

MR4543721 05C81 05A20 60C05 60J10

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Log-concavity in planar random walks. (English summary)

Combinatorica **42** (2022), *suppl. 1*, 1011–1026.

The authors study a certain exit probability of a nearest neighbor lattice walk in \mathbb{Z}^2 from a prescribed simply connected planar region.

The following is an abridged formulation of the discretized version of their result. Let $\Gamma \subseteq \mathbb{Z}^2$ be a simply connected planar region whose boundary is determined by two disjoint line segments, namely α and β (viewed as perpendicular to the x -axis), whose ends are connected through two disjoint x -monotone curves. Let $\{X_n\}_{n \in \mathbb{Z}_{\geq 0}}$ denote a nearest neighbor random walk over \mathbb{Z}^2 starting somewhere on α . The authors prove that

$$\Pr[X_T = (m, k)]$$

is log-concave, where T denotes the first time the walk reaches β .

The proof techniques used in this article are riveting.

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Note: This list reflects references listed in the original paper as accurately as possible with no attempt to correct errors.