

Phase transitions for the longterm behaviour of interacting diffusions

Citation for published version (APA):

Greven, A., & Hollander, den, W. T. F. (2006). *Phase transitions for the longterm behaviour of interacting diffusions*. (Report Eurandom; Vol. 2006029). Eurandom.

Document status and date:

Published: 01/01/2006

Document Version:

Publisher's PDF, also known as Version of Record (includes final page, issue and volume numbers)

Please check the document version of this publication:

- A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher's website.
- The final author version and the galley proof are versions of the publication after peer review.
- The final published version features the final layout of the paper including the volume, issue and page numbers.

[Link to publication](#)

General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal.

If the publication is distributed under the terms of Article 25fa of the Dutch Copyright Act, indicated by the "Taverne" license above, please follow below link for the End User Agreement:

www.tue.nl/taverne

Take down policy

If you believe that this document breaches copyright please contact us at:

openaccess@tue.nl

providing details and we will investigate your claim.

Phase transitions for the long-time behaviour of interacting diffusions

A. Greven ^{*}
F. den Hollander ^{†‡}

18th October 2006

Abstract

Let $(\{X_i(t)\}_{i \in \mathbb{Z}^d})_{t \geq 0}$ be the system of interacting diffusions on $[0, \infty)$ defined by the following collection of coupled stochastic differential equations:

$$dX_i(t) = \sum_{j \in \mathbb{Z}^d} a(i, j)[X_j(t) - X_i(t)] dt + \sqrt{bX_i(t)^2} dW_i(t), \quad i \in \mathbb{Z}^d, t \geq 0.$$

Here, $a(\cdot, \cdot)$ is an irreducible random walk transition kernel on $\mathbb{Z}^d \times \mathbb{Z}^d$, $b \in (0, \infty)$ is a diffusion parameter, and $(\{W_i(t)\}_{i \in \mathbb{Z}^d})_{t \geq 0}$ is a collection of independent standard Brownian motions on \mathbb{R} . The initial condition is chosen such that $\{X_i(0)\}_{i \in \mathbb{Z}^d}$ is a shift-invariant and shift-ergodic random field on $[0, \infty)$ with mean $\Theta \in (0, \infty)$ (the evolution preserves the mean).

We show that the long-time behaviour of this system is the result of a delicate interplay between $a(\cdot, \cdot)$ and b , in contrast to systems where the diffusion function is subquadratic. In particular, let $\hat{a}(i, j) = \frac{1}{2}[a(i, j) + a(j, i)]$, $i, j \in \mathbb{Z}^d$, denote the symmetrised transition kernel. We show that:

- (A) If $\hat{a}(\cdot, \cdot)$ is recurrent, then for any $b > 0$ the system locally dies out.
- (B) If $\hat{a}(\cdot, \cdot)$ is transient, then there exist $b_* \geq b_2 > 0$ such that:
 - (B1) The system converges to an equilibrium ν_Θ (with mean Θ) if $0 < b < b_*$.
 - (B2) The system locally dies out if $b > b_*$.
 - (B3) ν_Θ has a finite 2-nd moment if and only if $0 < b < b_2$.
 - (B4) The 2-nd moment diverges exponentially fast if and only if $b > b_2$.

The equilibrium ν_Θ is shown to be associated and mixing for all $0 < b < b_*$. We argue in favour of the conjecture that $b_* > b_2$. We further conjecture that the system locally dies out at $b = b_*$.

For the case where $a(\cdot, \cdot)$ is symmetric and transient we further show that:

- (C) There exists a sequence $b_2 \geq b_3 \geq b_4 \geq \dots > 0$ such that:
 - (C1) ν_Θ has a finite m -th moment if and only if $0 < b < b_m$.
 - (C2) The m -th moment diverges exponentially fast if and only if $b > b_m$.
 - (C3) $b_2 \leq (m-1)b_m < 2$.
 - (C4) $\lim_{m \rightarrow \infty} (m-1)b_m = c = \sup_{m \geq 2} (m-1)b_m$.

^{*}Mathematisches Institut, Universität Erlangen-Nürnberg, Bismarckstrasse 1 $\frac{1}{2}$, D-91504 Erlangen, Germany, greven@mi.uni-erlangen.de

[†]Mathematical Institute, Leiden University, P.O. Box 9512, 2300 RA Leiden, The Netherlands, den-holla@math.leidenuniv.nl

[‡]EURANDOM, P.O.Box 513, 5600 MB Eindhoven, The Netherlands

The proof of these results is based on self-duality and on a representation formula through which the moments of the components are related to exponential moments of the collision local time of random walks. Via large deviation theory, the latter lead to variational expressions for b_* and the b_m 's, from which sharp bounds are deduced. The critical value b_* arises from a stochastic representation of the Palm distribution of the system.

The special case where $a(\cdot, \cdot)$ is simple random walk is commonly referred to as the parabolic Anderson model with Brownian noise. This case was studied in the memoir by Carmona and Molchanov [7], where part of our results were already established.

Running head: Phase diagram of interacting diffusions.

Keywords: Interacting diffusions, phase transitions, large deviations, collision local time of random walks, self-duality, representation formula, quasi-stationary distribution, Palm distribution.

MSC 2000: 60F10, 60J60, 60K35.

Acknowledgment: The authors thank Matthias Birkner (Berlin), Ted Cox (Syracuse) and Frank Redig (Leiden) for valuable input during the preparation of this work, and an anonymous referee for critical comments.

1 Introduction and main results

1.1 Motivation and background

This paper is concerned with the long-time behaviour of a particular class of systems with interacting components. In this class, the components are interacting diffusions that take values in $[0, \infty)$ and that are labelled by a countably infinite Abelian group I . The reason for studying these systems is two-fold: *new phenomena* occur, and a number of methodological problems can be tackled that are unresolved in the broader context of interacting systems with non-compact components. We begin by describing in more detail the background of the questions to be addressed.

A large class of interacting systems has the property that single components change according to a certain random evolution, while the interaction between the components is linear and can be interpreted as migration of mass, charge or particles. Examples are:

- (1) *interacting particle systems*, e.g. voter model (Holley and Liggett [34]), branching random walk (Kallenberg [36], Durrett [22]), generalised potlatch and smoothing process (Holley and Liggett [35]), binary path process (Griffeath [31]), coupled branching process (Greven [28], [29]), locally dependent branching process (Birkner [3]), catalytic branching (Kesten and Sidoravicius [37], Gärtner and den Hollander [27]).
- (2) *interacting diffusions*, e.g. Fisher-Wright diffusion (Shiga [40], [41], Dawson and Greven [13], [14], Cox and Greven [10], Fleischmann and Greven [24], [25], Cox, Fleischmann and Greven [9], den Hollander and Swart [33], den Hollander [32], Swart [44]), critical Ornstein-Uhlenbeck process (Deuschel [19], [20]), Feller's branching diffusion (Shiga [41], Dawson and Greven [15]), parabolic Anderson model with Brownian noise (Carmona and Molchanov [7]).
- (3) *interacting measure-valued diffusions*, e.g. Fleming-Viot process (Dawson, Greven and Vaillancourt [17]), mutually catalytic diffusions (Dawson and Perkins [18]), catalytic interacting diffusions (Greven, Klenke and Wakolbinger [30]).

Most of these systems display the following *universality*: independently of the nature of the random evolution of single components, the ergodic behaviour of the system depends only on recurrence vs. transience of the migration mechanism. More precisely, if the symmetrised migration kernel is recurrent then the system approaches trivial equilibria (concentrated on the “traps” of the system), whereas if the symmetrised migration kernel is transient then nontrivial extremal equilibria exist that can be parametrised by the spatial density of the components.

In this paper we study an example in a *different universality class*, one where the nature of the random evolution of single components does influence in a crucial way the long-time behaviour of the system. In particular, we consider a system where the components evolve as diffusions on $[0, \infty)$ with diffusion function bx^2 and interact linearly according to a random walk transition kernel. Such a system is called the *parabolic Anderson model with Brownian noise* in the special case where the random walk is simple. In the recurrent case the system, as before, approaches a trivial equilibrium (concentrated on the “trap” with all components 0), so local extinction prevails. However, in the transient case we find three regimes, separated by critical thresholds $b_* > b_2 > 0$ (see Fig. 1):

- (I) (“low noise”) $0 < b < b_2$: equilibria with finite 2-nd moment.
- (II) (“moderate noise”) $b_2 \leq b < b_*$: equilibria with finite 1-st moment and infinite 2-nd moment.
- (III) (“high noise”) $b \geq b_*$: local extinction.

We will show that the strict inequality $b_* > b_2$ depends on a large deviation principle for a renewal process in a random environment. This large deviation principle will be addressed in a forthcoming paper (Birkner, Greven and den Hollander [5]). Local extinction at $b = b_*$ is a subtle issue that remains open.

For the case where the random walk transition kernel is *symmetric* we do a finer analysis. We show that in regime (I) there exists a sequence $b_2 \geq b_3 \geq b_4 \geq \dots > 0$ such that the equilibria have a finite m -th moment if and only if $0 < b < b_m$, while the m -th moment diverges exponentially fast if and only if $b > b_m$ (see Fig. 1). Moreover, we show that $b_2 \leq (m-1)b_m < 2$ and that $\lim_{m \rightarrow \infty} (m-1)b_m = c = \sup_{m \geq 2} (m-1)b_m$. We show that in regimes (I) and (II) the equilibria are associated and mixing. We show that the critical value b_* separating regimes (II) and (III) is linked to the Palm distribution of the system.

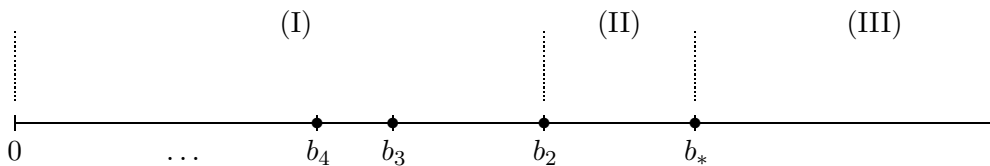


Fig. 1: Phase diagram for the transient case.

The reason for the above phase diagram is that there are two *competing* mechanisms: the migration pushes the components towards the mean value of the initial configuration, while the

diffusion pushes them towards the boundary of the state space. Hence, there is a dichotomy in that either the migration dominates (giving nontrivial equilibria) or the diffusion dominates (giving local extinction). In the class of interacting diffusions we are concerned with here, *the migration and the diffusion have a strength of the same order of magnitude* and therefore the precise value of the diffusion parameter in relation to the migration kernel is crucial for the ergodic behaviour of the system.

Our results are a completion and a generalization of the results in the memoir of Carmona and Molchanov [7]. In [7], Chapter III, the focus is on the *annealed Lyapunov exponents* for simple random walk, i.e., on $\chi_m(b)$, the exponential growth rate of the m -th moment of $X_0(t)$, for successive m . It is shown that for each m there is a critical value b_m where $\chi_m(b)$ changes from being zero to being positive (see Fig. 2), and that the sequence (b_m) has the qualitative properties mentioned earlier, i.e., $b_m = 0$ for all m in $d = 1, 2$ (recurrent case) and $b_2 \geq b_3 \geq b_4 \geq \dots > 0$ in $d \geq 3$ (transient case). No existence of and convergence to equilibria is established below b_2 , nor is any information on the equilibria obtained. There is also no analysis of what happens at the critical values. In our paper we are able to handle these issues due to the fact that we have variational expressions for $\chi_m(b)$ and b_m , which give us better control. In addition, we are able to get sharp bounds on b_m that are valid for arbitrary symmetric random walk, which results in strict inequalities between the first few b_m 's.

In [7], Chapter IV, an analysis is given of the *quenched Lyapunov exponent* for simple random walk, i.e., on $\chi_*(b)$, the a.s. exponential growth rate of $X_0(t)$. It is shown that $\chi_*(b)$ is negative for all $b > 0$ in $d = 1, 2$ (recurrent case), negative for $b > b_*$ and zero for $0 < b \leq b_*$ in $d \geq 3$ (transient case) for some $b_* \geq b_2$ (see Fig. 2). This corresponds to the crossover at b_* , except for the proof that $b_* > b_2$, which we defer to a forthcoming paper [5]. In [7], Chapter IV, it is further shown that $\chi_*(b)$ has a singular asymptotics for $b \rightarrow \infty$. This asymptotics has been sharpened in a sequence of subsequent papers by Carmona, Molchanov and Viens [8], Carmona, Koralov and Molchanov [6] and Cranston, Mountford and Shiga [12].

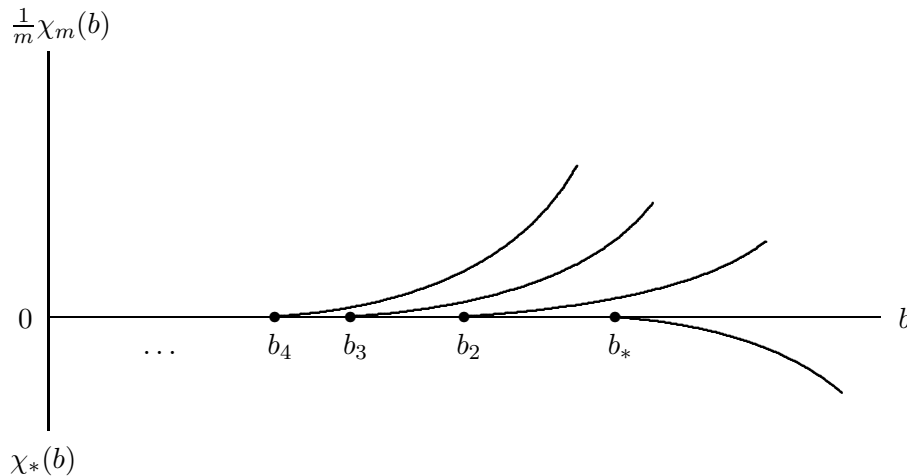


Fig. 2: Qualitative picture of $b \mapsto \frac{1}{m}\chi_m(b)$ and $b \mapsto \chi_*(b)$ for the transient case.

A scenario as described above is expected to hold for a number of interacting systems where the components take values in a non-compact state space, e.g. generalised potlatch and

smoothing (Holley and Liggett [35]) and coupled branching (Greven [28], [29]). But for none of these systems has the scenario actually been fully proved.

1.2 Open problems

We formulate a number of open problems that are not addressed in the present paper:

- (A) Show that $b_2 > b_3 > b_4 > \dots$. This property is claimed in [7], Chapter III, Section 1.6, but no proof is provided. We are able to show that $b_2 > b_3 > \dots > b_m$ for an arbitrary symmetric random walk for which the average number of returns to the origin is $\leq 1/(m-2)$. For $m=3$, this includes simple random walk in $d \geq 3$.
- (B) Show that the system locally dies out at the critical value b_* .
- (C) Show that $\chi_*(b) < 0$ for $b > b_*$, i.e., show that there is no intermediate regime where the system locally dies out but only subexponentially fast. Shiga [41] has shown that the system locally dies out exponentially fast for b sufficiently large.
- (D) Find out whether there exists a characterisation of b_* in terms of the collision local time of random walks. This turns out to be a subtle problem, which has analogues in other models (see Birkner [3]). We find that such a characterisation does exist for b_m and for a certain b_{**} with $b_* \geq b_{**}$. We have a characterisation of b_* in terms of the Palm distribution of our process, but this is relatively inaccessible. It therefore is a subtle problem to decide whether $b_* = b_{**}$ or $b_* > b_{**}$.

1.3 Outline

In Section 1.4 we define the model, formulate a theorem by Shiga and Shimizu [42] stating that our system of interacting diffusions has a unique strong solution with the Feller property, and introduce some key notions. In Section 1.5 we formulate two more theorems, due to Shiga [41] and to Cox and Greven [10], stating that our system locally dies out in the recurrent case and has associated mixing equilibria with finite 2-nd moment in the transient case in regime (I). We complement these two theorems with two new results, stating that our system has associated mixing equilibria with finite 1-st moment in the transient case in regime (II) and no equilibria in the transient case in regime (III). In Section 1.6 we present our finer results for regime (I), and have a closer look at regimes (II) and (III) as well, although much less detailed information is obtained for these regimes.

Sections 2–4 contain the proofs. Section 2 is devoted to moment calculations, which are based on a (Feynman-Kac type) representation formula for the solution of our system due to Shiga [41]. Through this representation formula, we express the moments of the components of our system in terms of exponential moments of the collision local time of random walks. Through the latter we are able to establish convergence to a (possibly trivial) equilibrium and to prove that this equilibrium is shift-invariant, ergodic and associated. In Section 3 we study the exponential moments of the collision local time with the help of large deviation theory, which leads to a detailed analysis of the critical thresholds b_m as a function of m in regime (I), as well as to a description of the behaviour of the system at b_m . Section 4 looks at survival versus extinction and relates the critical threshold b_* between regimes (II) and (III) to the so-called Palm distribution of our system, where the law of the process is changed

by size-biasing with the value of the coordinate at the origin. There we argue in favour of the strict inequality $b_* > b_2$, which relies on an explicit representation formula for the Palm distribution.

1.4 The model

The models that we consider are systems of interacting diffusions $X = (X(t))_{t \geq 0}$, where

$$X(t) = \{X_i(t)\}_{i \in I} \in [0, \infty)^I, \quad (1.4.1)$$

with I a countably infinite Abelian group. The evolution is defined by the following system of stochastic differential equations (SSDE):

$$dX_i(t) = \sum_{j \in I} a(i, j)[X_j(t) - X_i(t)] dt + \sqrt{bX_i(t)} dW_i(t), \quad i \in I, t \geq 0. \quad (1.4.2)$$

Here

- (i) $a(\cdot, \cdot)$ is a Markov transition kernel on $I \times I$.
- (ii) $b \in (0, \infty)$ is a parameter.
- (iii) $W = (\{W_i(t)\}_{i \in I})_{t \geq 0}$ is a collection of independent standard Brownian motions on \mathbb{R} .

Equation (1.4.2) arises as the continuum limit of a self-catalyzing branching Markov chain whose branching rate depends on the local population size. As initial condition we take

$$X(0) \in \mathcal{E}_1, \quad (1.4.3)$$

where

$$\mathcal{E}_1 = \left\{ x = (x_i)_{i \in I} \in [0, \infty)^I : \sum_{i \in I} \gamma_i x_i < \infty \right\} \subset L^1(\gamma) \quad (1.4.4)$$

for any $\gamma = (\gamma_i)_{i \in I}$ satisfying the requirements

$$\begin{aligned} \gamma_i &> 0 \quad \forall i \in I, \\ \sum_{i \in I} \gamma_i &< \infty, \\ \exists M < \infty : \sum_{i \in I} \gamma_i a(i, j) &\leq M \gamma_j \quad \forall j \in I. \end{aligned} \quad (1.4.5)$$

We endow \mathcal{E}_1 with the product topology of $[0, \infty)^I$.

Since $|I| = \infty$, it is not possible to define the process uniquely in the strong sense on $[0, \infty)^I$ without putting growth conditions on the initial configuration, as in (1.4.4). However, the dependence of \mathcal{E}_1 on γ is not very serious. For example, every probability measure ρ on $[0, \infty)^I$ satisfying $\sup_{i \in I} E^\rho(X_i) < \infty$ is concentrated on \mathcal{E}_1 regardless of the γ chosen (E^ρ denotes expectation with respect to ρ). We also need the space $\mathcal{E}_2 \subset L^2(\gamma)$, which is defined as in (1.4.4) but with the condition $\sum_{i \in I} \gamma_i x_i < \infty$ replaced by $\sum_{i \in I} \gamma_i (x_i)^2 < \infty$.

The most basic facts about the process $(X(t))_{t \geq 0}$ are summarized in the following result.

Theorem 1.4.1 (Shiga and Shimizu [42])

(a) The SSDE in (1.4.2) has a unique strong solution $(X(t))_{t \geq 0}$ on \mathcal{E}_1 with continuous paths.

(b) $(X(t))_{t \geq 0}$ is the unique Markov process on \mathcal{E}_1 whose semigroup $(S(t))_{t \geq 0}$ satisfies

$$S(t)f - f = \int_0^t S(s)Lf ds, \quad f \in C_0^2(\mathcal{E}_1), \quad (1.4.6)$$

where $C_0^2(\mathcal{E}_1)$ is the space of functions on \mathcal{E}_1 depending on finitely many components and twice continuously differentiable in each component, and L is the pregenerator

$$(Lf)(x) = \sum_{i \in I} \left\{ \sum_{j \in I} a(i, j)[x_j - x_i] \right\} \frac{\partial f}{\partial x_i} + \frac{1}{2} \sum_{i \in I} b x_i^2 \frac{\partial^2 f}{\partial x_i^2}, \quad x \in \mathcal{E}_1. \quad (1.4.7)$$

(c) Restricted to \mathcal{E}_2 , $(X(t))_{t \geq 0}$ is a diffusion process with the Feller property.

The model defined by (1.4.2) represents a special case of the SSDE

$$dX_i(t) = \sum_{j \in I} a(i, j)[X_j(t) - X_i(t)] dt + \sqrt{g(X_i(t))} dW_i(t), \quad i \in I, t \geq 0, \quad (1.4.8)$$

with $g: (-\infty, \infty) \rightarrow [0, \infty)$ some locally Lipschitz continuous function. This SSDE has, as far as its long-time behaviour is concerned, four important classes:

(i) $g(x) > 0$ on $(0, 1)$.

Examples: $g(x) = x(1 - x)$ Fisher-Wright, $g(x) = (x(1 - x))^2$ Ohta-Kimura.

(ii) $g(x) > 0$ on $(-\infty, \infty)$ and $g(x) = o(x^2)$ as $x \rightarrow \pm\infty$.

Example: $g(x) \equiv \sigma^2$ critical Ornstein-Uhlenbeck.

(iii) $g(x) > 0$ on $(0, \infty)$ and $g(x) = o(x^2)$ as $x \rightarrow \infty$.

Example: $g(x) = x$ Feller's continuous-state branching diffusion.

(iv) $g(x) > 0$ on $(0, \infty)$ and $g(x) \sim bx^2$ as $x \rightarrow \infty$.

Classes (i–iii) are well understood (Shiga [40], Deuschel [19], Shiga [41], Cox and Greven [10], Deuschel [20], Fleischmann and Greven [24], Cox, Fleischmann and Greven [9]). The qualitative properties of the process defined by (1.4.8) are similar for these three classes, and the universality of the long-time behaviour as a function of g has been systematically investigated via renormalisation methods (Dawson and Greven [13], [14], Baillon, Clément, Greven and den Hollander [1], Dawson and Greven [15], Baillon, Clément, Greven and den Hollander [2], Fleischmann and Swart [26], Dawson, Greven, den Hollander, Sun and Swart [16]). Class (iv), which is the subject of the current paper, is very different. For the case where $a(\cdot, \cdot)$ is simple random walk, this class was investigated in Shiga [41] and in the memoir by Carmona and Molchanov [7], where some of our results were already established.

The long-time behaviour of the process defined by (1.4.2) is fairly complex. In order to keep the exposition transparent, we restrict our analysis to a subclass of models given by the following additional requirements:

$$I = \mathbb{Z}^d, \quad d \geq 1,$$

$$a(\cdot, \cdot) \text{ is homogeneous: } a(i, j) = a(0, j - i) \quad \forall i, j \in I, \quad (1.4.9)$$

$$a(\cdot, \cdot) \text{ is irreducible: } \sum_{n=0}^{\infty} [a^n(i, j) + a^n(j, i)] > 0 \quad \forall i, j \in I.$$

Moreover, we put $a(0, 0) = 0$.

Before we start, let us fix some notation. We write $\mathcal{P}(\mathcal{E}_1)$ for the set of probability measures on $(\mathcal{E}_1, \mathcal{B}(\mathcal{E}_1))$, with \mathcal{B} the Borel σ -algebra. For $\rho \in \mathcal{P}(\mathcal{E}_1)$, we write E^ρ to denote expectation with respect to ρ . A measure $\rho \in \mathcal{P}(\mathcal{E}_1)$ is called *shift-invariant* if

$$\rho\left(\left(X_i\right)_{i \in I} \in A\right) = \rho\left(\left(X_{i+j}\right)_{i \in I} \in A\right) \quad \forall j \in I \quad \forall A \in \mathcal{B}(\mathcal{E}_1), \quad (1.4.10)$$

is called *mixing* if

$$\lim_{\|k\| \rightarrow \infty} E^\rho(f[g \circ \sigma_k]) = E^\rho(f) E^\rho(g) \quad (1.4.11)$$

for all bounded $f, g: \mathcal{E}_1 \rightarrow \mathbb{R}$ that depend on finitely many coordinates, where σ_k is the k -shift acting on I , and is called *associated* if

$$E^\rho(f_1 f_2) \geq E^\rho(f_1) E^\rho(f_2) \quad (1.4.12)$$

for all bounded $f_1, f_2: \mathcal{E}_1 \rightarrow \mathbb{R}$ that depend on finitely many coordinates and that are non-decreasing in each coordinate.

We further need

$$\begin{aligned} \mathcal{T} &= \{\rho \in \mathcal{P}(\mathcal{E}_1): \rho \text{ is shift-invariant}\}, \\ \mathcal{T}^1 &= \{\rho \in \mathcal{T}: E^\rho(X_0) < \infty\}, \end{aligned} \quad (1.4.13)$$

and

$$\mathcal{T}_\Theta^1 = \{\rho \in \mathcal{T}^1: \rho \text{ is shift-ergodic, } E^\rho(X_0) = \Theta\}, \quad \Theta \in [0, \infty). \quad (1.4.14)$$

The set of extreme points of a convex set C is written C_e . The element $(x_i)_{i \in I}$ with $x_i = \Theta$ for all $i \in I$ is denoted by $\underline{\Theta}$. The initial distribution of our system is denoted by $\mu = \mathcal{L}(X(0))$ and is assumed to be concentrated on \mathcal{E}_1 . The symbols P, E without index denote probability and expectation with respect to μ and the Brownian motion driving (1.4.2). The notation $w - \lim$ means weak limit.

1.5 Phase transitions

In Theorems 1.5.1–1.5.4 below we state our main results on the long-time behaviour of $(X(t))_{t \geq 0}$ and on the properties of its equilibria. Let

$$\mathcal{I} = \{\rho \in \mathcal{P}(\mathcal{E}_1): \rho \text{ is invariant}\} \quad (1.5.1)$$

be the set of all equilibrium measures ρ of (1.4.2), i.e., $\rho S(t) = \rho$ for all $t \geq 0$. This set of course depends on $a(\cdot, \cdot)$ and b .

1.5.1 Recurrent case

The ergodic behaviour of our system is simple when $\hat{a}(\cdot, \cdot)$ defined by

$$\hat{a}(i, j) = \frac{1}{2}[a(i, j) + a(j, i)], \quad i, j \in I, \quad (1.5.2)$$

is recurrent. Namely, the process becomes extinct independently of the value of b .

Theorem 1.5.1 (Shiga [41]) *If $\widehat{a}(\cdot, \cdot)$ is recurrent, then for every $b > 0$ and every initial distribution $\mu \in \mathcal{T}^1$:*

$$w - \lim_{t \rightarrow \infty} \mathcal{L}(X(t)) = \delta_{\underline{0}}. \quad (1.5.3)$$

Consequently, there exists no equilibrium in \mathcal{T}^1 other than $\delta_{\underline{0}}$, i.e.,

$$\mathcal{I} \cap \mathcal{T}^1 = \delta_{\underline{0}}. \quad (1.5.4)$$

Using the fact that if $\mu \in \mathcal{T}_{\Theta}^1$ then $E(X_i(t)) = \Theta$ for all $i \in I$ and $t \geq 0$, we conclude from Theorem 1.5.1 that the system *clusters*, i.e., on only few sites there is a nontrivial mass but at these sites the mass is very large (for t large).

1.5.2 Transient case: regimes (I), (II) and (III)

In the case where $\widehat{a}(\cdot, \cdot)$ is transient, the ergodic behaviour of our system depends on the parameter b and we observe interesting phase transitions. There are three regimes, separated by two critical values.

(I) **Small b .** Define the Green function

$$\widehat{G}(i, j) = \sum_{n=0}^{\infty} \widehat{a}^n(i, j), \quad i, j \in I, \quad (1.5.5)$$

and put

$$b_2 = \frac{2}{\widehat{G}(0, 0)}. \quad (1.5.6)$$

We first consider the regime

$$(I) \quad \widehat{a}(\cdot, \cdot) \text{ transient, } b \in (0, b_2). \quad (1.5.7)$$

Theorem 1.5.2 (Shiga [41], Cox and Greven [10]) *In regime (I):*

(a) *For $\mu = \delta_{\underline{\Theta}}$ with $\Theta \in [0, \infty)$ the following limit exists:*

$$\nu_{\Theta} = w - \lim_{t \rightarrow \infty} \mathcal{L}(X(t)). \quad (1.5.8)$$

(b) *The measure ν_{Θ} satisfies*

$$\begin{aligned} \nu_{\Theta} &\in (\mathcal{I} \cap \mathcal{T}^1)_e, \\ \nu_{\Theta} &\text{ is shift-invariant, mixing and associated,} \\ E^{\nu_{\Theta}}(X_0) &= \Theta; \nu_{\Theta} \text{ is not a point mass if } \Theta > 0, \\ E^{\nu_{\Theta}}([X_0]^2) &< \infty. \end{aligned} \quad (1.5.9)$$

(c) *The set of shift-invariant extremal equilibria is given by*

$$(\mathcal{I} \cap \mathcal{T}^1)_e = \{\nu_{\Theta}\}_{\Theta \in [0, \infty)}. \quad (1.5.10)$$

(d) *For every $\mu \in \mathcal{T}_{\Theta}^1$ with $\Theta \in [0, \infty)$:*

$$w - \lim_{t \rightarrow \infty} \mathcal{L}(X(t)) = \nu_{\Theta}. \quad (1.5.11)$$

(e) For every $\mu \in \mathcal{T}_e$ with $E^\mu(X_0) = \infty$:

$$w - \lim_{t \rightarrow \infty} \mathcal{L}(X(t)) = \delta_{\underline{\infty}}. \quad (1.5.12)$$

Consequently,

$$(\mathcal{I} \cap \mathcal{T})_e = (\mathcal{I} \cap \mathcal{T}^1)_e. \quad (1.5.13)$$

Theorem 1.5.2 tells us that if b remains below an $a(\cdot, \cdot)$ -dependent threshold, then the process $(X(t))_{t \geq 0}$ exhibits persistent behaviour, in the sense that an equilibrium is approached with a spatial density equal to the initial spatial density and with a one-dimensional marginal that has a *finite* 2-nd moment. This equilibrium is nontrivial unless the initial state is identically 0. If, on the other hand, the initial spatial density is infinite, then every component diverges in probability.

(II) Moderate b . We next consider the regime

$$(II) \quad \widehat{a}(\cdot, \cdot) \text{ transient, } b \in [b_2, b_*). \quad (1.5.14)$$

In Section 4 we will obtain a variational expression for b_* (see (4.1.19)). This expression will turn out to be somewhat delicate to analyse.

Theorem 1.5.3 *In regime (II):*

(a) *The same properties hold as in Theorem 1.5.2(a) and (c-e).*

(b) *The measure ν_Θ satisfies*

$$\begin{aligned} \nu_\Theta &\in (\mathcal{I} \cap \mathcal{T}^1)_e, \\ \nu_\Theta &\text{ is shift-invariant, mixing and associated,} \\ E^{\nu_\Theta}(X_0) &= \Theta; \nu_\Theta \text{ is not a point mass if } \Theta > 0, \\ E^{\nu_\Theta}([X_0]^2) &= \infty. \end{aligned} \quad (1.5.15)$$

Theorem 1.5.3, which will be proved in Section 2, says that for moderate b the equilibria continue to exist and to be well-behaved, but with a one-dimensional marginal having *infinite* 2-nd moment. The latter has important consequences for the fluctuations of the equilibrium in large blocks. Indeed, in regime (I) we may expect Gaussian limits after suitable scaling (see e.g. Zähle [46], [47] in a different context), while in regime (II) we may expect non-Gaussian limits. In regime (II), the tail of X_0 under ν_Θ is likely to be of stable law type, but a closer investigation of this question is beyond the scope of the present paper.

(III) Large b . Finally, we consider the regime

$$(III) \quad \widehat{a}(\cdot, \cdot) \text{ transient, } b \in [b_*, \infty). \quad (1.5.16)$$

Theorem 1.5.4 *In the interior of regime (III), for every $\mu \in \mathcal{T}^1$:*

$$w - \lim_{t \rightarrow \infty} \mathcal{L}(X(t)) = \delta_{\underline{0}}. \quad (1.5.17)$$

Consequently, $\mathcal{I} \cap \mathcal{T}^1 = \delta_{\underline{0}}$.

We conjecture that there is local extinction at $b = b_*$.

Theorem 1.5.4, which will be proved in Section 4, shows that for large b again *clustering* occurs, i.e., the same situation as described in Theorem 1.5.1 for the case where $\widehat{a}(\cdot, \cdot)$ is recurrent.

1.6 Finer analysis of the transient case

In Section 1.5 we saw that different values of b lead to qualitatively different behaviour of the process $(X(t))_{t \geq 0}$. Therefore the question arises in which way the value of b influences the properties of the process within one regime. For part of this finer analysis we need to assume that $a(\cdot, \cdot)$ is *symmetric*:

$$a(i, j) = a(j, i) \quad \forall i, j \in I. \quad (1.6.1)$$

1.6.1 Regime (I)

Let $\xi = (\xi(t))_{t \geq 0}$ be the random walk on I with transition kernel $a(\cdot, \cdot)$ and jump rate 1, starting at 0. For $m \geq 2$, let $\xi^{(m)} = (\xi_1, \dots, \xi_m)$ be m independent copies of ξ , and define the *differences random walk* $\eta^{(m)} = (\eta^{(m)}(t))_{t \geq 0}$ by putting

$$\eta^{(m)}(t) = (\xi_p(t) - \xi_q(t))_{1 \leq p < q \leq m}. \quad (1.6.2)$$

This is a random walk on $I^{(m)}$, the subgroup of $I^{\frac{1}{2}m(m-1)}$ generated by all the possible pairwise differences of m elements of I , with jump rate m and transition kernel $a^{(m)}(\cdot, \cdot)$ that can be formally written out as

$$\begin{aligned} a^{(m)}(x, y) &= a^{(m)}(0, y - x) \\ &= \sum_{j \in I} a(0, j) \left[\frac{1}{m} \sum_{r=1}^m \mathbf{1}\{j D_r = y - x\} \right], \quad x, y \in I^{(m)}, \end{aligned} \quad (1.6.3)$$

where D_r is the triangular array of $-1, 0, +1$'s given by

$$D_r = (\delta_{pr} - \delta_{qr})_{1 \leq p < q \leq m} \quad (1.6.4)$$

and $j D_r$ denotes the triangular array obtained from D_r by multiplying all its elements with the vector j . The factor $\frac{1}{m}$ comes from the fact that the m random walks jump one at a time. Note that $a^{(m)}(\cdot, \cdot)$ is symmetric because of our assumption in (1.6.1). Note that $a^{(2)}(\cdot, \cdot) = \hat{a}(\cdot, \cdot)$, the symmetrised transition kernel defined in (1.5.2), which is symmetric even without (1.6.1). The differences random walk is to be seen as the evolution of the random walks “relative to their center of mass”. This will serve us later on.

Define the Green function

$$G^{(m)}(x, y) = \sum_{n=0}^{\infty} [a^{(m)}]^n(x, y), \quad x, y \in I^{(m)}. \quad (1.6.5)$$

Also define the *collision function* $\sharp^{(m)}: I^{(m)} \rightarrow \mathbb{N}_0$ as

$$\sharp^{(m)}(z) = \sum_{1 \leq p < q \leq m} \mathbf{1}_{\{z_p - z_q = 0\}}, \quad z = (z_p - z_q)_{1 \leq p < q \leq m}, \quad z_p, z_q \in I, \quad (1.6.6)$$

and put

$$S^{(m)} = \text{supp}(\sharp^{(m)}) \subset I^{(m)}. \quad (1.6.7)$$

Define

$$K^{(m)}(x, y) = \sqrt{\sharp^{(m)}(x)} G^{(m)}(x, y) \sqrt{\sharp^{(m)}(y)}, \quad x, y \in S^{(m)}. \quad (1.6.8)$$

Viewed as an operator acting on $\ell^2(S^{(m)})$, $K^{(m)}$ is self-adjoint, positive and bounded. The latter two properties will be proved in Section 2.

The following result shows that in regime (I) there is an infinite sequence of critical values characterising the convergence of successive moments.

Theorem 1.6.1 *Suppose that $a(\cdot, \cdot)$ is symmetric. Then, in regime (I), there exists a sequence $b_2 \geq b_3 \geq b_4 \geq \dots$ such that:*

(a) *If $\mu = \delta_{\underline{\Theta}}$ with $\Theta \in (0, \infty)$, then*

$$\lim_{t \rightarrow \infty} E([X_0(t)]^m) = E^{\nu_{\Theta}}([X_0]^m) \begin{cases} < \infty & \text{for } b < b_m, \\ = \infty & \text{for } b \geq b_m. \end{cases} \quad (1.6.9)$$

(b) *If $\mu = \delta_{\underline{\Theta}}$ with $\Theta \in (0, \infty)$, then*

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log E([X_0(t)]^m) = \chi_m(b) \quad (1.6.10)$$

exists with

$$\chi_m(b) \begin{cases} = 0 & \text{for } b \leq b_m, \\ > 0 & \text{for } b > b_m. \end{cases} \quad (1.6.11)$$

(c) *The critical value b_m has the representation*

$$b_m = \frac{m}{\lambda_m} \quad (1.6.12)$$

with $\lambda_m \in (0, \infty)$ the spectral radius of $K^{(m)}$ in $\ell^2(S^{(m)})$. This spectral radius is an eigenvalue if and only if $b_{m-1} > b_m$.

(d) *The critical value b_2 is given by (1.5.6), and*

$$b_2 \geq b_3 \geq b_4 \cdots > 0. \quad (1.6.13)$$

Moreover,

$$\frac{2}{G^{(2)}(0, 0)} = b_2 \leq (m-1)b_m \leq \frac{2}{G^{(m)}(0, 0)} < 2, \quad (1.6.14)$$

and $\lim_{m \rightarrow \infty} (m-1)b_m$ exists.

(e) *The function $b \mapsto \frac{1}{m}\chi_m(b)$ is convex on $[0, \infty)$ and strictly increasing on $[b_m, \infty)$, with*

$$\lim_{b \rightarrow \infty} \frac{1}{bm} \chi_m(b) = \frac{1}{2}(m-1). \quad (1.6.15)$$

Theorem 1.6.1 will be proved in Section 3. Part (a) tells us that equilibria with finite m -th moment exist if and only if $0 < b < b_m$. Part (b) tells us that the m -th moment diverges exponentially fast if and only if $b > b_m$. The limit $\chi_m(b)$ is the m -th *annealed Lyapunov exponent*. Part (c) gives a variational representation for b_m . Part (d) gives sharp bounds for b_m and shows that the tail of the one-dimensional marginal of ν_{Θ} decays algebraically with a power that is a non-increasing function of b when b is small. It identifies the asymptotic behaviour of this power as $\sim \text{Cst}/b$ for $b \downarrow 0$. Part (e) shows that for large b the curve $b \mapsto \frac{1}{m}\chi_m(b)$ has slope $\frac{1}{2}(m-1)$.

By Hölder's inequality, $m \mapsto \frac{1}{m}\chi_m(b)$ is non-decreasing. The system is called *intermittent of order n* if

$$\frac{1}{n}\chi_n(b) < \frac{1}{n+1}\chi_{n+1}(b) < \frac{1}{n+2}\chi_{n+2}(b) < \dots \quad (1.6.16)$$

(It is shown in Carmona and Molchanov [7], Chapter III, that the first of these inequalities implies all the subsequent ones.) Thus, for all $n \geq 2$ our system is intermittent of order n precisely when $b \in (b_{n+1}, b_n]$ (see also Fig. 2 in Section 1.1.)

We conjecture that $b_2 > b_3 > b_4 > \dots$ (see open problem (A) in Section 1.2). A partial result in this direction is the following:

Corollary 1.6.2 *Suppose that $a(\cdot, \cdot)$ is symmetric.*

(a) $(m-1)b_m \rightarrow 2$ uniformly in m as $G^{(2)}(0,0) \rightarrow 1$.

(b) $b_2 > b_3 > \dots > b_m$ when $G^{(2)}(0,0) \leq (m-1)/(m-2)$.

Proof. (a) Obvious from (1.6.14).

(b) This follows from (1.6.14) and $G^{(m)}(0,0) > 1$. ■

Claim (a) follows from (1.5.6) and (1.6.14), and corresponds to the limit when the random walk becomes more and more transient. This includes simple random walk on \mathbb{Z}^d with $d \rightarrow \infty$. Thus, in this limit all inequalities in (1.6.13) become strict. Claim (b) follows from (1.6.14). This includes simple random walk on \mathbb{Z}^d with $d \geq 3$.

As we will see in Sections 2–3, the representation for b_m in (1.6.12) comes from a link with collision local time of random walks. Indeed, let

$$T(\xi^{(m)}) = \int_0^\infty \sum_{1 \leq p < q \leq m} 1_{\{\xi_p(t) = \xi_q(t)\}} dt \quad (1.6.17)$$

be the total collision local time (in pairs) of the m independent copies of the random walk ξ . Then we will show that

$$b_m = \sup \left\{ b > 0 : E^{\xi^{(m)}} \left(\exp[bT(\xi^{(m)})] \right) < \infty \right\}. \quad (1.6.18)$$

1.6.2 Regime (II)

The next conjecture says that regime (II) is non-empty and may therefore be seen as an extension of Theorem 1.6.1(d).

Conjecture 1.6.3 $b_* > b_2$ when $\hat{a}(\cdot, \cdot)$ is transient.

Conjecture 1.6.3 implies that *equilibria with stable law tails* occur in our system for moderate b (recall (1.5.15)). We conjecture that the system locally dies out at b_* (see open problem (B) in Section 1.2).

In view of (1.6.18), we may ask whether it is possible to obtain a variational characterisation for b_* . To that end, let $\xi = (\xi(t))_{t \geq 0}$ and $\xi' = (\xi'(t))_{t \geq 0}$ be two independent copies of the random walk on I with transition kernel $a(\cdot, \cdot)$ and jump rate 1, both starting at 0. Let

$$T(\xi, \xi') = \int_0^\infty 1_{\{\xi(t) = \xi'(t)\}} dt \quad (1.6.19)$$

be their collision local time. Define

$$b_{**} = \sup \left\{ b > 0: E^{\xi'} \left(\exp[bT(\xi, \xi')] \right) < \infty \quad \xi - a.s. \right\}, \quad (1.6.20)$$

where we note that $\{E^{\xi'}(\exp[bT(\xi, \xi')]) < \infty\}$ is a tail event for ξ . Since b_2 is given by the same formula as (1.6.20) but with the average taken over both ξ and ξ' (recall (1.6.18)), we have $b_{**} \geq b_2$. The proof of Conjecture 1.6.3 may be achieved by showing that

$$b_* \geq b_{**} \quad \text{and} \quad b_{**} > b_2. \quad (1.6.21)$$

In Section 4, we prove the first inequality and argue in favour of the second inequality. A full proof of the latter is deferred to Birkner, Greven and den Hollander [5].

1.6.3 Regime (III)

The last result shows that in regime (III) the system gets extinct very rapidly.

Theorem 1.6.4 (Cranston, Mountford and Shiga [12]) *In regime (III):*

(a) *If $\mu = \delta_{\Theta}$ with $\Theta \in (0, \infty)$, then*

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log X_0(t) = \chi_*(b) \quad (1.6.22)$$

exists and is constant a.s.

(b) *There exists a $\tilde{b}_* \in [b_*, \infty)$ such that*

$$\chi_*(b) \begin{cases} = 0 & \text{for } b \leq \tilde{b}_*, \\ < 0 & \text{for } b > \tilde{b}_*. \end{cases} \quad (1.6.23)$$

(c)

$$\lim_{b \rightarrow \infty} \frac{\log b}{b} \left[\chi_*(b) + \frac{1}{2}b \right] \quad (1.6.24)$$

exists in $(0, \infty)$.

The limit $\chi_*(b)$ is the *quenched Lyapunov exponent*. Theorem 1.6.4, states that the speed of extinction is exponentially fast above a critical threshold \tilde{b}_* . Trivially,

$$\tilde{b}_* \geq b_*. \quad (1.6.25)$$

We conjecture that equality holds (see open problem (C) in Section 1.2). See also Figs. 1 and 2 in Section 1.1.

1.6.4 Separation between regimes (II) and (III)

The key tool in the identification of b_* is the notion of *Palm distribution* of our process X at time t . This is the law of the process seen from a “randomly chosen mass” drawn at time t . This concept was introduced by Kallenberg [36] in the study of branching particle systems with migration. There the idea is to take a large box at time t , pick a particle at random from this box (the “tagged particle”), shift the origin to the location of this particle, consider the law of the shifted configuration, and let the box tend to infinity. Under suitable conditions, a limiting law is obtained, which is called the Palm distribution. Similarly, in our system the Palm distribution is a size-biasing of the original distribution according to the “mass” at the origin. The criterion for *survival vs. extinction of the original distribution translates into tightness vs. divergence of the Palm distribution*.

This criterion is useful for two reasons. First, the size-biasing is an easy operation. Second, often it is possible to obtain a representation formula for the Palm distribution in terms of a nice Markov process. For instance, for branching particle systems the Palm distribution is obtained from an independent superposition of the original distribution and a realisation of the so-called Palm canonical distribution. The latter can be identified as a branching random walk with immigration of particles at rate 1 along the path of the tagged particle. Fortunately, we can give an explicit representation of the Palm distribution of our process X as well, namely, as the solution of a system of biased stochastic differential equations (see Section 4 for details). It turns out that the latter again has a (Feynman-Kac type) representation formula for the single components as an expectation over an exponential functional of the Brownian motions, the random walk, and an additional tagged random walk, with the expectation running over the two random walks.

We will use the Palm distribution to identify b_* . We will see that, within the interval (b_2, b_*) , we can distinguish between a regime where the average of the Palm distribution over the Brownian motions (i.e., the Palm distribution conditioned on the tagged path) is tight as $t \rightarrow \infty$ and a regime where it diverges. The separation between these two regimes is b_{**} . Within the interval $[b_{**}, b_*)$, we can separate further by conditioning the Palm distribution also on the Brownian increments along the tagged path. However, we will not pursue this point further, even though it is of interest for a better insight into what controls our system. See Birkner [3], [4] for more background.

We will see in Section 4.1.2 that (1.6.19) plays an important role in the description of the Palm distribution. Equation (4.1.19) in Section 4.1.2 identifies b_* . However, this formula is much harder than the one for b_{**} in (1.6.20). It would be interesting to know whether there exists a characterisation of b_* in terms of the collision local time of random walks (see open problem (D) in Section 1.2), in the same way as for b_m in (1.6.18) and for b_{**} in (1.6.20).

2 Moment calculations

2.1 Definition of b_m , \bar{b}_m and \tilde{b}_m

For $\Theta > 0$ and $m \geq 2$, let

$$\begin{aligned} b_m &= \sup\{b > 0: \nu_{\underline{\Theta}} \neq \delta_{\underline{0}}, E^{\nu_{\underline{\Theta}}}([X_0]^m) < \infty\}, \\ \bar{b}_m &= \sup\left\{b > 0: \limsup_{t \rightarrow \infty} E\left([X_0(t)]^m \mid X(0) = \underline{\Theta}\right) < \infty\right\}, \\ \tilde{b}_m &= \sup\left\{b > 0: \limsup_{t \rightarrow \infty} \frac{1}{t} \log E\left([X_0(t)]^m \mid X(0) = \underline{\Theta}\right) = 0\right\}. \end{aligned} \quad (2.1.1)$$

In these definitions the choice of Θ is irrelevant as long as $\Theta > 0$, as is evident from Lemma 2.2.1 below.

In Section 2.2 we derive a representation formula for the solution of (1.4.2), which is due to Shiga [41] and which plays a key role in the present paper. We also derive a self-duality property, which is needed to obtain convergence to equilibrium. In Section 2.3 we express the m -th moment of a single component of our system, at time t , in terms of the collision local time, up to time t , of m independent copies of our random walk. In Section 2.4 we prove that ν_{Θ} exists and that $b_m = \bar{b}_m$. In Section 2.5 we prove some basic properties of $G^{(m)}$ and $K^{(m)}$ defined in (1.6.5) and (1.6.8). The results in this section will be used in Sections 3–4 to prove Theorems 1.5.3–1.5.4, 1.6.1 and 1.6.4.

2.2 Representation formula and self-duality

If our process starts in a constant initial configuration, then a nice (Feynman-Kac type) representation formula is available. This formula will play a key role throughout the paper.

Lemma 2.2.1 *The process $(X(t))_{t \geq 0}$ starting in $X(0) = \underline{\Theta}$ can be represented as the following functional of the Brownian motions:*

$$X_i(t) = \Theta e^{-\frac{1}{2}bt} E_i^{\xi} \left(\exp \left[\sqrt{b} \int_0^t \sum_{j \in I} 1_{\{\xi(t-s)=j\}} dW_j(s) \right] \right), \quad i \in I, t \geq 0, \quad (2.2.1)$$

where $\xi = (\xi(t))_{t \geq 0}$ is the random walk on I with transition kernel $a(\cdot, \cdot)$ and jump rate 1, and the expectation is over ξ conditioned on $\xi(0) = i$ (ξ and W are independent).

Proof. This lemma appears in Shiga [41] without proof. We write out the proof here, because it will serve us later on. The symbol $\mathbf{1}$ denotes the identity matrix. Note that Θ enters into (2.2.1) only as a front factor.

Step 1: For all i and t :

$$X_i(t) = \Theta + \sqrt{b} \int_0^t \sum_j a_{t-s}(i, j) X_j(s) dW_j(s) \quad \text{with } a_t = \exp[t(a - \mathbf{1})]. \quad (2.2.2)$$

Proof. Fix i and t . For $0 \leq s \leq t$, let $Y_i(s) = \sum_j a_{t-s}(i, j) X_j(s)$. (The infinite sum is finite due to the fact that, by Theorem 1.4.1(a), $(X(t))_{t \geq 0}$ lives in \mathcal{E}_1 defined by (1.4.4).) Then

$$dY_i(s) = \left[\sum_j (\mathbf{1} - a) a_{t-s}(i, j) X_j(s) \right] ds + \sum_j a_{t-s}(i, j) dX_j(s). \quad (2.2.3)$$

From (1.4.2) we have

$$dX_i(s) = \sum_j (a - \mathbf{1})(i, j) X_j(s) ds + \sqrt{b} X_i(s) dW_i(s), \quad (2.2.4)$$

which after substitution into (2.2.3) and cancellation of two terms gives

$$dY_i(s) = \sqrt{b} \sum_j a_{t-s}(i, j) X_j(s) dW_j(s). \quad (2.2.5)$$

Integrate both sides from 0 to t , and note that $Y_i(0) = \sum_j a_t(i, j) X_j(0) = \Theta$ and $Y_i(t) = \sum_j a_0(i, j) X_j(0) = X_i(t)$, to get the claim. \blacksquare

Step 2: For all t :

$$\exp \left[\sqrt{b} Z_t(t) - \frac{1}{2} b t \right] = 1 + \sqrt{b} \int_0^t \exp \left[\sqrt{b} Z_t(s) - \frac{1}{2} b s \right] dZ_t(s) \quad (2.2.6)$$

with $Z_t(s) = \int_0^s \sum_j 1_{\{\xi(t-r)=j\}} dW_j(r)$.

Proof. Fix t . For $z \in \mathbb{R}$ and $s \geq 0$, let $f(z, s) = e^{\sqrt{b}z - \frac{1}{2}bs}$ and put $g(s) = f(Z_t(s), s)$. Itô's formula gives

$$dg(s) = f_z(Z_t(s), s) dZ_t(s) + \frac{1}{2} f_{zz}(Z_t(s), s) (dZ_t(s))^2 + f_s(Z_t(s), s) ds, \quad (2.2.7)$$

which after cancellation of two terms (because $\frac{1}{2} f_{zz} + f_s = 0$ and $(dZ_t(s))^2 = ds$) gives

$$dg(s) = g(s) \sqrt{b} dZ_t(s). \quad (2.2.8)$$

Integrate both sides from 0 to t and use that $g(0) = f(Z_t(0), 0) = 1$, to get the claim. \blacksquare

Step 3: The proof of the representation formula in Lemma 2.2.1 is now completed as follows. Let $\tilde{X}_i(t)$ denote the right-hand side of (2.2.1). Taking the expectation over ξ conditioned on $\xi(0) = i$ on both sides of (2.2.6), we get

$$\begin{aligned} \Theta^{-1} \tilde{X}_i(t) &= 1 + \sqrt{b} \int_0^t E_i^\xi \left(\sum_j 1_{\{\xi(t-s)=j\}} \Theta^{-1} \tilde{X}_j(s) dW_j(s) \right) \\ &= 1 + \sqrt{b} \int_0^t \sum_j a_{t-s}(i, j) \Theta^{-1} \tilde{X}_j(s) dW_j(s), \end{aligned} \quad (2.2.9)$$

where the first equality uses the Markov property of ξ at time $t - s$. Thus we see that $\tilde{X}_i(t)$ satisfies (2.2.2). Since $\tilde{X}_i(0) = \Theta = X_i(0)$ for all i , we may therefore conclude that $\tilde{X}_i(t) = X_i(t)$ for all i and t , by the strong uniqueness of the solution of our system (1.4.2) (recall Theorem 1.4.1(a)). \blacksquare

In addition to the representation formula in Lemma 2.2.1, we have another nice property: our process is self-dual. Let

$$a^*(i, j) = a(j, i), \quad i, j \in I, \quad (2.2.10)$$

be the reflected transition kernel. Let (1.4.2*) denote (1.4.2) with $a(\cdot, \cdot)$ replaced by $a^*(\cdot, \cdot)$. Abbreviate $\langle x, x^* \rangle = \sum_{i \in I} x_i x_i^*$.

Lemma 2.2.2 *Let $X = (X(t))_{t \geq 0}$ be the solution of (1.4.2) starting from any $X(0) \in \mathcal{E}_1$. Let $X^* = (X^*(t))_{t \geq 0}$ be the solution of (1.4.2*) starting from any $X^*(0) \in \mathcal{E}_1$ such that $\langle \underline{1}, X^*(0) \rangle < \infty$. Then*

$$E^X \left(e^{-\langle X(t), X^*(0) \rangle} \right) = E^{X^*} \left(e^{-\langle X(0), X^*(t) \rangle} \right) \quad \forall t \geq 0. \quad (2.2.11)$$

Proof. See Cox, Klenke and Perkins [11]. ■

2.3 Representation of the m -th moment in terms of collision local time

Let us abbreviate

$$W = (\{W_i(t)\}_{i \in I})_{t \geq 0} \quad (2.3.1)$$

and write

$$E \left([X_0(t)]^m \mid X(0) = \underline{\Theta} \right) = E^W \left([X_0(t)]^m \mid X(0) = \underline{\Theta} \right) \quad (2.3.2)$$

to display that (1.4.2) is driven by W . This subsection contains a moment calculation in which we use the representation formula of Lemma 2.2.1 to express the right-hand side of (2.3.2) as the expectation of the exponential of b times the *collision local time* of m independent copies of the random walk with transition kernel $a(\cdot, \cdot)$ and jump rate 1, all starting at 0.

We begin by checking that the evolution is mean-preserving. This property is evident from (2.2.2), but its proof will serve as a preparation for the calculation of the higher moments.

Lemma 2.3.1 $E^W \left(X_0(t) \mid X(0) = \underline{\Theta} \right) = \Theta$ for all $t \geq 0$.

Proof. Taking the expectation over W in (2.2.1) and using Fubini's theorem, we have

$$E^W \left(X_0(t) \mid X(0) = \underline{\Theta} \right) = \Theta e^{-\frac{1}{2}bt} E_0^\xi \left(E^W \left(\exp \left[\sqrt{b} \int_0^t \sum_{i \in I} 1_{\{\xi(t-s)=i\}} dW_i(s) \right] \right) \right). \quad (2.3.3)$$

Since the Brownian motions W are i.i.d. and have independent increments, it follows that for any ξ :

$$\int_0^t \sum_{i \in I} 1_{\{\xi(t-s)=i\}} dW_i(s) \triangleq W'(t), \quad (2.3.4)$$

where $W' = (W'(t))_{t \geq 0}$ is a single Brownian motion and \triangleq denotes equality in distribution. Combining (2.3.3) and (2.3.4) we arrive at (the expectation over ξ being irrelevant)

$$E^W \left(X_0(t) \mid X(0) = \underline{\Theta} \right) = \Theta e^{-\frac{1}{2}bt} E^{W'} \left(\exp[\sqrt{b}W'(t)] \right). \quad (2.3.5)$$

Now use that, by Itô's formula, $\exp[\sqrt{b}W'(t) - \frac{1}{2}bt]$ is a martingale, to get that the r.h.s. of (2.3.5) equals Θ . ■

A version of the above argument will produce the following expression for the moments of order $m \geq 2$.

Lemma 2.3.2 Let $\xi^{(m)} = (\xi_1, \dots, \xi_m)$ be m independent copies of the random walk with transition kernel $a(\cdot, \cdot)$ and jump rate 1, all starting at 0. Then

$$E^W \left([X_0(t)]^m \mid X(0) = \underline{\Theta} \right) = \Theta^m E^{\xi^{(m)}} \left(\exp[bT^{(m)}(t)] \right), \quad (2.3.6)$$

where

$$\begin{aligned} T^{(m)}(t) &= \sum_{1 \leq k < l \leq m} T_{kl}(t), \\ T_{kl}(t) &= \int_0^t ds \mathbf{1}_{\{\xi_k(s) = \xi_l(s)\}} ds, \end{aligned} \quad (2.3.7)$$

is the collision local time (in pairs) up to time t .

Proof. Similarly as in (2.3.3) we may use (2.2.1) to write

$$\begin{aligned} &E^W \left([X_0(t)]^m \mid X(0) = \underline{\Theta} \right) \\ &= \Theta^m e^{-\frac{m}{2}bt} E^{\xi^{(m)}} \left(E^W \left(\exp \left[\sqrt{b} \int_0^t \sum_{k=1}^m \sum_{i \in I} \mathbf{1}_{\{\xi_k(t-s)=i\}} dW_i(s) \right] \right) \right). \end{aligned} \quad (2.3.8)$$

Next, let $W^{(m)} = (W'_1, \dots, W'_m)$ be m independent Brownian motions. Then the analogue of (2.3.4) reads

$$\int_0^t \sum_{k=1}^m \sum_{i \in I} \mathbf{1}_{\{\xi_k(t-s)=i\}} dW_i(s) \triangleq \int_0^t \sum_{p=1}^m \sum_{j^{(p)}} \mathbf{1}_{j^{(p)}}(t-s) \sum_{q=1}^p j_q dW'_q(s). \quad (2.3.9)$$

Here $\mathbf{1}_{j^{(p)}}(t-s)$ denotes the indicator of the event that at time $t-s$ the components of $\xi^{(m)} = (\xi_1, \dots, \xi_m)$ coincide in p subgroups of sizes $j^{(p)} = (j_1, \dots, j_p)$ with $j_1 + \dots + j_p = m$. The equality in (2.3.9) again follows from the fact that the Brownian motions W are i.i.d. and have independent increments. The point to note here is that all j_q random walks in the q -th coincidence group pick up the same increment of the Brownian motion in W at the site where they coincide at time s , and this increment has the same distribution as $dW'_q(s)$. Next, define

$$T_{j^{(p)}}(t) = \int_0^t \mathbf{1}_{j^{(p)}}(t-s) ds. \quad (2.3.10)$$

Then clearly we have

$$\int_0^t \mathbf{1}_{j^{(p)}}(t-s) dW'_q(s) \triangleq W'_q(T_{j^{(p)}}(t)). \quad (2.3.11)$$

Now combine (2.3.8–2.3.11) to get

$$\begin{aligned} &E^W \left([X_0(t)]^m \mid X(0) = \underline{\Theta} \right) \\ &= \Theta^m e^{-\frac{m}{2}bt} E^{\xi^{(m)}} \left(E^{W^{(m)}} \left(\exp \left[\sqrt{b} \sum_{p=1}^m \sum_{j^{(p)}} \sum_{q=1}^p j_q W'_q(T_{j^{(p)}}(t)) \right] \right) \right) \\ &= \Theta^m e^{-\frac{m}{2}bt} E^{\xi^{(m)}} \left(\exp \left[b \sum_{p=1}^m \sum_{j^{(p)}} T_{j^{(p)}}(t) \left\{ \sum_{q=1}^p \frac{1}{2} j_q^2 \right\} \right] \right). \end{aligned} \quad (2.3.12)$$

Finally, absorb the term $-\frac{m}{2}bt$ into the sum by writing $\frac{1}{2}j_q(j_q - 1)$ instead of $\frac{1}{2}j_q^2$ (use that $\sum_{p=1}^m \sum_{j^{(p)}} T_{j^{(p)}}(t) = t$ and $\sum_{q=1}^p j_q = m$). The resulting exponent is the same as b times the collision local time in (2.3.7). \blacksquare

2.4 Convergence to equilibrium and $b_m = \bar{b}_m$

The following important facts will be needed later on and will be derived via the representation formula in Lemma 2.2.1 and the self-duality in Lemma 2.2.2.

Proposition 2.4.1 *For all $\widehat{a}(\cdot, \cdot)$ transient and all $b > 0$:*

- (a) $\nu_\Theta = w - \lim_{t \rightarrow \infty} \mathcal{L}(X(t) \mid X(0) = \underline{\Theta})$ exists, is shift-invariant and associated for all $\Theta \in [0, \infty)$.
- (b) ν_Θ is mixing for all $\Theta \in [0, \infty)$.
- (c) $b_m = \bar{b}_m$ for all $m \geq 2$.
- (d) $\lim_{t \rightarrow \infty} E([X_0(t)]^m \mid X(0) = \underline{\Theta}) = E^{\nu_\Theta}([X_0]^m)$ for all $\Theta \in [0, \infty)$ and all $m \geq 2$.

Proof. (a) The proof of existence uses Lemma 2.2.2. If $X(0) = \underline{\Theta}$ and $X^*(0) = f$, then (2.2.11) reads

$$E^X \left(e^{-\langle X(t), f \rangle} \mid X(0) = \underline{\Theta} \right) = E^{X^*} \left(e^{-\Theta M(t)} \mid M(0) = \langle \underline{\mathbf{1}}, f \rangle \right) \quad (2.4.1)$$

with

$$M(t) = \langle \underline{\mathbf{1}}, X^*(t) \rangle. \quad (2.4.2)$$

Since $(M(t))_{t \geq 0}$ is a non-negative martingale (as is obvious from (2.2.2) with the reflected transition kernel), we have that $\lim_{t \rightarrow \infty} M(t) = M(\infty) < \infty$ W -a.s. for every f (use that $E^{X^*}(M(\infty)) \leq M(0) = \langle \underline{\mathbf{1}}, f \rangle < \infty$). Hence we conclude that $X(t)$ converges in law to a limit, which we call $\nu_{\underline{\Theta}}$, given by

$$\int e^{-\langle x, f \rangle} \nu_{\underline{\Theta}}(dx) = E^{X^*} \left(e^{-\Theta M(\infty)} \mid M(0) = \langle \underline{\mathbf{1}}, f \rangle \right) \text{ for all } f \text{ such that } \langle \underline{\mathbf{1}}, f \rangle < \infty. \quad (2.4.3)$$

Because $\delta_{\underline{\Theta}}$ is shift-invariant, so is $\nu_{\underline{\Theta}}$. The fact that $\nu_{\underline{\Theta}}$ is associated follows from Cox and Greven [10]. There it is shown that for systems of the type in (1.4.2) – even with a general diffusion term – the evolution preserves the associatedness. Since $\delta_{\underline{\Theta}}$ is associated, the system is associated at time zero and hence at all later times, and the equilibrium inherits this property.

(b) For $0 < b < b_2$ the mixing property of the equilibrium ν_Θ was proved in Cox and Greven [10] via a covariance argument. However, for $b_2 \leq b < b_*$ covariances are infinite, and so we must follow a different route.

The proof uses the exponential duality in Lemma 2.2.2. We will prove that, for all $f, g \in \mathcal{E}_1$ (recall (1.4.4)) with finite support,

$$\lim_{\|k\| \rightarrow \infty} E^{\nu_\Theta} \left(e^{-\langle X, f \rangle} e^{-\langle X, \sigma_k g \rangle} \right) = E^{\nu_\Theta} \left(e^{-\langle X, f \rangle} \right) E^{\nu_\Theta} \left(e^{-\langle X, g \rangle} \right), \quad (2.4.4)$$

where $\sigma_k g = g \circ \sigma_k$ with σ_k the k -shift acting on I . This implies the mixing property, because the Laplace functional determines the distribution.

Step 1: In order to prove (2.4.4), we use the self-duality of our process and the fact that $\overline{\nu_\Theta} = w - \lim_{t \rightarrow \infty} \delta_{\underline{\Theta}} S(t)$, as follows. Denote by

$$X^{*,h} = (X^{*,h}(t))_{t \geq 0} = (\{X_i^{*,h}(t)\}_{i \in \mathbb{Z}^d})_{t \geq 0} \quad (2.4.5)$$

our process with reflected transition kernel $a^*(\cdot, \cdot)$ (recall (2.2.10)) starting from initial configuration $h \in \mathcal{E}_1$ with finite support. Then

$$\begin{aligned} E^{\nu_\Theta} \left(e^{-\langle X, f \rangle} e^{-\langle X, g \rangle} \right) &= E^{\nu_\Theta} \left(e^{-\langle X, f+g \rangle} \right) \\ &= \lim_{t \rightarrow \infty} E \left(e^{-\langle X(t), f+g \rangle} \mid X(0) = \underline{\Theta} \right) = \lim_{t \rightarrow \infty} E \left(e^{-\langle \underline{\Theta}, X^{*, f+g}(t) \rangle} \right). \end{aligned} \quad (2.4.6)$$

Observe that, by the linearity of the system, we may use the same Brownian motions for $X^{*, f}$ and $X^{*, g}$, which gives us in addition

$$X^{*, f+g} \triangleq X^{*, f} + X^{*, g}. \quad (2.4.7)$$

Hence, in order to verify (2.4.4), we must investigate the quantity

$$\lim_{t \rightarrow \infty} E \left(e^{-\langle \underline{\Theta}, X^{*, f}(t) + X^{*, \sigma_k g}(t) \rangle} \right) \quad (2.4.8)$$

and show that it factorizes in the limit as $\|k\| \rightarrow \infty$.

Next, note that

$$\left(\langle \underline{\Theta}, X^{*, f}(t) \rangle \right)_{t \geq 0} \quad \text{and} \quad \left(\langle \underline{\Theta}, X^{*, \sigma_k g}(t) \rangle \right)_{t \geq 0} \quad (2.4.9)$$

are (continuous-path square-integrable) non-negative martingales. In particular, their limit as $t \rightarrow \infty$ exists by the martingale convergence theorem. Their covariation over the time interval $[0, \infty)$ is given by

$$C(f, \sigma_k g) = \int_0^\infty ds \langle X^{*, f}(s), X^{*, \sigma_k g}(s) \rangle = \int_0^\infty ds \sum_{i \in I} X_i^{*, f}(s) X_i^{*, \sigma_k g}(s). \quad (2.4.10)$$

Due to these structural properties, we know that if

$$C(f, \sigma_k g) \rightarrow 0 \quad \text{in probability as } \|k\| \rightarrow \infty, \quad (2.4.11)$$

then the two martingales in (2.4.9) become independent as $\|k\| \rightarrow \infty$. Consequently, the two random variables

$$\lim_{t \rightarrow \infty} \langle \underline{\Theta}, X^{*, f}(t) \rangle \quad \text{and} \quad \lim_{t \rightarrow \infty} \langle \underline{\Theta}, X^{*, \sigma_k g}(t) \rangle \quad (2.4.12)$$

also become independent as $\|k\| \rightarrow \infty$, which proves (2.4.4) via (2.4.6–2.4.7). In order to prove (2.4.11), observe that, by the linearity of the system, it suffices to verify (2.4.4) for the special case where f and g are indicators of a single site in I , say, p and q , respectively.

Step 2: Let ξ and ξ' be two independent random walks with transition kernel $a^*(\cdot, \cdot)$ and jump rate $\mathbf{1}$, both starting in $i \in I$. Then, for $f = 1_{\{p\}}$ and $g = 1_{\{q\}}$, it follows from Lemma 2.2.1 that

$$\begin{aligned} X_i^{*, f}(s) X_i^{*, \sigma_k g}(s) &= e^{-bs} E_{i,i}^{\xi, \xi'} \left(1_{\{\xi(s) = p, \xi'(s) = q + k\}} \right. \\ &\quad \left. \times \exp \left[\sqrt{b} \int_0^s du \sum_{m \in I} [1_{\{\xi(s-u) = m\}} + 1_{\{\xi'(s-u) = m\}}] dW_m(u) \right] \right). \end{aligned} \quad (2.4.13)$$

Reversing time, we may start ξ in p and ξ' in $q+k$, and give them transition kernel $a(\cdot, \cdot)$ and jump rate 1. Then

$$\begin{aligned} X_i^{*,f}(s)X_i^{*,\sigma_k g}(s) &= e^{-bs} E_{p,q+k}^{\xi,\xi'} \left(1\{\xi(s) = \xi'(s) = i\} \right. \\ &\quad \left. \times \exp \left[\sqrt{b} \int_0^s du \sum_{m \in I} [1\{\xi(u) = m\} + 1\{\xi'(u) = m\}] dW_m(u) \right] \right) \end{aligned} \quad (2.4.14)$$

and so

$$\begin{aligned} \langle X^{*,f}(s), X^{*,\sigma_k g}(s) \rangle &= \sum_{i \in I} X_i^{*,f}(s)X_i^{*,\sigma_k g}(s) \\ &= e^{-bs} E_{p,q+k}^{\xi,\xi'} \left(1\{\xi(s) = \xi'(s)\} \right. \\ &\quad \left. \times \exp \left[\sqrt{b} \int_0^s du \sum_{m \in I} [1\{\xi(u) = m\} + 1\{\xi'(u) = m\}] dW_m(u) \right] \right). \end{aligned} \quad (2.4.15)$$

Next, for any s we have

$$\begin{aligned} \langle X^{*,f}(s), X^{*,\sigma_k g}(s) \rangle &= \sum_{i \in I} X_i^{*,f}(s)X_i^{*,\sigma_k g}(s) \\ &\leq \frac{1}{2} \sum_{i \in I} [X_i^{*,f}(s)]^2 + \frac{1}{2} \sum_{i \in I} [X_i^{*,\sigma_k g}(s)]^2 \\ &= \frac{1}{2} M_1(s) + \frac{1}{2} M_2(s), \end{aligned} \quad (2.4.16)$$

where

$$\begin{aligned} M_1(s) &= e^{-bs} E_p^\xi \left(\exp \left[2\sqrt{b} \int_0^s du \sum_{m \in I} 1\{\xi(u) = m\} dW_m(u) \right] \right), \\ M_2(s) &= e^{-bs} E_{q+k}^\xi \left(\exp \left[2\sqrt{b} \int_0^s du \sum_{m \in I} 1\{\xi(u) = m\} dW_m(u) \right] \right). \end{aligned} \quad (2.4.17)$$

Below we will show that

$$\int_0^\infty ds M_i(s) < \infty \quad W - a.s. \quad \text{for } i = 1, 2. \quad (2.4.18)$$

Assuming (2.4.18), we pick $T > 0$ and estimate, with the help of (2.4.16),

$$\begin{aligned} C(f, \sigma_k g) &= \int_0^\infty ds \langle X^{*,f}(s), X^{*,\sigma_k g}(s) \rangle \\ &\leq \int_0^T ds \langle X^{*,f}(s), X^{*,\sigma_k g}(s) \rangle + \frac{1}{2} \int_T^\infty [M_1(s) + M_2(s)]. \end{aligned} \quad (2.4.19)$$

By (2.4.18) and the fact that the law of $(M_2(s))_{s \geq 0}$ is independent of k , it now suffices to show that

$$\int_0^T ds \langle X^{*,f}(s), X^{*,\sigma_k g}(s) \rangle \rightarrow 0 \quad \text{in probability as } \|k\| \rightarrow \infty \text{ for any } T > 0. \quad (2.4.20)$$

Step 3: To prove (2.4.20), we return to (2.4.15). Write

$$\begin{aligned}
& \sum_{m \in I} [1\{\xi(u) = m\} + 1\{\xi'(u) = m\}] dW_m(u) \\
&= \sum_{m \in I} 1\{\xi(u) = \xi'(u) = m\} 2dW_m(u) \\
&\quad + \sum_{m \in I} 1\{\xi(u) = m \neq \xi'(u)\} dW_m(u) \\
&\quad + \sum_{m \in I} 1\{\xi(u) \neq m = \xi'(u)\} dW_m(u).
\end{aligned} \tag{2.4.21}$$

Since the three terms in the right-hand side of (2.4.21) involve disjoint time intervals and the W_m 's have independent increments, it follows from (2.4.21) that, for any ξ ,

$$\begin{aligned}
& \sqrt{b} \int_0^s du \sum_{m \in I} [1\{\xi(u) = m\} + 1\{\xi'(u) = m\}] dW_m(u) \\
&\triangleq W_1(4bT_s(\xi, \xi')) + W_2(b[s - T_s(\xi, \xi')]) + W_3(b[s - T_s(\xi, \xi')]),
\end{aligned} \tag{2.4.22}$$

where W_1, W_2, W_3 are three independent Brownian motions, and $T_s(\xi, \xi') = \int_0^s du 1\{\xi(u) = \xi'(u)\}$ is the collision local time of ξ and ξ' up to time s . By combining (2.4.15) and (2.4.22), taking the expectation over W (i.e., over W_1, W_2, W_3) and using Fubini's theorem, we get

$$\begin{aligned}
E^W \left(\int_0^T ds \langle X^{*,f}(s), X^{*,\sigma_k g}(s) \rangle \right) &= \int_0^T E_{p,q+k}^{\xi, \xi'} \left(1\{\xi(s) = \xi'(s)\} e^{bT_s(\xi, \xi')} \right) \\
&\leq e^{bT} E_{p,q+k}^{\xi, \xi'} (T_T(\xi, \xi')).
\end{aligned} \tag{2.4.23}$$

Clearly, the r.h.s. tends to zero as $\|k\| \rightarrow \infty$, because $T_T(\xi, \xi') \leq T$ and $T_T(\xi, \xi') \rightarrow 0$ in probability with respect to ξ, ξ' as $\|k\| \rightarrow \infty$ for any fixed T .

Step 4: It remains to prove (2.4.18), which goes as follows. Let

$$(M(s))_{s \geq 0} \quad \text{with} \quad M(s) = \langle \underline{1}, X^{*,f}(s) \rangle. \tag{2.4.24}$$

This is a (continuous-path square-integrable) non-negative martingale starting from a strictly positive and finite value (because $f = 1_{\{p\}}$ has finite support). From the dual of (1.4.2) (recall Lemma 2.2.2), we have

$$dM(s) = \sum_{i \in I} dX_i^{*,f}(s) = \sum_{i,j \in I} a^*(i,j) [X_j^{*,f}(s) - X_i^{*,f}(s)] ds + \sum_{i \in I} \sqrt{b[X_i^{*,f}(s)]^2} dW_i(s). \tag{2.4.25}$$

The first term in the right-hand side is zero because $a^*(\cdot, \cdot)$ is doubly stochastic (being a random walk transition kernel (recall (1.4.9)) and $\langle \underline{1}, X^{*,f}(s) \rangle < \infty$). Hence

$$M(s) \triangleq \widehat{W}(\tau(s)) \tag{2.4.26}$$

with

$$\tau(s) = \int_0^s du b \sum_{i \in I} [X_i^{*,f}(u)]^2 \tag{2.4.27}$$

and \widehat{W} a Brownian motion adapted to the filtration of $X^{*,f}$. By the martingale convergence theorem, we have

$$\lim_{s \rightarrow \infty} M(s) = M(\infty) < \infty \quad W - a.s. \quad (2.4.28)$$

(use that $E^{X^{*,f}}(M(\infty)) \leq M(0) = \langle \mathbf{1}, f \rangle < \infty$). Combining this with (2.4.26), we conclude that

$$\lim_{s \rightarrow \infty} \tau(s) = \tau(\infty) < \infty \quad W - a.s. \quad (2.4.29)$$

This completes the proof of (2.4.18), hence of (2.4.11), and therefore also of (2.4.4). \blacksquare

(c) Fatou's lemma in combination with part (a) shows that

$$\liminf_{t \rightarrow \infty} E\left([X_0(t)]^m \mid X(0) = \underline{\Theta}\right) \geq E^{\nu_{\underline{\Theta}}}([X_0]^m). \quad (2.4.30)$$

Hence $\bar{b}_m \leq b_m$. The converse is proved as follows. Assume that $\nu_{\underline{\Theta}} \neq \delta_{\underline{0}}$. Define the m -point correlation function in equilibrium,

$$f(j_1, \dots, j_m) = E^{\nu_{\underline{\Theta}}}\left(\prod_{p=1}^m X_{j_p}\right), \quad j_1, \dots, j_m \in I, \quad (2.4.31)$$

where the indices need not be distinct. Since $\nu_{\underline{\Theta}}$ is associated and shift-invariant (which was proved in part (a)), we have

$$\Theta^m \leq f(j_1, \dots, j_m) \leq f(0, \dots, 0) = E^{\nu_{\underline{\Theta}}}([X_0]^m). \quad (2.4.32)$$

Moreover, from the equilibrium property of $\nu_{\underline{\Theta}}$ we deduce that, for any $t > 0$,

$$\begin{aligned} E^{\nu_{\underline{\Theta}}}\left(\prod_{p=1}^m X_{j_p}\right) &= \int \nu_{\underline{\Theta}}(d\underline{x}) E^W([X_0(t)]^m \mid X(0) = \underline{x}) \\ &= E^{\xi^{(m)}}(\exp[bT_m(t)] f(\xi^1(t), \dots, \xi^m(t))), \end{aligned} \quad (2.4.33)$$

where the last line follows after substituting the representation formula in Lemma 2.2.1 (with an arbitrary initial condition $X(0)$) and doing a calculation similar to the one in the proof of Lemma 2.3.2. Passing to the limit $t \rightarrow \infty$ in (2.4.33), we get, with the help of (2.4.32), that

$$E^{\nu_{\underline{\Theta}}}([X_0]^m) < \infty \quad \implies \quad E^{\xi^{(m)}}(\exp[bT_m(\infty)]) < \infty. \quad (2.4.34)$$

Hence $\bar{b}_m \geq b_m$.

(d) We need to show that (2.4.30) is an equality. This is trivial when the right-hand side of (2.4.30) is infinite. Therefore, assume that $\nu_{\underline{\Theta}} \neq \delta_{\underline{0}}$ and $E^{\nu_{\underline{\Theta}}}([X_0]^m) < \infty$. By applying the mixing property of $\nu_{\underline{\Theta}}$ (which was proved in part (b)) to (2.4.33), we get

$$E^{\nu_{\underline{\Theta}}}([X_0]^m) = \Theta^m E^{\xi^{(m)}}(\exp[bT_m(\infty)]), \quad (2.4.35)$$

where we use (2.4.34), dominated convergence and the fact that $\xi^{(m)}$ -a.s. all m random walks move apart as $t \rightarrow \infty$. Moreover, by passing to the limit $t \rightarrow \infty$ in (2.3.6), we have

$$\lim_{t \rightarrow \infty} E([X_0(t)]^m \mid X(0) = \underline{\Theta}) = \Theta^m E^{\xi^{(m)}}(\exp[bT_m(\infty)]). \quad (2.4.36)$$

Combine (2.4.35–2.4.36) to get the claim.

2.5 Properties of $G^{(m)}$ and $K^{(m)}$

This section lists a number of elementary facts, many of which use basic random walk theory as explained in Spitzer [43].

Recall (1.6.5) and (1.6.8). We begin with the following statement:

Lemma 2.5.1 *If $a(\cdot, \cdot)$ is symmetric and transient, then $G^{(m)}(\cdot, \cdot)$ is strongly transient for all $m \geq 3$, i.e.,*

$$\sup_{x, y \in I^{(m)}} \sum_{z \in I^{(m)}} G^{(m)}(x, z) G^{(m)}(z, y) < \infty, \quad m \geq 3. \quad (2.5.1)$$

Proof. Let

$$P_t^{(m)}(x, y) = P^{\eta^{(m)}}(\eta^{(m)}(t) = y \mid \eta^{(m)}(0) = x), \quad x, y \in I^{(m)}, t \geq 0, \quad (2.5.2)$$

be the transition probabilities of the differences random walk $\eta^{(m)} = (\eta^{(m)}(t))_{t \geq 0}$ defined in (1.6.2). We have

$$G^{(m)}(x, y) = m \int_0^\infty dt P_t^{(m)}(x, y), \quad x, y \in I^{(m)}. \quad (2.5.3)$$

Compute

$$\begin{aligned} \frac{1}{m^2} \sum_{z \in I^{(m)}} G^{(m)}(x, z) G^{(m)}(z, y) &= \int_0^\infty ds_1 \int_0^\infty ds_2 \sum_{z \in I^{(m)}} P_{s_1}^{(m)}(x, z) P_{s_2}^{(m)}(z, y) \\ &= \int_0^\infty ds_1 \int_0^\infty ds_2 P_{s_1+s_2}^{(m)}(x, y) \\ &= \int_0^\infty dt t P_t^{(m)}(x, y) \\ &\leq \int_0^\infty dt t P_t^{(m)}(0, 0). \end{aligned} \quad (2.5.4)$$

Note that

$$P_t^{(m)}(0, 0) = \sum_{i \in I} [P_t(0, i)]^m \quad (2.5.5)$$

with $P_t(i, j)$, $i, j \in I$, $t \geq 0$, the transition probabilities of a single random walk. Because the single random walk is symmetric and has exponential jump times (with mean 1), we have

$$\begin{aligned} (i) \quad &P_t(i, j) \leq P_t(0, 0) \quad \forall i, j \in I, t \geq 0, \\ (ii) \quad &t \mapsto P_t(0, 0) \text{ is non-increasing,} \end{aligned} \quad (2.5.6)$$

as is easily seen from the Fourier representation of $P_t(i, j)$, i.e.,

$$\begin{aligned} P_t(i, j) &= \sum_{n=0}^\infty e^{-t} \frac{t^n}{n!} (2\pi)^{-d} \int_{[-\pi, \pi]^d} d\lambda \cos(i - j, \lambda) [A(\lambda)]^n \\ &= (2\pi)^{-d} \int_{[-\pi, \pi]^d} d\lambda \cos(i - j, \lambda) e^{-t[1-A(\lambda)]} \end{aligned} \quad (2.5.7)$$

with $A(\lambda) = \sum_{i \in I} a(0, i) \cos(i, \lambda) \leq 1$, $\lambda \in [-\pi, \pi]^d$, and (\cdot, \cdot) the inner product on \mathbb{R}^d . Via (2.5.6)(i), (2.5.5) gives

$$P_t^{(m)}(0, 0) \leq [P_t(0, 0)]^{m-2} \sum_{i \in I} P_t(0, i) P_t(i, 0) = [P_t(0, 0)]^{m-2} P_{2t}(0, 0), \quad (2.5.8)$$

which via (2.5.5)(ii) yields

$$\begin{aligned} \int_0^\infty dt t P_t^{(m)}(0,0) &\leq \frac{1}{2} \int_0^\infty dt [P_t(0,0)]^{m-2} \int_0^{2t} ds P_s(0,0) \\ &\leq \frac{1}{2} \left(\int_0^\infty dt [P_t(0,0)]^{m-2} \right) \left(\int_0^\infty ds P_s(0,0) \right). \end{aligned} \quad (2.5.9)$$

The right-hand side is finite by the transience of the single random walk. \blacksquare

We next look at $K^{(m)}$ defined in (1.6.8).

Proposition 2.5.2 *Suppose that $a(\cdot, \cdot)$ is symmetric and transient. Then, for all $m \geq 2$, $K^{(m)}$ is a self-adjoint, positive and bounded operator on $\ell^2(S^{(m)})$.*

Proof. The symmetry of $K^{(m)}$ follows from the symmetry of $G^{(m)}$. Since $K^{(m)}$ is defined everywhere on $\ell^2(S^{(m)})$, it therefore is self-adjoint. The Fourier representation of $G^{(m)}$ reads

$$G^{(m)}(x, y) = \sum_{n=0}^{\infty} [a^{(m)}]^n(x, y) = |\widehat{I}^{(m)}|^{-1} \int_{\widehat{I}^{(m)}} d\widehat{\lambda} e^{i(x-y, \widehat{\lambda})} [1 - A^{(m)}(\widehat{\lambda})]^{-1}, \quad x, y \in I^{(m)}, \quad (2.5.10)$$

with $\widehat{I}^{(m)} = ([-\pi, \pi]^d)^{\frac{1}{2}m(m-1)}$, (\cdot, \cdot) the inner product on $(\mathbb{R}^d)^{\frac{1}{2}m(m-1)}$, and $A^{(m)}(\widehat{\lambda}) = \sum_{x \in I^{(m)}} a^{(m)}(0, x) \cos(x, \widehat{\lambda}) \leq 1$, $\widehat{\lambda} \in \widehat{I}^{(m)}$. It follows that

$$\langle \mu, K^{(m)} \mu \rangle = |\widehat{I}^{(m)}|^{-1} \int_{\widehat{I}^{(m)}} d\widehat{\lambda} [1 - A^{(m)}(\widehat{\lambda})]^{-1} \left| \sum_{x \in I^{(m)}} e^{i(x, \widehat{\lambda})} \mu(x) \sqrt{\#^{(m)}(x)} \right|^2 \quad (2.5.11)$$

with $\langle \cdot, \cdot \rangle$ the inner product on $\ell^2(S^{(m)})$. This proves the positivity of $K^{(m)}$. To prove the boundedness of $K^{(m)}$, we consider the relation

$$\|\sqrt{K^{(m)}}\|^2 = \sup_{\substack{\mu \in \ell^2(S^{(m)}) \\ \langle \mu, \mu \rangle = 1}} \langle \mu, K^{(m)} \mu \rangle \quad (2.5.12)$$

with $\|\cdot\|$ denoting the operator norm on $\ell^2(S^{(m)})$. Apply Cauchy-Schwarz twice, to obtain

$$\begin{aligned} &\langle \mu, K^{(m)} \mu \rangle \\ &= \sum_{x, y \in S^{(m)}} \mu(x) \sqrt{\#^{(m)}(x)} G^{(m)}(x, y) \sqrt{\#^{(m)}(y)} \mu(y) \\ &\leq \sum_{x \in S^{(m)}} \left[\sum_{y \in S^{(m)}} \#^{(m)}(x) G^{(m)}(x, y) \mu^2(y) \right]^{\frac{1}{2}} \left[\sum_{y \in S^{(m)}} \mu^2(x) G^{(m)}(x, y) \#^{(m)}(y) \right]^{\frac{1}{2}} \\ &\leq \left[\sum_{x, y \in S^{(m)}} \#^{(m)}(x) G^{(m)}(x, y) \mu^2(y) \right]^{\frac{1}{2}} \left[\sum_{x, y \in S^{(m)}} \mu^2(x) G^{(m)}(x, y) \#^{(m)}(y) \right]^{\frac{1}{2}} \\ &\leq \left[\sum_{x \in S^{(m)}} \mu^2(x) \right] \sup_{x \in S^{(m)}} \sum_{y \in S^{(m)}} G^{(m)}(x, y) \#^{(m)}(y), \end{aligned} \quad (2.5.13)$$

where in the last line we use the symmetry of $G^{(m)}$. The last sum is equal to the average total collision local time (in pairs) of the m walks when their differences start in x . Clearly, the supremum is taken at $x = 0$, and equals $\sharp^{(m)}(0)G^{(2)}(0,0)$, because $G^{(2)}(0,0)$ is the average collision local time for each pair. Hence

$$\|\sqrt{K^{(m)}}\|^2 \leq \sharp^{(m)}(0)G^{(2)}(0,0) < \infty. \quad (2.5.14)$$

But, by the self-adjointness and positivity of $K^{(m)}$, we have (see Rudin [39], Chapter 12)

$$\|\sqrt{K^{(m)}}\|^2 = \|[K^{(m)}]^n\|^{1/n} = \text{spec}(K^{(m)}) \quad \forall n \in \mathbb{N} \quad (2.5.15)$$

with $\text{spec}(\cdot)$ denoting the spectral radius in $\ell^2(S^{(m)})$. ■

3 Variational representations

In Section 3.1 we identify \bar{b}_m in terms of a variational problem. In Section 3.2 we prove that the m -th moment diverges at $b = \bar{b}_m$. In Section 3.3 we calculate the exponential growth rate of the m -th moment and prove that $\tilde{b}_m = \bar{b}_m$. In Section 3.4 we study the m -dependence of b_m . In Section 3.5 we collect the results and prove Theorem 1.6.1.

3.1 Variational formula for \bar{b}_m

Proposition 3.1.1 *Suppose that $a(\cdot, \cdot)$ is symmetric and transient. Then $\bar{b}_m = m/\bar{\lambda}_m$ with*

$$\bar{\lambda}_m = \sup_{\substack{\zeta \in \ell^1(S^{(m)}) \\ \zeta \neq 0}} \frac{\langle \zeta, [K^{(m)}]^2 \zeta \rangle}{\langle \zeta, K^{(m)} \zeta \rangle}. \quad (3.1.1)$$

Proof. The proof comes in several steps. Throughout the proof we assume that $b\sharp^{(m)}(0) < m$.

Step 1: Recall the definition of \bar{b}_m in (2.1.1) as well as the identity in (2.3.6). We begin by deriving a criterion for the property $E(\exp[bT^{(m)}(\infty)]) < \infty$ in terms of the discrete-time random walk

$$\eta^{(m),\odot} = (\eta^{(m),\odot}(i))_{i \in \mathbb{N}_0} \quad (3.1.2)$$

underlying the continuous-time random walk $\eta^{(m)} = (\eta^{(m)}(t))_{t \geq 0}$ defined in (1.6.2). To that end we perform the expectation over the jump times of $\eta^{(m)}$, which are independent of $\eta^{(m),\odot}$. Indeed, let

$$(\sigma_i)_{i \in \mathbb{N}_0} \quad (3.1.3)$$

be the successive discrete times at which $\eta^{(m),\odot}$ visits $S^{(m)}$ (put $\sigma_0 = 0$), and let M be the total number of visits to $S^{(m)}$ (which is random but finite a.s. by transience). Each visit to $S^{(m)}$ lasts a time τ that is exponentially distributed with mean $\frac{1}{m}$. Define

$$\square^{(m),b}(x) = E\left(\exp[b\sharp^{(m)}(x)\tau]\right) = \frac{m}{m - b\sharp^{(m)}(x)}, \quad x \in S^{(m)}. \quad (3.1.4)$$

Then we have

$$E\left(\exp[bT^{(m)}(\infty)]\right) = E\left(\prod_{i=0}^M \square^{(m),b}(\eta^{(m),\odot}(\sigma_i))\right). \quad (3.1.5)$$

Step 2: In order to analyse the right-hand side of (3.1.5), we introduce the transition kernel of the Markov chain on $S^{(m)}$ obtained by observing $\eta^{(m),\odot}$ only when it visits $S^{(m)}$, which we denote by $P^{(m)}(\cdot, \cdot)$. Since $a(\cdot, \cdot)$ is symmetric, so is $P^{(m)}(\cdot, \cdot)$. By transience, this transition kernel is defective:

$$\sum_{y \in S^{(m)}} P^{(m)}(x, y) \begin{cases} \leq 1 & \text{if } \sharp^{(m)}(x) = 1, \\ = 1 & \text{otherwise.} \end{cases} \quad (3.1.6)$$

(The first line says that escape from $S^{(m)}$ is possible only when all walks are disjoint except one pair. This is because only one walk moves at a time.) In terms of $P^{(m)}(\cdot, \cdot)$ we can write

$$\begin{aligned} & E \left(\prod_{i=0}^M \square^{(m),b}(\eta^{(m),\odot}(\sigma_i)) \right) \\ &= \sum_{n=0}^{\infty} \sum_{x_0, \dots, x_n \in S^{(m)}} \delta_0(x_0) \left(\prod_{i=1}^n P^{(m)}(x_{i-1}, x_i) \right) [1 - P^{(m)}(x_n, S^{(m)})] \left(\prod_{i=0}^n \square^{(m),b}(x_i) \right). \end{aligned} \quad (3.1.7)$$

Define the matrix

$$Q^{(m),b}(x, y) = \sqrt{\square^{(m),b}(x)} P^{(m)}(x, y) \sqrt{\square^{(m),b}(y)}, \quad x, y \in S^{(m)}. \quad (3.1.8)$$

With this notation we can write, combining (3.1.5) and (3.1.7–3.1.8),

$$E \left(\exp[bT^{(m)}(\infty)] \right) = C_{m,b} \sum_{n=0}^{\infty} \left\langle \delta_0, [Q^{(m),b}]^n R_m \right\rangle \quad (3.1.9)$$

with $C_{m,b} = m / \sqrt{(m - b \sharp^{(m)}(0))(m - b)}$ and $R_m(\cdot) = [1 - P^{(m)}(\cdot, S^{(m)})] 1_{\{\sharp^{(m)}(\cdot)=1\}}$. The front factor, which arises from the endpoints in the second sum in (3.1.7), is harmless.

Step 3: Note the following:

Lemma 3.1.2 *$Q^{(m),b}(\cdot, \cdot)$ is an irreducible, aperiodic, non-negative and symmetric matrix. As an operator acting on $\ell^2(S^{(m)})$ it is self-adjoint and bounded.*

Proof. Because $\square^{(m),b}$ is bounded, $Q^{(m),b}(\cdot, \cdot)$ inherits these properties from $P^{(m)}(\cdot, \cdot)$. The irreducibility of $P^{(m)}(\cdot, \cdot)$ is inherited from the irreducibility of $a(\cdot, \cdot)$ assumed in (1.4.9). The aperiodicity of $P^{(m)}(\cdot, \cdot)$ follows from the fact that $P^{(m)}(x, x) > 0$ for some $x \in S^{(m)}$ with $\sharp^{(m)}(x) = 1$. \blacksquare

Define

$$\bar{\chi}_m(b) = \lim_{n \rightarrow \infty} \frac{1}{n} \log [Q^{(m),b}]^n(x, y), \quad x, y \in S^{(m)}. \quad (3.1.10)$$

Under the properties stated in Lemma 3.1.2, this limit exists, is in \mathbb{R} and is the same for all $x, y \in S^{(m)}$ (Vere-Jones [45]). Moreover,

$$\sum_{n=0}^{\infty} [Q^{(m),b}]^n(0, 0) < \infty \quad \iff \quad \sum_{n=0}^{\infty} [Q^{(m),b}]^n(x, y) < \infty \quad \forall x, y \in S^{(m)}. \quad (3.1.11)$$

This leads to

$$\begin{aligned} \bar{\chi}_m(b) > 0 &\implies \sum_{n=0}^{\infty} [Q^{(m),b}]^n(0, 0) = \infty, \\ \bar{\chi}_m(b) < 0 &\implies \sum_{n=0}^{\infty} [Q^{(m),b}]^n(0, 0) < \infty. \end{aligned} \quad (3.1.12)$$

From (2.1.1), (2.3.6), (3.1.5), (3.1.9) and (3.1.12) we see that \bar{b}_m is the solution of the equation $\bar{\chi}_m(b) = 0$. At the end of Section 3.2 the case $b = \bar{b}_m$ will be included in the top line of (3.1.12).

Step 4: Next, at $b = \bar{b}_m$ we have the following:

Lemma 3.1.3

$$\sup_{\substack{\nu \in \ell^1(S^{(m)}) \\ \nu \neq 0}} \frac{\langle \nu, Q^{(m), \bar{b}_m} \nu \rangle}{\langle \nu, \nu \rangle} = 1. \quad (3.1.13)$$

Proof. Since $Q^{(m), \bar{b}_m}$ is a bounded operator on $\ell^2(S^{(m)})$, the function $\nu \mapsto \langle \nu, Q^{(m), \bar{b}_m} \nu \rangle$ is continuous on $\ell^2(S^{(m)})$. Since $\ell^1(S^{(m)}) \subset \ell^2(S^{(m)})$ is dense, it suffices to prove that

$$\sup_{\substack{\nu \in \ell^2(S^{(m)}) \\ \langle \nu, \nu \rangle = 1}} \langle \nu, Q^{(m), \bar{b}_m} \nu \rangle = 1. \quad (3.1.14)$$

[≤ 1]: First consider ν with finite support. Suppose that $\langle \nu, Q^{(m), \bar{b}_m} \nu \rangle \geq 1 + \epsilon$ for some $\epsilon > 0$. Then, by the spectral theorem and Jensen's inequality,

$$\begin{aligned} \langle \nu, [Q^{(m), \bar{b}_m}]^{2n} \nu \rangle &= \int_{\mathbb{R}} \lambda^{2n} dE_{\nu, \nu}(\lambda) \geq \left(\int_{\mathbb{R}} \lambda dE_{\nu, \nu}(\lambda) \right)^{2n} \\ &= \langle \nu, Q^{(m), \bar{b}_m} \nu \rangle^{2n} \geq (1 + \epsilon)^{2n} \quad \forall n \in \mathbb{N} \end{aligned} \quad (3.1.15)$$

with $E_{\nu, \nu}$ the spectral measure associated with ν . Clearly this contradicts (3.1.10) with $\bar{\chi}_m(\bar{b}_m) = 0$, and so $\langle \nu, Q^{(m), \bar{b}_m} \nu \rangle \leq 1$ for ν with finite support. Since the ν 's with finite support are dense in $\ell^2(S^{(m)})$, it follows that the supremum is ≤ 1 .

[≥ 1]: Suppose that the supremum is $\leq 1 - \epsilon$ for some $\epsilon > 0$. Then the spectrum of $Q^{(m), \bar{b}_m}$ is contained in $(-\infty, 1 - \epsilon]$. Estimate

$$\begin{aligned} 0 &\leq \langle \delta_0, [Q^{(m), \bar{b}_m}]^{2n+1} \delta_0 \rangle = \int_{-\infty}^{1-\epsilon} \lambda^{2n+1} dE_{\delta_0, \delta_0}(\lambda) \\ &\leq \int_0^{1-\epsilon} \lambda^{2n+1} dE_{\delta_0, \delta_0}(\lambda) \leq (1 - \epsilon)^{2n+1} \quad \forall n \in \mathbb{N}. \end{aligned} \quad (3.1.16)$$

But again this contradicts (3.1.10) with $\bar{\chi}_m(\bar{b}_m) = 0$. Hence the supremum is ≥ 1 . ■

Step 5: Putting $\mu = \sqrt{\square^{(m), \bar{b}_m}} \nu$, we may rewrite (3.1.13) as (recall (3.1.4))

$$1 = \sup_{\substack{\mu \in \ell^1(S^{(m)}) \\ \mu \neq 0}} \frac{\langle \mu, P^{(m)} \mu \rangle}{\langle \mu, (\square^{(m), \bar{b}_m})^{-1} \mu \rangle} = \sup_{\substack{\mu \in \ell^1(S^{(m)}) \\ \mu \neq 0}} \frac{\langle \mu, \mu \rangle - \langle \mu, (\mathbf{1} - P^{(m)}) \mu \rangle}{\langle \mu, \mu \rangle - \frac{\bar{b}_m}{m} \langle \mu, \sharp^{(m)} \mu \rangle}. \quad (3.1.17)$$

Therefore

$$\bar{b}_m = \frac{m}{\bar{\lambda}_m} \quad \text{with} \quad \bar{\lambda}_m = \sup_{\substack{\mu \in \ell^1(S^{(m)}) \\ \mu \neq 0}} \frac{\langle \mu, \sharp^{(m)} \mu \rangle}{\langle \mu, (\mathbf{1} - P^{(m)}) \mu \rangle}, \quad (3.1.18)$$

where the denominator is strictly positive because $P^{(m)}$ is irreducible. Let

$$\widehat{G}^{(m)} = \sum_{n=0}^{\infty} [P^{(m)}]^n = (\mathbf{1} - P^{(m)})^{-1}. \quad (3.1.19)$$

Because $P^{(m)}$ has spectral radius < 1 (due to the fact that $S^{(m)}$ is a uniformly transient set), we know that $\mathbf{1} - P^{(m)}$ is one-to-one on $\ell^1(S^{(m)})$ and that $\widehat{G}^{(m)}$ is a bounded operator on $\ell^1(S^{(m)})$. Therefore we can transform (3.1.18) via the change of variables $\mu = \widehat{G}^{(m)}\rho$:

$$\bar{\lambda}_m = \sup_{\substack{\rho \in \ell^1(S^{(m)}) \\ \rho \neq 0}} \frac{\langle (\widehat{G}^{(m)}\rho)^2, \sharp^{(m)} \rangle}{\langle \rho, \widehat{G}^{(m)}\rho \rangle}. \quad (3.1.20)$$

Finally, putting $\rho = \sqrt{\sharp^{(m)}}\zeta$ and using that $\widehat{G}^{(m)}(x, y) = G^{(m)}(x, y)$ for all $x, y \in S^{(m)}$ by the definition of $P^{(m)}$, we get the formula in Proposition 3.1.1. \blacksquare

3.2 The m -th moment at $b = \bar{b}_m$

The case $b = \bar{b}_m$ can be included in the top line of (3.1.12) when 1 is the largest ℓ^1 -eigenvalue of $Q^{(m), \bar{b}_m}$. Therefore we next consider the eigenvalue equation

$$\nu Q^{(m), \bar{b}_m} = \nu, \quad \nu \in \ell^1(S^{(m)}), \nu > 0. \quad (3.2.1)$$

Lemma 3.2.1 *Suppose that $a(\cdot, \cdot)$ is symmetric and transient. If $\bar{b}_{m-1} > \bar{b}_m$, then (3.2.1) has a solution.*

Proof. The idea is to use the notion of a quasi-stationary distribution.

Step 1: Consider the matrix

$$Q^{(m), \bar{b}_m, \otimes}(x, y) = \frac{1}{N_{m, \bar{b}_m}} Q^{(m), \bar{b}_m}(x, y), \quad N_{m, \bar{b}_m} = \sup_{x \in S^{(m)}} \sum_{y \in S^{(m)}} Q^{(m), \bar{b}_m}(x, y). \quad (3.2.2)$$

This is an irreducible defective probability kernel. By introducing a cemetery state ∂ , we can extend $Q^{(m), \bar{b}_m, \otimes}$ to a non-defective probability kernel on $S^{(m)} \cup \{\partial\}$. Let $(Z_n)_{n \in \mathbb{N}_0}$ denote the corresponding Markov chain starting in 0, and let

$$\nu_n = \mathcal{L}(Z_n \mid Z_n \neq \partial), \quad n \in \mathbb{N}_0. \quad (3.2.3)$$

If we manage to show that (\mathcal{P} denotes the set of probability measures)

$$\lim_{n \rightarrow \infty} \nu_n = \nu_\infty \quad \text{in } \mathcal{P}(S^{(m)}), \quad (3.2.4)$$

then, because

$$\nu_{n+1} = \frac{\nu_n Q^{(m), \bar{b}_m, \otimes}}{\langle \nu_n Q^{(m), \bar{b}_m, \otimes}, \mathbf{1} \rangle}, \quad (3.2.5)$$

we get that

$$\nu_\infty Q^{(m), \bar{b}_m, \otimes} = \lambda_\infty \nu_\infty, \quad \lambda_\infty > 0, \nu_\infty > 0, \quad (3.2.6)$$

with $\lambda_\infty = \langle \nu_\infty Q^{(m), \bar{b}_m, \otimes}, \mathbf{1} \rangle = 1/N_{m, \bar{b}_m}$ the probability of no defection to ∂ (per step) in the quasi-stationary distribution ν_∞ . Hence ν_∞ solves (3.2.1).

Step 2: To prove (3.2.4), we use a criterion in Ferrari, Kesten and Martinez [23], Theorem 1, according to which it is enough to prove that there exist $\delta > 0$ and $D < \infty$ (depending on m) such that

$$P_0(\tau_0 > n \mid \tau_\partial > n) \leq D e^{-\delta n} \quad \forall n \in \mathbb{N}_0 \quad (3.2.7)$$

with P_0 the law of $(Z_n)_{n \in \mathbb{N}_0}$ given $Z_0 = 0$, and τ_0, τ_∂ the first hitting times of $0, \partial$ (time zero excluded).

For $K \subset \{1, \dots, m\}$ with $0 < |K| < m$, let

$$V_K = \{x \in S^{(m)} : \text{for site } x \text{ there exist } i \in K, j \in K^c \text{ such that walks } i \text{ and } j \text{ coincide}\} \quad (3.2.8)$$

with $K^c = \{1, \dots, m\} \setminus K$ (recall from Section 1.6.1 that each $x \in I^{(m)}$ corresponds to a certain intersection order of the m random walks). We will prove that there exist $\delta > 0$ and $D_K < \infty$ such that

$$P_0(\tau_{V_K} > n \mid \tau_\partial > n) \leq D_K e^{-\delta n} \quad \forall n \in \mathbb{N}_0, \quad (3.2.9)$$

where τ_{V_K} is the first hitting time of V_K (time zero excluded). Since

$$\bigcap_{0 < |K| < m} V_K = \{0\}, \quad (3.2.10)$$

we have $\{\tau_0 > n\} \subset \bigcup_{0 < |K| < m} \{\tau_{V_K} > n\}$, and so (3.2.9) implies (3.2.7) with $D = \sum_K D_K$.

To prove (3.2.9), write

$$\begin{aligned} & P_0(\tau_{V_K} > n \mid \tau_\partial > n) \\ &= \frac{\sum_{y_1, \dots, y_n \in S^{(m)} \setminus V_K} Q^{(m), \bar{b}_m, \otimes}(0, y_1) Q^{(m), \bar{b}_m, \otimes}(y_1, y_2) \times \dots \times Q^{(m), \bar{b}_m, \otimes}(y_{n-1}, y_n)}{\sum_{y_1, \dots, y_n \in S^{(m)}} Q^{(m), \bar{b}_m, \otimes}(0, y_1) Q^{(m), \bar{b}_m, \otimes}(y_1, y_2) \times \dots \times Q^{(m), \bar{b}_m, \otimes}(y_{n-1}, y_n)}. \end{aligned} \quad (3.2.11)$$

We may drop the \otimes because the normalisation factor in (3.2.2) cancels out. After that the denominator in (3.2.11) equals

$$\langle \delta_0, [Q^{(m), \bar{b}_m}]^n \mathbf{1} \rangle \geq \langle \delta_0, [Q^{(m), \bar{b}_m}]^n \delta_0 \rangle = [\bar{\chi}_m(\bar{b}_m) + o(1)]^n = \exp[o(n)] \quad (3.2.12)$$

because $\bar{\chi}_m(\bar{b}_m) = 0$. It therefore suffices to prove that the numerator in (3.2.11) satisfies the exponential bound.

Now, on $S^{(m)} \setminus V_K$ we have

$$T^{(m)}(\sigma_n) = T^{(m), K}(\sigma_n) + T^{(m), K^c}(\sigma_n) \quad \forall n \in \mathbb{N} \quad (3.2.13)$$

with σ_n the time of the n -th visit to $S^{(m)}$ (recall (3.1.3)) and $T^{(m), K}(\sigma_n)$ the total collision local time (in pairs) up to time σ_n of the walks indexed by K , and similarly for K^c . Therefore, retracing the calculations in Steps 1 and 2 of the proof of Proposition 3.1.1, we find that

$$\text{numerator (3.2.11)} \leq E_0 \left(\exp \left[\bar{b}_m \left\{ T^{(m), K}(\sigma_n) + T^{(m), K^c}(\sigma_n) \right\} \right] \mathbf{1}_{\{\sigma_n < \infty\}} \right). \quad (3.2.14)$$

The inequality comes from using (3.2.13) and afterwards dropping the restriction to $S^{(m)} \setminus V_K$. Next, apply Hölder's inequality to get, for $\epsilon > 0$,

$$\begin{aligned} & \text{numerator (3.2.11)} \\ & \leq E_0 \left(\exp \left[\bar{b}_m \left\{ T^{(m), K}(\infty) + T^{(m), K^c}(\infty) \right\} \right] \mathbf{1}_{\{\sigma_n < \infty\}} \right) \\ & \leq E_0 \left(\exp \left[(1 + \epsilon) \bar{b}_m \left\{ T^{(m), K}(\infty) + T^{(m), K^c}(\infty) \right\} \right] \right)^{1/(1+\epsilon)} P_0(\sigma_n < \infty)^{\epsilon/(1+\epsilon)}. \end{aligned} \quad (3.2.15)$$

The expectation in the right-hand side factors because $T^{(m),K}(\infty)$ and $T^{(m),K^c}(\infty)$ are independent, and each factor is finite when ϵ is picked so small that $(1 + \epsilon)\bar{b}_m < \widehat{b}_{m-1}$, because $|K|, |K^c| \leq m - 1$. On the other hand, the probability in the right-hand side tends to zero exponentially fast with n because $S^{(m)}$ is a uniformly transient set. ■

By (2.1.1), we have $E^{\nu^\ominus}([X_0]^m) < \infty$ for $b < b_m$ and $E^{\nu^\ominus}([X_0]^m) = \infty$ for $b > b_m$. With the help of Lemma 3.2.1 we can now include $b = b_m$.

Lemma 3.2.2 $E^{\nu^\ominus}([X_0]^m) = \infty$ at $b = b_m$.

Proof. By Proposition 2.4.1(b), we have $b_m = \bar{b}_m$. Suppose first that $b_{m-1} > b_m$. Then, by Lemma 3.2.1,

$$\nu Q^{(m),b_m} = \nu, \quad \nu \in \ell^1(S^{(m)}), \nu > 0, \quad (3.2.16)$$

and hence

$$\sum_{n=0}^{\infty} \sum_{x \in S^{(m)}} \nu(x) [Q^{(m),b_m}]^n(x, y) = \sum_{n=0}^{\infty} \nu(y) = \infty \quad \forall y \in S^{(m)}. \quad (3.2.17)$$

By the irreducibility of $Q^{(m),b_m}$, this implies that

$$\sum_{n=0}^{\infty} [Q^{(m),b_m}]^n(0, 0) = \infty, \quad (3.2.18)$$

which shows, via (3.1.5) and (3.1.9), that

$$E^{\xi^{(m)}}\left(\exp[b_m T^{(m)}(\infty)]\right) = \infty. \quad (3.2.19)$$

Now use Proposition 2.4.1(d) to obtain from (3.2.19) that $E^{\nu^\ominus}([X_0]^m) = \infty$ at $b = b_m$.

Suppose next that $b_{m-1} = b_m$, but $b_{m'-1} > b_m$ for some $m' < m$. We may assume that m' is the largest such index. Then $b_{m'-1} > b_{m'}$, and so the above argument tells us that $E^{\nu^\ominus}([X_0]^{m'}) = \infty$ at $b = b_{m'}$. But $b_{m'} = b_m$ and $m' < m$, and so we again get $E^{\nu^\ominus}([X_0]^m) = \infty$ at $b = b_m$.

Finally, if $b_{m'} = b_m$ for all $m' < m$, then $b_2 = b_m$. However, at $b = b_2$ we have $E^{\nu^\ominus}([X_0]^2) = \infty$, as is easily seen from Lemma 2.3.2, Proposition 2.4.1(d) and (3.1.9), because $S^{(2)} = \{0\}$. Therefore once again $E^{\nu^\ominus}([X_0]^m) = \infty$ at $b = b_m$. ■

3.3 Growth rate of the m -th moment and $\tilde{b}_m = \bar{b}_m$

In this section we show that

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log E^{\xi^{(m)}}\left(\exp[bT^{(m)}(t)]\right) = \chi_m(b) \quad (3.3.1)$$

exists and can be expressed in terms of a variational problem. We will analyse this variational problem and show that

$$\tilde{b}_m = \sup\{b > 0: \chi_m(b) = 0\} \quad (3.3.2)$$

(recall (2.1.1) and (2.3.6)) coincides with \bar{b}_m . Together with Proposition 2.4.1(c) this will show that all three critical values in (2.1.1) coincide.

In order to pose the problem in a form suitable for a large deviation analysis, we recall the definition of the differences random walk $(\eta^{(m)}(t))_{t \geq 0}$ in (1.6.2) and the collision function $\sharp^{(m)}$ in (1.6.6). Using (2.3.7), we have the identity

$$T^{(m)}(t) = \int_0^t \sharp^{(m)}(\eta^{(m)}(s)) ds. \quad (3.3.3)$$

Next, we define the empirical measure

$$L_t^{(m)} = \frac{1}{t} \int_0^t \delta_{\eta^{(m)}(s)} ds. \quad (3.3.4)$$

Lemma 3.3.1 *Suppose that $a(\cdot, \cdot)$ is symmetric. Then $(L_t^{(m)})_{t \geq 0}$ satisfies the weak large deviation principle on $\mathcal{P}(I^{(m)})$ with rate function*

$$J^{(m)}(\nu) = \left\langle \nu^{\frac{1}{2}}, m(\mathbf{1} - a^{(m)})\nu^{\frac{1}{2}} \right\rangle, \quad \nu \in \mathcal{P}(I^{(m)}), \quad (3.3.5)$$

where $a^{(m)}(\cdot, \cdot)$ is the transition kernel defined in (1.6.3). $J^{(m)}$ is bounded on $\ell^2(I^{(m)})$ and when restricted to $\ell^1(I^{(m)})$ is continuous in the ℓ^1 -topology.

Proof. See Deuschel and Stroock [21], Section 4.2. The rate function is given by (3.3.5) because $m(a^{(m)} - \mathbf{1})$ is the generator of the Markov process $(\eta^{(m)}(t))_{t \geq 0}$ and $a^{(m)}(\cdot, \cdot)$ is symmetric (recall (1.6.1)). The latter is crucial for having the explicit formula in (3.3.5). The boundedness of $J^{(m)}$ is obvious. The continuity of $J^{(m)}$ follows from the fact that $m(\mathbf{1} - a^{(m)})$ is a bounded operator from $\ell^2(I^{(m)})$ into $\ell^1(I^{(m)})$, in combination with the fact that if $\nu_n \rightarrow \nu$ as $n \rightarrow \infty$ in ℓ^1 -norm, then $\nu_n^{\frac{1}{2}} \rightarrow \nu^{\frac{1}{2}}$ in ℓ^2 -norm. To see the latter, write

$$\|\nu_n^{\frac{1}{2}} - \nu^{\frac{1}{2}}\|_2^2 = \sum_x \left(\sqrt{\nu_n(x)} - \sqrt{\nu(x)} \right)^2 = 2 - 2 \sum_x \sqrt{\nu_n(x)\nu(x)}. \quad (3.3.6)$$

If $\nu_n \rightarrow \nu$ in ℓ^1 -norm, then Fatou's lemma gives $\liminf_{n \rightarrow \infty} \sum_x \sqrt{\nu_n(x)\nu(x)} \geq \sum_x \nu(x) = 1$. Hence $\lim_{n \rightarrow \infty} \|\nu_n^{\frac{1}{2}} - \nu^{\frac{1}{2}}\|_2^2 = 0$. ■

Lemma 3.3.1 leads us to the following identification:

Lemma 3.3.2

$$\chi_m(b) = \sup_{\nu \in \mathcal{P}(I^{(m)})} \left\{ b \langle \nu, \sharp^{(m)} \rangle - J^{(m)}(\nu) \right\}. \quad (3.3.7)$$

Proof. For ease of notation we drop the superscript (m) . We cannot apply Varadhan's lemma directly to (3.3.1–3.3.4), since we only have a *weak* large deviation principle. This problem can be handled via a standard compactification argument, as follows.

Let $(\eta_N^+(t))_{t \geq 0}, (\eta_N^-(t))_{t \geq 0}$ be the differences random walks obtained by wrapping $(\eta(t))_{t \geq 0}$ around the torus $\Lambda_N = ([-N, N]^d \cap I)^{\frac{1}{2}m(m-1)}$ (recall that $I = \mathbb{Z}^d$), respectively, by killing it when it hits $\partial\Lambda_N$, the boundary of Λ_N . Let $T_N^+(t), T_N^-(t)$ be the quantities corresponding to $T(t)$ in (3.3.3) for these two processes. Then, by the large deviation principle in Lemma 3.3.1 restricted to Λ_N , we have for every N :

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log E \left(\exp[bT_N^+(t)] \right) = S_N^+, \quad \lim_{t \rightarrow \infty} \frac{1}{t} \log E \left(\exp[bT_N^-(t)] \right) = S_N^-, \quad (3.3.8)$$

with

$$S_N^+ = \sup_{\nu_N \in \mathcal{P}(\Lambda_N)} \left\{ b \langle \nu_N, \sharp \rangle - J_N(\nu_N) \right\}, \quad S_N^- = \sup_{\substack{\nu_N \in \mathcal{P}(\Lambda_N) \\ \nu_N(\partial\Lambda_N) = 0}} \left\{ b \langle \nu_N, \sharp \rangle - J_N(\nu_N) \right\}. \quad (3.3.9)$$

Here, J_N is the analogue of J in (3.3.5) restricted to Λ_N , i.e.,

$$J_N(\nu_N) = \left\langle \nu_N^{\frac{1}{2}}, m(\mathbf{1} - a_N)\nu_N^{\frac{1}{2}} \right\rangle, \quad \nu_N \in \mathcal{P}(\Lambda_N), \quad (3.3.10)$$

with $a_N(\cdot, \cdot)$ the periodised transition kernel

$$a_N(x, y) = \sum_{z \in (2N)I^{(m)}} a(x, y + z), \quad x, y \in \Lambda_N. \quad (3.3.11)$$

Now, obviously

$$T_N^+(t) \geq T(t) \geq T_N^-(t), \quad (3.3.12)$$

because the interesection local time increases by wrapping and decreases by killing. Consequently,

$$S_N^+ \geq S \geq S_N^- \quad (3.3.13)$$

with S the right-hand side of (3.3.7). Hence, to prove (3.3.1) and (3.3.7) it suffices to show that

$$\liminf_{N \rightarrow \infty} S_N^- \geq S, \quad \limsup_{N \rightarrow \infty} S_N^+ \leq S. \quad (3.3.14)$$

Lower bound: It suffices to show that for every $\nu \in \mathcal{P}(I^{(m)})$ there exists a sequence (ν_N) , with $\nu_N \in \mathcal{P}(\Lambda_N)$ and $\nu_N(\partial\Lambda_N) = 0$ for each N , such that

$$w - \lim_{N \rightarrow \infty} \nu_N = \nu, \quad \lim_{N \rightarrow \infty} J_N(\nu_N) = J(\nu). \quad (3.3.15)$$

Indeed, with the help of Fatou's lemma this gives

$$\liminf_{N \rightarrow \infty} S_N^- \geq \liminf_{N \rightarrow \infty} \left\{ b \langle \nu_N, \sharp \rangle - J_N(\nu_N) \right\} \geq b \langle \nu, \sharp \rangle - J(\nu), \quad (3.3.16)$$

and so we get the first half of (3.3.14) after taking the supremum over ν afterwards.

For the given ν , the sequence (ν_N) is chosen as follows. Put $\nu_N(x) = \nu(x)$ for all $x \in \Lambda_N \setminus (\partial\Lambda_N \cup \{0\})$ and $\nu_N(0) = \nu(0) + \sum_{x \notin \Lambda_N \cup \partial\Lambda_N} \nu(x)$. Then the first half of (3.3.15) is obvious. For the second half, since J is continuous in the ℓ_1 -topology it suffices to show that $\lim_{N \rightarrow \infty} [J_N(\nu_N) - J(\nu_N)] = 0$. To that end, we estimate

$$\begin{aligned} 0 &\leq J(\nu_N) - J_N(\nu_N) \\ &= m \left\langle \nu_N^{\frac{1}{2}}, (a_N - a)\nu_N^{\frac{1}{2}} \right\rangle \\ &\leq m \sum_{x, y \in \Lambda_N} \nu_N(x)(a_N - a)(x, y) \\ &\leq m \sup_{x \in \Lambda_N} \sum_{y \in \Lambda_N} (a_N - a)(x, y) \\ &\leq m \sup_{x \in \Lambda_N} \sum_{\substack{y \in I^{(m)} \\ \|y-x\|_\infty \geq N}} a(x, y) = \delta_N, \end{aligned} \quad (3.3.17)$$

where in the third line we use the Cauchy-Schwarz inequality and the symmetry of a_N and a , and in the fifth line we use (3.3.11) and the shift-invariance of $a(\cdot, \cdot)$ (note that on the sublattice with spacing $2N$ containing $y \in \Lambda_N$, the site closest to x is captured by the supremum over $x \in \Lambda_N$ and the sum over $y \in I^{(m)}$ with $\|y - x\|_\infty < N$). Obviously, $\lim_{N \rightarrow \infty} \delta_N = 0$, which completes the proof of the first half of (3.3.14).

Upper bound: Estimate, with the help of (3.3.17),

$$\begin{aligned} S_N^+ &= \sup_{\nu_N \in \mathcal{P}(\Lambda_N)} \left\{ b \langle \nu_N, \# \rangle - J_N(\nu_N) \right\} \\ &\leq \sup_{\nu_N \in \mathcal{P}(\Lambda_N)} \left\{ b \langle \nu_N, \# \rangle - J(\nu_N) \right\} + \delta_N \\ &\leq S + \delta_N. \end{aligned} \tag{3.3.18}$$

Let $N \rightarrow \infty$ to obtain the second half of (3.3.14). ■

It follows from (3.3.7) that $b \mapsto \chi_m(b)$ is nondecreasing and convex on $[0, \infty)$. Since it is finite, it is also continuous on $[0, \infty)$. Obviously, $\chi_m(0) = 0$. The critical value \tilde{b}_m is given by (3.3.2). It further follows from (3.3.7) that

$$b \#^{(m)}(0) - J^{(m)}(\delta_0) \leq \chi_m(b) \leq b \#^{(m)}(0), \tag{3.3.19}$$

where $J^{(m)}(\delta_0) = m(1 - a^{(m)}(0, 0)) = m$ (use (3.3.5) and (1.6.3), and recall that $a(0, 0) = 0$ as assumed below (1.4.9)).

Proposition 3.3.3 *Suppose that $a(\cdot, \cdot)$ is symmetric and transient. Then $\tilde{b}_m = \bar{b}_m$.*

Proof. Changing variables in (3.3.7) by putting $\nu = \mu^2$, we get

$$\chi_m(b) = \sup_{\substack{\mu \in \ell^2(I^{(m)}) \\ \langle \mu, \mu \rangle = 1}} F^{(m)}(\mu) \tag{3.3.20}$$

with

$$F^{(m)}(\mu) = b \langle \mu^2, \#^{(m)} \rangle - m \langle \mu, (\mathbf{1} - a^{(m)})\mu \rangle. \tag{3.3.21}$$

Define

$$\tilde{\lambda}_m = \sup_{\substack{\mu \in \ell^2(I^{(m)}) \\ \mu \neq 0}} \frac{\langle \mu^2, \#^{(m)} \rangle}{\langle \mu, (\mathbf{1} - a^{(m)})\mu \rangle}, \tag{3.3.22}$$

where the denominator is strictly positive because $a^{(m)}(\cdot, \cdot)$ is irreducible. It follows from (3.3.20–3.3.21) that

$$\begin{aligned} b \tilde{\lambda}_m > m &\implies \chi_m(b) > 0, \\ b \tilde{\lambda}_m \leq m &\implies \chi_m(b) = 0. \end{aligned} \tag{3.3.23}$$

Hence $\tilde{b}_m = m/\tilde{\lambda}_m$. Change variables in (3.3.22) by putting $\mu = G^{(m)}\rho$. Then, because $G^{(m)} = (\mathbf{1} - a^{(m)})^{-1}$, we get

$$\tilde{\lambda}_m \geq \sup_{\substack{\rho \in \ell^1(S^{(m)}) \\ \rho \neq 0}} \frac{\langle (G^{(m)}\rho)^2, \#^{(m)} \rangle}{\langle \rho, G^{(m)}\rho \rangle}. \tag{3.3.24}$$

Here the inequality arises because we restrict the support of ρ to $S^{(m)}$: $G^{(m)}\rho$ does not run through all of $\ell^2(S^{(m)})$. Note here that, because $G^{(m)}$ is strongly transient by Lemma 2.5.1, $\rho \in \ell^1(S^{(m)})$ implies that $\mu = G^{(m)}\rho \in \ell^2(I^{(m)})$.

Putting $\rho = \sqrt{\sharp^{(m)}}\zeta$ with $\zeta \in \ell^1(S^{(m)})$, we obtain

$$\tilde{\lambda}_m \geq \sup_{\substack{\zeta \in \ell^1(S^{(m)}) \\ \zeta \neq 0}} \frac{\langle \zeta, [K^{(m)}]^2 \zeta \rangle}{\langle \zeta, K^{(m)} \zeta \rangle}. \quad (3.3.25)$$

Comparing with (3.1.1), we have thus found that $\tilde{\lambda}_m \geq \hat{\lambda}_m$. Consequently, $\tilde{b}_m \leq \bar{b}_m$. However, it is obvious from (2.1.1) that $\tilde{b}_m \geq \bar{b}_m$. Hence we get $\tilde{b}_m = \bar{b}_m$ and $\tilde{\lambda}_m = \bar{\lambda}_m$. ■

3.4 Analysis of $m \mapsto b_m$

The remaining steps in this section are the following three propositions.

Proposition 3.4.1 *Suppose that $a(\cdot, \cdot)$ is symmetric and transient. Then $b_m = \bar{b}_m = \tilde{b}_m = \frac{m}{\lambda_m}$ with λ_m the spectral radius of $K^{(m)}$ in $\ell^2(S^{(m)})$.*

Proof. It follows from Propositions 2.4.1(b), 3.1.1 and 3.3.3 that $b_m = \bar{b}_m = \tilde{b}_m = \frac{m}{\lambda_m}$ with λ_m given by the right-hand side of (3.1.1). We saw in the proof of Lemma 3.1.3 that the supremum may be taken over $\nu \in \ell^2(S^{(m)})$. Putting $\mu = \sqrt{K^{(m)}}\nu$ in (3.1.1), we see that $\lambda_m = \|\sqrt{K^{(m)}}\|^2$. Now recall (2.5.15). ■

Proposition 3.4.2 *Suppose that $a(\cdot, \cdot)$ is symmetric and transient. Then the spectral radius of $K^{(m)}$ is an eigenvalue if and only if $b_{m-1} > b_m$.*

Proof. The fact that $b_{m-1} > b_m$ implies that the spectral radius of $K^{(m)}$ is an eigenvalue follows from Lemma 3.2.1 via the change of variables in Step 5 in the proof of Proposition 3.1.1. Indeed, Lemma 3.2.1 shows that the supremum in (3.1.1) is then actually attained.

To get the reverse, we use Lemma 3.2.1 and Proposition 3.4.1. The idea is to imbed the variational problem with label $m-1$ into the one with label m . To that end, consider m random walks but ignore the collision local time the m -th random walk has with the others. By repeating the large deviation analysis in Section 3.3, we get a formula for $\tilde{\chi}_{m-1}(b)$ of the same form as in (3.3.7) but with the first term $\langle \nu, \sharp^{(m)} \rangle$ replaced by

$$\langle \nu, \sharp^{(m), (m-1)} \rangle, \quad (3.4.1)$$

where (compare with (1.6.6))

$$\sharp^{(m), (m-1)}(z) = \sum_{1 \leq p < q \leq m-1} 1_{\{z_p - z_q = 0\}}, \quad z = (z_p - z_q)_{1 \leq p < q \leq m}, \quad z_p, z_q \in I. \quad (3.4.2)$$

In this way we can represent $\chi_m(b)$ and $\chi_{m-1}(b)$ via a variational problem on the same space:

$$\begin{aligned} \chi_m(b) &= \sup_{\nu \in \mathcal{P}(I^{(m)})} \left\{ b \langle \nu, \sharp^{(m)} \rangle - J^{(m)}(\nu) \right\}, \\ \chi_{m-1}(b) &= \sup_{\nu \in \mathcal{P}(I^{(m)})} \left\{ b \langle \nu, \sharp^{(m), (m-1)} \rangle - J^{(m)}(\nu) \right\}. \end{aligned} \quad (3.4.3)$$

Now consider these two variational problems at $b = b_m$. Suppose that $K^{(m)}$ has a maximal eigenvalue. Then this eigenvalue is unique, and so is its corresponding eigenvector. Consequently, the first variational problem has a unique maximiser, say $\bar{\nu} \in \mathcal{P}(I^{(m)})$, which is strictly positive. For $\epsilon \in (0, \bar{\nu}(0))$, put

$$\mathcal{U}_\epsilon = \{\nu \in \mathcal{P}(I^{(m)}): |\nu(0) - \bar{\nu}(0)| < \epsilon\}, \quad (3.4.4)$$

and let

$$\begin{aligned} A_\epsilon &= \sup_{\nu \in \mathcal{P}(I^{(m)}) \setminus \mathcal{U}_\epsilon} \left\{ b_m \langle \nu, \sharp^{(m), (m-1)} \rangle - J^{(m)}(\nu) \right\}, \\ B_\epsilon &= \sup_{\nu \in \mathcal{U}_\epsilon} \left\{ b_m \langle \nu, \sharp^{(m), (m-1)} \rangle - J^{(m)}(\nu) \right\}. \end{aligned} \quad (3.4.5)$$

Since $\bar{\nu}$ is the unique maximiser, we have

$$0 = \chi_m(b_m) > \sup_{\nu \in \mathcal{P}(I^{(m)}) \setminus \mathcal{U}_\epsilon} \left\{ b_m \langle \nu, \sharp^{(m)} \rangle - J^{(m)}(\nu) \right\} \geq A_\epsilon. \quad (3.4.6)$$

Since $\sharp^{(m)}(0) > \sharp^{(m), (m-1)}(0)$, we have

$$0 = \chi_m(b_m) \geq \sup_{\nu \in \mathcal{U}_\epsilon} \left\{ b_m \langle \nu, \sharp^{(m)} \rangle - J^{(m)}(\nu) \right\} > B_\epsilon. \quad (3.4.7)$$

Combining (3.4.6–3.4.7) with the observation that $\chi_{m-1}(b_m) = A_\epsilon \vee B_\epsilon$, we find that $\chi_{m-1}(b_m) < 0$ and hence that $b_{m-1} > b_m$. \blacksquare

Proposition 3.4.3 *Suppose that $a(\cdot, \cdot)$ is transient. Then*

(a) $b_2 = 2/G^{(2)}(0, 0)$.

Suppose that $a(\cdot, \cdot)$ is symmetric and transient. Then

(b) $b_2 \geq b_3 \geq b_4 \geq \dots > 0$.

(c) $b_2 \leq (m-1)b_m \leq 2/G^{(m)}(0, 0) < 2$.

(d) $\lim_{m \rightarrow \infty} (m-1)b_m = c = \sup_{m \geq 2} (m-1)b_m$.

Proof. (a) The formula for b_2 is obvious because $S^{(2)} = \{0\}$ and $\sharp^{(2)}(0) = 1$, giving $\lambda_2 = G^{(2)}(0, 0)$.

(b) The fact that $m \mapsto b_m$ is nonincreasing is trivial from (2.1.1) and Lemma 2.3.2. The fact that $b_m > 0$ for all m follows from (c).

(c) We prove that

$$\sharp^{(m)}(0)G^{(m)}(0, 0) \leq \lambda_m \leq \sharp^{(m)}(0)G^{(2)}(0, 0), \quad (3.4.8)$$

which implies the claim. The lower bound is obtained by picking $\mu = \delta_0$ in (2.5.12) and using (2.5.15). The upper bound follows from (2.5.14–2.5.15).

(d) The proof is an adaptation of the argument in Carmona and Molchanov [7], Chapter III, Section 1.3. The key is the following inequality:

Lemma 3.4.4 *If*

$$m = \sum_{i=1}^r n_i m_i \quad \text{with } n_i, m_i \in \mathbb{N} \text{ and } m_i \geq 2 \text{ for } i = 1, \dots, r, \quad (3.4.9)$$

then

$$\chi_m \left(\frac{b}{m-1} \right) \leq \sum_{i=1}^r n_i \chi_{m_i} \left(\frac{b}{m_i-1} \right) \quad \forall b > 0. \quad (3.4.10)$$

Proof. Let \mathcal{P} denote the collection of all partitions of $\{1, \dots, m\}$ into n_i groups of m_i integers for $i = 1, \dots, r$. For $P \in \mathcal{P}$, write

$$P = (P_{ij})_{i=1, \dots, r, j=1, \dots, n_i} \quad (3.4.11)$$

to label these groups, so that

$$\{1, \dots, m\} = \cup_{i=1}^r \cup_{j=1}^{n_i} P_{ij} \quad (3.4.12)$$

with

$$|P_{ij}| = m_i, \quad i = 1, \dots, r, j = 1, \dots, n_i. \quad (3.4.13)$$

The cardinality of \mathcal{P} is

$$|\mathcal{P}| = N = \frac{m!}{\prod_{i=1}^r n_i! m_i^{n_i}}. \quad (3.4.14)$$

Moreover,

$$\sum_{P \in \mathcal{P}} \sum_{j=1}^{n_i} \sum_{\substack{k, l \in P_{ij} \\ 1 \leq k < l \leq m}} 1 = N_i, \quad i = 1, \dots, r, \quad (3.4.15)$$

with

$$N_i = n_i \frac{m_i(m_i-1)}{m(m-1)} N. \quad (3.4.16)$$

Now, let

$$\delta_i = \frac{m-1}{m_i-1} \frac{1}{N}. \quad (3.4.17)$$

Then, by (3.4.9),

$$\sum_{i=1}^r \delta_i N_i = 1. \quad (3.4.18)$$

Using (3.4.15) and (3.4.18), we may write

$$\begin{aligned} T^{(m)}(t) &= \sum_{1 \leq k < l \leq m} \int_0^t 1_{\{\xi_k(s) = \xi_l(s)\}} ds \\ &= \sum_{P \in \mathcal{P}} \sum_{i=1}^r \delta_i \sum_{j=1}^{n_i} \sum_{\substack{k, l \in P_{ij} \\ 1 \leq k < l \leq m}} \int_0^t 1_{\{\xi_k(s) = \xi_l(s)\}} ds. \end{aligned} \quad (3.4.19)$$

With the help of (3.4.19), we may estimate

$$\begin{aligned}
& E^{\xi^{(m)}} \left(\exp \left[bT^{(m)}(t) \right] \right) \\
&= E^{\xi^{(m)}} \left(\prod_{P \in \mathcal{P}} \prod_{i=1}^r \exp \left[b\delta_i \sum_{j=1}^{n_i} \sum_{\substack{k,l \in P_{ij} \\ 1 \leq k < l \leq m}} \int_0^t 1_{\{\xi_k(s)=\xi_l(s)\}} ds \right] \right) \\
&\leq \prod_{P \in \mathcal{P}} E^{\xi^{(m)}} \left(\prod_{i=1}^r \exp \left[Nb\delta_i \sum_{j=1}^{n_i} \sum_{\substack{k,l \in P_{ij} \\ 1 \leq k < l \leq m}} \int_0^t 1_{\{\xi_k(s)=\xi_l(s)\}} ds \right] \right)^{1/N} \\
&= \prod_{P \in \mathcal{P}} \prod_{i=1}^r E^{\xi^{(m)}} \left(\exp \left[Nb\delta_i \sum_{j=1}^{n_i} \sum_{\substack{k,l \in P_{ij} \\ 1 \leq k < l \leq m}} \int_0^t 1_{\{\xi_k(s)=\xi_l(s)\}} ds \right] \right)^{1/N} \\
&= \prod_{i=1}^r E^{\xi^{(m)}} \left(\exp \left[Nb\delta_i \sum_{j=1}^{n_i} \sum_{\substack{k,l \in P_{ij}^* \\ 1 \leq k < l \leq m}} \int_0^t 1_{\{\xi_k(s)=\xi_l(s)\}} ds \right] \right),
\end{aligned} \tag{3.4.20}$$

where P^* is any representative partition. Here, the third line uses Hölder's inequality, the fourth line uses that the factors labelled by i are independent, and the fifth line uses that the expectations for given P do not depend on the choice of P . Taking logarithms, dividing by t and letting $t \rightarrow \infty$ on both sides of (3.4.20), we obtain

$$\chi_m(b) \leq \sum_{i=1}^r n_i \chi_{m_i}(Nb\delta_i) \tag{3.4.21}$$

(recall (3.3.1) and (3.4.13)). Inserting (3.4.17) and replacing b by $b/(m-1)$, we arrive at (3.4.10). \blacksquare

We now show why Lemma 3.4.4 implies the claim in Proposition 3.4.3(d). An immediate consequence of Lemma 3.4.4 and the definition of b_m ,

$$b_m = \sup\{b > 0: \chi_m(b) = 0\} \tag{3.4.22}$$

(recall (3.3.2) and use that $b_m = \bar{b}_m$), is that, subject to (3.4.9),

$$(m-1)b_m \geq \min_{i=1,\dots,r} (m_i-1)b_{m_i} \tag{3.4.23}$$

Let $c = \limsup_{m \rightarrow \infty} (m-1)b_m$. Pick $\epsilon > 0$ arbitrary, and pick $m_1 = m_1(\epsilon)$ such that

$$(m_1-1)b_{m_1} \geq c - \epsilon. \tag{3.4.24}$$

For $m > m_1$, let $n_1 = \lceil m/m_1 \rceil$. Since $m \leq n_1 m_1 < m + m_1$, we may estimate

$$\begin{aligned}
(m-1)b_m &\geq (m-1)b_{n_1 m_1} = \frac{m-1}{n_1 m_1 - 1} (n_1 m_1 - 1)b_{n_1 m_1} \\
&\geq \frac{m-1}{n_1 m_1 - 1} (m_1 - 1)b_{m_1} > \frac{m-1}{m + m_1 - 1} (c - \epsilon).
\end{aligned} \tag{3.4.25}$$

Here, the first inequality uses that $m \mapsto b_m$ is non-increasing, while the second inequality uses (3.4.23) for $r = 1$. Let $m \rightarrow \infty$ to obtain that $\liminf_{m \rightarrow \infty} (m-1)b_m \geq c - \epsilon$. Let $\epsilon \downarrow 0$ to get $\lim_{m \rightarrow \infty} (m-1)b_m = c$. Note that $c = \sup_{m \geq 2} (m-1)b_m$. \blacksquare

3.5 Proof of Theorem 1.6.1

Proof. (a) Combine (2.1.1), Proposition 2.4.1(d) and Lemma 3.2.2.

(b) Combine (2.3.6), (3.3.1), (3.3.2), Propositions 2.4.1(c) and 3.3.3, and the fact that $b \mapsto \chi_m(b)$ is continuous.

(c–d) Combine Propositions 3.4.2–3.4.3.

(e) Use Lemma 3.3.2 and (3.3.19). ■

4 Survival versus extinction

In Section 4.1 we prove Theorem 1.5.3. In Section 4.2 we argue in favour of Conjecture 1.6.3.

4.1 Proof of Theorem 1.5.3

In Section 4.1.1 we introduce the Palm distribution of our process $X = (X(t))_{t \geq 0}$. In Section 4.1.2 we use the Palm distribution to identify b_* . In Section 4.1.3 we prove Theorem 1.5.3.

4.1.1 Palm distribution and its stochastic representation

By size-biasing our process

$$X = (X(t))_{t \geq 0} \tag{4.1.1}$$

at the origin at time T , we obtain a process

$$\widehat{X}^T = (\widehat{X}^T(t))_{0 \leq t \leq T} \tag{4.1.2}$$

defined by

$$dP((\widehat{X}^T(t))_{0 \leq t \leq T} \in \cdot) = \frac{1}{\Theta} X_0(T) dP((X(t))_{0 \leq t \leq T} \in \cdot). \tag{4.1.3}$$

In what follows we construct a stochastic representation of \widehat{X}^T in terms of a random walk and an SSDE, leading to a stochastic representation of the Palm distribution of X , i.e., the law of $\widehat{X}^T(T)$.

Step 1: Fix $T > 0$. Let $\zeta = (\zeta(t))_{t \geq 0}$ be the random walk on I with transition kernel $a(\cdot, \cdot)$ and jump rate 1, starting at the origin and independent of W . Given ζ , let

$$\widehat{X}^{\zeta, T}(t) = \{\widehat{X}_i^{\zeta, T}(t)\}_{i \in I} \tag{4.1.4}$$

be the solution of the SSDE

$$\begin{aligned} d\widehat{X}_i^{\zeta, T}(t) &= \sum_{j \in I} a(i, j) [\widehat{X}_j^{\zeta, T}(t) - \widehat{X}_i^{\zeta, T}(t)] dt + \sqrt{b\widehat{X}_i^{\zeta, T}(t)^2} dW_i(t) \\ &\quad + b\widehat{X}_i^{\zeta, T}(t) 1_{\{\zeta(T-t)=i\}} dt, \quad i \in I, t \geq 0. \end{aligned} \tag{4.1.5}$$

Here, the difference with the SSDE in (1.4.2) is the presence of the last term, which produces a ζ -dependent random potential. Like (1.4.2), if $\widehat{X}_i^{\zeta, T}(0) \in \mathcal{E}_1$ (the space of configurations

defined in (1.4.4)), then (4.1.5) has a unique strong solution on \mathcal{E}_1 with continuous paths (compare with Theorem 1.4.1(a)). Let

$$P(\cdot) = \text{law of } \zeta \text{ on } I^{[0,\infty)}, \quad Q^{\zeta,T}(\cdot) = \text{law of } \widehat{X}^{\zeta,T}(T) \text{ on } [0,\infty)^I \text{ for given } \zeta. \quad (4.1.6)$$

Then, as we prove in Proposition 4.1.2 below,

$$Q^T(\cdot) = \int Q^{\zeta,T}(\cdot) P(d\zeta) = \text{law of } \widehat{X}^T(T) \text{ on } [0,\infty)^I \quad (4.1.7)$$

is the Palm distribution of X .

Similarly as in Lemma 2.2.1, we have a representation formula:

Lemma 4.1.1 *Given a realisation of the random walk ζ , the process $(\widehat{X}^{\zeta,T}(T))_{T \geq 0}$ starting from $\widehat{X}^{\zeta,T}(0) = \underline{\Theta}$ can be represented as the following functional of the Brownian motions:*

$$\widehat{X}_i^{\zeta,T}(T) = \Theta e^{-\frac{1}{2}bT} E_i^\zeta \left(\exp \left[\sqrt{b} \int_0^T \sum_{j \in I} 1_{\{\xi(T-s)=j\}} dW_j(s) + b \int_0^T 1_{\{\xi(T-s)=\zeta(T-s)\}} ds \right] \right), \quad (4.1.8)$$

where $\xi = (\xi(t))_{t \geq 0}$ is the random walk on I with transition kernel $a(\cdot, \cdot)$ and jump rate 1, and the expectation is over ξ conditioned on $\xi(0) = i$ (ξ and W are independent).

Proof. The proof uses Itô-calculus and is similar to that of Lemma 2.2.1. ■

Step 2: The link between $X(T)$ and $\widehat{X}^T(T)$ is given by the following identity, which gives an equivalent characterization of the law defined in (4.1.3):

Proposition 4.1.2 *For all measurable finite $f: [0,\infty)^I \rightarrow \mathbb{R}$ that depend on finitely many coordinates,*

$$E^{\zeta,W}(f(\widehat{X}^{\zeta,T}(T))) = \frac{1}{\Theta} E^W(X_0(T)f(X(T))). \quad (4.1.9)$$

Proof. Write, using Lemma 2.2.1,

$$\begin{aligned} & \frac{1}{\Theta} E^W(X_0(T)f(X(T))) \\ &= e^{-\frac{1}{2}bT} E^W \left(E_0^\zeta \left(\exp \left[\sqrt{b} \int_0^T \sum_{j \in I} 1_{\{\zeta(T-s)=j\}} dW_j(s) \right] \right) f(X(T)) \right) \\ &= E_0^\zeta \left(E^W \left(\exp \left[\sqrt{b} \int_0^T \sum_{j \in I} 1_{\{\zeta(T-s)=j\}} dW_j(s) - \frac{1}{2}b \int_0^T \sum_{j \in I} 1_{\{\zeta(T-s)=j\}} ds \right] \right) f(X(T)) \right). \end{aligned} \quad (4.1.10)$$

Define

$$\widehat{W}_i^\zeta(t) = W_i(t) - \sqrt{b} \int_0^t 1_{\{\zeta(T-s)=i\}} ds, \quad i \in I, t \in [0, T]. \quad (4.1.11)$$

By Girsanov's formula, these are independent standard Brownian motions under the transformed path law $P^{\widehat{W}^\zeta}$ defined by

$$\frac{dP^{\widehat{W}^\zeta}}{dP^W}(\omega_{[0,T]}) = \exp \left[\sqrt{b} \int_0^T \sum_{j \in I} 1_{\{\zeta(T-s)=j\}} d\omega_j(s) - \frac{1}{2}b \int_0^T \sum_{j \in I} 1_{\{\zeta(T-s)=j\}} ds \right]. \quad (4.1.12)$$

Now, let $\widehat{X}^{\zeta, T}$ be the unique solution of the SSDE

$$\begin{aligned} d\widehat{X}_i^{\zeta, T}(t) &= \sum_{j \in I} a(i, j) \left[\widehat{X}_j^{\zeta, T}(t) - \widehat{X}_i^{\zeta, T}(t) \right] dt \\ &\quad + \sqrt{b\widehat{X}_i^{\zeta, T}(t)^2} d\widehat{W}_i^\zeta(t) + b\widehat{X}_i^{\zeta, T}(t) 1_{\{\zeta(T-t)=i\}} dt, \quad i \in I, t \in [0, T], \end{aligned} \quad (4.1.13)$$

with initial condition $\widehat{X}^{\zeta, T}(0) = \underline{\Theta}$. Comparing this with (1.4.2), we see that

$$\mathcal{L}(X) \text{ under } P^W = \mathcal{L}(\widehat{X}^{\zeta, T}) \text{ under } P^{\widehat{W}^\zeta}. \quad (4.1.14)$$

Combining this with (4.1.10) and (4.1.12), we obtain

$$\frac{1}{\Theta} E^W(X_0(T)f(X(T))) = E_0^\zeta \left(E^{\widehat{W}^\zeta} \left(f(\widehat{X}^{\zeta, T}(T)) \right) \right). \quad (4.1.15)$$

The right-hand side of (4.1.15) is the same as the left-hand side of (4.1.9). \blacksquare

Step 3: The reason why the Palm distribution is convenient is the following important fact, which relies on Proposition 4.1.2:

- Lemma 4.1.3** (a) $w - \lim_{T \rightarrow \infty} \mathcal{L}(\widehat{X}^T(T)) = \widehat{Q}^\infty$ for some measure \widehat{Q}^∞ on $[0, \infty]^I$.
(b) Either $\widehat{Q}^\infty = \delta_{\underline{\infty}}$ or \widehat{Q}^∞ is a probability measure on $[0, \infty)^I$.
(c) $w - \lim_{T \rightarrow \infty} \mathcal{L}(X(T)) = \delta_{\underline{0}}$ if and only if $\widehat{Q}^\infty = \delta_{\underline{\infty}}$.

Proof. (a) Following Cox, Klenke and Perkins [11], via the duality relation in Lemma 2.2.2 we know that $w - \lim_{T \rightarrow \infty} \mathcal{L}(X(T)) = \nu_\Theta$ when $X(0) = \underline{\Theta}$ (recall (1.5.8)). Since $E(X(T)) = \Theta$ for all $T \geq 0$, the Palm measure is defined for all $T \geq 0$ and converges to a limiting measure \widehat{Q}^∞ on the compactified state space $[0, \infty]^I$. Indeed, because $X(T)$ converges in law, for each $n \in \mathbb{N}$ the restriction of $\widehat{X}^T(T)$ to $A_n = \{x \in [0, \infty]^I : x_0 \leq n\}$ converges in law too. The defect of \widehat{Q}^∞ on $\cup_{n \in \mathbb{N}} A_n$ is the weight of $\underline{\infty}$.

(b) First we note that the mean of ν_Θ is either Θ (survival) or 0 (extinction). To see why this is true, note the linearity of the SSDE: the solution for the initial condition $\Theta X(0)$ is $(\Theta X(T))_{T \geq 0}$. We know from [11], Theorem 2.3, that $w - \lim_{T \rightarrow \infty} \mathcal{L}(X(T)) = \nu_\Theta$ for every shift-invariant and shift-ergodic $\mathcal{L}(X(0))$ with mean Θ . If starting from $X(0) = \underline{1}$ we get a limit law with mean a , then by linearity $E^{\nu_\Theta}(X_0) = a\Theta$. However, starting from $\mathcal{L}(X(0)) = \nu_\Theta$ we then get $E^{\nu_\Theta}(X_0) = a^2\Theta$ (since ν_Θ is invariant). Thus, we must have $a^2 = a$, i.e., $a = 0$ or 1.

If ν_Θ has mean Θ , then X_0 is uniformly integrable with respect to $\mathcal{L}(X(T))$, $T \geq 0$, and hence the Palm measures are tight. If, on the other hand, $\nu_\Theta = \delta_{\underline{0}}$, then $\widehat{Q}^\infty = \delta_{\underline{\infty}}$, because all the mass is eventually moving out of A_n for every $n \in \mathbb{N}$. The representation of the Palm measure in (4.1.8) shows that the same holds for all other components as well.

(c) For a proof we refer to Kallenberg [36]. The intuition is the following. First note that, by translation invariance and irreducibility, the statement is equivalent to $w - \lim_{T \rightarrow \infty} \mathcal{L}(X_0(T)) = \delta_{\underline{0}}$ if and only if $w - \lim_{T \rightarrow \infty} \mathcal{L}(\widehat{X}_0^T(T)) = \delta_{\underline{\infty}}$. Next, if X locally dies out, then (because the mean is preserved) it clusters, i.e., it develops high peaks at rare sites. After size-biasing, as in Proposition 4.1.2, these peaks cause explosion, which is why \widehat{X} diverges. Conversely, if X

locally survives, then it does not cluster. The size-biasing therefore does not cause explosion, which is why \widehat{X} does not diverge. \blacksquare

From Lemma 4.1.3 we obtain the following criterion for survival vs. extinction of X . Local survival means that $w - \lim_{T \rightarrow \infty} \mathcal{L}(X(T)) = \nu_\Theta \neq \delta_0$.

Lemma 4.1.4 *Let $P^T(\cdot)$ denote the law of $X(T)$ on $[0, \infty)^I$ (recall (4.1.6–4.1.7)). Then*

$$(P^T)_{T \geq 0} \text{ locally survives} \iff (Q^T)_{T \geq 0} \text{ is tight} \iff (Q^{\zeta, T})_{T \geq 0} \text{ is tight } \zeta - \text{a.s.} \quad (4.1.16)$$

Proof. The first equivalence in (4.1.16) uses Lemma 4.1.3. The second equivalence in (4.1.16) is trivial. \blacksquare

In Section 4.1.2 we use Lemma 4.1.4 to identify b_* .

4.1.2 Identification of b_*

Abbreviate

$$M^\xi(T) = \Theta e^{-\frac{1}{2}bT} \exp \left[\sqrt{b} \int_0^T \sum_{j \in I} 1_{\{\xi(T-s)=j\}} dW_j(s) \right]. \quad (4.1.17)$$

This is a martingale in W for every fixed ξ , with $M^\xi(0) = \Theta$. In terms of this quantity, the representation formulas for X (in (2.2.1)) and \widehat{X} (in (4.1.8)) read

$$\begin{aligned} X_i(T) &= E_i^\xi(M^\xi(T)), \\ \widehat{X}_i^{\zeta, T}(T) &= E_i^\xi \left(M^\xi(T) e^{bT^{\xi, \zeta}(T)} \right), \end{aligned} \quad (4.1.18)$$

where $T^{\xi, \zeta}(T)$ is the collision local time of ξ and ζ up to time T .

Proposition 4.1.5 *X survives for $0 < b < b_*$ and locally dies out for $b > b_*$, where*

$$b_* = \sup\{b > 0: (Q^{\zeta, T})_{T \geq 0} \text{ is tight } \zeta - \text{a.s.}\}. \quad (4.1.19)$$

Proof. This follows from (4.1.6) and (4.1.16). Note that (4.1.8) shows that tightness of $(Q^{\zeta, T})_{T \geq 0}$ is measurable with respect to the tail sigma-algebra of ζ , which is trivial. \blacksquare

Equation (4.1.19) is to be compared with the formulas for b_m and b_{**} given in (1.6.18) and (1.6.20). However, (4.1.19) is more difficult to analyse. For one, since b appears with both signs in (4.1.17), it is not a priori obvious that b_* defines a unique transition: for this we need to show that if $(Q^{\zeta, T})_{T \geq 0}$ is tight ζ -a.s. for some $b > 0$, then the same is true for all smaller values of b . Fortunately, the latter property can be shown to hold with the help of a coupling technique put forward in Cox, Fleischmann and Greven [9]. There it is shown that, for processes with fixed mean (Θ in our case), “more noise causes the process to be more spread out and hence to be more prone to extinction”. More precisely, it is proved that two systems of the type in (1.4.8), with diffusion functions g_1, g_2 satisfying $g_1 \geq g_2$, have the property

$$E^{X, g_1} \left(e^{-\lambda X_0(t)} \right) \geq E^{X, g_2} \left(e^{-\lambda X_0(t)} \right) \quad \forall \lambda > 0, \quad (4.1.20)$$

where $E^{X,g}$ is expectation over X driven by g . Therefore, if the right-hand side converges to 1 as $t \rightarrow \infty$, then so does the left-hand side and, conversely, if the left-hand side remains bounded away from 1 as $t \rightarrow \infty$, then so does the right-hand side. Applying this to $g_1(x) = b_1 x^2$ and $g_2(x) = b_2 x^2$, we get the required monotonicity.

Our next observation is the following:

Lemma 4.1.6 $b_* \geq b_{**}$.

Proof. Take the expectation over W in the second line of (4.1.18), use Fubini and the fact that (4.1.17) is a martingale in W , to obtain

$$E^W(\widehat{X}_i^{\zeta,T}(T)) = E_i^\xi \left(e^{bT^{\xi,\zeta}(T)} \right). \quad (4.1.21)$$

Let $b < b_{**}$. Then, according to (1.6.20), the right-hand side is ζ -a.s. bounded in T . Consequently, $(\widehat{X}_i^{\zeta,T}(T))_{T \geq 0}$ is a tight family of random variables ζ -a.s. Thus, by (4.1.6), $(Q^{\zeta,T})_{T \geq 0}$ is tight ζ -a.s. Therefore, by Lemma 4.1.4, $b \leq b_*$. ■

In Section 4.2 we will give an argument suggesting that $b_{**} > b_2$. Together with Lemma 4.1.6 this will imply that $b_* > b_2$, which is the claim in Conjecture 1.6.3.

4.1.3 Proof of Theorem 1.5.3

Proof. We look at the corresponding parts of Theorem 1.5.2.

(a–b) Combine Proposition 2.4.1(a) with Proposition 4.1.5. To get that ν_Θ has mean Θ , see the proof of Lemma 4.1.3.

(c–d) These follow from Lemma 2.2.2 along the lines of Cox, Klenke and Perkins [11]. The key property is the self-duality expressed in Lemma 2.2.2. Indeed, self-duality translates convergence of the process into convergence of the process starting from a configuration with finite mass. For the latter, martingale convergence arguments can be applied to get (d). After that, (c) follows from (b) and (d).

(e) This follows from (d) and the representation formula in Lemma 2.2.1, which show that ν_Θ tends to δ_∞ as $\Theta \rightarrow \infty$ because of the presence of the prefactor Θ in (2.2.1). ■

4.2 Evidence in favour of Conjecture 1.6.3

In this section we show how the conjecture follows from a certain quenched large deviation principle for a renewal process in a random environment. This large deviation principle is the topic of forthcoming work [5].

Step 1: According to (1.6.19–1.6.20), we have

$$b_{**} = \sup \left\{ b > 0: E^{\xi'} \left(\exp \left[b \int_0^\infty 1_{\{\xi(t)=\xi'(t)\}} dt \right] \right) < \infty \quad \xi - a.s. \right\}. \quad (4.2.1)$$

Expand the expectation in powers of b to write

$$\begin{aligned}
& E^{\xi'} \left(\exp \left[b \int_0^\infty 1_{\{\xi(t)=\xi'(t)\}} dt \right] \right) \\
&= \sum_{N=0}^\infty b^N \int_0^\infty ds_1 \int_{s_1}^\infty ds_2 \dots \int_{s_{N-1}}^\infty ds_N P^{\xi'}(\xi(s_1) = \xi'(s_1), \dots, \xi(s_N) = \xi'(s_N)) \quad (4.2.2) \\
&= \sum_{n=0}^\infty \left(\frac{b}{b_2} \right)^n K_n(\xi)
\end{aligned}$$

with

$$\begin{aligned}
K_n(\xi) &= (b_2)^n \int_0^\infty ds_1 \int_{s_1}^\infty ds_2 \dots \int_{s_{n-1}}^\infty ds_n \\
&\quad \times P_{s_1}(0, \xi(s_1)) P_{s_2-s_1}(\xi(s_1), \xi(s_2)) \times \dots \times P_{s_n-s_{n-1}}(\xi(s_{n-1}), \xi(s_n)), \quad (4.2.3)
\end{aligned}$$

where $P_t(i, j) = P^{\xi'}(\xi'(t) = j \mid \xi'(0) = i)$, $i, j \in I$, is the transition kernel of the random walk (recall Section 2.5). An easy computation shows that

$$E^\xi(K_n(\xi)) = 1 \quad \forall n \in \mathbb{N}. \quad (4.2.4)$$

It therefore follows that

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log K_n(\xi) = C \leq 0 \quad \xi - a.s., \quad (4.2.5)$$

where the fact that the limit is ξ -a.s. constant is an immediate consequence of the fact that the exponential growth rate of $K_n(\xi)$ is measurable with respect to the tail sigma-algebra of ξ , which is trivial. By (4.2.1–4.2.2), to get $b_{**} > b_2$ it suffices to show that $C < 0$.

Step 2: Let $(\tau_k)_{k \in \mathbb{N}}$ be i.i.d. positive random variables with probability law

$$P(\tau_1 \in dt) = \frac{P_{2t}(0, 0)}{\frac{1}{2}G(0, 0)} dt. \quad (4.2.6)$$

Since $b_2 = 2/G(0, 0)$ by (1.5.6), this gives

$$K_n(\xi) = E^{\tau_1, \dots, \tau_n} \left(\prod_{k=1}^n \frac{P_{\tau_k}(0, \Delta_k)}{P_{2\tau_k}(0, 0)} \right), \quad (4.2.7)$$

where

$$\Delta_k = \xi \left(\sum_{m=1}^k \tau_m \right) - \xi \left(\sum_{m=1}^{k-1} \tau_m \right), \quad k \in \mathbb{N}, \quad (4.2.8)$$

with $\tau_0 = 0$. The expectation in (4.2.7) seems well suited for a large deviation analysis, but the problem is that the Δ_k are correlated because ξ is *fixed*.

Step 3: Abbreviate

$$Y_k = \sum_{l=1}^k \tau_l, \quad Y_k = \xi_{[T_{k-1}, T_k]}, \quad k \in \mathbb{N}. \quad (4.2.9)$$

Then $(Y_k)_{k \in \mathbb{N}}$ is a random process taking values in $\Omega = \cup_{t \geq 0} D([0, t], I)$, with $D([0, t], I)$ the Skorohod space of paths of length t . For $z = z_{[0, t]} \in \Omega$ we abbreviate

$$\Delta z = z(t) - z(0), \quad |z| = t - 0 = t. \quad (4.2.10)$$

Introduce the empirical process

$$R_n = \frac{1}{n} \sum_{k=1}^n \delta_{(Y_k, \dots, Y_{k+n-1})^{per}}, \quad n \in \mathbb{N}, \quad (4.2.11)$$

where the upper index *per* means that the n -sequence is periodically repeated. For each $k \in \mathbb{N}$, we have $Y_k \in \Omega$. Consequently, R_n is a random element of $\mathcal{P}(\Omega^{\mathbb{N}})$, the set of probability measures on $\Omega^{\mathbb{N}}$, with the randomness coming from $(\tau_k)_{k \in \mathbb{N}}$ (ξ being fixed). In terms of R_n we may write

$$K_n(\xi) = E^{\tau_1, \dots, \tau_n} \left(\exp \left[n \int_{\Omega} (\pi_1 R_n)(dy) \log \frac{P_{|y|}(0, \Sigma y)}{P_{2|y|}(0, 0)} \right] \right), \quad (4.2.12)$$

where $\pi_1 R_n$ is the projection of R_n onto the first coordinate.

Step 4: In Birkner, Greven and den Hollander [5] it is shown that $(R_n)_{n \in \mathbb{N}}$ satisfies a quenched (with respect to ξ) large deviation principle on $\mathcal{P}(\Omega^{\mathbb{N}})$ with some rate function $Q \mapsto I(Q)$. This rate function turns out to be a sum of two terms, the first being the specific relative entropy of Q with respect to Q^0 , where

$$Q^0 = \mathcal{L}((Y_k)_{k \in \mathbb{N}}), \quad (4.2.13)$$

the second being a specific relative entropy associated with ‘‘concatenation and randomization’’. By applying Varadhan’s lemma to (4.2.12), we therefore obtain

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log K_n(\xi) = C \quad \xi - a.s. \quad (4.2.14)$$

with

$$C = \sup_{Q \in \mathcal{P}^{stat}(\Omega^{\mathbb{N}})} \left[\int_{\Omega} (\pi_1 Q)(dy) \log \frac{P_{|y|}(0, \Sigma y)}{P_{2|y|}(0, 0)} - I(Q) \right]. \quad (4.2.15)$$

We note that Varadhan’s lemma applies because $(t, i) \mapsto \log P_t(0, i)/P_{2t}(0, 0)$ is bounded from above and tending to $-\infty$ as $\|i\| \rightarrow \infty$ (see Deuschel and Stroock [21], Theorem 2.1.10).

Step 5: Note that Q^0 is a product measure:

$$Q^0 = (q^0)^{\mathbb{N}} \quad \text{with} \quad q^0(dz) = q^0(d\tau, d\xi_{[0, \tau]}) = \nu(d\tau) \mu(d\xi_{[0, \tau]}). \quad (4.2.16)$$

Since the integral in (4.2.15) depends on $\pi_1 Q$ only, by putting

$$\inf_{\substack{Q \in \mathcal{P}^{stat}(\Omega^{\mathbb{N}}) \\ \pi_1 Q = q}} I(Q) = i(q), \quad (4.2.17)$$

we can reduce the variational expression in (4.2.15) to

$$C = \sup_{q \in \mathcal{P}(\Omega)} \left[\int_{\Omega} q(dy) \log \frac{P_{|y|}(0, \Sigma y)}{P_{2|y|}(0, 0)} - i(q) \right]. \quad (4.2.18)$$

This formula is the key to proving that $C < 0$. Indeed, $i(q)$ turns out to be a sum of two terms, one being $h(q|q^0)$ (the relative entropy of q with respect to q^0), the other being a relative entropy term associated with concatenation and randomization. Without the second term, the supremum in (4.2.18) would be attained at

$$q(dz) = q(d\tau, d\xi_{[0,\tau)}) = b_2 P_\tau(0, \xi(\tau)) d\tau \mu(d\xi_{[0,\tau)}) \quad (4.2.19)$$

and would be equal to 0. Indeed, this corresponds to the annealed upper bound in (4.2.4–4.2.5). With the second term, however, it is < 0 . See [5] for further details.

References

- [1] J.-B. Baillon, Ph. Clément, A. Greven and F. den Hollander, On the attracting orbit of a non-linear transformation arising from renormalization of hierarchically interacting diffusions, Part I: The compact case, *Can. J. Math.* 47 (1995) 3–27.
- [2] J.-B. Baillon, Ph. Clément, A. Greven and F. den Hollander, On the attracting orbit of a non-linear transformation arising from renormalization of hierarchically interacting diffusions, Part II: The non-compact case, *J. Funct. Anal.* 146 (1997) 236–298.
- [3] M. Birkner, Particle systems with locally dependent branching: long-time behaviour, genealogy and critical parameters, PhD-thesis, Johann Wolfgang Goethe-Universität, Frankfurt am Main, Germany, 2003.
- [4] M. Birkner, A condition for weak disorder for directed polymers in random environment, *Elect. Comm. in Probab.* 9 (2004) 22–25.
- [5] M. Birkner, A. Greven and F. den Hollander, Quenched LDP for words in a letter sequence, manuscript in preparation.
- [6] R.A. Carmona, L. Koralov and S.A. Molchanov, Asymptotics for the almost-sure Lyapunov exponent for the solution of the parabolic Anderson problem, *Random Oper. Stochastic Equations* 9 (2001) 77–86.
- [7] R.A. Carmona and S.A. Molchanov, *Parabolic Anderson Problem and Intermittency*, AMS Memoirs 518, AMS, Providence RI, 1994.
- [8] R.A. Carmona, S.A. Molchanov and F. Viens, Sharp upper bound on the almost-sure exponential behavior of a stochastic partial differential equation, *Random Oper. Stochastic Equations* 4 (1996) 43–49.
- [9] J.T. Cox, K. Fleischmann and A. Greven, Comparison of interacting diffusions and an application to their ergodic theory, *Probab. Theory Relat. Fields* 105 (1996) 513–528.
- [10] J.T. Cox and A. Greven, Ergodic theorems for systems of locally interacting diffusions, *Ann. Probab.* 22 (1994) 833–853.
- [11] J.T. Cox, A. Klenke and E. Perkins, Convergence to equilibrium and linear systems duality, in: *Stochastic Models* (L.G. Gorostiza and B.G. Ivanoff, eds.), CMS Conference Proceedings 26 (2000) 41–67.

- [12] M. Cranston, T.S. Mountford and T. Shiga, Lyapunov exponents for the parabolic Anderson model, *Acta Math. Univ. Comenian.* 71 (2002) 163–188.
- [13] D.A. Dawson and A. Greven, Multiple scale analysis of interacting diffusions, *Probab. Theory Relat. Fields* 95 (1993) 467–508.
- [14] D.A. Dawson and A. Greven, Hierarchical models of interacting diffusions: Multiple time scales, phase transitions and cluster formation, *Probab. Theory Relat. Fields* 96 (1993) 435–473.
- [15] D.A. Dawson and A. Greven, Multiple space-time analysis for interacting branching models, *Electr. J. Prob.* 1 (1996), Paper no. 14, pp. 1–84.
- [16] D.A. Dawson, A. Greven, F. den Hollander, R. Sun and J.M. Swart, The renormalization transformation for two-type branching models, preprint 2006.
- [17] D.A. Dawson, A. Greven and J. Vaillancourt, Equilibria and quasi-equilibria for infinite collections of interacting Fleming-Viot processes, *Transactions of the AMS* 347 (1995) 2277–2360.
- [18] D.A. Dawson and E. Perkins, Longtime behavior and coexistence in a mutually catalytic branching model, *Ann. Probab.* 26 (1998) 1088–1138.
- [19] J.-D. Deuschel, Central limit theorem for an infinite lattice system of interacting diffusion processes, *Ann. Probab.* 16 (1988) 700–716.
- [20] J.-D. Deuschel, Algebraic L_2 -decay of attractive critical processes on the lattice, *Ann. Probab.* 22 (1994) 264–283.
- [21] J.-D. Deuschel and D.W. Stroock, *Large Deviations*, Academic Press, Boston, 1989.
- [22] R. Durrett, An infinite particle system with additive interactions, *Adv. Appl. Prob.* 11 (1979) 355–383.
- [23] P. Ferrari, H. Kesten and S. Martinez, R -positivity, quasi-stationary distributions and ratio limit theorems for a class of probabilistic automata, *Ann. Appl. Probab.* 6 (1996) 577–616.
- [24] K. Fleischmann and A. Greven, Diffusive clustering in an infinite system of hierarchically interacting Fisher-Wright diffusions, *Probab. Theory Relat. Fields* 98 (1994) 517–566.
- [25] K. Fleischmann and A. Greven, Time-space analysis of the cluster-formation in interacting diffusions, *Electr. J. Prob.* 1 (1996) Paper no. 6, pp. 1–46.
- [26] K. Fleischmann and J.M. Swart, Renormalization analysis of catalytic Wright-Fisher diffusions, preprint 2005.
- [27] J. Gärtner and F. den Hollander, Intermittency in a catalytic random medium, EURANDOM Report 2004–019. To appear in *Ann. Probab.*
- [28] A. Greven, Phase transition for the coupled branching process, Part I: The ergodic theory in the range of second moments, *Probab. Theory Relat. Fields* 87 (1991) 417–458.

- [29] A. Greven, On phase transitions in spatial branching systems with interaction, in: *Stochastic Models* (L.G. Gorostiza and B.G. Ivanoff, eds.), CMS Conference Proceedings 26 (2000) 173–204.
- [30] A. Greven, A. Klenke and A. Wakolbinger, Interacting Fisher-Wright diffusions in a catalytic medium, *Probab. Theory Relat. Fields* 120 (2001) 85–117.
- [31] D. Griffeath, The binary contact path process, *Ann. Probab.* 11 (1983) 692–705.
- [32] F. den Hollander, Renormalization of interacting diffusions, in: *Complex Stochastic Systems* (eds. O.E. Barndorff-Nielsen, D.R. Cox and C. Klüppelberg), Monographs on Statistics and Applied Probability 87, Chapman & Hall, 2001, Boca Raton, pp. 219–233.
- [33] F. den Hollander and J.M. Swart, Renormalization of hierarchically interacting isotropic diffusions, *J. Stat. Phys.* 93 (1998) 243–291.
- [34] R. Holley and T. Liggett, Ergodic theorems for weakly interacting systems and the voter model, *Ann. Probab.* 3 (1975) 643–663.
- [35] R. Holley and T. Liggett, Generalized potlach and smoothing processes, *Z. Wahrsch. verw. Gebiete* 55 (1981) 165–196.
- [36] O. Kallenberg, Stability of critical cluster fields, *Math. Nachr.* 77 (1977) 7–45.
- [37] H. Kesten and V. Sidoravicius, Branching random walk with catalysts, *Electr. J. Prob.* 8 (2003), Paper no. 5, pp. 1–51.
- [38] T. Liggett and F. Spitzer, Ergodic theorems for coupled random walks and other systems with locally interacting components, *Z. Wahrscheinlichkeitstheorie verw. Gebiete* 56 (1981) 443–468.
- [39] W. Rudin, *Functional Analysis* (2nd. ed.), McGraw-Hill, New York, 1991.
- [40] T. Shiga, An interacting system in population genetics, *J. Math. Kyoto Univ.* 20 (1980) 213–243 (Part I) and 723–733 (Part II).
- [41] T. Shiga, Ergodic theorems and exponential decay of sample paths for certain interacting diffusions, *Osaka J. Math.* 29 (1992) 789–807.
- [42] T. Shiga and A. Shimizu, Infinite dimensional stochastic differential equations and their applications, *J. Math. Kyoto Univ.* 20 (1980) 395–415.
- [43] F. Spitzer, *Principles of Random Walk* (second edition), Springer, New York, 1976.
- [44] J.M. Swart, Clustering of linearly interacting diffusions and universality of their long-time distribution, *Probab. Theory Relat. Fields* 118 (2000) 574–594.
- [45] D. Vere-Jones, Ergodic properties of nonnegative matrices I, *Pacific J. Math.* 22 (1967) 361–396.
- [46] I. Zähle, Renormalization of the voter model in equilibrium, *Ann. Probab.* 29 (2001) 1262–1302.
- [47] I. Zähle, Renormalizations of branching random walks in equilibrium, *Electr. J. Prob.* 7 (2002), Paper no. 7, pp. 1–57.