Spectral gap and cutoff of Simple Exclusion Process with IID conductances

Shangjie Yang



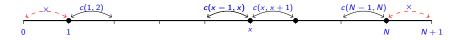
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Setup: Simple Exclusion Process with inhomogeneous conductance

Setup: Simple Exclusion Process (SEP)

Conductances: $(c(x, x+1))_{x \in \mathbb{N}}$ with values in $(0, \infty)$. SEP with k particles in [1, N] with conductances $c(x, x+1)_{x \in \mathbb{N}}$.



- (A) Each site is occupied by at most one particle (the exclusion rule).
- (B) At each edge $\{x, x+1\}$ with $1 \le x < N$, we place a Poisson clock with rate c(x, x+1) > 0. When a clock rings, we swap the contents of the two sites.

Setup

• State space (1: particle 0: empty site.)

$$\Omega_{N,k} \ := \ \left\{ \xi : \llbracket 1,N
rbracket o \{0,1\} \ \middle| \ \sum_{i=1}^N \xi(i) = k
ight\} \ .$$

• Generator: $(f:\Omega_{N,k}\mapsto \mathbb{R})$

$$(\mathcal{L}_{N,k}f)(\xi) := \sum_{i=1}^{N-1} c(i,i+1) [f(\xi \circ \tau_{i,i+1}) - f(\xi)],$$

where $\tau_{i,j}$ is the transposition of the two elements i and j.

• Uniform prob measure $\mu_{N,k}$ satisfies the detailed balance condition:

$$\mu(\xi)\mathcal{L}_{N,k}(\xi,\eta) = \mu(\eta)\mathcal{L}_{N,k}(\eta,\xi),$$

then μ is the invariant prob measure.

Setup

• Distance to equilibrium

$$d_{N,k}(t) := \max_{\xi \in \Omega_{N,k}} \|P_t^{\xi} - \mu_{N,k}\|_{\mathrm{TV}}.$$

 P_t^{ξ} : marginal distribution at instant t of the chain starting with ξ .

• ε-mixing time

$$t_{\mathrm{mix}}^{N,k}(\varepsilon) := \inf\{t \ge 0 : d_{N,k}(t) \le \varepsilon\}$$
.

• Cutoff: for all $\varepsilon \in (0,1)$,

$$\lim_{N\to\infty} \frac{t_{\mathrm{mix}}^{N,k}(\epsilon)}{t_{\mathrm{mix}}^{N,k}(1-\epsilon)} \; = \; 1 \, .$$

_{- t} image from Levin and Peres

Setup

ullet : Spectral gap ${
m gap}_{N,k}$: minimal nonzero eigenvalue of $-\mathcal{L}_{N,k}$

$$\operatorname{gap}_{N,k} := \inf_{f : \operatorname{Var}_{\mu_{N,k}}(f) > 0} \frac{-\langle f, \mathcal{L}_{N,k} f \rangle_{\mu_{N,k}}}{\operatorname{Var}_{\mu_{N,k}}(f)}$$

where
$$\operatorname{Var}_{\mu_{N,k}}(f) := \langle f, f \rangle_{\mu_{N,k}} - \langle f, \mathbf{1} \rangle_{\mu_{N,k}}^2$$
.

 Relation between spectral gap and mixing time/distance to equilibrium:

$$\frac{1}{\operatorname{gap}_{\mathsf{N},\mathsf{k}}}\log\frac{1}{2\varepsilon} \ \leq \ t_{\operatorname{mix}}^{\mathsf{N},\mathsf{k}}(\varepsilon) \ \leq \ \frac{1}{\operatorname{gap}_{\mathsf{N},\mathsf{k}}}\log\frac{1}{2\varepsilon\mu_{\mathsf{min}}}$$

where $\mu_{\min} := \min_{\xi \in \Omega_{N,k}} \mu_{N,k}(\xi)$.

$$\lim_{t\to\infty}\frac{1}{t}\log d_{N,k}(t) \ = \ -\mathrm{gap}_{N,k}\,.$$

Question: How does the disordered setup (inhomogeneous conductances) affect the system in terms of spectral gap/mixing time?

Previous Results

Homogeneous conductances $c(x, x + 1) \equiv 1$ for one particle (k = 1)

Spectral gap

$$\operatorname{gap}_{N,1} = 2(1 - \cos(\pi/N)) = (1 + o(1))\pi^2/N^2$$
.

- Eigenfunctions $g_i^{(N)}(x) := \cos(i\pi(x-1/2)/N), \quad 0 \le i < N.$
- Eigenvalues

$$-\lambda_i^{(N)} = -2\left(1-\cos(i\pi/N)\right) \quad \mathcal{L}_{N,1}g_i^{(N)} = -\lambda_i^{(N)}g_i^{(N)} \,. \label{eq:local_lo$$

Homogeneous conductances $c(x, x + 1) \equiv 1$ for many particles

ullet [Aldous] [Wilson] [Lacoin] Assuming $\liminf_{N o \infty} \min(k,N-k) = \infty$,

$$t_{\min}^{N,k}(\varepsilon) = (1+o(1))\frac{N^2}{2\pi^2}\log k$$
, $\operatorname{gap}_{N,k} = \operatorname{gap}_{N,1} = (1+o(1))\frac{\pi^2}{N^2}$.

Previous results

Inhomogeneous conductance c(x, x + 1) > 0

 Aldous' spectral gap conjecture (Proved by [Caputo, Liggett, Richthammer, JAMS '10]):

$$\operatorname{gap}_{N,k} = \operatorname{gap}_{N,1}, \quad \forall k \in [1, N-1].$$

• A function $f: [\![1,N]\!] \to \mathbb{R}$ for $2 \le b \le c \le N-1$ Local maximum at $[\![b,c]\!]$ if f is constant on $[\![b,c]\!]$, f(b-1) < f(b) and f(c) > f(c+1).

Analogous definition holds for a local minimum.

f is j-monotone if it displays exactly (j-1) distinct local extrema in [2, N-1].

Nodal domains:

#connected components of
$$\{x \in [1, N], f(x) \neq 0\}$$
.

• [Miclo]: $L_{N,1}g_i^{(N)} = -\lambda_i^{(N)}g_i^{(N)}$ with $0 = \lambda_0^{(N)} < \lambda_1^{(N)} < \cdots \lambda_{N-1}^{(N)}$ $g_i^{(N)}$ is *i*-monotone and has i+1 nodal domains.

Our results

Proposition (Y. '24)

For any positive conductances $(c(x, x + 1))_{x \in \mathbb{N}}$, $g_1^{(N)}$ is strictly monotone.

Write r(x, x+1) := 1/c(x, x+1) and $r(n, m) := \sum_{x=n}^{m-1} r(x, x+1)$. Assume (LLN) condition

$$\limsup_{N\to\infty} \frac{1}{N} \sup_{2\le m\le N} \left| \left(r^{(N)}(1,m) - (m-1) \right| = 0.$$
 (LLN)

When $(r^{(N)}(x-1,x))_{2\leq x\leq N}$ is IID with expectation $\mathbb{E}[r(x,x+1)]=1$, by the strong LLN we have

$$\mathbb{P}\left(\lim_{N\to\infty}\frac{1}{N}\max_{2\leq m\leq N}|r(1,m)-(m-1)|=0\right)=1.$$

Our results

Theorem (Y. '24)

If the (LLN) condition on the resistances holds, we have

$$\lim_{N\to\infty}\frac{N^2\mathrm{gap}_N}{\pi^2}\ =\ 1\,.$$

Furthermore, concerning the shape and (weighted) derivative of the eigenfunction g_1 with $g_1(1) := 1$ corresponding to the spectral gap, i.e. $\Delta^{(c)}g_1 = -\mathrm{gap}_N \cdot g_1$ and setting

$$h(x) := \cos\left(\frac{\pi(x-1/2)}{N}\right), \quad \forall x \in \llbracket 1, N
rbracket,$$

we have
$$((c\nabla f)(x) := c(x-1,x)[f(x)-f(x-1)])$$

 $\lim_{N\to\infty} \sup_{x\in [\![1,N]\!]} |g_1(x)-h(x)| = 0$,
 $\lim_{N\to\infty} \sup_{x\in [\![1,N]\!]} |N(c\nabla g_1)(x)-N(\nabla h)(x)| = 0$.

Our results

Remark

The method in the forementioned theorem also works for the other j-monotone eigenfunctions under the (LLN) assumption, i.e. with $K_0 \in \mathbb{N}$ being any prefixed constant, for all $1 \le i \le K_0$,

$$\lim_{N\to\infty} |\lambda_i N^2/\pi^2 - i^2| = 0,$$

$$\lim_{N\to\infty} \sup_{x\in [\![1,N]\!]} \left| g_i(x) - \cos\left(\frac{i\pi(x-1/2)}{N}\right) \right| = 0,$$

$$\lim_{N\to\infty} \sup_{x\in [\![1,N]\!]} |N(c\nabla g_i)(x) - N(\nabla h_i)(x)| = 0,$$

where $g_i(1) = 1$.

Our results: mixing time

Assumption

Exist constants $v \in (0,1)$ and $C_{\mathbb{P}} > 0$, a sequence of positive numbers $(\bar{\Upsilon}_N)_N > 0$ with $\lim_{N \to \infty} \bar{\Upsilon}_N = 0$ and $\lim_{N \to \infty} \bar{\Upsilon}_N \log N = \infty$ such that

$$\max_{1 \le x < N} r(x, x+1) \le C_{\mathbb{P}} \exp\left((\log N)^{v}\right),$$
$$\min_{1 \le x < N} r(x, x+1) \ge \bar{\Upsilon}_{N}.$$

Exists $\varrho \in (0,1]$ and $c_{\varrho} > 0$ such that

$$c_{\varrho}N^{\varrho} \leq k_{N} \leq N/2.$$

Theorem (Y. '24)

Under (LLN) and the assumption above, for all $\varepsilon \in (0,1)$ we have

$$\lim_{N\to\infty} \frac{2\pi^2 t_{\rm mix}^{N,k}(\varepsilon)}{N^2 \log k_N} \; = \; 1 \, .$$

Outline

- Idea for the j-monotonicity of eigenfunctions
- Idea for the spectral gap
- Idea for the shape & derivative of eigenfunction
- Idea for the lower bound on the mixing time
- Idea for the upper bound on the mixing time

$$\begin{split} \mathcal{L}_{\textit{N},1} \text{ is a symmetric matrix. Then it is diagonalizable: } g_0 &= \textbf{1} \text{ and } \\ \begin{cases} 0 &= \lambda_0 < \lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_{\textit{N}-1} \,, \\ \mathcal{L}_{\textit{N},1}g_i &= -\lambda_i g_i \text{ and } g_i(1) = 1 \,, \qquad \forall \, i \in \llbracket 0,\textit{N}-1 \rrbracket \,, \\ \frac{1}{\textit{N}} \sum_{x=1}^{\textit{N}} g_i(x)g_j(x) &= \textit{C}_{\textit{i},j}\delta_{\textit{i},j} \,, \qquad \forall \, i,j \in \llbracket 0,\textit{N}-1 \rrbracket \,. \end{cases} \end{split}$$

 $\delta_{i,j}$: Kronecker delta $(C_{i,i})_i$ are some positive constants. Observe:

$$(c
abla g_i)(x+1)-(c
abla g_i)(x)=-\lambda_i g_i(x)\Rightarrow \ (c
abla g_i)(x+1)=-\lambda_i \sum_{y=1}^x g_i(y)\,.$$

Given $c(x, x+1)_x$, $g_i(1) = 1$ and λ_i together determine g_i , implying $0 = \lambda_0 < \lambda_1 < \lambda_2 < \cdots < \lambda_{N-1}$.

Assuming g_i is i-monotone, use the variational formula to show g₁ is strictly monotone.

 $F_i(\xi) := \sum_{x=1}^N g_i(x)\xi(x)$ is an eigenfunction of $\mathcal{L}_{N,k}$ with eigenvalue $-\lambda_i$. F_1 is monotone in the natural partial order $\Rightarrow gap_{N,k} = \lambda_1$.

Setting c(N, N+1) = 1, for $\lambda > 0$, define $f^{\lambda} : [0, N+1] \mapsto \mathbb{R}$ by $f^{\lambda}(0) = f^{\lambda}(1) = 1$ and for $x \in [1, N]$,

$$f^{\lambda}(x+1) = f^{\lambda}(x) + \frac{1}{c(x,x+1)} \left[(c\nabla f^{\lambda})(x) - \lambda f^{\lambda}(x) \right].$$

Note that (the restriction to $[\![1,N]\!]$ of) f^λ is an eigenfunction of $\mathcal{L}_{N,1}$ if and only if

$$f^{\lambda}(N+1) = f^{\lambda}(N).$$

There is no eigenfunction satisfying $f^{\lambda}(1) = 0$ or $f^{\lambda}(N) = 0$.

For $\lambda > 0$ and $x \in [1, N+1]$, we set

$$b(\lambda,x) := -\frac{(c\nabla f^{\lambda})(x)}{f^{\lambda}(x-1)}$$

convention: $b(\lambda, x) = \overline{\infty}$ if $f^{\lambda}(x - 1) = 0$, and $\overline{\mathbb{R}} = \mathbb{R} \cup \{\overline{\infty}\}$. We have

$$b(\lambda, x+1) = \frac{b(\lambda, x)}{1 - c(x-1, x)^{-1}b(\lambda, x)} + \lambda.$$

Given a fixed c > 0, define $\Xi^{(c)} : \mathbb{R} \times \overline{\mathbb{R}} \to \overline{\mathbb{R}}$ as

$$\Xi^{(c)}(\lambda,b) = \frac{b}{1-c^{-1}b} + \lambda.$$

The function $b \mapsto \Xi^{(c)}(\lambda, b)$ may have zero, one or two fixed points depending on the values of λ and c, see the following figure.

$$\Xi^{(c)}(\lambda,b) = \frac{b}{1-c^{-1}b} + \lambda.$$

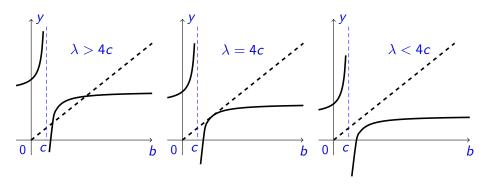


Figure: Solid lines: $b \mapsto \Xi^{(c)}(b,\lambda)$ with $\lambda > 0$ fixed. Black dashed lines: y = b. Blue dashes lines: b = c.

If $b \mapsto \Xi^{(c)}(\lambda, b)$ has fixed points b_1 and b_2 (not necessarily distinct) such that $b_1 \leq b_2$, we define $I(\lambda, c) = [b_1, b_2]$. Otherwise, set $I(\lambda, c) = \emptyset$.

Define the "angle mapping" function

$$\varphi(c,\lambda,\theta) := \inf\{\theta' \ge \theta + \pi \mathbf{1}_{I(\lambda,c)}(\tan \theta) : \tan \theta' = \Xi^{(c)}(\lambda,\tan \theta)\}.$$

Recursively define an "angle" $\theta(\lambda, x)$: $\theta(\lambda, 1) = 0$ and for $x \in [1, N]$,

$$\theta(\lambda, x+1) := \varphi(c(x-1, x), \lambda, \theta(\lambda, x))$$

with convention: $tan(\pi/2 + k\pi) = \overline{\infty}$ for $k \in \mathbb{Z}$.

Lemma

For fixed $c, \lambda > 0$, the map $\theta \mapsto \varphi(c, \lambda, \theta)$ is continuous and strictly increasing.

Lemma

For fixed $c, \theta > 0$, the map $\lambda \mapsto \varphi(c, \lambda, \theta)$ is strictly increasing and uniformly continuous in θ .

Lemma

For fixed c > 0, the map $(\lambda, \theta) \mapsto \varphi(c, \lambda, \theta)$ is jointly continuous.

 f^{λ} is an eigenfunction if and only if $\theta(\lambda, N+1)$ is a multiple of π .

$$f^{\lambda}$$
 is an eigenfunction \Leftrightarrow $\theta(\lambda, N+1) = k\pi$ for $k \in \llbracket 0, N-1
rbracket$.

Let $\lambda_k > 0$ denote the unique number satisfying $\theta(\lambda_k, N+1) = k\pi$ and set $f_k := f^{\lambda_k}$. Let $x_i \in [\![1,N]\!]$ such that $\theta(\lambda_k,x_i) \leq i\pi < \theta(\lambda_k,x_i+1)$ for $i \in [\![1,k-1]\!]$.

Lemma

For λ_k mentioned above and the associated sequence $(x_i)_i$, we have that $\#\{(x_i)_i\} = k-1, \ 1 < x_i < N$ are the local extrema of f_k (or the pair $\{x_i-1,x_i\}$ when $\theta(\lambda_k,x_i)=i\pi$) and no any other local extrema.

Idea: the spectral gap

Idea for the spectral gap

Setting $B^{(N)}(x) := b(\lambda, x)N$ and $\lambda := \alpha/N^2$, we have

$$B^{(N)}(x+1) = \frac{B^{(N)}(x)}{1 - N^{-1}r^{(N)}(x-1,x)B^{(N)}(x)} + \frac{\alpha}{N},$$

which starts from $B^{(N)}(1) := 0$.

$$N[B(x+1) - B(x)] = \frac{r(x-1,x)B(x)^2}{1 - B(x)r(x-1,x)N^{-1}} + \alpha$$

Intuition: the asymptotic ODE

$$\begin{cases} \frac{\mathrm{d}y}{\mathrm{d}x} = y^2 + \alpha, & x \in (0,1) \\ y(0) = 0. \end{cases}$$

Its unique solution:

$$y(x) = \sqrt{\alpha} \tan \left(\sqrt{\alpha} \cdot x \right).$$

Therefore $\alpha = i^2 \pi^2$.

Idea: shape/derivative of the eigenfunction

Idea for shape of the eigenfunction

Eigenfunction corresponding to the spectral gap when $r(j-1,j) \equiv 1$

$$h(x) = h_N(x) = \cos\left(\frac{\pi(x-1/2)}{N}\right).$$

The spectral gap is

$$\overline{\lambda} \; := \; 2 \left[1 - \cos \left(\frac{\pi}{\textit{N}} \right) \right] \; = \; \frac{\pi^2}{\textit{N}^2} + O \left(\frac{1}{\textit{N}^4} \right) \; .$$

By $b(\lambda,x)=-\frac{(c\nabla g)(x)}{g(x-1)}$ and $b(\lambda,x)=B(x)/N$, for $x\geq 2$ we have

$$g(x) = [1 - r(x - 1, x)N^{-1}B(x)]g(x - 1).$$

Writing u(x) := h(x) - g(x), we have

$$u(x) = u(x-1)\left[1 - \frac{r(x-1,x)B(x)}{N}\right] + \frac{h(x-1)}{N}\left[r(x-1,x)B(x) - \overline{B}(x)\right].$$

Iterate the equation above to conclude the proof for $x \leq N/3$.

Idea for the derivative of the eigenfunction

For $x \le N/3$: by

$$(c\nabla g_i)(x+1) = -\lambda_i \sum_{y=1}^x g_i(y),$$

we have

$$|N(c\nabla g)(x) - N(\nabla h)(x)|$$

$$= \left|-N\lambda_1 \sum_{k=1}^{x-1} g(k) + N\overline{\lambda} \sum_{k=1}^{x-1} h(k)\right|$$

$$\leq \left|-N\lambda_1 \sum_{k=1}^{x-1} [g(k) - h(k)]\right| + \left|N(\overline{\lambda} - \lambda_1) \sum_{k=1}^{x-1} h(k)\right|$$

$$\leq N\lambda_1 \sum_{k=1}^{x-1} |[g(k) - h(k)]| + N|\overline{\lambda} - \lambda_1|(x-1).$$

For $N/3 \le x \le 2N/3$: use A(x) = 1/B(x)

$$A(x)\left[1-\frac{g(x)}{g(x-1)}\right] = r(x-1,x)N^{-1}.$$

Idea: the lower bound on the mixing time

Idea for the lower bound on the mixing time

$$F(\xi) = F_1(\xi) = \sum_{1 \le x \le N} \xi(x) g_1(x)$$

is an eigenfunction satisfying $\mathcal{L}_{N,k}{ ext{F}} = -\mathrm{gap}_N \cdot { ext{F}}.$ For $t_0 > 0$, define

$$F(t,\xi) := e^{\lambda_1(t-t_0)} F(\xi), \quad \forall \ \xi \in \Omega_{N,k},$$

and study the Dynkin martingale

$$\begin{split} M_t \; &:= \; F(t,\eta_t^{\nu}) - F(0,\eta_0^{\nu}) - \int_0^t \left(\partial_s + \mathcal{L}_{N,k}\right) F(s,\eta_s^{\nu}) \; \mathrm{d}s \,. \\ \mathbf{E} \left[\mathrm{F} \left(\eta_{t_0}^{\nu} \right) \right] \; &= \; \mathbf{E} \left[F\left(t_0, \eta_{t_0}^{\nu} \right) \right] \; = \; \mathbf{E} \left[F(0,\eta_0^{\nu}) \right] \; = \; e^{-\lambda_1 t_0} \mathbf{E} \left[\mathrm{F} \left(\eta_0^{\nu} \right) \right] \,. \\ \mathbf{E} [M_{t_0}^2] &= \mathbf{E} [\int_0^{t_0} \partial_s \langle M \rangle_s \mathrm{d}s \right] \\ \overline{\eta}_t^{\nu} (x,x+1) &:= \eta_t^{\nu} (x) \left(1 - \eta_t^{\nu} (x+1) \right) + \eta_t^{\nu} (x+1) \left(1 - \eta_t^{\nu} (x) \right) \\ \partial_t \langle M_{\cdot} \rangle_t \; &= \; e^{2\lambda_1 (t-t_0)} \sum_{s=1}^{N-1} \overline{\eta}_t^{\nu} (x,x+1) r(x,x+1) \left[c(x,x+1) (g(x) - g(x+1)) \right]^2 \,. \end{split}$$

Idea for the lower bound on the mixing time

At equilibrium

$$\mathbf{E}\left[\mathrm{F}(\eta_{t_0}^{\mu})\right] = \mu_{N,k}\left(\mathrm{F}\right) = \frac{k}{N} \sum_{1 < x < N} g_1(x) = 0, \qquad \mathrm{Var}_{\mu}(\mathrm{F}) \asymp k.$$

1 If ν concentrates at one configuration, then

$$\mathbf{E} \left[\mathbf{F} (\eta_{t_0}^{\nu}) - \mathbf{E} \left[\mathbf{F} (\eta_{t_0}^{\nu}) \right] \right]^2 = \mathbf{E} \left[F(t_0, \eta_{t_0}^{\nu}) - F(0, \eta_0^{\nu}) \right]^2 = \mathbf{E} \left[M_{t_0}^2 \right].$$

2 If ν is non-degenerated, we have

$$\begin{split} & \mathbf{E} \left[\mathbf{F}(\eta_{t_0}^{\nu}) - \mathbf{E} \left[\mathbf{F}(\eta_{t_0}^{\nu}) \right] \right]^2 \\ & = \mathbf{E} \left[F(t_0, \eta_{t_0}^{\nu}) - F(0, \eta_0^{\nu}) + F(0, \eta_0^{\nu}) - \mathbf{E} \left[F(0, \eta_0^{\nu}) \right] \right]^2 \\ & \leq 2 \mathbf{E} \left[M_{t_0}^2 \right] + 2 \mathbf{E} \left[F(0, \eta_0^{\nu}) - \mathbf{E} \left[F(0, \eta_0^{\nu}) \right] \right]^2 \,. \end{split}$$

If $N/64 \le k \le N/2$, take $\nu = \delta_{\wedge}$.

If $(\log N)^{1+\gamma} \le k < N/64$, take ν as follows: sample a configuration according to $\mu_{N,2k}$, keep the first k particles and project the rest to be empty sites.

An explanation for the lower bound $t_{\text{mix}} \geq \frac{1}{2\lambda_1} \log k - \frac{C}{\lambda_1}$:

$$ke^{-\lambda_1\cdot\left(\frac{1}{2\lambda_1}\log k-\frac{c}{\lambda_1}\right)}=e^{C}\sqrt{k}.$$

Idea: the upper bound on the mixing time

Idea: the upper bound on the mixing time Height function:

$$\xi \in \Omega_{N,k} \quad \to \quad h^{\xi}(x) := \sum_{y=1}^{x} \xi(y) - \frac{k}{N}x.$$

A partial order:

$$\left(\xi \leq \xi'\right) \quad \Leftrightarrow \quad \left(h^{\xi}(x) \leq h^{\xi'}(x), \forall x \in \llbracket 1, N \rrbracket \right).$$

Attractive:

$$\left(h^\xi \leq h^{\xi'} \right) \quad \Rightarrow \quad \left(\forall \ t \geq 0, \ h^\xi_t \leq h^{\xi'}_t \right) \,.$$

Coalescing time:

$$T_1 := \inf \left\{ t \ge 0 : h_t^{\wedge} = h_t^{\mu} \right\} ,$$

$$T_2 := \inf \left\{ t \ge 0 : h_t^{\vee} = h_t^{\mu} \right\} .$$

Idea: the upper bound on the mixing time

Construct a supermartingale: inspired by [Wilson, '04], embed the segment $[\![1,N]\!]$ in $[\![-\lfloor\delta N\rfloor],N+\lfloor\delta N\rfloor]\!]$ and place conductance $(c(x,x+1)=1)_{x\not\in[1,N-1]}$. The principle eigenfunction satisfies:

$$\lim_{N\to\infty} \sup_{x\in \llbracket -|\delta N|,\ N+|\delta N|\rrbracket} \left| G(x) - \cos\left(\frac{\pi(x+\lfloor \delta N\rfloor+1/2)}{\bar{N}}\right) \right| \ = \ 0 \ .$$

Define $\bar{G}(x) := G(x) - G(x+1) > 0$ and

$$\mathbf{F}(\xi) := \sum_{x=1}^{N-1} h^{\xi}(x) \bar{G}(x)$$
.

For $\xi, \, \xi' \in \Omega_{N,k}$ with $\xi \leq \xi'$, since $h^{\xi}(x) \leq h^{\xi'}(x)$ and $\bar{G}(x) > 0$,

$$F(\xi) \leq F(\xi')$$
.

Furthermore, if $\xi \leq \xi'$ with $\xi \neq \xi'$, we have $\mathbf{F}(\xi) < \mathbf{F}(\xi')$.

Idea: upper bound on the mixing time

Using
$$h^{\xi}(0) = h^{\xi}(N) = 0$$
 and for $x \in \llbracket 1, N-1
rbracket$

$$\left(\mathcal{L}_{N,k} h^{\xi} \right) (x) = c(x, x+1) \left[\xi(x+1) - \xi(x) \right]$$

$$= c(x, x+1) \left[\left(h^{\xi}(x+1) - h^{\xi}(x) \right) - \left(h^{\xi}(x) - h^{\xi}(x-1) \right) \right]$$

we obtain

$$(\mathcal{L}_{N,k}\mathbf{F})(\xi) = \sum_{x=1}^{N-1} \bar{G}(x) \left(\mathcal{L}_{N,k} h^{\xi} \right)(x)$$

$$= -\bar{\lambda}_1 \mathbf{F}(\xi) - h^{\xi}(1) c(0,1) \bar{G}(0) - h^{\xi}(N-1) c(N,N+1) \bar{G}(N)$$

where $\bar{\lambda}_1$ is the spectral gap of the system in the longer line segment.

Idea: upper bound on the mixing time

For $\xi \leq \xi'$,

$$\begin{aligned} & \left(\mathcal{L}_{N,k} \mathbf{F} \right) (\xi') - \left(\mathcal{L}_{N,k} \mathbf{F} \right) (\xi) \ = \ -\bar{\lambda}_1 \left[\mathbf{F} (\xi') - \mathbf{F} (\xi) \right] \\ & - \left[h^{\xi'} (1) - h^{\xi} (1) \right] c(0,1) \bar{G}(0) - \left[h^{\xi'} (N-1) - h^{\xi} (N-1) \right] c(N,N+1) \bar{G}(N) \\ & \le \ -\bar{\lambda}_1 \left[\mathbf{F} (\xi') - \mathbf{F} (\xi) \right] \ . \end{aligned}$$

Then $(\mathbf{F}(h_t^{\wedge}) - \mathbf{F}(h_t^{\mu}))_{t\geq 0}$ is a supermartingale with decay rate $\bar{\lambda}_1$.

Combine the approachs in [Lacoin AOP'16] and [Labbé, Lacoin AAP'20] to adapt to the disordered setup to conclude the proof.

