

Percolation on hyperbolic Poisson-Voronoi tessellations

Tobias Müller
Groningen

(based on joint work with Benjamin Hansen)

workshop on geometric random graph models and percolation,
20 October 2021

Poisson-Voronoi percolation (in \mathbb{R}^2 for now)

- Poisson point process (PPP) of constant intensity λ on \mathbb{R}^2 .

Poisson-Voronoi percolation (in \mathbb{R}^2 for now)

- Poisson point process (PPP) of constant intensity λ on \mathbb{R}^2 .

That is, a random set $Z \subseteq \mathbb{R}^2$ with:

- $|A \cap Z|$ is Poisson distributed with mean $\lambda \cdot \text{area}(A)$;
(for all measurable $A \subseteq \mathbb{R}^2$)
- If $A, B \subseteq \mathbb{R}^2$ are disjoint then $|A \cap Z|, |B \cap Z|$ are independent.

Poisson-Voronoi percolation (in \mathbb{R}^2 for now)

- Poisson point process (PPP) of constant intensity λ on \mathbb{R}^2 .

That is, a random set $\mathcal{Z} \subseteq \mathbb{R}^2$ with:

- $|A \cap \mathcal{Z}|$ is Poisson distributed with mean $\lambda \cdot \text{area}(A)$;
(for all measurable $A \subseteq \mathbb{R}^2$)
 - If $A, B \subseteq \mathbb{R}^2$ are disjoint then $|A \cap \mathcal{Z}|, |B \cap \mathcal{Z}|$ are independent.
- Voronoi cell of $z \in \mathcal{Z}$:

$$C(z) := \{x \in \mathbb{R}^2 : \|x - z\| \leq \|x - z'\| \text{ for all } z' \in \mathcal{Z}\}.$$

Poisson-Voronoi percolation (in \mathbb{R}^2 for now)

- Poisson point process (PPP) of constant intensity λ on \mathbb{R}^2 .

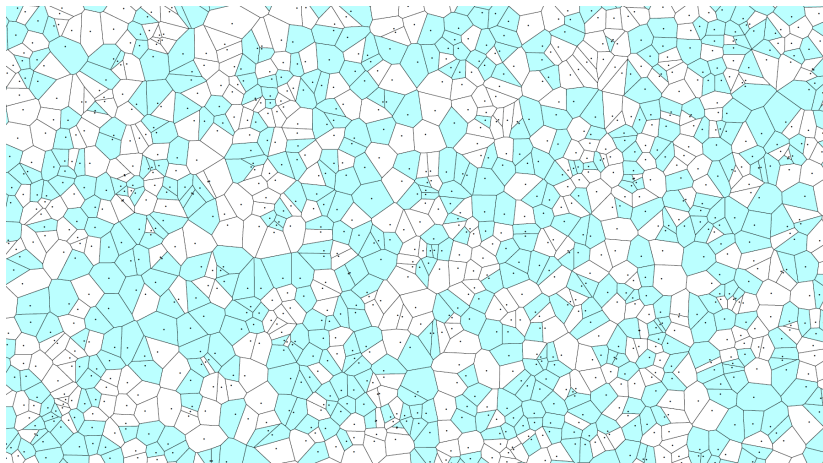
That is, a random set $\mathcal{Z} \subseteq \mathbb{R}^2$ with:

- $|A \cap \mathcal{Z}|$ is Poisson distributed with mean $\lambda \cdot \text{area}(A)$;
(for all measurable $A \subseteq \mathbb{R}^2$)
 - If $A, B \subseteq \mathbb{R}^2$ are disjoint then $|A \cap \mathcal{Z}|, |B \cap \mathcal{Z}|$ are independent.
- Voronoi cell of $z \in \mathcal{Z}$:

$$C(z) := \{x \in \mathbb{R}^2 : \|x - z\| \leq \|x - z'\| \text{ for all } z' \in \mathcal{Z}\}.$$

- (Independently) colour cells black with probability p , white with probability $1 - p$.

A computer simulation



Critical probability

Percolation (dictionary: “passage of a liquid through a porous medium”):

$\{\textit{percolation}\} := \{\exists \text{ infinite connected cluster of black cells}\}.$

Critical probability

Percolation (dictionary: “passage of a liquid through a porous medium”):

$\{\textit{percolation}\} := \{\exists \text{ infinite connected cluster of black cells}\}.$

Critical probability:

$$p_c := \inf\{p : \mathbb{P}_p(\textit{percolation}) > 0\}.$$

Critical probability

Percolation (dictionary: “passage of a liquid through a porous medium”):

$\{\textit{percolation}\} := \{\exists \text{ infinite connected cluster of black cells}\}.$

Critical probability:

$$p_c := \inf\{p : \mathbb{P}_p(\textit{percolation}) > 0\}.$$

Does not depend on λ (follows from standard properties of PPPs).

The value of p_c .

Theorem.[Zvavitch'96, Bollobás+Riordan'06] $p_c = \frac{1}{2}$.

The value of p_c .

Theorem.[Zvavitch'96, Bollobás+Riordan'06] $p_c = \frac{1}{2}$.

Moreover, for $p > p_c$ there is a.s. precisely one infinite black cluster.

(a.s. = “almost surely” =with probability one)

The value of p_c .

Theorem.[Zvavitch'96, Bollobás+Riordan'06] $p_c = \frac{1}{2}$.

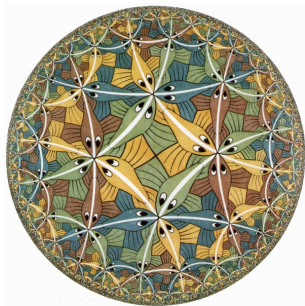
Moreover, for $p > p_c$ there is a.s. precisely one infinite black cluster.

(a.s. = “almost surely” =with probability one)

Work towards more detailed picture “at criticality” by Tassion'16, Ahlberg et al. '16, Ahlberg-Baldasso'18, Vanneuville'19, ...

Poincaré disk model

In this talk, all depictions of the hyperbolic plane, and all math, will take place in the Poincaré disk representation of \mathbb{H}^2 .



Poisson-Voronoi percolation on \mathbb{H}^2

- Poisson point process (PPP) of constant intensity λ on \mathbb{H}^2 .

Poisson-Voronoi percolation on \mathbb{H}^2

- Poisson point process (PPP) of constant intensity λ on \mathbb{H}^2 .

That is, a random set $\mathcal{Z} \subseteq \mathbb{H}^2$ with:

- $|A \cap \mathcal{Z}|$ is Poisson distributed with mean $\lambda \cdot \text{area}_{\mathbb{H}^2}(A)$;
(for all measurable A)
- If $A, B \subseteq \mathbb{H}^2$ are disjoint then $|A \cap \mathcal{Z}|, |B \cap \mathcal{Z}|$ are independent.

Poisson-Voronoi percolation on \mathbb{H}^2

- Poisson point process (PPP) of constant intensity λ on \mathbb{H}^2 .

That is, a random set $\mathcal{Z} \subseteq \mathbb{H}^2$ with:

- $|A \cap \mathcal{Z}|$ is Poisson distributed with mean $\lambda \cdot \text{area}_{\mathbb{H}^2}(A)$;
(for all measurable A)
 - If $A, B \subseteq \mathbb{H}^2$ are disjoint then $|A \cap \mathcal{Z}|, |B \cap \mathcal{Z}|$ are independent.
- Voronoi cell of $z \in \mathcal{Z}$:

$$C(z) := \{x \in \mathbb{H}^2 : \text{dist}_{\mathbb{H}^2}(x, z) \leq \text{dist}_{\mathbb{H}^2}(x, z') \text{ for all } z' \in \mathcal{Z}\}.$$

Poisson-Voronoi percolation on \mathbb{H}^2

- Poisson point process (PPP) of constant intensity λ on \mathbb{H}^2 .

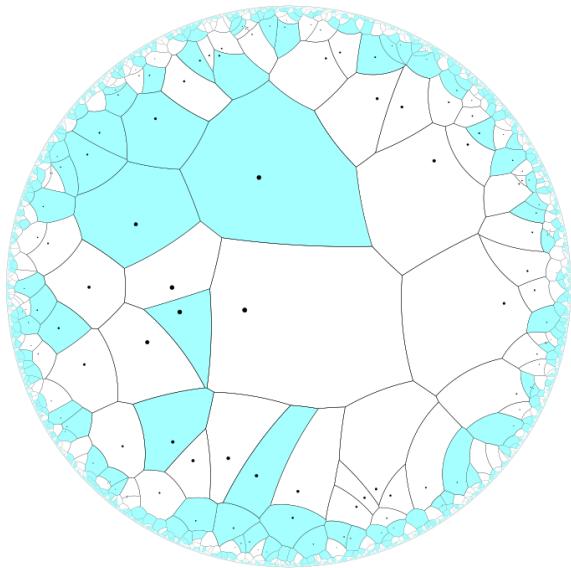
That is, a random set $\mathcal{Z} \subseteq \mathbb{H}^2$ with:

- $|A \cap \mathcal{Z}|$ is Poisson distributed with mean $\lambda \cdot \text{area}_{\mathbb{H}^2}(A)$;
(for all measurable A)
 - If $A, B \subseteq \mathbb{H}^2$ are disjoint then $|A \cap \mathcal{Z}|, |B \cap \mathcal{Z}|$ are independent.
- Voronoi cell of $z \in \mathcal{Z}$:

$$C(z) := \{x \in \mathbb{H}^2 : \text{dist}_{\mathbb{H}^2}(x, z) \leq \text{dist}_{\mathbb{H}^2}(x, z') \text{ for all } z' \in \mathcal{Z}\}.$$

- (Independently) colour cells black with probability p , white with probability $1 - p$.

A computer simulation



Critical probability

Again

$\{percolation\} := \{\exists \text{ infinite connected cluster of black cells}\}.$

Critical probability

Again

$\{\textit{percolation}\} := \{\exists \text{ infinite connected cluster of black cells}\}.$

Critical probability:

$$p_c(\lambda) := \inf\{p : \mathbb{P}_{p,\lambda}(\textit{percolation}) > 0\}.$$

Critical probability

Again

$\{\textit{percolation}\} := \{\exists \text{ infinite connected cluster of black cells}\}.$

Critical probability:

$$p_c(\lambda) := \inf\{p : \mathbb{P}_{p,\lambda}(\textit{percolation}) > 0\}.$$

(A priori we have no reason to assume p_c does not depend on λ .)

Some results by Benjamini and Schramm

Theorem. [Benjamini+Schramm '00] $0 < p_c(\lambda) < 1/2$ for all $\lambda > 0$.

Some results by Benjamini and Schramm

Theorem. [Benjamini+Schramm '00] $0 < p_c(\lambda) < 1/2$ for all $\lambda > 0$.

Theorem. [Benjamini+Schramm '00] $\lim_{\lambda \searrow 0} p_c(\lambda) = 0$.

Some results by Benjamini and Schramm

Theorem. [Benjamini+Schramm '00] $0 < p_c(\lambda) < 1/2$ for all $\lambda > 0$.

Theorem. [Benjamini+Schramm '00] $\lim_{\lambda \searrow 0} p_c(\lambda) = 0$.

Fundamentally different behaviour from the Euclidean case:

Theorem. [Benjamini+Schramm '00]

(i) If $p \leq p_c(\lambda)$ then all black clusters are bounded (a.s.);

Some results by Benjamini and Schramm

Theorem. [Benjamini+Schramm '00] $0 < p_c(\lambda) < 1/2$ for all $\lambda > 0$.

Theorem. [Benjamini+Schramm '00] $\lim_{\lambda \searrow 0} p_c(\lambda) = 0$.

Fundamentally different behaviour from the Euclidean case:

Theorem. [Benjamini+Schramm '00]

- (i) If $p \leq p_c(\lambda)$ then all black clusters are bounded (a.s.);
- (ii) If $p \geq 1 - p_c(\lambda)$ then there is a unique unbounded black cluster (a.s.);

Some results by Benjamini and Schramm

Theorem. [Benjamini+Schramm '00] $0 < p_c(\lambda) < 1/2$ for all $\lambda > 0$.

Theorem. [Benjamini+Schramm '00] $\lim_{\lambda \searrow 0} p_c(\lambda) = 0$.

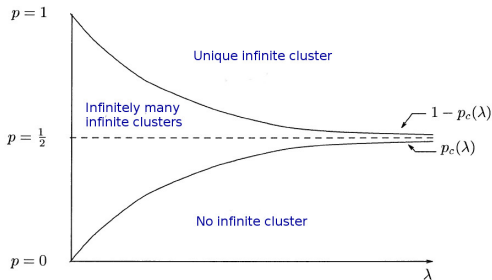
Fundamentally different behaviour from the Euclidean case:

Theorem. [Benjamini+Schramm '00]

- (i) If $p \leq p_c(\lambda)$ then all black clusters are bounded (a.s.);
- (ii) If $p \geq 1 - p_c(\lambda)$ then there is a unique unbounded black cluster (a.s.);
- (iii) If $p_c(\lambda) < p < 1 - p_c(\lambda)$ then there are infinitely many unbounded black clusters (a.s.).

A diagram from Benjamini+Schramm'00

The BS paper contains the following diagram, several aspects of which are conjectures/open questions.



Our results (1/2)

In particular Benjamini and Schramm conjectured:

Conjecture. [Benjamini+Schramm '00] $\lim_{\lambda \rightarrow \infty} p_c(\lambda) = \frac{1}{2}$.

Our results (1/2)

In particular Benjamini and Schramm conjectured:

Conjecture. [Benjamini+Schramm '00] $\lim_{\lambda \rightarrow \infty} p_c(\lambda) = \frac{1}{2}$.

Theorem. [Hansen+M '21+] The conjecture holds.

Our results (2/2)

Question. [Benjamini+Schramm '00] What are the asymptotics of $p_c(\lambda)$ as $\lambda \searrow 0$?

Our results (2/2)

Question. [Benjamini+Schramm '00] What are the asymptotics of $p_c(\lambda)$ as $\lambda \searrow 0$?

Theorem. [Hansen+M '21+] $p_c(\lambda) = \frac{\pi}{3}\lambda + o(\lambda)$ as $\lambda \searrow 0$.

Some words on the $\lambda \rightarrow \infty$ result.

We leverage the results on Euclidean Poisson-Voronoi percolation.

Intuition:

- If we “zoom in” the geometry of \mathbb{H}^2 looks more and more Euclidean.
- As $\lambda \rightarrow \infty$ the points get packed closer and closer together.

Some words on the $\lambda \rightarrow \infty$ result.

We leverage the results on Euclidean Poisson-Voronoi percolation.

Intuition:

- If we “zoom in” the geometry of \mathbb{H}^2 looks more and more Euclidean.
- As $\lambda \rightarrow \infty$ the points get packed closer and closer together.

Of course more ideas are needed. For details:

- Ben’s talk in the online “Percolation Today” seminar (28 April 2020).
- Arxiv : 2004.01464

Strategy for the $\lambda \rightarrow 0$ result.

We add the origin \mathbf{o} to \mathcal{Z} and consider percolation on the Voronoi tessellation for $\mathcal{Z} \cup \{\mathbf{o}\}$.

- For $p = (1 + \varepsilon)\frac{\pi}{3}\lambda$ and λ small: show the cluster of $C(\mathbf{o})$ stochastically dominates a super-critical Galton-Watson branching process.
- For $p = (1 - \varepsilon)\frac{\pi}{3}\lambda$ and λ small: show there is no infinite path starting from $C(\mathbf{o})$ (a.s.).

Where did $\frac{\pi}{3}\lambda$ come from?

The typical cell: let D denote the number of sides of $C(o)$ in the Voronoi tessellation for $\mathcal{Z} \cup \{o\}$.

Theorem. [Isokawa '01] $\mathbb{E}D = 6 + \frac{3}{\pi\lambda}$.

So, for small λ , the critical probability p_c is such that the average number of black neighbours is roughly one.

Almost all adjacent points have distance $2 \log(1/\lambda) \pm \text{const.}$

Using a variation on Isokawa's computations, we can show that for almost all z such that $C(o)$ and $C(z)$ are adjacent,

$$\text{dist}_{\mathbb{H}^2}(o, z) = 2 \log(1/\lambda) \pm \text{const.}$$

Constructing a Galton-Watson tree inside the cluster of $C(o)$

Exploration of a tree inside the cluster of o :

- ▶ We follow a Breadth-First-Search procedure, starting from o .

Constructing a Galton-Watson tree inside the cluster of $C(o)$

Exploration of a tree inside the cluster of o :

- ▶ We follow a Breadth-First-Search procedure, starting from o .
- ▶ When processing a point z , we find a collection of black “children” z_1, \dots, z_k in the annulus

$$B(z, 2 \log(1/\lambda) + K) \setminus B(z, 2 \log(1/\lambda) - K),$$

such that all angles $\angle z_i z z_j$ are at least ϑ , as well as the angles with the parent of z .

(K large, ϑ small.)

Constructing a Galton-Watson tree inside the cluster of $C(o)$

Exploration of a tree inside the cluster of o :

- ▶ We follow a Breadth-First-Search procedure, starting from o .
- ▶ When processing a point z , we find a collection of black “children” z_1, \dots, z_k in the annulus

$$B(z, 2 \log(1/\lambda) + K) \setminus B(z, 2 \log(1/\lambda) - K),$$

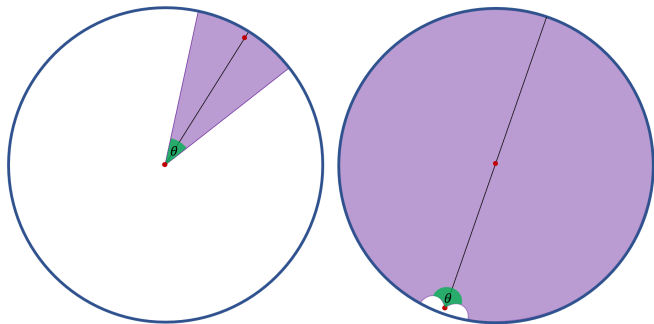
such that all angles $\angle z_i z z_j$ are at least ϑ , as well as the angles with the parent of z .

(K large, ϑ small.)

In each step, the previously explored region does not bother us too much. (Next slide.)

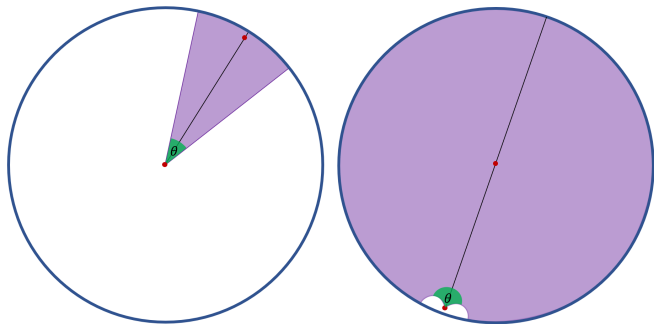
Why the past exploration does not bother us too much.

Left: perspective of parent, Right: perspective of child.



Why the past exploration does not bother us too much.

Left: perspective of parent, Right: perspective of child.



Computations for “typical point” show in each step of the exploration the expected # children is > 1 .

(When $p = (1 + \varepsilon)\frac{\pi}{3}\lambda$ and λ suff. small.)

Some words on the lower bound

We want to show that when $p = (1 - \varepsilon)\frac{\pi}{3}\lambda$ there are no infinite black paths starting at o .

Some words on the lower bound

We want to show that when $p = (1 - \varepsilon)\frac{\pi}{3}\lambda$ there are no infinite black paths starting at o .

Naive approach : try to estimate expected # paths of length k and show it goes to zero with k .

Some words on the lower bound

We want to show that when $p = (1 - \varepsilon)\frac{\pi}{3}\lambda$ there are no infinite black paths starting at o .

Naive approach : try to estimate expected # paths of length k and show it goes to zero with k .

Problem: unlike in the upper bound, we can not restrict ourselves to “convenient” adjacencies (of the right lengths, etc.)

Long paths may (have to) make use of unusual cells/adjacencies.

Some words on the lower bound

We want to show that when $p = (1 - \varepsilon)\frac{\pi}{3}\lambda$ there are no infinite black paths starting at o .

Naive approach : try to estimate expected # paths of length k and show it goes to zero with k .

Problem: unlike in the upper bound, we can not restrict ourselves to “convenient” adjacencies (of the right lengths, etc.)

Long paths may (have to) make use of unusual cells/adjacencies.

Solution : we count something slightly different. (Essentially we break an infinite path up into nice pieces that “interact” but in a controlled way.)

Some words on the lower bound

We want to show that when $p = (1 - \varepsilon)\frac{\pi}{3}\lambda$ there are no infinite black paths starting at o .

Naive approach : try to estimate expected # paths of length k and show it goes to zero with k .

Problem: unlike in the upper bound, we can not restrict ourselves to “convenient” adjacencies (of the right lengths, etc.)

Long paths may (have to) make use of unusual cells/adjacencies.

Solution : we count something slightly different. (Essentially we break an infinite path up into nice pieces that “interact” but in a controlled way.)



Possibilities for further work

- ▶ Can we get at the critical ($p = p_c = 1/2$) behaviour of the Euclidean case using the hyperbolic with $\lambda \rightarrow \infty$?
Conformal invariance of crossing probabilities?

Possibilities for further work

- ▶ Can we get at the critical ($p = p_c = 1/2$) behaviour of the Euclidean case using the hyperbolic with $\lambda \rightarrow \infty$?
Conformal invariance of crossing probabilities?
- ▶ Is $p_c(\lambda)$ strictly increasing?

Possibilities for further work

- ▶ Can we get at the critical ($p = p_c = 1/2$) behaviour of the Euclidean case using the hyperbolic with $\lambda \rightarrow \infty$?
Conformal invariance of crossing probabilities?
- ▶ Is $p_c(\lambda)$ strictly increasing?
- ▶ Differentiable?

Possibilities for further work

- ▶ Can we get at the critical ($p = p_c = 1/2$) behaviour of the Euclidean case using the hyperbolic with $\lambda \rightarrow \infty$?
Conformal invariance of crossing probabilities?
- ▶ Is $p_c(\lambda)$ strictly increasing?
- ▶ Differentiable?
- ▶ **Opening for doing a PhD with me.**
(not necessarily on these or related questions)

Thank you for your attention!