

Thick points of the planar GFF are totally disconnected
for all $\gamma \neq 0$

Léonie Papon

Joint work with Juhan Aru and Ellen Powell

March 29, 2023



Definition of the Dirichlet GFF

Let $D \subset \mathbb{C}$ be an open and simply connected domain.

Definition of the Dirichlet GFF

Let $D \subset \mathbb{C}$ be an open and simply connected domain.

Definition

The Gaussian free field in D with Dirichlet boundary conditions is a centered Gaussian process h indexed by smooth functions with compact support in D and whose covariance is given by, for f and g two such functions,

$$\mathbb{E}[(h, f)(h, g)] = \int_{D \times D} f(x) G_D(x, y) g(y) dx dy$$

where G_D is the Green function of (minus) the Laplacian in D with Dirichlet boundary conditions normalized such that

$G_D(x, y) \sim \frac{-1}{2\pi} \log(|x - y|)$ when $x \rightarrow y$.

Thick points of the GFF

Let ρ_r^z be the uniform measure on the circle $\partial B(z, r)$ of radius r centered at z . The circle average process of h is

$$((h, \rho_r^z), z \in D, r > 0).$$

Thick points of the GFF

Let ρ_r^z be the uniform measure on the circle $\partial B(z, r)$ of radius r centered at z . The circle average process of h is

$$((h, \rho_r^z), z \in D, r > 0).$$

It has a version which is almost surely Hölder continuous and, for $z \in D$,

$$((h, \rho_{e^{-t}}^z), t \geq 0) \text{ is a linear Brownian motion.}$$

Thick points of the GFF

Let ρ_r^z be the uniform measure on the circle $\partial B(z, r)$ of radius r centered at z . The circle average process of h is

$$((h, \rho_r^z), z \in D, r > 0).$$

It has a version which is almost surely Hölder continuous and, for $z \in D$,

$$((h, \rho_{e^{-t}}^z), t \geq 0) \text{ is a linear Brownian motion.}$$

Definition

Let $\gamma \in \mathbb{R}$. The set of γ -thick points of h is

$$\mathcal{T}_\gamma(h) := \left\{ z \in D : \lim_{r \rightarrow 0} \frac{\sqrt{2\pi}(h, \rho_r^z)}{\log 1/r} = \gamma \right\}.$$

Known results about the geometry of the set of thick points

Theorem (Hu, Miller, Peres, 2010)

- for $|\gamma| > 2$, $\mathcal{T}_\gamma(h)$ is almost surely empty;

Known results about the geometry of the set of thick points

Theorem (Hu, Miller, Peres, 2010)

- for $|\gamma| > 2$, $\mathcal{T}_\gamma(h)$ is almost surely empty;
- for $\gamma \in [-2, 2]$, $\mathcal{T}_\gamma(h)$ has almost sure Hausdorff dimension $2 - \gamma^2/2$;

Known results about the geometry of the set of thick points

Theorem (Hu, Miller, Peres, 2010)

- for $|\gamma| > 2$, $\mathcal{T}_\gamma(h)$ is almost surely empty;
- for $\gamma \in [-2, 2]$, $\mathcal{T}_\gamma(h)$ has almost sure Hausdorff dimension $2 - \gamma^2/2$;
- $\mathcal{T}_\gamma(h)$ is conformally invariant, that is if $\varphi : D \rightarrow \tilde{D}$ is a conformal map, then almost surely for any $\gamma \in [-2, 2]$, $\varphi(\mathcal{T}_\gamma(h)) = \mathcal{T}_\gamma(\tilde{h})$ where \tilde{h} is a GFF with Dirichlet boundary conditions in \tilde{D} .

Total disconnectedness

A set U is said to be totally disconnected if for each point $x \in U$, the connected component of x in U consists of just that point x .

Total disconnectedness

A set U is said to be totally disconnected if for each point $x \in U$, the connected component of x in U consists of just that point x .

Theorem (Aru, P., Powell, 2022)

Let h be a GFF with Dirichlet boundary conditions in \mathbb{D} . Then almost surely for any $\gamma \in (0, 2]$, $\mathcal{T}_\gamma(h)$ is totally disconnected.

Key ideas of the proof

1. Use an alternative, but natural, definition of the thick points of h via the level-line coupling between h and a nested CLE_4 Γ .

Key ideas of the proof

1. Use an alternative, but natural, definition of the thick points of h via the level-line coupling between h and a nested CLE_4 Γ .

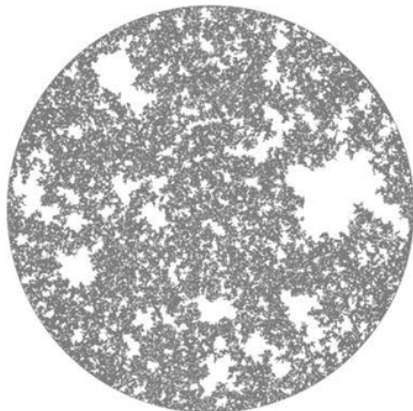


Figure 1: Simulation of non-nested CLE_4 by David Wilson

Key ideas of the proof

1. Use an alternative, but natural, definition of the thick points of h via the level-line coupling between h and a nested CLE_4 Γ . Conditionally on $\Gamma^{(n)}$,

$$h = \sum_{\ell \in \Gamma^{(n)}} h_\ell + H, \quad \text{where} \quad H|_{\text{Int}(\ell)} = \sum_{j=1}^n \xi_{\ell(j)},$$

with $\text{Int}(\ell) \subset \text{Int}(\ell(n-1)) \subset \dots \subset \text{Int}(\ell(1))$ and

$$\mathbb{P}(\xi_j = -2\lambda) = \mathbb{P}(\xi_j = 2\lambda) = \frac{1}{2}, \quad (\xi_j)_j \text{ independent}, \quad \lambda = \sqrt{\pi/8}.$$

Key ideas of the proof

1. Use an alternative, but natural, definition of the thick points of h via the level-line coupling between h and a nested CLE_4 Γ . Conditionally on $\Gamma^{(n)}$,

$$h = \sum_{\ell \in \Gamma^{(n)}} h_\ell + H, \quad \text{where} \quad H|_{\text{Int}(\ell)} = \sum_{j=1}^n \xi_{\ell(j)},$$

with $\text{Int}(\ell) \subset \text{Int}(\ell(n-1)) \subset \dots \subset \text{Int}(\ell(1))$ and

$$\mathbb{P}(\xi_j = -2\lambda) = \mathbb{P}(\xi_j = 2\lambda) = \frac{1}{2}, \quad (\xi_j)_j \text{ independent}, \quad \lambda = \sqrt{\pi/8}.$$

For $z \in \mathbb{D}$ and $r > 0$, denote by $I(z, r)$ the generation of the first loop intersecting $B(z, r)$. For $\gamma \in \mathbb{R}$, we define

$$\Phi_\gamma(h) := \left\{ z \in \mathbb{D} : \lim_{r \rightarrow 0} \frac{H_{I(z,r)-1}(z)}{-\log r} = \frac{\gamma}{\sqrt{2\pi}} \right\}.$$

Key ideas of the proof

1. Use an alternative, but natural, definition of the thick points of h via the level-line coupling between h and a nested CLE_4 Γ . For $\gamma \in \mathbb{R} \setminus \{0\}$, denoting $\Phi_\gamma(h)$ this set of thick points, we show the following.

Key ideas of the proof

1. Use an alternative, but natural, definition of the thick points of h via the level-line coupling between h and a nested CLE_4 Γ . For $\gamma \in \mathbb{R} \setminus \{0\}$, denoting $\Phi_\gamma(h)$ this set of thick points, we show the following.

Theorem (Aru, P., Powell, 2022)

Let h be a GFF in \mathbb{D} with Dirichlet boundary conditions. Then, with probability one, $\mathcal{T}_\gamma(h) = \Phi_\gamma(h)$ for every $\gamma \in [-2, 2] \setminus \{0\}$.

Key ideas of the proof

Recalling the definition of $\Phi_\gamma(h)$

$$\Phi_\gamma(h) = \left\{ z \in \mathbb{D} : \lim_{r \rightarrow 0} \frac{H_{I(z,r)-1}(z)}{-\log r} = \frac{\gamma}{\sqrt{2\pi}} \right\},$$

we can see that, roughly speaking, for $\gamma \in [-2, 2] \setminus \{0\}$, the points in $\Phi_\gamma(h)$ should be points in $\mathbb{D} \setminus \Gamma$, where Γ is the nested CLE_4 in \mathbb{D} coupled to h as its level lines. So the question becomes:

is $\mathbb{D} \setminus \Gamma$ almost surely totally disconnected?

Key ideas of the proof

Recalling the definition of $\Phi_\gamma(h)$

$$\Phi_\gamma(h) = \left\{ z \in \mathbb{D} : \lim_{r \rightarrow 0} \frac{H_{I(z,r)-1}(z)}{-\log r} = \frac{\gamma}{\sqrt{2\pi}} \right\},$$

we can see that, roughly speaking, for $\gamma \in [-2, 2] \setminus \{0\}$, the points in $\Phi_\gamma(h)$ should be points in $\mathbb{D} \setminus \Gamma$, where Γ is the nested CLE_4 in \mathbb{D} coupled to h as its level lines. So the question becomes:

is $\mathbb{D} \setminus \Gamma$ almost surely totally disconnected?

Theorem (Aru, P., Powell, 2022)

Let Γ be a nested CLE_4 in \mathbb{D} . Then the complement of Γ , i.e., the complement in \mathbb{D} of the union of all loops in Γ , is almost surely totally disconnected.

- The set of thick points of a weighted nesting CLE_κ field with $\kappa \in (8/3, 4]$ and distribution μ having 0 mean and finite second moment is almost surely totally disconnected.

Further results

- The set of thick points of a weighted nesting CLE_κ field with $\kappa \in (8/3, 4]$ and distribution μ having 0 mean and finite second moment is almost surely totally disconnected.
- Application to a certain class of local sets of the GFF.

Further results

- The set of thick points of a weighted nesting CLE_κ field with $\kappa \in (8/3, 4]$ and distribution μ having 0 mean and finite second moment is almost surely totally disconnected.
- Application to a certain class of local sets of the GFF.
- Application to supercritical LQG metrics.