The four dimensional uniform spanning tree

Perla Sousi ¹

Joint work with Tom Hutchcroft



¹University of Cambridge

Spanning trees

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Definition

A tree is a connected graph with no cycles. A spanning tree of G is a subgraph of G which is a tree and has vertex set V.

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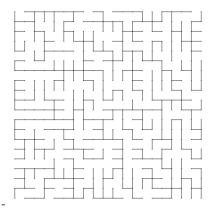
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credit: Sam Watson

This is the uniform spanning tree of \mathbb{Z}^2

The study of spanning trees goes back to the work of Kirchhoff in 1847.

1847. A N N A L E N No. 12 DER PHYSIK UND CHEMIE. BAND LXXIL

 Ueber die Auflösung der Gleichungen, auf welche man bei der Untersuchung der linearen Vertheilung galvanischer Ströme geführt wird; von G. Kirchhoff.

Ist ein System von n Drähten: 1, 2...n gegeben, welche auf eine beliebige Weise unter einander verbunden sind, und hat in einem jeden derselben eine beliebige elektromotorische Kraft ihren Sitz, so findet man zur Bestimmung der Intensitäten der Ströme, von welchen die Drähte durchflossen werden, I, I_2...I_, die nöthige Anzahl linearer Gleichungen durch Benutzung der beiden folgenden Sätze '):

I. Wenn die Dräbte k_1, k_2, \ldots eine geschlossene Figur bilden, und w_k bezeichnet den Widerstand des Drahtes k, E_k die elektromotorische Kraft, die in demselben ihren Sitz hat, nach derselben Richtung positiv gerechnet als I_k , so ist, falls I_{k1}, I_{k2}, \ldots alle nach *einer* Richtung als positiv gerechnet werden:



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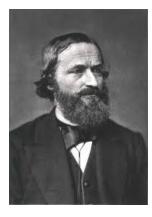
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 In his 8 page long paper, he also proved the Matrix Tree Theorem – counting the number of spanning trees of a graph.





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- Instead to set the foundations for the theory of electrical networks.
- His insight has been fruitful in both directions.
- Electrical networks are an important tool to understand the geometry of large UST's.



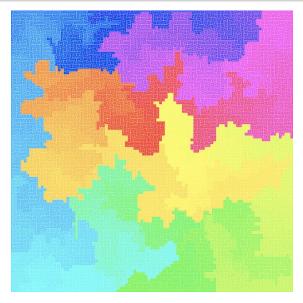
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- Connections between UST, electrical networks and random walks.
- Study of scaling limit of UST led **Oded Schramm** to develop the beautiful theory of **SLE** that describes the scaling limits of conformally invariant processes on the plane.





credit: Russ Lyons

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Algorithms for sampling a UST

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Algorithms for sampling a UST

- First sampling algorithm (1847) using Matrix Tree Theorem Kirchhoff
- Wilson's algorithm using loop erased walks
- Aldous Broder (and Diaconis) algorithm

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Loop-erasing simple random walk path yields loop-erased random walk.

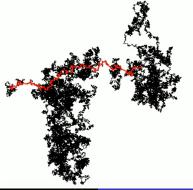
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Take a loop erased random walk on \mathbb{Z}^2 and rescale space \rightsquigarrow SLE(2) curve.



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Theorem (Wilson)

The tree we obtained has the same distribution as the **UST**.

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- Erase loops.
- Start a SRW from the next vertex in the ordering till it hits the previous path. Erase loops.

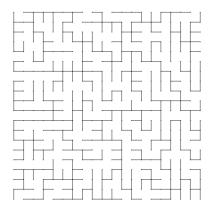




So this algorithm is guaranteed to visit all vertices of \mathbb{Z}^2 and produce a connected tree.



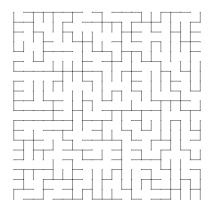
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Theorem (Pemantle (1991))

The USF on \mathbb{Z}^d has one tree with probability 1 for $d \leq 4$ and infinitely many trees for $d \geq 5$.

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Theorem (Pemantle (1991); Benjamini, Lyons, Peres and Schramm (2001))

All trees in the USF in \mathbb{Z}^d are one-ended for all $d \geq 2$.

Quantifying one-endedness

past of $0 = \{0\} \cup$ finite piece disconnected from ∞ by 0

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Theorem (Hutchcroft (2017) $d \ge 5$)

$$\mathbb{P}(past of 0 \text{ contains a path of length } n) \asymp \frac{1}{n}$$
$$\mathbb{P}(past of 0 \cap \partial B(0, n) \neq \emptyset) \asymp \frac{1}{n^2}$$
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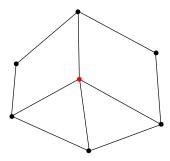
$$\mathbb{P}(past of 0 \text{ contains a path of length } n) \approx \frac{1}{n}$$
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What happens at d = 4?

Theorem (Hutchcroft and S. (2020) d=4)

$$\mathbb{P}(\text{past of } 0 \text{ contains a path of length } n) \asymp \frac{(\log n)^{1/3}}{n}$$
$$\mathbb{P}(\text{past of } 0 \cap \partial B(0, n) \neq \emptyset) \asymp \frac{(\log n)^{2/3 + o(1)}}{n^2}$$
$$\mathbb{P}(|\text{past of } 0| \ge n) \asymp \frac{(\log n)^{1/6}}{\sqrt{n}}$$

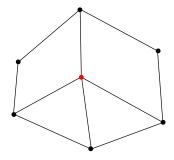
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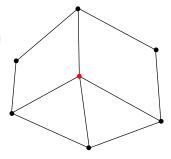
Aldous - Broder algorithm for generating a UST of a finite graph G

• Let o be a vertex of G.



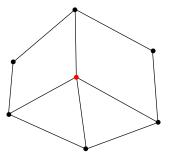
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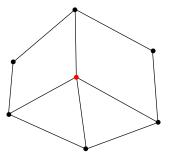
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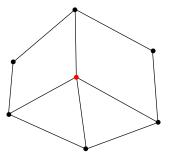
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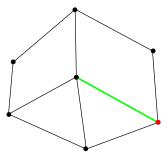
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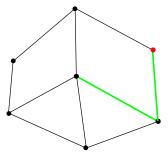
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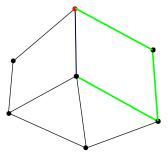
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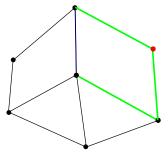
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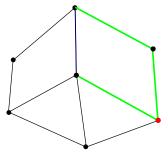
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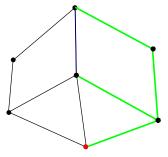
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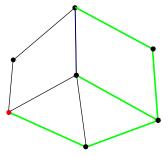
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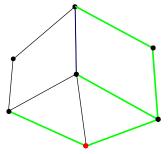
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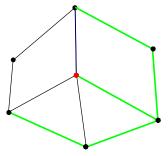
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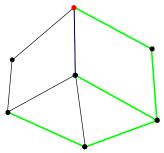
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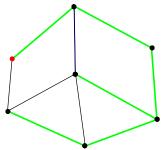
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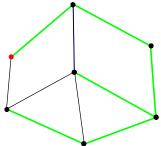
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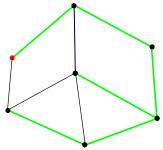
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Aldous - Broder algorithm for generating a UST of a finite graph G

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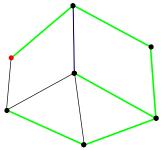
Theorem (Aldous - Broder (discussions with Diaconis) 1990)

The distribution of the spanning tree generated is that of the UST.

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Clear how to generalise the algorithm for an ∞ recurrent graph (walk visits every vertex with probability 1).

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Discrete analogue of the Newtonian capacity: for $A \subseteq \mathbb{R}^d$ compact

$$\frac{1}{\operatorname{Cap}(A)} = \inf\left\{\int\int G(x,y)d\mu(x)d\mu(y) : \mu \text{ prob. measure on } A\right\}$$

(G is the Green kernel)

Lower bound Let ε to be determined later.

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So $\mathbb{P}(\text{past of 0 contains a path of length } n) \geq \mathbb{P}(A \cap B \cap C)$

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So $\mathbb{P}(\text{past of 0 contains a path of length } n) \geq \mathbb{P}(A \cap B \cap C)$ and

$$\mathbb{P}(A \cap B \cap C) \asymp \varepsilon \cdot \frac{1}{(\log n)^{1/3}} \cdot \mathbb{E}\Big[e^{-\varepsilon \operatorname{Cap}(\eta[0,n])}\Big]$$

Lower bound Let ε to be determined later.

- $A = \{0 \text{ is hit by a unique trajectory } W \text{ of } RI \text{ in } [0, \varepsilon]\}.$
- Apply Aldous Broder to $W|_{[0,\infty)} \rightsquigarrow \eta = \mathsf{LERW}$ in \mathbb{Z}^4 .

•
$$B = \{ W|_{(-\infty,0)} \cap \eta[0,n] = \emptyset \} \rightsquigarrow \mathbb{P}(B) \asymp (\log n)^{-1/3}$$
[Lawler]

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Need to estimate $\mathbb{E}\left[e^{-\varepsilon \operatorname{Cap}(\eta[0,n])}\right]$, where η LERW in \mathbb{Z}^4 .

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 $Cap(\eta[0, n]) \implies \text{ intersection probabilities between LERW and SRW}$

Step back: Let X, Y be independent **SRW**'s in \mathbb{Z}^4 with $||X_0 - Y_0|| \approx \sqrt{n}$.

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This easily then yields

$$\mathbb{E}[\operatorname{Cap}(X[0,n])] \asymp \frac{n}{\log n}.$$

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Theorem (Lawler)

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Theorem (Lawler)

 $n(\log n)^{1/3}$ steps of SRW produce n steps of LERW.

$$\twoheadrightarrow \quad \mathbb{E}[\operatorname{Cap}(\eta[0,n])] \asymp \mathbb{E}\left[\operatorname{Cap}(X[0,n(\log n)^{1/3}])\right] \asymp \frac{n}{(\log n)^{2/3}}.$$

$$\mathbb{P}(\text{past of 0 contains a path of length } n) \geq \varepsilon \cdot \frac{1}{(\log n)^{1/3}} \cdot \mathbb{E}\Big[e^{-\varepsilon \operatorname{Cap}(\eta[0,n])}\Big]$$

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Useful tools developed in work with **Asselah and Schapira** on the capacity of the range of a SRW.

Theorem (Hutchcroft and S. (2020) d=4)

$$\mathbb{P}(\text{past of } 0 \text{ contains a path of length } n) \asymp \frac{(\log n)^{1/3}}{n}$$
$$\mathbb{P}(\text{past of } 0 \cap \partial B(0, n) \neq \emptyset) \asymp \frac{(\log n)^{2/3 + o(1)}}{n^2}$$
$$\mathbb{P}(|\text{past of } 0| \ge n) \asymp \frac{(\log n)^{1/6}}{\sqrt{n}}$$