From Laplacian growth to competitive erosion

Yuval Peres

September 8, 2016

Joint work with Lionel Levine

Yuval Peres (joint work with Lionel Levine) From Laplacian growth to competitive erosion

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- $\blacktriangleright A \cap B = \{x_1, \ldots, x_k\}.$

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- Finite sets $A, B \subset \mathbb{Z}^d$.
- $\bullet \ A \cap B = \{x_1, \ldots, x_k\}.$
- To form A + B, let $C_0 = A \cup B$ and

$$C_j = C_{j-1} \cup \{y_j\}$$

where y_j is the endpoint of a random walk started at x_j and stopped on exiting C_{j-1} .

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where y_j is the endpoint of a random walk started at x_j and stopped on exiting C_{j-1} .

- Define $A + B = C_k$.
- ► Abelian property: the law of A + B does not depend on the ordering of x₁,..., x_k.

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- Lawler, Bramson and Griffeath (1992) proved that the limiting shape is a ball.
- More precisely, for any $\varepsilon > 0$, with probability one we have

$$B_{r(1-\varepsilon)} \subset A_{\lfloor \omega_d r^d \rfloor} \subset B_{r(1+\varepsilon)}$$

for all sufficiently large r.

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for all sufficiently large r.

- ► Here $B_r = \{x \in \mathbb{Z}^d : |x| < r\}$, and ω_d is the volume of the unit ball in \mathbb{R}^d .
- Logarithmic error bounds recently proved by Assaleh-Gaudilierre and by Jerison-Levine-Sheffield.

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The Rotor-Router Model

Deterministic analogue of random walk.

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- ► Each site x ∈ Z² has a rotor pointing North, South, East or West.

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The Rotor-Router Model

- Deterministic analogue of random walk.
- ► Each site x ∈ Z² has a rotor pointing North, South, East or West.

(Start all rotors pointing North, say.)

- A particle starts at the origin. At each site it comes to, it
 - 1. Turns the rotor clockwise by 90 degrees;
 - 2. Takes a step in direction of the rotor.

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Rotor-Router Aggregation (Proposed by Jim Propp)

Sequence of lattice regions

 $A_1 = \{o\}$ $A_n = A_{n-1} \cup \{x_n\},$

Choices of which particles to route in what order don't affect the final shape generated or the final rotor directions.

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where

- $x_n \in \mathbb{Z}^2$ is the site at which rotor walk first leaves the region A_{n-1} .
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Sequence of lattice regions

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where

- $x_n \in \mathbb{Z}^2$ is the site at which rotor walk first leaves the region A_{n-1} .
- Makes sense in \mathbb{Z}^d for any d.
- Choices of which particles to route in what order don't affect the final shape generated or the final rotor directions.

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► Theorem (Levine-P.) Let A_n be the region of n particles formed by rotor-router aggregation in Z^d.

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- c, c' depend only on d.
- **Corollary**: Inradius/Outradius $\rightarrow 1$ as $n \rightarrow \infty$.

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- Start with mass *m* at the origin.
- Each site keeps mass 1, divides excess mass equally among its neighbors.
- As t→∞, get a limiting region A_m of mass 1, fractional mass on ∂A_m, and zero outside.
- Theorem (Levine-P.): There are constants c and c' depending only on d, such that

$$B_{r-c} \subset A_m \subset B_{r+c'}$$

where $m = \omega_d r^d$.

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Questions

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- As the lattice spacing goes to zero, is there a scaling limit?
- If so, can we describe the limiting shape?
- Is it the same for all three models?
- Not clear how to define dynamics in \mathbb{R}^d .

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= mass received – mass emitted
$$= \begin{cases} -1 & x \in A \cap B \\ 0 & x \in A \cup B - A \cap B \\ 1 & x \in A \oplus B - A \cup B. \end{cases}$$

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Let

$$\gamma(x) = -|x|^2 - \sum_{y \in A} g(x,y) - \sum_{y \in B} g(x,y),$$

where g is the Green's function for SRW in \mathbb{Z}^d , $d \ge 3$.

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- Let $s(x) = \inf\{\phi(x) \mid \phi \text{ superharmonic, } \phi \geq \gamma\}$.

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- In dimension two, we use the negative of the potential kernel in place of g.
- Let $s(x) = \inf\{\phi(x) \mid \phi \text{ superharmonic, } \phi \geq \gamma\}$.
- **Claim**: odometer = $s \gamma$.



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Since

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the sum $u + \gamma$ is superharmonic, so $u + \gamma \ge s$.

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$$\Delta \gamma = 1_A + 1_B - 1$$

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Reverse inequality: s − γ− u is superharmonic on A⊕B and nonnegative outside A⊕B, hence nonnegative inside as well.

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• Odometer:
$$u = s - \gamma$$
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The domain $D = \{s > \gamma\}$ for two overlapping disks in \mathbb{R}^2 .

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The domain $D = \{s > \gamma\}$ for two overlapping disks in \mathbb{R}^2 .

The boundary ∂D is given by the algebraic curve

$$(x^{2}+y^{2})^{2}-2r^{2}(x^{2}+y^{2})-2(x^{2}-y^{2})=0.$$

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- Write $A^{::} = A \cap \delta_n \mathbb{Z}^d$.

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- Theorem (Levine-P.) For any ε > 0, with probability one

$$D_{\varepsilon}^{::} \subset D_n, R_n, I_n \subset D^{\varepsilon::}$$

for all sufficiently large n,

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D_n, R_n, I_n are the Diaconis-Fulton sums of A^{::} and B^{::} in the lattice δ_nZ^d, computed using divisible sandpile, rotor-router, and internal DLA dynamics, respectively.

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- $\triangleright D = A \cup B \cup \{s > \gamma\}.$
- $D_{\varepsilon}, D^{\varepsilon}$ are the inner and outer ε -neighborhoods of D.

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• Fix centers $x_1, \ldots, x_k \in \mathbb{R}^d$ and $\lambda_1, \ldots, \lambda_k > 0$.

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D_n, R_n, I_n are the domains of occupied sites δ_nZ^d, if [λ_iδ_n^{-d}] particles start at each site x_i^{::}, computed using divisible sandpile, rotor-router, and internal DLA dynamics, respectively.

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- *D* is the continuum Diaconis-Fulton sum of the balls $B(x_i, r_i)$, where $\lambda_i = \omega_d r_i^d$.

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- ► *D* is the continuum Diaconis-Fulton sum of the balls $B(x_i, r_i)$, where $\lambda_i = \omega_d r_i^d$.
- Follows from the main result and the case of a single point source.

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Steps of the Proof

convergence of densities $\label{eq:convergence} \psi$ convergence of obstacles

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Adapting the Proof for Rotors

Rotor-router odometer:

u(x) =total number of particles emitted from x.

- Instead of $\Delta u = 1$, we only know $-2 \le \Delta u \le 4$.
- Repeating the argument only gives

$$B_{cr} \subset A_n \subset B_{c'r}$$
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Smoothing

To do better, let

$$v(x) = \frac{1}{4k^2} \sum_{y \in S_k(x)} u(y)$$

where $S_k(x)$ is a box of side length 2k centered at x. • Using $\Delta = \text{div grad}$, we get

$$\Delta v(x) = \frac{1}{4k^2} \sum_{(y,z)\in\partial S_k(x)} \frac{u(z) - u(y)}{4}$$
$$= 1 + O\left(\frac{1}{k}\right)$$

if $o \notin S_k(x)$ and all sites in $S_k(x)$ are occupied.

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A Quadrature Identity

• If *h* is harmonic on $\delta_n \mathbb{Z}^d$, then

$$M_t = \sum_j h(X_t^j)$$

is a martingale for internal DLA, where $(X_t^j)_{t\geq 0}$ is the random walk performed by the *j*-th particle.

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Optional stopping:

$$\mathbb{E}\sum_{x\in I_n}h(x)=\mathbb{E}M_T=M_0=\sum_{i=1}^k\lfloor\lambda_i\delta_n^{-d}\rfloor h(x_i).$$

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$$\mathbb{E}\sum_{x\in I_n}h(x)=\mathbb{E}M_T=M_0=\sum_{i=1}^k\lfloor\lambda_i\delta_n^{-d}\rfloor h(x_i).$$

▶ Therefore if $I_n \to D$, we expect the limiting domain $D \subset \mathbb{R}^d$ to satisfy

$$\int_D h(x) dx = \sum_{i=1}^k \lambda_i h(x_i).$$

for all harmonic functions h on D.

Quadrature Domains

- Given $x_1, \ldots x_k \in \mathbb{R}^d$ and $\lambda_1, \ldots, \lambda_k > 0$.
- $D \subset \mathbb{R}^d$ is called a *quadrature domain* for the data (x_i, λ_i) if

$$\int_D h(x) dx \leq \sum_{i=1}^k \lambda_i h(x_i).$$

for all superharmonic functions *h* on *D*. (Aharonov-Shapiro '76, Gustafsson, Sakai, ...)

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The smash sum B₁⊕...⊕B_k is such a domain, where B_i is the ball of volume λ_i centered at x_i.

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- $D \subset \mathbb{R}^d$ is called a *quadrature domain* for the data (x_i, λ_i) if

$$\int_D h(x) dx \leq \sum_{i=1}^k \lambda_i h(x_i).$$

for all superharmonic functions *h* on *D*. (Aharonov-Shapiro '76, Gustafsson, Sakai, ...)

- The smash sum $B_1 \oplus \ldots \oplus B_k$ is such a domain, where B_i is the ball of volume λ_i centered at x_i .
- ► The boundary of B₁⊕...⊕B_k lies on an algebraic curve of degree 2k.



$$\iint_D h(x,y) \, dx \, dy = h(-1,0) + h(1,0)$$

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n	R(n)
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10 ³	1.637
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- Identify the limiting shape of the "broken rotor" models.



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 - **Rotor**: Send extra particles according to the usual rotor rule.

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Bounds for the Abelian Sandpile

► Theorem (Levine-P.) Let S_n be the set of sites visited by the abelian sandpile in Z^d, starting from n particles at the origin (and a hole of depth H everywhere else.)

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$$\left(\mathsf{Ball of volume } \frac{n - o(n)}{2d - 1 + H} \right) \subset S_n \subset \left(\mathsf{Ball of volume } \frac{n + o(n)}{d + H} \right)$$

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Improves the bounds of Le Borgne and Rossin, Fey and Redig.



(Disk of area n/3) $\subset S_n \subset$ (Disk of area n/2)

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- In all other cases, even the existence of a limiting shape is open.
- ► Even for h = 2, the rate of growth of the square was not known; it was determined recently by Fey-Levine-P.(2009) to have edge length of order √n.


h = 2



$$h = 1$$



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