

Existence of harmonic measure for random walks on graphs and random environments

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MEMEMO Meeting :
"Random walks, random media, reinforcement"
Agay le 11-15 mai 2012

Outline of the talk

- 1 Introduction about harmonic measure
- 2 Results
- 3 Sketch of the proof of Theorem, transient case
- 4 Overview of the proof in the recurrent case
- 5 Open questions

1 Introduction about harmonic measure

- Weighted graphs
- Random walks
- hitting distribution
- Harmonic measure
- Examples where Harmonic measure does not exist
- Example where Harmonic measure exists

Weighted graphs

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We let

$$\pi(x) := \sum_{y \in \Gamma} a(x, y) > 0 \text{ for all } x \in \Gamma.$$

- We will write $x \sim y$ if $a(x, y) > 0$.

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- We will write $x \sim y$ if $a(x, y) > 0$.
- We will always assume that (Γ, \sim) is an infinite connected graph, locally finite countable graph without multiple edges.

Random walks

- The random walk $(X_n)_n$ on the weighted graph (Γ, a) is the Markov chain on Γ with transition probabilities given by

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- We denote by P_x the law of the random walk starting at the vertex $x \in \Gamma$. The corresponding expectation is denoted by E_x .
- The random walk admits reversible measures which are proportional to the measure $\pi(\cdot)$.

Notations

Let

$$\bar{A} := \partial A \cup A,$$

with

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- For $u : \bar{A} \rightarrow \mathbb{R}$ the Laplacian is defined by

$$\mathcal{L}u(x) := \sum_{y \sim x} p(x, y) [u(y) - u(x)], \quad x \in A.$$

- A function $u : \bar{A} \rightarrow \mathbb{R}$ is *harmonic* in A if for all $x \in A$,

$$(\mathcal{L}u)(x) = 0.$$

Notations

- The *Green function* of the random walk is defined by

$$G(x, y) := \sum_{j=0}^{\infty} p(x, y, j), \quad x, y \in \Gamma$$

where $p(x, y, j) := P_x(X_j = y)$ are the transition probabilities of the walk.

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- The Green function of the random walk in $B \subset \Gamma$ is defined by

$$G_B(x, y) := \sum_{j=0}^{\infty} p_B(x, y, j), \quad x, y \in \bar{B}$$

where $p_B(x, y, j) := P_x(X_j = y; \forall i \leq j \ X_i \in B)$.

hitting distribution

- Let $A \subset \Gamma$, we let $\tau_A := \inf\{k \geq 1; X_k \in A\}$

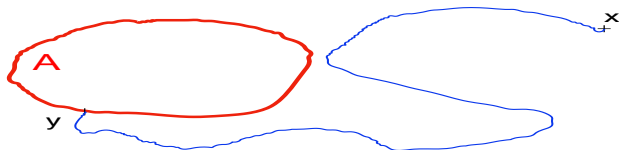
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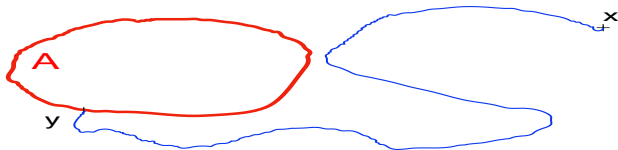
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- The *hitting distribution* of a set A starting from $x \in \Gamma$ is given by :

$$H_A(x, y) := P_x(X_{\tau_A} = y).$$

hitting distribution

$$\begin{aligned} H_A(x, y) &: \mathbb{Z}^d \times A \rightarrow [0; 1] \\ (x, y) &\mapsto H_A(x, y) := P_x(X_{\tau_A} = y) \end{aligned}$$

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- For fixed $x \in \Gamma$, $H_A(x, \cdot)$ is a positive measure on A with total mass $P_x(\tau_A < +\infty)$.
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($\text{supp}(H_A(x, \cdot)) \subset \partial A$)
- If $P_x(\tau_A < +\infty) > 0$, we may define a probability measure on A by conditioning that the random walk hits A ,

$$\bar{H}_A(x, y) := P_x(X_{\tau_A} = y | \tau_A < +\infty).$$

Harmonic measure

- The *harmonic measure* on a finite subset A of Γ is the hitting distribution from infinity, if it exists,

$$H_A(y) := \lim_{D(x,A) \rightarrow \infty} \bar{H}_A(x, y), \quad y \in A.$$

where D denote the graph distance between two vertices $x, y \in \Gamma$. It is the minimal length of a path from x to y in the graph (Γ, \sim) .

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\Rightarrow Our goal is to prove the existence of the harmonic measure for all finite subsets of various weighted graphs.

Motivations to study Harmonic measure

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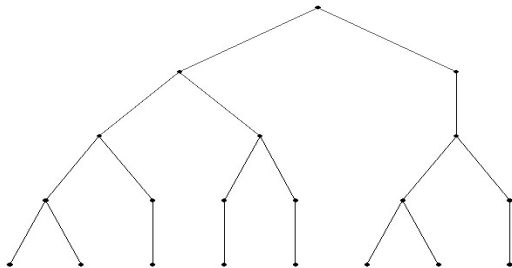
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\Rightarrow **Physical interpretation** : distribution/spread of charge on an object .

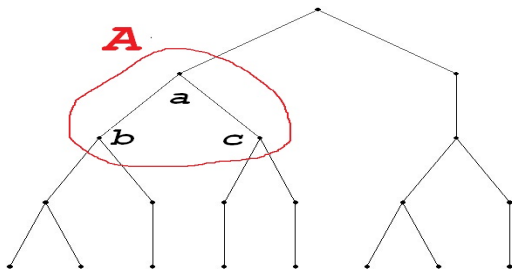
Examples where Harmonic measure does not exist

Infinite tree



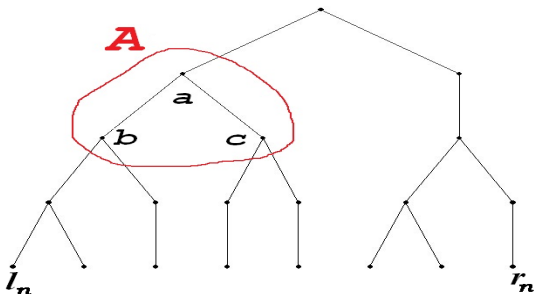
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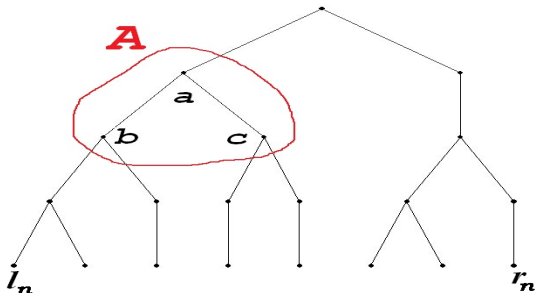
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Consider for example, $\bar{H}_A(l_n, a)$ and $\bar{H}_A(r_n, a)$.

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Examples where Harmonic measure exists

The harmonic measure exists in \mathbb{Z}^d for the simple random walk.

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Theorem (G. Lawler)

Let A a finite subset of \mathbb{Z}^d , for all y in A , we have :

$$\lim_{D(0,x) \rightarrow \infty} \bar{H}_A(x, y) = \mathbf{H}_A(y) \quad \text{exists.}$$

Moreover,

$$\mathbf{H}_A(y) = \lim_{n \rightarrow \infty} \frac{\mathbf{P}_y(\tau_A > \tau_{\partial B(0,n)})}{\sum_{y' \in A} \mathbf{P}_{y'}(\tau_A > \tau_{\partial B(0,n)})}.$$

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Remark

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$$\mathbb{P}(X_{n+1} - X_n = \mathbf{e}_i) = \mathbb{P}(X_{n+1} - X_n = -\mathbf{e}_i)$$

and

$$\mathbb{P}(X_{n+1} = X_n) = 1 - 2 \sum_{i=1..d} \mathbb{P}(X_{n+1} - X_n = \mathbf{e}_i)$$

Tools of the proof of Lawler

2 majors ingredients :

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Definition

We say that a weighted graph (Γ, a) satisfies **H(K,M)**, the Harnack inequality with shrinking parameter $M > 1$, if there is a constant $K < \infty$ such that for all $x \in \Gamma$ and $R > 0$, and for any non-negative harmonic function u on $B(x, MR)$,

$$\max_{B(x,R)} u \leq K \min_{B(x,R)} u.$$

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2 majors ingredients :

- (Elliptic) Harnack inequality
- for $d \geq 3$, precise estimates of G ,
for $d = 2$, precise estimates of g , where

$$g(x) := \lim_n [G_{B(0,n)}(0) - G_{B(0,n)}(x)],$$

and so of $G_{B(0,n)}$.

2

Results

- Transient case
- Recurrent case

Introduction

Results

Sketch of the proof of Theorem, transient case

Overview of the proof in the recurrent case

Open questions

Weighted graphs

Random walks

hitting distribution

Harmonic measure

Examples where Harmonic measure does not exist

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Transient case

The main result for transient graphs is the existence of the harmonic measure for random walks with a Green function which verify the following estimate.

Definition

We say that a weighted graph (Γ, a) satisfies the Green function estimate \mathbf{GE}_γ for $\gamma > 0$ if there are constants $0 < C_i \leq C_s < \infty$ and if for all $z \in \Gamma$, there exists $R_z < \infty$ such that for all $x, y \in \Gamma$ with $D(x, y) \geq R_x \wedge R_y$ we have :

$$\frac{C_i}{D(x, y)^\gamma} \leq G(x, y) \leq \frac{C_s}{D(x, y)^\gamma}. \quad (\mathbf{GE}_\gamma)$$

Our main result is the following :

Theorem

Let (Γ, a) be a weighted graph which verifies \mathbf{GE}_γ for some $\gamma > 0$. Then for any finite subset $A \subset \Gamma$ the harmonic measure on A exists. (That is, for all $y \in A$, the limit exists.)

Moreover, we have :

$$\lim_{D(x,A) \rightarrow \infty} \bar{H}_A(x, y) = \lim_{m \rightarrow +\infty} H_A^m(y),$$

where, for m large enough,

$$H_A^m(y) = \frac{\pi(y) P_y(\tau_A > \tau_{\partial B(x_0, m)})}{\text{Cap}_m(A)}$$

The limit does not depend on the choice of x_0 .

- 1 The *capacity* of A with respect to B , for $A \subset B \subset \Gamma$, is defined by

$$\text{Cap}_B(A) := \sum_{x \in A} \pi(x) P_x(\bar{\tau}_{B^c} < \tau_A).$$

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Recall that

$$\tau_A := \inf\{k \geq 1; X_k \in A\},$$

$$\bar{\tau}_A := \inf\{k \geq 0; X_k \in A\}$$

- 2 $\text{Cap}_m(A)$ is the capacity of A with respect to $B(x_0, m)$ for some $x_0 \in \Gamma$.

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Definition

We say that a weighted graph (Γ, a) satisfies **wh**(K), the weak Harnack inequality, if there is a constant $1 \leq K < \infty$ such that for all $x \in \Gamma$ and for all $R > 0$ there is $M_{x,R} \geq 2$ such that for all $M > M_{x,R}$ and for any non-negative harmonic function u on $B(x, MR)$,

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We will prove that the Green function estimates **GE** $_{\gamma}$ imply the weak Harnack inequality.

Proposition

Let (Γ, a) be a weighted graph which verifies (\mathbf{GE}_γ) for some $\gamma > 0$. Then the graph is connected, transient and $\mathbf{wH}(K)$ holds with $K = 2^\gamma \frac{C_s}{C_i}$.

Some applications

Corollary

Let (\mathbb{Z}^d, a) , $d \geq 3$, be a uniformly elliptic graph.

Then for all finite subsets A of \mathbb{Z}^d and for all $y \in A$, the limit exists.

Moreover, we have :

$$\lim_{|x| \rightarrow +\infty} \bar{H}_A(x, y) = \lim_{m \rightarrow +\infty} H_A^m(y),$$

where $H_A^m(y) = \frac{\pi(y) P_y(\tau_A > \tau_{\partial B(0, m)})}{\text{Cap}_m(A)}$.

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It follows from Delmotte's estimates.

Existence of the harmonic measure for \mathbb{Z}^d , $d \geq 3$, with i.i.d. conductances

Corollary

Let (\mathbb{Z}^d, a) , $d \geq 3$, be a weighted graph where the weights $(a(e); e \in \mathbb{Z}^d)$ are i.i.d. non-negative random variables on a probability space (Ω, \mathbb{P}) which verify

$$\mathbb{P}(a(e) > 0) > p_c(\mathbb{Z}^d).$$

For any finite subset A of \mathcal{C}_∞ and for all $y \in A$, harmonic measure exists. Moreover, we have :

$$\lim_{|x| \rightarrow +\infty, x \in \mathcal{C}_\infty} \bar{H}_A(x, y) = \lim_{m \rightarrow +\infty} H_A^m(y).$$

Where $H_A^m(y) = \frac{\pi(y)P_y^\omega(\tau_A > \tau_{\partial B_\omega(x_0, m)})}{\text{Cap}_m(A)}$ for some $x_0 \in \mathcal{C}_\infty$ and for m large enough.

Where $H_A^m(y) = \frac{\pi(y)P_y^\omega(\tau_A > \tau_{\partial B_\omega(x_0, m)})}{\text{Cap}_m(A)}$ for some $x_0 \in \mathcal{C}_\infty$ and for m large enough.

It follows from the Green function estimates of Andres, Barlow, Deuschel, Hambly.

Recurrent Case

Percolation cluster.

Theorem

Let (\mathbb{Z}^2, a) be a weighted graph where the weights $(a(e); e \in \mathbb{Z}^2)$ are i.i.d. random variables on a probability space $(\Omega, \mathbb{P}_\rho)$ which verify

$$p = \mathbb{P}_\rho(a(e) = 1) = 1 - \mathbb{P}_\rho(a(e) = 0) > p_c(\mathbb{Z}^2).$$

Then \mathbb{P}_ρ almost surely, for any finite subset A of $\mathcal{C}_\infty(\cdot)$ and for all $y \in A$, the harmonic measure exists.

Recurrent Case

\mathbb{Z}^2 elliptic.

Theorem

If (\mathbb{Z}^2, a) is a uniformly elliptic weighted graph then for all finite subsets $A \subset \mathbb{Z}^2$ and for all $y \in A$, the limit exists.

- 3 Sketch of the proof of Theorem, transient case
- 1st Step : bound of \bar{H}_A
 - 2nd Step : Replace set A by a box
 - 3rd Step : Replace exit time of an annulus by exit time of a box
 - 4th Step : Estimate of $P_u(X_{\tau_{\partial B}} = z)$
 - 5th Step : Gathering the estimate
 - Modification of step 4, with a weak assumption

Introduction

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Overview of the proof in the recurrent case

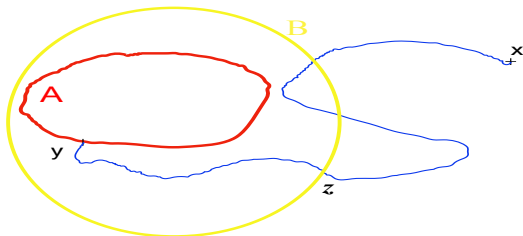
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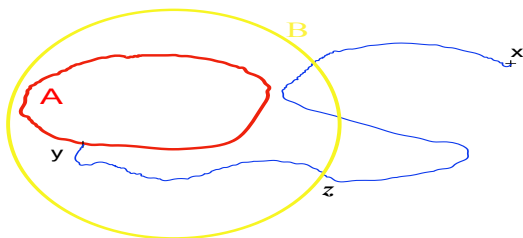
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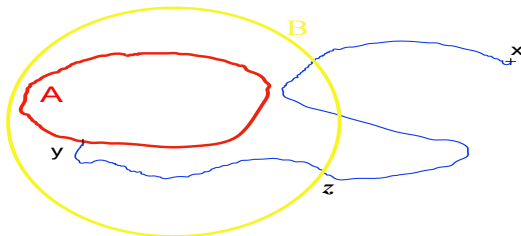


For all $x \in B^c$ and $y \in A$, we have :

$$H_A(x, y) = \sum_{z \in \partial B} G_{A^c}(x, z) H_{A \cup \partial B}(z, y).$$

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- Then, by summing over y we get :

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- So,

$$\min_{z \in \partial B} \frac{H_{A \cup \partial B}(z, y)}{P_z(\tau_A < \tau_{\partial B})} \leq \bar{H}_A(x, y) \leq \max_{z \in \partial B} \frac{H_{A \cup \partial B}(z, y)}{P_z(\tau_A < \tau_{\partial B})}.$$

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By reversibility and since $P_z(\tau_A < \tau_{\partial B}) = \sum_{\tilde{y} \in A} H_{AU \partial B}(z, \tilde{y})$,
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$$\min_{z \in \partial B} \frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)} \leq \bar{H}_A(x, y) \leq \max_{z \in \partial B} \frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)}$$

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⇒ Study of

$$\frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)}.$$

1st Step : bound of \bar{H}_A

By reversibility and since $P_z(\tau_A < \tau_{\partial B}) = \sum_{\tilde{y} \in A} H_{AU\partial B}(z, \tilde{y})$,
 For all $x \in B^c$ and $y \in A$, we obtain :

$$\min_{z \in \partial B} \frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)} \leq \bar{H}_A(x, y) \leq \max_{z \in \partial B} \frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)}$$

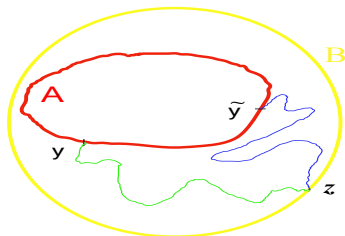
\Rightarrow Study of

$$\frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)}$$

\Rightarrow Study of $H_{AU\partial B}(y, z)$ for $y \in A$, $z \in \partial B$ and B "big"...

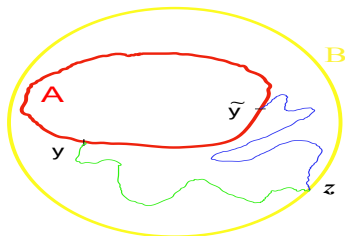
1st Step : bound of \bar{H}_A

Compare $H_{A \cup \partial B}(y, z)$ and $H_{A \cup \partial B}(\tilde{y}, z)$ for $y, \tilde{y} \in A$ and $z \in \partial B$



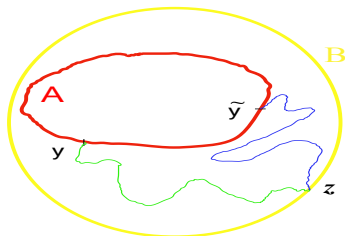
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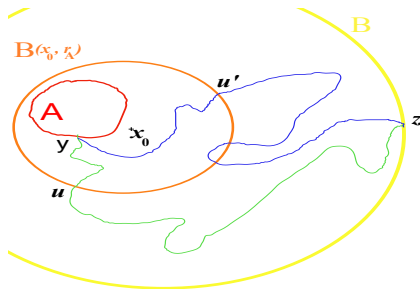
\Rightarrow Harnack inequality...

2nd Step : Replace set A by a box

Let $x_0 \in \Gamma$ and $r_A > 0$ such that $A \subset B(x_0, r_A)$.

2nd Step : Replace set A by a box

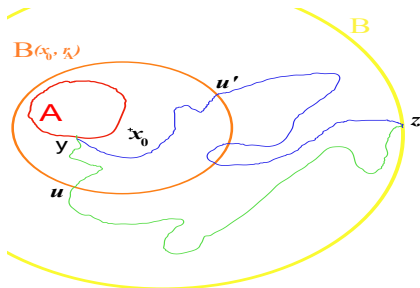
Let $x_0 \in \Gamma$ and $r_A > 0$ such that $A \subset B(x_0, r_A)$.



$$P_y(X_{\tau_{\partial B} \wedge \tau_A} = z) = \sum_{u \in \partial B(x_0, r_A)} P_y(X_{\tau_{\partial B(x_0, r_A)} \wedge \tau_A} = u) P_u(X_{\tau_{\partial B} \wedge \tau_A} = z)$$

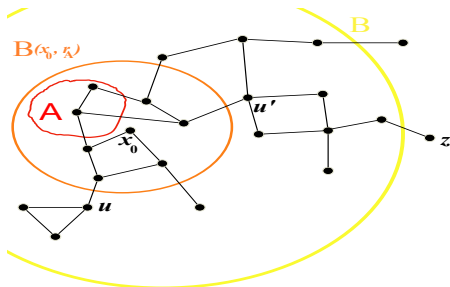
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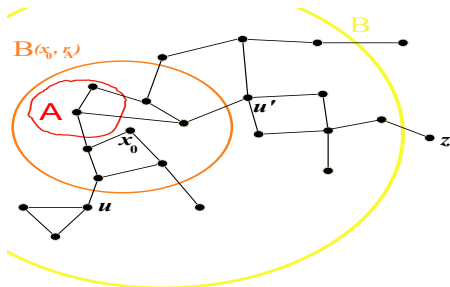


\Rightarrow Study of $P_u(X_{T_{\partial B} \wedge T_A} = z)$ for $u \in \partial B(x_0, r_A)$.

2nd Step : Replace set A by a box

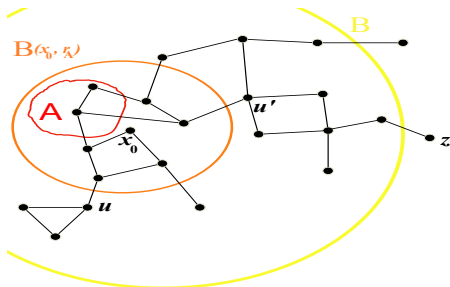


2nd Step : Replace set A by a box



Pb : if some u are not connected to ∂B in $B - A$,

2nd Step : Replace set A by a box



Pb : if some u are not connected to ∂B in $B - A$, no chance to compare $P_u(X_{\tau_{\partial B} \wedge \tau_A} = z)$ for all u .

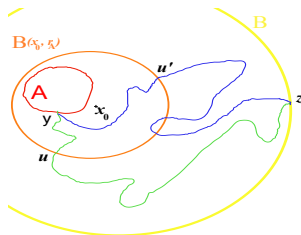
2nd Step : Replace set A by a box

A condition like

$$(*) \quad P_u(\tau_A > \tau_{\partial B}) > c > 0,$$

(with c independant of $B...$)

enables us to remove this case.



2nd Step : Replace set A by a box

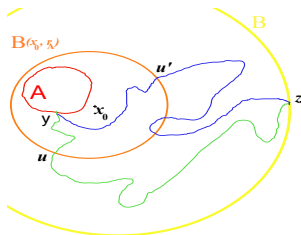
A condition like

$$(*) \quad P_u(\tau_A > \tau_{\partial B}) > c > 0,$$

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enables us to remove this case. And so, we have to study

$$\text{for all } u \in \partial B(x_0, r_A) \quad \mathbb{P}_u(X_{\tau_{\partial B} \wedge \tau_A} = z).$$



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Overview of the proof in the recurrent case

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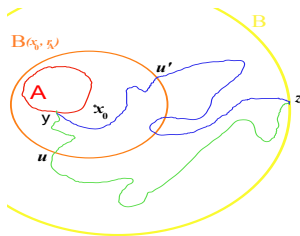
3rd Step : Replace exit time of an annulus by exit time of a box

4th Step : Estimate of $P_u(X_{\tau_{\partial B}} = z)$

5th Step : Gathering the estimate

Modification of step 4, with a weak assumption

3rd Step : Replace exit time of an annulus by exit time of a box



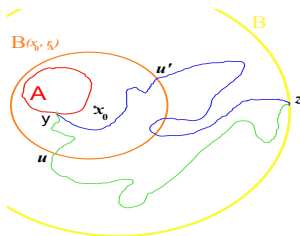
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The condition

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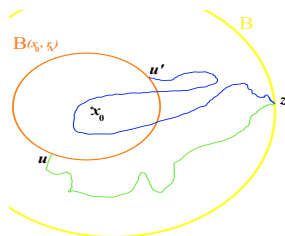
also implies, that we can study

$$P_u(X_{\tau_{\partial B}} = z), \quad \text{for } u \in \partial B(x_0, r_A).$$



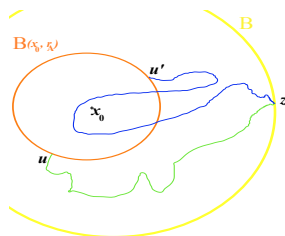
4th Step : Estimate of $P_u(X_{\tau_{\partial B}} = z)$

Assume graph Γ satisfies classical Harnack inequality $H(K, M)$.



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Assume graph Γ satisfies classical Harnack inequality $H(K, M)$.



4th Step : Estimate of $P_u(X_{\tau_{\partial B}} = z)$

Recall parameters meaning in Harnack inequality

Definition

We say that a weighted graph (Γ, a) satisfies **H(K,M)**, if all $x \in \Gamma$ and $R > 0$, and for any non-negative harmonic function u on $B(x, MR)$,

$$\max_{B(x,R)} u \leq K \min_{B(x,R)} u.$$

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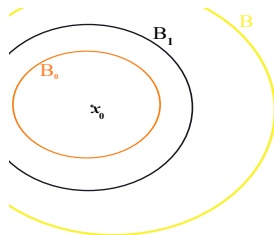
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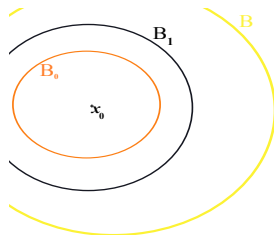
- $B_0 = B(x_0, r_A)$
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4th Step : Estimate of $P_U(X_{\tau_{\partial B}} = z)$

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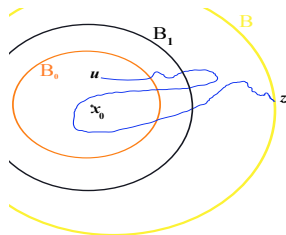
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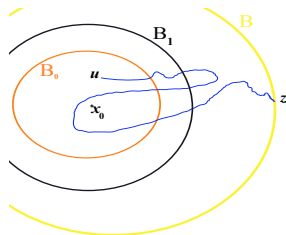
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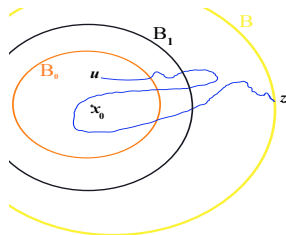
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- f is harmonic on B_1

so we can compare : $f_B(u)$ and $f_B(u')$ for $u, u' \in B_0$



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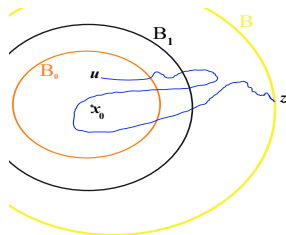
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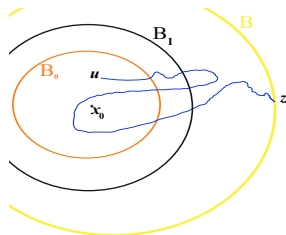
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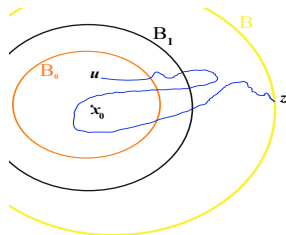
$$B_1 \subsetneq B$$

Let $f_B(u) = P_u(X_{\tau_{\partial B}} = z)$ defined on B_1 .

Harnack inequality also gives us that :

$$\text{osc}_{B_0}(f_B) \leq \frac{K-1}{K+1} \text{osc}_{B_1}(f_B),$$

where $\text{osc}_E(f) = \max_E f - \min_E f$.



4th Step : Estimate of $P_u(X_{\tau_{\partial B}} = z)$

Let $k \geq 1$ and let

- $B_k = B(x_0, M^k r_A)$

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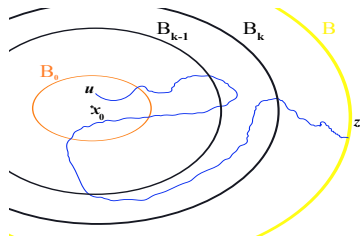
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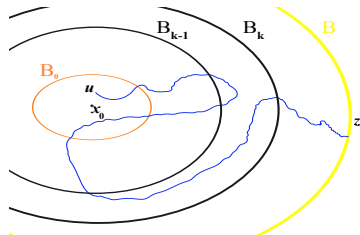
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Similarly,

$$\text{osc}_{B_{k-1}}(f_B) \leq \frac{K-1}{K+1} \text{osc}_{B_k}(f_B).$$



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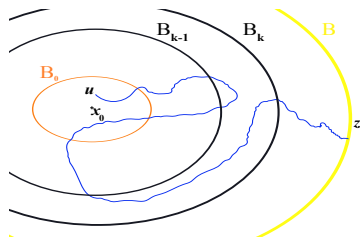
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And so,

$$\text{osc}_{B_0}(f_B) \leq \left(\frac{K-1}{K+1}\right)^k \text{osc}_{B_k}(f_B),$$



4th Step : Estimate of $P_u(X_{\tau_{\partial B}} = z)$

Finally, for B big enough and for $u \in B(x_0, r_A)$, we get :

$$\begin{aligned}
 |f_B(u) - f_B(x_0)| &\leq \left(\frac{K-1}{K+1}\right)^k \text{osc}_{B_k}(f_B) \\
 &\leq \left(\frac{K-1}{K+1}\right)^k \max_{B_k}(f_B) \\
 &\leq \left(\frac{K-1}{K+1}\right)^k K f_B(x_0)
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So,

$$f_B(u) = f_B(x_0) \left[1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right) \right].$$

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$$f_B(u) = f_B(x_0)[1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right)].$$

Taking for example $B = B_{k+1}$, this can be read :

$$P_u(X_{\tau_{\partial B_{k+1}}} = z) = H_{\partial B_{k+1}}(x_0, z)[1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right)],$$

where the constant in $O(\cdot)$ depends only on K .

5th Step : Final estimate

With condition like

$$(*) \quad P_u(\tau_A > \tau_{\partial B}) > c > 0,$$

(with c independant of B),

5th Step : Final estimate

With condition like

$$(*) \quad P_u(\tau_A > \tau_{\partial B}) > c > 0,$$

(with c independant of B), we deduce (step 3) that :

for all $u \in B(x_0, r_A)$,

$$P_u(X_{\tau_{\partial B_{k+1}} \wedge \tau_A} = z) = H_{\partial B_{k+1}}(x_0, z) P_x(\tau_A > \tau_{\partial B_{k+1}}) [1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right)].$$

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$$(*) \quad P_u(\tau_A > \tau_{\partial B}) > c > 0,$$

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And then by step 2, we finally get, for all $y \in A$,

$$P_y(X_{\tau_{\partial B_{k+1}} \wedge \tau_A} = z) = H_{\partial B_{k+1}}(x_0, z) [1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right)] P_y(\tau_A > \tau_{\partial B_{k+1}})$$

5th Step : Final estimate

This can be read, for all $y \in A$,

$$H_{A \cup \partial B_{k+1}}(y, z) = H_{\partial B_{k+1}}(x_0, z) \left[1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right) \right] P_y(\tau_A > \tau_{\partial B_{k+1}}).$$

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And then,

$$\frac{\pi(y) H_{A \cup \partial B_{k+1}}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) P_{\tilde{y}}(X_{\tau_{\partial B_{k+1}} \wedge \tau_A} = z)} = \frac{\pi(y) P_y(\tau_A > \tau_{\partial B_{k+1}})}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) P_{\tilde{y}}(\tau_A > \tau_{\partial B_{k+1}})} \times [1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right)]$$

5th Step : Final estimate

But, remember that,

$$\min_{z \in \partial B} \frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)} \leq \bar{H}_A(x, y) \leq \max_{z \in \partial B} \frac{\pi(y) H_{AU\partial B}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y}) H_{AU\partial B}(\tilde{y}, z)}$$

5th Step : Final estimate

So, from

$$\frac{\pi(y)H_{A \cup \partial B_{k+1}}(y, z)}{\sum_{\tilde{y} \in A} \pi(\tilde{y})P_{\tilde{y}}(X_{\tau_{\partial B_{k+1}} \wedge \tau_A} = z)} = \frac{\pi(y)P_y(\tau_A > \tau_{\partial B_{k+1}})}{\sum_{\tilde{y} \in A} \pi(\tilde{y})P_{\tilde{y}}(\tau_A > \tau_{\partial B_{k+1}})} \times [1 + O\left(\left(\frac{K-1}{K+1}\right)^k\right)],$$

we obtain that $\lim_{v \rightarrow +\infty} \bar{H}_A(v, y)$ exists and

$$\lim_{v \rightarrow +\infty} \bar{H}_A(v, y) = \frac{\pi(y)P_y(\tau_A > +\infty)}{\sum_{\tilde{y} \in A} \pi(\tilde{y})P_{\tilde{y}}(\tau_A > +\infty)}.$$

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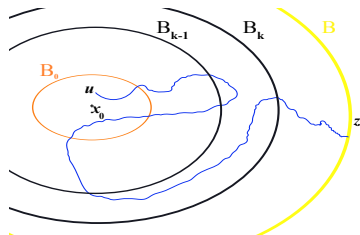
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So, by Harnack inequality

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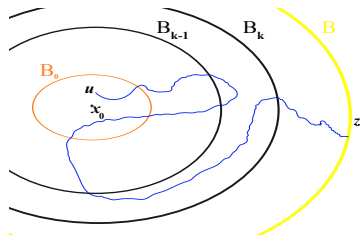


How is use Harnack inequality ?

- $B_k = B(x_0, M^k r_A)$
- B such that $B_k \subsetneq B$
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Weak Harnack inequality

Definition

We say that a weighted graph (Γ, a) satisfies **WH**(K), the weak Harnack inequality, if there is a constant $1 \leq K < \infty$ such that for all $x \in \Gamma$ and for all $R > 0$ there is $M_{x,R} \geq 2$ such that for all $M > M_{x,R}$ and for any non-negative harmonic function u on $B(x, MR)$,

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Assuming Weak Harnack inequality, we replace $B(x_0, M^k r_A)$ by $B(x_0, M_k M_{k-1} \dots M_1 r_A)$ such that

$$M_i = M(x_0, M_{i-1} M_{i-2} \dots M_1 r_A).$$

Introduction

Results

Sketch of the proof of Theorem, transient case

Overview of the proof in the recurrent case

Open questions

1st Step : bound of \bar{H}_A

2nd Step : Replace set A by a box

3rd Step : Replace exit time of an annulus by exit time of a box

4th Step : Estimate of $P_U(X_{\tau_{\partial B}} = z)$

5th Step : Gathering the estimate

Modification of step 4, with a weak assumption

Condition (*)

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Estimate (GE_γ) gives us **WH**(K) and the wanted condition

$$(*) \quad P_u(\tau_A > \tau_{\partial B}) > c > 0.$$

Lemma

Let (Γ, a) be a weighted graph which verifies **(GE $_\gamma$)**.

Set $\theta = (2 \frac{C_s}{C_i})^{\frac{1}{\gamma}}$. Then for all $x_0 \in \Gamma$, $M > \theta$, $R \geq R_{x_0}$ and $x \in \partial B(x_0, \theta R)$, we have : for all $A \subset B(x_0, R)$,

$$P_x(\tau_A > \tau_{\partial B(x_0, MR)}) > \frac{C_i}{2C_s}. \quad (1)$$

4 Overview of the proof in the recurrent case

Supercritical cluster percolation in dimension 2

- Replace G by g

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- A last trick in a bound of H_A .

Supercritical cluster percolation in dimension 2

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 &= \frac{\pi(y)P_y(\tilde{\sigma}_n < \tau_A)}{\sum_{y' \in A} \pi(y')P_{y'}(\tilde{\sigma}_n < \tau_A)} \left[1 + O(n^{-\nu'}) \right] \\
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Fact : for $x \in A^c$,

$\lim_n (\ln n)P_x(\tilde{\sigma}_n < \tau_A)$ exists

5 Open questions

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- **Question 2** : Is there a connection between existence of harmonic measure and invariance principle (in random environments) ?

*Thanks for your attention
...!*