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STRONG DISORDER IMPLIES STRONG LOCALIZATION FOR DIRECTED POLYMERS IN A RANDOM ENVIRONMENT

PHILIPPE CARMONA AND YUEYUN HU

Abstract. In this note we show that in any dimension $d$, the strong disorder property implies the strong localization property. This is established for a continuous time model of directed polymers in a random environment: the parabolic Anderson Model.

1. Introduction

Let $\omega = (\omega(t))_{t \geq 0}$ be the simple continuous time random walk on the $d$-dimensional lattice $\mathbb{Z}^d$, with jump rate $\kappa > 0$, defined on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$. We consider an environment $B = (B_x(t), t \geq 0, x \in \mathbb{Z}^d)$ made of independent standard Brownian motions $B_x$ defined on another probability space $(H, \mathcal{G}, \mathbb{P})$.

For any $t > 0$ the (random) polymer measure $\mu_t$ is the probability defined on the path space $(\Omega, \mathcal{F})$ by

$$\mu_t(d\omega) = \frac{1}{Z_t} e^{\beta H_t(\omega) - t\beta^2/2} \mathbb{P}(d\omega)$$

where $\beta \geq 0$ is the inverse temperature, the Hamiltonian is

$$H_t(\omega) = \int_0^t dB\omega_s(s)$$

and the partition function is

$$Z_t = Z_t(\beta) = \mathbb{E} \left[ e^{\beta H_t(\omega) - t\beta^2/2} \right],$$

where $\mathbb{E}[]$ denotes expectation with respect to $\mathbb{P}$.

Erwin Bolthausen [2] was the first to establish that $(Z_t)_{t \geq 0}$ was a positive martingale, converging almost surely to a finite random variable $Z_\infty$, satisfying a zero-one law: $\mathbb{P}(Z_\infty > 0) \in \{0, 1\}$. We shall say that there is strong disorder if $Z_\infty = 0$ almost surely, and weak disorder if $Z_\infty > 0$ almost surely.

Another martingale argument, based on a supermartingale decomposition of $\log Z_t$, enabled Carmona-Hu [4], then Comets-Shiga-Yoshida [6].

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and Rovira-Tindel [10], to show the equivalence between strong disorder and weak-localization:

\[ Z_\infty = 0 \text{ a.s.} \iff \int_0^\infty \mu^\otimes_2(\omega_1(t) = \omega_2(t)) \, dt = +\infty \text{ a.s.}, \]

where \( \omega_1, \omega_2 \) are two independent copies of the random walk \( \omega \), considered under the product polymer measure \( \mu^\otimes_2 \):

\[ \mu^\otimes_2(d\omega_1, d\omega_2) = \frac{1}{Z_t^2} e^{\beta(H_t(\omega_1) + H_t(\omega_2)) - t\beta^2} \mathbb{P}^\otimes_2(d\omega_1, d\omega_2). \]

Let us define strong localization as the existence of a constant \( c > 0 \) such that

\[ \limsup_{t \to +\infty} \sup_x \mu_t(\omega(t) = x) \geq c \text{ a.s.} \]

This property implies the existence of highly favored sites, in contrast to the simple random walk (\( \beta = 0 \)) for which \( \sup_x \mathbb{P}(X_t = x) \sim Ct^{-d/2} \to 0 \). Carmona-Hu [4], and then Comets-Shiga-Yoshida [7], showed that in dimension \( d = 1, 2 \), for any \( \beta > 0 \), there was not only strong disorder but also strong localization.

We shall prove in this note the

**Theorem 1.** In any dimension \( d \), strong disorder implies strong localization.

For sake of completeness, let us state yet another localization property. The free energy is the limit

\[ p(\beta) = \lim_{t \to +\infty} \frac{1}{t} \log Z_t, \]

where the limit can be shown to hold almost surely and in every \( L^p \), \( p \geq 1 \) (see e.g. [4]). The function \( p(\beta) \) is continuous, non-increasing on \( [0, +\infty[ \), \( p(\beta) \leq 0 \), \( p(0) = 0 \), so there exists a critical inverse temperature \( \beta_c \in [0, +\infty] \) such that:

\[ \begin{cases} 
  p(\beta) = 0 & \text{if } 0 \leq \beta \leq \beta_c; \\
  p(\beta) < 0 & \text{if } \beta > \beta_c. 
\end{cases} \]

When \( p(\beta) < 0 \) we say that the system has the very strong disorder property. We shall prove that (see equation (1)):

\[ p(\beta) = -\frac{\beta^2}{2} \lim_{t \to +\infty} \frac{1}{t} \int_0^t \mu^\otimes_2(\omega_1(s) = \omega_2(s)) \, ds \text{ a.s.} \]

Therefore there is very strong disorder if and only if there exists a constant \( c > 0 \) such that almost surely:

\[ \lim_{t \to +\infty} \frac{1}{t} \int_0^t \mu^\otimes_2(\omega_1(s) = \omega_2(s)) \, ds = c \]
The recent beautiful result of Comets-Vargas [8], that is $\beta_c = 0$ in dimension $d = 1$, strengthen our belief in the

**Conjecture**: very strong disorder $\iff$ strong disorder

Proving this conjecture would unify all these notions of disorder and localization.

Eventually, let us end this rather lengthy introduction by making clearer the connection with the parabolic Anderson model (see Carmona and Molchanov [5] or Cranston, Mountford and Shiga [9]). The point to point partition functions

$$Z_t(x, y) = \mathbb{E}_x \left[ e^{\beta H_t(\omega) - t\beta^2 / 2} 1_{\omega(t) = y} \right]$$

satisfy the stochastic partial differential equation (see Section 2)

$$dZ_t(0, x) = LZ_t(0, .)(x) dt + \beta Z_t(0, x) dB_x(t),$$

where $L = \kappa \Delta$ is the generator of the simple random walk $\omega$ with jump rate $\kappa$, that is $\Delta$ is the discrete Laplacian.

Let us explain now the structure of this paper. Section 2 is devoted to the study of the partition function as a martingale, and we prove that its asymptotics are governed by the asymptotics of the overlap $I_t = \mu \otimes^2 (\omega_1(t) = \omega_2(t))$.

An important fact is that $I_t$ itself is a semimartingale. In Section 3 we establish a decomposition of $I_t$ which is not its canonical semimartingale decomposition (this decomposition can be obtained via the parabolic Anderson equation [11]). In fact this decomposition looks a lot like a renewal equation involving the overlap for the simple random walk: it is the basic ingredient of our proof of the main result, since it is in this decomposition that we inject our knowledge of the behaviour of the overlap for simple random walk.

## 2. The Partition Function

Without loss in generality we can work on the canonical path space $\Omega$ made of $\omega : \mathbb{R}^+ \to \mathbb{Z}^d$, càdlàg, with a finite number of jumps in each finite interval $[0, t]$. We endow $\Omega$ with the canonical sigma-field $\mathcal{F}$ and the family of laws $(\mathbb{P}_x, x \in \mathbb{Z}^d)$ such that under $\mathbb{P}_x$, $(\omega(t))_{t \geq 0}$ is the simple random walk starting from $x$, with generator $L = \kappa \Delta$.

With these notations, we consider, attached to each path $\omega \in \Omega$, the exponential martingale

$$M_t^\omega = \exp(\beta H_t(\omega) - t\beta^2 / 2) = 1 + \beta \int_0^t M_s^\omega dB_{\omega(s)}(s);$$

with respect to the filtration $\mathcal{G}_t = \sigma(B_x(s), s \leq t, x \in \mathbb{Z}^d)$. We have $Z_t = \mathbb{E}[M_t^\omega]$ and thus the
Proposition 2. The process $(Z_t)_{t \geq 0}$ is a continuous positive $\mathcal{G}_t$-martingale with quadratic variation
\[ d\langle Z, Z \rangle_t = Z_t^2 \beta^2 I_t \, dt, \quad \text{with} \quad I_t = \mu^{\otimes 2}_t(\omega_1(t) = \omega_2(t)) . \]

Proof. We know that linear combinations of martingales are martingales. This extends easily to probability mixtures of martingales. Indeed, let $0 \leq s \leq t$ and let $U$ be positive bounded and $\mathcal{G}_s$-measurable.

Then, by Fubini-Tonelli’s theorem:
\[
\begin{align*}
\mathbb{E}[Z_t U] &= \mathbb{E}[\mathbb{E}[M^{\omega_1}_t U]] \\
&= \mathbb{E}[\mathbb{E}[M^{\omega_2}_t U]] \quad (\text{$M^{\omega}$ is a martingale}) \\
&= \mathbb{E}[\mathbb{E}[M^{\omega_1}_t U]] = \mathbb{E}[Z_t U] .
\end{align*}
\]

Observe that if $\omega_1, \omega_2$ are paths, then we can compute the quadratic covariation
\[ d\langle M^{\omega_1}, M^{\omega_2} \rangle_t = M^{\omega_1}_t M^{\omega_2}_t \beta^2 1_{(\omega_1(t) = \omega_2(t))} \, dt . \]

Therefore, we have formally:
\[
\begin{align*}
d\langle Z, Z \rangle_t &= d\left( \int \mathbb{P}(d\omega_1) M^{\omega_1}_t, \int \mathbb{P}(d\omega_2) M^{\omega_2}_t \right)_t \\
&= \int \mathbb{P}^{\otimes 2}(d\omega_1, d\omega_2) d\langle M^{\omega_1}, M^{\omega_2} \rangle_t \\
&= \beta^2 Z_t^2 \frac{1}{Z_t^2} \int \mathbb{P}^{\otimes 2}(d\omega_1, d\omega_2) M^{\omega_1}_t M^{\omega_2}_t 1_{(\omega_1(t) = \omega_2(t))} \, dt \\
&= Z_t^2 \beta^2 I_t \, dt .
\end{align*}
\]

This again can be made rigorous by writing $N_t = Z_t^2 - \beta^2 \int_0^t Z_s^2 I_s \, ds$ as a probability mixture of martingales:
\[
N_t = \int \mathbb{P}^{\otimes 2}(d\omega_1, d\omega_2) (M^{\omega_1}_t M^{\omega_2}_t - \beta^2 \int_0^t M^{\omega_1}_s M^{\omega_2}_s 1_{(\omega_1(s) = \omega_2(s))} \, ds) .
\]

\[\square\]

The positive martingale $Z_t$ converges almost surely to a positive finite random variable $Z_{\infty}$. We refer to any of [2, 7, 3] for a proof of the following zero-one law.

Proposition 3.
\[ \mathbb{P}(Z_{\infty} = 0) \in \{0, 1\} . \]

We can now show the equivalence between strong disorder and weak localization.

Proposition 4. The supermartingale $\log Z_t$ has the decomposition
\[ \log Z_t = M_t - \frac{1}{2} A_t \]
with \((M_t)_{t \geq 0}\) a continuous martingale of quadratic variation

\[ \langle M_t, M_t \rangle = A_t = \beta^2 \int_0^t I_s \, ds . \]

Consequently:

- either \(Z_\infty = 0\) and \(\int_0^\infty I_s \, ds = +\infty\) almost surely;
- or \(Z_\infty > 0\) and \(\int_0^\infty I_s \, ds < +\infty\) almost surely.

In both cases the free energy is given by

\[ p(\beta) = -\beta^2 \frac{1}{2} \lim_{t \to +\infty} \frac{1}{t} \int_0^t \log Z_s \, ds = -\beta^2 \frac{1}{2} \lim_{t \to +\infty} \frac{1}{t} \int_0^t E[I_s] \, ds . \]

Proof. One can even prove (see [3]) that weak disorder is equivalent to the uniform integrability of the martingale \((Z_t)_{t \geq 0}\).

Itô’s formula yields:

\[ \log Z_t = \int_0^t \frac{dZ_s}{Z_s} - \frac{1}{2} \int_0^t \frac{d\langle Z, Z \rangle_s}{Z_s^2} = M_t - \frac{1}{2} \beta^2 \int_0^t I_s \, ds = M_t - \frac{1}{2} A_t . \]

Therefore,

- On \(\{A_\infty = \langle M, M \rangle_\infty < +\infty\}\) the martingale \(M_t\) converges almost surely, \(M_t \to M_\infty\) so \(\log Z_t \to M_\infty - \frac{1}{2} A_\infty\) and \(Z_\infty > 0\) almost surely, and \(p(\beta) = \lim_{t \to +\infty} \frac{1}{t} \log Z_t = 0\).
- On \(\{A_\infty = \langle M, M \rangle_\infty = +\infty\}\), we have almost surely \(\frac{M_t}{\langle M, M \rangle_t} \to 0\) so \(\log Z_t \to -\frac{1}{2}\) and \(\log Z_t \to -\infty\), so \(Z_\infty = 0\). Furthermore, \(p(\beta) = \lim_{t \to +\infty} \frac{1}{t} \log Z_t = -\frac{1}{2} \lim_{t \to +\infty} \frac{1}{t} A_t\).

We conclude this proof by taking expectations:

\[ p(\beta) = \lim_{t \to +\infty} \frac{1}{t} E[\log Z_t] = -\frac{1}{2} \lim_{t \to +\infty} \frac{1}{t} E[A_t] = -\beta^2 \frac{1}{2} \lim_{t \to +\infty} \frac{1}{t} \int_0^t E[I_s] \, ds . \]

The connection with the parabolic Anderson model is contained in the

**Proposition 5.** The point to point partition functions \((Z_t(0, x), t \geq 0, x \in \mathbb{Z}^d)\) satisfy the stochastic partial differential equation

\[ dZ_t(0, x) = LZ_t(0, .)(x) \, dt + \beta Z_t(0, x) \, dB_x(t) , \]

where \(L = \kappa \Delta\) is the generator of the simple random walk with jump rate \(\kappa\), that is \(\Delta\) is the discrete Laplacian.

Proof. Let \(p_t(x) = \mathbb{P}(X_t = x)\) be the probability function at time \(t\) of simple random walk. By Fubini’s stochastic theorem and Markov
property:

\[ Z_t(0, x) = \int \mathbb{P}(d\omega) M^\omega_t 1_{\omega(t) = x} \]

\[ = \int \mathbb{P}(d\omega) 1_{\omega(t) = x} \left( 1 + \beta \int_0^t M^\omega_s dB_\omega(s) \right) \]

\[ = p_t(x) + \beta \int_0^t \int \mathbb{P}(d\omega) 1_{\omega(t) = x} M^\omega_s dB_\omega(s) \]

\[ = p_t(x) + \beta \int_0^t \int \mathbb{P}(d\omega)p_{t-s}(\omega(s) - x) M^\omega_s dB_\omega(s) \]

\[ = p_t(x) + \beta \int_0^t Z_s \mu_s(p_{t-s}(\omega(s) - x) dB_\omega(s)) . \]

We conclude by differentiating with respect to \( t \), taking into account that

\[ \frac{d}{dt} p_t(x) = L p_t(x) \]

In other words, we combine

\[ p_{t-s}(y) = 1_{y=0} + \int_s^t L p_{u-s}(y) \, du \]

and Fubini’s stochastic theorem. (This result is just Feynman-Kac formula combined with time reversal of the continuous time random walk).

\[ \square \]

3. **Ito’s formula for the polymer measure**

Let \( (P_t^{\otimes n})_{t \geq 0} \) be the semi-group of the Markov process \( \omega(t) = (\omega_1(t), \ldots, \omega_n(t)) \) constructed from \( n \) independent copies of the simple random walk \( \omega(t) \geq 0 \): if \( f : \mathbb{R}^n \to \mathbb{R} \) is a bounded Borel function, then

\[ P_t^{\otimes n} f(x_1, \ldots, x_n) = \mathbb{E}_{x_1, \ldots, x_n}[f(\omega_1(t), \ldots, \omega_n(t))]. \]

**Theorem 6.** Let \( f : \mathbb{R}^n \to \mathbb{R} \) be a bounded Borel function, and \( t \geq t_0 \geq 0 \). Then,

\[ \mu_t^{\otimes n}[f(\omega(t))] = \mu_{t_0}^{\otimes n}[P_{t-t_0}^{\otimes n}f(\omega(t_0))] \]

\[ + \beta^2 \sum_{i<j} \int_{t_0}^t \mu_s^{\otimes n} \left[ 1_{(\omega_i(s) = \omega_j(s))} P_{t-s}^{\otimes n} f(\omega(s)) \right] ds \]

\[ - n \beta^2 \sum_i \int_{t_0}^t \mu_s^{\otimes (n+1)} \left[ 1_{(\gamma(s) = \omega_i(s))} P_{t-s}^{\otimes n} f(\omega(s)) \right] ds \]

\[ + \frac{n(n+1)}{2} \beta^2 \int_{t_0}^t \mu_s^{\otimes n} \left[ P_{t-s}^{\otimes n} f(\omega(s)) \right] I_s \, ds \]

\[ + \int_{t_0}^t \mu_s^{\otimes n} \left[ P_{t-s}^{\otimes n} f(\omega(s))(\beta \sum_i dB_{\omega_i(s)}(s) - n \frac{dZ_s}{Z_s}) \right], \]
where \( \gamma \) is an extra independent copy of \( \omega \).

**Proof.** Given paths \( \omega_1, \ldots, \omega_n \), we let
\[
U_t = U_t(\omega_1, \ldots, \omega_n) = \frac{M_t^{\omega_1} \cdots M_t^{\omega_n}}{Z_t^n}.
\]

We use the following easy computations of quadratic variations:
\[
d\langle M^\gamma, M^\tau \rangle_t = M_t^\gamma M_t^\tau \beta^2 1_{(\gamma(t)=\tau(t))} dt
\]
\[
d\langle M^\gamma, Z \rangle_t = \beta^2 M_t^\gamma Z_t \mu_t \left[ 1_{(\omega(t)=\gamma(t))} \right] dt,
\]
\[
d\langle Z, Z \rangle_t = Z_t^2 \beta^2 I_t dt,
\]
The classical Itô’s formula yields:
\[
U_t = U_{t_0} + \int_{t_0}^t U_s \left( \sum_{i=1}^n \beta dB_{\omega_i(s)}(s) - n \frac{dZ_s}{Z_s} \right) ds
\]
\[
+ \beta^2 \int_{t_0}^t U_s \left( \sum_{i<j} 1_{(\omega_i(s)=\omega_j(s))} - n \sum_i \mu_s \left[ 1_{(\gamma(s)=\omega_i(s))} \right] + \frac{n(n+1)}{2} I_s \right) ds,
\]
where in the last line \( \mu_s \) acts on the generic path \( \gamma \). Since,
\[
\mu_t^{\otimes n} [f(\omega(t))] = \int f(\omega(t)) U_t(\omega) dP^{\otimes n}(\omega)
\]
we conclude this proof by applying Fubini’s theorem and Markov’s property. For example,
\[
\int f(\omega(t)) U_{t_0}(\omega) dP^{\otimes n}(\omega) = \mathbb{E} \left[ f(\omega(t)) \frac{M_{t_0}^{\omega_1} \cdots M_{t_0}^{\omega_n}}{Z(t_0)^n} \right]
\]
\[
= \frac{1}{Z(t_0)^n} \mathbb{E} \left[ P^{\otimes n}_{t-t_0} f(\omega(t_0)) M_{t_0}^{\omega_1} \cdots M_{t_0}^{\omega_n} \right]
\]
\[
= \mu_{t_0}^{\otimes n} \left[ P^{\otimes n}_{t-t_0} f(\omega(t_0)) \right].
\]

\(\square\)

**4. Proof of the main result**

We assume that there is strong disorder so almost surely, \( Z_\infty = 0 \) and \( \int_0^\infty I_s ds = +\infty \), and we shall show that for a certain \( c_0 > 0 \), \( \limsup_{t \to +\infty} V_t \geq c_0 \) almost surely, with \( V_t = \sup_x \mu_t(\omega(t) = x) \).

Let \( r(t) = P^{\otimes 2}(\omega_1(t) = \omega_2(t)) \) and \( R(t) = \int_0^t r(s) ds \). In dimension \( d = 1, 2 \), \( R(\infty) = +\infty \) so certainly \( \beta^2 R(\infty) > 1 \). In dimension \( d \geq 3 \), \( R(\infty) < +\infty \) and Markov’s property implies that \( L_\infty = \)
\[ \int_0^\infty 1_{(\omega_1(s) = \omega_2(s))} \, ds \] is under \( \mathbb{P} \otimes^2 \) an exponential random variable of expectation \( R(\infty) \). Since, by Fubini’s theorem,

\[
\mathbb{E} [Z_t^2] = \mathbb{E} \otimes^2 \left[ e^{\beta(H_t(\omega_1) + H_t(\omega_2))} \right] \\
= \mathbb{E} \otimes^2 \left[ e^{\beta \varphi} \text{Var}(H_t(\omega_1) + H_t(\omega_2)) \right] \\
= \mathbb{E} \otimes^2 \left[ e^{\beta \varphi} \int_0^1 1_{(\omega_1(s) = \omega_2(s))} \, ds \right],
\]

the second moment method yields that if \( \beta^2 R(\infty) < 1 \), then \( \sup_t \mathbb{E} [Z_t^2] = \mathbb{E} \otimes^2 \left[ e^{\beta^2 L_\infty} \right] < +\infty \), so \( Z_t \) is an \( L^2 \) bounded martingale, hence \( \mathbb{E} [Z_\infty] = 1 \) and \( Z_\infty > 0 \) almost surely. Birkner [4] improved this result by using a conditional moment method: if \( R(\infty) < +\infty \), then there exists \( \beta^*_c > \frac{1}{\sqrt{R(\infty)}} \) such that for \( \beta < \beta^*_c \), \( Z_\infty > 0 \) almost surely. Hence, since we assumed strong disorder, we certainly have \( \beta^2 R(\infty) > 1 \).

Observe that since \( V_t = \sup_x U_t(x) \) with \( U_t(x) = \mu_t(\omega(t) = x) \), we have

\[
I_t = \mu_t \otimes^2 (\omega_1(t) = \omega_2(t)) = \sum_x \mu_t \otimes^2 (\omega_1(t) = x = \omega_2(t)) \\
= \sum_x U_t(x)^2 \leq V_t \sum_x U_t(x) = V_t
\]

and \( I_t \geq V_t^2 \). Therefore we shall show that almost surely, \( \limsup_{t \to +\infty} I_t \geq c_0 \). It is sufficient to prove that if \( J_t = I_t 1_{(I_t \geq c_0)} \) then for a constant \( c_1 > 0 \),

\[
\limsup_{t \to +\infty} \frac{\int_0^t J_s \, ds}{\int_0^t I_s \, ds} \geq c_1 \quad \text{almost surely},
\]

(indeed recall that \( \int_0^\infty I_s \, ds = +\infty \) almost surely).

We now have to choose \( c_0 > 0 \). Since \( \beta^2 R(\infty) > 1 \), there exists \( \epsilon_0 \in (0, \frac{1}{16}) \) and \( t_0 > 0 \) such that \( \beta^2 R(t_0)(1 - 4\sqrt{\epsilon_0}) > 1 \). We let \( c_0 = \epsilon_0 \inf_{0 \leq t \leq t_0} r(t) \).

Let us apply now Itô’s formula of Theorem [3] between \( t - t_0 \) and \( t \), to the function \( f(x_1, x_2) = 1_{(x_1 = x_2)} \):

\begin{align*}
(2) \quad I_t &= \mu_t \otimes^2 (f(\omega(t))) = N_{t_0, t} + \mu_{t_0} \otimes^2 \left[ P_{t_0} \otimes^2 f(\omega(t - t_0)) \right] \\
&+ \beta^2 \int_{t_0}^t \mu_s \otimes^2 \left[ P_{t-t_s} \otimes^2 f(\omega(s)) \right] 1_{(\omega_1(s) = \omega_2(s))} \, ds \\
&- 2\beta^2 \int_{t_0}^t \mu_s \otimes^3 \left[ P_{t-t_s} \otimes^2 f(\omega(s)) \right] 1_{(\gamma(s) = \omega_1(s))} + 1_{(\gamma(s) = \omega_2(s))} \, ds \\
&+ 3\beta^2 \int_{t_0}^t \mu_s \otimes^2 \left[ P_{t-t_s} \otimes^2 f(\omega(s)) \right] I_s \, ds,
\end{align*}
Indeed, we have
\[ N_{t_0,t} = \int_{t_0}^{t} \mu_s^{\otimes 2} \left[ P_{t-s}^{\otimes 2} f(\omega(s)) \left( \beta \sum_i dB_{\omega_i}(s) - 2 \frac{dZ_s}{Z_s} \right) \right]. \]
The following inequalities are standard folklore, and are crucial in our proof: they will be used repeatedly hereafter and we provide a proof in the appendix.
\begin{equation}
0 \leq P_t^{\otimes 2} f(x_1, x_2) \leq r(t) = P_t^{\otimes 2} f(x, x) \leq 1
\end{equation}
In particular, we have
\begin{equation}
I_t \geq N_{t_0,t} + \beta^2 \int_{t_0}^{t} r(t-s) I_s \, ds
- 4\beta^2 \int_{t_0}^{t} \mu_s^{\otimes 3} (P_{t-s}^{\otimes 2} f(\omega(s)) 1_{(\gamma(s)=\omega_1(s))}) \, ds.
\end{equation}
Indeed, the second and fifth terms of (2) are non-negative, in the second term we have
\begin{align*}
P_{t-s}^{\otimes 2} f(\omega(s)) 1_{(\omega_1(s)=\omega_2(s))} &= P_{t-s}^{\otimes 2} f(\omega_1(s), \omega_1(s)) 1_{(\omega_1(s)=\omega_2(s))} \\
&= r(t-s) 1_{(\omega_1(s)=\omega_2(s))},
\end{align*}
and finally, the fourth term can be written, thanks to symmetry of \( f \),
\begin{equation}
-4\beta^2 \int_{t_0}^{t} \mu_s^{\otimes 3} (P_{t-s}^{\otimes 2} f(\omega(s)) 1_{(\gamma(s)=\omega_1(s))}) \, ds.
\end{equation}
Claim 1:
\[ \mu_s^{\otimes 3} (P_{t-s}^{\otimes 2} f(\omega(s)) 1_{(\gamma(s)=\omega_1(s))}) \leq I_s \inf (\sqrt{I_s r(t-s)}, r(t-s)) \]
Indeed with \( U_s(x) = \mu_s(\omega(s) = x) \) we have
\begin{align*}
\mu_s^{\otimes 3} [P_{t-s}^{\otimes 2} f(\omega(s)) 1_{(\gamma(s)=\omega_1(s))}] &= \sum_x \mu_s^{\otimes 3} [P_{t-s}^{\otimes 2} f(x, \omega(s)) 1_{(\gamma(s)=\omega_1(s)=x)}] \\
&= \sum_x U_s(x)^2 \mu_s (P_{t-s}^{\otimes 2} f(x, \omega(s)))
\end{align*}
and
\[ \mu_s (P_{t-s}^{\otimes 2} f(x, \omega(s))) = \sum_y U_s(y) P_{t-s}^{\otimes 2} f(x, y) \leq r(t-s) \sum_y U_s(y) = r(t-s). \]
We also have, by Cauchy-Schwarz,
\[ \mu_s (P_{t-s}^{\otimes 2} f(x, \omega(s))) \leq \left( \sum_y U_s(y)^2 \sum_y (P_{t-s}^{\otimes 2} f(x, y))^2 \right)^{\frac{1}{2}} \\
= \sqrt{I_s r(2(t-s))} \leq \sqrt{I_s r(t-s)}, \]
since if \( \tilde{\omega}(t) = \omega_1(t) - \omega_2(t) \) we have, thanks to Markov property and symmetry,

\[
    r(2t) = \mathbb{P}(\tilde{\omega}(2t) = 0) = \sum_y \mathbb{P}_0(\tilde{\omega}(t) = y)\mathbb{P}_y(\tilde{\omega}(t) = 0) = \sum_y \mathbb{P}_0(\tilde{\omega}(t) = y)^2
\]

\[
    = \sum_y P^{\otimes 2}_t f(0, y)^2 = \sum_y P^{\otimes 2}_t f(x, y)^2
\]

Claim 2 :

(5)

\[
    4\beta^2 R(t_0) \int_0^T J_s \, ds + \int_{t_0}^T I_s \, ds \geq \int_{t_0}^T N_{t_0,t} \, dt + \beta^2 (1 - 4\sqrt{\epsilon_0}) R(t_0) \int_{t_0}^{T-t_0} I_s \, ds .
\]

Observe that when \( I_s \leq c_0 \) and \( t - t_0 \leq s \leq t \), we have \( I_s \leq \epsilon_0 r(t-s) \), therefore, from Claim 1 we deduce that,

\[
    \int_{t-t_0}^t \mathbb{P}_s^{\otimes 3}(P^{\otimes 2}_{t-s} f(\omega(s)) \mathbf{1}_{(\gamma(s) = \omega_1(s))}) \, ds \leq \int_{t-t_0}^t I_s \sqrt{I_s r(t-s)} \mathbf{1}_{(I_s \leq c_0)} \, ds
\]

\[
    + \int_{t-t_0}^t r(t-s) I_s \mathbf{1}_{(I_s > c_0)} \, ds
\]

\[
    \leq \sqrt{\epsilon_0} \int_{t-t_0}^t (t-s) I_s \, ds
\]

\[
    + \int_{t-t_0}^t r(t-s) J_s \, ds .
\]

Plugging this inequality into (5) yields

\[
    I_t \geq N_{t_0,t} + \beta^2 (1 - 4\sqrt{\epsilon_0}) \int_{t-t_0}^t r(t-s) I_s \, ds - 4\beta^2 \int_{t-t_0}^t r(t-s) J_s \, ds .
\]

Given \( T \geq t_0 \), we are going to integrate this inequality between \( t_0 \) and \( T \). On the one hand,

\[
    \int_{t_0}^T dt \int_{t-t_0}^t r(t-s) J_s \, ds = \int \int 1_{(0 \leq u \leq t_0, t_0 - u \leq s \leq T - u)} J_s r(u) \, ds du
\]

\[
    \leq R(t_0) \int_0^T J_s \, ds .
\]

On the other hand,

\[
    \int_{t_0}^T dt \int_{t-t_0}^t r(t-s) I_s \, ds \geq \int_{t_0}^{T-t_0} I_s \, ds \int_0^{t_0} r(u) \, du = R(t_0) \int_{t_0}^{T-t_0} I_s \, ds .
\]

The claim follows immediately.
Claim 3: let \( N_T = \int_{t_0}^T N_{t_0,t} \, dt \). Then as \( T \to +\infty \)
\[
\frac{N_T}{\int_0^T I_s \, ds} \to 0 \quad \text{in probability.}
\]

Let us defer the proof of this claim. Since \( 0 \leq I_s \leq 1 \) and \( \int_0^\infty I_s \, ds = +\infty \), we have,
\[
\lim_{T \to +\infty} \frac{\int_{t_0}^T I_s \, ds}{\int_0^T I_s \, ds} = \lim_{T \to +\infty} \frac{\int_{t_0}^{T-t_0} I_s \, ds}{\int_0^T I_s \, ds} = 1 \quad \text{a.s.}
\]

Let \( c_1 = \frac{\beta^2(1-4\sqrt{\varepsilon_0}R(t_0))}{4\beta^2 R(t_0)} \). If we divide (5) by \( \phi_T = \int_0^T I_s \, ds \) and take \( \lim \sup \) as \( T \to +\infty \), we obtain that almost surely
\[
\lim_{T \to +\infty} \frac{1}{\phi_T} \int_0^T J_s \, ds - c_1 \geq \limsup_{T \to +\infty} \frac{|N_T|}{4\beta^2 R(t_0) \phi_T} = -\liminf_{T \to +\infty} \frac{|N_T|}{4\beta^2 R(t_0) \phi_T} = 0.
\]

This yields
\[
\limsup_{T \to +\infty} \frac{\int_0^T J_s \, ds}{\int_0^T I_s \, ds} \geq c_1 \quad \text{a.s.}
\]

Proof of Claim 3.

By Fubini’s theorem,
\[
N_T = \int_{t_0}^T dt \int_{t_0}^t \mu_s^{\otimes 2} \left[ P_{t-s} \circ f(\omega_1(s),\omega_2(s)) \left( \sum_i \beta dB_{\omega_i(s)}(s) - 2 \frac{dZ_s}{Z_s} \right) \right]
\]
\[
= \int_0^T \mu_s^{\otimes 2} \left[ G(s,\omega_1(s),\omega_2(s)) \left( \sum_i \beta dB_{\omega_i(s)}(s) - 2 \frac{dZ_s}{Z_s} \right) \right],
\]
with
\[
0 \leq G(s,x_1,x_2) := \int_{(t_0-s)^+}^{(T-s)^+ \wedge t_0} P_{t-s} \circ f(x_1,x_2) \, dt \leq t_0, \quad \forall x_1, x_2 \in \mathbb{Z}^d.
\]

Let us view \( N_T = X_T \) as the value at time \( T \) of the continuous martingale
\[
X_t = \int_0^t \mu_s^{\otimes 2} \left[ G(s,\omega_1(s),\omega_2(s)) \left( \sum_{i=1}^2 \beta dB_{\omega_i(s)}(s) - 2 \frac{dZ_s}{Z_s} \right) \right].
\]

We can compute its quadratic variation:
\[ \langle X, X \rangle_T \leq 4 \beta^2 \int_0^T \mu_s^\otimes 4 \left[ G(s, \omega_1(s), \omega_2(s))G(s, \omega_3(s), \omega_4(s)) \left( 1_{\omega_1(s) = \omega_3(s)} + I_s \right) \right] ds, \]

which satisfies

\[ \langle X, X \rangle_T \leq 8 \beta^2 t_0^2 \int_0^T I_s ds. \]  

(6)

Let \( \epsilon > 0 \), we shall prove that

\[ \lim_{T \to \infty} P \left( N_T > \epsilon \int_0^T I_s ds \right) = 0. \]  

(7)

To this end, define \( \delta = \epsilon / (8 \beta^2 t_0) \). We have

\[ E \left[ e^{\delta N_T - \frac{\delta^2}{2} \langle X, X \rangle_T} \right] = E \left[ e^{\delta X_T - \frac{\delta^2}{2} \langle X, X \rangle_T} \right] = 1. \]

(since \( \langle X, X \rangle_T \) is bounded, Novikov's criterion for the exponential martingale is obviously satisfied). It follows that

\[ 1 \geq E \left( 1_{\{N_T > \epsilon \int_0^T I_s ds\}} e^{\delta N_T - \frac{\delta^2}{2} \langle X, X \rangle_T} \right) \]

\[ \geq E \left( 1_{\{N_T > \epsilon \int_0^T I_s ds\}} e^{(\delta - \frac{\delta^2}{4} 8 \beta^2 t_0) \int_0^T I_s ds} \right) \]

\[ = E \left( 1_{\{N_T > \epsilon \int_0^T I_s ds\}} e^{4 \beta^2 t_0 \delta^2 \int_0^T I_s ds} \right) \]

\[ \geq e^{4 \beta^2 t_0 \delta^2 K} P \left( N_T > \epsilon \int_0^T I_s ds, \int_0^T I_s ds \geq K \right), \]

for any constant \( K > 0 \). Consequently, we have

\[ P \left( N_T > \epsilon \int_0^T I_s ds \right) \leq P \left( \int_0^T I_s ds < K \right) + e^{-4 \beta^2 t_0 \delta^2 K}. \]

Since \( \int_0^T I_s ds \to \infty \) almost surely, we get

\[ \limsup_{T \to \infty} P \left( N_T > \epsilon \int_0^T I_s ds \right) \leq e^{-4 \beta^2 t_0 \delta^2 K}, \]

for any constant \( K > 0 \). Then by letting \( K \to \infty \) we get (7). Considering the martingale \( -X \), we prove in the same way that

\[ \lim_{T \to \infty} P \left( -N_T > \epsilon \int_0^T I_s ds \right) = 0. \]  

(8)

and this complete the proof of Claim 3.
Appendix

We provide a proof of (3). Recall that \( f(x, y) = \mathbf{1}_{x=y} \). We let \( p_t(x) = \mathbb{P}(\omega(t) = x) \) be the distribution of simple random walk at time \( t \). Then, by translation invariance:

\[
P_t^{\otimes 2} f(x_1, x_2) = \mathbb{P}_{x_1, x_2}^{\otimes 2}(\omega_1(t) = \omega_2(t))
= \mathbb{P}^{\otimes 2}(x_1 + \omega_1(t) = x_2 + \omega_2(t))
= \sum_z \mathbb{P}(x_1 + \omega_1(t) = z) \mathbb{P}(x_2 + \omega_2(t) = z) \quad \text{(by independence)}
= \sum_z p_t(z - x_1) p_t(z - x_2)
\leq \left( \sum_z p_t(z - x_1)^2 \right)^{\frac{1}{2}} \left( \sum_z p_t(z - x_2)^2 \right)^{\frac{1}{2}} \quad \text{(by Cauchy-Schwarz)}
= \sum_z p_t(z)^2 = r(t).
\]

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