Lecture Notes in Mathematics 1879

Subseries:
Ecole d'Eté de Probabilités de Saint-Flour

G. Slade

The Lace Expansion and its Applications

Ecole d'Eté de Probabilités de Saint-Flour XXXIV - 2004

Editor: Jean Picard

Springer

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Cover: Blaise Pascal (1623-1662)

Library of Congress Control Number: 2006921789

Mathematics Subject Classification (2000): 60K35, 82B41, 82B43, 60G57, 05A16

ISSN print edition: 0075-8434
ISSN electronic edition: 1617-9692
ISSN Ecole d'Eté de Probabilités de St. Flour, print edition: 0721-5363
ISBN-10 3-540-31189-0 Springer Berlin Heidelberg New York
ISBN-13 978-3-540-31189-8 Springer Berlin Heidelberg New York
DOI 10.1007/b128444

Typesetting: by the authors and SPI Publisher Services using a Springer LaTeX package

Cover design: *design & production* GmbH, Heidelberg

Printed on acid-free paper SPIN: 11602538 VA41/3100/SPI 5 4 3 2 1 0

Foreword

Three series of lectures were given at the 34th Probability Summer School in Saint-Flour (July 6–24, 2004), by the Professors Cerf, Lyons and Slade. We have decided to publish these courses separately. This volume contains the course of Professor Slade. We cordially thank the author for his performance at the summer school, and for the redaction of these notes.

69 participants have attended this school. 35 of them have given a short lecture. The lists of participants and of short lectures are enclosed at the end of the volume.

The Saint-Flour Probability Summer School was founded in 1971. Here are the references of Springer volumes which have been published prior to this one. All numbers refer to the *Lecture Notes in Mathematics* series, except S-50 which refers to volume 50 of the *Lecture Notes in Statistics* series.

1971: vol 307	1980: vol 929	1990: vol 1527	1998: vol 1738
1973: vol 390	1981: vol 976	1991: vol 1541	1999: vol 1781
1974: vol 480	1982: vol 1097	1992: vol 1581	2000: vol 1816
1975: vol 539	1983: vol 1117	1993: vol 1608	2001: vol 1837 & 1851
1976: vol 598	1984: vol 1180	1994: vol 1648	2002: vol 1840
1977: vol 678	1985/86/87: vol 1362 & S-50	1995: vol 1690	2003: vol 1869
1978: vol 774	1988: vol 1427	1996: vol 1665	2004: vol. 1878 & 1879
1979: vol 876	1989: vol 1464	1997: vol 1717	

Further details can be found on the summer school web site
`http://math.univ-bpclermont.fr/stflour/`

Jean Picard, Université Blaise Pascal
Chairman of the summer school

Preface

Several superficially simple mathematical models, such as the self-avoiding walk and percolation, are paradigms for the study of critical phenomena in statistical mechanics. Although these models have been studied by mathematicians for about half a century, exciting new developments continue to occur and the subject is flourishing. Much progress has been made, but it remains a major challenge for mathematical physics and probability theory to obtain a complete and mathematically rigorous understanding of the scaling theory of these models at criticality.

These lecture notes concern the lace expansion, which is a powerful tool for the analysis of the critical scaling of several models above their upper critical dimensions, namely:

- the self-avoiding walk on $\mathbb{Z}^d$ for $d > 4$,
- lattice trees and lattice animals on $\mathbb{Z}^d$ for $d > 8$,
- percolation on $\mathbb{Z}^d$ for $d > 6$,
- oriented percolation on $\mathbb{Z}^d \times \mathbb{Z}_+$ and the contact process on $\mathbb{Z}^d$ for $d > 4$.

Results include proofs of existence of critical exponents, with mean-field values, and construction of scaling limits. Often, the scaling limit is described in terms of super-Brownian motion.

There are two distinct goals for these notes. The first goal is to provide a written accompaniment to my lectures at the XXXIV Saint–Flour International Probability School, in July 2004, and at the Pacific Institute for the Mathematical Sciences – University of British Columbia Summer School on Probability, in June 2005. The notes contain an introduction to the lace expansion and several of its applications, with sufficient background and depth to prepare a newcomer to do research using the lace expansion. Basic graduate level probability theory will be used, but no previous knowledge of the lace expansion or super-Brownian motion is assumed. The second goal is to provide a survey of the field, so that an interested reader can follow up by consulting the original literature. In pursuit of the second goal, these notes include more material than can be covered during a summer school course.

Following a brief initial chapter concerning random walk, the notes can be divided into four parts, whose contents are summarized as follows.

Part I, which concerns the self-avoiding walk, consists of Chaps. 2–6. A complete and self-contained proof is given of the convergence of the lace expansion for the nearest-neighbour model in dimensions $d \gg 4$, and for the spread-out model of self-avoiding walks which take steps of length at most L, with $L \gg 1$, in dimensions $d > 4$. The convergence proof presented here seems simpler than all previous lace expansion convergence proofs. As a consequence of convergence, it is shown that the critical exponent γ for the generating function of the number of n-step self-avoiding walks exists and is equal to 1. A survey is then given of the many extensions of this result that have been obtained using the lace expansion.

Part II, which concerns lattice trees and lattice animals, consists of Chaps. 7–8. It is shown how a minor modification of the expansion for the self-avoiding walk can be applied to give expansions for lattice trees and lattice animals, and an indication is given of the diagrammatic estimates that are necessary for proving convergence of the expansion. The relevance of the square condition is indicated, and results concerning existence of critical exponents in dimensions $d > 8$ are surveyed.

Part III, which concerns percolation, oriented percolation, and the contact process, consists of Chaps. 9–14. Detailed discussions are given of expansions for each of these models. Differential inequalities involving the triangle condition are stated (and usually proved) and are shown to imply mean-field behaviour of various critical exponents. Results concerning existence of critical exponents in dimensions $d > 6$ (for percolation) and $d > 4$ (for oriented percolation and the contact process) are surveyed.

Part IV, which concerns super-Brownian scaling limits, consists of Chaps. 15–17. Critical branching random walk with Poisson offspring distribution is analyzed in detail and used to give a self-contained construction of integrated super-Brownian excursion (ISE). The role of ISE as the scaling limit of lattice trees and of critical percolation clusters, above the upper critical dimensions, is discussed. The canonical measure of super-Brownian motion is also described, as is its role as scaling limit of critical oriented percolation clusters and the critical contact process in dimensions $d > 4$, and of lattice trees in dimensions $d > 8$.

Mathematics is not a spectator sport, and true understanding requires active participation in working out the ideas. To help facilitate this, a number of exercises for the reader appear throughout the notes. Some can be solved in a few lines, and others require more effort. I am grateful to Jeremy Flowers, Jesse Goodman, Jeffrey Hood, Sandra Kliem, Richard Liang, and Terry Soo, who collectively wrote solutions to all the exercises during the PIMS–UBC summer school.

It would not be possible to include detailed proofs of all the results discussed in these lecture notes without substantially increasing their length, and a number of important topics are only alluded to. These include: the

inductive approach to the lace expansion, which is in many respects the most powerful method to prove convergence of the expansion; the “double” expansions that have been used to analyze r-point functions for $r \geq 3$; and the lace expansion on a tree, which is a method that can sometimes be used to replace a double expansion. (Two of these topics—the inductive method and double expansions—are discussed in recent lecture notes by Remco van der Hofstad [110].) Also, a complete proof of the convergence of the expansion is given only for the self-avoiding walk. This is the simplest setting for proving convergence, and convergence for the other models can be based on the ideas used in this setting. Finally, in an important new development about which it is too early to provide details, Sakai [181] has shown how to apply the lace expansion to analyze the Ising model in dimensions $d > 4$.

This work was supported in part by NSERC of Canada. Versions of the lectures were given at the University of British Columbia in Spring 2003, at EURANDOM in Fall 2003, at Saint-Flour in Summer 2004, and at PIMS/UBC in Summer 2005. The lecture notes were written primarily while I was travelling during 2003-04. I thank EURANDOM and the Thomas Stieltjes Institute, the University of Melbourne, Microsoft Research, and my hosts at these institutions, for their hospitality during visits to Eindhoven, Melbourne and Redmond.

I am grateful to the friends and colleagues with whom I have had the good fortune to work on topics related to these lecture notes. I thank Markus Heydenreich, Remco van der Hofstad, Mark Holmes, Sandra Kliem, Ed Perkins and Akira Sakai for suggesting improvements and for comments on earlier drafts of these notes. Many others have also made helpful comments of one form or another. Most of the illustrations (and all of the best ones) were produced by Bill Casselman, my colleague at the University of British Columbia and Graphics Editor of *Notices of the American Mathematical Society*.

I extend special thanks to David Brydges, whose patient teaching brought me into the subject, and to Takashi Hara and Remco van der Hofstad, who have played profound roles in the development of the ideas presented in these notes.

Vancouver, Gordon Slade
August 9, 2005

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