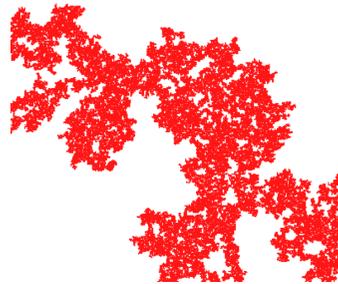


# CROSSING PROBABILITIES FOR PLANAR PERCOLATION



Vincent TASSION

**ETH** zürich

Oxford Discrete Mathematics and Probability Seminar

Mai 25, 2021

Percolation: how does a fluid propagate in a random medium?

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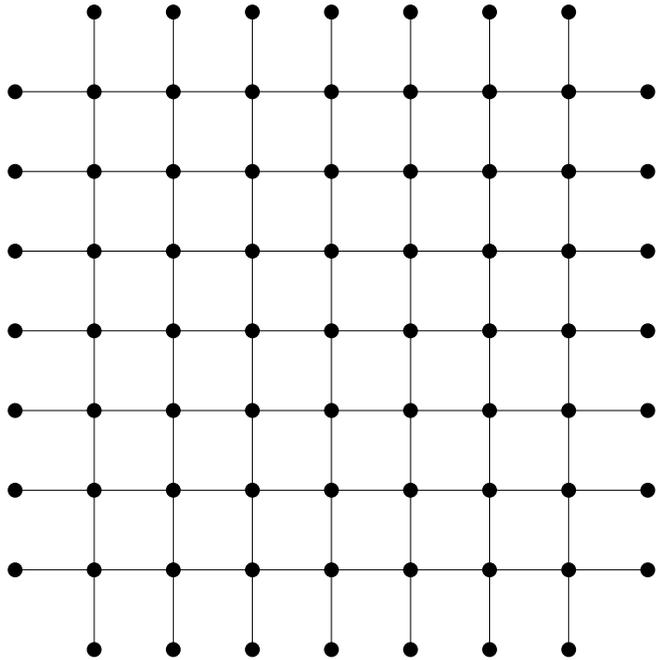


How do fires propagate in forests?



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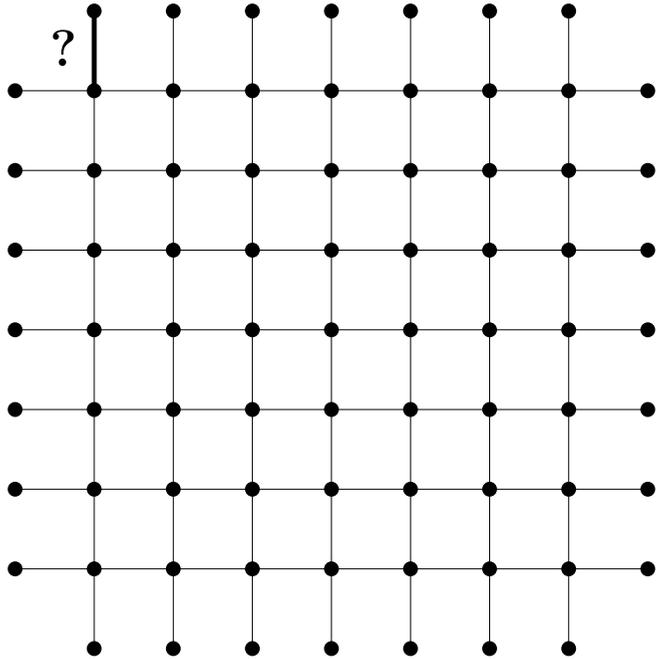
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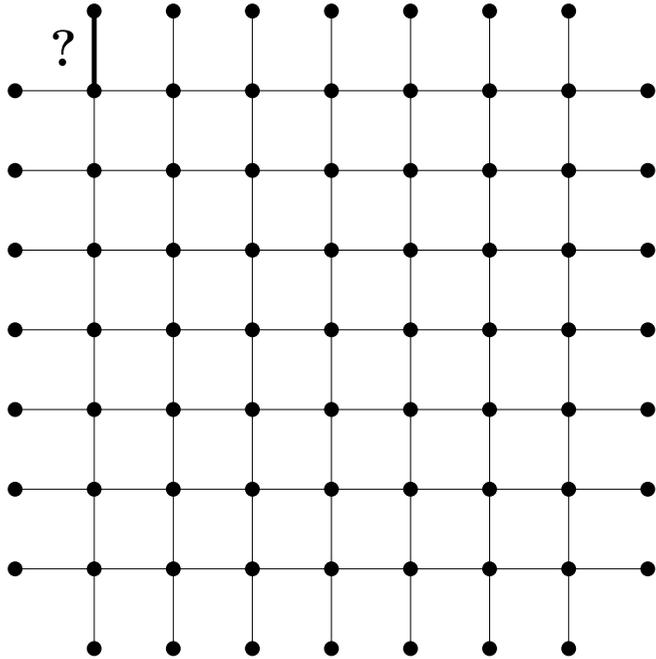
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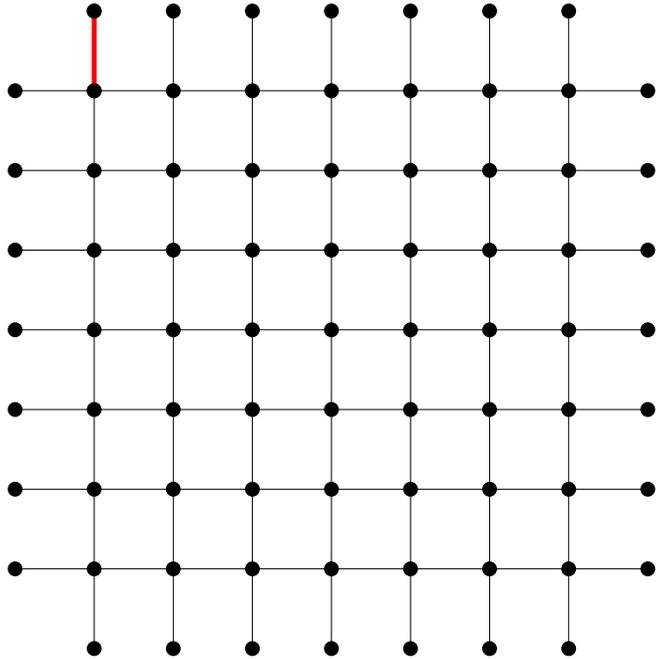
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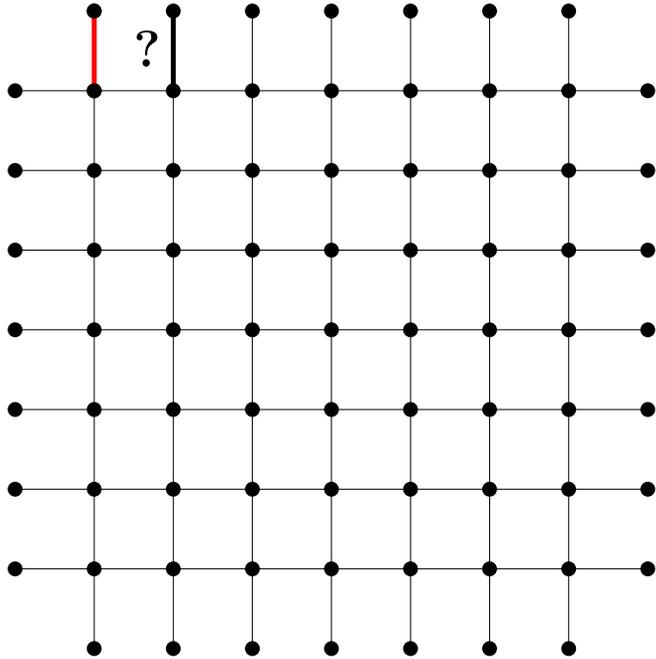
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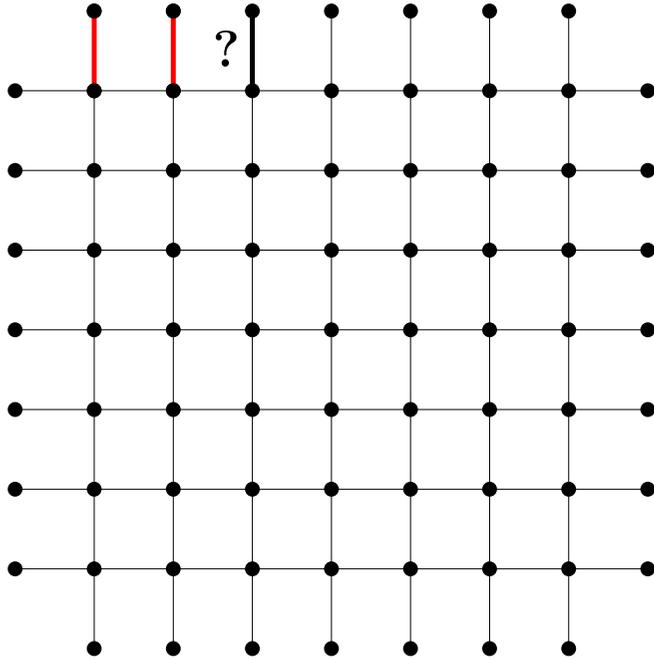
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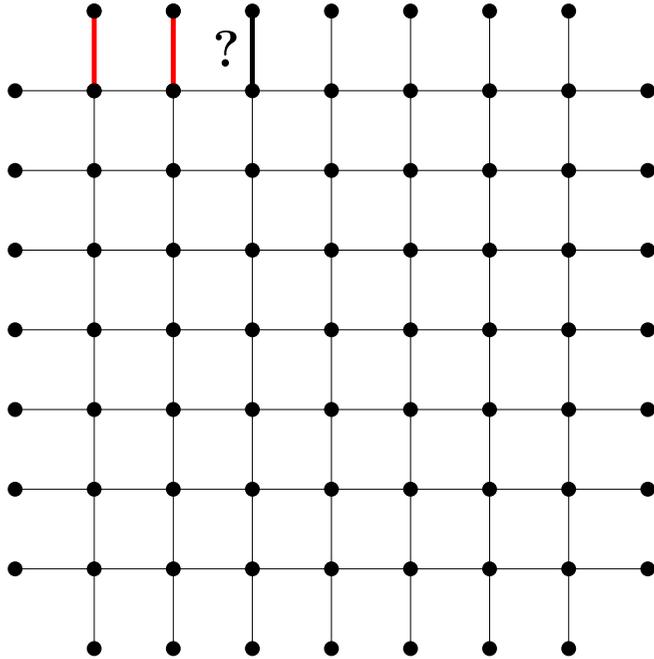
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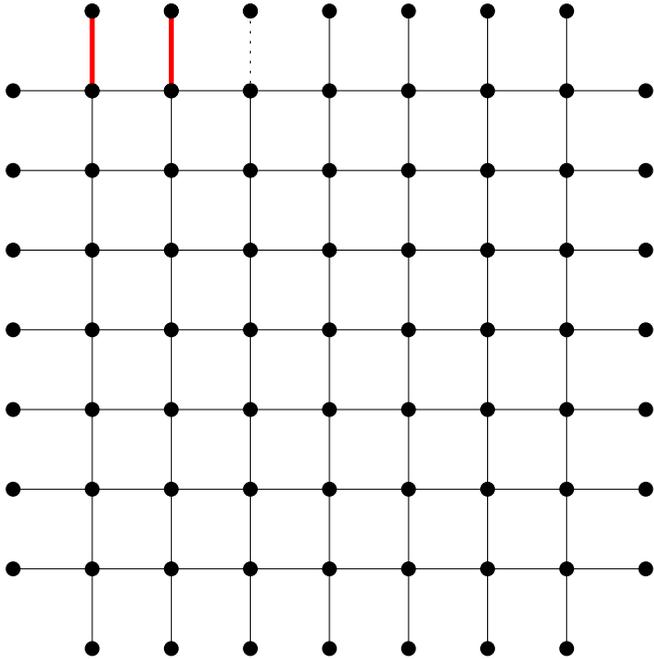
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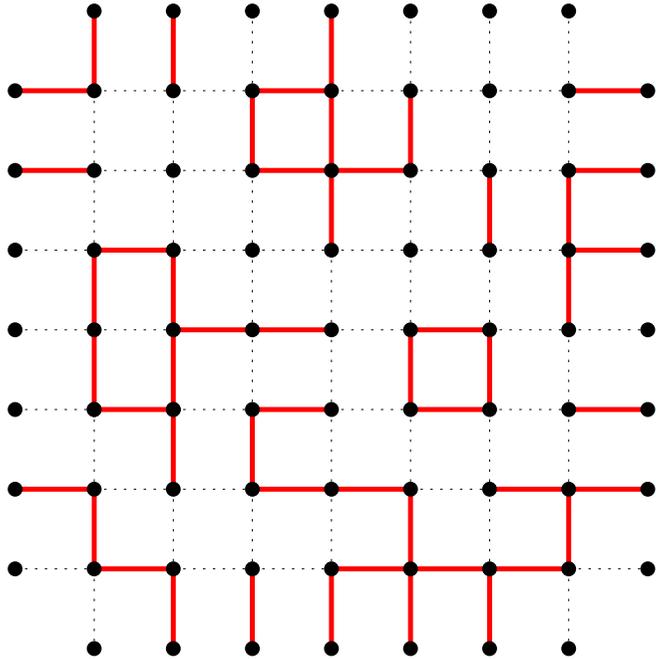
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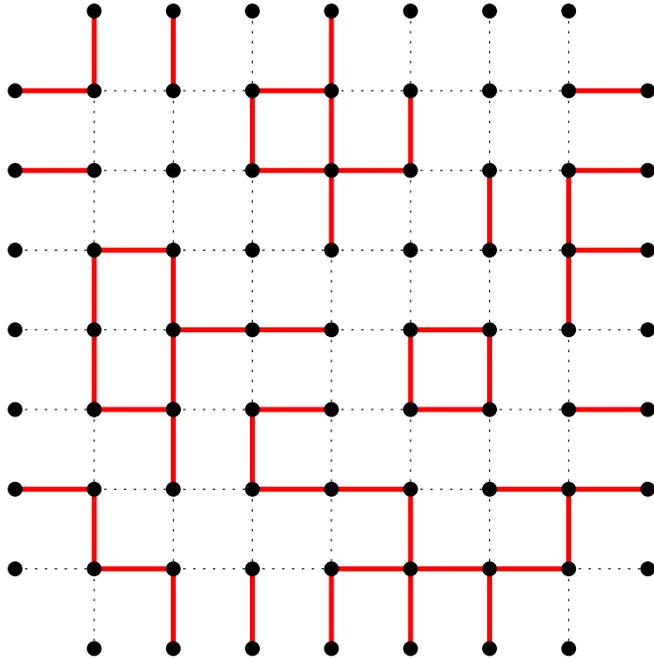
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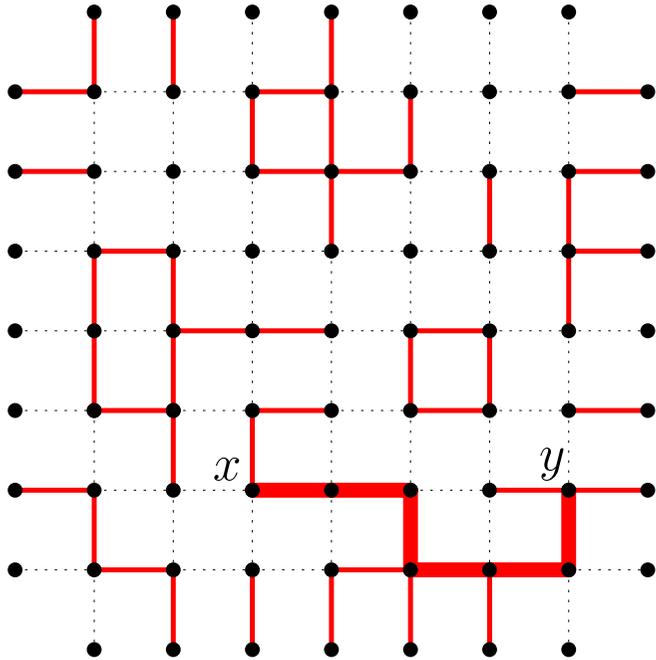
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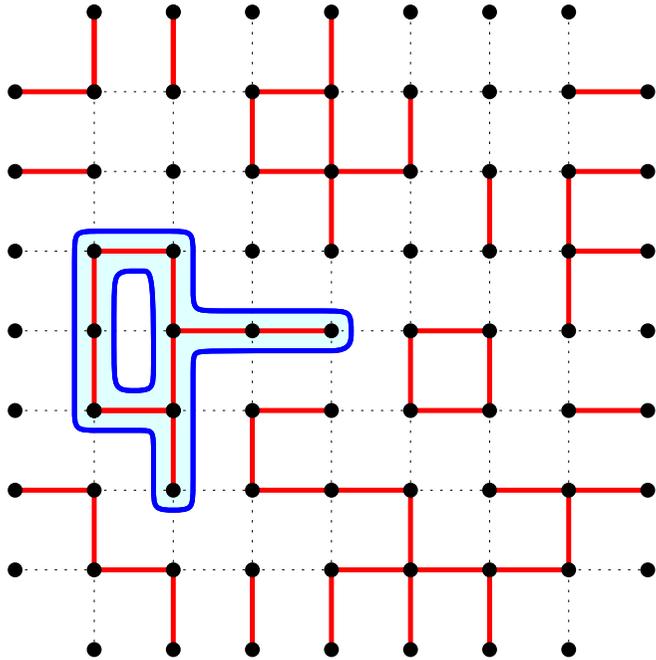
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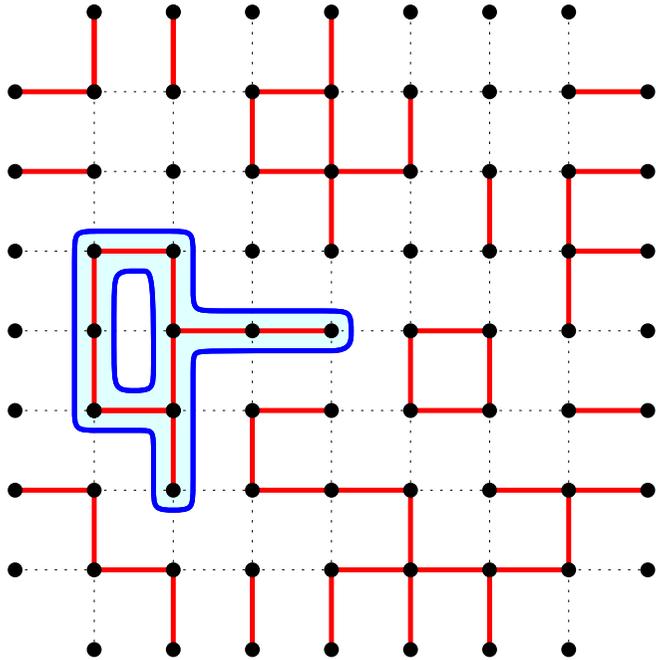
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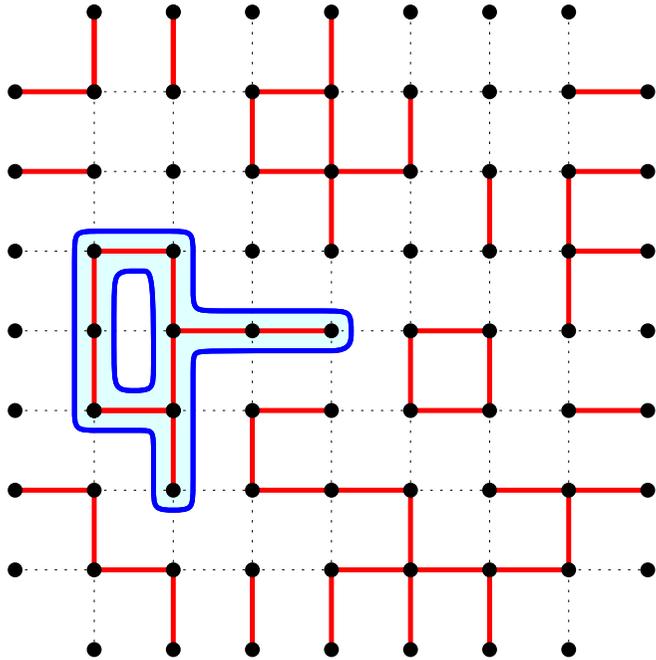
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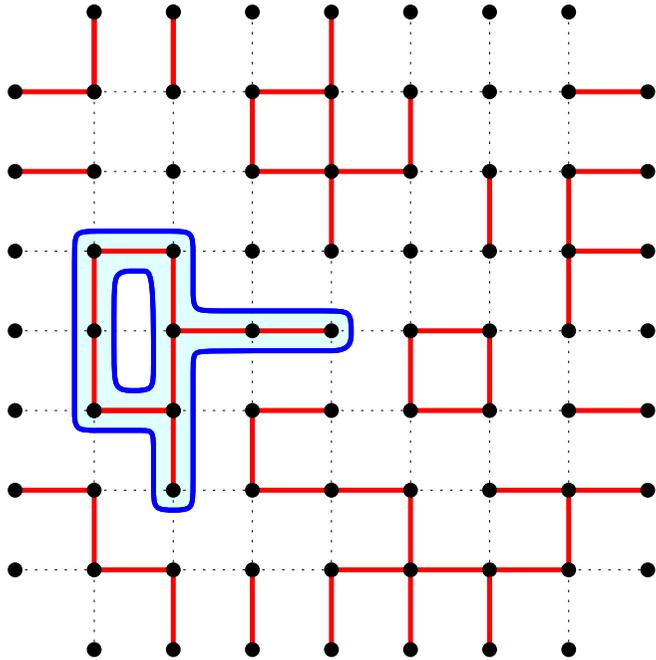
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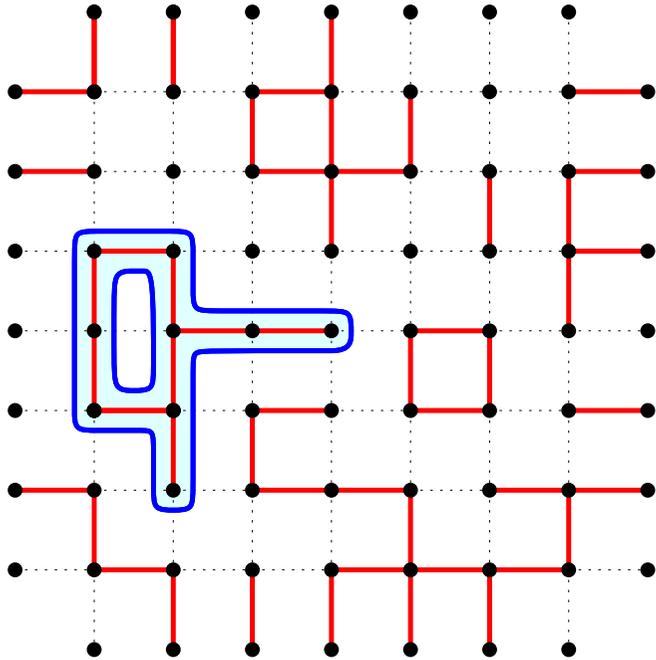
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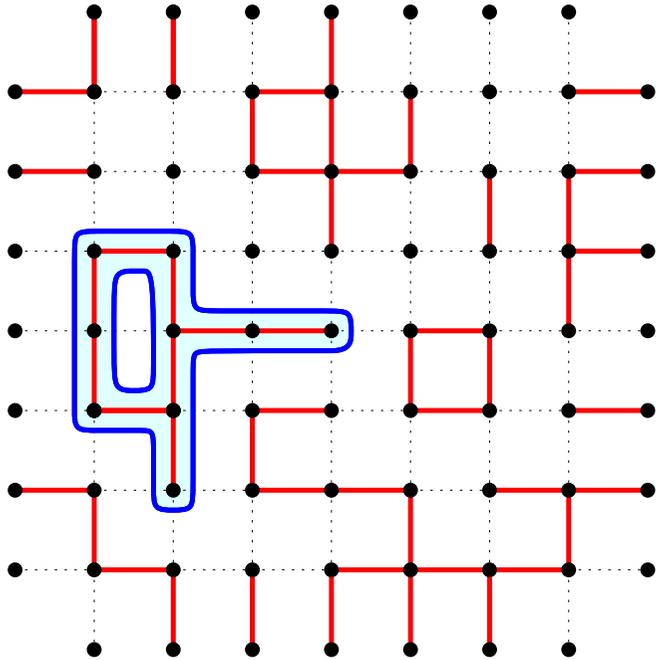
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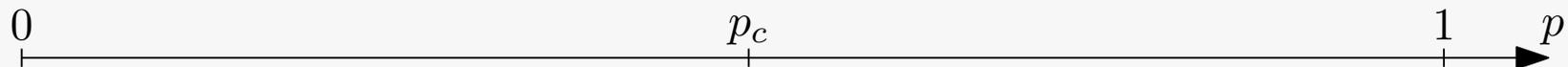
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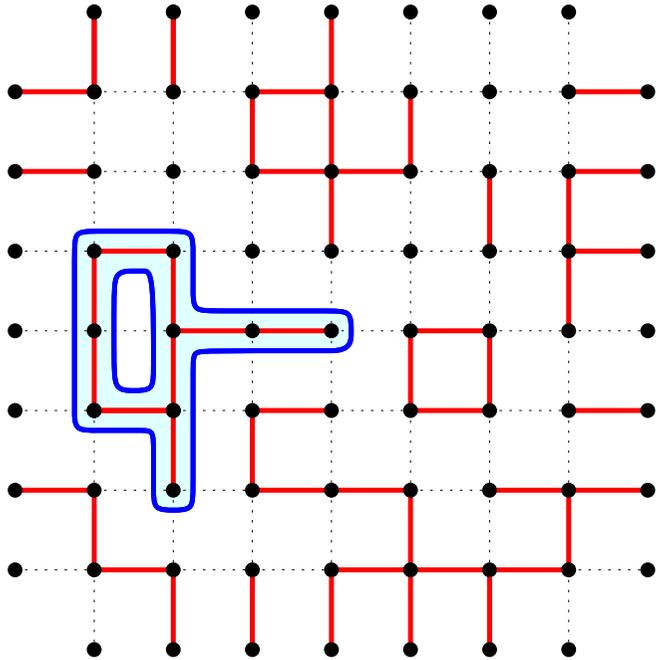
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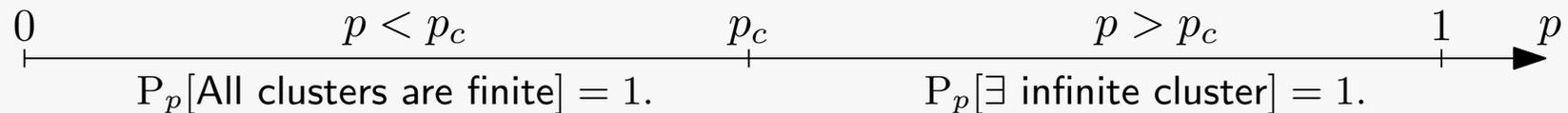
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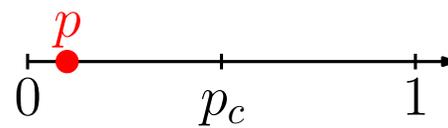
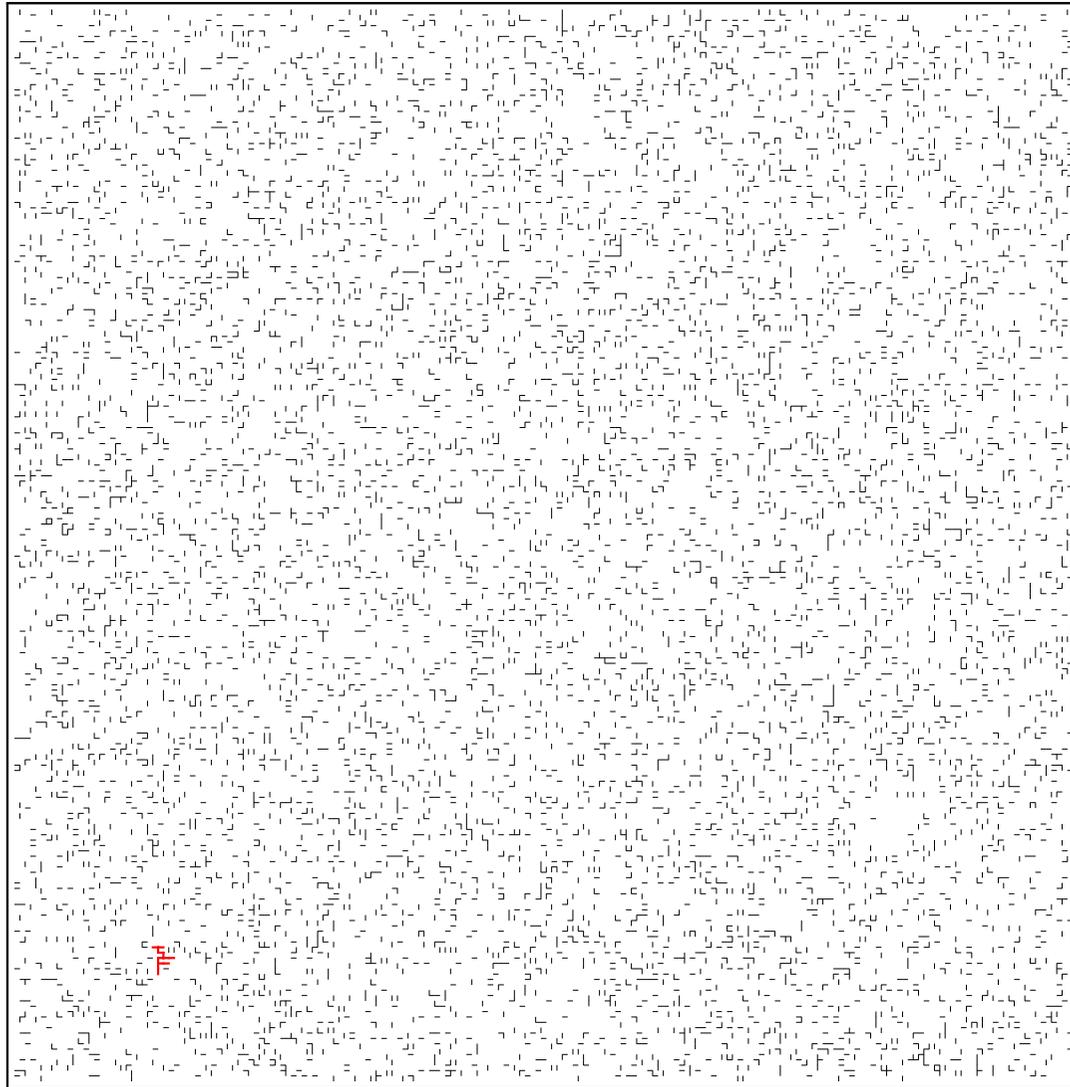
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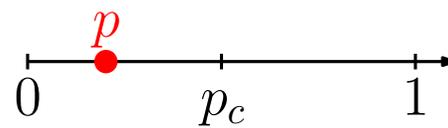
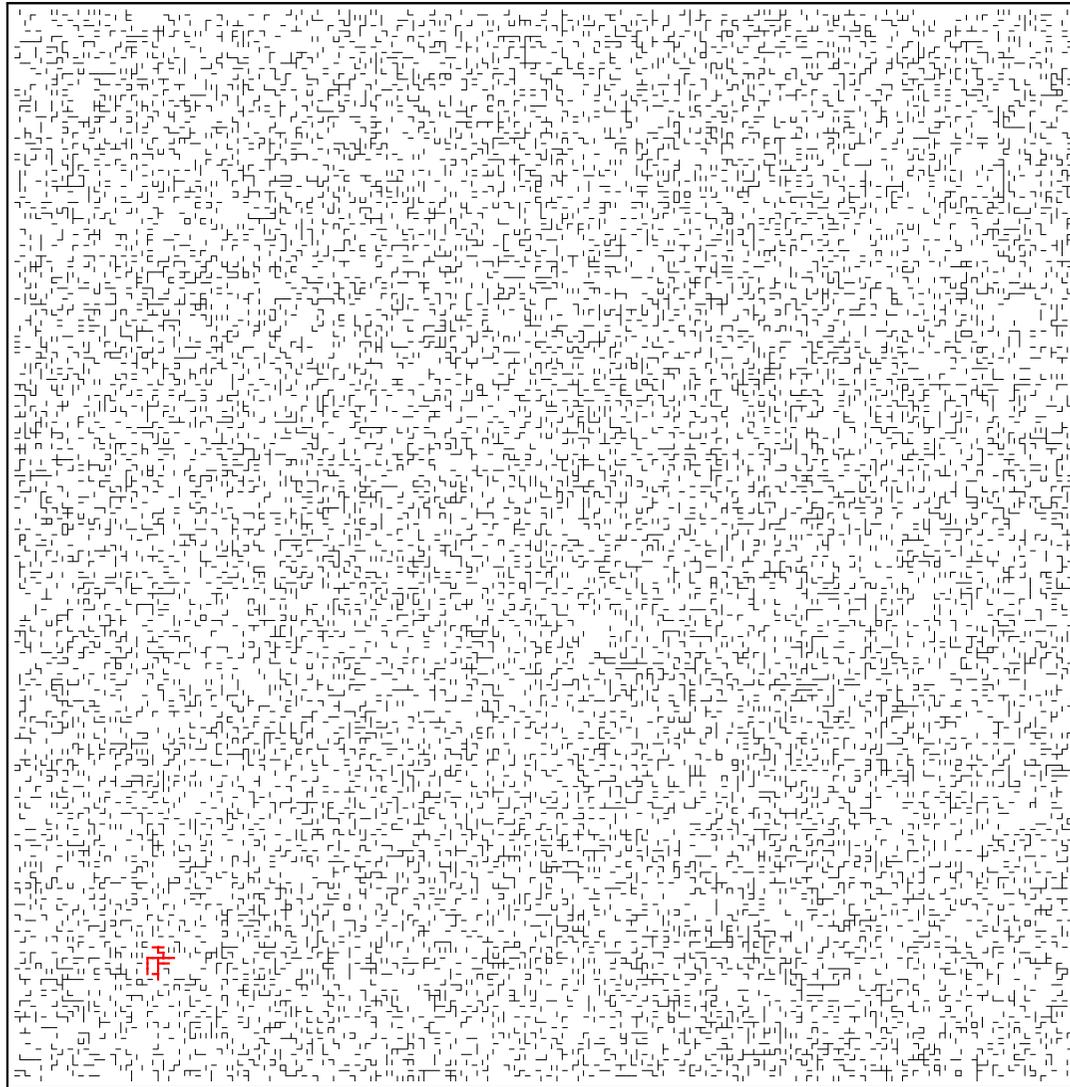
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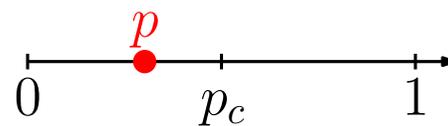
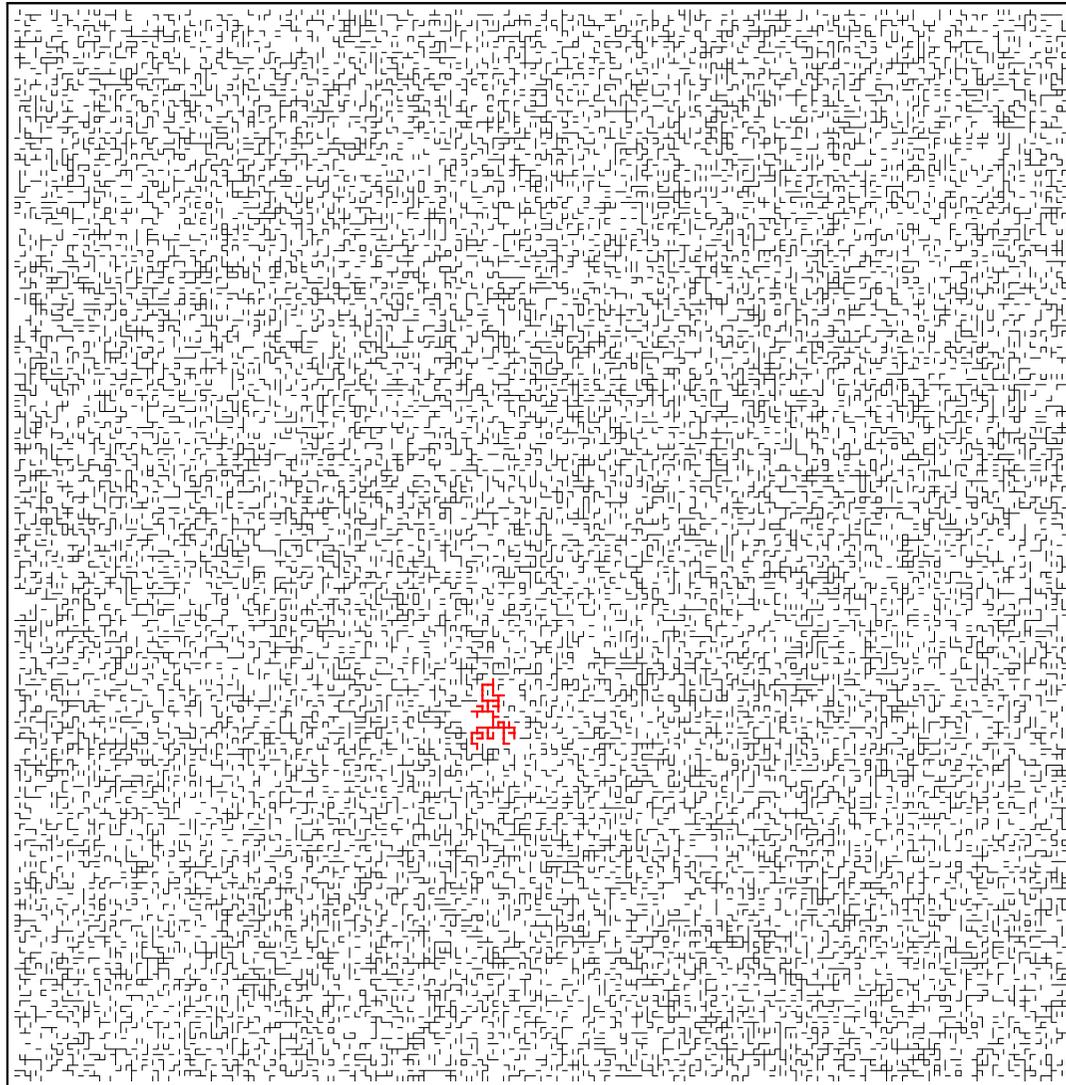
# Simulations of the largest cluster in a box



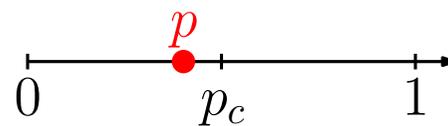
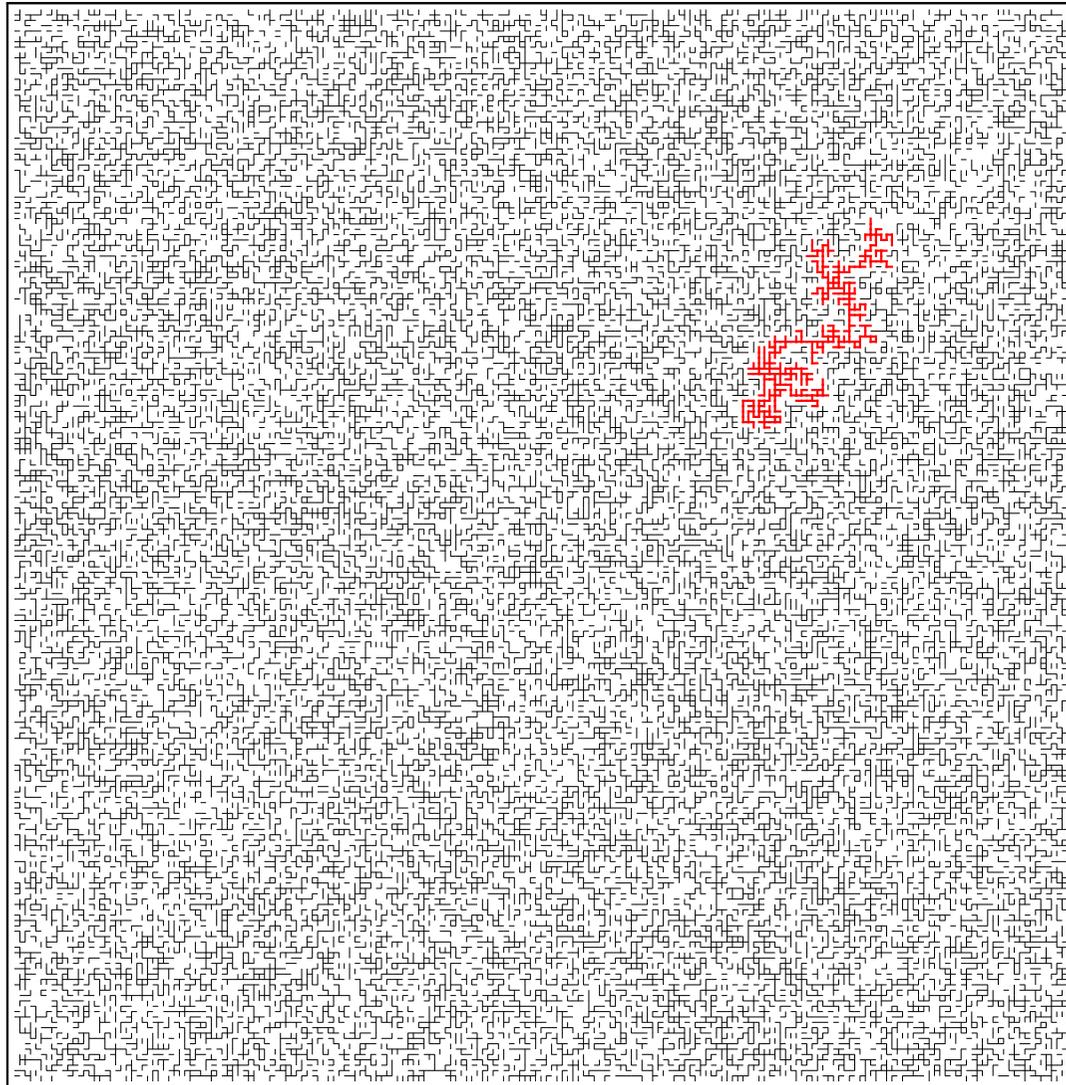
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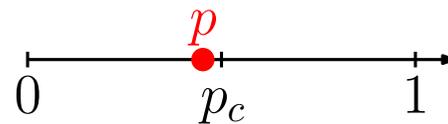
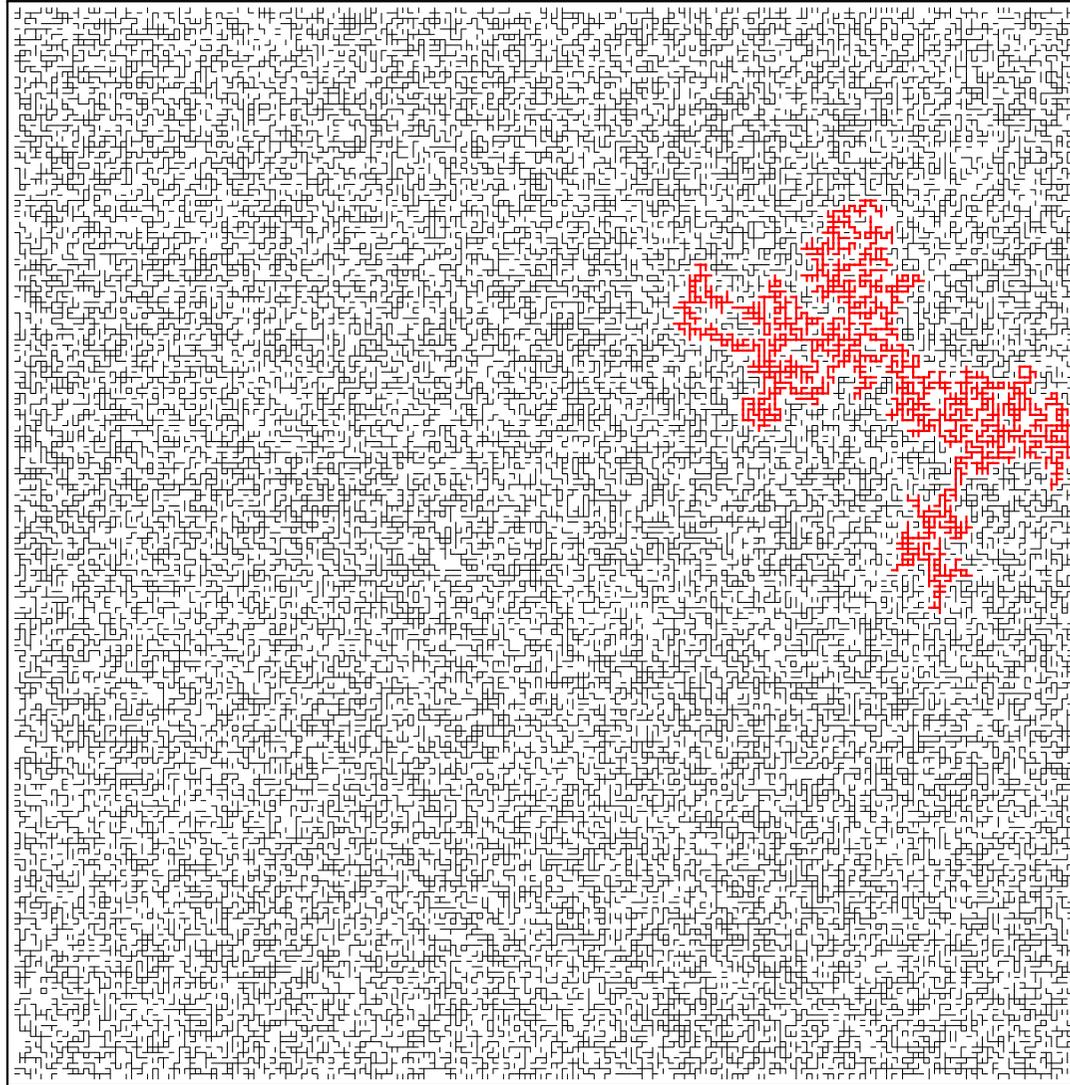
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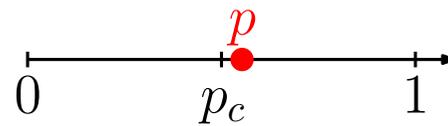
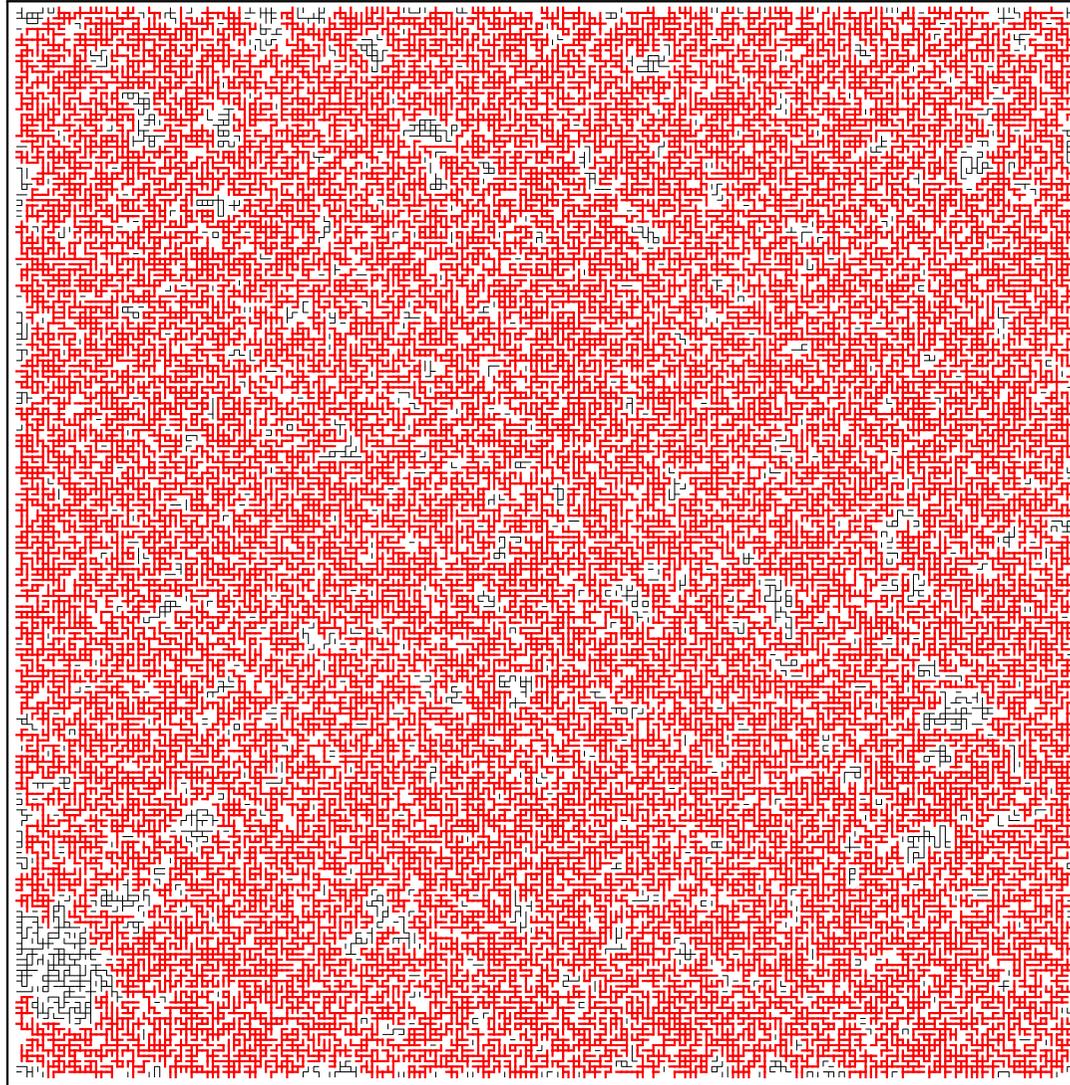
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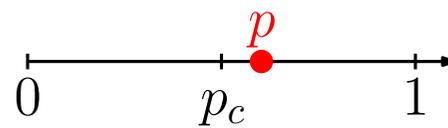
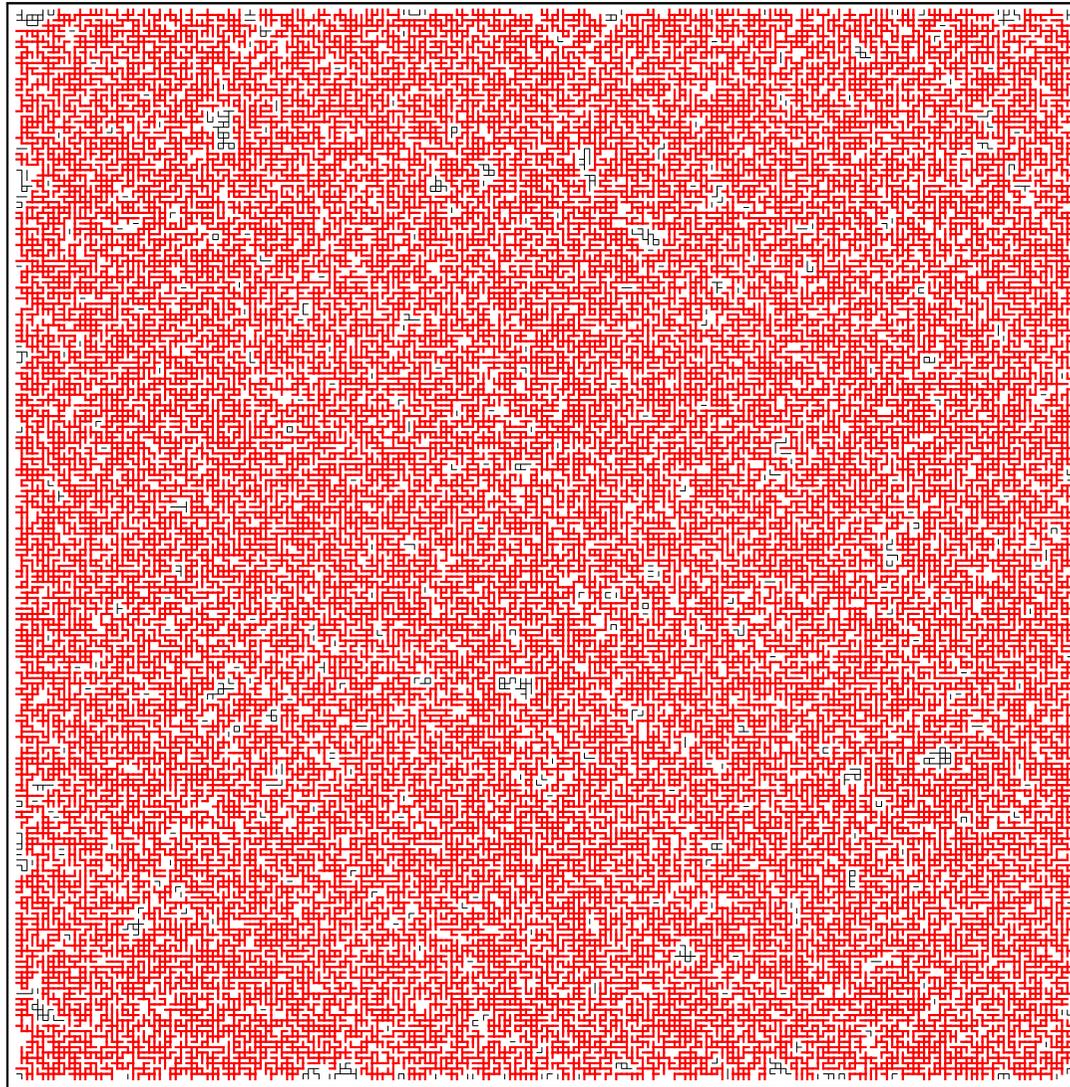
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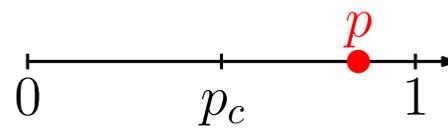
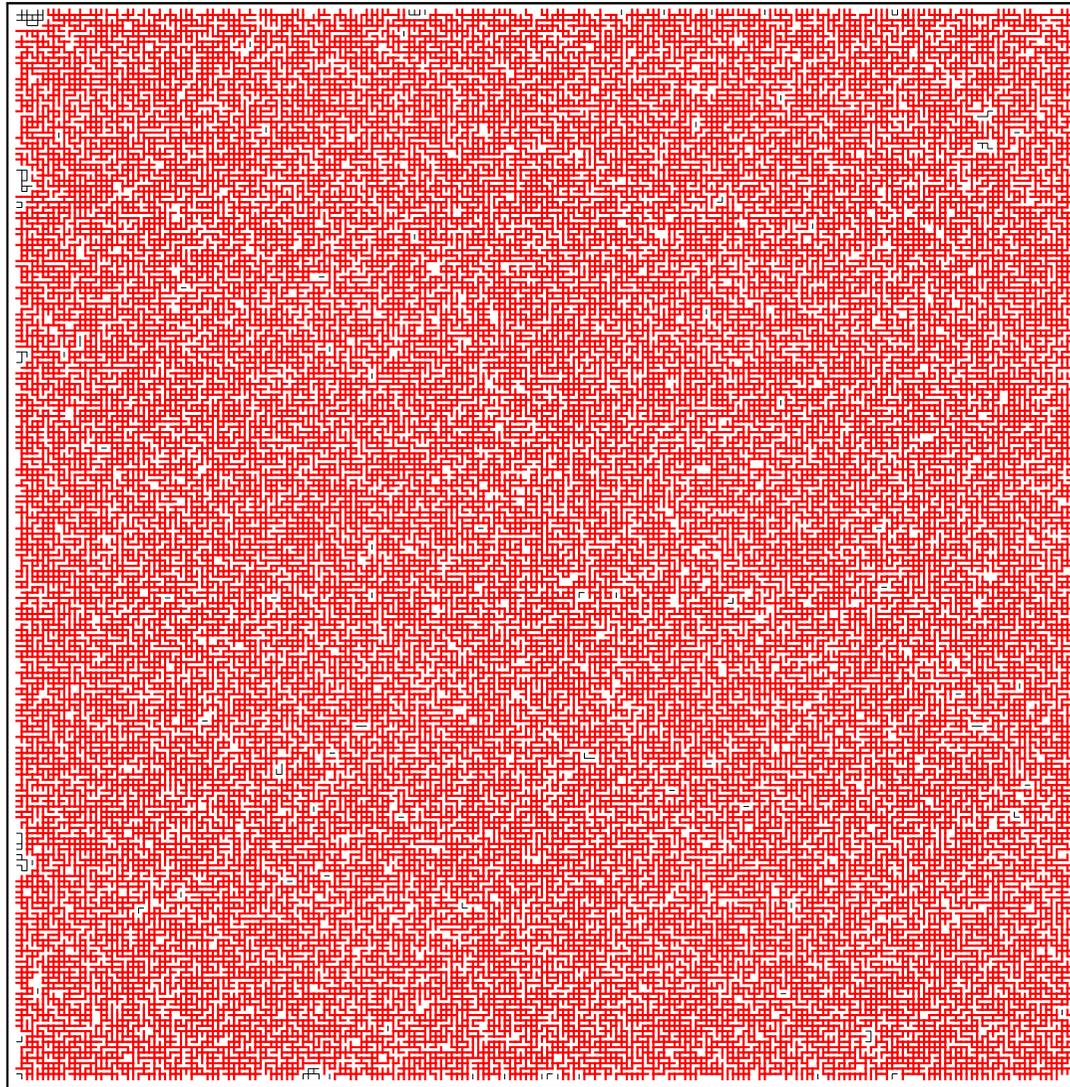
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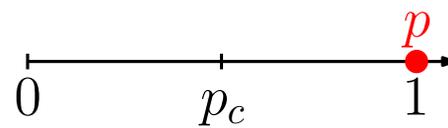
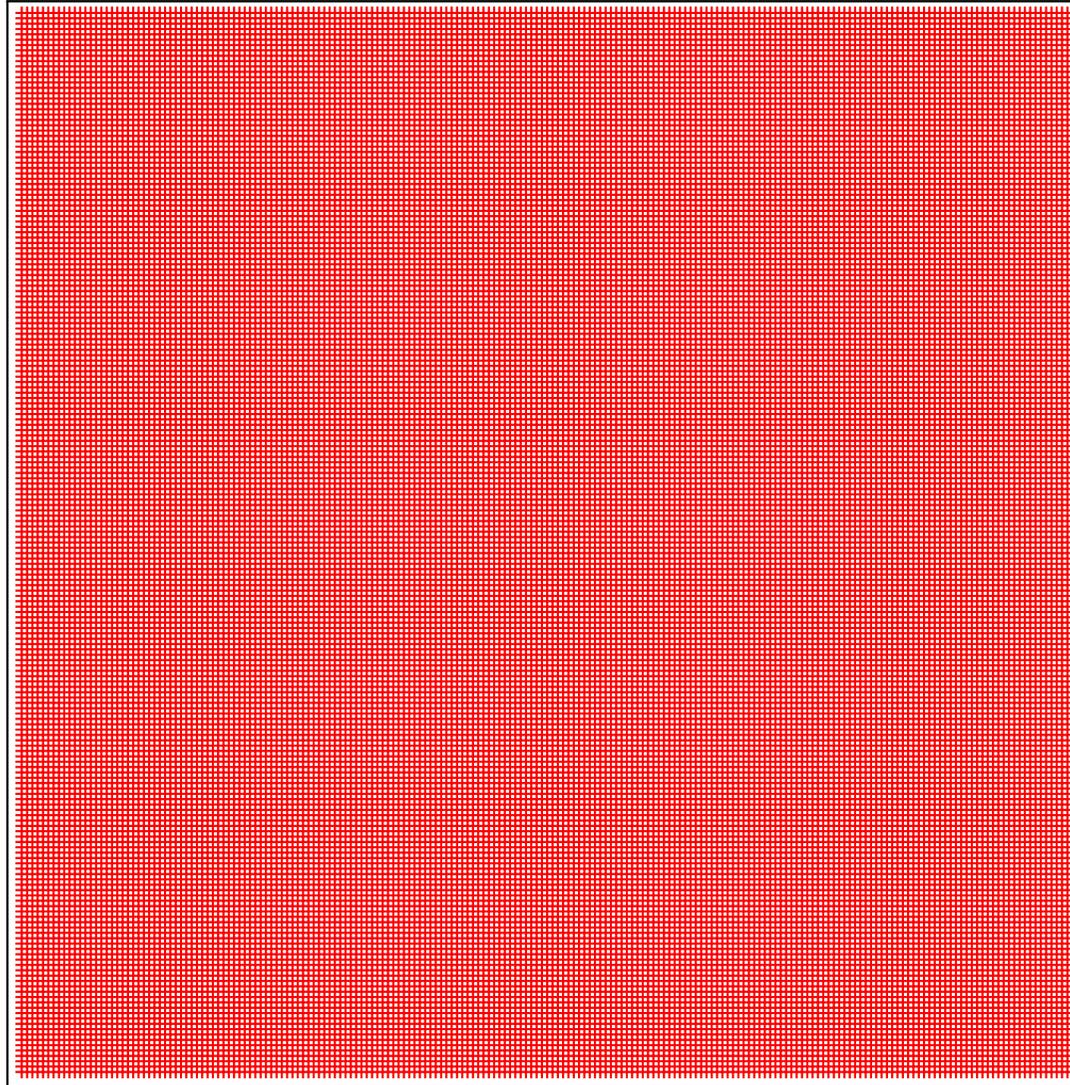
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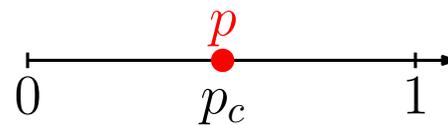
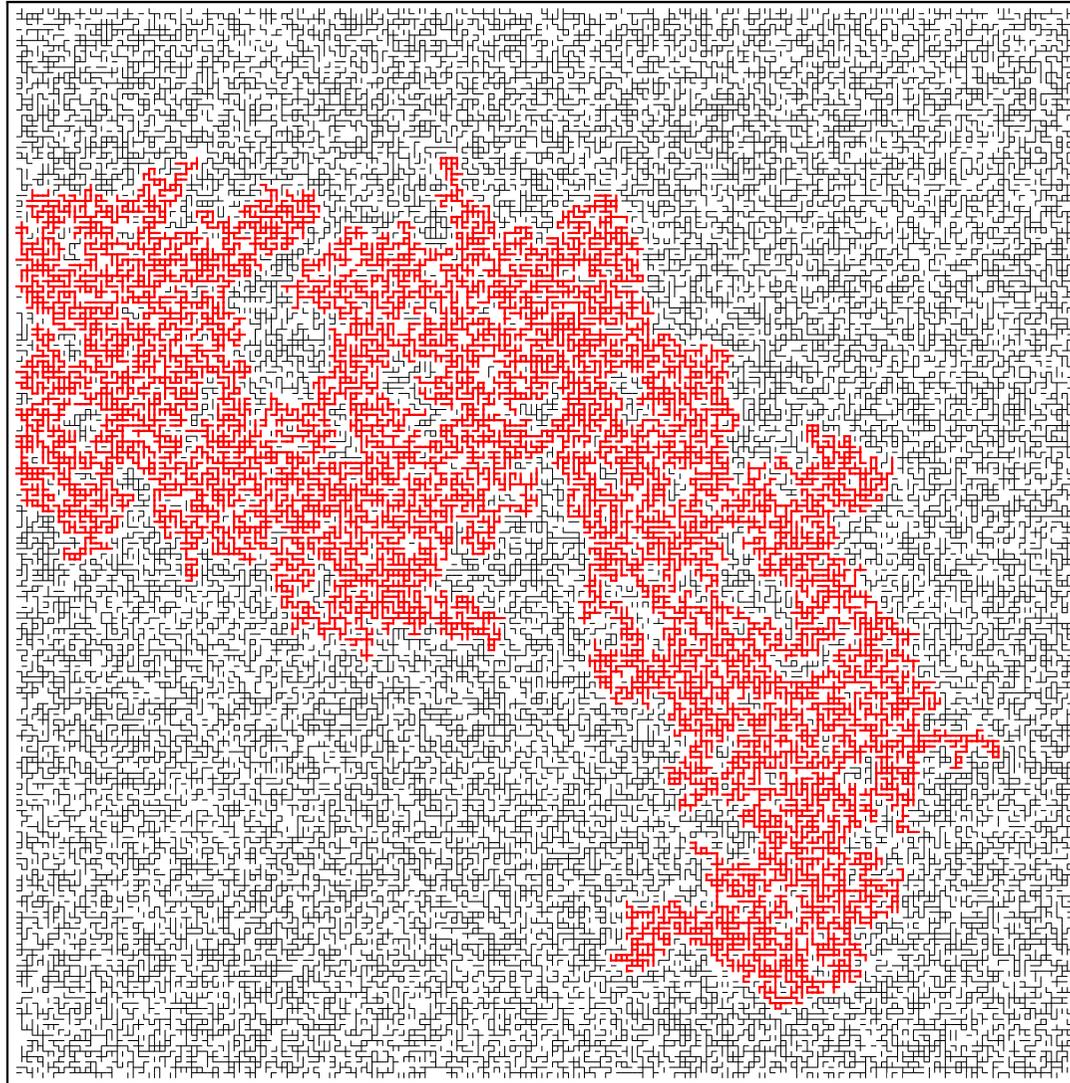
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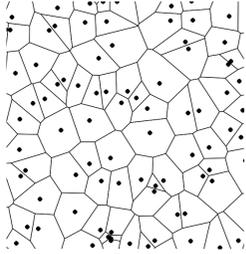
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# Interactions with other fields

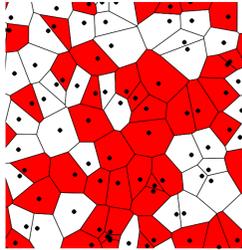
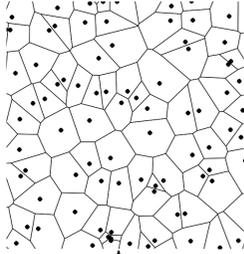
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## Stochastic geometry



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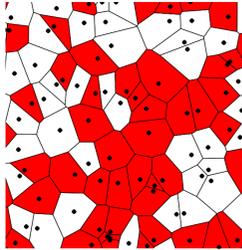
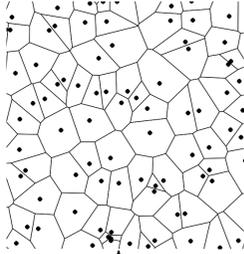


Voronoi percolation

[Vahidi-Asl Wierman 90]

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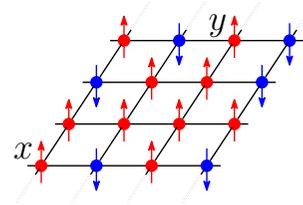
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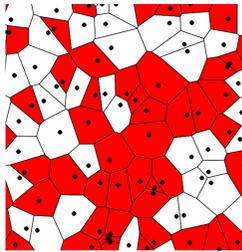
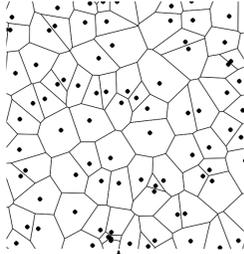
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## Spin systems



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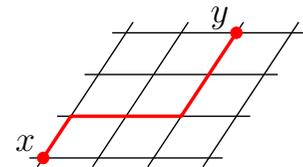
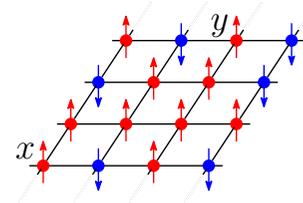
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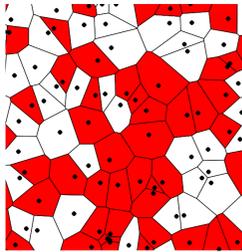
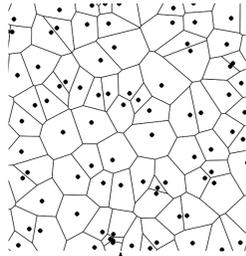


### FK percolation

[Fortuin Kasteleyn 74]

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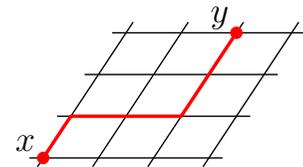
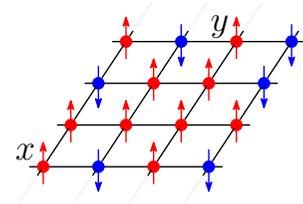
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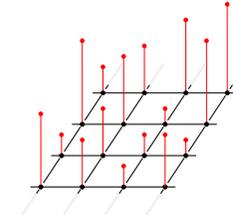
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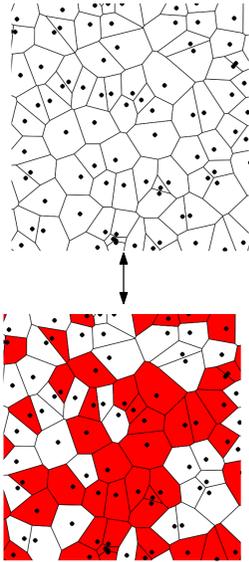
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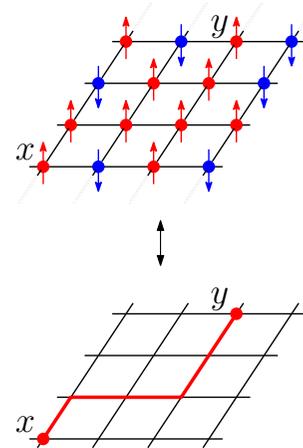
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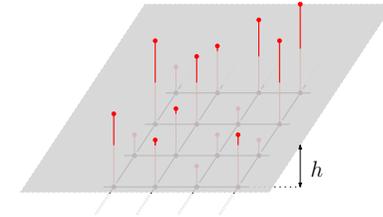
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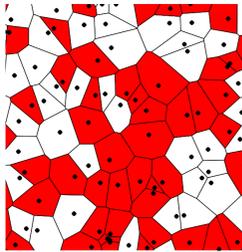
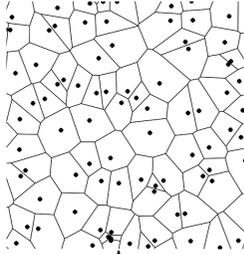
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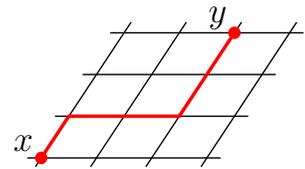
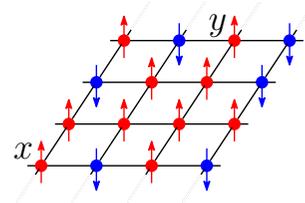
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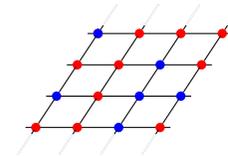
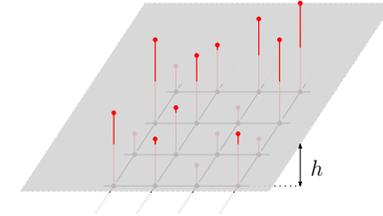
## Spin systems



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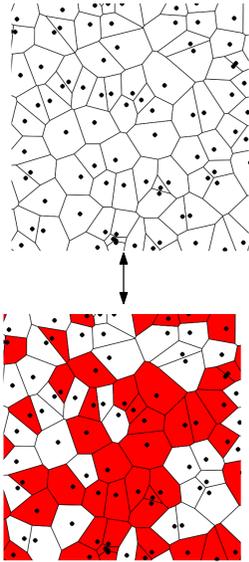
[Fortuin Kasteleyn 74]

## Random functions



# Interactions with other fields

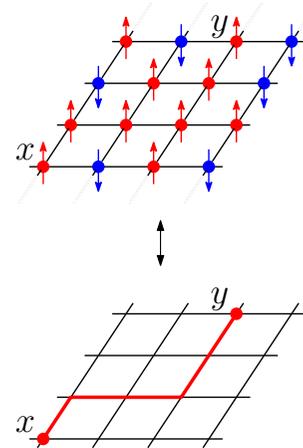
## Stochastic geometry



### Voronoi percolation

[Vahidi-Asl Wierman 90]

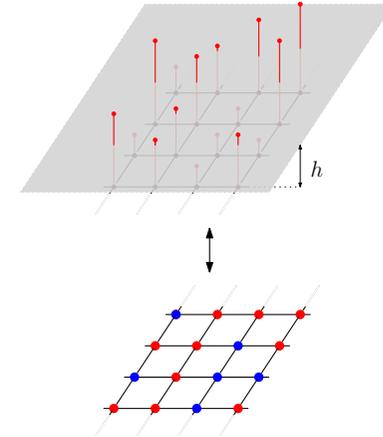
## Spin systems



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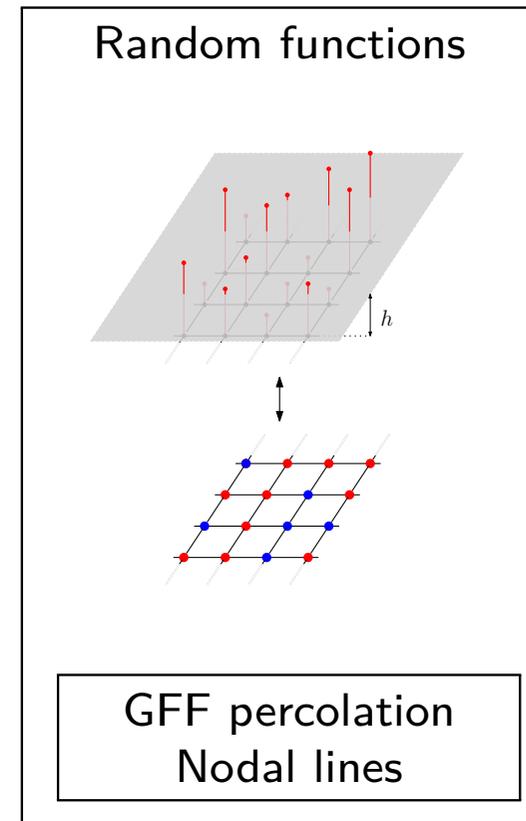
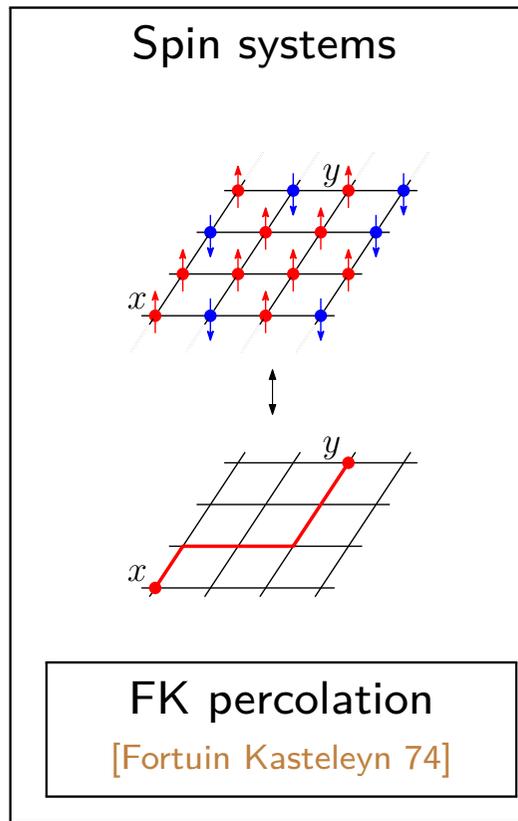
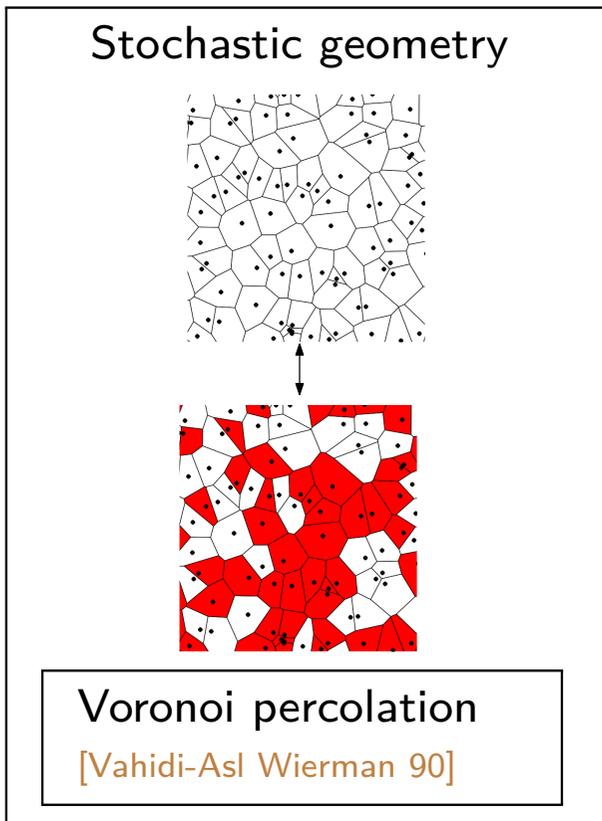
## Random functions



### GFF percolation

Nodal lines

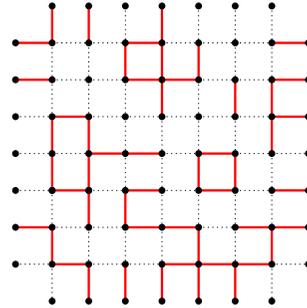
# Interactions with other fields



## Motivations for robust results:

- New results in other fields.
- New methods for Bernoulli percolation.

# ROBUST THEORY OF CROSSING PROBABILITIES IN DIMENSION 2.



RSW theory for Bernoulli percolation on  $\mathbb{Z}^2$

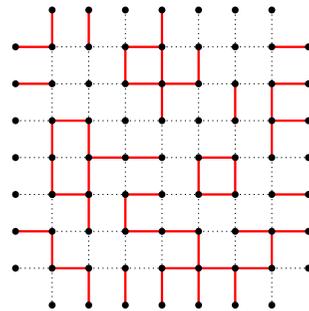
[Russo 78] [Seymour Welsh 78]



RSW theory for dependent planar models

[T. 16] [Köhler-Schindler T. 20]

# 1. RSW THEORY FOR BERNOULLI PERCOLATION ON $\mathbb{Z}^2$ .



# Phase transition in dimension 2

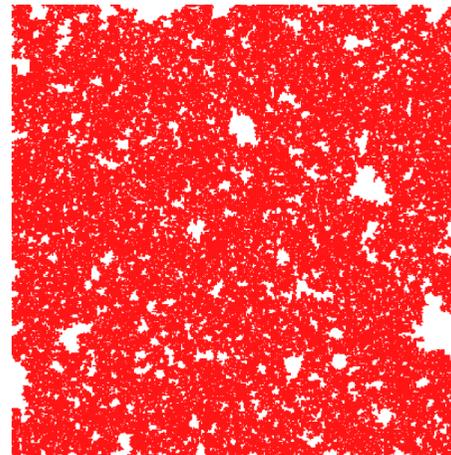
Theorem [Kesten 80]

For Bernoulli percolation on  $\mathbb{Z}^2$ , we have

$$p_c = \frac{1}{2}.$$



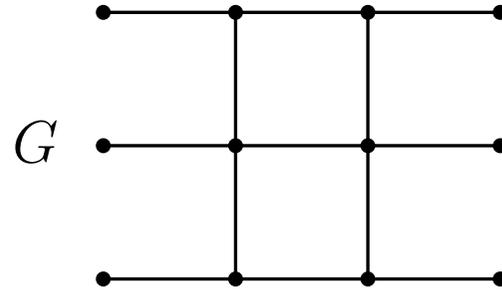
$$p < \frac{1}{2}$$



$$p > \frac{1}{2}$$

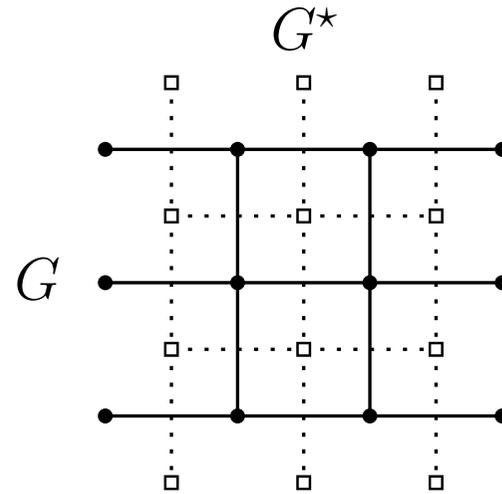
What is special about  $p = 1/2$ ?

**Planar duality:**



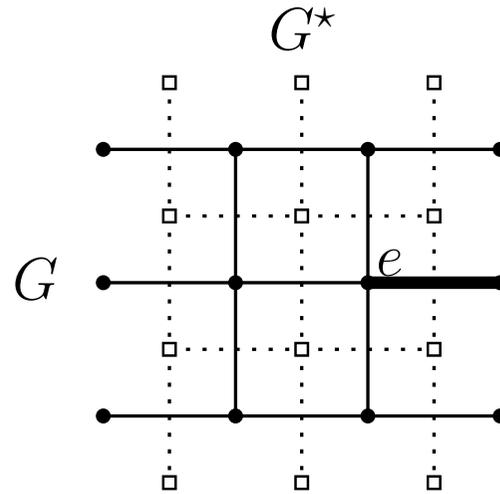
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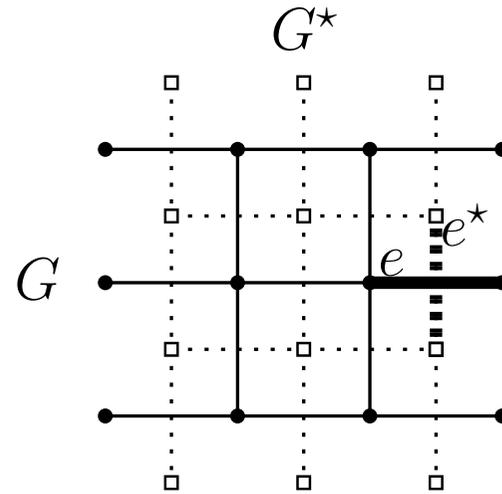
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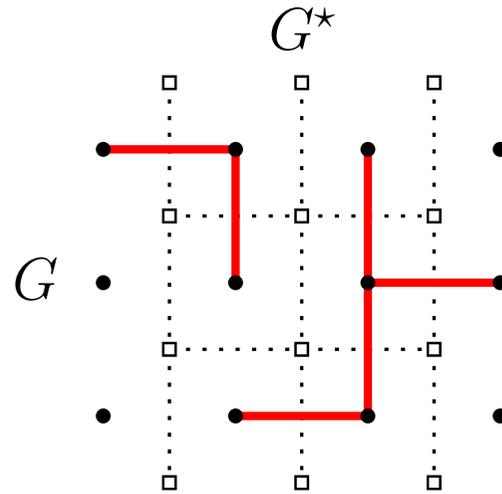
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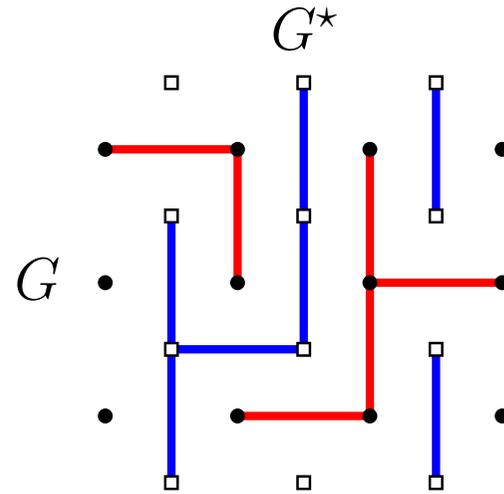
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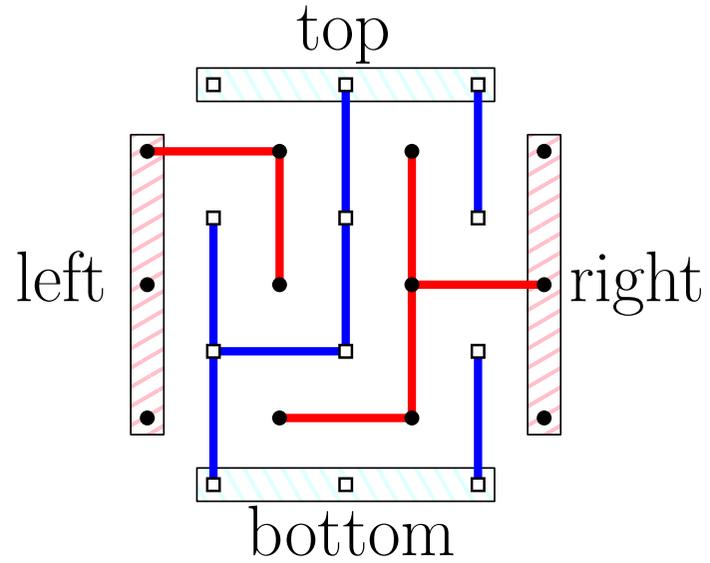
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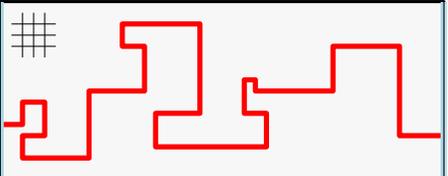
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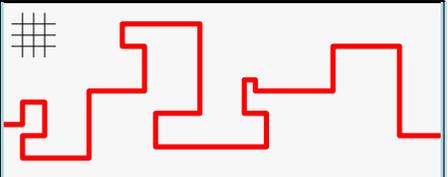
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**Applications:**

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$$\rightarrow n^{-c_1} \leq P_{p_c} \left[ \begin{array}{c} n \\ \text{[Diagram of a red path in a box with a dot]} \\ \end{array} \right] \leq n^{-c_2}, \quad c_1, c_2 > 0.$$

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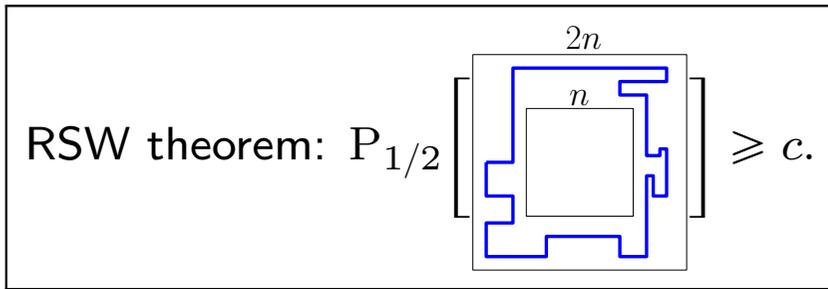
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- Tightness arguments for the scaling limit.

# Annulus argument













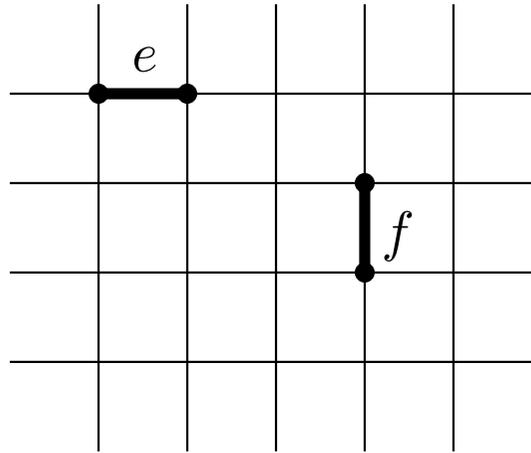




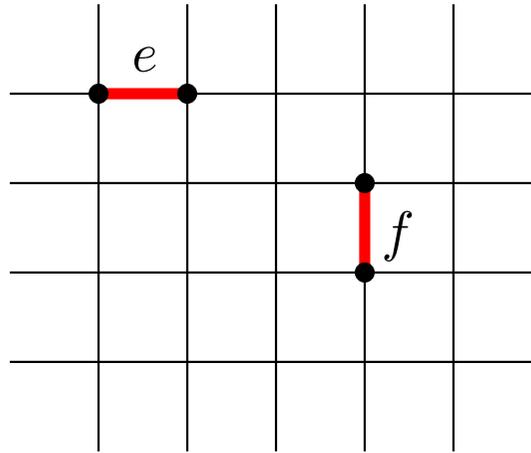




# Bernoulli percolation: an independent percolation model

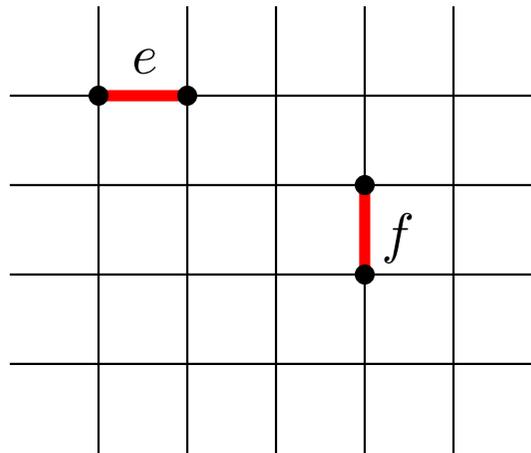


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2. The RSW lemma and its generalizations

[Köhler-Schindler T. 20+]

# Two important properties of $P_p$

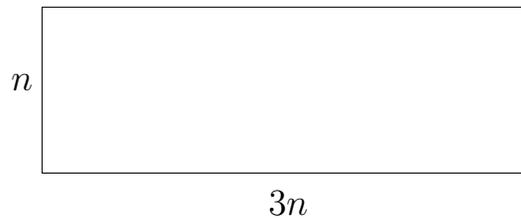
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## Positive correlations [Harris 60]:

Crossing events are positively correlated.



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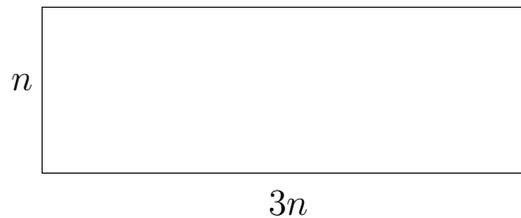
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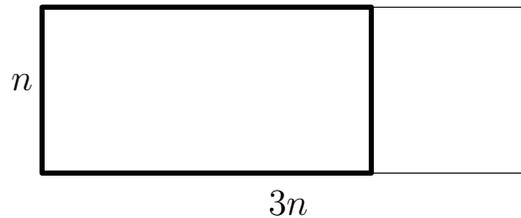
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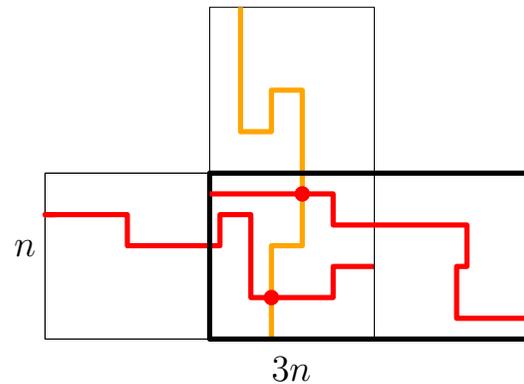
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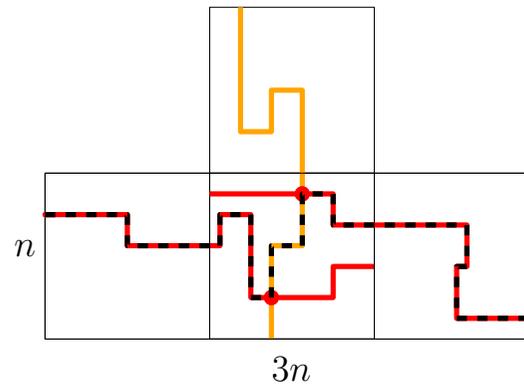
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# Proof of the RSW theorem

**Goal:** For  $\lambda \geq 1$  and  $n \geq 1$ ,  $\mathbb{P} \left[ \begin{array}{c} \lambda n \\ \# \\ \text{[red path]} \\ n \end{array} \right] \geq c(\lambda).$

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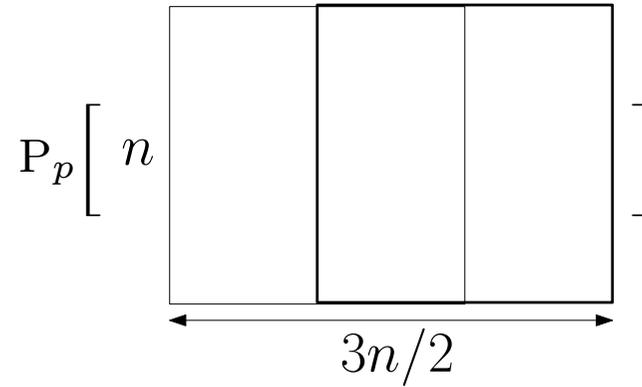
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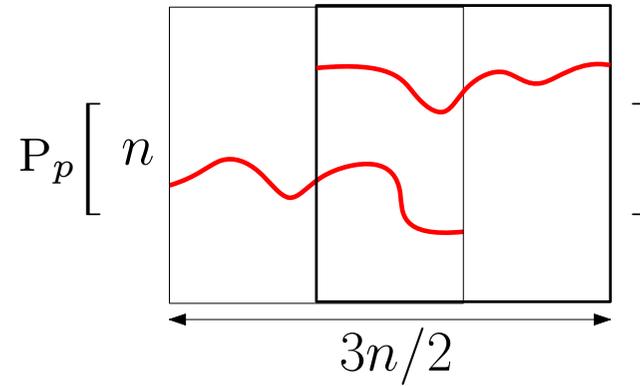


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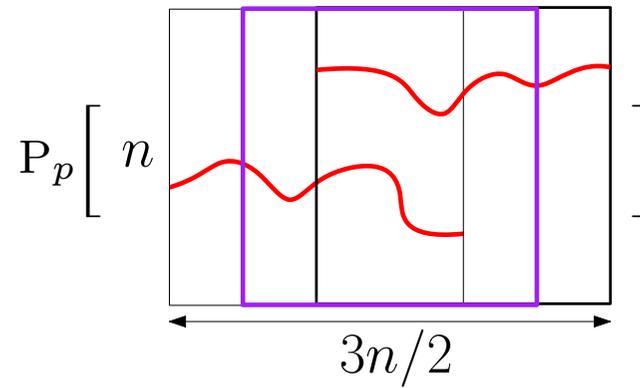


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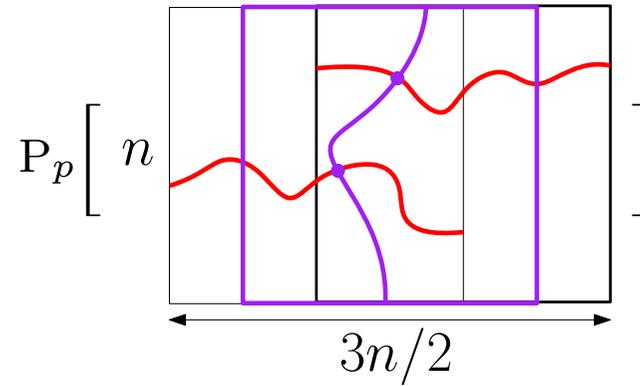


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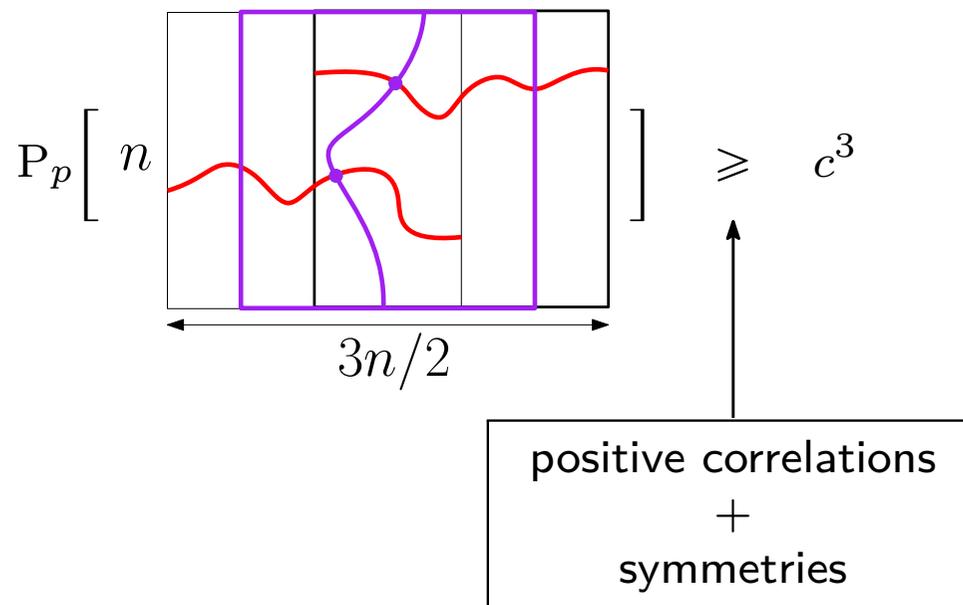


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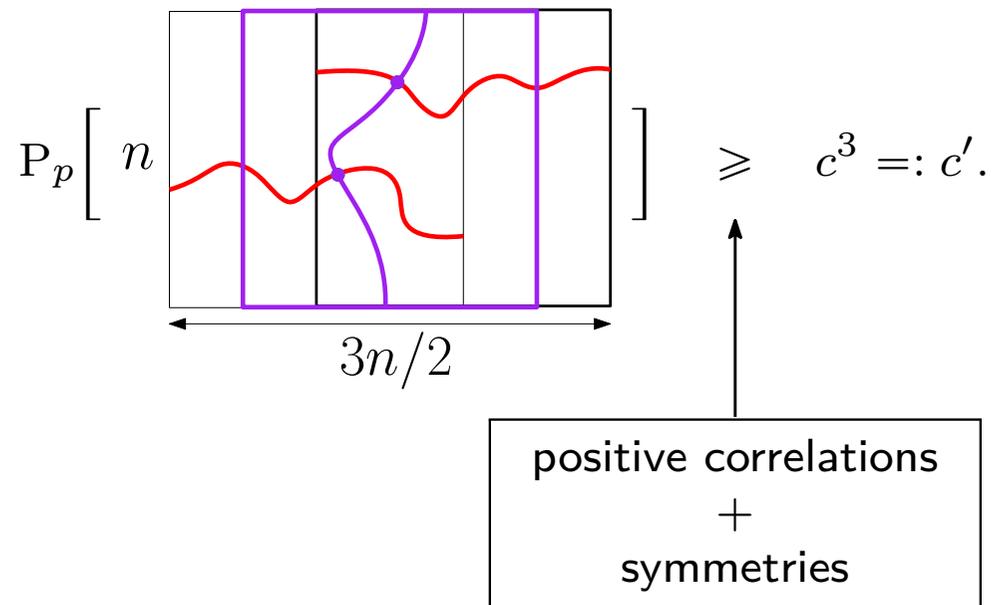


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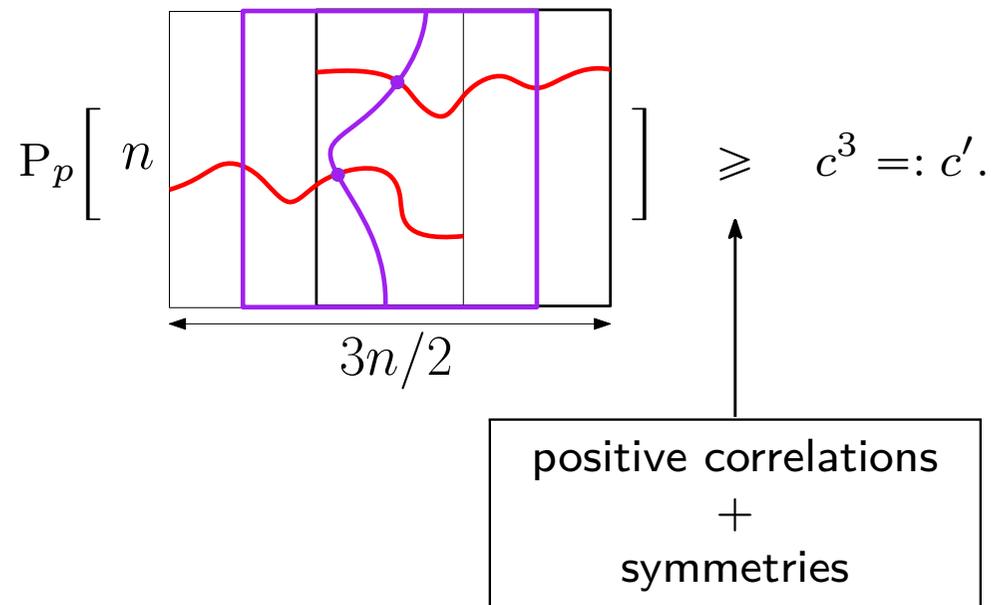


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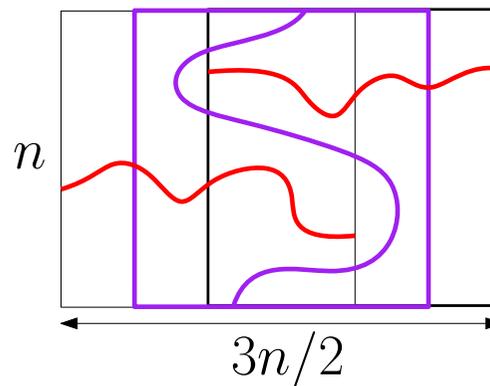
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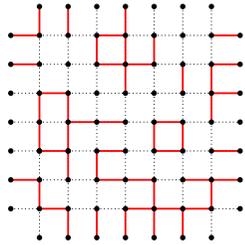
**Difficulty:** “rule out” tortuous path.



# The proof of RSW theorem: The key lemma

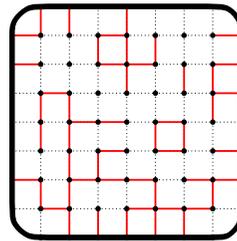
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$\mathbf{P}$ =general percolation process in the plane.



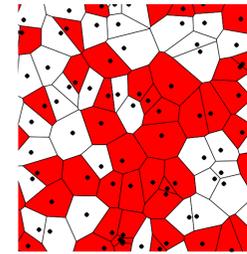
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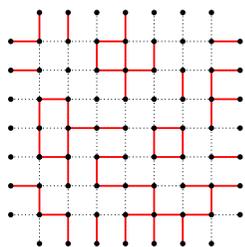


Voronoi percolation

[Vahidi-Asl Wierman '90]

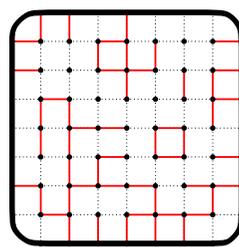
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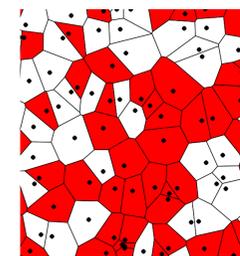
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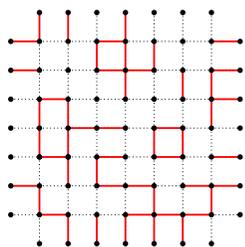
## RSW Lemma

$$\left( \mathbf{P} \left[ \begin{array}{c} n \\ \text{[Diagram of a red path in a square of side } n \text{]} \\ n \end{array} \right] \geq c \right) \Rightarrow \left( \mathbf{P} \left[ \begin{array}{c} 2n \\ \text{[Diagram of a red path in a square of side } 2n \text{]} \\ n \end{array} \right] \geq c' \right),$$

where  $c' = f(c)$  independent of  $n$ .

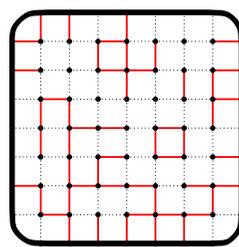
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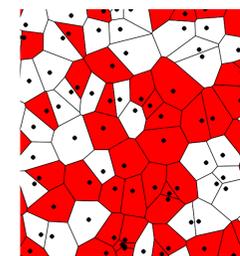
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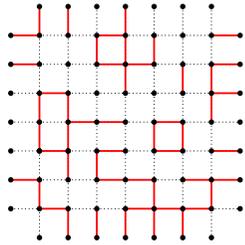
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The RSW lemma holds for

- Bernoulli percolation [Russo 78] [Seymour Welsh 78] [Smirnov 00]

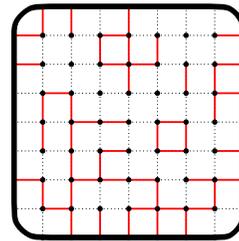
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$\mathbf{P}$ =general percolation process in the plane.



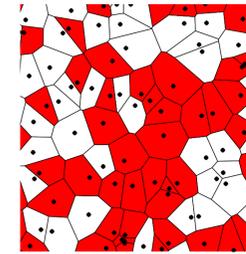
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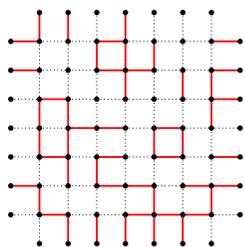
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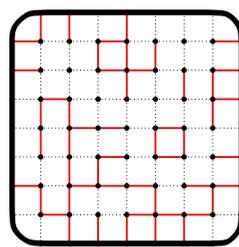
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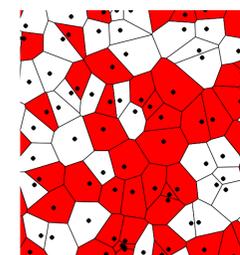
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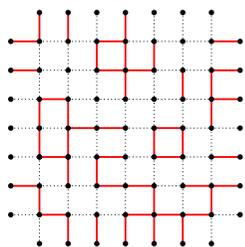
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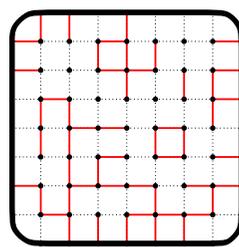
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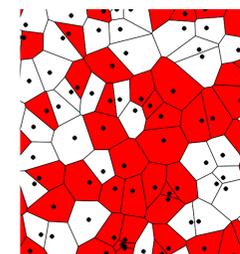
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All the proofs use **Symmetries** + **Positive correlations** + “something else”.

# General RSW Lemma.

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## RSW Lemma for symmetric positively correlated measures

[Köhler-Schindler T. 20+]

Let  $\mathbf{P}$  be a planar percolation measure satisfying

- Symmetries,
- Positive correlations.

Then

$$\left( \mathbf{P} \left[ \begin{array}{c} n \\ \boxed{\text{red path}} \\ n \end{array} \right] \geq c \right) \Rightarrow \left( \mathbf{P} \left[ \begin{array}{c} 2n \\ \boxed{\text{red path}} \\ n \end{array} \right] \geq c' \right),$$

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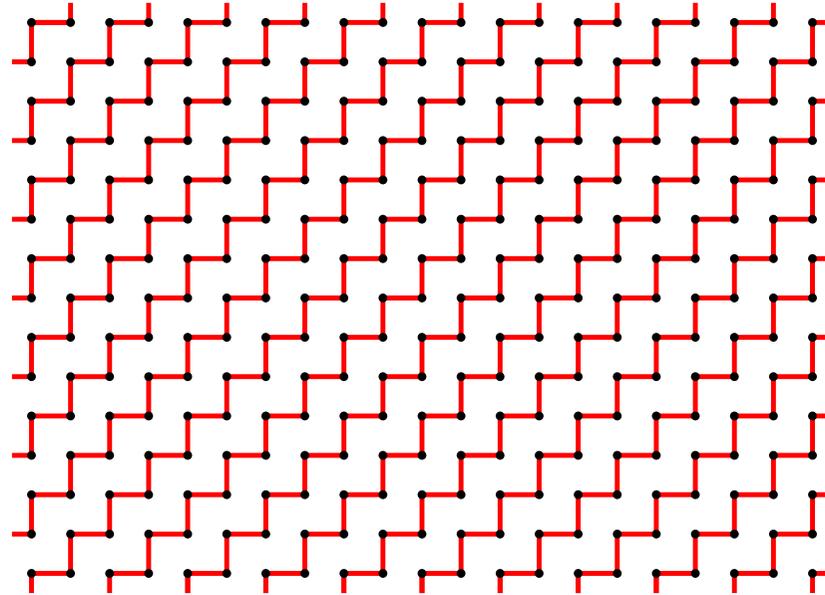
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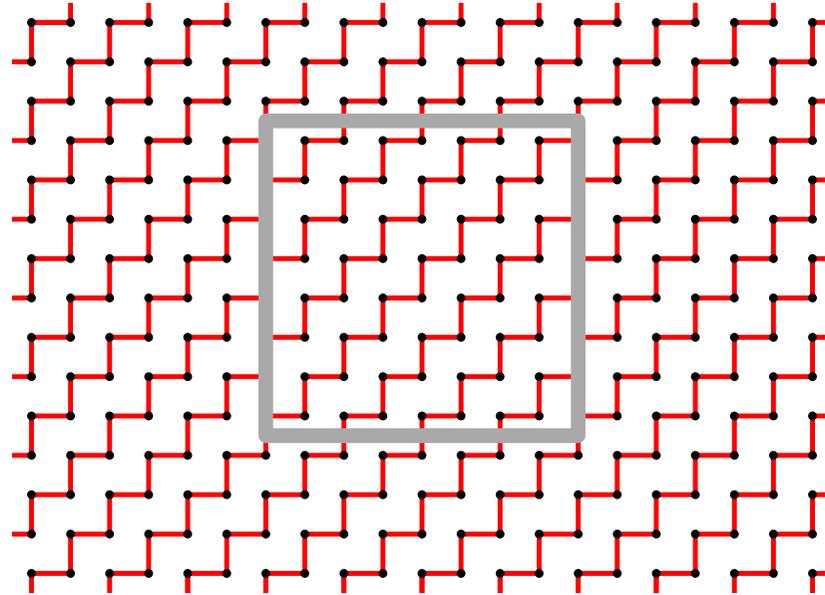
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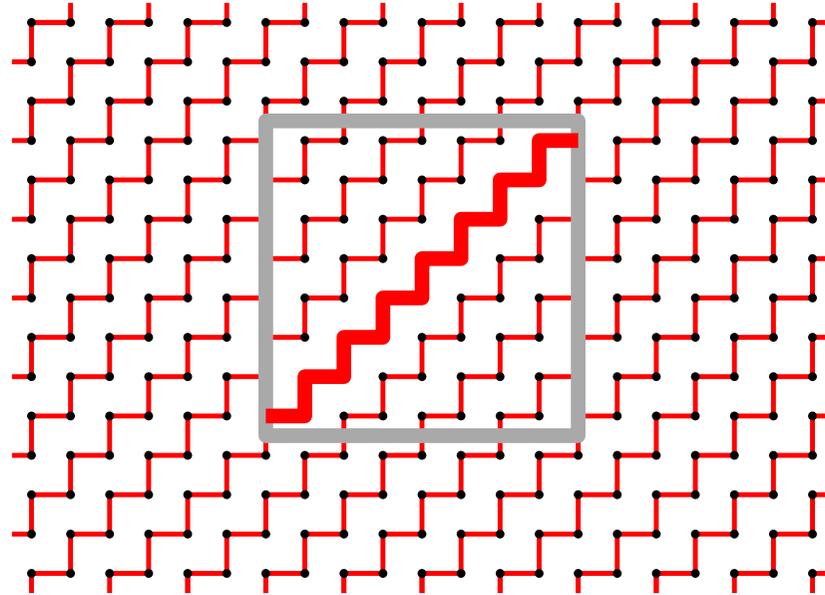
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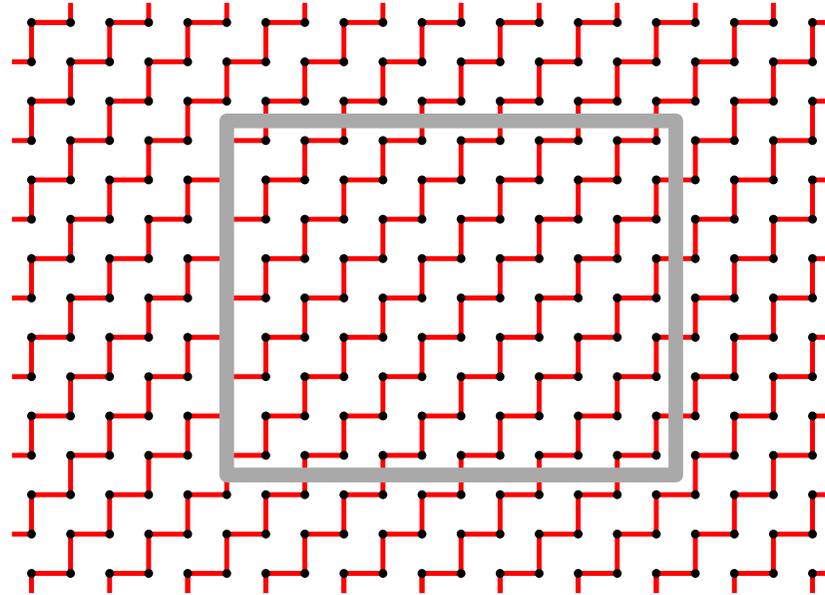
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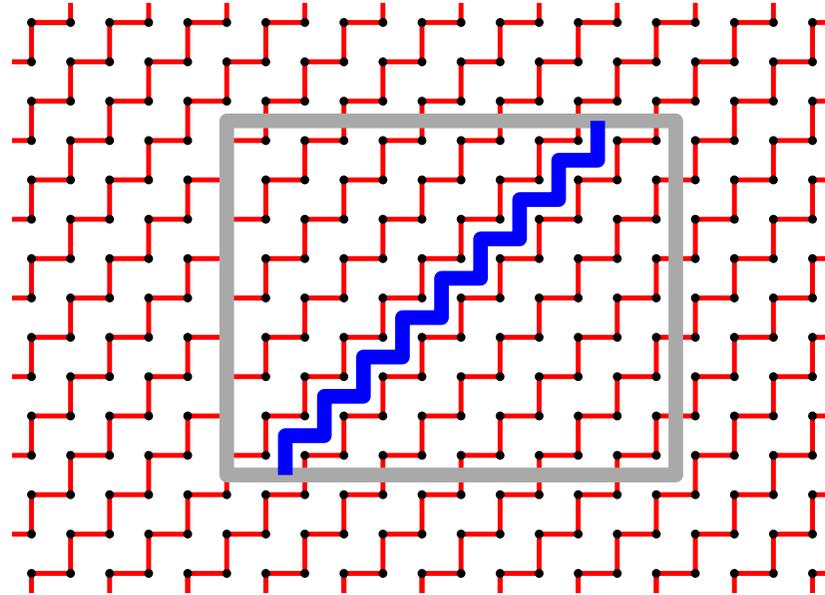
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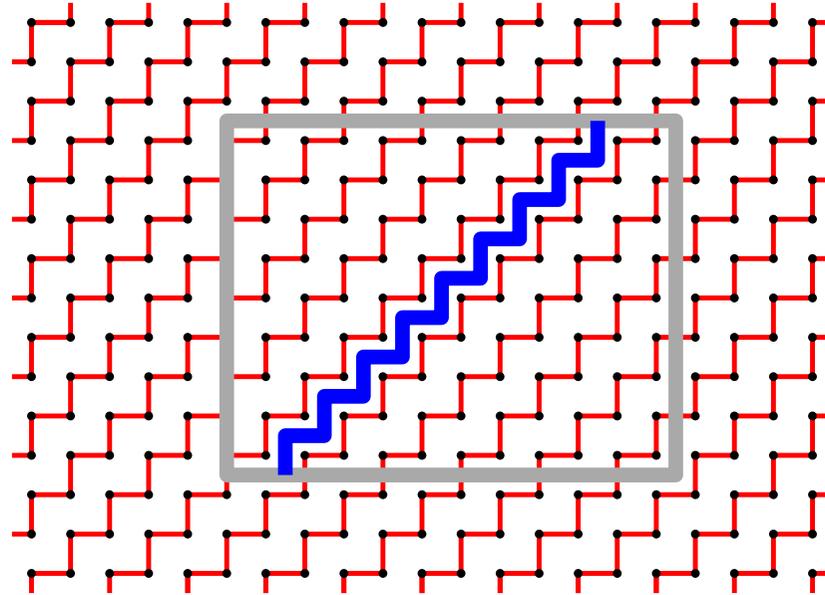
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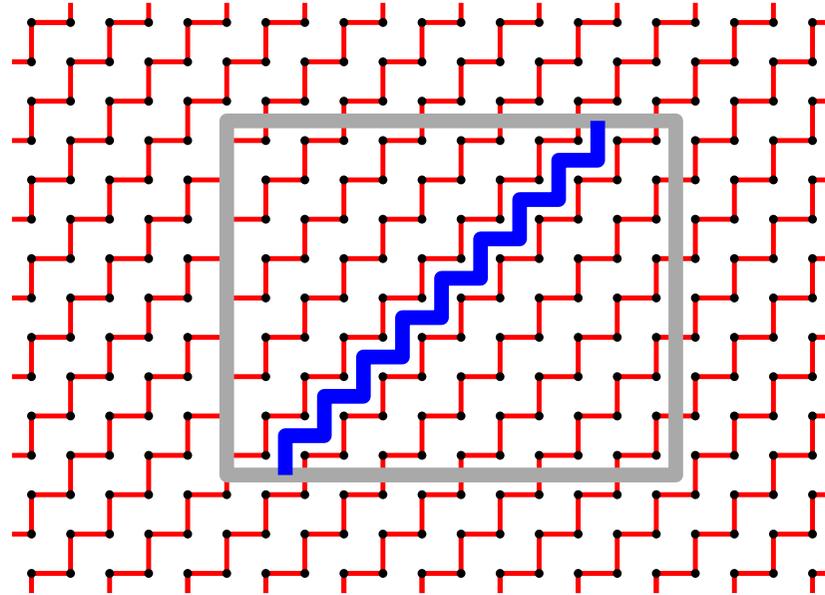


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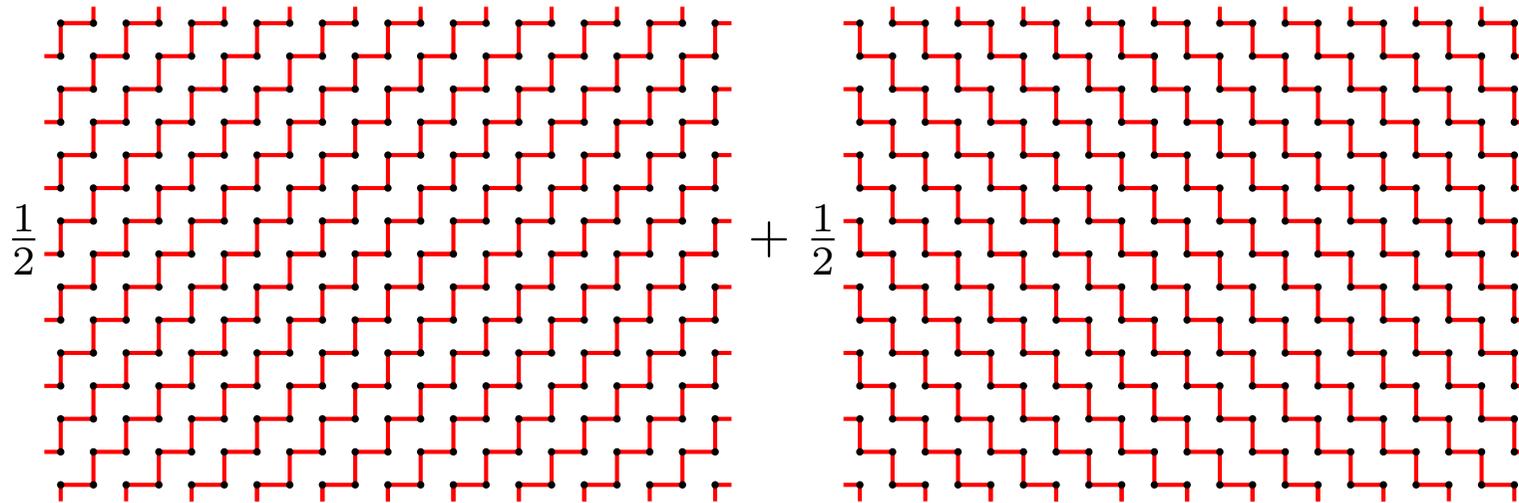
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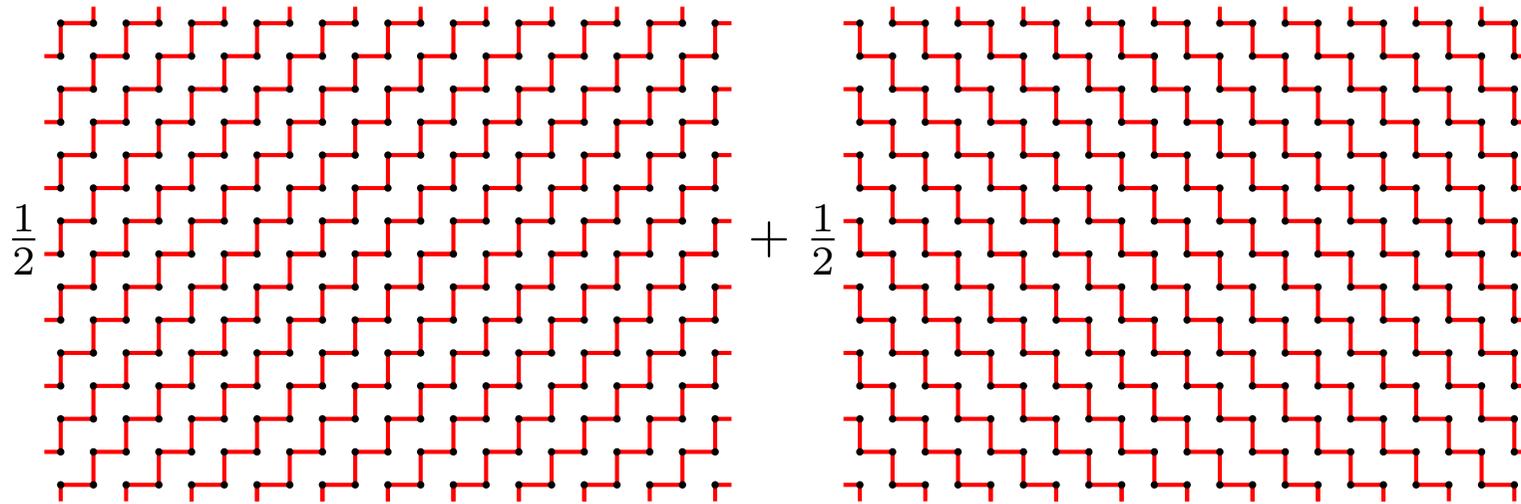


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# Why are positive correlations important?

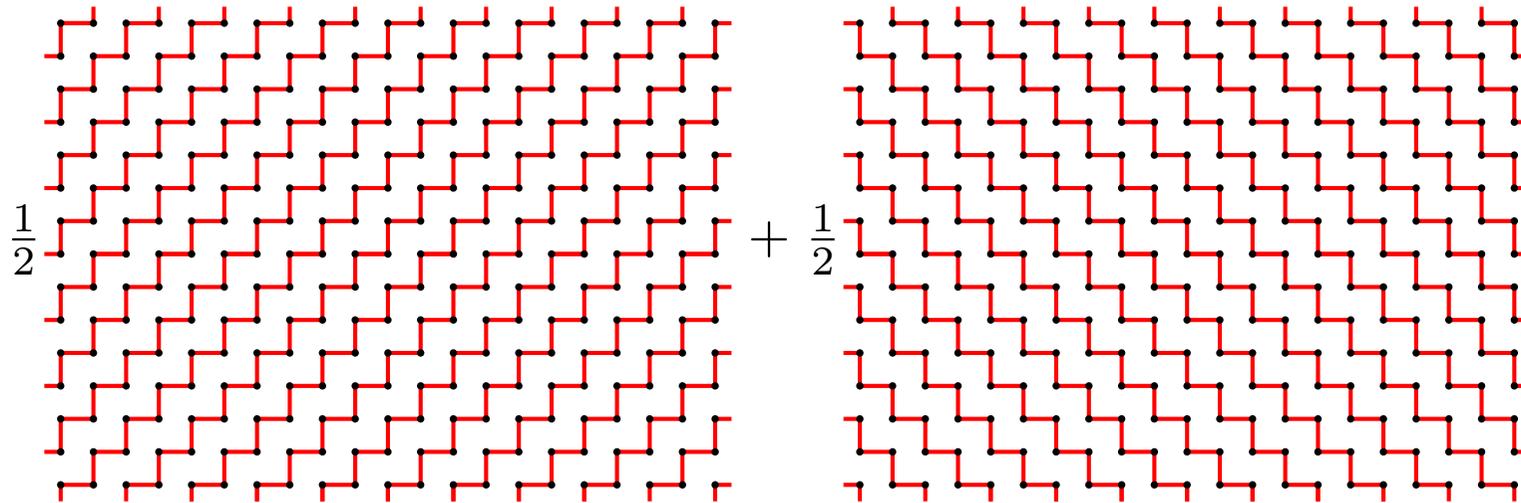


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- Squares always crossed, long horizontal rectangles never crossed,
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Sketch of proof

$$\text{Hyp: } P \left[ \overset{n}{\square} \right] \geq c \quad \forall n$$

$$\text{Goal: } P \left[ \overset{3n/2}{\square} \right] \geq c'$$

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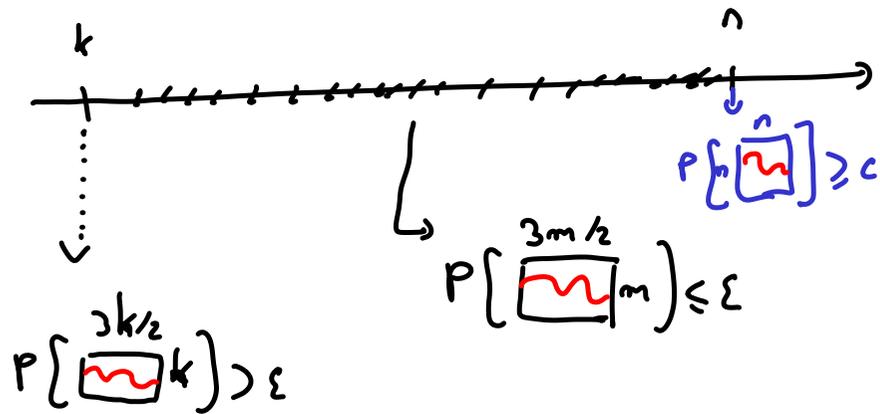
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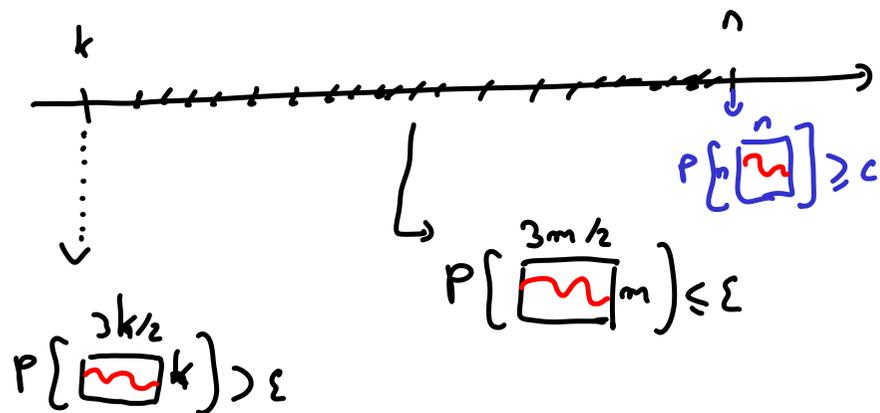
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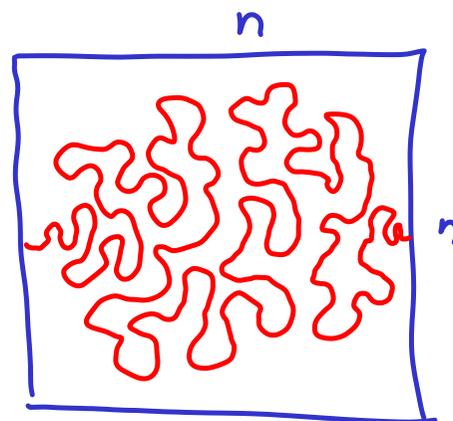
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→ the path is "tortuous" up to  $k$



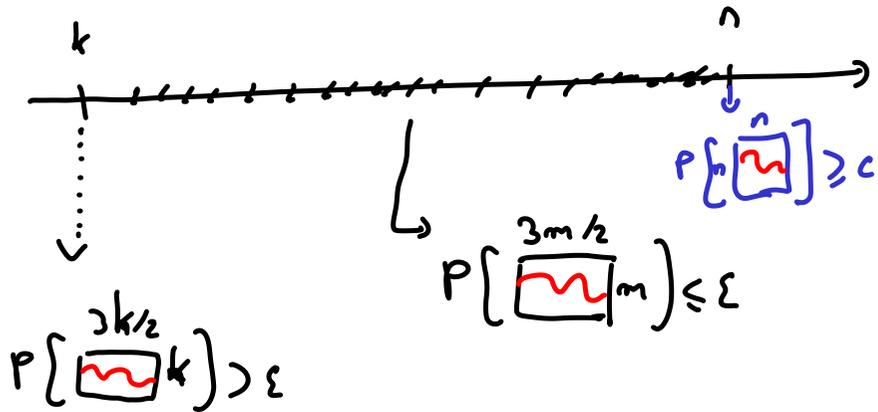
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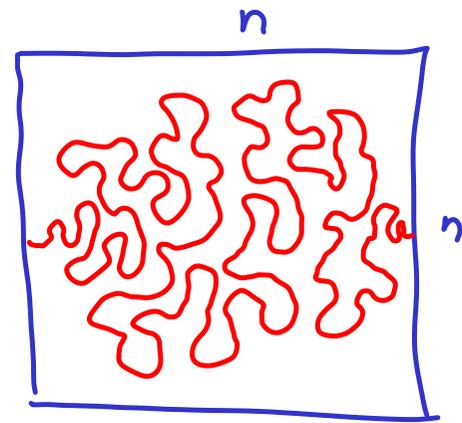
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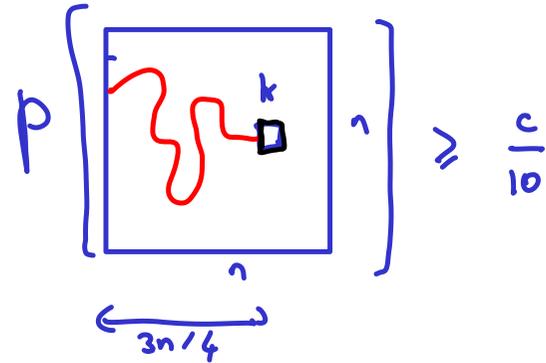


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⟨⟨

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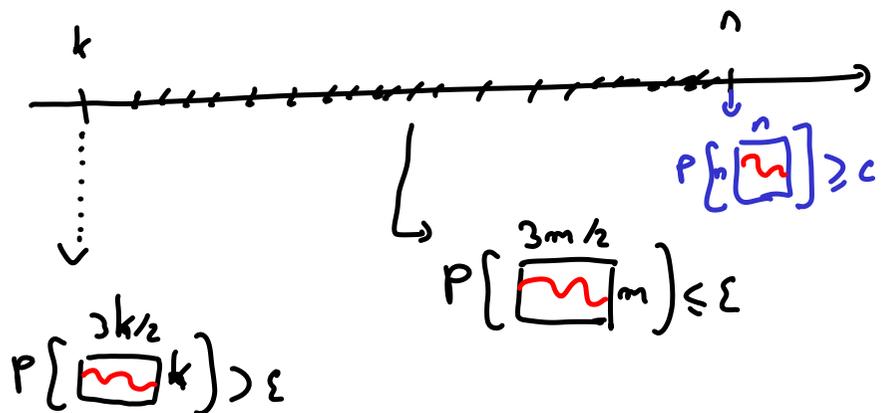
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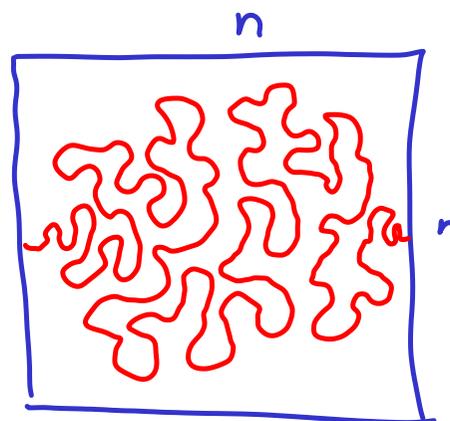
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key lemma:  $P \left[ \begin{array}{c} \text{wavy} \\ \hline \square_k \\ \hline n \end{array} \right] \geq \frac{c}{10}$

$\leftarrow \frac{3n}{4}$

Conclusion:

$P \left[ \begin{array}{c} \text{wavy} \\ \hline \square_k \\ \hline n \end{array} \right] \geq \left( \frac{c}{10} \right)^2$

$\leftarrow \frac{3}{2}n$

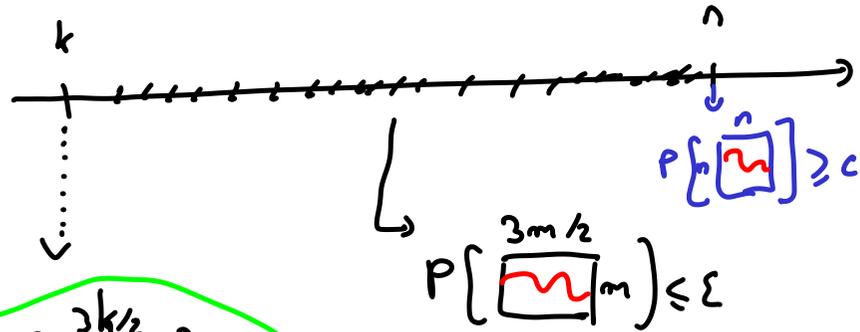
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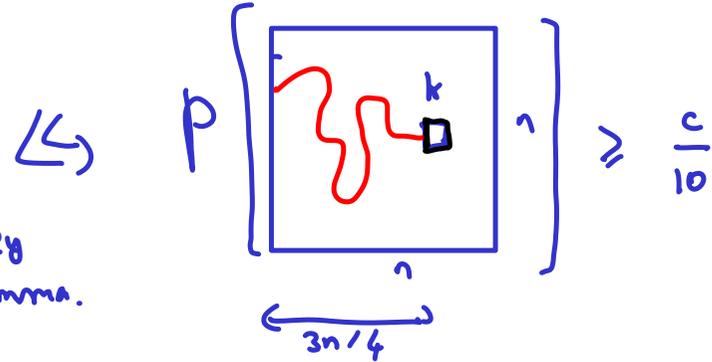
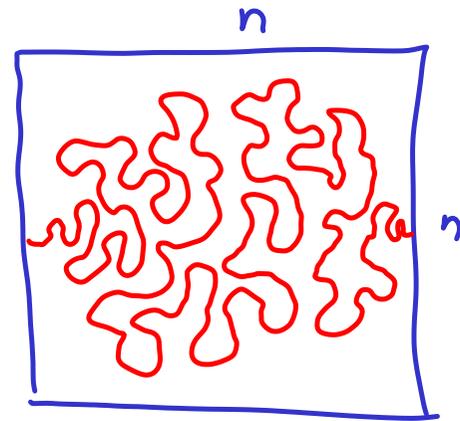
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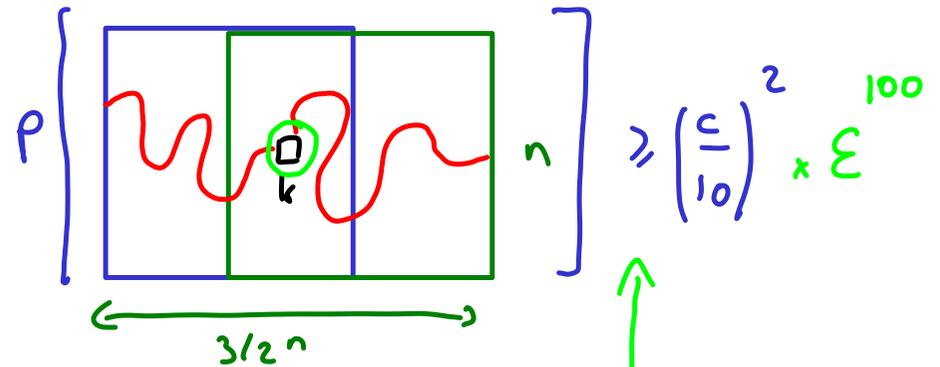


$P \left[ \begin{array}{|c|} \hline \text{wavy} \\ \hline \end{array} \right] > \varepsilon$

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Conclusion:





# Conclusion and outlook

## Critical behavior of Bernoulli percolation

✓ Robust RSW theory:

$$c(\lambda) \leq \mathbb{P}_{p_c} \left[ \boxed{\text{wavy line}} \right] \leq 1 - c(\lambda).$$

Perspectives:

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Perspectives:

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