The Contact Process

Interacting Particle Systems

Michael Markl December 8, 2020

What is a Contact Process?

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

Generator:
$$\mathcal{L}f(\eta) = \sum_{\mathbf{x} \in S} c(\mathbf{x}, \eta) \left(f(\eta^{\mathbf{x}}) - f(\eta) \right)$$

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

$$\text{Generator: } \mathcal{L}f(\eta) = \sum_{\mathbf{x} \in \mathbf{S}} c(\mathbf{x}, \eta) \left(f(\eta^{\mathbf{x}}) - f(\eta) \right)$$

$$M = \sup_{x \in S} \sum_{u: x \neq u} \gamma(x, u)$$

$$\gamma(x,u) = \sup_{\eta \in \Omega} |c(x,\eta^u) - c(x,\eta)|$$

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

$$\text{Generator: } \mathcal{L}f(\eta) = \sum_{\mathbf{x} \in \mathbf{S}} c(\mathbf{x}, \eta) \left(f(\eta^{\mathbf{x}}) - f(\eta) \right)$$

$$M = \sup_{x \in S} \sum_{u: x \neq u} \gamma(x, u)$$

$$\gamma(x,u) = \sup_{\eta \in \Omega} |c(x,\eta^u) - c(x,\eta)| = \begin{cases} \lambda & \text{if } u \sim x, \\ 0 & \text{if } u \not\sim x. \end{cases}$$

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

$$\text{Generator: } \mathcal{L}f(\eta) = \sum_{\mathbf{x} \in \mathbf{S}} c(\mathbf{x}, \eta) \left(f(\eta^{\mathbf{x}}) - f(\eta) \right)$$

$$M = \sup_{\mathbf{x} \in S} \sum_{u: \mathbf{x} \neq u} \gamma(\mathbf{x}, u) = \lambda \cdot \deg_{\max}$$

$$\gamma(x,u) = \sup_{\eta \in \Omega} |c(x,\eta^u) - c(x,\eta)| = \begin{cases} \lambda & \text{if } u \sim x, \\ 0 & \text{if } u \not\sim x. \end{cases}$$

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

$$\text{Generator: } \mathcal{L}f(\eta) = \sum_{\mathbf{x} \in \mathbf{S}} c(\mathbf{x}, \eta) \left(f(\eta^{\mathbf{x}}) - f(\eta) \right)$$

$$M = \sup_{x \in S} \sum_{u: x \neq u} \gamma(x, u) = \lambda \cdot \deg_{\max}$$

$$\gamma(x,u) = \sup_{\eta \in \Omega} |c(x,\eta^u) - c(x,\eta)| = \begin{cases} \lambda & \text{if } u \sim x, \\ 0 & \text{if } u \not\sim x. \end{cases}$$

$$\epsilon = \inf_{\mathbf{x} \in S, \eta \in \Omega} c(\mathbf{x}, \eta) + c(\mathbf{x}, \eta^{\mathbf{x}})$$

$$c(x,\eta) := \begin{cases} 1, & \text{if } x \in \eta, \\ \lambda \cdot |\{y \in \eta \mid x \sim y\}|, & \text{if } x \notin \eta. \end{cases}$$

$$\text{Generator: } \mathcal{L}f(\eta) = \sum_{\mathbf{x} \in \mathcal{S}} c(\mathbf{x}, \eta) \left(f(\eta^{\mathbf{x}}) - f(\eta) \right)$$

$$M = \sup_{x \in S} \sum_{u: x \neq u} \gamma(x, u) = \lambda \cdot \deg_{\max}$$

$$\gamma(x,u) = \sup_{\eta \in \Omega} |c(x,\eta^u) - c(x,\eta)| = \begin{cases} \lambda & \text{if } u \sim x, \\ 0 & \text{if } u \not\sim x. \end{cases}$$

$$\epsilon = \inf_{\mathbf{x} \in S, \eta \in \Omega} c(\mathbf{x}, \eta) + c(\mathbf{x}, \eta^{\mathbf{x}}) = 1$$

A contact process is an *attractive* spin system: If $\eta \subseteq \zeta$, then

$$x \notin \zeta \Rightarrow c(x, \eta) \leqslant c(x, \zeta), \qquad x \in \eta \Rightarrow c(x, \eta) \geqslant c(x, \zeta)$$

A contact process is an attractive spin system: If $n \subseteq \zeta$, then

$$x \notin \zeta \Rightarrow c(x, \eta) \leqslant c(x, \zeta), \qquad x \in \eta \Rightarrow c(x, \eta) \geqslant c(x, \zeta)$$

Hence, we have upper and lower invariant measures:

$$\overline{\nu} := \lim_{t \to \infty} \delta_1 S_t, \qquad \underline{\nu} := \lim_{t \to \infty} \delta_0 S_t$$

A contact process is an attractive spin system: If $n \subseteq \zeta$, then

$$x \notin \zeta \Rightarrow c(x, \eta) \leqslant c(x, \zeta), \qquad x \in \eta \Rightarrow c(x, \eta) \geqslant c(x, \zeta)$$

Hence, we have upper and lower invariant measures:

$$\overline{
u} := \lim_{t \to \infty} \delta_1 S_t, \qquad \underline{
u} := \lim_{t \to \infty} \delta_0 S_t = \delta_0$$

A contact process is an attractive spin system: If $n \subseteq \zeta$, then

$$x \notin \zeta \Rightarrow c(x, \eta) \leq c(x, \zeta), \qquad x \in \eta \Rightarrow c(x, \eta) \geqslant c(x, \zeta)$$

Hence, we have upper and lower invariant measures:

$$\overline{\nu} := \lim_{t \to \infty} \delta_1 S_t, \qquad \underline{\nu} := \lim_{t \to \infty} \delta_0 S_t = \delta_0$$

The $M < \epsilon$ criterion implies: If $\lambda < \deg_{\max}^{-1}$, then $\mathcal{I} = \{\delta_0\}$.

To Be or Not to Be

Definition 2.1 (Survival)

A contact process $\eta(t)$ survives (weakly) if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(\forall t \geqslant 0 : \eta_t \neq \emptyset) > 0.$$

Definition 2.1 (Survival)

A contact process $\eta(t)$ survives (weakly) if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(\forall t \geqslant 0 : \eta_t \neq \emptyset) > 0.$$

It *survives strongly* if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(x \in \eta_t \text{ for a sequence } t'\text{s increasing to } \infty) > 0.$$

Definition 2.1 (Survival)

A contact process $\eta(t)$ survives (weakly) if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(\forall t \geqslant 0 : \eta_t \neq \emptyset) > 0.$$

It *survives strongly* if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(x \in \eta_t \text{ for a sequence } t$$
's increasing to $\infty) > 0$.

Otherwise the process dies out.

Definition 2.1 (Survival)

A contact process $\eta(t)$ survives (weakly) if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(\forall t \geqslant 0 : \eta_t \neq \emptyset) > 0.$$

It *survives strongly* if there is an $x \in S$ such that

$$\mathbb{P}_{\{x\}}(x \in \eta_t \text{ for a sequence } t$$
's increasing to $\infty) > 0$.

Otherwise the process dies out.

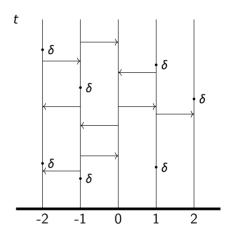
Proposition 2.2 (Critical Values)

There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

- survives weakly iff $\lambda > \lambda_c$,
- survives strongly iff $\lambda > \lambda_s$.

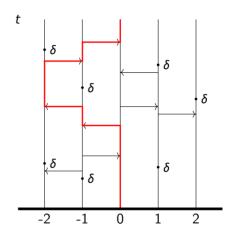
A path in $S \times [0, \infty)$ is active, if

- it only walks upwards in time,
- it switches site only according to infection arrows,
- it does not pass any heal events.



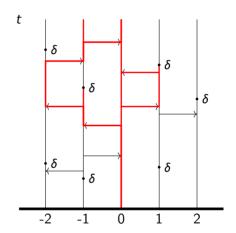
A path in $S \times [0, \infty)$ is active, if

- it only walks upwards in time,
- it switches site only according to infection arrows,
- it does not pass any heal events.



A path in $S \times [0, \infty)$ is active, if

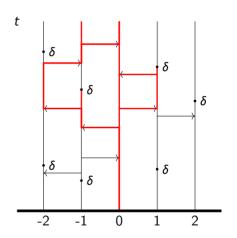
- it only walks upwards in time,
- it switches site only according to infection arrows,
- it does not pass any heal events.



A path in $S \times [0, \infty)$ is active, if

- it only walks upwards in time,
- it switches site only according to infection arrows,
- it does not pass any heal events.

If η is initially infected, then $\eta_t = \{ y \in S \mid \exists \text{ active path from } (x, 0)$ to (y,t) for some $x \in \eta \}$



There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

- survives weakly iff $\lambda > \lambda_c$,
- survives strongly iff $\lambda > \lambda_s$.

Proof.

There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

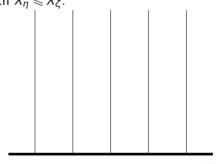
- survives weakly iff $\lambda > \lambda_c$.
- survives strongly iff $\lambda > \lambda_s$.

Proof. We show $\mathbb{P}_{\{x\}}(y \in \eta_t)$ is non-decreasing in λ by a coupling argument.

There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

- survives weakly iff $\lambda > \lambda_c$,
- survives strongly iff $\lambda > \lambda_s$.

Proof. We show $\mathbb{P}_{\{x\}}(y \in \eta_t)$ is non-decreasing in λ by a coupling argument. Let $\eta(t)$, $\zeta(t)$ be contact processes with $\lambda_{\eta} \leq \lambda_{\zeta}$.

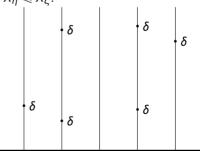


There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

- survives weakly iff $\lambda > \lambda_c$,
- survives strongly iff $\lambda > \lambda_s$.

Proof. We show $\mathbb{P}_{\{x\}}(y \in \eta_t)$ is non-decreasing in λ by a coupling argument. Let $\eta(t)$, $\zeta(t)$ be contact processes with $\lambda_{\eta} \leqslant \lambda_{\zeta}$.

1) Put δ 's at rate 1.

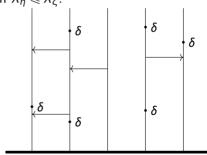


There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

- survives weakly iff $\lambda > \lambda_c$,
- survives strongly iff $\lambda > \lambda_s$.

Proof. We show $\mathbb{P}_{\{x\}}(y \in \eta_t)$ is non-decreasing in λ by a coupling argument. Let $\eta(t)$, $\zeta(t)$ be contact processes with $\lambda_{\eta} \leqslant \lambda_{\zeta}$.

- 1) Put δ 's at rate 1.
- 2) Put \longrightarrow at rate λ_n .

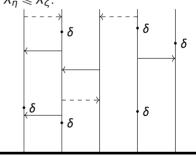


There exist $\lambda_c \leq \lambda_s$ in $[0, \infty]$ such that the contact process

- survives weakly iff $\lambda > \lambda_c$,
- survives strongly iff $\lambda > \lambda_s$.

Proof. We show $\mathbb{P}_{\{x\}}(y \in \eta_t)$ is non-decreasing in λ by a coupling argument. Let $\eta(t)$, $\zeta(t)$ be contact processes with $\lambda_{\eta} \leq \lambda_{\zeta}$.

- 1) Put δ 's at rate 1.
- 2) Put \longrightarrow at rate λ_{η} .
- 3) Put $-\rightarrow$ at rate $(\lambda_{\zeta} \lambda_{\eta})$.



Self Duality

Proposition 2.3 (Self Duality)

$$\mathbb{P}_{\eta}(\eta_t \cap \zeta \neq \varnothing) = \mathbb{P}_{\zeta}(\eta \cap \zeta_t \neq \varnothing) \text{ holds for any } \eta, \zeta \in \{0,1\}^S.$$

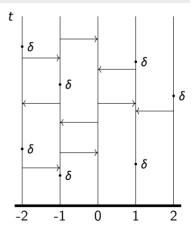
Self Duality

Proposition 2.3 (Self Duality)

$$\mathbb{P}_{\eta}(\eta_t \cap \zeta \neq \varnothing) = \mathbb{P}_{\zeta}(\eta \cap \zeta_t \neq \varnothing) \text{ holds for any } \eta, \zeta \in \{0,1\}^{S}.$$

Proof. Construct dual process $\hat{\zeta}$ by

$$\hat{\zeta}_{t-s} = \{ x \in S \mid \exists \text{ active path from } (x, s) \\ \text{to } (y, t) \text{ for some } y \in \zeta \}$$

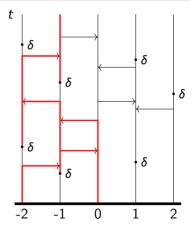


Proposition 2.3 (Self Duality)

$$\mathbb{P}_{\eta}(\eta_t \cap \zeta \neq \varnothing) = \mathbb{P}_{\zeta}(\eta \cap \zeta_t \neq \varnothing) \text{ holds for any } \eta, \zeta \in \{0,1\}^{S}.$$

Proof. Construct dual process $\hat{\zeta}$ by

$$\hat{\zeta}_{t-s} = \{ x \in S \mid \exists \text{ active path from } (x, s) \\ \text{to } (y, t) \text{ for some } y \in \zeta \}$$



Self Duality

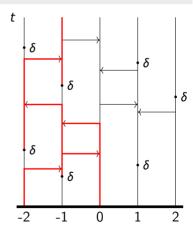
Proposition 2.3 (Self Duality)

$$\mathbb{P}_{\eta}(\eta_t \cap \zeta \neq \emptyset) = \mathbb{P}_{\zeta}(\eta \cap \zeta_t \neq \emptyset) \text{ holds for any } \eta, \zeta \in \{0,1\}^{S}.$$

Proof. Construct dual process $\hat{\zeta}$ by

$$\hat{\zeta}_{t-s} = \{ x \in S \mid \exists \text{ active path from } (x, s) \\ \text{to } (y, t) \text{ for some } y \in \zeta \}$$

Now $\eta_t \cap \zeta \neq \emptyset \iff \hat{\zeta}_0 \cap \eta \neq \emptyset$.



Proposition 2.3 (Self Duality)

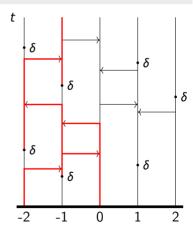
$$\mathbb{P}_{\eta}(\eta_t \cap \zeta \neq \emptyset) = \mathbb{P}_{\zeta}(\eta \cap \zeta_t \neq \emptyset)$$
 holds for any $\eta, \zeta \in \{0, 1\}^S$.

Proof. Construct dual process $\hat{\zeta}$ by

$$\hat{\zeta}_{t-s} = \{ x \in S \mid \exists \text{ active path from } (x, s) \\ \text{to } (y, t) \text{ for some } y \in \zeta \}$$

Now
$$\eta_t \cap \zeta \neq \emptyset \iff \hat{\zeta}_0 \cap \eta \neq \emptyset$$
.

 $\hat{\zeta}_{t-s}$ is by distribution equal to ζ_s .



Corollary 2.4

For finite
$$\eta \in \{0, 1\}^S$$
: $\mathbb{P}_{\eta}(\forall t \geq 0 : \eta_t \neq \emptyset) = \overline{\nu}(\{\zeta \in \Omega \mid \eta \cap \zeta \neq \emptyset\})$

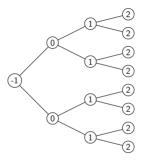
Corollary 2.4

For finite
$$\eta \in \{0, 1\}^S$$
: $\mathbb{P}_{\eta}(\forall t \geq 0 : \eta_t \neq \emptyset) = \overline{\nu}(\{\zeta \in \Omega \mid \eta \cap \zeta \neq \emptyset\})$

Hence, the process dies iff $\mathcal{I} = \{\delta_0\}$. Therefore, $\lambda_c \geqslant \deg_{\max}^{-1} > 0$.

The Contact Process on Homogeneous Trees

Homogeneous Tree



Every node has degree d + 1.

Results for the Homogeneous Tree

Theorem 3.1 (Weak Survival)

On a homogeneous tree, we have

$$\frac{1}{d+1} \leqslant \lambda_{c} \leqslant \frac{1}{d-1}$$

Results for the Homogeneous Tree

Theorem 3.1 (Weak Survival)

On a homogeneous tree, we have

$$\frac{1}{d+1} \leqslant \lambda_c \leqslant \frac{1}{d-1}$$

Theorem 3.2 (Bound for strong survival)

On a homogeneous tree, we have

$$\lambda_s \geqslant \frac{1}{2\sqrt{d}}$$

In particular, $\lambda_c < \lambda_s$ for $d \ge 6$.

Important Tools

Definition 3.3 (Superharmonicity)

A function $f: \{0,1\}^S \to \mathbb{R}$ is superharmonic, if $\mathbb{E}_n |f(\eta_t)| < \infty$ and $\mathbb{E}_n f(\eta_t) \leq f(\eta)$ hold for all $t \geq 0$ and $\eta \in \{0, 1\}^S$.

Important Tools

Definition 3.3 (Superharmonicity)

A function $f: \{0,1\}^S \to \mathbb{R}$ is superharmonic, if $\mathbb{E}_{\eta} |f(\eta_t)| < \infty$ and $\mathbb{E}_{\eta} f(\eta_t) \leq f(\eta)$ hold for all $t \geq 0$ and $\eta \in \{0,1\}^S$.

Proposition 3.4

If a nonconstant bounded superharmonic function f satisfies $f(\emptyset) \ge f(\eta)$ for all $\eta \in \{0, 1\}^S$, the process survives weakly.

Important Tools

Definition 3.3 (Superharmonicity)

A function $f: \{0,1\}^S \to \mathbb{R}$ is superharmonic, if $\mathbb{E}_{\eta} |f(\eta_t)| < \infty$ and $\mathbb{E}_{\eta} f(\eta_t) \leq f(\eta)$ hold for all $t \geq 0$ and $\eta \in \{0,1\}^S$.

Proposition 3.4

If a nonconstant bounded superharmonic function f satisfies $f(\emptyset) \ge f(\eta)$ for all $\eta \in \{0,1\}^S$, the process survives weakly.

Proposition 3.5

If $f:\{0,1\}^S \to \mathbb{R}$ is bounded and $\frac{d}{dt}\mathbb{E}_{\eta}f(\eta_t)\big|_{t=0} \leqslant 0$, then $\mathbb{E}_{\eta}f(\eta_t)$ is decreasing in t.

Define $f(\eta) := \rho^{|\eta|}$ for some $\rho \in (0,1)$.

Define $f(\eta) := \rho^{|\eta|}$ for some $\rho \in (0, 1)$.

Calculate using $E_n := \{ \{x, y\} \in E \mid x \in \eta, y \notin \eta \} :$

$$\left. \frac{\mathsf{d}}{\mathsf{d}t} \mathbb{E}_{\eta} f(\eta_t) \right|_{t=0} = (
ho^{-1} |\eta| - \lambda \cdot |\mathsf{E}_{\eta}|) (1-
ho) f(\eta)$$

Define $f(\eta) := \rho^{|\eta|}$ for some $\rho \in (0, 1)$.

Calculate using $E_{\eta} := \{ \{x, y\} \in E \mid x \in \eta, y \notin \eta \}$:

$$\left. \frac{\mathsf{d}}{\mathsf{d}t} \mathbb{E}_{\eta} f(\eta_t) \right|_{t=0} = (
ho^{-1} |\eta| - \lambda \cdot |\mathcal{E}_{\eta}|) (1-
ho) f(\eta)$$

Bound
$$|\mathbb{E}_{\eta}| \geqslant |\eta| \cdot (d+1) - 2 \cdot (|\eta| - 1) = \eta(d-1) + 2 \geqslant |\eta|(d-1)$$

Define $f(\eta) := \rho^{|\eta|}$ for some $\rho \in (0, 1)$.

Calculate using $E_{\eta} := \{ \{x, y\} \in E \mid x \in \eta, y \notin \eta \} :$

$$\frac{\mathsf{d}}{\mathsf{d}t} \mathbb{E}_{\eta} f(\eta_t) \bigg|_{t=0} = (\rho^{-1} |\eta| - \lambda \cdot |E_{\eta}|) (1-\rho) f(\eta)$$

$$\leq |\eta| (\rho^{-1} - \lambda (1-d)) (1-\rho) f(\eta)$$

Bound
$$|\mathbb{E}_{\eta}| \geqslant |\eta| \cdot (d+1) - 2 \cdot (|\eta| - 1) = \eta(d-1) + 2 \geqslant |\eta|(d-1)$$

Define $f(\eta) := \rho^{|\eta|}$ for some $\rho \in (0, 1)$.

Calculate using $E_{\eta} := \{ \{x, y\} \in E \mid x \in \eta, y \notin \eta \}$:

$$\left. egin{aligned} \left. rac{\mathsf{d}}{\mathsf{d}t} \mathbb{E}_{\eta} f(\eta_t)
ight|_{t=0} &= (
ho^{-1} |\eta| - \lambda \cdot |E_{\eta}|) (1-
ho) f(\eta) \ &\leqslant |\eta| (
ho^{-1} - \lambda (1-d)) (1-
ho) f(\eta) \end{aligned}$$

Bound
$$|\mathbb{E}_{\eta}| \geqslant |\eta| \cdot (d+1) - 2 \cdot (|\eta| - 1) = \eta(d-1) + 2 \geqslant |\eta|(d-1)$$

For $\rho = \frac{1}{\lambda(1-d)}$, f is superharmonic due to Proposition 3.4.

Define $f(\eta) := \rho^{|\eta|}$ for some $\rho \in (0, 1)$.

Calculate using $E_{\eta} := \{ \{x, y\} \in E \mid x \in \eta, y \notin \eta \}$:

$$\frac{\mathsf{d}}{\mathsf{d}t} \mathbb{E}_{\eta} f(\eta_t) \bigg|_{t=0} = (\rho^{-1} |\eta| - \lambda \cdot |E_{\eta}|) (1 - \rho) f(\eta)$$

$$\leq |\eta| (\rho^{-1} - \lambda (1 - d)) (1 - \rho) f(\eta)$$

Bound
$$|\mathbb{E}_{\eta}| \geqslant |\eta| \cdot (d+1) - 2 \cdot (|\eta| - 1) = \eta(d-1) + 2 \geqslant |\eta|(d-1)$$

For
$$\rho = \frac{1}{\lambda(1-d)}$$
, f is superharmonic due to Proposition 3.4.

Proposition 3.5 yields weak survival.

Literature

- LIGGETT, T. M. Stochastic Interacting Systems: Contact, Voter and Exclusion Processes.
 Springer Berlin Heidelberg, Berlin, Heidelberg, 1999, ch. Contact Processes, pp. 31–137.
- LIGGETT, T. M.
 Continuous Time Markov Processes An Introduction.
 American Mathematical Soc., Heidelberg, 2010, ch. 4.4 The contact process, pp. 161–175.