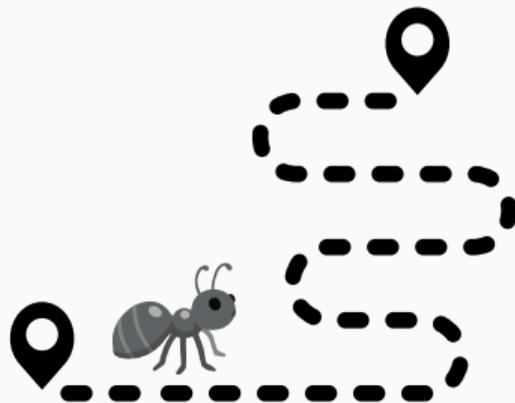


A probabilistic reinforcement-learning algorithm to find shortest paths in a graph

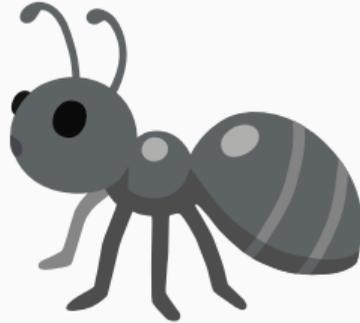
Zoé Varin

December 8th, 2025

Joint work with Cécile Mailler

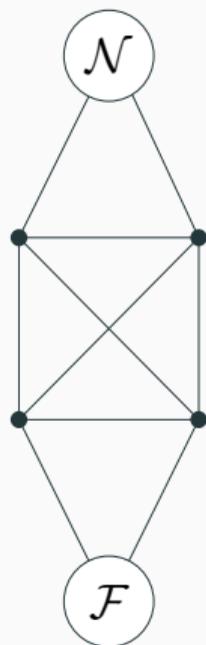


Introduction



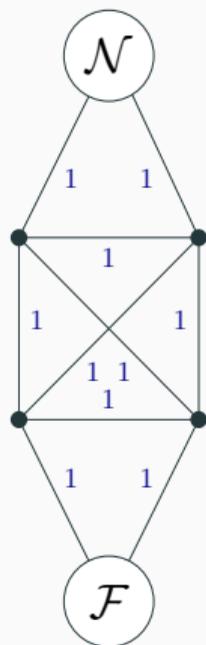
Definition of the model (one-nest version)

At each step n :

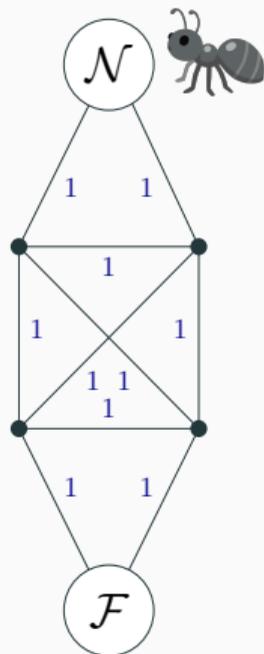


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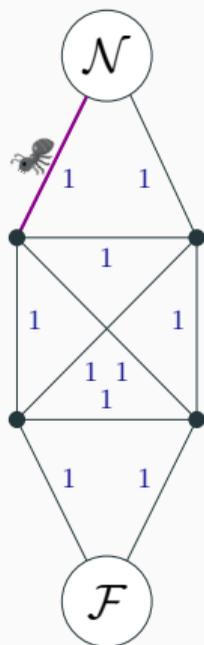
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- **random walk** X weighted by $W(n)$:

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starting from \mathcal{N} , stopped at \mathcal{F}

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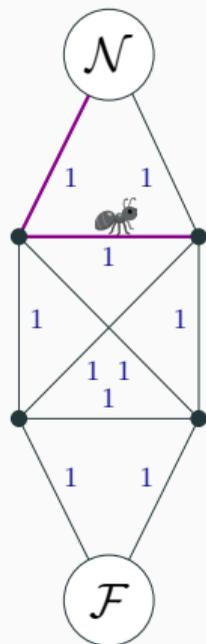
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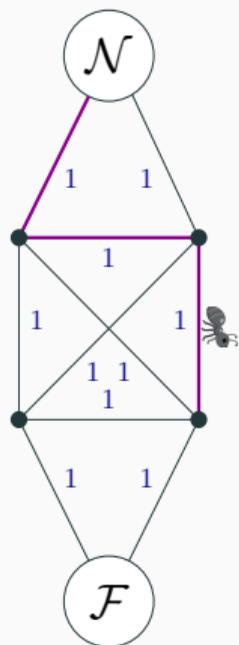
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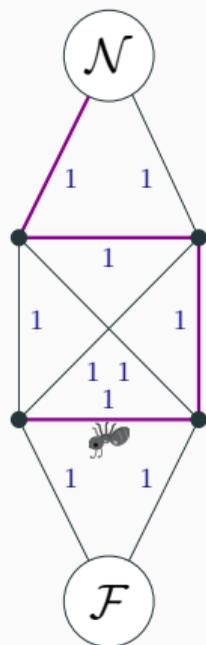
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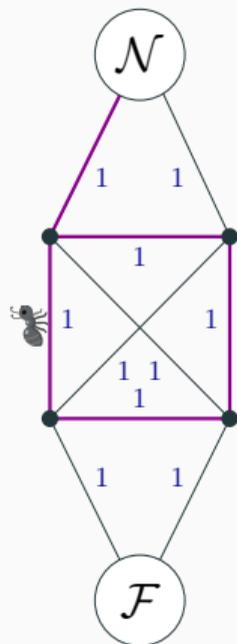
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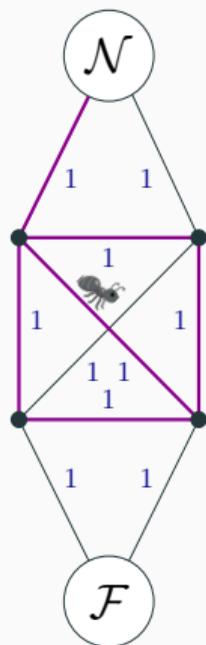
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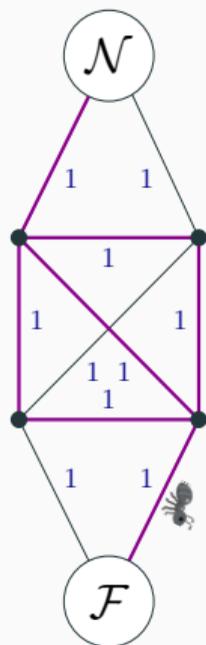
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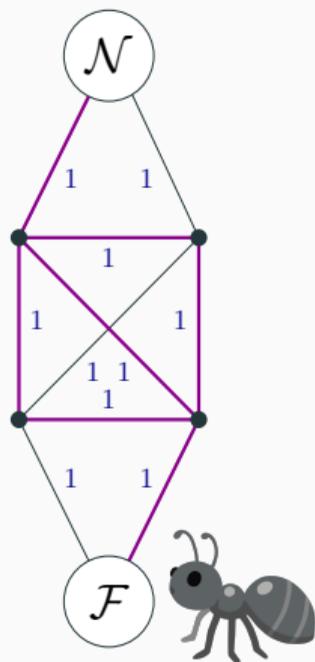
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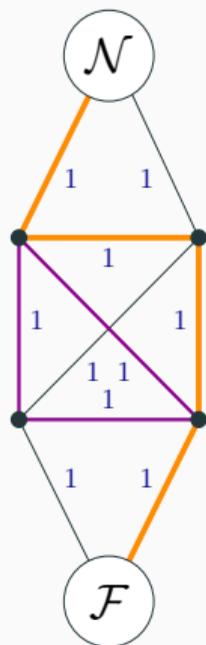
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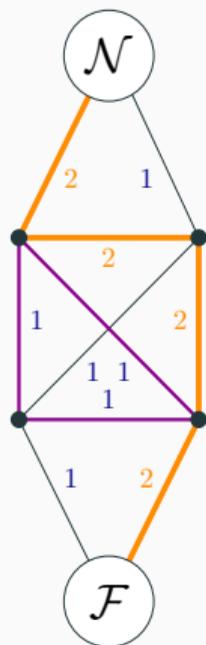
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- **depositing pheromones** on γ on their way back:

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Loop-erased (LE) model: $\gamma = LE(X)$

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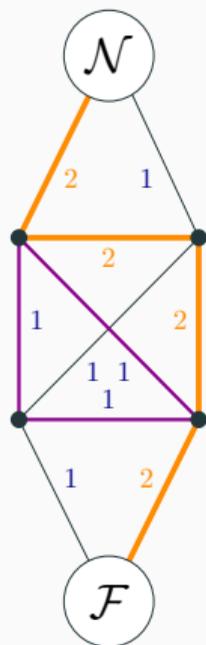
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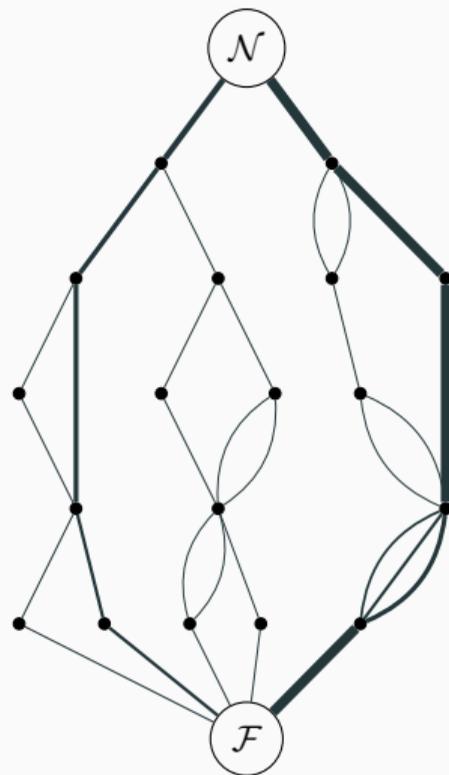
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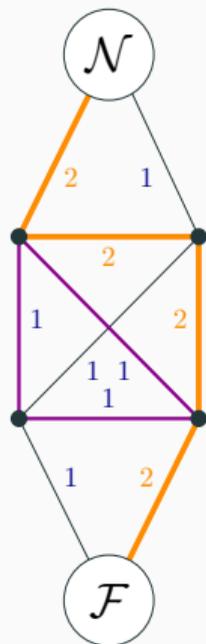
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Simulations for $n = 10^8$

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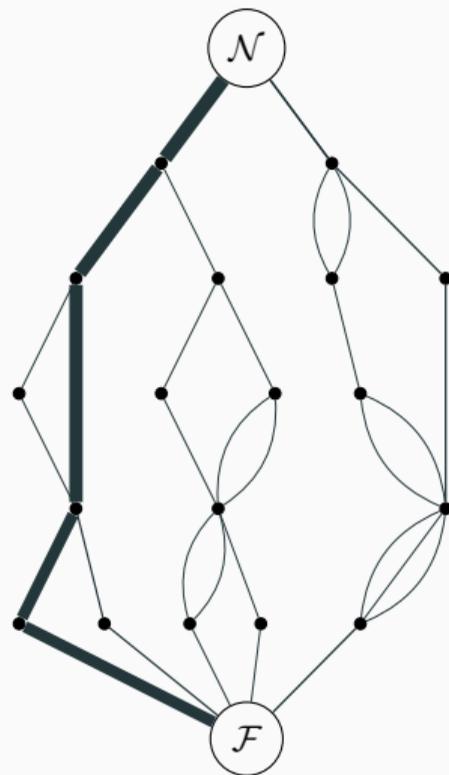
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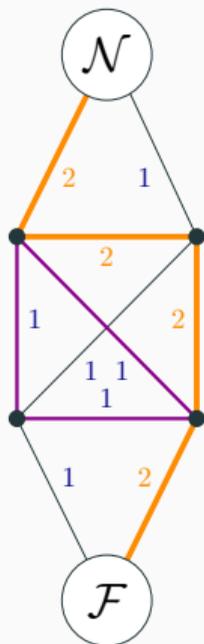
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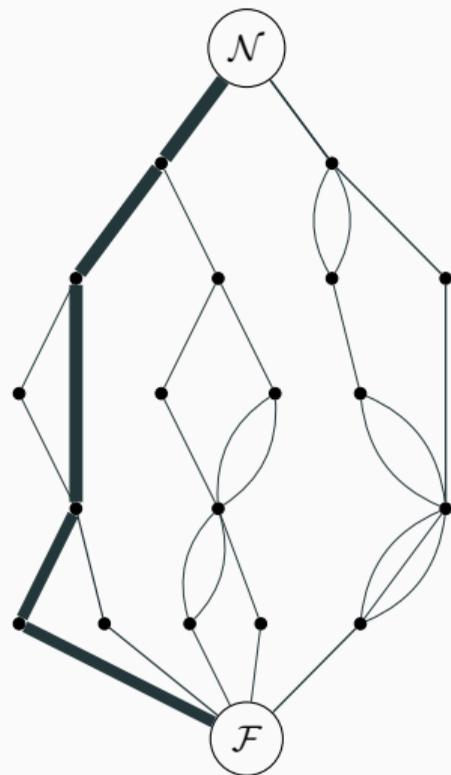
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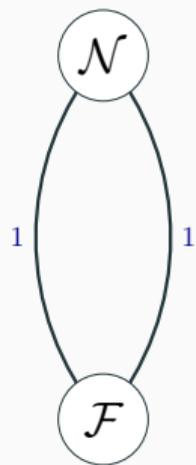
Question: Do the ants find shortest paths from \mathcal{N} to \mathcal{F} ?

→ Does $\left(\frac{W_e(n)}{n}\right)_e$ converge ? Towards which limit ?



Simulations for $n = 10^8$

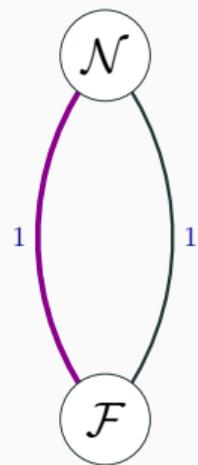
A warm-up and a Pólya urn



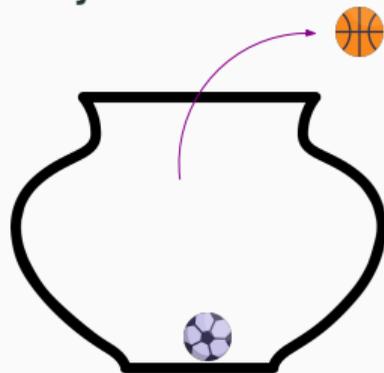
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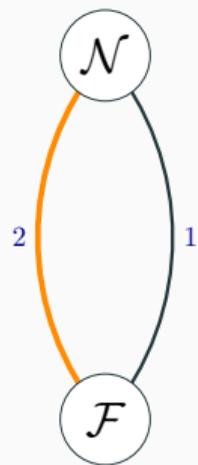
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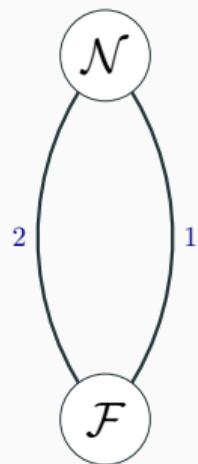
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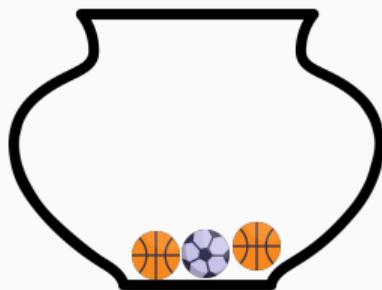
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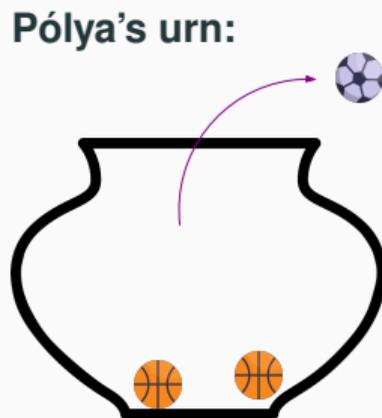
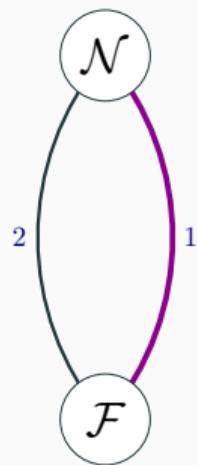
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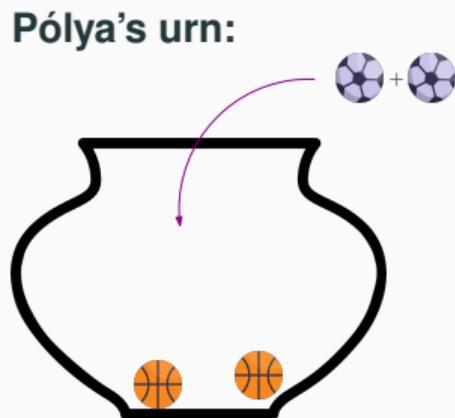
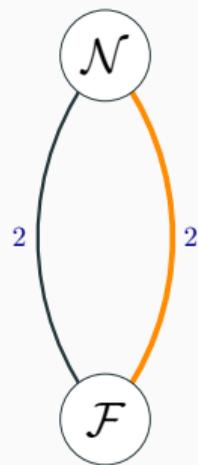
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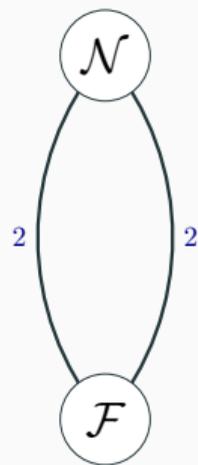
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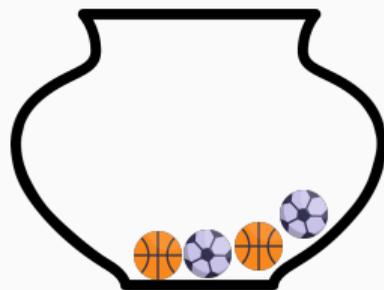
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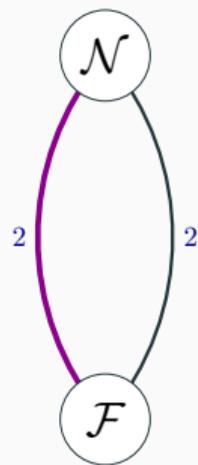
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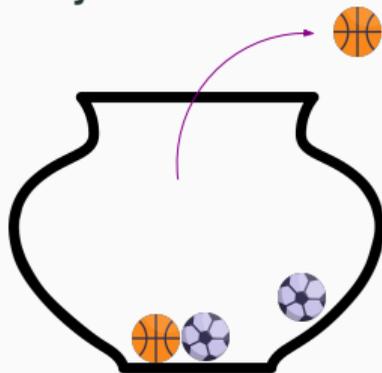
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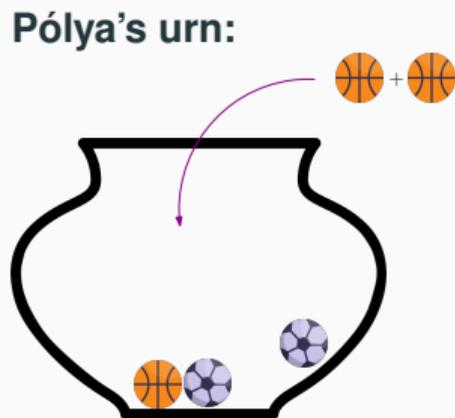
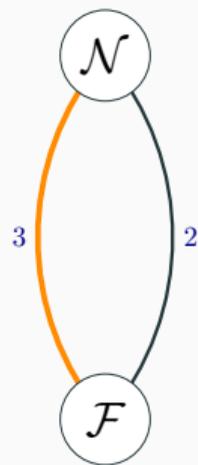
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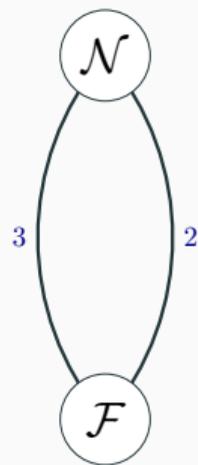
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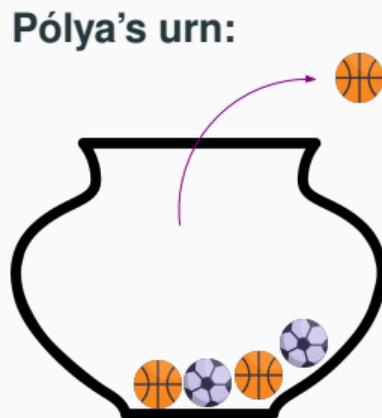
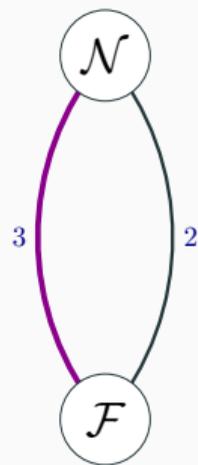
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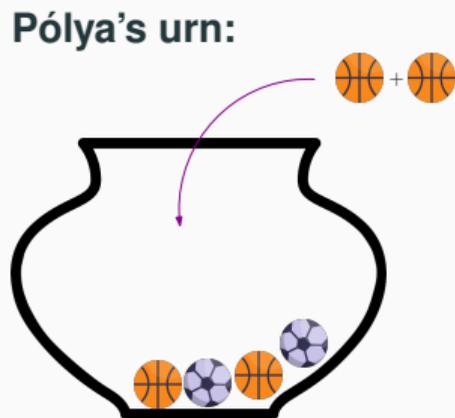
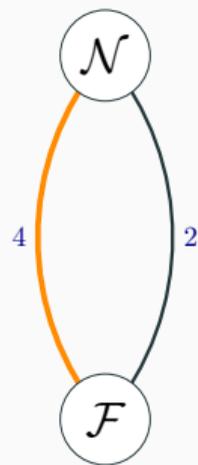
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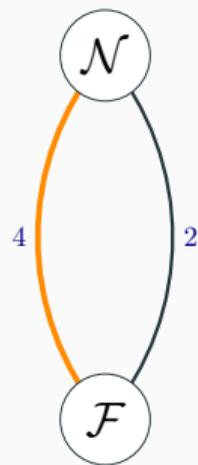
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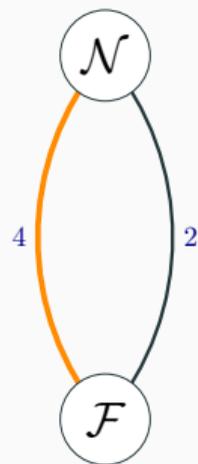
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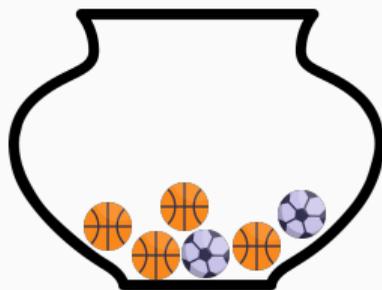
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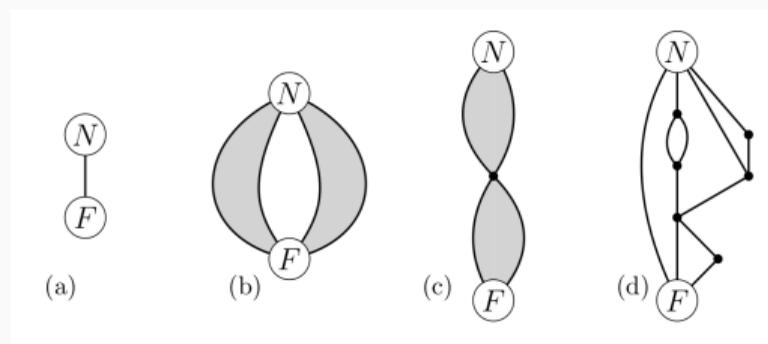
Asymptotic behavior:

Almost surely,

$$\frac{\#\text{orange}}{n} \xrightarrow[n \rightarrow \infty]{} U \sim \mathcal{U}([0, 1])$$

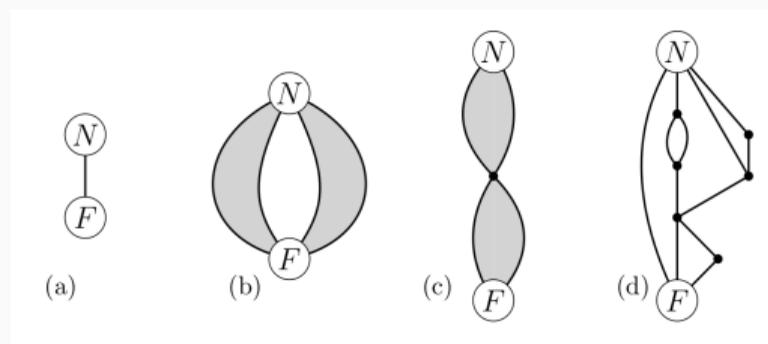
Loop-erased (LE) model on series-parallel graphs

Recursive definition of series-parallel (SP) graphs (picture from [KMS22a]):



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Theorem (Kious, Mailler, Schapira [KMS22a])

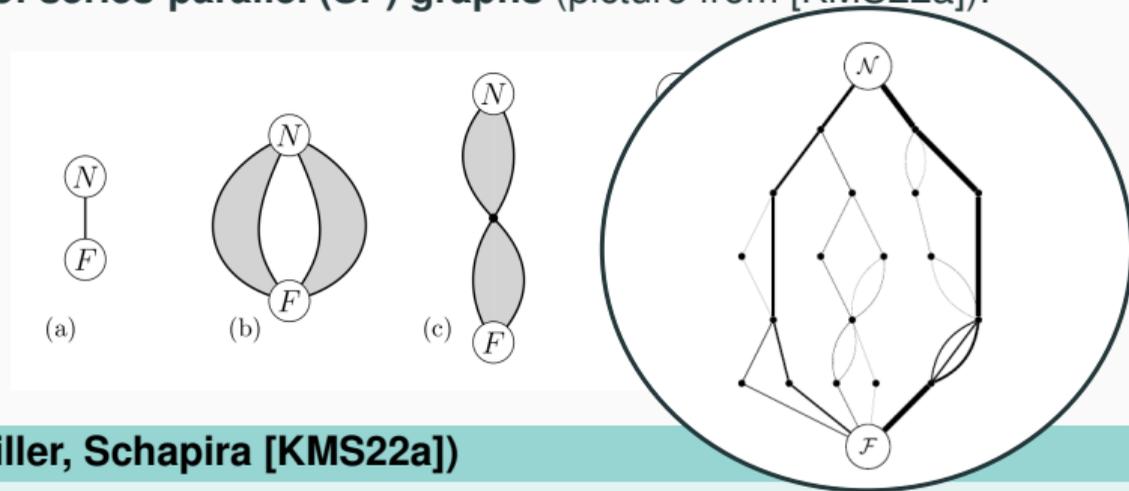
If G is a SP graph, then in the loop-erased (LE) model, almost surely,

$$\frac{W_e(n)}{n} \xrightarrow[n \rightarrow \infty]{} \chi_e, \quad \forall e \in E$$

where $(\chi_e)_{e \in E}$ is a random vector such that $\forall e, \chi_e \neq 0$ if and only if e belongs to a shortest path from N to F .

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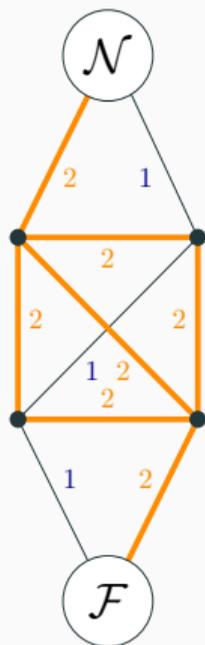
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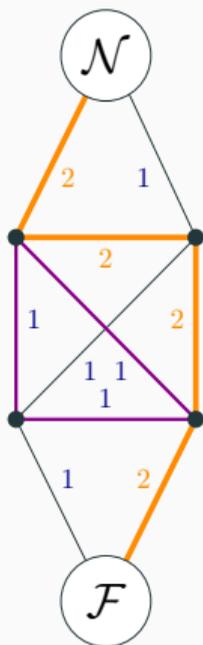


Other reinforcement models



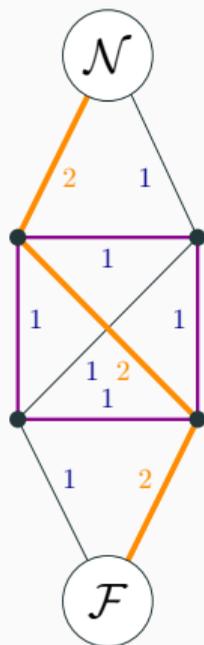
(T) trace:

$$\gamma = X$$



(LE) loop-erased:

$$\gamma = LE(X)$$



(G) geodesic:

$$\gamma = \text{ShortestPath}(X)$$

At each step n :

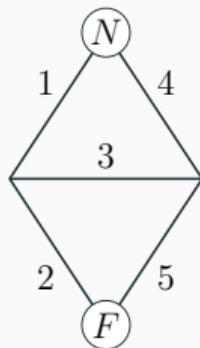
• **random walk** X :

• **depositing pheromones** on γ :

$$\forall e, W_e(n+1) = W_e(n) + \mathbb{1}_{e \in \gamma}$$

Geodesic (G) model on the lozenge graph

The lozenge graph:



Theorem (Kious, Mailler, Schapira [KMS22a])

Almost surely,

$$\frac{W_i(n)}{n} \xrightarrow[n \rightarrow \infty]{} \chi_i, \quad \forall 1 \leq i \leq 5$$

where $(\chi_i)_{1 \leq i \leq 5}$ is a random vector, such that almost surely, $\chi_1 = \chi_2 = 1 - \chi_4 = 1 - \chi_5 \in (0, 1)$ and $\chi_3 = 0$.

Conjecture for the loop-erased (LE) and geodesic (G) models

Conjecture [KMS22a]

Almost surely,

$$\frac{W_e(n)}{n} \xrightarrow[n \rightarrow \infty]{} \chi_e, \quad \forall e \in E$$

where $(\chi_e)_{e \in E}$ is a random vector such that

(LE) model $\chi_e \neq 0$ a.s. **if and only if** e belongs to a shortest path from N to F

(G) model $\chi_e \neq 0$ a.s. **only if** e belongs to a shortest path from N to F

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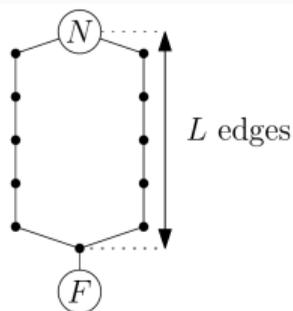
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(G) model $\chi_e \neq 0$ a.s. **only if** e belongs to a shortest path from N to F



For L large enough, there exists e such that

$$\mathbb{P}(W_e(n)/n \rightarrow 0) > 0$$

Trace (T) model ([KMS22b])

G is *tree-like* if $G \setminus \{\mathcal{F}\}$ is a tree.



Theorem [KMS22b]

If $G = (V, E)$ is *tree-like* and $a = \{\mathcal{N}, \mathcal{F}\} \in E$ with multiplicity 1, then

$$\frac{W_a(n)}{n} \rightarrow 1 \quad \text{and} \quad \frac{W_e(n)}{n} \rightarrow 0, \quad \forall e \in E \setminus \{a\}$$

Trace (T) model ([KMS22b])

G is *tree-like* if $G \setminus \{\mathcal{F}\}$ is a tree.

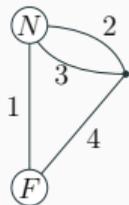


Theorem [KMS22b]

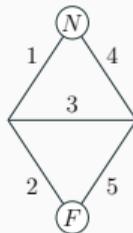
If $G = (V, E)$ is *tree-like* and $a = \{\mathcal{N}, \mathcal{F}\} \in E$ with multiplicity 1, then

$$\frac{W_a(n)}{n} \rightarrow 1 \quad \text{and} \quad \frac{W_e(n)}{n} \rightarrow 0, \quad \forall e \in E \setminus \{a\}$$

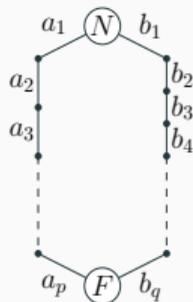
Other examples: the cone, the lozenge and the (p, q) -path



$$\frac{W(n)}{n} \xrightarrow{n \rightarrow \infty} (1, 1/3, 1/3, 0)$$



$$\frac{W(n)}{n} \xrightarrow{n \rightarrow \infty} (w^*, 1/2, 1/2, w^*, 1/2)$$

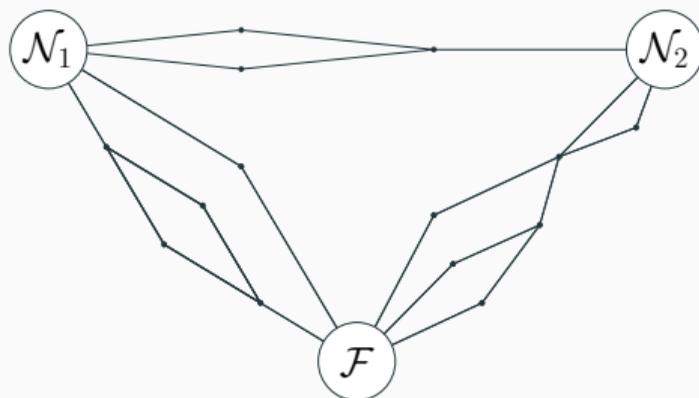


$$\frac{W_{a_k}(n)}{n} \xrightarrow{n \rightarrow \infty} \alpha^k, \quad \frac{W_{b_k}(n)}{n} \xrightarrow{n \rightarrow \infty} \beta^k$$

Conjecture: deterministic limit for any graph without multiple-edges adjacent to F .

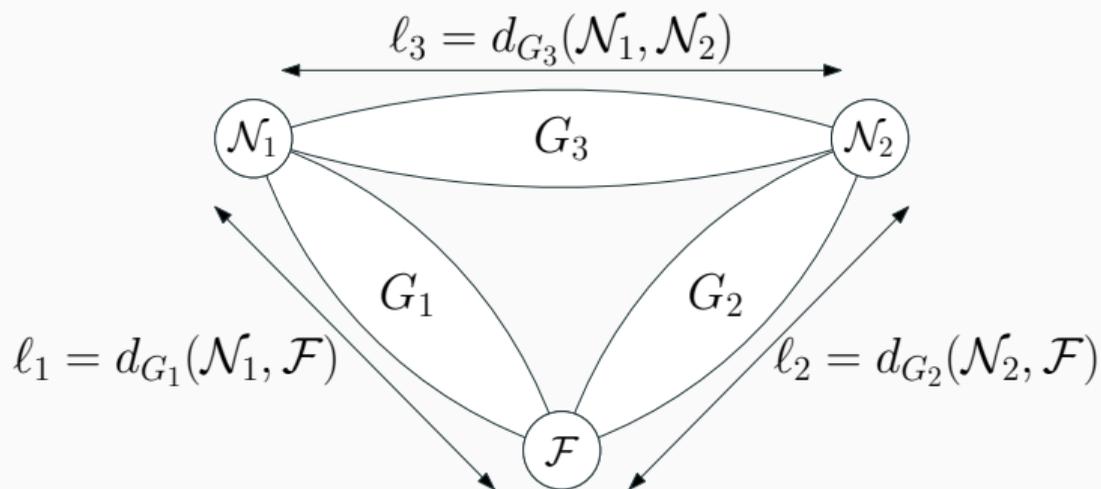
Back to the (LE) model: multinest version

2-nest version: at every step n , $\mathcal{N}(n) = \begin{cases} \mathcal{N}_1 & \text{with proba } \alpha \in (0, 1) \\ \mathcal{N}_2 & \text{with proba } 1 - \alpha \end{cases}$.



Back to the (LE) model: multinest version on triangle-SP graphs

2-nest version: at every step n , $\mathcal{N}(n) = \begin{cases} \mathcal{N}_1 & \text{with proba } \alpha \in (0, 1) \\ \mathcal{N}_2 & \text{with proba } 1 - \alpha \end{cases}$.

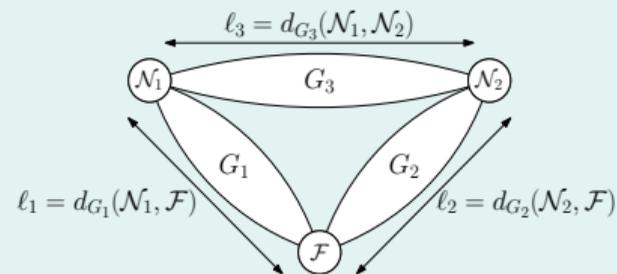


Triangle-SP graph: G_1, G_2, G_3 series-parallel graphs

Our main result: convergence of the 2-nest LE model on triangle-SP graphs

$N_i(n)$ = number of steps at which edges in G_i have been reinforced

Triangle-SP graph



Remark: $\forall n, N_1(n) + N_2(n) = n$.

Our main result: convergence of the 2-nest LE model on triangle-SP graphs

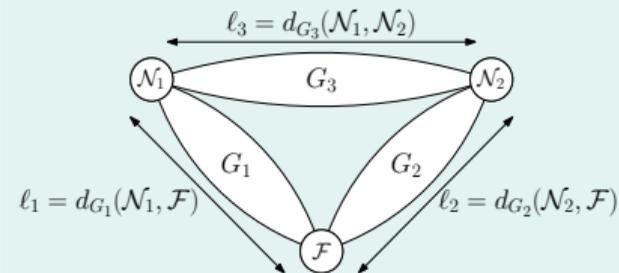
$N_i(n)$ = number of steps at which edges in G_i have been reinforced

Theorem (Mailler, V. 25+)

Almost surely,

$$\left(\frac{N_1(n)}{n}, \frac{N_2(n)}{n}, \frac{N_3(n)}{n} \right) \xrightarrow{n \rightarrow \infty} w$$

Triangle-SP graph



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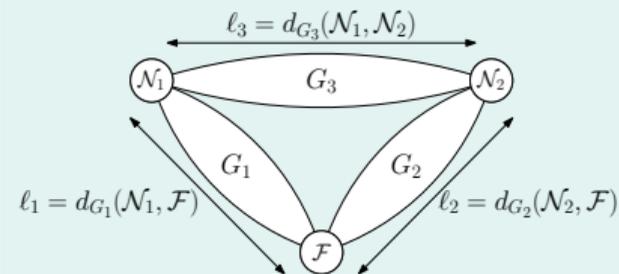
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If $\ell_1 \leq \ell_2$, then,

- if $\ell_2 \geq \ell_1 + \ell_3$, then $w = (1, 0, 1 - \alpha)$,
- if $\ell_3 \geq \ell_1 + \ell_2$, then $w = (\alpha, 1 - \alpha, 0)$,
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$$\beta_1 = \frac{\alpha_1 l_1 (l_3 + l_2 - l_1)}{l_1 l_3 + (l_2 - l_1) ((1 - \alpha_1)(l_3 - l_2) + \alpha_1 l_1)}$$

$$\beta_3 = \frac{\alpha_1 l_3 (1 - \alpha_1) (l_1 + l_2 - l_3)}{(l_2 - l_1) (l_1 + l_2 - l_3) \alpha_1 + l_2 (l_1 - l_2 + l_3)}$$

$= d_{G_2}(\mathcal{N}_2, \mathcal{F})$

Remark: $\forall n, N_1(n) + N_2(n) = n$.



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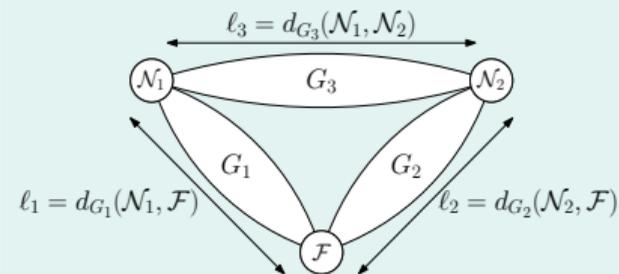
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And almost surely, $\forall e \in G_i$, $\frac{W_e(n)}{n} \xrightarrow{n \rightarrow \infty} \xi_e$ (random), where $\xi_e \neq 0 \iff \lim N_i(n)/n > 0$ and e belongs to a shortest path between two vertices of $\{\mathcal{N}_1, \mathcal{N}_2, \mathcal{F}\}$.

Triangle-SP graph



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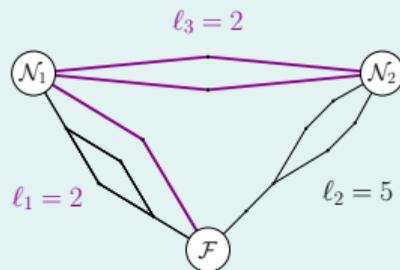
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Triangle-SP graph



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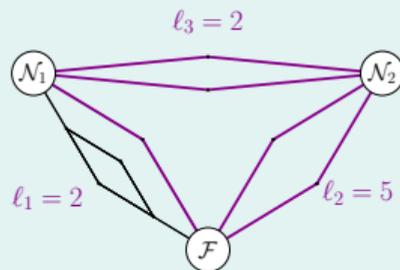
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Triangle-SP graph



When $\ell_1 = \ell_2 = \ell_3$, $\beta_1 = \alpha$ and $\beta_3 = \alpha(1 - \alpha)$.

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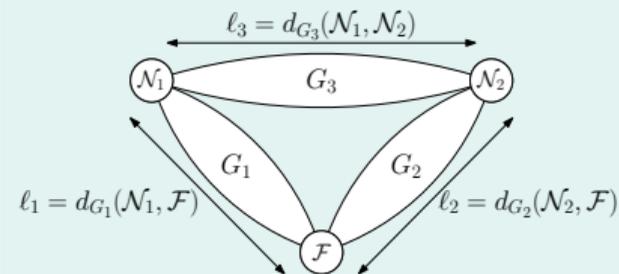
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Triangle-SP graph



Toolbox:

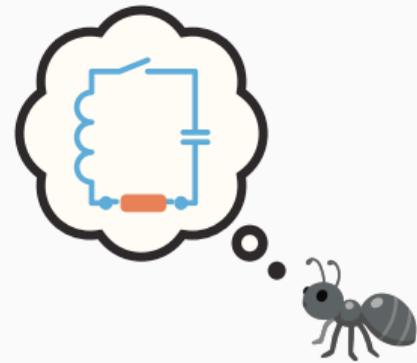
- Pólya urns
- Stochastic approximation theory
- Conductance method and results on the one-nest model on SP-graphs

Toolbox & Proof





Conductance method





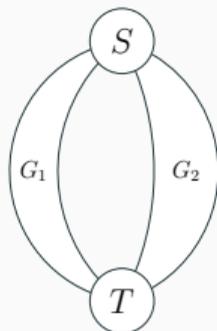
Conductance method

 See *Probability on trees and networks* [LP16]

Effective conductance between two vertices - **recursive definition**:



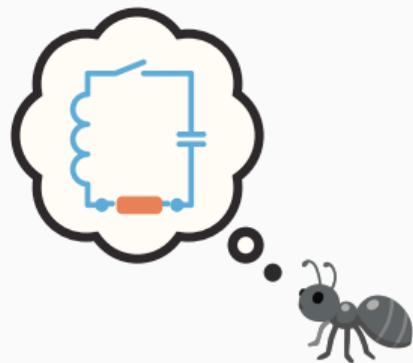
(a) $C_G = w$



(b) $C_G = C_{G_1} + C_{G_2}$



(c) $C_G = \frac{1}{1/C_{G_1} + 1/C_{G_2}}$





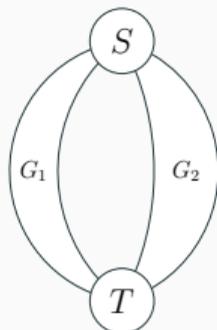
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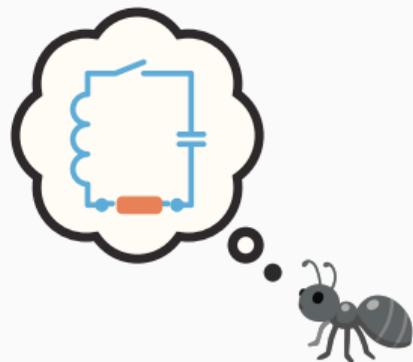
(a) $C_G = w$



(b) $C_G = C_{G_1} + C_{G_2}$



(c) $C_G = \frac{1}{1/C_{G_1} + 1/C_{G_2}}$



💡 **Key idea:** the probability that a random walk starting from S hits T_1 before T_2 is $\frac{C_{G_1}}{C_{G_1} + C_{G_2}}$.



Conductances in the (LE) model on SP graphs

On SP graphs:



$$h_{\min}(G) = d(\mathcal{N}, \mathcal{F})$$

Theorem (Kious, Mailler, Schapira [KMS22a])

$$\frac{n}{h_{\max}(G)} \leq C_G(n) \leq \frac{n + C}{h_{\min}(G)}$$

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There exists a random variable K and constants α, C such that

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Conductances in the (LE) model on SP graphs

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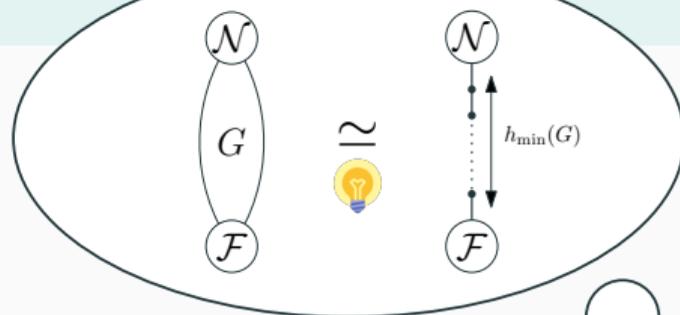


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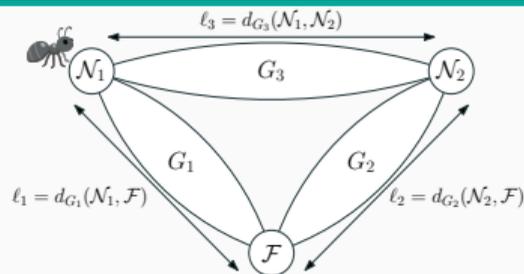
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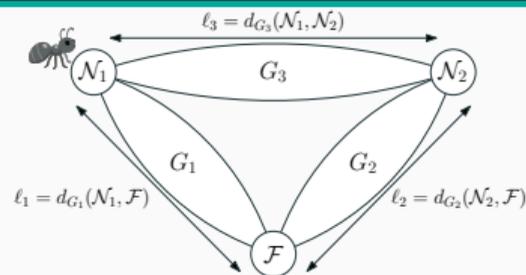
Preliminary computation



Example: If $\mathcal{N}(n) = \mathcal{N}_1$, the probability to reinforce in G_1 is

$$\frac{C_{G_1}(n)}{C_{G_1}(n) + \frac{C_{G_2}(n)C_{G_3}(n)}{C_{G_2}(n) + C_{G_3}(n)}}$$

Preliminary computation



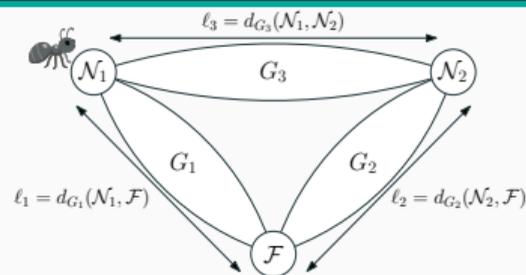
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💡 Key to apply [KMS22a] results:

- conditionnal on $\gamma \in G_1$, γ is distributed as γ_1 obtained by doing a (LE) step in G_1 only
- conditionnal on $\gamma \in G_3 \cup G_2$, γ is distributed as $\gamma_3\gamma_2$ obtained by doing independent (LE) steps in G_3 and G_2 only.

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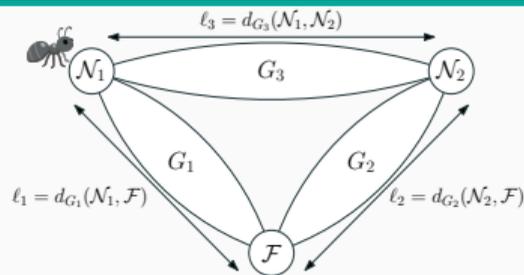
Corollary

For every $i \in \{1, 2, 3\}$,

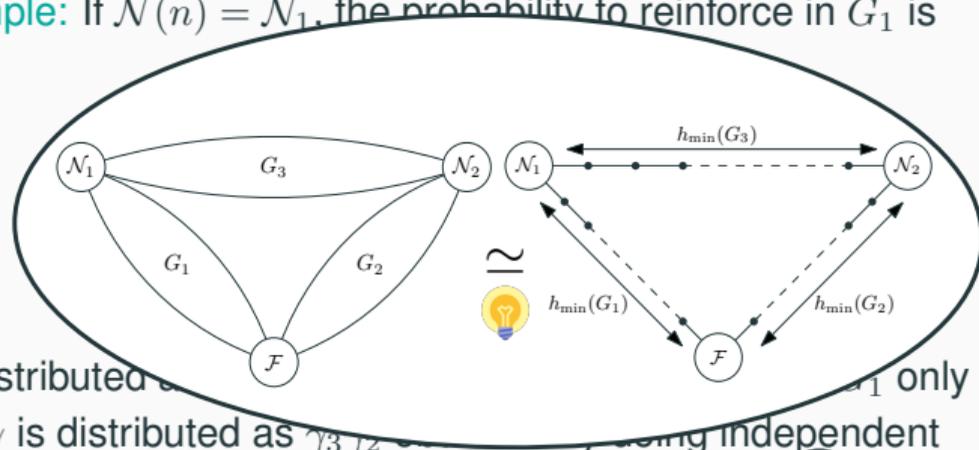
$$\frac{C_{G_i}(n)}{N_i(n)} \xrightarrow{n \rightarrow \infty} \frac{1}{h_{\min}(G_i)} = \frac{1}{l_i}$$

(with bounds for the convergence speed)

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Key to apply [KMS22a] results:

- conditionnal on $\gamma \in G_1$, γ is distributed as γ_1 only
 - conditionnal on $\gamma \in G_3 \cup G_2$, γ is distributed as $\gamma_{3/2}$ only
- (LE) steps in G_3 and G_2 only.

Corollary

For every $i \in \{1, 2, 3\}$,

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Stochastic approximation

📖 See *Random processes with reinforcement* [Pem07]

A process $(X_n)_{n \geq 0}$ is a **stochastic approximation** if

$$X_{n+1} = X_n + \frac{F(X_n) + \xi_{n+1} + r_n}{n+1}, \forall n$$



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- the **noise** ξ_{n+1} is \mathcal{F}_{n+1} -measurable and such that $\forall n, \mathbb{E}_n [\xi_{n+1}] = 0$,
- the **remainder term** r_n is \mathcal{F}_n -measurable and such that $\sum_n n^{-1} \|r_n\| < \infty$ a.s.



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Claim: the process $\left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n} \right)_{n \geq 0}$ is a stochastic approximation !

Proof that the process is a stochastic approximation

We let, $\forall n$, $N(n) = (N_1(n), N_3(n))$, $\hat{N}(n) = \left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n} \right)$ and $I = (\mathbb{1}_{N_i(n+1)=N_i(n)+1})_{i=1,3}$

$$\begin{aligned} \frac{N(n+1)}{n+1} &= \frac{N(n) + I}{n+1} = \frac{N(n)}{n} + \frac{1}{n+1} \left(I - \mathbb{E}[I|\hat{N}(n)] + \mathbb{E}[I|\hat{N}(n)] - \frac{N(n)}{n} \right) \\ &= \frac{N(n)}{n} + \frac{F(\hat{N}(n)) + \xi_{n+1} + r_n}{n+1} \end{aligned}$$

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$$\mathbb{E}[I|\hat{N}(n)]_1 = \alpha_1 \frac{C_{G_1}(n)}{C_{G_1}(n) + \frac{C_{G_2}(n)C_{G_3}(n)}{C_{G_2}(n)+C_{G_3}(n)}} + \alpha_2 \left(1 - \frac{C_{G_2}(n)}{C_{G_2}(n) + \frac{C_{G_1}(n)C_{G_3}(n)}{C_{G_1}(n)+C_{G_3}(n)}} \right)$$

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$$\frac{N(n+1)}{n+1} = \frac{N(n) + I}{n+1} = \frac{N(n)}{n} + \frac{1}{n+1} \left(I \right)$$

For every $i \in \{1, 2, 3\}$,



$$\frac{C_{G_i}(n)}{N_i(n)} \rightarrow \frac{1}{h_{\min}(G_i)} = \frac{1}{\ell_i}$$

$$= \frac{N(n)}{n} + \frac{F(\hat{N}(n)) + \xi_{n+1} + r_n}{n+1}$$

$$\mathbb{E}[I|\hat{N}(n)]_1 = \alpha_1 \frac{C_{G_1}(n)}{C_{G_1}(n) + \frac{C_{G_2}(n)C_{G_3}(n)}{C_{G_2}(n)+C_{G_3}(n)}} + \alpha_2 \left(1 - \frac{C_{G_2}(n)}{C_{G_2}(n) + \frac{C_{G_1}(n)C_{G_3}(n)}{C_{G_1}(n)+C_{G_3}(n)}} \right)$$



Proof that the process is a stochastic approximation

We let, $\forall n$, $N(n) = (N_1(n), N_3(n))$, $\hat{N}(n) = \left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n}\right)$ and $I = (\mathbb{1}_{N_i(n+1)=N_i(n)+1})_{i=1,3}$

$$\frac{N(n+1)}{n+1} = \frac{N(n) + I}{n+1} = \frac{N(n)}{n} + \frac{1}{n+1} \left(I \right)$$

For every $i \in \{1, 2, 3\}$,



$$\frac{C_{G_i}(n)}{N_i(n)} \rightarrow \frac{1}{h_{\min}(G_i)} = \frac{1}{\ell_i}$$

$$= \frac{N(n)}{n} + \frac{F(\hat{N}(n)) + \xi_{n+1} + r_n}{n+1}$$

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$$\sim \alpha_1 \frac{w_1/\ell_1}{w_1/\ell_1 + \frac{w_2/\ell_2 w_3/\ell_3}{w_2/\ell_2 + w_3/\ell_3}} + \alpha_2 \left(1 - \frac{w_2/\ell_2}{w_2/\ell_2 + \frac{w_1/\ell_1 w_3/\ell_3}{w_1/\ell_1 + w_3/\ell_3}} \right) =: p_1(w_1, w_2, w_3) \text{ (with } w_i = \hat{N}_i(n))$$



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$$\begin{aligned}\frac{N(n+1)}{n+1} &= \frac{N(n) + I}{n+1} = \frac{N(n)}{n} + \frac{1}{n+1} \left(I - \mathbb{E}[I|\hat{N}(n)] + \mathbb{E}[I|\hat{N}(n)] - \frac{N(n)}{n} \right) \\ &= \frac{N(n)}{n} + \frac{1}{n+1} \left(I - \mathbb{E}[I|\hat{N}(n)] + \mathbb{E}[I|\hat{N}(n)] - p(\hat{N}(n)) + p(\hat{N}(n)) - \frac{N(n)}{n} \right) \\ &= \frac{N(n)}{n} + \frac{F(\hat{N}(n)) + \xi_{n+1} + r_n}{n+1}\end{aligned}$$

$$\begin{aligned}\mathbb{E}[I|\hat{N}(n)]_1 &= \alpha_1 \frac{C_{G_1}(n)}{C_{G_1}(n) + \frac{C_{G_2}(n)C_{G_3}(n)}{C_{G_2}(n)+C_{G_3}(n)}} + \alpha_2 \left(1 - \frac{C_{G_2}(n)}{C_{G_2}(n) + \frac{C_{G_1}(n)C_{G_3}(n)}{C_{G_1}(n)+C_{G_3}(n)}} \right) \\ &\sim \alpha_1 \frac{w_1/\ell_1}{w_1/\ell_1 + \frac{w_2/\ell_2 w_3/\ell_3}{w_2/\ell_2 + w_3/\ell_3}} + \alpha_2 \left(1 - \frac{w_2/\ell_2}{w_2/\ell_2 + \frac{w_1/\ell_1 w_3/\ell_3}{w_1/\ell_1 + w_3/\ell_3}} \right) =: p_1(w_1, w_2, w_3) \text{ (with } w_i = \hat{N}_i(n)\text{)}\end{aligned}$$

Proof that the process is a stochastic approximation

We let, $\forall n$, $N(n) = (N_1(n), N_3(n))$, $\hat{N}(n) = \left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n}\right)$ and $I = (\mathbb{1}_{N_i(n+1)=N_i(n)+1})_{i=1,3}$

$$\begin{aligned} \frac{N(n+1)}{n+1} &= \frac{N(n) + I}{n+1} = \frac{N(n)}{n} + \frac{1}{n+1} \left(I - \mathbb{E}[I|\hat{N}(n)] + \mathbb{E}[I|\hat{N}(n)] - \frac{N(n)}{n} \right) \\ &= \frac{N(n)}{n} + \frac{1}{n+1} \left(I - \mathbb{E}[I|\hat{N}(n)] + \mathbb{E}[I|\hat{N}(n)] - p(\hat{N}(n)) + p(\hat{N}(n)) - \frac{N(n)}{n} \right) \\ &= \frac{N(n)}{n} + \frac{F(\hat{N}(n)) + \xi_{n+1} + r_n}{n+1} \end{aligned}$$

And $\sum_n \frac{\|r_n\|}{n} < \infty$, because $\forall i \in \{1, 2, 3\}, \forall n, N_i(n) \geq n^{\varepsilon_i}$. (*)

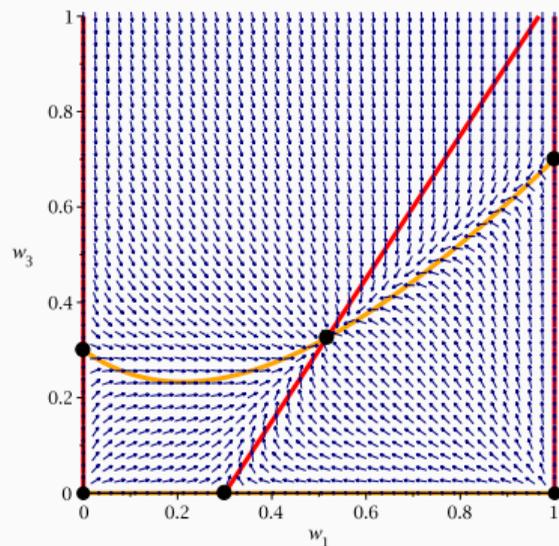
$$\begin{aligned} \mathbb{E}[I|\hat{N}(n)]_1 &= \alpha_1 \frac{C_{G_1}(n)}{C_{G_1}(n) + \frac{C_{G_2}(n)C_{G_3}(n)}{C_{G_2}(n)+C_{G_3}(n)}} + \alpha_2 \left(1 - \frac{C_{G_2}(n)}{C_{G_2}(n) + \frac{C_{G_1}(n)C_{G_3}(n)}{C_{G_1}(n)+C_{G_3}(n)}} \right) \\ &\sim \alpha_1 \frac{w_1/\ell_1}{w_1/\ell_1 + \frac{w_2/\ell_2 w_3/\ell_3}{w_2/\ell_2 + w_3/\ell_3}} + \alpha_2 \left(1 - \frac{w_2/\ell_2}{w_2/\ell_2 + \frac{w_1/\ell_1 w_3/\ell_3}{w_1/\ell_1 + w_3/\ell_3}} \right) =: p_1(w_1, w_2, w_3) \text{ (with } w_i = \hat{N}_i(n)) \end{aligned}$$

The ODE method

A process $(X_n)_{n \geq 0}$ is a **stochastic approximation** if

$$X_{n+1} - X_n = \frac{F(X_n) + \xi_{n+1} + r_n}{n+1}, \forall n$$

Vector field $F(w_1, w_3)$:



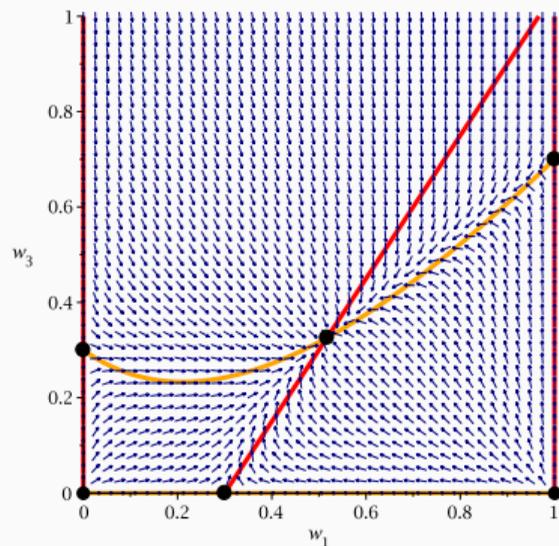
(example with $\ell_1 = 2$, $\ell_2 = 4$ and $\ell_3 = 3$)

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(example with $\ell_1 = 2$, $\ell_2 = 4$ and $\ell_3 = 3$)

ODE method

If there exists p_1, \dots, p_k s.t. for any $w \in [0, 1]^2$, the solution of the ODE $\dot{y} = F(y)$ starting at w converges to some p_i , then almost surely,

$$\exists i : \left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n} \right) \xrightarrow[n \rightarrow \infty]{} p_i$$

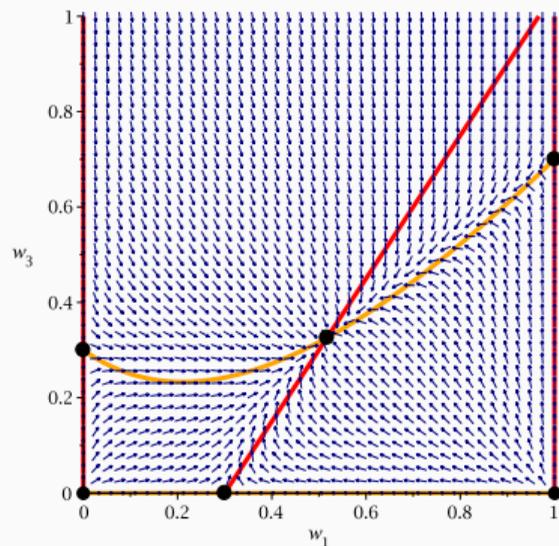
 **Main idea:** if ξ_{n+1} and r_n behave nicely, $\left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n} \right)$ follows the flow of the ODE $\dot{y} = F(y)$!

The ODE method

A process $(X_n)_{n \geq 0}$ is a **stochastic approximation** if

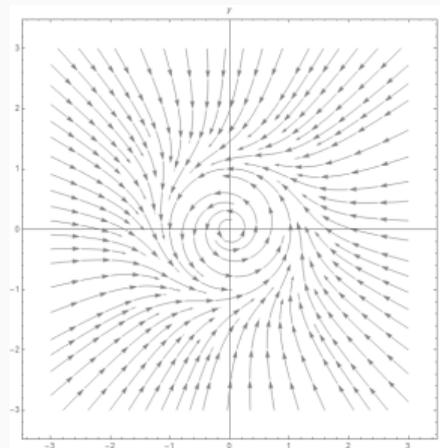
$$X_{n+1} - X_n = \frac{F(X_n) + \xi_{n+1} + r_n}{n+1}, \forall n$$

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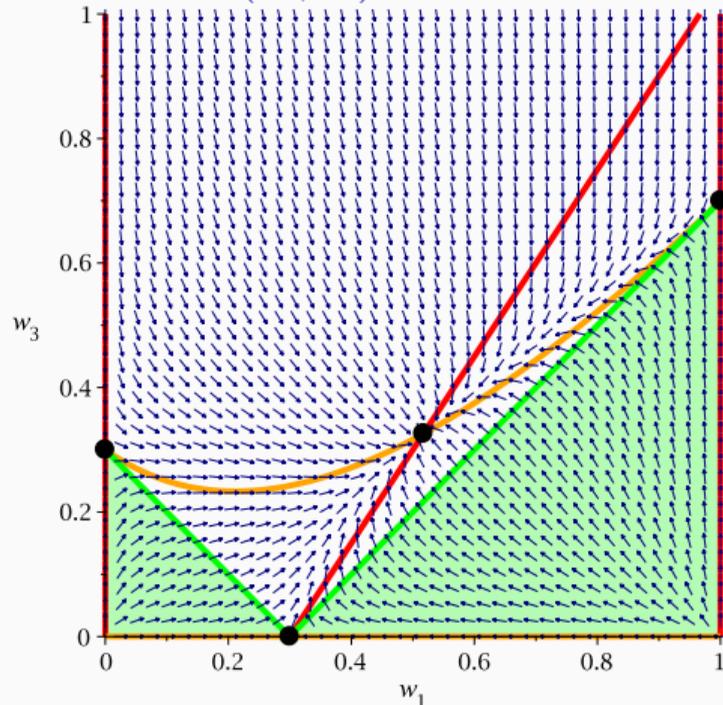
What does not happen:



Conclusion: any solution to $\dot{y} = F(y)$ starting in $[0, 1]^2$ converges
 $\rightarrow \left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n} \right)$ converges a.s. !

Eliminating the “bad” zeros

Vector field: $F(w_1, w_3)$



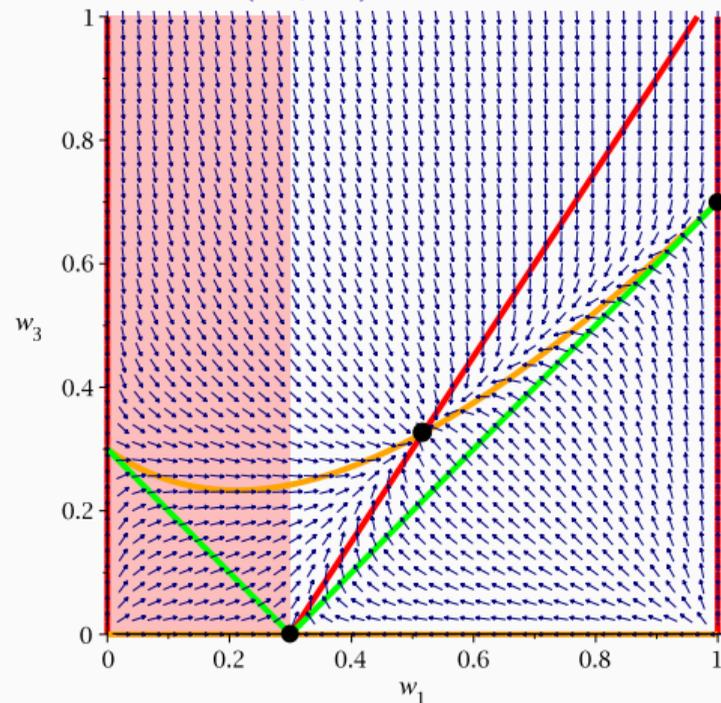
(example with $\ell_1 = 2$, $\ell_2 = 4$ and $\ell_3 = 3$)

$$\liminf_{n \rightarrow \infty} \frac{N_1(n) + N_3(n)}{n} \geq \alpha \text{ and}$$
$$\liminf_{n \rightarrow \infty} \frac{N_2(n) + N_3(n)}{n} \geq 1 - \alpha$$

Lemma

Eliminating the “bad” zeros

Vector field: $F(w_1, w_3)$



(example with $\ell_1 = 2$, $\ell_2 = 4$ and $\ell_3 = 3$)

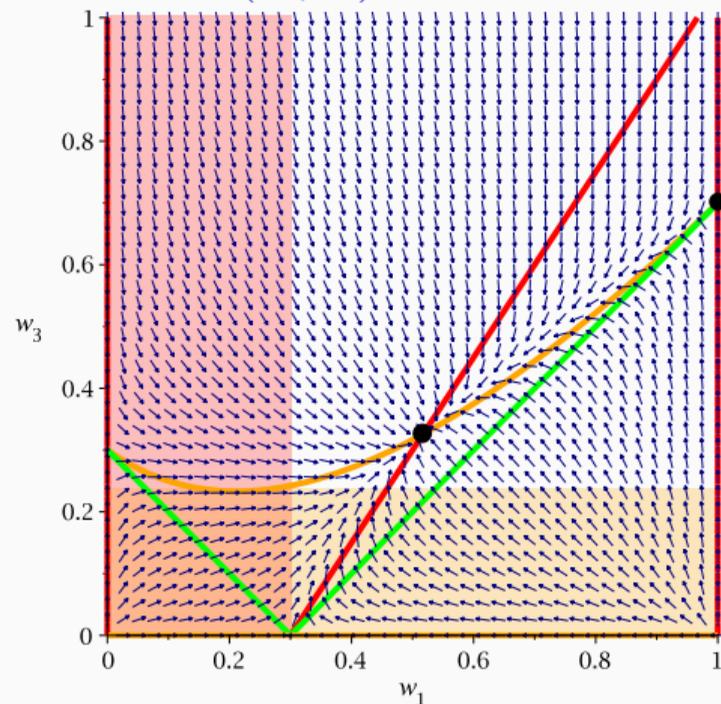
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Lemma

- $\liminf_{n \rightarrow \infty} \frac{N_1(n)}{n} \geq \alpha$

Eliminating the “bad” zeros

Vector field: $F(w_1, w_3)$



(example with $\ell_1 = 2$, $\ell_2 = 4$ and $\ell_3 = 3$)

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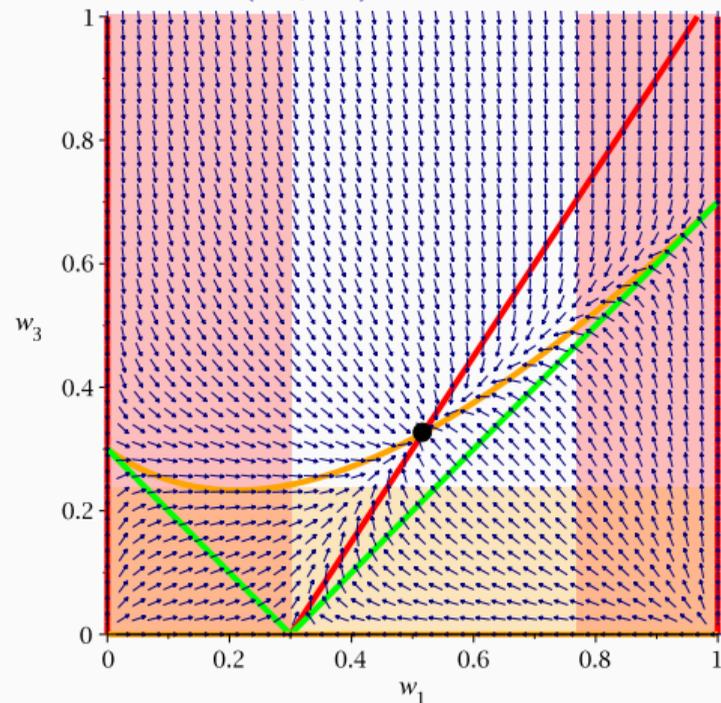
Lemma

- $\liminf_{n \rightarrow \infty} \frac{N_1(n)}{n} \geq \alpha$
- if $\ell_3 < \ell_1 + \ell_2$, $\exists c > 0$:

$$\liminf_{n \rightarrow \infty} \frac{N_3(n)}{n} \geq c$$

Eliminating the “bad” zeros

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(example with $\ell_1 = 2$, $\ell_2 = 4$ and $\ell_3 = 3$)

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- if $\ell_2 < \ell_1 + \ell_3$, $\exists c' < 1$:

$$\limsup_{n \rightarrow \infty} \frac{N_1(n)}{n} \leq c'$$



Urn models

$N(n) := \# \text{orange ball}$ at step n . In a classical Pólya urn:

$$\mathbb{P} \left(N(n+1) = N(n) + 1 \mid \frac{N(n)}{n} = w \right) = w$$

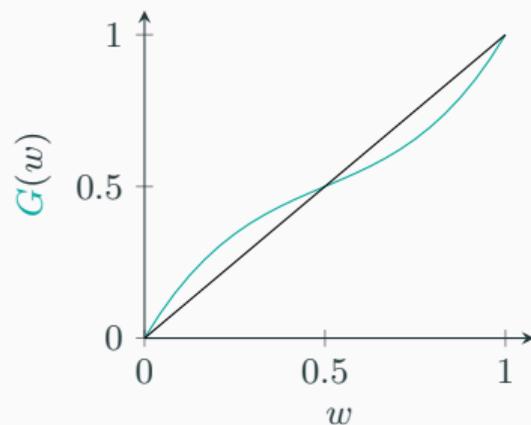




Urn models

$N(n) := \#$  at step n . In a G -urn:

$$\mathbb{P}\left(N(n+1) = N(n) + 1 \mid \frac{N(n)}{n} = w\right) = G(w)$$





Urn models

$N(n) := \#$  at step n . In a G -urn:

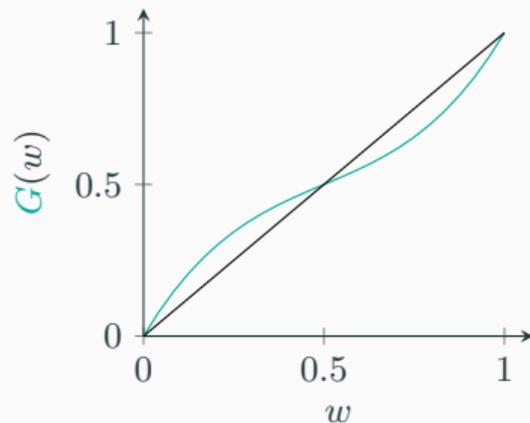
$$\mathbb{P} \left(N(n+1) = N(n) + 1 \mid \frac{N(n)}{n} = w \right) = G(w)$$



w is a **stable fixed point** if $G(w) = w$
and $G'(w) \leq 1$

Convergence of G -urn processes

Almost surely, $\frac{N(n)}{n} \xrightarrow[n \rightarrow \infty]{} W$, where
 W is a (random) stable fixed point of
 G .





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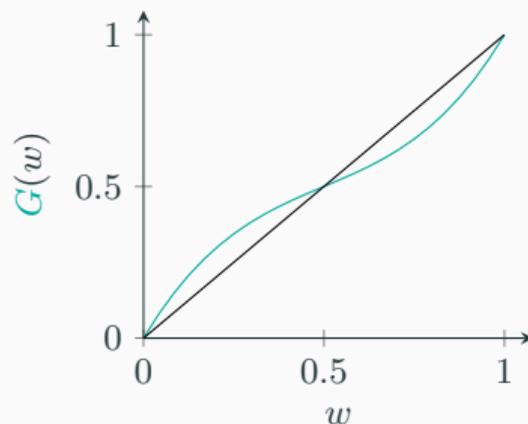
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Examples:

- if $G(w) = w$, $W \sim \mathcal{U}([0, 1])$
- if $G(w) = 2w^3 - 3w^2 + 2w$,
 $W = 0.5$ a.s.





Urn models

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w is a **stable fixed point** if $G(w) = w$
and $G'(w) \leq 1$



Use this on our two-dimensional process $(N_1(n), N_3(n))$
If, for any $w_3 \in [0, 1]$,

$$\underbrace{\mathbb{P} \left(N_1(n+1) = N_1(n) + 1 \mid \frac{N_1(n)}{n} = w_1, \frac{N_3(n)}{n} = w_3 \right)}_{\sim F(w_1, w_3)} \geq G(w_1)$$

and if every stable fixed point of G is larger than some c , then

$$\liminf_{n \rightarrow \infty} \frac{N_1(n)}{n} \geq c$$

Convergence of G -urn processes

Almost surely, $\frac{N(n)}{n} \xrightarrow[n \rightarrow \infty]{} W$, where
 W is a (random) stable fixed point of
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Examples:

- if $G(w) = w$, $W \sim \mathcal{U}([0, 1])$
- if $G(w) = 2w^3 - 3w^2 + 2w$,
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Conclusion in the different cases

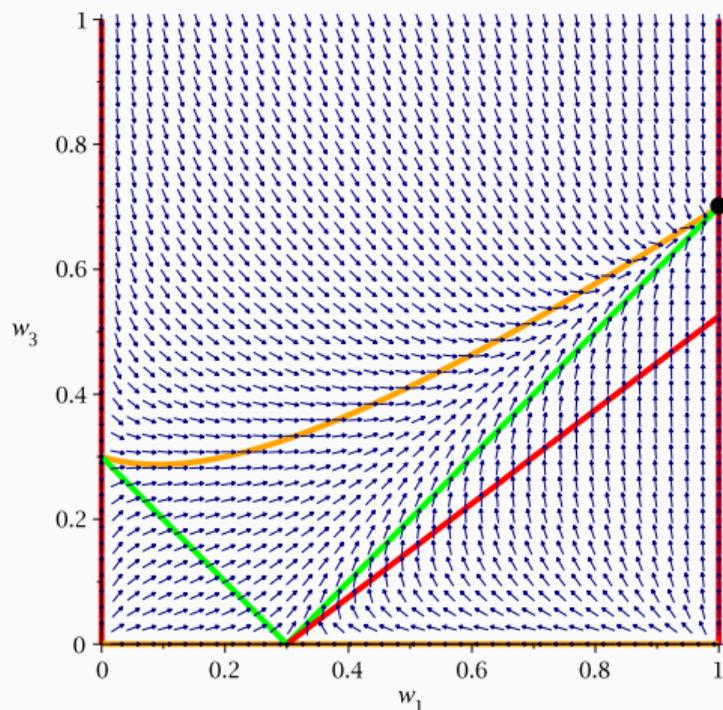


Figure 3: $l_1 = 2$, $l_2 = 6$ and $l_3 = 3$ (case $l_1 + l_3 < l_2$).
 $\left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n}\right) \rightarrow (1, \alpha_2)$

Lemma

- $\liminf_{n \rightarrow \infty} \frac{N_1(n)}{n} \geq \alpha_1$
- if $l_3 < l_1 + l_2$, $\exists c > 0$:

$$\liminf_{n \rightarrow \infty} \frac{N_3(n)}{n} \geq c$$

- if $l_2 < l_1 + l_3$, $\exists c' < 1$:

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Conclusion in the different cases

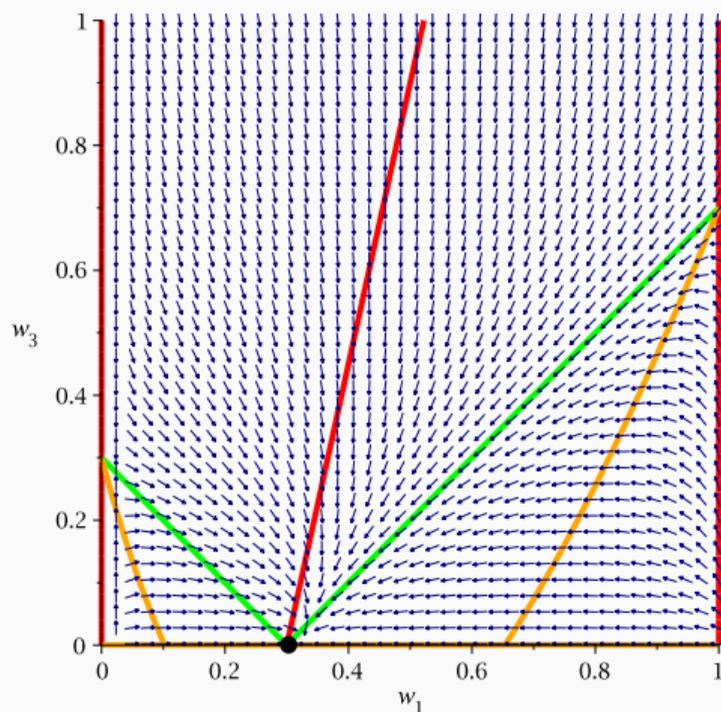


Figure 3: $l_1 = 2$, $l_2 = 4$ and $l_3 = 9$ (case $l_1 + l_2 < l_3$).
 $\left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n}\right) \rightarrow (\alpha_1, 0)$

Lemma

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Conclusion in the different cases

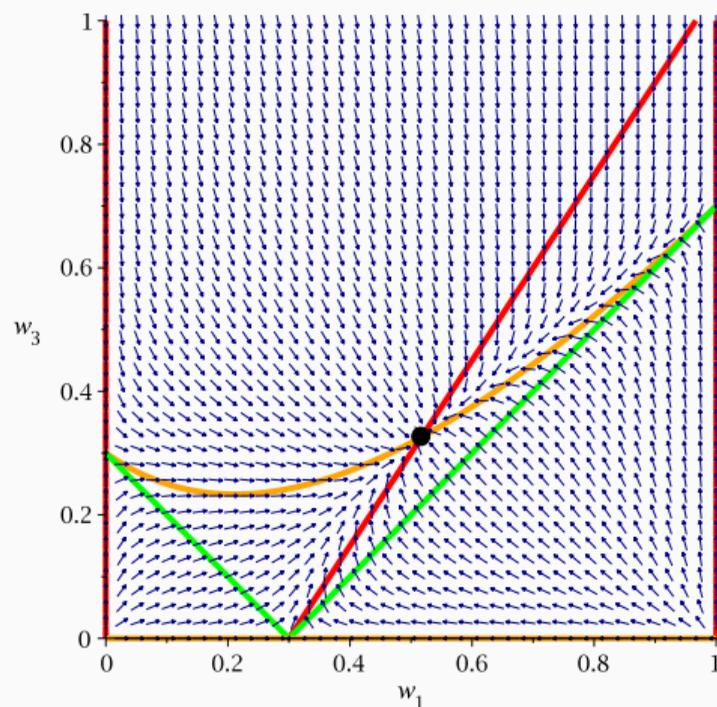


Figure 3: $l_1 = 2$, $l_2 = 4$ and $l_3 = 3$ (case $l_1 + l_3 \geq l_2$ and $l_1 + l_2 \geq l_3$).
 $\left(\frac{N_1(n)}{n}, \frac{N_3(n)}{n}\right) \rightarrow (\beta_1, \beta_3)$

Lemma

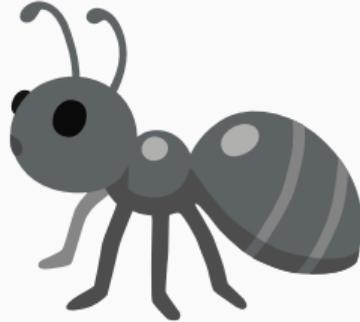
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Thank you !



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