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Abstract

Hyperbolic branching Brownian motion is a branching diffusion process in which individual particles follow independent Brownian paths in the hyperbolic plane $H^2$, and undergo binary fission(s) at rate $\lambda > 0$. It is shown that there is a phase transition in $\lambda$: For $\lambda \leq 1/8$ the number of particles in any compact region of $H^2$ is eventually 0, w.p.1, but for $\lambda > 1/8$ the number of particles in any open set grows to $\infty$ w.p.1. In the subcritical case ($\lambda \leq 1/8$) the set $\Lambda$ of all limit points in $\partial H^2$ (the boundary circle at $\infty$) of particle trails is a Cantor set, while in the supercritical case ($\lambda > 1/8$) the set $\Lambda$ has full Lebesgue measure. For $\lambda \leq 1/8$ it is shown that w.p.1 the Hausdorff dimension of $\Lambda$ is $\delta = (1 - \sqrt{1 - 8\lambda})/2$. 
HYPERBOLIC BRANCHING BROWNIAN MOTION

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ABSTRACT. Hyperbolic branching Brownian motion is a branching diffusion process in which individual particles follow independent Brownian paths in the hyperbolic plane \( \mathbb{H}^2 \), and undergo binary fission(s) at rate \( \lambda > 0 \). It is shown that there is a phase transition in \( \lambda \): For \( \lambda \leq 1/8 \) the number of particles in any compact region of \( \mathbb{H}^2 \) is eventually 0, w.p.1, but for \( \lambda > 1/8 \) the number of particles in any open set grows to \( \infty \) w.p.1. In the subcritical case (\( \lambda \leq 1/8 \)) the set \( \Lambda \) of all limit points in \( \partial \mathbb{H}^2 \) (the boundary circle at \( \infty \)) of particle trails is a Cantor set, while in the supercritical case (\( \lambda > 1/8 \)) the set \( \Lambda \) has full Lebesgue measure. For \( \lambda \leq 1/8 \) it is shown w.p.1 the Hausdorff dimension of \( \Lambda \) is \( \delta = (1 - \sqrt{1 - 8\lambda})/2 \).

1. INTRODUCTION

Hyperbolic branching Brownian motion is a branching diffusion process in which individual particles execute (independent) Brownian motion(s) in the hyperbolic plane \( \mathbb{H}^2 \), and undergo binary fission(s) at exponentially distributed random times independent of the motions. The rate \( \lambda \) of fission is assumed to be constant. The model is no different from standard branching Brownian motion (see [1], ch. VI) except that the motion takes place in the hyperbolic plane instead of Euclidean space.

Hyperbolic branching Brownian motion, unlike branching Brownian motion in a Euclidean space, exhibits a phase transition in \( \lambda \). For \( \lambda < 1/8 \), the process is subcritical in the following sense: with probability 1, for any compact subset \( K \) of the hyperbolic plane, the number of particles located in \( K \) is eventually 0. For \( \lambda > 1/8 \) the process is supercritical: for each nonempty open set \( U \), the number of particles in \( U \) is, w.p.1, eventually positive. At the critical value \( \lambda = 1/8 \) the process dies out in compact sets. These facts follow from the exponential decay of the heat kernel, which may be written explicitly as

\[
p_t(z, z') = \exp\left(-\frac{t}{4}\right) \left(\frac{\sqrt{2}}{(4\pi t)^{3/2}}\right) \int_0^\infty \frac{r \exp\left(-r^2/4t\right)}{\sqrt{\cosh r - \cosh d(z, z')}} dr
\]

where \( d(z, z') \) denotes the hyperbolic distance between \( z \) and \( z' \); see, e.g., [4], ch. 7. Elementary arguments (not using the heat kernel) will be given below.

Similar phenomena have been observed in a number of related growth models. Pemantle [6] found that for the contact process on a homogeneous tree, it is possible for the population to grow exponentially (in cardinality) but nevertheless to ultimately die out in every
compact region, if the infection rate is below a certain critical value. Results of Benjamini and Peres [3] imply that the same is true of branching random walk on a homogeneous tree or a hyperbolic space. The phenomenon is a manifestation of the exponential growth of volume as a function of radius in the phase space, which forces exponential decay of return probabilities for random walks (and Brownian motions) in these spaces.

The main objective of this paper is to show how the phase transition manifests itself in the behavior of the process “at infinity”. The (directed) paths in $\mathbb{H}^2$ traced out by the particles of a branching Brownian motion form a random binary tree $T$. (More precisely, there is a continuous embedding of the full binary tree into $\mathbb{H}^2$ whose nodes are located at the points of fission and whose branches follow the particles’ paths.) In the supercritical regime, there are infinite (directed) paths in this tree that remain forever in bounded regions of $\mathbb{H}^2$ (Corollary 3 below); however, in the critical and subcritical regimes there are no such paths – all infinite directed paths in $T$ diverge to the boundary circle $\partial \mathbb{H}^2$ at $\infty$. Define $\Lambda$ to be the set of all accumulation points of $T$ in $\partial \mathbb{H}^2$. Observe that, with probability 1, $\Lambda$ is a nonempty, compact subset of $\partial \mathbb{H}^2$. Our main result is the following.

**Theorem 1.** For $0 < \lambda \leq 1/8$ the Hausdorff dimension of $\Lambda$ is, with probability 1, equal to

\[
\delta = \delta(\lambda) = \frac{1}{2} \left( 1 - \sqrt{1 - 8\lambda} \right).
\]

The upper bound $HD(\Lambda) \leq \delta$ will be proved in section 6, and the lower bound $HD(\Lambda) \geq \delta$ in section 7.

Note that it is irrelevant whether $\partial \mathbb{H}^2$ is viewed as the real axis (the half-plane model of $\mathbb{H}^2$) or the unit circle (the disk model) because any (hyperbolic) isometry between the Poincaré half-plane and the Poincaré disk is a linear fractional transformation with a smooth extension to the boundary, and diffeomorphisms preserve Hausdorff dimensions. Observe that as $\lambda \uparrow 1/8$ the Hausdorff dimension increases continuously to $1/2$, not to 1, as one might at first suspect. In the supercritical regime, the complement of $\Lambda$ has Lebesgue measure 0 (see Proposition 10 below), so the Hausdorff dimension is discontinuous at the critical value $\lambda = 1/8$.

2. Hyperbolic Brownian Motion and BBM

2.1. The Hyperbolic Plane. There are several representations of the hyperbolic plane, the most useful for our purposes being the Poincaré half-plane and the Poincaré disk representations [2]. In the half-plane model, $\mathbb{H}^2$ is the complex manifold $\{z = x + iy : y > 0\}$ with the Poincaré metric $ds = |dz|/y$. In the disk model, $\mathbb{H}^2$ is the complex manifold $\{z = re^{i\theta} : 0 \leq r < 1\}$ with the Poincaré metric $ds = 2|dz|/(1 - r^2)$. The linear fractional transformation

\[
\varphi(z) = \frac{z - i}{z + i}
\]

maps the upper half-plane onto the disk and takes the Poincaré metric for the half-plane to the Poincaré metric for the disk. For later reference note that $\varphi$ maps each horocycle $\Gamma_\alpha = \{z : \Im(z) = e^{-\alpha}\}$ to a circle $\varphi(\Gamma_\alpha)$inside the unit disk tangent to the unit circle at $\varphi(\infty) = 1$. The hyperbolic isometries of the Poincaré half-plane are precisely the linear fractional transformations represented by matrices from the group $PSL(2, \mathbb{R})$; these include

(1) translations $z \rightarrow z + r$, $r \in \mathbb{R}$,

(2) homotheties $z \rightarrow \alpha z$, $\alpha > 0$, 

(3) hyperbolic rotations \(z \rightarrow \varphi^{-1}(e^{i\theta}\varphi(z))\), and
(4) the inversion \(z \rightarrow -1/z\).

For any two points \(z_1, z_2\) of \(\mathbb{H}^2\) there is an isometry of \(\mathbb{H}^2\) taking \(z_1\) to \(z_2\).

Hyperbolic circles are Euclidean circles, and vice versa. To see this, observe that it is enough to consider the hyperbolic circles in the disk model centered at \(z = 0\), since hyperbolic isometries, being linear fractional transformations, map Euclidean circles to Euclidean circles. That the hyperbolic circles in the disk model centered at \(z = 0\) are also the Euclidean circles centered at \(z = 0\) follows from the rotational invariance of the Poincaré metric. Finally, note that a hyperbolic circle of radius \(r\) has (hyperbolic) area \(4\pi \sinh^2(r/2)\) and perimeter \(2\pi \sinh r\) (see [2], Th. 7.2.2).

The boundary \(\partial \mathbb{H}^2\) of the hyperbolic plane \(\mathbb{H}^2\) may be identified with the unit circle \(|z| = 1\) (in the disk model) or with \(\mathbb{R} \cup \{\infty\}\) (in the half-plane model). The topology of \(\partial \mathbb{H}^2\) is that of the unit circle. Convergence of a sequence or a continuous path in \(\mathbb{H}^2\) to a point of the boundary \(\partial \mathbb{H}^2\) means convergence relative to the usual Euclidean metric on the closed unit disk. (Although it will sometimes be more convenient to use the half-plane representation, it should be understood that in either representation the topology of \(\mathbb{H}^2 \cup \partial \mathbb{H}^2\) is that induced by the Euclidean metric on the closed unit disk.)

2.2. Hyperbolic Brownian Motion. Brownian motion in the Poincaré half-plane started at \(z = i\) may be constructed in two different ways, (1) as a solution to a stochastic differential equation, (2) as a time-change of a two-dimensional (Euclidean) Brownian motion stopped at the \(x\)–axis. Brownian motion started at any other point of the Poincaré half-plane may be obtained by isometry: If \(\varphi\) is a hyperbolic isometry and if \(Z_t\) is a hyperbolic Brownian motion started at a point \(z\), then \(\varphi(Z_t)\) is a hyperbolic Brownian motion started at \(\varphi(z)\).

In the first representation, hyperbolic Brownian motion \(Z_t = (X_t, Y_t)\) with starting point \(z = i\) (written in the usual rectangular coordinates) may be defined as the solution of the stochastic differential equation(s)

\[
dY_t = Y_t dY_t^E \\
dX_t = Y_t dX_t^E
\]

subject to the initial condition \(X_0 = 0, Y_0 = 1\), where \((X_t^E, Y_t^E)\) is an ordinary (Euclidean) two-dimensional Brownian motion. This representation, together with Ito’s formula, implies

**Lemma 1.** \(\log Y_t\) is a standard Brownian motion with drift \(-1/2\).

Standard results for one-dimensional Brownian motion with constant drift therefore imply

**Corollary 1.** Define \(T = T(a) = \inf\{t : Y_t = e^{-a}\}\) and \(T = \infty\) if there is no such \(t\). Then for every \(a \neq 0\) and \(\lambda \leq 1/8\),

(3) \(E e^{\lambda T} = \exp\left(\frac{a}{2}(1 - \sqrt{1 - 8\lambda})\right)\), for \(a > 0\);
(4) \(E e^{\lambda T} 1\{T < \infty\} = \exp\left(\frac{a}{2}(1 + \sqrt{1 - 8\lambda})\right)\), for \(a < 0\).

For \(a \neq 0\) and \(\lambda > 1/8\) both expectations are \(\infty\).

In the half-plane model, hyperbolic Brownian motion \(Z_t = (X_t, Y_t)\) started at \((0, 1)\) may also be defined by the requirement that \(Z_{\rho(t)}\) be a two-dimensional Euclidean Brownian
motion, where

\[ t = \int_0^{\rho(t)} Y^{\rho}_s^{-2} \, ds. \]

Note that as \( t \to \infty \), \( \rho(t) \to \tau \), where \( \tau < \infty \) is the first passage time to the \( x \)-axis \( y = 0 \). Consequently, as \( t \to \infty \), \( Z_t \) converges to a unique (random) point \( Z_\infty \) of the boundary \( \mathbb{R} = \partial \mathbb{H}^2 \) of the hyperbolic plane. Similarly, in the disk model hyperbolic Brownian motion \( Z_t = (R_t, \Theta_t) \) started at \( (0,0) \) may be defined as a time change of Euclidean Brownian motion, with the time change depending only on the radial process. By the rotational invariance of Euclidean Brownian motion, the limit point \( Z_\infty \) is uniformly distributed on the circle \( \partial \mathbb{H}^2 \).

### 2.3. Hyperbolic Branching Brownian Motion

The most natural construction of hyperbolic branching Brownian motion uses a countable collection of independent hyperbolic Brownian motion processes and an independent sequence \( \Upsilon^\varphi \) of rate \( \lambda \) Poisson processes. The initial particle follows the first Brownian motion, fissioning at the occurrence times of the Poisson process \( \Upsilon^1 \). The \( n \)th particle, born at a time \( t > 0 \) and location \( z \), follows the \( n \)th Brownian motion, moved (by an isometry) to the starting point \( z \) and the starting time \( t \), and fissions at the occurrence times of the Poisson process \( \Upsilon^n \), shifted by \( t \). The number \( N_t \) of particles born by time \( t \) is a binary fission process. Observe that if an isometry \( \varphi \) of \( \mathbb{H}^2 \) is applied to the positions of all particles in a branching Brownian motion started at \( z \), the resulting process is a branching Brownian motion started at \( \varphi(z) \).

At any time \( t \geq 0 \) the state of the branching Brownian motion is determined by the total number \( N(t) \) of particles and their current locations \( Z^1_t, Z^2_t, \ldots, Z^{N(t)}_t \). For \( 0 \leq t \leq \infty \), define

\[ \mathcal{F}_t = \sigma(N(s); Z^1_s, Z^2_s, \ldots, Z^{N(s)}_s)_{0 \leq s \leq t}. \]

Observe that \( (\mathcal{F}_t)_{t \geq 0} \) is a filtration. Consequently, by Lévy’s martingale convergence theorem, for every event \( A \in \mathcal{F}_\infty \),

\[ 1_A = \lim_{t \to \infty} P(A | \mathcal{F}_t). \]

### 3. Phase Transition

#### 3.1. The Horocycle GW Processes

Fix an integer \( n \neq 0 \), and consider the following modification of branching Brownian motion started at \( z = i \) in the Poincaré half-plane. Let the process evolve in the usual way, but make the horocycle \( \Gamma_n \) an absorbing barrier. Thus, upon reaching \( \Gamma_n \), a particle will be “frozen”—its motion will cease, and it will undergo no more fission. As \( t \to \infty \), more particles will become stuck at \( \Gamma_n \). Let \( P_n \) denote the point process consisting of the locations (\( x \)-coordinates) of all stuck particles, and let \( M_n \) be the cardinality of \( P_n \) (note that \( M_n \) might be \( \infty \)).

Observe that a version of hyperbolic branching Brownian motion may be constructed by attaching to each point \( (x, e^{-n}) \), where \( x \in P_n \), its own branching Brownian motion (with time adjusted to account for the time the stuck particle at \( (x, e^{-n}) \) took to reach its position on \( \Gamma_n \)). These attached branching Brownian motions should be independent of each other and of the pre-\( \Gamma_n \) branching Brownian motion process. That this construction does in fact yield a version of hyperbolic branching Brownian motion is a routine consequence of the strong Markov property.
Proposition 1. The sequence $M_n$, $n \geq 0$, is a Galton-Watson process whose offspring distribution is nondegenerate and has mean

$$
\mu = \exp \left\{ \frac{1}{2} \left( 1 - \sqrt{1 - 8\lambda} \right) \right\} = e^\delta
$$

for $\lambda \leq 1/8$ and $\mu = \infty$ for $\lambda > 1/8$.

Proof. Consider the particles counted in $M_{n+1}$. Each particle $\xi$ among these is a descendant of a particle $\zeta \in P_n$. Now the process consisting of the descendants of $\zeta$ born after the time of $\zeta$’s first visit to $\Gamma_n$ is itself a branching Brownian motion, as noted above, with initial point located on $\Gamma_n$. This process is (in distribution) an isometric replica of the original branching Brownian motion; the isometry (multiplication by $e^n$ followed by a real translation) takes each horocycle $\Gamma_k$ to the horocycle $\Gamma'_{k-n}$. Thus, the number $M^\zeta$ of descendants of $\zeta$ counted in $M_{n+1}$ has the same distribution as $M_1$. Moreover, the post-$\Gamma_n$ processes engendered by different particles $\zeta$ counted in $M_n$ are independent branching Brownian motions, so the random variables $M^\zeta$, where $\zeta$ ranges over the particles counted in $M_n$, are conditionally independent. It follows that $M_n$ is a GW process. The offspring distribution is clearly nondegenerate since with positive probability the initial particle may reach $\Gamma_1$ before fissioning.

That $M_1$ has the advertised expectation is a routine consequence of Corollary 1 above. □

The same argument proves

Proposition 2. The sequence $M_n$, $n \leq 0$, is a Galton-Watson process whose offspring distribution is nondegenerate and has mean

$$
\mu = \exp \left\{ \frac{1}{2} \left( 1 + \sqrt{1 - 8\lambda} \right) \right\} = e^{\delta-1}
$$

for $\lambda \leq 1/8$ and $\mu = \infty$ for $\lambda > 1/8$.

3.2. Critical and Subcritical Cases. When $\lambda < 1/8$ the GW process $\{M_n\}_{n \geq 0}$ is subcritical, and when $\lambda = 1/8$ it is critical, by (6) above. In either case extinction is certain: with probability 1, for all sufficiently large $n$, $M_{-n} = 0$. In particular, there is a (random) $n_*$ such that no particle of the branching Brownian motion ever reaches the region above the horocycle $\Gamma_{-n_*}$.

Corollary 2. Assume that $\lambda \leq 1/8$. Then for every horocycle $\Gamma_n$ the number of particles of the branching Brownian motion above $\Gamma_n$ is eventually 0, with probability 1. Hence, for every compact subset $K$ of $\mathbb{H}^2$, the number of particles located in $K$ is eventually 0, with probability 1.

Proof. For any pair of integers $n_1, n_2$ there exists $p = p(n_2 - n_1) > 0$ with the following property. For any time $t \geq 0$, on the event that a particle $\zeta$ of the branching Brownian motion is located on or above $\Gamma_{n_1}$ at time $t$, the conditional probability that a post-$t$ descendant of $\zeta$ will visit $\Gamma_{n_2}$, given the history $\mathcal{F}_t$ of the BBM up to time $t$, is at least $p$. Consequently, on the event $\mathcal{V}(n_1)$ that there are particles on or above the horocycle $\Gamma_{n_1}$ at arbitrarily large times,

$$
\lim_{t \to \infty} P(\Gamma_{n_2} \text{ is never hit } | \mathcal{F}_t) \leq 1 - p < 1.
$$

Since

$$
1(\Gamma_{n_2} \text{ never hit}) = \lim_{t \to \infty} P(\Gamma_{n_2} \text{ is never hit } | \mathcal{F}_t),
$$

by the martingale convergence theorem, it follows that on the event \( V(n_1) \) it is certain that every \( \Gamma_{n_2} \) will be visited. But the event that every \( \Gamma_{n_2} \) is visited is the same as the event that \( M_n > 0 \) for all \( n < 0 \), and this happens with probability 0, since the GW process \( \{M_n\}_{n \leq 0} \) is subcritical when \( \lambda \leq 1/8 \). Thus, for every \( n \),
\[
P(V(n)) = 0.
\]

If \( K \) is a compact subset of \( \mathbb{H}^2 \), then for some integer \( n \), \( K \) lies entirely above \( \Gamma_n \). The event that there are particles in \( K \) at arbitrarily large times is contained in the event \( V(n) \) that there are particles on or above \( \Gamma_n \) at arbitrarily large times; consequently, it has probability 0.

3.3. Supercritical Case. When \( \lambda > 1/8 \) both of the horocycle GW processes \( \{M_n\}_{n \leq 0} \) and \( \{M_n\}_{n \geq 0} \) are supercritical. Thus, particles reach every horocycle \( \Gamma_n, n < 0 \), above \( i \), and those particles all have descendants that eventually return to \( \Gamma_0 \).

**Corollary 3.** Assume that \( \lambda > 1/8 \). With probability 1, there exist infinite paths in the tree \( T \) that remain forever in compact regions of \( \mathbb{H}^2 \).

**Proof.** Consider the modification of the branching Brownian motion in which particles are frozen upon reaching the horocycle \( \Gamma_{-1} \). By Proposition 2, \( EM_{-1} = \infty \). Consequently, for \( k \geq 1 \) sufficiently large, the expected number of particles in \( \mathcal{P}_{-1} \) whose trajectories did not reach \( \Gamma_k \) before freezing at \( \Gamma_{-1} \) is (strictly) greater than 1.

Let \( C_1 \) and \( C_2 \) be hyperbolic circles with the same center \( iy \) (in the half-plane representation) and with hyperbolic radii \( \log y - 1 \) and \( \log y + k \), respectively. These circles are situated so that \( C_1 \) lies above and is tangent to \( \Gamma_{-1} \) and \( C_2 \) lies above and is tangent to \( \Gamma_k \). For large \( y \), these circles closely approximate the horocycles \( \Gamma_{-1} \) and \( \Gamma_k \) to which they are tangent. Consequently, by the result of the preceding paragraph and the Monotone Convergence Theorem, if \( y \) is sufficiently large, the expected number of particles in the branching Brownian motion that reach \( C_1 \) before \( C_2 \) is greater than 1. But branching Brownian motion is invariant (in law) under hyperbolic isometries, in particular hyperbolic rotations centered at \( iy \), so, for branching Brownian motion started at \( i \) on the circle \( C_3 \) centered at \( iy \) with radius \( \log y \), the number of particles that reach \( C_1 \) before \( C_2 \) has the same distribution \( F \) as when the branching Brownian motion is started at \( i \). Since the mean of \( F \) is greater than 1, any Galton-Watson process with offspring distribution \( F \) is supercritical, and so may explode with positive probability.

Such a GW process is embedded in the branching Brownian motion. Let \( C_a, C_b, \) and \( C_c \) be the circles centered at \( i \) with hyperbolic radii \( \log y - 1, \log y, \) and \( \log y + k \), respectively. Follow the initial particle from its initial position \( i \) until its first hit of the circle \( C_b \); then track it and all of its subsequent offspring that return to \( C_a \) before hitting \( C_c \); after their return(s) to \( C_a \) follow these particles (ignoring their offspring) back to \( C_b \); etc. The number \( K_n \) of particles in the \( n \)th cycle of this process is the \( n \)th term of a GW process with offspring distribution \( F \). On the event \( K_n \to \infty \) (which has positive probability) there is an infinite path in \( T \) that remains forever inside the circle \( C_c \).

It now follows that with probability 1 there is an infinite path in \( T \) that remains forever in a compact region of \( \mathbb{H}^2 \). If \( K_n \to \infty \) there is certainly such a path. If \( K_n \not\to \infty \), start from scratch with the post-\( C_c \) branching Brownian motion initiated by the first particle to reach \( C_c \). If this process again fails to produce an infinite path that remains bounded, proceed to the next available particle, etc. By the SLLN, one of these processes will produce an infinite bounded path. \( \square \)
Corollary 4. Assume that $\lambda > 1/8$. Then with probability 1, for every nonempty open subset $U$ of $\mathbb{H}^2$, there are particles in $U$ at indefinitely large times.

Proof. Let $B_r$ be the ball of radius $r$ centered at the initial point $i$ of the B. B. M., and let $A_r$ be the event that there are particles in $B_r$ at all times $t > 0$. By the preceding corollary, $P(A_r)$ can be made as close to 1 as desired by making $r$ large.

For any fixed open set $U$ and any fixed $r > 0$, there exists $p > 0$ so that for any $z \in B_r$, the probability that a hyperbolic Brownian motion started at $z$ will visit $U$ at time 1 is at least $p$. On the event $A_r$, there is a particle of the branching Brownian motion inside $B_r$ at every time $n = 0, 1, \ldots$, and conditional on its location $z$ its subsequent movement is a hyperbolic Brownian motion started at $z$. Consequently, for each $m = 1, 2, \ldots$ and each $n \geq m$,

$$P(U \text{ visited after time } m \mid \mathcal{F}_n) \geq p 1_{A_r}.$$

(Recall that $\mathcal{F}_t$ is the $\sigma-$ algebra generated by the history of the branching Brownian motion up to time t.) But by Lévy’s martingale convergence theorem,

$$\lim_{n \to \infty} P(U \text{ visited after time } m \mid \mathcal{F}_n) = 1\{U \text{ visited after time } m\},$$

so $A_r \subset \{U \text{ visited after time } m\}$. Since $P(A_r) \to 1$ as $r \to \infty$, this proves that the event $\{U \text{ visited after time } m\}$ has probability 1 for every $m$.

3.4. The Horocycle GW Process in the Critical Case.

Proposition 3. Assume that $\lambda = 1/8$. Then $\lim_{n \to \infty} M_n/e^{n/2} = 0$.

Remarks: (1) This will be of central importance in determining the Hausdorff dimension of $\Lambda$ in the critical case $\lambda = 1/8$. (2) The critical case differs from the subcritical case in this regard: it can be shown that when $\lambda < 1/8$, $\lim_{n \to \infty} M_n/e^{n/2} > 0$ with probability 1.

Proof. Consider first the backward horocycle GW process $\{M_n\}_{n \leq 0}$. The mean offspring number is $\mu = \exp\{-1/2\}$, so $\{M_n\}_{n \leq 0}$ is subcritical. By a standard result in the theory of subcritical GW processes, there is a constant $C > 0$ such that

$$P(M_{-n} \neq 0) \sim 2Ce^{-n/2}$$

as $n \to \infty$. The event $M_{-n} \neq 0$ is the same as the event that a particle of the branching Brownian motion hits the horocycle $\Gamma_{-n}$. By the invariance of B. B. M. under isometry, this event has the same probability as the event that a branching Brownian motion initiated by a single particle on the horocycle $\Gamma_n$ has a particle reach the horocycle $\Gamma_0$ eventually.

For $n \geq 1$ let $\tau_n$ be the time that the horocycle $\Gamma_n$ is first visited by a particle of the branching Brownian motion. Since all particle trails lead to $\partial \mathbb{H}^2$, $\tau_n < \infty$ a.s. Moreover, $\tau_n \to \infty$ as $n \to \infty$, with probability 1, because for each $t < \infty$ the number of particles born before time $t$ is finite, and their paths up to time $t$ are bounded away from $\partial \mathbb{H}^2$. Consequently, by Corollary 2,

$$\lim_{n \to \infty} P(\Gamma_0 \text{ not hit after time } \tau_n) = 1.$$
But by (7), for each $\varepsilon > 0$ there exists $n_\varepsilon < \infty$ such that for all $n \geq n_\varepsilon$,
\[
P\{\Gamma_0 \text{ not hit after time } \tau_n\} \\
\leq P\{\text{no descendant of a particle in } \mathcal{P}_n \text{ reaches } \Gamma_0\} \\
\leq E(1 - Ce^{-n/2})^n \\
\leq 1 - (1 - e^{C\varepsilon})P\{M_n > e^{n/2}\varepsilon\}.
\]
Thus, for every $\varepsilon > 0$,
\[
\lim_{n \to \infty} P\{M_n > e^{n/2}\varepsilon\} = 0.
\]
This implies that the a.s. limit of $M_n/e^{n/2}$, which exists because $(M_n/e^{n/2})_{n \geq 1}$ is a non-negative martingale, must be 0.

\[\square\]

4. DIAMETER OF THE LIMIT SET

Recall that $T$ is the random binary tree embedded in $\mathbb{H}^2$ whose nodes are located at the points of fission of the branching Brownian motion and whose (directed) edges follow the paths of particles between successive fissions. Define $\Lambda$ to be the set of all points in $\partial \mathbb{H}^2 = \mathbb{R} \cup \{\infty\}$ that are accumulation points of $T$, and define
\[
D = \text{diameter}(\Lambda).
\]
(The diameter refers to the usual metric on $\mathbb{R}$.) The following estimate on the tail of $D$ will be our primary tool for establishing the topological and dimensional properties of $\Lambda$ in the subcritical and critical regimes.

**Proposition 4.** For each $\lambda \leq 1/8$ there exists a constant $0 < C < \infty$ such that for all sufficiently large $t$,
\[
P\{D \geq t\} \leq Ct^{6-1}.
\]

**Proof.** Recall that $D$ is the diameter of $\Lambda$ as measured using the usual Euclidean distance on $\partial \mathbb{H}^2 = \mathbb{R}$. On the event $D \geq t$ it must be the case that some point of $\Lambda$ has absolute value at least $t/2$; consequently, it is enough to prove that for a suitable constant $C < \infty$,
\[
P(\Lambda \nsubseteq [-t,t]) \leq Ct^{6-1}
\]
for all sufficiently large $t$.

Recall that branching Brownian motion in the Poincaré disk may be obtained from branching Brownian motion in the half-plane by applying the isometry $\varphi$ defined by (2). The mapping $\varphi$ takes $\mathbb{R}$ onto the circle $|z| = 1$, with $\varphi(\infty) = 1, \varphi(i) = 0, \varphi(0) = -1$; the complement $[-t,t]^c$ of $[-t,t]$ is mapped onto an open arc of the unit circle centered at 1 with arclength $\sim 4/t$ (as $t \to \infty$). Consequently, the probability in (8) is the same as the probability that the limit set $\Lambda_D$ of branching Brownian motion in the Poincaré disk intersects an open arc $A_t$ of arclength $\sim 4/t$ centered at $z = 1$.

Let $C_1, C_2, C_3$ be Euclidean circles of radius $2/t$ interior and tangent to the unit circle at 1, $z_1, z_2$, respectively, where $z_1, z_2$ are the endpoints of the arc $A_t$. Any continuous path from $z = 0$ that enters a neighborhood of the arc $A_t$ must first intersect at least one of the circles $C_i$. Thus, $\Lambda_D \cap A_t \neq \emptyset$ only if a particle of the branching Brownian motion hits one of the circles $C_i$. Because branching Brownian motion in the disk is rotationally invariant (in law), the probability that a particle hits $C_i$ is the same as the probability that a particle
hits $C_1$; hence, the probability that a particle hits one of the circles $C_i$ is no larger than 3 times the probability that a particle hits $C_1$.

Now return to the Poincaré half-plane via the mapping $\varphi^{-1}$: this maps the circle $C_1$ onto the horocycle

$$\Gamma = \{ z = x + iy \, | \, y = t/2 - 1 \}.$$ Consequently, the preceding paragraph implies that

$$P(\Lambda \not\subset [-t, t]) \leq 3P(\text{a particle hits } \Gamma).$$

The latter probability may be bounded with the aid of the upper horocycle GW process $\{M_n\}_{n\leq 0}$ introduced in sec. 3. A particle of the branching Brownian motion reaches the horocycle $\Gamma_n = \{ y = e^{-n} \}$ iff $M_n > 0$. By Proposition 2, $\{M_n\}_{n\leq 0}$ is a subcritical Galton-Watson process with mean offspring number $\mu = \exp\{1 - \delta\}$. Thus, by the Markov inequality, $P\{M_n > 0\} \leq EM_n = \mu^n$. The estimate (8) follows easily from this: for $n = -[\log(t/2 - 1)],$

$$P(\Lambda \not\subset [-t, t]) \leq 3P(M_n > 0) \leq 3e^{1-\delta} \left(\frac{t}{2} - 1\right)^{\delta-1}$$

Rem

Remark: Similar arguments give an inequality in the reverse direction: there exists a constant $C' < \infty$ such that $P(D > t) \geq C't^{\delta-1}$.

5. Topological Consequences

5.1. Critical and Subcritical Cases $\lambda \leq 1/8$. Assume that $\lambda \leq 1/8$.

Proposition 5. With probability 1, $\Lambda$ is a totally disconnected closed subset of $\partial \mathbb{H}^2$ with Lebesgue measure 0.

Proof. That $\Lambda$ is closed follows from its definition as the set of accumulation points of $T$ in $\partial \mathbb{H}^2$. Proposition 4 implies that w.p.1, the point $\infty \in \partial \mathbb{H}^2$ is not an element of $\Lambda$. Now recall that branching Brownian motion is invariant (in law) under hyperbolic rotations about the initial point. Since the point at $\infty$ may be mapped to any other point of $\partial \mathbb{H}^2$ by such a rotation, it follows that for every fixed $\xi \in \partial \mathbb{H}^2$,

$$\xi \not\in \Lambda \text{ a.s.}$$

Fubini’s theorem therefore implies that, w.p.1, $\Lambda$ has Lebesgue measure 0. Moreover, for any countable dense subset $D$ of $\partial \mathbb{H}^2$, $D \cap \Lambda = \emptyset$ almost surely, so $\Lambda$ is totally disconnected. □

Define a path in $T$ to be a continuous function $\gamma : \mathbb{R}_+ \to T$ such that the arcs of $\gamma$ between successive nodes follow the Brownian trajectories at their natural speed. It follows from Corollary 2 that, under the assumption $\lambda \leq 1/8$, infinite paths $\gamma$ in $T$ must eventually exit any compact subset of $\mathbb{H}^2$ and therefore converge (as $t \to \infty$) to $\partial \mathbb{H}^2$.

Proposition 6. With probability 1, every infinite continuous path $\gamma(t)$ in the tree $T$ converges to a unique point of $\partial \mathbb{H}^2$.

Proof. Since w.p.1 every continuous path in $T$ eventually exits every compact subset of $\mathbb{H}^2$, by Corollary 2, it suffices to show that with probability 1 no continuous path in $T$ has more than one accumulation point in $\partial \mathbb{H}^2$. Suppose that $\gamma$ is a continuous path in $\mathbb{H}^2$ that eventually exits every compact subset of $\mathbb{H}^2$ and has two distinct accumulation points $\xi_1, \xi_2$ in $\partial \mathbb{H}^2$. Then $\gamma$ accumulates at every point on one of the two arcs of $\partial \mathbb{H}^2$.
connecting $\xi_1$ and $\xi_2$. But this contradicts Proposition 5, which asserts that w.p.1 $\Lambda$ is totally disconnected. \hfill \square

**Proposition 7.** With probability 1, for every $\xi \in \Lambda$ there is an infinite path $\gamma$ in the tree $T$ that converges to $\xi$. 

*Proof.* If $\xi \in \Lambda$ then there is a sequence $z_n$ of points in (the image of) $T$ that converge to $\xi$. For each $n$ there is a *finite* path $\gamma_n$ in $T$ that terminates at $z_n$. Let $D_m$ be the hyperbolic disk of radius $m$ centered at the initial point of the branching Brownian motion. Since $z_n \to \partial \mathbb{H}^2$, for every $m$ all but finitely many of the paths $\gamma_n$ must exit $D_m$ a first time. But there are only finitely many finite paths in $T$ that stay in $D_m$ and terminate on the boundary of $D_m$, in view of Corollary 2; consequently, for each $m$ there is a finite path $\beta_m$ in $T$ that stays in $D_m$ and terminates on the boundary of $D_m$ such that infinitely many of the paths $\gamma_n$ begin with the segment $\beta_m$. Moreover, these may be chosen so that for each $m$, $\beta_m$ is an extension of $\beta_m$. Thus, there is an *infinite* path in $T$ that extends all of the finite paths $\beta_m$. By Proposition 6, $\beta$ converges to a unique point $\zeta \in \Lambda$.

That $\zeta = \xi$ follows from Proposition 5. If $\zeta$ were distinct from $\xi$, then for every neighborhood $U$ of $\zeta$ and every neighborhood $V$ of $\xi$ there would be a path in $T$ beginning in $U$ and ending in $V$ (just take the appropriate terminal segments of the paths $\gamma_n$). These paths would have to accumulate on one of the boundary arcs connecting $\zeta$ and $\xi$. But this is impossible, because $\Lambda$ is totally disconnected. \hfill \square

**Proposition 8.** With probability 1, $\Lambda$ is a perfect set, i.e., every point $\xi \in \Lambda$ is an accumulation point of $\Lambda - \{\xi\}$. 

*Proof.* Suppose that $\xi \in \Lambda$ is an isolated point of $\Lambda$. Then there is an infinite path $\gamma$ in $T$ that converges to $\xi$. There are infinitely many points of fission along this path, because w.p.1 there are no particles that fail to fission in an infinite time interval.

From every fission emerge two particles, each of which initiates its own branching Brownian motion from the point of fission, independent of the other. The particles themselves follow (conditionally) independent Brownian paths to (random) points of $\partial \mathbb{H}^2$, and the distribution(s) of these exit points are absolutely continuous. Let $\xi_1, \xi_2, \ldots$ be the termination points of the trajectories of particles 1, 2, $\ldots$. Then w.p.1, $\xi_n \neq \xi_m$ for all $n \neq m$, $\xi, \xi \in \partial \mathbb{H}^2$.

Now take a sequence of fissions along $\gamma$ leading to $\xi$, and let $\xi_n$ be the termination points of the trajectories of the particles born at these fission points. By the previous paragraph, the points $\xi_n$ are distinct, and they are certainly elements of $\Lambda$. The points $\xi_n$ must converge to $\xi$, because otherwise there would be a sequence of trajectories in $T$ accumulating along a nonempty open arc of $\partial \mathbb{H}^2$, contradicting Proposition 5. \hfill \square

### 5.2. Supercritical Case $\lambda > 1/8$

Assume now that $\lambda > 1/8$. Then the GW process $\{M_n\}_{n \leq 0}$ is supercritical, with probability of extinction 0. Consequently, every horocycle is visited by particles of the branching Brownian motion. It follows that $\infty$ is a cluster point of the tree $T$. The following is a stronger assertion.

**Proposition 9.** With probability 1 there is a path in $T$ that converges to $\infty$.

*Proof.* Recall that $M_{-1}$ is the number of particles “frozen” upon reaching $\Gamma_{-1}$. Since $EM_{-1} = \infty$, the monotone convergence theorem implies that there exists an integer $k \geq 1$ such that $EM_{-1}^{(k)} > 1$, where $M_{-1}^{(k)}$ is the number of particles counted in $M_{-1}$ that reach $\Gamma_{-1}$ without first having visited $\Gamma_k$. Consequently, a GW process with offspring distribution $\mathcal{L}(M_{-1}^{(k)})$ is supercritical. Such a process is contained in $\{M_n\}_{n \leq 0}$: beginning with $M_{-1}$,
throw away all particles and their descendants that visit \( \Gamma_k \) before being frozen at \( \Gamma_{-1} \); then at each subsequent \( \Gamma_{-n} \), throw away all particles (not already thrown away) and their descendants that visit \( \Gamma_{-n+k} \) before being frozen at \( \Gamma_{-n} \) (and after being "unfrozen" from \( \Gamma_{-n+1} \)).

The GW process so constructed is supercritical, but may reach extinction. However, each of the particles in the branching Brownian motion begets its own branching Brownian motion, and embedded in each of these is a copy of the GW process built above. By the ergodic theorem, at least one of these will explode. Now any path \( \gamma \) that follows a sequence of nodes corresponding to the particles in such an exploding GW process must converge to \( \infty \), because after reaching each horocycle \( \Gamma_n, n < 0 \), it never again drops below \( \Gamma_{n+k} \). □

**Proposition 10.** Define \( \Lambda_0 \) to be the set of points in \( \partial \mathbb{H}^2 \) to which paths in \( T \) converge. With probability 1, the complement of \( \Lambda_0 \) in \( \partial \mathbb{H}^2 \) has Lebesgue measure 0.

**Proof.** Here it is convenient to work in the disk model. Since hyperbolic branching Brownian motion is rotationally invariant (in law), Proposition 9 implies that for every \( \xi \in \partial \mathbb{H}^2 \), with probability one, there is a path in \( T \) that converges to \( \xi \). Fubini's theorem therefore implies that with probability 1 the set \( \Lambda_0 \) has full Lebesgue measure. □

**Corollary 5.** With probability 1, \( \Lambda = \partial \mathbb{H}^2 \).

**Proof.** Clearly, \( \Lambda_0 \subset \Lambda \). By the preceding proposition, with probability 1, the complement of \( \Lambda_0 \) is a set of Lebesgue measure 0; hence, with probability 1, the complement of \( \Lambda \) has Lebesgue measure 0. Since \( \Lambda \) is necessarily closed, it follows that with probability 1 its complement is empty. □

6. **Hausdorff Dimension: The Upper Bound**

Assume that \( \lambda \leq 1/8 \). To show that the Hausdorff dimension of \( \Lambda \) is no larger than the constant \( \delta \) defined by (1) it suffices to exhibit, for each small \( \varepsilon > 0 \) and each \( n \geq 1 \), a covering \( C_n \) of \( \Lambda \) by arcs \( J_{nk} \) such that w.p.1

\[
\sum_{k=1}^{M_n} |J_{nk}|^{\delta + \varepsilon} \rightarrow 0
\]

as \( n \rightarrow \infty \). (For any arc \( J \), \( |J| \) is its length.) It is sufficient to show convergence in probability, because this implies the existence of an almost surely convergent subsequence.

6.1. **Coverings of \( \Lambda \).** We will work in the Poincaré half-plane model. Fix an integer \( n \geq 1 \) and consider again the modification of the branching Brownian motion process in which particles are “frozen” upon reaching \( \Gamma_n \) (sec. 3). Recall that to construct a version of the entire branching Brownian motion process (with no freezing), one attaches to each particle in \( \mathcal{P}_n \) its own branching Brownian motion, each independent of the rest and of the pre-\( \Gamma_n \) process. For each of these attached branching Brownian motions there will be a limit set \( \Lambda_{nk} \), and clearly

\[
\Lambda = \bigcup_{k=1}^{M_n} \Lambda_{nk}.
\]

Conditional on \( M_n \), the random sets \( \Lambda_{nk}, 1 \leq k \leq M_n \), are independent and identically distributed. Moreover, conditional on \( M_n \), the random sets \( \Lambda_{nk} \) are independent scaled replicas (in distribution) of \( \Lambda \), with scale factor \( e^{-n} \). (This is because the branching Brownian motion engendered by a particle in \( \mathcal{P}_n \) is an isometric replica of the whole branching
Brownian motion, via an isometry gotten by composing translations with the homothety $z \rightarrow e^a z$.

Define $J_{nk}$ to be the smallest closed interval in $\partial \mathbb{H}^2 = \mathbb{R}$ that contains $\Lambda_{nk}$. Then for each integer $n \geq 1$, the collection

$$C_n = \{J_{nk}\}_{1 \leq k \leq M_n}$$

is a covering of $\Lambda$ by intervals. We will prove that for every sufficiently small $\varepsilon > 0$, (9) holds for this sequence of coverings. This is equivalent to proving

$$\sum_{k=1}^{M_n} e^{-n\delta - ne} D_{nk}^{\delta + \varepsilon} \longrightarrow 0 \text{ a.s.},$$

where $D_{nk} = \exp\{n\delta + ne\}|J_{nk}|$ is the scaled diameter of $\Lambda_{nk}$.

Conditional on $M_n$, the random variables $D_{nk}$, for $1 \leq k \leq M_n$, are independent and identically distributed, each with the same distribution as

$$D = \text{diameter}(\Lambda).$$

6.2. Subcritical Case. Assume now that $\lambda < 1/8$. In this case, $\delta < 1/2$ and $1 - \delta > 1/2$, and so for sufficiently small $\varepsilon > 0$, $\delta + \varepsilon < 1 - \delta$. The tail probability estimate given in Proposition 4 therefore implies that for all sufficiently small $\varepsilon > 0$,

$$ED^{\delta + \varepsilon} < \infty.$$

Recall that $|J_{nk}| = e^{-n} D_{nk}$, and that conditional on $M_n$, the random variables $D_{nk}$ are independent and identically distributed, with the same distribution as $D$. Proposition 1 implies that $EM_n = e^{n\delta}$. Consequently,

$$E \left( \sum_{k=1}^{M_n} |J_{nk}|^{\delta + \varepsilon} \right) = e^{-n\delta - ne} E \left( \sum_{k=1}^{M_n} D_{nk}^{\delta + \varepsilon} \right) = e^{-ne} ED^{\delta + \varepsilon}.$$

As $n \to \infty$, this quantity converges to zero. Hence, the convergence (9) holds in probability.

6.3. Critical Case. Assume that $\lambda = 1/8$. Then $\delta = 1 - \delta = 1/2$, so the argument used in the subcritical case breaks down. The tail probability estimate given in Proposition 4 must now be used in a more delicate manner.

Lemma 2. There is a constant $C < \infty$ such that for every $\varepsilon > 0$ and $n \geq 1$,

$$E \{e^{-n} D 1\{e^{-n} D \leq 1\}\}^{\frac{1}{2} + \varepsilon} \leq C \left( \frac{1 + 2\varepsilon}{2\varepsilon} \right) \exp\{-\frac{n}{2}\} + \exp\{-\frac{n}{2} - ne\}.$$

Proof. Let $C < \infty$ be the constant in Proposition 4. Then

$$E \{e^{-n} D 1\{e^{-n} D \leq 1\}\}^{\frac{1}{2} + \varepsilon} \leq \exp\{-\frac{n}{2} - ne\} \int_0^{e^{n/2 + ne}} P\{D^{\frac{1}{2} + \varepsilon} > t\} dt$$

$$\leq \exp\{-\frac{n}{2} - ne\} \int_1^{e^{n/2 + ne}} C t^{-\frac{1}{2 + \varepsilon}} dt + \exp\{-\frac{n}{2} - ne\}$$

$$\leq C \left( \frac{1 + 2\varepsilon}{2\varepsilon} \right) \exp\{-\frac{n}{2}\} + \exp\{-\frac{n}{2} - ne\}. \quad \square$$

To prove that (9) holds in probability it suffices to prove
Lemma 3. For every $\varepsilon > 0$ and $\rho > 0$,

$$
\lim_{n \to \infty} P \left( \sum_{k=1}^{M_n} |J_{nk}|^{1/2+\varepsilon} > \rho \right) = 0.
$$

Proof. For any $\alpha > 0$,

$$
P \left( \sum_{k=1}^{M_n} |J_{nk}|^{1/2+\varepsilon} > \rho \right) \leq P\{M_n > \alpha e^{n/2}\}
$$

$$
+ P(\max_k |J_{nk}| \geq 1 \mid M_n \leq \alpha e^{n/2})
$$

$$
+ P \left( \sum_k |J_{nk}|^{1/2+\varepsilon} \mathbf{1}\{|J_{nk}| < 1\} > \rho \mid M_n \leq \alpha e^{n/2} \right)
$$

Proposition 3 implies that for every $\alpha > 0$,

$$
\lim_{n \to \infty} P\{M_n > \alpha e^{n/2}\} = 0.
$$

Conditional on $M_n$, the random variables $D_{nk} = e^n |J_{nk}|$ are independent and identically distributed, with the same distribution as $D$, so Proposition 4 implies that

$$
P(\max_k |J_{nk}| \geq 1 \mid M_n \leq \alpha e^{n/2}) \leq \alpha e^{n/2} P\{D \geq e^n\} \leq C\alpha,
$$

which is small when $\alpha > 0$ is small. Finally, by the Markov inequality and Lemma 2,

$$
P \left( \sum_{k=1}^{M_n} |J_{nk}|^{1/2+\varepsilon} \mathbf{1}\{|J_{nk}| < 1\} > \rho \mid M_n \leq \alpha e^{n/2} \right)
$$

$$
\leq \rho^{-1} E \left( \sum_k |J_{nk}|^{1/2+\varepsilon} \mathbf{1}\{|J_{nk}| < 1\} \mid M_n \leq \alpha e^{n/2} \right)
$$

$$
\leq \rho^{-1}\alpha e^{n/2} E \left( e^{-n} D \mathbf{1}\{e^{-n} D \leq 1\}\right)^{1/2+\varepsilon}
$$

$$
\leq \rho^{-1}\alpha \left( C \left( \frac{1+2\varepsilon}{2\varepsilon} \right) + e^{-n\varepsilon} \right)
$$

which is also small when $\alpha > 0$ is small. \qed

7. Hausdorff Dimension: The Lower Bound

7.1. Frostman’s Lemma. Assume that $\lambda \leq 1/8$. To show that the Hausdorff dimension of $\Lambda$ is no smaller than the constant $\delta$ defined by (1), we will use the following variation of a well known criterion due to Frostman.

Lemma 4. (Frostman) Let $A$ be a compact subset of a Euclidean space. If there exists a probability measure $\nu$ with support contained in $A$ such that for $\nu$-a.e. $x$,

$$
I_\varepsilon(\nu, x) = \int |x - y|^{-t} \, d\nu(y) < \infty
$$

then the Hausdorff dimension of $A$ is at least $t$.

Proof. The usual Frostman Lemma states that if there is a probability measure $\nu_*$ such that

$$
I_\varepsilon(\nu_*) = \int I_\varepsilon(\nu_*, x) \, d\nu_*(x) < \infty
$$
then the Hausdorff dimension of $A$ is at least $t$: see, e.g., [5], Corollary 6.6. Suppose, then, that $\nu$ is a probability measure for which $I_t(\nu, x) < \infty$ for $\nu-$ a.e. $x$. Choose $a < \infty$ so large that $\nu(B_a) > 0$, where $B_a = \{x : I_t(\nu, x) < a\}$, and define a probability measure $\nu_*$ by $\nu_*(A) = \nu(A \cap B_a)/\nu(B_a)$. Then

$$\int \int |x - y|^{-t} \nu_*(x) d\nu_*(y) \leq \frac{1}{\nu(B_a)^2} \int_{B_a} \int_{B_a} |x - y|^{-t} \nu(x) d\nu(y) \leq \frac{a}{\nu(B_a)^2}.$$

\[ \square \]

7.2. Construction of Measures $\nu_m$ on $\Lambda$. The use of Frostman's Lemma requires suitable probability measures on the set $\Lambda$. We will define a sequence of probability measures $\nu_m$ on $\Lambda$, each the exit measure of a certain random walk on the tree of the branching Brownian motion. It is most convenient to work in the half-plane representation. Recall that $\mathcal{P}_n$ is the set of $(x-$coordinates of) particles “frozen” on the horocycle $\Gamma_n$ in the modification of the branching Brownian motion introduced in sec. 3. Fix $m \geq 1$, and fix a realization of the entire branching Brownian motion. Conditional on this realization, construct random variables $X_1, X_2, \ldots$ as follows. First, choose an element $X_1$ of $\mathcal{P}_m$ at random. Conditional on $X_1$, choose an element $X_2$ at random from among those elements of $\mathcal{P}_m$ representing particles descendant from the particle at $(X_1, e^{-km})$. Conditional on $X_1, X_2, \ldots, X_k$, choose an element $X_{k+1}$ at random from among those elements of $\mathcal{P}_{km+m}$ representing particles descendant from the particle at $(X_k, e^{-km})$.

Lemma 5. With probability 1, $\lim_{k \to \infty} X_k = \xi$ exists, and $(\xi, 0) \in \Lambda$.

Proof. By construction, for each $k$ the particle at location $(X_k, e^{-km})$ is a (post-$\Gamma_{km-m}$) descendant of the particle at $(X_{k-1}, e^{-km+m})$. Thus, for each $k$ there is a finite path $\gamma_k$ in $T$ terminating at $(X_k, e^{-km})$, and for each $k$ the path $\gamma_{k+1}$ is an extension of $\gamma_k$. The paths $\gamma_k$, $k < \infty$, may be knitted together to form an infinite path $\gamma$ in $T$. By Proposition 6, $\gamma$ converges to a unique point $(\xi, 0) \in \Lambda$. Since the points $(X_k, e^{-km})$ converge to $\partial \mathbb{H}^2$ and are all on $\gamma$, it must be that $X_m \to \xi$.

Define $\nu_m$ to be the conditional distribution of $\xi$ given the realization of the branching Brownian motion. Call the sequence $X_k$ a $\mathcal{P}_m$ random walk on the tree $T$, and $\xi$ the exit point of the random walk.

Observe that the construction just outlined does not require that the initial point of the branching Brownian motion be at $z = i$: If $T'$ is the tree of a BBM started at any point $z = x + ie^{-nm}$ of a horocycle $\Gamma_{nm}$, $n = 0, 1, 2, \ldots$, a $\mathcal{P}_m-$ random walk on $T'$ will converge w.p.1 to an exit point $(\xi, 0) \in \Lambda$. Note, however, that the unconditional distribution of $\xi$ depends on the initial point $z$. In fact, if $\xi$ and $\xi'$ are the exit points of $\mathcal{P}_m-$ random walks on the trees of branching Brownian motions started at $z = i$ and $z = x + ie^{-nm}$, respectively, then $\xi'$ has the same distribution as $e^{nm}\xi + x$.

Lemma 6. The unconditional distribution of $\xi$ has a bounded density with respect to Lebesgue measure on $\mathbb{R} = \partial \mathbb{H}^2$ (in the upper half-plane representation of $\mathbb{H}$).

Proof. Assume that the branching Brownian motion is defined on a probability space sufficiently large to accommodate an independent random variable $U$ with density $2x$ for $0 < x < 1$. Let $C_r$ and $B_r$ be the hyperbolic circle and disk, respectively, of radius $r$ centered at $i$. Consider two modifications of branching Brownian motion started at $i$: in the first, particles are “frozen” upon reaching the circle $C_1$; in the second, particles are “frozen” upon reaching the circle $C_U$. Since $U \leq 1$, the mean number $\kappa$ of particles created in the
first modification is no smaller than the mean number of particles created in the second modification. Let $Q$ be the point process consisting of the positions on $C_U$ of all particles created in the second modification. Then the intensity measure of $Q$ has a density relative to Lebesgue measure on the ball $B_1$ that is bounded by $\kappa$ – this follows from the rotational symmetry of B.B.M. and the choice of density of $U$.

Now consider the modified branching Brownian motion in $\mathbb{H}^2$ defined in section 3, in which particles are frozen upon reaching the horocycle $\Gamma_m$. A version of this process may be obtained from the second modification of the previous paragraph by attaching to each particle in $Q$ its own branching Brownian motion (independent of the others, and of the pre-$C_U$ process), with time shifted to account for the time it took to reach $C_U$, and freezing particles when they hit $\Gamma_m$. Consider the intensity measure $\mu_m$ of the point process $\mathcal{P}_m$ of particles frozen at $\Gamma_m$: Since each of these particles is an offspring of one of the particles in $Q$,

$$\mu_m = \int_{B_1} I_Q(z) \frac{\mu_{m,z}^x}{\mu_{m,z}^x} dz \leq \kappa \int_{B_1} \mu_{m,z}^x dz,$$

where $dz$ denotes Lebesgue measure on the ball $B_1$, $I_Q$ the intensity measure of $Q$, and $\mu_{m,z}^x$ the intensity measure of the point process of frozen particles in $\Gamma_m$ descended from a single ancestor located originally at $z$. Observe that (a) if $z = x + iy$ and $z' = x' + iy$ then $\mu_{m,z}^x$ is the $z'$ translate of $\mu_{m,z}^x$, and (b) the total mass of $\mu_{m,z}^x$ is bounded above by $E[|\mathcal{P}_{m+1}|] = e^{m\theta+\delta}$ for every $z \in B_1$. It therefore follows by an easy argument from the integral representation of $\mu_m$ above that $\mu_m$ has a bounded density $h(x) = d\mu_m/dx$ relative to Lebesgue measure on the horocycle $\Gamma_m$.

Finally, consider the exit random variable $\xi$ for a $\mathcal{P}_m$-random walk $X_k$. The first step $X_1$ is to a point of $\mathcal{P}_m$, chosen at random; conditional on $X_1 = x$, the distribution of $\xi$ is the same as the unconditional distribution of $e^{-m}(\xi - x)$. Thus, the distribution of $\xi$ may be bounded above by summing the conditional distributions over all $x \in \mathcal{P}_m$, then integrating against the distribution of $\mathcal{P}_m$. Consequently, for any Borel subset $B$ of $\mathbb{R}$,

$$P\{\xi \in B\} \leq \int P\{e^{-m}(\xi - x) \in B\} h(x) dx.$$

This shows that $\xi$ has a density bounded by $\max_x h(x)$.

\square

Corollary 6. Let $\xi, \xi'$ be the exit points of independent $\mathcal{P}_m$-random walks $(X_k)_{k \geq 0}, (X'_k)_{k \geq 0}$ on the (same) tree $\mathcal{T}$ of a branching Brownian motion started at $z = i$. For $i = 1, 2, \ldots$, let $N_i = N_{i,m}$ denote the number of descendants in $\mathcal{P}_m$ of the particle with $x$-coordinate $X_{i-1}$ in $\mathcal{P}_{m+1}$, and define $\mathcal{G}$ to be the $\sigma-$algebra generated by the random variables $X_k$ and $N_i$. For $k \geq 0$, define events

$$A_k = \{X_k = X'_k\},$$

$$B_k = A_k \cap A_{k+1}^c.$$

Then there exists a constant $C < \infty$ such that for all $k \geq 0$ and all $\varepsilon > 0$,

$$P(|\xi - \xi'| < \varepsilon | \mathcal{G} \vee B_k) \leq Ce^{km}\varepsilon.$$

Here $\mathcal{G} \vee B_k$ denotes the smallest $\sigma-$algebra containing $\mathcal{G}$ and $B_k$.

Proof. On the event $B_k$ the random walks $X_j, X'_j$ follow the same path through $\mathcal{T}$ for the first $k$ steps, then proceed through the (different) subtrees attached at the distinct points $X_{k+1}, X'_{k+1} \in \mathcal{P}_{km+m}$. Now the event $B_k$ and the random variables $X_{k+1}, X'_{k+1}$ depend only
on the pre-$\mathcal{P}_{km+m}$ section of $T$, and conditional on the pre-$\mathcal{P}_{km+m}$ process, the subtrees attached at distinct points $x, x'$ of $\mathcal{P}_{km+m}$ are conditionally independent B.B.M. trees. Therefore, conditional on $\mathcal{G} \lor B_k$, the exit random variable $\xi'$, scaled by $e^{km}$, has the same law as (a translate of) the exit random variable for a branching Brownian motion started at $i$. The result now follows from the preceding lemma. □

7.3. Energy of $\nu_m$. By Frostman’s Lemma, to prove that the Hausdorff dimension of $\Lambda$ is almost surely at least $\delta$ it suffices to prove

**Lemma 7.** For every $\varepsilon > 0$ sufficiently small, there exists an integer $m \geq 1$ such that with probability 1, for $\nu_m$-a.e. $x$,

$$I_{\delta-\varepsilon}(\nu_m, x) < \infty.$$ 

**Proof.** Let $\mathcal{F}_\infty$ be the $\sigma$-algebra generated by the entire history of the branching Brownian motion, and let $\xi$ and $\xi'$ be conditionally independent given $\mathcal{F}_\infty$, each with conditional distribution $\nu_m$. It suffices to show that for any $\varepsilon \in (0, \delta/3)$, if $m$ is sufficiently large then

$$E(|\xi - \xi'|^{-\delta+3\varepsilon} | \mathcal{F}_\infty \lor \xi) < \infty \text{ a.s.} \quad (11)$$

Let $X_1, X_2, \ldots$ and $X'_1, X'_2, \ldots$ be conditionally independent $\mathcal{P}_m$-random walks on $T$. Define $\mathcal{H}$ to be the $\sigma$-algebra generated by the branching Brownian motion and the random walk $(X_k)_{k \geq 1}$, and define $\mathcal{G}$ to be the $\sigma$-algebra generated by the random walk $(X_k)_{k \geq 1}$ and the random variables $(N_i)_{i \geq 1}$ defined in Corollary 6. Note that $\mathcal{F}_\infty \subset \mathcal{H}$ and $\mathcal{G} \subset \mathcal{H}$, and that $\mathcal{H} = \mathcal{F}_\infty \lor \xi$ (because for any given value of $\xi$ there is only one path through $T$ that converges to $\xi$, so the steps of the random walk $X_k$ are determined by $\xi$). Let the events $A_k, B_k$ be as in Corollary 6; then

$$P(A_k | \mathcal{H}) = 1 / \prod_{i=1}^k N_i = P(A_k | \mathcal{G}),$$

due to the random variables $N_i$ are measurable relative to $\mathcal{G}$. Unconditionally, $(N_i)_{i \geq 1}$ are independent and identically distributed, each with the same distribution as $M_m$. By the SLLN,

$$\lim_{k \to \infty} \left( \prod_{i=1}^k N_i \right)^{1/k} = \exp\{E \log M_m\}$$

almost surely, and by Lemma 8 below,

$$\lim_{m \to \infty} m^{-1} E \log M_m = \delta.$$ 

Consequently, for each $\varepsilon > 0$ there exists a finite, nonnegative, $\mathcal{G}$-measurable random variable $\kappa = \kappa_\varepsilon$ such that for every $k \geq 1$, with probability 1,

$$P(A_k | \mathcal{G}) \leq \kappa \exp\{km(\delta - \varepsilon)\}.$$
Now let $\Delta_n = \{ |\xi - \xi'| < e^{-nm} \}$. By Corollary 6, for any $n \geq 1$,
\[
P(\Delta_n | \mathcal{G}) = \sum_{k=0}^{\infty} E(P(\Delta_n | \mathcal{G} \cup B_k) 1_{B_k} | \mathcal{G}) \\
\leq \sum_{k=0}^{n} E(P(\Delta_n | \mathcal{G} \cup B_k) 1_{A_k} | \mathcal{G}) \\
\leq \sum_{k=0}^{n} Ce^{-(n-k)m} P(A_k | \mathcal{G}) \\
\leq \sum_{k=0}^{n} (Ce^{-(n-k)m})(ke^{-km(\delta-\epsilon)}) \\
\leq C'ke^{-nm(\delta-2\epsilon)}.
\]
Thus, for all $\epsilon > 0$,
\[
E(|\xi - \xi'|^{-\delta + 3\epsilon} | \mathcal{G}) < \infty.
\]
Since $\mathcal{G} \subset \mathcal{H} = \mathcal{F}_\infty \cup \xi$, (11) follows. \qed

**Lemma 8.** Let $Z_n$ be a Galton-Watson process whose offspring distribution has mean $e^\xi > 1$ and is supported by $\{1, 2, \ldots\}$ (i.e., there is no extinction). Then
\[
\lim_{n \to \infty} n^{-1} E \log Z_n = \delta.
\]

**Proof.** By Jensen’s inequality, $E \log Z_n \leq n\delta$ for every $n$. Thus, it suffices to show that $\liminf n^{-1} E \log Z_n \geq \delta$. Routine arguments using the generating function $\varphi$ of the offspring distribution (or alternatively the Seneta-Heyde theorem) show that for any $\epsilon > 0$,
\[
Z_n/\varphi^{n\delta - n\epsilon} \to \infty
\]
in probability. Consequently, for all sufficiently large $n$,
\[
n^{-1} E \log Z_n \geq \delta - \epsilon.
\]
\qed

**References**


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