

# Branching random walks with displacements coming from a power law

Parthanil Roy

Joint work with Ayan Bhattacharya and Rajat Subhra Hazra

Indian Statistical Institute

July 04, 2015



# What is a “Branching Random Walk”?

# What is a “Branching Random Walk”?

- Roughly speaking, a branching random walk is a growing collection of particles (or organisms) which starts from a single particle, branch and spread independently of their positions and of the other particles.

# What is a “Branching Random Walk”?

- Roughly speaking, a branching random walk is a growing collection of particles (or organisms) which starts from a single particle, branch and spread independently of their positions and of the other particles.
- The long run configuration of the positions of particles is of great importance in statistical physics, probability theory and biology.

# What is a “Branching Random Walk”?

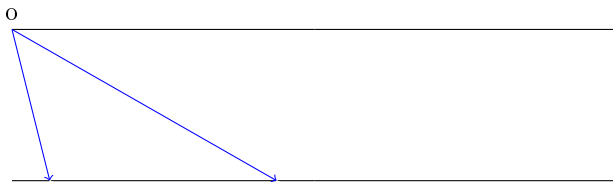
- Roughly speaking, a branching random walk is a growing collection of particles (or organisms) which starts from a single particle, branch and spread independently of their positions and of the other particles.
- The long run configuration of the positions of particles is of great importance in statistical physics, probability theory and biology.
- This model was introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).

# Pictorial Description of the Dynamics

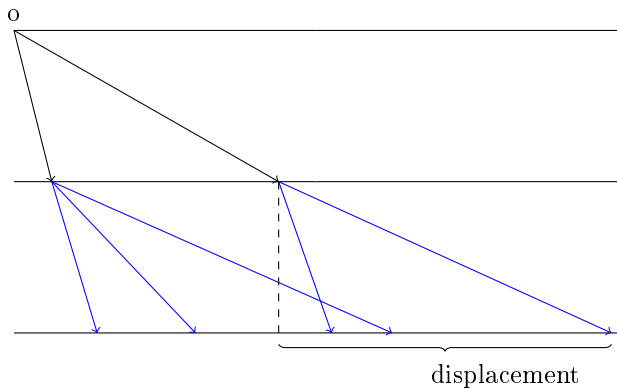
0

---

# Pictorial Description of the Dynamics



# Pictorial Description of the Dynamics





# Branching Random Walk: Description in Words

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.
- The particle branches into a random number of (at least one) new particles

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.
- The particle branches into a random number of (at least one) new particles and each new particle undergoes a random displacement independent of each other.

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.
- The particle branches into a random number of (at least one) new particles and each new particle undergoes a random displacement independent of each other. This gives rise to the Generation 1.

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.
- The particle branches into a random number of (at least one) new particles and each new particle undergoes a random displacement independent of each other. This gives rise to the Generation 1.
- The displacements are (positive and) independent of the branching mechanism.

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.
- The particle branches into a random number of (at least one) new particles and each new particle undergoes a random displacement independent of each other. This gives rise to the Generation 1.
- The displacements are (positive and) independent of the branching mechanism.
- Each particle of Generation 1 undergoes the same random mechanism (i.e., branching and displacements) independently of each other (and of branching) to give rise to the Generation 2.

# Branching Random Walk: Description in Words

- Start with one particle at the origin at Generation 0.
- The particle branches into a random number of (at least one) new particles and each new particle undergoes a random displacement independent of each other. This gives rise to the Generation 1.
- The displacements are (positive and) independent of the branching mechanism.
- Each particle of Generation 1 undergoes the same random mechanism (i.e., branching and displacements) independently of each other (and of branching) to give rise to the Generation 2.
- This dynamics goes on.



# Why is it important?

# Why is it important?

- Branching random walks appear in many contexts ranging from biology to statistical physics.

# Why is it important?

- Branching random walks appear in many contexts ranging from biology to statistical physics.
- It can be used to describe how a growing population (of bacteria, particles, etc.) invades a new environment.

# Why is it important?

- Branching random walks appear in many contexts ranging from biology to statistical physics.
- It can be used to describe how a growing population (of bacteria, particles, etc.) invades a new environment.
- In our rather simplified model, we only allow the particles to move along a single ray.

# Why is it important?

- Branching random walks appear in many contexts ranging from biology to statistical physics.
- It can be used to describe how a growing population (of bacteria, particles, etc.) invades a new environment.
- In our rather simplified model, we only allow the particles to move along a single ray.
- More complicated models can also be considered where particles move in a plane or in a box.

# Why is it important?

- Branching random walks appear in many contexts ranging from biology to statistical physics.
- It can be used to describe how a growing population (of bacteria, particles, etc.) invades a new environment.
- In our rather simplified model, we only allow the particles to move along a single ray.
- More complicated models can also be considered where particles move in a plane or in a box.
- For the purpose of this talk, we shall restrict ourselves to the simple model and study long run configuration of the positions of particles.

# Goal and Predictions

# Goal and Predictions

- **Goal:** To obtain the limit (as  $n \rightarrow \infty$ ) of

$N_n$  = (random) point configuration consisting of the properly normalized positions of the particles of the  $n^{\text{th}}$  generation.



# Goal and Predictions

- **Goal:** To obtain the limit (as  $n \rightarrow \infty$ ) of

$N_n$  =(random) point configuration consisting of the properly normalized positions of the particles of the  $n^{th}$  generation.

- Once the above goal is fulfilled, long run behaviours of a lot of quantities (e.g., position of the rightmost particle of  $n^{th}$  generation, gap statistics, etc.) can be investigated using continuous mapping theorem.

# Goal and Predictions

- **Goal:** To obtain the limit (as  $n \rightarrow \infty$ ) of

$N_n$  = (random) point configuration consisting of the properly normalized positions of the particles of the  $n^{\text{th}}$  generation.

- Once the above goal is fulfilled, long run behaviours of a lot of quantities (e.g., position of the rightmost particle of  $n^{\text{th}}$  generation, gap statistics, etc.) can be investigated using continuous mapping theorem.

## Conjecture (Brunet and Derrida, J. Stat. Phys. (2011))

- *The limiting configuration is a “Decorated Poisson Point Process”.*
- *The limiting configuration exhibits “Property of Superposability”.*

# Existing Works

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.

# Existing Works

- This model is very important in Statistical Physics / Probability:  
Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).
- Brunet-Derrida conjectures were proved to be true

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).
- Brunet-Derrida conjectures were proved to be true
  - ▶ for branching Brownian motion by [Arguin et al. \(2012, 2013\)](#) and



# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).
- Brunet-Derrida conjectures were proved to be true
  - ▶ for branching Brownian motion by [Arguin et al. \(2012, 2013\)](#) and [Aidekon et al. \(2013\)](#).

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).
- Brunet-Derrida conjectures were proved to be true
  - ▶ for branching Brownian motion by [Arguin et al. \(2012, 2013\)](#) and [Aidekon et al. \(2013\)](#).
  - ▶ for branching random walks with displacements having exponentially decaying tails by [Madaule \(2011\)](#).

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).
- Brunet-Derrida conjectures were proved to be true
  - ▶ for branching Brownian motion by [Arguin et al. \(2012, 2013\)](#) and [Aidekon et al. \(2013\)](#).
  - ▶ for branching random walks with displacements having exponentially decaying tails by [Madaule \(2011\)](#).
- Branching random walk with heavy-tailed displacement has been studied in [Durrett \(1979,1983\)](#),

# Existing Works

- This model is very important in Statistical Physics / Probability: Gaussian free fields, first passage Percolation, tree polymers, etc.
- Introduced by [Hammerseley \(1974\)](#), [Kingman \(1975\)](#) and [Biggins \(1976\)](#).
- Recent connections between extremes of branching random walks and Gaussian free fields have made this a vibrant area of research: [Bramson, Ding and Zeitouni \(2013\)](#), [Biskup and Louidor \(2013\)](#).
- Brunet-Derrida conjectures were proved to be true
  - ▶ for branching Brownian motion by [Arguin et al. \(2012, 2013\)](#) and [Aidekon et al. \(2013\)](#).
  - ▶ for branching random walks with displacements having exponentially decaying tails by [Madaule \(2011\)](#).
- Branching random walk with heavy-tailed displacement has been studied in [Durrett \(1979,1983\)](#), [Gantret \(2000\)](#), [Berard and Maillard \(2014\)](#), [Maillard\(2015\)](#), [Lalley and Shao \(2015\)](#).

# Assumptions on Our Model

# Assumptions on Our Model

- Average number of “offspring particles”  $=: \mu > 1$ .

# Assumptions on Our Model

- Average number of “offspring particles”  $=: \mu > 1$ .
- Every particle produces at least one offspring.

# Assumptions on Our Model

- Average number of “offspring particles”  $=: \mu > 1$ .
- Every particle produces at least one offspring.
- Another technical condition known as **Kesten-Stigum condition**.



# Assumptions on Our Model

- Average number of “offspring particles”  $=: \mu > 1$ .
- Every particle produces at least one offspring.
- Another technical condition known as **Kesten-Stigum condition**.
- The displacements have a power law decay:  $P(\text{Disp} > x) \sim cx^{-\alpha}$  for large  $x$ , where  $c$  and  $\alpha$  are positive constants.

# Assumptions on Our Model

- Average number of “offspring particles”  $=: \mu > 1$ .
- Every particle produces at least one offspring.
- Another technical condition known as **Kesten-Stigum condition**.
- The displacements have a power law decay:  $P(\text{Disp} > x) \sim cx^{-\alpha}$  for large  $x$ , where  $c$  and  $\alpha$  are positive constants.
- The last condition says that the displacements are heavy tailed in contrast to being Gaussian, which would have meant that  $P(\text{Disp} > x) \sim (2\pi)^{-1/2}x^{-1}e^{-x^2/2} \ll cx^{-\alpha}$  for large  $x$ .

# The Results

# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .

# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .
- **Why divide by  $\mu^{n/\alpha}$ ?**

# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .
- **Why divide by  $\mu^{n/\alpha}$ ?** This is because the rightmost particle in the  $n^{\text{th}}$  generation grows like  $\mu^{n/\alpha}$ ; [Durrett \(1979, 1983\)](#).
- Under our assumptions, the following results have been proved:

# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .
- **Why divide by  $\mu^{n/\alpha}$ ?** This is because the rightmost particle in the  $n^{\text{th}}$  generation grows like  $\mu^{n/\alpha}$ ; [Durrett \(1979, 1983\)](#).
- Under our assumptions, the following results have been proved:

Theorem ([Bhattacharya, Hazra and R \(2014\)](#)): [arXiv:1411.5646](#))

# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .
- **Why divide by  $\mu^{n/\alpha}$ ?** This is because the rightmost particle in the  $n^{\text{th}}$  generation grows like  $\mu^{n/\alpha}$ ; [Durrett \(1979, 1983\)](#).
- Under our assumptions, the following results have been proved:

**Theorem (Bhattacharya, Hazra and R (2014): [arXiv:1411.5646](#))**

- ▶ *As  $n \rightarrow \infty$ ,  $N_n$  converges to a decorated Poisson point configuration  $N_*$ .*



# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .
- **Why divide by  $\mu^{n/\alpha}$ ?** This is because the rightmost particle in the  $n^{\text{th}}$  generation grows like  $\mu^{n/\alpha}$ ; [Durrett \(1979, 1983\)](#).
- Under our assumptions, the following results have been proved:

**Theorem (Bhattacharya, Hazra and R (2014): [arXiv:1411.5646](#))**

- ▶ *As  $n \rightarrow \infty$ ,  $N_n$  converges to a decorated Poisson point configuration  $N_*$ .*
- ▶ *The long run point configuration  $N_*$  satisfies superposability.*

# The Results

- $N_n$  = the (random) point configuration consisting of positions of the particles of  $n^{\text{th}}$  generation divided by  $\mu^{n/\alpha}$ .
- **Why divide by  $\mu^{n/\alpha}$ ?** This is because the rightmost particle in the  $n^{\text{th}}$  generation grows like  $\mu^{n/\alpha}$ ; [Durrett \(1979, 1983\)](#).
- Under our assumptions, the following results have been proved:

**Theorem (Bhattacharya, Hazra and R (2014): [arXiv:1411.5646](#))**

- ▶ *As  $n \rightarrow \infty$ ,  $N_n$  converges to a decorated Poisson point configuration  $N_*$ .*
- ▶ *The long run point configuration  $N_*$  satisfies superposability.*
- The above results confirm the Brunet-Derrida conjectures for branching random walks with heavy tailed displacements.

# What is Superposability?

# What is Superposability?

- Suppose that  $N_*^{(1)}$  and  $N_*^{(2)}$  are two independent copies of the limiting random point configuration  $N_*$ .

# What is Superposability?

- Suppose that  $N_*^{(1)}$  and  $N_*^{(2)}$  are two independent copies of the limiting random point configuration  $N_*$ .
- Take two positive numbers  $a_1$  and  $a_2$  such that  $a_1^\alpha + a_2^\alpha = 1$ .

# What is Superposability?

- Suppose that  $N_*^{(1)}$  and  $N_*^{(2)}$  are two independent copies of the limiting random point configuration  $N_*$ .
- Take two positive numbers  $a_1$  and  $a_2$  such that  $a_1^\alpha + a_2^\alpha = 1$ .
- Multiply the points of  $N_*^{(1)}$  by  $a_1$  and the points of  $N_*^{(2)}$  by  $a_2$  and superpose all the points.

# What is Superposability?

- Suppose that  $N_*^{(1)}$  and  $N_*^{(2)}$  are two independent copies of the limiting random point configuration  $N_*$ .
- Take two positive numbers  $a_1$  and  $a_2$  such that  $a_1^\alpha + a_2^\alpha = 1$ .
- Multiply the points of  $N_*^{(1)}$  by  $a_1$  and the points of  $N_*^{(2)}$  by  $a_2$  and superpose all the points.
- This new superposed point configuration has the same distribution as the original point configuration  $N_*$  (**Superposability property**).

# What is Superposability?

- Suppose that  $N_*^{(1)}$  and  $N_*^{(2)}$  are two independent copies of the limiting random point configuration  $N_*$ .
- Take two positive numbers  $a_1$  and  $a_2$  such that  $a_1^\alpha + a_2^\alpha = 1$ .
- Multiply the points of  $N_*^{(1)}$  by  $a_1$  and the points of  $N_*^{(2)}$  by  $a_2$  and superpose all the points.
- This new superposed point configuration has the same distribution as the original point configuration  $N_*$  (**Superposability property**).
- The point process  $N_*$  is also called  $\alpha$ -stable point process; [Davydov, Molchanov and Zuyev \(2008, 2011\)](#)



# Our Main Contributions

# Our Main Contributions

- We have developed new tools and machineries based on multivariate extreme value theory and computed  $N_*$ .

# Our Main Contributions

- We have developed new tools and machineries based on multivariate extreme value theory and computed  $N_*$ .
- As opposed to the light tailed case ([Madaule \(2011\)](#)), we have an explicit description of the limiting point configuration.

# Our Main Contributions

- We have developed new tools and machineries based on multivariate extreme value theory and computed  $N_*$ .
- As opposed to the light tailed case ([Madaule \(2011\)](#)), we have an explicit description of the limiting point configuration.
- As a consequence, we have been able to investigate the long run behaviours of the rightmost particle, leftmost particle,  $k^{\text{th}}$  rightmost particle ( $k \geq 1$ ), gap statistics, etc.

# Our Main Contributions

- We have developed new tools and machineries based on multivariate extreme value theory and computed  $N_*$ .
- As opposed to the light tailed case ([Madaule \(2011\)](#)), we have an explicit description of the limiting point configuration.
- As a consequence, we have been able to investigate the long run behaviours of the rightmost particle, leftmost particle,  $k^{th}$  rightmost particle ( $k \geq 1$ ), gap statistics, etc.
- In the context of rightmost particle, we have slightly improved an existing result of [Durrett \(1979, 1983\)](#).

# Our Main Contributions

- We have developed new tools and machineries based on multivariate extreme value theory and computed  $N_*$ .
- As opposed to the light tailed case ([Madaule \(2011\)](#)), we have an explicit description of the limiting point configuration.
- As a consequence, we have been able to investigate the long run behaviours of the rightmost particle, leftmost particle,  $k^{th}$  rightmost particle ( $k \geq 1$ ), gap statistics, etc.
- In the context of rightmost particle, we have slightly improved an existing result of [Durrett \(1979, 1983\)](#).
- Most of the other results are not available in the light tailed case.

Thank You