Selected Topics in Probability Theory

Lecture Notes 2026

Notes by D.F.

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Vorwort

Diese Notizen begleiten die Mastervorlesung „Selected Topics in Probability Theory". Sie sind auf Englisch abgefasst, also in der Sprache der Vorlesung. Das Ziel ist es diese Notizen regelmässig zu aktualisieren und hochzuladen. Die Literatur zur Vorlesung finden Sie im Vorlesungsverzeichnis. [todo: Quellenverzeichnis]

Organization

- No exam at the end, just hand in exercises.
- Notes are on ADAM.

Contents

0 Introduction

[todo: Introduction fehlt noch]

1 Bond Percolation

Definition 1.1. A (unoriented) graph is a tuple $G = (V, E)$ where V is the set of verticies/sites and E is the set of edges/bonds i.e.,

$$E \subseteq \{\{x, y\} : x, y \in V\}.$$

If $e = \{x, y\} \in E$ is an edge we call x, y endpoints. We also say that x, y are neighbours in the graph G.

We will mostly denote edges by e, f and verticies by x, y, z.

Remark. Graphs are almost always represented in pictorial way [todo: Example]

We will mostly use a certain type of graph called hypercatic lattice: $G = (\mathbb{Z}^d, E_d)$, where

$$E_d = \{\{x, y\} : \|x - y\|_1 = 1\}.$$

[todo: Image in 2-D].

Definition 1.2. Let $G = (V, E)$ be a graph. A path from $x \in V$ to $y \in V$ of lenght ℓ is a sequence $\gamma = (\gamma_0, \dots, \gamma_\ell)$ such that $\gamma_0 = x$, $\gamma_\ell = y$ with $\{\gamma_i, \gamma_{i+1}\} \in E$ with γ_i distinct. We define the distance between two points $x, y \in V$ as

$$d(x, y) = \inf \{\text{length}(\gamma) : \gamma \text{ is a path from } x \text{ to } y\}.$$

A typical distance on $\mathbb{Z}^d$ would be $d(x, y) = \|x - y\|_1$.

[todo: todo Exampe]

Definition 1.3. Let $G = (V, E)$ be a graph and let $A \subseteq V$. We define

$$\partial A := \left\{x \in A : \exists y \in A^\complement \text{ s.t. } x \sim y\right\}$$

as the internal boundary and

$$\partial_e A := \partial A := \left\{x \in A^\complement : \exists y \in A \text{ s.t. } x \sim y\right\}$$

as the external boundry and

$$\Delta A = \{e \in E : e = \{x, y\}, x \in A, y \in A^\complement\}$$

and on $\mathbb{Z}^d$

$$\Lambda_n = [-n, n]^d \cap \mathbb{Z}^d.$$

Let $G = (V, E)$ be a graph, $\Omega = \{0, 1\}^E$ the *percolation configuration*. If $\omega(e) = 1$ we say that the edge e is *open* otherwise, if $\omega(e) = 0$ we say that e is *closed*. Let $\mathcal{A}$ be the σ-algebra on Ω, generated by events depending on the state of only finitely many edges (cylinder σ-algebra). Moreover,

$$\mathbb{P}_p = (\text{Bernoulli}(p))^{\otimes E}$$

the *percolation measure*. This measure is characterized as follows: let $e_1, \ldots, e_n \in E$ and $\omega_1, \ldots, \omega_n \in \{0, 1\}$, then

$$\mathbb{P}_p\left(\bigcap_{i=1}^n \{\omega(e_i) = \omega_i\}\right) = p^{\sum_{i=1}^n \omega_i}(1-p)^{\sum_{i=1}^n (1-\omega_i)}.$$

We denote

$$\{x \leftrightarrow y\} := \{\omega \in \Omega : \text{there is an open path from } x \text{ to } y \text{ in } \omega\}.$$

An open path is a path that only contains open edges. For $A, B \subseteq V$ we define

$$\{A \leftrightarrow B\} := \bigcup_{x \in A} \bigcup_{y \in B} \{x \leftrightarrow y\}$$

and

$$\{x \leftrightarrow \infty\} = \bigcap_{n \in \mathbb{N}} \{\exists y \in V : d(x, y) = n, x \leftrightarrow y\}.$$

Exercise 1.4. Show that these sets are events.

Definition 1.5. A *cluster* is a connected component of $(V, \text{“open edges”})$. We write C_x for a cluster containing $x \in V$.

Monotonicity Let $x, y \in V$. Is the map

$$[0, 1] \ni p \mapsto \mathbb{P}_p(\{x \leftrightarrow y\})$$

increasing? To answer this question rigorously we hav to talk about orderings of Ω. Let $\omega, \eta \in \Omega$. We say that

$$\omega < \eta \quad \text{if } \omega(e) \leq \eta(e) \text{ for all } e \in E.$$

(this is obviously not a total order). A function $f : \Omega \to \mathbb{R}$ is said to be increasing if

$$\omega < \eta \Rightarrow f(\omega) \leq f(\eta).$$

We say that $A \in \mathcal{A}$ is increasing if $\omega \mapsto \mathbf{1}_A(\omega)$ is an increasing function. Which is equivalent to

$$\omega \in A, \eta > \omega \Rightarrow \eta \in A.$$

Example 1.6. The event $\{x \leftrightarrow y\}$ is increasing, as well as $\{|C_x| \geq 17\}$. The event $|C_x| = 10$ is neither increasing nor decreasing.

Proposition 1.7. With the above notation, the following holds:

1. Let A be an increasing event, then $[0,1] \ni p \mapsto \mathbb{P}_p(A)$is non-decreasing.
2. If $f : \Omega \to \mathbb{R}$ is increasing, then $[0,1] \ni p \mapsto \mathbb{E}_p(f)$ is nondecreasing where $\mathbb{E}_p[f] := \int_\Omega f \mathrm{d}\mathbb{P}_p$.

Proof. Note that the second point implies the first. We introduce monotonic coupling: Let

$$\Omega_1 = [0,1]^E, \quad (U_\ell)_{\ell \in E} \text{ i.i.d. random variables, uniformly on } [0,1].$$

Then we define $X_p(e) = \mathbf{1}_{U_\ell \leq p}$, $e \in E$, which is, for p fixed a collection of i.i.d. random variables with $\mathbb{P}(X_p(e) = 1) = p$. This means $(X_p(e))_{e \in E}$ has distribution $\mathbb{P}_p$.

If $p < p'$ we have $X_p(e) \leq X_{p'}(e)$ and thus $X_p < X_{p'}$ as elements of Ω. Now, using that f is increasing,

$$\mathbb{E}_p[f] = \mathbb{E}[f(X_p)] \leq \mathbb{E}[f(X_{p'})] = \mathbb{E}_{p'}[f]. \qquad \square$$

Phase transition in bond percolation Define the percolation probability $\theta(p)$ by

$$\theta(p) := \mathbb{P}_p(0 \leftrightarrow \infty) = \mathbb{P}_p(|C_x| = \infty) = \lim_{n \to +\infty} \mathbb{P}_p(0 \leftrightarrow \partial\Lambda_n)$$

Note that $0 \leftrightarrow \partial\Lambda_n$ is an event as it depends only on finitely many edges meaning that the other guys are also events.

Define

$$p_c := \inf\{p \in [0,1] : \theta(p) > 0\}.$$

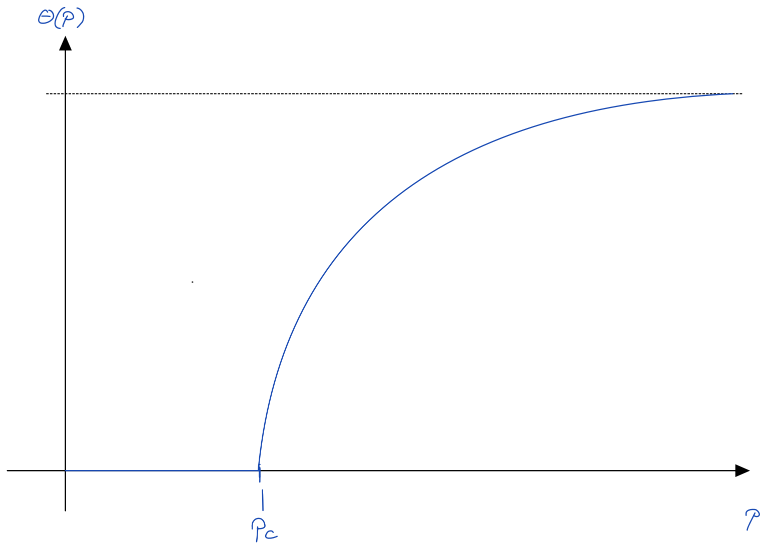

Figure 1.1: possible graph of p_c. But actually no one knows what it looks like.