Probability on Graphs

Random Processes
on Graphs and Lattices

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Contents

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Geoffrey Grimmett
Frontmatter
More information

Preface

Within the menagerie of objects studied in contemporary probability theory, a number of related animals have attracted great interest amongst probabilists and physicists in recent years. The inspiration for many of these objects comes from physics, but the mathematical subject has taken on a life of its own, and many beautiful constructions have emerged. The overall target of these notes is to identify some of these topics, and to develop their basic theory at a level suitable for mathematics graduates.

If the two principal characters in these notes are random walk and percolation, they are only part of the rich theory of uniform spanning trees, self-avoiding walks, random networks, models for ferromagnetism and the spread of disease, and motion in random environments. This is an area that has attracted many fine scientists, by virtue, perhaps, of its special mixture of modelling and problem-solving. There remain many open problems. It is the experience of the author that these may be explained successfully to a graduate audience open to inspiration and provocation.

The material described here may be used for personal study, and as the bases of lecture courses of between 24 and 48 hours duration. Little is assumed about the mathematical background of the audience beyond some basic probability theory, but students should be willing to get their hands dirty if they are to profit. Care should be taken in the setting of examinations, since problems can be unexpectedly difficult. Successful examinations may be designed, and some help is offered through the inclusion of exercises at the ends of chapters. As an alternative to a conventional examination, students may be asked to deliver presentations on aspects and extensions of the topics studied.

Chapter 1 is devoted to the relationship between random walks (on graphs) and electrical networks. This leads to the Thomson and Rayleigh principles, and thence to a proof of Pólya's theorem. In Chapter 2, we describe Wilson's algorithm for constructing a uniform spanning tree (UST), and we discuss boundary conditions and weak limits for UST on a lattice. This chapter includes a brief introduction to Schramm–Löwner evolutions (SLE).

Percolation theory appears first in Chapter 3, together with a short introduction to self-avoiding walks. Correlation inequalities and other general techniques are described in Chapter 4. A special feature of this part of the book is a fairly full treatment of influence and sharp-threshold theorems for product measures, and more generally for monotone measures.

We return to the basic theory of percolation in Chapter 5, including a full account of Smirnov's proof of Cardy's formula. This is followed in Chapter 6 by a study of the contact model on lattices and trees.

Chapter 7 begins with a proof of the equivalence of Gibbs states and Markov fields, and continues with an introduction to the Ising and Potts models. Chapter 8 is an account of the random-cluster model. The quantum Ising model features in the next chapter, particularly through its relationship to a continuum random-cluster model, and the consequent analysis using stochastic geometry.

Interacting particle systems form the basis of Chapter 10. This is a large field in its own right, and little is done here beyond introductions to the contact, voter, exclusion models, and the stochastic Ising model. Chapter 11 is devoted to random graphs of Erdős–Rényi type. There are accounts of the giant cluster, and of the chromatic number via an application of Hoeffding's inequality for the tail of a martingale.

The final Chapter 12 contains one of the most notorious open problems in stochastic geometry, namely the Lorentz model (or Ehrenfest wind–tree model) on the square lattice.

These notes are based in part on courses given by the author within Part 3 of the Mathematical Tripos at Cambridge University over a period of several years. They have been prepared in this form as background material for lecture courses presented to outstanding audiences of students and professors at the 2008 PIMS–UBC Summer School in Probability, and during the programme on Statistical Mechanics at the Institut Henri Poincaré, Paris, during the last quarter of 2008. They were written in part during a visit to the Mathematics Department at UCLA (with partial support from NSF grant DMS-0301795), to which the author expresses his gratitude for the warm welcome received there, and in part during programmes at the Isaac Newton Institute and the Institut Henri Poincaré–Centre Emile Borel.

Throughout this work, pointers are included to more extensive accounts of the topics covered. The selection of references is intended to be useful rather than comprehensive.

The author thanks four artists for permission to include their work: Tom Kennedy (Fig. 2.1), Oded Schramm (Figs 2.2–2.4), Raphaël Cerf (Fig. 5.3), and Julien Dubédat (Fig. 5.18). The section on influence has benefited

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