## Schramm-Loewner evolutions and imaginary geometry

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SLE and imaginary geometry

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- Lecture 1: Definition and basic properties of SLE, examples
- Lecture 2: Basic properties of SLE
- Lecture 3: Imaginary geometry

#### References:

Conformally invariant processes in the plane by Lawler Lectures on Schramm-Loewner evolution by Berestycki and Norris Imaginary geometry I by Miller and Sheffield



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Donsker's theorem: Simple random walk converges to Brownian motion.

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 $\bullet$  Lawler-Schramm-Werner'04: Loop-erased random walk  $\Rightarrow$  SLE\_2. Illustration by P. Nolin

#### Critical percolation on the triangular lattice



Smirnov'01: Critical percolation on the triangular lattice  $\Rightarrow$  SLE\_6

#### Critical percolation on the triangular lattice



Smirnov'01: Critical percolation on the triangular lattice  $\Rightarrow$  SLE<sub>6</sub>

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 $\mathbb{Z}^2$  restricted to a box

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Image: Image:





UST with wired *ab* boundary arc

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Peano curve



Peano curve

Lawler-Schramm-Werner'04: Peano curve of the UST  $\Rightarrow$  SLE<sub>8</sub>

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Image: A matrix

#### Conformal maps



#### Definition (Conformal map)

f is conformal if f is bijective and f' exists.

$$f(z) = f_1(z_1, z_2) + if_2(z_1, z_2), \qquad z = z_1 + iz_2$$

Lemma (Cauchy-Riemann equations)

If f is conformal then

$$\partial_1 f_1 = \partial_2 f_2, \qquad \partial_2 f_1 = -\partial_1 f_2.$$

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## Conformal invariance of planar Brownian motion

#### Theorem

- Let W be a planar Brownian motion started from 0.
- Define  $\tau_D := \inf\{t \ge 0 : W(t) \notin D\}$  for  $D \subset \mathbb{C}$  a domain s.t.  $0 \in D$ .
- Let  $f: D \to \widetilde{D}$  be a conformal map fixing the origin.

<sup>a</sup>We identify  $w_1 : I_1 \to \mathbb{C}$  and  $w_2 : I_2 \to \mathbb{C}$  (with  $I_1, I_2 \subset \mathbb{R}$  intervals) if there is an increasing bijection  $\phi : I_1 \to I_2$  such that  $w_1 = w_2 \circ \phi$ .



#### Conformal invariance of planar Brownian motion





## Conformal invariance of Brownian motion: proof sketch



#### Theorem

 $\widetilde{W} := f \circ W|_{[0,\tau_D]}$  has the law of a planar Brownian motion run until first leaving  $\widetilde{D}$ , modulo time reparametrization.

Write  $\widetilde{W}(t) = \widetilde{W}_1(t) + i\widetilde{W}_2(t)$ .

Exercise: Show that Itô's formula and the Cauchy-Riemann equations give

- $W_1, W_2$  are local martingales.
- $\langle \widetilde{W}_1 \rangle_t = \langle \widetilde{W}_2 \rangle_t$  and this function is a.s. strictly increasing in t.
- $\langle W_1, W_2 \rangle \equiv 0.$

These properties characterize a planar Brownian motion modulo time change (see e.g. Revuz-Yor).

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#### Riemann mapping theorem



#### Theorem (Riemann mapping theorem)

If D is a non-empty simply connected open proper subset of  $\mathbb{C}$  then there exists a conformal map  $f : D \to \mathbb{D}$ .

#### Riemann mapping theorem



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If D is a non-empty simply connected open proper subset of  $\mathbb{C}$  then there exists a conformal map  $f : D \to \mathbb{D}$ .

Three degrees of freedom.

•  $\eta: [0,\infty) \to \mathbb{H}$  curve in  $\mathbb{H}$  from 0 to  $\infty$ .



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- $\eta: [0,\infty) \to \mathbb{H}$  curve in  $\mathbb{H}$  from 0 to  $\infty$ .
- $K_t = \mathbb{H} \setminus \{ \text{unbounded component of } \mathbb{H} \setminus \eta([0, t]) \}.$



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- $K_t = \mathbb{H} \setminus \{ \text{unbounded component of } \mathbb{H} \setminus \eta([0, t]) \}.$
- $g_t : \mathbb{H} \setminus K_t \to \mathbb{H}, g_t(\infty) = \infty.$



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- $g_t : \mathbb{H} \setminus K_t \to \mathbb{H}, \ g_t(\infty) = \infty.$
- $g_t(z) = a_1z + a_0 + a_{-1}z^{-1} + \ldots$  for  $a_1, a_0, \dots \in \mathbb{R}$  near  $z = \infty$ 
  - Show  $\widetilde{g}_t(z) := -1/g_t(-z^{-1}) = \widetilde{a}_1 z + \widetilde{a}_2 z^2 + \ldots$  by Schwarz reflection.



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- Fix  $g_t$  by choosing  $a_1 = 1, a_0 = 0$ .



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  - Show  $\widetilde{g}_t(z) := -1/g_t(-z^{-1}) = \widetilde{a}_1 z + \widetilde{a}_2 z^2 + \dots$  by Schwarz reflection.
- Fix  $g_t$  by choosing  $a_1 = 1, a_0 = 0$ .
- $g_t$  is the mapping out function of the hull  $K_t$ .



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$$g_t: \mathbb{H} \setminus K_t \to \mathbb{H}, \ g_t(\infty) = \infty$$

- g<sub>t</sub>(z) = a<sub>1</sub>z + a<sub>0</sub> + a<sub>-1</sub>z<sup>-1</sup> + ... for a<sub>1</sub>, a<sub>0</sub>, ··· ∈ ℝ near z = ∞
   Show g̃<sub>t</sub>(z) := -1/g<sub>t</sub>(-z<sup>-1</sup>) = ã<sub>1</sub>z + ã<sub>2</sub>z<sup>2</sup> + ... by Schwarz reflection.
- Fix  $g_t$  by choosing  $a_1 = 1, a_0 = 0$ .
- $g_t$  is the mapping out function of the hull  $K_t$ .
- Remark: Any compact ℍ-hull K (i.e., a bounded subset of ℍ s.t. ℍ \ K is open and simply connected) can be associated with a mapping out function g : ℍ \ K → ℍ.


## Half-plane capacity

Recall: 
$$g_t(z) = z + a_{-1}z^{-1} + a_{-2}z^{-2} + \dots$$
  
hcap $(K_t) := a_{-1}$  is the "size" of  $K_t$ .

#### Lemma (additivity)

 $hcap(K_{t+s}) = hcap(K_t) + hcap(g_t(K_{t+s} \setminus K_t)).$ 



## Half-plane capacity

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#### Lemma (scaling)

 $hcap(rK_t) = r^2 hcap(K_t)$ 



Observe that  $\tilde{g}_t(z) := rg_t(z/r)$  is the mapping out function of  $rK_t$  and that

$$\widetilde{g}_t(z) = z + r^2 \operatorname{hcap}(K_t) z^{-1} + \dots$$

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## Half-plane capacity

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### Lemma (scaling)

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Convention: Parametrize  $\eta$  such that  $hcap(K_t) = 2t$ .

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## Driving function and Loewner equation

 $\eta$  simple curve in  $(\mathbb{H},0,\infty)$  parametrized by half-plane capacity.

### Definition (Driving function)

 $W(t) := g_t(\eta(t))$ 

### Proposition (Loewner equation)

If  $\tau_z = \inf\{t \ge 0 : z \in K_t\}$  then

$$\dot{g}_t(z)=rac{2}{g_t(z)-W(t)} ext{ for } t\in [0, au_z), \qquad g_0(z)=z\in \mathbb{H}.$$



## Schramm's idea

- Key idea: study W instead of  $\eta$ .
- If  $\eta$  describes the conjectural scaling limit of certain discrete models, then W must be a multiple of a Brownian motion!



## Definition of $\mathsf{SLE}_{\kappa}$ in $(\mathbb{H}, 0, \infty)$

- $\kappa \geq 0$  and  $(B(t))_{t\geq 0}$  is a standard Brownian motion.
- Solve Loewner equation with driving function  $W=\sqrt{\kappa}B$

$$\dot{g}_t(z) = rac{2}{g_t(z) - W(t)}, \qquad au_z = \sup\{t \ge 0 \ : \ g_t(z) \ ext{well-defined}\}.$$

• Define 
$$K_t := \{z \in \mathbb{H} : \tau_z \leq t\}.$$

- Let  $\eta$  be the curve generating  $(K_t)_{t\geq 0}$ .
  - $K_t = \mathbb{H} \setminus \{ \text{unbounded component of } \mathbb{H} \setminus \eta([0, t]) \},$
  - $\eta$  is well-defined: Rohde-Schramm'05, Lawler-Schramm-Werner'04.

#### Definition (The Schramm-Loewner evolution in $(\mathbb{H}, 0, \infty)$ )

 $\eta$  is an  $\mathsf{SLE}_{\kappa}$  in  $(\mathbb{H}, 0, \infty)$ .



## Definition of $SLE_{\kappa}$ in (D, a, b)



#### Definition (The Schramm-Loewner evolution)

- Let  $\tilde{\eta}$  be an SLE<sub> $\kappa$ </sub> in  $(\mathbb{H}, 0, \infty)$ .
- Then  $\eta := f(\tilde{\eta})$  is an  $SLE_{\kappa}$  in (D, a, b).
- Note that f is not unique since f ∘ φ<sub>r</sub> also sends (𝔄, 0, ∞) to (D, a, b) if φ<sub>r</sub>(z) := rz for r > 0.
- SLE<sub>κ</sub> in (D, a, b) is still well-defined by scale invariance in law of SLE<sub>κ</sub> in (Ⅲ, 0, ∞) (next slide).

## Scale invariance in law of $\mathsf{SLE}_\kappa$

### Exercise (Scale invariance of $SLE_{\kappa}$ )

- Let  $\eta$  be an  $SLE_{\kappa}$  in  $(\mathbb{H}, 0, \infty)$  and let r > 0.
- Prove that  $t \mapsto r\eta(t/r^2)$  has the law of an  $SLE_{\kappa}$  in  $(\mathbb{H}, 0, \infty)$ .

## Scale invariance in law of $SLE_{\kappa}$

#### Exercise (Scale invariance of $SLE_{\kappa}$ )

- Let  $\eta$  be an  $SLE_{\kappa}$  in  $(\mathbb{H}, 0, \infty)$  and let r > 0.
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Hint: Let  $\tilde{\eta}(t) = r\eta(t/r^2)$  and argue that mapping out fcn  $\tilde{g}_t$  of  $\tilde{\eta}$  satisfy  $\tilde{g}_t(z) = rg_{t/r^2}(z/r), \qquad \dot{\tilde{g}}_t(z) = \partial_t (rg_{t/r^2}(z/r)) = \frac{2}{\tilde{g}_t(z) - rW(t/r^2)}.$ 



 Probability measure μ<sub>D,a,b</sub> on curves η modulo time reparametrization in (D, a, b) for each simply connected domain D ⊂ C, a, b ∈ ∂D.<sup>1</sup>



<sup>1</sup>Identify  $\eta$  and  $\eta \circ \phi$  if  $\phi : I_1 \to I_2$  cts and strictly increasing.  $\partial D$  Martin bdy of  $D \circ \circ \circ$ 

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- Suppose  $\eta \sim \mu_{\mathbb{H},0,\infty}$  a.s. generated by Loewner chain.



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- Suppose  $\eta \sim \mu_{\mathbb{H},0,\infty}$  a.s. generated by Loewner chain.
- Conformal invariance (CI): If  $\eta \sim \mu_{D,a,b}$  then  $\phi \circ \eta$  has law  $\mu_{\widetilde{D},\widetilde{a},\widetilde{b}}$ .



Conformal invariance

<sup>1</sup>Identify  $\eta$  and  $\eta \circ \phi$  if  $\phi : I_1 \to I_2$  cts and strictly increasing.  $\partial D$  Martin bdy of  $D_{\bigcirc \bigcirc \bigcirc}$ 

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- Suppose  $\eta \sim \mu_{\mathbb{H},\mathbf{0},\infty}$  a.s. generated by Loewner chain.
- Conformal invariance (CI): If  $\eta \sim \mu_{D,a,b}$  then  $\phi \circ \eta$  has law  $\mu_{\widetilde{D},\widetilde{a},\widetilde{b}}$ .
- Domain Markov property (DMP): Conditioned on η|<sub>[0,τ]</sub> for stopping time τ, the rest of the curve η|<sub>[τ,∞)</sub> has law μ<sub>D\K<sub>τ</sub>,η(t),b</sub>.



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#### Theorem (Schramm'00)

The following statements are equivalent:

- $\mu_{D,a,b}$  satisfies (CI) and (DMP).
- There is a  $\kappa \geq 0$  such that  $\mu_{D,a,b}$  is the law of  $SLE_{\kappa}$ .

<sup>1</sup>Identify  $\eta$  and  $\eta \circ \phi$  if  $\phi : I_1 \to I_2$  cts and strictly increasing.  $\partial D$  Martin bdy of  $D_{OQQ}$ 

### Conformal invariance of percolation



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Conformal invariance: If  $\eta \sim \mu_{D,a,b}$  then  $\phi \circ \eta$  has law  $\mu_{\widetilde{D},\widetilde{a},\widetilde{b}}$ .

- Lecture 1: Definition and basic properties of SLE, examples
- Lecture 2: Basic properties of SLE (today)
- Lecture 3: Imaginary geometry

References:

Conformally invariant processes in the plane by Lawler Lectures on Schramm-Loewner evolution by Berestycki and Norris Imaginary geometry I by Miller and Sheffield

Key message today: The Loewner equation allows us to analyze SLE using stochastic calculus.

## Domain Markov property of percolation



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Conditioned on  $\eta|_{[0,25]}$ , the rest of the percolation interface has the law of a percolation interface in  $(D \setminus K_{25}, \eta(25), b)$ .



• Number of length *n* self-avoiding paths on  $\mathbb{Z}^2$  from (0,0):  $\mu^{n(1+o(1))}$ .



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- $\mu \in [2.62, 2.68]$  is the connective constant of  $\mathbb{Z}^2$ .



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- $\mu \in [2.62, 2.68]$  is the connective constant of  $\mathbb{Z}^2$ .
- The self-avoiding walk (SAW):  $\mathfrak{W}$  random path s.t. for w a self-avoiding path on discrete approximation  $(D_m, a_m, b_m)$  to (D, a, b),

$$\mathbb{P}[\mathfrak{W}=w]=c\mu^{-|w|},$$

where |w| is the length of w and c is a renormalizing constant.



- Number of length *n* self-avoiding paths on  $\mathbb{Z}^2$  from (0,0):  $\mu^{n(1+o(1))}$ .
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$$\mathbb{P}[\mathfrak{W}=w]=c\mu^{-|w|},$$

where |w| is the length of w and c is a renormalizing constant.

- Conjecture:  $\mathfrak{W} \Rightarrow SLE_{8/3}$ .
- Exercise: Given  $\mathfrak{W}|_{[0,k]}$  the remaining path has the law of a SAW in  $(D_m \setminus \mathfrak{W}([0,k]), \mathfrak{W}(k), b_m)$ .



## SLE satisfies (CI) and (DMP)

• (CI): follows from the definition of  $SLE_{\kappa}$  on general domains (D, a, b).



# SLE satisfies (CI) and (DMP)

- (CI): follows from the definition of  $SLE_{\kappa}$  on general domains (D, a, b).
- (DMP): sufficient to verify for  $(\mathbb{H},0,\infty)$  and parametrization by half-plane capacity.



Want to prove:  $\eta|_{[\tau,\infty)}$  has the law of an  $SLE_{\kappa}$  in  $(\mathbb{H} \setminus \mathcal{K}_{\tau}, \eta(\tau), \infty)$ .

# SLE satisfies (CI) and (DMP)

- (CI): follows from the definition of  $SLE_{\kappa}$  on general domains (D, a, b).
- (DMP): sufficient to verify for  $(\mathbb{H}, 0, \infty)$  and parametrization by half-plane capacity.
  - Centered mapping out functions  $\widetilde{g}_t(z) := g_t(z) W(t)$  satisfy

$$d\widetilde{g}_t(z) = \frac{2}{\widetilde{g}_t(z)} - dW(t), \qquad \widetilde{g}_0(z) = z.$$
(CL)

- Exercise: Centered mapping out functions  $(\widetilde{g}_{\tau,t})_{t\geq 0}$  of  $\widehat{\eta}^{\tau}$  satisfy  $\widetilde{g}_{\tau+t} = \widetilde{g}_{\tau,t} \circ \widetilde{g}_{\tau}$ .
- Exercise: Use previous exercise to argue that  $(\tilde{g}_{\tau,t})_{t\geq 0}$  satisfies (CL) w/driving function  $(W(\tau + t) W(\tau))_{t\geq 0} \stackrel{d}{=} (W(t))_{t\geq 0}$ .
- The last exercise implies that  $\hat{\eta}^{\tau}$  has the law of an SLE<sub> $\kappa$ </sub> in  $(\mathbb{H}, 0, \infty)$ .



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Suppose (μ<sub>D,a,b</sub>)<sub>D,a,b</sub> satisfies (CI) and (DMP). Let η ~ μ<sub>ℍ,0,∞</sub> be param. by half-plane capacity; let W denote the driving fcn of η.

- Suppose (μ<sub>D,a,b</sub>)<sub>D,a,b</sub> satisfies (CI) and (DMP). Let η ~ μ<sub>ℍ,0,∞</sub> be param. by half-plane capacity; let W denote the driving fcn of η.
- (CI)  $\Rightarrow$  scale invariance  $\Rightarrow (W(t))_{t\geq 0} \stackrel{d}{=} (rW(t/r^2))_{t\geq 0}$ .



Let  $\tilde{\eta}(t) := r\eta(t/r^2)$ . Then  $\eta \stackrel{d}{=} \tilde{\eta}$ . Mapping out fcn  $(\tilde{g}_t)_{t\geq 0}$  of  $\tilde{\eta}$  satisfy:  $\tilde{g}_t(z) = rg_{t/r^2}(z/r), \qquad \dot{\tilde{g}}_t(z) = \partial_t (rg_{t/r^2}(z/r)) = \frac{2}{\tilde{g}_t(z) - rW(t/r^2)}.$ 

- Suppose (μ<sub>D,a,b</sub>)<sub>D,a,b</sub> satisfies (CI) and (DMP). Let η ~ μ<sub>ℍ,0,∞</sub> be param. by half-plane capacity; let W denote the driving fcn of η.
- (CI)  $\Rightarrow$  scale invariance  $\Rightarrow (W(t))_{t\geq 0} \stackrel{d}{=} (rW(t/r^2))_{t\geq 0}$ .
- (DMP)



(DMP):  $\eta|_{[s,\infty)}$  has law  $\mu_{\mathbb{H}\setminus K_s,\eta(s),\infty}$ .

- Suppose (μ<sub>D,a,b</sub>)<sub>D,a,b</sub> satisfies (CI) and (DMP). Let η ~ μ<sub>ℍ,0,∞</sub> be param. by half-plane capacity; let W denote the driving fcn of η.
- (CI)  $\Rightarrow$  scale invariance  $\Rightarrow (W(t))_{t\geq 0} \stackrel{d}{=} (rW(t/r^2))_{t\geq 0}$ .
- (DMP)  $\Rightarrow (W(t))_{t\geq 0}$  has i.i.d. increments.
  - By (DMP),  $\hat{\eta}^{s} \stackrel{d}{=} \eta$  and  $\hat{\eta}^{s}$  is independent of  $\eta|_{[0,s]}$ .
  - The centered mapping out fcn  $(\tilde{g}_{s,t})_{t\geq 0}$  of  $\hat{\eta}^s$  satisfy the centered Loewner equation w/driving function  $(W(s+t) W(s))_{t\geq 0}$ .
  - Combining the above,  $(W(s+t) W(s))_{t \ge 0} \stackrel{d}{=} (W(t))_{t \ge 0}$  and is independent of  $W|_{[0,s]}$ .



- Suppose (μ<sub>D,a,b</sub>)<sub>D,a,b</sub> satisfies (CI) and (DMP). Let η ~ μ<sub>ℍ,0,∞</sub> be param. by half-plane capacity; let W denote the driving fcn of η.
- (CI)  $\Rightarrow$  scale invariance  $\Rightarrow (W(t))_{t\geq 0} \stackrel{d}{=} (rW(t/r^2))_{t\geq 0}$ .
- (DMP)  $\Rightarrow (W(t))_{t\geq 0}$  has i.i.d. increments.
- (CI) + (DMP)  $\Rightarrow W = \sqrt{\kappa}B$  for some  $\kappa \ge 0$ .

Rohde-Schramm'05:  $SLE_{\kappa}$  has the following phases:

- $\kappa \in [0, 4]$ : The curve is simple.
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Figures by P. Nolin, W. Werner, and J. Miller

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#### Lemma

• If 
$$\kappa \in [0,4]$$
 then  $\eta$  is a.s. simple (i.e.,  $\eta(t_1) \neq \eta(t_2)$  for  $t_1 \neq t_2$ ).

• If 
$$\kappa > 4$$
 then  $\eta$  is a.s. not simple.

We will deduce the lemma from the following result, where

$$\tau_x = \inf\{t \ge 0 : x \in \overline{K}_t\} \text{ for } x > 0.$$

#### Lemma

• If 
$$\kappa \in [0,4]$$
 then  $au_{\mathsf{X}} = \infty$  a.s.

• If  $\kappa > 4$  then  $\tau_x < \infty$  a.s.



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w.l.o.g. 
$$x = 1;$$
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 $\tau_1 = \inf\{t \ge 0 : Y(t) = 0\}$ ,  
 $dY(t) = \frac{2}{\kappa Y(t)}dt - dB(t)$ , so  $Y(t)$  is a  $\left(\frac{4}{\kappa} + 1\right)$ -dim. Bessel process.  
 $\eta = \frac{g_t}{\sqrt{\kappa}Y(t)}$   
 $dim \in (1,2)$   $dim \ge 2$   
 $\kappa \in (4,\infty)$ ,  $\kappa \in [0,4]_{\mathbb{R}}$ 

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- If κ ∈ [0,4] then η is a.s. simple (i.e., η(t<sub>1</sub>) ≠ η(t<sub>2</sub>) for t<sub>1</sub> ≠ t<sub>2</sub>).
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$$\tau_x = \inf\{t \ge 0 : x \in \overline{K}_t\}, \, x > 0.$$

#### Lemma

• If 
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$$\kappa > 4$$

## Locality of SLE<sub>6</sub>

#### Proposition

- $\eta$  SLE<sub>6</sub> in (D, x, y). Set  $\tau := \inf\{t \ge 0 : \eta(t) \in \operatorname{arc}(\widetilde{y}, y)\}$ .
- Define  $\tilde{\eta}$  and  $\tilde{\tau}$  in the same way for  $(D, x, \tilde{y})$ .
- Then  $\eta|_{[0,\tau]} \stackrel{d}{=} \widetilde{\eta}|_{[0,\widetilde{\tau}]}$ .



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Want to prove: If  $\eta$  is an SLE<sub>6</sub> in  $(\mathbb{H}, 0, \infty)$  then  $\eta$  has the law of an SLE<sub>6</sub> in  $(\mathbb{H}, 0, y)$  until hitting L.



•  $\eta$  SLE<sub>6</sub> in ( $\mathbb{H}$ , 0,  $\infty$ );  $g_t$  mapping out function; W driving function.



η SLE<sub>6</sub> in (ℍ, 0, ∞); g<sub>t</sub> mapping out function; W driving function.
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•  $\eta^*(t) := \Phi(\eta(t)); g_t^*$  map. out fcn;  $W^*(t) = \Phi_t(W(t))$  driving fcn.

$$\dot{g}_t^*(z) = rac{b'(t)}{g_t^*(z) - W^*(t)}, \qquad b(t) = hcap(\eta^*([0, t])).$$



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- Equivalently,  $W^*(t) = \sqrt{6}B^*(b(t)/2)$  for  $B^*$  std Brownian motion.
- Find  $dW^*$  by Itô's formula; prove and use  $\dot{\Phi}_t(W(t)) = -3\Phi_t''(W(t))$ .

## Restriction property

#### Definition

- Let µ<sub>D,x,y</sub> for D ⊂ C simply connected and x, y ∈ ∂D be a family of probability measures on curves η in D from x to y.
- Let η ~ μ<sub>D,x,y</sub> for some (D, x, y) and let U ⊂ D be simply connected s.t. x, y ∈ ∂U.
- The measures μ<sub>D,x,y</sub> satisfy the restriction property if η conditioned to stay in U has the law of a curve sampled from μ<sub>U,x,y</sub>.

For which  $\kappa \geq 0$  does SLE $_{\kappa}$  satisfy the restriction property?



• Does the loop-erased random walk satisfy the restriction property?

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- The loop-erased random walk (LERW)  $\mathfrak{W}$  is loop-erasure of  $\widehat{\mathfrak{W}}$ .



• Does the loop-erased random walk satisfy the restriction prop.? NO

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- Let  $U_m \subset D_m$  be connected s.t.  $a_m, b_m \in U_m$ .



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- Let  $U_m \subset D_m$  be connected s.t.  $a_m, b_m \in U_m$ .
- "LERW in  $(D_m, a_m, b_m)$  conditioned to stay in  $U_m$ "  $\neq$  "LERW in  $(U_m, a_m, b_m)$ ", since the latter requires  $\widehat{\mathfrak{W}} \subset U_m$  (not just  $\mathfrak{W} \subset U_m$ ).



- Does the loop-erased random walk satisfy the restriction prop.? NO
- Does the self-avoiding walk satisfy the restriction property?

The **self-avoiding walk (SAW)**  $\mathfrak{W}$  is s.t. for any fixed self-avoiding path w on discrete approximation  $(D_m, a_m, b_m)$  to (D, a, b),

$$\mathbb{P}[\mathfrak{W}=w]=c\mu^{-|w|},$$

where  $\mu$  is the connective constant, |w| is the length of w, and c is a renormalizing constant.



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"SAW in  $(D_m, a_m, b_m)$  cond. to stay in  $U_m$ "  $\stackrel{d}{=}$  "SAW in  $(U_m, a_m, b_m)$ "



#### Proposition

- $\eta$  SLE<sub>8/3</sub> in  $(\mathbb{H}, 0, \infty)$ ;  $K \subset \mathbb{H}$  s.t.  $\mathbb{H} \setminus K$  simply conn.,  $0, \infty \notin \overline{K}$ .
- Then  $\eta$  cond. on  $\eta \cap K = \emptyset$  has the law of  $SLE_{8/3}$  in  $(\mathbb{H} \setminus K, 0, \infty)$ .



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$$\mathbb{P}[\eta \cap \mathcal{K}' = \emptyset \,|\, \eta \cap \mathcal{K} = \emptyset] = \mathbb{P}[\eta \cap \widetilde{g}_{\mathcal{K}}(\mathcal{K}') = \emptyset], \tag{A}$$

since  $\mathsf{RHS} = \mathbb{P}[\widehat{\eta} \cap K' = \emptyset]$  for  $\widehat{\eta}$  an  $\mathsf{SLE}_{8/3}$  in  $(\mathbb{H} \setminus K, 0, \infty)$ .



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- Remark: Key identity with exponent α ≥ 5/8 represent other random sets satisfying conformal restriction.



## Chordal, radial, and whole-plane SLE



### A few open questions

Convergence of discrete models, e.g.

- self-avoiding walk ( $\kappa = 8/3$ )
- universality for percolation:  $\mathbb{Z}^2$ ; Voronoi tesselation ( $\kappa = 6$ )
- Fortuin-Kastelyn model ( $\kappa \in (4, 8)$ )
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Random planar map; figure due to Gwynne-Miller-Sheffield  $\_$  ,

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SLE and imaginary geometry

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  - loop-erased random walk (Kozma'07)
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3d UST; figure by Angel-Croydon-Hernandez-Torres-Shiraishi

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Figure by Sheffield-Yadin

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- Path properties of SLE, e.g.
  - Hausdorff measure of SLE





### Thanks for attending!

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- $g_t: \mathbb{D} \setminus K_t \to \mathbb{D}$  defined such that  $g_t(0) = 0$  and  $g_t'(0) > 0$ .
- $\eta$  parametrized such that  $t = \log g'_t(0)$ .
- Radial Loewner equation, where B is a standard Brownian motion

$$\dot{g}_t(z)=g_t(z)rac{e^{i\sqrt{\kappa}B(t)}+g_t(z)}{e^{i\sqrt{\kappa}B(t)}-g_t(z)},\qquad g_0(z)=z.$$

### Radial SLE



- g<sub>t</sub> : D \ K<sub>t</sub> → D defined such that g<sub>t</sub>(0) = 0 and g'<sub>t</sub>(0) > 0.
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$$\dot{g}_t(z) = g_t(z) rac{e^{i\sqrt{\kappa}B(t)} + g_t(z)}{e^{i\sqrt{\kappa}B(t)} - g_t(z)}, \qquad g_0(z) = z.$$



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Conditioned on  $\eta|_{(-\infty,t]}$ , the remainder  $\eta|_{(t,\infty)}$  of the curve has the law of radial SLE<sub> $\kappa$ </sub> in  $(\mathbb{C} \setminus K_t, \eta(t), b)$ .