

Probability on trees and planar graphs, Banff, Canada, 15-09-2014

# First-passage percolation on random planar maps

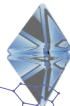
Timothy Budd

Niels Bohr Institute, Copenhagen.

budd@nbi.dk, <http://www.nbi.dk/~budd/>

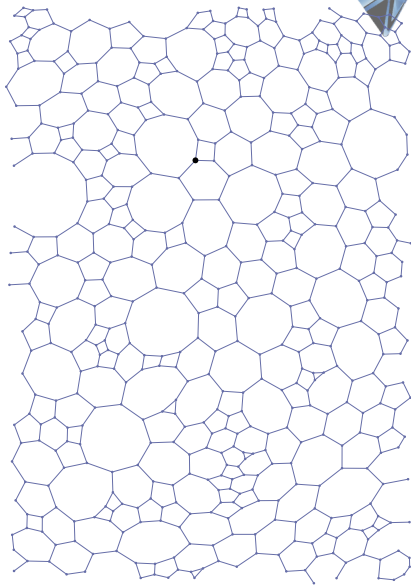
Partially based on  
arXiv:1408.3040

# First-passage percolation on a graph

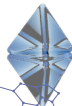


- ▶ Random i.i.d. edge weights  $w(e)$  with mean 1.
- ▶ Passage time  $v_1 \rightarrow v_2$

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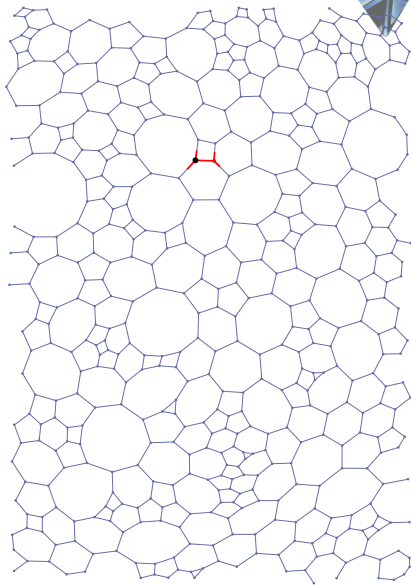


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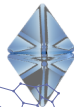


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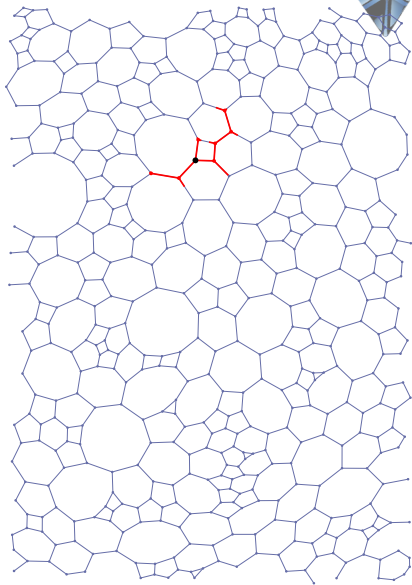


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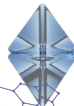


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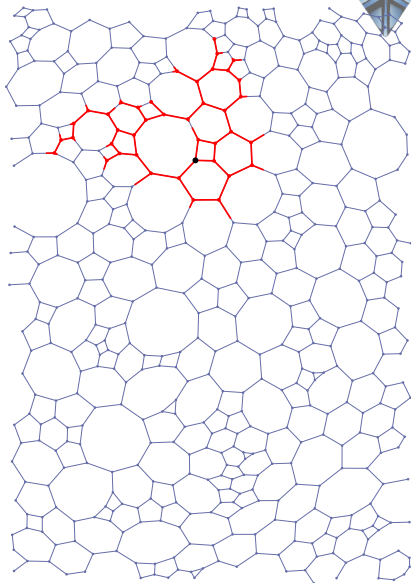


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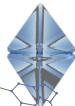


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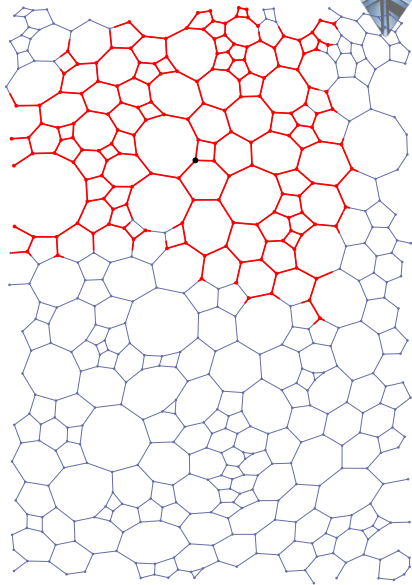


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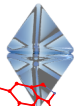


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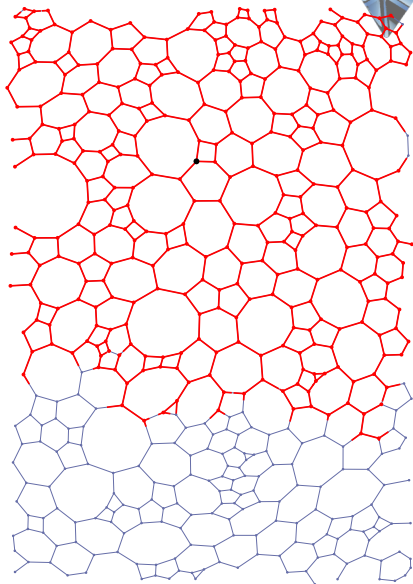


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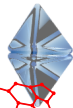


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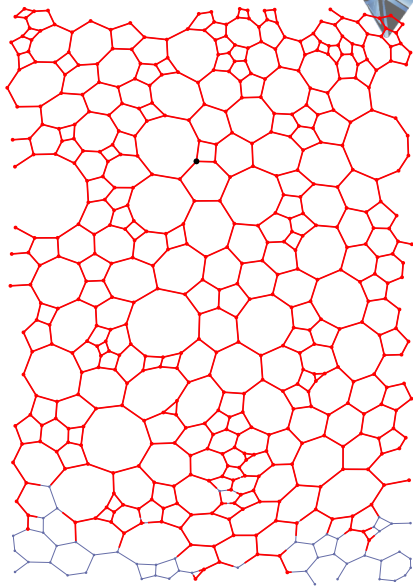


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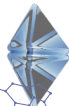
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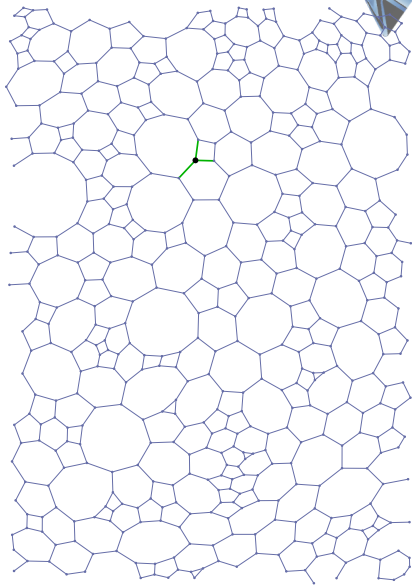
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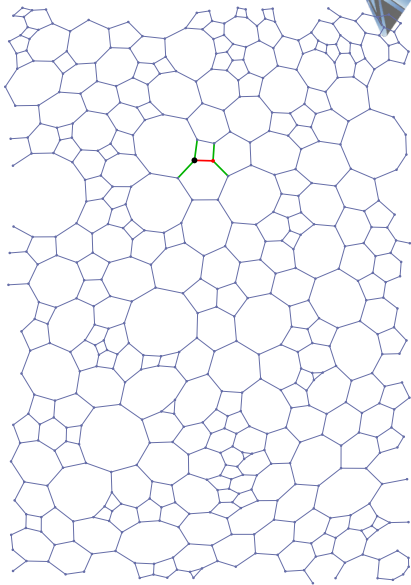
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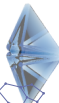
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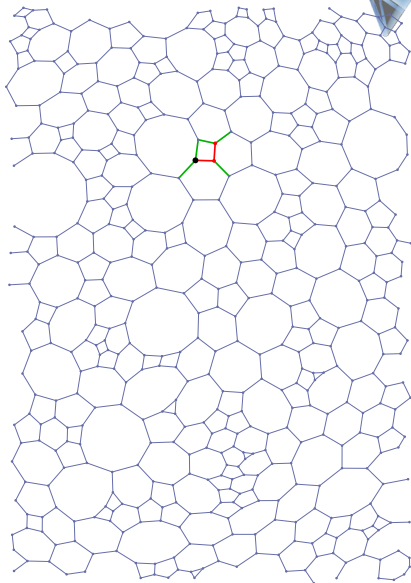
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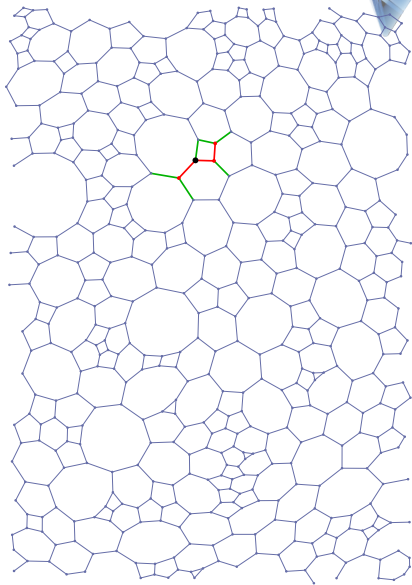


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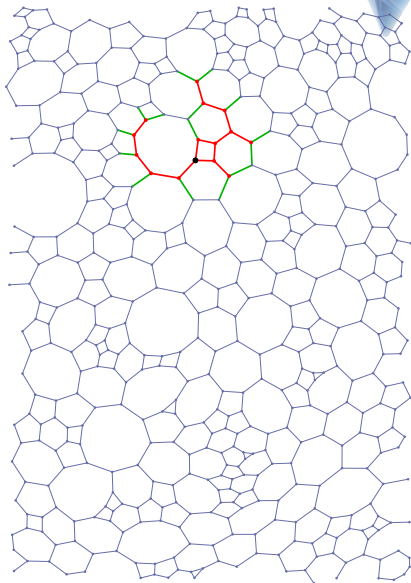
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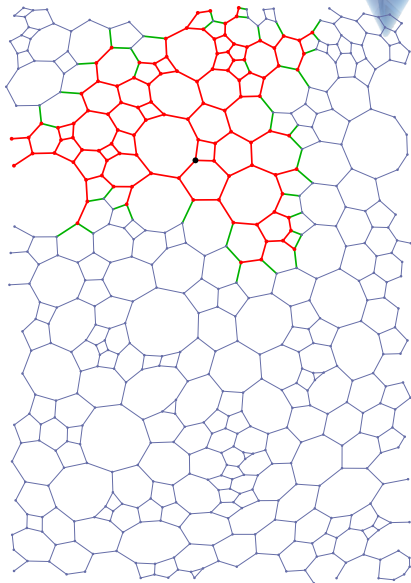


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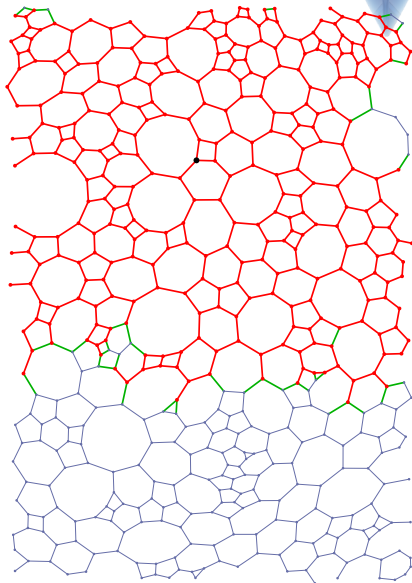


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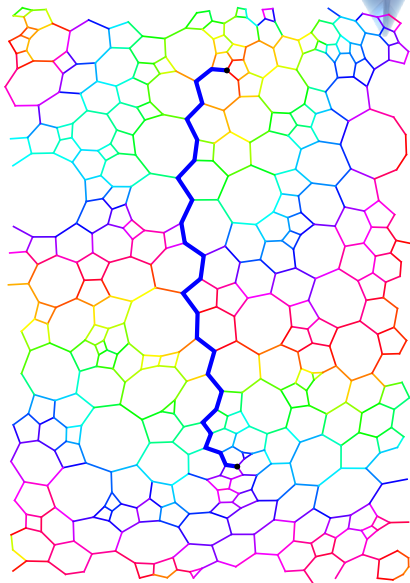
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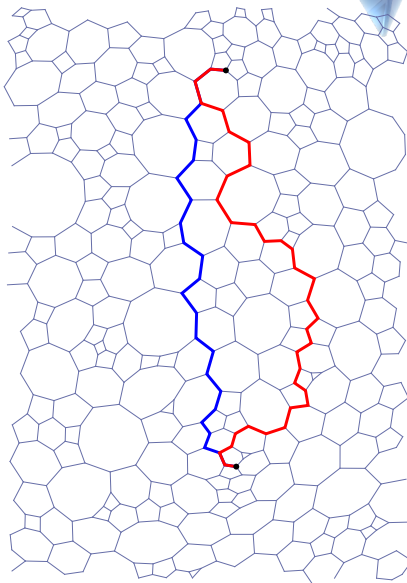
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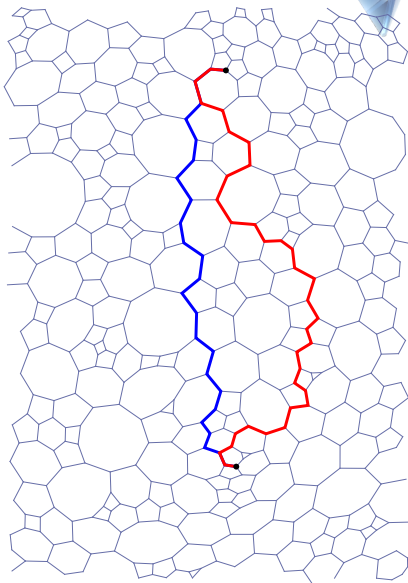
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- ▶ Asymptotically  $T < d < h$ .



# Time constants



- ▶ For many plane graphs ( $\mathbb{Z}^2$ , Poisson-Voronoi, Random Geometric) one can show that the *time constants*  $\lim_{d \rightarrow \infty} T/d$  and  $\lim_{d \rightarrow \infty} h/d$  exist almost surely using Kingman's subadditive ergodic theorem.

# Time constants

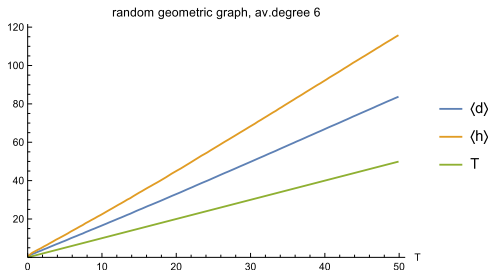


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- ▶ However, very few exact *time constants* known (ladder graph, ...?).

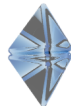
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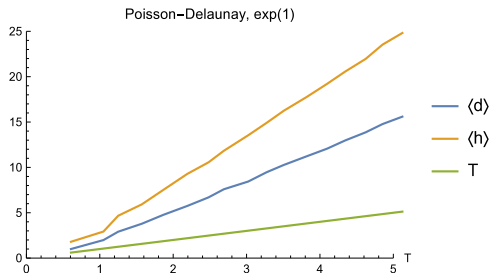
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- ▶ Numerically, many models seem to have  $d$  right in the middle of the bounds ( $T < d < h$ ). Explanation?



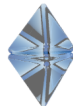
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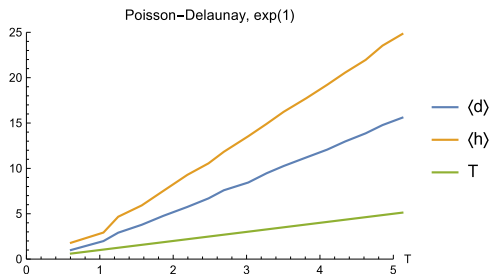
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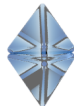
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- ▶ Let us look at random planar maps: assuming existence of the time constants we can compute them!



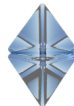
# Multi-point functions of general planar maps



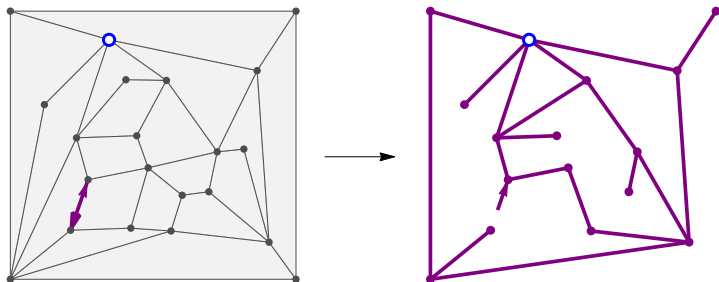
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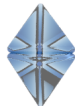
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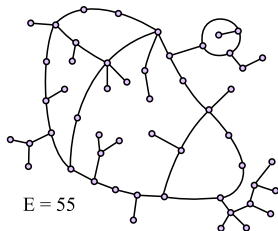
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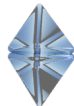
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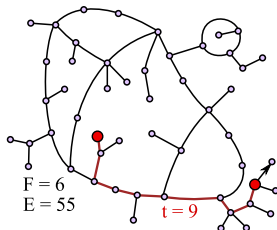
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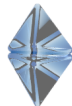
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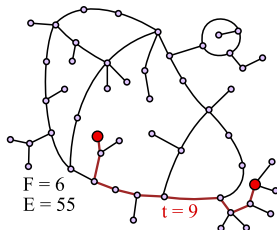
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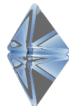
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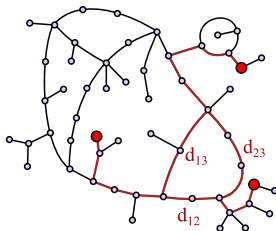
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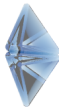


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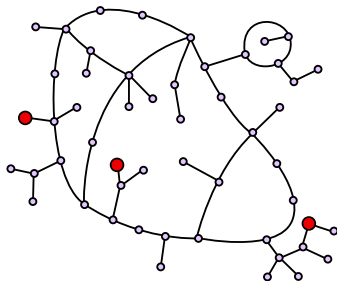


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  - ▶ Three-point function [Fusy, Guitter, '14]
- ▶ Consider the limit  $E \rightarrow \infty$  keeping  $F$  fixed. In terms of ...
  - ▶ ... quadrangulation: *Generalized Causal Dynamical Triangulations* (GCDT)
  - ▶ ... general planar maps: after “removal of trees” cubic maps with edges of random length.

# From general maps to weighted cubic maps



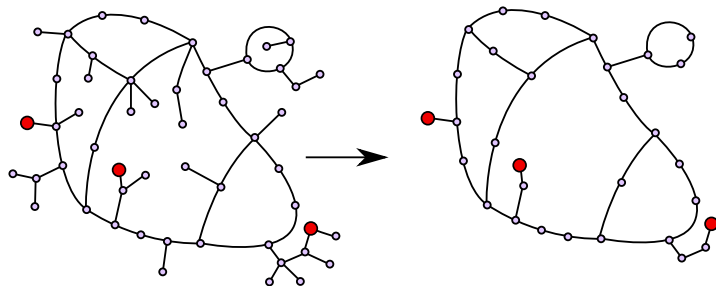
- Take a planar map with marked vertices and weight  $x$  per edge.



# From general maps to weighted cubic maps



- ▶ Take a planar map with marked vertices and weight  $x$  per edge.
- ▶ Remove dangling edges

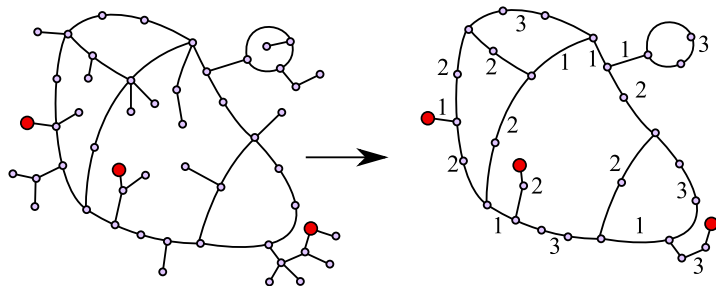




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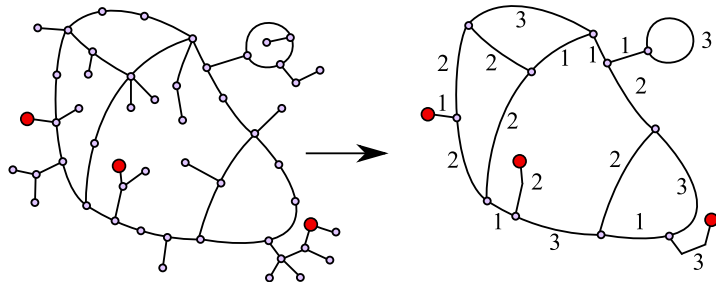
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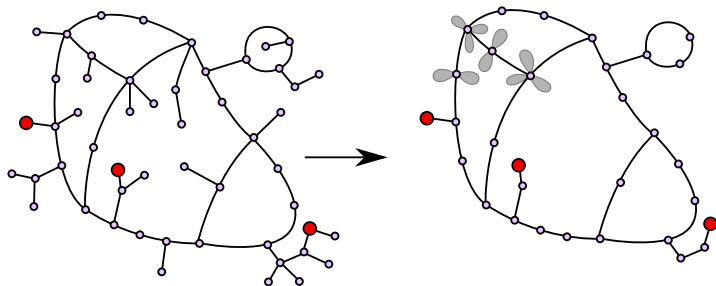
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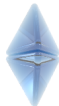
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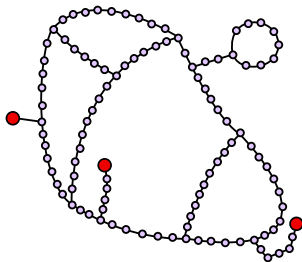
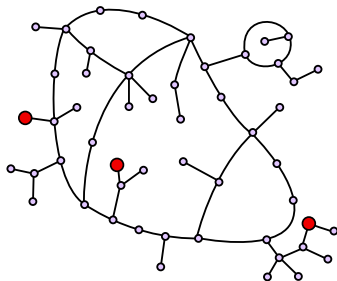
- ▶ Take a planar map with marked vertices and weight  $x$  per edge.
- ▶ Remove dangling edges and combine neighboring edges while keeping track of length.
- ▶ Each “subedge” comes with weight  $x((1 - \sqrt{1 - 4x})/x)^2$ , hence length is geometrically distributed.



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- ▶ Take a planar map with marked vertices and weight  $x$  per edge.
- ▶ Remove dangling edges and combine neighboring edges while keeping track of length.
- ▶ Each “subedge” comes with weight  $x((1 - \sqrt{1 - 4x})/x)^2$ , hence length is geometrically distributed.
- ▶ Scaling limit  $x \rightarrow 1/4$  and edge lengths  $\ell(x) := \sqrt{4 - 16x}$ : lengths are exponentially distributed with mean 1. Maximal number of edges preferred: almost surely cubic and univalent marked vertices.



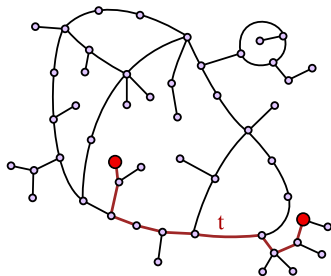
# Two-point function



- ▶ 2-point function for general planar maps with weight  $x$  per edge and  $z$  per face and distance  $t$  between marked vertices: [Bouttier et al, '13]

$$\mathcal{G}_{z,x}(t) = \log \left[ \frac{(1 - a\sigma^{t+1})^3}{(1 - a\sigma^{t+2})^3} \frac{(1 - a\sigma^{t+3})}{(1 - a\sigma^t)} \right], \quad (1)$$

where  $a = a(z, x)$  and  $\sigma = \sigma(z, x)$  solution of algebraic equations.



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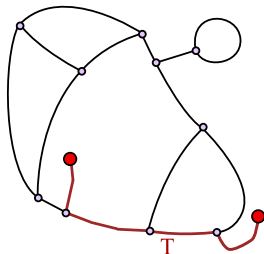
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- ▶ Scaling  $z = \ell(x)^3 g$ ,  $t = T/\ell(x)$ ,  $x \rightarrow 1/4$ :

$$G_{g,2}^{(1,1)}(T) = \partial_T^3 \log(\Sigma \cosh \Sigma T + \alpha \sinh \Sigma T), \quad \Sigma := \sqrt{\frac{3}{2}\alpha^2 - \frac{1}{8}},$$

and  $\alpha$  is solution to  $\alpha^3 - \alpha/4 + g = 0$ .



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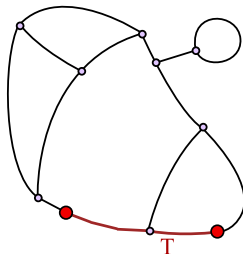
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- ▶ Bivalent marked vertices:

$$G_{g,2}^{(2,2)}(T) = \frac{1}{4}(1 + \partial_T)^2 G_{g,2}^{(1,1)}(T)$$



# Two-point function



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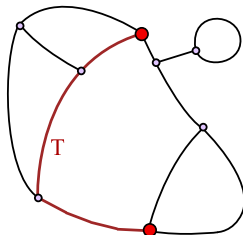
and  $\alpha$  is solution to  $\alpha^3 - \alpha/4 + g = 0$ .

- Bivalent marked vertices:

$$G_{g,2}^{(2,2)}(T) = \frac{1}{4}(1 + \partial_T)^2 G_{g,2}^{(1,1)}(T)$$

- Completely cubic:

$$G_{g,2}^{(3,3)}(T) = \frac{1}{9}(2 + \partial_T)^2 G_{g,2}^{(2,2)}(T)$$





# Two-point function



- 2-point function for general planar maps with weight  $x$  per edge and  $z$  per face and distance  $t$  between marked vertices: [Bouttier et al, '13]

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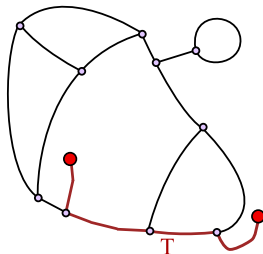
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and  $\alpha$  is solution to  $\alpha^3 - \alpha/4 + g = 0$ .

- Scaling limit:  $g \rightarrow \frac{1}{12\sqrt{3}}$ , i.e.  
 $\alpha \rightarrow \frac{1}{\sqrt{12}}$  and  $\Sigma \rightarrow 0$ .  
 Renormalizing  $\mathcal{T} := \Sigma T$  gives

$$G_{g,2}^{(1,1)}(T)\Sigma^{-3} \rightarrow 2 \frac{\cosh \mathcal{T}}{\sinh^3 \mathcal{T}}.$$



# Two-point function



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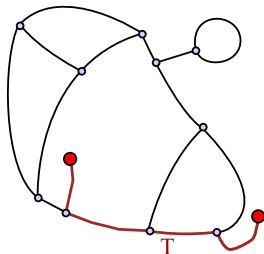
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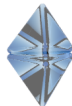
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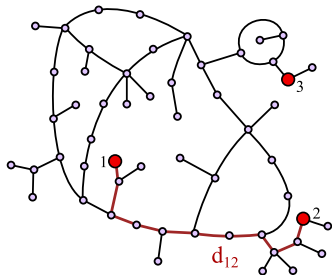
- Agrees with distance-profile of the Brownian map.



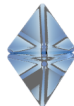
# Three-point function



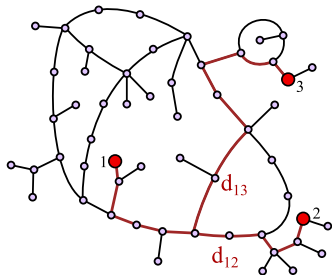
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .



# Three-point function



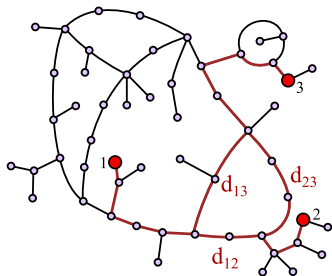
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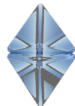
# Three-point function



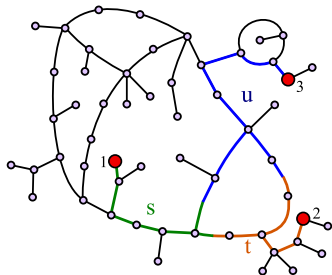
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .



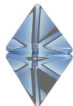
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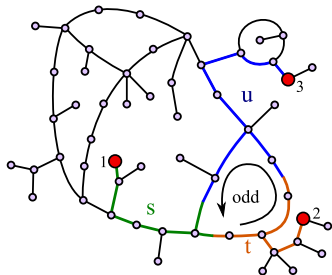
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .
- ▶ Reparametrize  $d_{12} = s + t$ ,  $d_{13} = s + u$ ,  $d_{23} = u + t$ .



# Three-point function



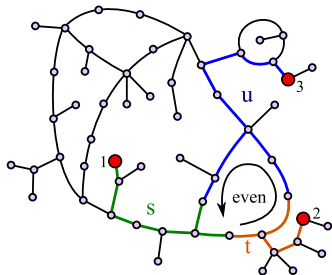
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .
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- ▶ Even case:  $s, t, u \in \mathbb{Z}$ . Odd case:  $s, t, u \in \mathbb{Z} + \frac{1}{2}$ .



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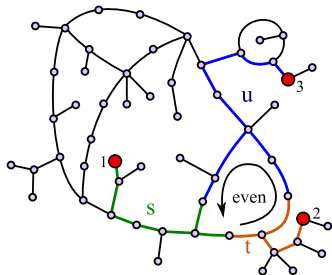




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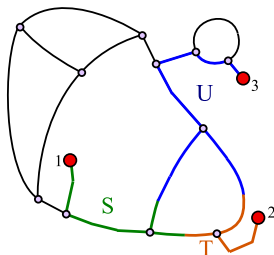
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .
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- ▶ Explicit expressions  $\mathcal{G}_{z,x}^{\text{even}}(s, t, u)$ ,  $\mathcal{G}_{z,x}^{\text{odd}}(s, t, u)$  known. [Fusy, Guitter, '14]



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- ▶ Scaling again  $g \rightarrow \frac{1}{12\sqrt{3}}$ ,  $\mathcal{T} := \Sigma T$ , etc., gives

$$G_{g,3}^{(1)}(S, T, U)\Sigma^{-2} \rightarrow \frac{1}{12}\partial_S\partial_T\partial_U \frac{\sinh^2 \mathcal{S} \sinh^2 \mathcal{T} \sinh^2 \mathcal{U} \sinh^2(\mathcal{S} + \mathcal{T} + \mathcal{U})}{\sinh^2(\mathcal{S} + \mathcal{T}) \sinh^2(\mathcal{T} + \mathcal{U}) \sinh^2(\mathcal{U} + \mathcal{S})},$$

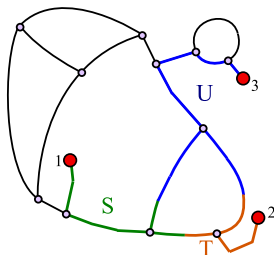
which is the Brownian map 3-point function.

# Three-point function



- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .
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- ▶ Unless cycle vanishes, i.e. completely confluent, even and odd occur with equal probability. Hence

$$G_{g,3}^{\text{conf}} = G_{g,3}^{\text{even}} - G_{g,3}^{\text{odd}}$$

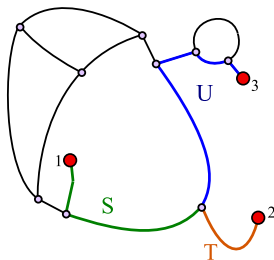


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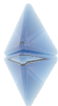


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# Three-point function



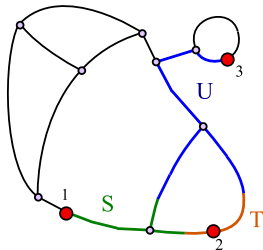
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .
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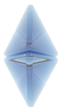
$$G_{g,3}^{\text{conf}} = G_{g,3}^{\text{even}} - G_{g,3}^{\text{odd}}$$

- ▶ Bivalent marked vertices

$$\begin{aligned} G_{g,3}^{(2)} = & \frac{1}{8}(1 + \partial_S)(1 + \partial_T)(1 + \partial_U)G_{g,3}^{(1)}(S, T, U) \\ & + G_{g,2}^{(2)}(T + U)\delta(S) + G_{g,2}^{(2)}(U + S)\delta(T) + G_{g,2}^{(2)}(S + T)\delta(U) \end{aligned}$$



# Three-point function



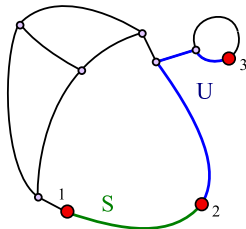
- ▶ Three marked vertices with pair-wise distances  $d_{12}$ ,  $d_{13}$  and  $d_{23}$ .
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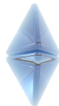
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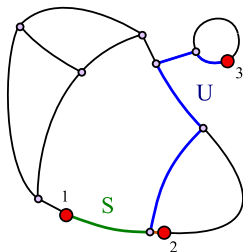


# Expected hop count for random cubic map



- Consider the limit  $T \rightarrow 0$  (but  $S, T, U > 0$ ) of the completely confluent three-point function, i.e.

$$\hat{G}_{g,2}^{(2)}(S, U) := \lim_{T \rightarrow 0} \frac{1}{8} (1 + \partial_S)(1 + \partial_T)(1 + \partial_U) [G_{g,3}^{\text{even}}(S, T, U) - G_{g,3}^{\text{odd}}(S, T, U)]$$



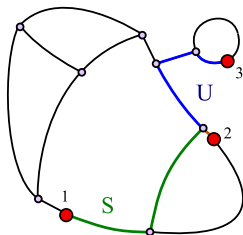


# Expected hop count for random cubic map

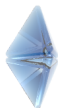


- Consider the limit  $T \rightarrow 0$  (but  $S, T, U > 0$ ) of the completely confluent three-point function, i.e.

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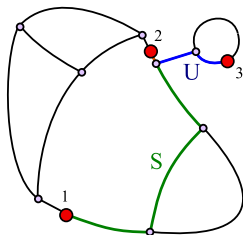


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# Expected hop count for random cubic map



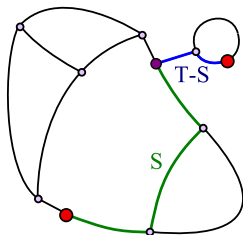
- Consider the limit  $T \rightarrow 0$  (but  $S, T, U > 0$ ) of the completely confluent three-point function, i.e.

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- Hence, for fixed number of faces  $F$ ,

$$\frac{\hat{G}_{F,2}^{(2)}(S, T - S)}{G_{F,2}^{(2)}(T)}$$

is the expected density of vertices  
(at distance  $S$ ) along a geodesic of  
length/passage time  $T$ .



# Expected hop count for random cubic map



- Consider the limit  $T \rightarrow 0$  (but  $S, T, U > 0$ ) of the completely confluent three-point function, i.e.

$$\hat{G}_{g,2}^{(2)}(S, U) := \lim_{T \rightarrow 0} \frac{1}{8} (1 + \partial_S)(1 + \partial_T)(1 + \partial_U) [G_{g,3}^{\text{even}}(S, T, U) - G_{g,3}^{\text{odd}}(S, T, U)]$$

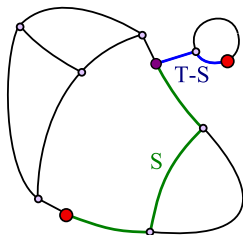
- Hence, for fixed number of faces  $F$ ,

$$\frac{\hat{G}_{F,2}^{(2)}(S, T - S)}{G_{F,2}^{(2)}(T)}$$

is the expected density of vertices  
(at distance  $S$ ) along a geodesic of  
length/passage time  $T$ .

- Scaling limit:

$$\hat{G}_{g,2}^{(2)}(S, T - S) \rightarrow \left(1 + \frac{1}{\sqrt{3}}\right) G_{g,2}^{(2)}(T).$$



# Expected hop count for random cubic map



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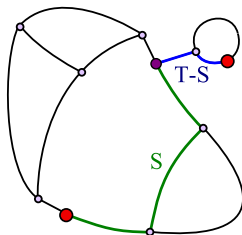
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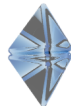
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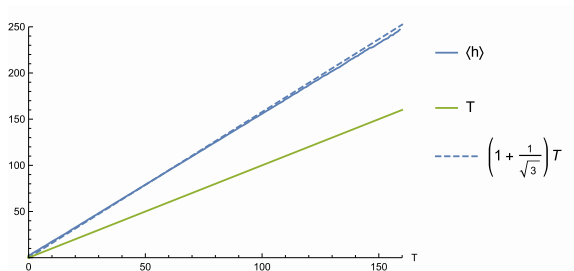


Asymptotic hop count to passage time ratio is  $\langle h \rangle / T \rightarrow 1 + \frac{1}{\sqrt{3}}$ .

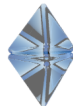
# Time constants for FPP on a random cubic graph



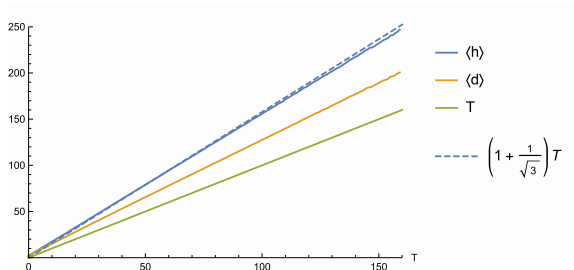
- ▶ We have seen  $\langle h \rangle / T \rightarrow 1 + \frac{1}{\sqrt{3}}$ . This is confirmed numerically (random triangulation 128k triangles).



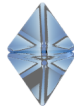
# Time constants for FPP on a random cubic graph



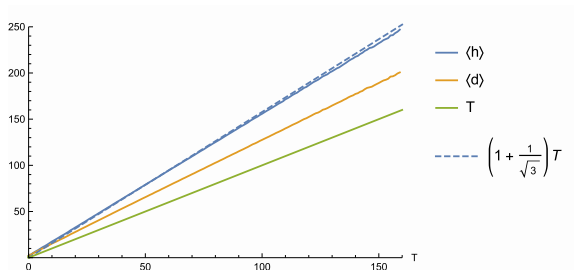
- ▶ We have seen  $\langle h \rangle / T \rightarrow 1 + \frac{1}{\sqrt{3}}$ . This is confirmed numerically (random triangulation 128k triangles).
- ▶ Let us assume that  $h$ ,  $T$  and the graph distance  $d$  are asymptotically (almost surely) linearly related.



# Time constants for FPP on a random cubic graph

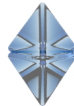


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- ▶ Then we can determine the ratio  $d/T$  simply by comparing the corresponding two-point functions.

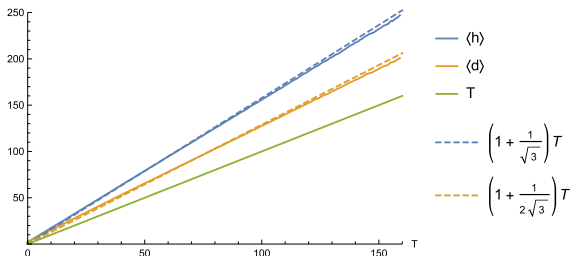




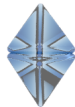
# Time constants for FPP on a random cubic graph



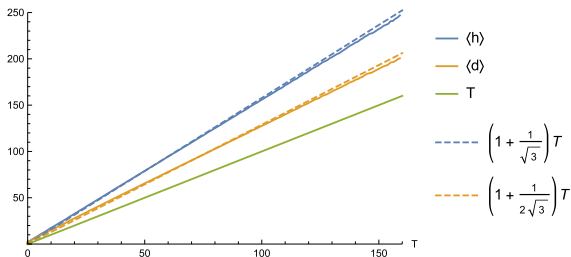
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- ▶ Deduce from transfer matrix approach in [Kawai et al, '93]:  
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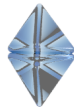
# Time constants for FPP on a random cubic graph



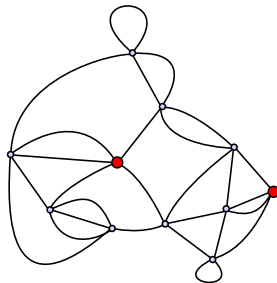
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- ▶ Deduce from transfer matrix approach in [Kawai et al, '93]:  
 $h/T \rightarrow 1 + \frac{1}{2\sqrt{3}}$ .
- ▶ Simple relation:  $d = (h + T)/2$ . Is it true more generally?



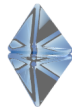
# Expected hop count for $p$ -regular maps



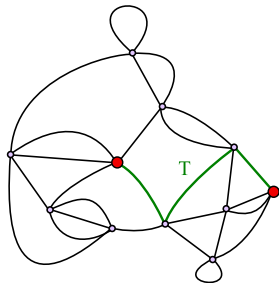
- ▶ Two vertices a distance  $T$  apart.



# Expected hop count for $p$ -regular maps



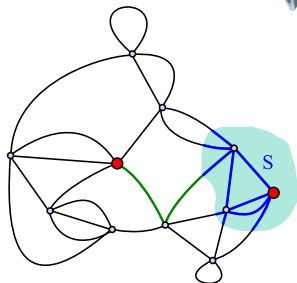
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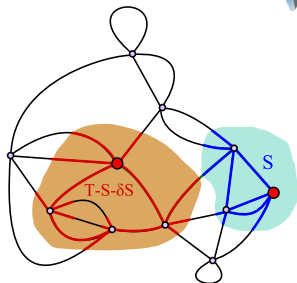
- ▶ Two vertices a distance  $T$  apart.
- ▶ Determine the balls of radius  $S$  and  $T - S - \delta S$ . They almost touch.



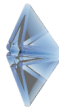
# Expected hop count for $p$ -regular maps



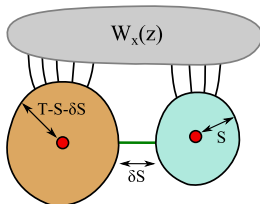
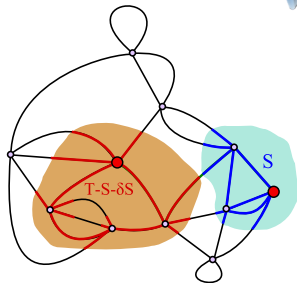
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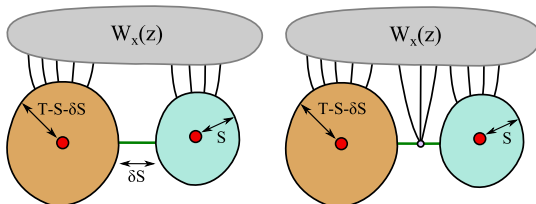
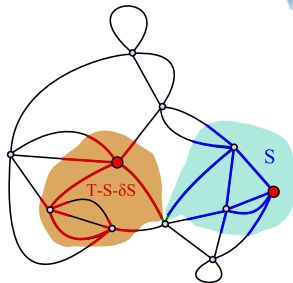
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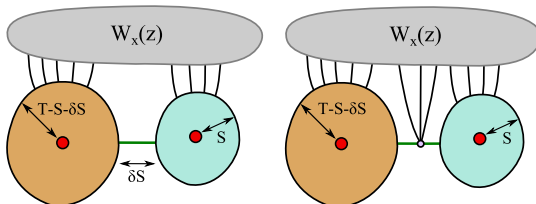
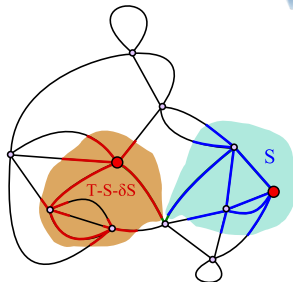


- ▶ Two vertices a distance  $T$  apart.
- ▶ Determine the balls of radius  $S$  and  $T - S - \delta S$ . They almost touch.
- ▶ As  $\delta S \rightarrow 0$ , conditioned on the balls, a vertex occurs with probability  $P \delta S$  with

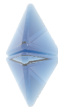
$$P = (p-1) \frac{W_{N-1, d+p-2}}{W_{N, d}}$$

in terms of the disk function

$$W_x(z) = \sum_{N=0}^{\infty} \sum_{d=1}^{\infty} z^{-d-1} x^N W_{N, d}.$$



# Expected hop count for $p$ -regular maps

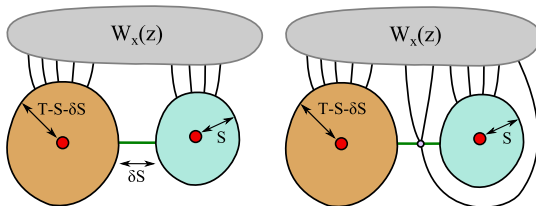
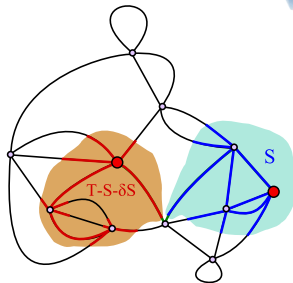


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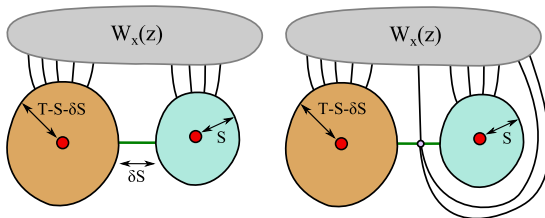
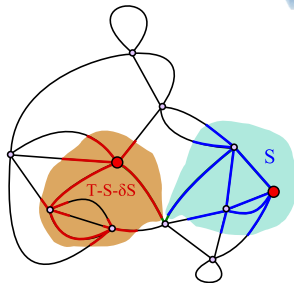


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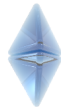
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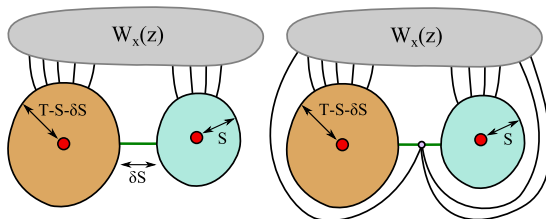
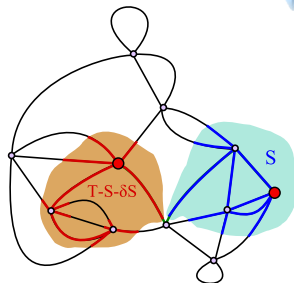


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# Expected hop count for $p$ -regular maps

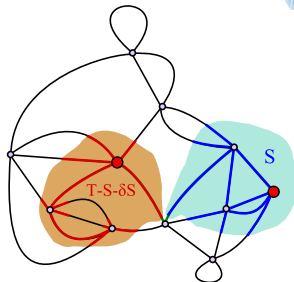


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Asymptotic hop count to passage time ratio is  $\langle h \rangle / T \rightarrow (p-1) x_c z_c^{p-2}$ .

# Expected hop count for $p$ -regular maps

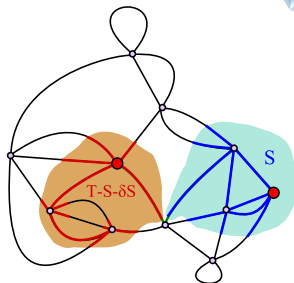


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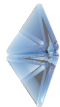
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Asymptotic hop count to passage time ratio is  $\langle h \rangle / T \rightarrow (p-1) x_c z_c^{p-2}$ .

- ▶  $p = 3$ :  $x_c = 1/(2 \cdot 3^{3/4})$ ,  $z_c = 3^{3/4}(1 + 1/\sqrt{3})$ ,  $\frac{\langle h \rangle}{T} = 1 + 1/\sqrt{3}$ .

# Expected hop count for $p$ -regular maps

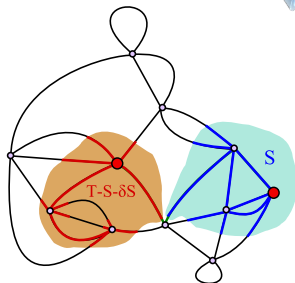


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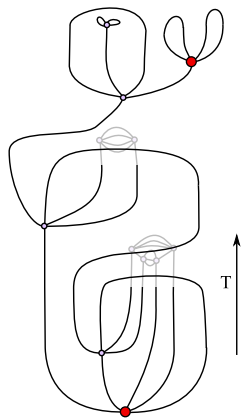
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- ▶  $p$  even:  $x_c = \left(\frac{p-2}{p}\right)^{\frac{p}{2}} \frac{4}{p-2} \left(\frac{p}{p/2}\right)^{-1}$ ,  $z_c = \sqrt{\frac{4p}{p-2}}$ ,  $\frac{\langle h \rangle}{T} = 2^{p-2} \left(\frac{p-2}{2}\right)^{-1}$ .

# Transfer matrix for FPP



- Take a  $p$ -regular weighted planar map with two marked points.

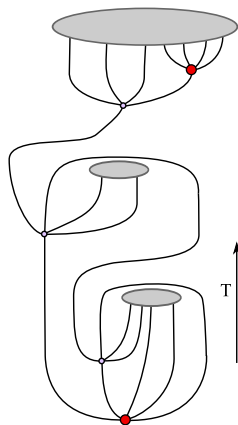




# Transfer matrix for FPP



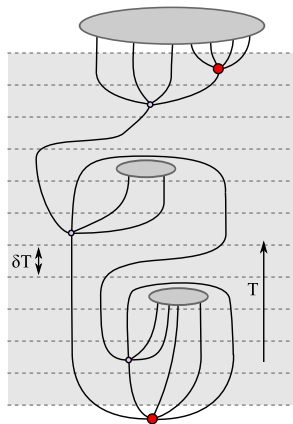
- ▶ Take a  $p$ -regular weighted planar map with two marked points.
- ▶ Identify baby universes.



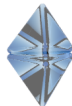
# Transfer matrix for FPP



- ▶ Take a  $p$ -regular weighted planar map with two marked points.
- ▶ Identify baby universes.
- ▶ Cut into small passage time intervals.

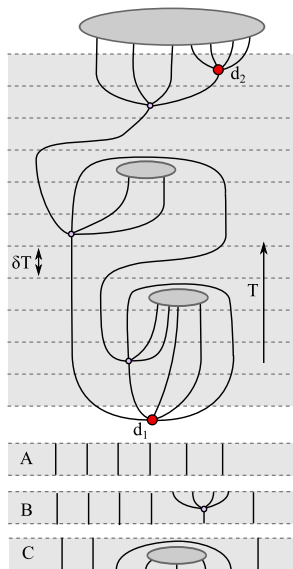


# Transfer matrix for FPP

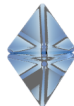


- ▶ Take a  $p$ -regular weighted planar map with two marked points.
- ▶ Identify baby universes.
- ▶ Cut into small passage time intervals.
- ▶ Write  $G_x(z, T) := \sum_{d_1} z^{-d_1-1} G_{x,2}^{(d_1,d_2)}(T)$  and the disk function  $W_x(z) := \sum_d z^{-d-1} G_{x,1}^{(d)}$  (weight  $x$  per vertex). Then

$$\frac{\partial}{\partial T} G_x(z, T) = \frac{\partial}{\partial z} \left[ \underbrace{(z - xz^{p-1})}_A - \underbrace{2 W_x(z)}_C \right] G_x(z, T)$$



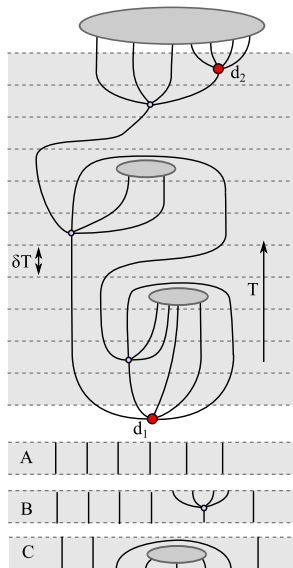
# Transfer matrix for FPP



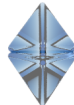
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$$\frac{\partial}{\partial T} G_x(z, T) = \frac{\partial}{\partial z} [(z - xz^{p-1} - 2W_x(z)) G_x(z, T)]$$

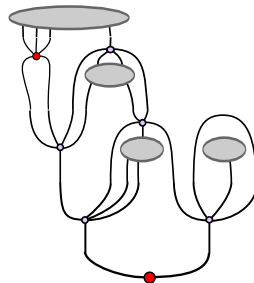
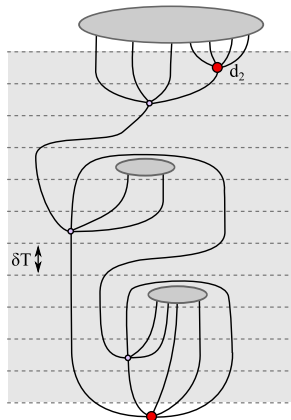
- ▶ Precisely this formula was used in [\[Ambjorn, Watabiki, '95\]](#) as an approximation to derive the 2-point function for triangulations. Now we know it is not just an approximation!



# Transfer matrix for graph distance [Kawai et al, '93]

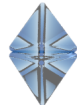


- Now take all edges to have length 1.  
Again we can build a transfer matrix.

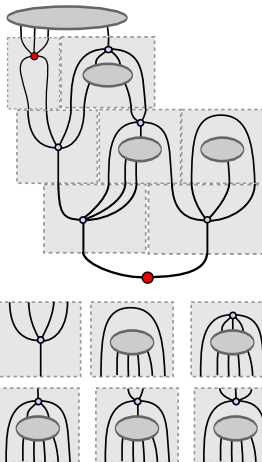
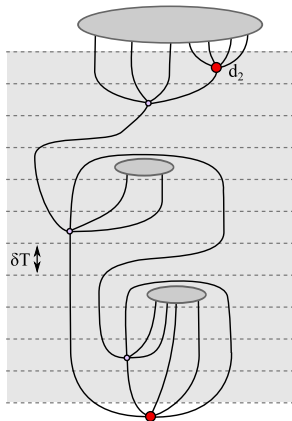


# Transfer matrix for graph distance

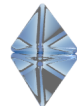
[Kawai et al, '93]



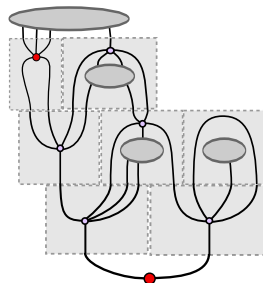
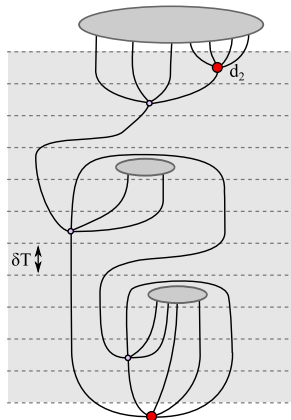
- Now take all edges to have length 1.  
Again we can build a transfer matrix.



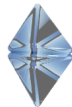
# Transfer matrix for graph distance [Kawai et al, '93]



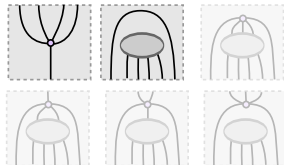
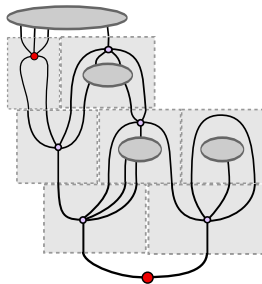
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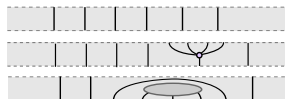
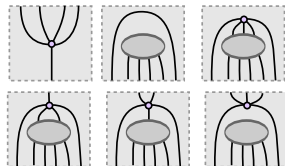
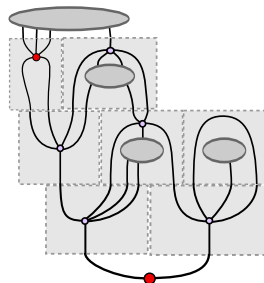




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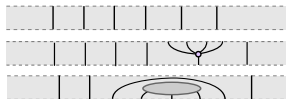
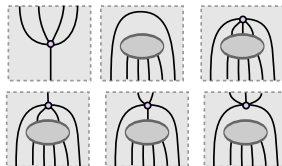
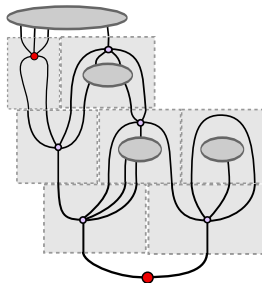


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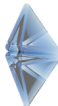


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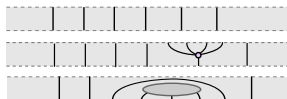
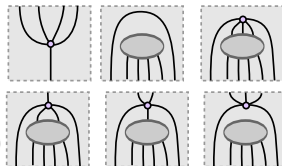
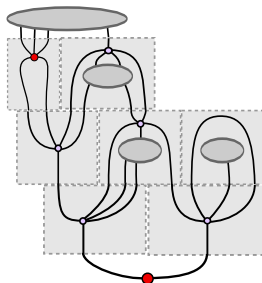
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$$\text{Diagram 1} \sim \text{Diagram 2} \sim x_c z_c^{p-2} \text{Diagram 3}$$

- ▶ and therefore

$$\frac{\text{Diagram 1} + \text{Diagram 2} + \text{Diagram 3} + \text{Diagram 4} + \text{Diagram 5}}{2} \rightarrow \frac{1}{2}(1 + (p-1)x_c z_c^{p-2})$$

Graph distance to passage time ratio is  $d/T \rightarrow (1 + h/T)/2$ .



# Conclusion & open questions



- ▶ Conclusions

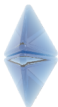
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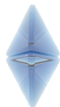
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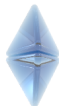
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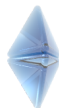
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*Thanks!*