

# The time constant for Bernoulli percolation is Lipschitz continuous strictly above $p_c$

---

Barbara Dembin

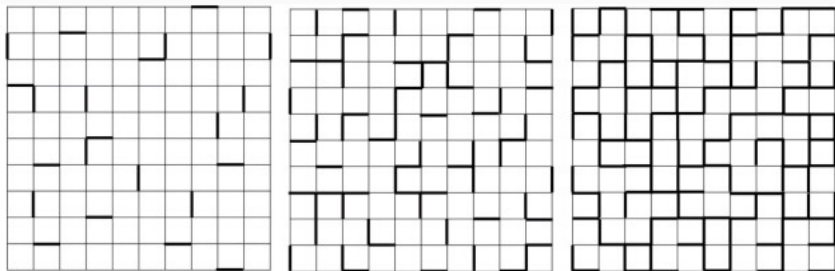
ETH Zürich

# Percolation

---

# Percolation

- Graph  $(\mathbb{Z}^d, \mathbb{E}^d)$ ,  $d \geq 2$ .
- $(B(e))_{e \in \mathbb{E}^d}$ : i.i.d. family of Bernoulli random variable of parameter  $p \in [0, 1]$ .
- $B(e) = 1 \implies e$  is open.
- $B(e) = 0 \implies e$  is closed.



**Figure 1:** Simulation of percolation for parameters  $p = 0.1$ ;  $0.3$  and  $0.6$

- Random graph  $\mathcal{G}_p = (\mathbb{Z}^d, \{e \in \mathbb{E}^d : B(e) = 1\})$ .
- $\mathcal{C}_p(0)$ : the connected component of 0 in  $\mathcal{G}_p$ .

# Percolation probability

- Random graph  $\mathcal{G}_p = (\mathbb{Z}^d, \{e \in \mathbb{E}^d : B(e) = 1\})$ .
- $\mathcal{C}_p(0)$ : the connected component of 0 in  $\mathcal{G}_p$ .

## Definition (Percolation probability)

$$\forall p \in [0, 1] \quad \theta(p) = \mathbb{P}(|\mathcal{C}_p(0)| = \infty).$$

# Percolation probability

- Random graph  $\mathcal{G}_p = (\mathbb{Z}^d, \{e \in \mathbb{E}^d : B(e) = 1\})$ .
- $\mathcal{C}_p(0)$ : the connected component of 0 in  $\mathcal{G}_p$ .

## Definition (Percolation probability)

$$\forall p \in [0, 1] \quad \theta(p) = \mathbb{P}(|\mathcal{C}_p(0)| = \infty).$$

- $\theta(0) = 0$

# Percolation probability

- Random graph  $\mathcal{G}_p = (\mathbb{Z}^d, \{e \in \mathbb{E}^d : B(e) = 1\})$ .
- $\mathcal{C}_p(0)$ : the connected component of 0 in  $\mathcal{G}_p$ .

## Definition (Percolation probability)

$$\forall p \in [0, 1] \quad \theta(p) = \mathbb{P}(|\mathcal{C}_p(0)| = \infty).$$

- $\theta(0) = 0$
- $\theta(1) = 1$

# Percolation probability

- Random graph  $\mathcal{G}_p = (\mathbb{Z}^d, \{e \in \mathbb{E}^d : B(e) = 1\})$ .
- $\mathcal{C}_p(0)$ : the connected component of 0 in  $\mathcal{G}_p$ .

## Definition (Percolation probability)

$$\forall p \in [0, 1] \quad \theta(p) = \mathbb{P}(|\mathcal{C}_p(0)| = \infty).$$

- $\theta(0) = 0$
- $\theta(1) = 1$
- $p \mapsto \theta(p)$  is nondecreasing



## Definition (Critical parameter)

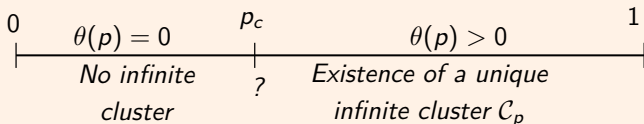
$$p_c = \sup \{ p : \theta(p) = 0 \}$$

## Definition (Critical parameter)

$$p_c = \sup \{ p : \theta(p) = 0 \}$$

Phase transition at  $p_c \in ]0, 1[$ :

## Theorem (Broadbent-Hammersley 57-59, ...)



# Time constant

---

# Graph distance

We are interested in the random metric induced by  $\mathcal{G}_p$  when  $p > p_c$ . We define for  $x$  and  $y$  in  $\mathbb{Z}^d$

$$\mathcal{D}_p(x, y) = \inf \{ |\gamma| : \gamma \text{ path that joins } x \text{ and } y \text{ in } \mathcal{G}_p \}$$

with the convention that  $\mathcal{D}_p(x, y) = \infty$  if  $x$  and  $y$  are not in the same connected component in  $\mathcal{G}_p$ .

# First passage percolation : Definition of the time constant for the graph distance

## Theorem (Kingman 73-75, Cerf-Théret 14)

For  $p > p_c$ , for any  $x \in \mathbb{Z}^d$ , there exists  $\mu_p(x) > 0$  such that

$$\lim_{n \rightarrow \infty} \frac{\mathcal{D}_p(\tilde{0}, \tilde{nx})}{n} = \mu_p(x) \text{ almost surely and in } L^1$$

where  $\tilde{y}$  is the closest point in  $C_p$  to  $y$ . This is the so-called time constant.

# First passage percolation : Definition of the time constant for the graph distance

## Theorem (Kingman 73-75, Cerf-Théret 14)

For  $p > p_c$ , for any  $x \in \mathbb{Z}^d$ , there exists  $\mu_p(x) > 0$  such that

$$\lim_{n \rightarrow \infty} \frac{\mathcal{D}_p(\tilde{0}, \tilde{nx})}{n} = \mu_p(x) \text{ almost surely and in } L^1$$

where  $\tilde{y}$  is the closest point in  $\mathcal{C}_p$  to  $y$ . This is the so-called time constant.

Regularity of  $\mu_p$  in  $p$  ?

### Theorem (Garet-Marchand-Proccacia-Théret 17)

*The map  $p \mapsto \mu_p$  is continuous for  $p > p_c$ .*

# Regularity of the time constant

## Theorem (Garet-Marchand-Proccacia-Théret 17)

*The map  $p \mapsto \mu_p$  is continuous for  $p > p_c$ .*

## Theorem (D. 18)

*Let  $p_0 > p_c$ , there exists a positive constant  $C$  (depending on  $p_0$ ) such that*

$$\forall p, q \in [p_0, 1] \quad \sup_{\|x\|=1} |\mu_p(x) - \mu_q(x)| \leq C|q - p| \log |q - p|.$$

## Theorem (Cerf-D. 21)

*Let  $p_0 > p_c$ , there exists a positive constant  $C$  (depending on  $p_0$ ) such that*

$$\forall p, q \in [p_0, 1] \quad \sup_{\|x\|=1} |\mu_p(x) - \mu_q(x)| \leq C|q - p|.$$



## General idea of the proof

Let  $q > p > p_c$ . We couple the percolation in such a way that a  $p$ -open edge is  $q$ -open using uniform random variable.

## General idea of the proof

Let  $q > p > p_c$ . We couple the percolation in such a way that a  $p$ -open edge is  $q$ -open using uniform random variable. It is easy to prove that  $\mu_p \geq \mu_q$ .

## General idea of the proof

Let  $q > p > p_c$ . We couple the percolation in such a way that a  $p$ -open edge is  $q$ -open using uniform random variable. It is easy to prove that  $\mu_p \geq \mu_q$ . For the other inequality, we have

$$\mathbb{P}(e \text{ is } p\text{-closed} \mid e \text{ is } q\text{-open}) = \mathbb{P}(U(e) \geq p \mid U(e) \leq q) = \frac{q-p}{q}$$

where  $U(e)$  is uniform on  $[0, 1]$ .

## General idea of the proof

Let  $q > p > p_c$ . We couple the percolation in such a way that a  $p$ -open edge is  $q$ -open using uniform random variable. It is easy to prove that  $\mu_p \geq \mu_q$ . For the other inequality, we have

$$\mathbb{P}(e \text{ is } p\text{-closed} \mid e \text{ is } q\text{-open}) = \mathbb{P}(U(e) \geq p \mid U(e) \leq q) = \frac{q-p}{q}$$

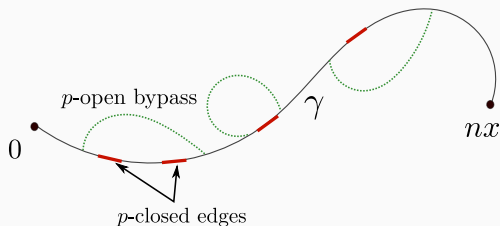
where  $U(e)$  is uniform on  $[0, 1]$ .  $\gamma$  is a  $q$ -geodesic between 0 and  $nx$ . The number of edges to bypass is of order  $(q-p)n$ .

## General idea of the proof

Let  $q > p > p_c$ . We couple the percolation in such a way that a  $p$ -open edge is  $q$ -open using uniform random variable. It is easy to prove that  $\mu_p \geq \mu_q$ . For the other inequality, we have

$$\mathbb{P}(e \text{ is } p\text{-closed} \mid e \text{ is } q\text{-open}) = \mathbb{P}(U(e) \geq p \mid U(e) \leq q) = \frac{q-p}{q}$$

where  $U(e)$  is uniform on  $[0, 1]$ .  $\gamma$  is a  $q$ -geodesic between 0 and  $nx$ . The number of edges to bypass is of order  $(q-p)n$ .



**Figure 2:** Build a  $p$ -open path upon a  $q$ -open path for  $q > p > p_c$

## General idea of the proof

$\gamma'$  is a  $p$ -open path. The aim is to get the better control as possible of  $|\gamma' \setminus \gamma|$ .

## General idea of the proof

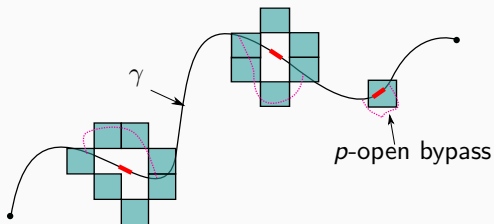
$\gamma'$  is a  $p$ -open path. The aim is to get the better control as possible of  $|\gamma' \setminus \gamma|$ .

$$\mathcal{D}_p(0, nx) \leq |\gamma'| \leq |\gamma| + |\gamma' \setminus \gamma| = \mathcal{D}_q(0, nx) + |\gamma' \setminus \gamma|$$

If we prove that  $|\gamma' \setminus \gamma| \leq C_0|q - p|n$  then

$$\mu_p \leq \mu_q + C_0|q - p|.$$

## First approach: renormalization

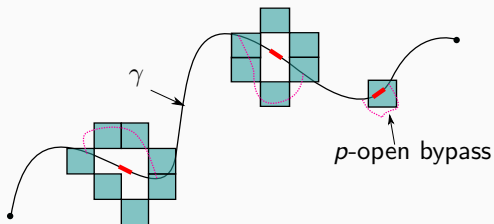


- a good  $N$ -box
- a  $p$ -closed edge

Divide the lattice into boxes of mesoscopic size  $N$ . A good box is a box that has good connectivity property. Being a good box is something very likely for  $N$  large.



# First approach: renormalization



- a good  $N$ -box
- a  $p$ -closed edge

Divide the lattice into boxes of mesoscopic size  $N$ . A good box is a box that has good connectivity property. Being a good box is something very likely for  $N$  large. Two cases :

1. Bad edge in good box
2. Bad edge in bad box

## A different approach

Let  $q > p > p_c$ .  $\gamma$  is the  $q$ -geodesic between 0 and  $nx$ . We don't reveal which edges need to be bypassed. For each  $e \in \gamma$ , we define  $c(e)$  the cost to bypass  $e$  such that:

## A different approach

Let  $q > p > p_c$ .  $\gamma$  is the  $q$ -geodesic between 0 and  $nx$ . We don't reveal which edges need to be bypassed. For each  $e \in \gamma$ , we define  $c(e)$  the cost to bypass  $e$  such that:

- we can build  $\gamma'$   $p$ -open path such that

$$|\gamma' \setminus \gamma| \leq \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e).$$

## A different approach

Let  $q > p > p_c$ .  $\gamma$  is the  $q$ -geodesic between 0 and  $nx$ . We don't reveal which edges need to be bypassed. For each  $e \in \gamma$ , we define  $c(e)$  the cost to bypass  $e$  such that:

- we can build  $\gamma'$   $p$ -open path such that
$$|\gamma' \setminus \gamma| \leq \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e).$$
- $(c(e))_{e \in \gamma}$  do not depend on the  $p$ -state of edges in  $\gamma$

## A different approach

Let  $q > p > p_c$ .  $\gamma$  is the  $q$ -geodesic between 0 and  $nx$ . We don't reveal which edges need to be bypassed. For each  $e \in \gamma$ , we define  $c(e)$  the cost to bypass  $e$  such that:

- we can build  $\gamma'$   $p$ -open path such that
$$|\gamma' \setminus \gamma| \leq \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e).$$
- $(c(e))_{e \in \gamma}$  do not depend on the  $p$ -state of edges in  $\gamma$
- $\sum_{e \in \gamma} c(e)^2 \leq Cn$

## A different approach

Let  $q > p > p_c$ .  $\gamma$  is the  $q$ -geodesic between  $0$  and  $nx$ . We don't reveal which edges need to be bypassed. For each  $e \in \gamma$ , we define  $c(e)$  the cost to bypass  $e$  such that:

- we can build  $\gamma'$   $p$ -open path such that
$$|\gamma' \setminus \gamma| \leq \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e).$$
- $(c(e))_{e \in \gamma}$  do not depend on the  $p$ -state of edges in  $\gamma$
- $\sum_{e \in \gamma} c(e)^2 \leq Cn$

We have

$$\mathcal{D}_p(0, nx) \leq |\gamma'| \leq |\gamma| + |\gamma' \setminus \gamma| \leq \mathcal{D}_q(0, nx) + \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e)$$

## A different approach

We have

$$\mathbb{E} \left( \sum_{e \in \gamma} \mathbf{1}_{e \text{ is } p\text{-closed}} c(e) \right) \leq C(q - p)n.$$

## A different approach

We have

$$\mathbb{E} \left( \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \right) \leq C(q - p)n.$$

$$\text{Var} \left( \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \right) = \sum_{e \in \gamma} c(e)^2 \text{Var}(\mathbb{1}_{e \text{ is } p\text{-closed}}) \leq Cn.$$



## A different approach

We have

$$\mathbb{E} \left( \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \right) \leq C(q - p)n.$$

$$\text{Var} \left( \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \right) = \sum_{e \in \gamma} c(e)^2 \text{Var}(\mathbb{1}_{e \text{ is } p\text{-closed}}) \leq Cn.$$

By Markov's inequality, we get that with high probability

$$\sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \leq 2C(q - p)n.$$

## A different approach

We have

$$\mathbb{E} \left( \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \right) \leq C(q - p)n.$$

$$\text{Var} \left( \sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \right) = \sum_{e \in \gamma} c(e)^2 \text{Var}(\mathbb{1}_{e \text{ is } p\text{-closed}}) \leq Cn.$$

By Markov's inequality, we get that with high probability

$$\sum_{e \in \gamma} \mathbb{1}_{e \text{ is } p\text{-closed}} c(e) \leq 2C(q - p)n.$$

To build  $c(e)$  we need a multiscale renormalisation.

Thank you for your attention !