Localization of a polymer in a random environment - Bernoulli & Interlacements

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 $k_B := 1.380649 \times 10^{-23} \text{ kg.m}^2/\text{s}^2$.K is the Boltzmann constant.



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Polymer measure: Gibbs transformation of \mathbf{P} given by

$$\mathbf{P}_{n}^{\beta}(S) = \frac{1}{Z_{n}^{\beta}} e^{-\beta H_{n}(S)} \mathbf{P}(S)$$

with $\beta = 1/k_BT$ and $Z_n^{\beta} := \mathbf{E}\left[e^{-\beta H_n(S)}\right]$ the partition function.

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• The quenched measure: we get a random Gibbs measure

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• The annealed measure: we get a deterministic measure

$$\mathbb{P}_{n}^{\beta}(S) = \frac{1}{\mathbb{Z}_{n}^{\beta}} \mathbb{E}\left[e^{-\beta H_{n}^{\omega}(S)}\right] \mathbf{P}(S)$$

where the environment plays a part in the equilibrium (most probable and most favorable realizations).



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$$\mathbb{P}_n^p(S) = \frac{1}{\mathbb{Z}_n^p} \mathbb{E}_p\left[\mathbbm{1}_{\{S \cap \mathcal{O}_p = \varnothing\}}\right] \mathbf{P}(S) = \frac{1}{\mathbb{Z}_n^p} e^{|\mathcal{R}_n(S)| \log(1-p)} \mathbf{P}(S)$$



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$$\mathbb{P}_{n,\omega}^{h,\beta}(S) = \frac{1}{\mathbb{Z}_{n,\omega}^{h,\beta}} \prod_{z \in \mathcal{R}_n(S)} (1-p_z) \mathbf{P}(S) = \frac{1}{\mathbb{Z}_{n,\omega}^{h,\beta}} e^{\sum_{z \in \mathcal{R}_n(S)} (\beta \omega_z - h)} \mathbf{P}(S)$$



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This model is the random walk penalized by the sum of $h - \beta \omega_z$ sitting on the range, with quenched ω_z .

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Random walk in \mathbb{Z} (law **P**) + environment $\omega = (\omega_z)_{z \in \mathbb{Z}}$ i.i.d. variables (law \mathbb{P}) with $\mathbb{E}[\omega_0] = 0, \mathbb{E}[\omega_0^2] = 1$.



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For $h > 0, \beta \ge 0$, the quenched polymer measure is

$$\mathbf{P}_{n,h}^{\omega,\beta}(S) := \frac{1}{Z_{n,h}^{\omega,\beta}} \exp\Big(\sum_{z \in \mathcal{R}_n(S)} \left(\beta \omega_z - h\right)\Big) \mathbf{P}(S) \,.$$

Important: each energy cost is only taken once!



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We are interested in the edges localization, meaning asymptotics for

$$M_n^- = \min_{k \le n} S_k , \ M_n^+ = \max_{k \le n} S_k$$

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Define
$$R_n^* = \left(\frac{n\pi^2}{h_n}\right)^{1/3}$$
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Theorem

• Assume that $n^{-1/2} (\log n)^{3/2} \le h_n \ll n^{1/4}$, then

$$\left(\frac{|\mathcal{R}_n| - R_n^*}{a_n}, \frac{M_n^+}{R_n^*}\right) \xrightarrow[n \to +\infty]{(d)} (\mathcal{R}, \mathcal{M}),$$

where $\mathcal{R} \sim \mathcal{N}(0,1)$ and $\mathcal{M} \sim \frac{\pi}{2} \sin(\pi y) \mathbb{1}_{[0,1]}(y) dy$ are independent.



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• Assume that $n^{1/4} \ll h_n \ll n$, then.

$$\forall n \ge 1, \exists \mathcal{A}_n \subseteq \{0, 1\}, \quad \lim_{n \to \infty} \mathbf{P}_{n, h_n} (|\mathcal{R}_n| - \lfloor \mathcal{R}_n^* - 2 \rfloor \notin \mathcal{A}_n) = 0.$$





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Theorem (Berger, Huang, Torri, Wei (2022))

For all h > 0, define $c_h := (\pi^2 h^{-1})^{1/3}$. Then, for any $h, \beta > 0$, \mathbb{P} -almost surely we have the following convergence

$$\lim_{n \to \infty} \frac{1}{n^{1/3}} \log Z_{n,h}^{\omega,\beta} = -\frac{3}{2} (\pi h)^{2/3}, \qquad n^{-1/3} |\mathcal{R}_n| \xrightarrow{\mathbf{P}_{n,h}^{\omega,\beta}}_{n \to \infty} c_h.$$



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At first order, the size of the range is deterministic and is identical to the case $\beta = 0.$ The main contribution to $Z_{n,h}^{\omega,\beta}$ is given by trajectories with range $\sim c_h n^{1/3}$.



Theorem

For any $h, \beta > 0$, we have the following \mathbb{P} -a.s. convergence

$$\lim_{n \to \infty} \frac{1}{\beta n^{1/6}} \left(\log Z_{n,h}^{\omega,\beta} + \frac{3}{2} h c_h n^{1/3} \right) = \sup_{0 \le u \le c_h} \left\{ X_u^{(1)} + X_{c_h-u}^{(2)} \right\} \,,$$

with $X^{(1)}, X^{(2)}$ two independent Brownian motions.



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with $X^{(1)}, X^{(2)}$ two independent Brownian motions. Furthermore, $u_* := \underset{u \in [0,c_h]}{\operatorname{arg max}} \{X_u^{(1)} + X_{c_h-u}^{(2)}\}$ is \mathbb{P} -a.s. unique and

$$n^{-1/3}(M_n^-, M_n^+) \xrightarrow[n \to \infty]{\mathbf{P}_{n,h}^{\omega, \beta}} (-u_*, c_h - u_*) \qquad \mathbb{P} - a.s.$$



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The location of the range is **P**-deterministic: it only depends on the realization ω through $X_u := X_u^{(1)} + X_{c_h-u}^{(2)}$.





What is the scale/law of $U_n := M_n^- + u_* n^{1/3}$ or $V_n := (c_h - u_*) n^{1/3} - M_n^+$?



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Suppose $\mathbb{E}\left[|\omega_0|^{3+\delta}\right] < \infty$ for some positive δ , we have the \mathbb{P} -a.s. convergence

$$\lim_{n \to \infty} \frac{\sqrt{2}}{\beta n^{1/9}} \left(\log Z_{n,h}^{\omega,\beta} + \frac{3}{2} h c_h n^{1/3} - \beta n^{1/6} X_{u_*} \right) = \sup_{u,v} \left\{ \mathcal{Y}_{u,v} - c_{h,\beta} (u+v)^2 \right\}$$

where $\mathcal{Y}_{u,v} := \mathbf{Y}_u - \mathbf{Y}_{-v} - \chi(\mathbf{B}_u + \mathbf{B}_v)$ with **B** a two-sided BES₃, **Y** a two-sided standard Brownian motion.



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Moreover, $(\mathcal{U}, \mathcal{V}) := \arg \max_{u,v} \{\mathcal{Y}_{u,v} - c_{h,\beta}(u+v)^2\}$ is \mathbb{P} -a.s. well-defined, unique, and we have

$$\frac{1}{n^{2/9}} \left(U_n, V_n \right) \xrightarrow{\mathbf{P}_{n,h}^{\omega, \beta}}_{n \to \infty} \left(\mathcal{U}, \mathcal{V} \right) \quad \mathbb{P}-a.s.$$

LPSM

What is the scale/law of $U_n := M_n^- + u_* n^{1/3}$ or $V_n := (c_h - u_*) n^{1/3} - M_n^+$?

Theorem

Suppose $\mathbb{E}\left[|\omega_0|^{3+\delta}\right] < \infty$ for some positive δ , we have the \mathbb{P} -a.s. convergence

$$\lim_{n \to \infty} \frac{\sqrt{2}}{\beta n^{1/9}} \left(\log Z_{n,h}^{\omega,\beta} + \frac{3}{2} h c_h n^{1/3} - \beta n^{1/6} X_{u_*} \right) = \sup_{u,v} \left\{ \mathcal{Y}_{u,v} - c_{h,\beta} (u+v)^2 \right\}$$

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Again, this is **P**-deterministic.





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For this talk: focus on the annealed measure.



The annealed partition function is given by $\mathbf{E}\left[\mathbb{E}\left[\mathbbm{1}_{\{\mathcal{R}_n \cap \mathscr{I}(u) = \varnothing\}}\right]\right] = \mathbf{E}\left[\mathbb{P}\left(\mathcal{R}_n \cap \mathscr{I}(u) = \varnothing\right)\right] = \mathbf{E}\left[e^{-u\operatorname{cap}[\mathcal{R}_n]}\right]$



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$$\lim_{n \to +\infty} n^{-\frac{d-2}{d}} \log \mathbf{E} \left[e^{-u \operatorname{cap}[\mathcal{R}_n]} \right] = \inf_{f \in H^1} \left\{ u \operatorname{cap}_{\mathbb{R}}(\Psi(f)) + \frac{1}{2d} \int_{\mathbb{R}^d} |\nabla f|^2 \right\}$$



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 \rightarrow what about capacity ?




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Theorem

In $d \geq 3$, there is an explicit Θ_n^d such that

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for $d \ge 5$, $\gamma = \frac{1}{d-2}$ is critical \rightarrow volume at dimension d-2 !!!



For d = 3, the transition occurs for $u_n \rho_n \to \alpha > 0$, which also corresponds to $u_n \operatorname{cap} [B(\rho_n)] \to \alpha$ thus on average $\mathscr{I}(u_n) \cap B(\rho_n)$ is α SRW trajectories



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Thank you!

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