

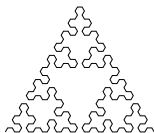
Laplacian growth & sandpiles on the Sierpinski gasket

Limit shape universality, fluctuations & beyond

Joe P. Chen

Department of Mathematics
Colgate University
Hamilton, NY

Probability & Statistical Physics Seminar
Department of Mathematics
The University of Chicago
April 26, 2019



This talk gives a unified treatment of the following 3 papers:

① **Internal DLA on Sierpinski gasket graphs.**

JPC, Wilfried Huss, Ecaterina Sava-Huss, and Alexander Teplyaev.

[arXiv:1702.04017](https://arxiv.org/abs/1702.04017). To appear in "Analysis & Geometry on Graphs & Manifolds," London Mathematical Society Lecture Notes, Cambridge University Press (2019+).

② **Divisible sandpiles on Sierpinski gasket graphs.**

Wilfried Huss and Ecaterina Sava-Huss.

[arXiv:1702.08370](https://arxiv.org/abs/1702.08370). *Fractals* (2019).

③ **Laplacian growth & sandpiles on the Sierpinski gasket: limit shape universality & exact solutions.**

JPC and Jonah Kudler-Flam.

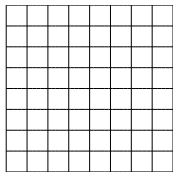
[arXiv:1807.08748](https://arxiv.org/abs/1807.08748). Under review at *Ann. Inst. Henri Poincaré Comb. Phys. Interact.* (2019+).

Also many thanks to:

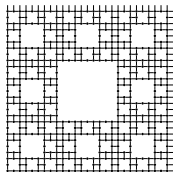
Lionel Levine*, Bob Strichartz (and his REU students), LEGO, and Super Mario Bros.

*Lionel suggested this problem to me in 2012.

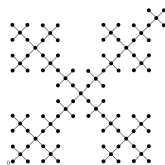
Laplacian growth on lattices and graphs



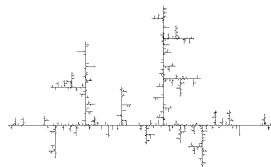
Square lattice



Sierpinski carpet

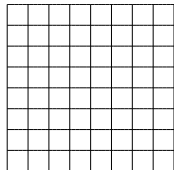


Vicsek tree

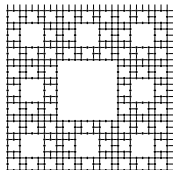


Random dendrite [by David Croydon]

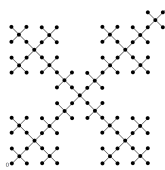
Laplacian growth on lattices and graphs



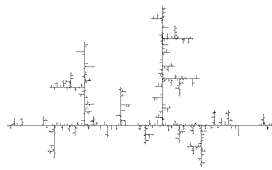
Square lattice



Sierpinski carpet



Vicsek tree



Random dendrite [by David Croydon]

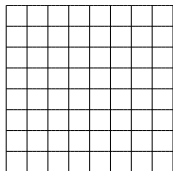
Internal diffusion-limited aggregation (IDLA)

Fix a distinguished vertex o .

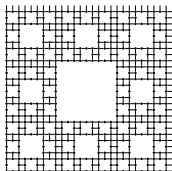
Set $\mathcal{I}(0) = \emptyset$.

For $n \geq 1$, define inductively $\mathcal{I}(n) := \mathcal{I}(n-1) \cup \{X_{\tau(\mathcal{I}(n-1)^c)}^{(n)}\}$, where $X^{(i)}$ are i.i.d. **random walks** started from o , and $\tau(A)$ is the first hitting time of A .

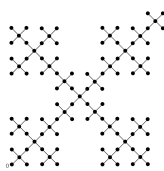
Laplacian growth on lattices and graphs



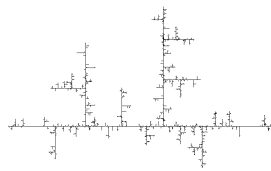
Square lattice



Sierpinski carpet

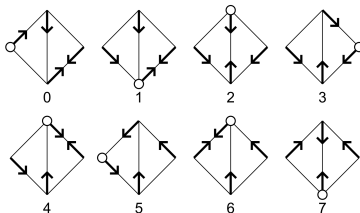


Vicsek tree

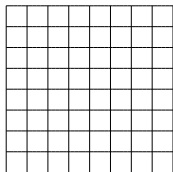


Random dendrite [by David Croydon]

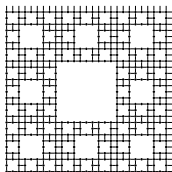
Rotor walk (derandomized random walk)



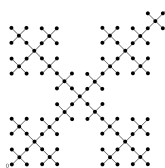
Laplacian growth on lattices and graphs



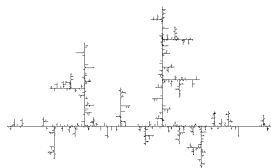
Square lattice



Sierpinski carpet



Vicsek tree



Random dendrite [by David Croydon]

Rotor-router aggregation

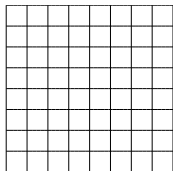
Fix a distinguished vertex o .

Set $\mathcal{R}(0) = \emptyset$.

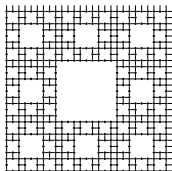
For $n \geq 1$, define inductively $\mathcal{R}(n) := \mathcal{R}(n-1) \cup \{Y_{\tau(\mathcal{R}(n-1)^c)}^{(n)}\}$, where $Y^{(i)}$ are **rotor walks** started from o , and $\tau(A)$ is the first hitting time of A .

[Note that the rotor environment evolves in time!]

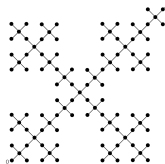
Laplacian growth on lattices and graphs



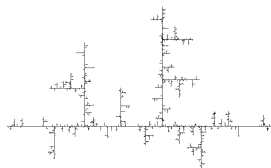
Square lattice



Sierpinski carpet

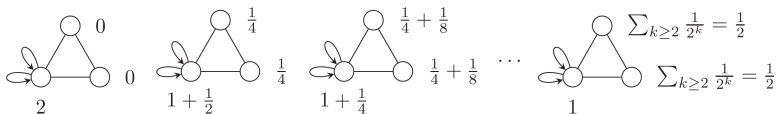


Vicsek tree

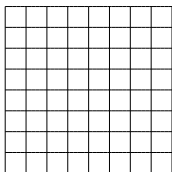


Random dendrite [by David Croydon]

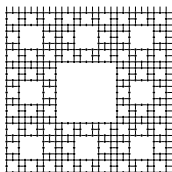
Divisible sandpiles



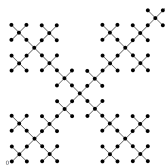
Laplacian growth on lattices and graphs



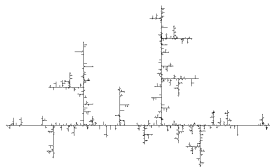
Square lattice



Sierpinski carpet

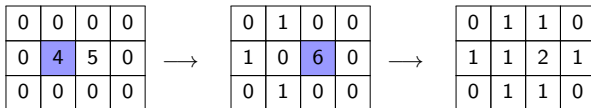


Vicsek tree



Random dendrite [by David Croydon]

Abelian sandpiles



IDLA

Rotor-router

Abelian sandpiles

- Characterize the **limit shapes** (and fluctuations about the scaling limit) in each of the models.
- Fix a locally finite graph, and run all the growth models starting from o . Do the limit shapes coincide? (**Limit shape universality** [Levine-Peres '17])
- **Abelian sandpile model**: can also study the sandpile patterns! Does there exist a limit sandpile pattern? Other observables?

Limit shapes for Laplacian growth & sandpiles

\mathbb{Z}^d ($d \geq 2$) For all models: Launch $|B_o(n)|$ chips from o .

Model	Shape theorem/conjecture
IDLA	In/out-radius $\left\{ \begin{array}{l} n \pm \mathcal{O}(\log n), \quad d = 2 \\ n \pm \mathcal{O}(\sqrt{\log n}), \quad d \geq 3 \end{array} \right\}^{\alpha, \beta, \gamma, \delta}$
Rotor-router aggregation	In-radius $n - c \log n$, out-radius $n + c' \log n$ $^{\kappa, \ell}$
Divisible sandpiles	In-radius $n - c$, out-radius $n + c'$ $^{\kappa}$
Abelian sandpiles	$(d = 2)$ Limit shape closer to a dodecagon than Euc $^{\kappa}$ Rigorous upper/lower estimates available (with a gap) $^{\kappa, \ell}$

$^{\alpha}$ Lawler–Bramson–Griffeath '92

$^{\beta}$ Lawler '95

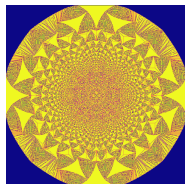
$^{\gamma}$ Asselah–Gaudillière '13 (2x)

$^{\delta}$ Jerison–Levine–Sheffield '13, '14

$^{\kappa}$ Levine–Peres '09

$^{\ell}$ Levine–Peres '17

$^{\ell}$ Fey–Levine–Peres '10

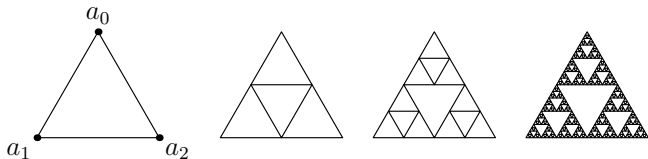


Levine–Peres, “Laplacian growth, sandpiles, and scaling limits.” *Bull. Amer. Math. Soc.* (2017).

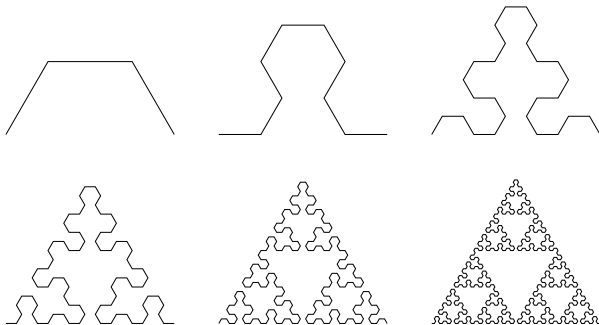
Not all 4 models have the same limit shape on \mathbb{Z}^d , $d \geq 2$.

Sierpinski gasket (and two possible approximations)

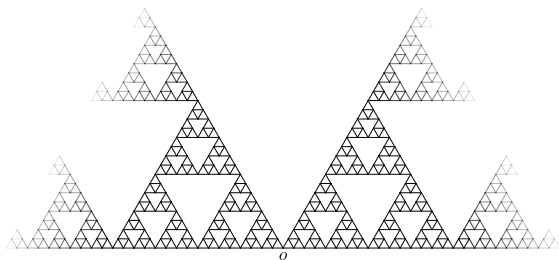
The usual approximation



Sierpinski arrowhead curve (space-filling)



What makes the Sierpinski gasket so special?



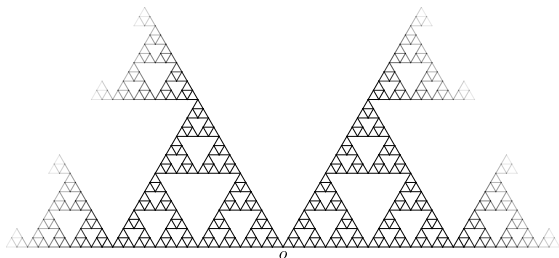
Geometry

- Self-similarity
- Discrete scale invariance
- Finite ramification: connected components separated by cut points
- Local (D_3) symmetries
- Special properties of spheres (centered at o)

Analysis & Probability [Kusuoka, Barlow, Perkins, Kigami, Strichartz, ...]

- Robust understanding of potential theory: random walk estimates, Green's function.

What makes the Sierpinski gasket so special?



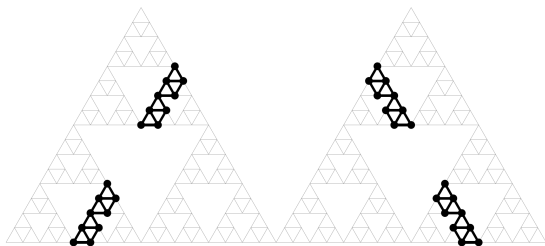
Geometry

- Self-similarity \Rightarrow Volume-doubling
- Discrete scale invariance \Rightarrow (arithmetic) renewal theorem applies
- Finite ramification: connected components separated by cut points \Rightarrow spatial “independence”
- Local (D_3) symmetries \Rightarrow Symmetries in Laplacian growth
- Special property of spheres (centered at o) \Rightarrow Sharp error control of shape boundary

Analysis & Probability [Kusuoka, Barlow, Perkins, Kigami, Strichartz, ...]

- Robust understanding of potential theory: random walk estimates, Green’s function.
 \Rightarrow Harmonic measure is (nearly) uniform on spheres

Special property of spheres in SG

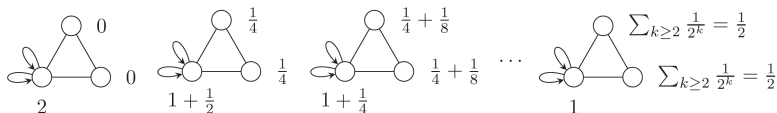


Inner boundary of A : $\partial_I A := \{x \in A : \exists y \in A^c, x \sim y\}$.

Lemma. For every $k \geq 1$, $b_k := |B_o(k)| - \frac{1}{2}|\partial_I B_o(k)| = |B_o(k-1)| + |\partial_I B_o(k-1)|$.

Odometer, least action principle

For divisible sandpiles



- **Odometer function** $u : V \rightarrow \mathbb{R}_+$.
 $u(x)$ counts the total amount of mass emitted from vertex x .
- Initial mass configuration μ_0 , odometer $u \Rightarrow$ get final mass configuration $\mu = \mu_0 + \Delta u$.
- **Least action principle**

$$u(x) = \inf\{w(x) \mid w : V \rightarrow \mathbb{R}_+ \text{ satisfies } \mu_0 + \Delta w \leq 1\}$$

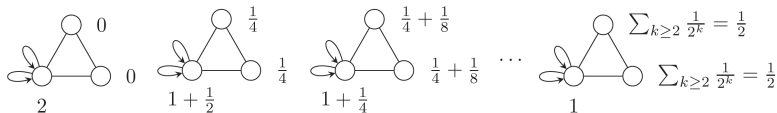
A discrete obstacle problem. Works for any graph, but may not be easy to solve in practice.

- Thanks to the abelian property, there is an easier approach.

Lemma. Let $u_* : V \rightarrow \mathbb{R}_+$, $\mathcal{A}_* := \{x \in V : u_*(x) > 0\}$ and $\mu_* := \mu_0 + \Delta u_*$. If \mathcal{A}_* is finite; $\mu_*(x) = 1$ for all $x \in \mathcal{A}_*$; and $\mu_* \leq 1$, then $u = u_*$.

- Analogous versions of odometer and LAP for: **rotor-router aggregation** (change Δ to the stack Laplacian Δ_ρ), **abelian sandpiles** (functions w must be \mathbb{Z} -valued).

Divisible sandpile shape theorem on SG



Theorem (Huss–Sava-Huss '17)

Starting from $\mu_0 = b_n \mathbf{1}_o$, the final divisible sandpile configuration is given by

$$\mu(x) = \begin{cases} 1, & \text{if } x \in B_o(n) \setminus \partial_1 B_o(n), \\ 1/2, & \text{if } x \in \partial_1 B_o(n), \\ 0, & \text{otherwise.} \end{cases}$$

The sandpile cluster $S(b_n)$ equals $B_o(n - 1)$.

Corollary

For any $m \geq 0$, let $n_m = \max\{k \geq 0 : b_k \leq m\}$. Then the sandpile cluster $S(m)$ on SG with initial mass m at o satisfies $B_o(n_m - 1) \subset S(m) \subset B_o(n_m)$.

Heuristic. Using the divisible sandpile shape/odometer, one can gain good control of shape/odometer for RRA & IDLA.

How is this heuristic used in practice?

Using divisible sandpiles to analyze RRA & IDLA

Heuristic. Using the divisible sandpile shape/odometer, one can gain good control of shape/odometer for RRA & IDLA.

How is this heuristic used in practice?

An exact fast simulation algorithm [Friedrich-Levine, *Random Structures Algorithms* '13]

- 1 Input an approximate odometer u_1 , get $\sigma_1 = \sigma_0 + \Delta_\rho u_1$.
- 2 Correction #1: Fire hills and unfire holes in σ_1 , return σ_2 .
- 3 Correction #2: Reverse cycle-popping in σ_2 [cf. Wilson's algorithm '96], return correct config/odometer.

Proof. Least action principle.

Note. Δ_ρ is the **stack Laplacian** which depends on the rotor mechanism ρ , and is in general a nonlinear operator.

An exact fast simulation algorithm [Friedrich-Levine, *Random Structures Algorithms* '13]

- 1 Input an approximate odometer u_1 , get $\sigma_1 = \sigma_0 + \Delta_\rho u_1$.
- 2 Correction #1: Fire hills and unfire holes in σ_1 , return σ_2 .
- 3 Correction #2: Reverse cycle-popping in σ_2 [cf. Wilson's algorithm '96], return correct config/odometer.

Proof. Least action principle.

Note. Δ_ρ is the **stack Laplacian** which depends on the rotor mechanism ρ , and is in general a nonlinear operator.

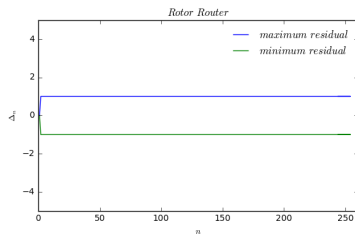
- Dramatic speed-up in simulating RRA & IDLA (vs. brute-force inductive aggregation).
- The closer u_1 is to the correct odometer, the fewer corrections are needed.
- **Luckily for us:** When choosing u_1 to be the divisible sandpile odometer on SG , the algorithm works to prove a sharp rotor-router shape theorem on SG !

Theorem (C.–Kudler-Flam '18)

Let $n_m = \max\{k \geq 0 : b_k \leq m\}$. Then for any periodic simple rotor mechanism,

$$B_o(n_m - 2) \subset \mathcal{R}(m) \subset B_o(n_m), \quad \forall m \in \mathbb{N}.$$

Numerics confirms that the bounds are sharp.



Theorem (C.–Kudler-Flam '18)

Let $n_m = \max\{k \geq 0 : b_k \leq m\}$. Then for any periodic simple rotor mechanism,

$$B_o(n_m - 2) \subset \mathcal{R}(m) \subset B_o(n_m), \quad \forall m \in \mathbb{N}.$$

Proof idea. Start RRA with b_n particles. Use the divisible sandpile odometer u_n^{DS} as the input odometer into the F-L algorithm, then correct the errors, which takes place predominantly on the boundary.

$$\Delta_\rho u_n^{\text{DS}}(x) \in \begin{cases} \{0, 1, 2\}, & \text{if } x \in S_o(n) \setminus \partial_I B_o(n), \\ \{0, 1\}, & \text{if } x \in \partial_I B_o(n), \\ \{0\}, & \text{if } x \notin B_o(n). \end{cases}$$

Here $S_o(n) = B_o(n) \setminus B_o(n-1)$.

Theorem (C.–Kudler-Flam '18)

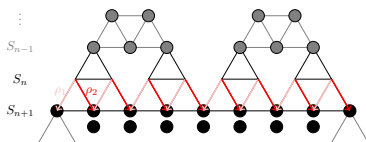
Let $n_m = \max\{k \geq 0 : b_k \leq m\}$. Then for any periodic simple rotor mechanism,

$$B_o(n_m - 2) \subset \mathcal{R}(m) \subset B_o(n_m), \quad \forall m \in \mathbb{N}.$$

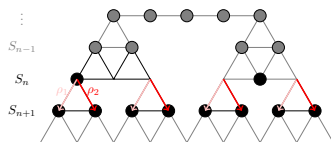
Proof idea. Start RRA with b_n particles. Use the divisible sandpile odometer u_n^{DS} as the input odometer into the F-L algorithm, then correct the errors, which takes place predominantly on the boundary.

An inductive proof in 2 acts:

- 1 “Fill the bulk”: Rotor particles cannot overrun $B_o(n + 1)$.
- 2 “Pull the marionette:” every vertex in $B_o(n)$ must be occupied.



(a) n odd



(b) n even

Theorem (C.–Huss–Sava–Huss–Teplyaev '17)

For every $\epsilon > 0$,

$$B_o(n(1 - \epsilon)) \subset \mathcal{I}(|B_o(n)|) \subset B_o(n(1 + \epsilon))$$

holds for all sufficiently large n , with probability 1.

Theorem (C.–Huss–Sava–Huss–Teplyaev '17)

For every $\epsilon > 0$,

$$B_o(n(1 - \epsilon)) \subset \mathcal{I}(|B_o(n)|) \subset B_o(n(1 + \epsilon))$$

holds for all sufficiently large n , with probability 1.

Inner bound proof idea.

- Establish a mean value inequality for the Green's function killed upon exiting $B_o(n)$.

$$\frac{1}{|B_o(n)|} \sum_{y \in B_o(n)} G^n(y, z) \leq G^n(o, z).$$

- Green's function $G(x, y)$ and exit time $\mathbb{E}_x[\tau_{B_x(r)}]$ estimates: well-known on SG.
- Implement the above into the machinery of Lawler–Bramson–Griffeath '92.

Theorem (C.–Huss–Sava–Huss–Teplyaev '17)

For every $\epsilon > 0$,

$$B_o(n(1 - \epsilon)) \subset \mathcal{I}(|B_o(n)|) \subset B_o(n(1 + \epsilon))$$

holds for all sufficiently large n , with probability 1.

Inner bound proof idea.

- Define

$$h_n(z) = |B_o(n)|G^n(o, z) - \sum_{y \in B_o(n)} G_n(y, z).$$

Then h_n solves the Dirichlet problem

$$\begin{cases} \Delta h_n = 1 - |B_o(n)|\mathbf{1}_o, & \text{on } B_o(n), \\ h_n = 0, & \text{on } (B_o(n))^c. \end{cases}$$

- Green's function $G(x, y)$ and exit time $\mathbb{E}_x[\tau_{B_x(r)}]$ estimates: well-known on SG.
- Implement the above into the machinery of Lawler–Bramson–Griffeath '92.

Theorem (C.–Huss–Sava–Huss–Teplyaev '17)

For every $\epsilon > 0$,

$$B_o(n(1 - \epsilon)) \subset \mathcal{I}(|B_o(n)|) \subset B_o(n(1 + \epsilon))$$

holds for all sufficiently large n , with probability 1.

Inner bound proof idea.

- Define

$$h_n(z) = |B_o(n)|G^n(o, z) - \sum_{y \in B_o(n)} G_n(y, z).$$

Divisible sandpile odometer problem

$$\begin{cases} \Delta u_n = 1 - |B_o(n)|\mathbf{1}_o, & \text{on } S(n), \\ u_n = 0, & \text{on } (S(n))^c. \end{cases}$$

- Green's function $G(x, y)$ and exit time $\mathbb{E}_x[\tau_{B_x(r)}]$ estimates: well-known on SG.
- Implement the above into the machinery of Lawler–Bramson–Griffeath '92.

Theorem (C.–Huss–Sava–Huss–Teplyaev '17)

For every $\epsilon > 0$,

$$B_o(n(1 - \epsilon)) \subset \mathcal{I}(|B_o(n)|) \subset B_o(n(1 + \epsilon))$$

holds for all sufficiently large n , with probability 1.

Outer bound *proof idea*.

- Adapt the algorithm of Duminił–Copin–Lucas–Yadin–Yehudayoff '13, by **pausing the IDLA process** when *either* the particle attaches to the aggregate or when it exits $B_o(n_j)$, where the n_j is defined inductively
→ using the *abelian* property of the IDLA process.
- With the following inputs, we can then implement the algorithm and use the **inner bound** to show there are no long outward tentacles, and hence control the **outer bound**.
 - ▶ **Geometric** input: Volume growth of balls and of annuli in SG.
 - ▶ **Potential theoretic** input: Show that the killed Green's function $G^n(x, y) \geq C(\epsilon) > 0$ for all $x, y \in B_o((1 - \epsilon)n)$, thanks to the **elliptic Harnack inequality** (proved by Kigami '01 on SG) and a chaining argument.

Sierpinski gasket (SG) For all models: Launch from the corner vertex o .

<i>Model</i>	<i>Initial chip #</i>	<i>Shape theorem/conjecture</i>
IDLA	$ B_o(n) $	In/out-radius $n \pm O(\sqrt{\log n})$ ^{1,2}
RRA	m	In-radius $n_m - 2$, out-radius n_m ²
DSM	m	In-radius $n_m - 1$, out-radius n_m ³
ASM	m	???

¹ C.–Huss–Sava–Huss–Teplyaev '17

² C.–Kudler–Flam '18

³ Huss–Sava–Huss '17

Limit shapes for Laplacian growth & sandpiles

Sierpinski gasket (SG) For all models: Launch from the corner vertex o .

Model	Initial chip #	Shape <i>theorem/conjecture</i>
IDLA	$ B_o(n) $	In/out-radius $n \pm O(\sqrt{\log n})$ ^{1,2}
RRA	m	In-radius $n_m - 2$, out-radius n_m ²
DSM	m	In-radius $n_m - 1$, out-radius n_m ³
ASM	m	Receiving set is a ball $B_o(r_m)$ $r_m = m^{1/d_H} [\mathcal{G}(\log m) + o(1)]$ as $m \rightarrow \infty$ ² (\mathcal{G} is an explicit $(\log 3)$ -periodic function)

¹ C.–Huss–Sava–Huss–Teplyaev '17

² C.–Kudler–Flam '18

³ Huss–Sava–Huss '17

Theorem (Limit shape universality on SG)

On SG, clusters in all 4 single-source growth models fill balls in the graph metric.

#1 nontrivial non-tree state space where **limit shape universality** has been proven.

The abelian sandpile model [Bak–Tang–Wiesenfeld '87, Dhar, Majumdar, ...]

0	0	0
0	4	0
0	0	0

 \longrightarrow

0	1	0
1	0	1
0	1	0

0	0	0	0
0	4	5	0
0	0	0	0

 \longrightarrow

0	1	0	0
1	0	6	0
0	1	0	0

 \longrightarrow

0	1	1	0
1	1	2	1
0	1	1	0

0	0	0	0
0	4	5	0
0	0	0	0

 \longrightarrow

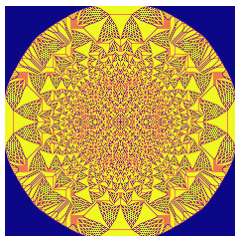
0	0	1	0
0	5	1	1
0	0	1	0

 \longrightarrow

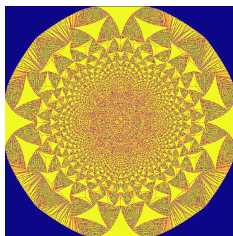
0	1	1	0
1	1	2	1
0	1	1	0

Sandpile growth on \mathbb{Z}^2 : Fractals in a sandpile

Lay m chips at the origin and stabilize. Rescale the lattice/cluster by $m^{1/d}$ in length.



$m = 10^5$



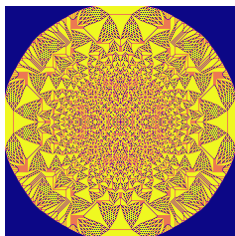
$m = 10^6$



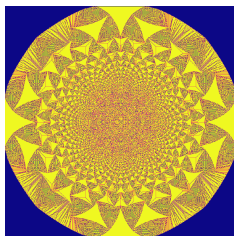
- Scaling limit of the patterns in weak- $*$ $L_\infty(\mathbb{R}^d)$. [Pegden–Smart '11]
- **Apollonian gaskets in the pattern**. [Numerically observed since 90s, proved by Levine–Pegden–Smart '12, '14. Latter is published in *Ann. Math.* '17]
→ Odometer function satisfies a “sandpile PDE” (integer superharmonic matrices).
- Stability of patterns [Pegden–Smart '17]
- The limit shape is NOT an Euclidean sphere, but rather close to a dodecagon. [No proofs yet]

Sandpile growth on \mathbb{Z}^2 : Fractals in a sandpile

Lay m chips at the origin and stabilize. Rescale the lattice/cluster by $m^{1/d}$ in length.



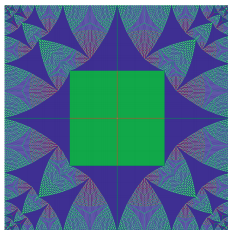
$m = 10^5$

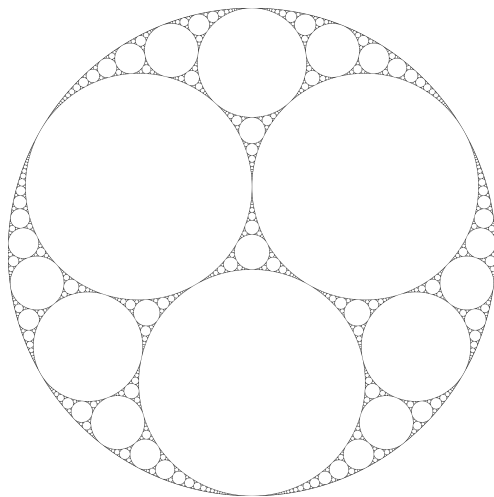


$m = 10^6$



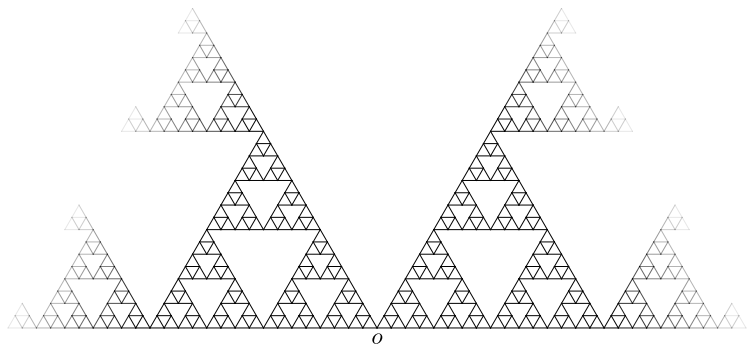
- Identity element of the sandpile group on a sinked finite square lattice.





By Time3000 [GFDL or CC BY-SA 4.0-3.0-2.5-2.0-1.0], from Wikimedia Commons
https://commons.wikimedia.org/wiki/File:Apollonian_gasket.svg

Let's play sandpiles on (the non-curved) SG!



Q. Is it possible to see fractal patterns in the sandpile on a fractal?

- It does not matter whether to solve it on the 1-sided SG or the 2-sided SG (symmetry).

Let's play sandpiles on (the non-curved) SG!

Key observations from simulations:

- Sandpile patterns exhibit periodicity.
- The set of all vertices receiving at least 1 chip is ALWAYS a ball in the graph metric.
- Radial explosions occur at periodic values of m . (Not seen on \mathbb{Z}^d or trees!)

Let's play sandpiles on (the non-curved) SG!

Key observations from simulations:

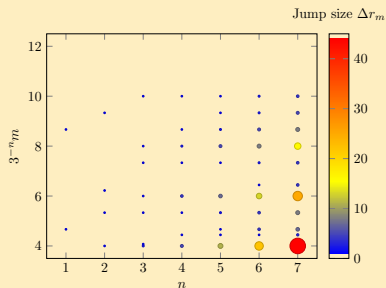
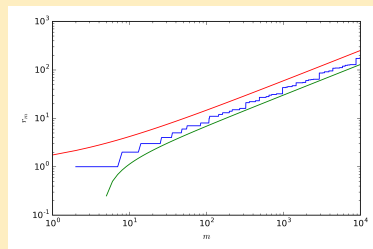
- Sandpile patterns exhibit periodicity.
- The set of all vertices receiving at least 1 chip is ALWAYS a ball in the graph metric.
- Radial explosions occur at periodic values of m . (Not seen on \mathbb{Z}^d or trees!)

Numerical work turned into insights & theorems!

- [Fairchild–Haim–Setra–Strichartz–Westura, arXiv:1602.03424] identified the sandpile growth mechanism.
- [C.–Kudler–Flam, arXiv:1807.08748] solved the sandpile growth problem EXACTLY.

Top-level abelian sandpile results: radial growth & explosion

Amazing (!!!) numerical discovery by Jonah Kudler-Flam (as a Colgate senior, May '17)

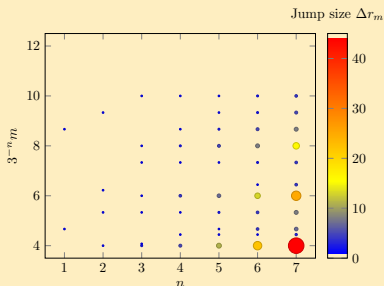
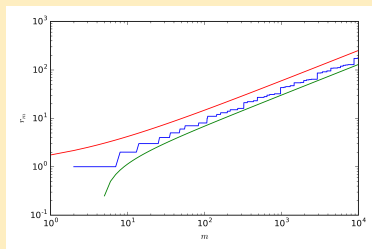


- Major jumps at $4 \cdot 3^n$, $6 \cdot 3^n$, $8 \cdot 3^n$, $10 \cdot 3^n$. Period = $2 \cdot 3^n$.
- Radial jumps occur at well-defined values of m (do not get denser as n increases).

Top-level abelian sandpile results: radial growth & explosion

As a responsible mathematician, the best thing I can do is to prove...

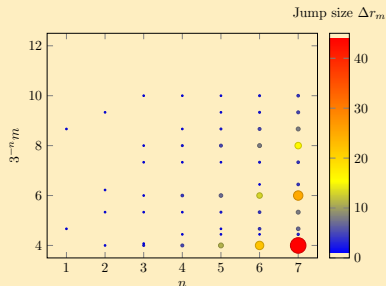
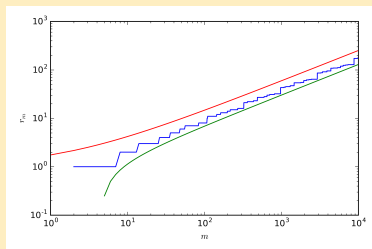
Theorem (C.–Kudler-Flam '18)



- Major jumps at $4 \cdot 3^n$, $6 \cdot 3^n$, $8 \cdot 3^n$, $10 \cdot 3^n$. Period = $2 \cdot 3^n$.
- Radial jumps occur at well-defined values of m (do not get denser as n increases).

Top-level abelian sandpile results: radial scaling limit

Theorem (C.–Kudler-Flam '18)



An important observation from the numerics is

Remainder Lemma. $R(m) := r(3m) - 2r(m) \in \{-1, 0, +1\}$ for all m .

Top-level abelian sandpile results: radial scaling limit

Remainder Lemma. $R(m) := r(3m) - 2r(m) \in \{-1, 0, +1\}$ for all m .

Assume the Remainder Lemma holds. Recall

Theorem (Renewal theorem [cf. Feller; Falconer, Techniques in fractal geometry])

Let $g : \mathbb{R} \rightarrow \mathbb{R}$, and μ be a Borel probability measure supported on $[0, \infty)$, Suppose:

- 1 $\lambda := \int_0^\infty t d\mu(t) < \infty$.
- 2 $\int_0^\infty e^{-at} d\mu(t) < 1$ for every $a > 0$.
- 3 g has a discrete set of discontinuities, and there exist $c, \alpha > 0$ such that $|g(t)| \leq ce^{-\alpha|t|}$ for all $t \in \mathbb{R}$.

Then there is a unique $f \in \mathcal{F}$ which solves the **renewal equation**

$$f(t) = g(t) + \int_0^\infty f(t-y) d\mu(y) \quad (t \in \mathbb{R})$$

and the solution is

$$f(t) = \sum_{k=0}^{\infty} (g * \mu^{*k})(t).$$

Top-level abelian sandpile results: radial scaling limit

Remainder Lemma. $R(m) := r(3m) - 2r(m) \in \{-1, 0, +1\}$ for all m .

Theorem (Renewal theorem [cf. Feller; Falconer, Techniques in fractal geometry])

Renewal equation

$$f(t) = g(t) + \int_0^\infty f(t-y) d\mu(y) \quad (t \in \mathbb{R})$$

with solution

$$f(t) = \sum_{k=0}^{\infty} (g * \mu^{*k})(t).$$

μ is said to be τ -arithmetic if $\tau > 0$ is the largest number such that $\text{supp}(\mu) \subset \tau\mathbb{Z}$. If no such τ exists, μ is said to be **non-arithmetic**.

- If μ is τ -arithmetic, then for all $y \in [0, \tau)$,

$$\lim_{k \rightarrow \infty} f(k\tau + y) = \frac{\tau}{\lambda} \sum_{j=-\infty}^{\infty} g(j\tau + y).$$

- If μ is non-arithmetic, then

$$\lim_{t \rightarrow \infty} f(t) = \frac{1}{\lambda} \int_{-\infty}^{\infty} g(y) dy.$$

Top-level abelian sandpile results: radial scaling limit

Remainder Lemma. $R(m) := r(3m) - 2r(m) \in \{-1, 0, +1\}$ for all m .

Theorem (Renewal theorem [cf. Feller; Falconer, Techniques in fractal geometry])

- If μ is τ -arithmetic, then for all $y \in [0, \tau)$,

$$\lim_{k \rightarrow \infty} f(k\tau + y) = \frac{\tau}{\lambda} \sum_{j=-\infty}^{\infty} g(j\tau + y).$$

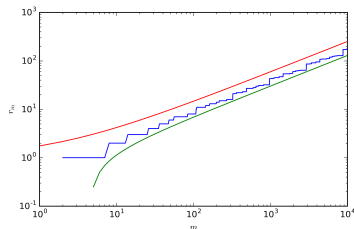
For us, $f(t) = e^{-t/d_H} r(e^t)$, $g(t) = e^{-t/d_H} R(e^t)$, $\mu = \delta_{\log 3}$.

Theorem (Radial scaling limit)

$$r(x) = x^{1/d_H} [\mathcal{G}(\log x) + o(1)] \quad \text{as } x \rightarrow \infty,$$

where $d_H = \log_2 3$ is the Hausdorff dimension of SG, and \mathcal{G} is a log 3-periodic function.

Top-level abelian sandpile results: radial scaling limit



Theorem (Radial scaling limit)

$$r(x) = x^{1/d_H} [\mathcal{G}(\log x) + o(1)] \quad \text{as } x \rightarrow \infty,$$

where $d_H = \log_2 3$ is the Hausdorff dimension of SG, and \mathcal{G} is an *explicit non-constant log 3-periodic function*. (This uses a separate argument.)

Best possible limit theorem on a state space with discrete scale invariance

To come: The radial oscillations are connected to changes in the sandpile patterns.

The fundamental sandpile diagram on SG

Proposition. For each $m \geq 12$, there exists a unique $(n, m') \in \mathbb{N}^2$ such that

$$(m\mathbb{1}_o)^\circ = \left(\begin{array}{c} \text{---} \\ \circ \begin{array}{c} m' \\ \text{---} \\ \eta \in \mathcal{R}_n \\ \text{---} \\ m' \end{array} \circ \\ \text{---} \end{array} \right)^\circ \subseteq G_{n+1}.$$

From this follows the **radial equation** $r_m = 2^n + r_{m'-2}$.

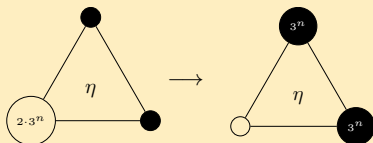
Key idea: systematic topplings in waves

- \mathcal{R}_n is the **sandpile group** of G_n (= class of **recurrent** sandpile configs on G_n) with two sink vertices (cut points) ∂G_n . It is an abelian group under \oplus , **addition of chips followed by stabilization**.
- Stabilize $m\mathbb{1}_o$ in $G_n \setminus \partial G_n$ to obtain the config $\eta \in \mathcal{R}_n$, pausing the excess m' chips on ∂G_n (sink) \rightarrow **using the abelian property**.
- Then topple the excess chips on ∂G_n (source). By **Dhar's multiplication by identity test** (a Laplacian identity), with each topple on ∂G_n , η is unchanged, while the # of chips on ∂G_n decrements in steps of 2, until 2 or 3 chips remain.

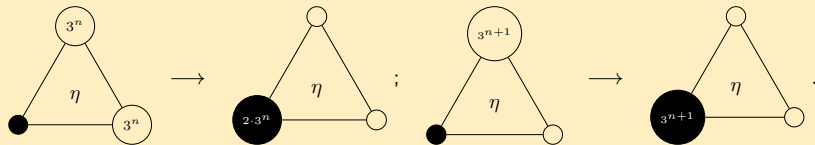
Using this Proposition, we can inductively prove: cluster shape is a ball; periodicity; etc.

Toppling identities, periodicity

Proposition. For every $\eta \in \mathcal{R}_n^{(s)}$,



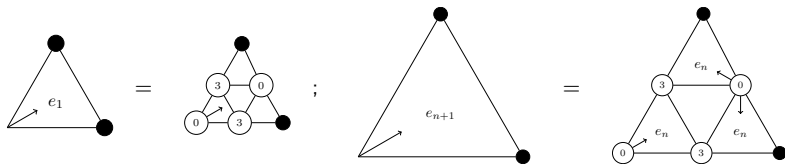
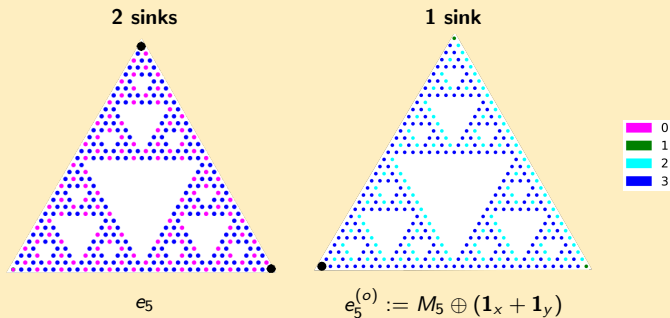
For every $\eta \in \mathcal{R}_n^{(o)}$,



This explains the $(2 \cdot 3^n)$ -periodicity in the sandpile growth (and the patterns restricted to G_n).

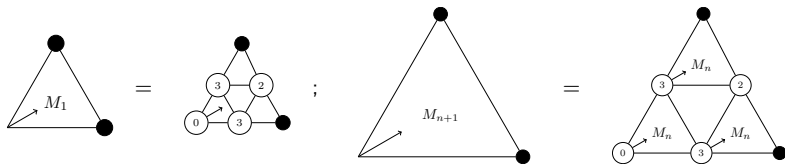
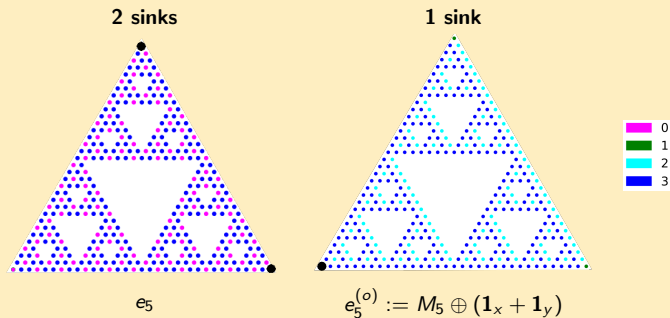
Identity element of the sandpile group of SG

Theorem (Identity elements)



Identity element of the sandpile group of SG

Theorem (Identity elements)



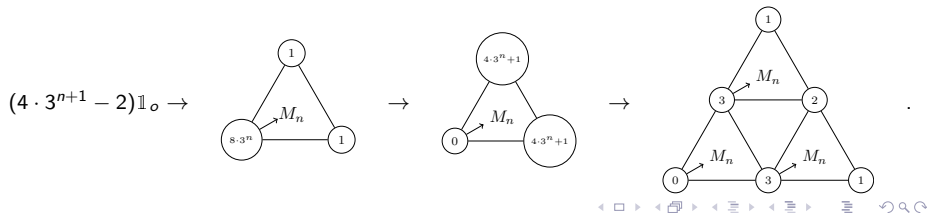
The main explosions at $4 \cdot 3^n$: transition from M_n to e_n

Proposition.

$$((4 \cdot 3^n - 2)\mathbb{1}_o)^\circ = \begin{array}{c} \textcircled{1} \\ \nearrow \quad \searrow \\ M_n \\ \leftarrow \quad \rightarrow \\ \textcircled{1} \end{array} ;$$

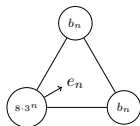
$$((4 \cdot 3^n)\mathbb{1}_o)^\circ = \left(\begin{array}{c} \textcircled{b_n} \\ \nearrow \quad \searrow \\ e_n \\ \leftarrow \quad \rightarrow \\ \textcircled{b_n} \end{array} \right)^\circ, \text{ where } b_n = \frac{3}{2}(3^{n-1} + 1).$$

Proof of the induction step.

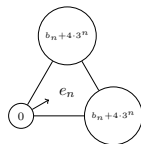


Proof (cont.).

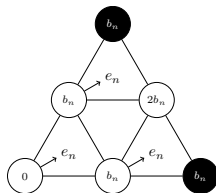
$(4 \cdot 3^{n+1}) \mathbb{1}_o \rightarrow$



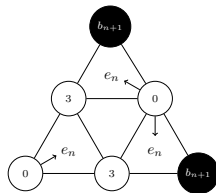
\rightarrow



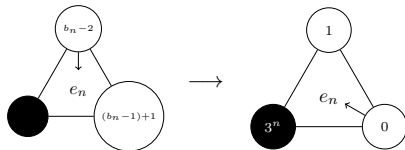
\rightarrow



\rightarrow



The last step depends on the following “reflection lemma,” using the axial symmetry of SG:



Also note $b_{n+1} = b_n + 3^n$.

An axial reflection lemma (SG with one sink)

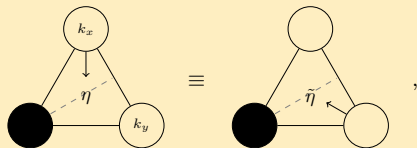
$e_n^{(o)}$ is the id element of $\mathcal{R}_n^{(o)}$; $\partial G_n = \{x, y\}$.

Lemma. Let $\eta \in \mathcal{R}_n^{(o)}$ be such that $\eta = e_n^{(o)} \oplus \alpha \mathbb{1}_x \oplus \beta \mathbb{1}_y$ for some $\alpha, \beta \in \mathbb{N}_0$. Let $k_x, k_y \in \mathbb{N}_0$ solve the system of equations

$$\begin{cases} \alpha + k_x &= \beta + p_0 \cdot 3^n + p_1 \cdot 3^{n+1} \\ \beta + k_y &= \alpha + p_0 \cdot 3^n + p_2 \cdot 3^{n+1} \end{cases}$$

for some $p_0, p_1, p_2 \in \mathbb{Z}$ (which come from the toppling identities).

Then



where $\tilde{\eta} = e_n^{(o)} \oplus \beta \mathbb{1}_x \oplus \alpha \mathbb{1}_y$ is the reflection of η across the axis of symmetry.

For the example on the previous slide:

$$\alpha = 2 \cdot 3^n, \beta = b_n - 2, k_x = b_n - 2, k_y = b_n - 1, p_0 = -1, p_1 = 1, p_2 = 0.$$

The fundamental sandpile diagram on SG

Proposition. For each $m \geq 12$, there exists a unique $(n, m') \in \mathbb{N}^2$ such that

$$(m\mathbb{1}_o)^\circ = \left(\begin{array}{c} \text{---} \circ \text{---} \\ \diagup \quad \diagdown \\ \eta \in \mathcal{R}_n \\ \diagdown \quad \diagup \\ \text{---} \circ \text{---} \end{array} \right)^\circ \subseteq G_{n+1}.$$

From this follows the fundamental equation $r_m = 2^n + r_{m'-2}$.

Example: $n = 3$. Record values of m at which m' jumps.

$\frac{m}{3^n}$	m	m'	$m - 2m'$	Δr_m	$\frac{m}{3^n}$	m	m'	$m - 2m'$	Δr_m
4	108	15	78	2	8	216	69	78	1
$4\frac{2}{27}$	110	16	78	1	$8\frac{2}{27}$	218	70	78	
$4\frac{4}{27}$	120	19	82		$8\frac{4}{27}$	228	73	82	
$4\frac{5}{27}$	126	20	86		$8\frac{5}{27}$	234	74	86	
$5\frac{1}{27}$	144	28	88	1	$9\frac{1}{27}$	252	82	88	
6	162	42	78	1	10	270	96	78	1
$6\frac{2}{27}$	164	43	78		$10\frac{2}{27}$	272	97	78	
$6\frac{4}{27}$	174	46	82		$10\frac{4}{27}$	282	100	82	
$6\frac{5}{27}$	180	47	86		$10\frac{5}{27}$	288	101	86	
$7\frac{1}{27}$	198	55	88	1	$11\frac{1}{27}$	306	109	88	

$\frac{m}{3^n}$	m'	$m-2m'$	Δr_m	$\frac{m}{3^n}$	m'	$m-2m'$	Δr_m	$\frac{m}{3^n}$	m'	$m-2m'$	Δr_m					
2	1	0	1	8	216	69	78	1	6	1620	407	806				
8	4	0	1	$8\frac{2}{3}$	218	70	78	7	1782	487	808	1				
n = 1																
4	12	3	6	$8\frac{4}{3}$	228	73	82	8	1944	609	726	5				
$4\frac{2}{3}$	14	4	6	1	234	74	86	8	1946	610	726					
6	18	6	6	1	252	82	88	8	2052	649	754					
$6\frac{2}{3}$	20	7	6	1	270	96	78	1	2106	650	806	2				
8	24	9	6	1	$10\frac{2}{3}$	272	97	78	9	2268	730	808	1			
$8\frac{2}{3}$	26	10	6	1	10	282	100	82	10	2430	852	726	1			
10	30	12	6	1	$10\frac{4}{3}$	288	101	86	10	2432	853	726				
$10\frac{2}{3}$	32	13	6	1	$11\frac{1}{3}$	306	109	88	10	2538	892	754				
n = 2																
4	36	6	24	1	4	324	42	240	5	10	2592	893	806			
$4\frac{2}{3}$	38	7	24	1	$4\frac{2}{3}$	326	43	240	5	$11\frac{1}{3}$	2754	943	808			
$4\frac{4}{3}$	42	8	26	1	4	360	55	250	1	n = 6						
$5\frac{1}{3}$	48	10	28	1	$4\frac{2}{3}$	378	56	266	1	4	2916	367	2184			
6	54	15	24	1	$5\frac{1}{3}$	432	82	268	1	4	3240	487	2266	1		
$6\frac{2}{3}$	56	16	24	1	6	486	123	240	4	4	3402	488	2426	4		
$6\frac{4}{3}$	60	17	26	1	$6\frac{2}{3}$	488	124	240	4	5	3888	730	2428	4		
7	66	19	28	1	6	522	136	250	6	5	4374	1095	2184	13		
$7\frac{1}{3}$	72	24	24	1	$6\frac{4}{3}$	540	137	266	6	$6\frac{2}{3}$	4376	1096	2184			
8	74	25	24	1	7	594	163	268	1	6	4698	1216	2266	1		
$8\frac{2}{3}$	78	26	26	1	8	648	204	240	2	6	4860	1217	2426			
$8\frac{4}{3}$	84	28	28	1	$8\frac{2}{3}$	649	205	240	7	$7\frac{1}{3}$	5346	1459	2428	2		
10	90	33	24	1	$8\frac{4}{3}$	684	217	250	8	8	5832	1824	2184	8		
$10\frac{2}{3}$	92	34	24	1	$8\frac{2}{3}$	702	218	266	1	$8\frac{2}{3}$	5834	1825	2184			
10	96	35	26	1	9	756	244	268	1	8	6156	1945	2266			
11	102	37	28	1	10	810	285	240	1	8	6318	1946	2426	5		
n = 3																
4	108	15	78	2	$10\frac{2}{3}$	812	286	240	9	$9\frac{1}{3}$	6804	2188	2428	2		
$4\frac{2}{3}$	110	16	78	1	10	846	298	250	10	10	7290	2553	2184	2		
$4\frac{4}{3}$	120	19	82	1	10	864	299	266	10	$10\frac{2}{3}$	7292	2554	2184			
$4\frac{2}{3}$	126	20	86	1	11	918	325	268	11	$10\frac{4}{3}$	7614	2674	2266			
$5\frac{1}{3}$	144	28	88	1	n = 5											
6	162	42	78	1	4	972	123	726	11	4	7766	2675	2426			
$6\frac{2}{3}$	164	43	78	1	$4\frac{2}{3}$	974	124	726	11	$11\frac{1}{3}$	8262	2917	2428			
$6\frac{4}{3}$	174	46	82	1	$4\frac{4}{3}$	1080	163	754	1	n = 7						
$6\frac{2}{3}$	180	47	86	1	$4\frac{2}{3}$	1134	164	806	1	4	8748	1095	6558	44		
$7\frac{1}{3}$	198	55	88	1	$5\frac{1}{3}$	1296	244	808	2	$4\frac{2}{3}$	8750	1096	6558			
n = 4																
4	12	3	6	1	6	1458	366	726	7	$4\frac{4}{3}$	9720	1459	6802	3		
$4\frac{2}{3}$	14	4	6	1	$6\frac{2}{3}$	1460	367	726	6	$4\frac{2}{3}$	10206	1460	7286	7		
$4\frac{4}{3}$	16	5	6	1	6	1566	406	754	6	$5\frac{1}{3}$	11664	2188	7288	8		
6	18	6	6	1	6				6	6	13122	3282	6558	25		

Legend: $(m \mathbb{1}_o)^\circ = \left(\begin{array}{c} \circ \\ \text{---} \\ \text{---} \\ \text{---} \\ \circ \end{array} \right)^\circ$; $\#\{\text{chips in } \eta\} = m - 2m'$.

Detailed results: radial jumps

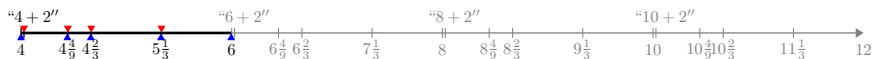
Theorem (Enumeration of radial jumps)

For $n \geq 3$ and $m \in [4 \cdot 3^n, 4 \cdot 3^{n+1})$, $(m \mathbb{1}_o)^\circ = \left(\begin{array}{c} \text{triangle with } m' \text{ at top and } m' \text{ at bottom-right} \\ \eta \in \mathcal{R}_n \end{array} \right)^\circ \subseteq G_{n+1}$, where $m \mapsto m'$ is a

piecewise constant right-continuous function which has jumps indicated in the following table.

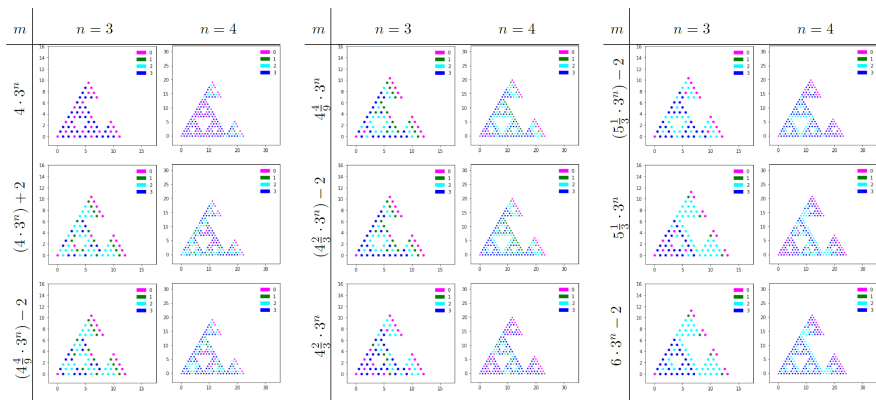
m	m'
$(4 + 2p) \cdot 3^n$	$b_n + p \cdot 3^n$
$(4 + 2p) \cdot 3^n + 2$	$(b_n + 1) + p \cdot 3^n$
$(4\frac{4}{9} + 2p) \cdot 3^n$	$2 \cdot 3^{n-1} + 1 + p \cdot 3^n$
$(4\frac{2}{3} + 2p) \cdot 3^n$	$2 \cdot 3^{n-1} + 2 + p \cdot 3^n$
$(5\frac{1}{3} + 2p) \cdot 3^n$	$3^n + 1 + p \cdot 3^n$

where $p \in \{0, 1, 2, 3\}$, and $b_n = |V(G_{n-1})| = \frac{3}{2}(3^{n-1} + 1)$.



Detailed results: Fractals in the sandpile on a fractal

Patterns associated to the jumps



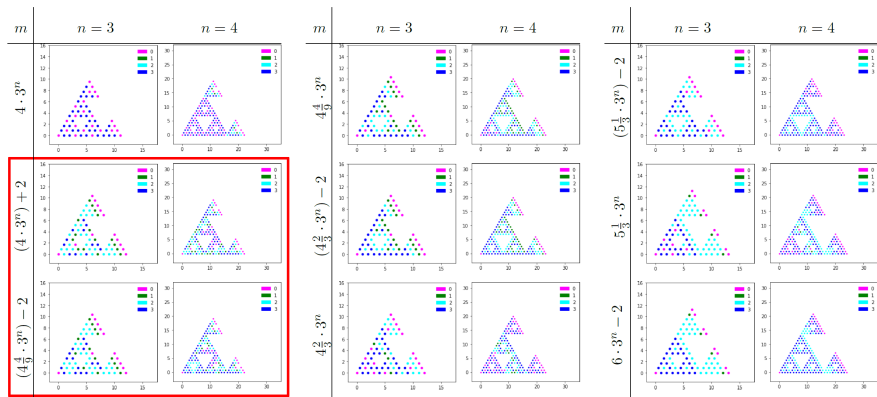
An inductive proof—**Sandpile block renormalization**

Configuration restricted to G_n is the gluing of 3 well-defined **sandpile tiles**.

[What You See Is What You Get]

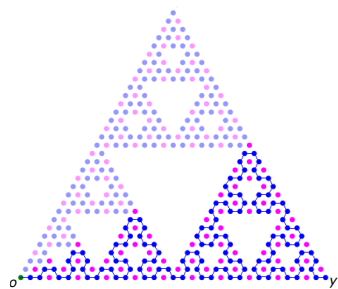
Detailed results: Fractals in the sandpile on a fractal

Patterns associated to the jumps

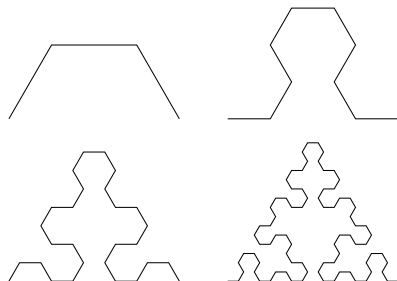


BUT there are **two exceptions** which cannot be explained by tiling arguments.

e_n : A fractal (Peano curve) within a fractal (SG)!

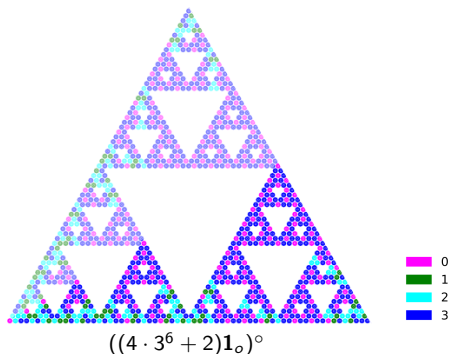


$$e_5 = ((4 \cdot 3^5) \mathbf{1}_o)^\circ$$



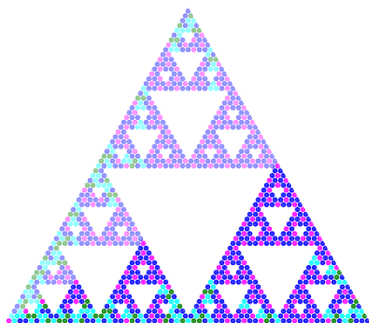
- The unique shortest **blue** path (a Peano curve formed by the concatenation of the first n Sierpinski arrowhead curves) of 3's connecting o to the sink y .
- What happens when 2 chips are added to o ?
- Triggers a chain reaction of topplings down the Peano curve, all the way to y ! This sends 1 extra chip to each sink vertex, which explains " $4 \cdot 3^n + 2$ " in the radial jump theorem.
- BUT ...

$e_n + 2$: Traps develop along the Peano curve

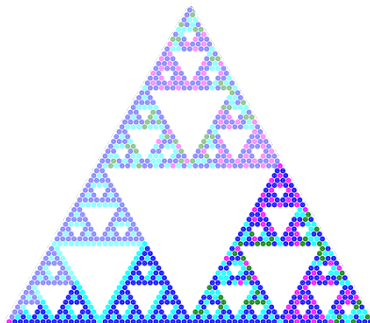


- Blotches of 1's and 2's (“traps”) develop at well-defined locations, due to connections across vertices on the Peano curve.
- Best way to visualize this is to parametrize SG along the length of the Peano curve:

" $4\frac{4}{9} \cdot 3^n - 2$ ": Inability to overcome the traps



$$((4 \cdot 3^6 + 2)\mathbf{1}_o)^\circ$$

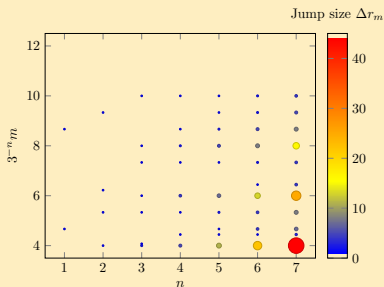
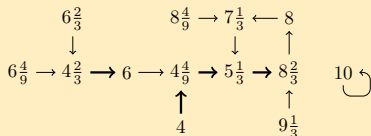
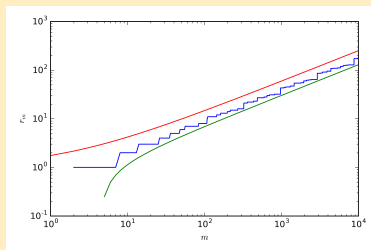


$$((4\frac{4}{9} \cdot 3^6 - 2)\mathbf{1}_o)^\circ$$



Summary: Exact solution of abelian sandpile growth on SG

Theorem (Recursive radial formula)



$$\begin{aligned}
 a \rightarrow b: & \quad r_{a \cdot 3^n} = 2^n + r_{b \cdot 3^{n-1}} \quad (n \geq 3) \\
 a \rightarrow b: & \quad r_{a \cdot 3^n} = 2^n + r_{b \cdot 3^{n-2}} \quad (n \geq 4)
 \end{aligned}$$

The recursive radial formula implies the aforementioned Remainder Lemma.

Limit shapes for Laplacian growth & sandpiles

Sierpinski gasket (SG) For all models: Launch from the corner vertex o .

Model	Initial chip #	Shape <i>theorem/conjecture</i>
IDLA	$ B_o(n) $	In/out-radius $n \pm O(\sqrt{\log n})$ ^{1,2}
RRA	m	In-radius $n_m - 2$, out-radius n_m ²
DSM	m	In-radius $n_m - 1$, out-radius n_m ³
ASM	m	Receiving set is a ball $B_o(r_m)$ $r_m = m^{1/d_H} [\mathcal{G}(\log m) + o(1)]$ as $m \rightarrow \infty$ ² $(\mathcal{G}$ is an explicit $(\log 3)$ -periodic function)

¹ C.-Huss-Sava-Huss-Teplyaev '17

² C.-Kudler-Flam '18

³ Huss-Sava-Huss '17

Theorem (Limit shape universality on SG)

On SG, clusters in all 4 single-source growth models fill balls in the graph metric.

#1 nontrivial non-tree state space where **limit shape universality** has been proven.

Remark. Ahmed Bou-Rabee has a 2nd example (supercritical percolation cluster on \mathbb{Z}^2).

The mathematical beyond: Open questions

- Fluctuation of IDLA on SG: $\mathcal{O}(\sqrt{\log n})$ per simulations
- Log-periodic radial oscillations: beautiful numerics, but proofs?

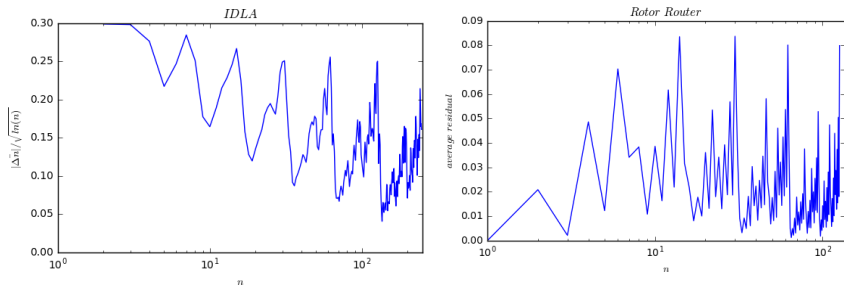


Figure: Sample average of the absolute value of the radial fluctuations about the expected radius.

- Other examples of state spaces on which limit shape universality holds?
My (naive) conjecture: should hold on any planar nested fractal (as defined by Lindstrom)
- Change the initial condition: Single-source to (random) multi-source?
cf. Abelian sandpile on \mathbb{Z}^2 with initial Bernoulli 3-5 configuration (Bou-Rabee)

Thank you!