

CONJECTURES ABOUT CENTRAL WEIGHTINGS

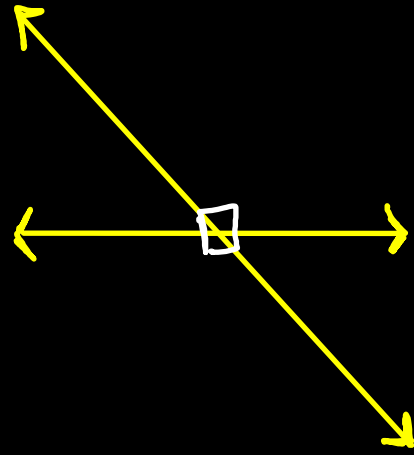
Julien COURTIEL (University of Caen)

Lattice Walks at the Interface of Algebra, Analysis and Combinatorics (BIRS)

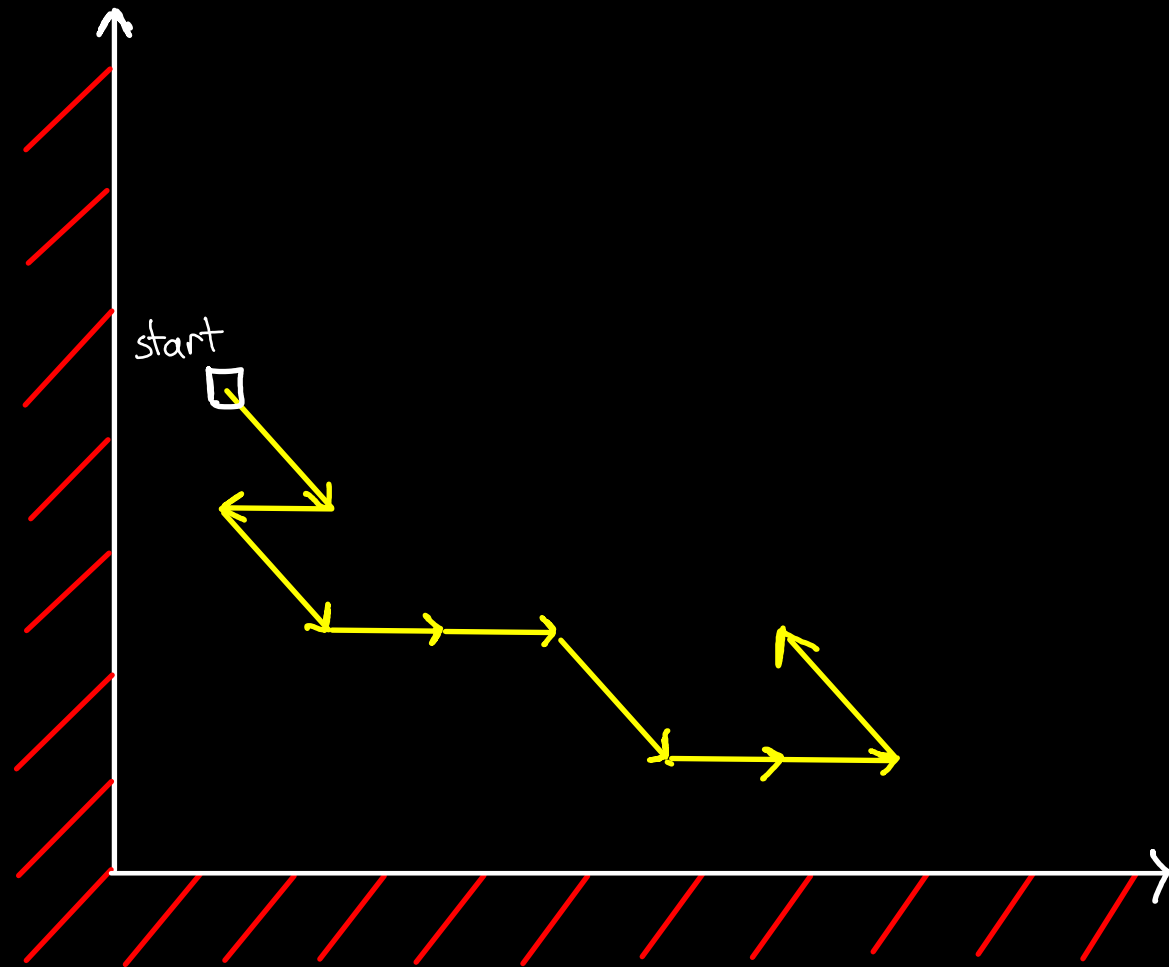


A joint work with S. Melczer, M. Mishna and K. Raschel.

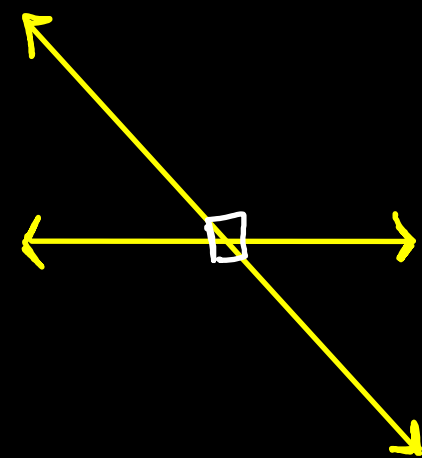
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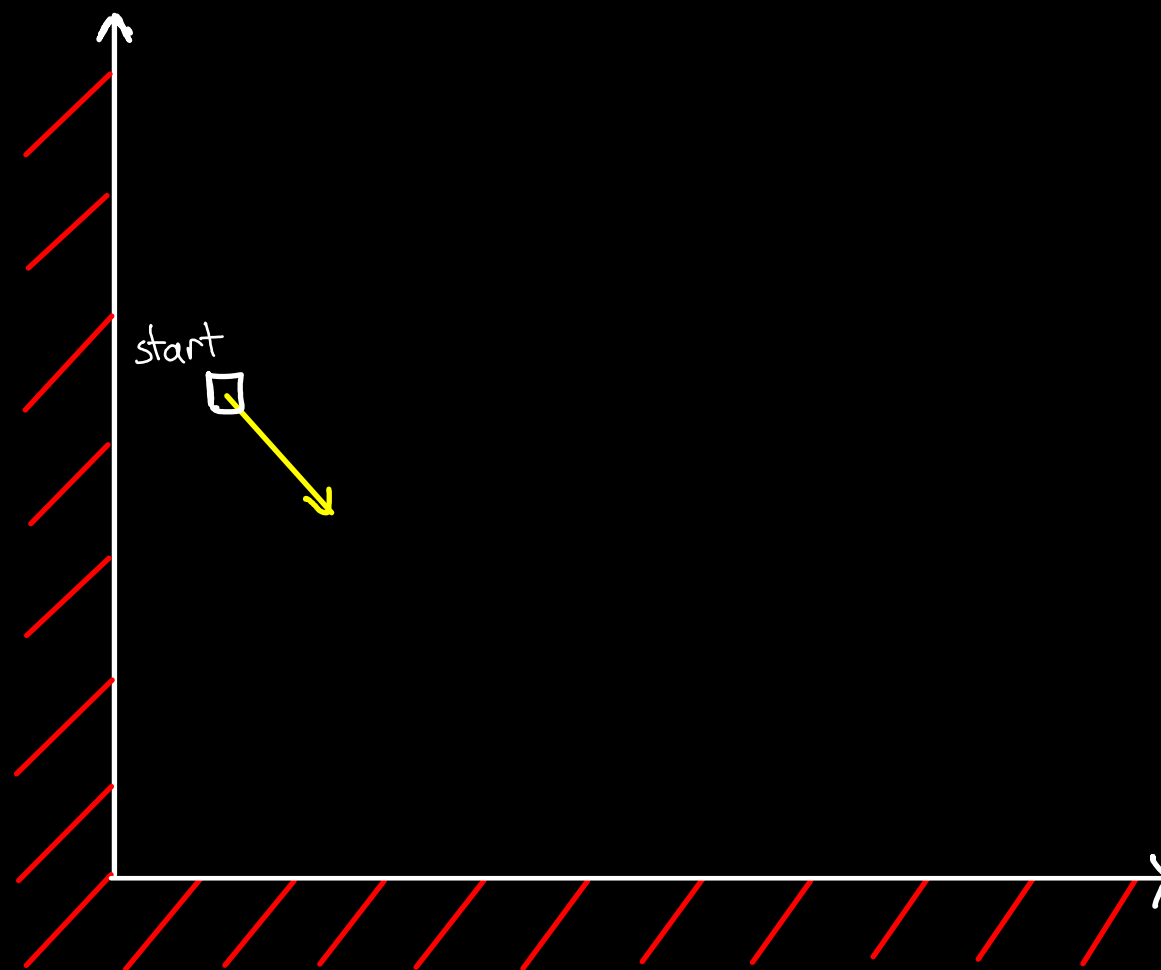
Gouyou - Beauchamps model



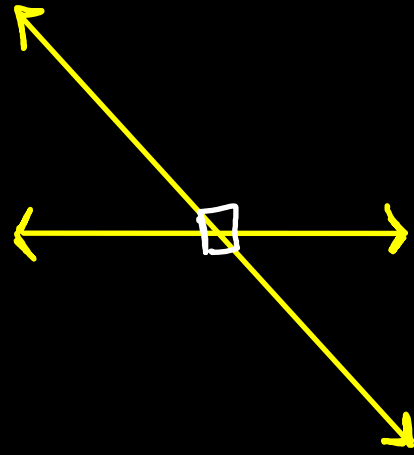
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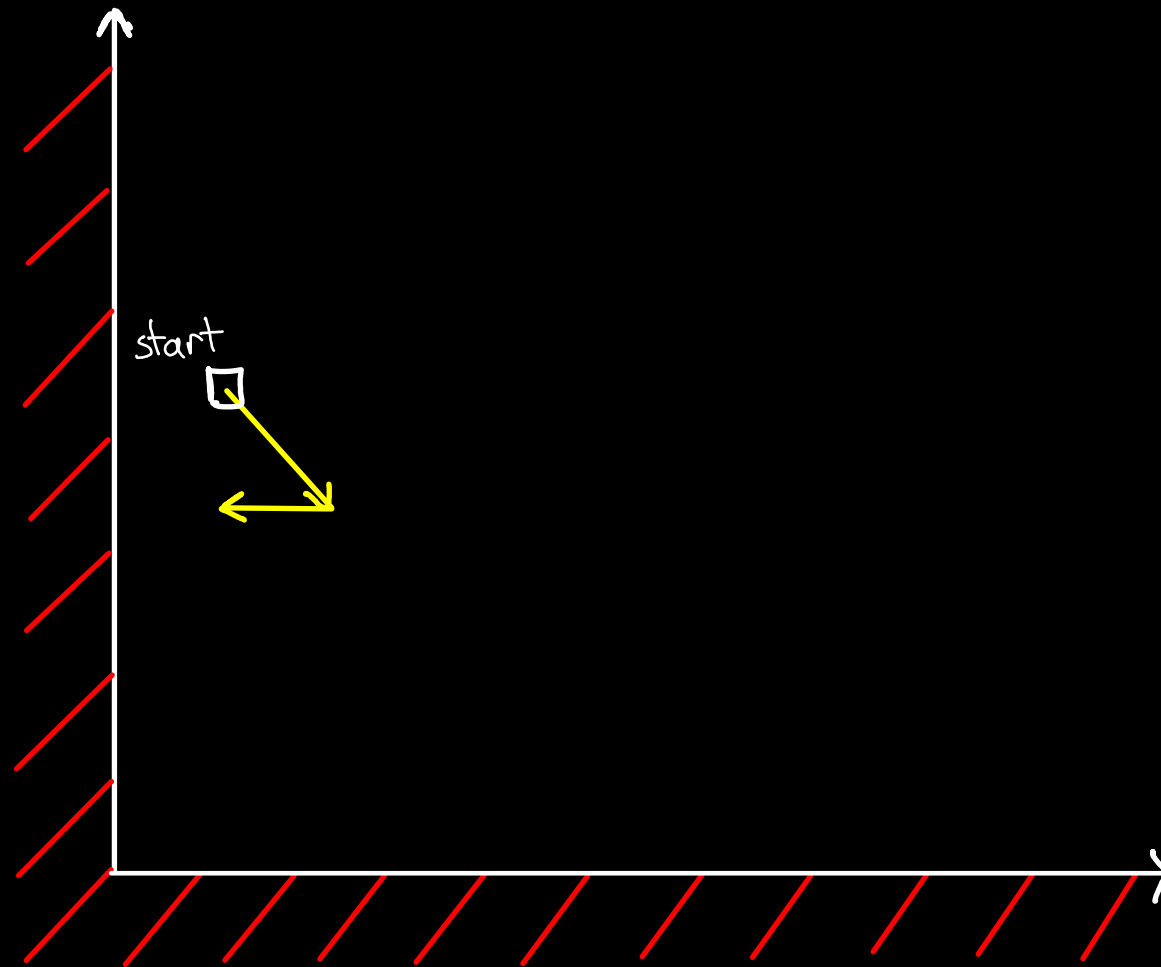
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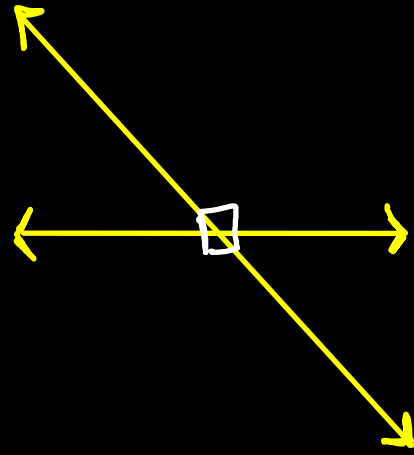
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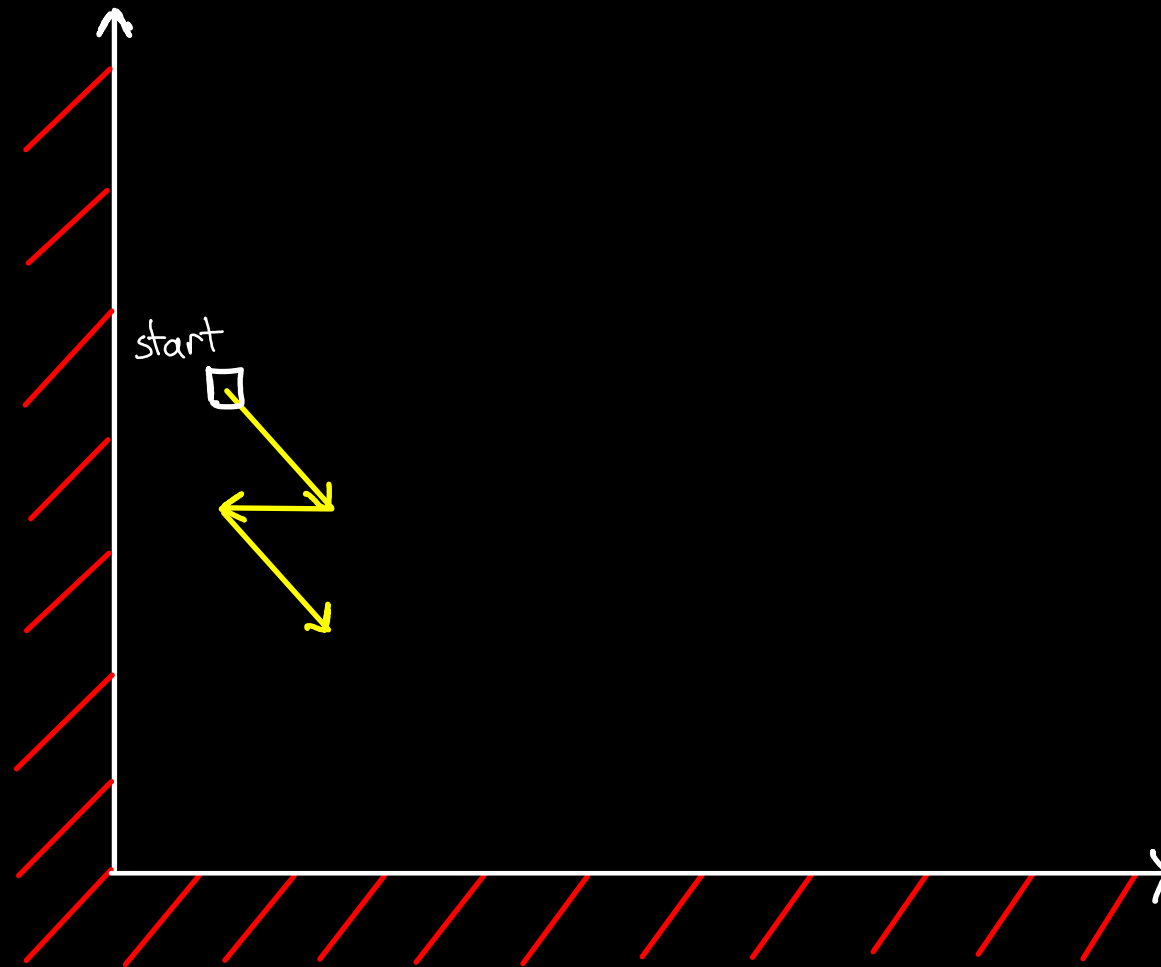
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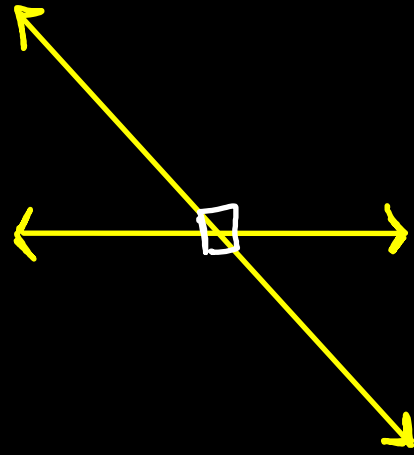
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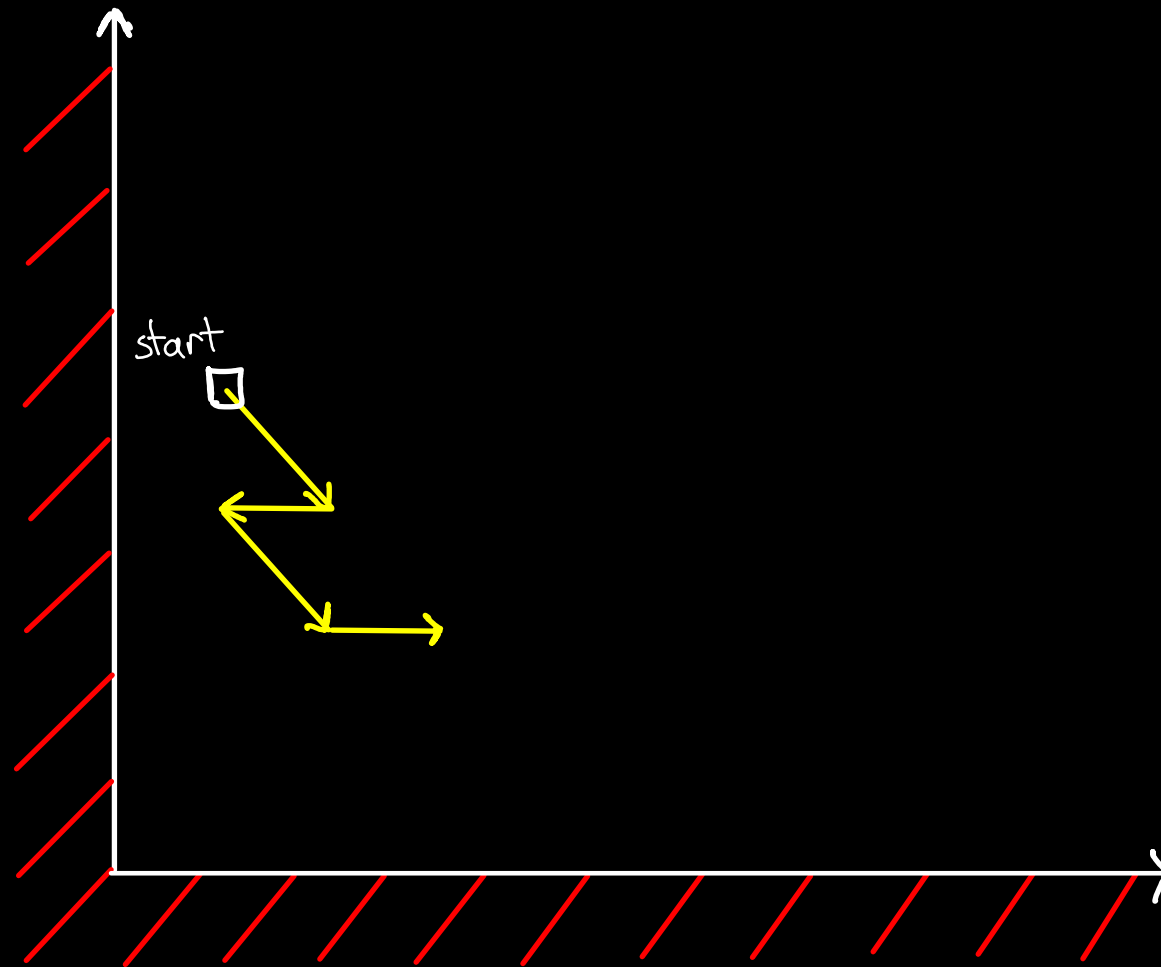
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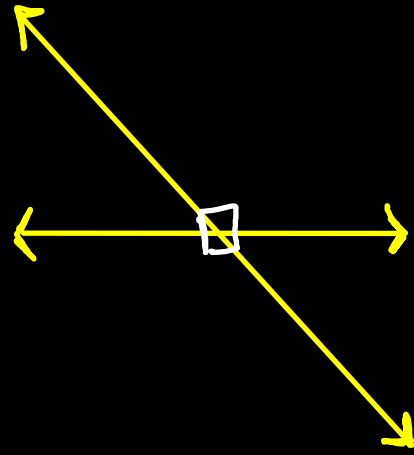
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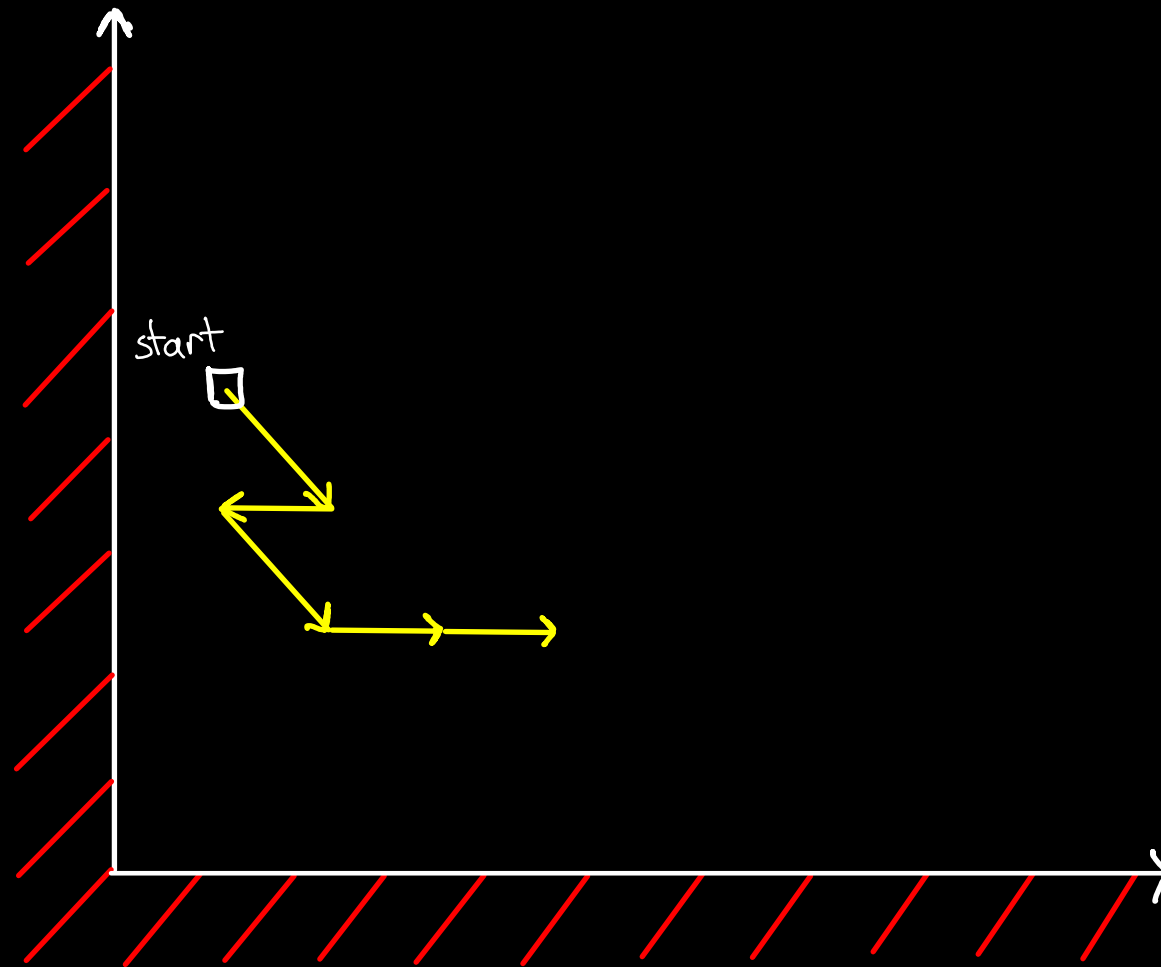
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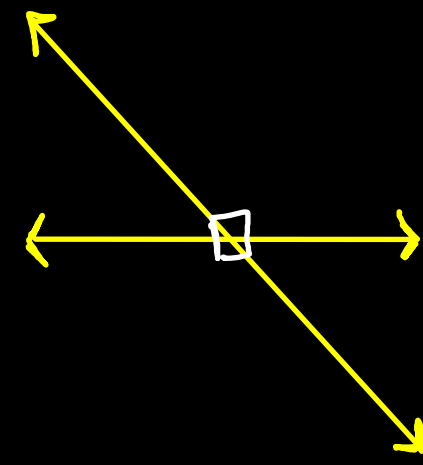
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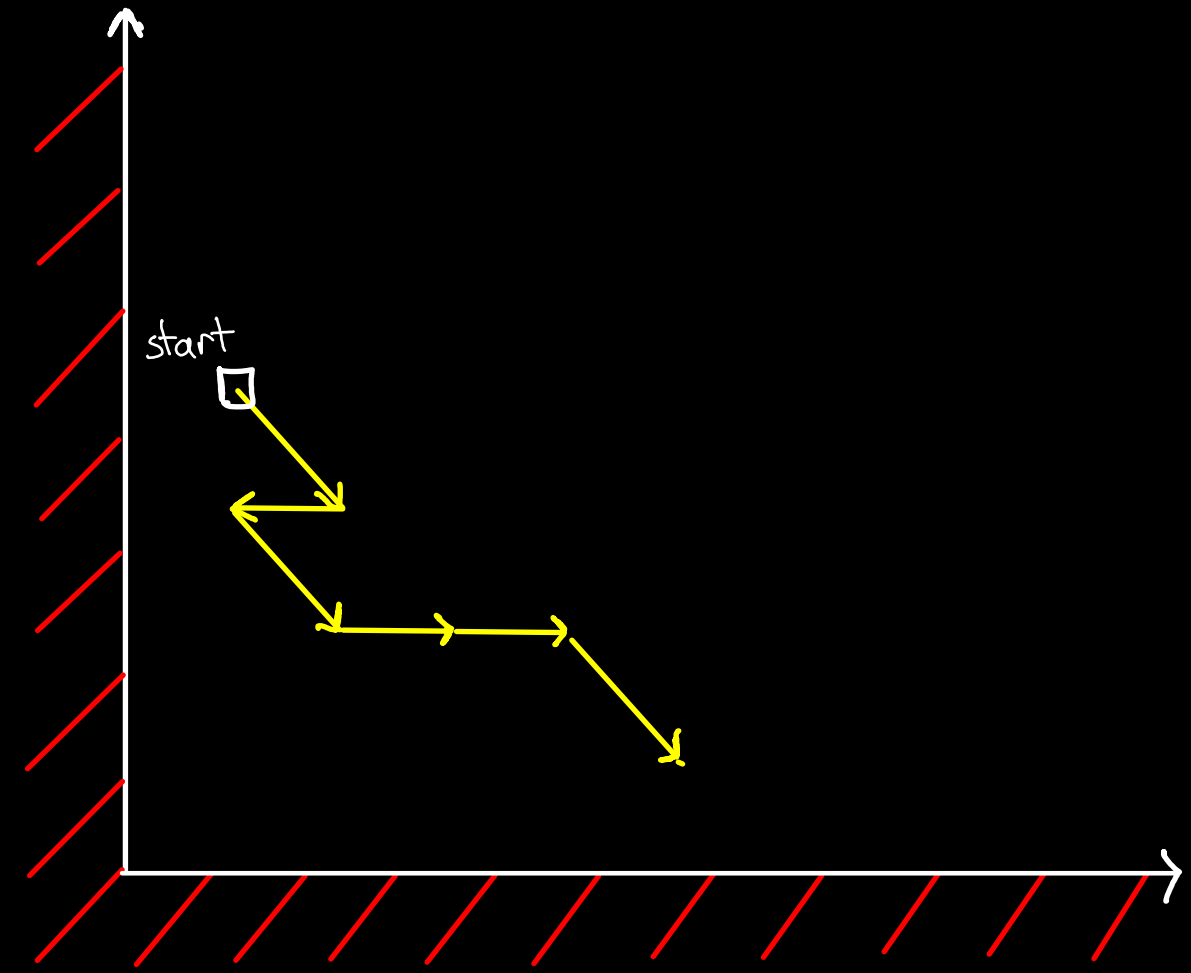
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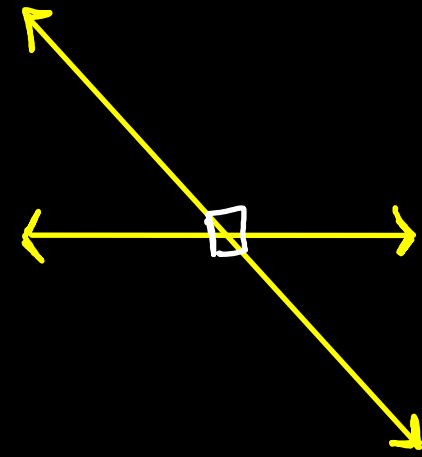
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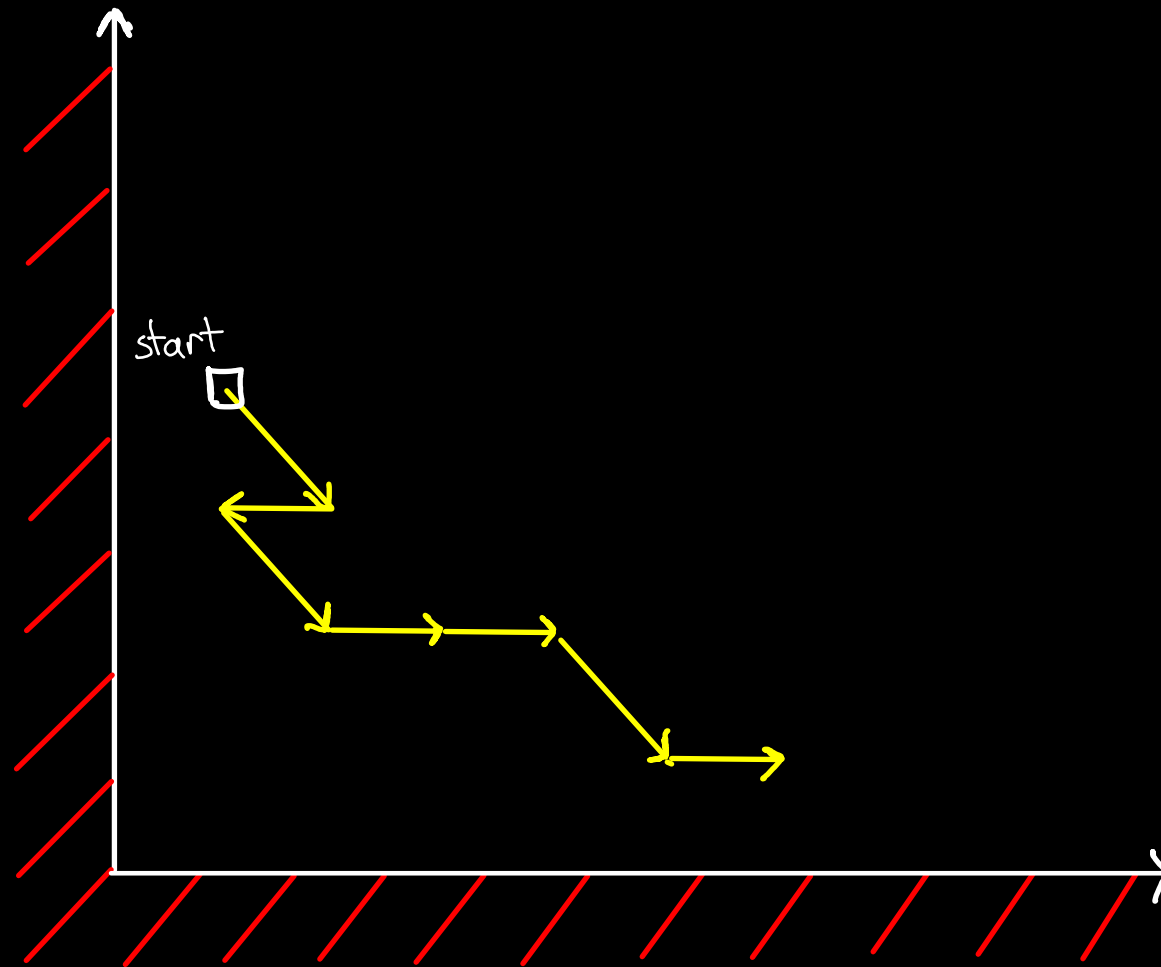
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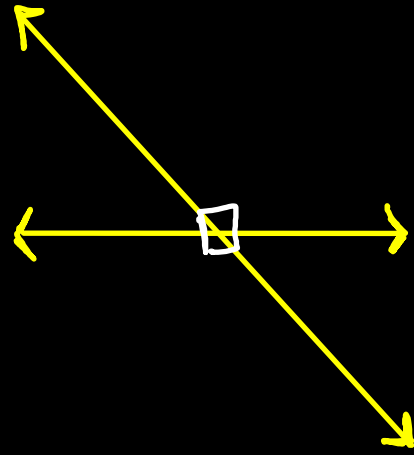
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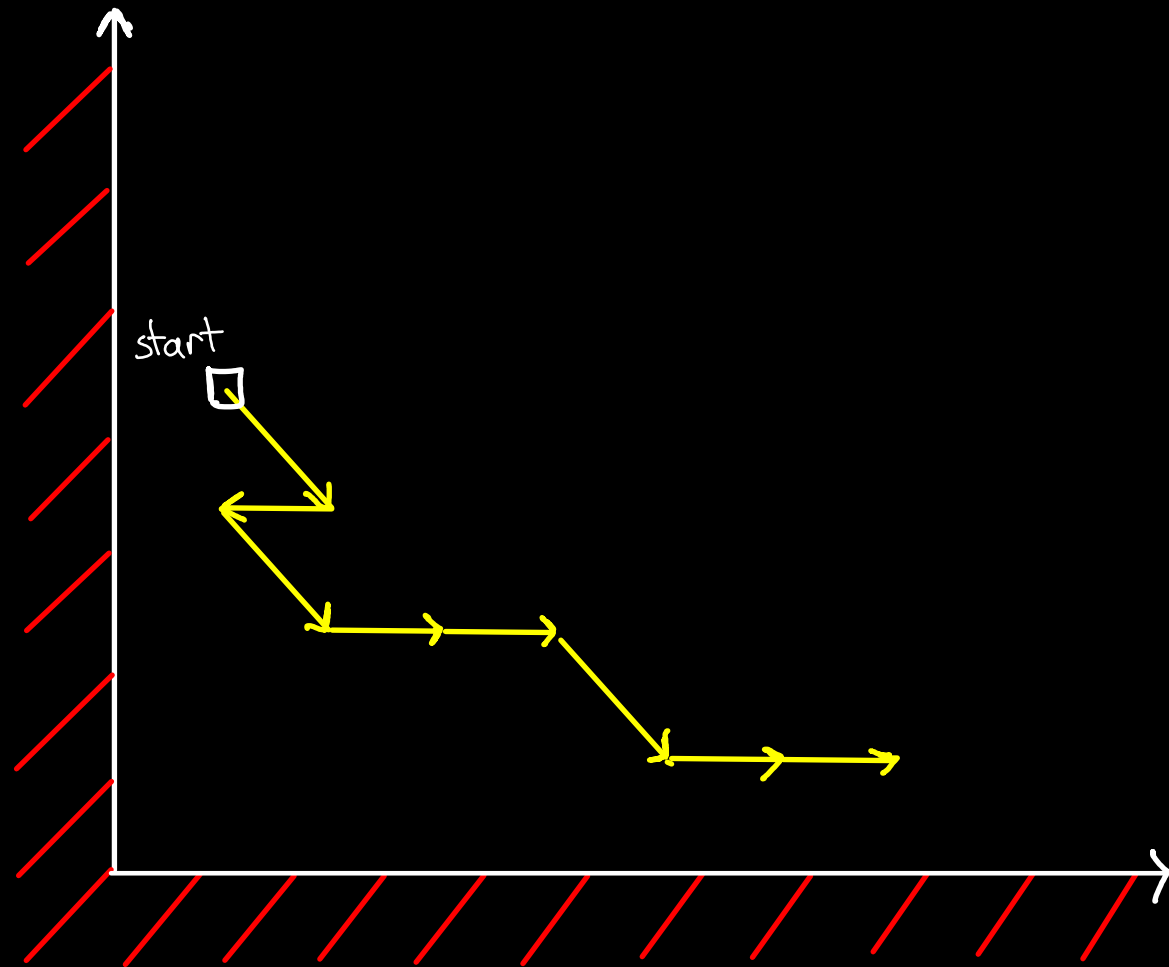
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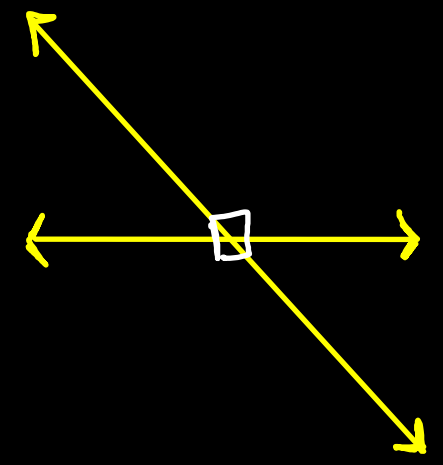
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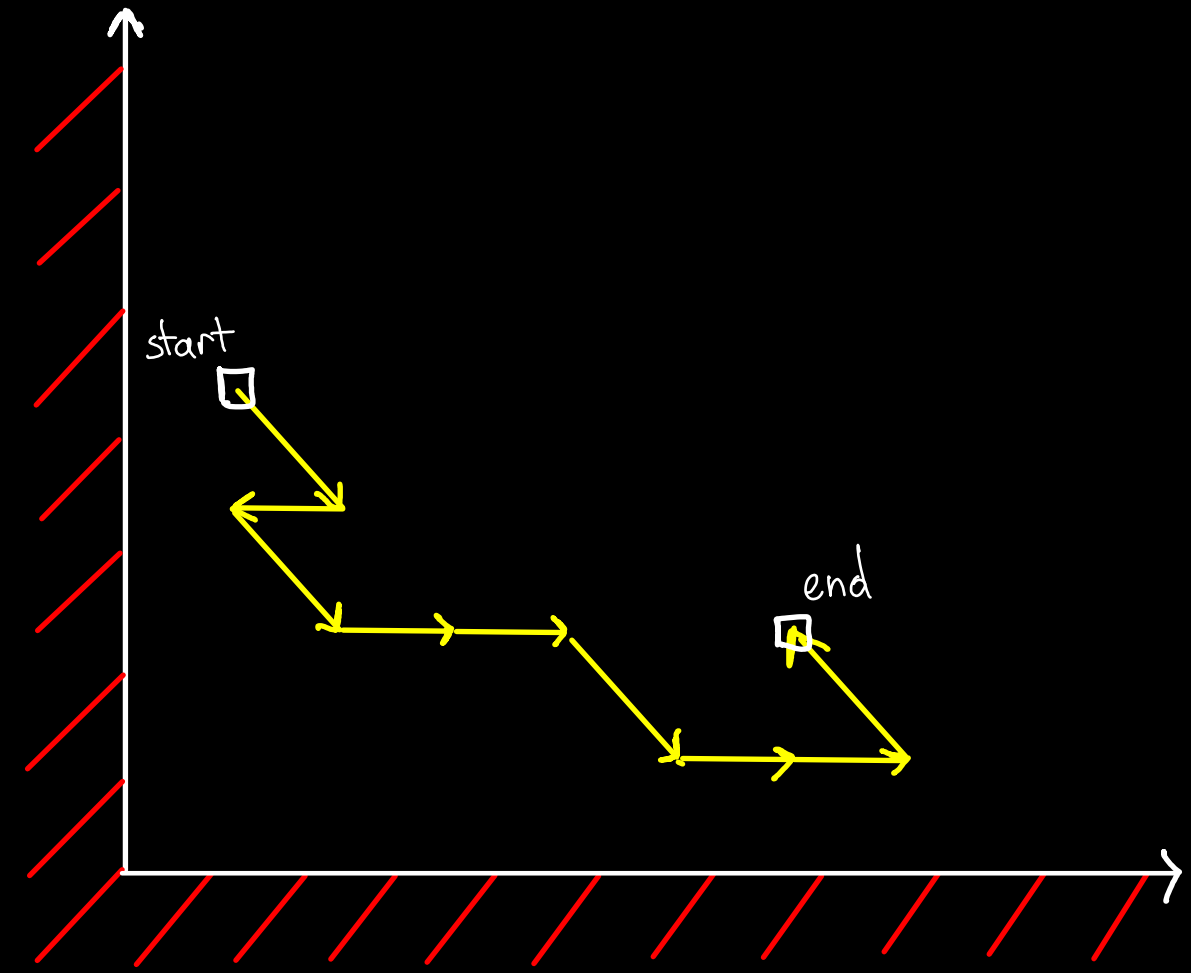
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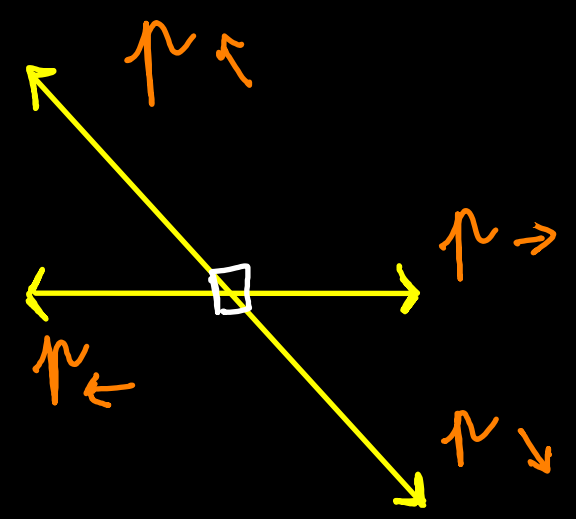
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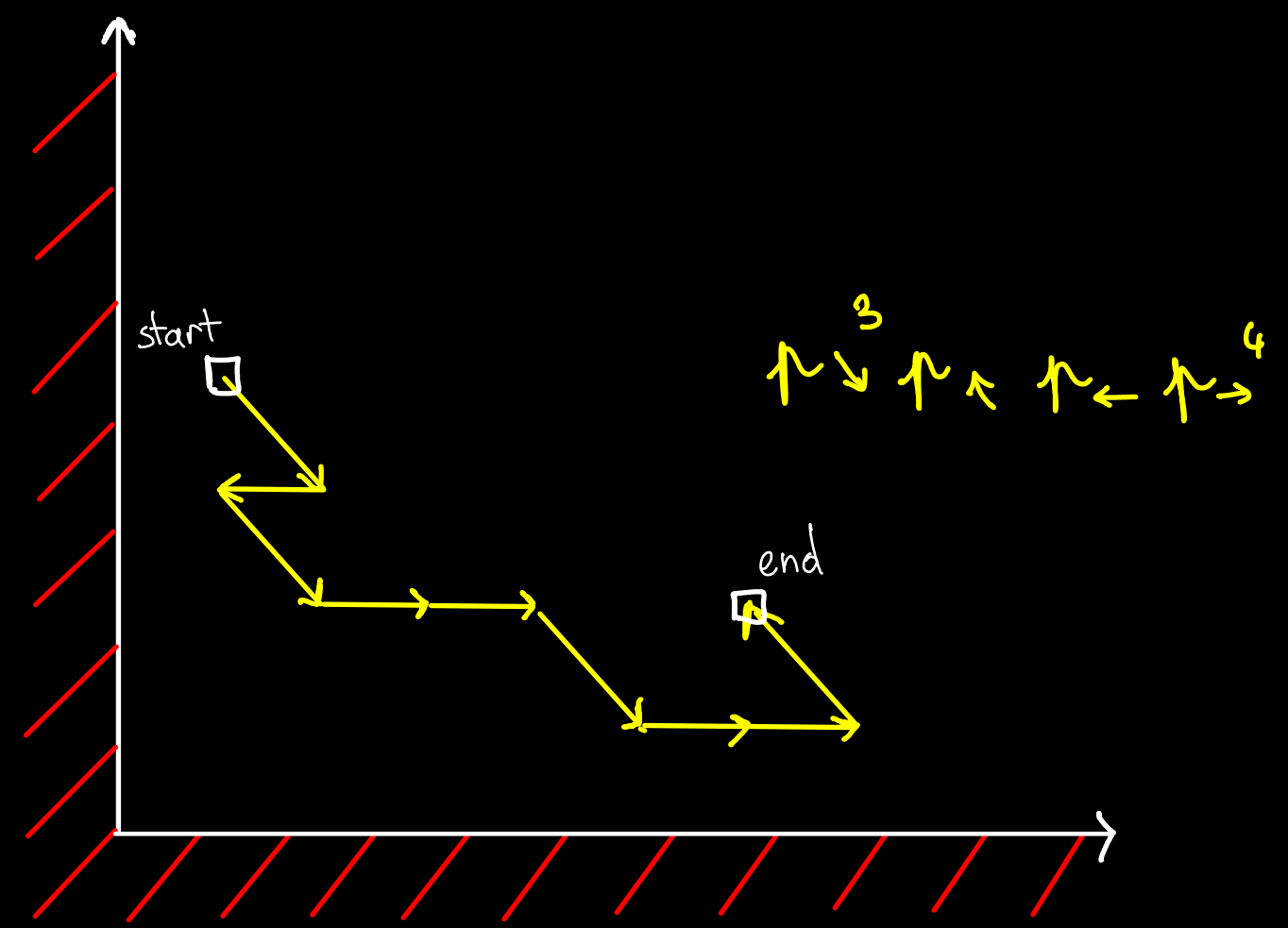
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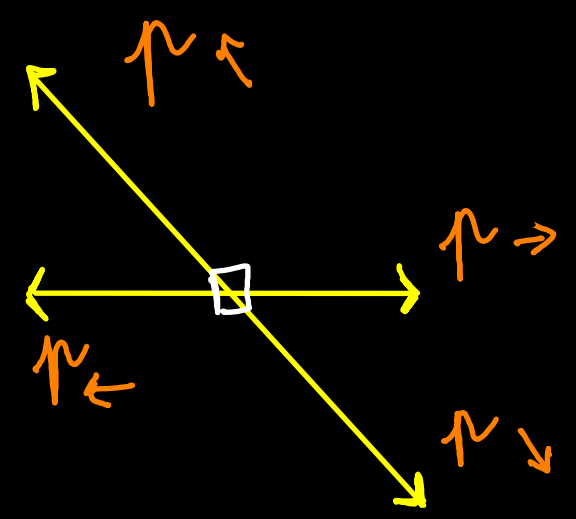
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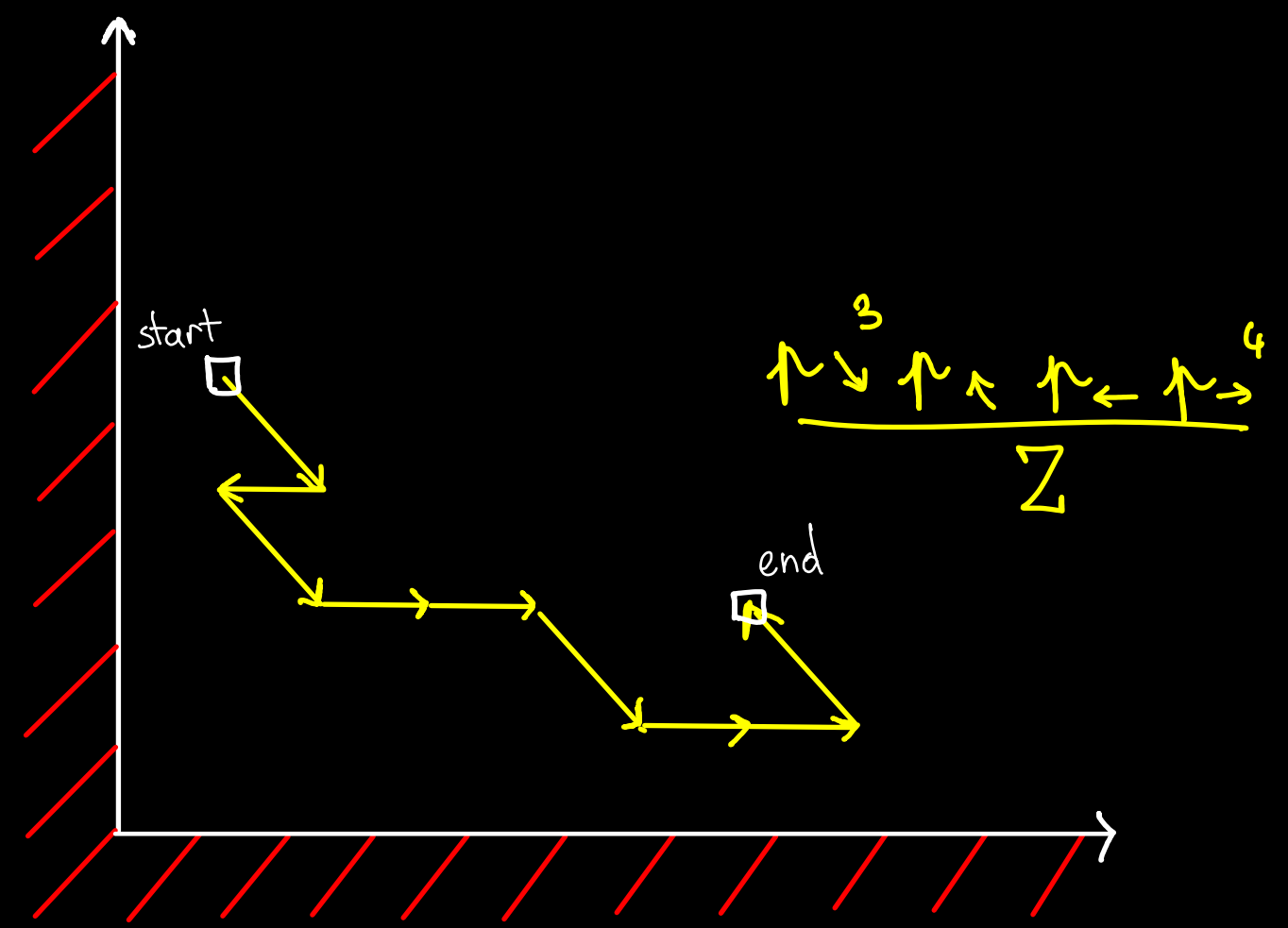
weighted Gouyou - Beauchamps model



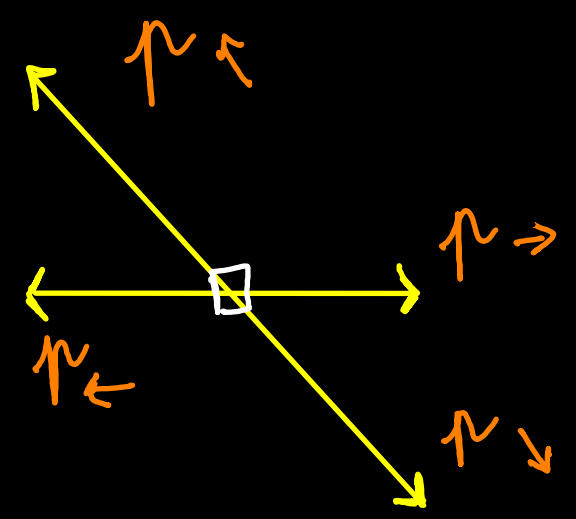
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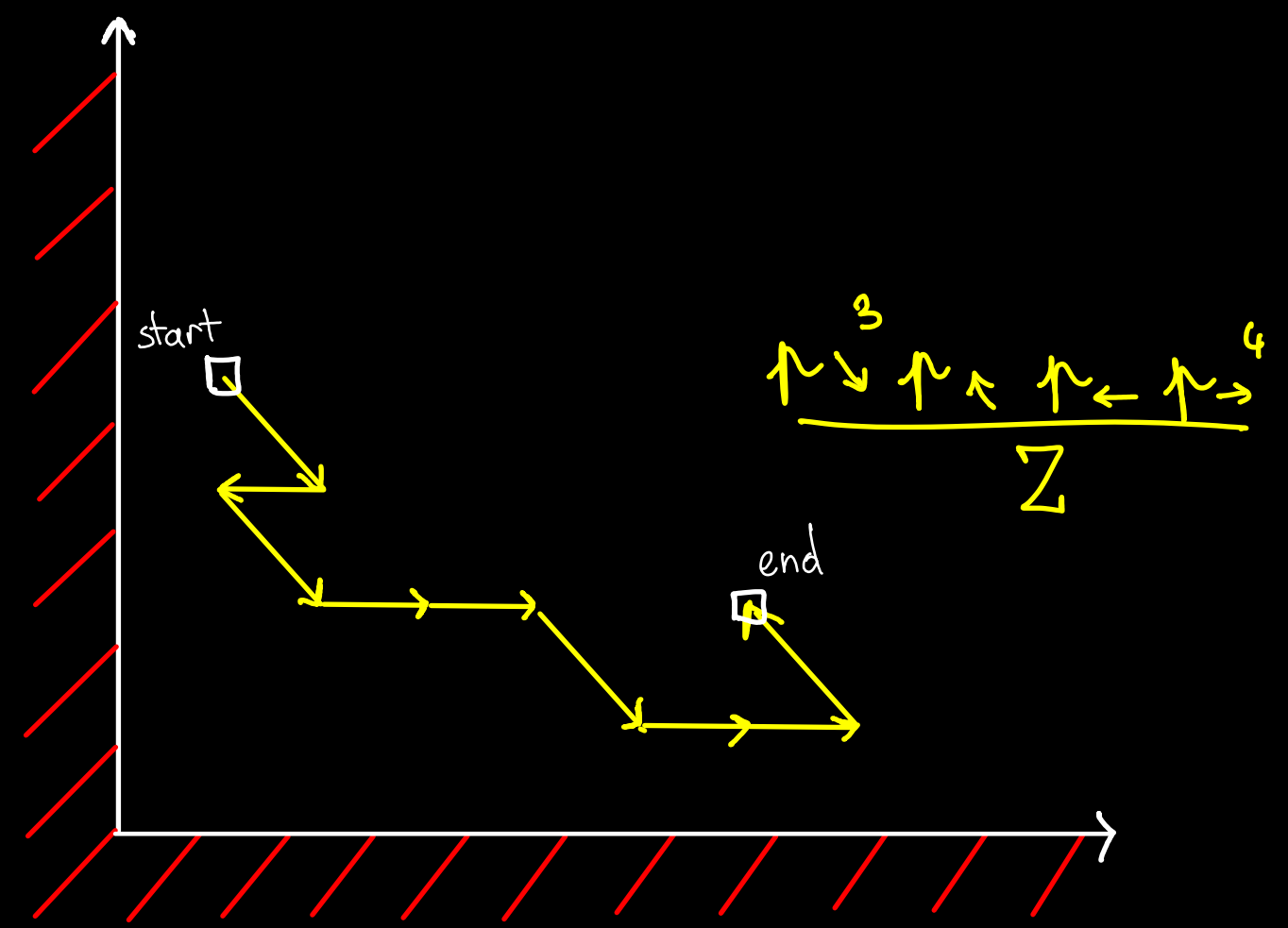
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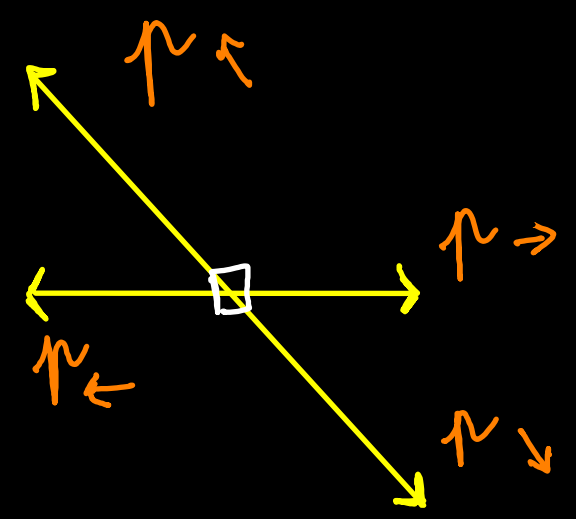


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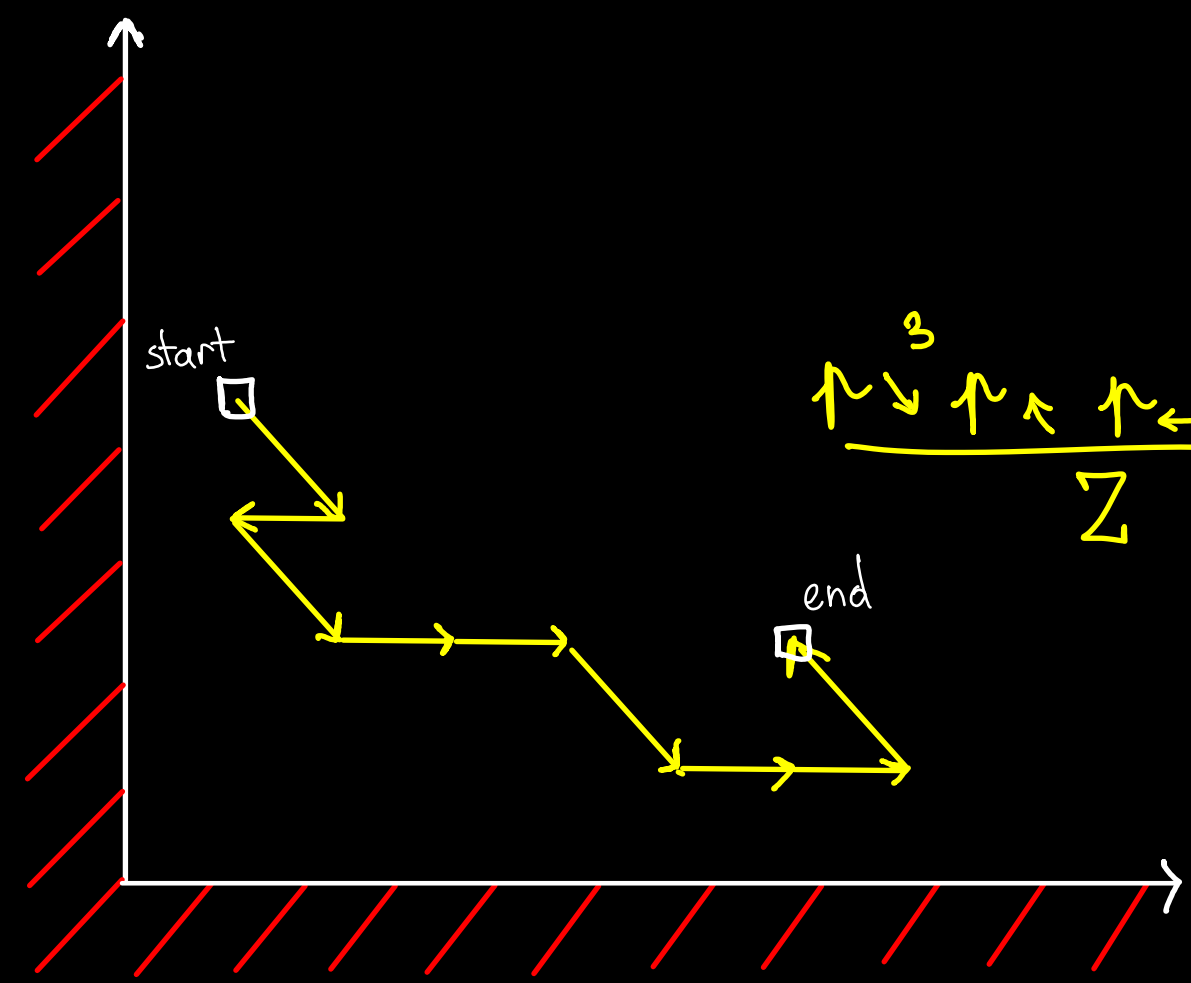


"good" set of weights : $\mu_{\swarrow} \times \mu_{\searrow} = \mu_{\nwarrow} \times \mu_{\nearrow}$

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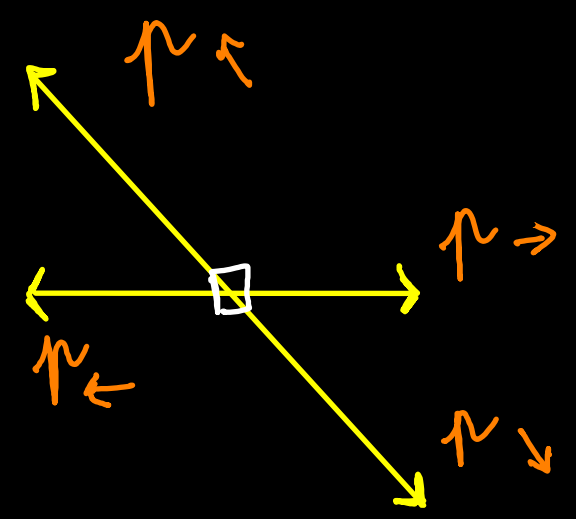
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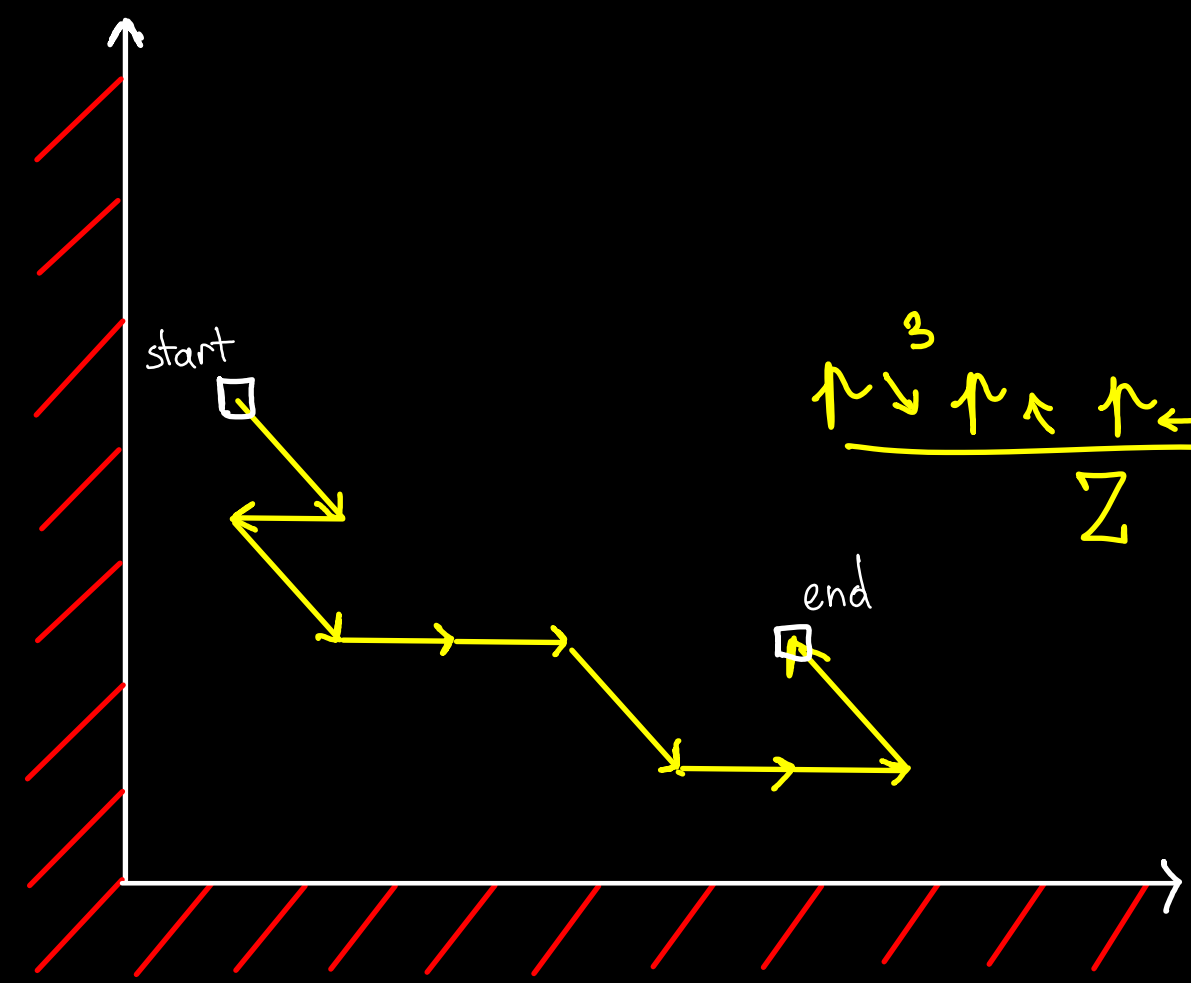
$$\frac{\mu_{\searrow}^3 \mu_{\swarrow} \mu_{\nwarrow} \mu_{\nearrow}^4}{\Sigma} = \frac{\mu_{\searrow}^2 \mu_{\nwarrow}^2 \mu_{\nearrow}^5}{\Sigma}$$

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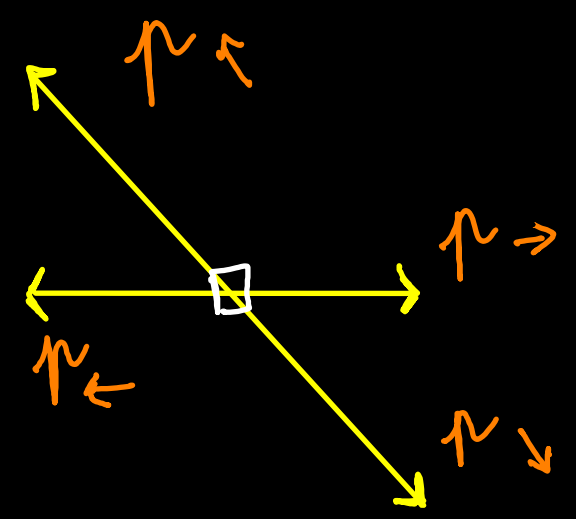


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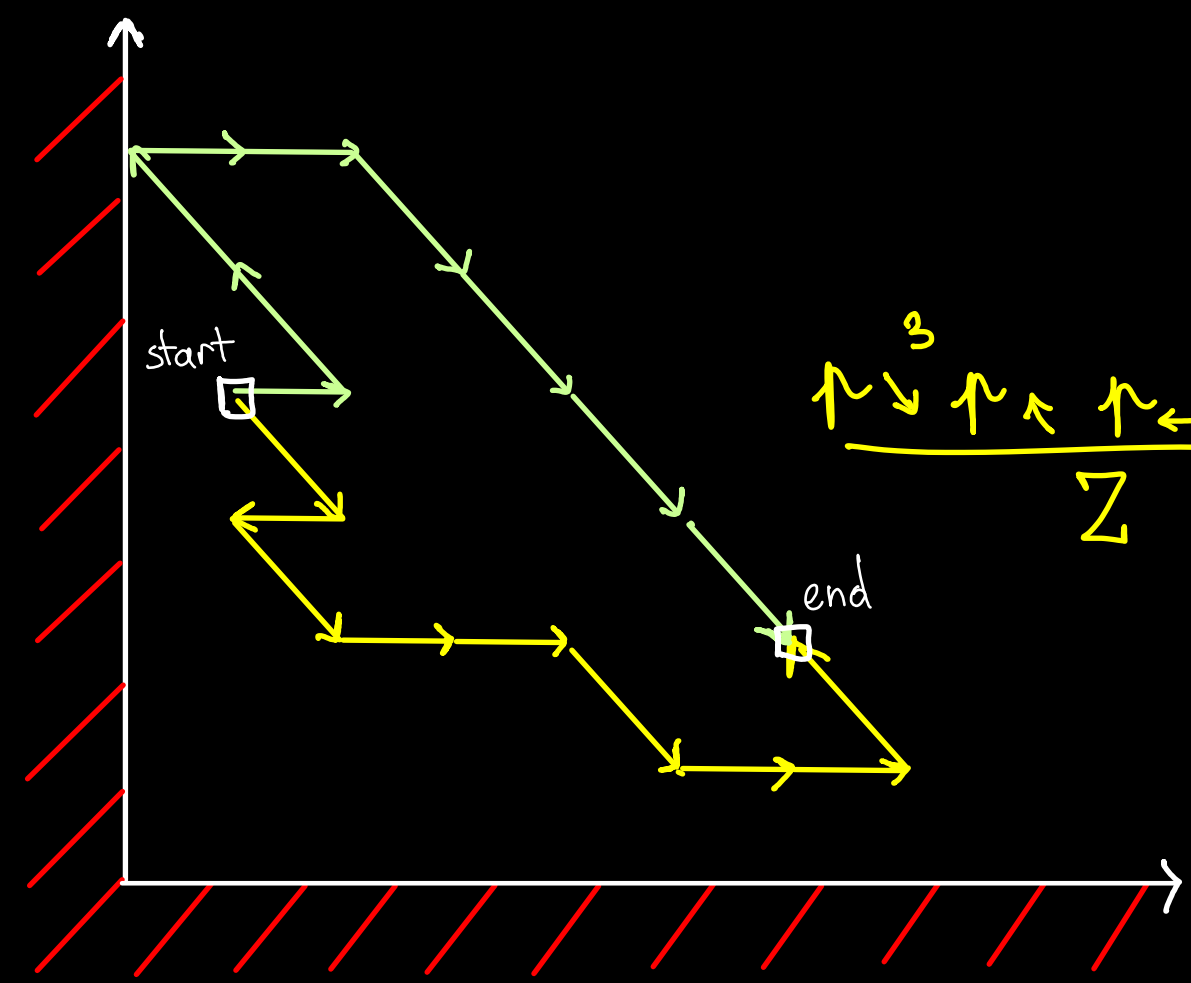
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Interest? The probability of a walk only depends on the length, the start and end point.
= "central probability"

THE ORIGIN STORY



weighted Gouyou - Beauchamps model

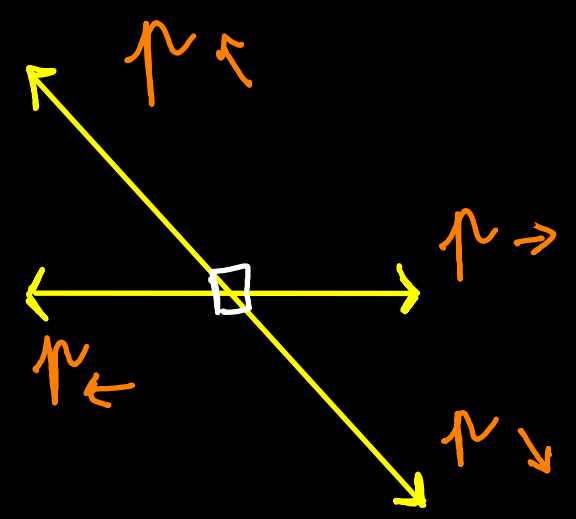


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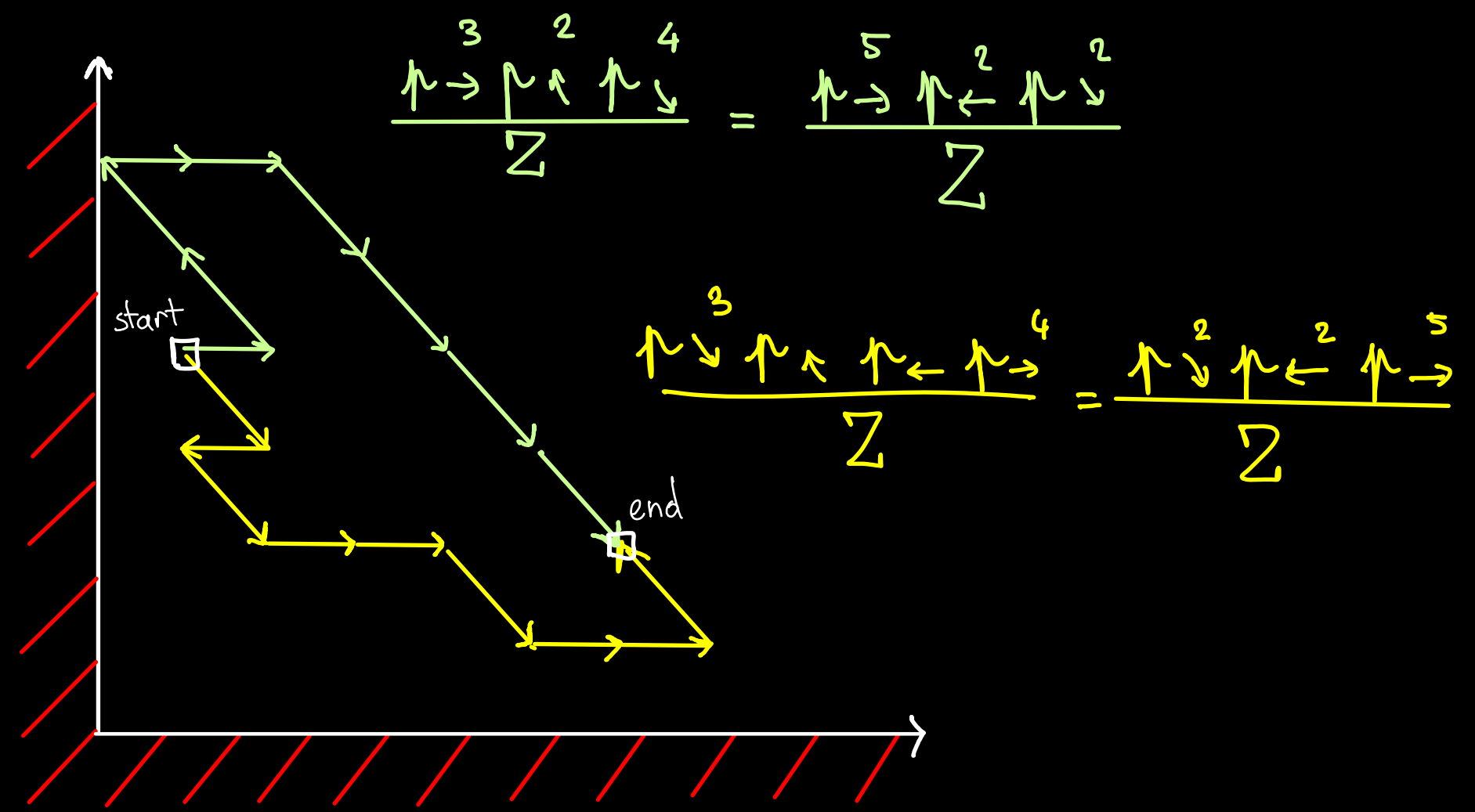
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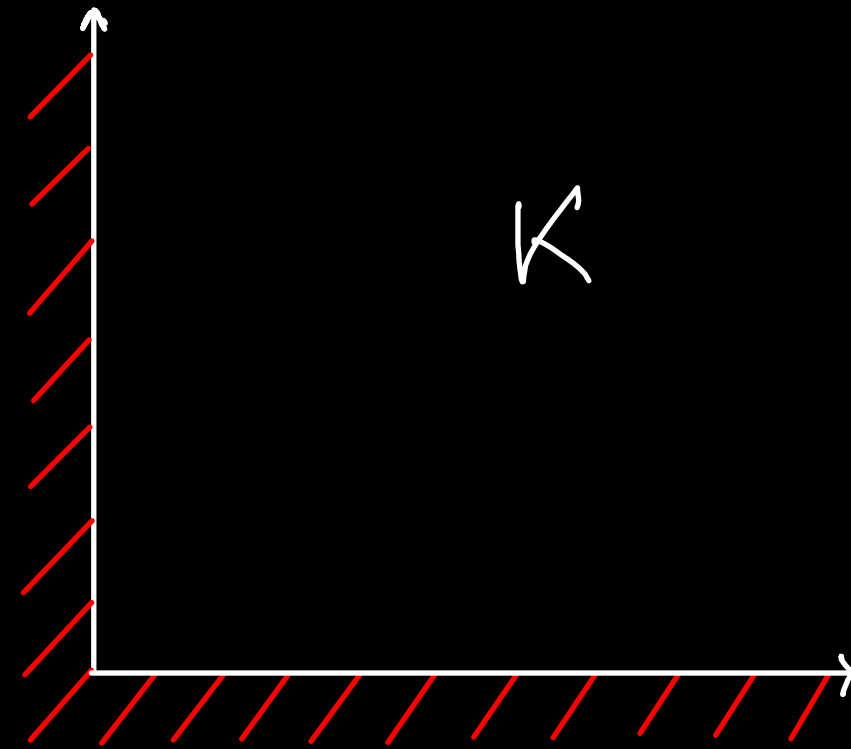
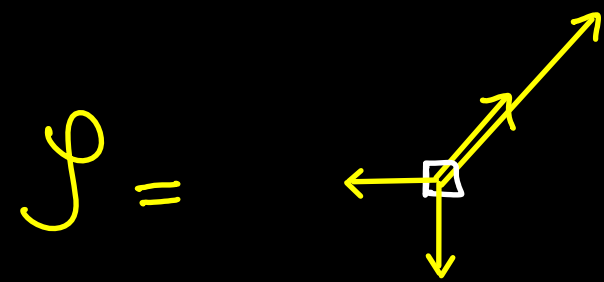
"good" set of weights : $p_{\uparrow} \times p_{\downarrow} = p_{\leftarrow} \times p_{\rightarrow}$

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CENTRAL WEIGHTING

Let \mathcal{S} be a set of steps, K a cone of dimension $d = \dim(\mathcal{S})$

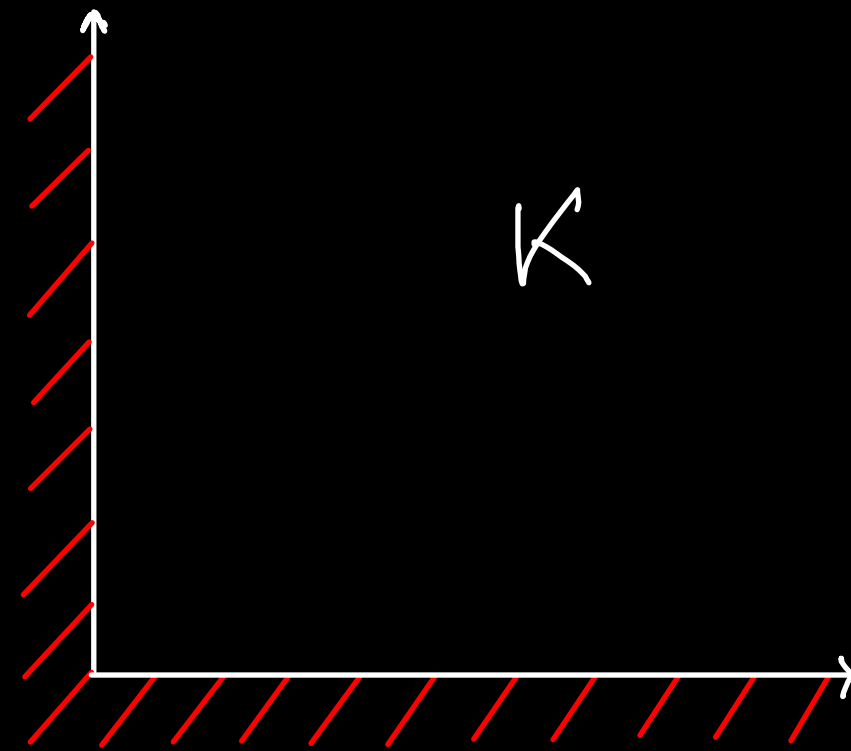
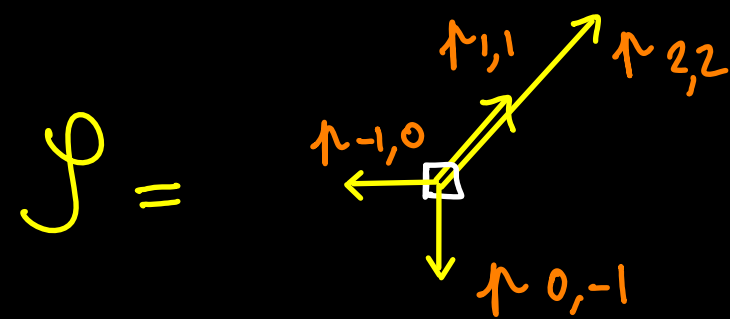
Ex:



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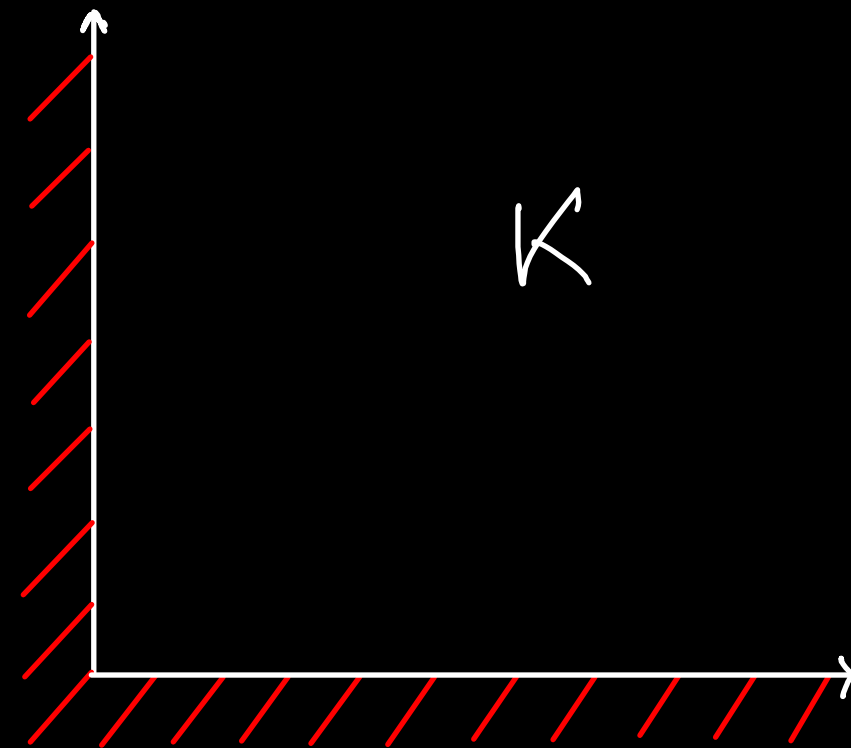
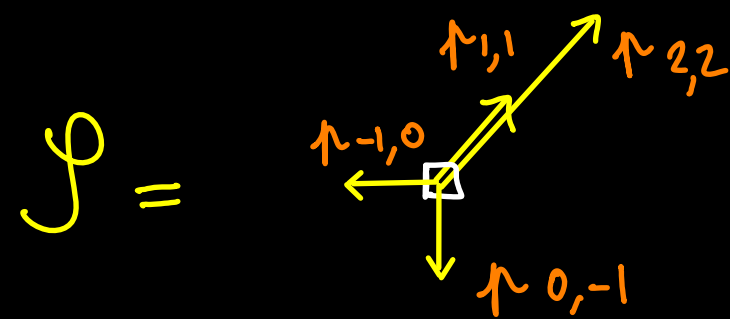
An assignment of weights $\mathcal{S} \rightarrow \mathbb{Q}_{>0}$
 $s \mapsto \mu_s$ is a central weighting if

the probability of a walk (conditioned to stay in K) is central,
i.e. two walks having the same length, start and end point, have the same probability.

ALGEBRAIC IDENTITIES?

Can we find some necessary conditions for being central?

Ex:



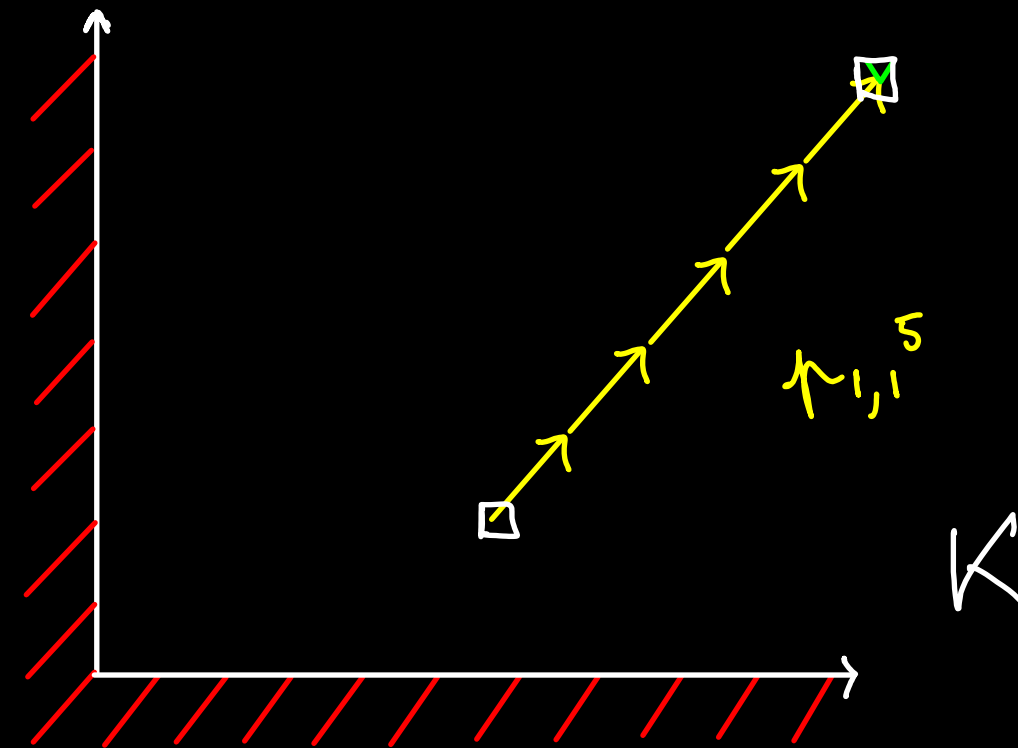
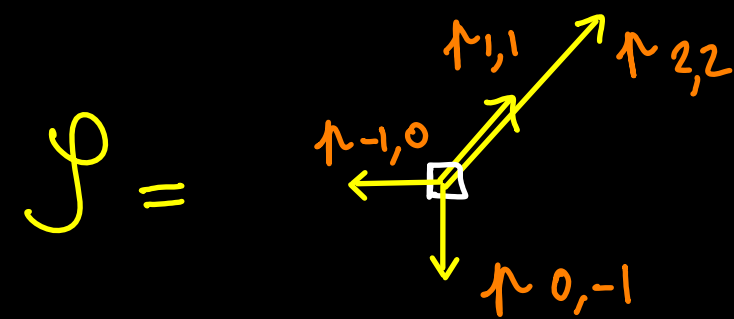
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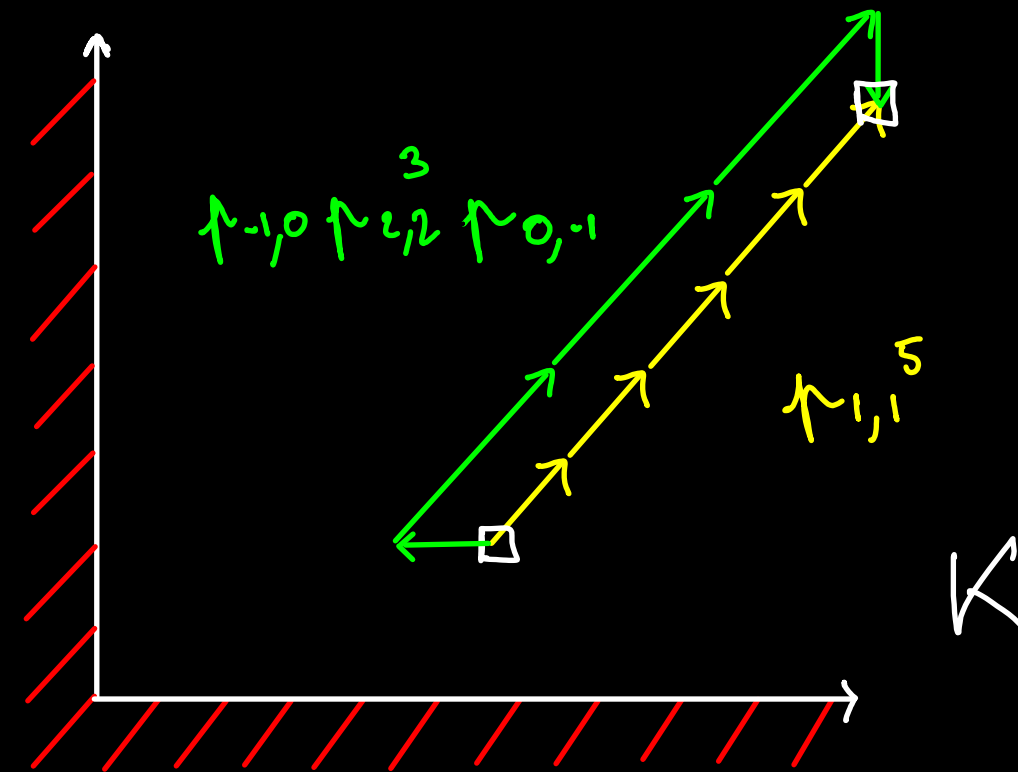
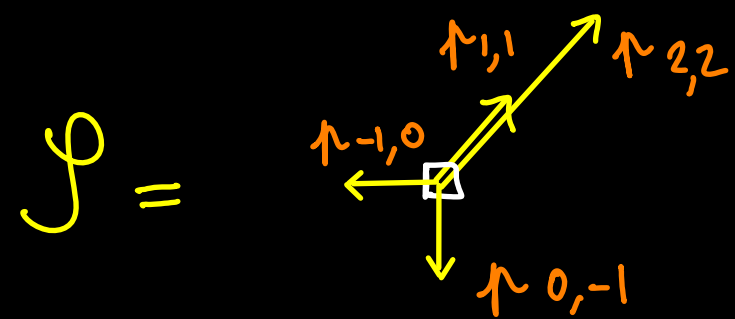
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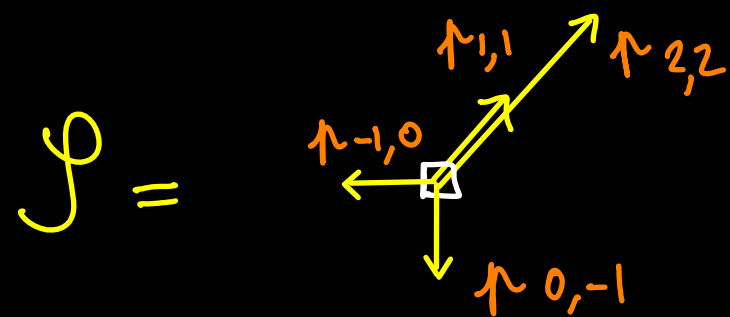
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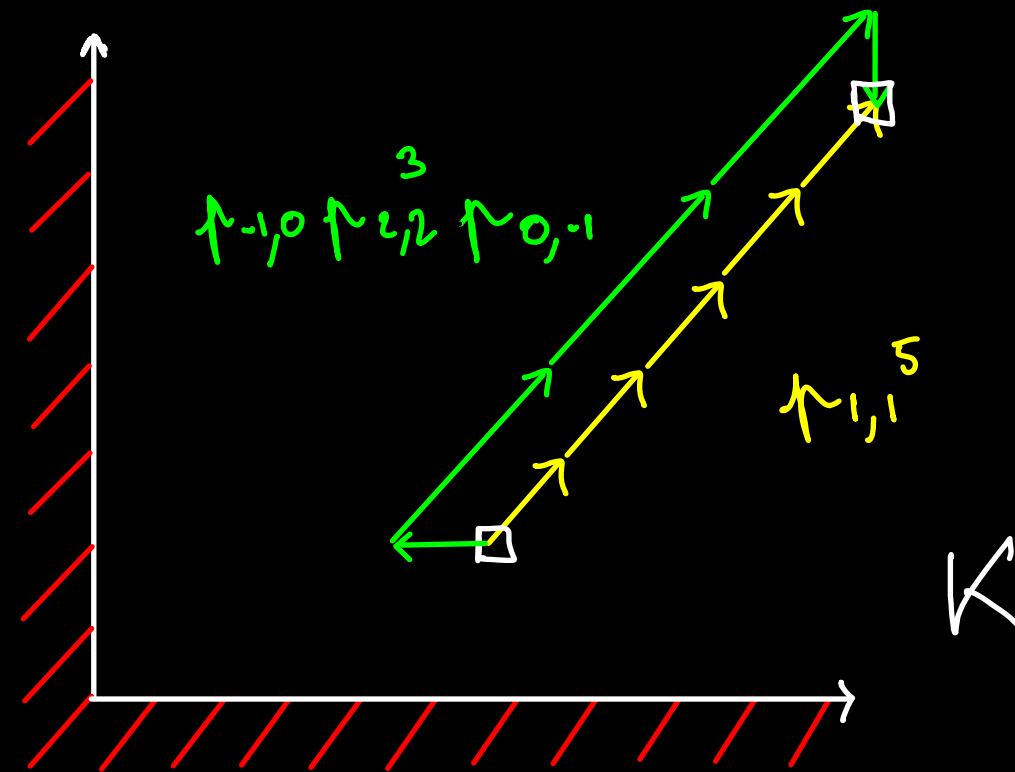
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Can we find some necessary conditions for being central?

Ex:



central $\Rightarrow \mu_{1,1}^5 = \mu_{-1,0} \mu_{2,2}^3 \mu_{0,-1}$



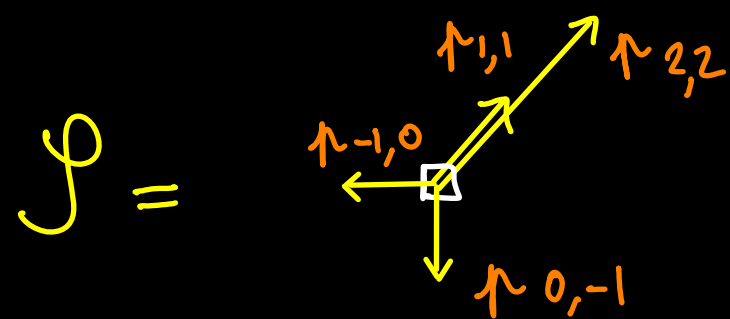
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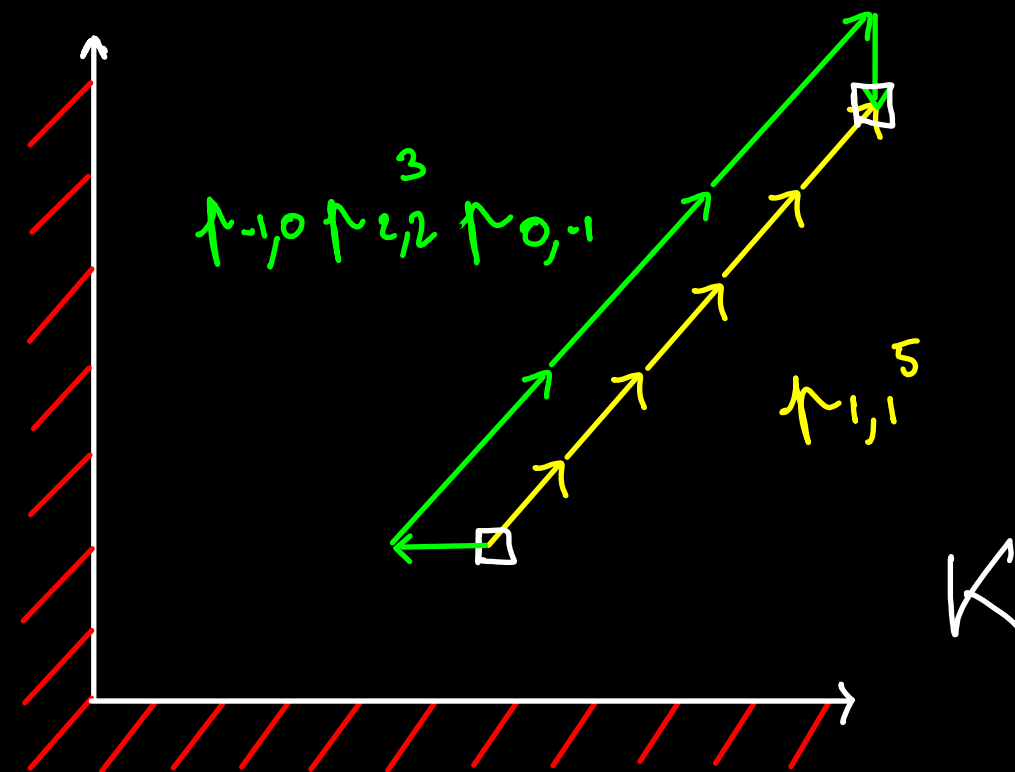
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Prop. Let w_1, w_2 be two walks in \mathbb{R}^d having the same length, start and end point.

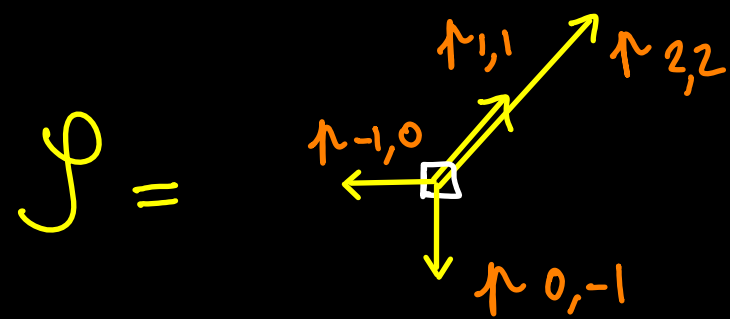
If the weighting is central,

then $\prod_{\substack{\Delta \text{ step in } w_1 \\ (\text{w. multiplicity})}} \mu_{\Delta} = \prod_{\substack{\Delta' \text{ step in } w_2 \\ (\text{w. multiplicity})}} \mu_{\Delta'}$

ALGEBRAIC IDENTITIES!

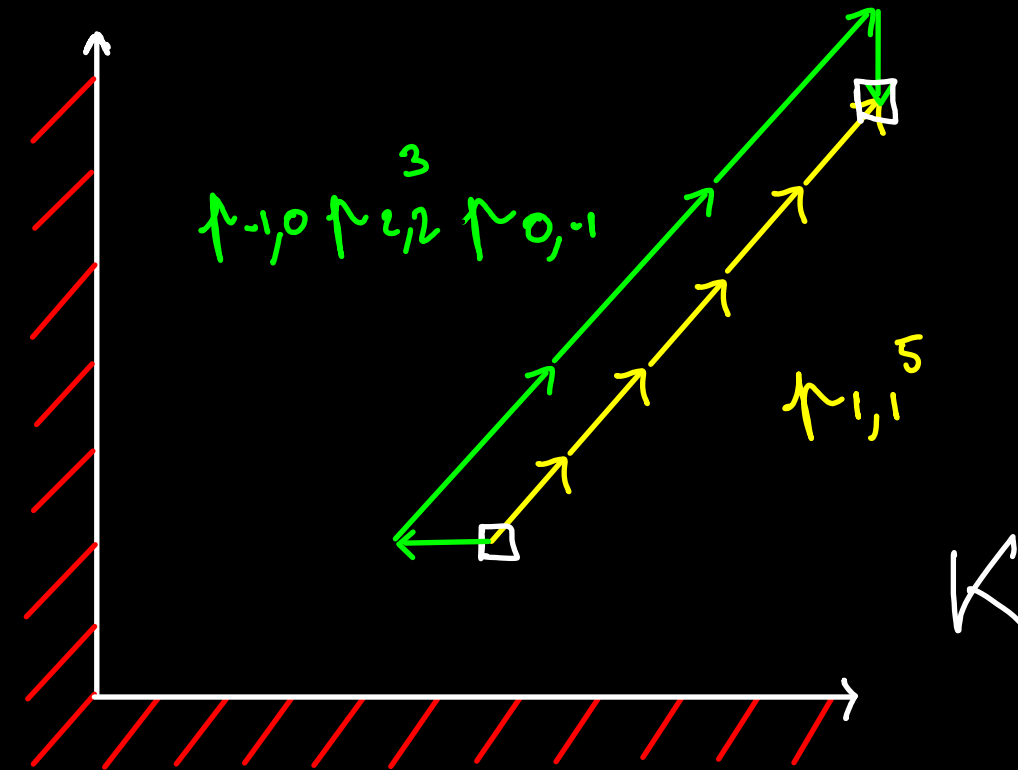
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↖ (converse?)



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If the weighting is central,

then

$\prod_{\Delta \text{ step in } w_1} \mu_{\Delta}$
(w. multiplicity)

=

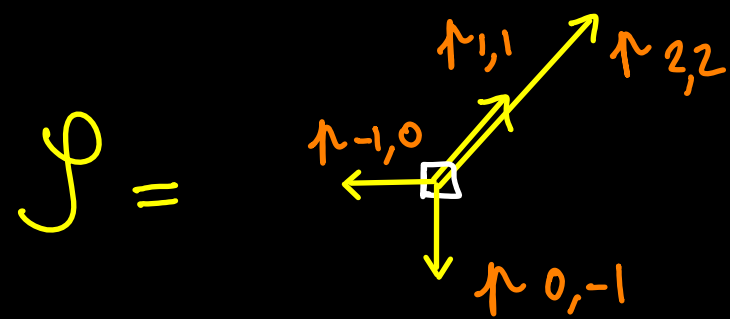
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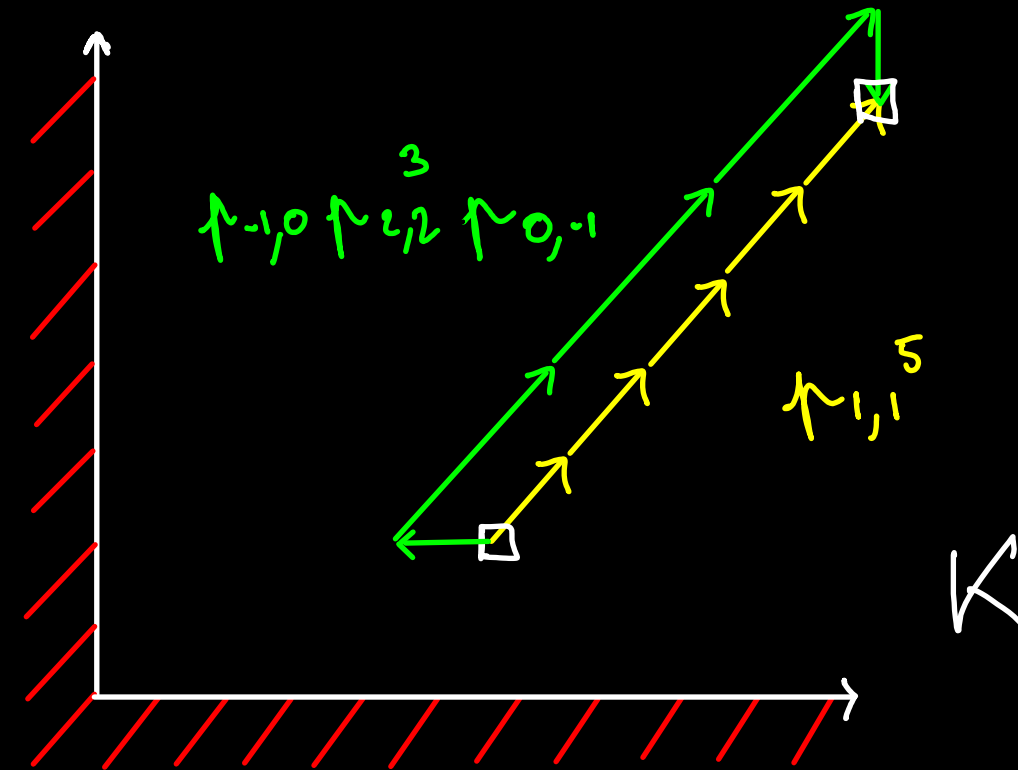
Can we find some necessary conditions for being central?

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central $\Rightarrow \mu_{1,1}^5 = \mu_{-1,0} \mu_{2,2}^3 \mu_{0,-1}$

converse? YES!



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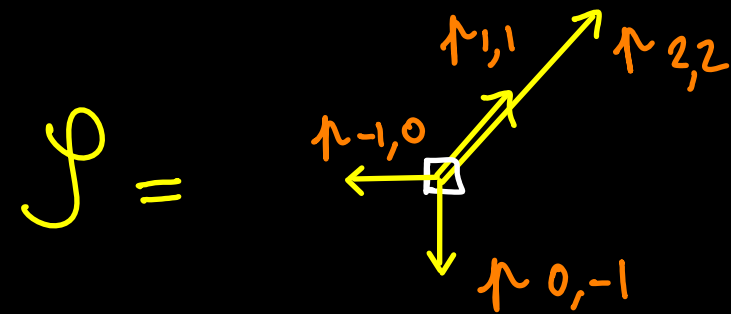
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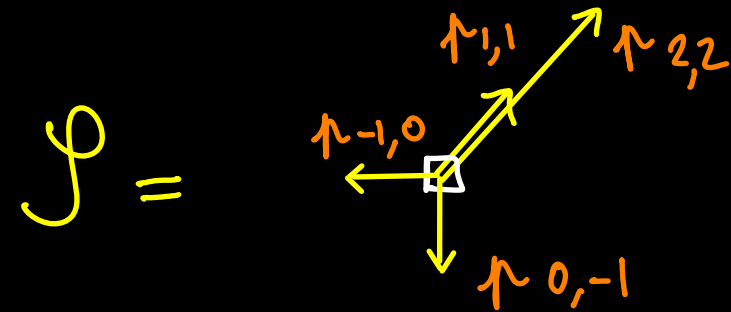
converse? Nye...

CHARACTERIZING CENTRAL WEIGHTINGS



$$\mu_{1,1}^5 = \mu_{-1,0}^3 \mu_{2,2}^3 \mu_{0,-1}$$

CHARACTERIZING CENTRAL WEIGHTINGS



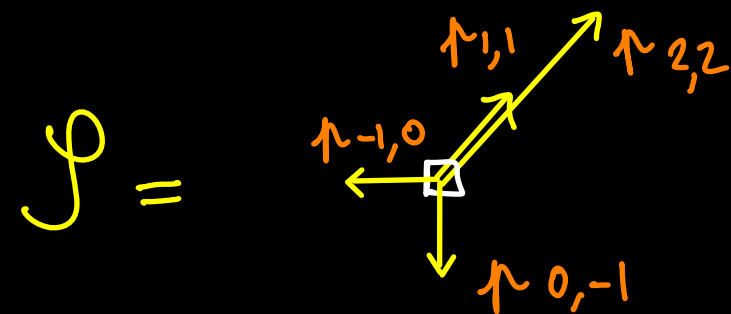
$$\mu_{1,1}^5 = \mu_{-1,0}^3 \mu_{2,2}^3 \mu_{0,-1}$$

Trick: Write $\mu_{i,j}$ under the form

$$\mu_{i,j} = \alpha \beta^i \delta^j$$

$$\left\{ \begin{array}{l} \mu_{1,1} = \alpha \beta \delta \\ \mu_{2,2} = \alpha \beta^2 \delta^2 \\ \mu_{-1,0} = \alpha \beta^{-1} \\ \mu_{0,-1} = \alpha \delta^{-1} \end{array} \right.$$

CHARACTERIZING CENTRAL WEIGHTINGS



$$\mu_{1,1}^5 = \mu_{-1,0}^3 \mu_{2,2}^3 \mu_{0,-1}$$

Trick: Write

$\mu_{i,j}$ under the form $\mu_{i,j} = \alpha \beta^i \delta^j$

linear algebra

$$\begin{cases} \mu_{1,1} = \alpha \beta \delta \\ \mu_{2,2} = \alpha \beta^2 \delta^2 \\ \mu_{-1,0} = \alpha \beta^{-1} \\ \mu_{0,-1} = \alpha \delta^{-1} \end{cases}$$

α, β and δ exist: $\alpha = \mu_{1,1}^2 \mu_{2,2}^{-1}$ $\beta = \mu_{1,1}^{-3} \mu_{2,2}^2 \mu_{0,-1}$ $\delta = \mu_{1,1}^2 \mu_{2,2}^{-1} \mu_{0,-1}^{-1}$

\Downarrow

weight of a walk $w = \alpha^{\text{length}(w)} \beta^{x(\text{end}) - x(\text{start})} \delta^{y(\text{end}) - y(\text{start})} \Rightarrow$ The weighting is central!

CHARACTERIZING CENTRAL WEIGHTINGS

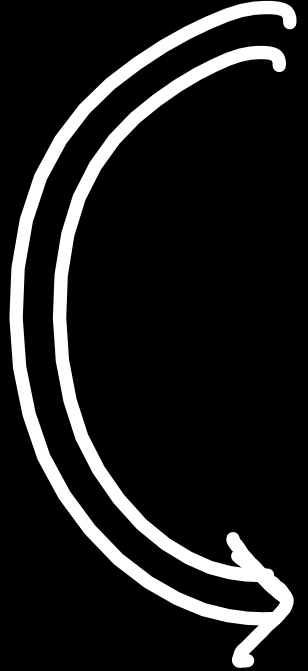
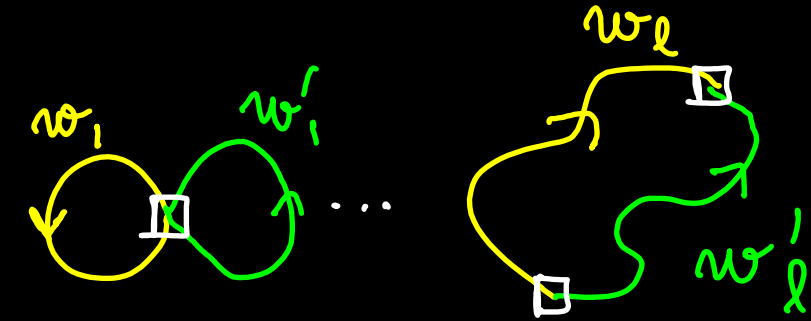
Theorem

(i) Set $l = |\mathcal{Y}| - d - 1$.

Let $(w_1, w_1'), \dots, (w_l, w_l')$ be l "independent" pairs of walks in \mathbb{R}^d such that for every $j \in \{1, \dots, l\}$, w_j and w_j' have the same length, start and end point

and

$$\prod_{\substack{\Delta \text{ step in } w_j \\ (\text{w. multiplicity})}} \mu_{\Delta} = \prod_{\substack{\Delta' \text{ step in } w_j' \\ (\text{w. multiplicity})}} \mu_{\Delta'}$$



(ii) There exist $\alpha, \beta_1, \beta_2, \dots, \beta_d$ such that

for every step $(\delta_1, \delta_2, \dots, \delta_d) \in \mathcal{Y}$, $\mu_{\delta_1, \delta_2, \dots, \delta_d} = \alpha \beta_1^{\delta_1} \beta_2^{\delta_2} \dots \beta_d^{\delta_d}$

CHARACTERIZING CENTRAL WEIGHTINGS

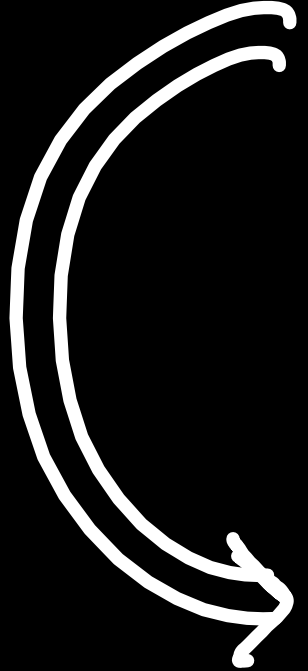
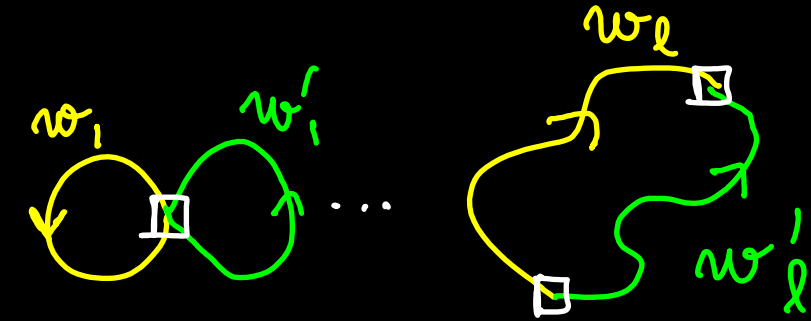
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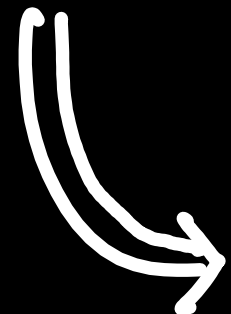
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(iii) The weighting is central.

CHARACTERIZING CENTRAL WEIGHTINGS

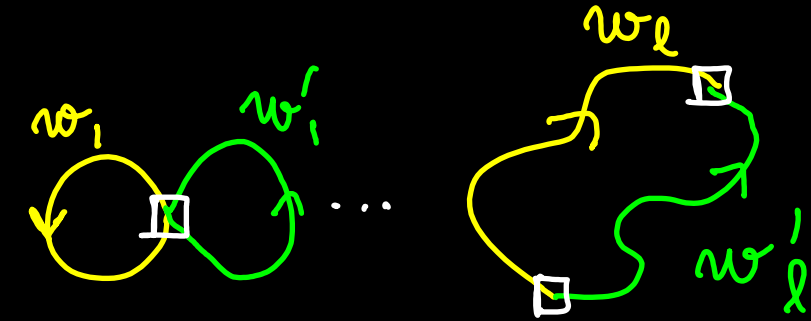
Theorem

(i) Set $l = |\mathcal{Y}| - d - 1$.

Let $(w_1, w_1'), \dots, (w_l, w_l')$ be l "independent" pairs of walks in \mathbb{R}^d such that for every $j \in \{1, \dots, l\}$, w_j and w_j' have the same length, start and end point

and

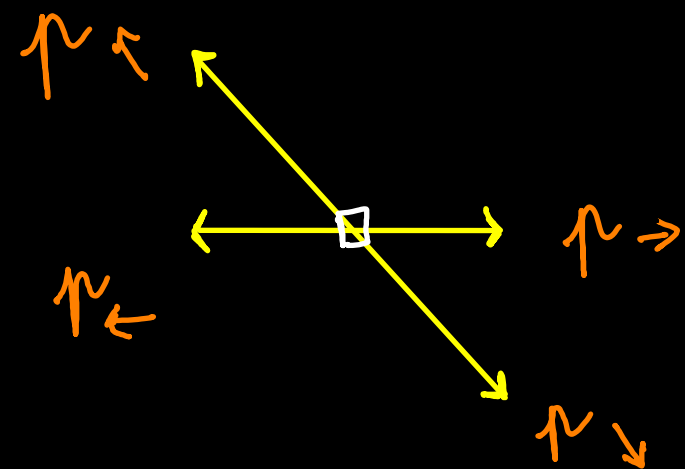
$$\prod_{\substack{\Delta \text{ step in } w_j \\ (\text{w. multiplicity})}} \mu_{\Delta} = \prod_{\substack{\Delta' \text{ step in } w_j' \\ (\text{w. multiplicity})}} \mu_{\Delta'}$$



(ii) There exist $\alpha, \beta_1, \beta_2, \dots, \beta_d$ such that for every step $(\delta_1, \delta_2, \dots, \delta_d) \in \mathcal{Y}$, $\mu_{\delta_1, \delta_2, \dots, \delta_d} = \alpha \beta_1^{\delta_1} \beta_2^{\delta_2} \dots \beta_d^{\delta_d}$

(iii) The weighting is central.

AN ASYMPTOTIC RESULT [C. Melczer Mishna Raschel]

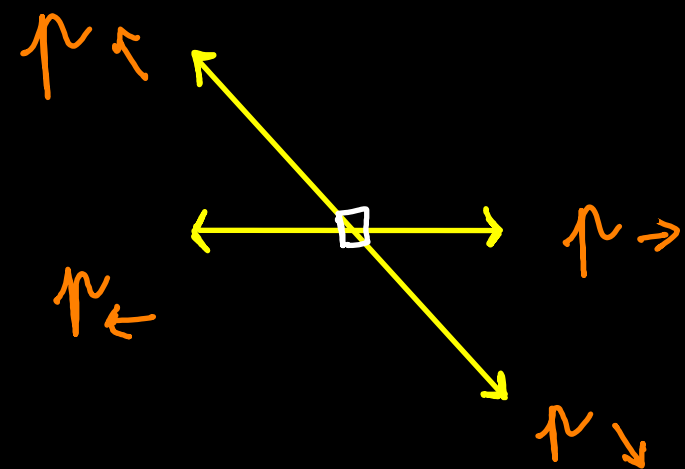


weighted Gouyou-Beauchamps model

Central weighting:

$$\begin{aligned} \nu_{\swarrow} &= \alpha \beta^{-1} & \nu_{\nearrow} &= \alpha \beta \\ \nu_{\nwarrow} &= \alpha \beta^{-1} \delta & \nu_{\searrow} &= \alpha \beta \delta^{-1} \end{aligned}$$

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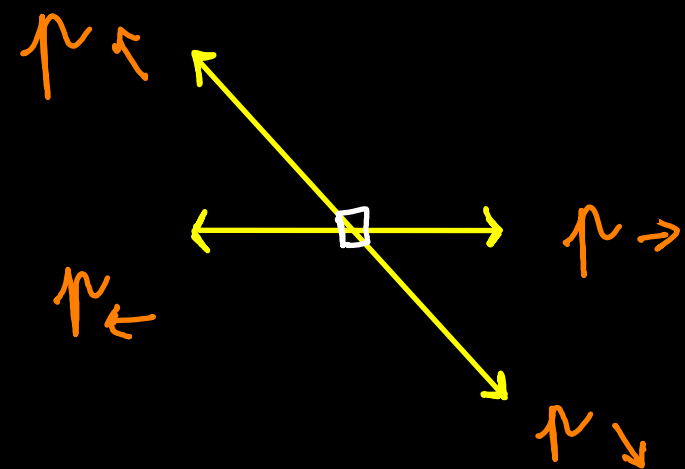


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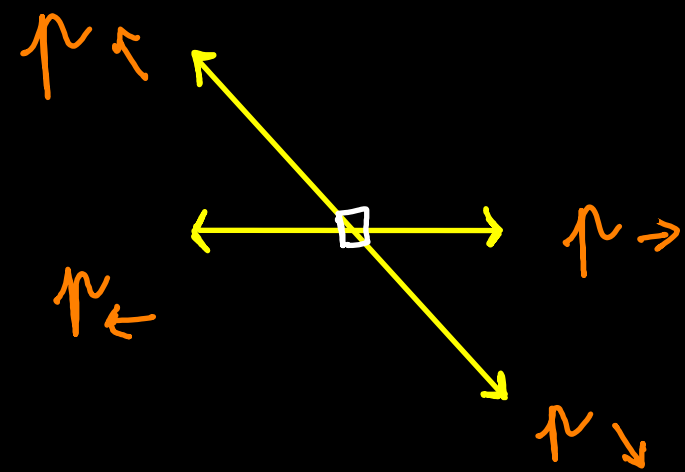
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Theorem weight of GB-walks of length n
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$$\sim K_{[n]} \rho^n n^\alpha$$

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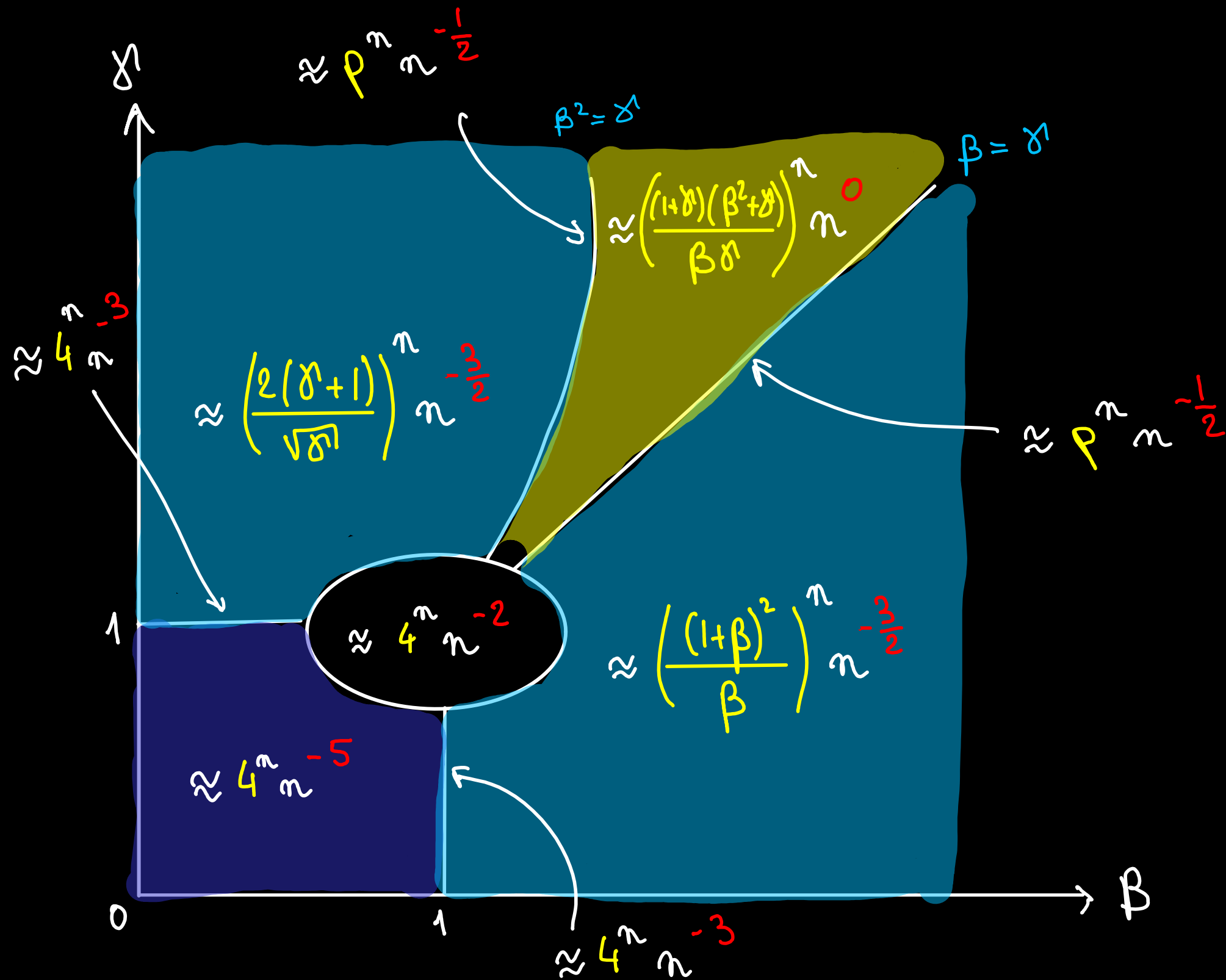
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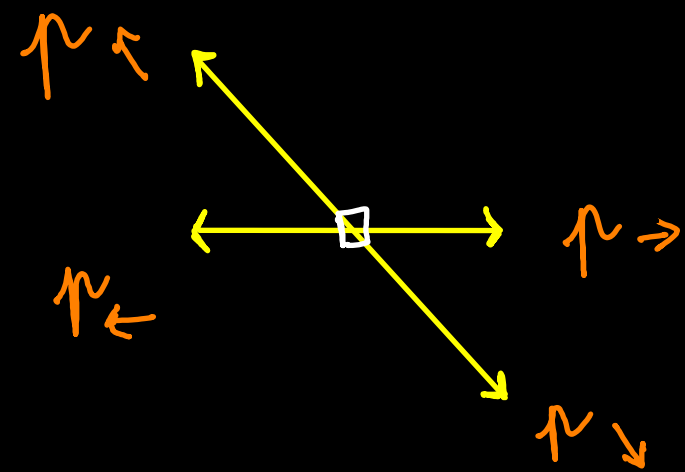
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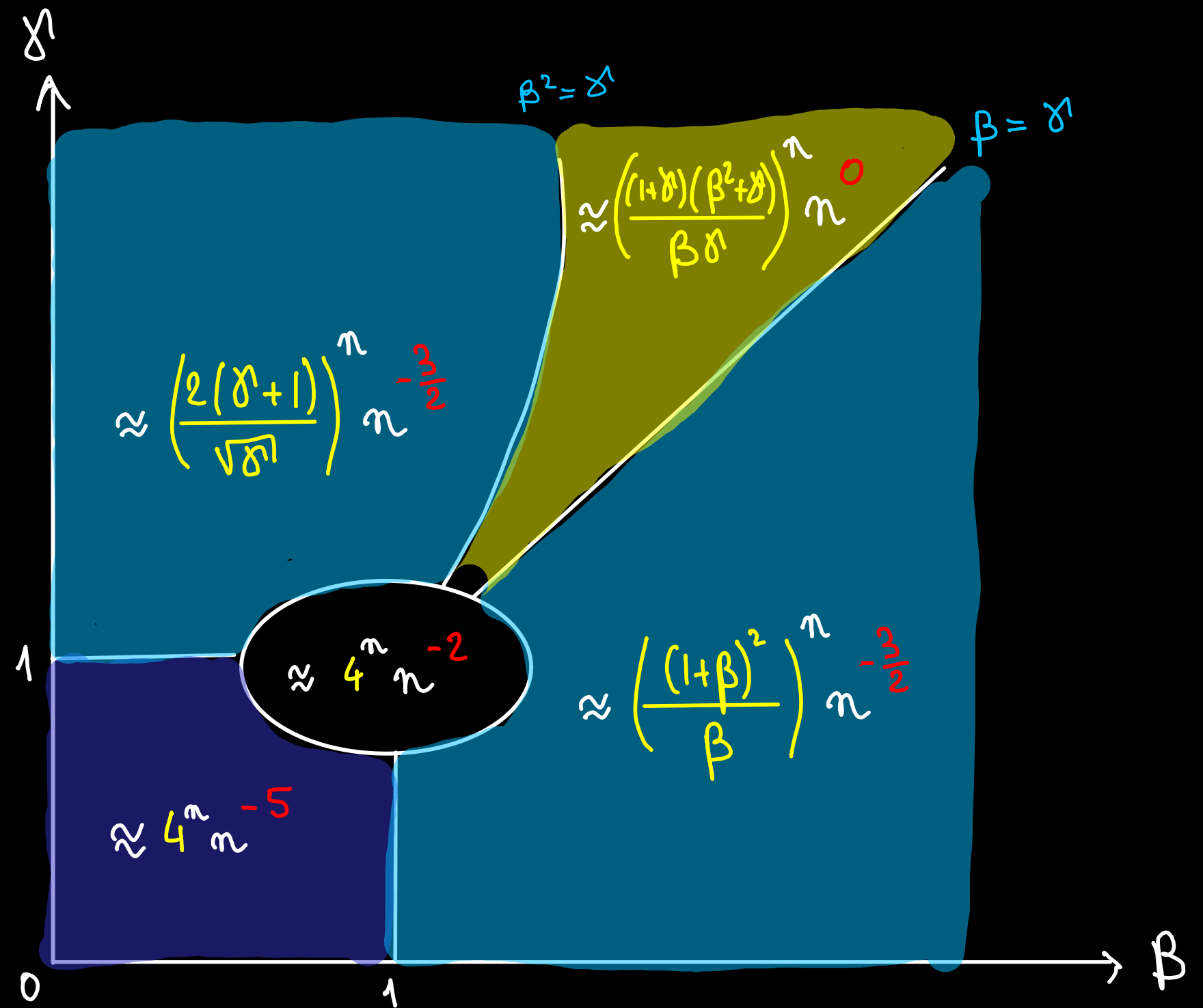
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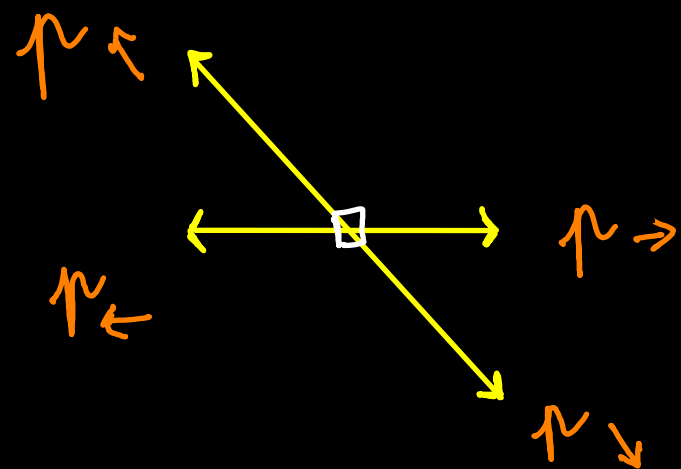
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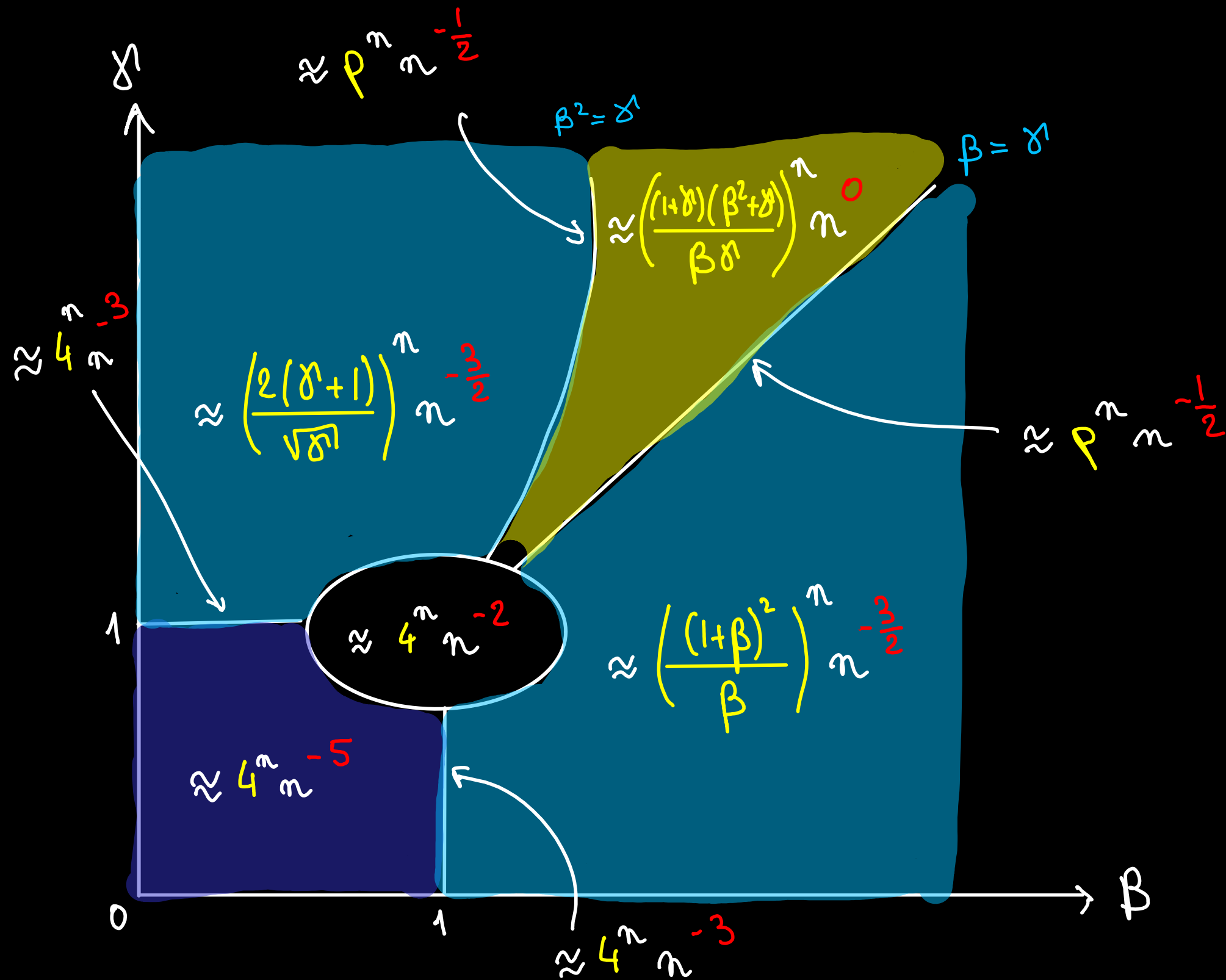
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THE CONJECTURE OF GARBIT, MUSTAPHA & RASCHEL

Theorem 1. For a standard Brownian motion with drift δ , as $n \rightarrow \infty$,

$$(9) \quad f_n := \mathbb{E}_\delta^y[e^{-\langle y^*, B_n \rangle}, \tau_C > n] = \kappa' \cdot n^{-\alpha} \cdot (1 + o(1)),$$

where κ' is some positive constant and α is given in Figure 1.

	$d^* = 0$	$d^* \in \partial K \setminus \{0\}$	$d^* \in K^o$
$x^* = 0$	zero drift $\alpha = p_1/2$	boundary drift $\alpha = 1/2$	interior drift $\alpha = 0$
$x^* \in \partial K^* \setminus \{0\}$	polar boundary drift $\alpha = p_1/2 + 1$ (if $d = 2$)	non-polar exterior drift $\alpha = 3/2$	impossible (orthogonality)
$x^* \in (K^*)^o$	polar interior drift $\alpha = \alpha_1 + 1$	impossible (x^* local minimum)	impossible (x^* local minimum)

FIGURE 1. Values of α in Theorem 1 according to the positions of x^* and d^* . Constants α_1 and p_1 are characteristics of the cone $C = MK$ and are defined in [19]. The indications on the drift refer to the drift δ of $(B_t)_{t \geq 0}$.

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Framework: $K =$ quarter of plane

$\mathcal{P} \subset \{2D \text{ small steps}\}$

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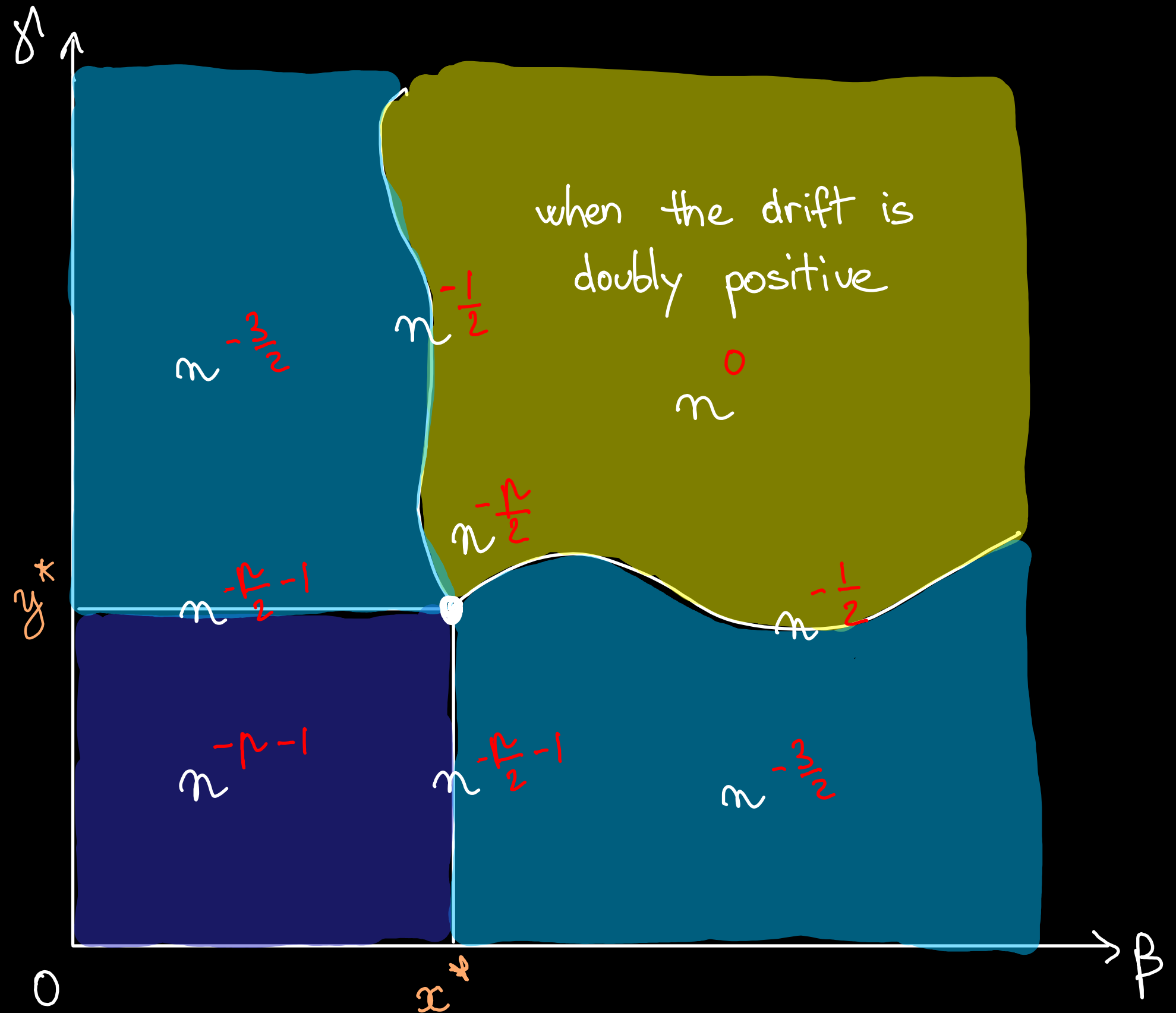
Caption

$$(x^*, y^*) = \operatorname{argmin} S(x, y)$$

$$S(x, y) = \sum_{(i,j) \in \mathcal{Y}} \mu_{i,j} x^i y^j$$

$$\mu = \pi / \arccos(-c)$$

$$c = \frac{\frac{\partial^2 S}{\partial x \partial y}(x^*, y^*)}{\sqrt{\frac{\partial^2 S}{\partial x^2}(x^*, y^*) \frac{\partial^2 S}{\partial y^2}(x^*, y^*)}}$$



GENERATING FUNCTIONS

Let $Q(x_1, \dots, x_d; z)$ be the unweighted generating function of walks in K starting at the origin and ending at (i_1, \dots, i_d) and $Q_\mu(x_1, \dots, x_d; z)$ be the weighted analogue.

Prop If the weighting is central: $\mu_{\delta_1, \delta_2, \dots, \delta_d} = \alpha \beta_1^{\delta_1} \beta_2^{\delta_2} \dots \beta_d^{\delta_d}$;

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Consequence 2: weight of excursions of length n = $\alpha^n \times$ number of excursions of length n

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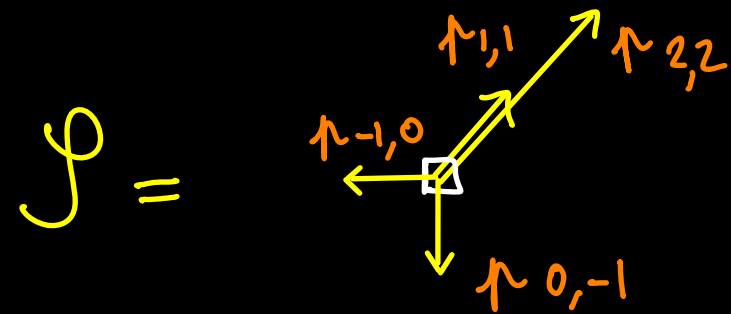
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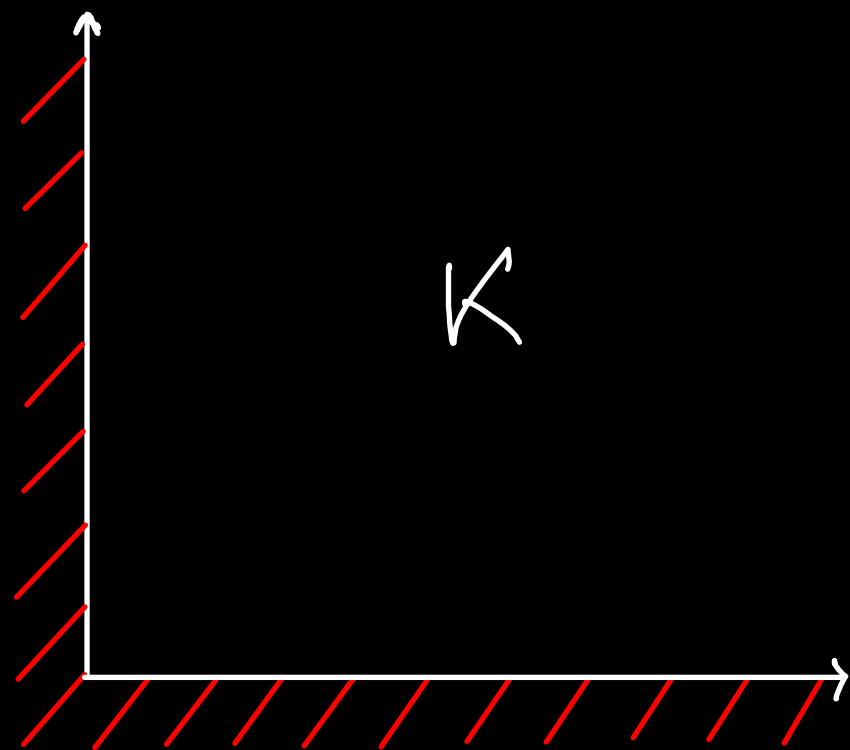
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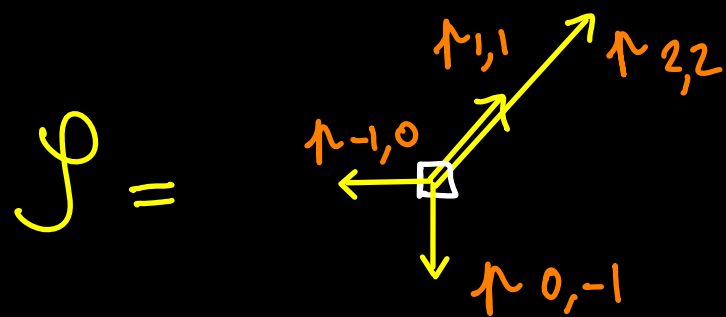
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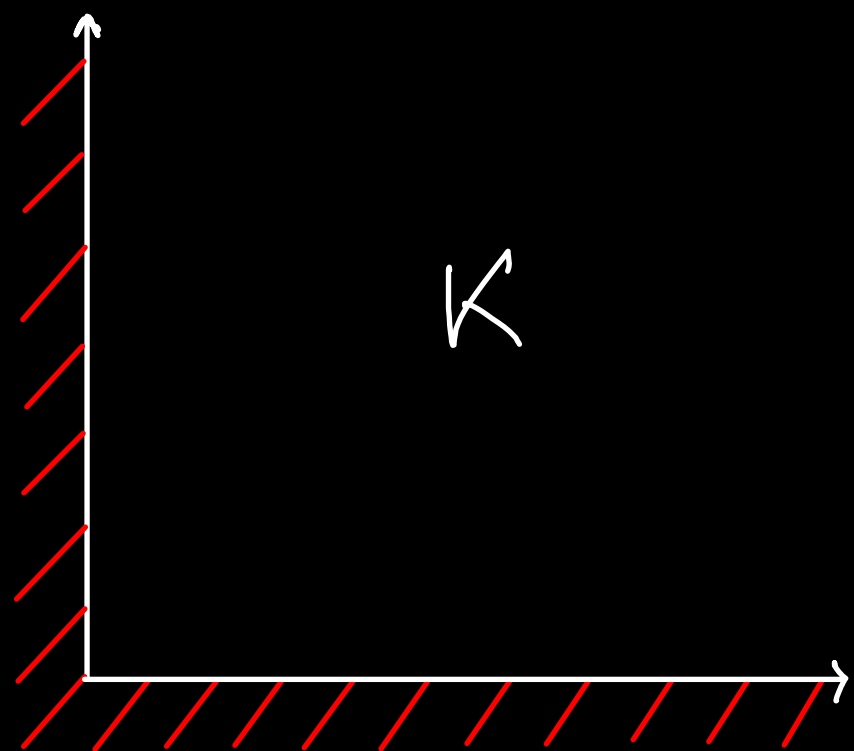
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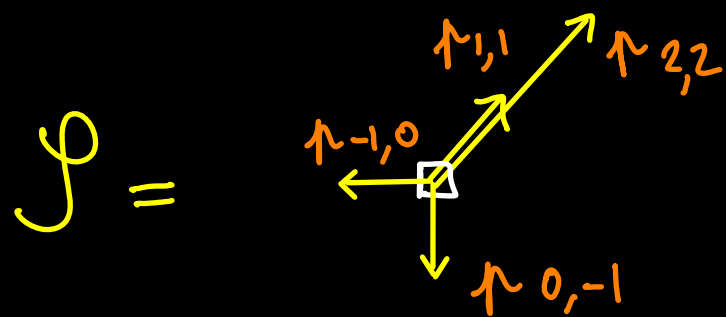
Coefficient of $xyzy$: $\nu_{1,1} = \alpha \beta \delta$



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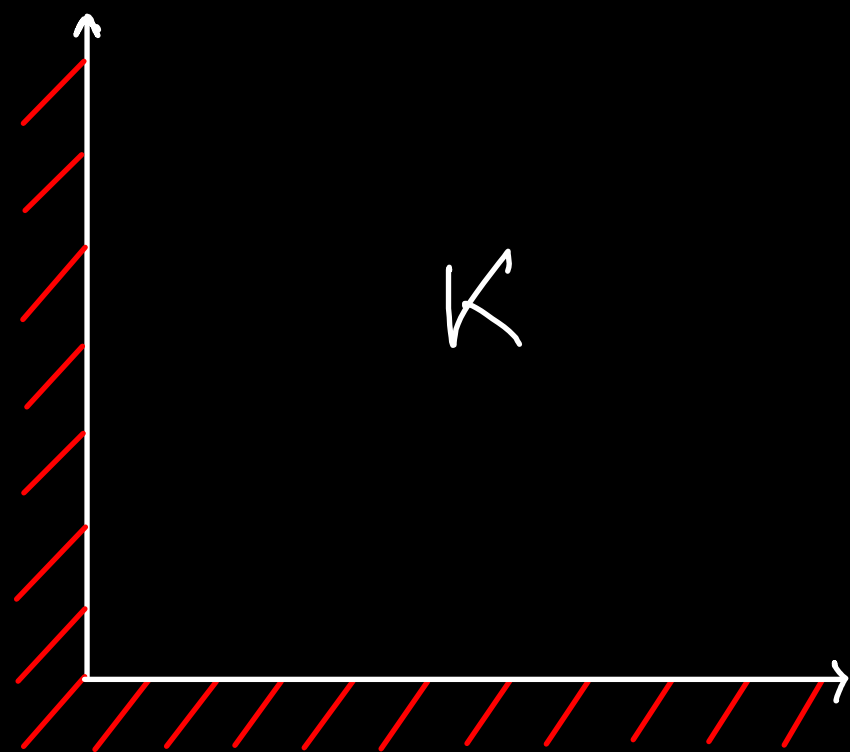
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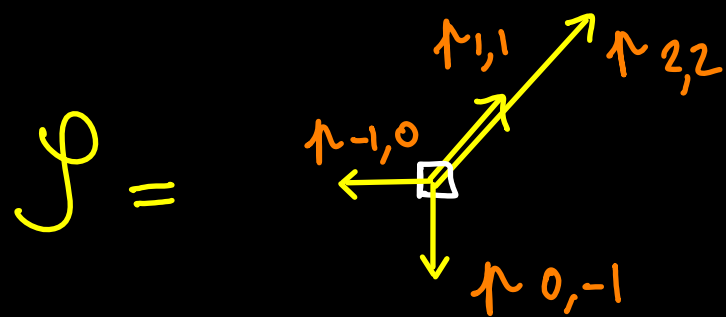
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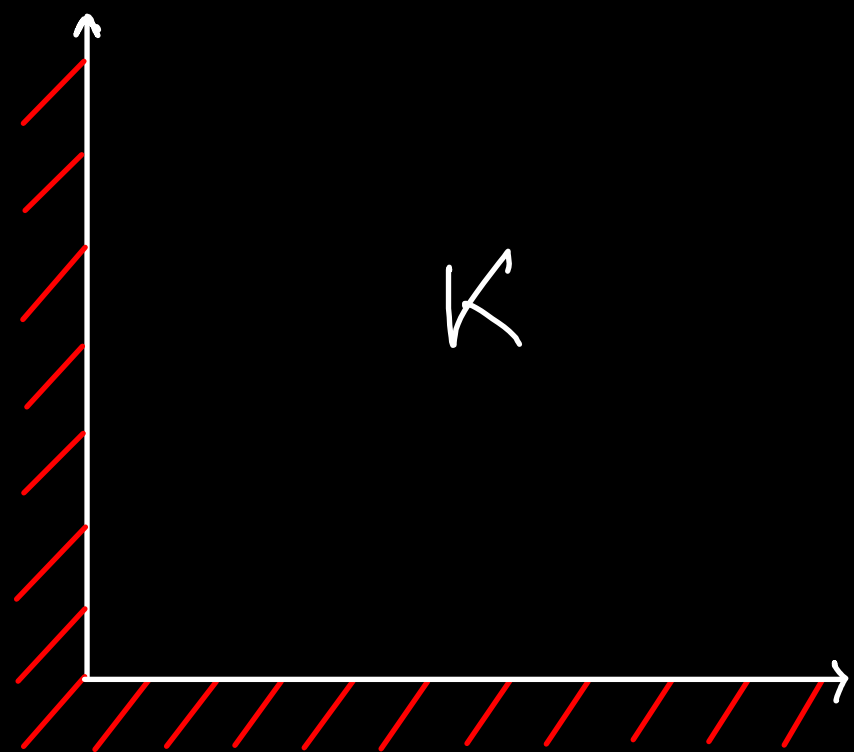
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Coefficient of $x^2 z$: $r_{1,1} r_{0,-1} = \alpha^2 \beta$

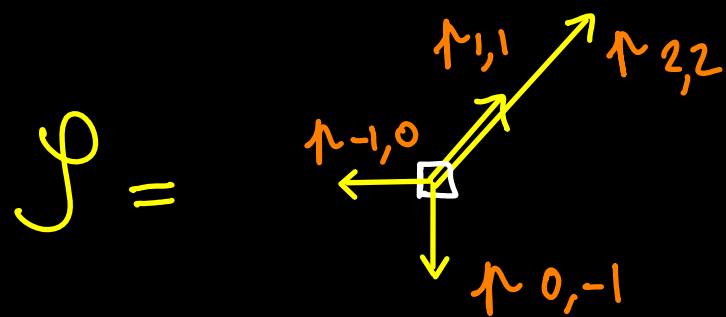
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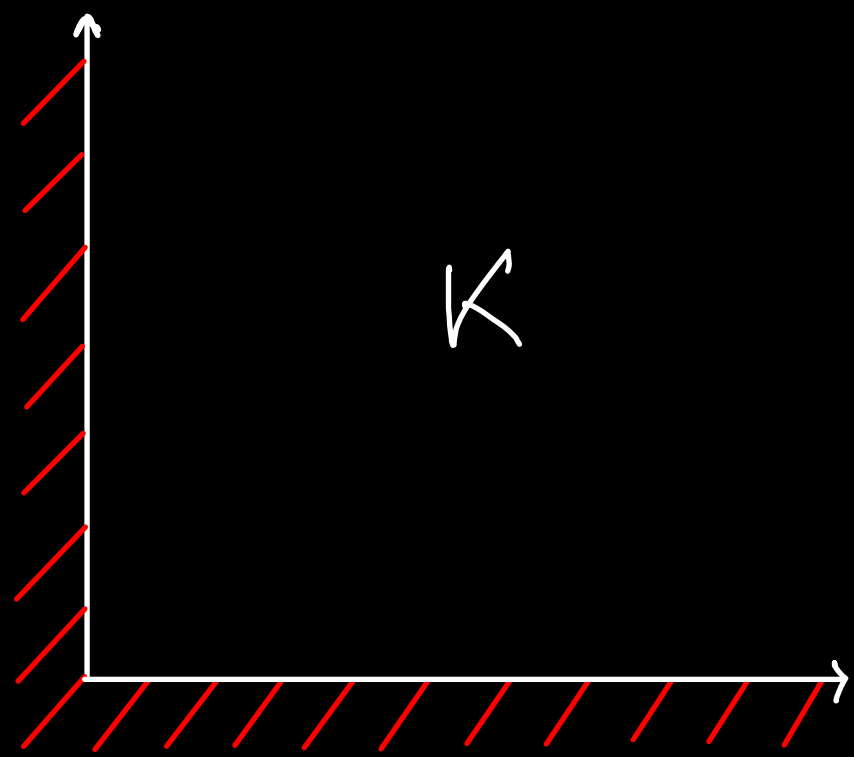
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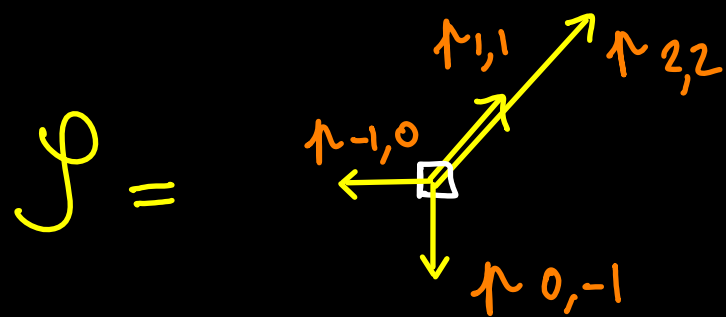
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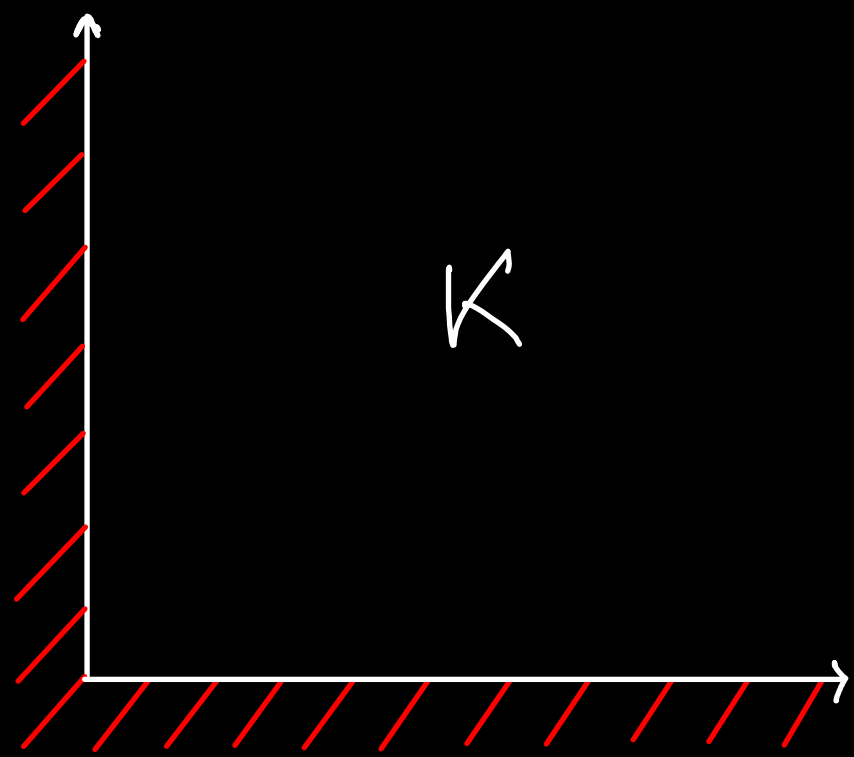
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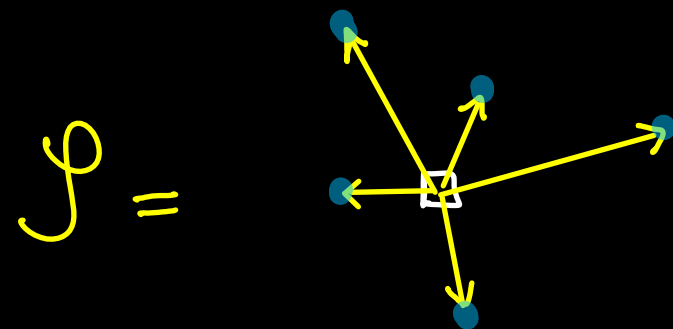
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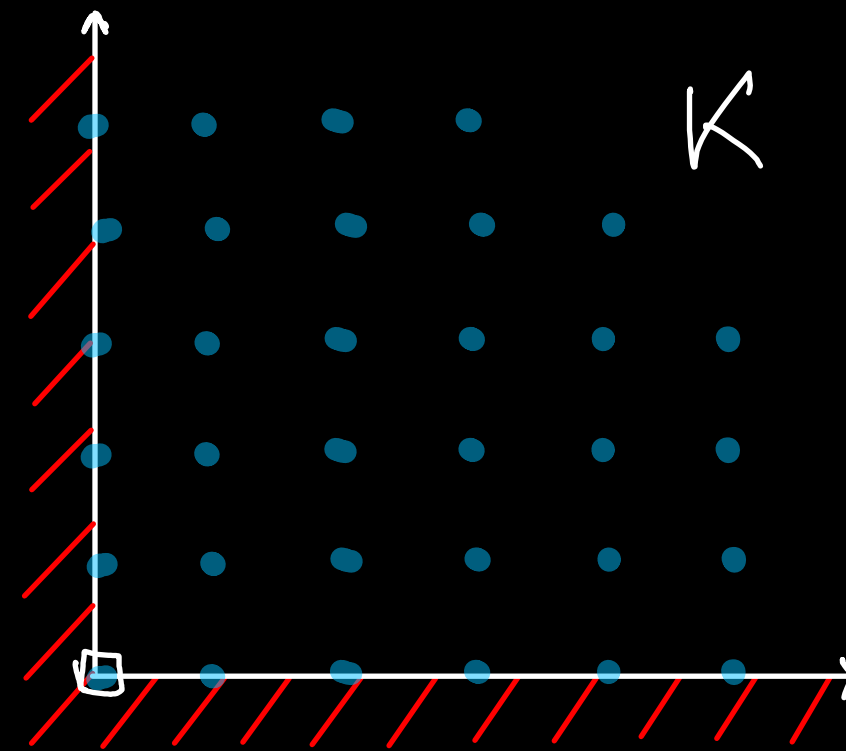
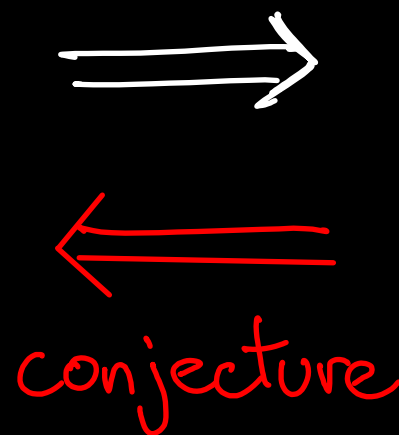
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one step
any direction



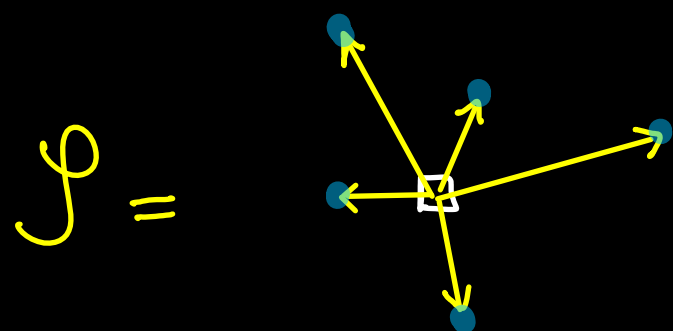
any number of steps
constrained direction

THE CONJECTURE

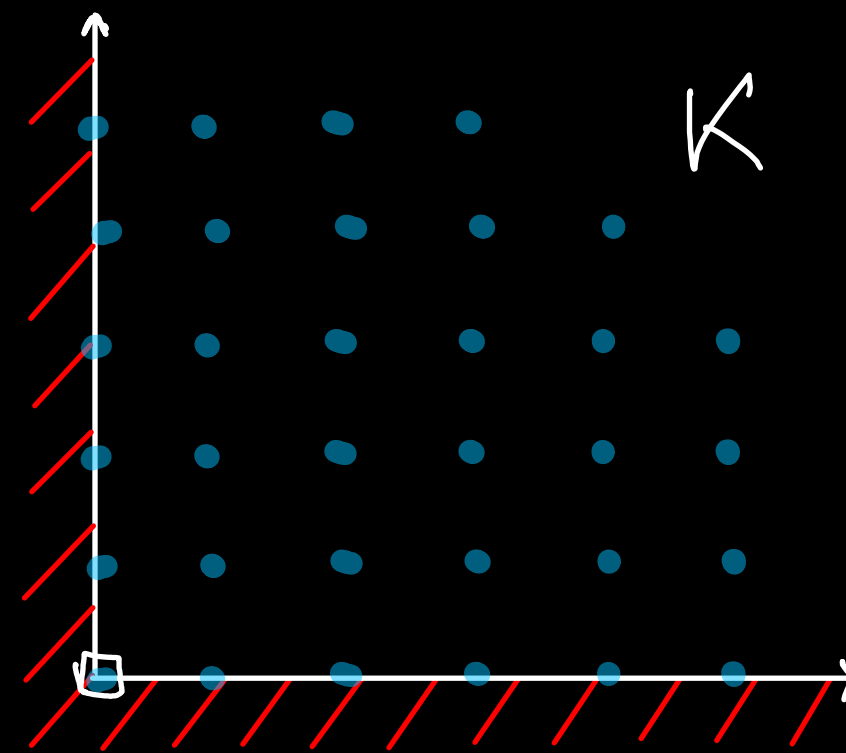
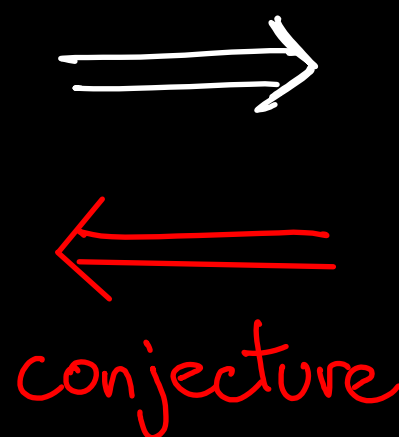
Conjecture If $Q_p(x_1, \dots, x_d; z) = Q(\beta_1 x_1, \dots, \beta_d x_d; \alpha z)$

then the weighting is central: $\uparrow_{\Delta_1, \Delta_2, \dots, \Delta_d} = \alpha \beta_1^{\Delta_1} \beta_2^{\Delta_2} \dots \beta_d^{\Delta_d}$.

True for: • small 2D-models • models where there exists a step in $\overset{\circ}{K}$ [Tarrago] ...



one step
any direction



any number of steps
constrained direction

THE CONJECTURE

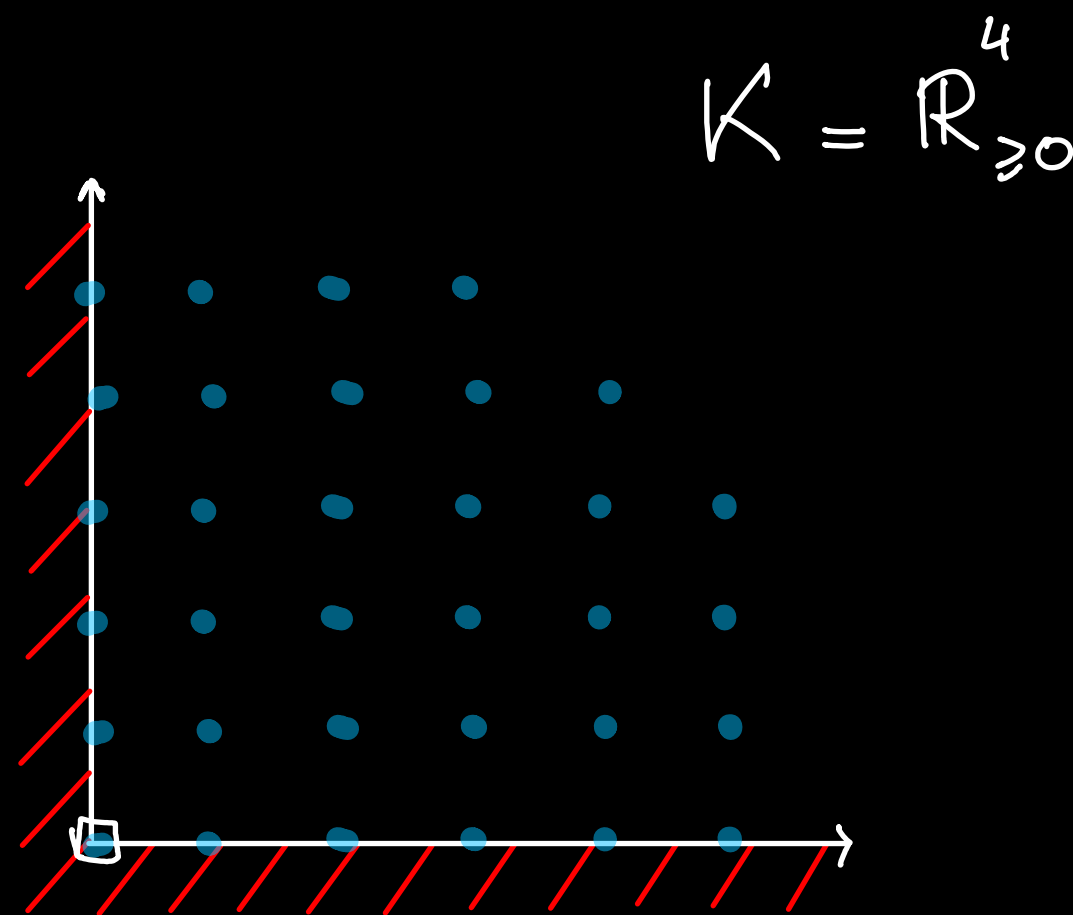
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A monstrosity

$$\mathcal{J} = \left\{ \begin{array}{l} (1, 0, 0, 0), (0, 1, 0, 0), \\ (0, 0, 1, 0), (0, 0, 0, 1), \\ (1, 1, -1, 0), (1, 1, 0, -1), \\ (1, -1, 1, 0), (1, 0, 1, -1), \\ (1, -1, 0, 1), (1, 0, -1, 1), \\ (-1, 1, 1, 0), (0, 1, 1, -1), \\ (-1, 0, 1, 1), (0, -1, 1, 1), \\ (-1, 1, 0, 1), (0, 1, -1, 1) \end{array} \right\}$$

\Rightarrow
 \Leftarrow
 conjecture



CONCLUSION

→ good framework to understand transitions for asymptotic behaviors

→ an accessible conjecture on lattice walks ...

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