Marches dans des cônes: exposants critiques

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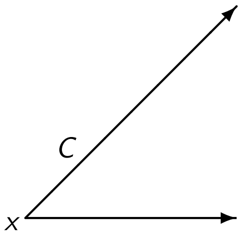
Random processes (RW & BM) in cones

First exit time from a cone C



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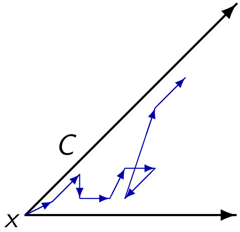

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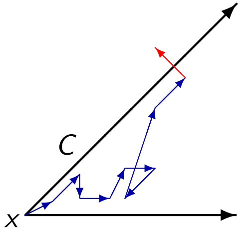

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- $\tau_C = \inf\{n \in \mathbf{N} \ : S(n) \notin C\}$ (S RW)
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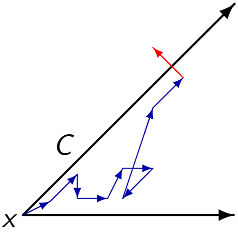

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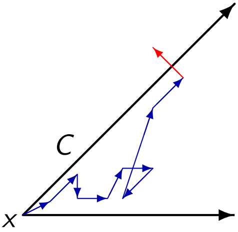

Persistence probabilities $\rightsquigarrow$ total number of walks

- $\mathbf{P}_x[\tau_C > n] \sim \kappa \cdot V(x) \cdot \rho^n \cdot n^{-\alpha}$

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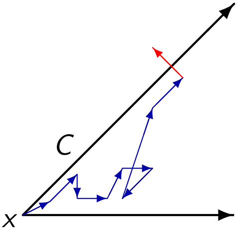

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Random processes (RW & BM) in cones

First exit time from a cone C

- $\color{green}{\tau_C} = \inf\{n \in \mathbf{N} \;:\; \color{green}{S(n)} \notin C\}$ $\color{green}{(S \text{ RW})}$
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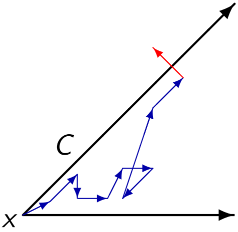

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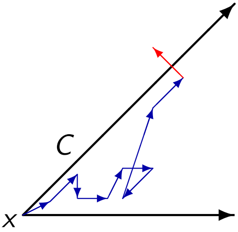

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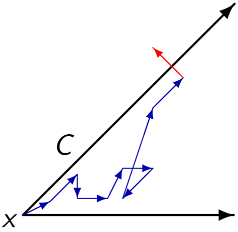

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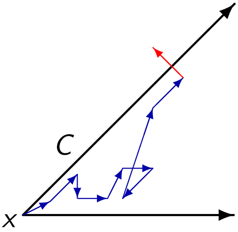

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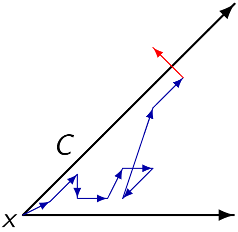

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Aim of the talk: understanding the critical exponents α

Definition of random walks & motivations

Random walk on $\mathbf{Z}^d$

- A *random walk* $\{S(n)\}_{n\geqslant 0}$ is

$$S(n) = x + X(1) + \cdots + X(n),$$

where the $X(i)$ are i.i.d.

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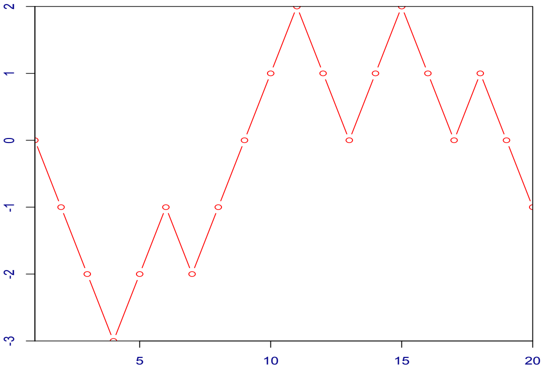

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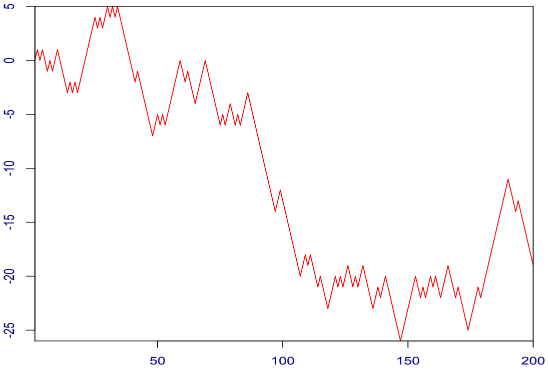

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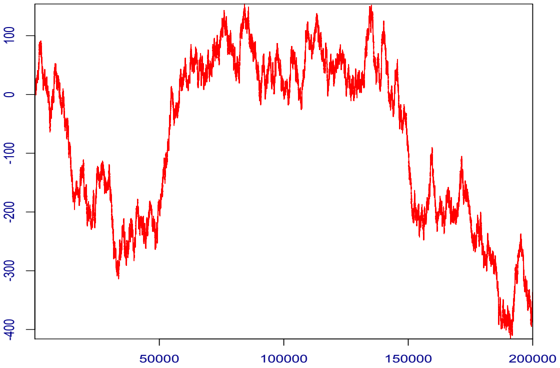

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Motivations

- *Persistence probabilities* in statistical physics
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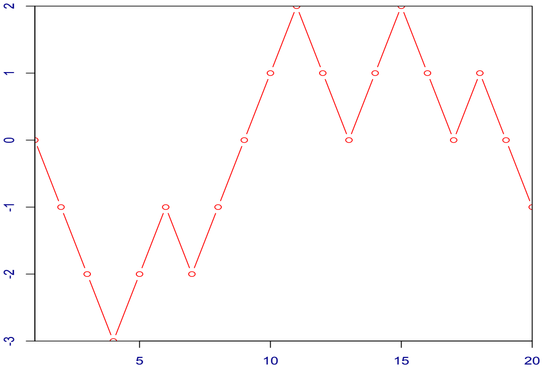
Motivations

- *Persistence probabilities* in statistical physics
- Constructing *processes conditioned* never to leave cones
- *Asymptotics* of numbers of walks
- *Transcendental nature* of functions counting walks in cones
$\rightsquigarrow$ Alin Bostan's course at AEC
- Important & combinatorial cones (quarter/half/slit plane, orthants, Weyl chambers, etc.)

Non-constrained walk with $\mathfrak{S} = \{-1, 1\}$



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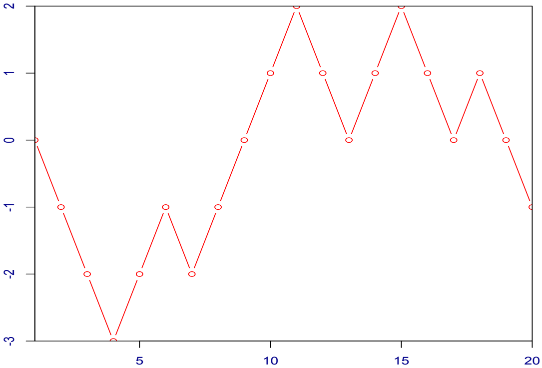

▷ $\#\{x \xrightarrow{n} \mathbf{Z}\} = 2^n$

Walk $\rightsquigarrow$ Exponent 0

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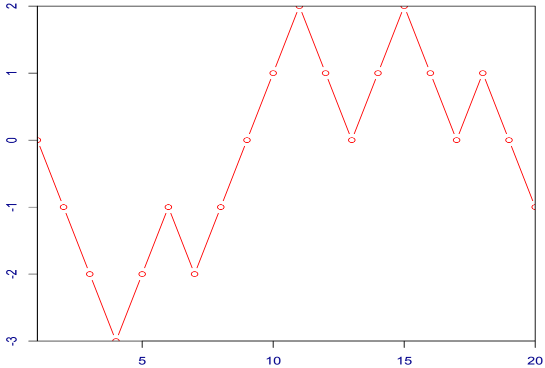

- $\#\{x \xrightarrow{n} \mathbf{Z}\} = 2^n$ Walk $\rightsquigarrow$ Exponent 0
- $\#\{x \xrightarrow{n} y\} = \binom{n}{\frac{n+(y-x)}{2}} \sim \sqrt{\frac{2}{\pi}} \frac{2^n}{\sqrt{n}}$ Bridge $\rightsquigarrow$ Exponent $\frac{1}{2}$

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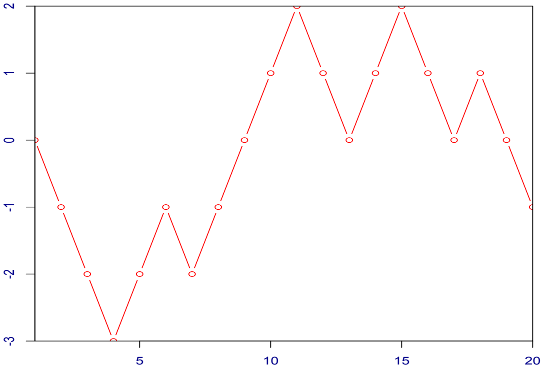

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- $\sum \frac{1}{\sqrt{n}} = \infty$: *recurrence* of the simple random walk in $\mathbf{Z}$

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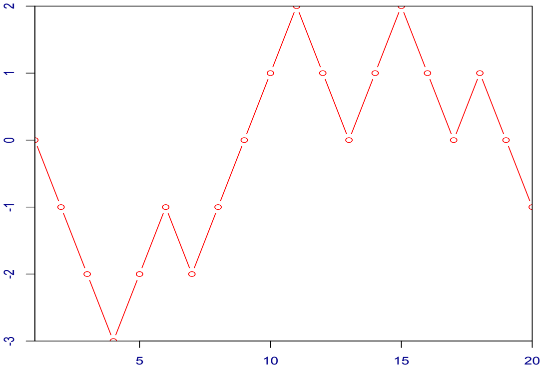

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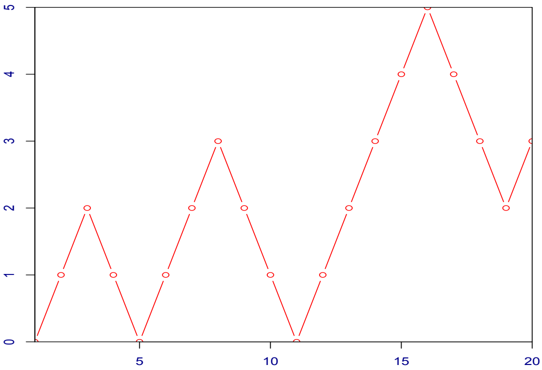
- $\sum \frac{1}{\sqrt{n}} = \infty$: *recurrence* of the simple random walk in $\mathbf{Z}$
- Constant $\sqrt{\frac{2}{\pi}}$ *independent of x & y* in the asymptotics

Constrained walk with $\mathfrak{S} = \{-1, 1\}$ (Dyck paths)



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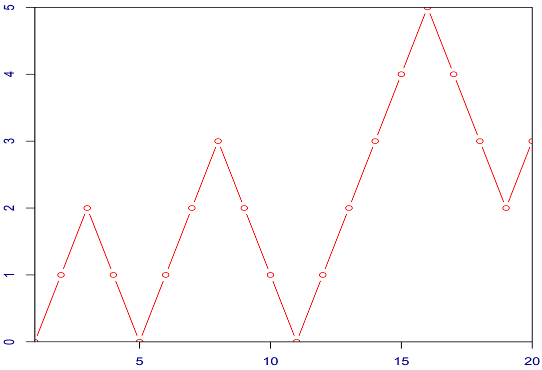

▷ $\#_{\mathbf{N}}\{x \xrightarrow{n} \mathbf{N}\} \sim \dfrac{2^n}{\sqrt{n}}$ Meanders $\rightsquigarrow$ Exponent $\dfrac{1}{2}$

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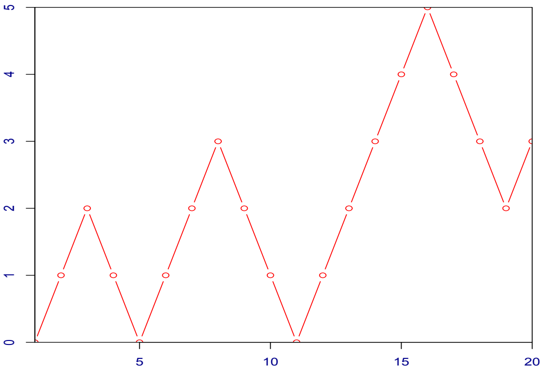

- $\triangleright$ $\#_{\mathbf{N}}\{x \xrightarrow{n} \mathbf{N}\} \sim \dfrac{2^n}{\sqrt{n}}$ Meanders $\rightsquigarrow$ Exponent $\dfrac{1}{2}$
- $\triangleright$ $\#_{\mathbf{N}}\{x \xrightarrow{n} y\} \sim \dfrac{2^n}{n^{3/2}}$ Excursions $\rightsquigarrow$ Exponent $\dfrac{3}{2}$

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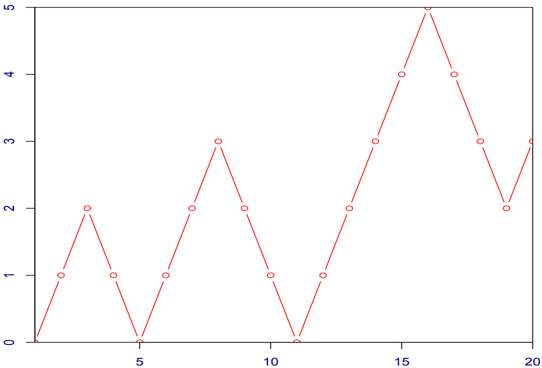

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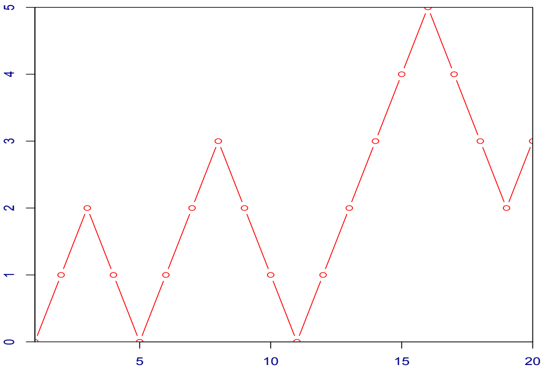

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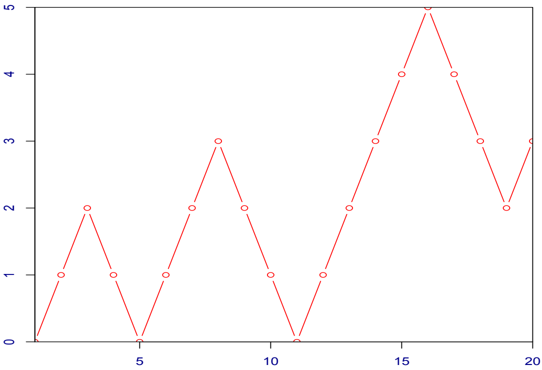

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- *Wiener-Hopf* techniques in probability theory
- See ✎ Bousquet-Mélou & Petkovšek '00; Banderier & Flajolet '02

Beyond the algebraic exponents 0, $\frac{1}{2}$ & $\frac{3}{2}$

Weighted models in dimension 1

Drift $\sum_{s\in\mathfrak{S}} s$ governs the exponents, which are still 0, $\frac{1}{2}$ & $\frac{3}{2}$

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The simple walk in two-dimensional wedges

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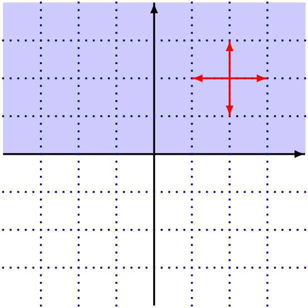

- Half-plane:
  one-dimensional case
- Dyck paths
- Total number of walks:
  $\rightsquigarrow$ Exponent $\frac{1}{2}$
- Excursions:
  $\rightsquigarrow$ Exponent $2 = \frac{3}{2} + \frac{1}{2}$

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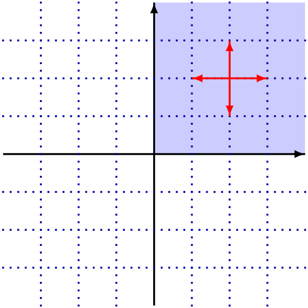

- Quarter plane: product of two one-dimensional cases
- Reflection principle
- Total number of walks:
  $\rightsquigarrow$ Exponent $1 = \frac{1}{2} + \frac{1}{2}$
- Excursions:
  $\rightsquigarrow$ Exponent $3 = \frac{3}{2} + \frac{3}{2}$

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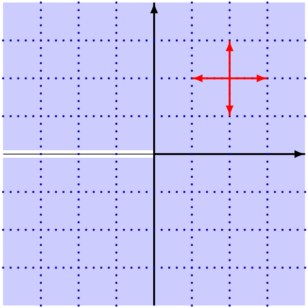

- Slit plane:
  ✎ Bousquet-Mélou & Schaeffer '00
- Highly non-convex cone
- Total number of walks:
  $\rightsquigarrow$ Exponent $\frac{1}{4}$
- Excursions:
  $\rightsquigarrow$ Exponent $\frac{3}{2}$

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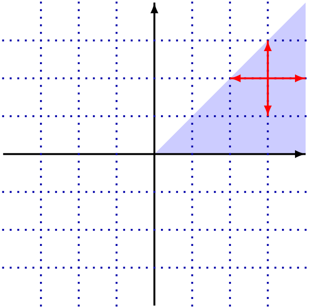

- 45°: ✎ Gouyou-Beauchamps '86
- See
  ✎ Bousquet-Mélou & Mishna '10
- Total number of walks:
  $\rightsquigarrow$ Exponent 2
- Excursions:
  $\rightsquigarrow$ Exponent 5

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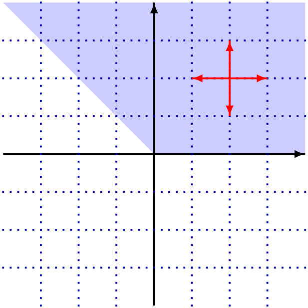

- 135°: Gessel
- See ✎ Kauers, Koutschan & Zeilberger '09; etc.
- Total number of walks:
  $\rightsquigarrow$ Exponent $\frac{2}{3}$
- Excursions:
  $\rightsquigarrow$ Exponent $\frac{7}{3}$

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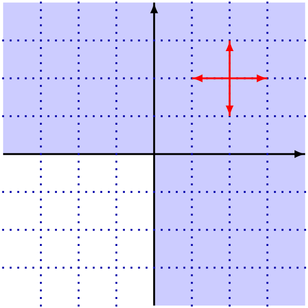


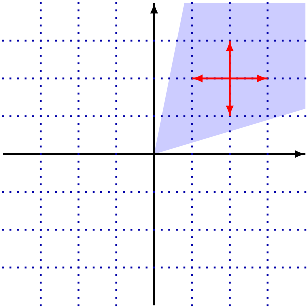
- Walks avoiding a quadrant
- See ✎ Bousquet-Mélou '15; Mustapha '15
- Total number of walks:
  $\rightsquigarrow$ Exponent $\frac{1}{3}$
- Excursions:
  $\rightsquigarrow$ Exponent $\frac{5}{3}$

Beyond the algebraic exponents 0, $\frac{1}{2}$ & $\frac{3}{2}$

Weighted models in dimension 1

Drift $\sum_{s\in\mathfrak{S}} s$ governs the exponents, which are still 0, $\frac{1}{2}$ & $\frac{3}{2}$

The simple walk in two-dimensional wedges



- Arbitrary angular sector θ
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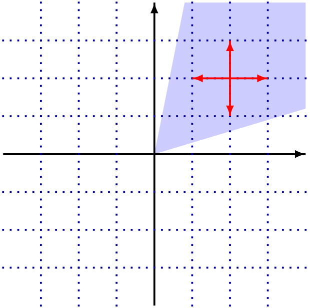

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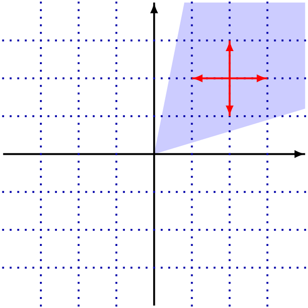

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Conclusion: 1D case not enough

- Dramatic change of behavior: every exponent is possible!
- *Non-D-finite* behaviors (first observed by Varopoulos '99)

Law of large numbers

$$\frac{X(1) + \cdots + X(n)}{n^{1}} \xrightarrow{\text{a.s.}} \mathbf{E}[X(1)]$$

Brownian motion on R

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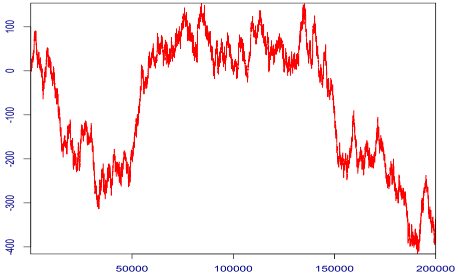
Donsker's theorem (functional central limit theorem)



RW $\longrightarrow$ BM

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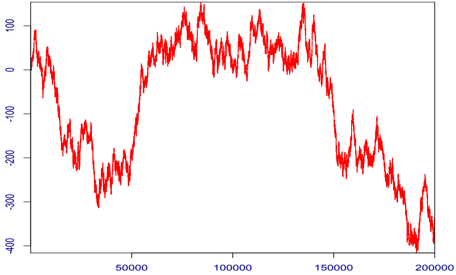

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$$\left\{ \frac{S(\lfloor nt \rfloor)}{\sqrt{n}} \right\}_t \xrightarrow{\text{law}} \{B(t)\}_t$$

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- Cone C becomes $M\cdot C$

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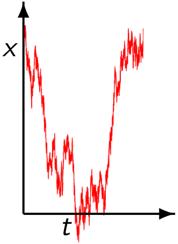
Remainder of this section: computing $\alpha\{\text{BM}\}$ (easier)

Two derivations of the BM persistence probability in R

Reflection principle



$$
\begin{aligned}
\mathbf{P}_x[T_{(0,\infty)} > t] &= \mathbf{P}_0[\min_{0\leqslant u\leqslant t} B(u) > -x] \\
&= \mathbf{P}_0[|B(t)| < x] \\
&= \frac{2}{\sqrt{2\pi t}} \int_0^x e^{-\frac{y^2}{2t}} \mathrm{d}y
\end{aligned}
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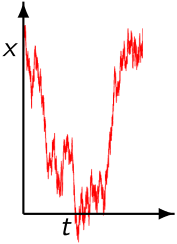

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Heat equation

Function $g(t;x) = \mathbf{P}_x[T_{(0,\infty)} > t]$ satisfies

$$\begin{cases} \left(\frac{\partial}{\partial t} - \frac{1}{2}\Delta\right) g(t;x) = 0, & \forall x \in (0,\infty),\ \forall t \in (0,\infty) \\ g(0;x) = 1, & \forall x \in (0,\infty) \\ g(t;0) = 0, & \forall t \in (0,\infty) \end{cases}$$

Dimension d: explicit expression for $\mathbf{P}_x[T_C > t]$

Heat equation

✎ Doob '55

For essentially *any domain* C in *any dimension* d, $\mathbf{P}_x[T_C > t]$ & $p^C(t;x,y)$ ($\mathbf{P}_x[T_C > t] = \int_C p^C(t;x,y)\mathrm{d}y$) satisfy *heat equations*

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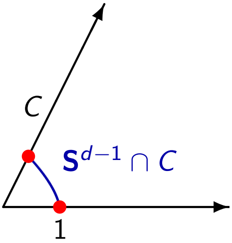
Dirichlet eigenvalues problem

✎ Chavel '84



$$\begin{cases} \Delta_{\mathbf{S}^{d-1}} m = -\lambda m & \text{in } \mathbf{S}^{d-1} \cap C \\ m = 0 & \text{in } \partial(\mathbf{S}^{d-1} \cap C) \end{cases}$$

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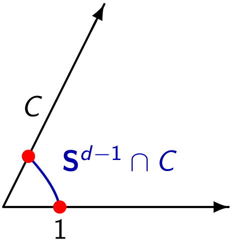

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Discrete eigenvalues $0 < \lambda_1 < \lambda_2 \leqslant \lambda_3 \leqslant \ldots$ and eigenfunctions $m_1, m_2, m_3, \ldots$

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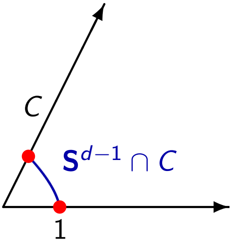

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✎ DeBlassie '87; Bañuelos & Smits '97

$$\mathbf{P}_x[T_C > t] = \sum_{j=1}^{\infty} B_j(|x|^2/t) m_j(x/|x|)$$

Asymptotics of the non-exit probability

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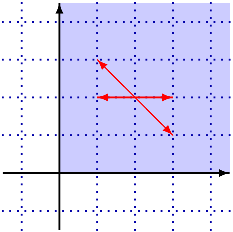
Exercise

Recover the exponent $\frac{\pi}{2\theta}$ of the persistence probability for a simple random walk in a two-dimensional wedge of opening angle θ

Example #1: Gouyou-Beauchamps model

In the quarter plane



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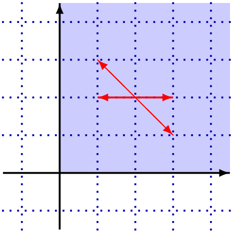

Hypotheses on the *moments*:

$$\mathbf{E}[\mathrm{GB}] = (1,0)+(1,-1)+(-1,0)+(-1,1) = (0,0)$$

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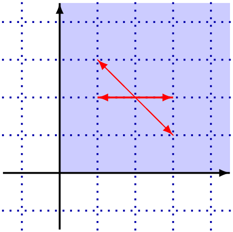

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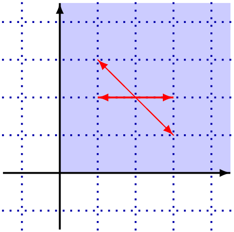

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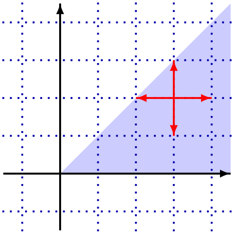
Changing the cone



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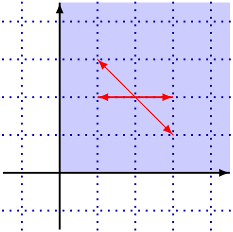

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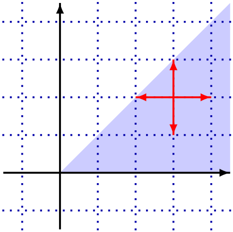
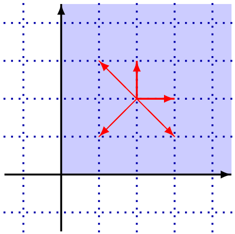


- Wedge of angle $\theta = \frac{\pi}{4}$
- Total number of walks:
  $\rightsquigarrow$ Exponent $\frac{\pi}{2\theta} = 2$
- Excursions:
  $\rightsquigarrow$ Exponent $\frac{\pi}{\theta} + 1 = 5$

Example #2: quadrant walks

A scarecrow



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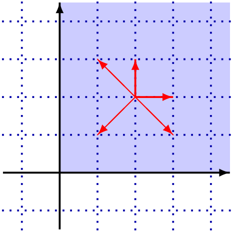

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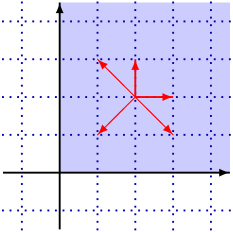

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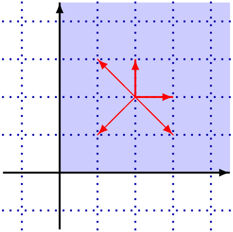

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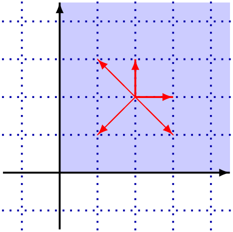

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In dimension 2 (excursions only)

✎ Bostan, R. & Salvy '14

- $\triangleright$ Systematic computation of $\alpha = \arccos\{\text{algebraic number}\}$

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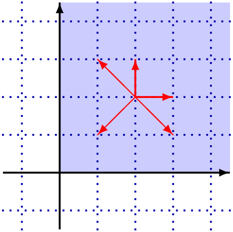

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- $\theta = \arccos\left(-\frac{1}{4}\right) \Longrightarrow \alpha = \frac{\pi}{\theta} + 1 \notin \mathbf{Q}$
- $\sum_{n=0}^{\infty} \#_{\mathbf{N}^2}\{(0,0) \xrightarrow{n} (0,0)\} t^n$ non-D-finite

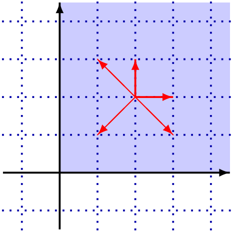
In dimension 2 (excursions only)

✎ Bostan, R. & Salvy '14

- Systematic computation of $\alpha = \arccos\{\text{algebraic number}\}$
- Walks with small steps:
  - $\alpha \in \mathbf{Q}$ iff
  - *generating function* of the excursions is D-finite iff
  - the *group of the model* is finite

Example #2: quadrant walks

A scarecrow



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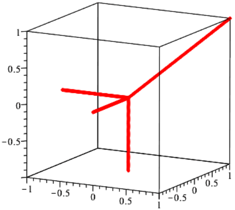
- $\triangleright$ If $\sum_{s \in \mathfrak{S}} s \neq 0$, first perform a *Cramér transform*

Three-dimensional models

Example: Kreweras 3D

Model with jumps:

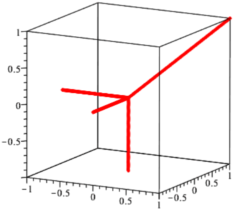


Three-dimensional models

Example: Kreweras 3D

Model with jumps:

Exponent $\alpha = 2\sqrt{\lambda_1 + \frac{1}{4}} - \frac{1}{2}$



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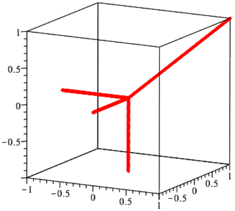

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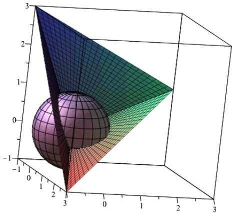

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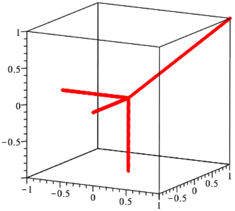

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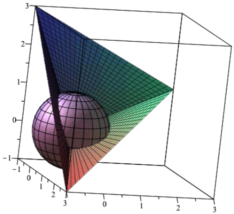

Value of λ_1? $\lambda_1 \in \mathbf{Q}$?

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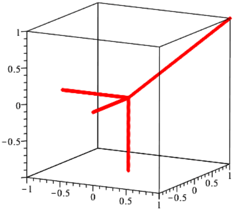

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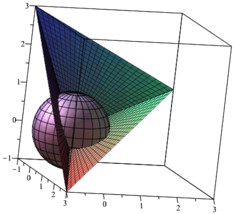

Value of λ_1? $\lambda_1 \in \mathbf{Q}$?

General theory (still to be done!)

- ▷ Classification & resolution of some finite group models

  ✎ Bostan, Bousquet-Mélou, Kauers & Melczer '16
- ▷ Asymptotic simulation ✎ Bacher, Kauers & Yatchak '16

  ⇝ Conjectured Kreweras exponent: 3.3257569
- ▷ Equivalence finite group iff D-finite generating functions?

Non-universal exponents: six cases

Excursions: formula for α independent of the drift $\sum_{s\in\mathfrak{S}} s$

Non-universal exponents: six cases

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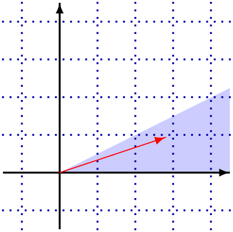
Case #1: interior drift



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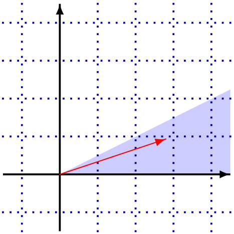

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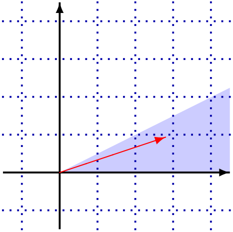

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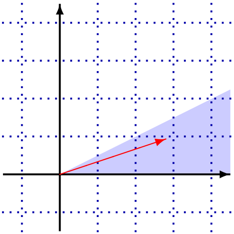

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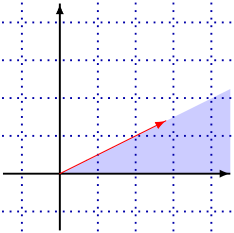

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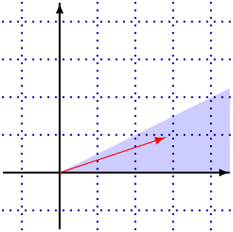

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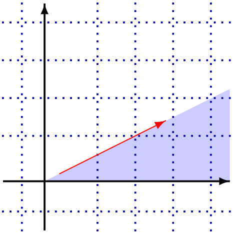

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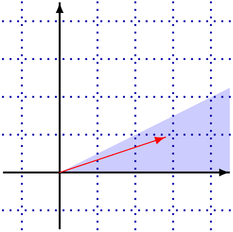

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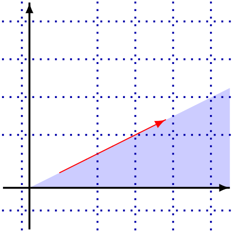

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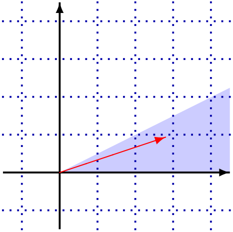

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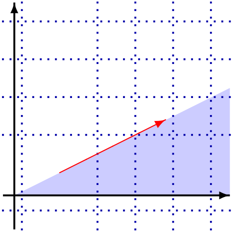

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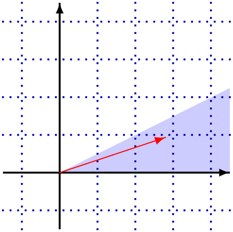

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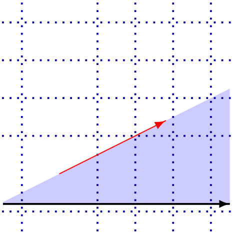

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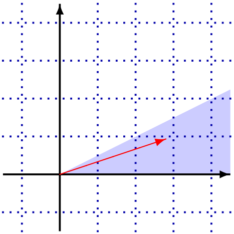

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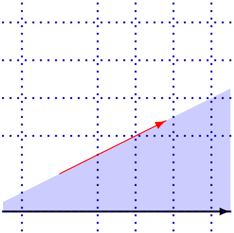

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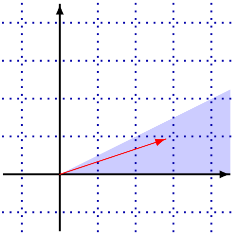

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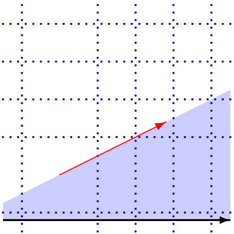

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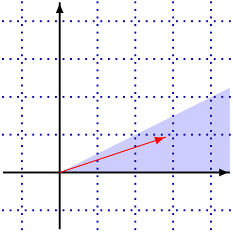

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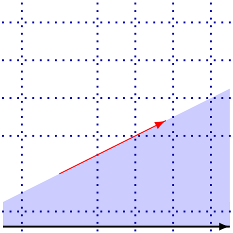

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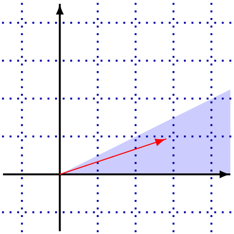

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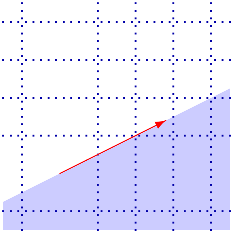

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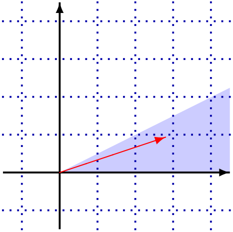

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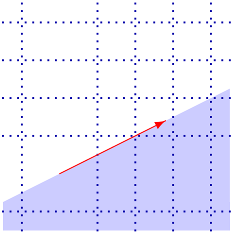
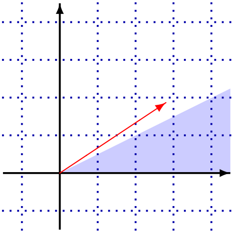


- Half-plane case
- Exponent $\alpha = \frac{1}{2}$
- *Cannot* be used as a filter to detect non-D-finiteness
- Exponent $\alpha = \frac{i}{2}$ for non-smooth boundary

Non-universal exponents: six cases

Case #3: directed drift



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- Exponent $\alpha = \frac{3}{2}$
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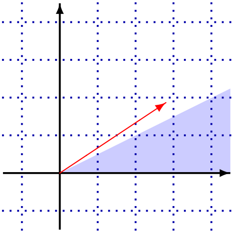
Non-universal exponents: six cases

Case #3: directed drift



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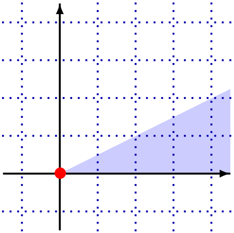
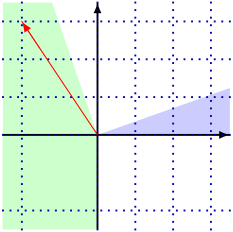
Case #4: zero drift



- See ✎ Varopoulos '99; Denisov & Wachtel '15
- Exponent
  $\alpha_1 = 2\sqrt{\lambda_1 + (\frac{d}{2}-1)^2} - (\frac{d}{2}-1)$
- *Can* be used as a filter to detect non-D-finiteness

Non-universal exponents: six cases

Case #5: polar interior drift



- See ✎ Duraj '14
- Exponent $2\alpha_1 + 1$
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Non-universal exponents: six cases

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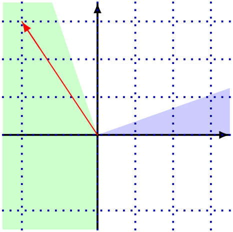

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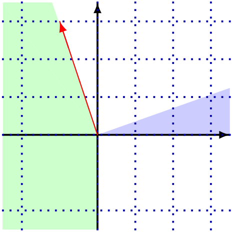

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Non-universal exponents: six cases

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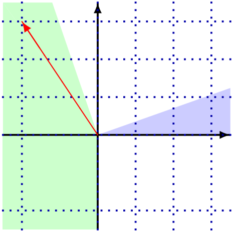

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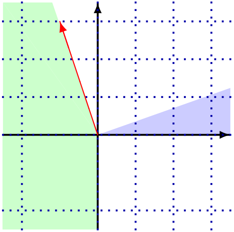

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Weighted GB model: with J. Courtiel, S. Melczer & M. Mishna

Non-universal exponents: six cases

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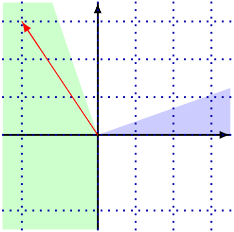

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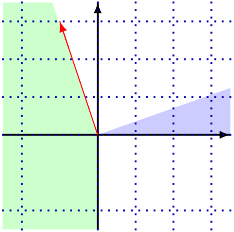

- Exponent $\alpha_1 + 1$
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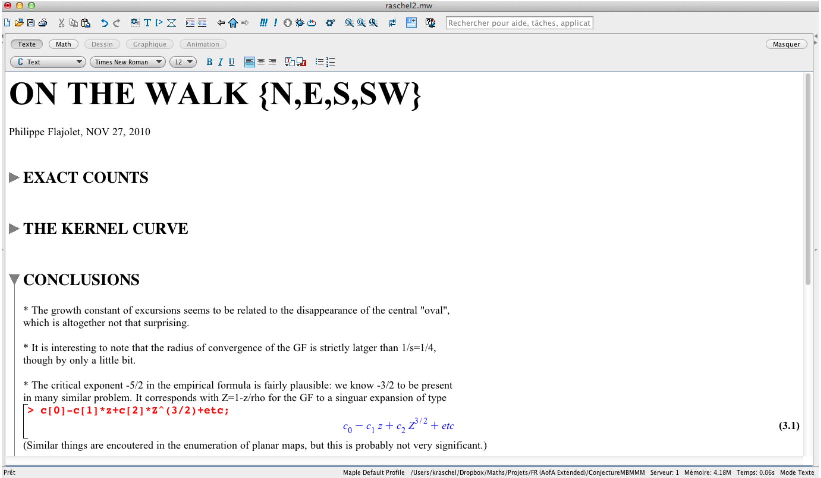
Six-exponents-result: joint with R. Garbit & S. Mustapha

Philippe Flajolet and critical exponents



raschel2.mw

ON THE WALK {N,E,S,SW}

Philippe Flajolet, NOV 27, 2010

▶ EXACT COUNTS

▶ THE KERNEL CURVE

▼ CONCLUSIONS

* The growth constant of excursions seems to be related to the disappearance of the central "oval", which is altogether not that surprising.

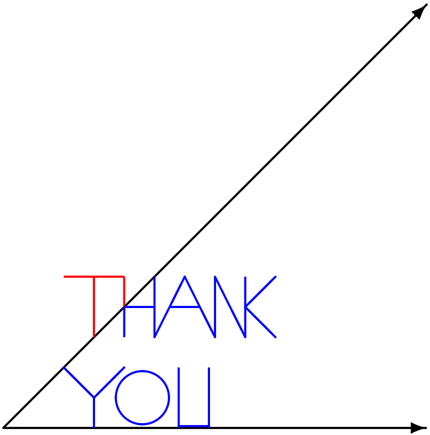
* It is interesting to note that the radius of convergence of the GF is strictly latger than 1/s=1/4, though by only a little bit.

* The critical exponent -5/2 in the empirical formula is fairly plausible: we know -3/2 to be present in many similar problem. It corresponds with Z=1-z/rho for the GF to a singuar expansion of type

```
> c[0]-c[1]*z+c[2]*Z^(3/2)+etc;
```

$$c_0 - c_1 z + c_2 Z^{3/2} + etc \tag{3.1}$$

(Similar things are encoutered in the enumeration of planar maps, but this is probably not very significant.)



cnrs

LMPT Laboratoire de Mathématiques et Physique Théorique

fdp Fédération Denis Poisson
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