

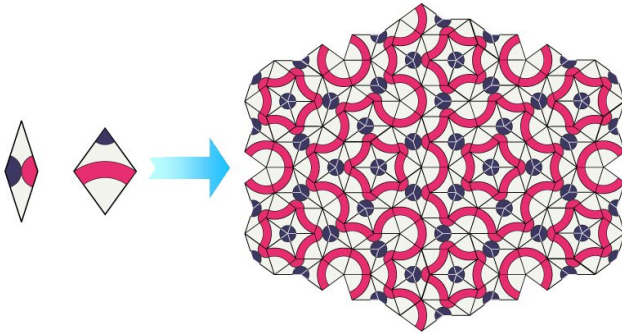
Stochastic Flips on Dimer Tilings

Thomas Fernique & Damien Regnault

Moscow, June 21, 2013

Context

Quasicrystal: non-periodic ordered material modeled by tilings.



Context

How to model the quasicrystal [growth](#)?

Context

How to model the quasicrystal **growth**?

Natural idea: add tiles one at a time (self-assembly).
However, non-periodicity yields “frequent” **deadlocks**.

Context

How to model the quasicrystal **growth**?

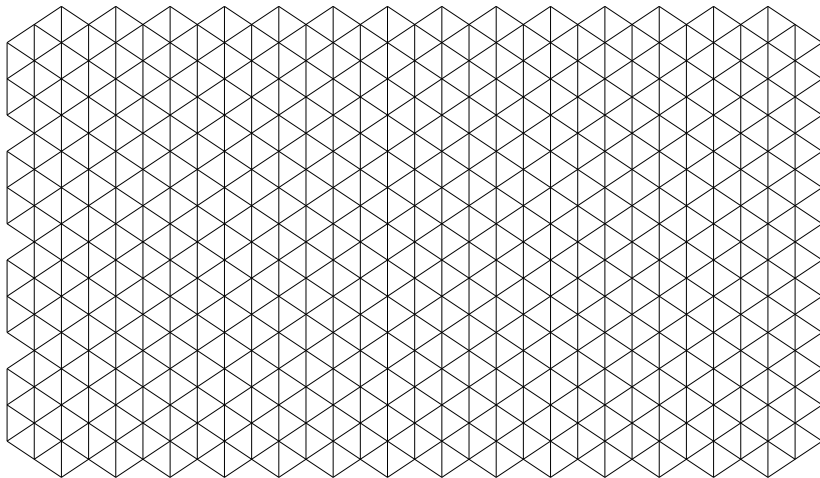
Natural idea: add tiles one at a time (self-assembly).
However, non-periodicity yields “frequent” **deadlocks**.

Alternative: first allow mismatches to facilitate self-assembly,
then perform random locally-defined corrections. **Convergence?**.

- 1 Tilings and flips
- 2 Cooling process
- 3 An upper bound
- 4 A second upper bound

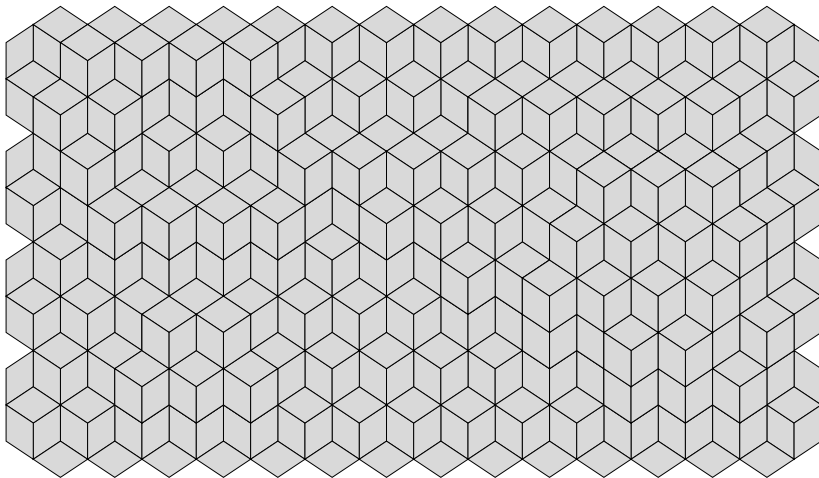
Dimer tilings

Bounded (simply) connected subset of the triangular grid.



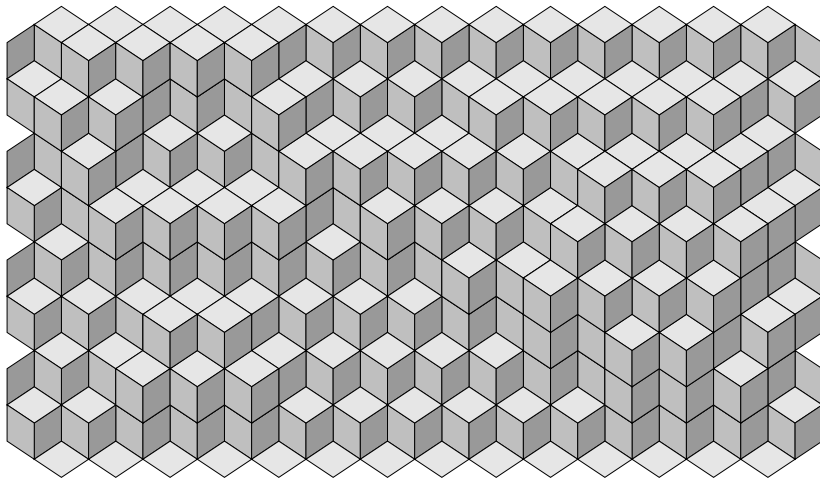
Dimer tilings

Dimer tiling: perfect matching of adjacent triangles.



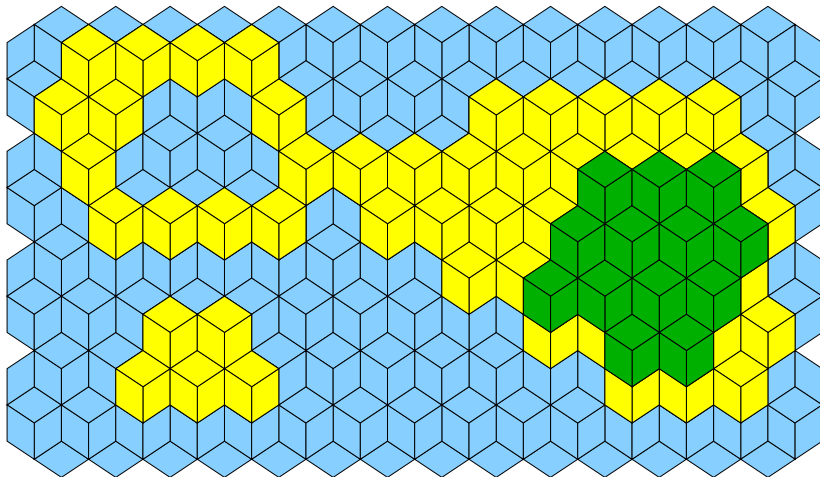
Dimer tilings

Shading dimers \rightsquigarrow 3D-viewpoint.



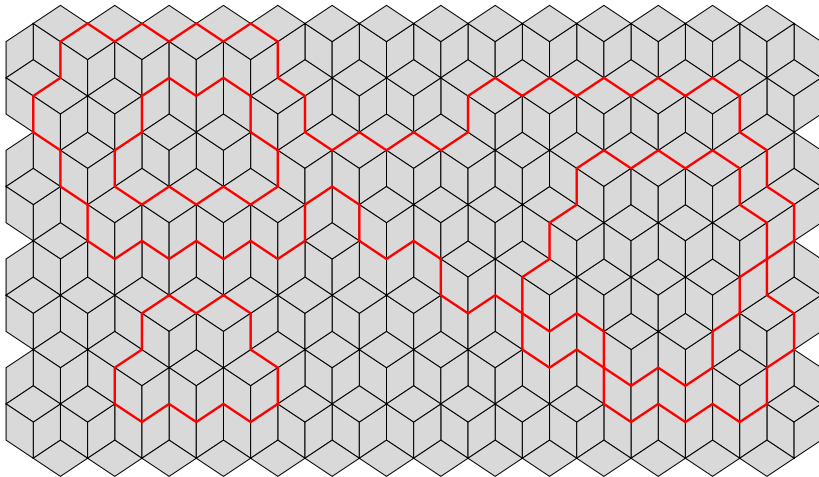
Dimer tilings

3D-viewpoint \rightsquigarrow distance to the plane $x + y + z = 0$ (height).



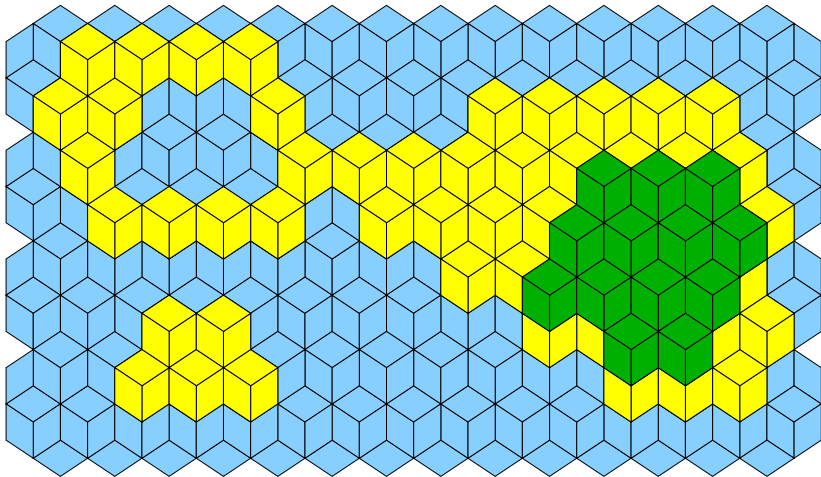
Errors

Error: edge between two dimers equal up to a translation.



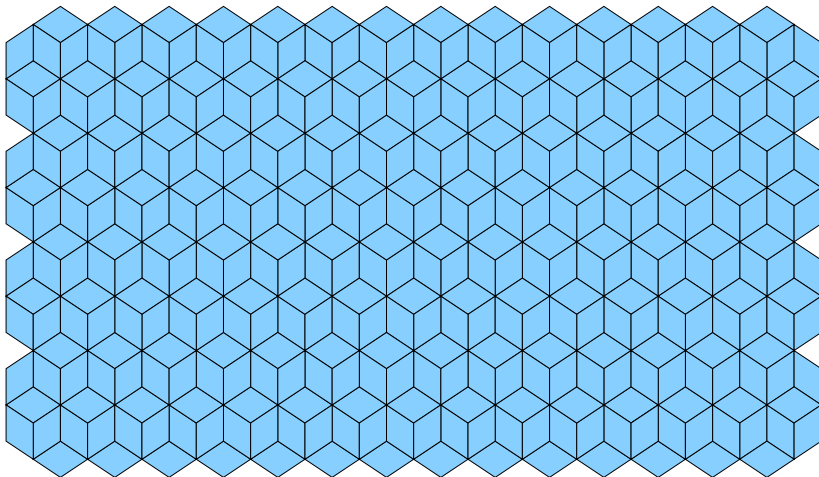
Errors

Errors form contours lines between dimers of different heights.



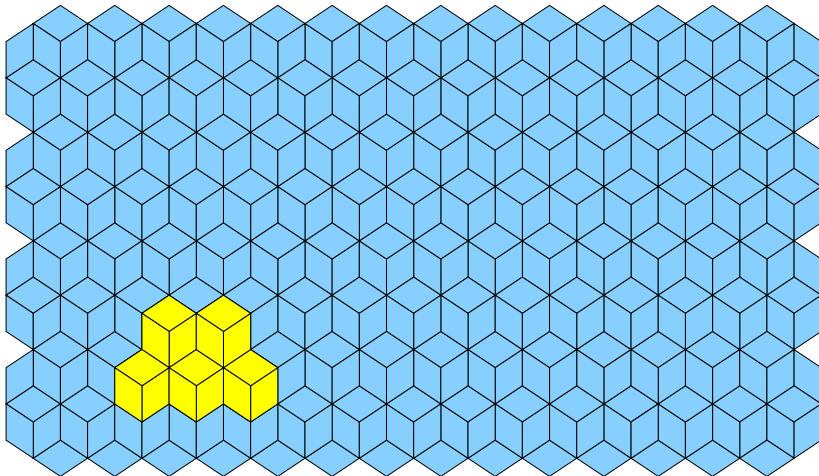
Errors

Error-free tiling plays the quasicrystal role.



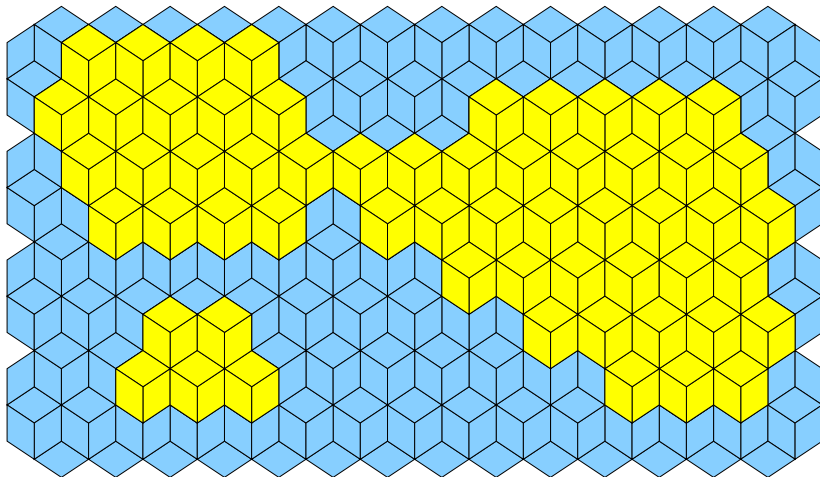
Islands and holes

An island with height 1, area 5 and perimeter 16.



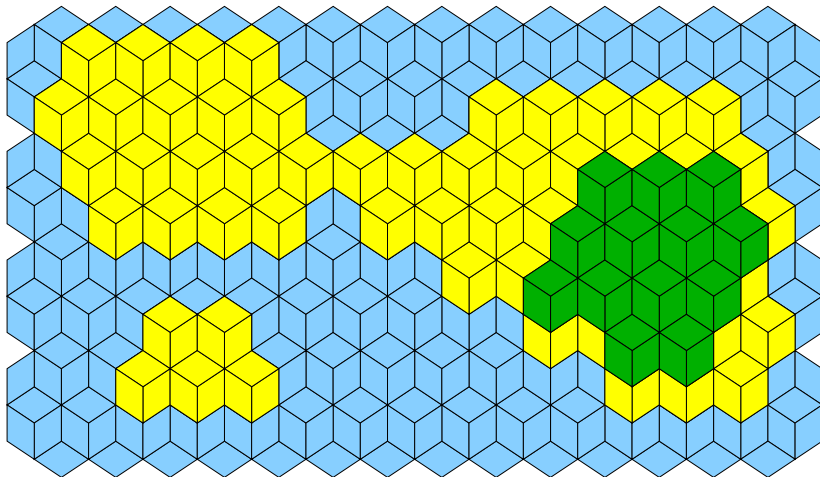
Islands and holes

A larger island of height 1.



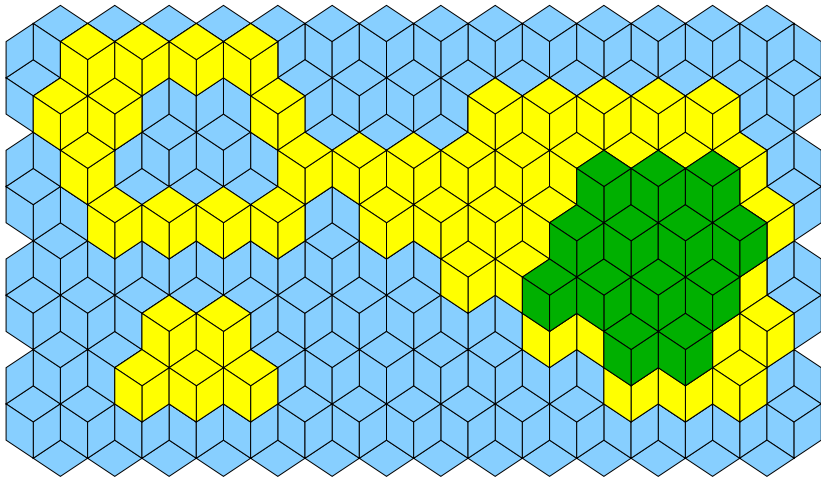
Islands and holes

Another one, of height 2 this time.



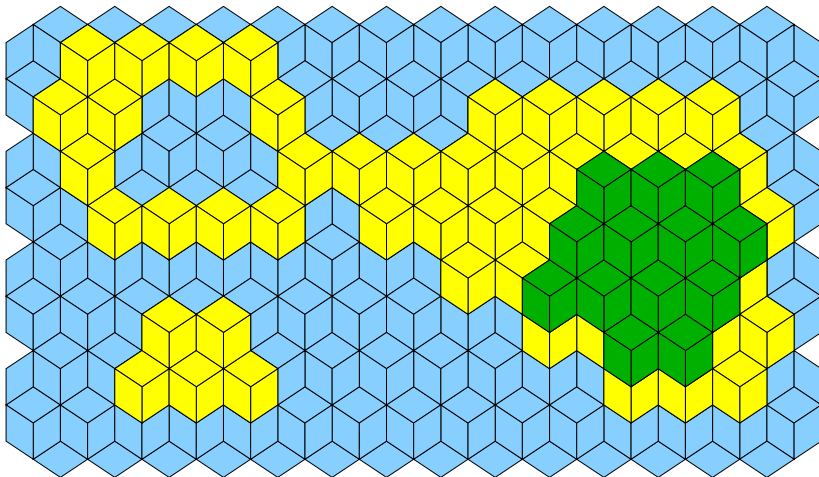
Islands and holes

A hole in the largest island.



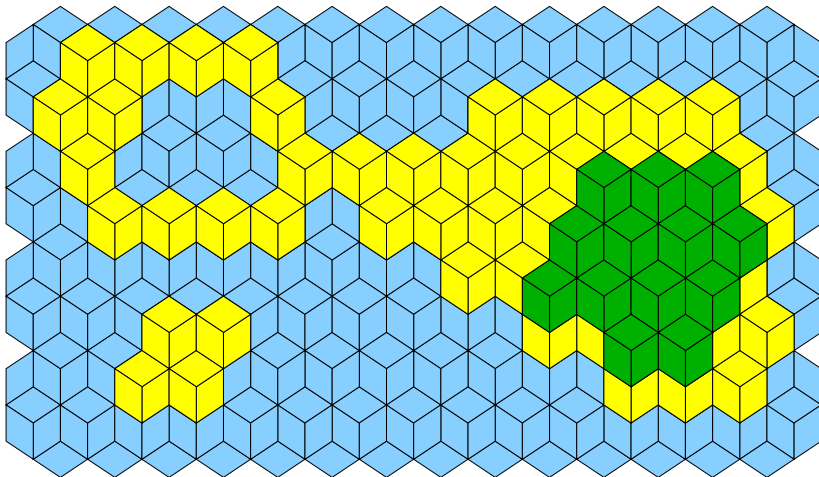
Flips

Flip: exchange of three dimers \simeq add/remove a cube.



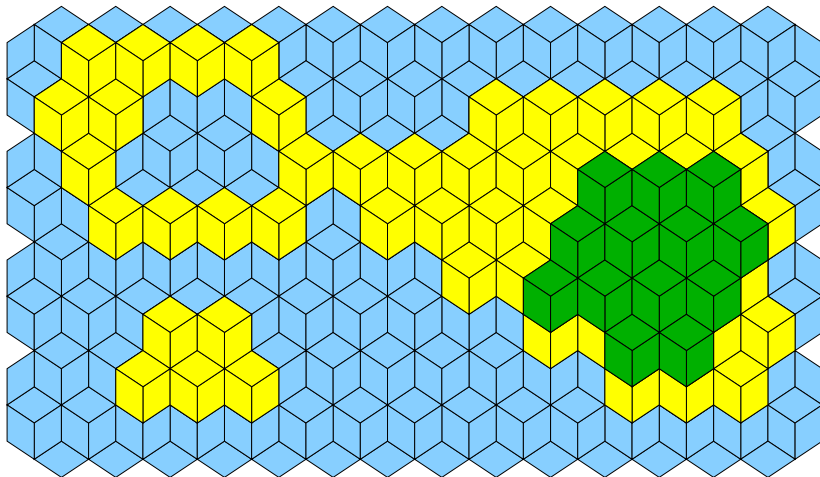
Flips

Flip: exchange of three dimers \simeq add/remove a cube.



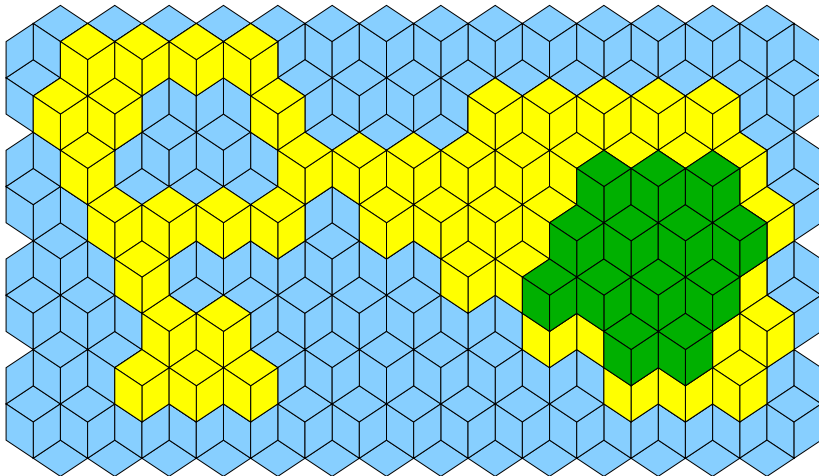
Flips

Flip change the area of an island or its perimeter (error number).



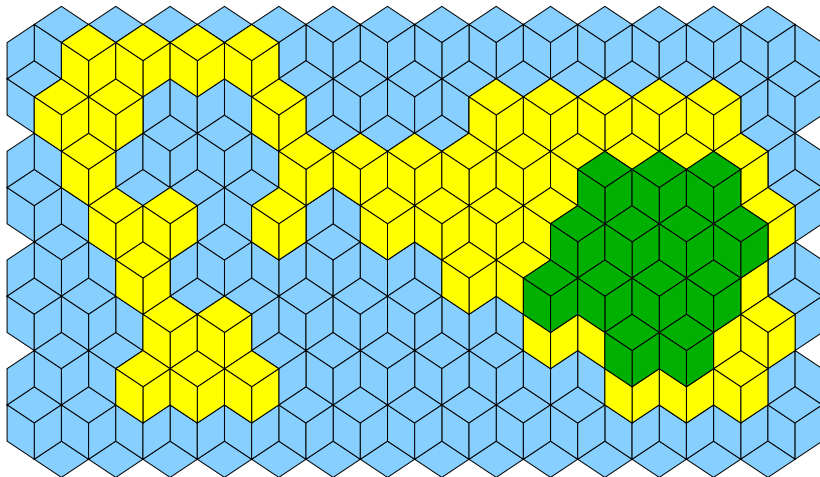
Flips

Topologically, flip can merge or split islands...



Flips

... and destroy or create holes.



- 1 Tilings and flips
- 2 Cooling process
- 3 An upper bound
- 4 A second upper bound

Cooling

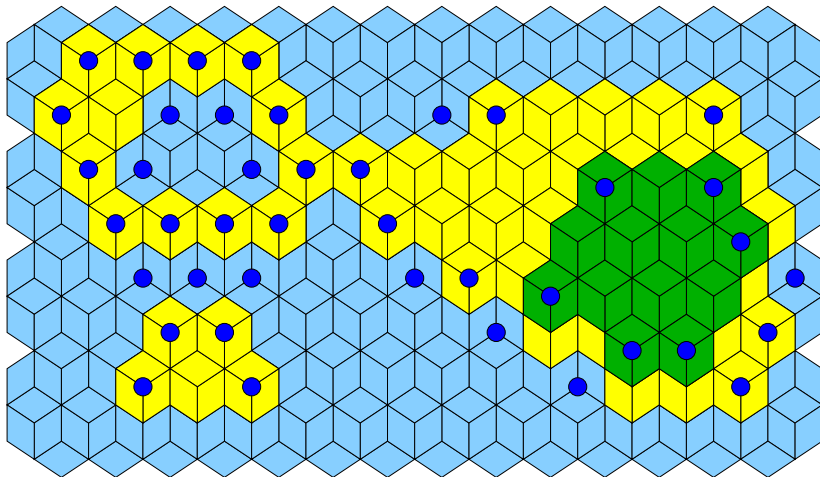
Cooling: Markov chain $(\omega_t)_{t \geq 0}$ defined by

- an initial tiling ω_0 ;
- $\omega_t \rightarrow \omega_{t+1}$: perform unif. at random a flip s.t. $\Delta E \leq 0$;
- stop if no flip s.t. $\Delta E \leq 0$.

The cooling stops only on error-free tilings (our “quasicrystals”).

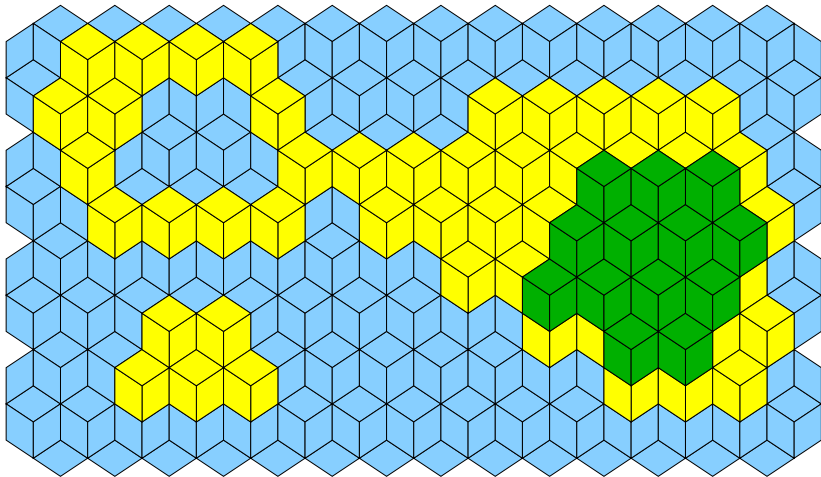
Example

Flips such that $\Delta E \leq 0$: around blue points.



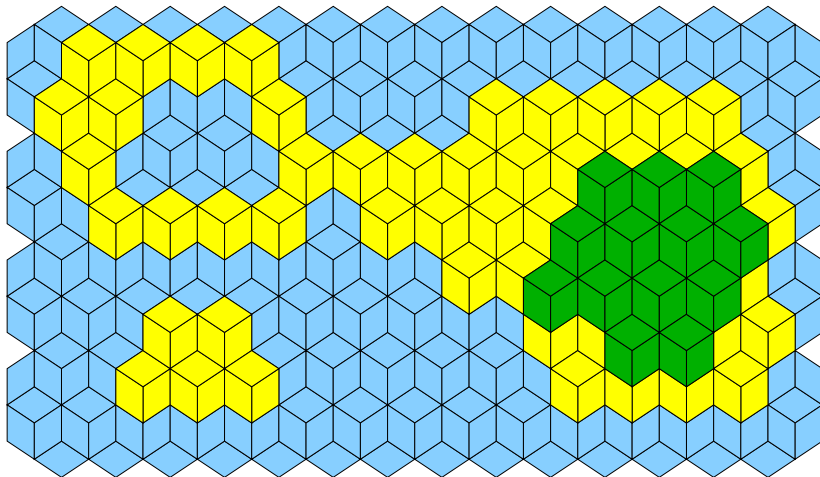
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



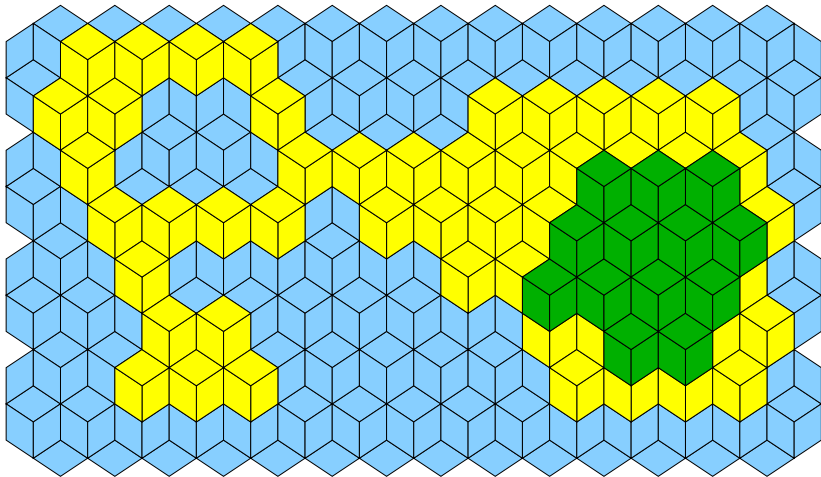
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



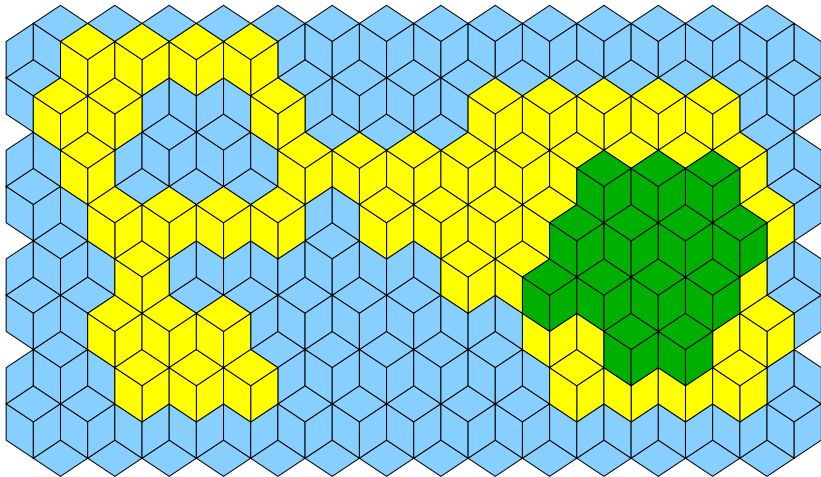
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



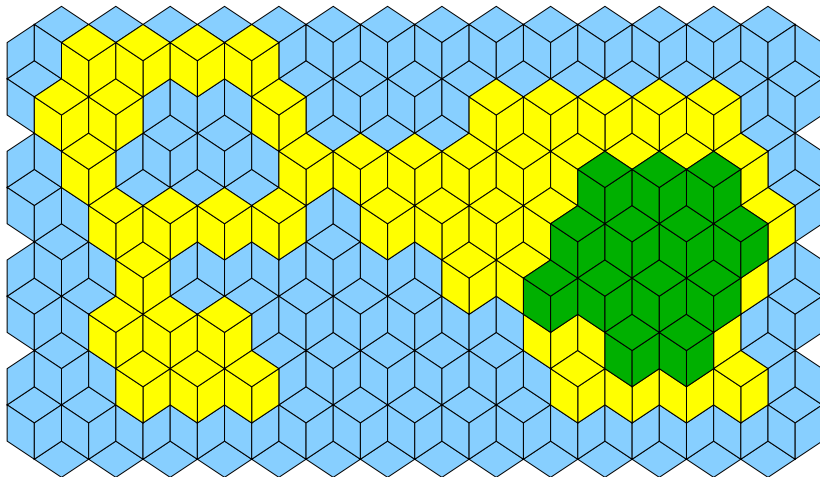
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



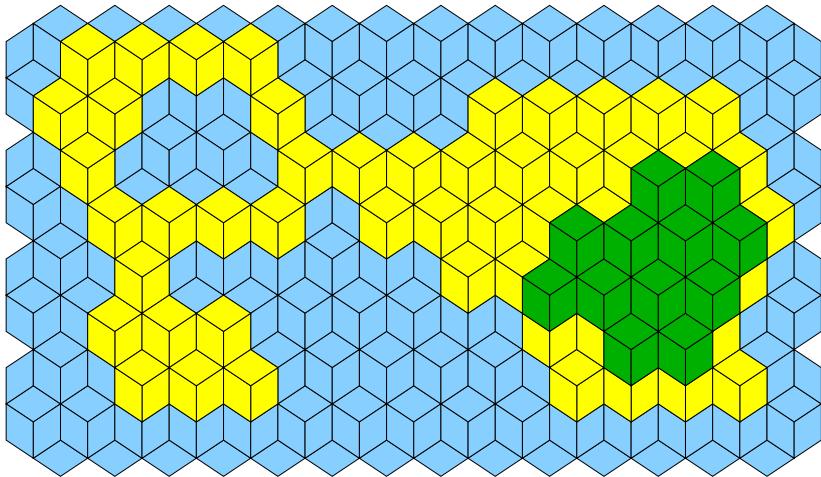
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



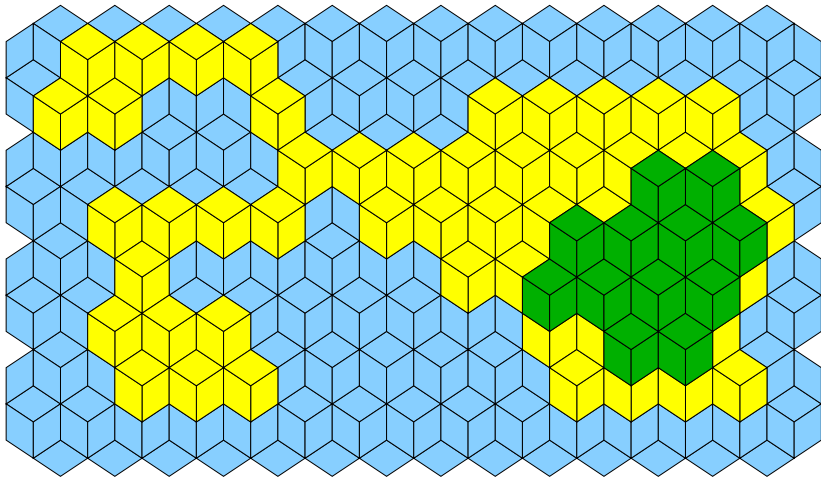
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



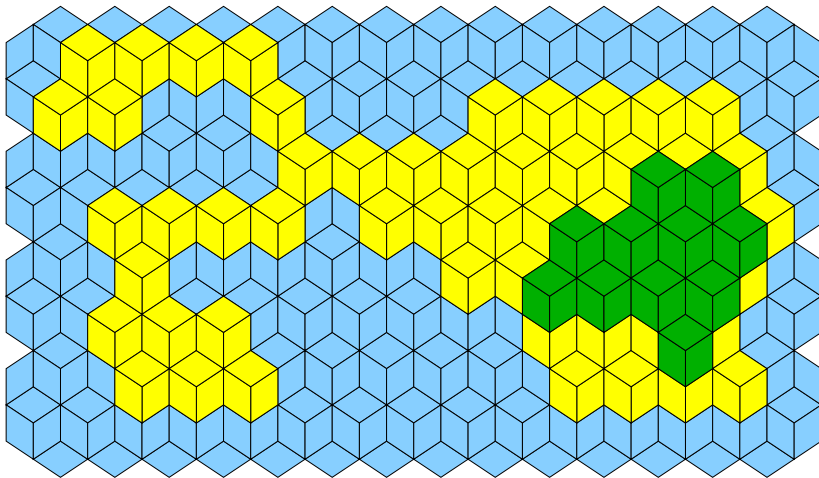
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



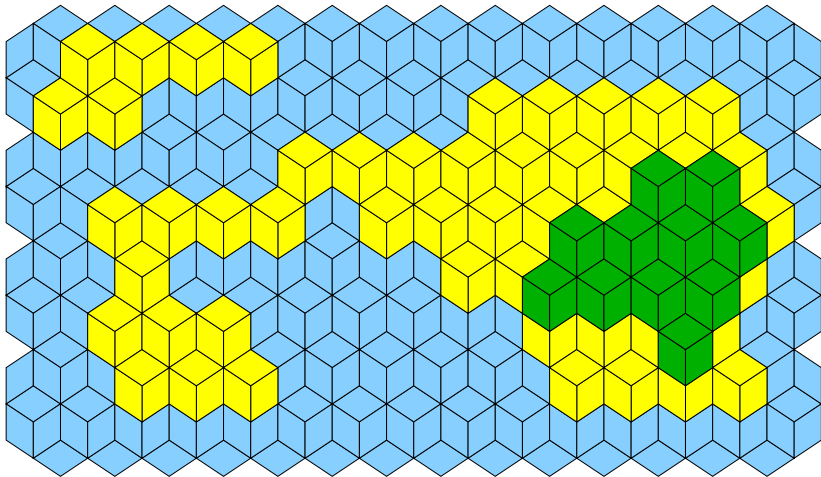
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



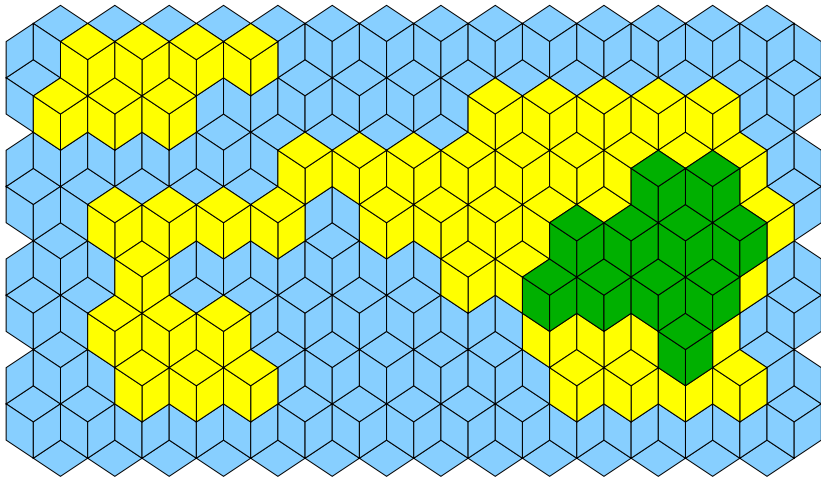
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



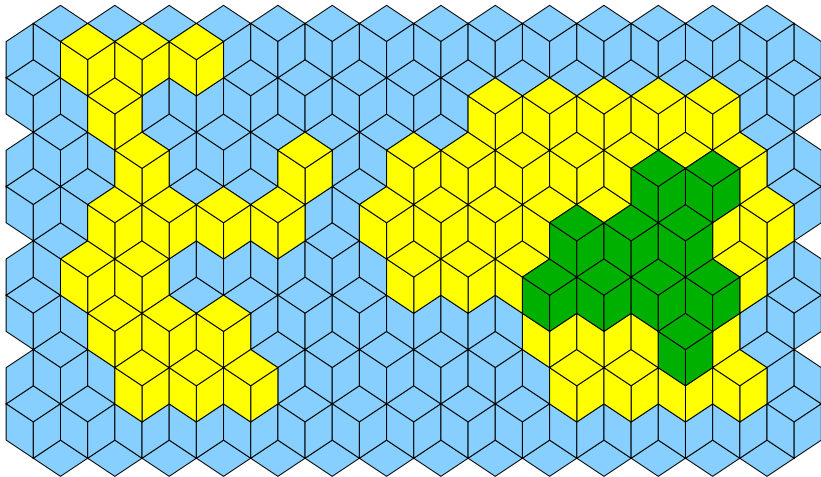
Example

Cooling: random flips such that $\Delta E \leq 0$ (one at a time).



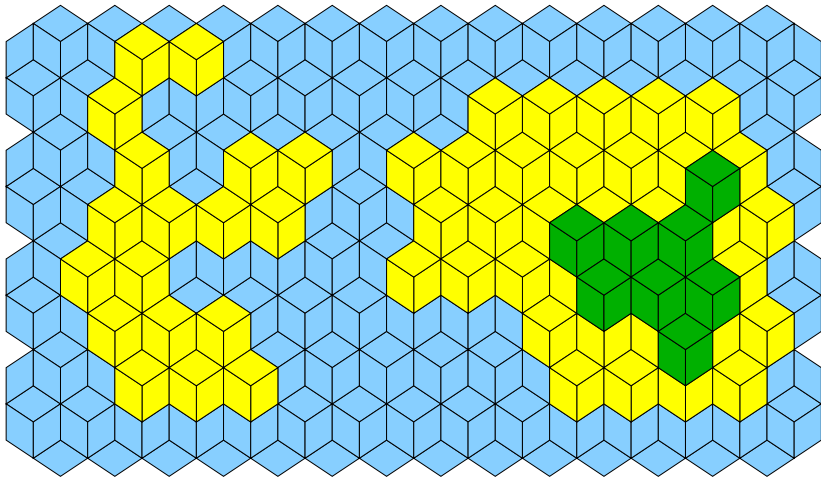
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



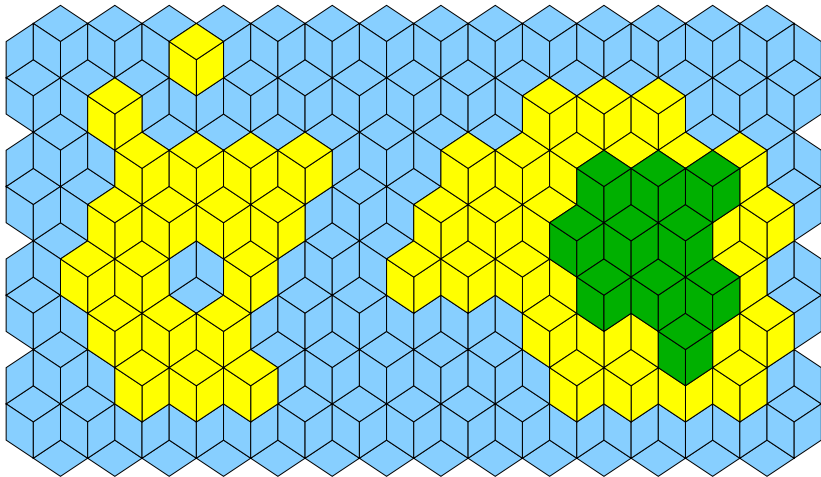
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



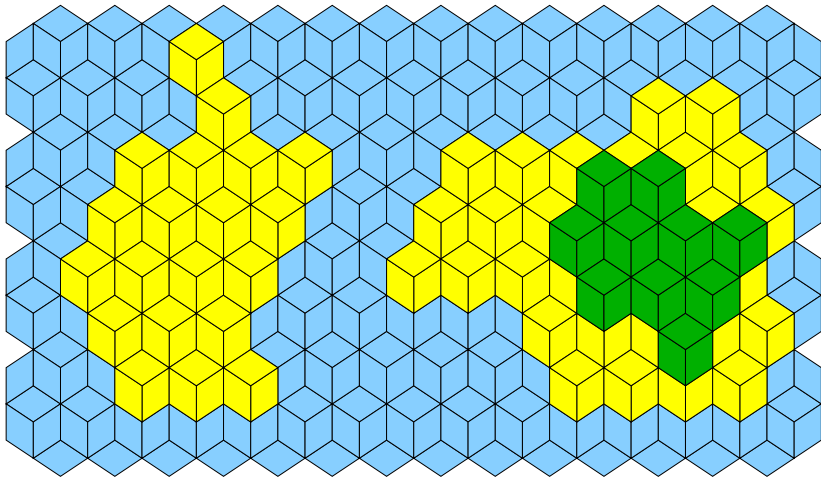
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



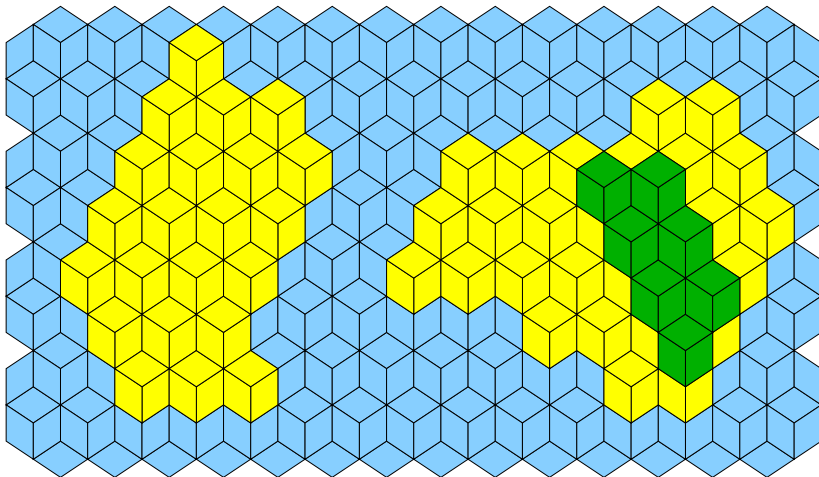
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



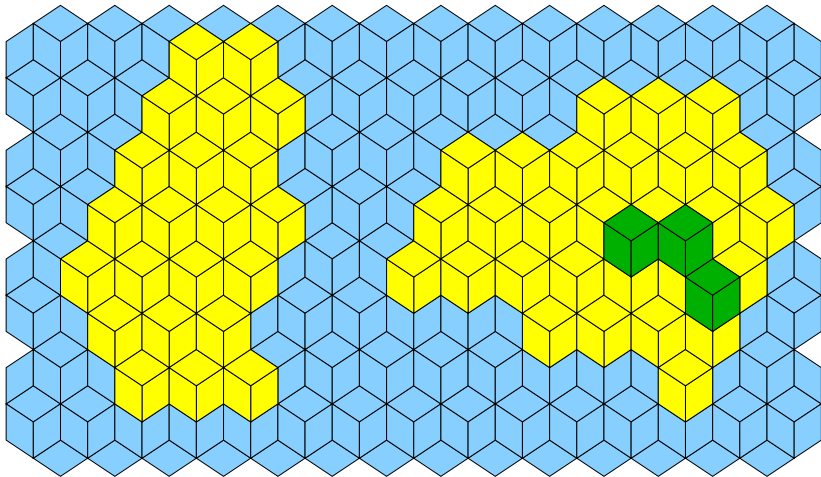
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



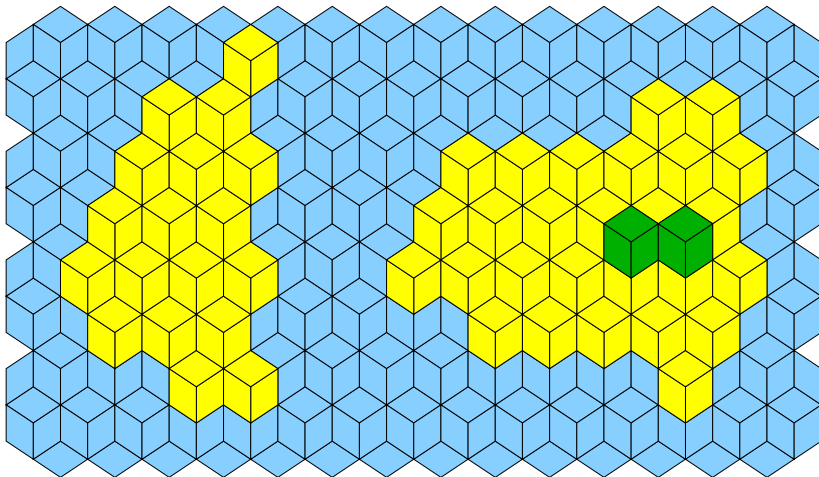
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



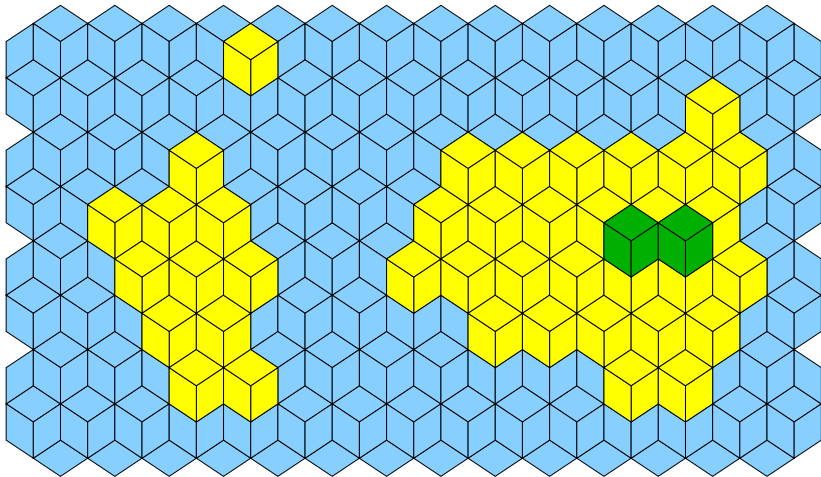
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



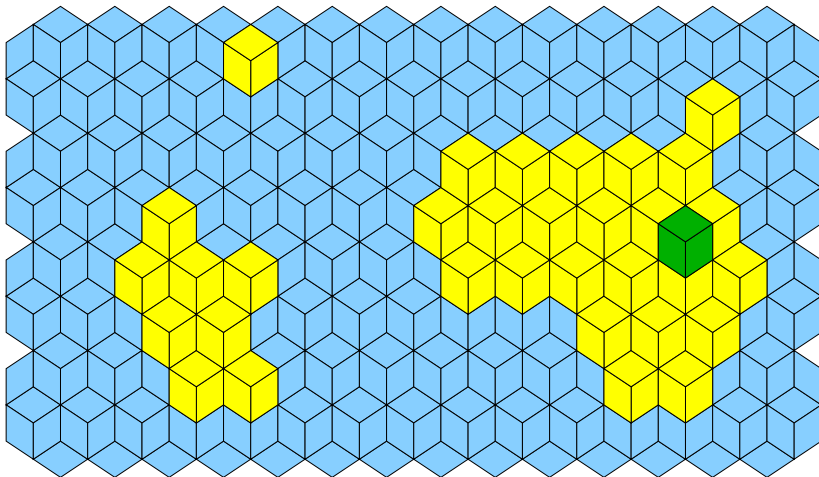
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



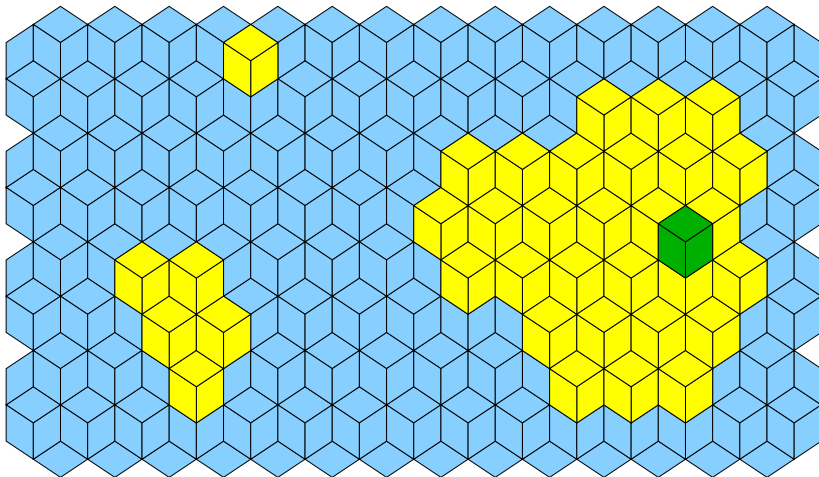
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



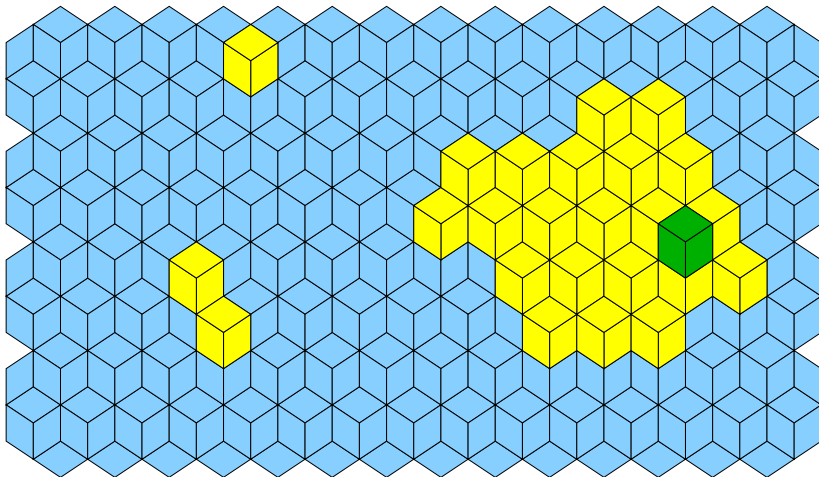
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



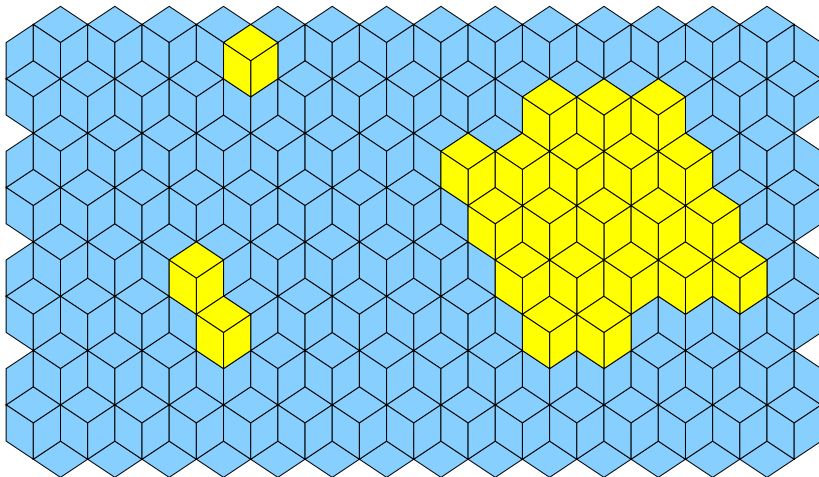
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



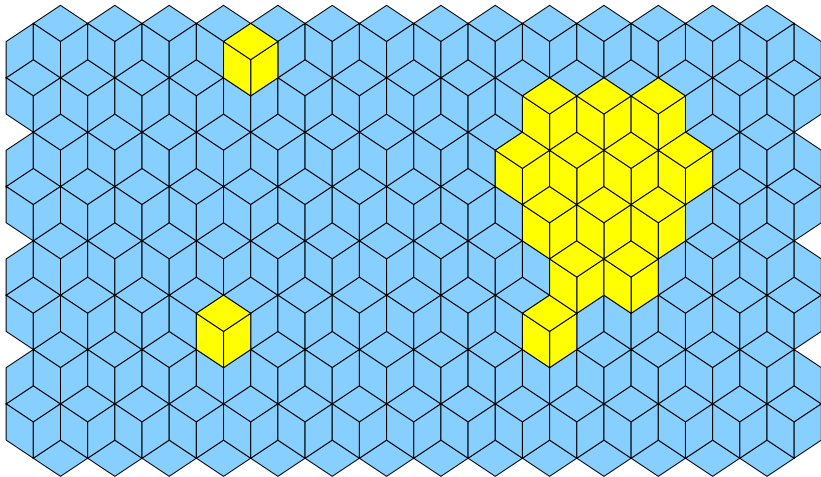
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



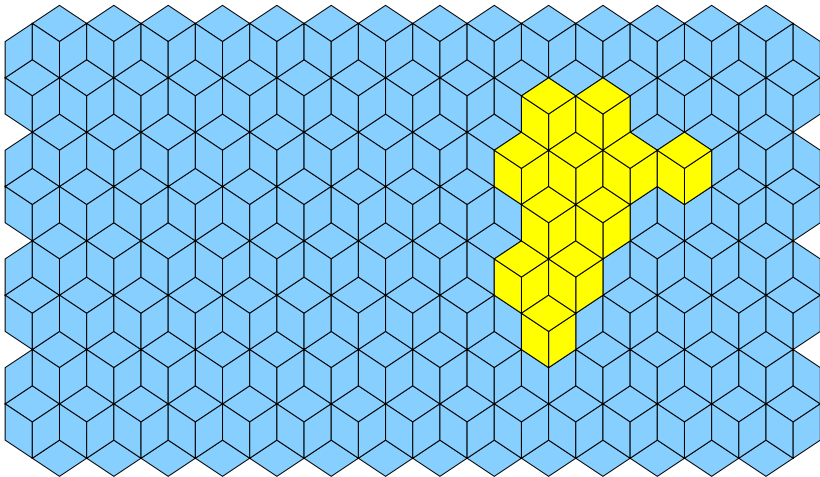
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



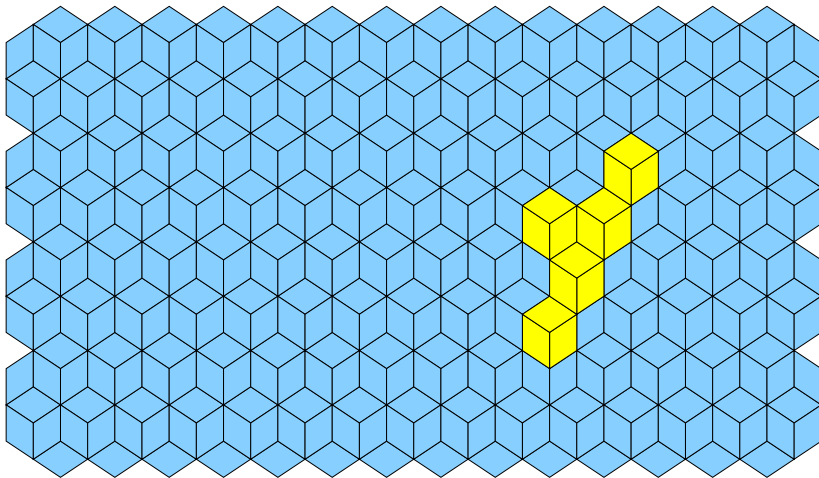
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



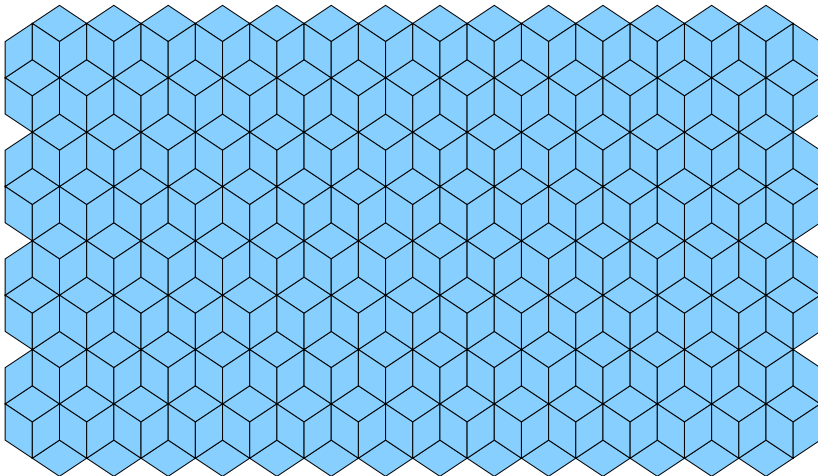
Example

Cooling: random flips such that $\Delta E \leq 0$ (10 at a time).



Example

Until no more flips are allowed (169 flips performed).



Convergence time

random variable T : number of performed flips.

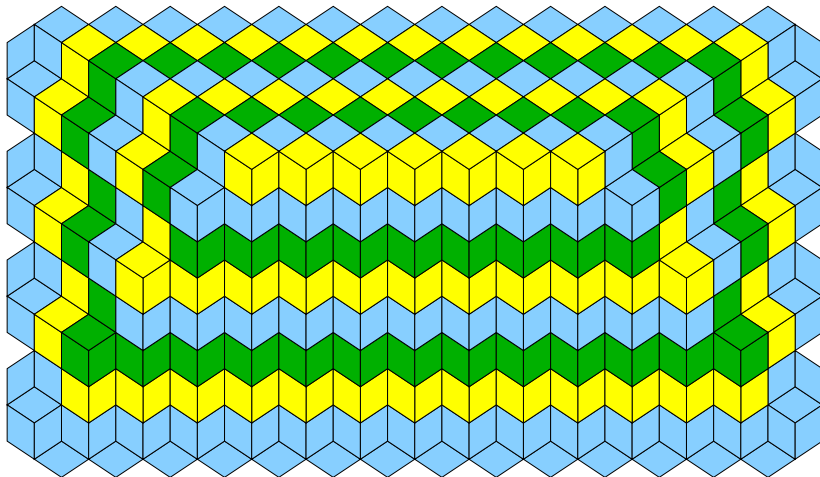
Worst average convergence time on a given region D :

$$\widehat{T} = \max_{\omega_0 \in \mathcal{P}(D)} \mathbb{E}(T \mid \omega = \omega_0).$$

Asymptotic behavior of \widehat{T} when $n := |D| \rightarrow \infty$?

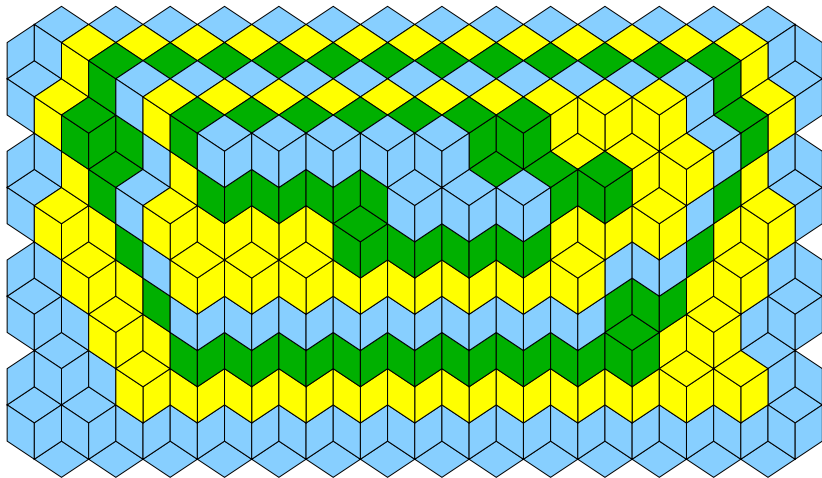
Numerical simulations

Worst case = maximal volume tiling? (colors: height modulo 3).



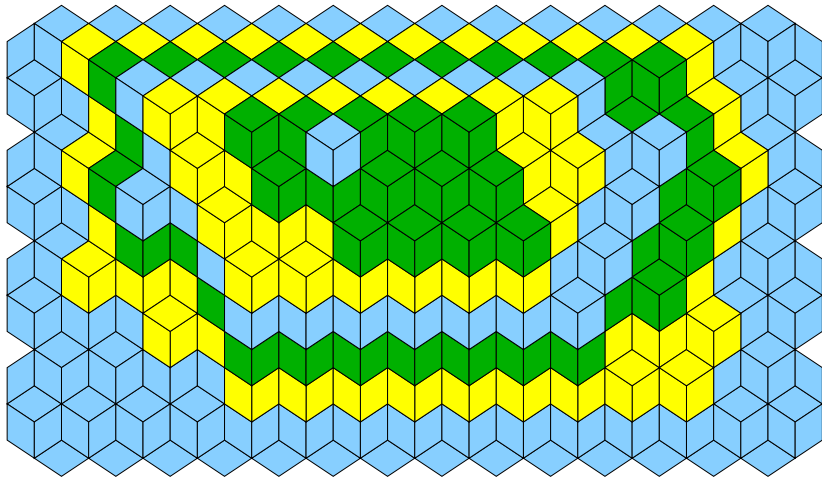
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



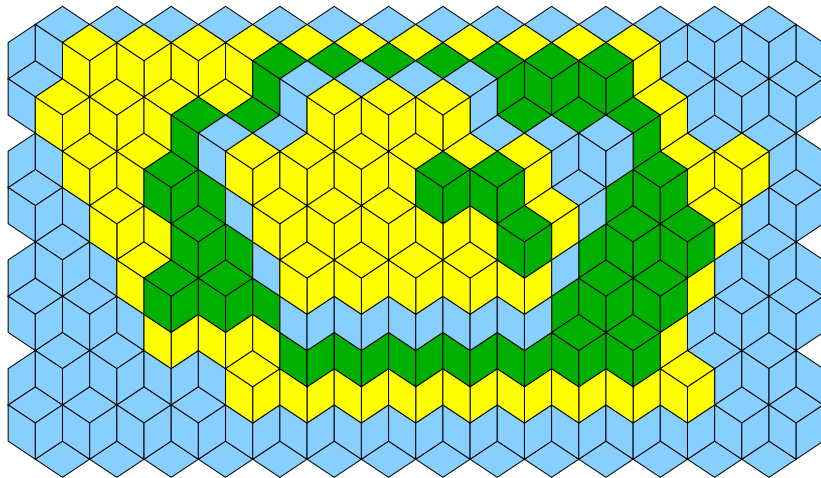
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



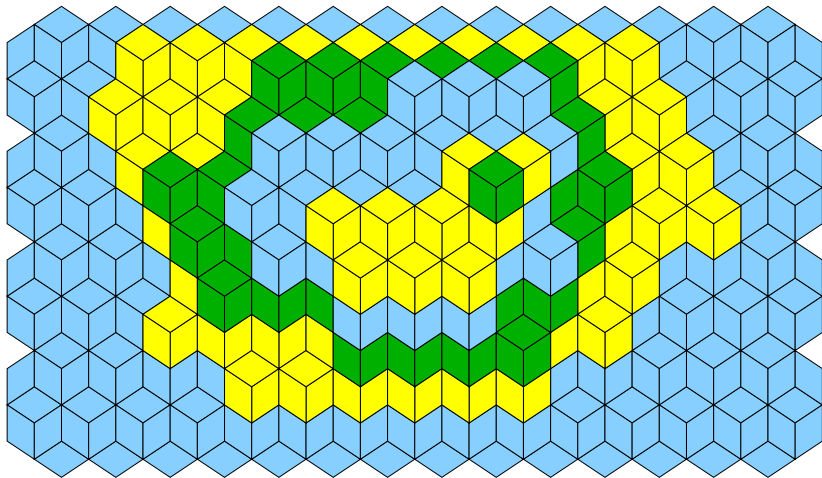
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



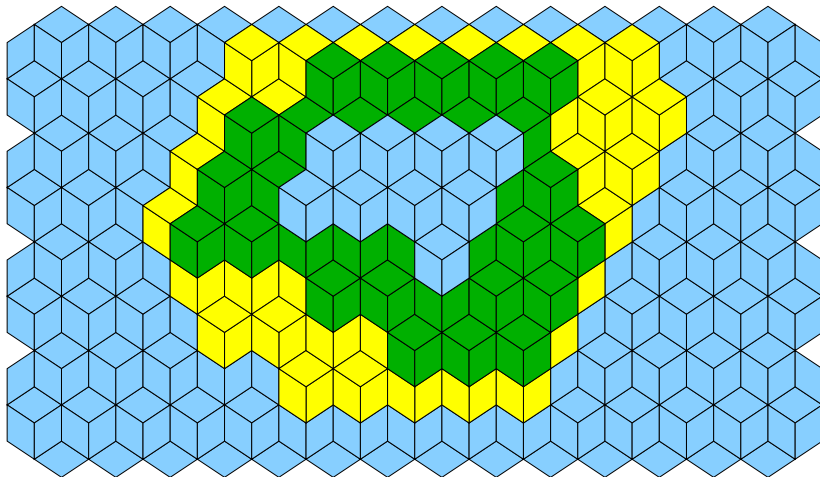
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



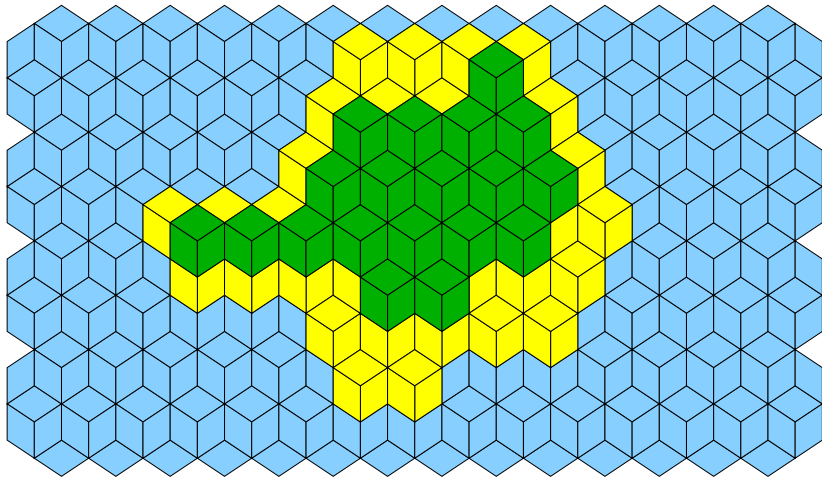
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



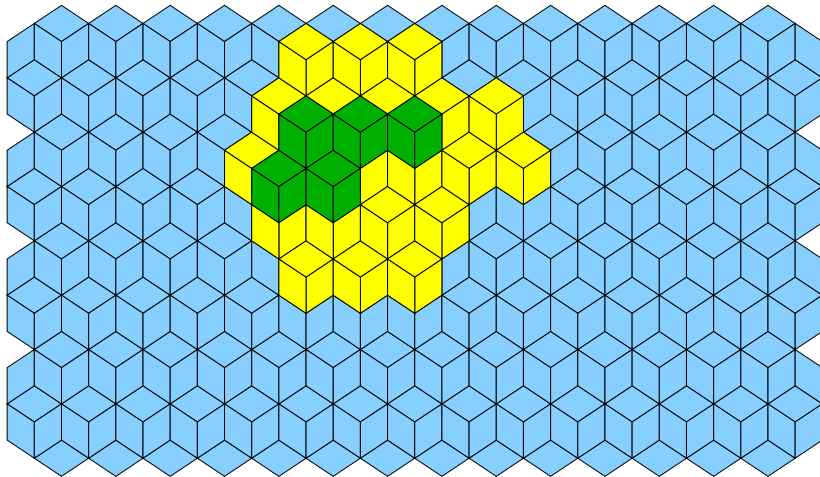
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



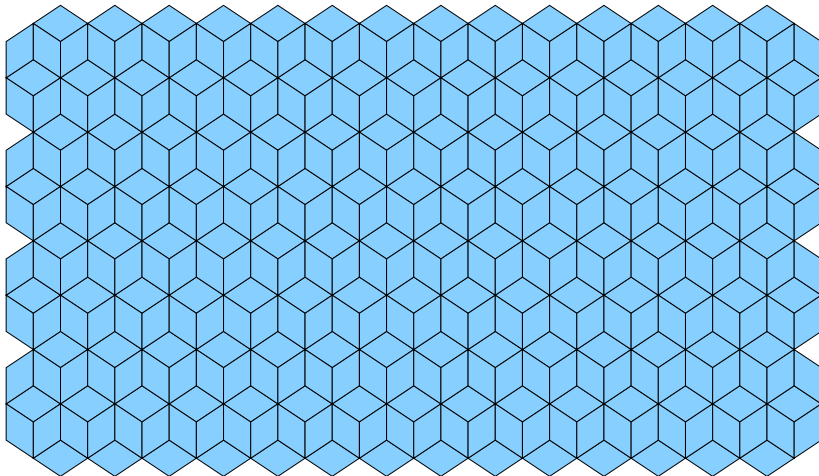
Numerical simulations

$\Theta(\sqrt{n})$ stacked islands of area $\Theta(n)$ to clear (100 flips at a time).



Numerical simulations

Numerical simulations \rightsquigarrow conjecture: $\hat{T} = \Theta(n^2)$.



- 1 Tilings and flips
- 2 Cooling process
- 3 An upper bound**
- 4 A second upper bound

Tool

To bound \widehat{T} :

Proposition

Let $(\omega_t)_{t \geq 0}$ be a Markov chain over Ω .

If there are $\varepsilon > 0$ and a “potential function” $\phi : \Omega \rightarrow \mathbb{R}_+$ s. t.

$$\phi(\omega_t) > 0 \quad \Rightarrow \quad \mathbb{E}[\phi(\omega_{t+1}) - \phi(\omega_t) | \omega_t] \leq -\varepsilon \phi(\omega_t),$$

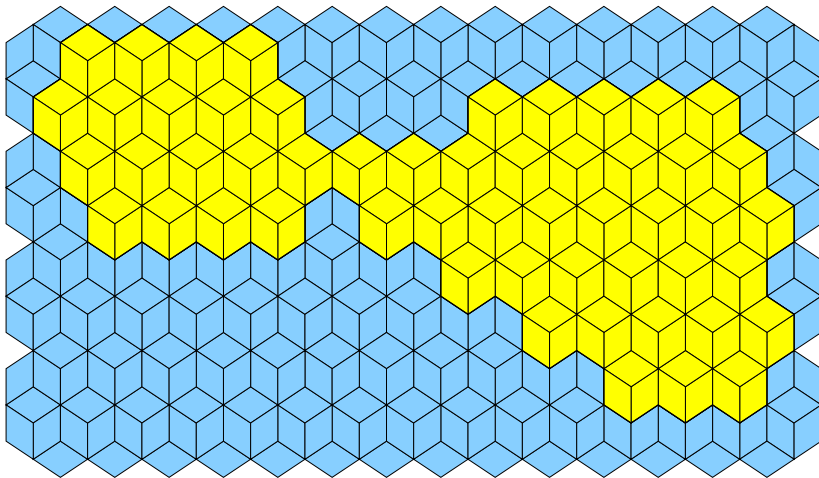
then

$$\mathbb{E}(\min\{t \mid \phi(\omega_t) = 0\}) \leq \frac{\log \phi(\omega_0)}{\varepsilon}.$$

How to find ϕ which satisfies such a “differential equation”?

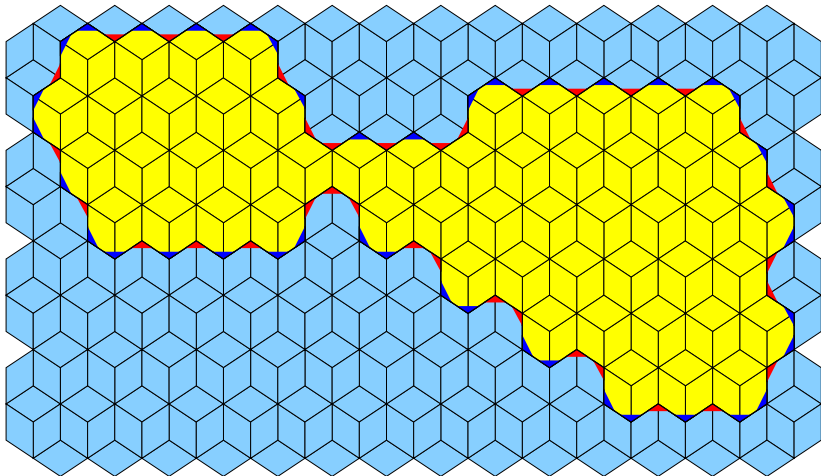
One island

Consider the border of a hole-free island with F possible flips.



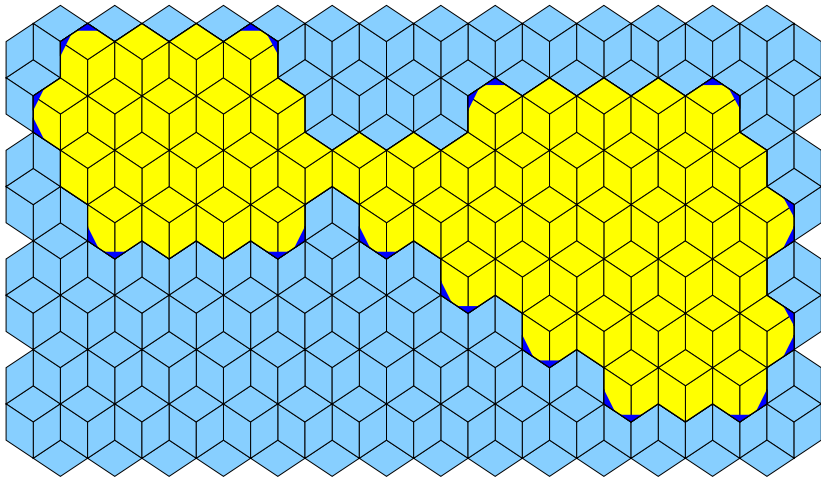
One island

There is always 6 more **salient** than **reflex** angles (induction).



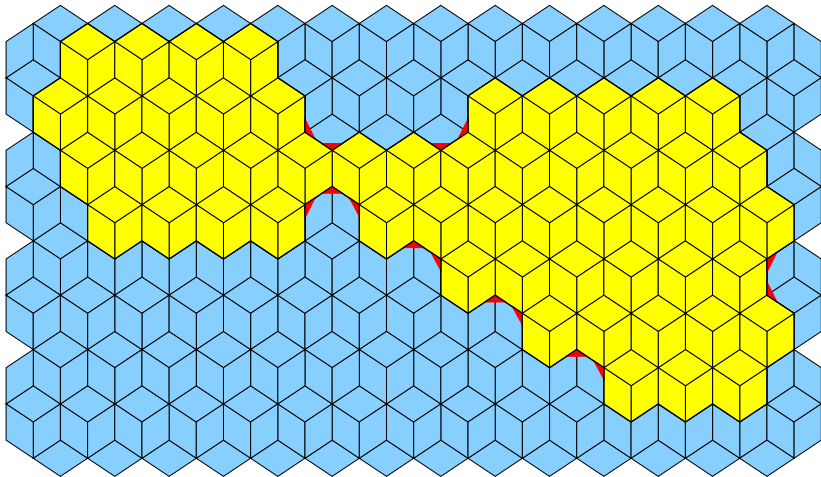
One island

$i \geq 2$ salient angles in a row \rightsquigarrow flip s.t. $\Delta(4V + E) = -2i$.



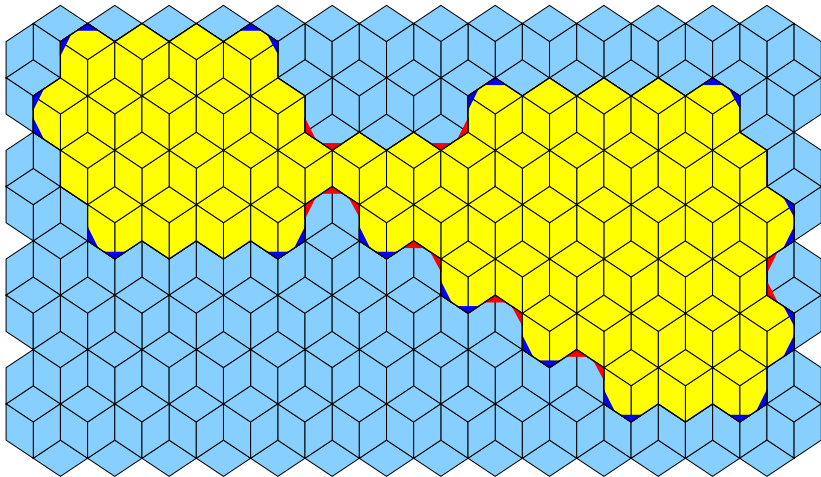
One island

$i \geq 2$ reflex angles in a row \rightsquigarrow flip s.t. $\Delta(4V + E) = +2i$.



One island

Let $\phi = 4V + E$. We thus have $\mathbb{E}(\Delta\phi) \leq -6 \times 2/F$.



More islands

Applied to each of the k island of a tiling:

$$\mathbb{E}(\Delta\phi) \leq -\frac{12k}{F}.$$

More islands

Applied to each of the k island of a tiling:

$$\mathbb{E}(\Delta\phi) \leq -\frac{12k}{F}.$$

Since $\phi = 4V + E \leq 4kn + 2n \leq 6kn$ and $F \leq n$, this yields

$$\mathbb{E}(\Delta\phi) \leq -\frac{2}{n^2}\phi.$$

More islands

Applied to each of the k island of a tiling:

$$\mathbb{E}(\Delta\phi) \leq -\frac{12k}{F}.$$

Since $\phi = 4V + E \leq 4kn + 2n \leq 6kn$ and $F \leq n$, this yields

$$\mathbb{E}(\Delta\phi) \leq -\frac{2}{n^2}\phi.$$

With $\varepsilon = \frac{n^2}{2}$ and $\phi(\omega_0) = O(n\sqrt{n})$, our tool yields

$$\hat{T} = O(n^2 \log n).$$

More islands

Applied to each of the k island of a tiling:

$$\mathbb{E}(\Delta\phi) \leq -\frac{12k}{F}.$$

Since $\phi = 4V + E \leq 4kn + 2n \leq 6kn$ and $F \leq n$, this yields

$$\mathbb{E}(\Delta\phi) \leq -\frac{2}{n^2}\phi.$$

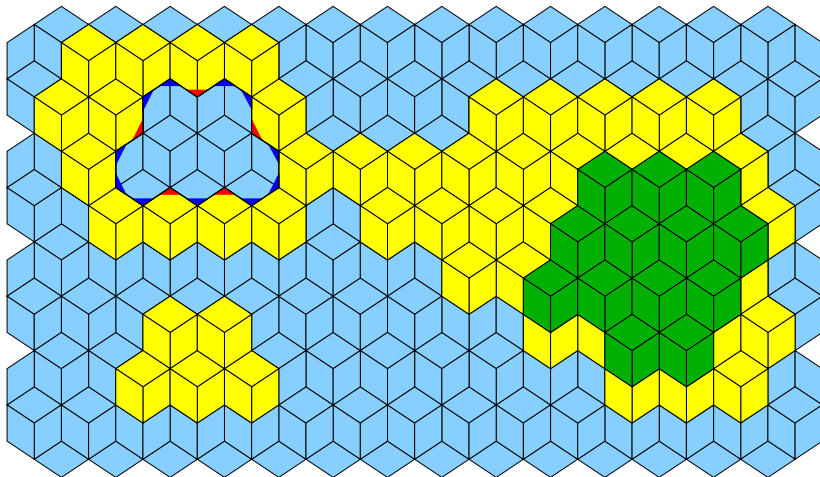
With $\varepsilon = \frac{n^2}{2}$ and $\phi(\omega_0) = O(n\sqrt{n})$, our tool yields

$$\hat{T} = O(n^2 \log n).$$

Triple scam!

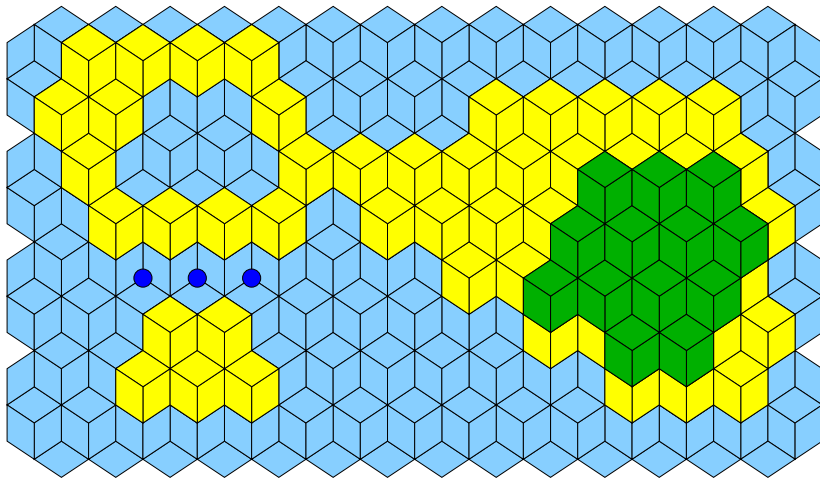
Triple scam

1 - Holes have an adverse effect on the volume, hence on ϕ .



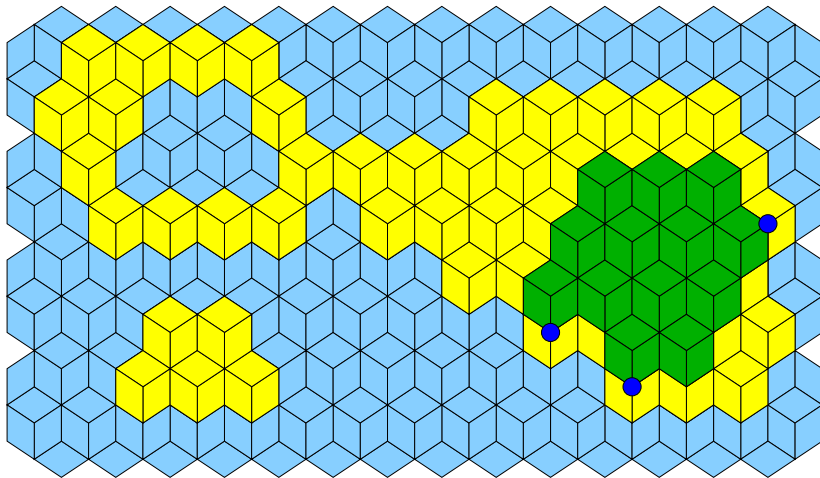
Triple scam

2 - Islands merging may increase ϕ .



Triple scam

3 - Obstructions between stacked island can prevent ϕ to decrease.



- 1 Tilings and flips
- 2 Cooling process
- 3 An upper bound
- 4 A second upper bound

Second tool

To bound \widehat{T} :

Proposition

Let $(\omega_t)_{t \geq 0}$ be a Markov chain over Ω .

If there are $\varepsilon > 0$ and a “potential function” $\phi : \Omega \rightarrow \mathbb{R}_+$ s. t.

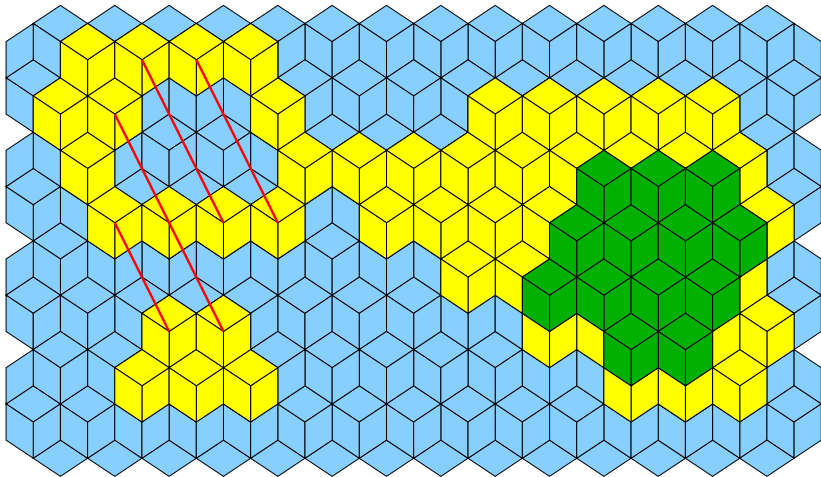
$$\phi(\omega_t) > 0 \quad \Rightarrow \quad \mathbb{E}[\phi(\omega_{t+1}) - \phi(\omega_t) | \omega_t] \leq -\varepsilon,$$

then

$$\mathbb{E}(\min\{t \mid \phi(\omega_t) = 0\}) \leq \frac{\phi(\omega_0)}{\varepsilon}.$$

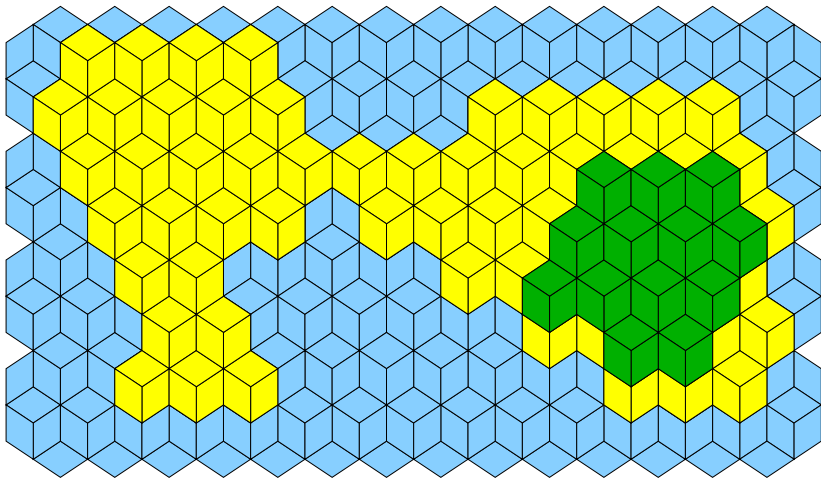
Trick: triconvex hull

Triconvex hull $\bar{\omega}$ of ω : convexity in three directions.



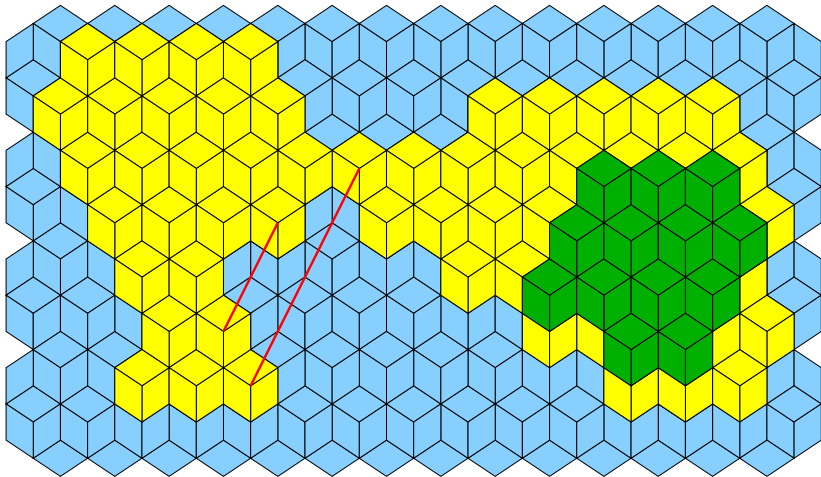
Trick: triconvex hull

Triconvex hull $\bar{\omega}$ of ω : convexity in three directions.



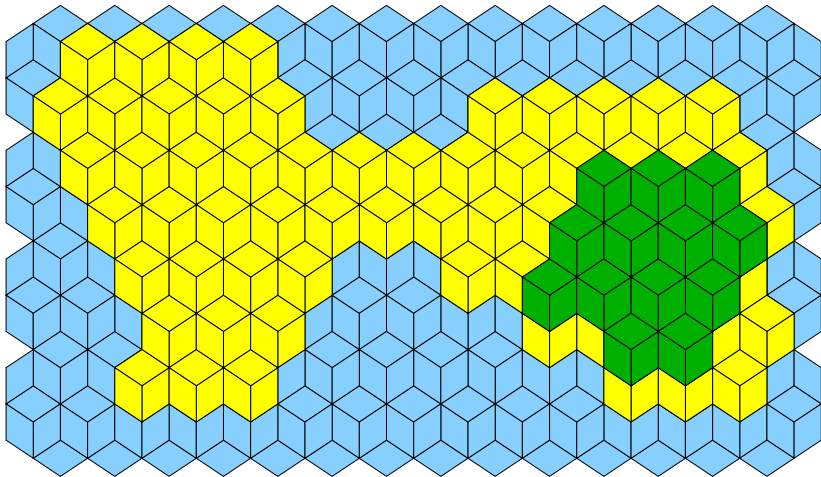
Trick: triconvex hull

Triconvex hull $\bar{\omega}$ of ω : convexity in three directions.



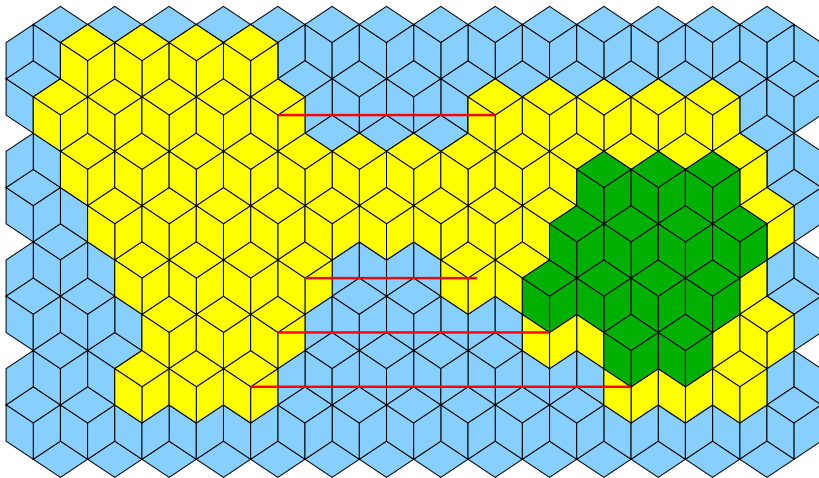
Trick: triconvex hull

Triconvex hull $\bar{\omega}$ of ω : convexity in three directions.



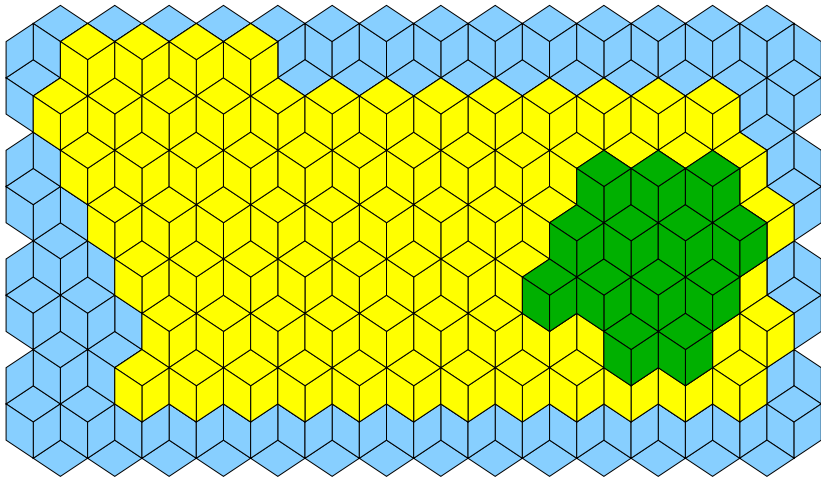
Trick: triconvex hull

Triconvex hull $\bar{\omega}$ of ω : convexity in three directions.



Trick: triconvex hull

Triconvex hull $\bar{\omega}$ of ω : convexity in three directions.



Trick: triconvex hull

If ω has height 1, the hull brings us back to the one island case

$$\mathbb{E}[\Delta\phi(\bar{\omega})] \leq -\frac{12}{F(\bar{\omega})}.$$

Trick: triconvex hull

If ω has height 1, the hull brings us back to the one island case

$$\mathbb{E}[\Delta\phi(\bar{\omega})] \leq -\frac{12}{F(\bar{\omega})}.$$

With $\bar{\phi}(\omega) := \phi(\bar{\omega})$, one can link $\bar{\omega}$ and ω (technical):

$$\mathbb{E}[\Delta\bar{\phi}(\omega)] \leq -\frac{12}{F(\omega)}.$$

Trick: triconvex hull

If ω has height 1, the hull brings us back to the one island case

$$\mathbb{E}[\Delta\phi(\bar{\omega})] \leq -\frac{12}{F(\bar{\omega})}.$$

With $\bar{\phi}(\omega) := \phi(\bar{\omega})$, one can link $\bar{\omega}$ and ω (technical):

$$\mathbb{E}[\Delta\bar{\phi}(\omega)] \leq -\frac{12}{F(\omega)}.$$

And since $\bar{\phi} \leq 6n$ and $F \leq n$, our second tool yields

$$\mathbb{E}(\min\{t \mid \bar{\phi}(\omega_t) = 0\}) \leq 6n^2.$$

Trick: triconvex hull

If ω has height 1, the hull brings us back to the one island case

$$\mathbb{E}[\Delta\phi(\bar{\omega})] \leq -\frac{12}{F(\bar{\omega})}.$$

With $\bar{\phi}(\omega) := \phi(\bar{\omega})$, one can link $\bar{\omega}$ and ω (technical):

$$\mathbb{E}[\Delta\bar{\phi}(\omega)] \leq -\frac{12}{F(\omega)}.$$

And since $\bar{\phi} \leq 6n$ and $F \leq n$, our second tool yields

$$\mathbb{E}(\min\{t \mid \bar{\phi}(\omega_t) = 0\}) \leq 6n^2.$$

For height $k \leq \sqrt{n}$, the highest islands disappear in $O(n^2)$. Thus

$$\hat{T} = O(n^2\sqrt{n}).$$

Where comes the \sqrt{n} factor from?

No more scam here, but we somewhere lost a \sqrt{n} factor.

Top-down argument forgets lower flips that can decrease ϕ .
However, simulations suggest $\hat{T} = \Theta(n^2)$ even for height 1.

Triconvex hull forgets inner flips that can decrease ϕ .
However, the cooling naturally “triconvexifies” the tiling.

Can we get a tight bound?

Where comes the \sqrt{n} factor from?

No more scam here, but we somewhere lost a \sqrt{n} factor.

Top-down argument forgets lower flips that can decrease ϕ .
However, simulations suggest $\widehat{T} = \Theta(n^2)$ even for height 1.

Triconvex hull forgets inner flips that can decrease ϕ .
However, the cooling naturally “triconvexifies” the tiling.

Can we get a tight bound?

And what about the *average average convergence time*?



Th. Fernique, D. Regnault, *Stochastic flips on dimer tilings*,
Disc. Math. Theor. Comput. Sci. (2010).