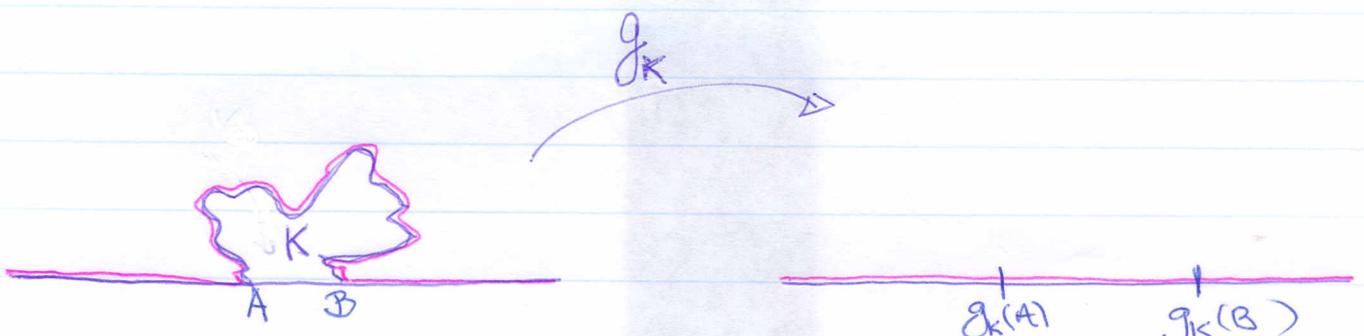


# Chordal Löwner Equation (Karl Löwner 1922)

$$H := \{z \in \mathbb{C} : \text{Im} z > 0\}$$

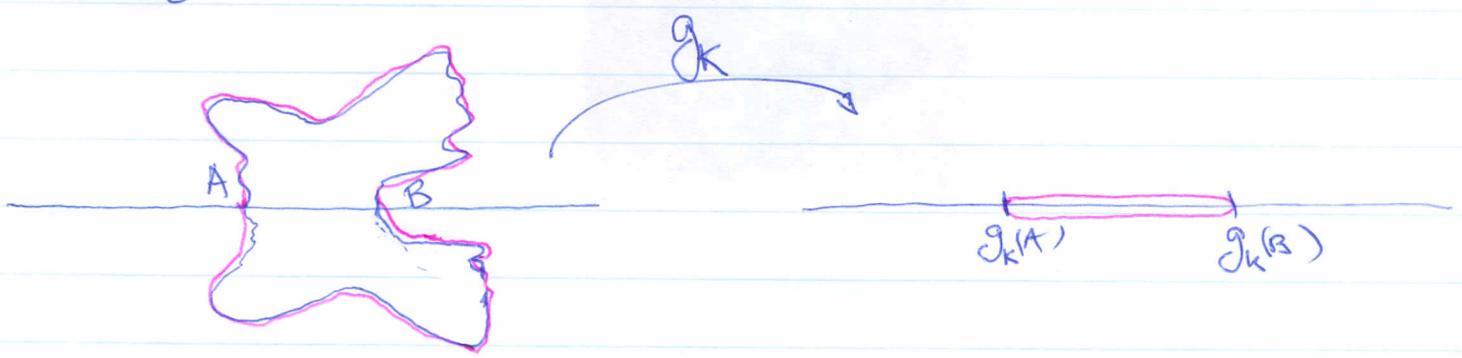
Def  $K \subset \bar{H}$  compact is a hull iff  $K \cap H \neq \emptyset$   
both  $K$  &  $H \setminus K$  are simply connected



by Riemann Mapping Thm:  $\exists g_K : H \setminus K \rightarrow H$   
with conformal.  
 $g_K(\infty) = \infty$

[not unique: two real parameters left free]

by Schwarz reflection  $g_K$  extends analytically to



Hence

$$g_k(z) = a_{-1}z + a_0 + \frac{a_1}{z} + \frac{a_2}{z^2} + \dots \quad \text{near } z = \infty.$$

with  $a_{-1} > 0$ ,  $a_j \in \mathbb{R}$   $j = 0, 1, 2, \dots$

Canonical choice:  $a_{-1} = 1$ ,  $a_0 = 0$

["hydrodynamic normalisation"]

$$g_k(z) = z + \frac{a_1}{z} + \frac{a_2}{z^2} + \dots$$

$\exists!$  Conformal mapping  $g_k: \mathbb{H} \setminus K \rightarrow \mathbb{H}$

$$g_k(\infty) = \infty$$

with expansion:

$$g_k(z) = z + \frac{a_1}{z} + \frac{a_2}{z^2} + \dots \quad \text{near } z = \infty$$

The coefficients  $a_j = a_j(K)$   $j = 1, 2, \dots$  are real.

$M \setminus K \subseteq L \Rightarrow \mathcal{F} := g_k(L \setminus K)$  is a hull and

$$g_L \circ g_k = g_{\mathcal{F}} \quad \text{the capacity of } K$$

in particular:  $a_1(L) = a_1(K) + a_1(\mathcal{F})$

(3)

$a_1(K) > 0$  "capacity of  $K$ "

Proof & probabilistic meaning:

$B_t :=$  Brownian motion on  $\mathbb{H}$

$\tau = \tau_K = \inf \{t : B_t \in K \cup \mathbb{R}\} < \infty$  a.s.

$\varphi_K: \mathbb{H} \setminus K \rightarrow \mathbb{R}$       $\varphi_K(z) = \operatorname{Im}(g_K(z) - z)$

$\varphi_K$  is harmonic and bounded

$\Rightarrow \varphi_K(B_t)$  is a bdd. martingale

By Doob:

$$\begin{aligned} \operatorname{Im}(g_K(z) - z) &= \mathbb{E}_z \left( \underbrace{\operatorname{Im} g_K(B_\tau)}_{=0} - \operatorname{Im} B_\tau \right) \\ &= -\mathbb{E}_z(\operatorname{Im} B_\tau) \end{aligned}$$

$z = iy, \quad y \rightarrow \infty$

$$a_1(K) = \lim_{y \rightarrow \infty} \left\{ y \cdot \mathbb{E}_{iy}(\operatorname{Im} B_{\tau_K}) \right\}$$

Lemma (to be used later).

$$K_\epsilon \subseteq D_\epsilon = \{z : |z| < \epsilon\}, \quad \epsilon \downarrow 0$$

$$z = x + iy \quad \text{fixed.} \quad y > 0$$

$$\begin{aligned} \operatorname{Im} \left( g_{K_\epsilon}(z) - z \right) &= - a_1(K_\epsilon) \frac{y}{x^2 + y^2} (1 + o(1)) \\ &= a_1(K_\epsilon) \operatorname{Im} \frac{1}{z} (1 + o(1)). \end{aligned} \quad \epsilon \downarrow 0.$$

Proof:  $\tau_\epsilon = \tau_{K_\epsilon} := \inf \{t : B_t \in K_\epsilon \cup \mathbb{R}\}$

$$\sigma_\epsilon := \inf \{t : B_t \in D_\epsilon\}$$

$$\begin{aligned} \operatorname{Im} \left( z - g_{K_\epsilon}(z) \right) &= E_z \left( \operatorname{Im} B_{\tau_\epsilon} \right) = \\ &= E_z \left( \operatorname{Im} B_{\tau_\epsilon} \mid \sigma_\epsilon \leq \tau_\epsilon \right) P_z \left( \sigma_\epsilon \leq \tau_\epsilon \right) \\ &\quad \parallel \quad \parallel \\ &= \frac{\pi}{4} \frac{a_1(K_\epsilon)}{\epsilon} (1 + o(1)) \quad \frac{4}{\pi} \epsilon \cdot \frac{y}{x^2 + y^2} (1 + o(1)) \\ &\quad \text{indep of } z \quad \text{explicit Comput.} \end{aligned}$$

$K \mapsto a_1(K)$  is strictly increasing  
 & continuous (in some strong sense?).

Scaling of  $g_K$ : let  $\alpha > 0$  | translation:  $b \in \mathbb{R}$

$$g_{\alpha K}(z) = \alpha g_K(z/\alpha) \quad \left| \quad g_{K+b}(z) = g_K(z-b) + b$$

in particular:  $a_1(\alpha K) = \alpha^2 a_1(K)$

[also follows from the previous derivation]

Löwner for simple curves:

see the source for "provably growing domains"

$\gamma: (0, T) \rightarrow \mathbb{H}$  simple continuous curve  
 $T \leq \infty$ ,

$$\begin{aligned} \gamma(0) &:= \lim_{t \downarrow 0} \gamma(t) = 0 \\ \gamma(T) &:= \lim_{t \uparrow T} \gamma(t) = \infty \end{aligned} \quad \left| \quad K_t := \gamma[0, t]$$

reparametrize so that  $a_1(K_t) = 2t$ ,  $T = \infty$  ✓

$K_t$  "pivotally growing domains":

$$\Rightarrow \delta \Rightarrow K_t \supsetneq K_s$$

$$\bigcup_z K_{t+\varepsilon} \supset K_t = \bigcup_{\delta > 0} \{ \delta(t) \} \quad \delta(t) \in \partial K_t$$

$t \mapsto \delta(t)$  continuous on  $\partial K_t$   
[no crossings!]

$$i_0 = \{0\} \quad \delta(t) \rightarrow \infty \quad \text{as } t \rightarrow \infty.$$

parametrized so that  $a_{1,0}(K_t) = 2t$ .

$$T_z = \inf \{ t : z \in K_t \} = \inf \{ t : \delta(t) = z \}$$

$$g_t = g_{K_t} : \mathbb{H} \setminus K_t \rightarrow \mathbb{H}$$

$$\{ z \in \mathbb{H} ; \frac{z}{T_z} > t \}$$

Prop 1  $g_t$  extends continuously to  $\partial K_t$  &

$$t \mapsto U(t) := g_t(\delta(t)) \in \mathbb{R}$$

is continuous

2) for  $z \in \mathbb{H}$ ,  $t \in [0, T_z)$

$$\partial_t g_t(z) = \frac{z - U(t)}{g_t(z) - U(t)} \quad g_0(z) = z$$

$z \in H : T_z = \inf \{t : z \in K_t\}$

denote  $g_t = g_{K_t} : \underbrace{H \setminus K_t}_{\{z \in H : T_z > t\}} \rightarrow H.$

Proposition: ①  $g_t$  extends continuously to  $\partial H$  and  $U(t) := g_t(\delta(t))$  is continuous

② For  $z \in H, t \in [0, T_z)$

$g_t g_t(z) = \frac{z}{g_t(z) - U(t)}, g_0(z) = z.$

Proof: suff. to prove  $\partial_t \operatorname{Im}(g_t(z) - z) = \operatorname{Im} \frac{z}{g_t(z) - U(t)}$  (\*)

[Indeed (\*)  $\Rightarrow$   
 $\operatorname{Im}(g_t(z) - z) = \int_0^t \operatorname{Im} \frac{z}{g_s(z) - U(s)} ds + \underbrace{\operatorname{Im}(g_0(z) - z)}_{=0}$   
 $= \operatorname{Im} \int_0^t \frac{z}{g_s(z) - U(s)} ds$

$\Rightarrow$  [by Cauchy-Riemann]

$$\operatorname{Re}(g_t(z) - z) = \operatorname{Re} \int_0^t \frac{z}{g_s(z) - U(s)} ds + \underbrace{C_t}_{\in \mathbb{R}}, \text{ indep. of } z \quad (6)$$

$$z \rightarrow \infty: g_t(z) - z \rightarrow 0$$

$$(g_s(z) - U(s))^{-1} \rightarrow 0 \text{ unif } s \in [0, t]$$

$$\Rightarrow \operatorname{Re}(g_t(z) - z) = \int_0^t \operatorname{Re} \frac{z}{g_s(z) - U(s)} ds$$

$$\Rightarrow \partial_t \operatorname{Re}(g_t(z) - z) = \operatorname{Re} \frac{z}{g_t(z) - U(t)} \quad ]$$

proof of  $(*)$ :

sufficient to prove for  $t=0, U(0) = \delta(0) = 0$

[due to the "semigroup? property"]

and real translation invariance

$$u > t: K_{u,t} := g_t(\delta[t, u])$$

$$h_{u,t} := g_{K_{u,t}}$$

$$u \geq t \geq s \geq 0:$$

$$\text{real } \rightarrow h_{u,s} = h_{u,t} \circ h_{t,s} ]$$

+ translations  $(*)$  follows from Lemma on page (36)

$$\partial_t g_t(z) = \frac{2}{g_t(z) - U(t)}$$

$$g_0(z) = z$$

$$f_t(z) := g_t(z) - U(t)$$

$$\partial_t f_t(z) = \frac{2}{f_t(z)} - \dot{U}(t) ; f_0(z) = z$$

$$f_t(z) = z + \int_0^t \frac{2}{f_s(z)} ds - U(t)$$

Scaling  $\alpha > 0$

still deterministic

$$\tilde{K}_t = \alpha^{-1} K_{\alpha^2 t}$$

$$\tilde{g}_t(z) := g_{\tilde{K}_t}(z) = \alpha^{-1} g_{\alpha^2 t}(\alpha z)$$

dilation: the only conformal maps  $H \rightarrow H$  which fix 0 and  $\infty$

$$\partial_t \tilde{g}_t(z) = \alpha \left[ \partial_t g \right]_{\alpha^2 t}(\alpha z) =$$

reparametrization in time  
 $a_t(\tilde{K}_t) = t$

$$\frac{2\alpha}{g_{\alpha^2 t}(\alpha z) - U(\alpha^2 t)} = \frac{2}{\tilde{g}_t(z) - \tilde{U}(t)}$$

$$\partial_t \tilde{g}_t(z) = \frac{2}{\tilde{g}_t(z) - \tilde{U}(t)} ; \tilde{U}(t) = \alpha^{-1} U(\alpha^2 t)$$

The way backwards: from  $U(t)$  to  $(K_t, \tau_t)$ :

$U: [0, \infty]$  continuous,  $U(0) = 0$  ✓

$$g_t(z) = \frac{z}{g_t(z) - U(t)} \quad g_0(z) = z, \quad z \in \mathbb{H}$$

$T_z := \sup \{t : s \in [0, t] \text{ and } g_s(z) \neq U(s)\}$

$K_t := \{z \in \mathbb{H} : T_z \leq t\}$  compact, ↑

$H_t := \{z \in \mathbb{H} : T_z > t\}$  open, simply connected  
 $= \mathbb{H} \setminus K_t$

Prop:  $g_t: H_t \rightarrow \mathbb{H}$  is conformal, onto

$$g_t = g_{K_t}$$

Proof:

-  $z \in H_t$ :  $g_t'(z) = \exp - \int_0^t \frac{2}{(g_s(z) - U_s)^2} ds \in \mathbb{C} \setminus \{0\}$

-  $\text{Im } g_t(z) \geq 0 \Rightarrow \text{Ran } g_t \subseteq \mathbb{H}$

- backwards flow:  $g_t^{*(t)}(z) = - \frac{z}{g_t^*(z) - U(t-s)}$   $g_0^*(z) = z$   
 $z \in \mathbb{H}$

~~$g_t(g_t^{*(t)}(z)) = z$~~

The way back to  $(0, \infty)$  from  $(0, 1)$  is  $(0, 1)$  at  $(0, 1)$  and  $(1, \infty)$  at  $(1, \infty)$ .  
 $\rightarrow (0, 1) \cup (1, \infty)$  (connected)  $(0, \infty) \setminus \{1\}$

$$f(z) = \frac{z}{z-1} = 1 + \frac{1}{z-1}$$

$$\tilde{T}_z = \sup \{t : \exists \epsilon \in (0, t) : \text{Im } g_\delta(z) > 0\}$$

a priori  
 in fact

$$\tilde{T}_z \leq T_z$$

$$\tilde{T}_z = T_z \quad \checkmark$$

is conformal onto  $\mathbb{H}$

$$z \mapsto \frac{z}{z-1}$$

$$f(z) = \frac{z}{z-1} = 1 + \frac{1}{z-1}$$

$$\text{Im } f(z) > 0 \iff \text{Im } \frac{1}{z-1} > 0$$

$$\frac{1}{z-1} = \frac{1}{(x-1) + iy} = \frac{(x-1) - iy}{(x-1)^2 + y^2}$$

~~is conformal onto  $\mathbb{H}$~~

$$g_s^{*(t)}(g_t(z)) = g_{t-s}(z) \quad 0 \leq s \leq t$$

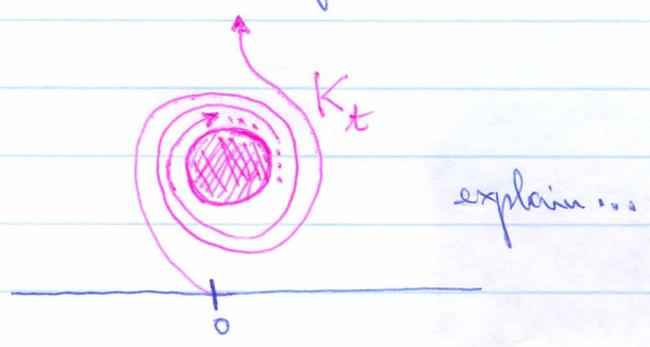
$$g_t^{*(t)} = g_t^{-1} \quad \checkmark \text{ hydrodynamic normalization } \checkmark \square$$

Question: Is  $K_t$  a hull generated by a path  $\gamma_t$  for general driving  $U_t$ ?

Deterministic results (Marshall & Rhode 2001)

(i) If  $t \mapsto U(t)$  is Hölder- $1/2$  with  $\sup_t \lim_{h \rightarrow 0} \frac{|U_{t+h} - U_t|}{\sqrt{h}}$  sufficiently small: YES

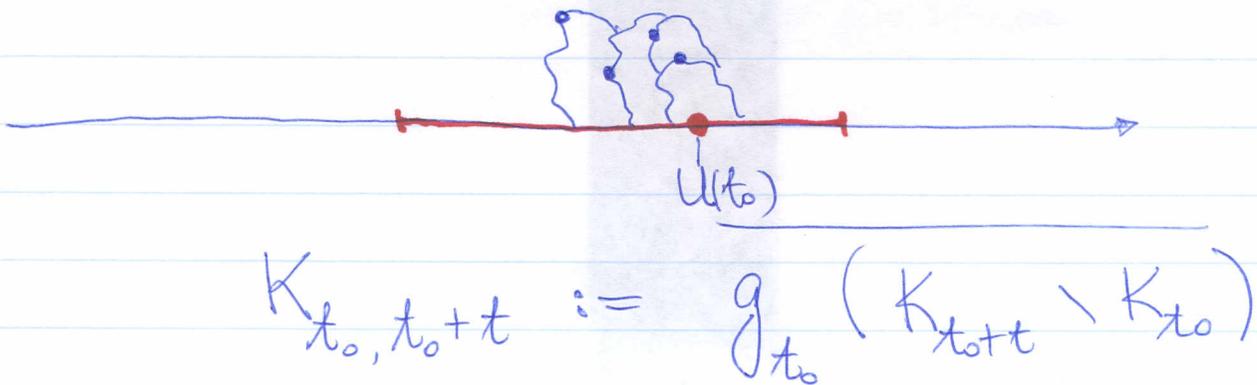
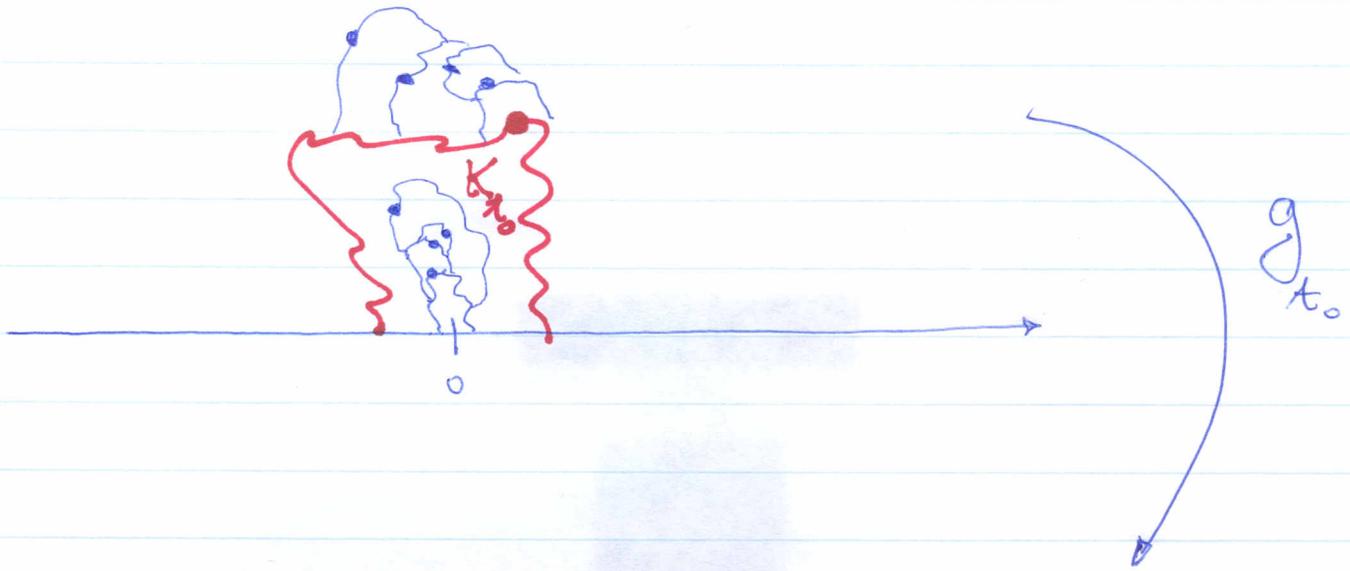
(ii) In general NO! Counterexample:  $\exists t \mapsto U(t)$  smooth except of one  $t_0 \in (0, \infty)$  and  $\lim_{h \rightarrow 0} \frac{|U_{t_0+h} - U_{t_0}|}{\sqrt{h}}$  finite but large



Mind that for  $U_t = W$  Brownian motion

$$a.s. \forall t \quad \lim_{h \rightarrow 0} \frac{|U_{t+h} - U_t|}{\sqrt{h \log \log 1/h}} = K$$

# Stochastic Lévy evolution



$$K_{t_0, t_0+t} := g_{t_0} (K_{t_0+t} - K_{t_0})$$

Requirements:

① stationary and independent "increments"

$$\left\{ t \mapsto K_{t_0, t_0+t} - U(t_0) : t \geq 0 \right\}$$

|| in law

$$\left\{ t \mapsto K_t : t \geq 0 \right\}$$

and independent of  $\left\{ s \mapsto K_s : s \in [0, t_0] \right\}$

$$\textcircled{2} \quad R: \mathbb{H} \rightarrow \mathbb{H} \quad R(x+iy) = -x+iy$$

⑪

$$\{t \mapsto RK_t: t \geq 0\} \stackrel{\text{law}}{=} \{t \mapsto K_t: t \geq 0\}$$

In Terms of Lévy:

①  $\{t \mapsto U(t): t \geq 0\}$  is a stoch.

process with independent + stationary increments  
(i.e. a Lévy process)

$$\textcircled{2} \quad \{t \mapsto -U(t): t \geq 0\} \stackrel{\text{law}}{=} \{t \mapsto U(t): t \geq 0\}$$

③  $t \mapsto U(t)$  is a.s. continuous  
 $U(0) = 0$

$$\textcircled{0} \& \textcircled{1} \& \textcircled{2} \iff U(t) = \sqrt{K} B_t$$

SLE<sub>K</sub>:  $\partial_t g_t(z) = \frac{2}{g_t(z) - \sqrt{K} B_t}$

chordal

$$g_0(z) = z \in \mathbb{H}$$

Q: Does it define indeed a  $K_t, \gamma_t$  process?

A: YES (Rhode, Schramm 2005:  $k \geq 0, k \neq 8$ ; LSW 2004:  $k = 8$ )

Scaling of chordal SLE $_k$ :

$$\{t \mapsto \alpha^{-1/2} K_{\alpha t} : t \geq 0\} \stackrel{\text{law}}{=} \{t \mapsto K_t : t \geq 0\}$$

$$\{t \mapsto \alpha^{-1/2} \gamma_{\alpha t} : t \geq 0\} \stackrel{\text{law}}{=} \{t \mapsto \gamma_t : t \geq 0\}$$

$$\{t \mapsto \alpha^{-1/2} g(\alpha^{1/2} \cdot) : t \geq 0\} \stackrel{\text{law}}{=} \{t \mapsto g_t(\cdot) : t \geq 0\}$$

This is actually conformal invariance of SLE:

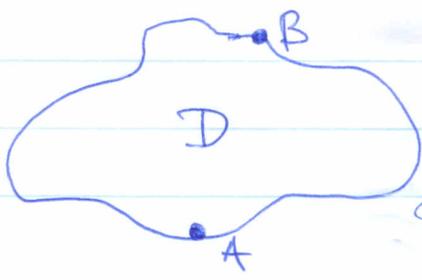
$$D_\alpha : \mathbb{H} \rightarrow \mathbb{H} \quad D_\alpha z = \alpha^{-1/2} z \quad \alpha > 0$$

are the only conformal maps  $\mathbb{H} \rightarrow \mathbb{H}$  which fix 0 and  $\infty$ .

$$\tilde{K}_t := \alpha^{-1/2} K_{\alpha t} = D_\alpha(K_{\alpha t})$$

time rescaled so that  $a_1(\tilde{K}_t) = 2t$ .

Chordal SLE  $A \rightarrow B$



$\varphi(K_t)$  chordal SLE in  $\mathbb{H}$

$$\varphi : \mathbb{H} \rightarrow D \quad \varphi(0) = A, \varphi(\infty) = B$$

$\varphi$  is not unique, but the law is determined

# Main facts about SLE:

①  $\forall k \geq 0$ :  $K_t$  is generated by a curve  $\gamma_t$

$k \neq 8$ : Rohde & Schramm 2005

$k = 8$ : LSW 2004.

②  $k \in [0, 4]$   $t \mapsto \gamma_t$  is a simple curve  
RS2005  $K_t = \gamma_{[0,t]}$

$t \neq t' \Rightarrow \gamma_t \neq \gamma_{t'}$

$k \in (4, 8)$   $t \mapsto \gamma_t$  is not simple  
RS2005  $\forall z \in \mathbb{H} \quad P(z \notin \gamma_{[0,\infty)}) = 1$   
 $K_t = \cup \{ \text{bld components of } \mathbb{H} \setminus \gamma_{[0,t]} \}$

$k \in [8, \infty)$ :  $t \mapsto \gamma_t$  is plane-filling (Peano)  
RS2005  $K_t = \gamma_{[0,t]}$

$$k \in (4, \infty): \bigcup_t K_t \cap \mathbb{R} = \mathbb{R}.$$

③ Hausdorff dimension:

$$\dim_{\mathbb{H}}(\gamma_{[0,t]}) = \begin{cases} 1 + \frac{k}{8} \\ 2 \end{cases}$$

$\leq$  proved in RS2005  
 $=$  proved in Beffara 83?  
 $0 \leq k \leq 8$

conjectured,

$$\dim_{\mathbb{H}}(\partial K_t) = \begin{cases} 1 + \frac{k}{8} & 0 \leq k \leq 4 \\ 1 + \frac{2}{k} & 4 \leq k \end{cases}$$

$\leq$  proved in RS2005  
 $8 \leq k$

$k=6$  known  
LSW...

(4)

Conjectured

$$\{ \mathcal{O}K_x, k \geq 4 \} = \{ \gamma_x, k' = \frac{16}{k} \}$$

In some case

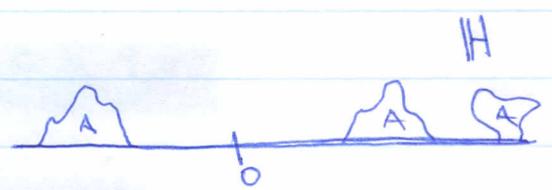
$$k=6$$

$$k' = \frac{8}{3}$$

known (LSW)

# Locality [LSW2001]

$A \subseteq \overline{\mathbb{H}}$  compact:  $0 \notin A$   
 $\mathbb{H} \setminus A$  simply connected



$$\phi^A: \mathbb{H} \setminus A \rightarrow \mathbb{H} \text{ conformally: } \begin{cases} \phi^A(0) = 0 \\ \phi^A(\infty) = \infty \\ \phi^A'(\infty) = 1 \end{cases}$$

$\mathcal{D}_t, K_t, g_t: \text{SLE}_\kappa$

$T_A := \inf \{t : K_t \cap A \neq \emptyset\}$  stopping time

Remark: ①  $0 < \kappa \leq 4$ :  $\mathbb{P}(T_A < \infty) < 1$   
 ②  $\infty < \kappa < \infty$ :  $\mathbb{P}(T_A < \infty) = 1$

for  $t \in [0, T_A]$  define

$$\gamma_t^{*A} := \phi^A(\gamma_t), \quad K_t^{*A} := \phi^A(K_t)$$

$$g_t^{*A} := g_{K_t^{*A}} = g_t \circ (\phi^A)^{-1}$$

Remark

$$a_1(K_t^{*A}) = a_1(A \cup K_t) - a_1(A)$$

$$0 < a_1(K_t^{*A}) < a_1(K_t)$$

↑ "subadditivity" of  $a_1$

Reparametrize so that

$$\alpha(t) := a_1(A \cup K_t) - a_1(A)$$

$$\beta(t) := \alpha^{-1}(2t)$$

$$\left\{ \begin{aligned} (\gamma_t^A, K_t^A, g_t^A) &:= (\gamma_{\beta(t)}^{*A}, K_{\beta(t)}^{*A}, g_{\beta(t)}^{*A}) \\ 0 \leq t &\leq \frac{1}{2} \alpha(T_A) = \frac{1}{2} (a_1(A \cup K_{T_A}) - a_1(A)) \end{aligned} \right.$$

Then  $0 \leq t \leq \inf \{s : K_s^A \cap \phi^A(\partial A \cap H) \neq \emptyset\}$  is a Lower evolution  $t \mapsto (\gamma_t^A, K_t^A, g_t^A)$

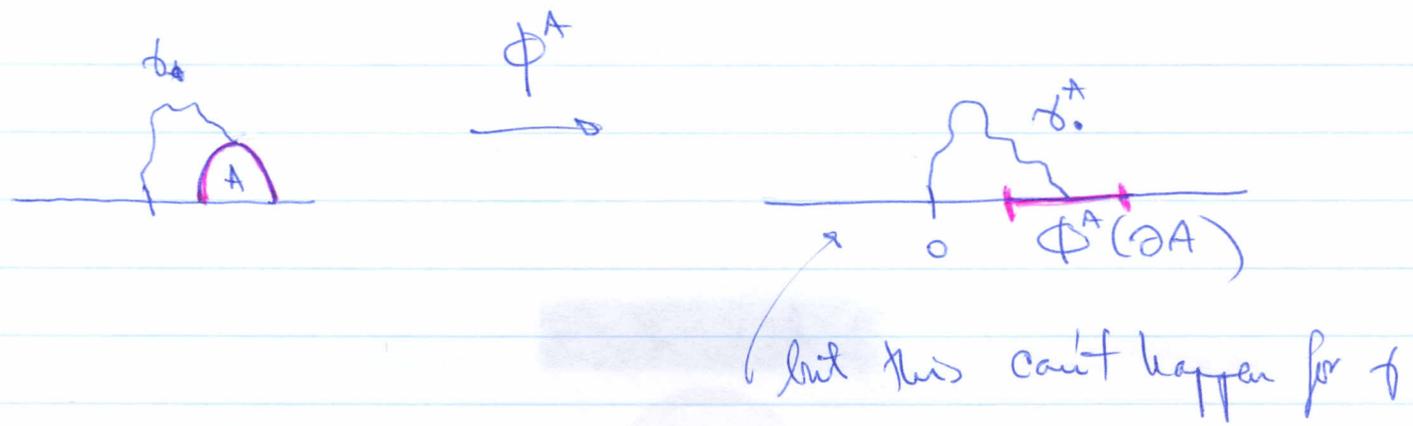
Locality: SLE $_K$  satisfies the locality property

iff for  $H \neq A$  as above, on the event:

$$t \leq \inf \{s : K_s^A \cap \phi^A(\partial H \cap H) \neq \emptyset\}$$

$(0, t) \ni s \mapsto (\gamma_s^A, K_s^A, g_s^A)$  has the same law as  $s \mapsto (\gamma_s, K_s, g_s)$

Remark of  $k \leq 4$   $SLE_k$  can't be local;



In plain words

locality =  $z_t$  doesn't feel the boundary until hitting it

Remark BM (which is not an  $SLE$ ) is local.

Remark  $A \mapsto (K_t, \partial_t)$  is Markov

"locality means that what happens in  $(t, t+\epsilon)$  depends only on  $K_t \cap B(z_t, \epsilon)$ "

Theorem  $SLE_k$  is local iff  $k=6$ .

The restriction property: [LSW2003]

$A \subseteq \mathbb{H}$ ,  $\phi^A$  as before.

$\kappa \leq 4$ ,  $SLE_\kappa$  simple curve

$$P(\gamma_{(0,\infty)} \cap A = \emptyset) > 0 !$$

Restriction:  $\forall A$  as above

$$\left( \tau \mapsto \gamma_\tau^A \mid \gamma_{(0,\infty)} \cap A = \emptyset \right) \stackrel{\text{law}}{=} \left( \tau \mapsto \gamma_\tau \right)$$

$$\left( \tau \mapsto \gamma_\tau^A \mid \gamma_{(0,\infty)}^A \cap \phi^A(\partial A) = \emptyset \right) \stackrel{\text{law}}{=} \left( \tau \mapsto \gamma_\tau \right)$$

Thm ( $SLE_\kappa$  satisfies RP) iff  $\kappa = \frac{8}{3}$  and

in this case

$$P(\gamma_{(0,\infty)} \cap A = \emptyset) = \left( \phi^{A'}(0) \right)^{5/8}$$

Remark:  $Z_t = X_t + iY_t = (B_t \mid \text{Im } B_t > 0 \forall t)$   
"Brownian excursion"  $\left\{ \begin{array}{l} \uparrow \\ \text{BM} \end{array} \right.$   $\left\{ \begin{array}{l} \uparrow \\ \text{BES}^3 \end{array} \right.$

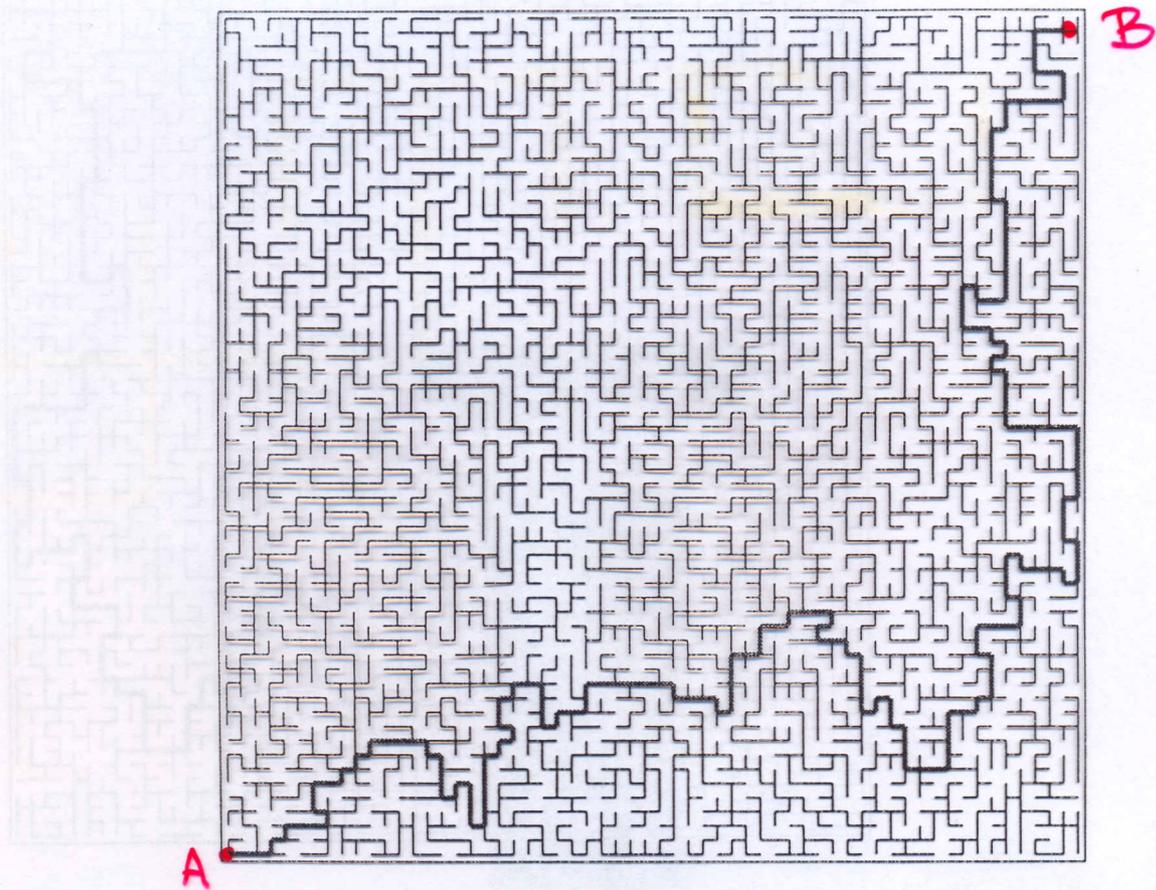
fact  $P(Z_{[0,\infty)} \cap A) = \phi^{A'}(0)$

interpret: "(5 independent BE)-hull" = "(8 indep  $SLE_{8/3}$ )-hull"

An LERW path  
 $\sim$  SLE<sub>2</sub>

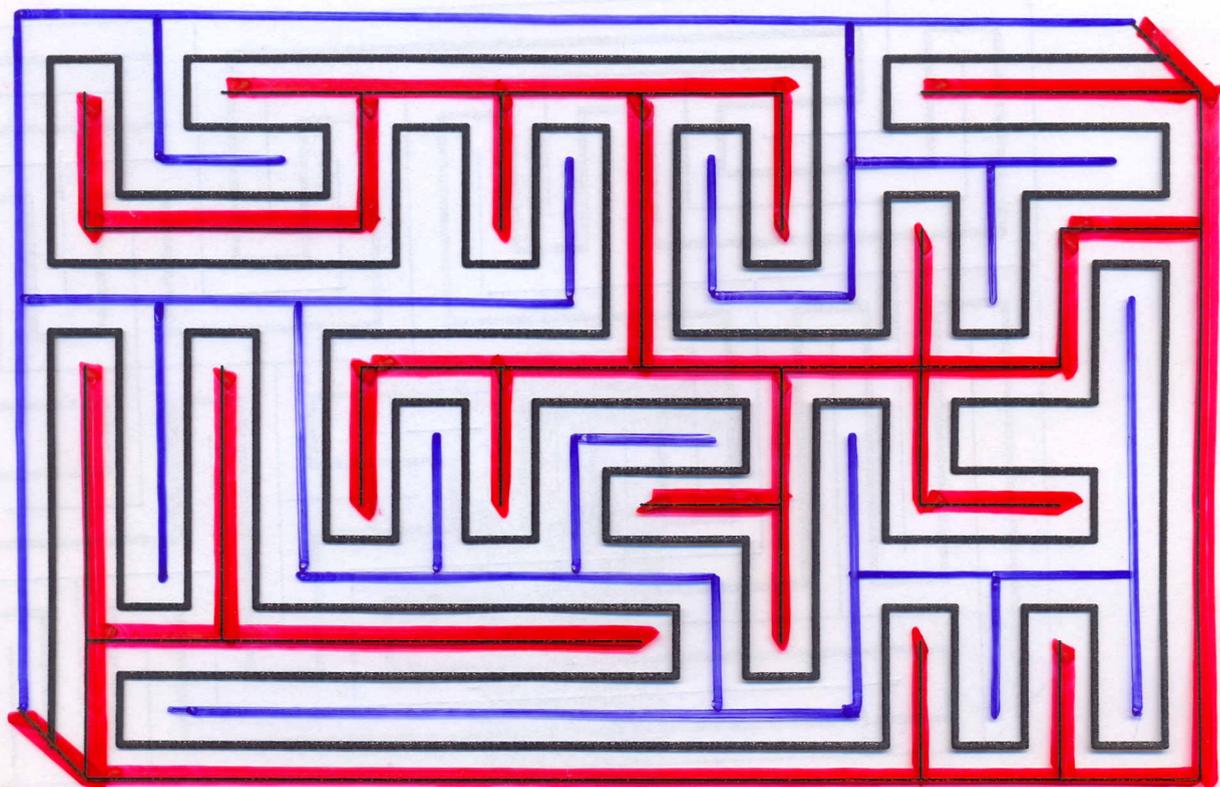
(from Schramm 2006)





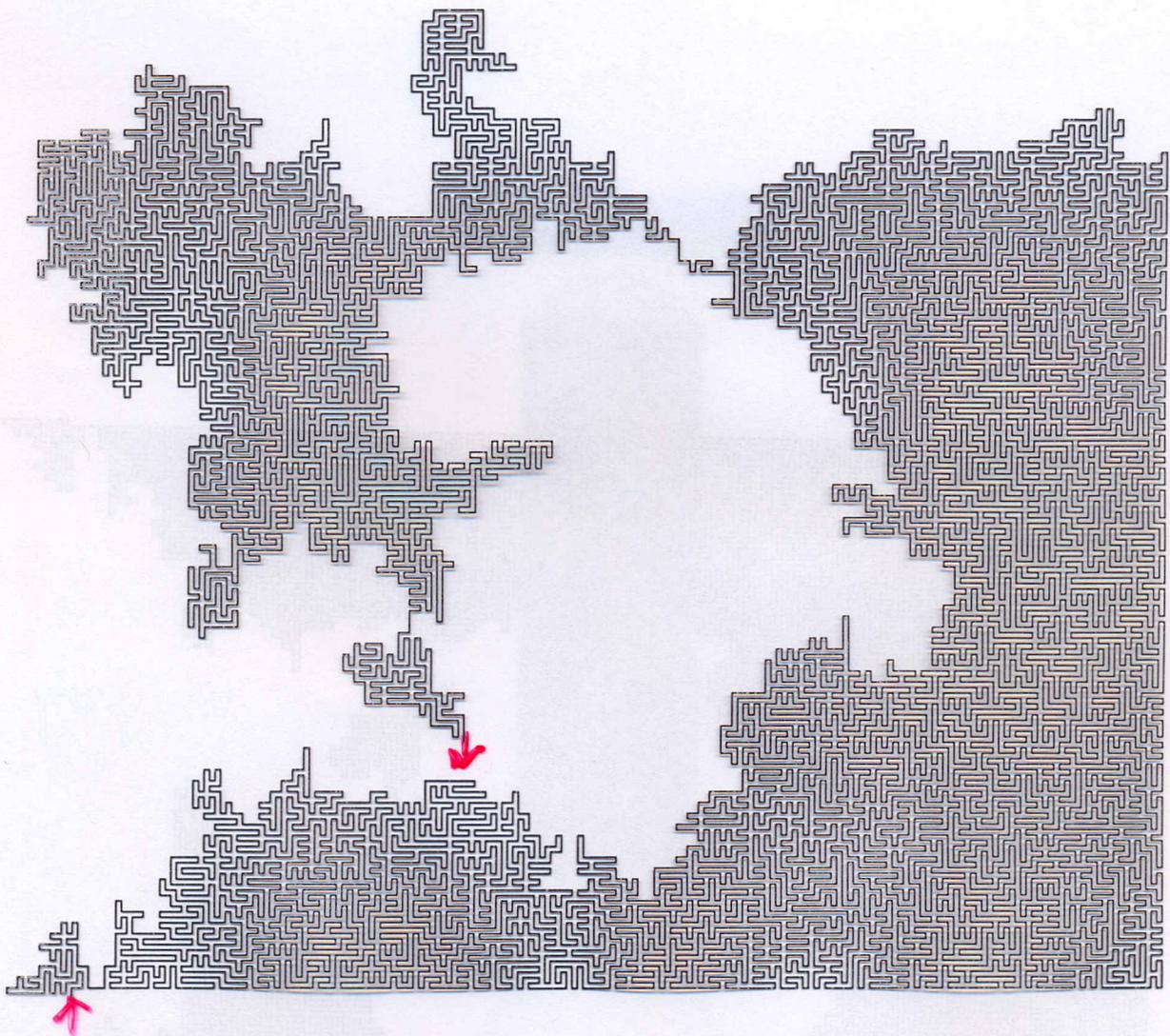
Loop Erased Random Walk  
from A to B as a subpath  
of the Uniform Spanning Tree

(from Werner 2004)



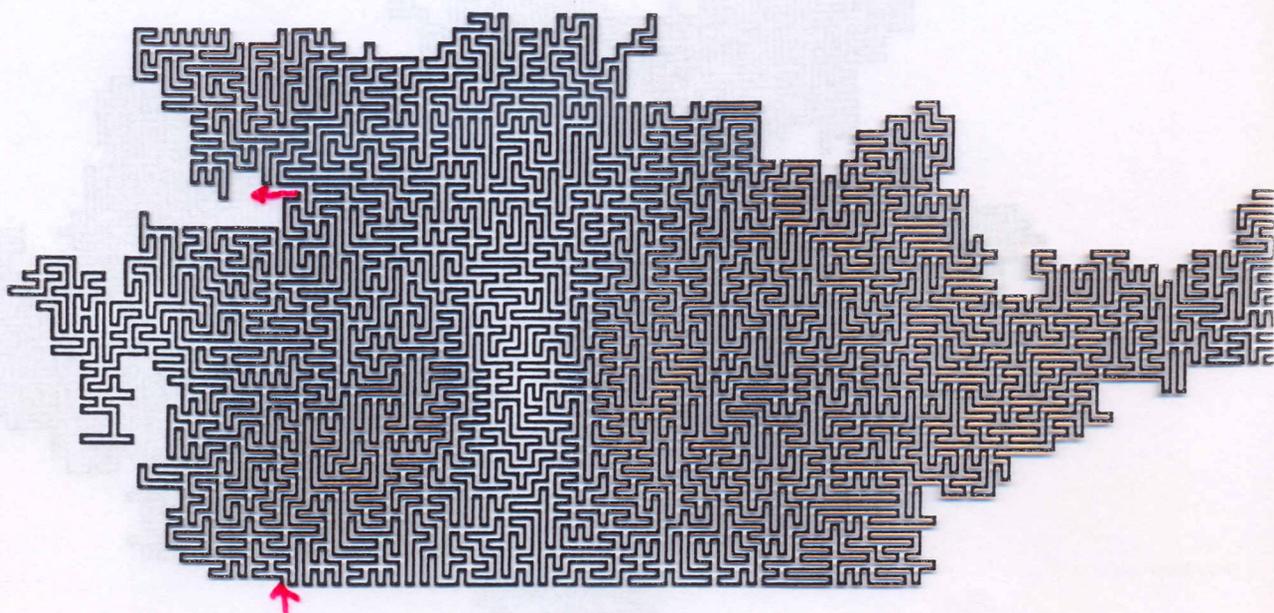
UST (with half wired boundary),  
its dual (also a UST on  
the Whitney dual graph) and  
the lattice filling (discrete  
Peano) path between them

(from Werner 2004)



Initial segment of the lattice  
filling (discrete Peano) path  
surrounding UST in a  
quadrant of  $\mathbb{Z}^2$

(from Schramm 2006)



Lattice filling (discrete Peano)  
path: interface of UST on  $\mathbb{Z}^2$   
 $\sim \text{SLE}_8$

(from Werner 2004)

Note that the two families  $L^+$  and  $L^-$  create a random maze, with one single connected component (this is a simple consequence of the coalescing property). One single possible path starting at the middle of the 'entrance gate'  $[(-1, 1), (0, 1)]$ , i.e. from the point of coordinates  $(-1/2, 1)$ , explores this maze. (See Fig. 2.) The random walk  $(S_i)_{i \geq 0}$  can then easily be deterministically constructed from this random maze. More precisely, we define a continuous function  $(\tilde{S}_t, H_t)$  on  $\mathbb{R}_+$  with  $\tilde{S}_0 = -1/2$  and  $H_0 = 1$ , that explores the maze, at constant speed (the speed is  $\sqrt{2}$ ; in other words, for almost all  $t \geq 0$ ,  $|\tilde{S}'_t| = |H'_t| = 1$ ), as shown on the picture. Note that at all integer times  $i$ ,  $\tilde{S}_i + 1/2 \in \mathbb{Z}$  and  $H_i \in \mathbb{N} \setminus \{0\}$  (these points are dotted on the picture).

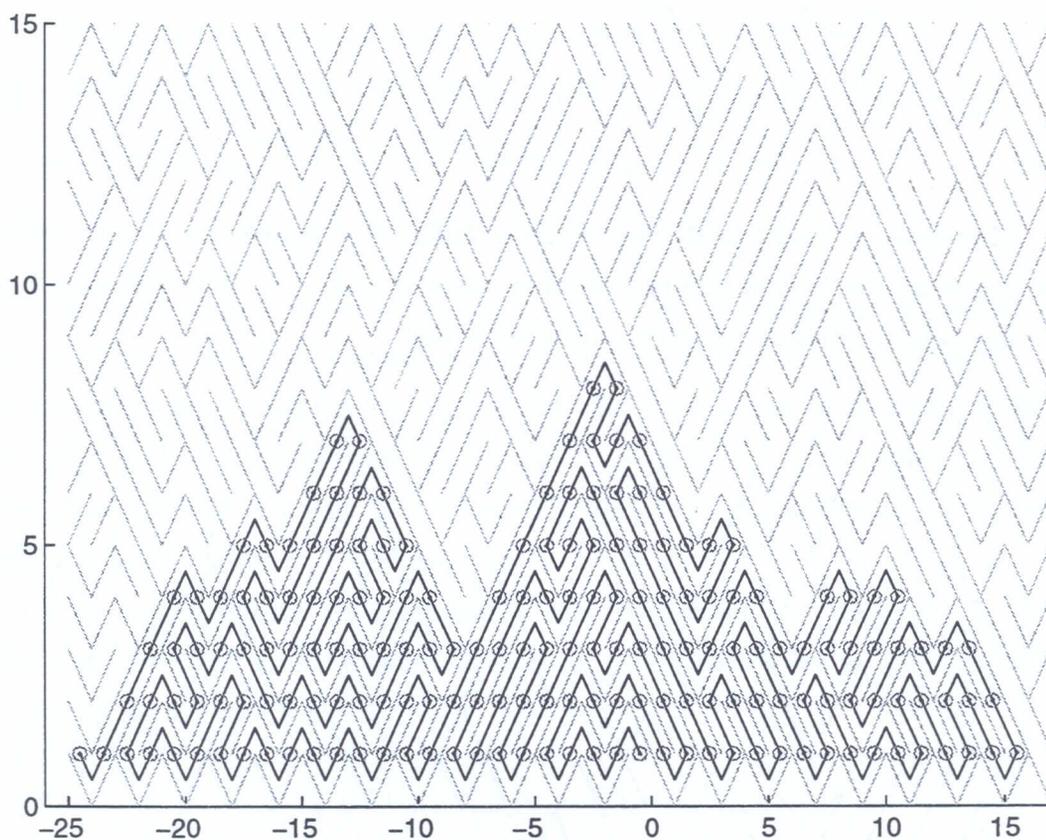
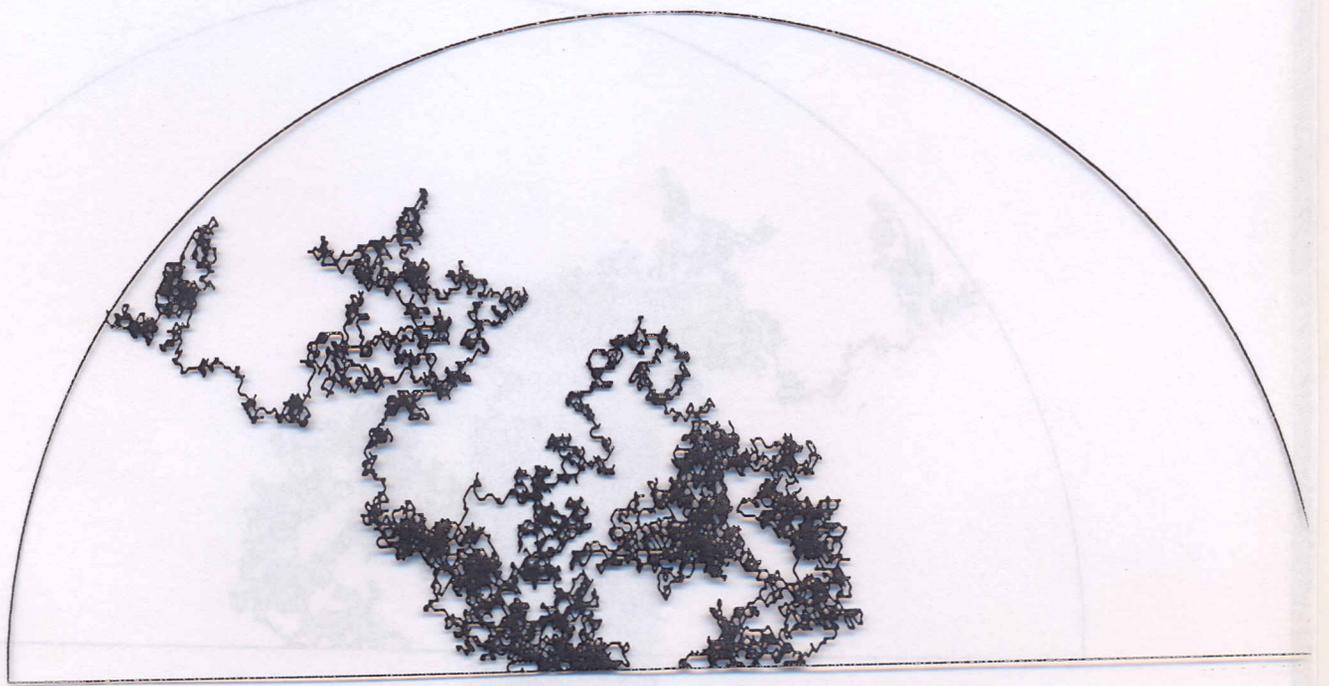


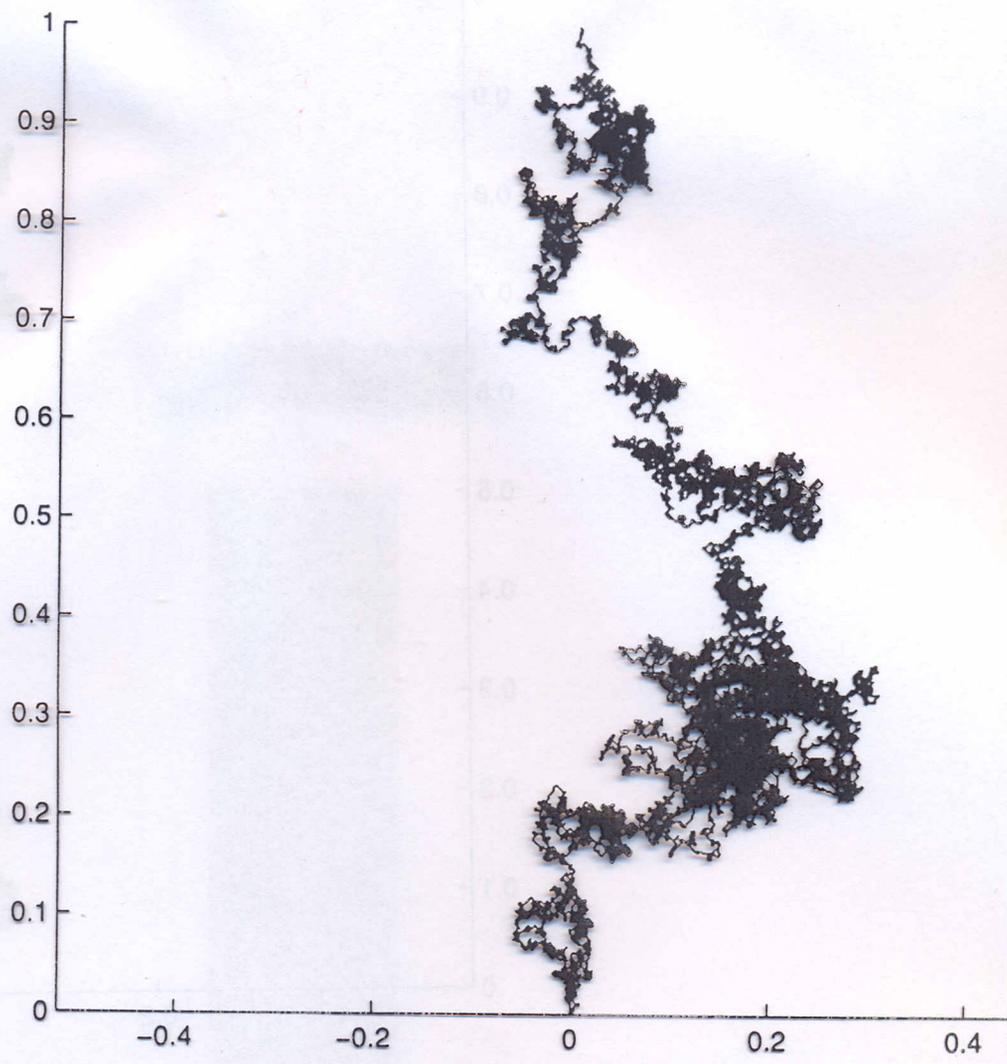
Fig. 2: The maze and the path of  $(\tilde{S}_t, H_t)$ . The points  $(\tilde{S}_i, H_i)$  are circled

TSRM path  
(from Toth - Werner 197)

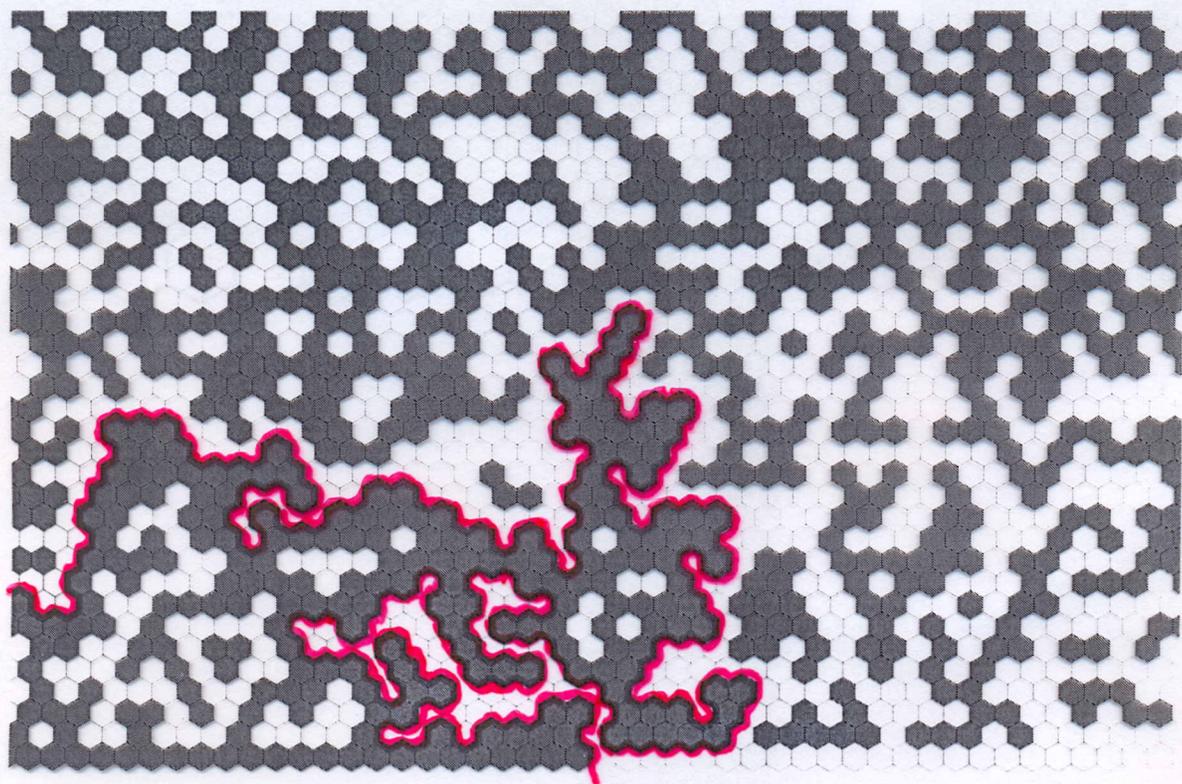


Brownian motion path  
reflected on  $\text{Im}z = 0$ .

(from Werner 2004)

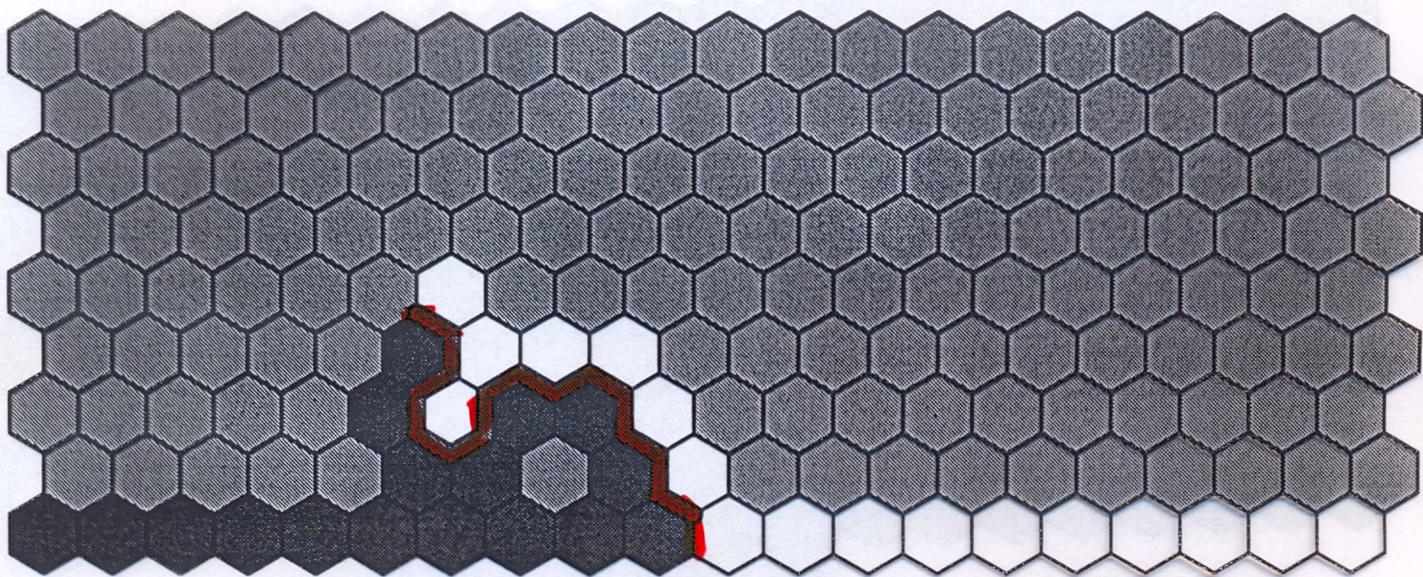


Brownian excursion path from  
0 to  $i$  in the strip  $\{z: \operatorname{Im} z \in [0,1]\}$   
(from Werner 2004)



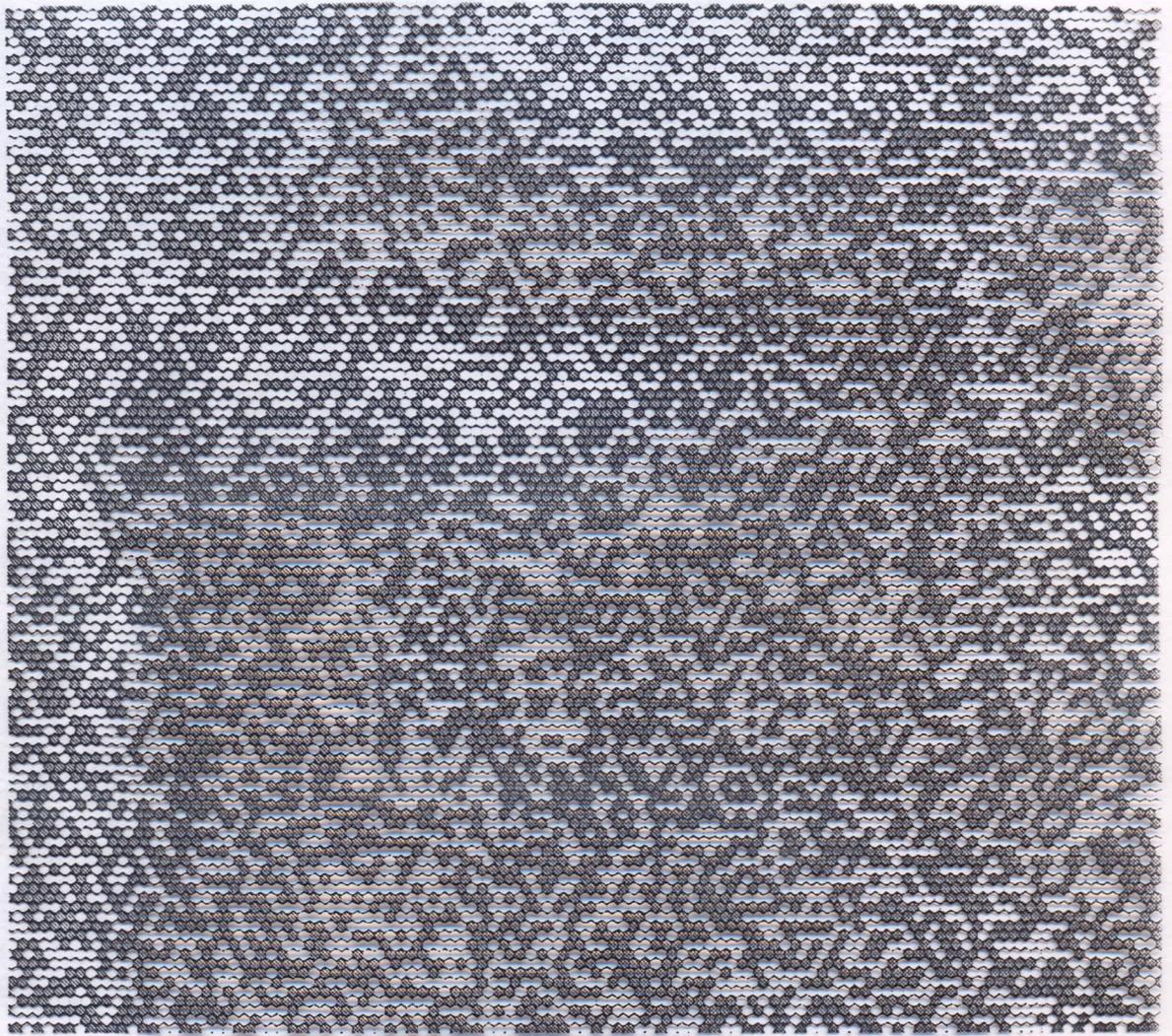
Initial segment of the critical percolation interface (or exploration path) in the upper half plane,  $\sim SLE_6$

(from Schramm 2006)



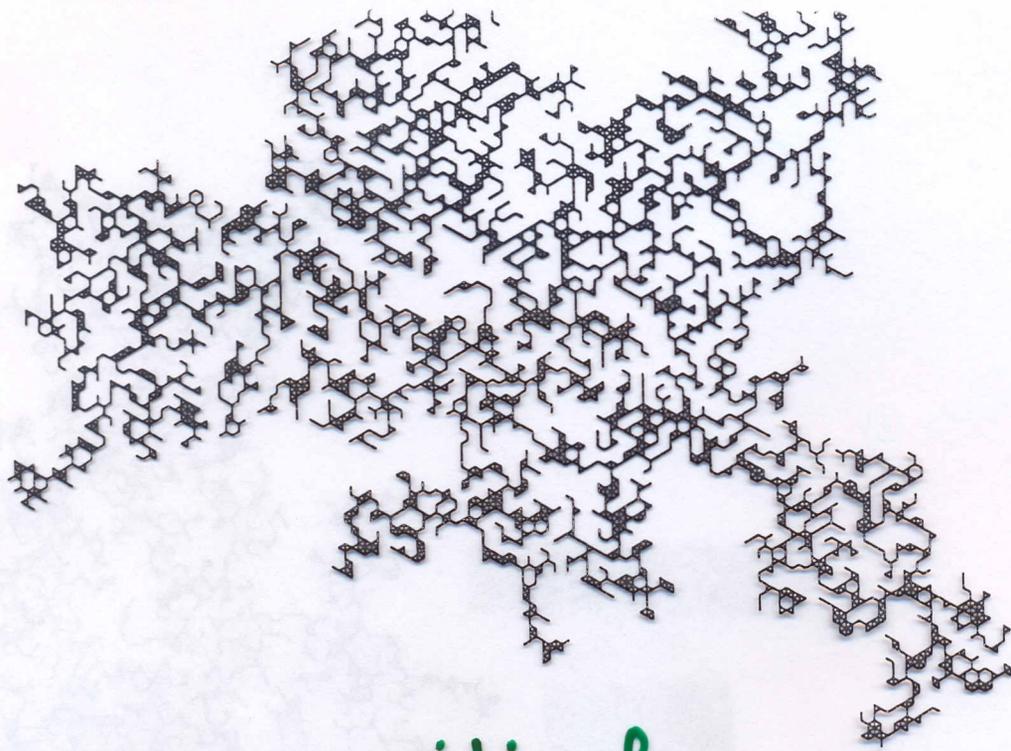
Beginning of the critical  
percolation exploration path  
in the upper half plane

(from Schramm 2006)



Critical percolation on the  
triangular grid

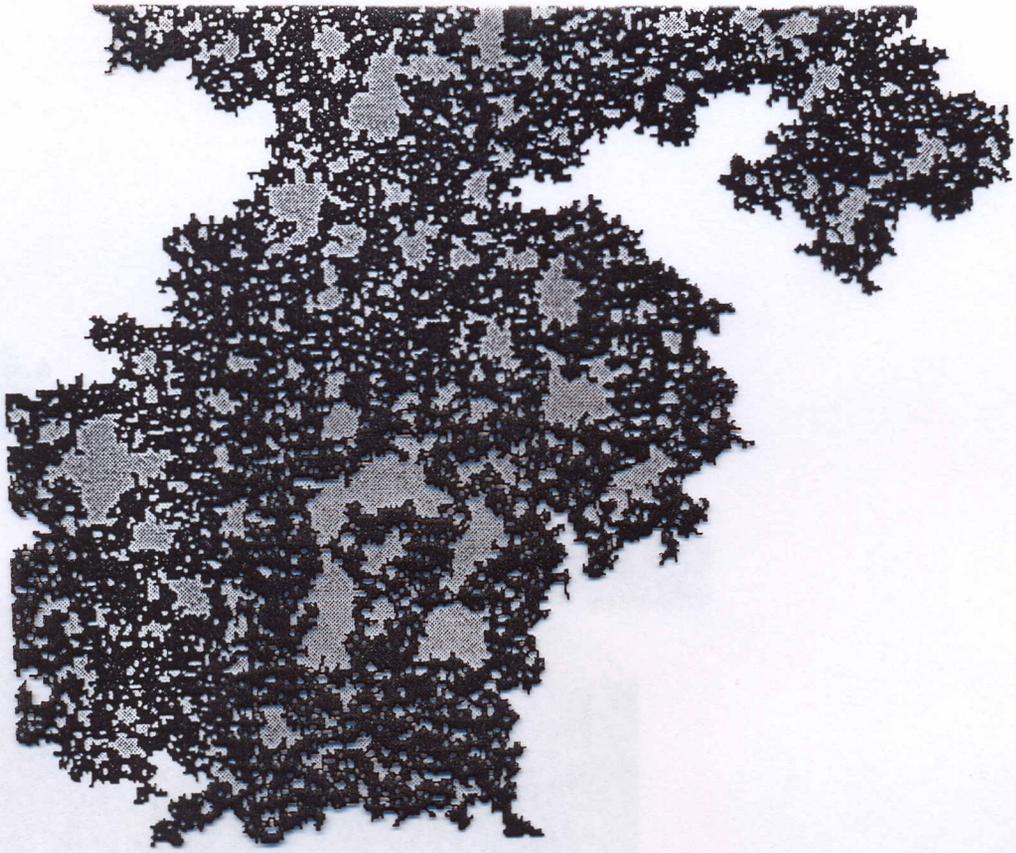
(from Werner 2004)



A large critical  
percolation cluster  
on the triangular grid

$$p_c = \frac{1}{2}$$

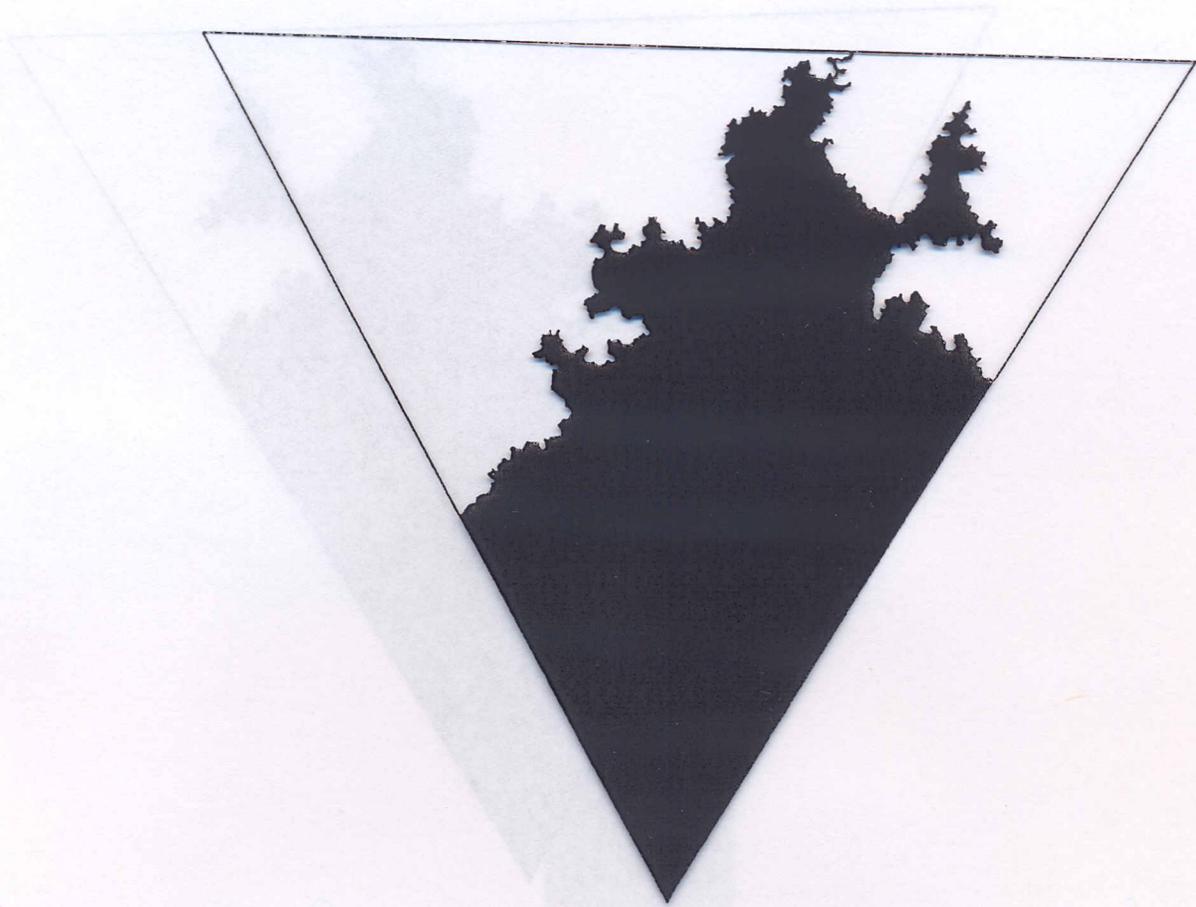
(from Werner 2004)



A large critical percolation  
cluster on the square grid

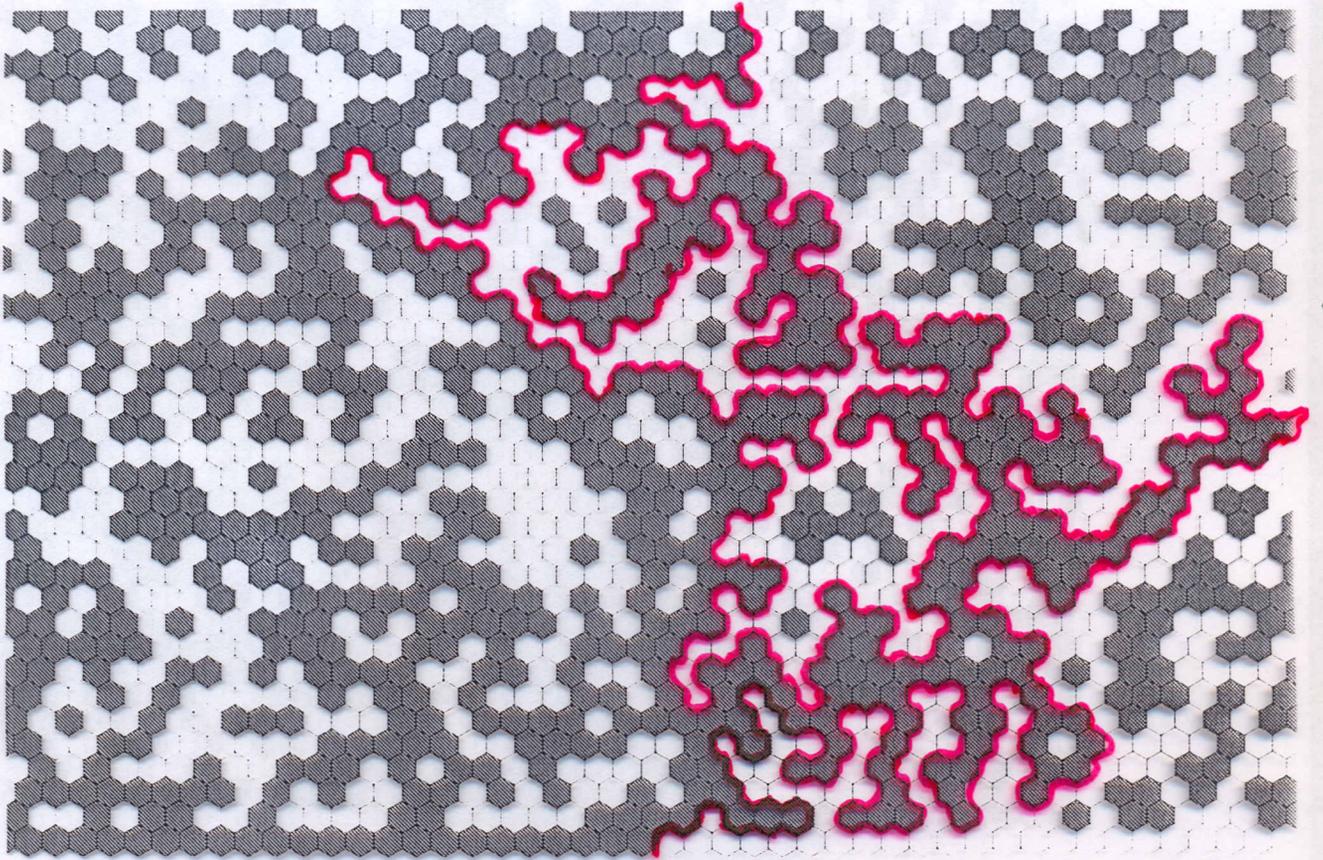
$$P_c \approx 0.29$$

(from Werner 2004)



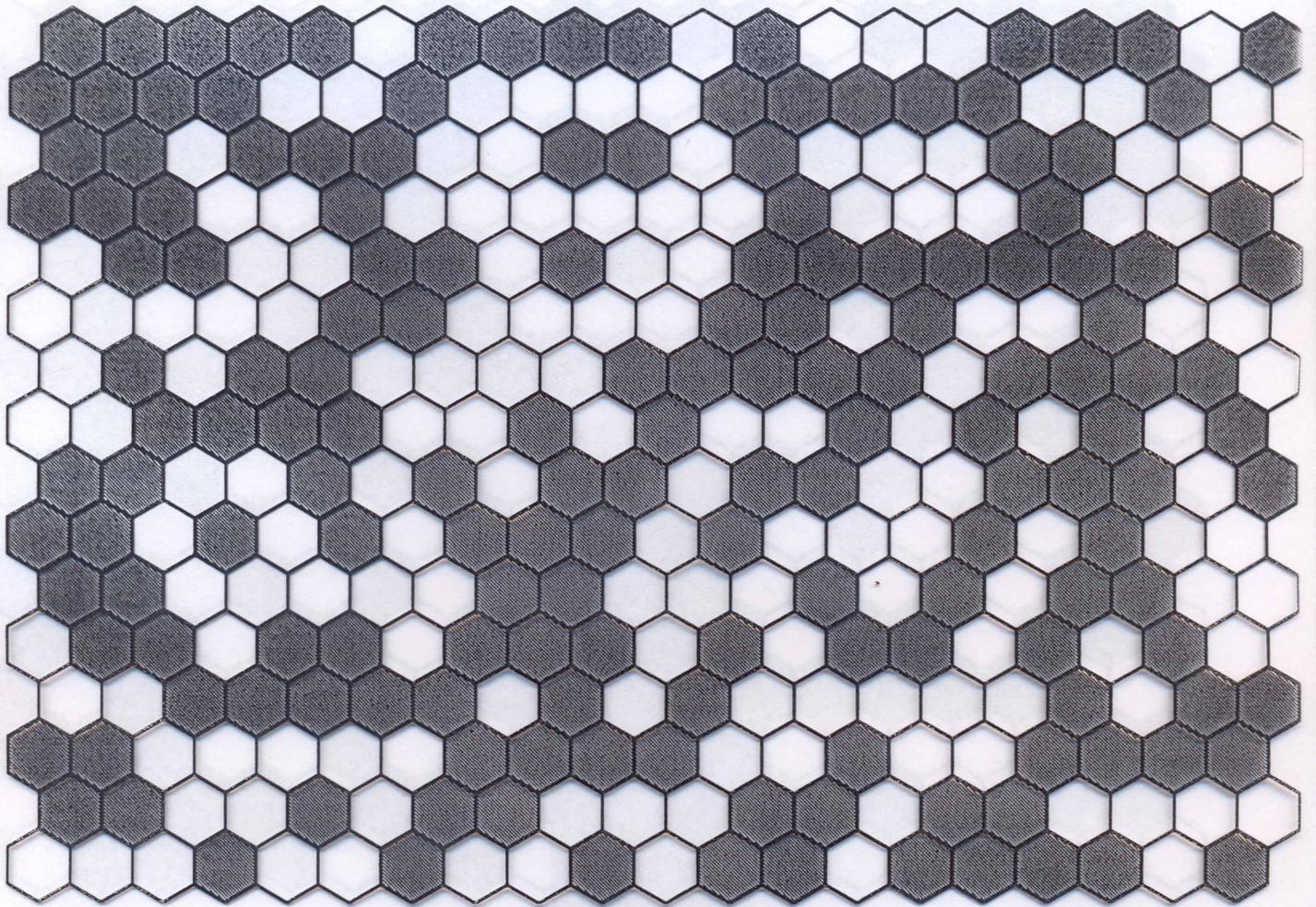
The hull of critical percolation  
exploration path on the triangular  
lattice,  $\sim \text{SLE}_6$

(from Werner 2004)



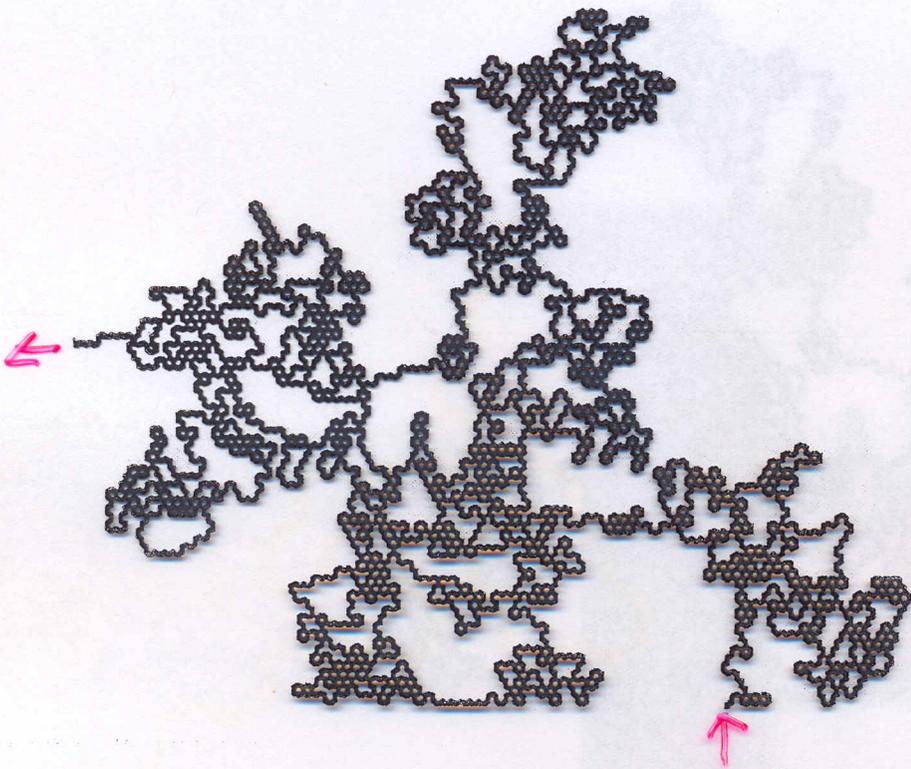
A larger segment of the  
critical percolation interface  
(= exploration path) in the  
upper half plane,  $\sim SLE_6$

(from Werner 2004)



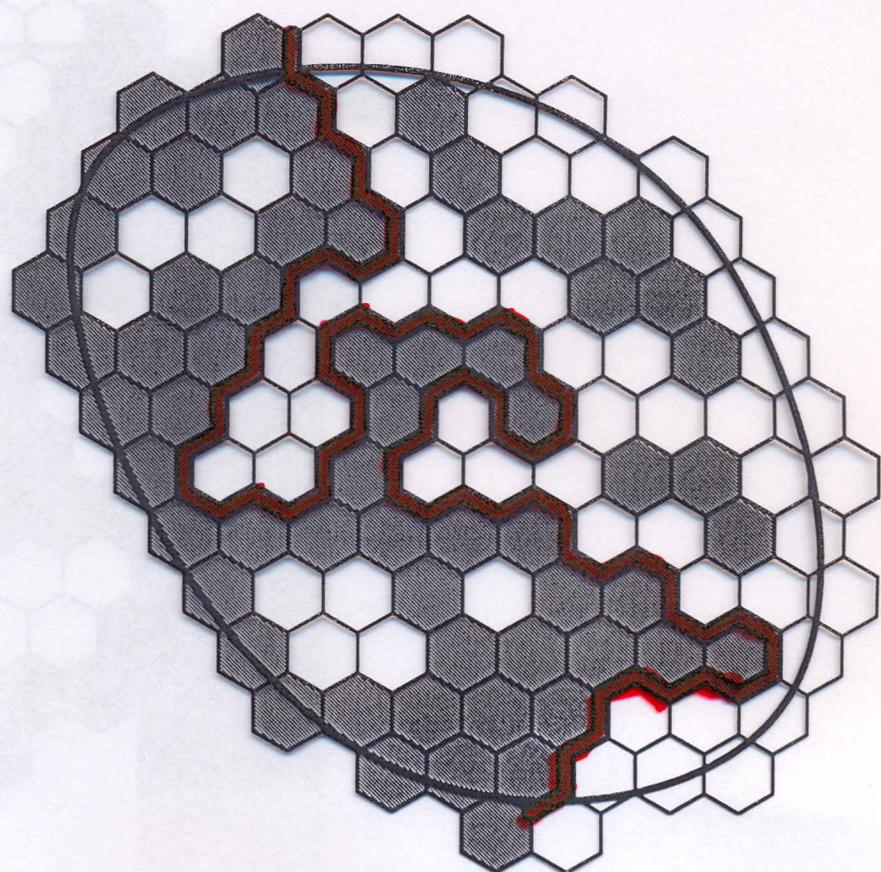
Critical percolation on  
the triangular grid

(from Schramm 2006)



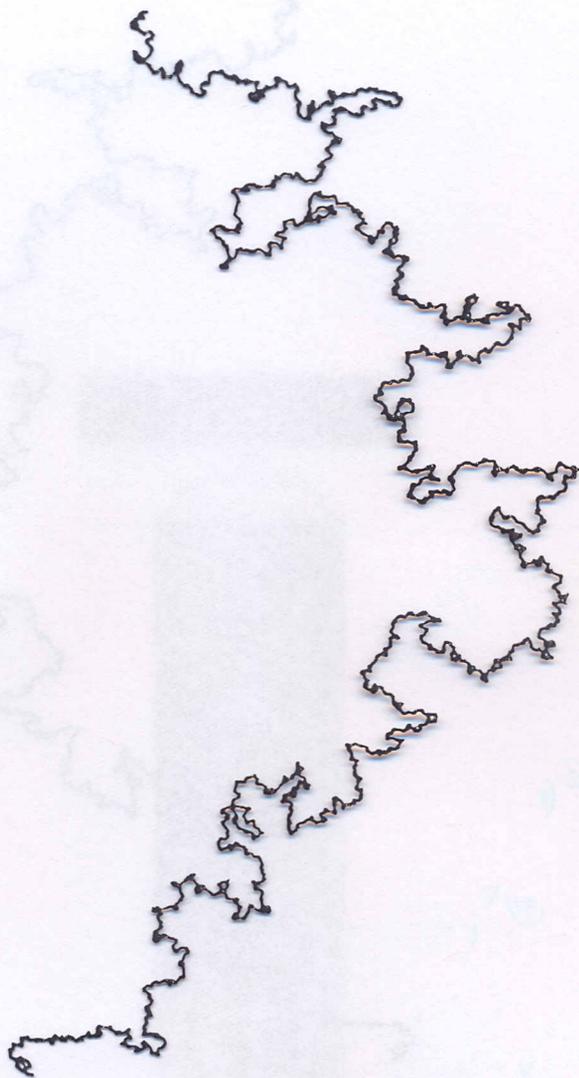
A critical percolation  
exploration process,  $\sim SLE_6$

(from Werner 2004)



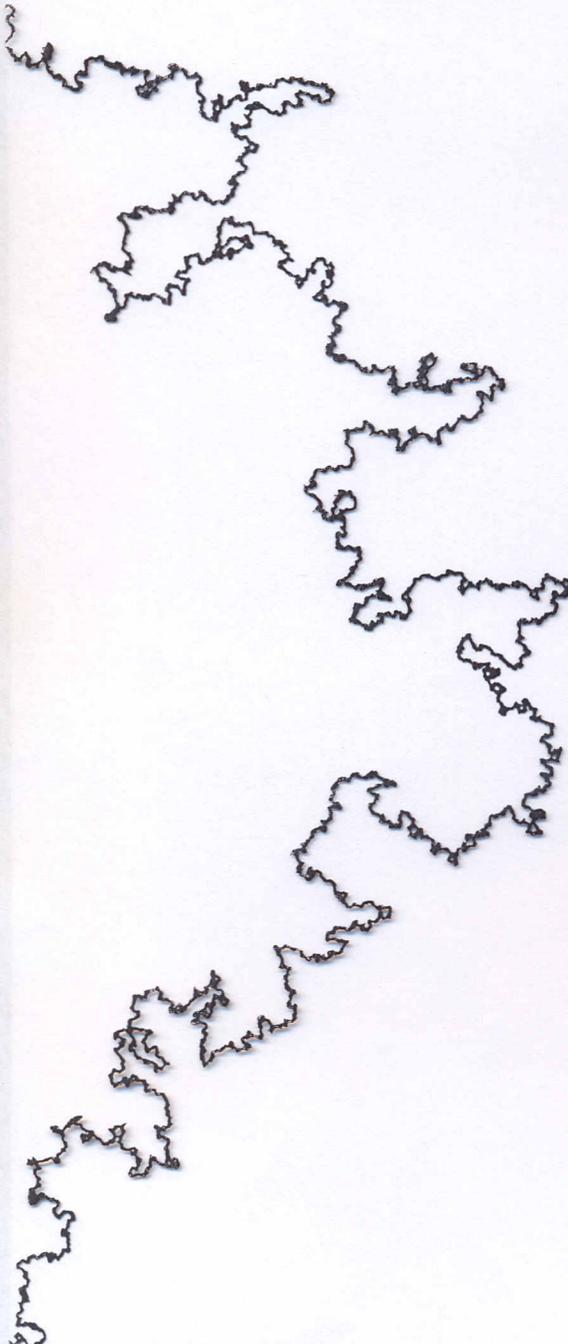
Critical percolation interface  
in a compact domain  
 $\sim \text{SLE}_6$

(from Schramm 2006)



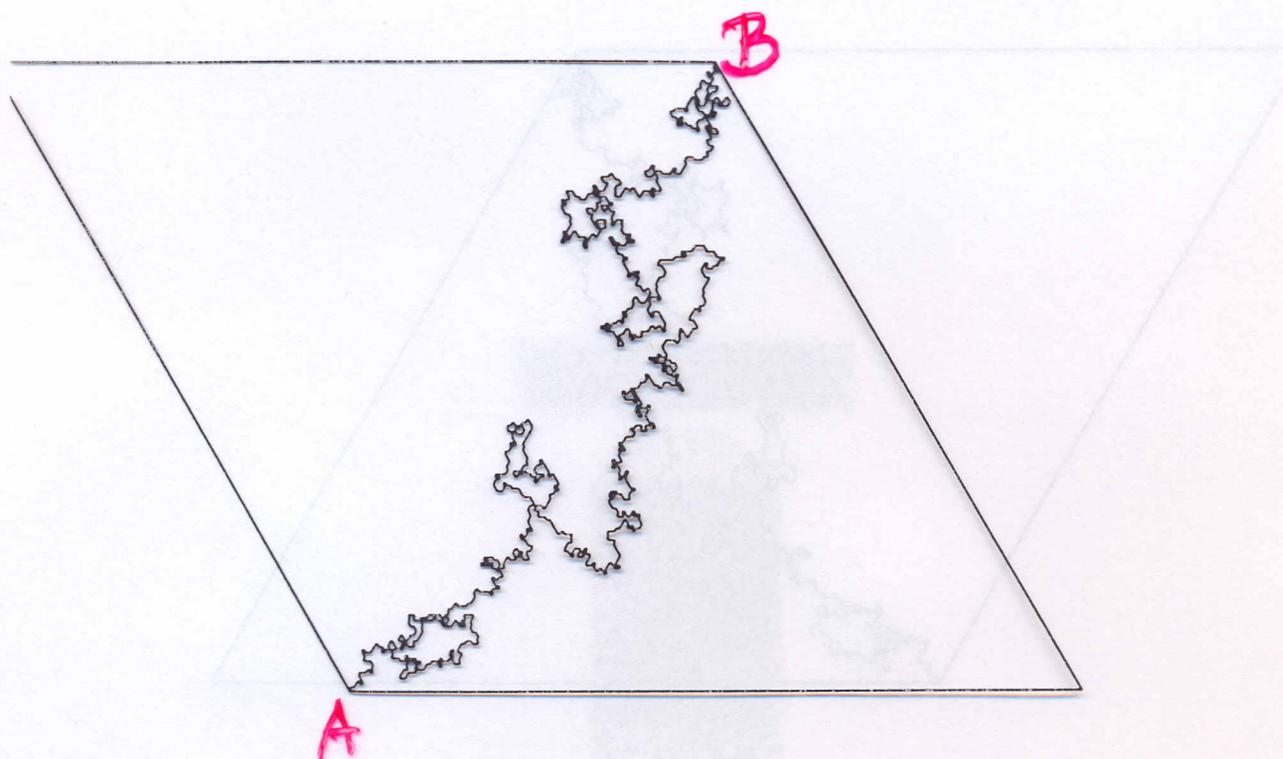
Self avoiding walk in the upper  
half plane,  $\sim SLE_{8/3}$  ?

(from Werner 2004)



SARW path  
in the upper  
half plane  
 $\sim SLE_{8/3}$  (?)

(from Werner 2004)



Harmonic explorer path,  
 $\sim \text{SLE}_4$

(from Schramm 2006)