Uniqueness and decay of correlation for Gibbs point processes, using disagreement percolation

Pierre HOUDEBERT

Joint work with C. Hofer-Temmel (Amsterdam)

Potsdam-Kiev Workshop, April 2019

伺下 イラト イラ

Definition (Configuration space)

• Ω : space of locally finite configuration $\omega = \bigcup_{i \in I} (x_i, r_i)$, with

$$x_i \in \mathbb{R}^d$$
 and $r_i \in \mathbb{R}^+$.

•
$$B(\omega) = \bigcup_{(x,r)\in\omega} B(x,r).$$

• For $\Lambda \subseteq \mathbb{R}^d$ and $\omega \in \Omega$, ω_{Λ} is the restricted configuration of balls centered inside Λ ,

$$\omega_{\Lambda} = \omega \cap (\Lambda \times \mathbb{R}^+).$$

・ 同 ト ・ ヨ ト ・ ヨ ト …

Definition (Configuration space)

• Ω : space of locally finite configuration $\omega = \bigcup_{i \in I} (x_i, r_i)$, with

$$x_i \in \mathbb{R}^d$$
 and $r_i \in \mathbb{R}^+$.

•
$$B(\omega) = \bigcup_{(x,r)\in\omega} B(x,r).$$

• For $\Lambda \subseteq \mathbb{R}^d$ and $\omega \in \Omega$, ω_{Λ} is the restricted configuration of balls centered inside Λ ,

$$\omega_{\Lambda} = \omega \cap (\Lambda \times \mathbb{R}^+).$$

Definition (Poisson point process)

- $\pi^{z,Q}$ is the law on Ω of a Poisson point process of intensity mesure $z \mathcal{L}^d(dx) Q(dR)$.
- For $\Lambda \subseteq \mathbb{R}^d$, $\pi_{\Lambda}^{z,Q}$ is the restriction of $\pi^{z,Q}$ on $\Lambda \times \mathbb{R}^+$.



- $N \sim \mathcal{P}(z|\Lambda|)$.
- x₁, ..., x_N iid uniformly on Λ.
- R_1, \ldots, R_N iid of law Q.

▲□ ▶ ▲ 臣 ▶ ▲ 臣 ▶ …

э



- $N \sim \mathcal{P}(z|\Lambda|)$.
- x₁, ..., x_N iid uniformly on Λ.
- R_1, \ldots, R_N iid of law Q.

回 とくほとくほとう

э



- $N \sim \mathcal{P}(z|\Lambda|)$.
- x₁, ..., x_N iid uniformly on Λ.
- R_1, \ldots, R_N iid of law Q.

個 ト イヨト イヨト

(Infinite) Gibbs measures: definition

Let (H_{Λ}) be a fixed family of hamiltonians.

同 ト イ ヨ ト イ ヨ ト

(Infinite) Gibbs measures: definition

Let (H_{Λ}) be a fixed family of hamiltonians. Example: "generalized" area-interaction model $H_{\Lambda}(\omega_{\Lambda}|\omega_{\Lambda^c}) = \mathcal{L}^d(B(\omega_{\Lambda}) \setminus B(\omega_{\Lambda^c})).$

何 ト イヨ ト イヨ ト

(Infinite) Gibbs measures: definition

Let (H_{Λ}) be a fixed family of hamiltonians. Example: "generalized" area-interaction model $H_{\Lambda}(\omega_{\Lambda}|\omega_{\Lambda^c}) = \mathcal{L}^d(B(\omega_{\Lambda}) \setminus B(\omega_{\Lambda^c})).$

Definition

A probability measure P belongs to the set $\mathcal{G}(z)$ of Gibbs measures with activity z if for every bounded $\Lambda \subseteq \mathbb{R}^d$,

$$P(d\omega'_{\Lambda}|\omega_{\Lambda^{c}}) = \underbrace{\frac{e^{-H_{\Lambda}(\omega'_{\Lambda}|\omega_{\Lambda^{c}})}}{\mathbf{Z}_{\Lambda}(\omega_{\Lambda^{c}})}}_{:=\mathcal{P}^{z}_{\Lambda,\omega^{c}_{\Lambda}}(d\omega'_{\Lambda})} (DLR_{\Lambda})$$

where $\mathbf{Z}_{\Lambda}(\omega_{\Lambda^{c}}) = \int e^{-H_{\Lambda}(\omega_{\Lambda}'|\omega_{\Lambda^{c}})} \pi_{\Lambda}^{z,Q}(d\omega_{\Lambda}').$

・ 白 ・ ・ ・ ・ ・

Let (H_{Λ}) be a fixed family of hamiltonians,

Definition

w

A probability measure P belongs to the set $\mathcal{G}(z)$ of Gibbs measures with activity z if for every bounded $\Lambda \subseteq \mathbb{R}^d$,

$$\int f dP = \int \int f(\omega'_{\Lambda} \cup \omega_{\Lambda^{c}}) \underbrace{\frac{e^{-H_{\Lambda}(\omega'_{\Lambda}|\omega_{\Lambda^{c}})}}{Z_{\Lambda^{c}}(\omega_{\Lambda^{c}})}}_{:=\mathcal{P}^{z}_{\Lambda,\omega_{\Lambda}^{c}}(d\omega'_{\Lambda})} P(d\omega), \quad (DLR_{\Lambda})$$
where $\mathbf{Z}_{\Lambda^{c}}(\omega_{\Lambda^{c}}) = \int e^{-H_{\Lambda}(\omega'_{\Lambda}|\omega_{\Lambda^{c}})} \pi_{\Lambda}^{z,Q}(d\omega'_{\Lambda}).$

伺 ト イヨト イヨト

Theorem (Hofer-Temmel, H. 2017+)

Under 3 Assumptions, we have uniqueness of the Gibbs measure for *z* small enough (with an explicit bound). Furthermore, with one additional assumption we have exponential decay of the pair correlation function.

- The disagreement percolation method used is coming from van den Berg & Maes (1994);
- The result was already known for the Hard-sphere model (Hofer-Temmel 2015) and for finite range Gibbs models.

Theorem (Hofer-Temmel, H. 2017+)

Under 3 Assumptions, we have uniqueness of the Gibbs measure for z small enough (with an explicit bound). Furthermore, with one additional assumption we have exponential decay of the pair correlation function.

- The disagreement percolation method used is coming from van den Berg & Maes (1994);
- The result was already known for the Hard-sphere model (Hofer-Temmel 2015) and for finite range Gibbs models.

Proof:

Let $P^1, P^2 \in \mathcal{G}(z)$.

Let *E* be an event depending only on the configuration ω_{Λ} for Λ bounded. Consider an increasing sequence Λ_n

$$|P^{1}(E) - P^{2}(E)| \leq \int \int |\mathcal{P}^{z}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}}}(E) - \mathcal{P}^{z}_{\Lambda_{n},\omega^{2}_{\Lambda_{n}^{c}}}(E)|P^{1}(d\omega^{1})P^{2}(d\omega^{2})$$

Definition (disagreement coupling family)

A disagreement coupling family at level α is a family of couplings $\mathbb{P}_{\Lambda,\omega_{\Lambda^c}^1,\omega_{\Lambda^c}^2}(d\xi^1,d\xi^2,d\xi^3)$ satisfying

$$\begin{split} & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(\xi^{1}\cup\xi^{2}\subseteq\xi^{3})=1\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(d\xi^{1})=\mathcal{P}_{\Lambda,\omega_{\Lambda^c}^{1}}^{z}(d\xi^{1})\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(d\xi^{2})=\mathcal{P}_{\Lambda,\omega_{\Lambda^c}^{2}}^{z}(d\xi^{2})\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(d\xi^{3})=\pi_{\Lambda}^{\boldsymbol{\alpha},Q}(d\xi^{3})\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}\left(\forall X\in\xi^{1}\Delta\,\xi^{2}:B(X)\underset{B(\xi^{3})}{\leftrightarrow}B(\omega_{\Lambda^c}^{1}\cup\omega_{\Lambda^c}^{2})\right)=1\,. \end{split}$$

< 同 > < 三 > < 三 >



Assuming the existence of a disagreement coupling family we have

$$\begin{split} |\mathcal{P}^{z}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}}}(E) - \mathcal{P}^{z}_{\Lambda_{n},\omega^{2}_{\Lambda_{n}^{c}}}(E)| \\ & \leq \int |\mathbb{1}_{\xi^{1} \in E} - \mathbb{1}_{\xi^{2} \in E}|\mathbb{P}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}(d\xi^{1},d\xi^{2},d\xi^{3}) \end{split}$$

Theorem (Hofer-Temmel & H. 2017+)

Under assumptions 1 and 2, there exists a disagreement coupling family at level α .

▲ □ ▶ ▲ □ ▶ ▲ □ ▶

Assumption 1 : stochastic domination

Definition

We say that \tilde{P} stochastically dominates P, written $P \prec \tilde{P}$, if there exists a coupling \mathbf{P} of marginal P, \tilde{P} such that $\mathbf{P}(\xi^1 \subseteq \xi^2) = 1.$

Assumption 1 : stochastic domination

Definition

We say that \tilde{P} stochastically dominates P, written $P \prec \tilde{P}$, if there exists a coupling \mathbf{P} of marginal P, \tilde{P} such that $\mathbf{P}(\xi^1 \subseteq \xi^2) = 1.$

Assumption 1

$$\mathcal{P}^{z}_{\Lambda,\omega_{\Lambda^{c}}} \prec \pi^{\alpha,Q}_{\Lambda}$$
 for all bounded Λ and configurations $\omega_{\Lambda^{c}}$.
($\Rightarrow P \prec \pi^{\alpha,Q}$ for every $P \in \mathcal{G}(z)$)

伺 ト イヨト イヨト

Assumption 1 : stochastic domination

Definition

We say that \tilde{P} stochastically dominates P, written $P \prec \tilde{P}$, if there exists a coupling \mathbf{P} of marginal P, \tilde{P} such that $\mathbf{P}(\xi^1 \subseteq \xi^2) = 1.$

Assumption 1

$$\mathcal{P}^{z}_{\Lambda,\omega_{\Lambda^{c}}} \prec \pi^{\alpha,Q}_{\Lambda}$$
 for all bounded Λ and configurations $\omega_{\Lambda^{c}}$.
($\Rightarrow P \prec \pi^{\alpha,Q}$ for every $P \in \mathcal{G}(z)$)

Proposition (Georgii & Küneth 1997)

If $h(X, \omega) := H_{\{X\}}(X \cup \omega) \ge C$, then for all bounded configurations ω_{Λ^c} we have

$$\mathcal{P}^{\mathbf{z},\mathbf{Q}}_{\Lambda,\omega_{\Lambda^c}}\prec \pi^{\mathbf{z}e^{-C},\mathbf{Q}}_{\Lambda}.$$

Definition (disagreement coupling family)

A disagreement coupling family at level α is a family of couplings $\mathbb{P}_{\Lambda,\omega_{\Lambda^c}^1,\omega_{\Lambda^c}^2}(d\xi^1,d\xi^2,d\xi^3)$ satisfying

$$\begin{split} & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(\xi^{1}\cup\xi^{2}\subseteq\xi^{3})=1\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(d\xi^{1})=\mathcal{P}_{\Lambda,\omega_{\Lambda^c}^{1}}^{z}(d\xi^{1})\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(d\xi^{2})=\mathcal{P}_{\Lambda,\omega_{\Lambda^c}^{2}}^{z}(d\xi^{2})\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}(d\xi^{3})=\pi_{\Lambda}^{\boldsymbol{\alpha},Q}(d\xi^{3})\,,\\ & \mathbb{P}_{\Lambda,\omega_{\Lambda^c}^{1},\omega_{\Lambda^c}^{2}}\left(\forall X\in\xi^{1}\Delta\,\xi^{2}:B(X)\underset{B(\xi^{3})}{\leftrightarrow}B(\omega_{\Lambda^c}^{1}\cup\omega_{\Lambda^c}^{2})\right)=1\,. \end{split}$$

< 同 > < 三 > < 三 >

Assumption 2: "pseudo locality"

Assumption 2

If $B(\omega'_{\Lambda}) \cap B(\omega_{\Lambda^c}) = \emptyset$ then

$$H_{\Lambda}(\omega'_{\Lambda}\cup\omega_{\Lambda^c})=H_{\Lambda}(\omega'_{\Lambda}).$$

Pierre HOUDEBERT Uniqueness & decay of correlation for GPP: disagreement perco

<回と < 目と < 目と

3

Assumption 2: "pseudo locality"

Assumption 2

If $B(\omega'_{\Lambda}) \cap B(\omega_{\Lambda^c}) = \emptyset$ then

$$H_{\Lambda}(\omega'_{\Lambda}\cup\omega_{\Lambda^c})=H_{\Lambda}(\omega'_{\Lambda}).$$

Theorem (Hofer-Temmel & H. 2017+)

Under assumptions 1 and 2, there exists a disagreement coupling family at level α .

・ 同 ト ・ ヨ ト ・ ヨ ト

$$\begin{split} |\mathcal{P}^{z}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}}}(E)-\mathcal{P}^{z}_{\Lambda_{n},\omega^{2}_{\Lambda_{n}^{c}}}(E)|\\ &\leq \int |\mathbb{1}_{\xi^{1}\in E}-\mathbb{1}_{\xi^{2}\in E}|\mathbb{P}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}(d\xi^{1},d\xi^{2},d\xi^{3}) \end{split}$$

$$\begin{split} |\mathcal{P}^{z}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}}}(E) - \mathcal{P}^{z}_{\Lambda_{n},\omega^{2}_{\Lambda_{n}^{c}}}(E)| \\ & \leq \int |\mathbb{1}_{\xi^{1} \in E} - \mathbb{1}_{\xi^{2} \in E}|\mathbb{P}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}(d\xi^{1},d\xi^{2},d\xi^{3}) \\ & \leq \mathbb{P}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}(\xi^{1}_{\Lambda}\Delta\xi^{2}_{\Lambda} \neq \emptyset) \end{split}$$

$$egin{aligned} |\mathcal{P}^{z}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}}}(E)-\mathcal{P}^{z}_{\Lambda_{n},\omega^{2}_{\Lambda_{n}^{c}}}(E)|\ &\leq\int|\mathbb{1}_{\xi^{1}\in E}-\mathbb{1}_{\xi^{2}\in E}|\mathbb{P}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}(d\xi^{1},d\xi^{2},d\xi^{3})\ &\leq\mathbb{P}_{\Lambda_{n},\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}(\ \xi^{1}_{\Lambda}\Delta\xi^{2}_{\Lambda}
eq\emptyset)\ &\leq\pi^{lpha,\omega^{1}_{\Lambda_{n}^{c}},\omega^{2}_{\Lambda_{n}^{c}}}\left(\ \Lambda\stackrel{\leftrightarrow}{\to}B(\omega^{1}_{\Lambda_{n}^{c}}\cup\omega^{2}_{\Lambda_{n}^{c}})
ight) \end{aligned}$$

$$\begin{split} |\mathcal{P}_{\Lambda_{n},\omega_{\Lambda_{n}^{c}}^{1}}^{z}(E) - \mathcal{P}_{\Lambda_{n},\omega_{\Lambda_{n}^{c}}^{2}}^{z}(E)| \\ &\leq \int |\mathbb{1}_{\xi^{1} \in E} - \mathbb{1}_{\xi^{2} \in E}|\mathbb{P}_{\Lambda_{n},\omega_{\Lambda_{n}^{c}}^{1},\omega_{\Lambda_{n}^{c}}^{2}}(d\xi^{1},d\xi^{2},d\xi^{3}) \\ &\leq \mathbb{P}_{\Lambda_{n},\omega_{\Lambda_{n}^{c}}^{1},\omega_{\Lambda_{n}^{c}}^{2}}(\xi_{\Lambda}^{1}\Delta\xi_{\Lambda}^{2} \neq \emptyset) \\ &\leq \pi_{\Lambda_{n}}^{\alpha,Q} \left(\Lambda \underset{B(\xi)}{\leftrightarrow} B(\omega_{\Lambda_{n}^{c}}^{1} \cup \omega_{\Lambda_{n}^{c}}^{2})\right) \\ &\xrightarrow[n \to \infty]{} 0 \text{ (with Assumption 3).} \end{split}$$

Assumption 3: existence subcritical percolation regime

Definition

The percolation threshold of $\pi^{z,Q}$, written $z_c(d,Q)$ is the critical parameter separating the subcritical percolation regime from the supercritical percolation regime.

Assumption 1

$$\int r^d Q(dr) < \infty \;\; ext{and} \;\; rac{lpha}{lpha} < z_c(d,Q).$$

| 4 同 ▶ | 4 回 ▶ | 4 回 ▶

Let P be the unique Gibbs measure (true under the 3 assumptions).

Definition

The pair correlation function ρ_2 is defined as the density function satisfying

$$\int \sum_{x \neq y \in \omega} F(x, y) P(d\omega) = \lambda^2 \int \int F(x, y) \rho_2(x, y) dx dy$$

▲ □ ▶ ▲ □ ▶ ▲ □ ▶

Let P be the unique Gibbs measure (true under the 3 assumptions).

Definition

The pair correlation function $\rho_{\rm 2}$ is defined as the density function satisfying

$$\int \sum_{x \neq y \in \omega} F(x, y) P(d\omega) = \lambda^2 \int \int F(x, y) \rho_2(x, y) dx dy$$

$$\rho_2(x, y) = "P(x \in \omega, y \in \omega)"$$

nb: $x \in \omega \leftrightarrow \exists r, (x, r) \in \omega$.

伺 ト イヨ ト イヨト

Under an additional assumption, we have exponential decay of pair correlation, i.e

$$|\rho_2(x,y)-\rho_1(x)\rho_1(y)|\leq c\times e^{-k|x-y|}.$$

伺 ト イヨ ト イヨト

Under an additional assumption, we have exponential decay of pair correlation, i.e

$$|\rho_2(x,y) - \rho_1(x)\rho_1(y)| \le c \times e^{-k|x-y|}$$

Assumption "exp decay"

Bounded radii: $Q([0, r_0]) = 1$ for some fixed r_0 .

< 同 > < 三 > < 三 > -

• Considering more general convex bodies instead of just balls.

.

- Considering more general convex bodies instead of just balls.
- Considering a more general connection rule.

伺 ト イヨ ト イヨト

- Considering more general convex bodies instead of just balls.
- Considering a more general connection rule.
- A disagreement coupling where the dominating measure is not a Poisson point process.
 Related to a work with D. Dereudre.
- For the exponential decay: improve the assumption?

- Hofer-Temmel & H.: Disagreement percolation for Gibbs ball models - 2019.
- Hofer-Temmel: Disagreement percolation for the hard-sphere model.
- van den Berg & Maes: Disagreement percolation in the study of Markov fields 1994.
- Dereudre & H.: Sharp phase transition for the continuum Widom-Rowlinson model .
- Georgii & Küneth : Stochastic Order of Point Processes 1997.

Thank you for your attention

周 ト イ ヨ ト イ ヨ ト