

Existence of a phase transition of the interchange process on the Hamming graph

Batı Şengül
joint with Piotr Miłoś

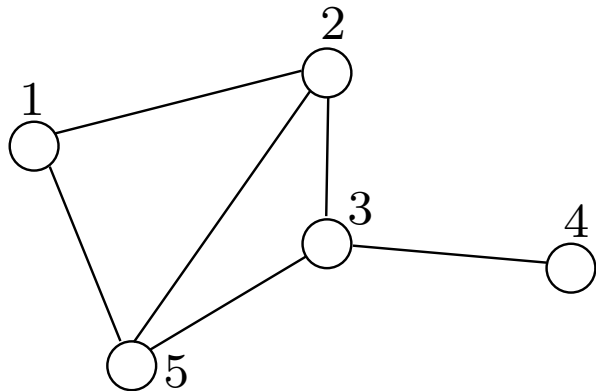
University of Bath

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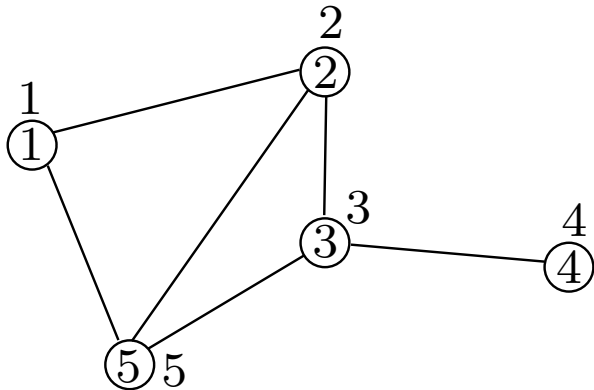
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Place a particle on each vertex v . At rate 1 select an edge uniformly at random and swap the two particles across that edge.



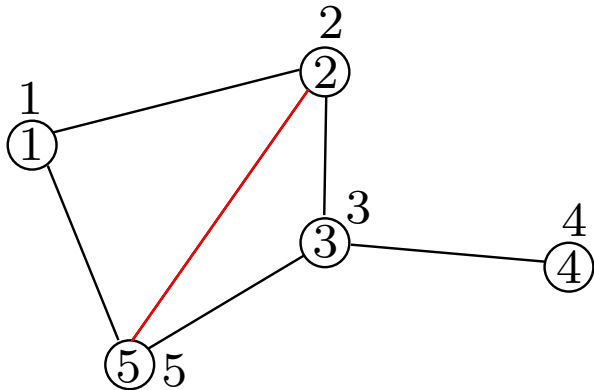
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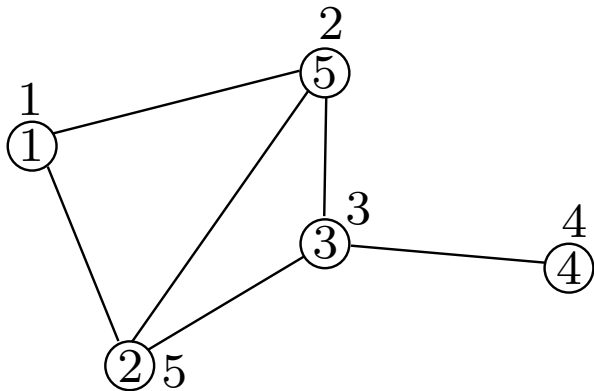
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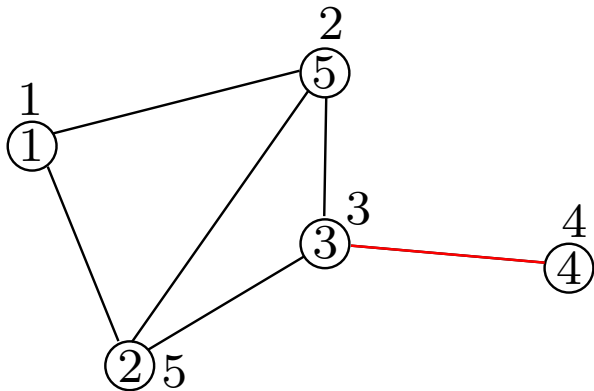


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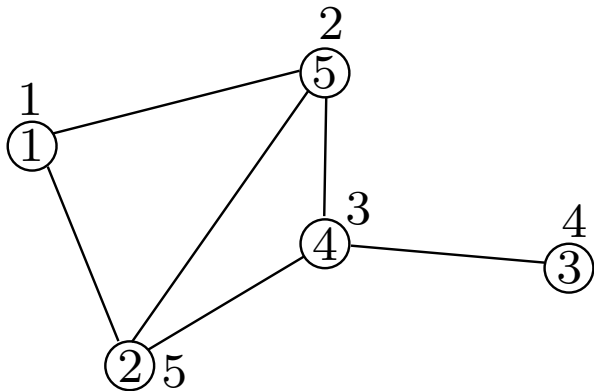


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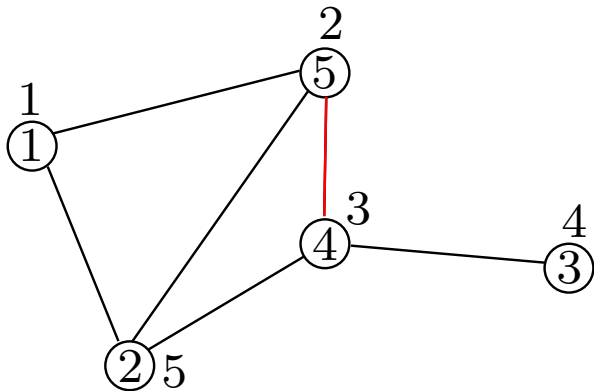
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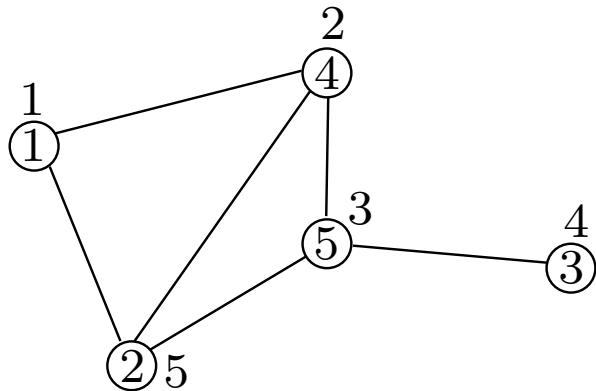
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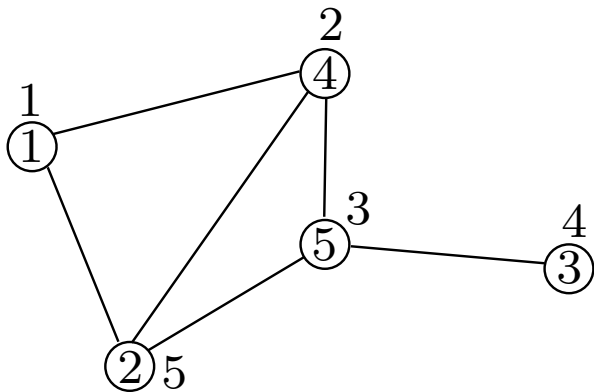
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$\sigma_t(v)$ = particle at vertex v at time t



Cyclic notation:

$$\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 \\ 4 & 5 & 1 & 3 & 2 & 6 \end{pmatrix}$$

we write $\sigma = (1, 4, 3)(2, 5)(6)$ and call the bits inside *cycles*.



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Theorem (Tóth (1993))



Various quantities associated to the $\frac{1}{2}$ -spin quantum Heisenberg ferromagnet in terms of the cycle lengths of $\tilde{\sigma}_t$, where

$$\mathbb{P}(\tilde{\sigma}_t = \sigma) = \frac{1}{\mathbb{E}[2^{\#\text{cycles of } \sigma_t}]} 2^{\#\text{cycles of } \sigma} \mathbb{P}(\sigma_t = \sigma).$$

We only look at σ_t in this talk.



What is known?

Theorem (Schramm(2005))



Let G be the complete graph and suppose that $t = \beta n$.

- (i) **Subcritical phase**, $\beta < 1/2$: all the cycles have length $O(\log n)$
- (ii) **Supercritical phase**, $\beta > 1/2$: a positive proportion of vertices lie on cycles of length comparable to n

Moreover, in the supercritical phase, the cycle lengths rescaled appropriately converge to a Poisson-Dirichlet distribution.



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Theorem (Berestycki (2011), Berestycki, Kozma (2015))



The phase transition of Schramm with (1) a different proof and (2) using representation theory.



Theorem (Kotecký, Miłoś, Ueltschi (2016))



Let G be the hypercube $\{0, 1\}^n$ and suppose that $t = \beta 2^n$.

- (i) **Subcritical phase**, $\beta < 1/2$: all the cycles have length $O(n)$
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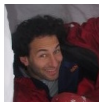
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Should be comparable to 2^n in the supercritical phase.



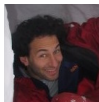
Theorem (Angel (2003), Hammond (2013), Hammond (2015))



Phase transition between the finite and infinite cycles on infinite d -regular trees. The transition is sharp when the degree d is large.



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Conjecture

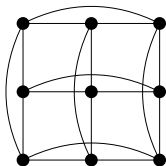
The interchange process on \mathbb{Z}^d has finite cycles for all times when $d = 2$ and has a sharp phase transition between finite cycles and infinite cycles when $d \geq 3$.

When $d \geq 3$, on the graph $\{-n, \dots, n\}^d$ there is a phase transition between cycles of length $O(\log n)$ and cycles of length comparable to n^d .



Our result

Hamming graph: $V = \{1, \dots, n\}^2$, edge between any two vertices on same row or column:



Theorem (Miłoś, Ś. (2016))



Let G be the complete graph and suppose that $t = \beta n^2$.

- (i) **Subcritical phase**, $\beta < 1/2$: all the cycles have length $O(\log n)$
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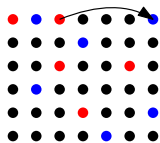
Suppose edge $e = (v, w)$ is selected for a swap at time t , then $\sigma_t = \sigma_{t-} \circ (v, w)$.



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Merger: When v and w are in different cycles of σ_{t-} , e.g.
 $\sigma_{t-} = (1, 3, 4)(2, 5)$, $e = (2, 3)$

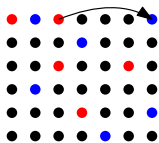
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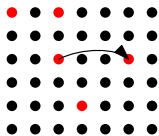
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Split: When v and w are in the same cycle of σ_{t-} , e.g.
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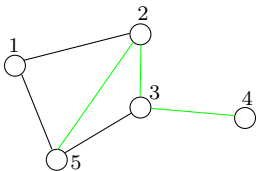
$$(1, 3, 4)(2, 5) \circ (1, 4) = (1)(2, 5)(3, 4).$$



Coupling with percolation

Obtained by ignoring the splits:

Each time an edge e rings, declare it to be open.



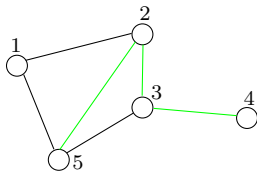
This results in a bond percolation G_t with parameter $p_t = 1 - e^{-t/|E|}$ (where $|E| = \#\{\text{of edges}\}$).



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Every cycle of σ_t is contained in an open connected component of G_t .



Subcritical phase:

Hamming graph: $|E| = n^2(n - 1)$, $t = \beta n^2$, $p_t = 1 - e^{-t/|E|} \sim \frac{\beta}{n}$, the expected number of open edges at a vertex is 2β .

Adaptation of Erdős-Rényi arguments: for $\beta < 1/2$, all open connected components of G_t are $O(\log n)$.

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Supercritical phase:

- ▶ Erdős-Rényi arguments \implies unique component of size comparable to n^2 .
- ▶ A priori, the giant component could be made up of many cycles of small length.
- ▶ Show that cycles of length $o(n)$ are more likely to merge than split \implies giant component is covered by $O(1)$ many cycles



Complete graph:

Suppose that a cycle \mathfrak{c} has length k .

$$\#\{\text{edges between vertices of } \mathfrak{c}\} = \binom{k}{2}$$

$$\#\{\text{edges from } \mathfrak{c} \text{ to } \{1, \dots, n\} \setminus \mathfrak{c}\} = k(n - k)$$

Cycle is much more likely to merge than split when $\binom{k}{2} \ll k(n - k)$, or alternatively $k \ll n$ (graph volume is n).



Complete graph:

Suppose that a cycle c has length k .

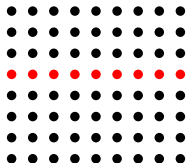
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Hamming graph:

Big problem: cycle of length n (graph volume is n^2) which is equally likely to be merge as it is to split:



Isoperimetry

Let H denote the 2-dimensional Hamming graph. For $A \subset H$ let

$\iota(A) =$ maximum number of elements of A lying any row or column.



Isoperimetry

Let H denote the 2-dimensional Hamming graph. For $A \subset H$ let

$\iota(A) =$ maximum number of elements of A lying any row or column.

Heuristically what should $\iota(\mathfrak{c})$ of a cycle $\mathfrak{c} \subset \sigma_t$ look like?

- ▶ $v \mapsto \sigma_t(v)$ is the position of CSRW on H at time t ,
- ▶ $(v, \sigma_t(v), \sigma_t \circ \sigma_t(v), \dots)$ looks like the trace of a CSRW
- ▶ CSRW mixes very quickly to the uniform measure so \mathfrak{c} looks like a set of i.i.d. uniform points.

$$\iota(\mathfrak{c}) \approx 1 \vee \frac{|\mathfrak{c}|}{n} \log n.$$



The isoperimetry lemma

Let

$$\text{orb}_t^k(v) := \{v, \sigma_t(v), \dots, \underbrace{\sigma_t \circ \dots \circ \sigma_t(v)}_{k \text{ times}}\}.$$

i.e.

$$\left(\underbrace{v, x_1, \dots, x_k}_{\text{orb}_t^k(v)}, \dots \right)$$

Lemma

Suppose that for $k = o(n)$

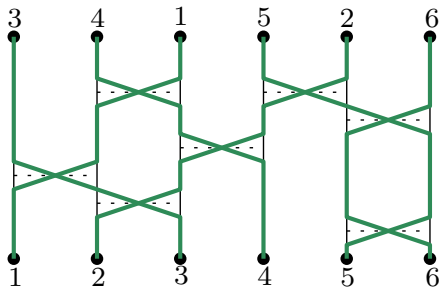
$$\liminf_{n \rightarrow \infty} \inf_{s \in [t-\Delta, t]} \mathbb{P}(|\text{orb}_s^k(v)| = k) > 0$$

then

$$\lim_{n \rightarrow \infty} \mathbb{P} \left(\sup_{s \in [t-\Delta, t]} \sup_w \iota(\text{orb}_s^k(w)) \geq \log^2 n \right) = 0.$$



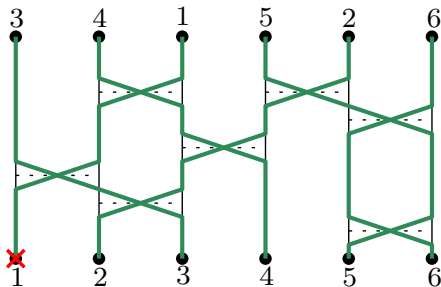
Cyclic random walk



- ▶ Fix $t = \beta n^2$ and place a *bridge* when an edge rings prior to time t .

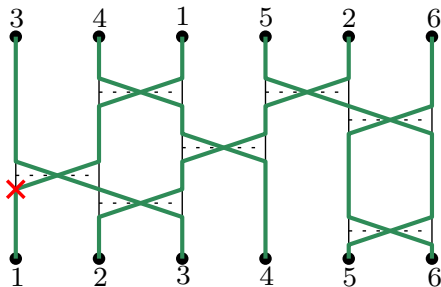


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- ▶ Fix $t = \beta n^2$ and place a *bridge* when an edge rings prior to time t .
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- ▶ \mathcal{X}_u moves at unit speed up, switches to the other end of the cross, goes to the bottom when it reaches the top.

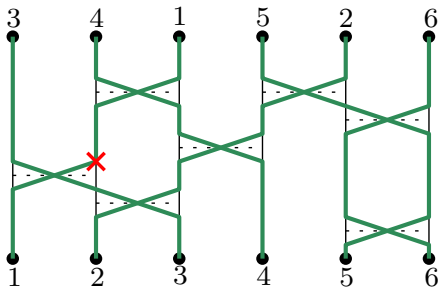
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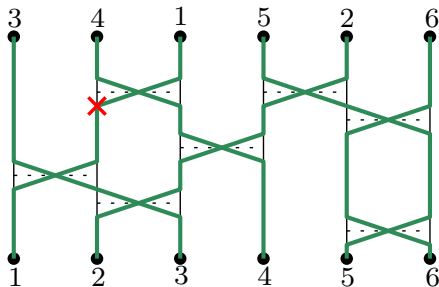


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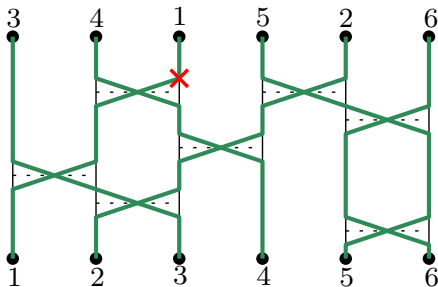
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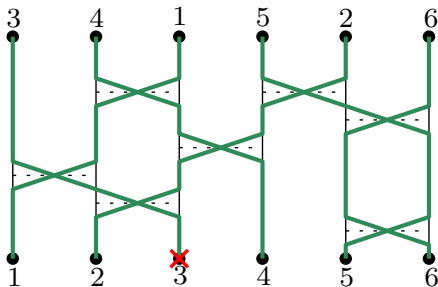
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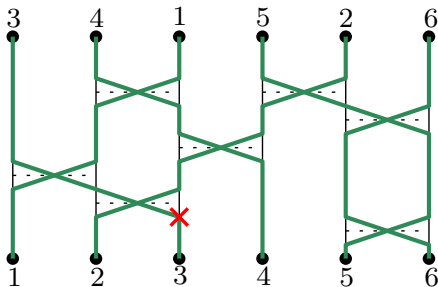
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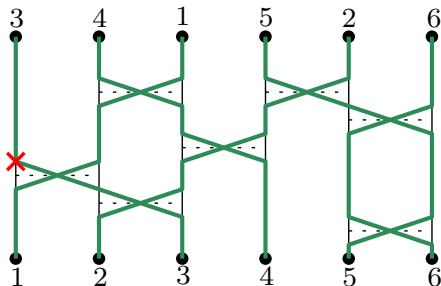
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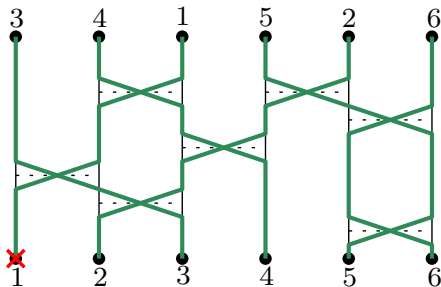
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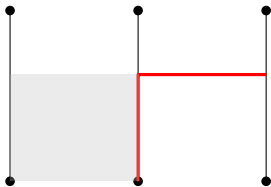
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Properties

- ▶ \mathcal{X} is periodic.
- ▶ \mathcal{X} is measurable w.r.t. $(\sigma_{t'} : t' \leq t)$.
- ▶ \mathcal{X} is non-Markovian:



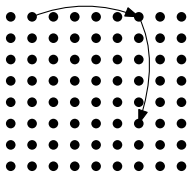
- ▶ The cycle containing v is given by $\{X_u|_{[n]^2} \text{ s.t. } X_u|_{[0,t]} = t\}$
- ▶ $\iota(\{\text{first } k \text{ vertices visited by } \mathcal{X}\}) \approx \iota(\text{orb}_t^k(v))$



Why doesn't the CRW concentrate on rows/columns?

Control the number of vertices it visits on the first row:

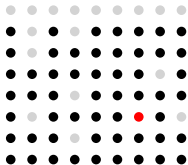
- ▶ At each pair of steps, there is a bounded probability that we do an *L-shaped jump* from the first row:



- ▶ Suppose L-shaped jump happens at time T , then $\mathcal{X}_T = (v, z)$ is roughly uniform.



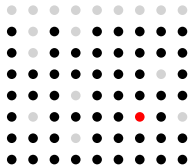
- ▶ Condition on $A = \{\text{vertices visited by } \mathcal{X} \text{ prior to time } T\}$, and start an independent CRW \mathcal{X}' on $H \setminus (A \cup \{\text{first row}\})$ with $\mathcal{X}'_0 = (v, z)$



- ▶ $\mathbb{P}(\mathcal{X}' \text{ visits at least } k \text{ vertices}) \approx \mathbb{P}(|\text{orb}_t^k(v)| = k)$ is bounded below



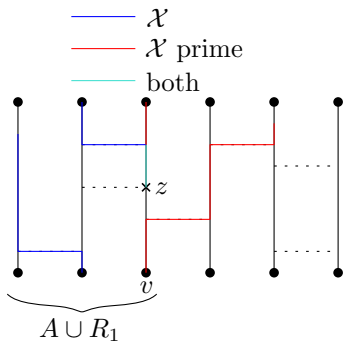
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- ▶ After $O(1)$ many visits on the first row, L-shaped jump + \mathcal{X}' visits k vertices $x_1, \dots, x_k \in H \setminus (A \cup \{\text{first row}\})$



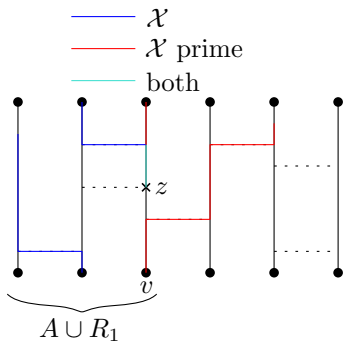
- ▶ \mathcal{X} will visit x_1, \dots, x_k as well if there are no additional bridges between v, x_1, \dots, x_k and $A \cup \{\text{first row}\}$



which happens with high probability.



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which happens with high probability.

- ▶ Union bound.



Return to percolation coupling

Lemma

For $\alpha \in (0, 1/2)$ and $\beta > \beta' > 1/2$, there exists a $\delta \in (0, 1)$ such that with probability approaching 1,

$$\inf_{s \in [\beta' n^2, \beta n^2]} \#\{\text{vertices in cycles of length} \geq n^\alpha \text{ at time } s\} \geq \delta n^2$$



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- ▶ Consider a vertex $v \in \{\text{giant component of } G_s\}$ such that $|\text{orb}_s^\infty(v)| \leq n^\alpha$.

This vertex must have been in a cycle prior to time s which was involved in a split where one of the resulting pieces has length $\leq n^\alpha$



- ▶ Probability a uniformly chosen edge $e = (u, w)$ makes such a split is at most $n^{\alpha-1}$:

$$\left(\dots, \overbrace{x_1, \dots, x_{n^\alpha}}^{w \text{ must fall here}}, u, \overbrace{y_1, \dots, y_{n^\alpha}}^{\text{or here}}, \dots \right)$$

- ▶ Thus the total number of vertices in the giant cpt and in cycles of length $\leq n^\alpha$ is at most

$$\underbrace{2n^\alpha}_{\# \text{ of vertices in cycle}} \times \underbrace{\beta n^2}_{\text{time interval}} \times n^{\alpha-1} = O(n^{1+2\alpha}) = o(n^2)$$

- ▶ Giant component has size $O(1)n^2$



Inducting

Set $\beta > 1/2$, $t = \beta n^2$, $t_0 = t - 2n^{2-\alpha} \log n$, $t_1 = t - n^{2-\alpha} \log n$.

Let \tilde{G}_0 be a graph with the same connected cpts as σ_{t_0} . Add an edge to \tilde{G} whenever an edge is selected for swap after time t_0 .



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- ▶ Sprinkling $\implies \tilde{G}_s$ has a giant cpt when $s \geq t_1$
- ▶ Consider a vertex $v \in \{\text{giant component of } \tilde{G}_s\}$ such that $|\text{orb}_{s+t_0}^\infty(v)| \leq n^\gamma$.

This vertex must have been in a cycle prior at time $s' \in [t_0, s + t_0]$ which was involved in a split where one of the resulting pieces has length $\leq n^\gamma$



$$\iota(\text{orb}_{s'}^{2n^\gamma}(x_1)) \leq \underbrace{\max_w \iota(\text{orb}_{s'}^{n^\alpha}(w))}_{\iota \text{ of a slice}} \times \underbrace{2n^{\gamma-\alpha}}_{\# \text{ slices}} \leq 2n^{\gamma-\alpha} \log^2 n$$

by isoperimetry lemma

- ▶ Thus the total number of vertices in the giant cpt and in cycles of length $\leq n^\gamma$ is at most

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when $\gamma \in (\alpha, 1/2 + \alpha)$ this is $o(n^2)$.



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- ▶ For $\gamma \in (\alpha, 1/2 + \alpha)$ there exists a $\delta \in (0, 1)$ such that with probability approaching 1,

$$\inf_{s \in [t_0, t]} \#\{\text{vertices in cycles of length} \geq n^\gamma \text{ at time } s\} \geq \delta n^2$$





Go from length γ to $\gamma' \in (\gamma, (1/2)(1 + \gamma + \min\{\gamma, 1\}))$.

$x \mapsto (1/2)(1 + x + \min\{x, 1\})$ has a fixed point at $x = 2$



Thank you!

