

THE ANNALS *of* PROBABILITY

AN OFFICIAL JOURNAL OF THE
INSTITUTE OF MATHEMATICAL STATISTICS

Articles

The Wiener condition and the conjectures of Embrechts and Goldie	TOSHIRO WATANABE	1221
Bipolar orientations on planar maps and SLE_{12}	RICHARD KENYON, JASON MILLER, SCOTT SHEFFIELD AND DAVID B. WILSON	1240
Local single ring theorem on optimal scale	ZHIGANG BAO, LÁSZLÓ ERDŐS AND KEVIN SCHNELLI	1270
Large deviation principle for random matrix products	CAGRI SERT	1335
Regenerative random permutations of integers	JIM PITMAN AND WENPIN TANG	1378
Four moments theorems on Markov chaos	SOLESNE BOURGUIN, SIMON CAMPESE, NIKOLAI LEONENKO AND MURAD S. TAQQU	1417
Capacity of the range of random walk on \mathbb{Z}^4	AMINE ASSELAH, BRUNO SCHAPIRA AND PERLA SOUSI	1447
Separating cycles and isoperimetric inequalities in the uniform infinite planar quadration	JEAN-FRANÇOIS LE GALL AND THOMAS LEHÉRICY	1498
Cutoff phenomenon for the asymmetric simple exclusion process and the biased card shuffling	CYRIL LABBÉ AND HUBERT LACONIN	1541
Suboptimality of local algorithms for a class of max-cut problems	WEI-KUO CHEN, DAVID GAMARNIK, DMITRY PANCHENKO AND MUSTAZEE RAHMAN	1587
Infinitely ramified point measures and branching Lévy processes	JEAN BERTOIN AND BASTIEN MALLEIN	1619
Largest eigenvalues of sparse inhomogeneous Erdős–Rényi graphs	FLORENT BENAYCH-GEORGES, CHARLES BORDENAVE AND ANTTI KNOWLES	1653
On the almost eigenvectors of random regular graphs	ÁGNES BACKHAUSZ AND BALÁZS SZEGEDY	1677
Irreducible convex paving for decomposition of multidimensional martingale transport plans	HADRIEN DE MARCH AND NIZAR TOUZI	1726
A nonlinear wave equation with fractional perturbation	AURÉLIEN DEYA	1775
Weak tail conditions for local martingales	HARDY HULLEY AND JOHANNES RUF	1811

THE ANNALS OF PROBABILITY

Vol. 47, No. 3, pp. 1221–1823 May 2019

INSTITUTE OF MATHEMATICAL STATISTICS

(Organized September 12, 1935)

The purpose of the Institute is to foster the development and dissemination of the theory and applications of statistics and probability.

IMS OFFICERS

President: Xiao-Li Meng, Department of Statistics, Harvard University, Cambridge, Massachusetts 02138-2901, USA

President-Elect: Susan Murphy, Department of Statistics, Harvard University, Cambridge, Massachusetts 02138-2901, USA

Past President: Alison Etheridge, Department of Statistics, University of Oxford, Oxford, OX1 3LB, United Kingdom

Executive Secretary: Edsel Peña, Department of Statistics, University of South Carolina, Columbia, South Carolina 29208-001, USA

Treasurer: Zhengjun Zhang, Department of Statistics, University of Wisconsin, Madison, Wisconsin 53706-1510, USA

Program Secretary: Ming Yuan, Department of Statistics, Columbia University, New York, NY 10027-5927, USA

IMS EDITORS

The Annals of Statistics. *Editors:* Richard J. Samworth, Statistical Laboratory, Centre for Mathematical Sciences, University of Cambridge, Cambridge, CB3 0WB, UK. Ming Yuan, Department of Statistics, Columbia University, New York, NY 10027, USA

The Annals of Applied Statistics. *Editor-in-Chief:* Karen Kafadar, Department of Statistics, University of Virginia, Heidelberg Institute for Theoretical Studies, Charlottesville, VA 22904-4135, USA

The Annals of Probability. *Editor:* Amir Dembo, Department of Statistics and Department of Mathematics, Stanford University, Stanford, California 94305, USA

The Annals of Applied Probability. *Editors:* François Delarue, Laboratoire J. A. Dieudonné, Université de Nice Sophia-Antipolis, France-06108 Nice Cedex 2. Peter Friz, Institut für Mathematik, Technische Universität Berlin, 10623 Berlin, Germany and Weierstrass-Institut für Angewandte Analysis und Stochastik, 10117 Berlin, Germany

Statistical Science. *Editor:* Cun-Hui Zhang, Department of Statistics, Rutgers University, Piscataway, New Jersey 08854, USA

The IMS Bulletin. *Editor:* Vlada Limic, UMR 7501 de l'Université de Strasbourg et du CNRS, 7 rue René Descartes, 67084 Strasbourg Cedex, France

The Annals of Probability [ISSN 0091-1798 (print); ISSN 2168-894X (online)], Volume 47, Number 3, May 2019. Published bimonthly by the Institute of Mathematical Statistics, 3163 Somerset Drive, Cleveland, Ohio 44122, USA. Periodicals postage paid at Cleveland, Ohio, and at additional mailing offices.

POSTMASTER: Send address changes to *The Annals of Probability*, Institute of Mathematical Statistics, Dues and Subscriptions Office, 9650 Rockville Pike, Suite L 2310, Bethesda, Maryland 20814-3998, USA.

THE WIENER CONDITION AND THE CONJECTURES OF EMBRECHTS AND GOLDIE

BY TOSHIRO WATANABE

University of Aizu

We show that the class of convolution equivalent distributions and the class of locally subexponential distributions are not closed under convolution roots. It gives a negative answer to the classical conjectures of Embrechts and Goldie. Moreover, we establish two sufficient conditions in order that the class of convolution equivalent distributions is closed under convolution roots.

REFERENCES

- [1] ASMUSSEN, S., FOSS, S. and KORSHUNOV, D. (2003). Asymptotics for sums of random variables with local subexponential behaviour. *J. Theoret. Probab.* **16** 489–518. [MR1982040](#)
- [2] BINGHAM, N. H., GOLDIE, C. M. and TEUGELS, J. L. (1989). *Regular Variation. Encyclopedia of Mathematics and Its Applications* **27**. Cambridge Univ. Press, Cambridge. [MR1015093](#)
- [3] BOROVKOV, A. A. and BOROVKOV, K. A. (2008). *Asymptotic Analysis of Random Walks. Heavy-Tailed Distributions. Encyclopedia of Mathematics and Its Applications* **118**. Cambridge Univ. Press, Cambridge. Translated from the Russian by O. B. Borovkova. [MR2424161](#)
- [4] CHOVER, J., NEY, P. and WAINGER, S. (1973). Functions of probability measures. *J. Anal. Math.* **26** 255–302. [MR0348393](#)
- [5] CHOVER, J., NEY, P. and WAINGER, S. (1973). Degeneracy properties of subcritical branching processes. *Ann. Probab.* **1** 663–673. [MR0348852](#)
- [6] ČISTJAKOV, V. P. (1964). A theorem on sums of independent positive random variables and its applications to branching random processes. *Teor. Veroyatn. Primen.* **9** 710–718. [MR0170394](#)
- [7] CLINE, D. B. H. (1986). Convolution tails, product tails and domains of attraction. *Probab. Theory Related Fields* **72** 529–557. [MR0847385](#)
- [8] EMBRECHTS, P. and GOLDIE, C. M. (1980). On closure and factorization properties of subexponential and related distributions. *J. Aust. Math. Soc. A* **29** 243–256. [MR0566289](#)
- [9] EMBRECHTS, P. and GOLDIE, C. M. (1982). On convolution tails. *Stochastic Process. Appl.* **13** 263–278. [MR0671036](#)
- [10] EMBRECHTS, P., GOLDIE, C. M. and VERAVERBEKE, N. (1979). Subexponentiality and infinite divisibility. *Z. Wahrsch. Verw. Gebiete* **49** 335–347. [MR0547833](#)
- [11] FOSS, S. and KORSHUNOV, D. (2007). Lower limits and equivalences for convolution tails. *Ann. Probab.* **35** 366–383. [MR2303954](#)
- [12] FOSS, S., KORSHUNOV, D. and ZACHARY, S. (2013). *An Introduction to Heavy-Tailed and Subexponential Distributions*, 2nd ed. *Springer Series in Operations Research and Financial Engineering*. Springer, New York. [MR3097424](#)

MSC2010 subject classifications. 60E05, 60G50, 62E20.

Key words and phrases. Convolution equivalence, local subexponentiality, convolution roots, Wiener condition.

- [13] KOREVAAR, J. (2004). *Tauberian Theory. A Century of Developments. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]* **329**. Springer, Berlin. [MR2073637](#)
- [14] PAKES, A. G. (2004). Convolution equivalence and infinite divisibility. *J. Appl. Probab.* **41** 407–424. [MR2052581](#)
- [15] PAKES, A. G. (2007). Convolution equivalence and infinite divisibility: Corrections and corollaries. *J. Appl. Probab.* **44** 295–305. [MR2340199](#)
- [16] ROGOZIN, B. A. (1999). On the constant in the definition of subexponential distributions. *Teor. Veroyatn. Primen.* **44** 455–458. [MR1751486](#)
- [17] SATO, K. (1999). *Lévy Processes and Infinitely Divisible Distributions. Cambridge Studies in Advanced Mathematics* **68**. Cambridge Univ. Press, Cambridge. Translated from the 1990 Japanese original. Revised by the author. [MR1739520](#)
- [18] SHIMURA, T. and WATANABE, T. (2005). Infinite divisibility and generalized subexponentiality. *Bernoulli* **11** 445–469. [MR2146890](#)
- [19] SHIMURA, T. and WATANABE, T. (2005). On the convolution roots in the convolution-equivalent class. The Institute of Statistical Mathematics Cooperative Research Report 175, pp. 1–15.
- [20] TEUGELS, J. L. (1975). The class of subexponential distributions. *Ann. Probab.* **3** 1000–1011. [MR0391222](#)
- [21] WATANABE, T. (2008). Convolution equivalence and distributions of random sums. *Probab. Theory Related Fields* **142** 367–397. [MR2438696](#)
- [22] WATANABE, T. and YAMAMURO, K. (2010). Local subexponentiality and self-decomposability. *J. Theoret. Probab.* **23** 1039–1067. [MR2735736](#)
- [23] WATANABE, T. and YAMAMURO, K. (2010). Ratio of the tail of an infinitely divisible distribution on the line to that of its Lévy measure. *Electron. J. Probab.* **15** 44–74. [MR2578382](#)
- [24] WATANABE, T. and YAMAMURO, K. (2017). Two non-closure properties on the class of subexponential densities. *J. Theoret. Probab.* **30** 1059–1075. [MR3687249](#)
- [25] WIENER, N. (1932). Tauberian theorems. *Ann. of Math. (2)* **33** 1–100. [MR1503035](#)
- [26] XU, H., FOSS, S. and WANG, Y. (2015). Convolution and convolution-root properties of long-tailed distributions. *Extremes* **18** 605–628. [MR3418770](#)

BIPOLAR ORIENTATIONS ON PLANAR MAPS AND SLE₁₂

BY RICHARD KENYON^{*,1}, JASON MILLER^{†,2},
SCOTT SHEFFIELD^{‡,3} AND DAVID B. WILSON[§]

Brown University^{}, University of Cambridge[†],
Massachusetts Institute of Technology[‡] and University of Washington[§]*

We give bijections between bipolar-oriented (acyclic with unique source and sink) planar maps and certain random walks, which show that the uniformly random bipolar-oriented planar map, decorated by the “peano curve” surrounding the tree of left-most paths to the sink, converges in law with respect to the peanosphere topology to a $\sqrt{4/3}$ -Liouville quantum gravity surface decorated by an independent Schramm–Loewner evolution with parameter $\kappa = 12$ (i.e., SLE₁₂). This result is universal in the sense that it holds for bipolar-oriented triangulations, quadrangulations, k -angulations and maps in which face sizes are mixed.

REFERENCES

- [1] ABRAMS, A. and KENYON, R. (2017). Fixed-energy harmonic functions. *Discrete Anal.* Paper No. 18, 21. [MR3734203](#)
- [2] ALDOUS, D. (1991). The continuum random tree. I. *Ann. Probab.* **19** 1–28. [MR1085326](#)
- [3] ALDOUS, D. (1991). The continuum random tree. II. An overview. In *Stochastic Analysis (Durham, 1990)*. *London Mathematical Society Lecture Note Series* **167** 23–70. Cambridge Univ. Press, Cambridge. [MR1166406](#)
- [4] ALDOUS, D. (1993). The continuum random tree. III. *Ann. Probab.* **21** 248–289. [MR1207226](#)
- [5] ARU, J., HUANG, Y. and SUN, X. (2017). Two perspectives of the 2D unit area quantum sphere and their equivalence. *Comm. Math. Phys.* **356** 261–283. [MR3694028](#)
- [6] BONICHON, N., BOUSQUET-MÉLOU, M. and FUSY, É. (2009/11). Baxter permutations and plane bipolar orientations. *Sém. Lothar. Combin.* **61A** Art. B61Ah, 29. [MR2734180](#)
- [7] BOUSQUET-MÉLOU, M. (2011). Counting planar maps, coloured or uncoloured. In *Surveys in Combinatorics 2011*. *London Mathematical Society Lecture Note Series* **392** 1–49. Cambridge Univ. Press, Cambridge. [MR2866730](#)
- [8] CARDY, J. (2005). SLE for theoretical physicists. *Ann. Physics* **318** 81–118. [MR2148644](#)
- [9] CHELKAK, D., DUMINIL-COPIN, H., HONGLER, C., KEMPPAINEN, A. and SMIRNOV, S. (2014). Convergence of Ising interfaces to Schramm’s SLE curves. *C. R. Math. Acad. Sci. Paris* **352** 157–161. [MR3151886](#)
- [10] CORI, R. and VAUQUELIN, B. (1981). Planar maps are well labeled trees. *Canad. J. Math.* **33** 1023–1042. [MR0638363](#)
- [11] DAVID, F., KUPIAINEN, A., RHODES, R. and VARGAS, V. (2016). Liouville quantum gravity on the Riemann sphere. *Comm. Math. Phys.* **342** 869–907. [MR3465434](#)
- [12] DE FRAYSSEIX, H., DE MENDEZ, P. O. and ROSENSTIEHL, P. (1995). Bipolar orientations revisited. *Discrete Appl. Math.* **56** 157–179. [MR1318743](#)

MSC2010 subject classifications. 60J67, 82B20, 28C20, 05C30.

Key words and phrases. Bipolar orientation, random planar map, Schramm–Loewner evolution, Liouville quantum gravity, continuum random tree.

- [13] DUBÉDAT, J. (2009). Duality of Schramm–Loewner evolutions. *Ann. Sci. Éc. Norm. Supér.* (4) **42** 697–724. [MR2571956](#)
- [14] DUPLANTIER, B. (1998). Random walks and quantum gravity in two dimensions. *Phys. Rev. Lett.* **81** 5489–5492. [MR1666816](#)
- [15] DUPLANTIER, B., MILLER, J. and SHEFFIELD, S. (2014). Liouville quantum gravity as a mating of trees. Preprint. Available at [arXiv:1409.7055](#).
- [16] DUPLANTIER, B. and SHEFFIELD, S. (2011). Liouville quantum gravity and KPZ. *Invent. Math.* **185** 333–393. [MR2819163](#)
- [17] DURAJ, J. and WACHTEL, V. (2015). Invariance principles for random walks in cones. Preprint. Available at [arXiv:1508.07966](#).
- [18] FELSNER, S., FUSY, É., NOY, M. and ORDEN, D. (2011). Bijections for Baxter families and related objects. *J. Combin. Theory Ser. A* **118** 993–1020. [MR2763051](#)
- [19] FUSY, É., POULALHON, D. and SCHAEFFER, G. (2009). Bijective counting of plane bipolar orientations and Schnyder woods. *European J. Combin.* **30** 1646–1658. [MR2548656](#)
- [20] GARBIT, R. (2009). Brownian motion conditioned to stay in a cone. *J. Math. Kyoto Univ.* **49** 573–592. [MR2583602](#)
- [21] GWYNNE, E., HOLDEN, N., MILLER, J. and SUN, X. (2017). Brownian motion correlation in the peanosphere for $\kappa > 8$. *Ann. Inst. Henri Poincaré Probab. Stat.* **53** 1866–1889. [MR3729638](#)
- [22] GWYNNE, E., HOLDEN, N. and SUN, X. (2016). Joint scaling limit of a bipolar-oriented triangulation and its dual in the peanosphere sense. Preprint. Available at [arXiv:1603.01194](#).
- [23] GWYNNE, E., KASSEL, A., MILLER, J. and WILSON, D. B. (2018). Active spanning trees with bending energy on planar maps and SLE-decorated Liouville quantum gravity for $\kappa > 8$. *Comm. Math. Phys.* **358** 1065–1115. [MR3778352](#)
- [24] GWYNNE, E., MAO, C. and SUN, X. (2015). Scaling limits for the critical Fortuin–Kasteleyn model on a random planar map I: Cone times. Preprint. Available at [arXiv:1502.00546](#).
- [25] GWYNNE, E. and MILLER, J. (2016). Convergence of the self-avoiding walk on random quadrangulations to $SLE_{8/3}$ on $\sqrt{8/3}$ -Liouville quantum gravity. Preprint. Available at [arXiv:1608.00956](#).
- [26] GWYNNE, E. and MILLER, J. (2019). Convergence of the topology of critical Fortuin–Kasteleyn planar maps to that of CLE_κ on a Liouville quantum surface. In preparation.
- [27] GWYNNE, E. and MILLER, J. (2016). Metric gluing of Brownian and $\sqrt{8/3}$ -Liouville quantum gravity surfaces. Preprint. Available at [arXiv:1608.00955](#).
- [28] GWYNNE, E. and MILLER, J. (2017). Characterizations of SLE_κ for $\kappa \in (4, 8)$ on Liouville quantum gravity. Preprint. Available at [arXiv:1701.05174](#).
- [29] GWYNNE, E. and MILLER, J. (2017). Convergence of percolation on uniform quadrangulations with boundary to SLE_6 on $\sqrt{8/3}$ -Liouville quantum gravity. Preprint. Available at [arXiv:1701.05175](#).
- [30] GWYNNE, E. and MILLER, J. (2017). Convergence of the free Boltzmann quadrangulation with simple boundary to the Brownian disk. Preprint. Available at [arXiv:1701.05173](#).
- [31] GWYNNE, E. and MILLER, J. (2017). Scaling limit of the uniform infinite half-plane quadrangulation in the Gromov–Hausdorff–Prokhorov–uniform topology. *Electron. J. Probab.* **22** Paper No. 84, 47. [MR3718712](#)
- [32] GWYNNE, E. and MILLER, J. (2018). Chordal SLE_6 explorations of a quantum disk. *Electron. J. Probab.* **23** Paper No. 66, 24. [MR3835472](#)
- [33] GWYNNE, E., MILLER, J. and SHEFFIELD, S. (2017). The Tutte embedding of the mated-CRT map converges to Liouville quantum gravity. Preprint. Available at [arXiv:1705.11161](#).
- [34] GWYNNE, E. and SUN, X. (2015). Scaling limits for the critical Fortuin–Kastelyn model on a random planar map III: Finite volume case. Preprint. Available at [arXiv:1510.06346](#).

- [35] GWYNNE, E. and SUN, X. (2017). Scaling limits for the critical Fortuin–Kasteleyn model on a random planar map II: Local estimates and empty reduced word exponent. *Electron. J. Probab.* **22** Paper No. 45, 56. [MR3661659](#)
- [36] KASSEL, A. and WILSON, D. B. (2016). Active spanning trees and Schramm–Loewner evolution. *Phys. Rev. E* **93** 062121.
- [37] KENYON, R. W., MILLER, J., SHEFFIELD, S. and WILSON, D. B. (2017). Six-vertex model and Schramm–Loewner evolution. *Phys. Rev. E* **95** 052146.
- [38] LAWLER, G. F., SCHRAMM, O. and WERNER, W. (2001). The dimension of the planar Brownian frontier is $4/3$. *Math. Res. Lett.* **8** 401–411. [MR1849257](#)
- [39] LAWLER, G. F., SCHRAMM, O. and WERNER, W. (2001). Values of Brownian intersection exponents. I. Half-plane exponents. *Acta Math.* **187** 237–273. [MR1879850](#)
- [40] LAWLER, G. F., SCHRAMM, O. and WERNER, W. (2001). Values of Brownian intersection exponents. II. Plane exponents. *Acta Math.* **187** 275–308. [MR1879851](#)
- [41] LAWLER, G. F., SCHRAMM, O. and WERNER, W. (2002). Values of Brownian intersection exponents. III. Two-sided exponents. *Ann. Inst. Henri Poincaré Probab. Stat.* **38** 109–123. [MR1899232](#)
- [42] LAWLER, G. F., SCHRAMM, O. and WERNER, W. (2004). Conformal invariance of planar loop-erased random walks and uniform spanning trees. *Ann. Probab.* **32** 939–995. [MR2044671](#)
- [43] LE GALL, J.-F. (2013). Uniqueness and universality of the Brownian map. *Ann. Probab.* **41** 2880–2960. [MR3112934](#)
- [44] LEMPEL, A., EVEN, S. and CEDERBAUM, I. (1967). An algorithm for planarity testing of graphs. In *Theory of Graphs (Internat. Sympos., Rome, 1966)* 215–232. Gordon and Breach, New York; Dunod, Paris. [MR0220617](#)
- [45] MIERMONT, G. (2013). The Brownian map is the scaling limit of uniform random plane quadrangulations. *Acta Math.* **210** 319–401. [MR3070569](#)
- [46] MILLER, J. and SHEFFIELD, S. (2015). An axiomatic characterization of the Brownian map. Preprint. Available at [arXiv:1506.03806](#).
- [47] MILLER, J. and SHEFFIELD, S. (2015). Liouville quantum gravity and the Brownian map I: The QLE(8/3, 0) metric. Preprint. Available at [arXiv:1507.00719](#).
- [48] MILLER, J. and SHEFFIELD, S. (2015). Liouville quantum gravity spheres as matings of finite-diameter trees. Preprint. Available at [arXiv:1506.03804](#).
- [49] MILLER, J. and SHEFFIELD, S. (2016). Liouville quantum gravity and the Brownian map III: The conformal structure is determined. Preprint. Available at [arXiv:1608.05391](#).
- [50] MILLER, J. and SHEFFIELD, S. (2016). Imaginary geometry I: Interacting SLEs. *Probab. Theory Related Fields* **164** 553–705. [MR3477777](#)
- [51] MILLER, J. and SHEFFIELD, S. (2016). Imaginary geometry II: Reversibility of $SLE_{\kappa}(\rho_1; \rho_2)$ for $\kappa \in (0, 4)$. *Ann. Probab.* **44** 1647–1722. [MR3502592](#)
- [52] MILLER, J. and SHEFFIELD, S. (2016). Imaginary geometry III: Reversibility of SLE_{κ} for $\kappa \in (4, 8)$. *Ann. of Math. (2)* **184** 455–486. [MR3548530](#)
- [53] MILLER, J. and SHEFFIELD, S. (2016). Liouville quantum gravity and the Brownian map II: Geodesics and continuity of the embedding. Preprint. Available at [arXiv:1605.03563](#).
- [54] MILLER, J. and SHEFFIELD, S. (2016). Quantum Loewner evolution. *Duke Math. J.* **165** 3241–3378. [MR3572845](#)
- [55] MILLER, J. and SHEFFIELD, S. (2017). Imaginary geometry IV: Interior rays, whole-plane reversibility, and space-filling trees. *Probab. Theory Related Fields* **169** 729–869. [MR3719057](#)
- [56] MOORE, R. L. (1925). Concerning upper semi-continuous collections of continua. *Trans. Amer. Math. Soc.* **27** 416–428. [MR1501320](#)
- [57] MULLIN, R. C. (1967). On the enumeration of tree-rooted maps. *Canad. J. Math.* **19** 174–183. [MR0205882](#)

- [58] ROHDE, S. and SCHRAMM, O. (2002). Private communication.
- [59] SCHAEFFER, G. (1998). Conjugaison d'arbres et cartes combinatoires aléatoires. Ph.D. thesis, Univ. Bordeaux I.
- [60] SCHRAMM, O. (2000). Scaling limits of loop-erased random walks and uniform spanning trees. *Israel J. Math.* **118** 221–288. [MR1776084](#)
- [61] SCHRAMM, O. and SHEFFIELD, S. (2009). Contour lines of the two-dimensional discrete Gaussian free field. *Acta Math.* **202** 21–137. [MR2486487](#)
- [62] SCHRAMM, O. and SHEFFIELD, S. (2013). A contour line of the continuum Gaussian free field. *Probab. Theory Related Fields* **157** 47–80. [MR3101840](#)
- [63] SHEFFIELD, S. (2009). Exploration trees and conformal loop ensembles. *Duke Math. J.* **147** 79–129. [MR2494457](#)
- [64] SHEFFIELD, S. (2016). Conformal weldings of random surfaces: SLE and the quantum gravity zipper. *Ann. Probab.* **44** 3474–3545. [MR3551203](#)
- [65] SHEFFIELD, S. (2016). Quantum gravity and inventory accumulation. *Ann. Probab.* **44** 3804–3848. [MR3572324](#)
- [66] SHEFFIELD, S. and WERNER, W. (2012). Conformal loop ensembles: The Markovian characterization and the loop-soup construction. *Ann. of Math. (2)* **176** 1827–1917. [MR2979861](#)
- [67] SHIMURA, M. (1985). Excursions in a cone for two-dimensional Brownian motion. *J. Math. Kyoto Univ.* **25** 433–443. [MR0807490](#)
- [68] SMIRNOV, S. (2001). Critical percolation in the plane: Conformal invariance, Cardy's formula, scaling limits. *C. R. Acad. Sci. Paris Sér. I Math.* **333** 239–244. [MR1851632](#)
- [69] SMIRNOV, S. (2010). Conformal invariance in random cluster models. I. Holomorphic fermions in the Ising model. *Ann. of Math. (2)* **172** 1435–1467. [MR2680496](#)
- [70] TUTTE, W. T. (1963). A census of planar maps. *Canad. J. Math.* **15** 249–271. [MR0146823](#)
- [71] TUTTE, W. T. (1973). Chromatic sums for rooted planar triangulations: The cases $\lambda = 1$ and $\lambda = 2$. *Canad. J. Math.* **25** 426–447. [MR0314677](#)
- [72] ZHAN, D. (2008). Duality of chordal SLE. *Invent. Math.* **174** 309–353. [MR2439609](#)

LOCAL SINGLE RING THEOREM ON OPTIMAL SCALE

BY ZHIGANG BAO^{1,2}, LÁSZLÓ ERDŐS¹ AND KEVIN SCHNELLI^{1,3}

HKUST, IST Austria and KTH Royal Institute of Technology

Let U and V be two independent N by N random matrices that are distributed according to Haar measure on $U(N)$. Let Σ be a nonnegative deterministic N by N matrix. The *single ring theorem* [*Ann. of Math. (2)* **174** (2011) 1189–1217] asserts that the empirical eigenvalue distribution of the matrix $X := U\Sigma V^*$ converges weakly, in the limit of large N , to a deterministic measure which is supported on a single ring centered at the origin in \mathbb{C} . Within the bulk regime, that is, in the interior of the single ring, we establish the convergence of the empirical eigenvalue distribution on the optimal local scale of order $N^{-1/2+\varepsilon}$ and establish the optimal convergence rate. The same results hold true when U and V are Haar distributed on $O(N)$.

REFERENCES

- [1] ANDERSON, G. W., GUIONNET, A. and ZEITOUNI, O. (2010). *An Introduction to Random Matrices. Cambridge Studies in Advanced Mathematics* **118**. Cambridge Univ. Press, Cambridge. [MR2760897](#)
- [2] BAO, Z., ERDŐS, L. and SCHNELLI, K. (2016). Local stability of the free additive convolution. *J. Funct. Anal.* **271** 672–719. [MR3506962](#)
- [3] BAO, Z., ERDŐS, L. and SCHNELLI, K. (2017). Local law of addition of random matrices on optimal scale. *Comm. Math. Phys.* **349** 947–990. [MR3602820](#)
- [4] BAO, Z., ERDŐS, L. and SCHNELLI, K. (2017). Convergence rate for spectral distribution of addition of random matrices. *Adv. Math.* **319** 251–291. [MR3695875](#)
- [5] BAO, Z. G., ERDŐS, L. and SCHNELLI, K. (2019). Supplement to “Local single ring theorem on optimal scale.” DOI:10.1214/18-AOP1284SUPP.
- [6] BAO, Z. G., ERDŐS, L. and SCHNELLI, K. (2017). Spectral rigidity for addition of random matrices at the regular edge. Preprint. Available at [arXiv:1708.01597](#).
- [7] BELINSCHI, S. T. (2006). A note on regularity for free convolutions. *Ann. Inst. Henri Poincaré Probab. Stat.* **42** 635–648. [MR2259979](#)
- [8] BELINSCHI, S. T. (2008). The Lebesgue decomposition of the free additive convolution of two probability distributions. *Probab. Theory Related Fields* **142** 125–150. [MR2413268](#)
- [9] BELINSCHI, S. T. and BERCOVICI, H. (2007). A new approach to subordination results in free probability. *J. Anal. Math.* **101** 357–365. [MR2346550](#)
- [10] BENAYCH-GEORGES, F. (2015). Exponential bounds for the support convergence in the single ring theorem. *J. Funct. Anal.* **268** 3492–3507. [MR3336731](#)
- [11] BENAYCH-GEORGES, F. (2017). Local single ring theorem. *Ann. Probab.* **45** 3850–3885. [MR3729617](#)
- [12] BERCOVICI, H. and VOICULESCU, D. (1993). Free convolution of measures with unbounded support. *Indiana Univ. Math. J.* **42** 733–773. [MR1254116](#)

MSC2010 subject classifications. 46L54, 60B20.

Key words and phrases. Non-Hermitian random matrices, local eigenvalue density, single ring theorem, free convolution.

- [13] BIANE, P. (1998). Processes with free increments. *Math. Z.* **227** 143–174. [MR1605393](#)
- [14] BORDENAVE, C. and CHAFAÏ, D. (2012). Around the circular law. *Probab. Surv.* **9** 1–89. [MR2908617](#)
- [15] BOURGADE, P., YAU, H.-T. and YIN, J. (2014). Local circular law for random matrices. *Probab. Theory Related Fields* **159** 545–595. [MR3230002](#)
- [16] BOURGADE, P., YAU, H.-T. and YIN, J. (2014). The local circular law II: The edge case. *Probab. Theory Related Fields* **159** 619–660. [MR3230004](#)
- [17] CHISTYAKOV, G. P. and GÖTZE, F. (2011). The arithmetic of distributions in free probability theory. *Cent. Eur. J. Math.* **9** 997–1050. [MR2824443](#)
- [18] DIACONIS, P. and SHAHSHAHANI, M. (1987). The subgroup algorithm for generating uniform random variables. *Probab. Engrg. Inform. Sci.* **1** 15–32.
- [19] ERDŐS, L. (2014). Random matrices, log-gases and Hölder regularity. In *Proceedings of the International Congress of Mathematicians—Seoul 2014. Vol. III* 213–236. Kyung Moon Sa, Seoul. [MR3729025](#)
- [20] ERDŐS, L., KNOWLES, A. and YAU, H.-T. (2013). Averaging fluctuations in resolvents of random band matrices. *Ann. Henri Poincaré* **14** 1837–1926. [MR3119922](#)
- [21] ERDŐS, L., SCHLEIN, B. and YAU, H.-T. (2009). Local semicircle law and complete delocalization for Wigner random matrices. *Comm. Math. Phys.* **287** 641–655. [MR2481753](#)
- [22] ERDŐS, L., YAU, H.-T. and YIN, J. (2011). Universality for generalized Wigner matrices with Bernoulli distribution. *J. Comb.* **2** 15–81. [MR2847916](#)
- [23] ERDŐS, L., YAU, H.-T. and YIN, J. (2012). Bulk universality for generalized Wigner matrices. *Probab. Theory Related Fields* **154** 341–407. [MR2981427](#)
- [24] FEINBERG, J. and ZEE, A. (1997). Non-Gaussian non-Hermitian random matrix theory: Phase transition and addition formalism. *Nuclear Phys. B* **501** 643–669. [MR1477381](#)
- [25] GIRKO, V. L. (1984). The circular law. *Teor. Veroyatn. Primen.* **29** 669–679. [MR0773436](#)
- [26] GUIONNET, A., KRISHNAPUR, M. and ZEITOUNI, O. (2011). The single ring theorem. *Ann. of Math. (2)* **174** 1189–1217. [MR2831116](#)
- [27] GUIONNET, A. and ZEITOUNI, O. (2012). Support convergence in the single ring theorem. *Probab. Theory Related Fields* **154** 661–675. [MR3000558](#)
- [28] HAAGERUP, U. and LARSEN, F. (2000). Brown’s spectral distribution measure for R -diagonal elements in finite von Neumann algebras. *J. Funct. Anal.* **176** 331–367. [MR1784419](#)
- [29] KARGIN, V. (2015). Subordination for the sum of two random matrices. *Ann. Probab.* **43** 2119–2150. [MR3353823](#)
- [30] LEE, J. O. and SCHNELLI, K. (2018). Local law and Tracy–Widom limit for sparse random matrices. *Probab. Theory Related Fields* **171** 543–616. [MR3800840](#)
- [31] MEZZADRI, F. (2007). How to generate random matrices from the classical compact groups. *Notices Amer. Math. Soc.* **54** 592–604. [MR2311982](#)
- [32] PASTUR, L. and VASILCHUK, V. (2000). On the law of addition of random matrices. *Comm. Math. Phys.* **214** 249–286. [MR1796022](#)
- [33] RUDELSON, M. and VERSHYNIN, R. (2014). Invertibility of random matrices: Unitary and orthogonal perturbations. *J. Amer. Math. Soc.* **27** 293–338. [MR3164983](#)
- [34] TAO, T. and VU, V. (2010). Random matrices: Universality of ESDs and the circular law. *Ann. Probab.* **38** 2023–2065. [MR2722794](#)
- [35] TAO, T. and VU, V. (2015). Random matrices: Universality of local spectral statistics of non-Hermitian matrices. *Ann. Probab.* **43** 782–874. [MR3306005](#)
- [36] VOICULESCU, D. (1993). The analogues of entropy and of Fisher’s information measure in free probability theory. I. *Comm. Math. Phys.* **155** 71–92. [MR1228526](#)
- [37] YIN, J. (2014). The local circular law III: General case. *Probab. Theory Related Fields* **160** 679–732. [MR3278919](#)

LARGE DEVIATION PRINCIPLE FOR RANDOM MATRIX PRODUCTS¹

BY CAGRI SERT

ETH Zürich

Under a Zariski density assumption, we extend the classical theorem of Cramér on large deviations of sums of i.i.d. real random variables to random matrix products.

REFERENCES

- [1] ABELS, H., MARGULIS, G. A. and SOIFER, G. A. (1995). Semigroups containing proximal linear maps. *Israel J. Math.* **91** 1–30. [MR1348303](#)
- [2] BAHADUR, R. R. (1971). *Some Limit Theorems in Statistics*. SIAM, Philadelphia, PA. [MR0315820](#)
- [3] BENOIST, Y. (1996). Actions propres sur les espaces homogènes réductifs. *Ann. of Math. (2)* **144** 315–347. [MR1418901](#)
- [4] BENOIST, Y. (1997). Propriétés asymptotiques des groupes linéaires. *Geom. Funct. Anal.* **7** 1–47. [MR1437472](#)
- [5] BENOIST, Y. (1997). In Lectures Notes of École Européenne de Théorie des Groupes 1–70.
- [6] BENOIST, Y. (2000). Propriétés asymptotiques des groupes linéaires. II. In *Analysis on Homogeneous Spaces and Representation Theory of Lie Groups, Okayama–Kyoto (1997)*. *Adv. Stud. Pure Math.* **26** 33–48. Math. Soc. Japan, Tokyo. [MR1770716](#)
- [7] BENOIST, Y. and LABOURIE, F. (1993). Sur les difféomorphismes d’Anosov affines à feuilletages stable et instable différentiables. *Invent. Math.* **111** 285–308. [MR1198811](#)
- [8] BENOIST, Y. and QUINT, J.-F. (2016). *Random Walks on Reductive Groups*. Springer, Cham. [MR3560700](#)
- [9] BENOIST, Y. and QUINT, J.-F. (2016). Central limit theorem for linear groups. *Ann. Probab.* **44** 1308–1340. [MR3474473](#)
- [10] BOUGEROL, P. and LACROIX, J. (1985). *Products of Random Matrices with Applications to Schrödinger Operators*. *Progress in Probability and Statistics* **8**. Birkhäuser, Boston, MA. [MR0886674](#)
- [11] BREUILLARD, E. and GELANDER, T. (2007). A topological Tits alternative. *Ann. of Math. (2)* **166** 427–474. [MR2373146](#)
- [12] BREUILLARD, E. and SERT, C. Joint spectrum on reductive linear groups. (In preparation).
- [13] BRUHAT, F. and TITS, J. (1972). Groupes réductifs sur un corps local. *Publ. Math. Inst. Hautes Études Sci.* **41** 5–251. [MR0327923](#)
- [14] DEMBO, A. and ZEITOUNI, O. (2010). *Large Deviations Techniques and Applications*. *Stochastic Modelling and Applied Probability* **38**. Springer, Berlin. [MR2571413](#)
- [15] FURSTENBERG, H. (1973). Boundary theory and stochastic processes on homogeneous spaces. In *Harmonic Analysis on Homogeneous Spaces*. 193–229. Amer. Math. Soc., Providence, RI. [MR0352328](#)

MSC2010 subject classifications. Primary 60F10, 20P05; secondary 22E46.

Key words and phrases. Large deviation principle, random matrix products, reductive groups, joint spectrum.

- [16] FURSTENBERG, H. and KESTEN, H. (1960). Products of random matrices. *Ann. Math. Stat.* **31** 457–469. [MR0121828](#)
- [17] GOLDSHEID, I. and MARGULIS, G. (1989). Lyapunov indices of a product of random matrices. *Russian Math. Surveys* **44** 11–81.
- [18] GOLDSHEID, I. Y. and GUIVARC'H, Y. (1996). Zariski closure and the dimension of the Gaussian law of the product of random matrices. I. *Probab. Theory Related Fields* **105** 109–142. [MR1389734](#)
- [19] GUIVARC'H, Y. (2008). On the spectrum of a large subgroup of a semisimple group. *J. Mod. Dyn.* **2** 15–42. [MR2366228](#)
- [20] GUIVARC'H, Y. and LE PAGE, É. (2016). Spectral gap properties for linear random walks and Pareto's asymptotics for affine stochastic recursions. *Ann. Inst. Henri Poincaré Probab. Stat.* **52** 503–574. [MR3498000](#)
- [21] LE PAGE, É. (1982). Théorèmes limites pour les produits de matrices aléatoires. In *Probability Measures on Groups (Oberwolfach, 1981). Lecture Notes in Math.* **928** 258–303. Springer, Berlin. [MR0669072](#)
- [22] PRASAD, G. (1994). \mathbf{R} -regular elements in Zariski-dense subgroups. *Q. J. Math.* **45** 541–545. [MR1315463](#)
- [23] QUINT, J.-F. (2002). Cônes limites des sous-groupes discrets des groupes réductifs sur un corps local. *Transform. Groups* **7** 247–266. [MR1923973](#)
- [24] QUINT, J.-F. (2002). Divergence exponentielle des sous-groupes discrets en rang supérieur. *Comment. Math. Helv.* **77** 563–608. [MR1933790](#)
- [25] ROTA, G.-C. and STRANG, G. (1960). A note on the joint spectral radius. *Indag. Math.* **22** 379–381. [MR0147922](#)
- [26] SERT, C. (2017). Joint spectrum and large deviation principle for random matrix products. *C. R. Math. Acad. Sci. Paris* **355** 718–722. [MR3661555](#)
- [27] TITS, J. (1971). Représentations linéaires irréductibles d'un groupe réductif sur un corps quelconque. *J. Reine Angew. Math.* **247** 196–220. [MR0277536](#)
- [28] TITS, J. (1972). Free subgroups in linear groups. *J. Algebra* **20** 250–270. [MR0286898](#)
- [29] TUTUBALIN, V. N. (1977). A central limit theorem for products of random matrices and some of its applications. In *Symposia Mathematica.* **21** 101–116. Academic Press, London. [MR0478273](#)

REGENERATIVE RANDOM PERMUTATIONS OF INTEGERS

BY JIM PITMAN AND WENPIN TANG

University of California, Berkeley

Motivated by recent studies of large Mallows(q) permutations, we propose a class of random permutations of \mathbb{N}_+ and of \mathbb{Z} , called *regenerative permutations*. Many previous results of the limiting Mallows(q) permutations are recovered and extended. Three special examples: blocked permutations, p -shifted permutations and p -biased permutations are studied.

REFERENCES

- [1] ACAN, H. and PITTEL, B. (2013). On the connected components of a random permutation graph with a given number of edges. *J. Combin. Theory Ser. A* **120** 1947–1975. [MR3102170](#)
- [2] ALAPPATTU, J. and PITMAN, J. (2008). Coloured loop-erased random walk on the complete graph. *Combin. Probab. Comput.* **17** 727–740. [MR2463406](#)
- [3] ALDOUS, D. and DIACONIS, P. (1995). Hammersley’s interacting particle process and longest increasing subsequences. *Probab. Theory Related Fields* **103** 199–213. [MR1355056](#)
- [4] ALDOUS, D., MIERMONT, G. and PITMAN, J. (2005). Weak convergence of random p -mappings and the exploration process of inhomogeneous continuum random trees. *Probab. Theory Related Fields* **133** 1–17. [MR2197134](#)
- [5] ALDOUS, D. and PITMAN, J. (2002). Invariance principles for non-uniform random mappings and trees. In *Asymptotic Combinatorics with Application to Mathematical Physics (St. Petersburg, 2001)*. *NATO Sci. Ser. II Math. Phys. Chem.* **77** 113–147. Kluwer Academic, Dordrecht. [MR1999358](#)
- [6] ASMUSSEN, S. (2003). *Applied Probability and Queues: Stochastic Modelling and Applied Probability*, 2nd ed. *Applications of Mathematics (New York)* **51**. Springer, New York. [MR1978607](#)
- [7] BACHER, R. and REUTENAUER, C. (2016). Number of right ideals and a q -analogue of indecomposable permutations. *Canad. J. Math.* **68** 481–503. [MR3492625](#)
- [8] BAIK, J., DEIFT, P. and JOHANSSON, K. (1999). On the distribution of the length of the longest increasing subsequence of random permutations. *J. Amer. Math. Soc.* **12** 1119–1178. [MR1682248](#)
- [9] BASU, R. and BHATNAGAR, N. (2017). Limit theorems for longest monotone subsequences in random Mallows permutations. *Ann. Inst. Henri Poincaré Probab. Stat.* **53** 1934–1951. [MR3729641](#)
- [10] BEARDON, A. F. (1996). Sums of powers of integers. *Amer. Math. Monthly* **103** 201–213. [MR1376174](#)
- [11] BENEDETTO, S. and MONTORSI, G. (1996). Unveiling turbo codes: Some results on parallel concatenated coding schemes. *IEEE Trans. Inform. Theory* **42** 409–428.

MSC2010 subject classifications. 05A05, 60C05, 60K05.

Key words and phrases. Bernoulli sieve, cycle structure, indecomposable permutations, Mallows permutations, regenerative processes, renewal processes, size biasing.

- [12] BETZ, V. and UELTSCHI, D. (2009). Spatial random permutations and infinite cycles. *Comm. Math. Phys.* **285** 469–501. [MR2461985](#)
- [13] BHATNAGAR, N. and PELED, R. (2015). Lengths of monotone subsequences in a Mallows permutation. *Probab. Theory Related Fields* **161** 719–780. [MR3334280](#)
- [14] BISKUP, M. and RICHTHAMMER, T. (2015). Gibbs measures on permutations over one-dimensional discrete point sets. *Ann. Appl. Probab.* **25** 898–929. [MR3313758](#)
- [15] BRODERICK, T., JORDAN, M. I. and PITMAN, J. (2012). Beta processes, stick-breaking and power laws. *Bayesian Anal.* **7** 439–475. [MR2934958](#)
- [16] BRODERICK, T., PITMAN, J. and JORDAN, M. I. (2013). Feature allocations, probability functions, and paintboxes. *Bayesian Anal.* **8** 801–836. [MR3150470](#)
- [17] BRUSS, F. T. and ROGERS, L. C. G. (1991). Pascal processes and their characterization. *Stochastic Process. Appl.* **37** 331–338. [MR1102879](#)
- [18] COMTET, L. (1972). Sur les coefficients de l'inverse de la série formelle $\sum n!r^n$. *C. R. Acad. Sci. Paris Sér. A–B* **275** A569–A572. [MR0302457](#)
- [19] COMTET, L. (1974). *Advanced Combinatorics: The Art of Finite and Infinite Expansions*, enlarged ed. Reidel, Dordrecht. [MR0460128](#)
- [20] CORI, R. (2009). Hypermaps and indecomposable permutations. *European J. Combin.* **30** 540–541. [MR2489248](#)
- [21] CORI, R. (2009). Indecomposable permutations, hypermaps and labeled Dyck paths. *J. Combin. Theory Ser. A* **116** 1326–1343. [MR2568802](#)
- [22] CORI, R., MATHIEU, C. and ROBSON, J. M. (2012). On the number of indecomposable permutations with a given number of cycles. *Electron. J. Combin.* **19** Paper 49, 14. [MR2900424](#)
- [23] CRITCHLOW, D. E. (1985). *Metric Methods for Analyzing Partially Ranked Data. Lecture Notes in Statistics* **34**. Springer, Berlin. [MR0818986](#)
- [24] DIACONIS, P. (1988). *Group Representations in Probability and Statistics. Institute of Mathematical Statistics Lecture Notes—Monograph Series* **11**. IMS, Hayward, CA. [MR0964069](#)
- [25] DIACONIS, P., MCGRATH, M. and PITMAN, J. (1995). Riffle shuffles, cycles, and descents. *Combinatorica* **15** 11–29. [MR1325269](#)
- [26] DIACONIS, P. and RAM, A. (2000). Analysis of systematic scan Metropolis algorithms using Iwahori–Hecke algebra techniques. *Michigan Math. J.* **48** 157–190. [MR1786485](#)
- [27] DIVSALAR, D. and POLLARA, F. (1995). Turbo codes for PCS applications. In *IEEE International Conference on Communications* **1** 54–59.
- [28] DONNELLY, P. (1991). The heaps process, libraries, and size-biased permutations. *J. Appl. Probab.* **28** 321–335. [MR1104569](#)
- [29] DUCHAMPS, J.-J., PITMAN, J. and TANG, W. (2017). Renewal sequences and record chains related to multiple zeta sums. Preprint. Available at [arXiv:1707.07776](#).
- [30] DURRETT, R. (2010). *Probability: Theory and Examples*, 4th ed. *Cambridge Series in Statistical and Probabilistic Mathematics* **31**. Cambridge Univ. Press, Cambridge. [MR2722836](#)
- [31] ERDŐS, P., RÉNYI, A. and SZÜSZ, P. (1958). On Engel's and Sylvester's series. *Ann. Univ. Sci. Budapest. Eötvös. Sect. Math.* **1** 7–32. [MR0102496](#)
- [32] EWENS, W. J. (1972). The sampling theory of selectively neutral alleles. *Theor. Popul. Biol.* **3** 87–112. [MR0325177](#)
- [33] FEIGIN, P. D. (1979). On the characterization of point processes with the order statistic property. *J. Appl. Probab.* **16** 297–304. [MR0531764](#)
- [34] FELLER, W. (1968). *An Introduction to Probability Theory and Its Applications, Vol. I*, 3rd ed. Wiley, New York. [MR0228020](#)
- [35] FICHTNER, K.-H. (1991). Random permutations of countable sets. *Probab. Theory Related Fields* **89** 35–60. [MR1109473](#)
- [36] FISHER, R. A. (1935). *The Design of Experiments*. Oliver and Boyd, Edinburgh.

- [37] FRISTEDT, B. (1996). Intersections and limits of regenerative sets. In *Random Discrete Structures (Minneapolis, MN, 1993)*. *IMA Vol. Math. Appl.* **76** 121–151. Springer, New York. [MR1395612](#)
- [38] GLADKICH, A. and PELED, R. (2018). On the cycle structure of Mallows permutations. *Ann. Probab.* **46** 1114–1169. [MR3773382](#)
- [39] GNEDIN, A. (2011). Coherent random permutations with biased record statistics. *Discrete Math.* **311** 80–91. [MR2737972](#)
- [40] GNEDIN, A. and GORIN, V. (2015). Record-dependent measures on the symmetric groups. *Random Structures Algorithms* **46** 688–706. [MR3346463](#)
- [41] GNEDIN, A. and GORIN, V. (2016). Spherically symmetric random permutations. Preprint. Available at [arXiv:1611.01860](#).
- [42] GNEDIN, A., HAULK, C. and PITMAN, J. (2010). Characterizations of exchangeable partitions and random discrete distributions by deletion properties. In *Probability and Mathematical Genetics. London Mathematical Society Lecture Note Series* **378** 264–298. Cambridge Univ. Press, Cambridge. [MR2744243](#)
- [43] GNEDIN, A., IKSANOV, A. and MARYNYCH, A. (2010). The Bernoulli sieve: An overview. In *21st International Meeting on Probabilistic, Combinatorial, and Asymptotic Methods in the Analysis of Algorithms (AofA'10)*. 329–341. Assoc. Discrete Math. Theor. Comput. Sci., Nancy. [MR2735350](#)
- [44] GNEDIN, A., IKSANOV, A. and ROESLER, U. (2008). Small parts in the Bernoulli sieve. In *Fifth Colloquium on Mathematics and Computer Science*. 235–242. Assoc. Discrete Math. Theor. Comput. Sci., Nancy. [MR2508790](#)
- [45] GNEDIN, A. and OLSHANSKI, G. (2006). Coherent permutations with descent statistic and the boundary problem for the graph of zigzag diagrams. *Int. Math. Res. Not.* **2006** Art. ID 51968, 39. [MR2211157](#)
- [46] GNEDIN, A. and OLSHANSKI, G. (2010). q -Exchangeability via quasi-invariance. *Ann. Probab.* **38** 2103–2135. [MR2683626](#)
- [47] GNEDIN, A. and OLSHANSKI, G. (2012). The two-sided infinite extension of the Mallows model for random permutations. *Adv. in Appl. Math.* **48** 615–639. [MR2920835](#)
- [48] GNEDIN, A. and PITMAN, J. (2005). Regenerative composition structures. *Ann. Probab.* **33** 445–479. [MR2122798](#)
- [49] GNEDIN, A. V. (2004). The Bernoulli sieve. *Bernoulli* **10** 79–96. [MR2044594](#)
- [50] GNEDIN, A. V. (2010). Regeneration in random combinatorial structures. *Probab. Surv.* **7** 105–156. [MR2684164](#)
- [51] GORDON, L. (1983). Successive sampling in large finite populations. *Ann. Statist.* **11** 702–706. [MR0696081](#)
- [52] HAMMERSLEY, J. M. (1972). A few seedlings of research. In *Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability, Vol. I: Theory of Statistics* 345–394. Univ. California Press, Berkeley, CA. [MR0405665](#)
- [53] HELMI, A., LUMBROSO, J., MARTÍNEZ, C. and VIOLA, A. (2012). Data streams as random permutations: The distinct element problem. In *23rd Intern. Meeting on Probabilistic, Combinatorial, and Asymptotic Methods for the Analysis of Algorithms (AofA'12)*. 323–338. Assoc. Discrete Math. Theor. Comput. Sci., Nancy. [MR2957339](#)
- [54] HOPPE, F. M. (1986). Size-biased filtering of Poisson–Dirichlet samples with an application to partition structures in genetics. *J. Appl. Probab.* **23** 1008–1012. [MR0867196](#)
- [55] HORN, R. A. (1970). On moment sequences and renewal sequences. *J. Math. Anal. Appl.* **31** 130–135. [MR0271658](#)
- [56] IGNATOV, Z. (1981). Point processes generated by order statistics and their applications. In *Point Processes and Queuing Problems (Colloq., Keszthely, 1978)*. *Colloquia Mathematica Societatis János Bolyai* **24** 109–116. North-Holland, Amsterdam. [MR0617405](#)

- [57] IKSANOV, A. (2012). On the number of empty boxes in the Bernoulli sieve II. *Stochastic Process. Appl.* **122** 2701–2729. [MR2926172](#)
- [58] IKSANOV, A. (2013). On the number of empty boxes in the Bernoulli sieve I. *Stochastics* **85** 946–959. [MR3176494](#)
- [59] KALUZA, T. (1928). Über die Koeffizienten reziproker Potenzreihen. *Math. Z.* **28** 161–170. [MR1544949](#)
- [60] KEMP, A. W. (1998). Absorption sampling and the absorption distribution. *J. Appl. Probab.* **35** 489–494. [MR1641849](#)
- [61] KENDALL, D. G. (1966). Branching processes since 1873. *J. Lond. Math. Soc.* **41** 385–406 (1 plate). [MR0198551](#)
- [62] KENDALL, D. G. (1967). Renewal sequences and their arithmetic. In *Symposium on Probability Methods in Analysis (Loutraki, 1966)* 147–175. Springer, Berlin. [MR0224175](#)
- [63] KEROV, S., OLSHANSKI, G. and VERSHIK, A. (1993). Harmonic analysis on the infinite symmetric group. A deformation of the regular representation. *C. R. Acad. Sci. Paris Sér. I Math.* **316** 773–778. [MR1218259](#)
- [64] KEROV, S., OLSHANSKI, G. and VERSHIK, A. (2004). Harmonic analysis on the infinite symmetric group. *Invent. Math.* **158** 551–642. [MR2104794](#)
- [65] KEROV, S. V. (1997). Subordinators and permutation actions with quasi-invariant measure. *J. Math. Sci.* **87** 4094–4117.
- [66] KEROV, S. V. and TSILEVICH, N. V. (1997). Stick breaking process generated by virtual permutations with Ewens distribution. *J. Math. Sci.* **87** 4082–4093.
- [67] KEROV, S. V. and VERŠIK, A. M. (1977). Asymptotic behavior of the Plancherel measure of the symmetric group and the limit form of Young tableaux. *Sov. Math., Dokl.* **18** 527–531.
- [68] KING, A. (2006). Generating indecomposable permutations. *Discrete Math.* **306** 508–518. [MR2212519](#)
- [69] KINGMAN, J. F. C. (1972). *Regenerative Phenomena*. Wiley, London. [MR0350861](#)
- [70] KNUTH, D. E. (1998). *The Art of Computer Programming, Vol. 2: Seminumerical Algorithms*, 3rd ed. Addison-Wesley, Reading, MA. [MR3077153](#)
- [71] KNUTH, D. E. (1998). *The Art of Computer Programming, Vol. 3: Sorting and Searching*, 2nd ed. Addison-Wesley, Reading, MA. [MR3077154](#)
- [72] LALLEY, S. P. (1996). Cycle structure of riffle shuffles. *Ann. Probab.* **24** 49–73. [MR1387626](#)
- [73] LENTIN, A. (1972). *Équations dans les Monoïdes Libres. Mathématiques et Sciences de l'Homme* **16**. Mouton; Gauthier-Villars, Paris. [MR0333034](#)
- [74] LIGGETT, T. M. (1989). Total positivity and renewal theory. In *Probability, Statistics, and Mathematics* 141–162. Academic Press, Boston, MA. [MR1031283](#)
- [75] LOGAN, B. F. and SHEPP, L. A. (1977). A variational problem for random Young tableaux. *Adv. Math.* **26** 206–222. [MR1417317](#)
- [76] MALLOWS, C. L. (1957). Non-null ranking models. I. *Biometrika* **44** 114–130. [MR0087267](#)
- [77] MEDINA, L. A., MOLL, V. H. and ROWLAND, E. S. (2011). Iterated primitives of logarithmic powers. *Int. J. Number Theory* **7** 623–634. [MR2805571](#)
- [78] MUELLER, C. and STARR, S. (2013). The length of the longest increasing subsequence of a random Mallows permutation. *J. Theoret. Probab.* **26** 514–540. [MR3055815](#)
- [79] MUTHUKRISHNAN, S. (2005). Data streams: Algorithms and applications. *Found. Trends Theor. Comput. Sci.* **1** 117–236. [MR2379507](#)
- [80] PERMAN, M., PITMAN, J. and YOR, M. (1992). Size-biased sampling of Poisson point processes and excursions. *Probab. Theory Related Fields* **92** 21–39. [MR1156448](#)
- [81] PITMAN, E. J. G. (1937). Significance tests which may be applied to samples from any populations. *Suppl. J. R. Stat. Soc.* **4** 119–130.
- [82] PITMAN, J. The bar raising model for records and partially exchangeable partitions. In preparation.

- [83] PITMAN, J. (1995). Exchangeable and partially exchangeable random partitions. *Probab. Theory Related Fields* **102** 145–158. [MR1337249](#)
- [84] PITMAN, J. (2006). *Combinatorial Stochastic Processes. Lecture Notes in Math.* **1875**. Springer, Berlin. [MR2245368](#)
- [85] PITMAN, J. and TRAN, N. M. (2015). Size-biased permutation of a finite sequence with independent and identically distributed terms. *Bernoulli* **21** 2484–2512. [MR3378475](#)
- [86] PITMAN, J. and YAKUBOVICH, Y. (2017). Extremes and gaps in sampling from a GEM random discrete distribution. *Electron. J. Probab.* **22** Paper No. 44, 26. [MR3646070](#)
- [87] PITMAN, J. and YAKUBOVICH, Y. (2018). Gaps and interleaving of point processes in sampling from a residual allocation model. Preprint. Available at [arXiv:1804.10248](#).
- [88] PITMAN, J. and YOR, M. (1997). The two-parameter Poisson–Dirichlet distribution derived from a stable subordinator. *Ann. Probab.* **25** 855–900. [MR1434129](#)
- [89] RAWLINGS, D. (1997). Absorption processes: Models for q -identities. *Adv. in Appl. Math.* **18** 133–148. [MR1430385](#)
- [90] RÉNYI, A. (1962). A new approach to the theory of Engel’s series. *Ann. Univ. Sci. Budapest. Eötvös Sect. Math.* **5** 25–32. [MR0150123](#)
- [91] ROCKETT, A. M. (1981). Sums of the inverses of binomial coefficients. *Fibonacci Quart.* **19** 433–437. [MR0644702](#)
- [92] ROMIK, D. (2015). *The Surprising Mathematics of Longest Increasing Subsequences. Institute of Mathematical Statistics Textbooks* **4**. Cambridge Univ. Press, New York. [MR3468738](#)
- [93] ROSÉN, B. (1972). Asymptotic theory for successive sampling with varying probabilities without replacement. I, II. *Ann. Math. Stat.* **43** 373–397; *ibid.* **43** (1972), 748–776. [MR0321223](#)
- [94] SAWYER, S. and HARTL, D. (1985). A sampling theory for local selection. *J. Genet.* **64** 21–29.
- [95] SEPPÄLÄINEN, T. (1996). A microscopic model for the Burgers equation and longest increasing subsequences. *Electron. J. Probab.* **1** no. 5, approx. 51 pp.. [MR1386297](#)
- [96] SHANBHAG, D. N. (1977). On renewal sequences. *Bull. Lond. Math. Soc.* **9** 79–80. [MR0428497](#)
- [97] SHEPP, L. A. and LLOYD, S. P. (1966). Ordered cycle lengths in a random permutation. *Trans. Amer. Math. Soc.* **121** 340–357. [MR0195117](#)
- [98] SLOANE, N. J. A. The On-Line Encyclopedia of Integer Sequences, A003149. Available at <https://www.oeis.org/A003149>.
- [99] STAM, A. J. (1985). Regeneration points in random permutations. *Fibonacci Quart.* **23** 49–56. [MR0786361](#)
- [100] STANLEY, R. P. (2005). The descent set and connectivity set of a permutation. *J. Integer Seq.* **8** Article 05.3.8, 9. [MR2167418](#)
- [101] SURY, B. (1993). Sum of the reciprocals of the binomial coefficients. *European J. Combin.* **14** 351–353. [MR1226582](#)
- [102] THORISSON, H. (1995). On time- and cycle-stationarity. *Stochastic Process. Appl.* **55** 183–209. [MR1313019](#)
- [103] THORISSON, H. (2000). *Coupling, Stationarity, and Regeneration*. Springer, New York. [MR1741181](#)
- [104] UELTSCHI, D. (2008). The model of interlacing spatial permutations and its relation to the Bose gas. In *Mathematical Results in Quantum Mechanics* 255–272. World Sci. Publ., Hackensack, NJ. [MR2466691](#)
- [105] VERŠIK, A. M. and ŠMIDT, A. A. (1977). Limit measures arising in the asymptotic theory of symmetric groups, I. *Theory Probab. Appl.* **22** 70–85.
- [106] VERŠIK, A. M. and ŠMIDT, A. A. (1978). Limit measures that arise in the asymptotic theory of symmetric groups, II. *Theory Probab. Appl.* **23** 36–49.

FOUR MOMENTS THEOREMS ON MARKOV CHAOS

BY SOLESNE BOURGUIN*, SIMON CAMPESE^{†,1}, NIKOLAI LEONENKO^{‡,2,3}
AND MURAD S. TAQQU^{*,2}

*Boston University**, *University of Luxembourg[†]* and *Cardiff University[‡]*

We obtain quantitative four moments theorems establishing convergence of the laws of elements of a Markov chaos to a Pearson distribution, where the only assumption we make on the Pearson distribution is that it admits four moments. These results are obtained by first proving a general carré du champ bound on the distance between laws of random variables in the domain of a Markov diffusion generator and invariant measures of diffusions, which is of independent interest, and making use of the new concept of chaos grade. For the heavy-tailed Pearson distributions, this seems to be the first time that sufficient conditions in terms of (finitely many) moments are given in order to converge to a distribution that is not characterized by its moments.

REFERENCES

- [1] AVRAM, F., LEONENKO, N. N. and ŠUVAK, N. (2013). On spectral analysis of heavy-tailed Kolmogorov–Pearson diffusions. *Markov Process. Related Fields* **19** 249–298. [MR3113945](#)
- [2] AZMOODEH, E., CAMPESE, S. and POLY, G. (2014). Fourth Moment Theorems for Markov diffusion generators. *J. Funct. Anal.* **266** 2341–2359. [MR3150163](#)
- [3] BAKRY, D. (2014). Symmetric diffusions with polynomial eigenvectors. In *Stochastic Analysis and Applications 2014. Springer Proc. Math. Stat.* **100** 25–49. Springer, Cham. [MR3332708](#)
- [4] BAKRY, D. and ÉMERY, M. (1985). Diffusions hypercontractives. In *Séminaire de Probabilités, XIX, 1983/84. Lecture Notes in Math.* **1123** 177–206. Springer, Berlin. [MR0889476](#)
- [5] BAKRY, D., GENTIL, I. and LEDOUX, M. (2014). *Analysis and Geometry of Markov Diffusion Operators. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]* **348**. Springer, Cham. [MR3155209](#)
- [6] BIBBY, B. M., SKOVGAARD, I. M. and SØRENSEN, M. (2005). Diffusion-type models with given marginal distribution and autocorrelation function. *Bernoulli* **11** 191–220. [MR2132002](#)
- [7] BOULEAU, N. and HIRSCH, F. (1991). *Dirichlet Forms and Analysis on Wiener Space. De Gruyter Studies in Mathematics* **14**. de Gruyter, Berlin. [MR1133391](#)
- [8] DUDLEY, R. M. (2002). *Real Analysis and Probability. Cambridge Studies in Advanced Mathematics* **74**. Cambridge Univ. Press, Cambridge. [MR1932358](#)
- [9] EDEN, R. and VÍQUEZ, J. (2015). Nourdin–Peccati analysis on Wiener and Wiener–Poisson space for general distributions. *Stochastic Process. Appl.* **125** 182–216. [MR3274696](#)
- [10] FORMAN, J. L. and SØRENSEN, M. (2008). The Pearson diffusions: A class of statistically tractable diffusion processes. *Scand. J. Stat.* **35** 438–465. [MR2446729](#)

MSC2010 subject classifications. 60F05, 60J35, 60J99.

Key words and phrases. Markov operator, diffusion generator, Gamma calculus, Pearson distributions, Stein’s method, limit theorems.

- [11] FUKUSHIMA, M., OSHIMA, Y. and TAKEDA, M. (2011). *Dirichlet Forms and Symmetric Markov Processes*, extended ed. *De Gruyter Studies in Mathematics* **19**. de Gruyter, Berlin. [MR2778606](#)
- [12] HU, Y., NUALART, D. and ZHOU, H. (2017). Parameter estimation for fractional Ornstein–Uhlenbeck processes of general hurst parameter. *Stat. Inference Stoch. Process.* To appear.
- [13] JOHNSON, N. L., KOTZ, S. and BALAKRISHNAN, N. (1994). *Continuous Univariate Distributions, Vol. 1*, 2nd ed. Wiley, New York. [MR1299979](#)
- [14] JOHNSON, N. L., KOTZ, S. and BALAKRISHNAN, N. (1995). *Continuous Univariate Distributions, Vol. 2*, 2nd ed. Wiley, New York. [MR1326603](#)
- [15] KIM, Y. T. and PARK, H. S. (2017). Optimal Berry–Esseen bound for statistical estimations and its application to SPDE. *J. Multivariate Anal.* **155** 284–304. [MR3607896](#)
- [16] KUSUOKA, S. and TUDOR, C. A. (2012). Stein’s method for invariant measures of diffusions via Malliavin calculus. *Stochastic Process. Appl.* **122** 1627–1651. [MR2914766](#)
- [17] LEDOUX, M. (2012). Chaos of a Markov operator and the fourth moment condition. *Ann. Probab.* **40** 2439–2459. [MR3050508](#)
- [18] MAZET, O. (1997). Classification des semi-groupes de diffusion sur \mathbf{R} associés à une famille de polynômes orthogonaux. In *Séminaire de Probabilités, XXXI. Lecture Notes in Math.* **1655** 40–53. Springer, Berlin. [MR1478714](#)
- [19] NOURDIN, I. and PECCATI, G. (2009). Noncentral convergence of multiple integrals. *Ann. Probab.* **37** 1412–1426. [MR2546749](#)
- [20] NOURDIN, I. and PECCATI, G. (2009). Stein’s method on Wiener chaos. *Probab. Theory Related Fields* **145** 75–118. [MR2520122](#)
- [21] NOURDIN, I. and PECCATI, G. (2012). *Normal Approximations with Malliavin Calculus: From Stein’s Method to Universality. Cambridge Tracts in Mathematics* **192**. Cambridge Univ. Press, Cambridge. [MR2962301](#)
- [22] NUALART, D. (2006). *The Malliavin Calculus and Related Topics*, 2nd ed. Springer, Berlin. [MR2200233](#)
- [23] NUALART, D. and ORTIZ-LATORRE, S. (2008). Central limit theorems for multiple stochastic integrals and Malliavin calculus. *Stochastic Process. Appl.* **118** 614–628. [MR2394845](#)
- [24] NUALART, D. and PECCATI, G. (2005). Central limit theorems for sequences of multiple stochastic integrals. *Ann. Probab.* **33** 177–193. [MR2118863](#)
- [25] PEARSON, K. (1895). Contributions to the mathematical theory of evolution—II. Skew variation in homogeneous material. *Philos. Trans. R. Soc. Lond. Ser. A* **186** 343–414.
- [26] STEIN, C. (1986). *Approximate Computation of Expectations. Institute of Mathematical Statistics Lecture Notes—Monograph Series* **7**. IMS, Hayward, CA. [MR0882007](#)

CAPACITY OF THE RANGE OF RANDOM WALK ON \mathbb{Z}^4

BY AMINE ASSELAH, BRUNO SCHAPIRA AND PERLA SOUSI

Université Paris-Est, Aix-Marseille Université and University of Cambridge

We study the scaling limit of the capacity of the range of a random walk on the integer lattice in dimension four. We establish a strong law of large numbers and a central limit theorem with a non-Gaussian limit. The asymptotic behaviour is analogous to that found by Le Gall in '86 [*Comm. Math. Phys.* **104** (1986) 471–507] for the volume of the range in dimension two.

REFERENCES

- [1] AIZENMAN, M. (1985). The intersection of Brownian paths as a case study of a renormalization group method for quantum field theory. *Comm. Math. Phys.* **97** 91–110. [MR0782960](#)
- [2] ALBEVERIO, S. and ZHOU, X. Y. (1996). Intersections of random walks and Wiener sausages in four dimensions. *Acta Appl. Math.* **45** 195–237. [MR1414282](#)
- [3] ASSELAH, A. and SCHAPIRA, B. (2017). Moderate deviations for the range of a transient random walk: Path concentration. *Ann. Sci. Éc. Norm. Supér.* (4) **50** 755–786. [MR3665554](#)
- [4] ASSELAH, A., SCHAPIRA, B. and SOUSI, P. (2018). Capacity of the range of random walk on \mathbb{Z}^d . *Trans. Amer. Math. Soc.* **370** 7627–7645. [MR3852443](#)
- [5] ASSELAH, A., SCHAPIRA, B. and SOUSI, P. (2018). Strong law of large numbers for the capacity of the Wiener sausage in dimension four. *Probab. Theory Related Fields* **173** 813–858. [MR3936147](#)
- [6] BRYDGES, D. C. and SPENCER, T. (1985). Self-avoiding random walk and the renormalisation group. In *Applications of Field Theory to Statistical Mechanics (Sitges, 1984)*. *Lecture Notes in Physics* **216** 189–198. Springer, Berlin. [MR0781962](#)
- [7] BURDZY, K. and LAWLER, G. F. (1990). Nonintersection exponents for Brownian paths. I. Existence and an invariance principle. *Probab. Theory Related Fields* **84** 393–410. [MR1035664](#)
- [8] CHANG, Y. (2017). Two observations on the capacity of the range of simple random walks on \mathbb{Z}^3 and \mathbb{Z}^4 . *Electron. Commun. Probab.* **22** Paper No. 25, 9. [MR3652038](#)
- [9] CHANG, Y. and SAPOZHNIKOV, A. (2016). Phase transition in loop percolation. *Probab. Theory Related Fields* **164** 979–1025. [MR3477785](#)
- [10] DUPLANTIER, B. (1998). Random walks and quantum gravity in two dimensions. *Phys. Rev. Lett.* **81** 5489–5492. [MR1666816](#)
- [11] DUPLANTIER, B. and KWON, K.-H. (1988). Conformal invariance and intersections of random walks. *Phys. Rev. Lett.* **61** 2514–2517.
- [12] DURRETT, R. (2010). *Probability: Theory and Examples*, 4th ed. *Cambridge Series in Statistical and Probabilistic Mathematics* **31**. Cambridge Univ. Press, Cambridge. [MR2722836](#)
- [13] DVORETZKY, A. and ERDŐS, P. (1951). Some problems on random walk in space. In *Proceedings of the Second Berkeley Symposium on Mathematical Statistics and Probability*, 1950 353–367. Univ. California Press, Berkeley, CA. [MR0047272](#)

MSC2010 subject classifications. Primary 60F05; secondary 60G50.

Key words and phrases. Capacity, Green kernel, law of large numbers, central limit theorem.

- [14] DVORETZKY, A., ERDŐS, P. and KAKUTANI, S. (1950). Double points of paths of Brownian motion in n -space. *Acta Sci. Math. (Szeged)* **12** 75–81. [MR0034972](#)
- [15] ERHARD, D. and POISAT, J. (2016). Asymptotics of the critical time in Wiener sausage percolation with a small radius. *ALEA Lat. Am. J. Probab. Math. Stat.* **13** 417–445. [MR3519252](#)
- [16] FELDER, G. and FRÖHLICH, J. (1985). Intersection properties of simple random walks: A renormalization group approach. *Comm. Math. Phys.* **97** 111–124. [MR0782961](#)
- [17] FERNÁNDEZ, R., FRÖHLICH, J. and SOKAL, A. D. (1992). *Random Walks, Critical Phenomena, and Triviality in Quantum Field Theory*. Springer, Berlin. [MR1219313](#)
- [18] JAIN, N. and OREY, S. (1968). On the range of random walk. *Israel J. Math.* **6** 373–380. [MR0243623](#)
- [19] JAIN, N. C. and PRUITT, W. E. (1971). The range of transient random walk. *J. Anal. Math.* **24** 369–393. [MR0283890](#)
- [20] KHOSHNEVISAN, D. (2003). Intersections of Brownian motions. *Expo. Math.* **21** 97–114. [MR1978059](#)
- [21] LAWLER, G. F. (1980). A self-avoiding random walk. *Duke Math. J.* **47** 655–693. [MR0587173](#)
- [22] LAWLER, G. F. (1982). The probability of intersection of independent random walks in four dimensions. *Comm. Math. Phys.* **86** 539–554. [MR0679202](#)
- [23] LAWLER, G. F. (1985). Intersections of random walks in four dimensions. II. *Comm. Math. Phys.* **97** 583–594. [MR0787120](#)
- [24] LAWLER, G. F. (1991). *Intersections of Random Walks*. Birkhäuser, Boston, MA. [MR1117680](#)
- [25] LAWLER, G. F. and LIMIC, V. (2010). *Random Walk: A Modern Introduction. Cambridge Studies in Advanced Mathematics* **123**. Cambridge Univ. Press, Cambridge. [MR2677157](#)
- [26] LAWLER, G. F., SCHRAMM, O. and WERNER, W. (2001). Values of Brownian intersection exponents. II. Plane exponents. *Acta Math.* **187** 275–308. [MR1879851](#)
- [27] LE GALL, J.-F. (1985). Sur le temps local d’intersection du mouvement brownien plan et la méthode de renormalisation de Varadhan. In *Séminaire de Probabilités, XIX, 1983/84. Lecture Notes in Math.* **1123** 314–331. Springer, Berlin. [MR0889492](#)
- [28] LE GALL, J.-F. (1986). Propriétés d’intersection des marches aléatoires. I. Convergence vers le temps local d’intersection. *Comm. Math. Phys.* **104** 471–507. [MR0840748](#)
- [29] LE GALL, J.-F. (1988). Fluctuation results for the Wiener sausage. *Ann. Probab.* **16** 991–1018. [MR0942751](#)
- [30] LE GALL, J.-F. (1994). Exponential moments for the renormalized self-intersection local time of planar Brownian motion. In *Séminaire de Probabilités, XXVIII. Lecture Notes in Math.* **1583** 172–180. Springer, Berlin. [MR1329112](#)
- [31] LE GALL, J.-F. and ROSEN, J. (1991). The range of stable random walks. *Ann. Probab.* **19** 650–705. [MR1106281](#)
- [32] MADRAS, N. and SLADE, G. (2013). *The Self-Avoiding Walk*. Birkhäuser/Springer, New York. [MR2986656](#)
- [33] PEMANTLE, R., PERES, Y. and SHAPIRO, J. W. (1996). The trace of spatial Brownian motion is capacity-equivalent to the unit square. *Probab. Theory Related Fields* **106** 379–399. [MR1418846](#)
- [34] RÁTH, B. and SAPOZHNIKOV, A. (2012). Connectivity properties of random interlacement and intersection of random walks. *ALEA Lat. Am. J. Probab. Math. Stat.* **9** 67–83. [MR2889752](#)
- [35] SYMANZIK, K. (1969). Euclidean quantum field theory. In *Local Quantum Theory* (R. Jost, ed.) 152–226. Academic Press, New York.
- [36] SZNITMAN, A.-S. (2010). Vacant set of random interlacements and percolation. *Ann. of Math.* (2) **171** 2039–2087. [MR2680403](#)
- [37] VAN DEN BERG, M., BOLTHAUSEN, E. and DEN HOLLANDER, F. (2004). On the volume of the intersection of two Wiener sausages. *Ann. of Math.* (2) **159** 741–782. [MR2081439](#)
- [38] VAN DEN BERG, M., BOLTHAUSEN, E. and DEN HOLLANDER, F. (2018). Torsional rigidity for regions with a Brownian boundary. *Potential Anal.* **48** 375–403. [MR3779094](#)

SEPARATING CYCLES AND ISOPERIMETRIC INEQUALITIES IN THE UNIFORM INFINITE PLANAR QUADRANGULATION¹

BY JEAN-FRANÇOIS LE GALL AND THOMAS LEHÉRICY

Université Paris-Sud

We study geometric properties of the infinite random lattice called the uniform infinite planar quadrangulation or UIPQ. We establish a precise form of a conjecture of Krikun stating that the minimal size of a cycle that separates the ball of radius R centered at the root vertex from infinity grows linearly in R . As a consequence, we derive certain isoperimetric bounds showing that the boundary size of any simply connected set A consisting of a finite union of faces of the UIPQ and containing the root vertex is bounded below by a (random) constant times $|A|^{1/4}(\log |A|)^{-(3/4)-\delta}$, where the volume $|A|$ is the number of faces in A .

REFERENCES

- [1] ANGEL, O. (2003). Growth and percolation on the uniform infinite planar triangulation. *Geom. Funct. Anal.* **13** 935–974. [MR2024412](#)
- [2] ANGEL, O. and SCHRAMM, O. (2003). Uniform infinite planar triangulations. *Comm. Math. Phys.* **241** 191–213. [MR2013797](#)
- [3] CHASSAING, P. and DURHUUS, B. (2006). Local limit of labeled trees and expected volume growth in a random quadrangulation. *Ann. Probab.* **34** 879–917. [MR2243873](#)
- [4] CHASSAING, P. and SCHAEFFER, G. (2004). Random planar lattices and integrated super-Brownian excursion. *Probab. Theory Related Fields* **128** 161–212. [MR2031225](#)
- [5] CURIEN, N. and LE GALL, J.-F. First passage percolation and local modifications of distances in random triangulations. (2015). *Ann. Sci. Éc. Norm. Supér.* To appear. Available at [arXiv:1511.04264](https://arxiv.org/abs/1511.04264).
- [6] CURIEN, N. and LE GALL, J.-F. (2014). The Brownian plane. *J. Theoret. Probab.* **27** 1249–1291. [MR3278940](#)
- [7] CURIEN, N. and LE GALL, J.-F. (2016). The hull process of the Brownian plane. *Probab. Theory Related Fields* **166** 187–231. [MR3547738](#)
- [8] CURIEN, N. and LE GALL, J.-F. (2017). Scaling limits for the peeling process on random maps. *Ann. Inst. Henri Poincaré Probab. Stat.* **53** 322–357. [MR3606744](#)
- [9] CURIEN, N., MÉNARD, L. and MIERMONT, G. (2013). A view from infinity of the uniform infinite planar quadrangulation. *ALEA Lat. Am. J. Probab. Math. Stat.* **10** 45–88. [MR3083919](#)
- [10] CURIEN, N. and MIERMONT, G. (2015). Uniform infinite planar quadrangulations with a boundary. *Random Structures Algorithms* **47** 30–58. [MR3366810](#)
- [11] FLAJOLET, P. and SEDGEWICK, R. (2009). *Analytic Combinatorics*. Cambridge Univ. Press, Cambridge. [MR2483235](#)

MSC2010 subject classifications. Primary 05C80; secondary 60D05.

Key words and phrases. Uniform infinite planar quadrangulation, separating cycle, isoperimetric inequality, truncated hull, skeleton decomposition.

- [12] GWYNNE, E. and MILLER, J. (2017). Scaling limit of the uniform infinite half-plane quadrangulation in the Gromov–Hausdorff–Prokhorov-uniform topology. *Electron. J. Probab.* **22** Paper No. 84, 47. [MR3718712](#)
- [13] KRIKUN, K. Local structure of random quadrangulations. (2005). Preprint. Available at [arXiv:math/0512304](#).
- [14] KRIKUN, M. A. (2004). A uniformly distributed infinite planar triangulation and a related branching process. *J. Math. Sci. (N. Y.)* **131** 5520–5537.
- [15] LE GALL, J.-F. and MIERMONT, G. (2012). Scaling limits of random trees and planar maps. In *Probability and Statistical Physics in Two and More Dimensions*. *Clay Math. Proc.* **15** 155–211. Amer. Math. Soc., Providence, RI. [MR3025391](#)
- [16] LEHÉRICY, T. Local modifications of distances in random quadrangulations. In preparation.
- [17] LYONS, R. and PERES, Y. (2016). *Probability on Trees and Networks*. *Cambridge Series in Statistical and Probabilistic Mathematics* **42**. Cambridge Univ. Press, New York. [MR3616205](#)
- [18] MÉNARD, L. Volumes in the uniform infinite planar triangulation: From skeletons to generating functions. (2018). *Combin. Probab. Comput.* **27** 946–973.
- [19] MÉNARD, L. (2010). The two uniform infinite quadrangulations of the plane have the same law. *Ann. Inst. Henri Poincaré Probab. Stat.* **46** 190–208. [MR2641776](#)
- [20] RIERA, A. Isoperimetric inequalities in the Brownian map and the Brownian plane. In preparation.

CUTOFF PHENOMENON FOR THE ASYMMETRIC SIMPLE EXCLUSION PROCESS AND THE BIASED CARD SHUFFLING

BY CYRIL LABBÉ AND HUBERT LACONIN¹

Université Paris-Dauphine and IMPA

We consider the biased card shuffling and the Asymmetric Simple Exclusion Process (ASEP) on the segment. We obtain the asymptotic of their mixing times: our results show that these two continuous-time Markov chains display cutoff. Our analysis combines several ingredients including: a study of the hydrodynamic profile for ASEP, the use of monotonic eigenfunctions, stochastic comparisons and concentration inequalities.

REFERENCES

- [1] BAHADORAN, C. (2012). Hydrodynamics and hydrostatics for a class of asymmetric particle systems with open boundaries. *Comm. Math. Phys.* **310** 1–24. [MR2885612](#)
- [2] BARDOS, C., LE ROUX, A. Y. and NÉDÉLEC, J.-C. (1979). First order quasilinear equations with boundary conditions. *Comm. Partial Differential Equations* **4** 1017–1034. [MR0542510](#)
- [3] BENASSI, A. and FOUQUE, J.-P. (1987). Hydrodynamical limit for the asymmetric simple exclusion process. *Ann. Probab.* **15** 546–560. [MR0885130](#)
- [4] BENJAMINI, I., BERGER, N., HOFFMAN, C. and MOSSEL, E. (2005). Mixing times of the biased card shuffling and the asymmetric exclusion process. *Trans. Amer. Math. Soc.* **357** 3013–3029. [MR2135733](#)
- [5] BERTINI, L. and GIACOMIN, G. (1997). Stochastic Burgers and KPZ equations from particle systems. *Comm. Math. Phys.* **183** 571–607. [MR1462228](#)
- [6] BHAKTA, P., MIRACLE, S., RANDALL, D. and STREIB, A. P. (2012). Mixing times of Markov chains for self-organizing lists and biased permutations. In *Proceedings of the Twenty-Fourth Annual ACM-SIAM Symposium on Discrete Algorithms* 1–15. SIAM, Philadelphia, PA. [MR3185376](#)
- [7] BILLINGSLEY, P. (1999). *Convergence of Probability Measures*, 2nd ed. Wiley, New York. [MR1700749](#)
- [8] BÜRGER, R., FRID, H. and KARLSEN, K. H. (2007). On the well-posedness of entropy solutions to conservation laws with a zero-flux boundary condition. *J. Math. Anal. Appl.* **326** 108–120. [MR2277770](#)
- [9] CAPUTO, P., LACONIN, H., MARTINELLI, F., SIMENHAUS, F. and TONINELLI, F. L. (2012). Polymer dynamics in the depinned phase: Metastability with logarithmic barriers. *Probab. Theory Related Fields* **153** 587–641. [MR2948687](#)
- [10] CAPUTO, P., LIGGETT, T. M. and RICHTHAMMER, T. (2010). Proof of Aldous’ spectral gap conjecture. *J. Amer. Math. Soc.* **23** 831–851. [MR2629990](#)
- [11] DERRIDA, B. and LEBOWITZ, J. L. (1998). Exact large deviation function in the asymmetric exclusion process. *Phys. Rev. Lett.* **80** 209–213. [MR1604439](#)

MSC2010 subject classifications. Primary 60J27; secondary 37A25, 82C22.

Key words and phrases. Card shuffling, exclusion process, ASEP, mixing time, cutoff.

- [12] DIACONIS, P. and SHAHSHAHANI, M. (1987). Time to reach stationarity in the Bernoulli–Laplace diffusion model. *SIAM J. Math. Anal.* **18** 208–218. [MR0871832](#)
- [13] FERRARI, P. L. (2008). The universal Airy_1 and Airy_2 processes in the totally asymmetric simple exclusion process. In *Integrable Systems and Random Matrices. Contemp. Math.* **458** 321–332. Amer. Math. Soc., Providence, RI. [MR2411915](#)
- [14] GÄRTNER, J. (1988). Convergence towards Burgers’ equation and propagation of chaos for weakly asymmetric exclusion processes. *Stochastic Process. Appl.* **27** 233–260. [MR0931030](#)
- [15] GREENBERG, S., PASCOE, A. and RANDALL, D. (2009). Sampling biased lattice configurations using exponential metrics. In *Proceedings of the Twentieth Annual ACM-SIAM Symposium on Discrete Algorithms* 76–85. SIAM, Philadelphia, PA. [MR2809307](#)
- [16] HADDADAN, S. and WINKLER, P. (2017). Mixing of permutations by biased transposition. In *34th Symposium on Theoretical Aspects of Computer Science. LIPIcs. Leibniz Int. Proc. Inform.* **66** Art. No. 41, 13. Schloss Dagstuhl. Leibniz-Zent. Inform., Wadern. [MR3655368](#)
- [17] KIPNIS, C. and LANDIM, C. (1999). *Scaling Limits of Interacting Particle Systems. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]* **320**. Springer, Berlin. [MR1707314](#)
- [18] LABBÉ, C. (2017). Weakly asymmetric bridges and the KPZ equation. *Comm. Math. Phys.* **353** 1261–1298. [MR3652491](#)
- [19] LABBÉ, C. and LACOIN, H. Mixing time and cutoff for the Weakly Asymmetric Simple Exclusion Process. Preprint. Available at [arXiv:1805.12213](#).
- [20] LACOIN, H. (2016). Mixing time and cutoff for the adjacent transposition shuffle and the simple exclusion. *Ann. Probab.* **44** 1426–1487. [MR3474475](#)
- [21] LACOIN, H. (2016). The cutoff profile for the simple exclusion process on the circle. *Ann. Probab.* **44** 3399–3430. [MR3551201](#)
- [22] LEE, T.-Y. and YAU, H.-T. (1998). Logarithmic Sobolev inequality for some models of random walks. *Ann. Probab.* **26** 1855–1873. [MR1675008](#)
- [23] LESIGNE, E. and VOLNÝ, D. (2001). Large deviations for martingales. *Stochastic Process. Appl.* **96** 143–159. [MR1856684](#)
- [24] LEVIN, D. A. and PERES, Y. (2016). Mixing of the exclusion process with small bias. *J. Stat. Phys.* **165** 1036–1050. [MR3575636](#)
- [25] LEVIN, D. A., PERES, Y. and WILMER, E. L. (2009). *Markov Chains and Mixing Times*. Amer. Math. Soc., Providence, RI. [MR2466937](#)
- [26] LIGGETT, T. M. (2005). *Interacting Particle Systems*. Springer, Berlin. [MR2108619](#)
- [27] MÁLEK, J., NEČAS, J., ROKYTA, M. and RUŽIČKA, M. (1996). *Weak and Measure-Valued Solutions to Evolutionary PDEs. Applied Mathematics and Mathematical Computation* **13**. Chapman & Hall, London. [MR1409366](#)
- [28] OTTO, F. (1996). Initial-boundary value problem for a scalar conservation law. *C. R. Acad. Sci., Sér. I Math.* **322** 729–734. [MR1387428](#)
- [29] REZAKHANLOU, F. (1991). Hydrodynamic limit for attractive particle systems on \mathbf{Z}^d . *Comm. Math. Phys.* **140** 417–448. [MR1130693](#)
- [30] ROST, H. (1981). Nonequilibrium behaviour of a many particle process: Density profile and local equilibria. *Z. Wahrsch. Verw. Gebiete* **58** 41–53. [MR0635270](#)
- [31] VOVELLE, J. (2002). Convergence of finite volume monotone schemes for scalar conservation laws on bounded domains. *Numer. Math.* **90** 563–596. [MR1884231](#)
- [32] WILSON, D. B. (2004). Mixing times of Lozenge tiling and card shuffling Markov chains. *Ann. Appl. Probab.* **14** 274–325. [MR2023023](#)

SUBOPTIMALITY OF LOCAL ALGORITHMS FOR A CLASS OF MAX-CUT PROBLEMS

BY WEI-KUO CHEN^{*,1}, DAVID GAMARNIK[‡], DMITRY PANCHENKO^{†,2} AND MUSTAZEE RAHMAN^{‡,2}

University of Minnesota^{}, University of Toronto[†] and
Massachusetts Institute of Technology[‡]*

We show that in random K -uniform hypergraphs of constant average degree, for even $K \geq 4$, local algorithms defined as factors of i.i.d. can not find nearly maximal cuts, when the average degree is sufficiently large. These algorithms have been used frequently to obtain lower bounds for the max-cut problem on random graphs, but it was not known whether they could be successful in finding nearly maximal cuts. This result follows from the fact that the overlap of any two nearly maximal cuts in such hypergraphs does not take values in a certain nontrivial interval—a phenomenon referred to as the overlap gap property—which is proved by comparing diluted models with large average degree with appropriate fully connected spin glass models and showing the overlap gap property in the latter setting.

REFERENCES

- [1] AUFFINGER, A. and CHEN, W.-K. (2015). The Parisi formula has a unique minimizer. *Comm. Math. Phys.* **335** 1429–1444. [MR3320318](#)
- [2] AUFFINGER, A. and CHEN, W.-K. (2017). Parisi formula for the ground state energy in the mixed p -spin model. *Ann. Probab.* **45** 4617–4631. [MR3737919](#)
- [3] AUFFINGER, A., CHEN, W.-K. and ZENG, Q. (2017). The SK model is Full-step Replica Symmetry Breaking at zero temperature. Preprint. Available at [arXiv:1703.06872](#).
- [4] BACKHAUSZ, A. and SZEGEDY, B. (2016). On the almost eigenvectors of random regular graphs. Preprint. Available at [arXiv:1607.04785](#).
- [5] BACKHAUSZ, A. and SZEGEDY, B. (2018). On large girth regular graphs and random processes on trees. *Random Structures Algorithms*. To appear. Available at [arXiv:1406.4420](#).
- [6] BACKHAUSZ, Á. and VIRÁG, B. (2017). Spectral measures of factor of i.i.d. processes on vertex-transitive graphs. *Ann. Inst. Henri Poincaré Probab. Stat.* **53** 2260–2278. [MR3729654](#)
- [7] BAYATI, M., GAMARNIK, D. and TETALI, P. (2013). Combinatorial approach to the interpolation method and scaling limits in sparse random graphs. *Ann. Probab.* **41** 4080–4115. [MR3161470](#)
- [8] BEN AROUS, G. and JAGANNATH, A. (2018). Spectral gap estimates in mean field spin glasses. *Comm. Math. Phys.* **361** 1–52. [MR3825934](#)
- [9] BRUCKNER, A. (1994). *Differentiation of Real Functions*, 2nd ed. *CRM Monograph Series 5*. Amer. Math. Soc., Providence, RI. [MR1274044](#)

MSC2010 subject classifications. Primary 60K35; secondary 05C80, 60G15, 60F10, 68W20, 82B44.

Key words and phrases. Local algorithms, maximum cut problems, spin glasses.

- [10] CHEN, W.-K. (2017). Variational representations for the Parisi functional and the two-dimensional Guerra–Talagrand bound. *Ann. Probab.* **45** 3929–3966. [MR3729619](#)
- [11] CHEN, W.-K., HANDSCHY, M. and LERMAN, G. (2018). On the energy landscape of the mixed even p -spin model. *Probab. Theory Related Fields* **171** 53–95. [MR3800830](#)
- [12] CHEN, W.-K. and PANCHENKO, D. (2018). Disorder chaos in some diluted spin glass models. *Ann. Appl. Probab.* **28** 1356–1378. [MR3809466](#)
- [13] DE SANCTIS, L. (2004). Random multi-overlap structures and cavity fields in diluted spin glasses. *J. Stat. Phys.* **117** 785–799. [MR2107895](#)
- [14] DEMBO, A., MONTANARI, A. and SEN, S. (2017). Extremal cuts of sparse random graphs. *Ann. Probab.* **45** 1190–1217. [MR3630296](#)
- [15] ELEK, G. and LIPPNER, G. (2010). Borel oracles. An analytical approach to constant-time algorithms. *Proc. Amer. Math. Soc.* **138** 2939–2947. [MR2644905](#)
- [16] FAN, Z. and MONTANARI, A. (2017). How well do local algorithms solve semidefinite programs? In *STOC'17—Proceedings of the 49th Annual ACM SIGACT Symposium on Theory of Computing* 604–614. ACM, New York. [MR3678214](#)
- [17] FLEMING, W. H. and SONER, H. M. (2006). *Controlled Markov Processes and Viscosity Solutions*, 2nd ed. *Stochastic Modelling and Applied Probability* **25**. Springer, New York. [MR2179357](#)
- [18] FRANZ, S. and LEONE, M. (2003). Replica bounds for optimization problems and diluted spin systems. *J. Stat. Phys.* **111** 535–564. [MR1972121](#)
- [19] GAMARNIK, D. and SUDAN, M. (2017). Limits of local algorithms over sparse random graphs. *Ann. Probab.* **45** 2353–2376. [MR3693964](#)
- [20] GAMARNIK, D. and SUDAN, M. (2017). Performance of sequential local algorithms for the random NAE- K -SAT problem. *SIAM J. Comput.* **46** 590–619. [MR3620150](#)
- [21] GUERRA, F. (2003). Broken replica symmetry bounds in the mean field spin glass model. *Comm. Math. Phys.* **233** 1–12. [MR1957729](#)
- [22] GUERRA, F. and TONINELLI, F. L. (2002). The thermodynamic limit in mean field spin glass models. *Comm. Math. Phys.* **230** 71–79. [MR1930572](#)
- [23] GUERRA, F. and TONINELLI, F. L. (2004). The high temperature region of the Viana–Bray diluted spin glass model. *J. Stat. Phys.* **115** 531–555. [MR2070106](#)
- [24] HARANGI, V. and VIRÁG, B. (2015). Independence ratio and random eigenvectors in transitive graphs. *Ann. Probab.* **43** 2810–2840. [MR3395475](#)
- [25] HATAMI, H., LOVÁSZ, L. and SZEGEDY, B. (2014). Limits of locally-globally convergent graph sequences. *Geom. Funct. Anal.* **24** 269–296. [MR3177383](#)
- [26] HOPPEN, C. and WORMALD, N. (2013). Local algorithms, regular graphs of large girth, and random regular graphs. Preprint. Available at [arXiv:1308.0266](#).
- [27] JAGANNATH, A., KO, J. and SEN, S. (2018). Max κ -cut and the inhomogeneous Potts spin glass. *Ann. Appl. Probab.* **28** 1536–1572. [MR3809471](#)
- [28] JAGANNATH, A. and TOBASCO, I. (2016). A dynamic programming approach to the Parisi functional. *Proc. Amer. Math. Soc.* **144** 3135–3150. [MR3487243](#)
- [29] KARATZAS, I. and SHREVE, S. E. (1991). *Brownian Motion and Stochastic Calculus*, 2nd ed. *Graduate Texts in Mathematics* **113**. Springer, New York. [MR1121940](#)
- [30] LYONS, R. (2017). Factors of IID on trees. *Combin. Probab. Comput.* **26** 285–300. [MR3603969](#)
- [31] LYONS, R. and NAZAROV, F. (2011). Perfect matchings as IID factors on non-amenable groups. *European J. Combin.* **32** 1115–1125. [MR2825538](#)
- [32] PANCHENKO, D. (2013). *The Sherrington–Kirkpatrick Model*. Springer, New York. [MR3052333](#)
- [33] PANCHENKO, D. (2013). The Parisi ultrametricity conjecture. *Ann. of Math. (2)* **177** 383–393. [MR2999044](#)
- [34] PANCHENKO, D. (2014). The Parisi formula for mixed p -spin models. *Ann. Probab.* **42** 946–958. [MR3189062](#)

- [35] PANCHENKO, D. (2018). On the K -sat model with large number of clauses. *Random Structures Algorithms* **52** 536–542. [MR3783209](#)
- [36] PANCHENKO, D. and TALAGRAND, M. (2004). Bounds for diluted mean-fields spin glass models. *Probab. Theory Related Fields* **130** 319–336. [MR2095932](#)
- [37] PARISI, G. (1980). A sequence of approximate solutions to the S-K model for spin glasses. *J. Phys. A* **13** L115–L121.
- [38] PARISI, G. (1979). Infinite number of order parameters for spin-glasses. *Phys. Rev. Lett.* **43** 1754–1756.
- [39] RAHMAN, M. (2016). Factor of IID percolation on trees. *SIAM J. Discrete Math.* **30** 2217–2242. [MR3578023](#)
- [40] RAHMAN, M. and VIRÁG, B. (2017). Local algorithms for independent sets are half-optimal. *Ann. Probab.* **45** 1543–1577. [MR3650409](#)
- [41] SEN, S. (2016). Optimization on sparse random hypergraphs and spin glasses. *Random Structures Algorithms*. To appear. Available at [arXiv:1606.02365](#).
- [42] TALAGRAND, M. (2011). *Mean-Field Models for Spin Glasses. Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge A Series of Modern Surveys in Mathematics* **54**. Springer, Berlin.
- [43] TALAGRAND, M. (2006). The Parisi formula. *Ann. of Math. (2)* **163** 221–263. [MR2195134](#)
- [44] TALAGRAND, M. (2007). Mean field models for spin glasses: Some obnoxious problems. In *Spin Glasses. Lecture Notes in Math.* **1900** 63–80. Springer, Berlin. [MR2309598](#)

INFINITELY RAMIFIED POINT MEASURES AND BRANCHING LÉVY PROCESSES

BY JEAN BERTOIN AND BASTIEN MALLEIN

Universität Zürich and Université Paris 13

We call a random point measure *infinitely ramified* if for every $n \in \mathbb{N}$, it has the same distribution as the n th generation of some branching random walk. On the other hand, *branching Lévy processes* model the evolution of a population in continuous time, such that individuals move in space independently, according to some Lévy process, and further beget progenies according to some Poissonian dynamics, possibly on an everywhere dense set of times. Our main result connects these two classes of processes much in the same way as in the case of infinitely divisible distributions and Lévy processes: the value at time 1 of a branching Lévy process is an infinitely ramified point measure, and conversely, any infinitely ramified point measure can be obtained as the value at time 1 of some branching Lévy process.

REFERENCES

- [1] ATHREYA, K. B. and NEY, P. E. (2004). *Branching Processes*. Dover, Mineola, NY. [MR2047480](#)
- [2] BERTOIN, J. (2016). Compensated fragmentation processes and limits of dilated fragmentations. *Ann. Probab.* **44** 1254–1284. [MR3474471](#)
- [3] BERTOIN, J. and ROUAULT, A. (2005). Discretization methods for homogeneous fragmentations. *J. Lond. Math. Soc.* (2) **72** 91–109. [MR2145730](#)
- [4] BOVIER, A. (2017). *Gaussian Processes on Trees: From Spin Glasses to Branching Brownian Motion*. *Cambridge Studies in Advanced Mathematics* **163**. Cambridge Univ. Press, Cambridge. [MR3618123](#)
- [5] BROOKS, J. K. and DINCULEANU, N. (1987). Projections and regularity of abstract processes. *Stoch. Anal. Appl.* **5** 17–25. [MR0882695](#)
- [6] CHAUVIN, B. (1991). Product martingales and stopping lines for branching Brownian motion. *Ann. Probab.* **19** 1195–1205. [MR1112412](#)
- [7] HERING, H. (1971). Critical Markov branching processes with general set of types. *Trans. Amer. Math. Soc.* **160** 185–202. [MR0281272](#)
- [8] KAHANE, J.-P. and PEYRIÈRE, J. (1976). Sur certaines martingales de Benoit Mandelbrot. *Adv. Math.* **22** 131–145. [MR0431355](#)
- [9] KALLENBERG, O. (2017). *Random Measures, Theory and Applications*. *Probability Theory and Stochastic Modelling* **77**. Springer, Cham. [MR3642325](#)
- [10] KYPRIANOU, A. E. (1999). A note on branching Lévy processes. *Stochastic Process. Appl.* **82** 1–14. [MR1695066](#)
- [11] MEYN, S. and TWEEDIE, R. L. (2009). *Markov Chains and Stochastic Stability*, 2nd ed. Cambridge Univ. Press, Cambridge. [MR2509253](#)

MSC2010 subject classifications. 60J80, 60G51, 60G55.

Key words and phrases. Branching random walk, Lévy process, growth-fragmentation, infinitely ramified point measure.

- [12] PEYRIÈRE, J. (1974). Turbulence et dimension de Hausdorff. *C. R. Acad. Sci. Paris Sér. A* **278** 567–569. [MR0431354](#)
- [13] SATO, K. (1999). *Lévy Processes and Infinitely Divisible Distributions*. *Cambridge Studies in Advanced Mathematics* **68**. Cambridge Univ. Press, Cambridge. [MR1739520](#)
- [14] SHI, Z. (2015). *Branching Random Walks*. *Lecture Notes in Math.* **2151**. Springer, Cham. [MR3444654](#)
- [15] UCHIYAMA, K. (1982). Spatial growth of a branching process of particles living in \mathbf{R}^d . *Ann. Probab.* **10** 896–918. [MR0672291](#)

LARGEST EIGENVALUES OF SPARSE INHOMOGENEOUS ERDŐS–RÉNYI GRAPHS

BY FLORENT BENAYCH-GEORGES, CHARLES BORDENAVE¹ AND
ANTTI KNOWLES²

Université Paris Descartes, Université Paul Sabatier and University of Geneva

We consider inhomogeneous Erdős–Rényi graphs. We suppose that the maximal mean degree d satisfies $d \ll \log n$. We characterise the asymptotic behaviour of the $n^{1-o(1)}$ largest eigenvalues of the adjacency matrix and its centred version. We prove that these extreme eigenvalues are governed at first order by the largest degrees and, for the adjacency matrix, by the nonzero eigenvalues of the expectation matrix. Our results show that the extreme eigenvalues exhibit a novel behaviour which in particular rules out their convergence to a nondegenerate point process. Together with the companion paper [Benaych-Georges, Bordenave and Knowles (2017)], where we analyse the extreme eigenvalues in the complementary regime $d \gg \log n$, this establishes a crossover in the behaviour of the extreme eigenvalues around $d \sim \log n$. Our proof relies on a tail estimate for the Poisson approximation of an inhomogeneous sum of independent Bernoulli random variables, as well as on an estimate on the operator norm of a pruned graph due to Le, Levina, and Vershynin from [Random Structures Algorithms 51 (2017) 538–561].

REFERENCES

- [1] AUFFINGER, A., BEN AROUS, G. and PÉCHÉ, S. (2009). Poisson convergence for the largest eigenvalues of heavy tailed random matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **45** 589–610. [MR2548495](#)
- [2] BARBOUR, A. D. (2001). Topics in Poisson approximation. In *Stochastic Processes: Theory and Methods* (D. N. Shanbhag and C. R. Rao, eds.). *Handbook of Statist.* **19** 79–115. North-Holland, Amsterdam. [MR1861721](#)
- [3] BARBOUR, A. D., HOLST, L. and JANSON, S. (1992). *Poisson Approximation. Oxford Studies in Probability* **2**. The Clarendon Press, New York. [MR1163825](#)
- [4] BENAYCH-GEORGES, F., BORDENAVE, C. and KNOWLES, A. (2017). Spectral radii of sparse random matrices. Preprint. Available at [arXiv:1704.02945](#).
- [5] BENAYCH-GEORGES, F. and PÉCHÉ, S. (2014). Localization and delocalization for heavy tailed band matrices. *Ann. Inst. Henri Poincaré Probab. Stat.* **50** 1385–1403. [MR3269999](#)
- [6] BHATIA, R. (1997). *Matrix Analysis. Graduate Texts in Mathematics* **169**. Springer, New York. [MR1477662](#)
- [7] BOLLOBÁS, B. (2001). *Random Graphs*, 2nd ed. *Cambridge Studies in Advanced Mathematics* **73**. Cambridge Univ. Press, Cambridge. [MR1864966](#)
- [8] BOUCHERON, S., LUGOSI, G. and MASSART, P. (2013). *Concentration Inequalities*. Oxford Univ. Press, Oxford. [MR3185193](#)

MSC2010 subject classifications. 60B20, 15B52, 05C80.

Key words and phrases. Erdős–Rényi graph, random matrices, extreme eigenvalues.

- [9] ERDŐS, L., KNOWLES, A., YAU, H.-T. and YIN, J. (2012). Spectral statistics of Erdős–Rényi Graphs II: Eigenvalue spacing and the extreme eigenvalues. *Comm. Math. Phys.* **314** 587–640. [MR2964770](#)
- [10] ERDŐS, L., KNOWLES, A., YAU, H.-T. and YIN, J. (2013). Spectral statistics of Erdős–Rényi graphs I: Local semicircle law. *Ann. Probab.* **41** 2279–2375. [MR3098073](#)
- [11] FEIGE, U. and OFEK, E. (2005). Spectral techniques applied to sparse random graphs. *Random Structures Algorithms* **27** 251–275. [MR2155709](#)
- [12] FÜREDI, Z. and KOMLÓS, J. (1981). The eigenvalues of random symmetric matrices. *Combinatorica* **1** 233–241. [MR0637828](#)
- [13] KRIVELEVICH, M. and SUDAKOV, B. (2003). The largest eigenvalue of sparse random graphs. *Combin. Probab. Comput.* **12** 61–72. [MR1967486](#)
- [14] LATAŁA, R., VAN HANDEL, R. and YOUSSEF, P. (2017). The dimension-free structure of nonhomogeneous random matrices. Preprint. Available at [arXiv:1711.00807](#).
- [15] LE, C. M., LEVINA, E. and VERSHYNIN, R. (2017). Concentration and regularization of random graphs. *Random Structures Algorithms* **51** 538–561. [MR3689343](#)
- [16] LEE, J. O. and SCHNELLI, K. (2018). Local law and Tracy–Widom limit for sparse random matrices. *Probab. Theory Related Fields* **171** 543–616. [MR3800840](#)
- [17] LEE, J. O. and YIN, J. (2014). A necessary and sufficient condition for edge universality of Wigner matrices. *Duke Math. J.* **163** 117–173. [MR3161313](#)
- [18] SODIN, S. Private communication.
- [19] SOSHNIKOV, A. (2004). Poisson statistics for the largest eigenvalues of Wigner random matrices with heavy tails. *Electron. Commun. Probab.* **9** 82–91. [MR2081462](#)
- [20] VU, V. H. (2007). Spectral norm of random matrices. *Combinatorica* **27** 721–736. [MR2384414](#)

ON THE ALMOST EIGENVECTORS OF RANDOM REGULAR GRAPHS

BY ÁGNES BACKHAUSZ^{1,2,*},[†] AND BALÁZS SZEGEDY^{1,2,*}

*Alfréd Rényi Institute of Mathematics** and *ELTE Eötvös Loránd University*[†]

Let $d \geq 3$ be fixed and G be a large random d -regular graph on n vertices. We show that if n is large enough then the entry distribution of every almost eigenvector of G (with entry sum 0 and normalized to have length \sqrt{n}) is close to some Gaussian distribution $N(0, \sigma)$ in the weak topology where $0 \leq \sigma \leq 1$. Our theorem holds even in the stronger sense when many entries are looked at simultaneously in small random neighborhoods of the graph. Furthermore, we also get the Gaussianity of the joint distribution of several almost eigenvectors if the corresponding eigenvalues are close. Our proof uses graph limits and information theory. Our results have consequences for factor of i.i.d. processes on the infinite regular tree.

In particular, we obtain that if an invariant eigenvector process on the infinite d -regular tree is in the weak closure of factor of i.i.d. processes then it has Gaussian distribution.

REFERENCES

- [1] ALON, N., BENJAMINI, I., LUBETZKY, E. and SODIN, S. (2007). Non-backtracking random walks mix faster. *Commun. Contemp. Math.* **9** 585–603. [MR2348845](#)
- [2] ANANTHARAMAN, N. and LE MASSON, E. (2015). Quantum ergodicity on large regular graphs. *Duke Math. J.* **164** 723–765. [MR3322309](#)
- [3] ANANTHARAMAN, N. and SABRI, M. (2017). Quantum ergodicity on graphs: From spectral to spatial delocalization. Preprint. Available at [arXiv:1704.02766](#) [math.SP].
- [4] BACKHAUSZ, Á. and SZEGEDY, B. (2018). On large girth regular graphs and random processes on trees. *Random Structures Algorithms*. To appear.
- [5] BACKHAUSZ, Á., SZEGEDY, B. and VIRÁG, B. (2015). Ramanujan graphings and correlation decay in local algorithms. *Random Structures Algorithms* **47** 424–435. [MR3385741](#)
- [6] BACKHAUSZ, Á. and VIRÁG, B. (2017). Spectral measures of factor of i.i.d. processes on vertex-transitive graphs. *Ann. Inst. Henri Poincaré Probab. Stat.* **53** 2260–2278. [MR3729654](#)
- [7] BAUERSCHMIDT, R., HUANG, J., KNOWLES, A. and YAU, H.-T. (2016). Local Kesten–McKay law for random regular graphs. Preprint. Available at [arXiv:1609.09052](#) [math.PR].
- [8] BAUERSCHMIDT, R., HUANG, J., KNOWLES, A. and YAU, H.-T. (2017). Bulk eigenvalue statistics for random regular graphs. *Ann. Probab.* **45** 3626–3663. [MR3729611](#)
- [9] BAUERSCHMIDT, R., KNOWLES, A. and YAU, H.-T. (2017). Local semicircle law for random regular graphs. *Comm. Pure Appl. Math.* **70** 1898–1960. [MR3688032](#)
- [10] BENAYCH-GEORGES, F., KNOWLES, A. and YAU, H.-T. (2017). Lectures on the local semicircle law for Wigner matrices. In *Advanced Topics in Random Matrices. Panoramas et Synthèses* **53**. Société Mathématique de France, Paris. [MR3791802](#)

MSC2010 subject classifications. Primary 05C80; secondary 60B20.

Key words and phrases. Random regular graphs, graph limits, group-invariant processes.

- [11] BLOEMENDAL, A., KNOWLES, A., YAU, H.-T. and YIN, J. (2016). On the principal components of sample covariance matrices. *Probab. Theory Related Fields* **164** 459–552. [MR3449395](#)
- [12] BOLLOBÁS, B. (2001). *Random Graphs*, 2nd ed. *Cambridge Studies in Advanced Mathematics* **73**. Cambridge Univ. Press, Cambridge. [MR1864966](#)
- [13] BOLLOBÁS, B. and RIORDAN, O. (2011). Sparse graphs: Metrics and random models. *Random Structures Algorithms* **39** 1–38. [MR2839983](#)
- [14] BORDENAVE, C. (2015). A new proof of Friedman’s second eigenvalue theorem and its extension to random lifts. Preprint. Available at [arXiv:1502.04482](#) [math.CO].
- [15] BOURGADE, P., HUANG, J. and YAU, H.-T. (2017). Eigenvector statistics of sparse random matrices. *Electron. J. Probab.* **22** Paper No. 64, 38. [MR3690289](#)
- [16] BOURGADE, P. and YAU, H.-T. (2017). The eigenvector moment flow and local quantum unique ergodicity. *Comm. Math. Phys.* **350** 231–278. [MR3606475](#)
- [17] BOWEN, L. (2010). The ergodic theory of free group actions: Entropy and the f -invariant. *Groups Geom. Dyn.* **4** 419–432. [MR2653969](#)
- [18] BROOKS, S. and LINDENSTRAUSS, E. (2013). Non-localization of eigenfunctions on large regular graphs. *Israel J. Math.* **193** 1–14. [MR3038543](#)
- [19] CONLEY, C. T., MARKS, A. S. and TUCKER-DROB, R. D. (2016). Brooks’ theorem for measurable colorings. *Forum Math. Sigma* **4** e16, 23. [MR3514902](#)
- [20] COVER, T. M. and THOMAS, J. A. (2006). *Elements of Information Theory*, 2nd ed. Wiley-Interscience, Hoboken, NJ. [MR2239987](#)
- [21] CSÓKA, E., GERENCSÉR, B., HARANGI, V. and VIRÁG, B. (2015). Invariant Gaussian processes and independent sets on regular graphs of large girth. *Random Structures Algorithms* **47** 284–303. [MR3382674](#)
- [22] DUMITRIU, I., JOHNSON, T., PAL, S. and PAQUETTE, E. (2013). Functional limit theorems for random regular graphs. *Probab. Theory Related Fields* **156** 921–975. [MR3078290](#)
- [23] DUMITRIU, I. and PAL, S. (2012). Sparse regular random graphs: Spectral density and eigenvectors. *Ann. Probab.* **40** 2197–2235. [MR3025715](#)
- [24] ELON, Y. (2009). Gaussian waves on the regular tree. Preprint. Available at [arXiv:0907.5065](#) [math-ph].
- [25] FRIEDMAN, J. (2008). A proof of Alon’s second eigenvalue conjecture and related problems. *Mem. Amer. Math. Soc.* **195** viii + 100. [MR2437174](#)
- [26] FRIEDMAN, N. A. and ORNSTEIN, D. S. (1970). On isomorphism of weak Bernoulli transformations. *Adv. Math.* **5** 365–394. [MR0274718](#)
- [27] GABORIAU, D. and LYONS, R. (2009). A measurable-group-theoretic solution to von Neumann’s problem. *Invent. Math.* **177** 533–540. [MR2534099](#)
- [28] GAMARNIK, D. and SUDAN, M. (2014). Limits of local algorithms over sparse random graphs [extended abstract]. In *ITCS’14—Proceedings of the 2014 Conference on Innovations in Theoretical Computer Science* 369–375. ACM, New York. [MR3359490](#)
- [29] GEISINGER, L. (2015). Convergence of the density of states and delocalization of eigenvectors on random regular graphs. *J. Spectr. Theory* **5** 783–827. [MR3433288](#)
- [30] HARANGI, V. and VIRÁG, B. (2015). Independence ratio and random eigenvectors in transitive graphs. *Ann. Probab.* **43** 2810–2840. [MR3395475](#)
- [31] HATAMI, H., LOVÁSZ, L. and SZEGEDY, B. (2014). Limits of locally-globally convergent graph sequences. *Geom. Funct. Anal.* **24** 269–296. [MR3177383](#)
- [32] HUANG, J., LANDON, B. and YAU, H.-T. (2015). Bulk universality of sparse random matrices. *J. Math. Phys.* **56** 123301, 19. [MR3429490](#)
- [33] KNOWLES, A. and YIN, J. (2013). Eigenvector distribution of Wigner matrices. *Probab. Theory Related Fields* **155** 543–582. [MR3034787](#)
- [34] LUBOTZKY, A., PHILLIPS, R. and SARNAK, P. (1988). Ramanujan graphs. *Combinatorica* **8** 261–277. [MR0963118](#)

- [35] LYONS, R. (2017). Factors of IID on trees. *Combin. Probab. Comput.* **26** 285–300. [MR3603969](#)
- [36] LYONS, R. and NAZAROV, F. (2011). Perfect matchings as IID factors on non-amenable groups. *European J. Combin.* **32** 1115–1125. [MR2825538](#)
- [37] O’ROURKE, S., VU, V. and WANG, K. (2016). Eigenvectors of random matrices: A survey. *J. Combin. Theory Ser. A* **144** 361–442. [MR3534074](#)
- [38] PUDER, D. (2015). Expansion of random graphs: New proofs, new results. *Invent. Math.* **201** 845–908. [MR3385636](#)
- [39] RAHMAN, M. (2016). Factor of IID percolation on trees. *SIAM J. Discrete Math.* **30** 2217–2242. [MR3578023](#)
- [40] RAHMAN, M. and VIRÁG, B. (2017). Local algorithms for independent sets are half-optimal. *Ann. Probab.* **45** 1543–1577. [MR3650409](#)
- [41] TAO, T. and VU, V. (2012). Random matrices: Universal properties of eigenvectors. *Random Matrices Theory Appl.* **1** 1150001, 27. [MR2930379](#)
- [42] WORMALD, N. C. (1999). Models of random regular graphs. In *Surveys in Combinatorics, 1999 (Canterbury)*. *London Mathematical Society Lecture Note Series* **267** 239–298. Cambridge Univ. Press, Cambridge. [MR1725006](#)

IRREDUCIBLE CONVEX PAVING FOR DECOMPOSITION OF MULTIDIMENSIONAL MARTINGALE TRANSPORT PLANS¹

BY HADRIEN DE MARCH AND NIZAR TOUZI

École Polytechnique

Martingale transport plans on the line are known from Beiglböck and Juillet (*Ann. Probab.* **44** (2016) 42–106) to have an irreducible decomposition on a (at most) countable union of intervals. We provide an extension of this decomposition for martingale transport plans in \mathbb{R}^d , $d \geq 1$. Our decomposition is a partition of \mathbb{R}^d consisting of a possibly uncountable family of relatively open convex components, with the required measurability so that the disintegration is well defined. We justify the relevance of our decomposition by proving the existence of a martingale transport plan filling these components. We also deduce from this decomposition a characterization of the structure of polar sets with respect to all martingale transport plans.

REFERENCES

- [1] BEER, G. (1991). A Polish topology for the closed subsets of a Polish space. *Proc. Amer. Math. Soc.* **113** 1123–1133. [MR1065940](#)
- [2] BEIGLBÖCK, M., HENRY-LABORDÈRE, P. and PENKNER, F. (2013). Model-independent bounds for option prices—a mass transport approach. *Finance Stoch.* **17** 477–501. [MR3066985](#)
- [3] BEIGLBÖCK, M. and JUILLET, N. (2016). On a problem of optimal transport under marginal martingale constraints. *Ann. Probab.* **44** 42–106. [MR3456332](#)
- [4] BEIGLBÖCK, M., NUTZ, M. and TOUZI, N. (2017). Complete duality for martingale optimal transport on the line. *Ann. Probab.* **45** 3038–3074. Available at [arXiv:1507.00671](#). [MR3706738](#)
- [5] BERTSEKAS, D. P. and SHREVE, S. E. (1978). *Stochastic Optimal Control: The Discrete Time Case. Mathematics in Science and Engineering* **139**. Academic Press, New York. [MR0511544](#)
- [6] COX, A. M. G. and OBLÓJ, J. (2011). Robust pricing and hedging of double no-touch options. *Finance Stoch.* **15** 573–605. [MR2833100](#)
- [7] DE MARCH, H. (2018). Quasi-sure duality for multi-dimensional martingale optimal transport. Preprint. Available at [arXiv:1805.01757](#).
- [8] DELBAEN, F. and SCHACHERMAYER, W. (1994). A general version of the fundamental theorem of asset pricing. *Math. Ann.* **300** 463–520. [MR1304434](#)
- [9] EKREN, I. and SONER, H. M. (2018). Constrained optimal transport. *Arch. Ration. Mech. Anal.* **227** 929–965. Available at [arXiv:1610.02940](#). [MR3744379](#)
- [10] GALICHON, A., HENRY-LABORDÈRE, P. and TOUZI, N. (2014). A stochastic control approach to no-arbitrage bounds given marginals, with an application to lookback options. *Ann. Appl. Probab.* **24** 312–336. [MR3161649](#)

MSC2010 subject classifications. Primary 60G42; secondary 49N05.

Key words and phrases. Martingale optimal transport, irreducible decomposition, polar sets.

- [11] GHOUSOUB, N., KIM, Y.-H. and LIM, T. (2015). Structure of optimal martingale transport plans in general dimensions. Preprint. Available at [arXiv:1508.01806](https://arxiv.org/abs/1508.01806).
- [12] HESS, C. (1986). Contribution à l'étude de la mesurabilité, de la loi de probabilité et de la convergence des multifonctions. Ph.D. thesis.
- [13] HIMMELBERG, C. J. (1975). Measurable relations. *Fund. Math.* **87** 53–72. [MR0367142](#)
- [14] HIRIART-URRUTY, J.-B. and LEMARÉCHAL, C. (1993). *Convex Analysis and Minimization Algorithms. I: Fundamentals. Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences]* **305**. Springer, Berlin. [MR1261420](#)
- [15] HOBSON, D. (2011). The Skorokhod embedding problem and model-independent bounds for option prices. In *Paris–Princeton Lectures on Mathematical Finance 2010. Lecture Notes in Math.* **2003** 267–318. Springer, Berlin. [MR2762363](#)
- [16] HOBSON, D. and KLIMMEK, M. (2015). Robust price bounds for the forward starting straddle. *Finance Stoch.* **19** 189–214. [MR3292129](#)
- [17] HOBSON, D. and NEUBERGER, A. (2012). Robust bounds for forward start options. *Math. Finance* **22** 31–56. [MR2881879](#)
- [18] HOBSON, D. G. (1998). Robust hedging of the lookback option. *Finance Stoch.* **2** 329–347.
- [19] KELLERER, H. G. (1984). Duality theorems for marginal problems. *Z. Wahrsch. Verw. Gebiete* **67** 399–432. [MR0761565](#)
- [20] OBLÓJ, J. and SIORPAES, P. (2017). Structure of martingale transports in finite dimensions.
- [21] ROCKAFELLAR, R. T. (2015). *Convex Analysis*. Princeton Univ. Press, Princeton, NJ.
- [22] STRASSEN, V. (1965). The existence of probability measures with given marginals. *Ann. Math. Stat.* **36** 423–439. [MR0177430](#)
- [23] WAGNER, D. H. (1977). Survey of measurable selection theorems. *SIAM J. Control Optim.* **15** 859–903. [MR0486391](#)
- [24] ZAEV, D. A. (2015). On the Monge–Kantorovich problem with additional linear constraints. *Math. Notes* **98** 725–741.

A NONLINEAR WAVE EQUATION WITH FRACTIONAL PERTURBATION

BY AURÉLIEN DEYA

Université de Lorraine

We study a d -dimensional wave equation model ($2 \leq d \leq 4$) with quadratic nonlinearity and stochastic forcing given by a space-time fractional noise. Two different regimes are exhibited, depending on the Hurst parameter $H = (H_0, \dots, H_d) \in (0, 1)^{d+1}$ of the noise: If $\sum_{i=0}^d H_i > d - \frac{1}{2}$, then the equation can be treated directly, while in the case $d - \frac{3}{4} < \sum_{i=0}^d H_i \leq d - \frac{1}{2}$, the model must be interpreted in the Wick sense, through a renormalization procedure.

Our arguments essentially rely on a fractional extension of the considerations of [Trans. Amer. Math. Soc. **370** (2017) 7335–7359] for the two-dimensional white-noise situation, and more generally follow a series of investigations related to stochastic wave models with polynomial perturbation.

REFERENCES

- [1] BALAN, R. M. (2012). The stochastic wave equation with multiplicative fractional noise: A Malliavin calculus approach. *Potential Anal.* **36** 1–34. [MR2886452](#)
- [2] BALAN, R. M., JOLIS, M. and QUER-SARDANYONS, L. (2015). SPDEs with affine multiplicative fractional noise in space with index $1/4 < H < 1/2$. *Electron. J. Probab.* **20** no. 54, 36. [MR3354614](#)
- [3] BALAN, R. M. and TUDOR, C. A. (2010). The stochastic wave equation with fractional noise: A random field approach. *Stochastic Process. Appl.* **120** 2468–2494. [MR2728174](#)
- [4] BOURGAIN, J. (1996). Invariant measures for the 2D-defocusing nonlinear Schrödinger equation. *Comm. Math. Phys.* **176** 421–445. [MR1374420](#)
- [5] BURQ, N. and TZVETKOV, N. (2008). Random data Cauchy theory for supercritical wave equations. I. Local theory. *Invent. Math.* **173** 449–475. [MR2425133](#)
- [6] CAITHAMER, P. (2005). The stochastic wave equation driven by fractional Brownian noise and temporally correlated smooth noise. *Stoch. Dyn.* **5** 45–64. [MR2118754](#)
- [7] DA PRATO, G. and ZABCZYK, J. (2014). *Stochastic Equations in Infinite Dimensions*, 2nd ed. *Encyclopedia of Mathematics and Its Applications* **152**. Cambridge Univ. Press, Cambridge. [MR3236753](#)
- [8] DEYA, A. (2016). On a modelled rough heat equation. *Probab. Theory Related Fields* **166** 1–65. [MR3547736](#)
- [9] DEYA, A. (2017). Construction and Skorohod representation of a fractional K -rough path. *Electron. J. Probab.* **22** Paper No. 52, 40. [MR3666015](#)
- [10] DEYA, A. (2018). On a non-linear 2D fractional wave equation. Preprint. Available at [arXiv:1710.08257](https://arxiv.org/abs/1710.08257).
- [11] DEYA, A., GUBINELLI, M. and TINDEL, S. (2012). Non-linear rough heat equations. *Probab. Theory Related Fields* **153** 97–147. [MR2925571](#)

MSC2010 subject classifications. 60H15, 60G22, 35L71.

Key words and phrases. Stochastic wave equation, fractional noise, Wick renormalization.

- [12] ERRAOUI, M., OUKNINE, Y. and NUALART, D. (2003). Hyperbolic stochastic partial differential equations with additive fractional Brownian sheet. *Stoch. Dyn.* **3** 121–139. [MR1992359](#)
- [13] GINIBRE, J. and VELO, G. (1995). Generalized Strichartz inequalities for the wave equation. *J. Funct. Anal.* **133** 50–68. [MR1351643](#)
- [14] GUBINELLI, M., KOCH, H. and OH, T. (2018). Renormalization of the two-dimensional stochastic nonlinear wave equations. *Trans. Amer. Math. Soc.* **370** 7335–7359. [MR3841850](#)
- [15] GUBINELLI, M., LEJAY, A. and TINDEL, S. (2006). Young integrals and SPDEs. *Potential Anal.* **25** 307–326. [MR2255351](#)
- [16] GUBINELLI, M. and TINDEL, S. (2010). Rough evolution equations. *Ann. Probab.* **38** 1–75. [MR2599193](#)
- [17] HAIRER, M. (2014). A theory of regularity structures. *Invent. Math.* **198** 269–504. [MR3274562](#)
- [18] HU, Y. (2001). Heat equations with fractional white noise potentials. *Appl. Math. Optim.* **43** 221–243. [MR1885698](#)
- [19] HU, Y., LU, F. and NUALART, D. (2012). Feynman–Kac formula for the heat equation driven by fractional noise with Hurst parameter $H < 1/2$. *Ann. Probab.* **40** 1041–1068. [MR2962086](#)
- [20] HU, Y., NUALART, D. and SONG, J. (2011). Feynman–Kac formula for heat equation driven by fractional white noise. *Ann. Probab.* **39** 291–326. [MR2778803](#)
- [21] OH, T. and THOMANN, L. (2017). Invariant Gibbs measures for the 2-d defocusing nonlinear wave equations. Preprint. Available at [arXiv:1703.10452](#).
- [22] QUER-SARDANYONS, L. and TINDEL, S. (2007). The 1-d stochastic wave equation driven by a fractional Brownian sheet. *Stochastic Process. Appl.* **117** 1448–1472. [MR2353035](#)
- [23] RUNST, T. and SICKEL, W. (1996). *Sobolev Spaces of Fractional Order, Nemytskij Operators, and Nonlinear Partial Differential Equations*. De Gruyter Series in Nonlinear Analysis and Applications **3**. de Gruyter, Berlin. [MR1419319](#)
- [24] SAMORODNITSKY, G. and TAQQU, M. S. (1994). *Stable Non-Gaussian Random Processes: Stochastic Models with Infinite Variance*. Chapman & Hall, New York. [MR1280932](#)
- [25] THOMANN, L. (2009). Random data Cauchy problem for supercritical Schrödinger equations. *Ann. Inst. H. Poincaré Anal. Non Linéaire* **26** 2385–2402. [MR2569900](#)
- [26] TINDEL, S., TUDOR, C. A. and VIENS, F. (2003). Stochastic evolution equations with fractional Brownian motion. *Probab. Theory Related Fields* **127** 186–204. [MR2013981](#)
- [27] WALSH, J. B. (1986). An introduction to stochastic partial differential equations. In *École D’été de Probabilités de Saint-Flour, XIV—1984. Lecture Notes in Math.* **1180** 265–439. Springer, Berlin. [MR0876085](#)

WEAK TAIL CONDITIONS FOR LOCAL MARTINGALES¹

BY HARDY HULLEY AND JOHANNES RUF²

*University of Technology Sydney and London School of Economics
and Political Science*

The following conditions are necessary and jointly sufficient for an arbitrary càdlàg local martingale to be a uniformly integrable martingale: (A) The weak tail of the supremum of its modulus is zero; (B) its jumps at the first-exit times from compact intervals converge to zero in L^1 on the events that those times are finite; and (C) its almost sure limit is an integrable random variable.

REFERENCES

- AZÉMA, J., GUNDY, R. F. and YOR, M. (1980). Sur l'intégrabilité uniforme des martingales continues. In *Seminar on Probability, XIV (Paris, 1978/1979) (French)*. *Lecture Notes in Math.* **784** 53–61. Springer, Berlin. [MR0580108](#)
- BLANCHET, J. and RUF, J. (2016). A weak convergence criterion for constructing changes of measure. *Stoch. Models* **32** 233–252. [MR3477829](#)
- BLEI, S. and ENGELBERT, H.-J. (2009). On exponential local martingales associated with strong Markov continuous local martingales. *Stochastic Process. Appl.* **119** 2859–2880. [MR2554031](#)
- CARR, P., FISHER, T. and RUF, J. (2014). On the hedging of options on exploding exchange rates. *Finance Stoch.* **18** 115–144. [MR3146489](#)
- CHERIDITO, P., FILIPOVIĆ, D. and YOR, M. (2005). Equivalent and absolutely continuous measure changes for jump-diffusion processes. *Ann. Appl. Probab.* **15** 1713–1732. [MR2152242](#)
- COX, A. M. G. and HOBSON, D. G. (2005). Local martingales, bubbles and option prices. *Finance Stoch.* **9** 477–492. [MR2213778](#)
- DELBAEN, F. and SCHACHERMAYER, W. (1995). Arbitrage possibilities in Bessel processes and their relations to local martingales. *Probab. Theory Related Fields* **102** 357–366. [MR1339738](#)
- ELWORTHY, K. D., LI, X. M. and YOR, M. (1997). On the tails of the supremum and the quadratic variation of strictly local martingales. In *Séminaire de Probabilités, XXXI*. *Lecture Notes in Math.* **1655** 113–125. Springer, Berlin. [MR1478722](#)
- ELWORTHY, K. D., LI, X.-M. and YOR, M. (1999). The importance of strictly local martingales; applications to radial Ornstein–Uhlenbeck processes. *Probab. Theory Related Fields* **115** 325–355. [MR1725406](#)
- ENGELBERT, H. J. and SCHMIDT, W. (1984). On exponential local martingales connected with diffusion processes. *Math. Nachr.* **119** 97–115. [MR0774179](#)
- GIRSANOV, I. V. (1960). On transforming a class of stochastic processes by absolutely continuous substitution of measures. *Theory Probab. Appl.* **5** 285–301.
- HESTON, S. L., LOEWENSTEIN, M. and WILLARD, G. A. (2007). Options and bubbles. *Rev. Financ. Stud.* **20** 359–389.
- HULLEY, H. (2010). The economic plausibility of strict local martingales in financial modelling. In *Contemporary Quantitative Finance* (C. Chiarella and A. Novikov, eds.) 53–75. Springer, Berlin. [MR2732840](#)

MSC2010 subject classifications. 60G44.

Key words and phrases. Local martingales, uniformly integrable local martingales, weak tail of the supremum.

- HULLEY, H. and PLATEN, E. (2011). A visual criterion for identifying Itô diffusions as martingales or strict local martingales. In *Seminar on Stochastic Analysis, Random Fields and Applications VI* (R. C. Dalang, M. Dozzi and F. Russo, eds.). *Progress in Probability* **63** 147–157. Springer, Basel. [MR2857023](#)
- JACOD, J. and SHIRYAEV, A. N. (2003). *Limit Theorems for Stochastic Processes*, 2nd ed. *Grundlehren der Mathematischen Wissenschaften* **288**. Springer, Berlin. [MR1943877](#)
- JARROW, R. A., PROTTER, P. and SHIMBO, K. (2007). Asset price bubbles in complete markets. In *Advances in Mathematical Finance* (M. C. Fu, R. A. Jarrow, J.-Y. J. Yen and R. J. Elliott, eds.) 97–121. Birkhäuser, Boston, MA. [MR2359365](#)
- JARROW, R. A., PROTTER, P. and SHIMBO, K. (2010). Asset price bubbles in incomplete markets. *Math. Finance* **20** 145–185. [MR2650245](#)
- KAJI, S. (2007). The tail estimation of the quadratic variation of a quasi left continuous local martingale. *Osaka J. Math.* **44** 893–907. [MR2383816](#)
- KAJI, S. (2008). On the tail distributions of the supremum and the quadratic variation of a càdlàg local martingale. In *Séminaire de Probabilités XLI* (C. Donati-Martin, M. Émery, A. Rouault and C. Stricker, eds.). *Lecture Notes in Math.* **1934** 401–420. Springer, Berlin. [MR2483742](#)
- KAJI, S. (2009). The quadratic variations of local martingales and the first-passage times of stochastic integrals. *J. Math. Kyoto Univ.* **49** 491–502. [MR2583600](#)
- KALLSEN, J. and SHIRYAEV, A. N. (2002). The cumulant process and Esscher’s change of measure. *Finance Stoch.* **6** 397–428. [MR1932378](#)
- KAZAMAKI, N. (1977). On a problem of Girsanov. *Tôhoku Math. J.* **29** 597–600. [MR0464395](#)
- KAZAMAKI, N. and SEKIGUCHI, T. (1983). Uniform integrability of continuous exponential martingales. *Tohoku Math. J. (2)* **35** 289–301. [MR0699931](#)
- KOTANI, S. (2006). On a condition that one-dimensional diffusion processes are martingales. In *In Memoriam Paul-André Meyer: Séminaire de Probabilités XXXIX. Lecture Notes in Math.* **1874** 149–156. Springer, Berlin. [MR2276894](#)
- LARSSON, M. and RUF, J. (2014). Convergence of local supermartingales and Novikov–Kazamaki type conditions for processes with jumps. Working paper.
- LÉPINGLE, D. and MÉMIN, J. (1978a). Intégrabilité uniforme et dans L^1 des martingales exponentielles. In *Seminar on Probability, Rennes 1978 (French)* Exp. No. 9, 14. Univ. Rennes, Rennes. [MR0602524](#)
- LÉPINGLE, D. and MÉMIN, J. (1978b). Sur l’intégrabilité uniforme des martingales exponentielles. *Z. Wahrsch. Verw. Gebiete* **42** 175–203. [MR0489492](#)
- LIPTSER, R. and NOVIKOV, A. (2006). Tail distributions of supremum and quadratic variation of local martingales. In *From Stochastic Calculus to Mathematical Finance* (Y. Kabanov, R. Liptser and J. Stoyanov, eds.) 421–432. Springer, Berlin. [MR2234285](#)
- MAYERHOFER, E., MUHLE-KARBE, J. and SMIRNOV, A. G. (2011). A characterization of the martingale property of exponentially affine processes. *Stochastic Process. Appl.* **121** 568–582. [MR2763096](#)
- MIJATOVIĆ, A. and URUSOV, M. (2012). On the martingale property of certain local martingales. *Probab. Theory Related Fields* **152** 1–30. [MR2875751](#)
- NOVIKOV, A. A. (1972). On an identity for stochastic integrals. *Theory Probab. Appl.* **17** 717–720.
- NOVIKOV, A. A. (1981). A martingale approach to first passage problems and a new condition for Wald’s identity. In *Stochastic Differential Systems (Visegrád, 1980)* (M. Arató, D. Vermes and A. V. Balakrishnan, eds.). *Lecture Notes in Control and Information Sci.* **36** 146–156. Springer, Berlin. [MR0653657](#)
- NOVIKOV, A. A. (1996). Martingales, a Tauberian theorem, and strategies for games of chance. *Theory Probab. Appl.* **41** 716–729. [MR1687109](#)
- OKADA, T. (1982). A criterion for uniform integrability of exponential martingales. *Tôhoku Math. J. (2)* **34** 495–498. [MR0685418](#)

- PROTTER, P. E. (2005). *Stochastic Integration and Differential Equations*, 2nd ed. *Stochastic Modelling and Applied Probability* **21**. Springer, Berlin. [MR2273672](#)
- PROTTER, P. (2013). A mathematical theory of financial bubbles. In *Paris–Princeton Lectures on Mathematical Finance 2013* (V. Henderson and R. Sircar, eds.). *Lecture Notes in Math.* **2081** 1–108. Springer, Cham. [MR3183922](#)
- PROTTER, P. and SHIMBO, K. (2008). No arbitrage and general semimartingales. In *Markov Processes and Related Topics: A Festschrift for Thomas G. Kurtz* (S. Ethier, J. Feng and R. Stockbridge, eds.). *Inst. Math. Stat. (IMS) Collect.* **4** 267–283. IMS, Beachwood, OH. [MR2574236](#)
- RAO, K. M. (1969). Quasi-martingales. *Math. Scand.* **24** 79–92. [MR0275511](#)
- REVUZ, D. and YOR, M. (1999). *Continuous Martingales and Brownian Motion*, 3rd ed. *Grundlehren der Mathematischen Wissenschaften* **293**. Springer, Berlin. [MR1725357](#)
- RUF, J. (2013a). Negative call prices. *Ann. Finance* **9** 787–794. [MR3118638](#)
- RUF, J. (2013b). A new proof for the conditions of Novikov and Kazamaki. *Stochastic Process. Appl.* **123** 404–421. [MR3003357](#)
- RUF, J. (2015). The uniform integrability of martingales. On a question by Alexander Cherny. *Stochastic Process. Appl.* **125** 3657–3662. [MR3373298](#)
- SIN, C. A. (1998). Complications with stochastic volatility models. *Adv. in Appl. Probab.* **30** 256–268. [MR1618849](#)
- STUMMER, W. (1993). The Novikov and entropy conditions of multidimensional diffusion processes with singular drift. *Probab. Theory Related Fields* **97** 515–542. [MR1246978](#)
- TAKAOKA, K. (1999). Some remarks on the uniform integrability of continuous martingales. In *Séminaire de Probabilités, XXXIII* (J. Azéma, M. Émery, M. Ledoux and M. Yor, eds.). *Lecture Notes in Math.* **1709** 327–333. Springer, Berlin. [MR1768005](#)

The Annals of Probability

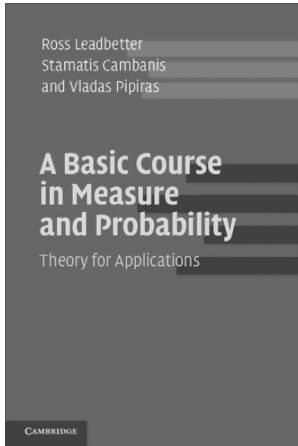
Vol. 47

July 2019

No. 4

Articles

- Genealogical constructions of population models
ALISON M. ETHERIDGE AND THOMAS G. KURTZ
- Intermittency for the stochastic heat equation with Lévy noise
CARSTEN CHONG AND PÉTER KEVEI
- Uniqueness of Gibbs measures for continuous hardcore models
DAVID GAMARNIK AND KAVITA RAMANAN
- Couplings and quantitative contraction rates for Langevin dynamics
ANDREAS EBERLE, ARNAUD GUILLIN AND RAPHAEL ZIMMER
- Poly-logarithmic localization for random walks among random obstacles
JIAN DING AND CHANGJI XU
- The scaling limit of critical Ising interfaces is CLE_3
STÉPHANE BENOIST AND CLÉMENT HONGLER
- A Sobolev space theory for stochastic partial differential equations with time-fractional derivatives ILDOO KIM, KYEONG-HUN KIM AND SUNGBIN LIM
- A general method for lower bounds on fluctuations of random variables
SOURAV CHATTERJEE
- Stein kernels and moment maps MAX FATHI
- Large deviations and wandering exponent for random walk in a dynamic beta environment MÁRTON BALÁZS, FIRAS RASSOUL-AGHA AND TIMO SEPPÄLÄINEN
- Thouless–Anderson–Palmer equations for generic p -spin glasses
ANTONIO AUFFINGER AND AUKOSH JAGANNATH
- The structure of extreme level sets in branching Brownian motion
ASER CORTINES, LISA HARTUNG AND OREN LOUIDOR
- Metric gluing of Brownian and $\sqrt{8/3}$ -Liouville quantum gravity surfaces
EWAIN GWYNNE AND JASON MILLER
- The circular law for sparse non-Hermitian matrices
ANIRBAN BASAK AND MARK RUDELSON



A Basic Course in Measure and Probability: Theory for Applications

Ross Leadbetter, Stamatis Cambanis, and
Vlaslas Pipiras

Originating from the authors' own graduate course at the University of North Carolina, this material has been thoroughly tried and tested over many years, making the book perfect for a two-term course or for self-study. It provides a concise introduction that covers all of the measure theory and probability most useful for statisticians, including Lebesgue integration, limit theorems in probability, martingales, and some theory of stochastic processes. Readers can test their understanding of the material through the 300 exercises provided.

The book is especially useful for graduate students in statistics and related fields of application (biostatistics, econometrics, finance, meteorology, machine learning, and so on) who want to shore up their mathematical foundation. The authors establish common ground for students of varied interests which will serve as a firm 'take-off point' for them as they specialize in areas that exploit mathematical machinery.

**Special price for
IMS members**

**Claim your 40%
discount: use the
code IMSSERIES2
at checkout**

**Hardback US\$69
(was \$115)
Paperback \$30
(was \$50)**

www.cambridge.org/9781107652521