

Noise sensitivity in critical percolation and what else might we learn from it

Mostly based on C. Garban, G. Pete & O. Schramm:
The Fourier spectrum of critical percolation, *Acta Math.* 2010.

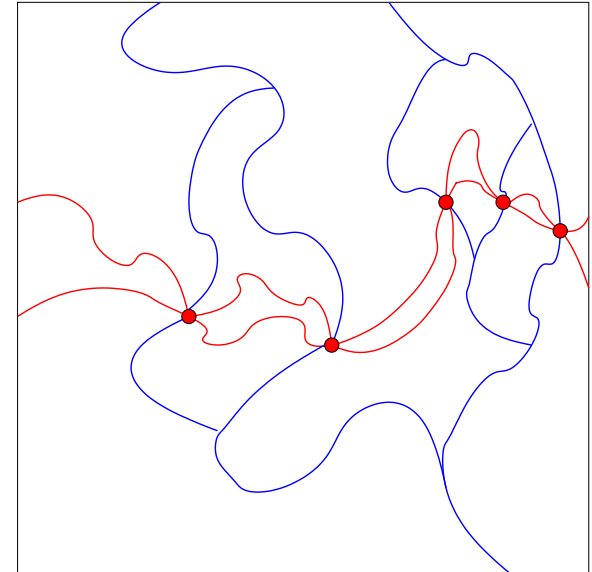
Naive idea: how many pivotals are there?

A site (or bond) is **pivotal** in ω , if flipping it changes the existence of a left-right crossing.

$$\mathbf{E}|\text{Piv}_n| \asymp n^2 \alpha_4(n) \quad (= n^{3/4+o(1)}).$$

Furthermore, $\mathbf{E}[|\text{Piv}_n|^2] \leq C (\mathbf{E}|\text{Piv}_n|)^2$.
So, $\mathbf{P}[|\text{Piv}_n| > \lambda \mathbf{E}|\text{Piv}_n|] < C/\lambda^2$, any λ .

Tightness around mean also from below:
 $\mathbf{P}[0 < |\text{Piv}_n| < \lambda \mathbf{E}|\text{Piv}_n|] \asymp \lambda^{11/9+o(1)}$, as
 $\lambda \rightarrow 0$ (exponent only for Δ).



Cannot have many pivotals. \implies If $\epsilon_n \mathbf{E}[|\text{Piv}_n|] \rightarrow 0$, then we don't hit any pivotals. \implies Asymptotically full correlation.

Cannot have few pivotals (if there is any). \implies If $\epsilon_n \mathbf{E}[|\text{Piv}_n|] \rightarrow \infty$, then we do hit many pivotals. But this $\not\implies$ asymptotic independence!

What is the Fourier spectrum and why is it useful?

$f_n : \{\pm 1\}^{V_n} \longrightarrow \{\pm 1\}$ indicator function of left-right crossing.

$(N_\epsilon f)(\omega) := \mathbf{E}[f(\omega^\epsilon) \mid \omega]$ is the **noise operator**, acting on the space $L^2(\Omega, \mu)$, where $\Omega = \{\pm 1\}^V$, μ uniform measure, inner product $\mathbf{E}[fg]$.

Correlation: $\mathbf{E}[f(\omega^\epsilon)f(\omega)] - \mathbf{E}[f(\omega)]\mathbf{E}[f(\omega^\epsilon)] = \mathbf{E}[f(\omega)N_\epsilon f(\omega)] - \mathbf{E}[f(\omega)]^2$. So, we would like to **diagonalize** the noise operator N_ϵ .

Let χ_i be the function $\chi_i(\omega) = \omega(i)$, $\omega \in \Omega$.

For $S \subset V$, let $\chi_S := \prod_{i \in S} \chi_i$, the **parity inside S** . Then

$$N_\epsilon \chi_i = (1 - \epsilon) \chi_i; \quad N_\epsilon \chi_S = (1 - \epsilon)^{|S|} \chi_S.$$

Moreover, the family $\{\chi_S, S \subset V\}$ is an **orthonormal basis** of $L^2(\Omega, \mu)$.

Any function $f \in L^2(\Omega, \mu)$ in this basis (**Fourier-Walsh series**):

$$\hat{f}(S) := \mathbf{E}[f\chi_S]; \quad f = \sum_{S \subset V} \hat{f}(S) \chi_S.$$

The correlation:

$$\begin{aligned} \mathbf{E}[fN_\epsilon f] - \mathbf{E}[f]^2 &= \sum_S \sum_{S'} \hat{f}(S) \hat{f}(S') \mathbf{E}[\chi_S N_\epsilon \chi_{S'}] - \mathbf{E}[f\chi_\emptyset]^2 \\ &= \sum_{\emptyset \neq S \subset V} \hat{f}(S)^2 (1 - \epsilon)^{|S|} = \sum_{k=1}^{|V_n|} (1 - \epsilon)^k \sum_{|S|=k} \hat{f}(S)^2. \end{aligned}$$

By Parseval, $\sum_S \hat{f}(S)^2 = \mathbf{E}[f^2] = 1$. So can define probability measure $\mathbf{P}[\mathcal{S}_f = S] := \hat{f}(S)^2 / \mathbf{E}[f^2]$, the **spectral sample** $\mathcal{S}_f \subset V$.

If, for some sequence k_n , we have $\nu[0 < |\mathcal{S}_n| < tk_n] \rightarrow 0$ as $t \rightarrow 0$, uniformly in n , then $(1 - \epsilon)^k \sim \exp(-\epsilon k)$ implies that for $\epsilon_n \gg 1/k_n$ we have **asymptotic independence**. Maybe with $k_n = \mathbf{E}|\mathcal{S}_n|$?

Pivotals versus spectral sample

$\nabla_i f(\omega) := f(\sigma_i(\omega)) - f(\omega) \in \{-2, 0, +2\}$ gradient.

$\nabla_i f(\omega) = \sum_S \hat{f}(S) [\chi_S(\sigma_i(\omega)) - \chi_S(\omega)]$, hence $\widehat{\nabla_i f}(S) = 2\hat{f}(S)\mathbf{1}_{i \in S}$.

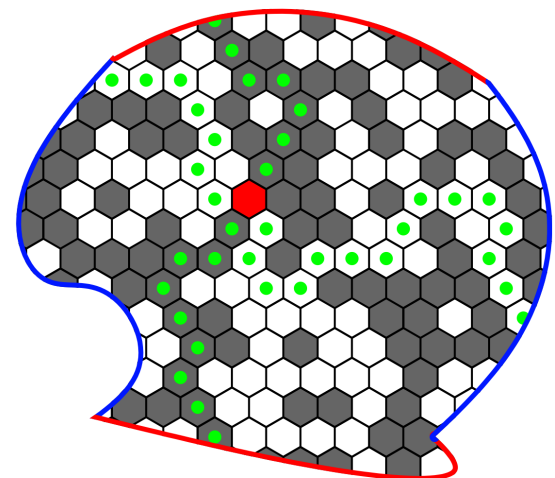
$\mathbf{P}[i \in \text{Piv}_f] = \frac{1}{4} \|\nabla_i f\|_2^2 = \frac{1}{4} \sum_S \widehat{\nabla_i f}(S)^2 = \sum_{S \ni i} \hat{f}(S)^2 = \mathbf{P}[i \in \mathcal{S}_f]$.

Thus, $\mathbf{E}|\mathcal{S}_f| = \mathbf{E}|\text{Piv}_f|$. So, the pivotal upper bound for noise sensitivity is sharp if there is tightness around $\mathbf{E}|\mathcal{S}|$.

Will see $\mathbf{P}[i, j \in \text{Piv}_f] = \mathbf{P}[i, j \in \mathcal{S}_f]$, hence $\mathbf{E}|\mathcal{S}_f|^2 = \mathbf{E}|\text{Piv}_f|^2$.

Not for more points and higher moments!
Both random subsets measure the “influence” or “relevance” of bits, but in different ways.

For percolation, $\mathbf{E}[|\text{Piv}_n|^2] \leq C (\mathbf{E}|\text{Piv}_n|)^2$,
hence $\exists c > 0$ s.t. $\mathbf{P}[|\mathcal{S}_n| > c \mathbf{E}|\mathcal{S}_n|] > c$.
That’s why one hopes for tightness around mean.



Three very simple examples

Dictator $_n(x_1, \dots, x_n) := x_1$.

Here $\text{Cov}[\text{Dic}_n(x), \text{Dic}_n(x^\epsilon)] = 1 - \epsilon$, so noise-stable.

And $\mathbf{P}[\mathcal{S}_n = \{x_1\}] = 1$.

Majority $_n(x_1, \dots, x_n) := \text{sgn}(x_1 + \dots + x_n) \approx \frac{1}{\sqrt{n}}(x_1 + \dots + x_n)$.

Here $\text{Cov}[\text{Maj}_n(x), \text{Maj}_n(x^\epsilon)] = 1 - O(\epsilon)$, so noise-stable.

And $\mathbf{P}[\mathcal{S}_n = \{x_i\}] \asymp 1/n$, most of the weight is on singletons.

On the other hand, $\mathbf{E}|\mathcal{S}_n| = \mathbf{E}|\text{Piv}_n| \asymp \frac{1}{\sqrt{n}} n \asymp \sqrt{n}$.

Parity $_n(x_1, \dots, x_n) := x_1 \cdots x_n$

Here $\text{Cov}[\text{Par}_n(x), \text{Par}_n(x^\epsilon)] = (1 - \epsilon)^n$, the most sensitive to noise.

And $\mathbf{P}[\mathcal{S}_n = \{x_1, \dots, x_n\}] = 1$.

Benjamini, Kalai & Schramm 1998

Theorem. A sequence f_n of monotone Boolean functions is **noise sensitive**, i.e., for any fixed $\epsilon > 0$,

$$\mathbf{E}[f_n(\omega) f_n(\omega^\epsilon)] - \mathbf{E}[f_n(\omega)]^2 \rightarrow 0$$

as $n \rightarrow \infty$, **iff** it is asymptotically uncorrelated with all **weighted majorities** $\text{Maj}_w(x_1, \dots, x_n) = \text{sign} \sum_{i=1}^n x_i w_i$. Also, not very slow decorrelation with all subset-majorities is enough for sensitivity.

Theorem. The left-right percolation crossing in an $n \times n$ square is noise sensitive, even with $\epsilon = \epsilon_n > c/\log n$.

Steif & Schramm 2005

Theorem. If $f : \Omega \rightarrow \mathbb{R}$ can be computed with a randomized algorithm with **revelment** δ , then

$$\sum_{S:|S|=k} \hat{f}(S)^2 \leq \delta k \|f\|_2^2.$$

For left-right crossing in $n \times n$ box on the hexagonal lattice, **exploration interface** with random starting point gives **revelment** $n^{-1/4+o(1)}$ (it has length $n^{7/4+o(1)}$, given by 2-arm exponent), while $\sum_{k \leq m} k \asymp m^2$, thus:

Theorem. Left-right crossing on the triangular lattice is noise sensitive under $\epsilon_n > n^{-a}$, with any $a < 1/8$. Even on square lattice, can take some positive $a > 0$.

The **revelment** is at least $n^{-1/2+o(1)}$ for *any* algorithm computing the crossing, hence this method can give only $n^{-1/4+o(1)}$ -sensitivity, far from the conjectured $\epsilon_n = n^{-3/4+o(1)}$.

The GPS approach, 2008

Although goal is to understand size, Gil Kalai suggested trying to understand entire distribution of \mathcal{S}_f . A strange random set of bits.

Effective sampling? If f is an effectively computable Boolean function, then there is an effective quantum algorithm for \mathcal{S}_f [Bernstein-Vazirani 1993].

For $\mathcal{S}_{Q,n}$ (left-right crossing in a conformal rectangle Q , mesh $1/n$), [Smirnov '01] + [Tsirelson '04] + [Schramm-Smirnov '11] implies that it has a conformally invariant scaling limit.

How to prove tightness for the size of strange random fractal-like sets?

Basic properties of the spectral sample

$$\text{For } A \subseteq V: \mathbf{E}[\chi_S \mid \mathcal{F}_A] = \begin{cases} \chi_S & S \subseteq A, \\ 0 & \text{otherwise.} \end{cases}$$

Therefore, $\mathbf{E}[f \mid \mathcal{F}_A] = \sum_{S \subseteq A} \hat{f}(S) \chi_S$, a nice projection.

Also, for $S \subseteq A$: $\mathbf{E}[f \chi_S \mid \mathcal{F}_{A^c}] = \sum_{S' \subseteq A^c} \hat{f}(S \cup S') \chi_{S'}$, hence

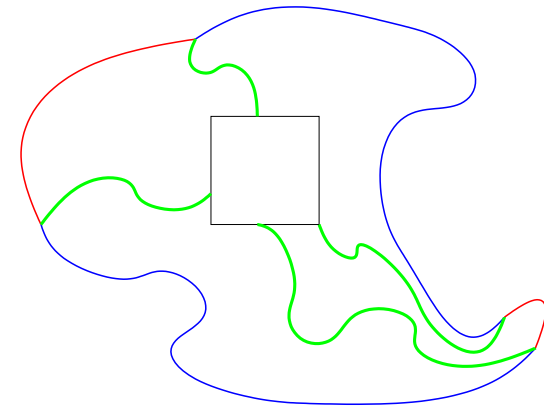
$$\mathbf{E}\left[\mathbf{E}[f \chi_S \mid \mathcal{F}_{A^c}]^2\right] = \sum_{S' \subseteq A^c} \hat{f}(S \cup S')^2 = \mathbf{P}[\mathcal{S} \cap A = S].$$

This is the **Random Restriction Lemma** of **Linial-Mansour-Nisan '93**. E.g.,

$$\begin{aligned} \mathbf{P}[i, j \in \mathcal{S}_f] &= \mathbf{E}\left[\mathbf{P}[f \chi_{\{i,j\}} \mid \mathcal{F}_{\{i,j\}^c}]\right] \\ &= \frac{1}{4} \mathbf{P}[\omega|_{\{i,j\}^c} \text{ is such that } i, j \text{ each may be pivotal}] \\ &= \mathbf{P}[i, j \in \text{Piv}_f]. \end{aligned}$$

How does $[\mathcal{S}_n \cap B \mid \mathcal{S}_n \cap B \neq \emptyset]$ look like?

B as set has to be pivotal.



Strong Separation Lemma. For $d(B, \partial Q) > \text{diam}(B)$, conditioned on the 4 interfaces to reach ∂B , with *arbitrary starting points*, with a uniformly positive conditional probability the interfaces are well-separated around ∂B . Very bad separation is very unlikely. [Simple proof by [Damron-Sapozhnikov '09](#), following [Kesten '87](#). Also explained in Appendix to [GPS '10](#).]

Corollary 1. $\mathbf{P} \left[\mathcal{S}_n \cap B_r \neq \emptyset \right] \asymp \alpha_4(r, n)$.

Corollary 2. $\mathbf{E} \left[|\mathcal{S}_n \cap B_r| \mid \mathcal{S}_n \cap B_r \neq \emptyset \right] \asymp r^2 \alpha_4(1, r) \asymp \mathbf{E} |\mathcal{S}_r|$.

Self-similarity for left-right crossing of $n \times n$ square

$$\mathbf{E}|\mathcal{S}_n| = \mathbf{E}|\text{Piv}_n| \asymp n^2 \alpha_4(1, n) \stackrel{\Delta}{\asymp} n^{3/4+o(1)},$$

$$\mathbf{E}|\mathcal{S}_n(r)| := \mathbf{E}\left[\#\{r\text{-boxes } \mathcal{S}_n \cap B_r \neq \emptyset\}\right] \asymp \frac{n^2}{r^2} \alpha_4(r, n) \asymp \mathbf{E}|\mathcal{S}_{n/r}|,$$

$$\mathbf{E}\left[|\mathcal{S}_n \cap B_r| \mid \mathcal{S}_n \cap B_r \neq \emptyset\right] \asymp r^2 \alpha_4(1, r) \asymp \mathbf{E}|\mathcal{S}_r|.$$

Of course, $r^2 \alpha_4(1, r) \cdot \frac{n^2}{r^2} \alpha_4(r, n) \asymp n^2 \alpha_4(1, n)$, by **quasi-multiplicativity**.

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Similar to the **zero-set of simple random walk**: $\mathbf{E}|\mathcal{Z}_n| \asymp n n^{-1/2} = n^{1/2}$,

$$\mathbf{E}|\mathcal{Z}_n(r)| := \mathbf{E}\left[\#\{r\text{-intervals } \mathcal{Z}_n \cap I_r \neq \emptyset\}\right] \asymp \frac{n}{r} (n/r)^{-1/2} \asymp \mathbf{E}|\mathcal{Z}_{n/r}|,$$

$$\mathbf{E}\left[|\mathcal{Z}_n \cap I_r| \mid \mathcal{Z}_n \cap I_r \neq \emptyset\right] \asymp r r^{-1/2} \asymp \mathbf{E}|\mathcal{Z}_r|.$$

These results are related to the existence of scaling limits.

What concentration can we expect?

\mathcal{S}_n is very different from **uniform set** of similar density:
i.i.d. $\mathbf{P}[x \in \mathcal{U}_n] = n^{-5/4}$. Hence $\mathbf{E}|\mathcal{U}_n| = n^{3/4}$.

For large r ($\gg n^{5/8}$), this \mathcal{U}_n intersects every r -box;
for small r , if it intersects one, there is just one point there.

Concentration of size: roughly within $\sqrt{\mathbf{E}|\mathcal{U}_n|} = n^{3/8}$.

A bit more similar: for $i = 1, \dots, (n/r)^2$, i.i.d. $\mathbf{P}[X_i = r^{3/4}] = (n/r)^{-5/4}$,
 $X_i = 0$ otherwise. Then $S_{n,r} := \sum_i X_i$. Hence $\mathbf{E}|S_{n,r}| = n^{3/4}$.

For $r = n^\gamma$, size $|S_{n,r}|$ is concentrated within $n^{3/8(1+\gamma)}$, still $o(\mathbf{E}|S_{n,r}|)$.

For self-similar sets, we expect only **tightness around the mean**:
 $\mathbf{P}[0 < |\mathcal{S}_n| < \lambda \mathbf{E}|\mathcal{S}_n|] \rightarrow 0$ as $\lambda \rightarrow 0$, uniformly in n .

Proving tightness with a lot of independence

Assume we have the following ingredients, true for the zeroes:

$$(1) \quad \mathbf{P} \left[|\mathcal{Z}_n \cap I_r| > c \mathbf{E}|\mathcal{Z}_r| \mid \mathcal{Z}_n \cap I_r \neq \emptyset, \mathcal{F}_{[n] \setminus I_r} \right] \geq c > 0.$$

$$(2) \quad \mathbf{P} \left[|\mathcal{Z}_n(r)| = k \right] \leq g(k) \mathbf{P} \left[|\mathcal{Z}_n(r)| = 1 \right], \text{ with sub-exponential } g(k):$$

when the r -intervals intersected are scattered, have to pay k times to get to and leave them, and this cost is not balanced by combinatorial entropy.

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$$\mathbf{P} \left[0 < |\mathcal{Z}_n| < c \mathbf{E}|\mathcal{Z}_r| \right] = \sum_{k \geq 1} \mathbf{P} \left[0 < |\mathcal{Z}_n| < c \mathbf{E}|\mathcal{Z}_r|, |\mathcal{Z}_n(r)| = k \right]$$

$$\text{by (1):} \quad \leq \sum_{k \geq 1} (1 - c)^k \mathbf{P} \left[|\mathcal{Z}_n(r)| = k \right]$$

$$\text{by (2):} \quad \leq O(1) \mathbf{P} \left[|\mathcal{Z}_n(r)| = 1 \right] \asymp (n/r)^{1-3/2},$$

which, using $\lambda = \frac{c \mathbf{E}|\mathcal{Z}_r|}{\mathbf{E}|\mathcal{Z}_n|} \asymp (r/n)^{1/2}$, reads as $\mathbf{P} \left[0 < |\mathcal{Z}_n| < \lambda \mathbf{E}|\mathcal{Z}_n| \right] \asymp \lambda$.

But we know much less independence for \mathcal{S}_n

$$(1') \quad \mathbf{P} \left[|\mathcal{S}_n \cap B_r/3| > c \mathbf{E}|\mathcal{S}_r| \mid \mathcal{S}_n \cap B_r \neq \emptyset = \mathcal{S}_n \cap W \right] \geq c > 0,$$

for any W that is not too close to B_r .

Why only this negative conditioning? **Inclusion formula:**

$$\mathbf{P}[\mathcal{S}_f \subset U] = \sum_{S \subset U} \hat{f}(S)^2 = \mathbf{E} \left[\left(\sum_{S \subset U} \hat{f}(S) \chi_S \right)^2 \right] = \mathbf{E} \left[\mathbf{E}[f \mid \mathcal{F}_U]^2 \right].$$

From this, for disjoint subsets A and B ,

$$\begin{aligned} \mathbf{P}[\mathcal{S}_f \cap B \neq \emptyset = \mathcal{S}_f \cap A] &= \mathbf{P}[\mathcal{S}_f \subseteq A^c] - \mathbf{P}[\mathcal{S}_f \subseteq (A \cup B)^c] \\ &= \mathbf{E} \left[\mathbf{E}[f \mid \mathcal{F}_{A^c}]^2 - \mathbf{E}[f \mid \mathcal{F}_{(A \cup B)^c}]^2 \right] \\ &= \mathbf{E} \left[\left(\mathbf{E}[f \mid \mathcal{F}_{A^c}] - \mathbf{E}[f \mid \mathcal{F}_{(A \cup B)^c}] \right)^2 \right]. \end{aligned}$$

So, what are we going to do?

With quite a lot of work for both items,

$$(1') \quad \mathbf{P} \left[|\mathcal{S}_n \cap B_r/3| > c \mathbf{E}|\mathcal{S}_r| \mid \mathcal{S}_n \cap B_r \neq \emptyset = \mathcal{S}_n \cap W \right] \geq c > 0.$$

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We could repeat (1') for many r -boxes only if “not enough points in one box” meant “we found nothing in that box”.

So, take an **independent random dilute sample**: $\mathbf{P}[x \in \mathcal{R}] = 1/\mathbf{E}|\mathcal{S}_r|$ i.i.d.

Then, $|\mathcal{S}_n \cap B_r/3|$ is small $\implies \mathcal{R} \cap \mathcal{S}_n \cap B_r/3 = \emptyset$ is likely,

and $|\mathcal{S}_n \cap B_r/3|$ is large $\implies \mathcal{R} \cap \mathcal{S}_n \cap B_r/3 \neq \emptyset$ is likely.

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But $\mathbf{P} \left[\mathcal{S}_n \neq \emptyset = \mathcal{R} \cap \mathcal{S}_n \mid |\mathcal{S}_n(r)| = k \right]$ is still problematic conditioning.

A strange **large deviations lemma** solves the issue.

The strange large deviation lemma

Suppose $X_i, Y_i \in \{0, 1\}$, $i = 1, \dots, n$, and that $\forall J \subset [n]$ and $\forall i \in [n] \setminus J$

$$\mathbf{P}[Y_i = 1 \mid \forall_{j \in J} Y_j = 0] \geq c \mathbf{P}[X_i = 1 \mid \forall_{j \in J} Y_j = 0].$$

Then

$$\mathbf{P}[\forall_i Y_i = 0] \leq c^{-1} \mathbf{E}\left[\exp\left(-\frac{c}{e} \sum_i X_i\right)\right].$$

We use this with $X_j := 1_{\{\mathcal{S} \cap B_j \neq \emptyset\}}$ and $Y_j := 1_{\{\mathcal{S} \cap B_j \cap \mathcal{R} \neq \emptyset\}}$.

Proof: Instead of sequential scan, average everything together.

Choose $J \subset [n]$ randomly, Bernoulli($1-p$). Get $\mathbf{E}[Y p^Y] \geq c \mathbf{E}[X p^{Y+1}]$.

So, $\mathbf{E}[Z] \geq 0$, where $Z := (Y - cpX) p^Y$. Choose $p := e^{-1}$. Maximize Z over Y , and get the bound $Z \leq \exp(-1 - cX/e)$. Altogether, $ce^{-1} \mathbf{P}[Y = 0 < X] \leq \mathbf{E}[1_{X>0} \exp(-1 - cX/e)]$, and done.

Final result for the spectral sample

If $r \in [1, n]$, then $\{|\mathcal{S}_n| < \mathbf{E}|\mathcal{S}_r|\}$ is basically equivalent to being contained inside some $r \times r$ sub-square:

$$\mathbf{P}[0 < |\mathcal{S}_n| < \mathbf{E}|\mathcal{S}_r|] \asymp \alpha_4(r, n)^2 \left(\frac{n}{r}\right)^2.$$

In particular, on the triangular lattice Δ ,

$$\mathbf{P}[0 < |\mathcal{S}_n| < \lambda \mathbf{E}|\mathcal{S}_n|] \asymp \lambda^{2/3}.$$

The *scaling limit* of \mathcal{S}_n is a conformally invariant Cantor-set with Hausdorff-dimension $3/4$.

GPS (2010-11) proves that the **scaling limit of dynamical percolation** exists as a Markov process; for mesh $1/n$ the time-scale is $tn^{-3/4+o(1)}$. The above implies that this process is **ergodic**, with correlations decaying as $t^{-2/3}$.

Question 1: Can one build similar proofs for other Boolean functions?

Question 2: Self-similarity of Piv_n and \mathcal{S}_n is a lot of restriction. The **entropy** of such random sets X_n should be at most $\mathbf{E}|X_n|$, i.e., there is no log factor as it would be in uniform:

Fractal percolation on a **b -ary** tree, by always choosing **j** random children, to depth **h** . This is uniform measure on

$$\binom{b}{j} \binom{b}{j}^j \cdots \binom{b}{j}^{j^{h-1}} = \binom{b}{j}^{\frac{j^h - 1}{j - 1}}$$

subsets, so entropy is **$\text{const}(b, j) \cdot j^h$** , while size is **$j^h$** .

In particular, **Influence-Entropy conjecture** [Friedgut-Kalai 1996]: For some universal constant C , for any Boolean function f ,

$$\text{SpecEnt}(f) := \sum_{S \subset [n]} \hat{f}(S)^2 \log \frac{1}{\hat{f}(S)^2} \leq C \times \\ \times \text{Influence}(f) := \mathbf{E}|\mathcal{S}_f| = \mathbf{E}|\text{Piv}_f| = \sum_{S \subset [n]} \hat{f}(S)^2 |S|.$$

I think I can do it for Piv_n , but not enough independence is known in \mathcal{S}_n .

Gil Kalai's motivating example: **Recursive 3-Wise Majority**:

Pivotal set is the leaves of a **Galton-Watson tree** with offspring distribution $\mathbf{P}[\pi = 0] = 1/4$ and $\mathbf{P}[\pi = 2] = 3/4$.

Spectral sample is the leaves of a **Galton-Watson tree** with offspring distribution $\mathbf{P}[\sigma = 1] = 3/4$ and $\mathbf{P}[\sigma = 3] = 1/4$.

Note that $\mathbf{E}[\pi] = \mathbf{E}[\sigma] = 3/2$ and $\mathbf{E}[\pi^2] = \mathbf{E}[\sigma^2] = 3$.

General Boolean functions?

Random Restriction Lemma + **Strong Separation Lemma** suggest that typical random restriction of a large Boolean function might look “generic”. And then could continue recursively, to get tree-like structure (except that we don’t have enough independence. . .). Is that naive?

Two results in similar directions:

Szemerédi Regularity Lemma ‘75: large dense graphs look random.

Chatterjee-Ledoux ‘09: If M is a large Hermitian matrix, and k is large, then the spectral measure of almost all principal submatrices of M of order k is almost the same (but depends on M , of course).