Simultaneous boundary hitting by coupled reflected Brownian motions*

Krzysztof Burdzy†

Abstract

Mirror coupled reflected Brownian motions can simultaneously hit opposite sides of a wedge at different distances from the origin.

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1 Introduction

Our note is concerned with “mirror” couplings of reflected Brownian motions, defined in Section 2. These couplings were used many times to prove theorems in potential theory, see [1, 2, 3, 4, 5, 6]. The main arguments in all of these articles were based on the analysis of the motion of the “mirror,” i.e., the line of symmetry for two coupled reflected Brownian motions. Mirror motion analysis is simple and intuitive as long as a certain simple construction (see Section 2.2) of the mirror coupling can be applied. We will prove that, unfortunately, the simple construction is limited in its scope because two mirror coupled reflected Brownian motions can hit the sides of a wedge at the same time. The mirror-coupling-based proofs in [1, 2, 3, 4, 5, 6] are correct to our best knowledge. The negative result presented in this paper means that the existing proofs cannot be simplified and at least some future applications of mirror couplings will have to be based on less intuitive and less convenient constructions. To our best knowledge, the first rigorous construction of a mirror coupling in any domain with piecewise $C^2$-boundary for all positive times was given in [2].

It is known (see [8]) that two reflected Brownian motions in a disc driven by the same Brownian motion (i.e., a “synchronous coupling”) can hit the boundary of the domain at the same time. Many results on path properties of the stochastic flow of reflected Brownian motions can be found in [12] and references therein.

Later in the paper we will need the following representation of a reflected Brownian motion. Let $D \subset \mathbb{R}^2$ be a bounded connected open set with piecewise $C^2$-smooth boundary. Let $n(x)$ denote the unit inward normal vector at $x \in \partial D$. Let $B$ be standard 2-dimensional Brownian motion, $x \in \overline{D}$, and consider the following Skorokhod equation,

$$X_t = x + B_t + \int_0^t n(X_s) dL_s, \quad \text{for } t \geq 0.$$  

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†Department of Mathematics, Box 354350, University of Washington, Seattle, WA 98195. E-mail: burdzy@uw.edu
Here \( L \) is the local time of \( X \) on \( \partial D \). In other words, \( L \) is a non-decreasing continuous process which does not increase when \( X \) is in \( D \), i.e., \( \int_0^\infty 1_D(X_t) \, dL_t = 0 \), a.s. Equation (1.1) has a unique pathwise solution \((X, L)\) such that \( X_t \in \overline{D} \) for all \( t \geq 0 \), for all \( x \in \overline{D} \) (see [10]). The reflected Brownian motion \( X \) is a strong Markov process.

2 Mirror couplings

We will present three different constructions of “mirror couplings” of Brownian motions and reflected Brownian motions in planar domains, starting with couplings in the whole plane and then moving to domains of greater complexity. These constructions were originally developed in [7] and later applied in [4] and other articles. Our review is similar to that in [5].

2.1 Mirror couplings in the plane

Suppose that \( x, y \in \mathbb{R}^2 \) are symmetric with respect to a line \( M \) and \( x \neq y \). Let \( X \) be a Brownian motion starting from \( x \), let \( T^X_M = \inf\{ t \geq 0 : X \in M \} \), and let \( Y_t \) be the mirror image of \( X_t \) with respect to \( M \) for \( t \leq T^X_M \). We let \( Y_t = X_t \) for \( t > T^X_M \). By the strong Markov property applied at \( T^X_M \), the process \( Y \) is a Brownian motion starting from \( y \). The pair \((X, Y)\) is a “mirror coupling” of Brownian motions in the plane.

2.2 Mirror couplings in half-planes

Informally speaking, a mirror coupling in a half-plane is the unique coupling of reflected Brownian motions in the half-plane that behaves exactly as the mirror coupling in the whole plane when both processes are away from the boundary. Suppose that \( D_* \) is a half-plane, \( x, y \in D_* \), and let \( M \) be the line of symmetry for \( x \) and \( y \). The case when \( M \) is parallel to \( \partial D_* \) is essentially a one-dimensional problem, so we focus on the case when \( M \) intersects \( \partial D_* \). By performing rotation and translation, if necessary, we may suppose that \( D_* \) is the upper half-plane and \( M \) passes through the origin. We will write \( x = (r^x, \theta^x) \) and \( y = (r^y, \theta^y) \) in polar coordinates. The points \( x \) and \( y \) are at the same distance from the origin so \( r^x = r^y \). Suppose without loss of generality that \( \theta^x < \theta^y \). We first generate a 2-dimensional Bessel process \( R_t \) starting from \( r^x \). Then we generate two coupled one-dimensional processes on the “half-circle” as follows. Let \( \Theta^x_t \) be a 1-dimensional Brownian motion starting from \( \theta^x \). Let \( \Theta^y_t = -\Theta^x_t + \theta^x + \theta^y \). Let \( \Theta^x_t \) be a reflected Brownian motion on \([0, \pi]\), constructed from \( \Theta^y_t \) by the means of the Skorokhod equation. Thus \( \Theta^x_t \) solves the stochastic differential equation \( d\Theta^x_t = d\Theta^y_t + dL_t \), where \( L_t \) is a continuous process that changes only when \( \Theta^x_t \) is equal to \( 0 \) or \( \pi \) and \( \Theta^2_t \) is always in the interval \([0, \pi]\). The process \( \Theta^2_t \) is constructed in such a way that the difference \( \Theta^2_t - \Theta^x_t \) is constant on every interval of time on which \( \Theta^2_t \) does not hit \( 0 \) or \( \pi \). The analogous reflected process obtained from \( \Theta^y_t \) will be denoted \( \Theta^y_t \). Let \( r^{\Theta} \) be the smallest \( t \) with \( \Theta^2_t = \Theta^2_t \). Then we let \( \Theta^y_t = \Theta^y_t \) for \( t \leq r^{\Theta} \) and \( \Theta^y_t = \Theta^x_t \) for \( t > r^{\Theta} \). We define a “clock” by \( \sigma(t) = \int_0^t R_s^{-2} \, ds \). Then \( X_t = (R_t, \Theta^x_{\sigma(t)}) \) and \( Y_t = (R_t, \Theta^y_{\sigma(t)}) \) are reflected Brownian motions in \( D_* \) with normal reflection—one can prove this using the same ideas as in the discussion of the skew-product decomposition for 2-dimensional Brownian motion presented in [9]. Moreover, \( X \) and \( Y \) behave like free Brownian motions coupled by the mirror coupling as long as they are both strictly inside \( D_* \). The processes will stay together after the first time they meet. We call \((X, Y)\) a “mirror coupling” of reflected Brownian motions in half-plane.

The two processes \( X \) and \( Y \) in the upper half-plane remain at the same distance from the origin. Suppose now that \( D_* \) is an arbitrary half-plane, and \( x \) and \( y \) belong to \( D_* \). Let \( M \) be the line of symmetry for \( x \) and \( y \). Then an analogous construction yields a pair of reflected Brownian motions starting from \( x \) and \( y \) such that the distance from
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$X_t$ to $M \cap \partial D_*$ is always the same as for $Y_t$. Let $M_t$ be the line of symmetry for $X_t$ and $Y_t$. Note that $M_t$ may move, but only in a continuous way, while the point $M_t \cap \partial D_*$ will never move. We will call $M_t$ the mirror and the point $H := M_t \cap \partial D_*$ will be called the hinge. The absolute value of the angle between the mirror and the normal vector to $\partial D_*$ at $H$ can only decrease because, assuming that only one of the processes is reflecting from the boundary at some time, the reflecting process will receive an infinitesimal push in the direction of the inner normal vector; due to the local time $L_t$, and, therefore, the mirror will be pushed away from that process.

2.3 Mirror couplings in polygons

We will present an inductive construction of a mirror coupling $(X, Y)$ of reflected Brownian motions in a planar convex polygonal domain $D$ based on the constructions presented in Sections 2.1 and 2.2. We will construct a coupling only on a (random) time interval $[0, S_\infty]$ such that $X_t \notin \partial D$ or $Y_t \notin \partial D$ for every $t \in [0, S_\infty)$.

Assume that $x, y \in D$, $x \neq y$, and let $\{(X_t^1, Y_t^1), t \geq 0\}$ be the mirror coupling of Brownian motions in the whole plane, starting from $(X_0^1, Y_0^1) = (x, y)$. Let $S_0 = 0$ and $S_1 = \inf\{t \geq 0 : X_t^1 \notin \partial D \text{ or } Y_t^1 \notin \partial D\}$.

If $X_{S_1}^1 \in \partial D$ and $Y_{S_1}^1 \in \partial D$ then we let $S_\infty = S_1$ and we end the induction.

Suppose that either $X_{S_1}^1 \notin \partial D$ or $Y_{S_1}^1 \notin \partial D$. In the first case let $I_1$ be the edge of $\partial D$ to which $Y_{S_1}^1$ belongs and let $K_1$ be the line containing $I_1$. In the second case let $I_1$ be the edge of $\partial D$ to which $X_{S_1}^1$ belongs and let $K_1$ be the line containing $I_1$.

Suppose that $\{(X_t^k, Y_t^k), t \geq S_{k-1}\}$, $S_k$, $I_k$ and $K_k$ have been defined and either $X_{S_k}^k \notin \partial D$ or $Y_{S_k}^k \notin \partial D$, for some $k \geq 1$. Let $\{(X_t^{k+1}, Y_t^{k+1}), t \geq S_k\}$ be the mirror coupling of Brownian motions starting from $(X_{S_k}^k, Y_{S_k}^k) = (X_0^{k+1}, Y_0^{k+1})$, constructed as in Section 2.2, in the half-plane containing $D$, with boundary $K_k$. Let $S_{k+1} = \inf\{t \geq S_k : X_t^{k+1} \in \partial D \text{ or } Y_t^{k+1} \in \partial D\}$.

If $X_{S_{k+1}}^{k+1} \in \partial D$ and $Y_{S_{k+1}}^{k+1} \in \partial D$ then we let $S_\infty = S_{k+1}$ and we end the induction.

Suppose that either $X_{S_{k+1}}^{k+1} \notin \partial D$ or $Y_{S_{k+1}}^{k+1} \notin \partial D$. In the first case let $I_{k+1}$ be the edge of $\partial D$ to which $Y_{S_{k+1}}^{k+1}$ belongs and let $K_{k+1}$ be the line containing $I_{k+1}$. In the second case let $I_{k+1}$ be the edge of $\partial D$ to which $X_{S_{k+1}}^{k+1}$ belongs and let $K_{k+1}$ be the line containing $I_{k+1}$.

If there is no $k$ such that $S_\infty = S_k$ then let $S_\infty = \lim_{k \to \infty} S_k$.

We define $(X_t, Y_t)$ for $t \in [0, S_\infty)$ by $(X_t, Y_t) = (X_t^k, Y_t^k)$ for $t \in [S_{k-1}, S_k)$ and $k$ such that $S_{k-1} < S_\infty$. If $S_\infty < \infty$ then we extend the definition of $(X_t, Y_t)$ to $t = S_\infty$ by continuity.

The construction of the mirror coupling can be easily continued beyond $S_\infty$ under some circumstances. For example, if $X_{S_\infty} = Y_{S_\infty}$ then $X$ and $Y$ can be continued beyond $S_\infty$ as a single reflected Brownian motion in $D$.

Let $M_t$ denote the mirror, i.e., the line of symmetry for $X_t$ and $Y_t$. Since the process which hits $I_k$ does not “feel” the shape of $\partial D$ except for the direction of $I_k$, it follows that the two processes behave as a mirror coupling in a half-plane and, therefore, they remain at the same distance from the hinge $H_t := M_t \cap K_k$ on the interval $[S_k, S_{k+1})$. The mirror $M_t$ can move but the hinge $H_t$ remains constant on the interval $[S_k, S_{k+1})$. Typically, the hinge $H_t$ jumps at times $S_k$. The hinge $H_t$ may lie outside $D$ at some times.

2.4 Mirror couplings of reflected Brownian motions in a wedge

Remark 2.1. Before we state our result, we will list three events. Each one of these events can occur with strictly positive probability for some polygonal domain and initial conditions. In each case, $X_T \in \partial D$ and $Y_T \in \partial D$ for some stopping time $T \geq 0$, but the construction of the mirror coupling for times greater than $T$ does not pose any technical
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difficulties. Hence these three situations are not interesting.

(i) It may happen that \( X_T = Y_T \in \partial D \). In this case, one can continue the mirror
coupling as a single reflected Brownian motion in \( D \) representing both \( X \) and \( Y \) after
time \( T \).

(ii) It may happen that \( X \) and \( Y \) hit the same edge \( I \) at the same time \( T \), at different
points. In this case the mirror is orthogonal to \( I \) at time \( T \). One can easily continue the
mirror coupling after \( T \), on some random time interval, until one of the processes hits a
different edge of \( \partial D \).

(iii) If the mirror passes through the intersection point of lines containing two edges
\( I \) and \( J \) then it may happen that \( X \) hits \( I \) and \( Y \) hits \( J \) at the same time \( T \). One can
easily continue the mirror coupling after \( T \), on some random time interval, until one of the
processes hits a different edge of \( \partial D \).

Note that one may take \( T \equiv 0 \) in cases (i)-(iii), for some domains and starting positions
for \( X \) and \( Y \). Hence, Theorem 2.2 cannot be strengthened from “some \( x \) and \( y \)” to “all \( x \)
and \( y \).”

We will use complex and vector notation interchangeably.

**Theorem 2.2.** Consider a wedge \( D = \{ re^{i\theta} \in \mathbb{C} : r > 0, \ 0 < \theta < \alpha \} \) with angle
\( \alpha \in (0, \pi/2) \). We will denote the edges of \( D \) by \( E_X = (0, \infty) \) and \( E_Y = \{ re^{i\alpha} : r > 0 \} \).
There exist \( x, y \in D \) such that if \( \{(X_t, Y_t), \ t \in [0, S_\infty)\} \) is the mirror coupling of reflected
Brownian motions in \( D \) constructed as in Section 2.3 and \( (X_0, Y_0) = (x, y) \) then

\[
P(S_\infty < \infty, X_{S_\infty} \in E_X, Y_{S_\infty} \in E_Y, |X_{S_\infty}| \neq |Y_{S_\infty}|) > 0. \tag{2.1}
\]

**Remark 2.3.** (i) Recall that if \( S_\infty < \infty \) then \( X_{S_\infty} \) is defined as \( \lim_{t \uparrow S_\infty} X_t \). A similar
remark applies to \( Y_{S_\infty} \).

(ii) It is easy to see that if the event in (2.1) holds then none of the situations listed in
Remark 2.1 (i)-(iii) could have occurred at time \( S_\infty \).

(iii) It is clear from the construction given in Section 2.3 that Theorem 2.2 applies
also to polygonal domains. The reason is that the mirror coupling “can only see” the
boundary of the domain locally and, therefore, it evolves in the same way in a polygonal
domain as in a wedge formed by the two sides of the polygon that are the closest to the
two Brownian motions.

**Proof of Theorem 2.2.** Step 1. This step is devoted to a purely deterministic lemma. We
will study the effect of increasing \( \beta \) on the position of \( A \) and the logarithmic transforma-
tion of the blue wedge in Fig. 1 (rigorous definitions are given below).

Recall that \( \angle \) denotes an angle; we will adopt the convention that all angles are
in \([0, \pi]\). For any points \( F \) and \( G \) in the plane, let \( |FG| \) denote the distance between
them. We will identify points in the plane with complex numbers and points on the real
axis with real numbers. Hence, if \( F \) is a point in the positive part of the real axis then
\( F = |F| = |0F| \). Let \( U := \{ z \in \mathbb{C} : 0 \leq \text{Im} z \leq \pi \} \).

Fix any \( \alpha \in (0, \pi/2) \), consider \( H > 0, \ \beta \in (\alpha, \pi/2) \), and let \( M = \{ H + re^{i\beta} : r \in \mathbb{R} \} \).
Define \( H' \) by \( \{ H' \} = M \cap E_Y \). Let \( S \) be the symmetry with respect to \( M \), and define \( A \)
and \( A' \) by \( \{ A \} = E_X \cap S(E_Y) \) and \( \{ A' \} = \{ S(A) \} = E_Y \cap S(E_X) \). See Fig. 1.

We will consider \( \alpha \) and \( H \) to be constants and we will treat \( \beta \) as a variable. Note that
\( H', A \) and \( A' \) are uniquely determined given \( H, \alpha \) and \( \beta \).

Elementary geometry shows that \( \angle(0AH') = \pi + \alpha - 2\beta \) and \( \angle(0A'H) = 2\beta - \alpha \). By
the law of sines,

\[
\frac{H}{\sin \angle(0AH')} = \frac{|HA'|}{\sin \angle(H0A')},
\]
Figure 1: The first step of the proof is devoted to studying the effect of increasing $\beta$ on the position of $A$ and the logarithmic transformation of the blue wedge.

\[
\frac{H}{\sin(2\beta - \alpha)} = \frac{|HA'|}{\sin \alpha},
\]

\[
|HA| = |HA'| = \frac{H \sin \alpha}{\sin(2\beta - \alpha)},
\]

\[
A = |H| + |HA| = H(1 + \sin \alpha \csc(2\beta - \alpha)). \tag{2.2}
\]

Let $W$ be the closed wedge with vertex $A$, such that its sides contain $H$ and $H'$, and $A'$ lies in its interior. Note that $\pi/4 + \alpha/2 < \pi/2$. For $z \in W$ and $\beta \in (\alpha, \pi/4 + \alpha/2)$ let

\[
f(\beta, z) = (\log(z - A) + i(\alpha - 2\beta))\frac{\pi}{\pi + \alpha - 2\beta}
\]

\[
= \left(\log \left(z - H \left(1 + \frac{\sin \alpha}{\sin(2\beta - \alpha)}\right)\right) + i(\alpha - 2\beta)\right)\frac{\pi}{\pi + \alpha - 2\beta}.
\]  

The function $f(\beta, z)$ takes values in $U$ and, informally speaking, sends $(\beta, A)$ to $-\infty$. Consider $r \in (H, A)$. We use (2.2) to see that

\[
f(\beta, r) = (\log(-r + A) + i(\alpha - 2\beta))\frac{\pi}{\pi + \alpha - 2\beta}
\]

\[
= \left(\log \left(-r + H \left(1 + \frac{\sin \alpha}{\sin(2\beta - \alpha)}\right)\right) + i(\alpha - 2\beta)\right)\frac{\pi}{\pi + \alpha - 2\beta} + i\pi.
\]  

We use (2.2) once again to get,

\[
\frac{\partial}{\partial \beta} f(\beta, r) = -\frac{2\pi H \sin(\alpha) \cot(2\beta - \alpha) \csc(2\beta - \alpha)}{(\pi + \alpha - 2\beta)(H(1 + \sin(\alpha) \csc(2\beta - \alpha)) - r)}
\]

\[
+ \frac{2\pi}{(\pi + \alpha - 2\beta)^2} \log(H(1 + \sin(\alpha) \csc(2\beta - \alpha)) - r)
\]

\[
= -\frac{2\pi H \sin(\alpha) \cot(2\beta - \alpha) \csc(2\beta - \alpha)}{(\pi + \alpha - 2\beta)(A - r)} + \frac{2\pi}{(\pi + \alpha - 2\beta)^2} \log(A - r). \tag{2.4}
\]

Recall that $\alpha \in (0, \pi/2)$ and fix $\beta_1^*$ and $\beta_2^*$ such that $\alpha < \beta_1^* < \beta_2^* < \pi/2$ and $2\beta_2^* - \alpha < \pi/2$. If $\beta \in [\beta_1^*, \beta_2^*]$ then $\sin(\alpha) \cot(2\beta - \alpha) \csc(2\beta - \alpha) > 0$. Hence we can find
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c^*_1 = c^*_1(\alpha, H, \beta_1^*, \beta_2^*) > 0 such that if \beta \in [\beta_1^*, \beta_2^*] then
\[
\frac{\partial}{\partial \beta} f(\beta, r) < -c^*_1(A - r)^{-1}. \tag{2.5}
\]

Next we calculate the normal derivative of \( f \) with respect to the second variable. If we write \( z = re^{i\theta} \) then
\[
\left| \frac{1}{r} \frac{\partial}{\partial \theta} f(\beta, re^{i\theta}) \right|_{\theta = 0} = \frac{\pi}{\pi + \alpha - 2\beta} (A - r)^{-1}. \tag{2.6}
\]

We will derive an analogous estimate for a mapping corresponding to the other side of the wedge \( D \). Let \( \gamma = \angle(0H'H) \) and note that \( \gamma = \beta - \alpha \). We will now consider \( \alpha \) and \( H' \) to be constants and we will treat \( \gamma \) as a variable. Note that \( H, A \) and \( A' \) are uniquely determined given \( H', \alpha \) and \( \gamma \).

We have \( \angle(0AH') = \pi - \alpha - 2\gamma \). By the law of sines,
\[
\begin{align*}
\frac{|H'|}{\sin \angle(0AH')} &= \frac{|H'A|}{\sin \angle(H'0A)}, \\
\frac{|H'|}{\sin(\pi - \alpha - 2\gamma)} &= \frac{|H'A|}{\sin \alpha}, \\
|H'A'| &= |H'A| = \frac{|H'| \sin \alpha}{\sin(2\gamma + \alpha)}, \\
|A'| &= |H'| - |H'A'| = |H'|(1 - \sin \alpha \csc(2\gamma + \alpha)). \tag{2.7}
\end{align*}
\]

Let \( W' \) be the closed wedge with vertex \( A' \), such that its sides contain \( H \) and \( H' \), and \( A \) lies in its interior. Let \((v)^*\) denote the complex conjugate of \( v \in \mathbb{C} \). For \( z \in W' \) and \( \gamma \in (0, \pi/4 - \alpha/2) \) let
\[
g(\gamma, z) = \left( \log(z - A') - i\alpha \frac{\pi}{\pi - \alpha - 2\gamma} \right)^* \tag{2.8}
\]
\[
= \left( \log(z - H'(1 - \sin \alpha \csc(2\gamma + \alpha)) - i\alpha) \frac{\pi}{\pi - \alpha - 2\gamma} \right)^*.
\]
The function \( g(\gamma, z) \) takes values in \( U \) and, informally speaking, sends \( (\gamma, A') \) to \(-\infty\). Consider \( z = re^{i\alpha} \) with \( r \in (|A'|, |H'|) \). Using (2.7), we obtain
\[
g(\gamma, z) = \left( \log(re^{i\alpha} - A') - i\alpha \frac{\pi}{\pi - \alpha - 2\gamma} \right)^*
\]
\[
= \left( \log(r - |A'|) \frac{\pi}{\pi - \alpha - 2\gamma} \right)^*
\]
\[
= \log(r - |A'|) \frac{\pi}{\pi - \alpha - 2\gamma}
\]
\[
= \log(r - |H'|(1 - \sin \alpha \csc(2\gamma + \alpha))) \frac{\pi}{\pi - \alpha - 2\gamma},
\]
so, using (2.7) once again,
\[
\frac{\partial}{\partial \gamma} g(\gamma, z) = -\frac{2\pi |H'| \sin(\alpha) \cot(\alpha + 2\gamma) \csc(\alpha + 2\gamma)}{(|\pi - \alpha - 2\gamma)|r - |H'|((1 - \sin(\alpha) \csc(\alpha + 2\gamma)))}
\]
\[
+ \frac{2\pi \log(r - |H'|((1 - \sin(\alpha) \csc(\alpha + 2\gamma)))}{(|\pi - \alpha - 2\gamma)|^2}
\]
\[
= -\frac{2\pi |H'| \sin(\alpha) \cot(\alpha + 2\gamma) \csc(\alpha + 2\gamma)}{(|\pi - \alpha - 2\gamma)|r - |A'|)}
\]
\[
+ \frac{2\pi \log(r - |A'|)}{(|\pi - \alpha - 2\gamma)|^2}.
\]
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Recall that $\alpha \in (0, \pi/2)$ and let $\gamma_1^\alpha = \beta_1^\alpha - \alpha$ and $\gamma_2^\alpha = \beta_2^\alpha - \alpha$. Then
\[ 0 < \gamma_1^\alpha < \gamma_2^\alpha < \pi/2 - \alpha, \quad 2\gamma_2^\alpha + \alpha < \pi/2. \]  
\[ (2.9) \]

If $\gamma \in [\gamma_1^\alpha, \gamma_2^\alpha]$ then $\sin(\alpha) \cot(2\gamma + \alpha) \csc(2\gamma + \alpha) > 0$. Hence we can find $c_2^* = c_2^*(\alpha, H, \gamma_1^\alpha, \gamma_2^\alpha) > 0$ such that if $\gamma \in [\gamma_1^\alpha, \gamma_2^\alpha]$ then
\[ \frac{\partial}{\partial \gamma} g(\gamma, r) < -c_2^*(r - |A'|)^{-1}. \]  
\[ (2.10) \]

We will now calculate the normal derivative of $g$ with respect to the second variable. Write $z = re^{i\theta}$. Then
\[ \left| \frac{1}{r} \frac{\partial}{\partial \theta} g(\gamma, re^{i\theta}) \right|_{\theta = \alpha} = \frac{\pi}{\pi - \alpha - 2\gamma}(r - |A'|)^{-1}. \]  
\[ (2.11) \]

Recall that $\gamma = \beta - \alpha$ and note that for fixed $\alpha, \beta$ and $H$, we have for $z \in W'$,
\[ g(\gamma, z) = f(\beta, S(z)). \]  
\[ (2.12) \]

Step 2. Let $L^X$ and $L^Y$ denote the local times in the representation (1.1) for $X$ and $Y$, resp. Recall that $M_t$ denotes the line of symmetry for $X_t$ and $Y_t$, reflected Brownian motions in $D$. Assume that $M_t = \{ K + re^{i\beta_0} : r \in \mathbb{R} \}$ for some $K \in E_X$ and $\alpha < \beta_0 < \pi/4 + \alpha/2$.

Let $E_X (E_Y)$ be the straight line containing $E_X (E_Y)$. Let $\{ H_{X,t} \} = M_t \cap E_X$ and $\{ H_{Y,t} \} = M_t \cap E_Y$. Let $S_t$ be the symmetry with respect to $M_t$ for $t < S_\infty$. In particular, we have $S_t(X_t) = Y_t$ for all $t < S_\infty$.

Let $\beta_t$ be defined by $M_t = \{ H_{X,t} + re^{i\beta_t} : r \in \mathbb{R} \}$ and
\[ T' = \inf \{ t \geq 0 : X_t = Y_t \text{ or } 0 \in M_t \text{ or } \beta_t \notin (\alpha, \pi/4 + \alpha/2) \}, \]  
\[ (2.13) \]
\[ T'' = \inf \{ t \geq 0 : X_t \in \partial D \text{ and } Y_t \in \partial D \}, \]  
\[ (2.14) \]
\[ T = T' \wedge T''. \]  
\[ (2.15) \]

The following definitions apply to $t \in [0, T)$.

Let $A_{X,t}$ and $A_{Y,t}$ be defined by $\{ A_{X,t} \} = E_X \cap S_t(E_Y)$ and $\{ A_{Y,t} \} = S_t(A_{X,t}) = E_Y \cap S_t(E_X)$. See Fig. 2.

We will argue that our assumptions on $M_0$ and $\beta_0$ imply that $0 < H_{X,0} < A_{X,0}$ and $0 < |A_{Y,0}| < H_{Y,0}$. Since $\alpha \in (0, \pi/2)$, we have $\alpha < \beta_0 < \pi/4 + \alpha/2 < \pi/2$. Hence, $S_t(E_Y)$ must intersect $E_X$ at a point $A_{X,0}$ to the right of $H_{X,0}$ and such that $|A_{X,0}| < 2|H_{X,0}|$. The bound $\beta_0 < \pi/2$ also implies that $A_{Y,0}$ must lie between 0 and $H_{Y,0}$.

Let $W_{X,t}$ be the closed wedge with vertex $A_{X,t}$, such that its sides contain $H_{X,t}$ and $A_{Y,t}$, and $A_{Y,t}$ lies in its interior. For $t \in [0, T)$ and $z \in W_{X,t}$ let
\[ F(t, z) = (\log(z - A_{X,t}) + i(\alpha - 2\beta_t)) \frac{\pi}{\pi + \alpha - 2\beta_t}. \]

Let $\gamma_t = \beta_t - \alpha$. Let $W_{Y,t}$ be the closed wedge with vertex $A_{Y,t}$, such that its sides contain $H_{Y,t}$ and $H_{X,t}$, and $A_{X,t}$ lies in its interior. Recall that $(v)^*$ denotes the complex conjugate of $v \in \mathbb{C}$. For $t \in [0, T)$ and $z \in W_{Y,t}$ let
\[ G(t, z) = \left( (\log(z - A_{Y,t}) - i\alpha) \frac{\pi}{\pi - \alpha - 2\beta_t} \right)^*. \]

It follows from (2.3), (2.8) and (2.12) that
\[ F(t, z) = f(\beta_t, z), \quad \text{for } t \in [0, T), z \in W_{X,t}, \]
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Figure 2: The proof shows that it is possible for $X$ and $Y$ to visit the boundary simultaneously at a time $t$ such that $X_t = A_{X,t}$, $Y_t = A_{Y,t}$ and $|X_t| \neq |Y_t|$.

$G(t, z) = g(\gamma_t, z)$, for $t \in [0, T), z \in W_{Y,t}$,
$G(t, z) = F(t, S(z))$, for $z \in W_{Y,t}$,
$G(t, Y_t) = F(t, S(Y_t)) = F(t, X_t)$, for $t \in [0, T)$.

The function $F(t, z)$ takes values in $U$ and sends $(t, A_{X,t})$ to $-\infty$. The function $G(t, z)$ also takes values in $U$ and sends $(t, A_{Y,t})$ to $-\infty$.

If $X_t \in E_X$ for some $t$ then we will call $X$ active at time $t$, and similarly for $Y$. Suppose that $X_t$ is active at time $t$. Then, over a short time interval $[t, t + \delta]$, the mirror $M_t$ will move from the position $M_t$ to $M_{t+\delta}$, the angle $\beta_t$ will increase to $\beta_{t+\delta}$, the wedge $W_{X,t}$ will be transformed into the wedge $W_{X,t+\delta}$, and the angle of $W_{X,t}$ will change from $\pi + \alpha - 2\beta_t$ to $\pi + \alpha - 2\beta_{t+\delta}$. As a result, $A_{X,t}$ will move to $A_{X,t+\delta}$ in the direction of $X_t$. Analogous remarks apply to the situation when $Y$ is active at time $t$. In that case $A_{Y,t}$ will move to $A_{Y,t+\delta}$ in the direction of $Y_t$. For a point $z$ between 0 and $A_{X,t+\delta}$, its image under $F$ will change from $F(t, z)$ to $F(t + \delta, z)$.

Let

$$Z^*_t = G(t, Y_t) = F(t, X_t), \quad t \in [0, T),$$

$$\bar{\rho}(t) = \int_0^t \left( \frac{d}{dz} F(s, z) \bigg|_{z = X_s} \right)^2 ds, \quad t \in [0, T),$$

$$s_* = \lim_{t \uparrow T} \bar{\rho}(t),$$

$$\rho(t) = \inf\{s \geq 0 : \bar{\rho}(s) \geq t\},$$

$$Z_s = Z^*(\rho(s)), \quad s \in [0, s_*].$$

The process $\{Z_t, t \in [0, s_*]\}$ is reflected Brownian motion in $U$ with (random) oblique reflection, by an argument very similar to the proof of [11, Thm. 2.3]. We will not reproduce that proof here but we will point similarities. In [11, Thm. 2.3], a reflected Brownian motion is transformed by a continuous mapping depending on space and time. In that paper, there is a non-decreasing process, the norm of the original reflected Brownian motion, that is constant on time intervals whose union has full Lebesgue measure. On each of these intervals, the mapping does not depend on time and is analytic in the space variable. In our case, the local times $L^X$ and $L^Y$ are constant on
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time intervals whose union has full Lebesgue measure. On each of these intervals, the mapping $F(t,z)$ does not depend on time and is analytic in the space variable.

The obliquely reflected Brownian motion $Z_t$ in $U$ has the following representation. For some two-dimensional Brownian motion $B'$ and $z_0 = F(0,X_0) \in U$,

$$Z_t = z_0 + B'_t + \int_0^t \nu(s,Z_s)dL_s^Z, \quad \text{for } t \in [0,s_*). \quad (2.18)$$

Here $L^Z$ is the local time of $Z$ on $\partial U$. In other words, $L^Z$ is a non-decreasing continuous process which does not increase when $Z$ is in the interior $U^c$ of $U$, i.e., $\int_0^u \mathbf{1}_{U^c}(Z_t)dL_t^Z = 0$, a.s. The vector of oblique reflection $\nu$ is normalized in (2.18) so that the absolute value of its normal component is equal to 1. The vector $\nu$ is random, i.e., $\nu(s, \cdot)$ depends on $\{Z_t, 0 \leq t \leq s\}$. We will write $\nu = (\nu_1, \nu_2) = v_1 + iv_2$, for $v_1, v_2 \in \mathbb{R}$. Hence, $|v_2| = 1$.

More precisely, $v_2(z) = 1$ if $z \in \mathbb{R}$ and $v_2(z) = -1$ if $\arg(z) = \pi$.

We will now determine the first component $v_1$ of the vector of oblique reflection $\nu$.

We will use the informal differential notation: $\Delta \beta_t = \alpha(t)\Delta L_t^X$ should be interpreted as

$$\int_s^u \nu(t) dt = \int_s^u a(t) dL_t^Z$$

for all $s < u$. It follows from the construction of the mirror coupling in a half-plane outlined in Section 2.2 that at the time when $X_1$ is active, this process gets an infinitesimal push along the inner normal vector of the size $\Delta L_t^X$ so the angular motion of the mirror, in radians, is equal to one half of the angle swept by $X$, i.e.,

$$\Delta \beta_t = \frac{\Delta L_t^X}{2|X_t - H_{X,t}|}. \quad (2.19)$$

Therefore, by the chain rule,

$$v_1(\rho(t),Z_{\rho(t)}) = \left. \frac{\Delta \beta_t}{\Delta L_t^X} \right|_{r = |X_t|, \beta = \beta_t} \left[ \frac{\partial}{\partial r} f(\beta, r) \right]_{r = |X_t|, \beta = \beta_t}$$

$$= \left. \frac{1}{2|X_t - H_{X,t}|} \right|_{r = |X_t|, \beta = \beta_t} \left[ \frac{\partial}{\partial r} f(\beta, r) \right]_{r = |X_t|, \beta = \beta_t}.$$
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and if $T' < \infty$ then $|X_{T'} - A_{X,0}| \geq 3r_1$ and $|Y_{T'} - A_{Y,0}| \geq 3r_1$.

It follows from the construction of the mirror coupling given in Sections 2.2-2.3 that on the interval $[0, T'_2]$, the distance $|H_{X,t}|$ is non-decreasing, the distance $|H_{Y,t}|$ is non-increasing, and the functions $\beta_t$ and $\gamma_t$ are non-decreasing. This implies that there exist $\tilde{\beta}_2 \in (\beta_0, \beta_2)$ and $\tilde{\gamma}_2 \in (\gamma_0, \gamma_2)$ so small that

$$T_2 = T \land \inf\{t \geq 0 : \beta_t \notin [\tilde{\beta}_0, \tilde{\beta}_2]\} \land \inf\{t \geq 0 : \gamma_t \notin [\tilde{\gamma}_0, \tilde{\gamma}_2]\}$$  \hspace{1cm} (2.24)

then for $t \in [0, T_2]$, then

$$|H_{X,t} - H_{X,0}| \leq r_1, \quad |H_{Y,t} - H_{Y,0}| \leq r_1,$$  \hspace{1cm} (2.25)

$$|A_{X,t} - A_{X,0}| \leq r_1, \quad |A_{Y,t} - A_{Y,0}| \leq r_1.$$  \hspace{1cm} (2.26)

We will now argue that

$$\{T = T'' = T_2\} \subset \{s_* = \infty\}.$$  \hspace{1cm} (2.27)

It follows from (2.4), (2.6) and (2.20) that the vector of oblique reflection $v(\tilde{\rho}(t), Z^r_t)$ is locally bounded on the upper boundary of $U$ for $T < T_2 \leq T$. The analogous remark applies to the lower boundary of $U$.

Suppose that $s_* < \infty$ and $T = T'' = T_2$. We will show that this leads to a contradiction. The limit $\lim_{t \downarrow s_*} Z_t$ exists and is finite because $s_*$ is finite and $Z$ is a reflected Brownian motion with a locally bounded vector of oblique reflection, a continuous process. If $X_{T_2} \in \partial D$ and $Y_{T_2} \in \partial D$ then $X_{T_2} = A_{X,T_2}$ and $Y_{T_2} = A_{Y,T_2}$. Hence, (2.16) implies that $\lim_{t \downarrow s_*} \Re Z_t = -\infty$, a contradiction. This implies that either $X_T \notin \partial D$ or $Y_T \notin \partial D$, hence $T \neq T''$, according to the definition (2.14) of $T''$. This is a contradiction so we conclude that (2.27) is true.

Let $c_1 = (\tilde{c}_1 \wedge \tilde{c}_2)/r_1$. It follows from (2.21), (2.22) and (2.25)-(2.26) that we have the bound $v_1(\tilde{\rho}(t), Z^r(\tilde{\rho}(s))) \leq -c_1$ if $t \leq T_2$ and either $X_t \in B(A_{X,0}, r_1) \cap \partial D$ or $Y_t \in B(A_{Y,0}, r_1) \cap \partial D$.

It follows from (2.19), a formula analogous to (2.19) for $\gamma_t$ (not stated explicitly), and (2.25)-(2.26) that there exists $c_2 > 0$ such that

$$\left\{ L^X_t \leq c_2, L^Y_t \leq c_2, \sup_{0 \leq s \leq t} |A_{X,0} - X_s| \leq r_1, \sup_{0 \leq s \leq t} |A_{Y,0} - Y_s| \leq r_1 \right\}$$  \hspace{1cm} (2.28)

$$\subset \left\{ \beta_t \leq \frac{\beta_0 + \tilde{\beta}_2}{2}, \gamma_t \leq \frac{\gamma_0 + \tilde{\gamma}_2}{2} \right\}.$$  \hspace{1cm} (2.29)

Let $c_3 > 0$ be so small that if

$$D_X = \{w \in D : \dist(w, \partial D) \leq c_3, |w - A_{X,0}| \leq 2r_1\},$$  \hspace{1cm} (2.29)

$$D_Y = \{w \in D : \dist(w, \partial D) \leq c_3, |w - A_{Y,0}| \leq 2r_1\},$$  \hspace{1cm} (2.30)

$$\tilde{T}_X = \inf\{t \geq 0 : X_t \notin D_X\}, \quad \tilde{T}_Y = \inf\{t \geq 0 : Y_t \notin D_Y\},$$  \hspace{1cm} (2.31)

$$F_1 = \{L^X(\tilde{T}_X) \leq c_2 \text{ and } L^Y(\tilde{T}_Y) \leq c_2\}.$$  \hspace{1cm} (2.32)

then

$$\mathbb{P}(F_1 \mid x \in D_X, y \in D_Y) > 3/4.$$  \hspace{1cm} (2.33)

In view of the definition (2.24)-(2.26), we can fix a deterministic $c_4 \in \mathbb{R}$ so small that

$$\text{if } t \in [0, T_2] \text{ and } w \notin D_X \text{ then } \Re F(t, w) > c_4,$$  \hspace{1cm} (2.34)

$$\text{if } t \in [0, T_2] \text{ and } w \notin D_Y \text{ then } \Re G(t, w) > c_4.$$  \hspace{1cm} (2.35)
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Assume for a moment that $s_*$ defined in (2.17) is infinite, a.s. We will argue that no matter what oblique vector of reflection is, the local time on the boundary increases at a linear rate in the sense that for some $c_3 > 0$, not depending on the reflection vector,

$$\lim_{t \to \infty} \frac{L_t^2}{t} = c_3, \text{ a.s.}$$  \hfill (2.36)

The process $\{L_t^2, t \geq 0\}$ is the same as the local time of one dimensional reflected Brownian motion $\text{Im} Z_t$ in $(0, \pi)$. The process $L_t^2$ increases when $\text{Im} Z_t$ is reflecting from 0 or $\pi$. Let $\xi_k$ be the consecutive hitting times of the boundary, i.e., $\xi_0 = \inf\{t \geq 0 : \text{Im} Z_t = 0\}$, $\xi_k = \inf\{t \geq \xi_{k-1} : |\text{Im} Z_{\xi_{k-1}} - \text{Im} Z_{\xi_k}| = \pi\}$, $k \geq 1$. The vectors $(\xi_k - \xi_{k-1}, L_{\xi_k}^2 - L_{\xi_{k-1}}^2)$ are i.i.d., by the strong Markov property. Standard methods show that both components of these vectors have finite expectations so the strong law of large numbers implies (2.36).

We use (2.36) to see that there exists $c_b < c_4$ such that if the vector of oblique reflection $(v_1, v_2)$ satisfies $v_1(t, z) \leq -c_1$ for $t \geq 0$ and $z \in \partial U$ with $\text{Re} z \leq c_4$, and

$$F_2 = \left\{ \lim_{t \to \infty} \text{Re} Z_t = -\infty, \sup_{t \geq 0} \text{Re} Z_t < c_4 \right\}$$  \hfill (2.37)

then

$$\mathbb{P}(F_2 \mid \text{Re} Z_0 \leq c_b) > 3/4. \hfill (2.38)$$

It follows that if

$$F_3 = \left\{ \sup_{0 \leq t < \rho(T_2) \wedge s_*} \text{Re} Z_t < c_4 \right\}$$  \hfill (2.39)

then

$$\mathbb{P}(F_3 \mid \text{Re} Z_0 \leq c_b) > 3/4. \hfill (2.40)$$

Recall that $(X_0, Y_0) = (x, y)$. We choose $x, y \in D$ such that $x \in D_X$, $y \in D_Y$ and $\text{Re} F(0, x) = \text{Re} G(0, y) \leq c_b$.

The event $F_1 \cap F_2 \cap F_3$ has probability greater than $1/4$ because of (2.33), (2.38) and (2.40). Suppose that $F_1 \cap F_2 \cap F_3$ occurred.

Assume that $\tilde{\rho}(T_2) < s_*$. We will show that this assumption leads to a contradiction. Since $F_3$ occurred and $\tilde{\rho}(T_2) < s_*$,

$$\sup_{0 \leq t < \rho(T_2) \wedge s_*} \text{Re} Z_t = \sup_{0 \leq t < \rho(T_2)} \text{Re} Z_t < c_4. \hfill (2.41)$$

This, (2.24), (2.31) and (2.34)-(2.35) imply that

$$T_2 < \hat{T}_X \wedge \hat{T}_Y. \hfill (2.42)$$

This, the assumption that $F_1$ occurred and (2.32) imply that $L_X^X(T_2) \leq c_2$ and $L_Y^Y(T_2) \leq c_2$. Since $T_2 < \hat{T}_X \wedge \hat{T}_Y$ holds, it follows from (2.29)-(2.30) that $\sup_{0 \leq s \leq T_2} |A_{X, 0} - X_s| \leq r_1$ and $\sup_{0 \leq s \leq T_2} |A_{Y, 0} - Y_s| \leq r_1$ hold. This, coupled with the earlier observations, shows that the event on the left hand side of (2.28) holds with $t$ replaced with $T_2$. Hence, the event on the right hand side of (2.28) holds with $t$ replaced with $T_2$. But this contradicts the definitions of $T_2$ and $s_*$ and the assumption that $\tilde{\rho}(T_2) < s_*$. The proof that $\tilde{\rho}(T_2) \geq s_*$ is complete.

The fact that $\tilde{\rho}(T_2) \geq s_*$ and the definitions of $s_*$ and $T_2$ given in (2.17) and (2.24) imply that $T = T_2$ and, therefore, $\tilde{\rho}(T_2) = s_*$. This, in turn implies that (2.41) and (2.42)
Brownian couplings remain valid. The definition of $r_1$ (see the paragraph containing (2.23)) and (2.29)-(2.31) imply that $\tilde{T}_X \land \tilde{T}_Y < T'$. Hence, the fact that $T = T_2 < \tilde{T}_X \land \tilde{T}_Y$ implies that $T < T'$. Now it follows from (2.15) that $T = T''$. According to (2.27), $s_* = \infty$. This, the fact that $\tilde{\rho}(T_2) = s_*$ and the definition (2.39) of $F_3$ imply that $\sup_{0 \leq t < \infty} \text{Re} Z_t < c_4$. Comparing (2.37) and (2.39), and recalling that we are assuming that $F_2$ holds, we conclude that $T < \infty$, $X_T = A_{X,T} \in E_X$ and $Y_T = A_{Y,T} \in E_Y$. We have $|X_T| \neq |Y_T|$ because $T < T'$. The theorem holds with $S_\infty = T$.

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