Random walk in a stratified independent random environment

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Abstract
We study Markov chains on a lattice in a codimension-one stratified independent random environment, exploiting results established in [2]. The random walk is first shown to be transient in dimension at least three. Focusing on dimension two, we provide sharp sufficient conditions for both recurrence and transience. The critical scale of the local drift in the direction of the stratification corresponding to the frontier between the two regimes is shown to be very small.

1 Introduction

A very first and important question concerning the asymptotic behaviour of a Markov chain on a lattice in inhomogeneous environment is the question of its recurrence/transience. We consider in the present paper the situation where the environment is stratified, continuing the line of research initiated by Matheron and de Marsily [13] in the early 1980’. Such a model of random motion was initially motivated by hydrology and the diffusion of pollutants in the ground. The latter is porous and stratified for geologic reasons, with some heterogeneity among the strata. In 2003, a simplified discrete version was introduced by Campanino and Petritis [3], principally inspired by physical considerations about the study of discrete gauge theories.

Let us detail the model studied in [2], an extension of the one originally introduced in [3]. Fixing \( d \geq 1 \), we consider a Markov chain \((S_n)_{n \geq 0}\) in \( \mathbb{Z}^d \times \mathbb{Z} \), with \( S_0 = 0 \). Quantities relative to the first (resp. second) coordinate in \( \mathbb{Z}^d \) (resp. \( \mathbb{Z} \)) are declared “horizontal” (resp. “vertical”).

In this article, we assume that the transition laws only depend on the vertical coordinate, i.e. are constant on each affine hyperplane \( \mathbb{Z}^d \times \{n\}, n \in \mathbb{Z} \).

Write \( B_d(a,r) \) for the Euclidean ball in \( \mathbb{Z}^d \) of center \( a \) and radius \( r \). Any \( x \in \mathbb{Z}^d \) is written in column, with transpose \( x^t \). For each vertical \( n \in \mathbb{Z} \), suppose to be given positive reals \( p_n, q_n, r_n \), with \( p_n + q_n + r_n = 1 \), and a probability measure \( \mu_n \) with support in \( \mathbb{Z}^d \), satisfying :

**Hypothesis 1.1** Let \( d \geq 1 \). There exists \( \eta > 0 \) such that for all vertical \( n \in \mathbb{Z} : 
- \min\{p_n, q_n, r_n\} \geq \eta,
- \text{Supp}(\mu_n) \subset B_d(0,1/\eta),
- the spectrum of the real symmetric matrix \( \sum_{k \in \mathbb{Z}^d} kk^t \mu_n(k) \) is included in \([\eta, +\infty)\). When \( d = 1 \), this condition is replaced by \( \mu_n(0) \leq 1 - \eta \).

In [2], there was a priori no link between the strata. The second condition was replaced by a weaker one (a uniform in \( n \) moment condition), but for the sake of simplicity, we restrict here to the above setting. The transition laws are now defined, for all \( (m, n) \in \mathbb{Z}^d \times \mathbb{Z} \), by :

\[
(m, n) \xrightarrow{p_n} (m, n + 1), \quad (m, n) \xrightarrow{q_n} (m, n - 1), \quad (m, n) \xrightarrow{r_n \mu_n(k)} (m + k, n).
\]

With a picture:

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The vertically flat model corresponds to the symmetry assumption $p_n = q_n$, $n \in \mathbb{Z}$. The expectation of $\mu_n$, or “local horizontal drift along the stratum $n \in \mathbb{Z}$”, is defined as $\varepsilon_n := \sum_{k \in \mathbb{Z}} k \mu_n(k)$. Let us now present former results concerning recurrence/transience for this model.

Considering first the vertically flat case, the Campanino-Petritis model [3] consists in taking $d = 1$, with $p_n = q_n = r_n = 1/3$ and $\mu_n = \delta_{\alpha_n}$, fixing some $(\alpha_n)_{n \in \mathbb{Z}} \in \{\pm 1\}^\mathbb{Z}$ and where $\delta_x$ is Dirac measure at $x$. It is shown in [3] that the random walk is recurrent when $\alpha_n = (-1)^n$ and transient when $\alpha_n = 1_{n \geq 1} - 1_{n \leq 0}$ or when $(\alpha_n)$ are typical realizations of independent and identically distributed (i.i.d. for the sequel) random variables with $\mathbb{P}(\alpha_n = \pm 1) = 1/2$. Many works followed, close to this setting. Guillotin-Plantard and Le Ny [9] have shown transience results when the $(\alpha_n)$ are independent with marginals described by some dynamical system. Pene [15] proved transience when the $(\alpha_n)$ are stationary, under a decorrelation condition. Castell, Guillotin-Plantard, Pene and Schapira [5] quantified transience when the $(\alpha_n)$ are i.i.d., studying the tail of the annealed return time to 0. Still under the condition $p_n = q_n$, $n \in \mathbb{Z}$, Devulder and Pene [7] consider an extension of the model in [3] and establish transience when the $(r_n)$ are i.i.d. non-constant and $\mu_n = \delta_{\alpha_n}$, with arbitrary $(\alpha_n)$. In [4], Campanino and Petritis, still considering their initial model, study a random perturbation of a periodic $(\alpha_n)$.

In [1] (Theorem 1.2), for the general vertically flat case with $d = 1$, a complete recurrence criterion was given. In this situation, the asymptotics of the random walk is governed by a cocycle related to the local horizontal drift, namely $(r_0 \varepsilon_0/p_0 + \cdots + r_{n-1}\varepsilon_{n-1}/p_{n-1})$ when $n \geq 1$, and more precisely by the properties of a two-variables function $\Phi(a, b)$, for vertical $a < b$, built with this cocycle. The latter function measures horizontal dispersion between vertical levels $a$ and $b$. The form of the criterion in [1], a priori a little abstract, in fact directly comes from the computation of a Poisson kernel in a half-plane. Such a kernel appears in the recurrence criterion for i.i.d. random walks on $\mathbb{Z}^d$ (see Spitzer [19] or Ornstein [14]), an essential ingredient in the proof in [1]. The quantity deciding for the recurrence/transience of $(S_n)$ quantifies some “capacity of dispersion to infinity” of the environment. It is interesting to notice that it involves the level lines of the function $\Phi(a, b)$ and some notion of curvature at infinity of these lines. A priori a geometric point of view of the recurrence criterion has to be developed.

Still for the general vertically flat model when $d = 1$, after the principal result of [1], some (little) extra work is required to treat concrete examples. This was done at the end of [1], giving rather fine recurrent quasi-periodic examples ([1], Prop. 1.5; cf also [2], Prop. 7.1). It is also shown that in this family of models, simple random walk in the plane is in some sense the most recurrent one and, as is well known it is hardly recurrent. For instance a growth condition like $(\log n)^{1+\delta}$ on $(r_0 \varepsilon_0/p_0 + \cdots + r_{n-1}\varepsilon_{n-1}/p_{n-1})$ is sufficient for transience. This explains to some extent the prevalence of transience results in the literature.

In order to try to enlarge the recurrence domain, it is natural to focus on the general model introduced above. A recurrence criterion was shown in [2] (Theorem 2.4) with exactly the same form as in [1], coming from a Poisson kernel. The function $\Phi(a, b)$, defined below, is just a little more complicated. The criterion highlights that the environment (i.e. the set of transition laws) defines a new metricization of $\mathbb{Z}^{d+1}$. The random walk $(S_n)$ has some kind of “product structure” and a key observation (appearing in [3]), following from the invariance of the environment under horizontal translations, is that restricting $(S_n)$ to vertical jumps, the vertical components form a Markov chain. This is not true in general for an inhomogeneous Markov chain, when the environment is not stratified. We call this Markov chain the “vertical random walk”. Its transition laws on $\mathbb{Z}$ are:

$$n \xrightarrow{p_n/(p_n+q_n)} n+1, \quad n \xrightarrow{q_n/(p_n+q_n)} n-1.$$
In the vertically flat case, this is simple random walk on \( \mathbb{Z} \), but for the general model it can be an arbitrary nearest-neighbour random walk on \( \mathbb{Z} \). For instance it can be chosen positive recurrent. In this case, \( (S_n) \) is strongly pushed towards \( \mathbb{Z}^d \times \{0\} \) and in fact behaves as if it were in \( \mathbb{Z}^d \); see section 7.3 on the “half-pipe” in [2]. Several examples of recurrent and transient random walks were given in [2], in dimensions both 2 and 3 \( (d = 1 \text{ or } 2) \). In dimension \( d \geq 4 \) \( (d \geq 3) \), the random walk is always transient.

The purpose of the present article is to extend the applications of [2], studying in detail the general model in the important case when the stratifications of the environment are random and independent, with a quenched point of view. On such a model, mention a result by Kochler in his doctoral thesis [12], concerning the case when \( \varepsilon \) are independent, with a quenched point of view. On such a model, mention a result by Kochler in his doctoral thesis [12], concerning the case when the stratifications of the environment are random and independent. Transience is established, after a long and delicate analysis (80 pages) of the Brownian path. Our goal is to recover such a result and to try to touch the frontier between recurrence and transience for the present model. The results probably have some flavour of what should happen for more general models of random walks in independent environments.

\section{Independent setting, notations and results}

We first recall the situation in the independent setting, including the vertically flat case. For the rest of the article, we assume that \( (p_n, q_n, r_n)_{n \in \mathbb{Z}} \) are random variables such that \( (p_n/q_n)_{n \in \mathbb{Z}} \) are i.i.d., with arbitrary or random \( \mu_n \), verifying Hypothesis 1.1, a.-s.. Recall that \( \varepsilon_n = \sum_{k \in \mathbb{Z}} k \mu_n(k) \).

In the sequel, randomness is always for the environment. We never enter the mechanism of the random walk itself.

**Proposition 2.1**

If either \( d \geq 2 \) or \( \mathbb{E}(\log(p_0/q_0)) \neq 0 \), then for a.-e. realization, \( (S_n) \) is transient.

It is classical that the condition \( \mathbb{E}(\log(p_0/q_0)) \neq 0 \) implies that the vertical random walk is transient; see Solomon [18]. This hence implies the transience of \( (S_n) \). For \( d \geq 3 \), as said above, this is a general result ([2], Prop. 2.5, 1(i)). The remaining case \( d = 2 \) with \( \mathbb{E}(\log(p_0/q_0)) = 0 \), which includes the case when \( p_0 = q_0 \), a.-s., will be proved in section 3.2. Recall here in passing the related conjecture that any random walk in i.i.d. random environment in \( \mathbb{Z}^d \) is transient, supposing ellipticity conditions on the data; see Kalikow [11] and Sabot [16].

From now on, \( d = 1 \) and \( \mathbb{E}(\log(p_0/q_0)) = 0 \). When \( p_0/q_0 = 1 \), a.-s., (notice then that \( r_n = 1 - 2p_n \)) i.e. for the vertically flat case, by [1] Prop. 1.4 i), then \( (S_n) \) is recurrent whenever:

\[
\sum_{-n \leq k \leq 0} r_k \varepsilon_k/p_k + \sum_{0 \leq k \leq n} r_k \varepsilon_k/p_k = O((\log n)^{1/2}).
\]

In the other direction, if the \( (r_n \varepsilon_n/p_n) \) are independent random variables, with for some \( \delta > 0 \):

\[
\liminf \frac{1}{N} \sum_{n=1}^{N} \mathbb{P} \left( \sum_{0 \leq k \leq n} r_k \varepsilon_k/p_k \geq (\log n)^{1+\delta} \right) > 0,
\]

then, for a.-e. realization, \( (S_n) \) is transient; cf [1] Prop. 1.6. This is an extension in the elliptic setting of former results of [3] and [7]. When the \( (r_n \varepsilon_n/p_n) \) are independent, the critical growth for \( \sum_{0 \leq k < n} r_k \varepsilon_k/p_k \) with respect to recurrence/transience is expected to be \( \log n \), thus somehow corresponding to \( \varepsilon_n \) having order \( 1/n \).

We turn next to the case when \( \mathbb{P}(p_0/q_0 = 1) < 1 \). The vertical random walk is now Sinai’s random walk [17], very different from simple random walk and with a typical scale of \( (\log n)^2 \) at time \( n \). We need to introduce some notations, the first ones concerning the exponential of the traditional potential governing the behaviour of Sinai’s random walk.
Definition 2.2
Set $a_n = q_n/p_n$, $n \in \mathbb{Z}$, and:

$$
\rho_n = \begin{cases} 
a_1 \cdots a_n, & n \geq 1, \\
1, & n = 0, \\
(a_{n+1} \cdots a_0)^{-1} & n \leq -1.
\end{cases}
$$

For $n \geq 0$, introduce the quantities:

$$
v_+(n) = \sum_{0 \leq k \leq n} \rho_k \text{ and } v_-(n) = a_0 \sum_{-n-1 \leq k \leq -1} \rho_k.
$$

In the same way, let for $n \geq 0$:

$$
w_+(n) = \sum_{0 \leq k \leq n} 1/\rho_k \text{ and } w_-(n) = (1/a_0) \sum_{-n-1 \leq k \leq -1} 1/\rho_k.
$$

Notice for the sequel that $\rho_{n+1}/\rho_n = a_{n+1} \in [n, 1/n]$. If $E(\log(p_0/q_0)) = 0$, then almost-surely, $v_+(n)$ and $v_-(n)$ increasingly tend to $+\infty$, as $n \to +\infty$. Indeed, $\log \rho_n$ is an i.i.d. random walk with integrable and centered step, hence is recurrent, so $\rho_n$ does not go to 0.

We also require notations for functions having comparable orders and for inverse functions. Let us first set $\mathbb{N} = \{0, 1, \cdots \}$.

Definition 2.3
i) Let $f, g : \mathbb{N} \to \mathbb{R}_+$. We write $f \asymp g$ or $f(n) \asymp g(n)$ if there exists $C > 0$ so that for large $n$, $(1/C)f(n) \leq g(n) \leq Cf(n)$. Set $g \preceq f$ or $g(n) \preceq f(n)$ if $g(n) \leq Cf(n)$ for large $n$.

ii) Let $f : \mathbb{N} \to \mathbb{R}_+$ be increasing with $\lim f(n) = +\infty$. For large $x \in \mathbb{R}_+$, let:

$$
f^{-1}(x) = \max\{n \in \mathbb{N} \mid f(n) \leq x\},
$$

convening that $\max \emptyset = 0$. Notice that $f(f^{-1}(x)) \leq x < f(f^{-1}(x) + 1)$, for large $x \in \mathbb{R}_+$. Also $f^{-1}(f(n)) = n$, for large $n \in \mathbb{N}$.

The average horizontal macrodispersion of the environment is described by the following functions, introduced in [2].

Definition 2.4
i) The structure function, depending only on the vertical, is defined for $n \geq 0$ by:

$$
\Phi_{str}(n) = \left( \sum_{-n^{-1}(m) \leq k \leq n^{-1}(m)} \frac{1}{\rho_k} \right)^{1/2}.
$$

2) For $d = 1$ and $m, n \geq 0$, introduce:

$$
\Phi(-m, n) = \left( \sum_{-n^{-1}(m) \leq k \leq n^{-1}(n)} \rho_k \rho_t \left[ \frac{1}{\rho_k^2} + \frac{1}{\rho_t^2} + \left( \sum_{s=k}^{t} \frac{r_s \varepsilon_s}{p_s \rho_s} \right)^2 \right] \right)^{1/2}.
$$

For $n \geq 0$, set:

$$
\Phi(n) = \Phi(-n, n) \text{ and } \Phi_+(n) = \sqrt{\Phi^2(-n, 0) + \Phi^2(0, n)}.
$$

3) For $d = 1$ and $n \geq 0$, set:

$$
C(n) = \sum_{-n^{-1}(m) \leq k \leq n^{-1}(m)} \frac{\varepsilon_k}{\rho_k}.
$$
We are now in position for stating the main result of this paper in the remaining situation when \( d = 1 \), \( \mathbb{E}(\log(p_0/q_0)) = 0 \) and \( \mathbb{P}(p_0/q_0 = 1) < 1 \).

**Theorem 2.5**

Let \( d = 1 \), with \( \mathbb{E}(\log(p_0/q_0)) = 0 \) and \( \mathbb{P}(p_0/q_0 = 1) < 1 \).

i) For a.-e. realization, \((S_n)\) is recurrent, whenever \((\mu_n)_{n \in \mathbb{Z}}\) is a deterministic sequence verifying:

\[
\sum_{n \in \mathbb{Z}} \frac{\varepsilon_n}{\rho_n} < +\infty.
\]

(1)

This condition holds if for some \( \delta > 0 \), \( \varepsilon_n = O(\exp(-|n|^{1/2+\delta})) \), as \( |n| \to +\infty \).

ii) For a.-e. realization, \((S_n)\) is transient, whenever \((\mu_n)_{n \in \mathbb{Z}}\) is a deterministic sequence verifying \( \varepsilon_n \geq 0 \) for large \( n \in \mathbb{Z} \), with :

\[
\sum_{n \in \mathbb{Z}} \frac{\varepsilon_n}{\rho_n} = +\infty \quad \text{and} \quad \sum_{n \geq N_0} \frac{1}{nC(n)} < +\infty,
\]

where \( N_0 \geq 0 \) is such that \( C(n) > 0 \), for \( n \geq N_0 \). These conditions hold if for some \( \delta > 0 \) and for large enough \( n \in \mathbb{Z} \), \( \varepsilon_n \geq \exp(-|n|^{1/2-\delta}) \).

iii) Let the \((\varepsilon_n)_{n \in \mathbb{Z}}\) be independent random variables, independent from the \((\rho_n, q_n, r_n)_{n \in \mathbb{Z}}\), such that there exists \( 1/2 > \delta > 0 \), so that for large \( n \in \mathbb{N} \), the support of \( \varepsilon_n \) is a finite set \( \{\alpha_{i,n}\}_{1 \leq i \leq L_n} \subset [-1/\eta,1/\eta] \), with \( L_n \geq 2 \), verifying for all \( 1 \leq i \neq j \leq L_n \):

\[
|\alpha_{i,n} - \alpha_{j,n}| \geq \exp(-n^{1/2-\delta}) \quad \text{and} \quad \mathbb{P}(|\varepsilon_n - \alpha_{i,n}| \geq n^{-\delta/5}) > 0.
\]

Then for a.-e. realization, \((S_n)\) is transient.

**Remark.** — In i), the condition \( \sum_{n \in \mathbb{Z}} |\varepsilon_n|/\rho_n < +\infty \) for recurrence can be interpreted as a condition of “finite dispersion to infinity”. It is of different nature than \( \sum_{n \in \mathbb{Z}} 1/\rho_n < +\infty \), of “finite channel capacity”, defining the half-pipe of [2] (section 7.3). This last condition, not true here (as \( \rho_n \) does not go to 0, as \( |n| \to +\infty \)), implied that \((S_n)\) is transient if and only if :

\[
\sum_{s \in \mathbb{Z}} r_s \varepsilon_s/p_s \rho_s \neq 0.
\]

(4)

Cf [2], Prop. 7.4, when \( d = 1 \). In the present situation, assuming \( \sum_{n \in \mathbb{Z}} |\varepsilon_n|/\rho_n < +\infty \), then for any value of \( \sum_{s \in \mathbb{Z}} r_s \varepsilon_s/p_s \rho_s \), the random walk is recurrent.

**Remark.** — Concerning iii), the conditions easily cover the situation considered in [12], where \( \mathbb{P}(\mu_n = \delta_1) = \mathbb{P}(\mu_n = \delta_{-1}) = 1/2 \) and \( r_n/\rho_n = c \). When \( \mathbb{P}(p_0 = q_0) < 1 \), the rough critical scale for \( \varepsilon_n \) with respect to recurrence/transience is \( \exp(-|n|^{1/2}) \), hence much smaller than for the vertically flat case. Remembering that the vertical random walk is Sinai’s random walk, the intuition for this is easy. Indeed, the landscape for \((S_n)\) somehow looks like a succession of horizontally invariant canyons, with transversal profile described by the potential of the vertical random walk. Then \((S_n)\) stays confined for a long time at the bottom of the canyons. Just a little bit of horizontal flow is enough to make the random walk transient. The previous theorem quantifies this.

### 3 Proof of the results

#### 3.1 Preliminary remarks

1) **Comparison of \( \Phi_{str}, \Phi_+ \) and \( \Phi \).** One has \( \Phi_{str} \leq \Phi_+ \leq \Phi \) and more precisely :

\[
\Phi_+(n) \geq \Phi_{str}(n) + \left( \sum_{-v_{-1}^{-1}(n) \leq k \leq 0 \text{ or } 0 \leq k \leq v_{-1}^{-1}(n)} \rho_k \rho_0 \left( \sum_{s=k}^{\ell} r_s \rho_s \right)^2 \right)^{1/2}.
\]

(5)

as well as:

\[ \Phi(n) = \Phi_{str}(n) + \left( \sum_{-v^{-1}(n) \leq k \leq v^{-1}(n)} \rho_k \rho_\ell \left( \sum_{s=k}^\ell \frac{r_s \xi_s}{p_s \rho_s} \right)^2 \right)^{1/2}. \] (6)

Indeed, observe first that for \( n \geq 0 \):

\[ \sum_{0 \leq k \leq \ell \leq v^{-1}(n)} \rho_k \rho_\ell \left( 1/\rho_k^2 + 1/\rho_\ell^2 \right) = \sum_{0 \leq k \leq \ell \leq v^{-1}(n)} (\rho_k / \rho_\ell + \rho_\ell / \rho_k) \]

\[ \simeq \sum_{0 \leq k \leq v^{-1}(n)} \rho_k \sum_{0 \leq \ell \leq v^{-1}(n)} 1/\rho_\ell. \]

Observe that \( \sum_{0 \leq k \leq v^{-1}(n)} \rho_k = \nu_+(v^{-1}(n)) \leq n \) and:

\[ n \leq \nu_+(v^{-1}(n) + 1) = \nu_+(v^{-1}(n)) + \nu(v^{-1}(n) + 1) \]

\[ \leq (1 + 1/\eta) \nu_+(v^{-1}(n)) \leq (1 + 1/\eta)n. \]

Hence \( \nu_+(v^{-1}(n)) \equiv n \) and we obtain:

\[ \sum_{0 \leq k \leq \ell \leq v^{-1}(n)} \rho_k \rho_\ell \left( 1/\rho_k^2 + 1/\rho_\ell^2 \right) \simeq n \sum_{0 \leq k \leq v^{-1}(n)} 1/\rho_k. \]

Proceeding in the same way for \( \sum_{-v^{-1}(n) \leq k \leq \ell \leq 0} \) and summing, we get:

\[ \sum_{-v^{-1}(n) \leq k \leq 0 \text{ or } 0 \leq k \leq v^{-1}(n)} \rho_k \rho_\ell \left( 1/\rho_k^2 + 1/\rho_\ell^2 \right) \simeq n \sum_{-v^{-1}(n) \leq k \leq v^{-1}(n)} 1/\rho_k = \Phi^2_{str}(n). \]

This furnishes (5). In a very similar fashion:

\[ \sum_{-v^{-1}(n) \leq k \leq \ell \leq v^{-1}(n)} \rho_k \rho_\ell \left( 1/\rho_k^2 + 1/\rho_\ell^2 \right) \simeq \sum_{-v^{-1}(n) \leq k \leq v^{-1}(n)} \rho_k \sum_{0 \leq \ell \leq v^{-1}(n)} 1/\rho_\ell \]

\[ \simeq n \sum_{-v^{-1}(n) \leq \ell \leq v^{-1}(n)} 1/\rho_\ell \simeq \Phi^2_{str}(n). \]

This leads to (6).

2) The functions \( \Phi_{str}^{-1}, \Phi^{-1} \) and \( \Phi^{-1} \) check dominated variation. This property, coming from the structure of the main result in [2] (Theorem 2.4), considerably simplifies the study of the convergence of series. Recall that a non-decreasing function \( f : \mathbb{R}_+ \rightarrow \mathbb{R}_+ \) satisfies dominated variation if there exists a constant \( C > 0 \) so that for large \( x > 0 \):

\[ f(2x) \leq Cf(x). \] (7)

This directly implies that for any \( A > 0 \), for \( x > 0 \) large enough, \( f(Ax) \simeq f(x) \). Dominated variation is obvious for \( \Phi_{str}^{-1} \), because \( \Phi_{str}(n) = \sqrt{n} \psi(n) \), with some non-decreasing \( \psi \). This is a little less clear for \( \Phi^{-1} \) and \( \Phi^{-1} \) and is shown in Lemma 6.2 in [2] (with the notations of [2], \( \Phi = G_u \) and \( \Phi = G_{u,+} \), with \( u = 1 \) when \( d = 1 \); the functions \( G_u \) and \( G_{u,+} \) are defined in Definition 6.1 and the involved \( T_k(u) \) appears in Definition 5.1; also in the present situation \( \eta_k \equiv r_k \xi_k/p_k \). Notice on the contrary that, although well-defined, the function \( v_+^{-1}(n) \) does not always check dominated variation in the non vertically flat case.
3.2 Proof of Proposition 2.1.

As explained after the statement of the proposition, it remains to check transience when \( d = 2 \) and \( \mathbb{E} \log(p_0/q_0) = 0 \). Using [2, Prop. 2.5 1)ii), it is enough to verify that for some \( \delta > 0 \):

\[
\Phi_{\text{str}}(n) \geq \sqrt{n} (\log n)^{1/2 + \delta}.
\]

When \( \mathbb{P}(p_0 = q_0) = 1 \), we have \( \Phi_{\text{str}}(n) \geq n \), so remains the case when \( \mathbb{P}(p_0 = q_0) < 1 \). Notice that \( \text{Var}(\log(p_0/q_0)) > 0 \). We shall repeatedly use that if \( (Y_n)_{n \geq 1} \) is an i.i.d. sequence of non-constant random variables with \( \mathbb{E}(Y_i^2) < +\infty \) and \( \mathbb{E}(Y_1) = 0 \), then, a.s., for any \( \varepsilon > 0 \), for large \( n \):

\[
n^{1/2 - \varepsilon} \leq \max_{1 \leq k \leq n} (Y_1 + \cdots + Y_k) \leq n^{1/2 + \varepsilon}.
\]

This may be seen for example as a consequence of classical results relative to the law of the Iterated Logarithm; see Chung [6], chap. 7 for instance.

As explained after the statement of the proposition, it remains to check transience when \( \Phi \) is dominated variation for \( \Phi \). We shall also use that \( \Phi \) is defined such that \( \Phi = \Phi_{\text{str}} \) when \( \Phi_{\text{str}} \) is defined.

Consider point \( i \) and \( (\varepsilon_n)_{n \in \mathbb{Z}} \) verifying (1). Observe first that this condition holds if \( \varepsilon_n = O(\exp(-|n|^{1/2 + \delta})) \), \( \delta > 0 \). Indeed, using (9), \( \varepsilon_n/\rho_n = O(\exp(-|n|^{1/2 + \delta/2})) \) in this case.

Now, condition (1) implies that \( \sum_{n=0}^k (r_s \varepsilon_s)/(p_s \rho_s) \) is bounded in \( (k, l), k \leq l, \) since \( \eta \leq r_s/p_s \leq 1/\eta \). Using that (obtained as for getting (6)):

\[
\sum_{-v^{-1}(n) \leq \ell \leq v^{-1}(n)} \rho_k \rho_\ell \geq n^2,
\]

it then follows from (6) that \( \Phi^2(n) \leq \Phi_{\text{str}}^2(n) + n^2 \) and so \( \Phi(n) \leq \Phi_{\text{str}}(n) + n \). As a result, because \( \Phi^{-1}, \Phi_{\text{str}}^{-1} \) and \( n \mapsto n \) check dominated variation:

\[
\Phi^{-1}(n) \geq \min\{\Phi_{\text{str}}^{-1}(n), n\}.
\]

We shall also use that \( \Phi_{-1}(n) \leq \Phi_{\text{str}}^{-1}(n) \), coming from the general relation \( \Phi_{+}(n) \geq \Phi_{\text{str}}(n) \) and dominated variation for \( \Phi_{+}^{-1} \) and \( \Phi_{\text{str}}^{-1} \).

In view of [2], Theorem 2.4, the recurrence of \( (S_n) \) is equivalent to:

\[
\sum_{n \geq 1} \frac{1}{n^2} \left( \Phi^{-1}(n) \right)^2 = +\infty.
\]

Given the previous remarks, it is sufficient to show the divergence of:

\[
\sum_{n \geq 1} \frac{1}{n^2} \Phi^{-1}(n) = +\infty.
\]
Using independence and the second Borel-Cantelli lemma, almost-surely the event appearing in infinitely often, with the same
Proof of the lemma : We prove below that the general term in the above series does not go to 0.

Splitting the sum according to the intervals \([K^n, K^{n+1}], n \geq 1\), and using that \(\Phi^{-1}_{str}\) verifies dominated variation, the previous condition is equivalent to checking that:

\[
\sum_{n \geq 1} \min \left\{ \frac{\Phi^{-1}_{str}(K^n)}{K^n}, \frac{K^n}{\Phi^{-1}_{str}(K^n)} \right\} = +\infty.
\] (12)

We prove below that the general term in the above series does not go to 0.

Lemma 3.1
Almost-surely, \(\limsup_{n \to +\infty} \frac{w_+(n)}{v_+(n)} = +\infty\) and \(\limsup_{n \to +\infty} \min \left\{ \frac{v_+(n)}{w_+(n)}, \frac{v_-(n)}{v_+(n)}, \frac{w_+(n)}{w_-(n)} \right\} = +\infty\).

Proof of the lemma : Let us consider the second point. Fix an increasing sequence \((k_n)\) with \(k_n/k_{n-1}^2 \to +\infty\). For \(n \in \mathbb{Z}\), let \(R_n = \log p_0\). Let:

\[
U_n = \max_{k \in [-k_{n-1}, -k_n]} (R_k - R_{k_{n-1}}), \quad V_n = \max_{k \in [k_{n-1}, k_n]} (R_k - R_{k_{n-1}}).
\]

In the same way, introduce:

\[
W_n = \min_{k \in [-k_{n-1}, k_n]} (R_k - R_{k_{n-1}}), \quad X_n = \min_{k \in [k_{n-1}, -k_n]} (R_k - R_{k_{n-1}}).
\]

Let \(\sigma > 0\) be such that \(\sigma^2 = \text{Var}(\log(q_0/p_0))\). Let \(c = 2 + 2\log(1/\eta)\) and notice that \(|R_k| \leq c|k|, k \in \mathbb{Z}\). Using functional convergence to standard Brownian motion \((B_t)_{t \in [-1,1]}\):

\[
P \left( \frac{U_n}{\sigma \sqrt{k_n - k_{n-1}}} \geq 1 + \frac{V_n}{\sigma \sqrt{k_n - k_{n-1}}} \geq 2 - \frac{W_n}{\sigma \sqrt{k_n - k_{n-1}}} \geq 3 - \frac{X_n}{\sigma \sqrt{k_n - k_{n-1}}} \right) \to_{n \to +\infty} P \left( \max_{t \in [-1,0]} B_t \geq 1 + \max_{t \in [0,1]} B_t \geq 2 - \min_{t \in [0,1]} B_t \geq 3 - \min_{t \in [-1,0]} B_t \right) =: \alpha > 0.
\]

Using independence and the second Borel-Cantelli lemma, almost-surely the event appearing in the first probability is realized for infinitely many \(n\). For such a \(n\), we have:

\[
v_+(k_n) \geq \exp(-ck_{n-1} + \max_{k \in [k_{n-1}, k_n]} (R_k - R_{k_{n-1}})) \geq \exp(-ck_{n-1} + \sigma \sqrt{k_n - k_{n-1}} - \min_{k \in [k_{n-1}, k_n]} (R_k - R_{k_{n-1}})) \geq \exp(-3c k_{n-1} + \sigma \sqrt{k_n - k_{n-1}} - \min_{k \in [1,k_n]} R_k) \geq \frac{w_+(k_n)}{k_n} \exp(-3c k_{n-1} + \sigma \sqrt{k_n - k_{n-1}}).
\]

If \(n\) is large, \(v_+(k_n)/w_+(k_n) \geq \exp(\sigma \sqrt{k_n}/2)\), going to \(+\infty\). Similar lower bounds are proved, with the same \(n\), for \(v_-(k_n)/v_+(k_n)\) and \(w_+(k_n)/w_-(k_n)\). The first property stated in the lemma, namely \(\limsup_{n \to +\infty} w_+(n)/v_+(n) = +\infty\), is proved in a similar (simpler) way.

\(\Box\)

We complete the proof of \(i)\). Using the first point of the previous lemma, a.-s., for any \(A > 0\), infinitely often, \(w_+(n) \geq Av_+(n)\), i.e. \(w_+(v_+^{-1}(v_+(n))) \geq Av_+(n)\). Taking \(\ell \in \mathbb{N}\) so that \(\ell \leq v_+(n) < \ell + 1\), we obtain:

\[
\Phi_{str}(\ell+1) \geq \ell + 1/\sqrt{\ell} \geq \ell \sqrt{A}.
\]

8
3.4 Proof of Theorem 2.5

ii

For such a constant \( b \), we have

\[
\sum_{-n \leq k \leq 1} v_+(n) \geq \sum_{-n \leq k \leq 1} \frac{v_+(n)}{\rho_k} \geq \frac{v_+(n)}{a_0 w_-(n) + w_+(n)}
\]

Indeed, using (9), \( a.-s. \), for any \( u \in \mathbb{R} \), we have

\[
\exp(\log n) \geq v_+^{-1}(n) \geq (\log n)^{2+\varepsilon}. 
\]

Via again (9), \( a.-s. \), for any \( \varepsilon > 0 \), for \( n \) large enough:

\[
\min_{0 \leq k \leq v_+^{-1}(n)} \rho_k \leq \exp(-\log^{1-\varepsilon} n).
\]

Let \( u_n \) be the first point in \([0, v_+^{-1}(n)]\) realizing the minimum of \( \rho_k \) on this interval. Necessarily, \( u_n \to +\infty \). Hence, \( a.-s. \), \( \forall \varepsilon > 0 \), for large \( n \), using that \( u_n \leq v_+^{-1}(n) \leq (\log n)^{2+\varepsilon} \), we obtain:

\[
\varepsilon u_n / \rho u_n \geq \exp(-u_n^{1/2-\delta}) \exp(\log^{1-\varepsilon} n) \geq \exp(\log^{1-2\varepsilon} n).
\]

Hence, \( a.-s. \), \( \forall \varepsilon > 0 \), for large \( n \), \( C(n) \geq (1/2) \varepsilon u_n / \rho u_n \geq \exp(\log^{1-\varepsilon} n) \). Hence, \( a.-s. \), \( \forall \varepsilon > 0 \), for large \( n \), \( C(K^n) \geq \exp(n^{-1}) \), giving \( \sum_{n \geq N_1} 1/C(K^n) < +\infty \).

We now prove transience for \((S_n)\), assuming the conditions of Theorem 2.5 ii). Reformulating [2], Prop. 2.5 i), a sufficient condition for transience is \( \sum_{n \geq 1} 1/\Phi(n) < +\infty \) or \( \sum_{n \geq 1} K^n / \Phi(K^n) < +\infty \), as \( \Phi \) is increasing.

Let \( n_0 \geq 0 \) be such that \( \varepsilon_s \geq 0 \) whenever \( s \geq v_+^{-1}(n_0) \) or \( s \leq -v_+^{-1}(n_0) \). For large \( n \) and \( k \leq -v_+^{-1}(K^{n-1}) \) and \( \ell \geq V_+^{-1}(K^{n-1}) \), using also that \( \eta \leq r_s / p_s \leq 1/\eta \), we have:
On the other hand, because using that we obtain that for large \( n \)
\[
\sum \frac{r_s \varepsilon_s}{p_s \rho_s} \geq \sum_{s \leq \ell} \frac{r_s \varepsilon_s}{p_s \rho_s} \geq \sum_{s \leq \ell} \frac{r_s \varepsilon_s}{p_s \rho_s} \geq \sum_{s \leq \ell} \frac{r_s \varepsilon_s}{p_s \rho_s} + \sum_{s \leq \ell} \frac{r_s \varepsilon_s}{p_s \rho_s} \geq \frac{\eta}{2} \sum_{s \leq \ell} \varepsilon_s = (\eta/2) C(K^{n-1}) > 0.
\]
We obtain that for large \( n \geq 0 \):
\[
\Phi^2(K^n) \geq \sum_{-v^{-1}_s(K^n) \leq k < -v^{-1}_s(K^n-1)} \rho_k \rho_l \left( \sum_{k \leq s \leq \ell} \frac{r_s \varepsilon_s}{p_s \rho_s} \right)^2 \geq (C(K^{n-1}))^2 \sum_{-v^{-1}_s(K^n) \leq k < -v^{-1}_s(K^n-1)} \rho_k \rho_l.
\]
Next \( \sum_{k = v^{-1}_s(K^n-1)+1} v^{-1}_s(K^n) \rho_k = v_+(v^{-1}_s(K^n)) - v_+(v^{-1}_s(K^n-1)) \leq v_+(v^{-1}_s(K^n)) \leq K^n. \) Also:
\[
v_+(v^{-1}_s(K^n)) - v_+(v^{-1}_s(K^n-1)) \geq \frac{K^n}{1 + 1/\eta} - K^{n-1} \geq \frac{K^n}{2(1 + 1/\eta)},
\]
using that \( K > 2(1 + 1/\eta) \). In the same way:
\[
\sum_{-v^{-1}_s(K^n) \leq k < -v^{-1}_s(K^n-1)} \rho_k = (1/\eta) \left[ v_-(v^{-1}_s(K^n)) - v_-(v^{-1}_s(K^n-1)) \right] \leq \frac{1}{\eta} v_-(v^{-1}_s(K^n)) \leq \frac{K^n}{\eta}.
\]
On the other hand, because \( v_-(p) \geq v_-(p + 1)/(1 + 1/\eta) \), the left-hand side is:
\[
\geq \eta \left( \frac{v_-(v^{-1}_s(K^n) + 1)}{(1 + 1/\eta)^2} - K^{n-1} \right) \geq \eta \left( \frac{K^n}{(1 + 1/\eta)^2} - K^{n-1} \right) \geq \frac{K^n}{2(1 + 1/\eta)^2}.
\]
Consequently, \( \Phi(K^n) \geq K^n C(K^{n-1}) \). The hypothesis \( \sum_{n \geq N_1} 1/C(K^n) < +\infty \) therefore implies that \( \sum_{n \geq 1} K^n/\Phi(K^n) < +\infty \). This completes the proof of point \( ii \).

### 3.5 Proof of Theorem 2.5 \( iii \)

Here the \( (\varepsilon_n)_{n \in \mathbb{Z}} \) are independent random variables, independent from the \( (p_n, q_n, r_n)_{n \in \mathbb{Z}} \), under the conditions of point \( iii \) of the theorem.

First of all, as for getting (13) and (14) for instance:
\[
\sum_{v^{-1}_s(K^n-1) \leq k \leq v^{-1}_s(K^n)} \rho_k \geq \frac{K^n}{1 + 1/\eta} \quad \text{and} \quad \sum_{-v^{-1}_s(K^n) \leq k < -v^{-1}_s(K^n-1)} \rho_k \geq \frac{K^n}{2(1 + 1/\eta)^2}.
\]
In order to control the proportion of \((k, l)\) in the definition of \(\Phi(K^n)\) such that \(\sum_{k \leq s \leq l} (r_s \varepsilon_s / (p_s \rho_k))\) is large, we introduce the following probability measure on \(\mathbb{Z}^2\):

\[
\nu_n = \frac{1}{Z_n} \sum_{-v^{-1}(K^n) \leq k \leq -1, v^{-1}(K^{n-1}) < l \leq v^{-1}(K^n)} \rho_k \rho_l \delta(k, l),
\]

where the normalizing constant \(Z_n\) thus verifies \(Z_n \approx K^{2n}\).

It follows from (9) that, a.-s., for all \(\varepsilon > 0\), for large \(n\), \((\log n)^{2-\varepsilon} \leq v^{-1}_n(n) \leq (\log n)^{2+\varepsilon}\). Hence, a.-s., for all \(\varepsilon > 0\), for large \(n\), \(n^{2-\varepsilon} \leq v^{-1}_n(K^n) \leq n^{2+\varepsilon}\). Let now \(u_n \in [0, v^{-1}_n(K^{n-1})]\) be the first minimum of \(\rho_k\) on this interval. Then, from (9), a.-s., \(\forall \varepsilon > 0\), \(\forall \varepsilon' > 0\):

\[
\exp(u^{1/2+\varepsilon}) \geq \max_{0 \leq k \leq u_n} \rho_k \geq \frac{1}{\rho_{u_n}} \geq \exp(n^{1-\varepsilon}).
\]

Hence, a.-s., \(\forall \varepsilon > 0\), for large \(n\), \(n^{2+\varepsilon} \geq v^{-1}_n(K^{n-1}) \geq u_n \geq n^{-\varepsilon}\).

Let \(\delta / 2 > \gamma > 2\delta / 5\). We next assume that \(\gamma > (2 + \varepsilon)(1/2 - \delta) \leq 1 - 3\varepsilon\) and \((2 + \varepsilon)\delta / 5 < \gamma < \delta / 2\).

Recall that, a.-s., \(\varepsilon_n \in [-1/\eta, 1/\eta]\). Let \(C_0 = 2/\eta + 1\) and \(l(n) = n^{\gamma}\). Starting from \(u_{n,0} = u_n\) and going left, we shall choose recursively in a decreasing order in the interval \([0, u_n]\), points \(u_{n,0} > u_{n,1} > \ldots > u_{n,l(n)} > 0\), with increasing \(\rho_{u_{n,0}} < \ldots < \rho_{u_{n,l(n)}}\). For \(0 \leq l < l(n)\), let \(u_{n,l+1}\) be the closest point on the left side of \(u_{n,l}\) with:

\[
(1 \frac{C_0/\eta^2}{4 \rho_{u_{n,l}}} > 1 \frac{\exp(-u^{1/2-\delta}_{n,l})}{\rho_{u_{n,l}}} \geq \frac{C_0/\eta^2}{\rho_{u_{n,l+1}}} \geq \frac{1}{4K} \frac{\exp(-u^{1/2-\delta}_{n,l})}{\rho_{u_{n,l}}},
\]

(15)

Recall first for this that \(\rho_k / \rho_{k+1} \in [1/K, K]\), for \(k \in \mathbb{Z}\). Recursively notice that for \(0 \leq l < l(n)\), \(u_{n,l+1}\) is a well-defined point in \((0, u_{n,l})\), since we require:

\[
\rho_{u_{n,l+1}} \leq (4C_0K/\eta^2)\rho_{u_{n,l}} \exp(u^{1/2-\delta}_{n,l}) \leq (4C_0K/\eta^2)^l(n)\rho_{u_{n,0}} \exp(l(n)/u^{1/2-\delta}_{n,0}) \leq \exp(n^\gamma (4C_0K/\eta^2) - n^{1-\varepsilon} + n^\gamma n^{2+\varepsilon}(1/2-\delta)) \leq \exp(-n^{1-2\varepsilon}),
\]

for large \(n\). The last upper-bound is uniform in \(0 \leq l < l(n)\). In particular, for large \(n\):

\[
\rho_{u_{n,l(n)}} \leq \exp(-n^{1-2\varepsilon}).
\]

(16)

Since \(u_{n,l(n)} > 0\), this implies that \(u_{n,l(n)} \to +\infty\). Remark also that conditions (15) imply that \(\rho_{u_{n,l+1}} \geq 4\rho_{u_{n,l}}\), for \(0 \leq l < l(n)\).

We now reason conditionally to the \((p_n, q_n, r_n)\) \(n \in \mathbb{Z}\) and make a measurable construction. The probability conditional to the \((p_n, q_n, r_n)\) \(n \in \mathbb{Z}\) and relative only to the \((\varepsilon_n)\) \(n \in \mathbb{Z}\), is written as \(P'\), with corresponding expectation \(E'\). Consider the event \(A_n\), where \((\varepsilon_l)_{\varepsilon \in \mathbb{Z}} \in A_n\) if:

\[
\nu_n \left\{ (k, l) \in \mathbb{Z}^2, \sum_{k \leq u \leq l} \frac{r_u \varepsilon_u}{p_u \rho_k} \right\} \leq \frac{C_0}{\eta \rho_{u_{n,l(n)}}} \geq 3/4.
\]

(17)

Let us write:

\[
P'(A_n) = E' \left( E' (1_{\varepsilon_l \in \mathbb{Z}}), \varepsilon \in A_n \mid (\varepsilon_l)_{\varepsilon \notin u_{n,s}, 0 \leq s < l(n)} \right).
\]

(18)

Fixing \((\varepsilon_l) \notin u_{n,s}, 0 \leq s < l(n)\), suppose that there exists \((\varepsilon_{u_{n,s}})\) \(0 \leq s < l(n)\) with \(\varepsilon = (\varepsilon_l)_{\varepsilon \in \mathbb{Z}} \in A_n\). Take next any \((\varepsilon'_{u_{n,s}})\) \(0 \leq s < l(n)\) \(\neq (\varepsilon_{u_{n,s}})\) \(0 \leq s < l(n)\) and call \(\varepsilon'\) the point obtained from \(\varepsilon\) by replacing \((\varepsilon_{u_{n,s}})\) \(0 \leq s < l(n)\) by \((\varepsilon'_{u_{n,s}})\) \(0 \leq s < l(n)\), without changing the other coordinates.
We claim that $\varepsilon' \not\in A_n$. Indeed, let $0 \leq p < l(n)$ be the smallest index so that:

$$
\varepsilon'_{u_n.p} \neq \varepsilon_{u_n.p}.
$$

Take any $(k,l)$ in the set involved in (17) and notice that $k < 0$ and $v^{-1}(K^n - 1) < l$. Using the hypothesis on the laws of the $\varepsilon$, that $\eta \leq r_u / p_u \leq 1/\eta$; $u \in \mathbb{Z}$, and the conditions in (15):

$$
\left| \sum_{1 \leq u \leq l} \frac{r_u \varepsilon'_u}{p_u \rho_u} \right| = \left| \frac{r_{u_n,p} \varepsilon'_{u_n,p}}{p_{u_n,p} \rho_{u_n,p}} - \sum_{p < q < l(n)} \frac{r_{u_n,q} \varepsilon'_{u_n,q}}{p_{u_n,q} \rho_{u_n,q}} \right|

\geq \eta \sum_{p < q < l(n)} \frac{C_0}{\eta \rho_{u_n,q} - \rho_{u_n,p}} \geq \frac{4 - \varepsilon \rho_{u_n,p+1}}{\rho_{u_n,p+1}} \geq \frac{4}{\rho_{u_n,p+1}} - \frac{4}{\rho_{u_n,p+1}} \sum_{r \geq 0} 4^{-r} \geq \frac{C_0}{\eta \rho_{u_n,l(n)}} \geq \frac{C_0}{\eta \rho_{u_n,l(n)}}.
$$

(19)

This being true for any $(k,l)$ appearing in the set in (17), this furnishes:

$$
\nu_n \left\{ (k,l) \in \mathbb{Z}^2, \sum_{1 \leq u \leq l} \frac{r_u \varepsilon'_u}{p_u \rho_u} \leq \frac{C_0}{\eta \rho_{u_n,l(n)}} \right\} \leq 1/4.
$$

(20)

Hence $\varepsilon' \not\in A_n$. As a result, for large $n$, using (3), independence, $u_n \leq n^{2+\varepsilon}$ and at the end $1 - x \leq e^{-x}$, $x \in \mathbb{R}$:

$$
\mathbb{P}' \left( (\varepsilon_i)_{k \in \mathbb{Z}^2} \cup (\varepsilon_i)_{0 \leq s < l(n)} \right) \leq \left( 1 - u_n^{-\delta/5} \right) \cdots \left( 1 - u_n^{-\delta/5} \right) \leq \left( 1 - u_n^{-\delta/5} \right) \leq \exp \left( -n^{2+\varepsilon} \delta/5 \right).
$$

By (18), we deduce that $\mathbb{P}'(A_n) \leq \exp \left( -n^{2+\varepsilon} \delta/5 \right)$. Now $\gamma = (2 + \varepsilon)\delta/5 > 0$, leading to $\sum \mathbb{P}'(A_n) < \infty$. By (17) and the first Borel-Cantelli lemma, for $\mathbb{P}'$-almost-all $(\varepsilon_i)_{k \in \mathbb{Z}}$, for large $n$:

$$
\nu_n \left\{ (k,l) \in \mathbb{Z}^2, \sum_{1 \leq u \leq l} \frac{r_u \varepsilon_u}{p_u \rho_u} \geq \frac{C_0}{\eta \rho_{u_n,l(n)}} \right\} \geq 1/4.
$$

(21)

We now conclude the argument. First, we shall write $\mathcal{E}_n(f(X,Y))$ for $\sum_{(k,l) \in \mathbb{Z}^2} f(k,l) d\nu_n(k,l)$. Using [2], Prop. 2.5 1), the random walk $(S_n)$ is transient whenever $\sum_{n \geq 1} 1/\Phi(n) < +\infty$, or equivalently $\sum_{n \geq 1} K^n / \Phi(K^n) < +\infty$, as $\Phi(n)$ is increasing.

As a result, from (21), $\mathbb{P}'$-a.s., there exists $N_0 \geq 0$, so that for $n \geq N_0$:

$$
\mathcal{E}_n \left[ \left( \sum_{1 \leq u \leq Y} \frac{r_u \varepsilon_u}{p_u \rho_u} \right)^2 \right] \geq \frac{1}{4} \frac{C_0^2}{\eta^2 \rho_{u_n,l(n)}}.
$$

This then furnishes:
\[
\sum_{n \geq N_0} K^n \over \Phi(K^n) \leq \sum_{n \geq N_0} K^n \left( \sum_{-\nu^{-1}(K^n)} \sum_{\nu^{-1}(K^n) \leq t \leq \nu^{-1}(K^n)} \rho_k \rho_t \left( \sum_{k \leq u \leq t} r_u \xi_u \right)^2 \right)^{-1/2}
\]
\[
\leq \sum_{n \geq N_0} K^n \left( \sum_{-\nu^{-1}(K^n)} \sum_{\nu^{-1}(K^n) \leq t \leq \nu^{-1}(K^n) - 1} \rho_k \rho_t \left( \sum_{k \leq u \leq t} r_u \xi_u \right)^2 \right)^{-1/2}
\]
\[
\leq \sum_{n \geq N_0} K^n \left( \sum_{-\nu^{-1}(K^n)} \left( \sum_{X \leq u \leq Y} \rho_u \rho_u \right)^2 \right)^{-1/2}
\]
\[
\leq \sum_{n \geq N_0} K^n \left( \frac{2 \eta \rho_{\mu_{n,\ell(n)}}}{C_0} \right)^{-1/2}
\]

as from (16), we have \( \rho_{\mu_{n,\ell(n)}} \leq \exp(-n^{1-2\epsilon}) \). Hence \( \sum_{n \geq 1} K^n/\Phi(K^n) < +\infty \) and the proof of point iii) of the theorem is complete.

\[ \square \]

We conclude this article with a remark on the expected normalization for \( (S_n) \), taking \( d = 1 \) and the context of Theorem 2.5. Introduce as in [1, 2] the random times \( 0 = \tau_0 < \tau_1 < \tau_2 < \cdots \), where \( \tau_k = \min\{n \geq \sigma_k \mid S_n \notin \mathbb{Z} \times \{0\} \} \) and \( \sigma_{k+1} = \{n \geq \tau_k \mid S_n \in \mathbb{Z} \times \{0\} \} \). Setting \( D_n = S_{\sigma_n} - S_{\sigma_{n-1}} \), the stratification of the environment implies that the \( (D_n) \) are i.i.d.

Standardly (cf Gnedenko-Kolmogorov [8]), the correct normalization for \( D_1 + \cdots + D_n \) can be read on the behaviour at the origin of the characteristic function \( \chi_{D_1}(t) = \mathbb{E}(e^{itD_1}), t \in \mathbb{R} \). More precisely, if \( m_N \) is the empirical mean and \( d_N \) the empirical variance of \( (D_1 + \cdots + D_n)_{1 \leq n \leq N} \), then \( d_N \) and \( |m_N| + d_N \) are respectively related to \( 1 - \operatorname{Re} \chi_{D}(t) \) and \( |1 - \chi_{D}(t)| \), as \( t \to 0 \). By [2], Prop. 6.5 and Prop. 6.8, one may informally guess that \( d_N \) is like \( \Phi_+(N) \) and \( |m_N| + d_N \) like \( \Phi(N) \). Taking the special case \( \varepsilon_n = 1 \), the correct normalization for \( \sigma_n \) should be \( \Phi(n) \), with:

\[
\tilde{\Phi}(n) \asymp \left( \sum_{-\nu^{-1}(n) \leq k \leq \nu^{-1}(n)} \rho_k \rho_k \left( \sum_{s=k}^{t} \frac{1}{\rho_s} \right)^2 \right)^{1/2}.
\]

Noticing that \( \tilde{\Phi}^{-1}(n) \asymp \Psi^{-1}(n) \), where \( \Psi(n) = n \sum_{-\nu^{-1}(n) \leq k \leq \nu^{-1}(n)} \rho_k \rho_k \), a natural conjecture for the normalization for \( S_n \) is then:

\[
(\Phi \circ \Psi^{-1}(n), \Psi^{-1}(n)).
\]

Since \( \Psi^{-1}(n) \) has rough order \( (\log n)^2 \), one recovers in the second coordinate the scaling of Sinai’s random walk [17]. Recall that in the vertically flat case and when the \( (r_n \varepsilon_n/p_n)_{n \in \mathbb{Z}} \) are i.i.d. centered and non-constant, then \( \Phi(n) \asymp n^{3/2} \) and \( \Psi(n) \asymp n^2 \). From these informal considerations, one recovers that the correct normalization for \( S_n \) in this case is \( (n^{3/4}, \sqrt{n}) \); see [7] and [10].

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**References**


