



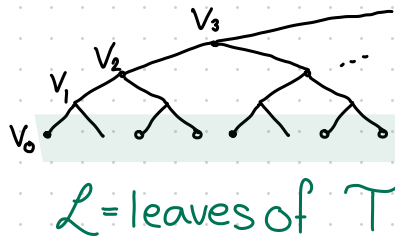
Mini-course part 1: Hipster random walks and their ilk

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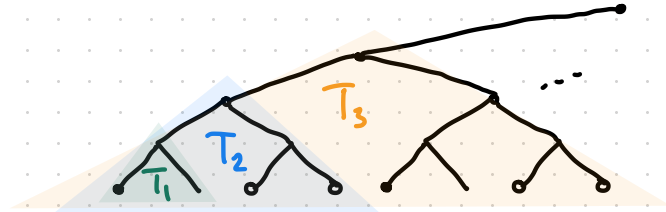
12'th MSJ-SI

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$T$  = infinite binary canopy tree



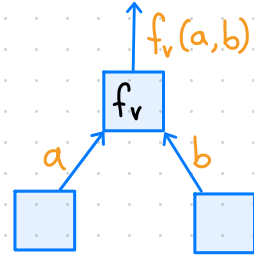
- one-way infinite path  $v_0, v_1, v_2, \dots$
- node  $v_n$  is the root of a complete binary tree of depth  $n$



- $T_n = \text{subtree rooted at } v_n$
- $L_n = \text{leaves of } T_n$

Functions on  $T$ :

- input from children
- combination function at nodes
- output to parents



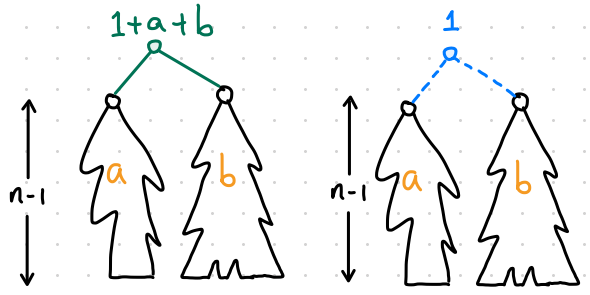
Choose functions  $(f_v, v \in T_n \setminus L_n)$ ; this turns  $T_n$  into a function,

$$x = (x_v, v \in L_n) \longmapsto T_n(x) \longleftarrow \text{output at root } v_n, \text{ on input } x.$$

Either or both of  $x$  and  $(f_v, v \in T_n \setminus L_n)$  can be random

# Examples

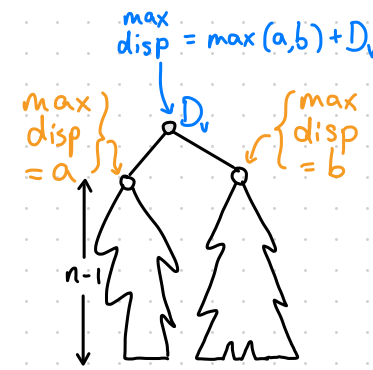
①  $f_v = \begin{cases} (a,b) \mapsto 1+a+b & \text{with prob. } p \\ (a,b) \mapsto 1 & \text{with prob. } 1-p \end{cases}$



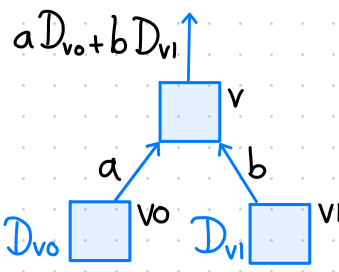
Then  $T_n(\vec{1}) \stackrel{d}{=} \# \text{ nodes at level } \leq n \text{ in a Galton-Watson tree}$

with offspring dist.  $\begin{cases} 2 & \text{with probability } p \\ 0 & \text{with probability } 1-p \end{cases}$

② Let  $(D_v, v \in T)$  be IID with law  $\mu$ , let  $f_v(a,b) = \max(a,b) + D_v$ . Then  $T_n(\vec{0}) \stackrel{d}{=} \text{maximum position in generation } n-1 \text{ of a binary branching random walk with displacement dist } \mu \text{ (displacements at vertices)}$



③ Let  $(D_v, v \in T)$  be IID with law  $\mu$ , let  $f_v(a,b) = aD_{v_0} + bD_{v_1}$ .



This is a **smoothing transform**; fixed points studied by **Durrett & Liggett (1983)**, many others.

In fact, all these equations have been studied from the perspective of fixed-point equations (sometimes wish to introduce a rescaling or shift).

# Examples without a fixed-point theory

④ Derrida-Retaux model / "Parking on trees". Here  $f_v(a, b) = \max(a+b-1, 0)$

Question: Large- $n$  behaviour of  $T_n(X)$  where  $X = (X_v, v \in \mathcal{L}_n)$  IID with some law  $\mu$

(answer of course depends on  $\mu$ )

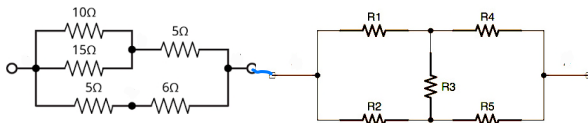
[Refs: Hu, Mallein, Pain, 1811.08749v2 ; Hu, Shi, 1705.03792 ; Goldschmidt, Przykucki, 1610.08786; Chen, Dagand, Derrida, Hu, Lifshits, Shi, 1907.01601]



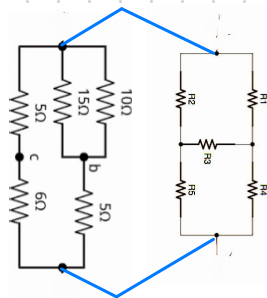
⑤ Random hierarchical lattice.

$$f_v = \begin{cases} (a, b) \mapsto a+b & \text{with prob. } p \\ (a, b) \mapsto \frac{ab}{a+b} & \text{with prob. } 1-p \end{cases}$$

Series connection Resistance  $\rightarrow a+b$



Parallel connection Resistance  $\rightarrow \frac{ab}{a+b}$



[Ref: Hambly - Jordan 2004.  $p > \frac{1}{2} \rightarrow T_n(\vec{1})$  grows exponentially;  $p < \frac{1}{2} \rightarrow T_n(\vec{1})$  decays exp.]

⑥ Pemantle's Min-Plus tree

$$f_v = \begin{cases} (a, b) \mapsto a+b & \text{with prob. } p \\ (a, b) \mapsto \min(a, b) & \text{with prob. } 1-p \end{cases}$$

Theorem (A-C)  $\frac{\log T_n(\vec{1})}{(\pi^2 n/3)^{1/2}} \xrightarrow{d} \text{Beta}(2, 1)$

Pemantle conjectured that  $\exists c$  s.t.  $\frac{\log T_n(\vec{1})}{c n^{1/2}} \xrightarrow{d} \text{Beta}(2, 1)$

[Ref: Auffinger - Cable: 1709.07849]

(Open question: universality: what happens for other inputs?)

Aside: Example from Ivan Corwin's course

Beta( $\alpha, \beta$ )

$$Z(t, n) = B_{t, n} \cdot Z(t-1, n) + (1 - B_{t, n}) \cdot Z(t-1, n-1)$$

$$Z(0, n) = \mathbb{1}_{n \geq 1}$$

↑

Recurrence for partition  $f^n$  of point-to-line Beta polymer/  
random CDF of Beta-RWRE

With

$$u(t, (n_1, \dots, n_k)) := \mathbb{E} [Z(t, n_1) \cdots Z(t, n_k)]$$

then

$$u(t+1, (n, n, \dots, n)) = \sum_{j=0}^k \binom{k}{j} \frac{(\alpha)_j (\beta)_{k-j}}{(\alpha + \beta)_k} u(t, (\underbrace{n, \dots, n}_j, \underbrace{n-1, \dots, n-1}_{k-j}))$$

# New model Hipster random walk

Fix  $(D_v, v \in \mathcal{L})$  IID. Let  $f_v$  be defined by

$$(a, b) \xrightarrow{f_v} a + D_v \mathbb{1}_{a=b} \quad \text{with prob. } \frac{1}{2}$$

$$(a, b) \xrightarrow{f_v} b + D_v \mathbb{1}_{a=b} \quad \text{with prob. } \frac{1}{2}$$

**Idea** Think of time as running up the tree

- 1 One of  $v_0, v_1$  is hipper than the other (chosen randomly)
- 2 If another particle shows up, hipper child takes off.

We will study • symmetric simple hipster random walk  $\longrightarrow D_v = \begin{cases} 1 \text{ w/ prob. } \frac{1}{2} \\ -1 \text{ w/ prob. } \frac{1}{2} \end{cases}$

SSHRW

• totally asymmetric lazy simple hipster random walk  $\longrightarrow D_v = \begin{cases} 1 \text{ w/ prob. } p \\ 0 \text{ w/ prob. } 1-p \end{cases} \quad p \in (0, 1)$

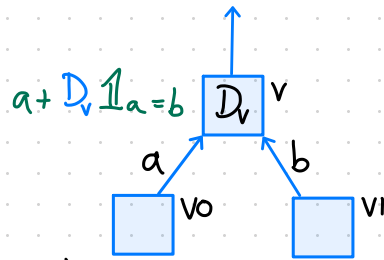
TALSHRW

## Theorem

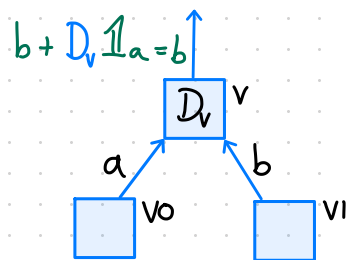
For SSHRW,  $\frac{T_n(\bar{0})}{(36n)^{1/3}} \xrightarrow{d} \text{Beta}(2, 2) - \frac{1}{2}$ .

For TALSHRW  $\frac{T(\bar{0})}{(4(1-p)n)^{1/2}} \xrightarrow{d} \text{Beta}(2, 1)$

$v_0$  is hipper



$v_1$  is hipper



Hipster:

A) 新しがり屋.

B) 中目黒や下北沢にあるような  
サードウェーブコーヒー  
ショップにいる人々

**Note** Result for TALSHRW very similar to that of Auffinger-Cable.

Recall Auffinger-Cable:

$$f_v = \begin{cases} (a,b) \mapsto a+b & \text{with prob. } p \\ (a,b) \mapsto \min(a,b) & \text{with prob. } 1-p \end{cases}$$

**Theorem (A-C)**  $\frac{\log T_n(\bar{\sigma})}{(\pi^2 n / 3)^{1/2}} \xrightarrow{d} \text{Beta}(2,1)$

**Intuition** (connecting min/plus and TALSHRW)

Write  $L, R$  for values at children of root of  $T_n$ .

If  $T_n(\bar{\sigma})$  is growing on a (stretched) exponential scale then it's natural to compare  $\log L$  and  $\log R$ .

**Behaviour when  $|\log L - \log R|$  small**

$$\text{If } |\log L - \log R| \approx 0 \quad \text{then} \quad \left. \begin{cases} L+R \approx 2L \\ \min(L,R) \approx L \end{cases} \right\} \begin{array}{l} \log(L+R) \approx \log(L) + 1 \\ \min(\log L, \log R) \approx \log L \end{array} \quad \left. \begin{array}{l} \text{This is the common} \\ \text{value plus a } \{0,1\}\text{-valued} \\ \text{increment} \end{array} \right\}$$

**Behaviour when  $|\log L - \log R|$  large**

$$\text{If } |\log L - \log R| \approx \infty \quad \text{then} \quad \left. \begin{cases} L+R \approx \max(L,R) \\ \min(L,R) = \min(L,R) \end{cases} \right\} \begin{array}{l} \log(L+R) \approx \max(\log L, \log R) \\ \log(\min(L,R)) = \min(\log L, \log R) \end{array} \quad \left. \begin{array}{l} \text{This is just} \\ \log(\text{value of a random child}) \end{array} \right\}$$

Similar intuition should work for the hierarchical lattice:

$$f_v = \begin{cases} (a,b) \mapsto a+b & \text{with prob. } \frac{1}{2} \\ (a,b) \mapsto \frac{ab}{a+b} & \text{with prob. } \frac{1}{2} \end{cases}$$

Intuition: Suppose  $\tilde{T}_n(\bar{\sigma})$  is growing on a (stretched) exponential scale.

Write  $L, R$  for values at children of root.

Behaviour when  $|\log L - \log R|$  small

$$\text{If } |\log L - \log R| \text{ small then } \begin{cases} L+R \approx 2L & \log(L+R) \approx \log(L) + 1 \\ \frac{LR}{L+R} \approx \frac{1}{2}L & \log\left(\frac{LR}{L+R}\right) \approx \log(L) - 1 \end{cases} \left. \vphantom{\begin{cases} L+R \\ \frac{LR}{L+R} \end{cases}} \right\} \begin{array}{l} \text{This is the common value} \\ \text{plus a } \{-1, 1\}\text{-valued increment} \end{array}$$

Behaviour when  $|\log L - \log R|$  large

$$\text{If } |\log L - \log R| \text{ big then } \begin{cases} L+R \approx \max(L, R) & \log(L+R) \approx \max(\log L, \log R) \\ \frac{LR}{L+R} \approx \min(L, R) & \log\left(\frac{LR}{L+R}\right) \approx \min(\log L, \log R) \end{cases} \left. \vphantom{\begin{cases} L+R \\ \frac{LR}{L+R} \end{cases}} \right\} \begin{array}{l} \text{This is just} \\ \log(\text{value of a random child}) \end{array}$$

Motivates the following conjecture: in the random hierarchical lattice with  $p = \frac{1}{2}$ ,  $\exists c > 0$  s.t.

$$\frac{\log \tilde{T}_n(\bar{\sigma})}{(cn)^{1/3}} - \frac{1}{2} \xrightarrow{d} \text{Beta}(2, 2)$$

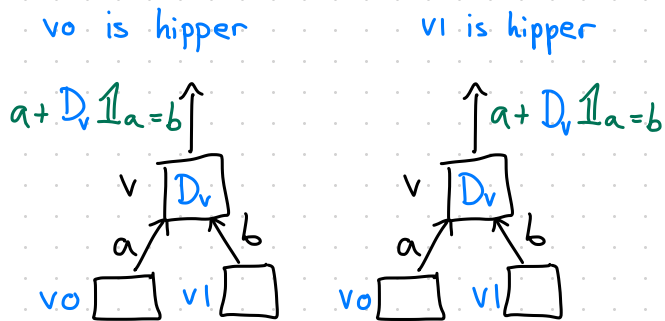
(Disagrees with a conjecture of Hambly-Jordan)



Theorem (Totally asymmetric lazy SHRW)  $\frac{T(\bar{0})}{(2n)^{1/2}} \xrightarrow{d} \text{Beta}(2,1)$

Proof Idea

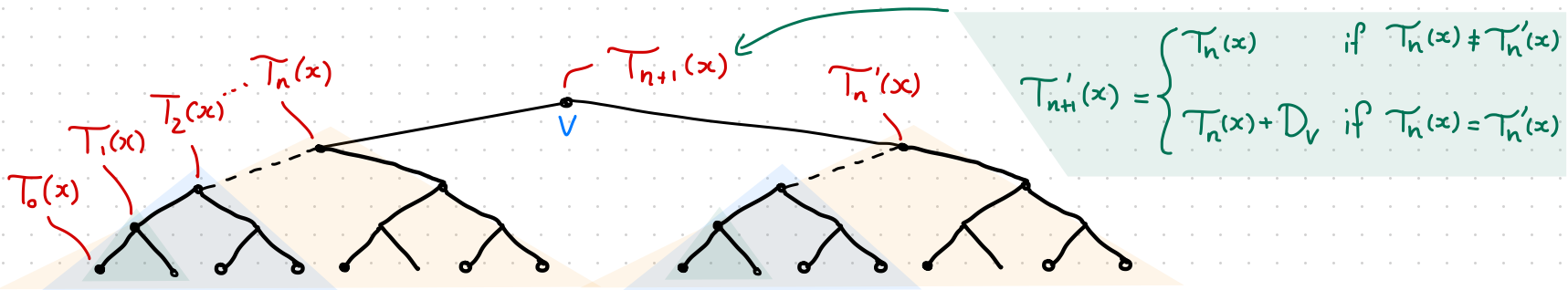
Original dynamics:



$$D_v \sim \text{Bernoulli}(\frac{1}{2})$$

By symmetry, can assume left child is always chosen.

For inputs  $x = (x_v, v \in \mathcal{L})$ , useful notation:  $T_n(x) := T_n((x_v, v \in \mathcal{L}_n))$



**Proof Idea** (Totally asymmetric case)

$$\text{Let } p_n(k) = \mathbb{P}(T_n(\delta) = k)$$

$p_n(k)(1-p_n(k)) \leftarrow$  left child =  $k$ , right child  $\neq k$   
 $\frac{1}{2} p_n(k-1)^2 \leftarrow$  both =  $k-1$ , make a step  
 $\frac{1}{2} p_n(k)^2 \leftarrow$  both =  $k$ , be lazy

$$\text{Then } p_{n+1}(k) = p_n(k)(1-p_n(k)) + \frac{1}{2} p_n(k-1)^2 + \frac{1}{2} p_n(k)^2$$

Rearranging gives  $p_{n+1}(k) - p_n(k) = -\frac{1}{2}(p_n(k)^2 - p_n(k-1)^2)$

This is a discretization of the **inviscid Burgers' equation**  $\frac{\partial}{\partial t} u(x,t) = -\frac{1}{2} \frac{\partial}{\partial x} (u(x,t)^2)$

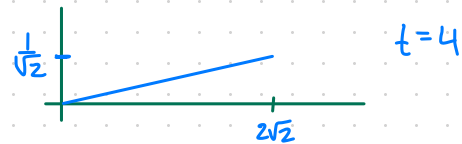
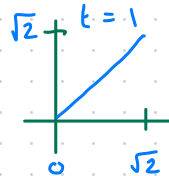
So we are trying to solve the (measure-valued) initial-value problem  $u_t = -\frac{1}{2}(u^2)_x = -u u_x$

$$\begin{cases} u_t = -u u_x, & t \geq 0, x \in \mathbb{R} \\ u_0(x) = \delta_0(x) = \mathbb{1}_{[x=0]} \end{cases}$$

(Dirac mass at 0, understood as a prob. measure)

Ignoring space-time points of discontinuity, this is solved\* by  $u: \mathbb{R} \times [0, \infty) \rightarrow \mathbb{R}$  given by

$$u(x,t) = \begin{cases} x/t, & 0 \leq x < \sqrt{2t} \\ 0 & \text{otherwise} \end{cases}$$



**Note**  $u(t,x)$  is always a prob. dist.: the density of a scaled **Beta(2,1)**.

\*But solution is not unique!

Proof Idea (Symmetric simple HRW case)

$$\text{Let } q_n(k) = \mathbb{P}(T_n(\partial) = k)$$

$$q_n(k)(1-q_n(k)) \leftarrow \text{left child} = k, \text{ right child} \neq k$$
$$\frac{1}{2} q_n(k-1)^2 \leftarrow \text{both} = k-1, \text{ make a } +1 \text{ step}$$
$$\frac{1}{2} q_n(k+1)^2 \leftarrow \text{both} = k, \text{ make a } -1 \text{ step}$$

$$\text{Then } q_{n+1}(k) = q_n(k)(1-q_n(k)) + \frac{1}{2} q_n(k-1)^2 + \frac{1}{2} q_n(k+1)^2$$

$$\text{Rearranging gives } q_{n+1}(k) - q_n(k) = \frac{1}{2} (q_n(k+1)^2 - 2q_n(k)^2 + q_n(k-1)^2)$$

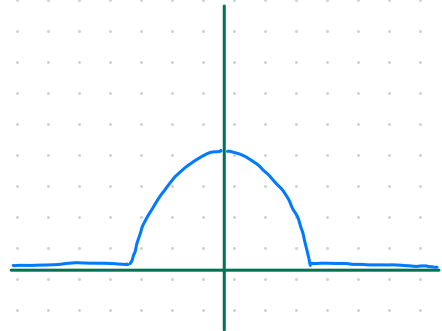
This is a discretization of the porous membrane equation  $\frac{\partial}{\partial t} u(x,t) = \frac{1}{2} \frac{\partial^2}{\partial x^2} (u(x,t)^2)$

So we are trying to solve the (measure-valued) initial-value problem

$$\begin{cases} u_t = \frac{1}{2} (u^2)_{xx}, & t \geq 0, x \in \mathbb{R} \\ u_0(x) = \delta_0(x) = \mathbb{1}_{[x=0]} \end{cases}$$

$$\text{Target solution: } u(t,x) = \max\left(\left[\frac{3}{4} \left(\frac{2}{9t}\right)^{\frac{1}{3}} - \frac{2x^2}{9t}\right], 0\right);$$

truncated parabola.  $\equiv$  Density of a scaled Beta(2,2).



Rest of talk: focus principally on TALS-HRW

Inviscid Burgers' equation Initial value problem  $\begin{cases} \frac{\partial}{\partial t} u(x,t) = -\frac{1}{2} \frac{\partial}{\partial x} (u(x,t)^2) \\ u(x,0) = \delta_0(x) \leftarrow \text{Dirac mass at } 0. \end{cases}$

Note:  $u(x,t) = \frac{\alpha x + \beta}{\alpha t + \gamma}$  has  $\frac{\partial}{\partial x} (u(x,t)^2) = 2 u(x,t) \cdot \frac{\partial}{\partial x} u(x,t) = 2 \cdot \frac{\alpha x + \beta}{\alpha t + \gamma} \cdot \frac{\alpha}{\alpha t + \gamma}$

$$\frac{\partial}{\partial t} u(x,t) = -\alpha \cdot \frac{\alpha x + \beta}{(\alpha t + \gamma)^2}$$

Satisfies  $\frac{\partial}{\partial t} u(x,t) = -\frac{1}{2} \frac{\partial}{\partial x} (u(x,t)^2)$

Special cases:

$\alpha = 1, \beta = \gamma = 0$	$u(x,t) = \frac{x}{t}$	$\alpha > 0$ : solution flattens out	} Target: a mixture of these two solutions.
$\alpha = \beta = 0, \gamma = 1$	$u(x,t) = 0$	$\alpha = 0$ : flat line	
$\alpha = -1, \beta = \alpha = -1$	$u(x,t) = \frac{1-x}{1-t}$	$\alpha > 0$ : solution steepens with time (problem at $t=1 \dots$ )	

Why should  $((p_n(k), k \in \mathbb{Z}), n \geq 0)$  converge to the claimed solution?

This is by no means obvious.

Warning example: solve  $p_{n+1}(k) - p_n(k) = -\frac{1}{2} (p_n(k)^2 - p_n(k-1)^2)$  with  $p_0(k) = \begin{cases} 2, & k=0 \\ 0, & k \neq 0 \end{cases}$

Then  $p_1(0) = 2 - \frac{1}{2} (2^2 - 0^2) = 0 \mid p_1(1) = -\frac{1}{2} (0^2 - 2^2) = 2 \mid$  get  $p_n(k) = \begin{cases} 2, & k=n \\ 0, & k \neq n \end{cases}$

Heuristic "naturally arising" difference equations pick out "physical" solutions

What does "solution" mean?

$$\frac{\partial}{\partial t} u(x,t) = -\frac{1}{2} \frac{\partial}{\partial x} (u(x,t)^2)$$

$$u(x,0) = \delta_0(x)$$

Potential solutions: functions of bounded variation.

"Locally integrable functions  $u$  whose generalized derivatives are locally measures." (Volpert 1967)

This means:

Notation!

$\exists$  a Radon measure  $\overline{\nabla} u = (\nabla u)_x, (\nabla u)_t$  on  $\mathbb{R} \times [0, \infty)$ , taking values in  $\mathbb{R}^2$ , s.t.

•  $|\overline{\nabla} u|$  is locally finite

• For any  $C^\infty$  test  $f^n$   $\phi: \mathbb{R} \times [0, \infty) \rightarrow \mathbb{R}$  with compact support,

$$= \int u(x,t) \nabla \phi(x,t) dx dt = - \int \phi(x,t) \nabla u(x,t)$$

$$\left( \int u \frac{\partial}{\partial x} \phi(x,t), \int u \frac{\partial}{\partial t} \phi(x,t) \right)$$

$$- \left( \int \phi(x,t) (\nabla u)_x(x,t), \int \phi(x,t) (\nabla u)_t(x,t) \right)$$

What does "physical" mean?

Viscosity solution

add Gaussian noise and take a small-noise limit.

Solve  $\left\{ \begin{array}{l} \frac{\partial}{\partial t} u(x,t) = -\frac{1}{2} \frac{\partial}{\partial x} (u(x,t)^2) + \varepsilon \frac{\partial^2}{\partial x^2} u(x,t) \\ u(x,0) = \frac{1}{\sqrt{2\pi\varepsilon}} \exp(-x^2/2\varepsilon) \end{array} \right\}$ ; let  $\varepsilon \rightarrow 0$  and hope for the best.  
(Not a helpful perspective in our setting.)

"Entropy"/generalized solution

Mathematically formalizes that "in a fluid, shocks increase disorder / have a scattering effect".

Consider a Cauchy problem of the form  $\otimes \left\{ \begin{array}{l} \frac{\partial u}{\partial t} = \frac{\partial^2}{\partial x^2} A(u(x,t)) - \frac{\partial}{\partial x} b(u(x,t)) \\ u(x,0) = u_0(x) \end{array} \right\}$   $\leftarrow$  bounded measurable  $f^n$ .

A generalized solution of  $\otimes$  is a weak solution  $u$  st. for all  $c \in \mathbb{R}$ , the following holds.

Let  $\Gamma_u$  = set of discontinuities of  $u$ . Let  $v = (v_x, v_t)$  be the normal to  $\Gamma_u$ .

Then

$$(\text{sign}(u^+ - c) - \text{sign}(u^- - c)) \left( (\bar{u} - c) v_t + \overline{b(u(x,t))} - b(c) \right) v_x \leq 0$$

mean value in direction  $\pm v$       symmetric mean value

"Scattering condition near discontinuities"

in that the 1-dimensional Hausdorff capacity of the set of points where this fails is zero.

Volpert (2000): Proves uniqueness of the generalized solution under weak conditions on  $A, b$ .

In Volpert's result, initial condition must be a  $f^n$ ; can't start from the measure  $\delta_0$ .

**First step** Start Burgers' from a smoother initial condition of the form  $u_0(x) = \frac{x}{t_0} \mathbb{1}_{0 \leq x \leq \sqrt{2t_0}}$   
(think of  $t_0$  as small).

Probabilistically what does this mean?

$u_0$  is density of  $\sqrt{2t_0} \cdot B$  where  $B \sim \text{Beta}(2, 1)$

Fix  $M > 0$  and define  $u_j^0(M) = M \int_{j/M}^{(j+1)/M} u_0(x) dx$  for  $j \geq 0$  s.t.  $\frac{j}{M} \leq \sqrt{2t_0}$

Then  $\sum_j u_j^0(M) = 1$ , so  $(u_j^0(M), j \geq 0)$  defines a probability distribution on  $\{0, 1, \dots, \lfloor M \cdot \sqrt{2t_0} \rfloor\}$

Let  $X^M = (X_v^M, v \in \mathcal{L})$  be vector of IIDs with  $P(X_v^M = j) = u_j^0(M)$  (discretization of  $u_0$  at mesh size  $\frac{1}{M}$ )

$T_n(X^M)$  is value of TALSRRW when initial distribution is  $\frac{1}{M}$ -mesh discretization of  $\sqrt{2t_0} \cdot B$ .

**Lemma** We have  $P(T_n(X^M) = j) = \frac{1}{M} \cdot u_j^n(M)$ , where  $(u_j^n(M))_{n \geq 0, j \geq 0}$  is defined by the

recurrence  $M \cdot u_j^{n+1} = M \cdot u_j^n - \frac{1}{2} ((u_j^n)^2 - (u_{j-1}^n)^2)$ .

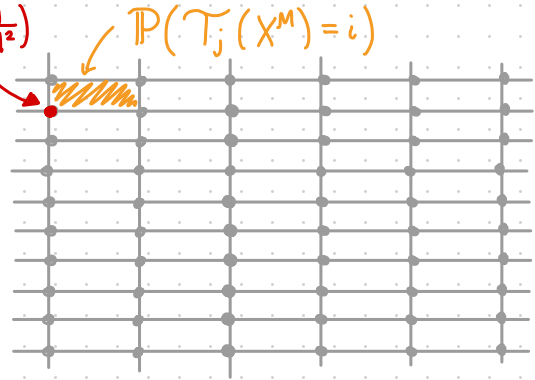
Proof Easy induction  $\square$

**Second step** Convergence of the fine-mesh approximation.  $(\frac{1}{M}, \frac{1}{M^2})$   $\mathbb{P}(\mathcal{T}_j(X^M) = i)$

The spatial mesh is  $\frac{1}{M}$ . We take a temporal mesh of  $\frac{1}{M^2}$ .

$$U_M(t, x) = u_{\lfloor tM^2 \rfloor}^{\lfloor tM^2 \rfloor}(\lfloor xM \rfloor) = \mathbb{P}(\mathcal{T}_{\lfloor tM^2 \rfloor}(X^M) = \lfloor xM \rfloor) \quad \text{for } t, x \geq 0.$$

Call  $U_M$  a  $\frac{1}{M}$ -fine mesh approximation of Burgers' equation



**Theorem** (Evje & Karlsen, 2000)

From a bounded variation initial condition, the  $\frac{1}{M}$ -fine mesh approximation converges to the generalized solution  $u$  of Burgers' equation almost everywhere on  $\mathbb{R} \times [0, \infty)$ , and for any compact  $C \subset \mathbb{R} \times [0, \infty)$ ,  $\int_C |U^M(x, t) - u(x, t)| dx dt \rightarrow 0$ .

**Generalized solution**  $\rightarrow$  The correct solution of our problem (this requires verification but is basically technical)

**Conclusion**  $U_M \rightarrow u$  defined by  $u(t, x) = \frac{x}{t+t_0} \mathbb{1}_{0 \leq x \leq \sqrt{2(t+t_0)}}$

Evje & Karlsen in fact prove convergence for general **monotone** finite difference approximations of Cauchy problems of the form  $\frac{\partial u}{\partial t} = \frac{\partial^2}{\partial x^2} Au(x, t) - \frac{\partial}{\partial x} b(u(x, t))$ , with smooth initial condition.

So we can also use their result when we study the SSHRW.



# Implication for TALSHRW

**Corollary** For  $\varepsilon > 0$  small, if  $U = \text{Unif}[-\varepsilon, 1 + \varepsilon]$  is independent of  $X$ , then as  $M \rightarrow \infty$ ,

$$\frac{T_{\lfloor U M^2 \rfloor}(X^M)}{\sqrt{2(t_0 + U)M}} \xrightarrow{d} \text{Beta}(2, 1).$$

**Proof:** For any compact  $C \subset \mathbb{R} \times [0, \infty)$ ,

$$\iint_C \left| \mathbb{P}(T_{\lfloor t M^2 \rfloor}(X^M) = \lfloor x M \rfloor) - \frac{x}{t+t_0} \mathbb{1}_{0 \leq x \leq \sqrt{2(t+t_0)}} \right| dx dt \rightarrow 0$$

Taking  $C = \{(x, t) : |t - 1| \leq \varepsilon, 0 \leq x \leq a\sqrt{2(t+t_0)}\}$ , this yields by the triangle inequality that

$$\int_{[-\varepsilon, 1+\varepsilon]} \left| \mathbb{P}(T_{\lfloor t M^2 \rfloor}(X^M) \leq a\sqrt{2(t+t_0)} M) - \int_0^a \frac{x}{t+t_0} dx \right| \frac{1}{2\varepsilon} dt \rightarrow 0 \quad \text{as } M \rightarrow \infty$$

(There are "discretization errors" coming from the floors, but it's easy to see these tend to 0 as  $M \rightarrow \infty$ .)

Since  $U$  has density  $\frac{1}{2\varepsilon} \mathbb{1}_{|t-1| \leq \varepsilon}$ , the result follows.  $\square$

Last step stochastic domination.

Proposition

If  $x = (x_v, v \in \mathcal{L})$  and  $y = (y_v, v \in \mathcal{L})$  are such that  $x_v \in \mathbb{Z}$ ,  $y_v \in \mathbb{Z}$  and  $x_v \leq y_v$  for all  $v \in \mathcal{L}$ , then  $T_n(x) \preceq_{st} T_n(y)$  for all  $n \geq 1$ .

Proof: A straightforward induction.  $\square$

Corollary 1 For all  $n, M \in \mathbb{N}$ ,  $T_n(X^M) - \lfloor \sqrt{2t_0 M} \rfloor \preceq_{st} T_n(\vec{0}) \preceq_{st} T_n(\vec{0})$ .  $\square$

Allows us to compare all-0 input to random input with  $o(M)$  error (recall  $t_0 > 0$  is fixed but arbitrarily small).

Corollary 2 For all  $M \in \mathbb{N}$ ,  $T_{(1-\varepsilon)M^2}(X^M) \preceq_{st} T_{UM^2}(X^M) \preceq_{st} T_{(1+\varepsilon)M^2}(X^M)$

Allows us to compare fixed time near  $M^2$  to random time  $UM^2$ .

Since  $\frac{1}{\sqrt{2(t_0+U)}} T_{UM^2}(X^M) \xrightarrow{d} \text{Beta}(2,1)$ , corollaries yield that  $\frac{T_n(X^M)}{\sqrt{2} M} \xrightarrow{d} \text{Beta}(2,1)$ .

Stochastic domination argument more delicate for SSHRW as dynamics non-monotone, but core idea of the argument is the same.

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