## Two-curve Green's function of SLE

Dapeng Zhan

Michigan State University

Probability Webinar of Tsinghua University, Peking University & Beijing Normal University Schramm-Loewner evolution (SLE<sub> $\kappa$ </sub>) is a one-parameter family of random fractal curves characterized by

- conformal invariance (CI)
- domain Markov property (DMP)

We focus on *chordal* SLE, which grows in a simply connected domain from one boundary point to another boundary point.



The geometric property of an  $SLE_{\kappa}$  curve depends on the value of  $\kappa$ :

- simple curve if  $\kappa \in (0,4]$ ,
- space-filling if  $\kappa \in [8,\infty)$ ,
- neither simple nor space-filling if  $\kappa \in (4, 8)$ .
- The Hausdorff dimension of the curve is  $\min\{2, 1 + \frac{\kappa}{8}\}$ .



We focus on the range  $\kappa \in (0, 8)$ . A chordal SLE<sub> $\kappa$ </sub> curve  $\gamma$ 

- is not space-filling:
- satisfies reversibility,
- may or may not be simple
- In fact, for any  $z_0 \in D$ ,

$$\lim_{r \downarrow 0} \mathbb{P}[\mathsf{dist}(z_0, \gamma) < r] = \mathbb{P}[z_0 \in \gamma] = 0.$$

We are interested in the decay rate of  $\mathbb{P}[dist(z_0, \gamma) < r]$  as  $r \to 0$ .

• The Green's function at  $z_0$  is the limit

$$G(z_0) := \lim_{r \downarrow 0} r^{-\alpha} \mathbb{P}[\operatorname{dist}(z_0, \gamma) < r],$$

for some suitable exponent  $\alpha > 0$ .

• We are interested in the value of  $\alpha$ , the convergence of the limit, the exact formula of G, and the convergence rate.

The term "*Green's function*" is used for the following reasons. Recall that the Laplacian Green's function  $G_D(z, w)$ ,  $z \neq w \in D$ , for a planar domain D. It is the function determined by the following properties: for  $w \in D$ ,

•  $G_D(\cdot, w)$  is positive and harmonic on  $D \setminus \{w\}$ .

• As 
$$z \to \partial D$$
,  $G_D(z, w) \to 0$ .

• As 
$$z \to w$$
,  $G_D(z, w) = \frac{1}{2\pi} \ln |z - w| + O(1)$ .

One important fact is

$$G(z,w) = rac{1}{2\pi} \lim_{r\downarrow 0} (-\ln r) \cdot \mathbb{P}^z[\operatorname{dist}(w, B[0, au_D]) \leq r],$$

where *B* is a planar Brownian motion started from *z*, and  $\tau_D$  is the exit time of *D*. For the proof, one stops the local martingale  $G_D(B_t^z, w)$  at  $\tau_D \wedge \tau_r^z$  to get a bounded martingale, where  $\tau_r^z$  is the first time that *B* gets within distance *r* from *z*.

Another important fact is: for any measurable set  $U \subset D$ ,

$$\mathbb{E}[|\{t\in[0,\tau_D):B_t\in U\}|]=\int_U G(w,z_0)dw.$$

This fact is clear for random walk and discrete Green's function.

About SLE Green's function, the following is a result of [Lawler-Rezaei '15]. For every  $\kappa \in (0, 8)$ , there is a constant  $\widehat{c} = \widehat{c}(\kappa) > 0$  such that for a chordal SLE<sub> $\kappa$ </sub> curve in  $\mathbb{H}$  from 0 to  $\infty$  and any  $z_0 \in \mathbb{H}$ ,

$$\lim_{r \downarrow 0} r^{-(1-\frac{\kappa}{8})} \mathbb{P}[\operatorname{dist}(\gamma, z) < r] = \widehat{c}(\operatorname{Im} z_0)^{\frac{\kappa}{8} + \frac{8}{\kappa} - 2} |z_0|^{1-\frac{8}{\kappa}}$$

- The formula on the RHS was predicted by Rohde and Schramm.
- The exponent  $\alpha = 1 \frac{\kappa}{8}$  is related to the Hausdorff dimension  $d = 1 + \frac{\kappa}{8}$  by  $\alpha = 2 d$ .
- The constant  $\hat{c}$  is unknown so far.

The same paper derives the existence of two-point Green's function, i.e.,

$$G(z_1, z_2) := \lim_{r_1, r_2 \downarrow 0} r_1^{-\alpha} r_2^{-\alpha} \mathbb{P}[\operatorname{dist}(\gamma, z_j) < r_j, j = 1, 2],$$

and then uses those Green's functions to prove that

- an  $SLE_{\kappa}$  curve can be parametrized by its *d*-dimensional Minkowski content, i.e., for any  $t_1 < t_2$ , the  $(1 + \frac{\kappa}{8})$ -dimensional Minkowski content of  $\gamma[t_1, t_2]$  is  $t_2 t_1$ ; and
- under such parametrization, for any measurable set  $U \subset D$ ,

$$\mathbb{E}[|\{t:\gamma(t)\in U\}|]=\int_U G(z)dz.$$

The Minkowski content parametrization agrees with the natural prametrization introduced earlier ([Lawler-Sheffield '11, Lawler-Zhou '13]).

We now briefly review the proof for one-point interior Green's function.

- By conformal covariance, we may assume  $D = \mathbb{D} = \{|z| < 1\}$ ,  $a = e^{i2\theta_0}$ , b = 1,  $\theta_0 \in (0, \pi)$ , and  $z_0 = 0$ .
- At each time t before the curve surrounds 0, let D<sub>t</sub> denote the connected component of D \ γ[0, t] that contains 0.
- Let  $g_t$  be the conformal map from  $D_t$  onto  $\mathbb{D}$ , which fixes 0 and 1.
- Let  $\theta_t \in (0,\pi)$  be such that  $e^{i2\theta_t} = g_t(\gamma(t))$ .
- We reparametrize  $\gamma$  such that  $|g'_t(0)| = e^t$  for all t.



Using Itô's calculus, we know that  $\theta_t \in (0, \pi)$  satisfies SDE:

$$d\theta_t = \frac{\sqrt{\kappa}}{2} dB_t + \frac{\kappa - 4}{4} \cot(\theta_t) dt,$$

where  $B_t$  is a standard Brownian motion. After a linear time-change with  $ds = \frac{\kappa}{4}dt$ , the SDE becomes

$$d heta_s = d\widehat{B}_s + rac{\kappa-4}{\kappa}\cot( heta_s)ds$$

After this time-change,  $|g'_s(0)| = e^{\frac{4}{\kappa}s}$ .

Lawler calls a process  $heta \in (0,\pi)$  that satisfies the SDE

$$d heta_t = dB_t + rac{\delta - 1}{2}\cot( heta_t)dt, \quad 0 \leq t < T,$$

a radial Bessel process of dimension  $\delta$ .

In comparison, a Bessel process X of dimension  $\delta$  satisfies the SDE:

$$dX_t = dB_t + \frac{\delta - 1}{2X_t} dt, \quad 0 \le t < T.$$

If  $\delta \geq 2$ , then  $T = \infty$  and X stays in  $(0, \infty)$ ; if  $\delta < 2$ , then  $T < \infty$  and  $\lim_{t \to T} X_t = 0$ .

A radial Bessel process behaves like a Bessel process of the same dimension near 0 and  $\pi$ . If  $\delta \geq 2$ ,  $T = \infty$  and  $\theta$  stays in  $(0, \pi)$ ; if  $\delta < 2$ ,  $T < \infty$  and  $\lim_{t \to T} \theta(t) \in \{0, \pi\}$ .

Another similarity between Bessel processes and radial Bessel processes: when  $\delta \in \mathbb{N}$ ,

- for a Brownian motion  $B_t$  in  $\mathbb{R}^{\delta}$  and any  $x \in \mathbb{R}^{\delta}$ , dist<sub> $\mathbb{R}^{\delta}$ </sub> $(B_t, x)$  is a Bessel process of dimension  $\delta$ ;
- for a Brownian motion B on the sphere  $S^{\delta}$  and any  $x \in S^{\delta}$ , dist<sub>S<sup>\delta</sup></sub>( $B_t, x$ ) is a radial Bessel process of dimension  $\delta$ ;

Recall that our SDE for the Green's function is

$$d heta_s = d\widehat{B}_s + rac{\kappa-4}{\kappa}\cot( heta_s)ds.$$

So it is a radial Bessel process of dimension  $\delta = 3 - \frac{8}{\kappa} < 2$ , and has a finite lifetime.

We use a basic tool: Koebe's 1/4 theorem: if f maps a domain  $D_1$  conformally onto a domain  $D_2$ ,  $z_1 \in D_1$  and  $z_2 = f(z_1) \in D_2$ , then

$$\frac{1}{4}|f'(z_1)| \leq \frac{\operatorname{dist}(z_2,\partial D_2)}{\operatorname{dist}(z_1,\partial D_1)} \leq 4|f'(z_1)|.$$

Applying Koebe's 1/4 theorem to  $g_s$  (from  $D_s$  onto  $\mathbb{D}$  fixing 0), we get

$$\mathsf{dist}(\mathsf{0},\gamma[\mathsf{0},s]) = \mathsf{dist}(\mathsf{0},\partial D_s) \asymp e^{-rac{4}{\kappa}s}, \quad \mathsf{0} \leq s < T.$$

Thus, dist $(0, \gamma) \simeq e^{-\frac{4}{\kappa}T}$ . Letting  $\alpha = 1 - \frac{\kappa}{8}$ , the original limit problem can be converted to the limit

$$\lim_{t\to\infty} e^{(\frac{4}{\kappa}-\frac{1}{2})t}\mathbb{P}[T>t] = \lim_{t\to\infty} e^{\frac{2-\delta}{2}t}\mathbb{P}[T>t].$$

Suppose the limit  $\lim_{t\to\infty} e^{\frac{2-\delta}{2}t} \mathbb{P}[T > t]$  exists and equals  $G(\theta_0)$ . By Markov property of the process  $\theta$ , we get a martingale

$$N(t) := e^{\frac{2-\delta}{2}t}G(\theta_t).$$

Using Itô's formula, we find that  $G(\theta) = c \sin^{2-\delta} \theta$  for some constant c > 0. This argument gives the formula of G, but does not prove the convergence of the limit.

For the convergence of the limit, we work in parallel on *two-sided radial*  $SLE_{\kappa}$  curve. A two-sided radial  $SLE_{\kappa}$  curve

- grows in a simply connected domain D from one marked boundary point a to another marked boundary point b passing through a marked interior point c;
- may be intuitively viewed as a chordal SLE<sub>κ</sub> curve in D from a to b conditioned on the (singular) event that it passes through c; (The definition resembles the h-processes)
- the two arms of the curve, one from a to c, the other from b to c, satisfy the property that when one curve is given, the other is a chordal SLE<sub>κ</sub> curve in one complement domain. (This property resembles the multiple SLE.)

Suppose instead of the chordal  $SLE_{\kappa}$  in  $\mathbb{D}$  from  $e^{i2\theta_0}$  to 1, we work on the two-sided radial  $SLE_{\kappa}$  curve in  $\mathbb{D}$  from  $e^{i2\theta_0}$  to 1 passing through 0. We define  $D_s, g_s, \theta_s, T$  for the two-sided radial  $SLE_{\kappa}$  curve up to the time that the curve reaches 0. Then the  $\theta_t$  obtained is also a radial Bessel process but of dimension  $\tilde{\delta} = 4 - \delta = 1 + \frac{8}{\kappa} > 2$ . So its lifetime is  $\infty$ .

The law  $\mathbb{P}$  of the radial Bessel process of dimension  $\delta < 2$  and the law  $\widetilde{\mathbb{P}}$  of the radial Bessel process of dimension  $\widetilde{\delta} = 4 - \delta > 2$  with the same starting point are related by

$$\frac{d\mathbb{P}|\mathcal{F}_t \cap \{T > t\}}{d\widetilde{\mathbb{P}}|\mathcal{F}_t \cap \{T > t\}} = \frac{N_0}{N_t} = e^{\frac{\delta - 2}{2}t} \frac{\sin^{\delta - 2}\theta_t}{\sin^{\delta - 2}\theta_0}, \quad \forall t \ge 0,$$

where  $N_t = e^{\frac{\delta-2}{2}t} \sin^{2-\delta} \theta_t$  is the martingale related to Green's function.

An eigenvalue method is used to prove that a radial Bessel process of dimension  $\tilde{\delta} > 2$  has a transition density  $\tilde{p}_t(x, y)$ , which approaches its stationary density  $\tilde{p}_{\infty}(y) = c \sin^{3-\delta} y$  exponentially fast as  $t \to \infty$ .

Using the transition density  $\widetilde{p}_t(x, y)$  for  $\widetilde{\mathbb{P}}$  and the RN derivative connection between  $\mathbb{P}$  and  $\widetilde{\mathbb{P}}$ , we see that if a radial Bessel process of dimension  $\delta < 2$  starts from x, then its lifetime T satisfies

$$\mathbb{P}[T > t] = e^{\frac{\delta - 2}{2}t} \int_0^{\pi} \frac{\sin^{\delta - 2} y}{\sin^{\delta - 2} x} \widetilde{p}_t(x, y) dy$$

$$\stackrel{t\to\infty}{\approx} e^{\frac{\delta-2}{2}t} \int_0^{\pi} \frac{\sin^{\delta-2} y}{\sin^{\delta-2} x} \widetilde{p}_{\infty}(y) dy = c(\kappa) e^{\frac{\delta-2}{2}t} \sin^{2-\delta} x.$$

So we get the desired limit  $\lim_{t\to\infty} e^{\frac{2-\delta}{2}t} \mathbb{P}[T > t]$ .

Below is a list of some existing results on SLE Green's functions.

- 1- and 2-pt Green's function for chordal SLE (Lawler & Rezaei '15)
- 1- and 2-pt boundary Green's function for chordal SLE (Lawler '15)
- Green's function for radial SLE (Alberts, Kozdron & Lawler '12)
- *n*-point Green's function for chordal SLE (Rezaei & Z. '18)
- One-curve Green's function for 2-SLE (Lenells & Viklund '19).
- Two-curve Green's function for 2-SLE (Z. '20)
- Two-curve boundary Green's function for 2-SLE (Z.)
- Green's function for cut-points of SLE (Z.)

We now study the two-curve Green's function for  $2-SLE_{\kappa}$  for  $0 < \kappa < 8$ . Let D be a simply connected domain. Fix four boundary points  $(a_1, b_1, a_2, b_2)$  of D ordered clockwise or counterclockwise. A  $2-SLE_{\kappa}$  configuration in D with link pattern  $(a_1 \rightarrow b_1; a_2 \rightarrow b_2)$  is a pair of random curves  $(\gamma_1, \gamma_2)$  in  $\overline{D}$  satisfying, for j = 1, 2,

- $\gamma_j$  grows from  $a_j$  to  $b_j$ ;
- If  $\gamma_{3-j}$  is given, then  $\gamma_j$  is a chordal  $SLE_{\kappa}$  curve in a complement domain of  $D \setminus \gamma_{3-j}$ .
- We have existence, uniqueness, and conformal invariance.
- $\gamma_1$  and  $\gamma_2$  are disjoint if  $\kappa \leq 4$ ; may intersect if  $\kappa \in (4, 8)$ .
- The marginal law of each  $\gamma_j$  can be described by a hypergeometric function ([Wu '20]).



The two-curve Green's function for a 2-SLE<sub> $\kappa$ </sub> pair  $(\gamma_1, \gamma_2)$  at a point  $z_0 \in D$  is the limit

$$\lim_{r \downarrow 0} r^{-\alpha} \mathbb{P}[\operatorname{dist}(z_0, \gamma_j) < r, j = 1, 2]$$

for some suitable exponent  $\alpha > 0$ .

Assuming that  $D = \mathbb{D}$  and  $z_0 = 0$ , we mimic the proof of the one-curve Green's function. Now we have two curves, each has its own parametrization. For each pair of times  $(t_1, t_2)$ , let  $D_{t_1, t_2}$  denote the complement of  $\gamma_1[0, t_1] \cup \gamma_2[0, t_2]$  containing 0, and let  $g_{t_1, t_2}$  be a conformal map from  $D_{t_1, t_2}$  onto  $\mathbb{D}$  that fixes 0. By Koebe's 1/4 theorem,

$$g_{t_1,t_2}'(0)|^{-1} symp {\mathsf{dist}}(0,\partial D_{t_1,t_2}) = {\mathsf{min}}\{{\mathsf{dist}}(0,\gamma_j[0,t_j]): j=1,2\}.$$

But we want the decay rate of

$$\mathbb{P}[\max\{\mathsf{dist}(z_0,\gamma_j): j=1,2\} < r], \quad \text{as } r \to 0.$$

To overcome this problem, we use a single time parametrization for both curves. In other words, we grow two curves simultaneously. We want that for any t in the lifespan,

- $\min\{\text{dist}(0, \gamma_j[0, t]) : j = 1, 2\} \asymp e^{-t};$
- dist $(0, \gamma_1[0, t]) \asymp dist(0, \gamma_2[0, t])$ .

These two properties together imply that

$$\max\{\text{dist}(0, \gamma_j[0, t]) : j = 1, 2\} \asymp e^{-t}.$$

The time parametrization is possible. For simplicity, we suppose  $b_1 = 1$ ,  $b_2 = -1$ ,  $a_1 = e^{i\theta_1}$  and  $a_2 = -e^{i\theta_2}$  for some  $\theta_1, \theta_2 \in (0, \pi)$ . At the beginning,  $b_1$  and  $b_2$  equally divide the harmonic measure of  $\partial \mathbb{D}$  viewed from 0. Now we grow  $\gamma_1$  and  $\gamma_2$  simultaneously such that for any t

- if  $g_t$  maps  $D_t$  (the connected component of  $\mathbb{D} \setminus (\gamma_1[0, t] \cup \gamma_2[0, t])$ that contains 0) conformally onto  $\mathbb{D}$ , and fixes 0, then  $|g'_t(0)| = e^t$ .
- $b_1 = 1$  and  $b_2 = -1$  equally divide the harmonic measure of  $\partial D_t$  viewed from 0.

The first property implies that  $\min\{\text{dist}(0, \gamma_j[0, t]) : j = 1, 2\} \asymp e^{-t}$  by Koebe's 1/4 theorem.

The second property implies that  $dist(0, \gamma_1[0, t]) \asymp dist(0, \gamma_2[0, t])$  by divided Beurling's estimate applied to a planar Brownian motion started from 0.



The two-curve Green's function is then closely related to the limit

$$\lim_{t\to\infty}e^{\alpha t}\mathbb{P}[T>t],$$

where T is the lifetime of the above growth of two curves.

Since for each  $t \in [0, T)$ , 1 and -1 equally divide the harmonic measure of  $\partial D_t$  viewed from 0, we may assume that  $g_t$  maps  $D_t$  conformally onto  $\mathbb{D}$ , and fixes 0, 1, -1. Then we have processes  $\theta_1(t), \theta_2(t) \in (0, \pi)$  such that  $e^{i\theta_1(t)} = g_t(\gamma_1(t))$  and  $-e^{i\theta_2(t)} = g_t(\gamma_2(t))$ . Let  $\mathbb{P}$  denote the law of the two-dimensional process  $(\theta_1(t), \theta_2(t))_{0 \le t < T}$ .



We consider another random configuration which can be understood as the 2-SLE<sub> $\kappa$ </sub> curves  $\gamma_1$  and  $\gamma_2$  conditioned to both pass through 0. This is a four-curve configuration in  $\mathbb{D}$  connecting 0 with  $a_1, b_1, a_2, b_2$ . They satisfy the property that, when any three curves are given, the last curve is a chordal SLE<sub> $\kappa$ </sub> curve in one complement domain. We call it a 4-SLE<sub> $\kappa$ </sub>.



We now work on this 4-SLE<sub> $\kappa$ </sub>, and grow  $\gamma_1$  and  $\gamma_2$  from  $a_1$  and  $a_2$  towards 0 simultaneously in the same way as before. Then we also get a process  $(\theta_1(t), \theta_2(t))$ . The lifetime of this new process is  $\infty$ . Let  $\widetilde{\mathbb{P}}$  denote its law. Then this  $\widetilde{\mathbb{P}}$  and the previous  $\mathbb{P}$  are related by

$$\frac{d\mathbb{P}|\mathcal{F}_t \cap \{T > t\}}{d\widetilde{\mathbb{P}}|\mathcal{F}_t \cap \{T > t\}} = e^{-\alpha t} \frac{G(\theta_1(0), \theta_2(0))}{G(\theta_1(t), \theta_2(t))}, \quad t \ge 0.$$

where

$$\alpha = \frac{(12 - \kappa)(\kappa + 4)}{8\kappa},$$

$$G(\theta_1,\theta_2) = \left(\sin\left(\frac{\theta_1}{2}\right)\sin\left(\frac{\theta_2}{2}\right)\right)^{\frac{8}{\kappa}-1}\cos\left(\frac{\theta_1-\theta_2}{2}\right)^{\frac{4}{\kappa}}F\left(\frac{\cos(\theta_1/2)\cos(\theta_2/2)}{\cos((\theta_1-\theta_2)/2)}\right),$$

and *F* is the hypergeometric function  $_2F_1(1-\frac{4}{\kappa},\frac{4}{\kappa};\frac{8}{\kappa},\cdot)$ .

$$F(a,b,c,x) = \sum_{n=0}^{\infty} \frac{(a)_n(b)_n}{(c)_n n!} \chi^n \qquad (a)_n = a(a+i) \cdots (a+n-i)_n n = 1$$

Under  $\widetilde{\mathbb{P}}$ ,  $(\theta_1(t), \theta_2(t))$  is a diffusion process satisfying the SDE

$$d heta_j = \sqrt{rac{\kappa\sin heta_j}{\sin heta_1 + \sin heta_2}} \, dB_j + rac{4\cos heta_j}{\sin heta_1 + \sin heta_2} \, dt, \quad j=1,2,$$

where  $B_1$  and  $B_2$  are independent Brownian motions.

Using an eigenvalue method, we may calculate the transition density  $\widetilde{p}_t((x_1, x_2), (y_1, y_2))$  of the process  $(\theta_1(t), \theta_2(t))$  under  $\widetilde{\mathbb{P}}$ . As  $t \to \infty$ , it converges exponentially fast to the invariant density  $\widetilde{p}_{\infty}(y_1, y_2)$ , which is proportional to  $(\sin y_1 \sin y_2)^{\frac{8}{\kappa}-1}(\sin y_1 + \sin y_2)$ .

Then we calculate

$$\mathbb{P}[T > t] = \int_0^{\pi} \int_0^{\pi} e^{-\alpha t} \frac{G(\theta_1, \theta_2)}{G(y_1, y_2)} \widetilde{p}_t((\theta_1, \theta_2), (y_1, y_2)) dy_1 dy_2$$
$$\overset{t \to \infty}{\approx} \int_0^{\pi} \int_0^{\pi} e^{-\alpha t} \frac{G(\theta_1, \theta_2)}{G(y_1, y_2)} \widetilde{p}_{\infty}(y_1, y_2) dy_1 dy_2$$

So we get

$$\lim_{t\to\infty}e^{\alpha t}\mathbb{P}[T>t]=cG(\theta_1,\theta_2).$$

where

$$c = \int_0^{\pi} \int_0^{\pi} G(y_1, y_2)^{-1} \widetilde{p}_{\infty}(y_1, y_2) dy_1 dy_2 \in (0, \infty).$$

For  $\kappa \in (4, 8)$ , the exponent  $\alpha = \frac{(12-\kappa)(\kappa+4)}{8\kappa}$  is related to the Hausdorff dimension d of the double points of a single  $SLE_{\kappa}$  curve ([Miller-Wu '13]) by  $\alpha = 2 - d$ . A double point of a curve is a point that is visited by the curve for more than once.

Our long term goal is to prove the existence of Minkowski content of double points of  $SLE_{\kappa}$ , which is related to the Minkowski content of the intersection of the curves of a 2-SLE<sub> $\kappa$ </sub>. For that purpose, we need the two-curve two-point Green's function for 2-SLE<sub> $\kappa$ </sub>, i.e.,

$$\lim_{r_1,r_2\downarrow 0} r_1^{-\alpha} r_2^{-\alpha} \mathbb{P}[\operatorname{dist}(\gamma_j, z_k) < r_k, j, k \in \{1, 2\}].$$

The existence of this limit is currently beyond the reach.

The above technique may be used to study the boundary two-curve Green's function. Let  $(\gamma_1, \gamma_2)$  be the 2-SLE<sub> $\kappa$ </sub> as before. Let  $z_0 \in \partial D$  be such that  $\partial D$  is analytic near  $z_0$ . We are interested in the limit

$$\lim_{r \downarrow 0} r^{-\alpha} \mathbb{P}[\operatorname{dist}(z_0, \gamma_j) < r, j = 1, 2].$$

We may assume that  $D = \mathbb{H}$  and  $z_0 = \infty$ . Then the limit becomes

$$\lim_{R\to\infty} R^{\alpha} \mathbb{P}[\gamma_j \cap \{|z| > R\} \neq \emptyset, j = 1, 2].$$

There are three different cases.



For the first case, we label the end points of the two curves by  $b_1 < a_1 < a_2 < b_2$ . For simplicity, we assume that  $b_1 = -1$ ,  $b_2 = 1$ , and  $a_1 < 0 < a_2$ .

Now we grow  $\gamma_1, \gamma_2$  simultaneously from  $a_1, a_2$  such that for every t in the life span [0, T),

- the harmonic measure of  $\gamma_1[0, t] \cup \gamma_2[0, t] \cup [b_1, b_2]$  in  $D_t$  viewed from  $\infty$  increases exponentially;
- $\gamma_1[0, t] \cup [b_1, 0]$  and  $\gamma_2[0, t] \cup [0, b_2]$  have equal harmonic measure in  $D_t$  viewed from  $\infty$ .



$$\int \frac{y_1}{-1 = b_1} \frac{x}{\alpha_1(t)} = 0 \qquad \alpha_1(t) \qquad b_2 = 1$$

By Koebe's 1/4 theorem and Beurling's estimate, we then conclude that  $1 \vee \text{diam}(\gamma_j[0, t]) \simeq e^t$ . So the original limit is closely related to the limit

$$\lim_{t o\infty} e^{lpha t} \mathbb{P}[\mathcal{T}>t].$$

For each  $t \in [0, T)$ , suppose  $g_t$  maps  $D_t$  conformally onto  $\mathbb{H}$ , and fixes  $\infty, 1, -1$ . Then we get a two-dimensional process  $(a_1(t), a_2(t))$  in  $[-1, 0] \times [0, 1]$  by  $a_j(t) = g_t(\gamma_j(t)), j = 1, 2$ .

In comparison, we now work on a 4-SLE<sub> $\kappa$ </sub> in  $\mathbb{H}$  with link pattern  $(a_1 \to \infty, b_1 \to \infty, a_2 \to \infty, b_2 \to \infty)$ . We grow the curves from  $a_1$  and  $a_2$  towards  $\infty$  simultaneously with the same property as before, and get a 2-dimensional process  $(a_1(t), a_2(t))$ , whose lifetime is  $\infty$ . The law  $\widetilde{\mathbb{P}}$  of  $(a_1(t), a_2(t))$  for the 4-SLE<sub> $\kappa$ </sub> and the law  $\mathbb{P}$  for the 2-SLE<sub> $\kappa$ </sub> are related by a Radon-Nikodym derivative process.

Under  $\widetilde{\mathbb{P}}$ , we have a transition density of the process  $(a_1(t), a_2(t))$ , which converges to the invariant density as  $t \to \infty$ .

Using the above facts and the same argument as in the interior case, we conclude that, for  $\alpha = 2(\frac{12}{\kappa} - 1)$ , the limit  $\lim_{t\to\infty} e^{\alpha t} \mathbb{P}[T > t]$  converges to a nontrivial number as  $t \to \infty$ .

The technique also works in the other two cases, in which we compare  $2-SLE_{\kappa}$  respectively with  $4-SLE_{\kappa}$  and  $3-SLE_{\kappa}$ .

Another application of the two-curve technique is the Green's function for cut points of  $SLE_{\kappa}$ . For a connected set K, a point z is called a cut point of K if  $K \setminus z$  is not connected.

- For  $\kappa \in (0, 4]$ , every point on an  $SLE_{\kappa}$  curve is a cut point.
- For  $\kappa \geq 8$ , an SLE<sub> $\kappa$ </sub> curve has no cut point.
- For  $\kappa \in (4, 8)$ , the set of cut points of an SLE<sub> $\kappa$ </sub> curve is not empty, and has Hausdorff dimension  $3 \frac{3}{8}\kappa$  ([Miller-Wu '13]).

We now assume that  $\kappa \in (4, 8)$ .

In order to apply the two-curve technique, we attach the SLE curve with two open boundary arcs and consider the cut points of the union.

**Setup**: Let *D* be a simply connected domain with four distinct boundary points  $a_1, a_2, u, v$ . Suppose *u* and *v* divide  $\partial D$  into two open boundary arcs:  $I_1, I_2$  such that  $a_j \in I_j$ , j = 1, 2. Let  $\gamma$  be an SLE<sub> $\kappa$ </sub> curve in *D* from  $a_1$  to  $a_2$ . Let  $S_c$  denote the set of cut points of  $\gamma \cup I_1 \cup I_2$ . Let  $z_0 \in D$ . Then we study the limit

$$\lim_{r \downarrow 0} r^{-\alpha} \mathbb{P}[\operatorname{dist}(z_0, S_c) < r].$$

We may assume that  $D = \mathbb{D}$ ,  $z_0 = 0$ , u = 1 and v = -1. We simultaneously grow two curves from  $a_1$  and  $a_2$  respectively along  $\gamma$  and its time-reversal in the same way as before, and get a two-dimensional process  $(\theta_1(t), \theta_2(t))$  in  $(0, \pi)^2$  with finite lifetime T. Then we need to study the limit

$$\lim_{t\to\infty} e^{\alpha t} \mathbb{P}[T>t]$$



In comparison, we work on a random curve that can be understood as the  $\gamma$  conditioned on the event that  $0 \in S_c$ . This is a curve from  $a_1$  to  $a_2$  passing though 0. For this process we also get a process  $(\theta_1(t), \theta_2(t))$  in  $(0, \pi)^2$ . This process has lifetime  $\infty$ . Its law  $\widetilde{\mathbb{P}}$  and the law  $\mathbb{P}$  of the original  $(\theta_1(t), \theta_2(t))$  are related by Radon-Nikodym derivatives.

Under  $\widetilde{\mathbb{P}}$ ,  $(\theta_1(t), \theta_2(t))$  has a transition density, which converges to the invariant density as  $t \to \infty$ .

Using the above facts and the same argument as before, we conclude that, for  $\alpha = \frac{3}{8}\kappa - 1$ , the limit  $\lim_{t\to\infty} e^{\alpha t}\mathbb{P}[T > t]$  converges as  $t \to \infty$ .

## Thank you!