Estimation of the last passage percolation constant in a charged complete directed acyclic graph via perfect simulation

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Abstract

Our object of study is the asymptotic growth of heaviest paths in a charged (weighted with signed weights) complete directed acyclic graph. Edge charges are i.i.d. random variables with common distribution F supported on $[-\infty, 1]$ with essential supremum equal to 1 (a charge of $-\infty$ is understood as the absence of an edge). The asymptotic growth rate is a constant that we denote by $C(F)$. Even in the simplest case where $F = p\delta_1 + (1-p)\delta_{-\infty}$, corresponding to the longest path in the Barak-Erdős random graph, there is no closed-form expression for this function, but good bounds do exist. In this paper we construct a Markovian particle system that we call "Max Growth System" (MGS), and show how it is related to the charged random graph. The MGS is a generalization of the Infinite Bin Model that has been the object of study of a number of papers. We then identify a random functional of the process that admits a stationary version and whose expectation equals the unknown constant $C(F)$. Furthermore, we construct an effective perfect simulation algorithm for this functional which produces samples from the random functional.

Keywords and phrases. perfect simulation, coupling (from the past), random graph, Markov process, stationarity, last passage percolation

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1 Preliminaries

A Barak-Erdős random graph is a directed acyclic version of the standard Erdős-Rényi graph [2]. We let $\mathbb{Z}^+$, the set of non-negative integers, serve as the set of vertices. For each pair of vertices i, j with $i < j$, declare (i, j) as an edge directed from i to j with probability p, independently from any other pair. Then the maximum length L_n of all paths from vertex 0 to n satisfies a law of large numbers [20, 8]: $\lim_{n\to\infty} L_n/n = C(p)$, a.s., where $C(p)$ is a certain deterministic, increasing, analytic function of $0 < p < 1$ [18, 19]. Owing to the fact that such a graph appears as a model in various natural applications, such as in computer systems [13, 14], in mathematical ecology [20, 21] and others, information about $C(p)$ has been the subject of a number of papers [20, 8, 6, 10, 18, 19, 9, 11].

We take interest in a generalization of this problem, considering the Last Passage Percolation problem on a complete directed acyclic graph, in which each edge has a signed charge distributed according to an independent copy of the random variable w taking values in $\mathbb{R} \cup \{-\infty\}$, such

that $\inf\{z \in \mathbb{R} : \mathbb{P}(w > z) = 0\} < \infty$. We denote by F the law of w, and let $\{w_{i,j}, 0 \le i < j\}$, be a collection of i.i.d. copies of w. If π is a path from i to j, namely an increasing collection of vertices $(i = i_0, i_1, \ldots, i_\ell = j)$ then its charge is defined as the sum of the charges of its edges: $w(\pi) = w_{i_0,i_1} + \cdots + w_{i_{\ell-1},i_\ell}$, using the convention that $-\infty + x = -\infty$ for all $x \in \mathbb{R}$. In other words, if a path goes through an edge with charge $-\infty$, then the charge of the path is $-\infty$. We define by convention the charge of a path consisting of a single vertex as 0.

We are concerned with the quantity

$$W_n := \sup\{w(\pi) : \pi \text{ is a path from 0 to } n\}, \tag{1}$$

the maximum charge of all paths between 0 and n. Observe that $(W_n, n \ge 0)$ is a superadditive random sequence as direct computations show that for all $n, m \ge 0$,

$$W_{n+m} \ge W_n + W_{n,n+m},$$

with $W_{n,n+m} = \sup\{w(\pi) : \pi \text{ is a path from } n \text{ to } n+m\}$. As $W_{n,n+m}$ is a copy of W_m independent of W_n, by Kingman's subadditive ergodic theorem [15] we have

$$\frac{W_n}{n} \to C(F), \quad \text{a.s. as } n \to \infty \tag{2}$$

where $C(F)$ is a deterministic function of the law F. We refer to $C(F)$ as the *last passage percolation constant* of F. The objective of the present article is to develop an approach to compute this constant through Monte Carlo methods.

We denote by

$$L = \inf\{z \in \mathbb{R} : \mathbb{P}(w > z) = 0\}$$

the *essential supremum* of F (this is the maximal point of the support of distribution F).

Consider momentarily the case $L \le 0$. Then edge weights are nonpositive a.s., and, since

$$-W_n = -\inf\{-w(\pi), \pi \text{ is a path from 0 to } n\},$$

the problem is that of first passage percolation on the complete directed graph. We claim that $C(F) = 0$. Indeed, with $n \ge 3$, considering the 2-edge path $(0, j, n)$,

$$0 \ge W_n \ge \sup_{1 \le j \le n-1} (w_{0,j} + w_{j,n}) \quad \text{a.s.},$$

hence

$$\begin{aligned} \mathbb{P}(W_n \ge 2(L-1)) &\ge \mathbb{P}\left(w_{0,j} + w_{j,n} \ge 2(L-1) \text{ for all } 1 \le j \le n-1\right) \\ &\ge 1 - (1 - \mathbb{P}(w > L-1)^2)^{n-1}. \end{aligned}$$

Thus, by the Borel-Cantelli lemma, $W_n/n \to 0$ in probability, and hence $C(F) = 0$, as claimed. It is not hard to see that W_n itself converges weakly to the random variable $\max(w, 2L)$.

We only consider the case $L > 0$ in the rest of the article. In this situation, up to replacing w by w/L, we will assume without loss of generality that the essential supremum of F is 1. Hence, we work under the following assumption for the distribution F of w:

$$\forall \varepsilon > 0, \quad F([1-\varepsilon, 1]) > 0 \text{ and } F((1, \infty)) = 0. \tag{3}$$

The case $F = p\delta_1 + (1-p)\delta_{-\infty}$ formally corresponds to a Barak-Erdős graph as any edge with charge $-\infty$ can be ignored. Such a graph was studied in [8] and a more general version of it in [6]. The constant $C(p)$ mentioned earlier is, with an abuse of notation, the constant $C(p\delta_1 + (1-p)\delta_{-\infty})$. We know that $C(p) > 0$ for all $p > 0$ which means that eventually, any two vertices that are far apart enough are connected by a path that has charge $> -\infty$. It was shown in [18, 19] that the function $p \to C(p)$ is analytic on $(0, 1]$ and a two-term asymptotic expansion was given in the limit $p \to 0$.

The case $F = p\delta_1 + (1-p)\delta_x$, where $x \in (-\infty, 1)$, was studied in [11]. For this case, the quantity $C(F)$ was denoted by $C_p(x)$, a differentiable function of $x \in (-\infty, 1) \setminus I$, where I is the union of nonpositive rationals and of the inverses $1/n$, $n \geq 2$. Moreover $C(p)$ is the decreasing limit of $C_p(x)$, as $x \to -\infty$. In the special case when $x = 0$, it was shown in [7] that $C_p(0) = 1/\psi(1-p)$ where ψ is a Ramanujan theta function.

Let F be a distribution on $[-\infty, 1]$ with essential supremum 1. Comparing F with the distribution $p\delta_{1/2} + (1-p)\delta_{-\infty}$ where $p = F([\frac{1}{2}, 1])$, it is not hard to see that $C(F) > 0$. The goal of this paper is to *construct* a random variable with expectation $C(F)$ that can be perfectly simulated via an explicit algorithm. Perfect simulation of a functional of a Markov chain in its "steady-state" is a technique that, whenever applicable, avoids the bias introduced by standard MCMC (=Markov Chain Monte Carlo) methods, in which one would approach $C(F)$ by a realization of W_n/n for n large enough. The terminology and algorithm was introduced in [22].

A survey can be found in [16]. Its relation to the so-called backwards-coupling was studied in [12] and falls in the studies of coupling methods for stochastic recursions that may entirely lack the Markovian property [3, 5, 8].

Our perfect simulation algorithm is based on the construction of a particle system, that we call *Max Growth System* (MGS) associated to the charged complete directed graph. This particle system can be seen as an extension of the Infinite Bin Model (IBM) [8, 18, 4, 19] arising in connection to the Barak-Erdős graph. We mention *en passant* that the IBM is a particle system in discrete time introduced in [8] but one which falls in a natural class of similar particle systems, manifestations of which have appeared frequently in the literature, e.g. in [1].

In Section 2, we first define the MGS with charge distribution F and describe some properties of its dynamics. In Section 3, we show that a certain functional of the MGS is a Markov chain that admits a stationary version. In Section 4, we pull the random variable mentioned above from the stationary version, show that its expectation is $C(F)$ and describe a perfect simulation algorithm. We conclude by suggesting further directions of research in Section 5.

2 The Max Growth System (MGS)

The Max Growth System is a particle system on $\mathbb{R} \cup \{-\infty\}$ in which at every step a new atom is added to the process. This auxiliary particle system is constructed in such a way that starting from a single particle at position 0, the nth particle in the system will be placed at position W_n.

2.1 Deterministic dynamics of the MGS

We let $\mathcal{N}$ be the set of locally finite point measures on $\mathbb{R} \cup \{-\infty\}$ with a finite maximal element, namely, measures whose values are nonnegative integers, which are finite on every interval of the form $[x, \infty)$ and which are positive on $\mathbb{R}$. This will be the state space on which the MGS is defined. Any such measure $\nu \in \mathcal{N}$ is specified by the nonincreasing sequence $\nu_1 \geq \nu_2 \geq \cdots \geq -\infty$ of the locations of the points (atoms) of ν. This sequence may be finite or infinite. For example, $\nu = 2\delta_0 + \delta_{-1.5} + 3\delta_{-4}$ is equivalently represented by the finite sequence $(0, 0, -1.5, -4, -4, -4)$. We shall therefore think of any $\nu \in \mathcal{N}$ either as a point measure $\nu = \sum_{k\geq 1} \delta_{\nu_k}$ or as a sequence $(\nu_1, \nu_2, \ldots)$. Note that the zero measure 0 is an element of $\mathcal{N}$ and corresponds to an empty sequence of points. The total mass $\|\nu\| = \nu(\mathbb{R})$ of ν is the number of its points (counted with multiplicity). We let $\inf \nu := \nu_{\|\nu\|}$ be the location of the last point of ν if $\|\nu\| < \infty$. If $\|\nu\| = \infty$, we let $\inf \nu = -\infty$.

Let $w = (w_1, w_2, \ldots)$ be a sequence of elements of $\mathbb{R} \cup \{-\infty\}$, such that $\sup_{k\geq 1} w_k \leq 1$. Let $\mathcal{W}$ be the collection of such sequences. Given ν a non-zero element of $\mathcal{N}$, define the quantity

$$\mathfrak{m}(\nu, w) := \sup_{k\geq 1}(\nu_k + w_k), \quad \nu \neq 0, \quad w \in \mathcal{W}.$$

Here the supremum is taken either over all $k \geq 1$ if $\|\nu\| = \infty$ or over $1 \leq k \leq \|\nu\|$ if $\|\nu\|$ is finite. Observe that $\mathfrak{m}(\delta_0, w) = w_1$ for all $w \in \mathcal{W}$. The map responsible for the dynamics of the MGS process is defined by

$$\Psi_w \nu := \nu + \delta_{\mathfrak{m}(\nu,w)},$$

that consists in adding at every step an atom in the process at a position given by $\mathfrak{m}(\nu, w)$.

We will later employ a "coupling from the past" technique. To this end, it is worth describing the MGS starting from an arbitrary point in time. Let $(w(t), t \in \mathbb{Z})$ be a sequence of elements of $\mathcal{W}$, ν a point measure in $\mathcal{N}$ and $T \in \mathbb{Z}$. The MGS starting from ν at time T is the process $(\nu(t), t \geq T)$ defined recursively by

$$\nu(T) = \nu \quad \text{and} \quad \nu(t+1) = \Psi_{w(t+1)}\nu(t), \quad t \geq T.$$

When $(w_j(t), j \in \mathbb{Z}^+, t \in \mathbb{Z})$ is i.i.d. with law F, we say that $(\nu(t), t \geq 0)$ is an MGS with charge distribution F. To simplify notation, for all $s < t \in \mathbb{Z}$, we write

$$\Psi_w^{s,t} = \Psi_{w(t)} \circ \Psi_{w(t-1)} \circ \cdots \circ \Psi_{w(s)},$$

in which case we have $\nu(t) = \Psi_w^{T+1,t}\nu$ for all $t > T$.

To consider stationary versions of the MGS process, we will sometimes need to work with the particle system seen from the rightmost particle. We denote by $\mathcal{N}_0$ the set of $\nu \in \mathcal{N}$ with $\nu_1 = 0$. For $\nu \in \mathcal{N}$, we define its shift $\sigma\nu$ seen from the front by

$$\int f(x)\, \mathrm{d}(\sigma\nu)(x) := \int f(x - \nu_1)\, \mathrm{d}\nu,$$

for all $\nu \in \mathcal{N}$ and all positive bounded functions f. Thus $\sigma : \mathcal{N} \to \mathcal{N}$ and can be thought of as: "place the origin at the position of the rightmost atom". For example, $\sigma(\delta_a + \delta_b) = \delta_0 + \delta_{-|a-b|}$.

Observe that σ is a projection of $\mathcal{N}$ onto $\mathcal{N}_0$, which is consistent with the definition of the MGS as

$$\sigma\Psi_w = \sigma\Psi_w\sigma,$$

for all sequences $w \in \mathcal{W}$. It is also worth mentioning that, for all $\nu \in \mathcal{N}$, we have

$$\mathfrak{m}(\sigma\nu, w) = \mathfrak{m}(\nu, w) - \nu_1. \tag{4}$$

2.2 Decoupling properties of the MGS

The following lemma shows that if there is a large enough gap in between the first and the second atom in the point measure ν, and the sequence of charges satisfies a "triangular" property, then the positions of the new particles only depend on a finite number of charges.

Lemma 1 (Decoupling property)**.** *Fix $\ell \in [0, 1)$ and a positive integer n. Let $T \in \mathbb{Z}$ and $(w(T + t), t \geq 1)$ be a sequence in $\mathcal{W}$. Let ν be a point measure in $\mathcal{N}_0$ such that $\nu_2 \leq -\ell$. We define the sequences*

$$\nu(t) = \Psi_{w(t)}\nu(t-1) \quad \textit{and} \quad \tilde{\nu}(t) = \Psi_{w(t)}\tilde{\nu}(t-1), \quad t \geq T,$$

with $\nu(T) = \nu$ and $\tilde{\nu}(T) = \delta_0$. For all $n \in \mathbb{N}$, if

$$\overline{w}(T; t) := \max\{w_1(T + t), \ldots, w_t(T + t)\} \geq 1 - \ell \quad \textit{for all } 1 \leq t \leq n, \tag{5}$$

then $\mathfrak{m}(\nu(T + n - 1), w(T + n)) = \mathfrak{m}(\tilde{\nu}(T + n - 1), w(T + n))$.

Proof. It suffices to prove this statement for $T = 0$. We prove, by induction, that

$$\overline{w}(0; t) \geq 1 - \ell \text{ for all } 1 \leq t \leq n \;\Rightarrow\; \nu(n)_{|\mathbb{R}^+} = \tilde{\nu}(n)_{|\mathbb{R}^+} \text{ and } \nu(n)(\mathbb{R}^+) = n + 1 \tag{6}$$

Assume first that $n = 1$. In this case,

$$\mathfrak{m}(\nu, w(1)) = \max\left(w_1(1), \max_{j\geq 2}[\nu_j + w_j(1)]\right).$$

Since, by assumption, $\nu_j \leq \nu_2 \leq -\ell$ for all $j \geq 2$, we have $\nu_j + w_j(n) \leq -\ell + 1$ for all $j \geq 2$. To prove (6) for $n = 1$ we must assume that $w_1(1) \geq 1 - \ell$. But then $w_1(1) \geq \max_{j\geq 2}[\nu_j + w_j(1)]$ and so

$$\mathfrak{m}(\nu, w(1)) = w_1(1) = \mathfrak{m}(\tilde{\nu}(0), w(1)).$$

Hence $\nu(1) = \nu + \delta_{w_1(1)}$ and, with $\tilde{\nu}(0) = \delta_0$, $\tilde{\nu}(1) = \delta_0 + \delta_{w_1(1)}$. Hence (6) holds for $n = 1$.

Assume next that (6) holds for some $n \geq 2$. We prove that it also holds for $n + 1$. To do this, it suffices to assume that $\nu(n)_{|\mathbb{R}^+} = \tilde{\nu}(n)_{|\mathbb{R}^+}$, $\nu(n)(\mathbb{R}^+) = n + 1$, and $\overline{w}(0; t) \geq 1 - \ell$ for all $1 \leq t \leq n + 1$. In this case, we have

$$\mathfrak{m}(\nu(n), w(n + 1)) = \max\left(\max_{j\leq n+1}[\nu_j(n) + w_j(n + 1)], \max_{j\geq n+2}[\nu_j(n) + w_j(n + 1)]\right).$$

But, for all $j \leq n+1$, $\nu_j(n) \geq 0$ and so $\nu_j(n) + w_j(n+1) \geq 1 - \ell$. Taking into account the assumption $\nu_2 \leq -\ell$, we have, for all $j \geq n+2$, $\nu_j(n) \leq -\ell$ and so

$$\max_{j \leq n+1} [\nu_j(n) + w_j(n+1)] \geq 1 - \ell \geq \max_{j \geq n+2} [\nu_j(n) + w_j(n+1)],$$

which implies that

$$\mathfrak{m}(\nu(n), w(n+1)) = \mathfrak{m}(\tilde{\nu}(n), w(n+1)) = \max_{j \leq n+1} [\nu_j(n) + w_j(n+1)] \geq 1 - \ell > 0.$$

The configuration $\nu(n+1)$ is thus obtained by adding a particle to $\nu(n)$ at a positive location. Since $\nu(n) = \tilde{\nu}(n)$ on $\mathbb{R}^+$ and since the particle is added at the same location for both, we have $\nu(n+1) = \tilde{\nu}(n+1)$ on $\mathbb{R}^+$. Clearly, $\nu(n+1)(\mathbb{R}^+) = \nu(n)(\mathbb{R}^+) + 1 = n+2$, so (6) holds for $n+1$. □

The above lemma allows us to describe a set of conditions on the sequences $(w(t))$ so that the increments of ν and $\tilde{\nu}$ are algebraically independent of ν and $\tilde{\nu}$.

Corollary 1. *Let $T \in \mathbb{Z}$, $n \in \mathbb{N}$, $\ell \in [0,1)$ and $(w(T+t), 0 \leq t \leq n)$ a sequence such that*

$$w_1(T) \geq \ell \text{ and } \min\{\overline{w}(T;1), \overline{w}(T;2), \ldots, \overline{w}(T;n)\} \geq 1 - \ell. \tag{7}$$

Let $\nu, \tilde{\nu}$ be two elements of $\mathcal{N}_0$ and define the sequences

$$\nu(t) = \Psi_{w(t)}\nu(t-1) \text{ and } \tilde{\nu}(t) = \Psi_{w(t)}\tilde{\nu}(t-1), \quad t \geq T,$$

with $\nu(T-1) = \nu$ and $\tilde{\nu}(T-1) = \tilde{\nu}$. Then $\mathfrak{m}(\sigma\nu(t-1), w(t)) = \mathfrak{m}(\sigma\tilde{\nu}(t-1), w(t))$ for all $T+1 \leq t \leq T+n$.

In other words, the sequence $(\mathfrak{m}(\sigma\nu(t-1), w(t)),\ T+1 \leq t \leq T+n)$ is algebraically independent of $\nu(T-1)$ provided that w satisfies (7).

Proof. We observe that as $w_1(T) \geq \ell$, we have

$$\mathfrak{m}(\nu(T-1), w(T)) \geq \nu_1(T-1) + w_1(T) \geq \ell \quad \text{and} \quad \mathfrak{m}(\tilde{\nu}(T-1), w(T)) \geq \ell.$$

Therefore, the second largest atom of $\sigma\Psi_{w(T)}\nu(T-1)$ and $\sigma\Psi_{w(T)}\tilde{\nu}(T-1)$ are both smaller than $-\ell$, hence by (4) we can apply Lemma 1, which completes the proof. □

2.3 The MGS derived from the charged complete directed graph

Consider the charged complete directed graph with i.i.d. edge charges $\{w_{i,j}, 0 \leq i < j\}$ of law F, a collection of i.i.d. random variables in $\mathbb{R} \cup \{-\infty\}$ with common law F satisfying assumption (3). For all $n \in \mathbb{N}$, we write W_n for the length of the longest path between 0 and n. We observe that $(W_n, n \geq 1)$ can be coupled with the charged complete graph with charge distribution F.

Lemma 2. *Let $(\nu(t), t \geq 0)$ be an MGS with charge distribution F such that $\nu(0) = \delta_0$ and let $(W_t, t \geq 0)$ as defined in (1). We have the following equality in distribution:*

$$(\nu(t), t \geq 0) \overset{(d)}{=} \left(\sum_{j=0}^{t} \delta_{W_j}, t \geq 0 \right). \tag{8}$$

Proof. By definition, we have $\nu(0) = \delta_0 = \delta_{W_0}$, using that the path of length 0 between 1 and 1 has mass 0. Let $t_0 \in \mathbb{Z}^+$ and assume that we can construct a coupling between ν and W such that $(\nu(t), t \leq t_0) = (\sum_{j=0}^{t} \delta_{W_j}, t \leq t_0)$ a.s. Conditionally on this coupling, let $(w_{j,t_0+1}, j \in \mathbb{Z}^+)$ and $(w_j(t_0+1), j \in \mathbb{Z}^+)$ be independent families of i.i.d. random variables with law F. By (1), decomposing all paths π ending at $t_0 + 1$ according to their last step, we have

$$\begin{aligned} W_{t_0+1} &= \max\{W_j + w_{j,t_0+1}, 0 \leq j \leq t_0\} \\ &\overset{(d)}{=} \max\{\nu_j(t_0) + w_j(t_0+1), 1 \leq j \leq t_0+1\} = \mathfrak{m}(\nu(t_0), w(t_0+1)), \end{aligned}$$

therefore $\nu(t_0+1) \overset{(d)}{=} \sum_{j=0}^{t_0+1} \delta_{W_j}$. As a result, we can couple the two sequences of random variables in such a way that the above equality holds almost surely.

Hence, by recursion, there exists a coupling between the MGS and the last passage percolation problem such that (8) holds for all times. □

A noteworthy observation is that the increments of W are the same as the relative increments of the MGS. More precisely, defining

$$M_n = \max_{0 \leq k \leq n} W_k = \sup\{w(\pi), \pi \text{ path from 0 to } k\}, \tag{9}$$

the increments of the sequence $(M_n, n \geq 0)$ can be connected to the relative increments of the MGS.

Corollary 2. *Under the foregoing assumptions,*

$$(M_n - M_{n-1}, n \geq 1) \overset{(d)}{=} (\mathfrak{m}(\sigma\nu(n-1), w(n))^+, n \geq 1).$$

Proof. In the proof above, we established a coupling between $(\nu(n), n \geq 0)$ and $(W_k, k \geq 0)$. Under this coupling, for $n \in \mathbb{Z}^+$, we have

$$W_n = \mathfrak{m}(\nu(n-1), w(n)) \quad \text{and} \quad M_n = \nu_1(n).$$

As a result, under this coupling, we have

$$M_n - M_{n-1} = (W_n - M_{n-1})^+ = (\mathfrak{m}(\nu(n-1), w(n)) - \nu_1(n-1))^+ = \mathfrak{m}(\sigma\nu(n-1), w(n))^+. \quad \square$$

3 Stationarity via coupling

We recall that our aim is to compute the quantity $C(F)$ defined by

$$C(F) := \lim_{n\to\infty} \frac{W_n}{n} \quad \text{a.s.}$$

As F has a finite essential supremum, it holds that $\int_0^\infty xF(\mathrm{d}x) < \infty$. Therefore, by [10], it is known that

$$C(F) = \lim_{n\to\infty} \frac{M_n}{n} \quad \text{a.s. and in } L^1.$$

Thus, if F satisfies (3), we have

$$C(F) = \lim_{n\to\infty} \frac{\mathbb{E}(M_n)}{n}.$$

Using Corollary 2, we remark that for all $n \in \mathbb{N}$,

$$\frac{M_n}{n} = \frac{1}{n}\sum_{j=1}^{n}(M_j - M_{j-1}) = \frac{1}{n}\sum_{j=1}^{n} \mathfrak{m}(\sigma\nu(j-1), w(j))^+.$$

We show in this section that $(\mathfrak{m}(\sigma\nu(n-1), w(n)), n \geq 1)$ admits a stationary version (where we recall that $\sigma\nu$ is the point measure shifted so that its rightmost element is at position 0). Since the process $(\mathfrak{m}(\sigma\nu(n-1), w(n)), n \geq 1)$ is not Markovian, the term "stationary version" should be used with caution. For us, it means that it couples with a stationary process in finite time, as in the statement of Theorem 1 below. Then, writing $\overline{\mathfrak{m}}$ the limit in distribution of $\mathfrak{m}(\sigma\nu(n-1), w(n))$ as $n \to \infty$, we have

$$C(F) = \lim_{n\to\infty} \frac{1}{n}\sum_{j=1}^{n} \mathbb{E}\left(\mathfrak{m}(\sigma\nu(j-1), w(j))^+\right) = \mathbb{E}(\overline{\mathfrak{m}}^+),$$

as $\mathfrak{m}(\sigma\nu, w)^+ \in [0,1]$ a.s. In the next section, we introduce the perfect simulation algorithm, which consists in giving a realization of $\overline{\mathfrak{m}}$ without constructing the limit in distribution of $\sigma\nu(n)$ as $n \to \infty$.

Theorem 1. *Suppose that F is a distribution satisfying (3). Let $\ell \in [0,1)$ be such that $p := F([1-\ell, 1]) \in (0,1]$. Let $w = (w_i, i \in \mathbb{N})$ be i.i.d. random variables with law F and $(w(t), t \in \mathbb{Z})$ i.i.d. copies of w. Given $\nu(0) \in \mathcal{N}$, we define the MGS process by*

$$\nu(t+1) = \Phi_{w(t+1)}\nu(t), \qquad \textit{for all } t \geq 0.$$

There exists a stationary process $(\overline{\mathfrak{m}}(t), t \in \mathbb{Z})$ such that

$$\mathfrak{m}(\nu(t-1), w(t)) = \overline{\mathfrak{m}}(t) \quad \textit{a.s. for } t \textit{ large enough.}$$

In particular $\mathbb{E}(\overline{\mathfrak{m}}(0)^+) = C(F)$.

Proof. For $T \in \mathbb{Z}$ and $t \in \mathbb{N}$, we recall the notation $\overline{w}(T;t) = \max\{w_1(T+t), \dots, w_t(T+t)\}$ from Lemma 1. We introduce the event

$$R_k := \bigcap_{j=1}^{\infty} \{w_1(k) \geq \ell, \overline{w}(k;j) \geq 1-\ell\}.$$

It is clear from its definition that $(R_k, k \in \mathbb{Z})$ is a stationary sequence of events with

$$\mathbb{P}(R_k) = \mathbb{P}(R_0) = F([\ell,1]) \prod_{j=1}^{\infty} (1-(1-p)^j) > 0.$$

Consider the stationary random set $J := \{k \in \mathbb{Z} : R_k \text{ holds}\}$. Since $\mathbb{P}(R_k) > 0$, we have, by ergodicity (more specifically by the Poincaré recurrence theorem), $\inf J = -\infty$ and $\sup J = \infty$ a.s. We enumerate the elements of J by

$$\cdots < T_{-1} < T_0 \leq 0 < T_1 < T_2 < \cdots$$

We define

$$\tilde{\nu}(t) := \sigma \sum_{i \in \mathbb{Z}} \mathbb{1}_{\{T_i < t \leq T_{i+1}\}} \Psi_w^{T_i,t} \delta_0, \quad t \in \mathbb{Z}.$$

It is clear from its definition that $(\tilde{\nu}(t), t \in \mathbb{Z})$ is stationary, as $(w(t), t \in \mathbb{Z})$ is a stationary sequence, and $(\tilde{\nu}(T_i+1), i \in \mathbb{Z})$ are i.i.d. elements of $\mathcal{N}_0$. Next, we define

$$\overline{\mathfrak{m}}(t) = \mathfrak{m}(\tilde{\nu}(t-1), w(t)), \quad t \in \mathbb{Z},$$

which is again a stationary sequence.

By Corollary 1, we observe that for all $t \geq T_1 + 1$, the quantity $\mathfrak{m}(\sigma\nu(t-1), w(t))$ does not algebraically depend on $\nu(T_1 - 1)$. Hence, we have $\mathfrak{m}(\sigma\nu(t-1), w(t)) = \overline{\mathfrak{m}}(t)$, using that $\overline{\mathfrak{m}}(t)$ is the same quantity for the MGS started from δ_0 at time $T_1 - 1$. As $T_1 < \infty$ a.s. this completes the proof of the first part of the theorem.

Next, using that

$$C(F) = \lim_{n\to\infty} \frac{\mathbb{E}(M_n)}{n} = \lim_{n\to\infty} \frac{1}{n} \sum_{j=1}^{n} \mathbb{E}(\mathfrak{m}(\sigma\nu(j-1), w(j))^+) \quad \text{a.s.},$$

and using the eventual equality between $\mathfrak{m}(\sigma\nu(t-1), w(t))$ and $\overline{\mathfrak{m}}(t)$, we have

$$C(F) = \lim_{n\to\infty} \frac{1}{n} \sum_{j=1}^{n} \mathbb{E}(\overline{\mathfrak{m}}(j)^+) = \mathbb{E}(\overline{\mathfrak{m}}(0)^+),$$

by stationarity and ergodicity of the sequence. □

4 Perfect simulation

The formula (2) for $C(F)$ suggests a straightforward method for estimating $C(F)$: starting from $\nu(0) = 0$, generate iteratively $\nu(1), \nu(2), \ldots, \nu(n)$, and take $\nu_1(n)$ for an estimation of $C(F)$. This standard (so-called MCMC) method introduces a bias. Indeed, $\mathbb{E}(\nu_1(n))/n$ is not equal to $C(F)$, but merely converges to that constant.

To eliminate this bias, we produce an algorithm that constructs the variable $\overline{\mathfrak{m}}(0)$, whose distribution is unknown. Then, by standard Monte Carlo method, an unbiased estimation of $C(F)$ can be constructed. This is done in this case by using the construction described in the proof of Theorem 1.

This algorithm is a development of a similar construction for functionals of stochastic recursions in [8] and is based on the ideas of so-called "backward coupling", see [12]. It is close in spirit to the coupling-from-the-past method for Markov chains [22] and to the perfect simulation construction for processes with "long memory" [5]. Note that the algorithm from [22] is applicable to either finite Markov chains or ordered monotone Markov chains possessing a unique minimal state and a unique maximal state, so it cannot be applied to our case.

Theorem 2 (Perfect simulation)**.** *Define*

$$T^* := \sup\{t \leq -1 : \ w_1(t) \geq \ell, \min_{1 \leq j \leq |t|} \overline{w}(t; j) \geq 1 - \ell\}.$$

Then $|T^*| < \infty$ *a.s., and*

$$\overline{\mathfrak{m}}(0) = \mathfrak{m}\left(\sigma \Psi^{T^*, -1} \delta_0; w(0)\right) \ \text{a.s.}$$

Proof. We recall that $(T_{-j}, j \in \mathbb{N})$ are the negative elements of the random set J, with $T_{-1} > -\infty$. We remark that

$$w_1(T_{-1}) \geq \ell, \quad \overline{w}(T_{-1}; j) \geq 1 - \ell \text{ for all } j > 0,$$

therefore $T_* \geq T_{-1}$, proving its finiteness.

Moreover, since

$$w_1(T^*) \geq \ell, \min_{1 \leq j \leq |t|} \overline{w}(T^*; j) \geq 1 - \ell,$$

by Corollary 1, the quantity $\mathfrak{m}\left(\sigma \Psi^{T^*, -1} \nu; w(0)\right)$ does not algebraically depend on the value of $\nu \in \mathcal{N}_0$. As a result, it is equal to $\overline{\mathfrak{m}}(0)$, defined as $\mathfrak{m}\left(\sigma \Psi^{T^*, -1} \delta_0; w(0)\right)$. □

Remark 1. *If the essential supremum L of F is infinite, then the perfect simulation algorithm we defined cannot apply. Indeed, in this situation, Lemma 1 does not apply and we could not find an event depending on a finite number of charges such that an analogue of this lemma would hold.*

Fix $t = 0$ and $J = 1$;
Generate the variable $w_1(0)$;
Fix Stopping = False;
while *Stopping = False* **do**
  while $\max_{1\leq j\leq J} w_j(t) < 1 - \ell$ **do**
    Increase J by 1;
    Generate the variable $w_J(t)$;
  while $J > 1$ **do**
    Decrease J by 1 and t by 1;
    Generate $w_1(t), \dots w_J(t)$;
    while $\max_{1\leq j\leq J} w_j(t) < 1 - \ell$ **do**
      Increase J by 1;
      Generate the variable $w_J(t)$;
  Decrease t by 1;
  Generate $w_1(t)$;
  Fix Stopping = $\{w_1(t) \geq \ell\}$;
Fix $\nu = \delta_0$;
for s *from* $t + 1$ *to* -1 **do**
  Generate the variables $w_1(s), \dots, w_{||\nu||}(s)$;
  Set $\mathfrak{m} = \max\{\nu_j + w_j(s) \text{ for } 1 \leq j \leq \|\nu\|\}$;
  Add $\delta_{\mathfrak{m}}$ to ν;
Set $\mathfrak{m} = \max\{\nu_j + w_j(0) \text{ for } 1 \leq j \leq \|\nu\|\}$;
Return: $\mathfrak{m} - \nu_1$;

Algorithm 1: Construction of a variable of law $\overline{\mathfrak{m}}(0)$.

The perfect simulation algorithm

We now describe more precisely the perfect simulation algorithm. Let F be a probability distribution satisfying (3), we fix $\ell \in [0, 1)$ such that $F([1 - \ell, 1]) \in (0, 1)$. The algorithm requires the construction of an array of i.i.d. random variables with common distribution F until the random event T^* can be constructed.

To construct T^* as well as $\overline{\mathfrak{m}}(0)$ from the sequence $\{w_j(t), j \in \mathbb{N}, t \in \mathbb{Z}\}$, one only needs to consider a.s. finitely many elements of this set, as $\{T^* = t\}$ is a measurable function of

$$\{w_1(t)\} \cup \{w_j(t + k), 1 \leq j \leq k \leq |t|\}$$

and $\overline{\mathfrak{m}}(0)$ is a measurable function of

$$\{w_1(T^*)\} \cup \{w_j(T^* + k), 1 \leq j \leq k \leq |T^*|\}.$$

Therefore, we can explore triangular arrays of the form

$$\{w_1(t)\} \cup \{w_j(t + k), 1 \leq j \leq k \leq |t|\},$$

progressively decreasing t until time T^* is detected. Once this random variable is known, we construct the random variable $\overline{\mathfrak{m}}(0)$ using the procedure described in Theorem 1 from the

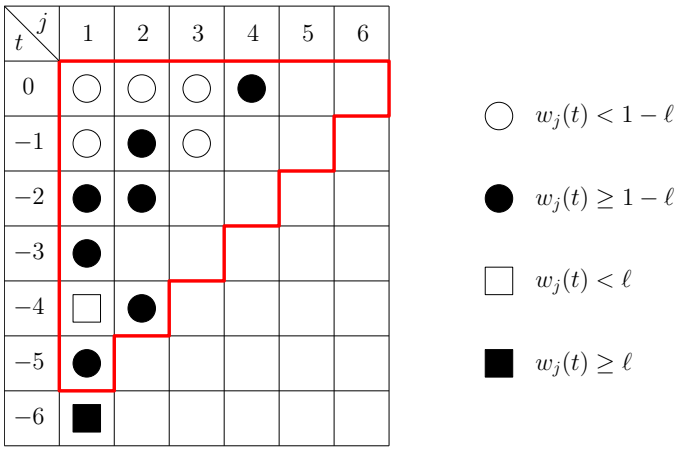

Figure 1: *Illustration of the execution of Algorithm 1 on an example, in the case where $\ell < 1-\ell$. The variables sampled until the Boolean variable Stopping becomes True are pictured by black/white squares and disks. One searches for the first time T^* such that every line of index $T^*+1 \leq t \leq 0$ has at least one black disk between columns 1 and $t-T^*$ and such that there is a black square in position $(T^*, 1)$. The full triangular array of variables used in the construction of ν is enclosed by a red boundary.*

previously discovered random variables. A possible implementation is described in Algorithm 1. We show a graphical representation of a run of Algorithm 1 in Figure 1.

We observe that this algorithm has a complexity of $(T^*)^2$, as it is the number of steps needed to generate the variable $\overline{\mathfrak{m}}(0)$. It is worth noting that $-T^*$ can be constructed as the first hitting time of 0 of the Markov chain (X_n) with initial state

$$X_0 = \min\{j \geq 1, w_j(0) \geq 1-\ell\}$$

and with transition probabilities defined for all $j \geq 2$ and $i \geq j$ by

$$P(j, j-1) = 1-(1-p)^{j-1} \text{ and } P(j,i) = p(1-p)^{i-1}$$

where $p = \mathbb{P}(w_1(0) \geq 1-\ell)$, with

$$P(1,0) = \mathbb{P}(w_1(0) \geq \ell), \quad \mathbb{P}(1,1) = \mathbb{P}(1-\ell \leq w_1(0) < \ell), \quad P(1,j) = p(1-p)^{j-1} \text{ for } j \geq 2.$$

The quantity X_n corresponds to the value of the variable J at the end of the period when $t = -n$ in Algorithm 1. In the example shown in Figure 1, we have

$$(X_0, X_{-1}, X_{-2}, X_{-3}, X_{-4}, X_{-5}, X_{-6}) = (4, 3, 2, 1, 2, 1, 0).$$

Note that T^* has exponential tails.

The choice of the parameter ℓ may have an important effect on the behaviour of the average complexity $\mathbb{E}((T^*)^2)$ of the algorithm. We plotted $\ell \mapsto \mathbb{E}((T^*)^2)$ in Figure 2, when the charge distribution is given by $F(\mathrm{d}x) = \mathbb{1}_{\{x \leq 1\}} e^{x-1} \mathrm{d}x$. Additionally, as $p \to 0$, the quantity $\mathbb{E}((T^*)^2)$ grows to ∞. We estimated $\mathbb{E}((T^*)^2)$ for $F = p\delta_1 + (1-p)\delta_{-\infty}$ and plotted this quantity as a function of p in Figure 3.

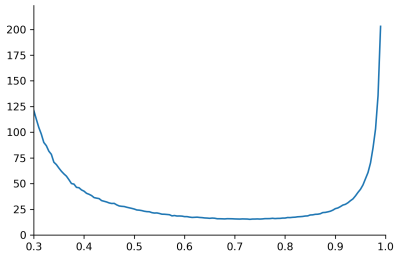

Figure 2: *Dependency in the parameter ℓ of the complexity of Algorithm 1 with a charge distribution $F(\mathrm{d}x) = \mathbb{1}_{\{x \leq 1\}} e^{x-1} \mathrm{d}x$. The figure was obtained with a Monte Carlo simulation of $N = 10^4$ copies of T^* for 100 different values of ℓ. For this charge distribution, the Monte Carlo simulations give $C(F) = 0.4432 \pm 0.0006$.*

We observe in Figure 2 that different choices of the value ℓ can have a dramatic impact on the efficiency of Algorithm 1. Choosing a value ℓ too small has the effect of making the first appearance of a triangular event too late. On the other hand, if ℓ is too big then with high probability, one will have $w_1(T) \leq \ell$, and thus the first "successful" triangular event will appear much later. For the distribution F we chose, it appears that an optimal choice of ℓ seems to be around $\ell = 0.7$, which balances between these two extremes.

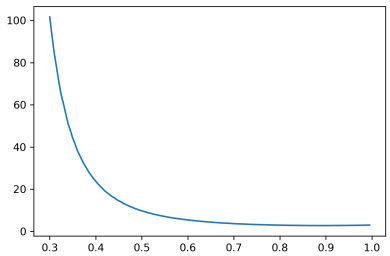

Figure 3: *Dependency in the parameter p of the complexity of Algorithm 1 applied to the detection of the longest path in the Barak-Erdős graph with parameter p. Figure obtained through Monte Carlo simulation of $N = 10^5$ copies of T^* for 120 different values of p.*

We observe in Figure 3 that if F puts a large mass on the negative half-line, the complexity of Algorithm 1 can become quite large. The function $p \mapsto \mathbb{E}(T^*)^2$ grows at least exponentially in $1/p$ as $p \to 0$ in the Barak-Erdős graph, but we were not able to obtain a good estimate of this rate of increase.

5 Further directions of research

In this article we considered last passage percolation on the directed complete graph, which has a total order on its vertex set. One extension of this would be to construct a perfect simulation algorithm for so-called directed slab graphs [6] where the set of vertices is only partially ordered. Another possible extension would be to add i.i.d. vertex weights with a

distribution that has a finite essential supremum.

As discussed in the previous section, the complexity of our perfect simulation algorithm may dramatically vary with ℓ. In the case of $F(\mathrm{d}x) = \mathbb{1}_{\{x \leq 1\}} e^{x-1} \mathrm{d}x$ presented in Figure 2, there seems to be a unique optimal choice for $\hat{\ell}$ around 0.7. It would be interesting to find some classes of distributions F for which one has good bounds on the optimal value $\hat{\ell}$.

Yet another research direction would be the estimation of the constants appearing for last passage percolation on a 2-dimensional version of the Barak-Erdős directed graph on the set $\mathbb{N} \times \mathbb{N}$ and whose edges are as follows: if $u = (u_1, u_2), v = (v_1, v_2) \in \mathbb{N} \times \mathbb{N}$ are two vertices such that $i_1 \leq j_1$, $i_2 \leq j_2$, then declare the pair (u, v) as an edge directed from u to v with probability p, independently over all such pairs. Then maximum length L_n of all paths from $(1, 1)$ to (n, n^a), for a certain $a > 0$, rescaled appropriately, converges weakly [17] to a random variable having a Tracy-Widom distribution depending on two parameters. The estimation of these parameters is an open problem.

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