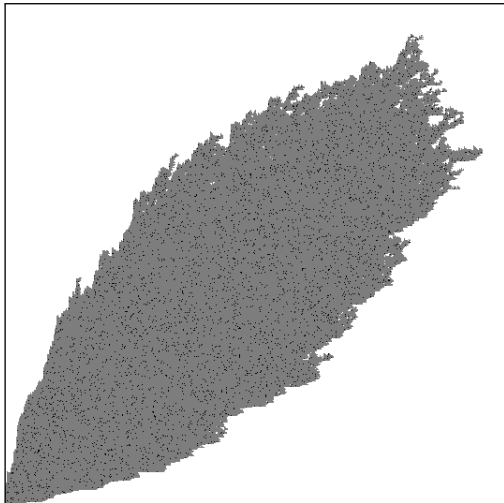
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- ▶ $\mu = \bigotimes_{x \in \mathbb{Z}^d} \mu_x$ reversible.



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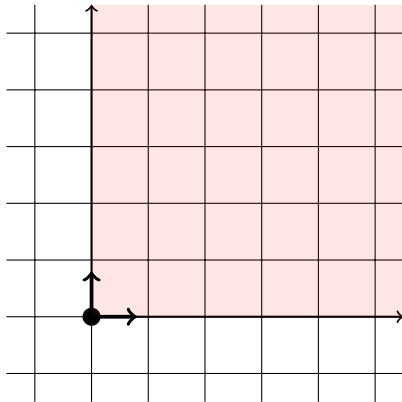
Simulation results



● = previously ●.

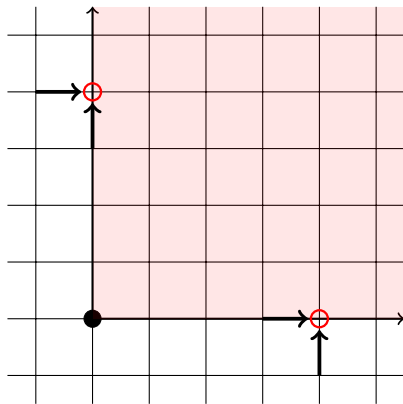
Front evolution problem

- ▶ Start with state ω_* with single vacancy at origin.
- ▶ • only on first quadrant.



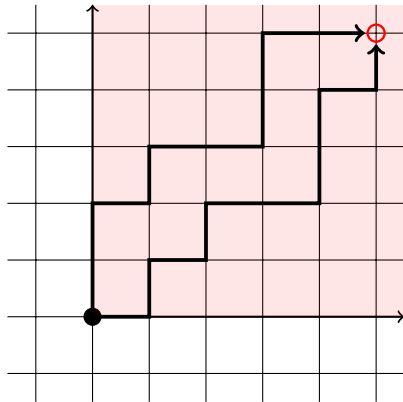
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- ▶ One-dimensional East along axes.



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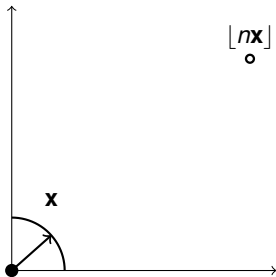
- ▶ Start with state ω_* with single vacancy at origin.
- ▶ • only on first quadrant.
- ▶ One-dimensional East along axes.
- ▶ Faster propagation to vertices away from axis.



Question: Is there a front velocity?

$\tau_{\mathbf{x}}$ = infection time of $\lfloor n\mathbf{x} \rfloor \in \mathbb{Z}_+^d$, \mathbf{x} = unit vector in \mathbb{R}_+^d .

$$\frac{1}{v_{\max}(\mathbf{x})} := \liminf_{n \rightarrow \infty} \frac{\mathbb{E}_{\omega_*}(\tau_{n\mathbf{x}})}{n}, \quad \frac{1}{v_{\min}(\mathbf{x})} := \limsup_{n \rightarrow \infty} \frac{\mathbb{E}_{\omega_*}(\tau_{n\mathbf{x}})}{n}$$

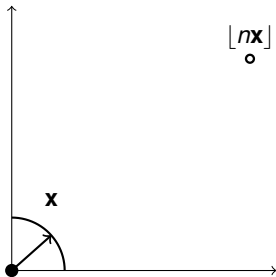


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Main problems

Bounds on $v_{\min}(\mathbf{x})$, $v_{\max}(\mathbf{x})$.

Harder: Identify \mathbf{x} for which $v_{\min}(\mathbf{x}) = v_{\max}(\mathbf{x})$.

Question: Is there a front velocity?

Theorem (O. Blondel '13)

In $d = 1$ there exists a $v = v(q)$ such that $v = v_{\min}(\mathbf{e}_1) = v_{\max}(\mathbf{e}_1)$ for any q .

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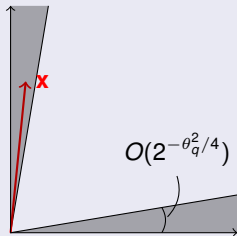
A CLT around the position of the front was obtained by S. Ganguly, E. Lubetzky and F. Martinelli in 2015.

No bounds on $v_{\min}(\mathbf{x})$, $v_{\max}(\mathbf{x})$ for $d \geq 2$, $\mathbf{x} \neq \mathbf{e}$.

Small q behaviour of $v_{\max}(\mathbf{x})$, $v_{\min}(\mathbf{x})$

Write $\theta_q = \log_2(1/q)$. By (P. Chleboun, A. Faggionato, F. Martinelli '16) the spectral gap $\gamma_d(q)$ of the East model on \mathbb{Z}^d is $2^{-\frac{\theta_q^2}{2d}(1+o(1))}$.

Theorem (Y.C., F. Martinelli '22)



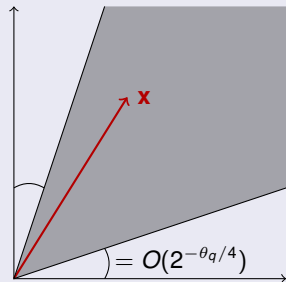
If $d = 2$, \mathbf{x} as in figure, then

$$\begin{aligned}v_{\max}(\mathbf{x}) &= v_{\min}(\mathbf{x})^{1+o(1)} \\ &= 2^{-\frac{\theta_q^2}{2}(1+o(1))} \\ &= \gamma_1(q)^{1+o(1)}, \quad q \ll 1.\end{aligned}$$

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Theorem (Y.C., F. Martinelli '22)



If $d \geq 2$, \mathbf{x} as in figure $\Rightarrow \exists \alpha < 1$ s.t.

$$v_{\min}(\mathbf{x}) \geq 2^{-\frac{\theta_q^2}{2}\alpha} \gg v(\mathbf{e}), \quad q \ll 1.$$

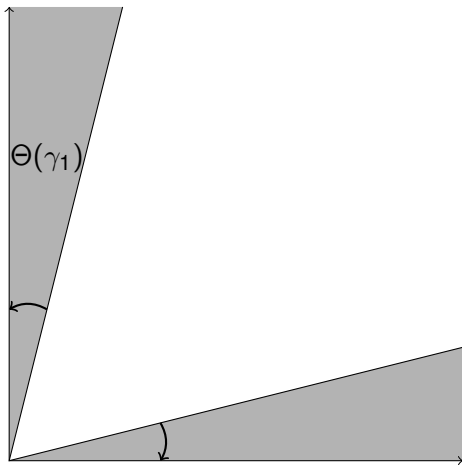
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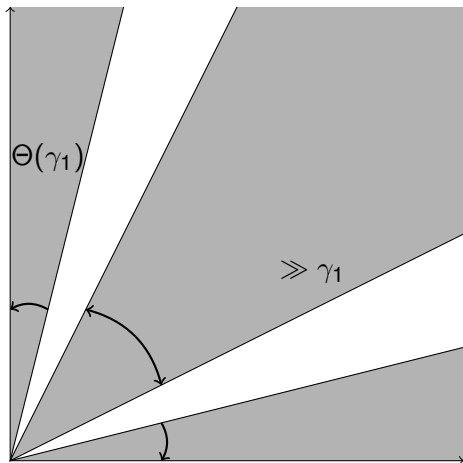
If $d \geq 2$, $\mathbf{x} \in \mathbb{R}_+^d$ s.t. $\min_i \mathbf{x}_i > 0$. Then

$$v_{\max}(\mathbf{x}) = v_{\min}(\mathbf{x})^{1+o(1)} = 2^{-\frac{\theta_q^2}{2d}(1+o(1))} = \gamma_d^{1+o(1)}(q), \quad q \ll 1.$$



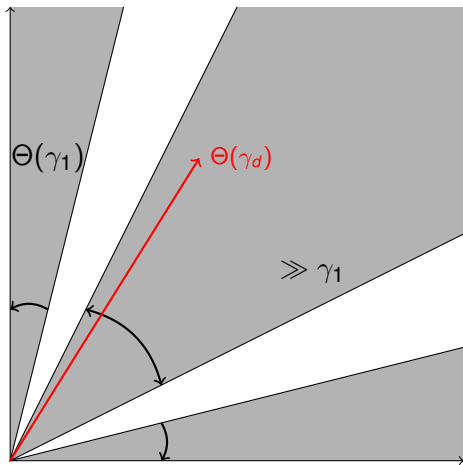
$$q \rightarrow 0, \quad \gamma_d \rightarrow 0$$

$$T \rightarrow 0, \quad T_{\text{rel}} \rightarrow \infty$$



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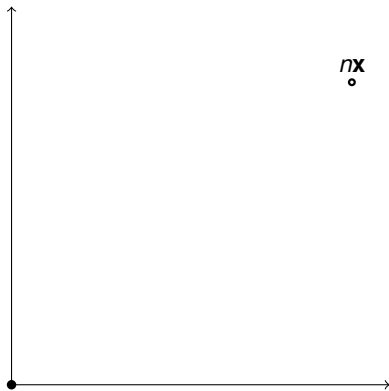
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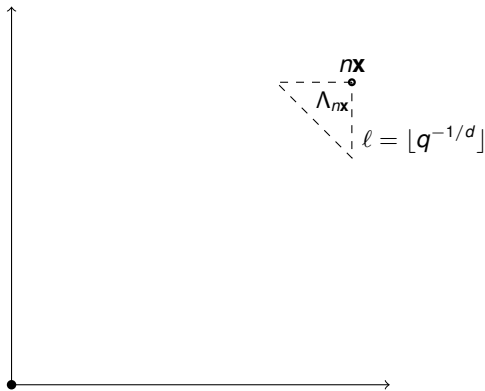
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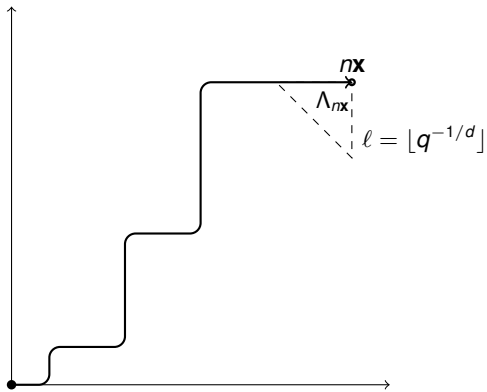
Main ingredients for $v_{\max}(\mathbf{x}) \leq 2^{-\frac{\theta^2 q}{2d}}(1+o(1))$ as $q \rightarrow 0$



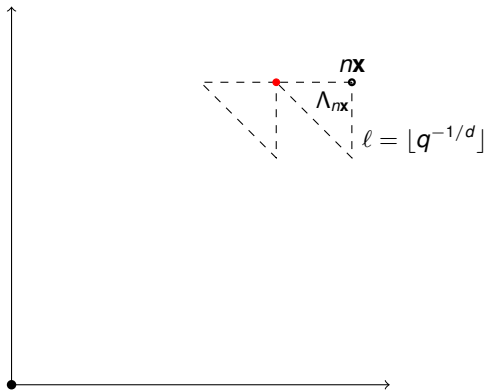
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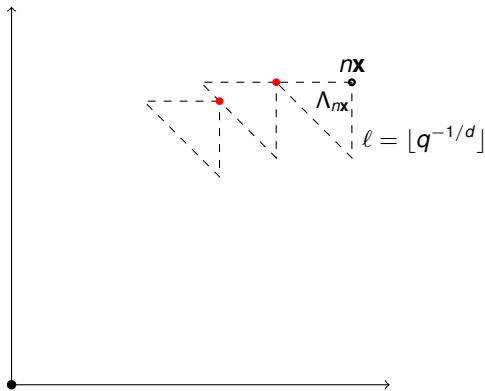
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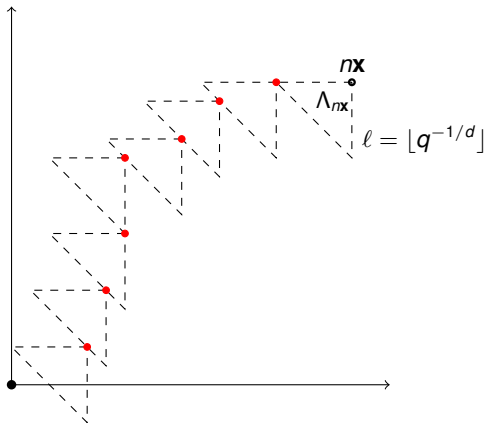
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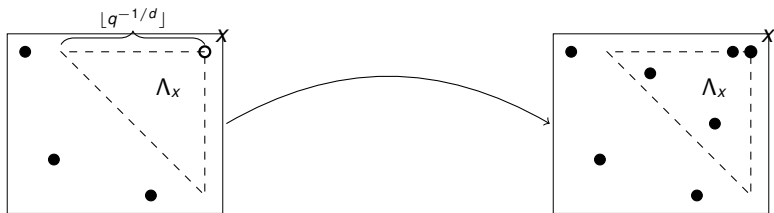
Main ingredients for $v_{\max}(\mathbf{x}) \leq 2^{-\frac{\theta q^2}{2d}(1+o(1))}$ as $q \rightarrow 0$



- Show that $\max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_X < t) \rightarrow 0$ if $t = o(2^{\frac{\theta q^2}{2d}})$ as $q \rightarrow 0$.

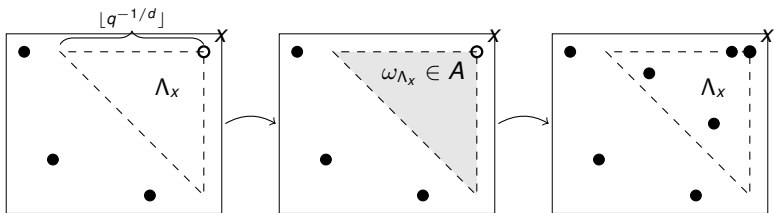
$$\max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_X < t) \rightarrow 0 \text{ if } t = o(2^{\frac{\theta^2 q}{2d}})$$

Going through a bottleneck



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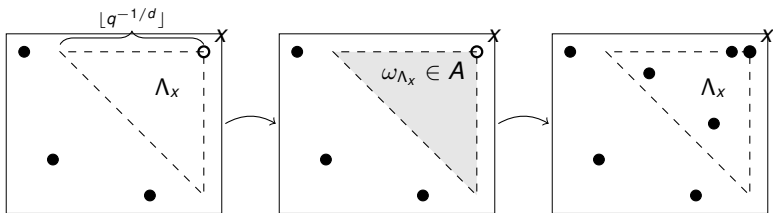


$$\max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_X < t) \leq \max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_A < t)$$

- ▶ CFM'16: $\exists A \in \Omega_{\Lambda_x}$ with $\mu(A) \leq 2^{-\frac{\theta_q^2}{2d}(1+o(1))}$ and $\tau_A < \tau_X$ when starting with no vacancy in Λ_x .

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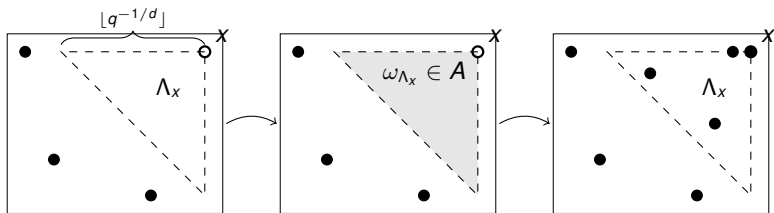
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$$\max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_X < t) \leq \max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_A < t) \lesssim \max_{\omega} \mathbb{P}_{\mu_{\Lambda_x} \otimes \delta_\omega}(\tau_A < t)$$

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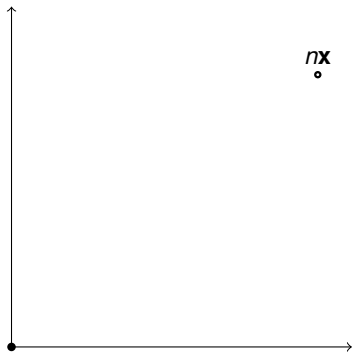
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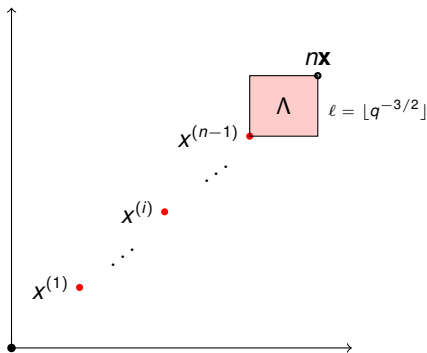
$$\begin{aligned}
 \max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_X < t) &\leq \max_{\omega: \text{no } \bullet \text{ in } \Lambda_x} \mathbb{P}_\omega(\tau_A < t) \lesssim \max_{\omega} \mathbb{P}_{\mu_{\Lambda_x} \otimes \delta_\omega}(\tau_A < t) \\
 &\leq O(t) \times 2^{-\frac{\theta^2 q}{2d}(1+o(1))}
 \end{aligned}$$

- ▶ CFM'16: $\exists A \in \Omega_{\Lambda_x}$ with $\mu(A) \leq 2^{-\frac{\theta^2 q}{2d}(1+o(1))}$ and $\tau_A < \tau_X$ when starting with no vacancy in Λ_x .

Main ingredients for $v_{\min}(\mathbf{x}) \geq 2^{-\frac{\theta q^2}{2d}}(1+o(1))$ as $q \rightarrow 0$



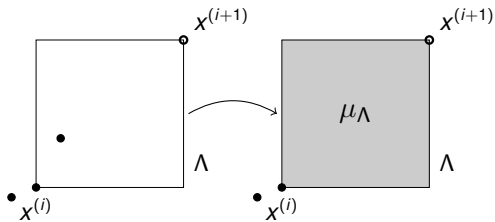
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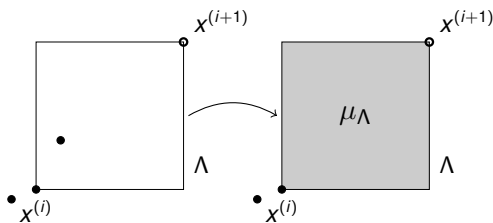
► By SMP show as $q \rightarrow 0$:

$$\max_{\omega: \omega_{x^{(i)}} = \bullet} \mathbb{P}_{\omega}(\tau_{x^{(i+1)}} > t) \rightarrow 0 \text{ if } t \gg 2^{\frac{\theta q^2}{2d}}.$$

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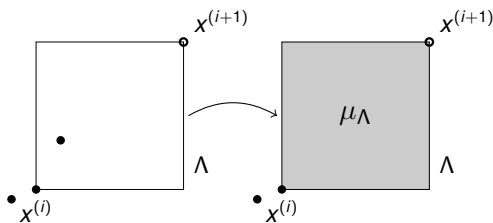
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► $\mathbb{P}_{\mu}(\tau_{X^{(i+1)}} > t) \leq e^{-t\lambda_D}$, where λ_D is the smallest λ s.t.

$$-\mathcal{L}_{\Lambda} f = \lambda f, \quad f \upharpoonright_{\{\omega: \omega_{x^{(i+1)}} = \bullet\}} = 0.$$

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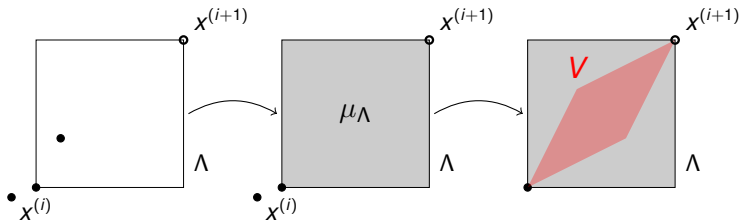


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$$-\mathcal{L}_{\Lambda} f = \lambda f, \quad f \upharpoonright_{\{\omega: \omega_{x^{(i+1)}} = \bullet\}} = 0.$$

- **Bad:** $\lambda_D \geq q\gamma_{\Lambda}(q)$ but $\gamma_{\Lambda}(q) = \gamma_1^{(1+o(1))}(q) = 2^{-\frac{\theta^2 q}{2}(1+o(1))}$.

$$\max_{\omega: \omega_{x^{(i)}} = \bullet} \mathbb{P}_{\omega}(\tau_X > t) \rightarrow 0 \text{ if } t \gg 2^{\frac{\theta^2 q}{2d}}$$



- ▶ $\mathbb{P}_{\mu}(\tau_{X^{(i+1)}} > t) \leq e^{-t\lambda_D}$, where λ_D is the smallest λ s.t.

$$-\mathcal{L}_{\Lambda} f = \lambda f, \quad f \upharpoonright_{\{\omega: \omega_{x^{(i+1)}} = \bullet\}} = 0.$$

- ▶ **Better:** $\lambda_D \geq q \max\{\gamma_V(q) : V \subset \Lambda, V \supset \{0, x^{(i+1)}\}\}$.

$$\max_{\omega: \omega_{x^{(i)}} = \bullet} \mathbb{P}_{\omega}(\tau_X > t) \rightarrow 0 \text{ if } t \gg 2^{\frac{\theta^2 q}{2d}}$$

Proposition (Y.C., F. Martinelli '22)

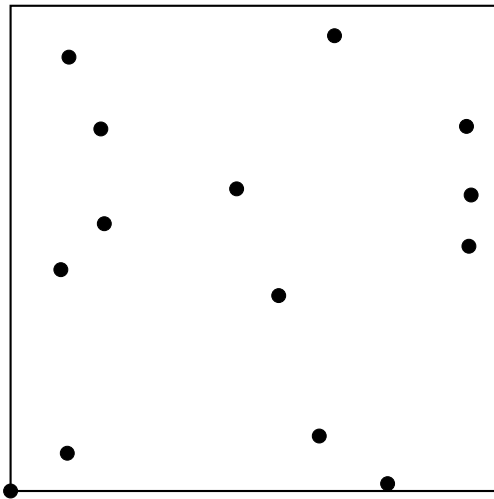
For $q \rightarrow 0 \exists V \subset \Lambda$ containing both the lower left and top right corner s.t.

$$\gamma_V(q) \geq 2^{-\frac{\theta^2 q}{2d}(1+o(1))}.$$

$$\Rightarrow \mathbb{P}_{\mu}(\tau_{X^{(i+1)}} > t) \leq e^{-t 2^{-\frac{\theta^2 q}{2d}(1+o(1))}}.$$

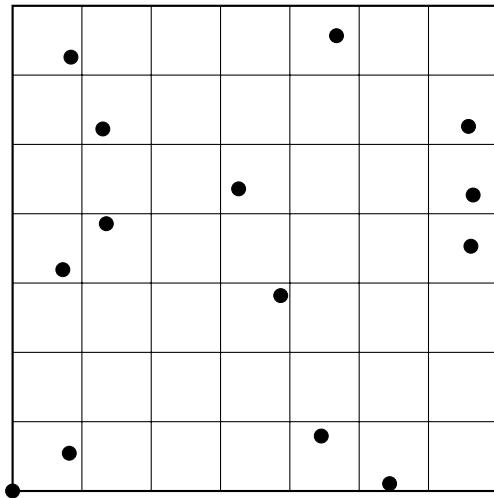
$$\max_{\omega: \omega_{x^{(i)}} = \bullet} \mathbb{P}_{\omega}(\tau_X > t) \rightarrow 0 \text{ if } t \gg 2^{\frac{\theta^2 q}{2d}}$$

RG and Knight lattice



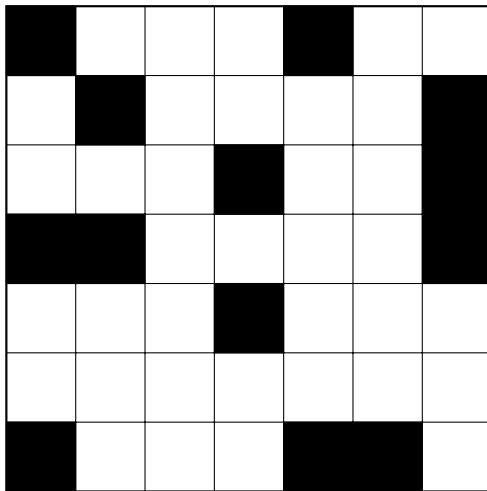
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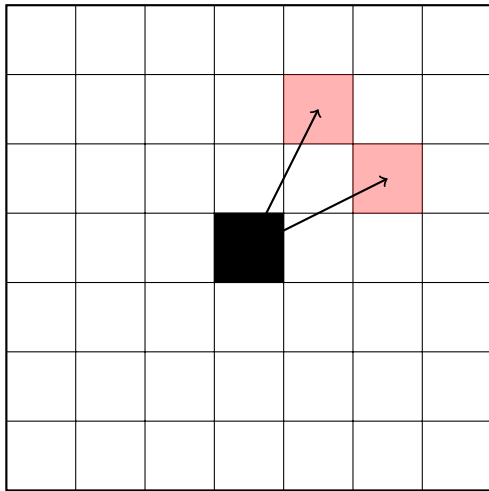
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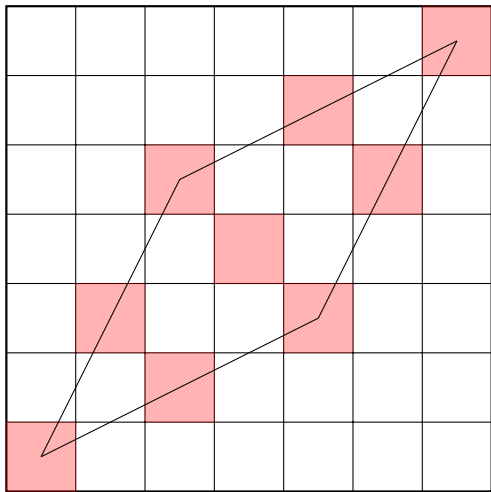
$$q_{\text{eff}} = 1 - (1 - q)^{\ell^2} \gg q$$

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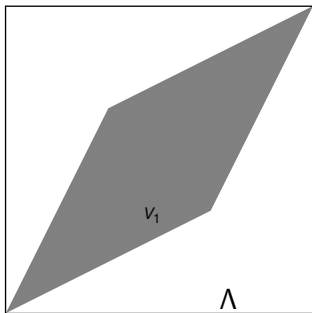
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 RG and Knight lattice

In $d = 2$:

$$\gamma_{\Lambda}(q) \geq 2^{-\frac{\theta^2}{2}}(1+o(1))$$

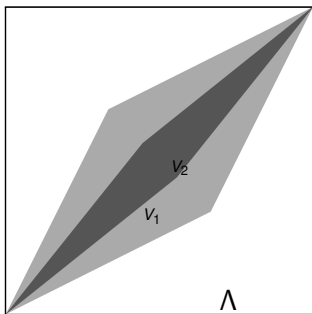
$$\gamma_{V_1}(q) \geq 2^{-\frac{\theta^2}{3}}(1+o(1))$$



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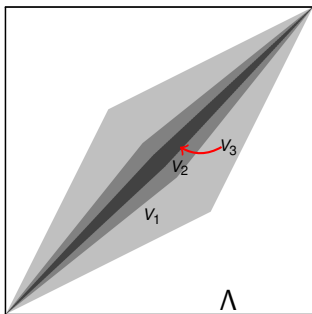
$$\gamma_{V_1}(q) \geq 2^{-\frac{\theta^2}{3}}(1+o(1))$$

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\vdots

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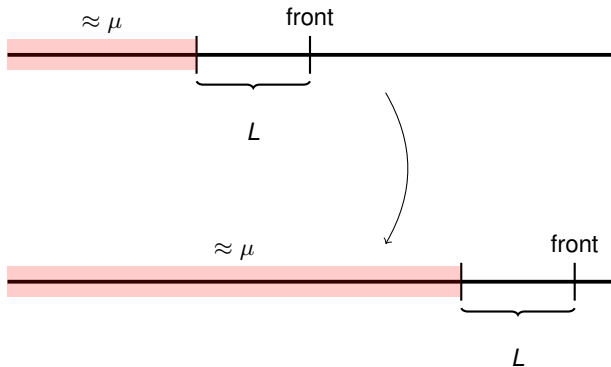
\vdots

$$\gamma_{V_n}(q) \geq 2^{-\frac{\theta^2}{4}}(1+o(1)), n \gg 1$$

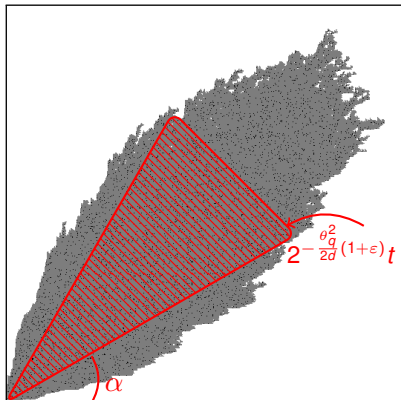
Equilibrium behind the front

Theorem (Blondel '13)

In $d = 1$, for large t the distribution at distance L behind the front approaches equilibrium exponentially in L .



Equilibrium behind front



Theorem (Y.C., F. Martinelli '22)

Vertices in red shape in equilibrium for large t and small q if $\alpha > 0$.

Cutoff

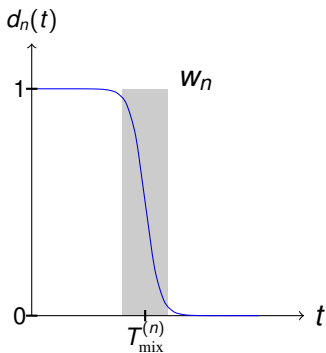
Let $\Lambda_n := \{0, \dots, n\}^d$, $d_n(t) := \max_{\omega \in \Omega_{\Lambda_n}} \|\mathbb{P}_{\omega}^t - \mu_{\Lambda_n}\|_{TV}$ and consider

$$T_{\text{mix}}^{(n)}(\varepsilon) := \inf\{t > 0 : d_n(t) \leq \varepsilon\}.$$

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$$\lim_{\alpha \rightarrow -\infty} \liminf_{n \rightarrow \infty} d_n(T_{\text{mix}}^{(n)} + \alpha w_n) = 1$$

$$\lim_{\alpha \rightarrow \infty} \liminf_{n \rightarrow \infty} d_n(T_{\text{mix}}^{(n)} + \alpha w_n) = 0.$$

Cutoff

Theorem (S. Ganguly, E. Lubetzky, F. Martinelli '15)

There is a ν such that the East process on $\{0, \dots, n\}$ with parameter $0 < q < 1$ exhibits cutoff at $\nu^{-1} n$ with window \sqrt{n} .

Cutoff

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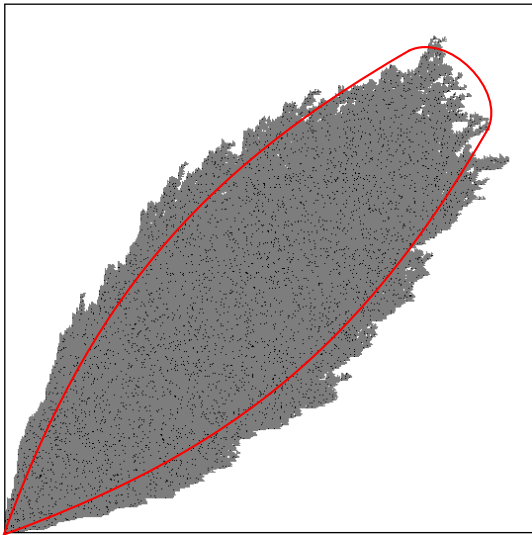
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Theorem (Y.C., F. Martinelli '22)

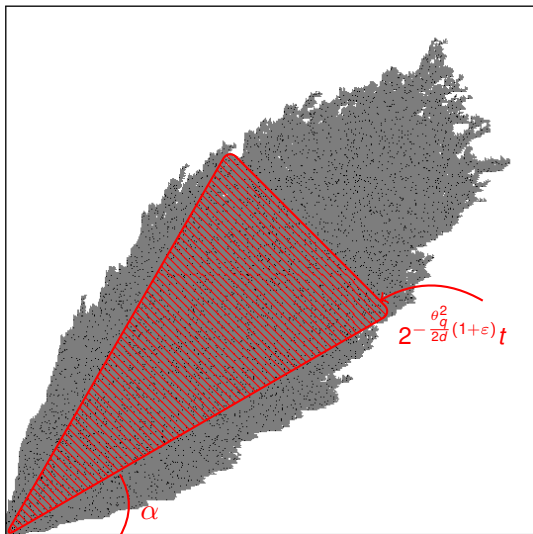
There exists $q_0 > 0$ such that the East process on $\{0, \dots, n\}^d$ with parameter $0 < q < q_0$ exhibits cutoff at $\nu^{-1} n$ with window $O(n^{2/3})$.

- ▶ Because modes away from axes relax much quicker than axes modes!

Open problems



Open problems



Thank you.