

Continuum percolation and phase transition for multi-type Quermass Model

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(Joint work with **David Coupier**)

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- 1 Multi-type Quermass model
- 2 Percolation.
- 3 Phase transition

1 Multi-type Quermass model

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- π_Λ^z the Poisson Point Process on $\mathcal{E}_\Lambda := \Lambda \times \mathbb{R}^+ \times \{1, \dots, K\}$ with intensity $z\lambda_\Lambda \otimes Q \otimes \mathcal{U}_K$.

Multi-type Boolean model

- **Non-overlapping density :**

For any configuration γ in \mathcal{E}_Λ

$$f_\Lambda(\gamma) = \mathbb{I}_{\mathcal{A}_{\text{nob}}}(\gamma),$$

where $\gamma \in \mathcal{A}_{\text{nob}} \subset \mathcal{M}(\mathcal{E})$ if and only if

$$\forall (x, R, k), (x', R', k') \in \gamma$$

$$k \neq k' \Rightarrow |x - x'| > R + R'.$$

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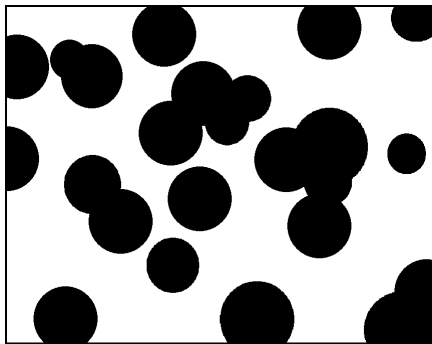
-On \mathbb{R}^2 : Gibbs (or Markov) modifications. We can prove that there exists a such model.

Representation of the multi-type Boolean model on Λ

For $K = 2$: red particle ($k = 1$) and blue particle ($k = 2$).

A one-type Boolean model on Λ with density $2^{N_{cc}(\bar{\gamma})}$:

$$Q_{\Lambda}(d\gamma) = \frac{1}{Z_{\Lambda}} 2^{N_{cc}(\bar{\gamma})} \pi_{\Lambda}^z(d\gamma).$$

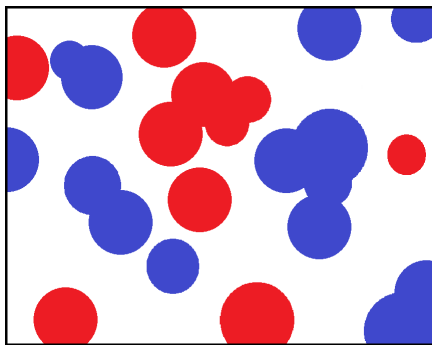


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In colouring independently the connected components, we obtain a 2-type boolean model on Λ .

The multi-type Quermass model on Λ

- **Quermass density :**

For any configuration γ in \mathcal{E}_Λ

$$H(\gamma) = \theta_1 \mathcal{A}(\bar{\gamma}) + \theta_2 \mathcal{L}(\bar{\gamma}) + \theta_3 \chi(\bar{\gamma}),$$

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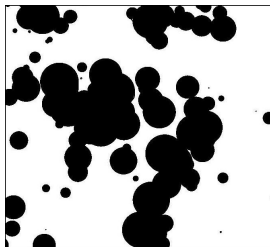
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- **References :**

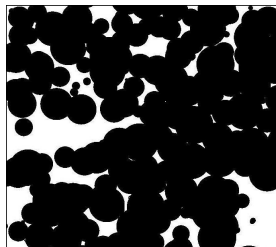
- $K = 1, \theta_1 \geq 0, \theta_2 = \theta_3 = 0$: Widom - Rowlinson (70)
- $K = 1$: Likos - Mecke - Wagner (95), Mecke (96), Kendall - Van Lieshout - Baddeley (99).
- $K > 1, \theta_1 \geq 0, \theta_2 = \theta_3 = 0$: Chayes - Kotechy (95), Giacomini - Lebowitz - Maes (95)

Exemples of one-type Quermass models

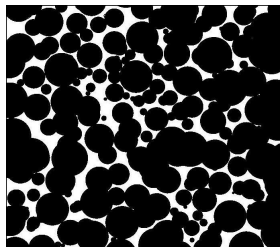
For $K = 1$:



$$\theta_1 = 0, \theta_2 = 0.2, \theta_3 = 0$$



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$$\theta_1 = -1, \theta_2 = -1, \theta_3 = 0$$

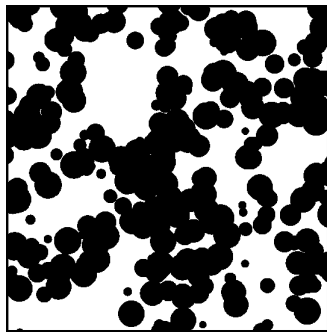
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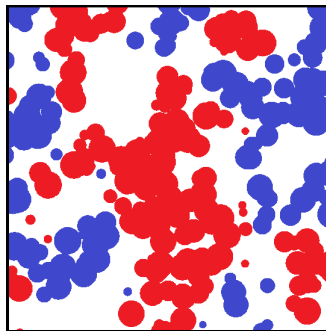
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Multi-type Quermass models in \mathbb{R}^2

We assume that $Q([0, R_0]) = 1$.

- **The local Quermass conditional density :**

$$H_\Lambda(\gamma_\Lambda | \gamma_{\Lambda^c}) = H(\gamma_{\Lambda \oplus B(0, 2R_0)}) - H(\gamma_{\Lambda \oplus B(0, 2R_0) \setminus \Lambda}).$$

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Any probability measure P satisfying, for each bounded Λ , the DLR equation

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- **Questions :** Existence, uniqueness, non uniqueness (phase transition), percolation ?

First results.

- **Widom-Rowlinson** (70) : $K = 1, \theta_1 \geq 0, \theta_2 = 0, \theta_3 = 0$.
Existence and phase Transition for z large enough.
- **Chayes-Kotecky** (95) : $K \geq 1, \theta_1 \geq 0, \theta_2 = 0, \theta_3 = 0$
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Percolation for one-type Quermass Model with z large enough



Phase transition for multi-type Quermass model ($K > 1$)
with z large enough.

2 Percolation.

Main Result

In this Section $K = 1$

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Theorem (Coupier, Der.)

We assume that $Q([R_0, R_1]) = 1$ with $(R_0 > 0$ and $R_1 < \infty)$, then for any coefficients $\theta_1, \theta_2, \theta_3$ in \mathbb{R} , there exists $z^ > 0$ such that for any $z > z^*$ and any Quermass process P for parameters $z, \theta_1, \theta_2, \theta_3$,*

$$P(\bar{\gamma} \text{ percolates}) = 1,$$

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Main issue : when $\theta_3 \neq 0$, it is impossible to obtain a stochastic minoration of P by Poisson processes

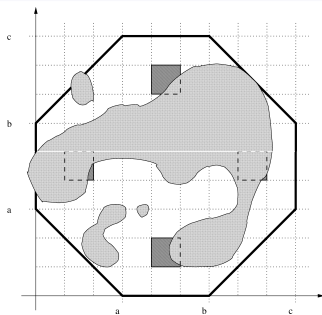
$$\text{For all } z' > 0, \quad \pi_{\Lambda}^{z'} \not\leq P_{\Lambda}.$$

The connection Lemma

\mathcal{D} = the diamond box

\mathcal{D} is open for $\bar{\gamma}$ if

- $\bar{\gamma} \cap B_N \neq \emptyset$
- the same for B_E, B_W, B_S
- B_N, B_E, B_W, B_S are connected via $\bar{\gamma}_{\mathcal{D}}$



Lemma (Connection Lemma)

There exists $C > 0$ (depending on θ_1, θ_2 and θ_3) such that for any $z > 0$ and any Quermass process P

$$\inf_{\gamma_{\Lambda^c}} P(\mathcal{D} \text{ is open} \mid \gamma_{\Lambda^c}) \geq 1 - \frac{C}{z}.$$

Classical Bernoulli domination

Let (V, E) be an undirected graph with uniformly bounded degrees and ξ a random variable in $\{0, 1\}^V$

Lemme (Liggett et al. 97)

Let $p \in [0, 1]$. Assume that for all $x \in V$,

$$P(\xi_x = 1 \mid \xi_y : \{x, y\} \notin E) \geq p \text{ a.s.}$$

Then the law of $\{\xi_x, x \in V\}$ dominates stochastically a product $\otimes_{x \in V} B_x$ of Bernoulli laws with parameter $f(p)$, with $\lim_{p \rightarrow 1} f(p) = 1$.

3 Phase transition

Results

Theorem (Coupier, Der.)

We assume that $Q([R_0, R_1]) = 1$ with $(R_0 > 0$ and $R_1 < \infty)$, then for any coefficients $\theta_1, \theta_2, \theta_3$ in \mathbb{R} and $K > 1$, there exists $z^ > 0$ such that for any $z > z^*$, there exist several multi-type Quermass processes for parameters $z, \theta_1, \theta_2, \theta_3$ and K .*

In particular, there exist several multi-type Boolean models for K fixed and z large enough.

Approximation by finite volume multi-type Quermass processes

Proposition

The set of multi-type Quermass processes is a Choquet's Simplex such that each extremal process P is ergodic with the following approximation

$$P = \lim_{\Lambda \rightarrow \mathbb{R}^2} P(\cdot | \gamma_{\Lambda^c}),$$

for P almost every γ .

Conversely, for every γ such that the multi-type Quermass process on Λ given the outside configuration γ_{Λ^c} converges to a probability measure P . Then P is a multi-type Quermass process on \mathbb{R}^2 .

Stochastic domination for $2^{N_{cc}} P_{\Lambda}$

Proposition

Let γ be a configuration. Let $(P_{\Lambda}^z(\cdot|\gamma_{\Lambda^c}))_{z>0}$ be the one-type Quermass processes on Λ for parameters z and $\theta_1, \theta_2, \theta_3$. Then

$$P_{\Lambda}^{Cz}(\cdot|\gamma_{\Lambda^c}) \preceq \frac{1}{Z_{\Lambda}} 2^{N_{cc}} P_{\Lambda}^z(\cdot|\gamma_{\Lambda^c}),$$

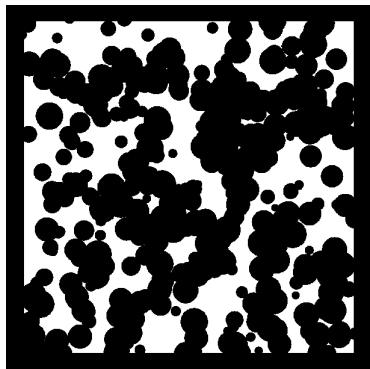
with

$$C = 2^{-\frac{\pi}{\arcsin(\frac{R_0}{R_0+R_1})}} > 0$$

In particular, thanks to the approximation and the representation of the multi-type Quermass processes, we show that the multi-type Quermass process percolates for z large enough.

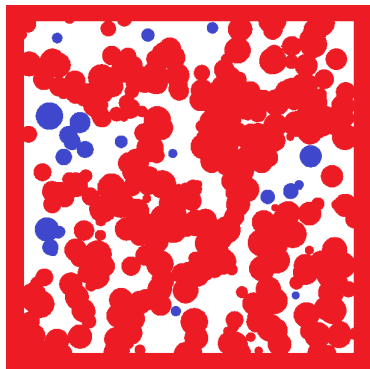
The phase transition proof

Let $\frac{1}{Z_\Lambda} 2^{N_{cc}} P_\Lambda^z(\cdot | \gamma_{\Lambda^c})$ be a modified one-type Quermass process with a full boundary condition



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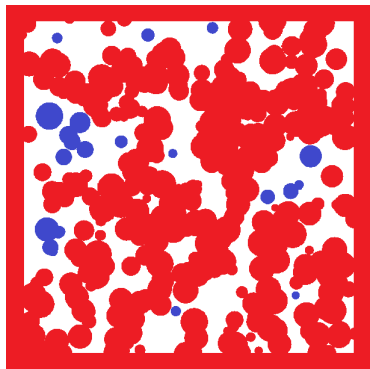
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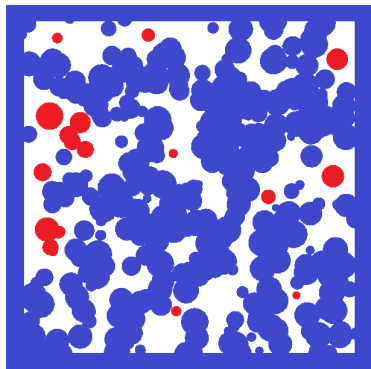
2-type Quermass Process in Λ
with red boundary condition

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2-type Quermass Process in Λ
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2-type Quermass Process in Λ
with blue boundary condition

The phase transition proof

- When Λ goes to \mathbb{R}^2 , the 2-type Quermass process in Λ with red boundary condition goes to a 2-type Quermass process in \mathbb{R}^2 with the red particle density bigger than the blue particle density (if percolation occurs).

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- Conversely for the 2-type Quermass process in Λ with blue boundary condition.

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- Conversely for the 2-type Quermass process in Λ with blue boundary condition.
- We build two different 2-type Quermass processes in \mathbb{R}^2 .