AofA'15, Strobl, Austria, 8-12 June 2015

A line-breaking construction of the stable trees

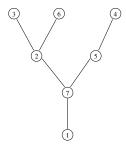


Christina Goldschmidt (Oxford) Joint work with Bénédicte Haas (Paris-Dauphine)

Uniform random trees

Let \mathbb{T}_n be the set of unordered trees on n vertices labelled by $[n] := \{1, 2, \dots, n\}.$

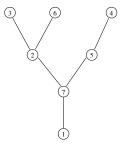
Write T_n for a tree chosen uniformly from \mathbb{T}_n .



Uniform random trees

Let \mathbb{T}_n be the set of unordered trees on *n* vertices labelled by $[n] := \{1, 2, ..., n\}.$

Write T_n for a tree chosen uniformly from \mathbb{T}_n .



What happens as *n* grows?

An algorithm due to Aldous

In order to study T_n , it's useful to have a way of building it.

- 1. Start from the vertex labelled 1.
- 2. For $2 \le i \le n$, connect vertex *i* to vertex V_i such that

$$V_i = \begin{cases} i - 1 \text{ with probability } 1 - (i - 2)/(n - 1) \\ \text{uniform on } \{1, 2, \dots, i - 2\} \text{ otherwise.} \end{cases}$$

3. Take a uniform random permutation of the labels.

Consider n = 10.

(1)

 $V_2 = 1$ with probability 1



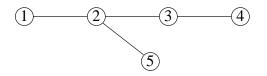
$$V_3 = egin{cases} 1 & ext{with probability 1/9} \ 2 & ext{with probability 8/9} \end{cases}$$



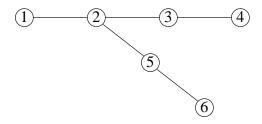
$$V_4 = egin{cases} j & ext{with probability 1/9, } 1 \leq j \leq 2 \ 3 & ext{with probability 7/9} \end{cases}$$



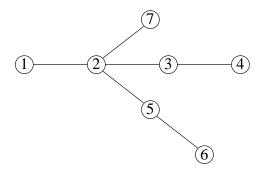
$$V_5 = egin{cases} j & ext{with probability 1/9, 1 \leq j \leq 3} \ 4 & ext{with probability 6/9} \end{cases}$$



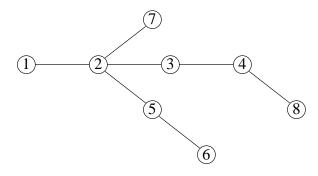
$$V_6 = egin{cases} j & ext{with probability 1/9, 1 \leq j \leq 4} \\ 5 & ext{with probability 5/9} \end{cases}$$



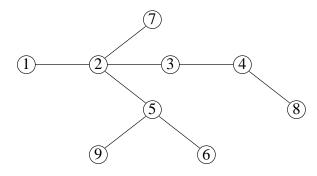
$$V_7 = egin{cases} j & ext{with probability 1/9, 1 \leq j \leq 5} \\ 6 & ext{with probability 4/9} \end{cases}$$



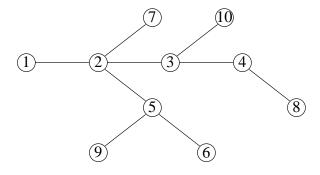
$$V_8 = egin{cases} j & ext{with probability 1/9, 1 \leq j \leq 6} \ 7 & ext{with probability 3/9} \end{cases}$$



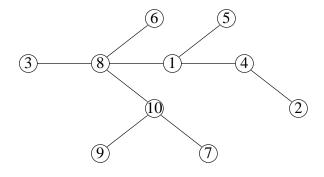
$$V_9 = egin{cases} j & ext{with probability 1/9, 1 \leq j \leq 7} \\ 8 & ext{with probability 2/9} \end{cases}$$



$$V_{10} = egin{cases} j & ext{with probability 1/9, 1 \leq j \leq 8} \\ 9 & ext{with probability 1/9} \end{cases}$$



Permute.



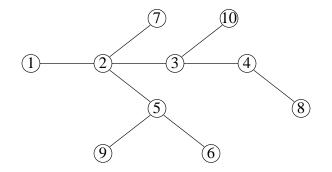
Typical distances

Consider the tree before we permute. Let

$$L_n = \inf\{i \ge 2 : V_{i+1} \neq i\}.$$

We can use L_n to give us an idea of typical distances in the tree.

In our example, $L_{10} = 4$:



Typical distances

For $2 \le i \le n$, connect vertex *i* to vertex V_i such that

$$V_i = \begin{cases} i - 1 \text{ with probability } 1 - (i - 2)/(n - 1) \\ \text{uniform on } \{1, 2, \dots, i - 2\} \text{ otherwise.} \end{cases}$$

$$L_n = \inf\{i \ge 2 : V_{i+1} \neq i\}$$

Proposition

As $n o \infty$,

$$\mathbb{P}\left(n^{-1/2}L_n > x\right) \to \exp(-x^2/2).$$

Proof

$$\mathbb{P}\left(n^{-1/2}L_n > x\right) = \mathbb{P}\left(L_n \ge \lfloor xn^{1/2} \rfloor + 1\right)$$

= $\mathbb{P}\left(2 \to 1, 3 \to 2, \dots, \lfloor xn^{1/2} \rfloor + 1 \to \lfloor xn^{1/2} \rfloor\right)$
= $1 \cdot \left(1 - \frac{1}{n-1}\right) \left(1 - \frac{2}{n-1}\right) \cdots \left(1 - \frac{\lfloor xn^{1/2} \rfloor - 1}{n-1}\right).$

Proof

$$\mathbb{P}\left(n^{-1/2}L_n > x\right) = \mathbb{P}\left(L_n \ge \lfloor xn^{1/2} \rfloor + 1\right)$$
$$= \mathbb{P}\left(2 \to 1, 3 \to 2, \dots, \lfloor xn^{1/2} \rfloor + 1 \to \lfloor xn^{1/2} \rfloor\right)$$
$$= 1 \cdot \left(1 - \frac{1}{n-1}\right) \left(1 - \frac{2}{n-1}\right) \cdots \left(1 - \frac{\lfloor xn^{1/2} \rfloor - 1}{n-1}\right).$$

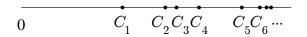
So

$$-\log \mathbb{P}\left(n^{-1/2}L_n > x\right) = -\sum_{i=1}^{\lfloor xn^{1/2} \rfloor - 1} \log\left(1 - \frac{i}{n-1}\right)$$
$$\sim \sum_{i=1}^{\lfloor xn^{1/2} \rfloor - 1} \frac{i}{n} = \frac{\lfloor xn^{1/2} \rfloor (\lfloor xn^{1/2} \rfloor - 1)}{2n} \sim \frac{x^2}{2}.$$

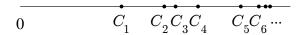
Once we have built this first stick of consecutive labels, we pick a uniform starting point along that stick and attach a new stick with a random length, and so on. Once we have built this first stick of consecutive labels, we pick a uniform starting point along that stick and attach a new stick with a random length, and so on.

Imagine now that edges in the tree have length 1. The proposition suggests that rescaling edge-lengths by $n^{-1/2}$ will give some sort of limit for the whole tree. The limiting version of the algorithm is as follows.

Let E_1, E_2, \ldots be independent Exponential(1/2) r.v.'s and set $C_k = \sqrt{\sum_{i=1}^{k} E_i}$. (Equivalently, let C_1, C_2, \ldots be the points of an inhomogeneous Poisson process on \mathbb{R}_+ of intensity $t \, dt$.)

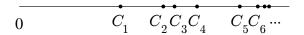


Let E_1, E_2, \ldots be independent Exponential(1/2) r.v.'s and set $C_k = \sqrt{\sum_{i=1}^{k} E_i}$. (Equivalently, let C_1, C_2, \ldots be the points of an inhomogeneous Poisson process on \mathbb{R}_+ of intensity $t \, dt$.)



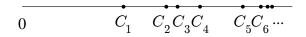
(Note that $\mathbb{P}(C_1 > x) = \mathbb{P}(E_1 > x^2) = \exp(-x^2/2)$.)

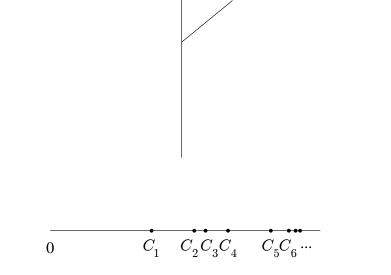
Let E_1, E_2, \ldots be independent Exponential(1/2) r.v.'s and set $C_k = \sqrt{\sum_{i=1}^{k} E_i}$. (Equivalently, let C_1, C_2, \ldots be the points of an inhomogeneous Poisson process on \mathbb{R}_+ of intensity $t \, dt$.)

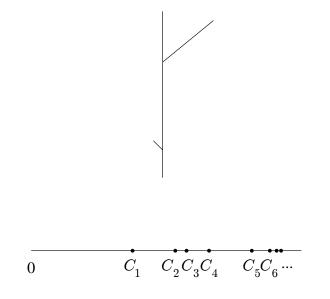


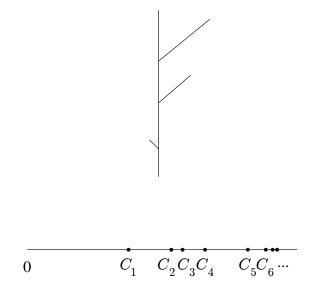
(Note that $\mathbb{P}(C_1 > x) = \mathbb{P}(E_1 > x^2) = \exp(-x^2/2)$.)

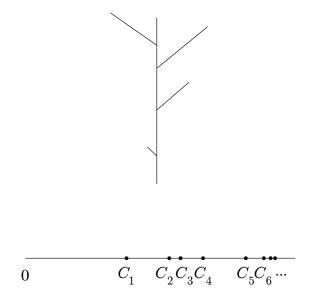
- Consider the line-segments $[0, C_1), [C_1, C_2), \ldots$
- ▶ Start from [0, C₁) and proceed inductively.
- For i ≥ 2, attach [C_{i−1}, C_i) at a random point chosen uniformly over the existing tree.

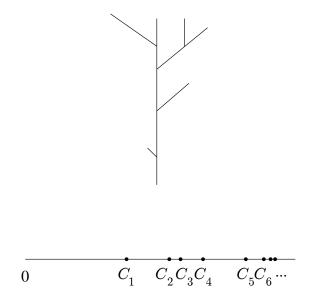




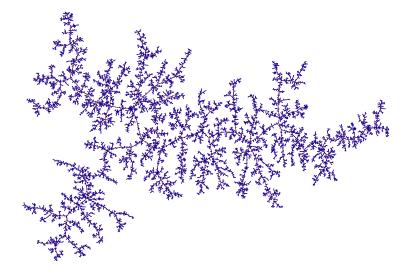








The Brownian continuum random tree



[Picture by Igor Kortchemski]

The scaling limit of the uniform random tree

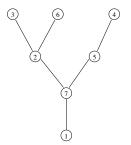
Theorem (Aldous (1991); Le Gall (2005)) Then

$$rac{1}{\sqrt{n}} T_n \stackrel{d}{ o} c \mathcal{T}_2 \quad \text{as } n o \infty$$

where T_2 is Aldous' Brownian continuum random tree and c is a non-negative constant. (The convergence is in the sense of the Gromov–Hausdorff distance.)

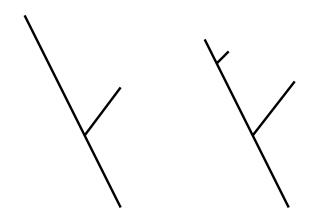
Trees as metric spaces

The vertices of T_n come equipped with a natural metric: the graph distance.



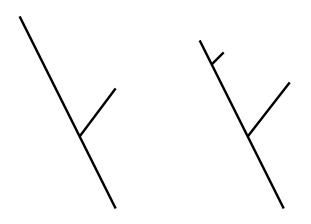
We write $\frac{1}{\sqrt{n}}T_n$ for the metric space given by the vertices of T_n with the graph distance divided by \sqrt{n} .

Measuring the distance between metric spaces Suppose that (X, d) and (X', d') are compact metric spaces.



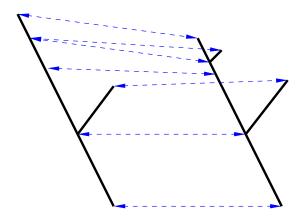
Measuring the distance between metric spaces Suppose that (X, d) and (X', d') are compact metric spaces.

A correspondence *R* is a subset of $X \times X'$ such that for every $x \in X$, there exists $x' \in X'$ with $(x, x') \in R$ and vice versa.



Measuring the distance between metric spaces Suppose that (X, d) and (X', d') are compact metric spaces.

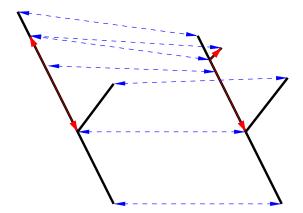
A correspondence *R* is a subset of $X \times X'$ such that for every $x \in X$, there exists $x' \in X'$ with $(x, x') \in R$ and vice versa.



Measuring the distance between metric spaces

The distortion of R is

$$dis(R) = \sup\{|d(x,y) - d'(x',y')| : (x,x'), (y,y') \in R\}.$$



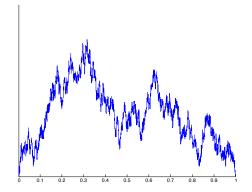
Measuring the distance between metric spaces

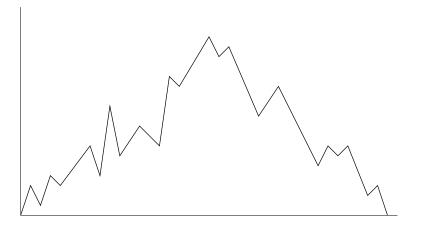
(X, d) and (X', d') are at Gromov-Hausdorff distance less than $\epsilon > 0$ if there exists a correspondence R between X and X' such that dis $(R) < 2\epsilon$. Write

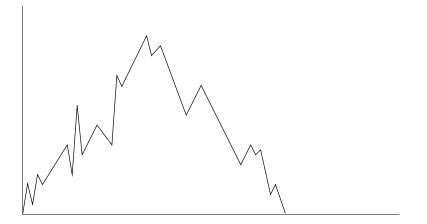
 $\mathsf{d}_{\mathsf{GH}}((X,d),(X',d')) < \epsilon.$

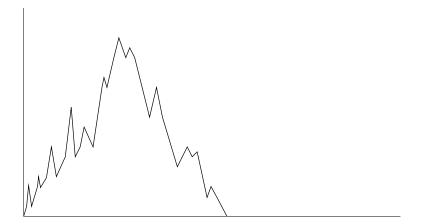
Why Brownian continuum random tree?

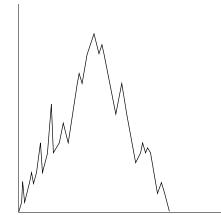
Because \mathcal{T}_2 can be obtained by a glueing operation performed on the standard Brownian excursion, $(e(t), 0 \le t \le 1)$.

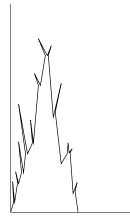


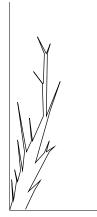


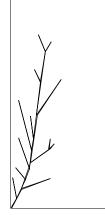


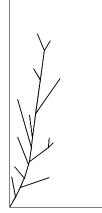


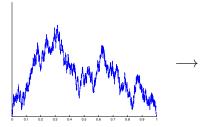


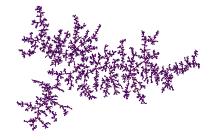












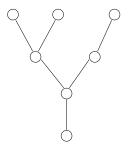
[Pictures by Igor Kortchemski]

Critical Galton-Watson trees

Consider a Galton–Watson branching process with offspring distribution $(p_k)_{k>0}$.

Suppose that the offspring distribution is critical i.e. $\sum_{k=0}^{\infty} kp_k = 1$, and condition the tree to have total progeny *n*.

Let T_n^{GW} be the family tree associated with this process (thought of as a rooted plane tree with *n* vertices).



By taking different offspring distributions, we can obtain various different natural combinatorial models:

- Poisson(1) corresponds to the uniform random tree (once we forget the planar order and give the tree a uniform labelling).
- ▶ Geometric(1/2) gives a uniform plane tree.
- ▶ p₀ = 1/2, p₂ = 1/2 gives a uniform (complete) binary tree (as long as n is odd).

The finite-variance case

Theorem (Aldous (1993); Le Gall (2005)) Suppose $\sigma^2 := \sum_{k=2}^{\infty} (k-1)^2 p_k < \infty$. Then

$$\frac{1}{\sqrt{n}} T_n^{GW} \xrightarrow{d} c_\sigma \mathcal{T}_2 \quad \text{as } n \to \infty$$

where T_2 is Aldous' Brownian continuum random tree and c_{σ} is a non-negative constant. (The convergence is in the sense of the Gromov–Hausdorff distance.)

What if the offspring distribution does not have finite variance? It is natural to consider offspring distributions such that $p_k \sim k^{-1-\alpha}$ for $\alpha \in (1,2)$ (or, more generally, distributions in the domain of attraction of a stable law of parameter α).

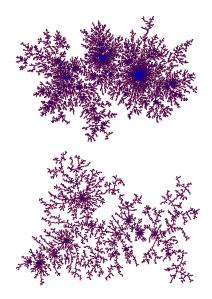
The infinite-variance case

Theorem (Duquesne & Le Gall (2002); Duquesne (2003)) Suppose that $(p_k)_{k\geq 0}$ lies in the domain of attraction of a stable law of index $\alpha \in (1,2)$. Then as $n \to \infty$,

$$\frac{1}{n^{1-1/\alpha}} T_n^{GW} \stackrel{d}{\to} c_\alpha \mathcal{T}_\alpha,$$

where T_{α} is the stable tree of parameter α and c_{α} is a non-negative constant. (The convergence is in the sense of the Gromov–Hausdorff distance.)

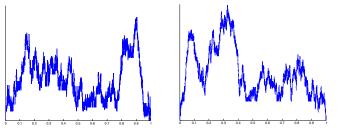
The stable trees



[Pictures by Igor Kortchemski]

The stable trees

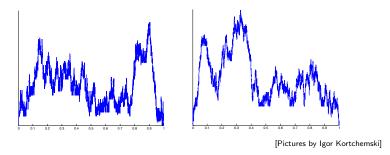
The stable trees also possess a functional encoding (although the excursions concerned are rather more involved to describe).



[[]Pictures by Igor Kortchemski]

The stable trees

The stable trees also possess a functional encoding (although the excursions concerned are rather more involved to describe).



An important difference between the stable trees for $\alpha \in (1,2)$ and the Brownian CRT is that the Brownian CRT is binary. The stable trees, on the other hand, have only branch-points of infinite degree.

A uniform measure

The principal theme of the rest of this talk is how to give a (relatively) simple description of the stable trees (and how to use it to get at their distributional properties).

A uniform measure

The principal theme of the rest of this talk is how to give a (relatively) simple description of the stable trees (and how to use it to get at their distributional properties).

For $\alpha \in (1, 2]$, the stable tree \mathcal{T}_{α} is naturally endowed with a "uniform" probability measure μ_{α} , which is the limit of the discrete uniform measure on $\mathcal{T}_{n}^{\text{GW}}$. It turns out that μ_{α} is supported by the set of leaves of \mathcal{T}_{α} .

A uniform measure

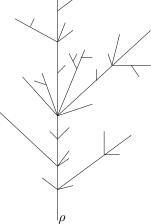
The principal theme of the rest of this talk is how to give a (relatively) simple description of the stable trees (and how to use it to get at their distributional properties).

For $\alpha \in (1, 2]$, the stable tree \mathcal{T}_{α} is naturally endowed with a "uniform" probability measure μ_{α} , which is the limit of the discrete uniform measure on $\mathcal{T}_{n}^{\text{GW}}$. It turns out that μ_{α} is supported by the set of leaves of \mathcal{T}_{α} .

Aldous' theory of continuum random trees tells us that we can characterize the laws of such trees via sampling.

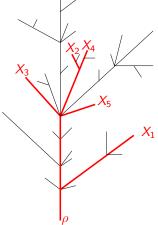
Reduced trees

Let X_1, X_2, \ldots be leaves sampled independently from \mathcal{T}_{α} according to μ_{α} , and let $\mathcal{T}_{\alpha,n}$ be the subtree spanned by the root ρ and X_1, \ldots, X_n :



Reduced trees

Let X_1, X_2, \ldots be leaves sampled independently from \mathcal{T}_{α} according to μ_{α} , and let $\mathcal{T}_{\alpha,n}$ be the subtree spanned by the root ρ and X_1, \ldots, X_n :



Characterising the law of a stable tree

 $\mathcal{T}_{\alpha,n}$ can be thought of in two parts: its tree-shape $\mathcal{T}_{\alpha,n}$ (a rooted unordered tree with *n* labelled leaves) and its edge-lengths.

Characterising the law of a stable tree

 $\mathcal{T}_{\alpha,n}$ can be thought of in two parts: its tree-shape $\mathcal{T}_{\alpha,n}$ (a rooted unordered tree with *n* labelled leaves) and its edge-lengths.

The laws of $(\mathcal{T}_{\alpha,n}, n \ge 1)$ (the random finite-dimensional distributions) are sufficient to fully specify the law of \mathcal{T}_{α} .

Characterising the law of a stable tree

 $\mathcal{T}_{\alpha,n}$ can be thought of in two parts: its tree-shape $\mathcal{T}_{\alpha,n}$ (a rooted unordered tree with *n* labelled leaves) and its edge-lengths.

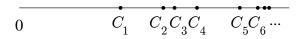
The laws of $(\mathcal{T}_{\alpha,n}, n \ge 1)$ (the random finite-dimensional distributions) are sufficient to fully specify the law of \mathcal{T}_{α} .

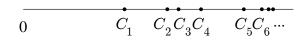
Moreover,

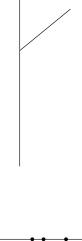
$$\mathcal{T}_{lpha} = \overline{igcup_{n\geq 1} \mathcal{T}_{lpha, n}}.$$

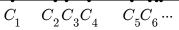
Reminder: Aldous' line-breaking construction of the Brownian CRT

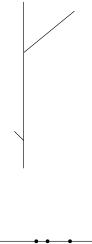
Let $C_1, C_2, ...$ be the points of an inhomogeneous Poisson process on \mathbb{R}_+ of intensity $t \, dt$.



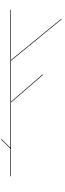


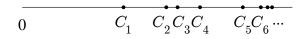


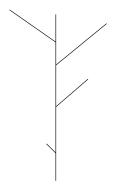


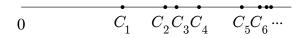


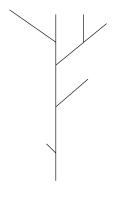
 $C_1 \quad C_2 C_3 C_4 \quad C_5 C_6 \cdots$

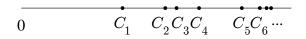












Line-breaking construction

It turns out that the line-breaking construction precisely gives the random finite-dimensional distributions for the Brownian CRT, i.e.

$$(\tilde{\mathcal{T}}_n, n \geq 1) \stackrel{d}{=} \left(\frac{1}{\sqrt{2}}\mathcal{T}_{2,n}, n \geq 1\right).$$

Line-breaking construction

It turns out that the line-breaking construction precisely gives the random finite-dimensional distributions for the Brownian CRT, i.e.

$$(\tilde{\mathcal{T}}_n, n \geq 1) \stackrel{d}{=} \left(\frac{1}{\sqrt{2}}\mathcal{T}_{2,n}, n \geq 1\right).$$

Question: does there exist a similar line-breaking construction for the stable trees with $\alpha \in (1, 2)$?

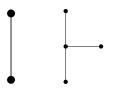
Marchal (2008) discovered a recursive construction of the tree-shapes. Build ($\tilde{T}_n, n \ge 1$) as follows:

Start from a single edge, rooted at one end-point and with the other other end-point labelled 1.

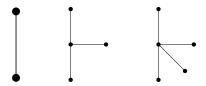
- Start from a single edge, rooted at one end-point and with the other other end-point labelled 1.
- At all subsequent steps, assign edges weight α − 1 and vertices of degree d ≥ 3 weight d − 1 − α.

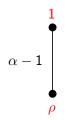
- Start from a single edge, rooted at one end-point and with the other other end-point labelled 1.
- At all subsequent steps, assign edges weight α − 1 and vertices of degree d ≥ 3 weight d − 1 − α.
- At step n, pick an edge or a vertex with probability proportional to their weights.

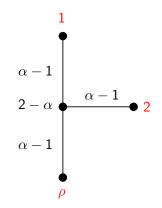
- Start from a single edge, rooted at one end-point and with the other other end-point labelled 1.
- At all subsequent steps, assign edges weight α − 1 and vertices of degree d ≥ 3 weight d − 1 − α.
- At step n, pick an edge or a vertex with probability proportional to their weights.
 - ▶ If we pick an edge, subdivide it into two edges and attach the leaf labelled *n* to the middle vertex we just created.

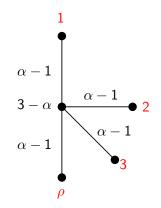


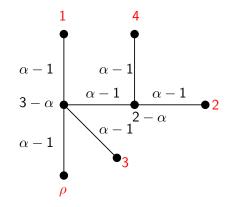
- Start from a single edge, rooted at one end-point and with the other other end-point labelled 1.
- At all subsequent steps, assign edges weight α − 1 and vertices of degree d ≥ 3 weight d − 1 − α.
- At step n, pick an edge or a vertex with probability proportional to their weights.
 - If we pick an edge, subdivide it into two edges and attach the leaf labelled n to the middle vertex we just created.
 - ▶ If we pick a vertex, attach the leaf labelled *n* to it.

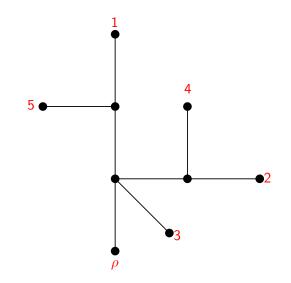


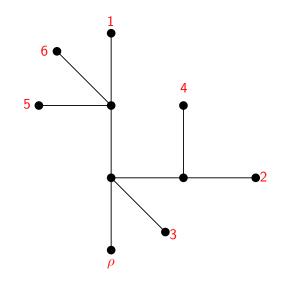


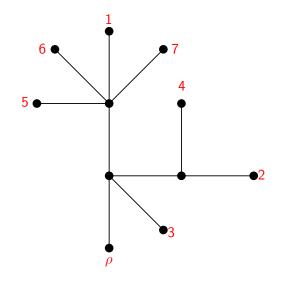












Then

$$(\tilde{T}_n, n \geq 1) \stackrel{d}{=} (T_{\alpha,n}, n \geq 1).$$

(The $\alpha = 2$ case is Rémy's algorithm (1985) for building a uniform binary rooted tree with *n* labelled leaves.)

Then

$$(\tilde{T}_n, n \ge 1) \stackrel{d}{=} (T_{\alpha,n}, n \ge 1).$$

(The $\alpha = 2$ case is Rémy's algorithm (1985) for building a uniform binary rooted tree with *n* labelled leaves.)

Moreover,

$$\frac{1}{p^{1-1/\alpha}}\tilde{T}_n \stackrel{a.s.}{\to} c'_{\alpha} \mathcal{T}_{\alpha}$$

as $n \to \infty$ [Curien-Haas (2013)].

r

Then

$$(\tilde{T}_n, n \ge 1) \stackrel{d}{=} (T_{\alpha,n}, n \ge 1).$$

(The $\alpha = 2$ case is Rémy's algorithm (1985) for building a uniform binary rooted tree with *n* labelled leaves.)

Moreover,

$$rac{1}{p^{1-1/lpha}} ilde{T}_n \stackrel{ extsf{a.s.}}{ o} c_lpha' \mathcal{T}_lpha$$

as $n \to \infty$ [Curien-Haas (2013)].

Our new line-breaking construction gives a nested sequence of continuous trees which converge a.s. to \mathcal{T}_{α} without any need for rescaling.

For $\beta \in (0,1)$, let σ_{β} be a stable random variable with Laplace transform

$$\mathbb{E}\left[\exp(-\lambda\sigma_{\beta})
ight]=\exp(-\lambda^{\beta}),\quad\lambda\geq0.$$

For $\beta \in (0,1)$, let σ_{β} be a stable random variable with Laplace transform

$$\mathbb{E}\left[\exp(-\lambda\sigma_eta)
ight]=\exp(-\lambda^eta),\quad\lambda\geq0.$$

Say that a non-negative random variable M has the generalized Mittag-Leffler distribution with parameters $\beta \in (0, 1)$ and $\theta > -\beta$, and write $M \sim ML(\beta, \theta)$, if

$$\mathbb{E}\left[f(M)\right] = C_{\beta,\theta}\mathbb{E}\left[\sigma_{\beta}^{-\theta}f\left(\sigma_{\beta}^{-\beta}\right)\right].$$

for all suitable test-functions f.

For $\beta \in (0,1)$, let σ_{β} be a stable random variable with Laplace transform

$$\mathbb{E}\left[\exp(-\lambda\sigma_eta)
ight]=\exp(-\lambda^eta),\quad\lambda\geq0.$$

Say that a non-negative random variable M has the generalized Mittag-Leffler distribution with parameters $\beta \in (0, 1)$ and $\theta > -\beta$, and write $M \sim ML(\beta, \theta)$, if

$$\mathbb{E}\left[f(M)
ight] = \mathcal{C}_{eta, heta}\mathbb{E}\left[\sigma_{eta}^{- heta}f\left(\sigma_{eta}^{-eta}
ight)
ight].$$

for all suitable test-functions f. The law of M is characterized by its moments:

$$\mathbb{E}\left[M^{k}\right] = \frac{\Gamma(\theta)\Gamma(\theta/\beta+k)}{\Gamma(\theta/\beta)\Gamma(\theta+k\beta)}$$

for any $k \geq 1$.

For $\beta \in (0,1)$, let σ_{β} be a stable random variable with Laplace transform

$$\mathbb{E}\left[\exp(-\lambda\sigma_{eta})
ight]=\exp(-\lambda^{eta}),\quad\lambda\geq0.$$

Say that a non-negative random variable M has the generalized Mittag-Leffler distribution with parameters $\beta \in (0, 1)$ and $\theta > -\beta$, and write $M \sim ML(\beta, \theta)$, if

$$\mathbb{E}\left[f(M)
ight] = \mathcal{C}_{eta, heta}\mathbb{E}\left[\sigma_{eta}^{- heta}f\left(\sigma_{eta}^{-eta}
ight)
ight].$$

for all suitable test-functions f. The law of M is characterized by its moments:

$$\mathbb{E}\left[M^{k}\right] = \frac{\Gamma(\theta)\Gamma(\theta/\beta + k)}{\Gamma(\theta/\beta)\Gamma(\theta + k\beta)}$$

for any $k \geq 1$.

If $\beta = 1/2$ and $n \ge 1$, $\mathsf{ML}(1/2, n - 1/2) = 2\sqrt{\mathsf{Gamma}(n, 1)}$.

 $ML(\beta, \theta)$ arises as an almost sure limit in the context of a generalized Pólya urn scheme.

 $ML(\beta, \theta)$ arises as an almost sure limit in the context of a generalized Pólya urn scheme.

Start with weight 0 on black and weight θ/β on red.

 $ML(\beta, \theta)$ arises as an almost sure limit in the context of a generalized Pólya urn scheme.

Start with weight 0 on black and weight θ/β on red.

Pick a colour with probability proportional to its weight in the urn.

 $ML(\beta, \theta)$ arises as an almost sure limit in the context of a generalized Pólya urn scheme.

Start with weight 0 on black and weight θ/β on red.

Pick a colour with probability proportional to its weight in the urn.

- If black is picked, add $1/\beta$ to the black weight.
- If red is picked, add $1 1/\beta$ to the black weight and 1 to the red weight.

Let R_n be the weight of red at step n. Then [Janson (2006)],

$$n^{-\beta}R_n \stackrel{\text{a.s.}}{\to} W \sim \mathsf{ML}(\beta, \theta).$$

Idea: there are many such urns embedded in Marchal's algorithm!

Idea: there are many such urns embedded in Marchal's algorithm!

Consider the distance D_n between the root and the leaf labelled 1. The associated weight is $(\alpha - 1)D_n$. Let W_n be the remaining weight in the rest of the tree.

 $D_1 = 1$ and $W_1 = 0$.

Idea: there are many such urns embedded in Marchal's algorithm!

Consider the distance D_n between the root and the leaf labelled 1. The associated weight is $(\alpha - 1)D_n$. Let W_n be the remaining weight in the rest of the tree.

 $D_1 = 1$ and $W_1 = 0$.

At each subsequent step,

(We always add weight α to the whole tree.)

Idea: there are many such urns embedded in Marchal's algorithm!

Consider the distance D_n between the root and the leaf labelled 1. The associated weight is $(\alpha - 1)D_n$. Let W_n be the remaining weight in the rest of the tree.

 $D_1 = 1$ and $W_1 = 0$.

At each subsequent step,

with probability proportional to (α − 1)D_n, we pick one of the D_n edges between the root and 1 to split. Then, D_{n+1} = D_n + 1, the associated weight increases by α − 1, and W_{n+1} = W_n + (2 − α) + (α − 1) = W_n + 1;

(We always add weight α to the whole tree.)

Idea: there are many such urns embedded in Marchal's algorithm!

Consider the distance D_n between the root and the leaf labelled 1. The associated weight is $(\alpha - 1)D_n$. Let W_n be the remaining weight in the rest of the tree.

 $D_1 = 1 \text{ and } W_1 = 0.$

At each subsequent step,

- with probability proportional to (α − 1)D_n, we pick one of the D_n edges between the root and 1 to split. Then, D_{n+1} = D_n + 1, the associated weight increases by α − 1, and W_{n+1} = W_n + (2 − α) + (α − 1) = W_n + 1;
- with probability proportional to W_n add the new edge elsewhere; this yields W_{n+1} = W_n + α.

(We always add weight α to the whole tree.)

Then $(D_n, n \ge 1)$ behaves exactly as the red weight in the generalized Pólya urn with $\beta = \theta = 1 - 1/\alpha$. It follows that

$$rac{1}{n^{1-1/lpha}} D_n \stackrel{d}{
ightarrow} \mathsf{ML}(1-1/lpha,1-1/lpha)$$

as $n \to \infty$.

Then $(D_n, n \ge 1)$ behaves exactly as the red weight in the generalized Pólya urn with $\beta = \theta = 1 - 1/\alpha$. It follows that

$$rac{1}{n^{1-1/lpha}} D_n \stackrel{d}{
ightarrow} \mathsf{ML}(1-1/lpha,1-1/lpha)$$

as $n \to \infty$.

This suggests that the first stick in any line-breaking construction should have length distributed as $ML(1 - 1/\alpha, 1 - 1/\alpha)$.

We define an increasing $\mathbb{R}_+\text{-valued}$ process which will play a role similar to that of the inhomogeneous Poisson process in the Brownian case.

We define an increasing \mathbb{R}_+ -valued process which will play a role similar to that of the inhomogeneous Poisson process in the Brownian case.

Let $(M_n, n \ge 1)$ be a Markov chain such that

• $M_n \sim \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha)$ for $n \ge 1$.

• The backward transition from M_{n+1} to M_n is given by

$$M_n = M_{n+1} \beta_n,$$

where β_n is independent of M_{n+1} and

$$eta_{\textit{n}} \sim \mathsf{Beta}\left(rac{(n+1)lpha-2}{lpha-1},rac{1}{lpha-1}
ight).$$

Lemma

If $\alpha = 2$, $(M_n, n \ge 1)$ are the ordered points of an inhomogeneous Poisson process on \mathbb{R}_+ with intensity $\frac{t}{2}dt$.

Lemma

If $\alpha = 2$, $(M_n, n \ge 1)$ are the ordered points of an inhomogeneous Poisson process on \mathbb{R}_+ with intensity $\frac{t}{2}dt$.

Sketch proof.

It suffices to show that $(M_n^2/4, n \ge 1)$ are the ordered points of a Poisson process of rate 1. But $M_n \sim ML(1/2, n - 1/2) = 2\sqrt{Gamma(n, 1)}$ and so $M_n^2/4 \sim Gamma(n, 1)$.

A Markov chain

Lemma

If $\alpha = 2$, $(M_n, n \ge 1)$ are the ordered points of an inhomogeneous Poisson process on \mathbb{R}_+ with intensity $\frac{t}{2}dt$.

Sketch proof.

It suffices to show that $(M_n^2/4, n \ge 1)$ are the ordered points of a Poisson process of rate 1. But $M_n \sim ML(1/2, n - 1/2) = 2\sqrt{Gamma(n, 1)}$ and so $M_n^2/4 \sim Gamma(n, 1)$.

The relationship between successive points encoded in $M_n = \beta_n M_{n+1}$ where $\beta_n \sim \text{Beta}(2n, 1)$ gives exactly the right dependence structure.

Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.

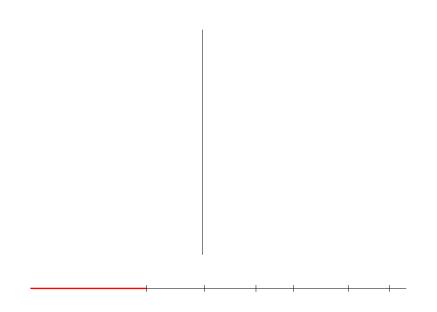
- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):

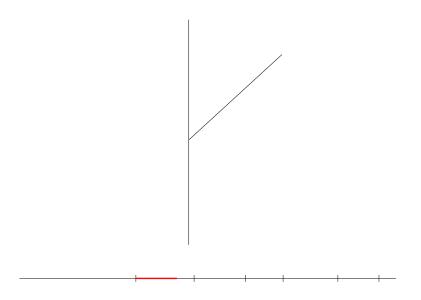
- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - 1. Let $B_{n+1} \sim \text{Beta}(1, \frac{2-\alpha}{\alpha-1})$ be independent of everything we have already constructed. We will glue a new branch of length $(M_{n+1} M_n) \cdot B_{n+1}$ onto $\tilde{\mathcal{T}}_n$, at a point to be specified; let $L_{n+1} = L_n + (M_{n+1} M_n) \cdot B_{n+1}$ be the new total length.

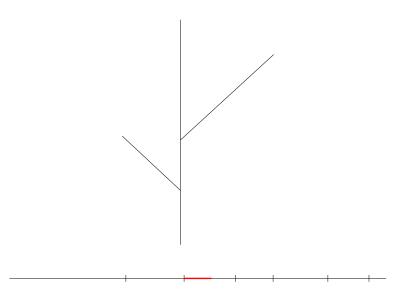
- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - Let B_{n+1} ~ Beta(1, ^{2-α}/_{α-1}) be independent of everything we have already constructed. We will glue a new branch of length (M_{n+1} M_n) · B_{n+1} onto *T̃*_n, at a point to be specified; let L_{n+1} = L_n + (M_{n+1} M_n) · B_{n+1} be the new total length.
 - 2. In order to find where to glue the new branch, we first select either the set of edges of $\tilde{\mathcal{T}}_n$, with probability L_n/M_n , or the set of branchpoints of $\tilde{\mathcal{T}}_n$, with probability $1 L_n/M_n$.

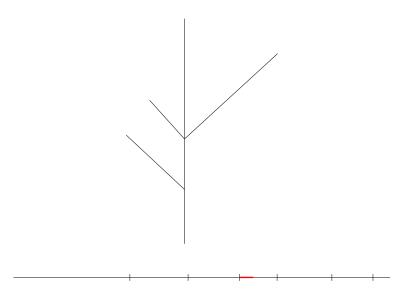
- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - Let B_{n+1} ~ Beta(1, ^{2-α}/_{α-1}) be independent of everything we have already constructed. We will glue a new branch of length (M_{n+1} M_n) · B_{n+1} onto *T̃*_n, at a point to be specified; let L_{n+1} = L_n + (M_{n+1} M_n) · B_{n+1} be the new total length.
 - 2. In order to find where to glue the new branch, we first select either the set of edges of \tilde{T}_n , with probability L_n/M_n , or the set of branchpoints of \tilde{T}_n , with probability $1 L_n/M_n$.
 - 3. If we select the edges in 2, glue the new branch at a uniform point along $\tilde{\mathcal{T}}_n$.

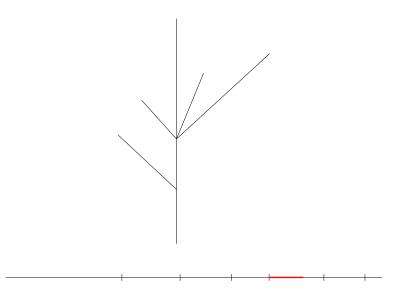
- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - Let B_{n+1} ~ Beta(1, ^{2-α}/_{α-1}) be independent of everything we have already constructed. We will glue a new branch of length (M_{n+1} M_n) · B_{n+1} onto *T̃*_n, at a point to be specified; let L_{n+1} = L_n + (M_{n+1} M_n) · B_{n+1} be the new total length.
 - 2. In order to find where to glue the new branch, we first select either the set of edges of $\tilde{\mathcal{T}}_n$, with probability L_n/M_n , or the set of branchpoints of $\tilde{\mathcal{T}}_n$, with probability $1 L_n/M_n$.
 - 3. If we select the edges in 2, glue the new branch at a uniform point along $\tilde{\mathcal{T}}_n$.
 - 4. If we select the branchpoints in 2, pick a branchpoint at random in such a way that a branchpoint of degree $d \ge 3$ is chosen with probability proportional to $d 1 \alpha$. Then glue the new branch to the selected branchpoint.

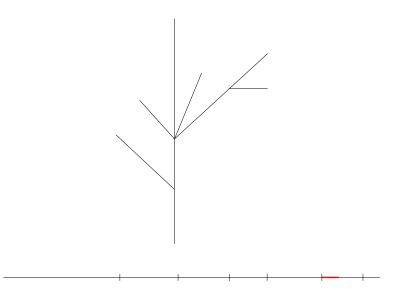


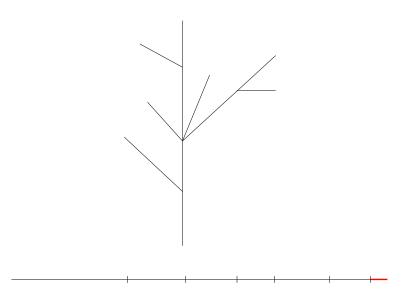


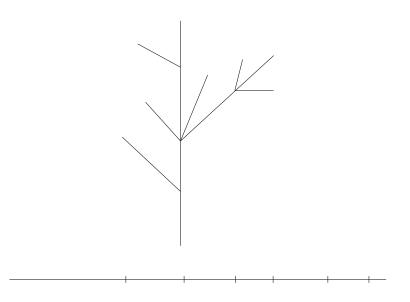


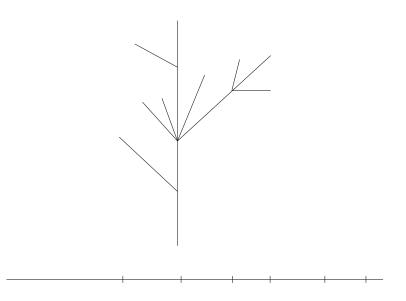


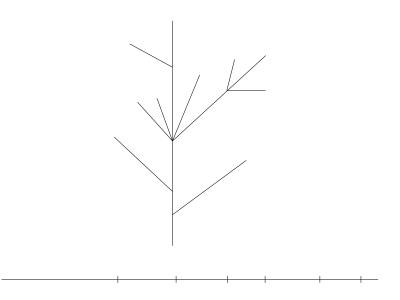


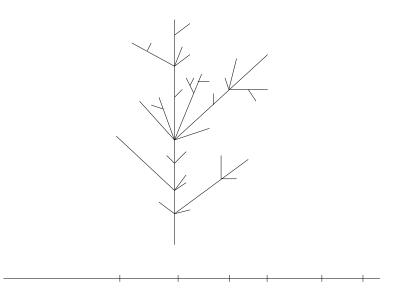












Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.

- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):

- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - 1. Let $B_{n+1} \sim \text{Beta}(1, \frac{2-\alpha}{\alpha-1})$ be independent of everything we have already constructed. We will glue a new branch of length $(M_{n+1} M_n) \cdot B_{n+1}$ onto $\tilde{\mathcal{T}}_n$, at a point to be specified; let $L_{n+1} = L_n + (M_{n+1} M_n) \cdot B_{n+1}$ be the new total length.

- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - 1. Let $B_{n+1} \sim \text{Beta}(1, \frac{2-\alpha}{\alpha-1})$ be independent of everything we have already constructed. We will glue a new branch of length $(M_{n+1} M_n) \cdot B_{n+1}$ onto $\tilde{\mathcal{T}}_n$, at a point to be specified; let $L_{n+1} = L_n + (M_{n+1} M_n) \cdot B_{n+1}$ be the new total length.
 - 2. In order to find where to glue the new branch, we first select either the set of edges of $\tilde{\mathcal{T}}_n$, with probability L_n/M_n , or the internal vertex v with probability $W_v^{(n)}/M_n$.

- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - 1. Let $B_{n+1} \sim \text{Beta}(1, \frac{2-\alpha}{\alpha-1})$ be independent of everything we have already constructed. We will glue a new branch of length $(M_{n+1} M_n) \cdot B_{n+1}$ onto $\tilde{\mathcal{T}}_n$, at a point to be specified; let $L_{n+1} = L_n + (M_{n+1} M_n) \cdot B_{n+1}$ be the new total length.
 - 2. In order to find where to glue the new branch, we first select either the set of edges of $\tilde{\mathcal{T}}_n$, with probability L_n/M_n , or the internal vertex v with probability $W_v^{(n)}/M_n$.
 - 3. If we select the edges in 2, glue the new branch at a uniform point along $\tilde{\mathcal{T}}_n$ and assign the new internal vertex weight $W_v^{(n+1)} = (M_{n+1} M_n) \cdot (1 B_{n+1}).$

- Start with M₁ and set L₁ = M₁. Let T̃₁ be the tree consisting of a line-segment of length L₁.
- For $n \ge 1$, given $\tilde{\mathcal{T}}_n$ (which has total length L_n):
 - 1. Let $B_{n+1} \sim \text{Beta}(1, \frac{2-\alpha}{\alpha-1})$ be independent of everything we have already constructed. We will glue a new branch of length $(M_{n+1} M_n) \cdot B_{n+1}$ onto $\tilde{\mathcal{T}}_n$, at a point to be specified; let $L_{n+1} = L_n + (M_{n+1} M_n) \cdot B_{n+1}$ be the new total length.
 - 2. In order to find where to glue the new branch, we first select either the set of edges of $\tilde{\mathcal{T}}_n$, with probability L_n/M_n , or the internal vertex v with probability $W_v^{(n)}/M_n$.
 - 3. If we select the edges in 2, glue the new branch at a uniform point along $\tilde{\mathcal{T}}_n$ and assign the new internal vertex weight $W_v^{(n+1)} = (M_{n+1} M_n) \cdot (1 B_{n+1}).$
 - 4. If we select the internal vertex v in 2, glue the new branch to it and let $W_v^{(n+1)} = W_v^{(n)} + (M_{n+1} M_n) \cdot (1 B_{n+1}).$

Line-breaking constructions

Theorem (Haas & G.)

Let $(\tilde{\mathcal{T}}_n, n \ge 1)$ be the sequence of trees produced by either version of the construction. Then

$$(\tilde{\mathcal{T}}_n, n \geq 1) \stackrel{d}{=} (\mathcal{T}_{\alpha,n}, n \geq 1)$$

and, therefore,

$$\mathcal{T}_{\alpha} \stackrel{d}{=} \overline{\bigcup_{n \geq 1} \tilde{\mathcal{T}}_n}.$$

Remarks

In the case $\alpha = 2$, we have $\text{Beta}\left(1, \frac{2-\alpha}{\alpha-1}\right) = \text{Beta}(1, 0)$. We interpret this as $B_n = 1$ almost surely for all $n \ge 1$. Then we recover (a scaled version of) Aldous' Poisson line-breaking construction of the Brownian CRT.

Remarks

In the case $\alpha = 2$, we have Beta $\left(1, \frac{2-\alpha}{\alpha-1}\right) = \text{Beta}(1,0)$. We interpret this as $B_n = 1$ almost surely for all $n \ge 1$. Then we recover (a scaled version of) Aldous' Poisson line-breaking construction of the Brownian CRT.

The tree-shapes $(\tilde{T}_n, n \ge 1)$ of $(\tilde{T}_n, n \ge 1)$ perform Marchal's algorithm.

Edge-lengths:

Let t be a discrete rooted tree with $n \ge 2$ leaves and k edges. Then conditionally on $\mathcal{T}_{\alpha,n} = t$, the sequence of edge-lengths of $\mathcal{T}_{\alpha,n}$ has the same distribution as

$$M_n \cdot \beta_k \cdot (D_1, D_2, \ldots, D_k),$$

where these random variables are independent and

$$egin{aligned} &\mathcal{M}_{n}\sim\mathsf{ML}(1-1/lpha,n-1/lpha)\ η_{k}\sim\mathsf{Beta}\left(k,rac{nlpha-1}{lpha-1}
ight)\ &(D_{1},D_{2},\ldots,D_{k})\sim\mathsf{Dir}(1,1,\ldots,1).* \end{aligned}$$

Edge-lengths:

Let t be a discrete rooted tree with $n \ge 2$ leaves and k edges. Then conditionally on $\mathcal{T}_{\alpha,n} = t$, the sequence of edge-lengths of $\mathcal{T}_{\alpha,n}$ has the same distribution as

$$M_n \cdot \beta_k \cdot (D_1, D_2, \ldots, D_k),$$

where these random variables are independent and

$$egin{aligned} &\mathcal{M}_n\sim\mathsf{ML}(1-1/lpha,n-1/lpha)\ η_k\sim\mathsf{Beta}\left(k,rac{nlpha-1}{lpha-1}
ight)\ &(D_1,D_2,\ldots,D_k)\sim\mathsf{Dir}(1,1,\ldots,1).* \end{aligned}$$

* Dirichlet distribution: $Dir(a_1, \ldots, a_n)$ has density

$$\frac{\Gamma(a_1+\ldots+a_n)}{\prod_{i=1}^n \Gamma(a_i)} x_1^{a_1-1} \ldots x_n^{a_n-1}$$

with respect to Lebesgue measure on

$$\left\{(x_1,\ldots,x_n)\in [0,1]^n: \sum_{i=1}^n x_i=1\right\}$$

Total length of the conditioned tree:

Conditionally on $T_{\alpha,n}$ having k edges, the total length of the tree $\mathcal{T}_{\alpha,n}$ has the same distribution as

$$M_n \cdot \beta_k$$
,

where these random variables are independent and $M_n \sim \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha)$ and $\beta_k \sim \mathsf{Beta}(k, \frac{n\alpha - 1}{\alpha - 1})$.

Total length of the unconditioned tree:

The total length of the tree $\mathcal{T}_{\alpha,n}$ has the same distribution as

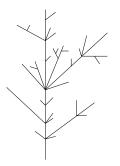
$$M_n \cdot \left(\prod_{j=1}^{n-1} \beta_j + \sum_{i=1}^{n-1} B_i (1-\beta_i) \prod_{j=i+1}^{n-1} \beta_j\right),$$

where the random variables on the right-hand side are mutually independent and such that

$$egin{aligned} &\mathcal{M}_n\sim \mathsf{ML}(1-1/lpha,n-1/lpha)\ η_i\sim \mathsf{Beta}\left(rac{(i+1)lpha-2}{lpha-1},rac{1}{lpha-1}
ight),\quad i\geq 1\ &\mathcal{B}_1,\mathcal{B}_2,\ldots,\mathcal{B}_n\sim \mathsf{Beta}\left(1,rac{2-lpha}{lpha-1}
ight). \end{aligned}$$

Open problem

Does there exist a discrete version of our line-breaking construction (à la Aldous' construction of the uniform random tree)?



A line-breaking construction of the stable trees, joint with Bénédicte Haas, *Electronic Journal of Probability* **20** (2015), paper no. 16, pp.1-24.

Beta-Gamma algebra

The proof relies heavily on the following distributional facts.

If B ∼ Beta(a, b) and G ∼ Gamma(a + b, 1) are independent then

$$G\times(B,1-B)\stackrel{d}{=}(G_1,G_2),$$

where $G_1 \sim \text{Gamma}(a, 1)$ and $G_2 \sim \text{Gamma}(b, 1)$ are independent.

Beta-Gamma algebra

The proof relies heavily on the following distributional facts.

 If B ~ Beta(a, b) and G ~ Gamma(a + b, 1) are independent then

$$G\times(B,1-B)\stackrel{d}{=}(G_1,G_2),$$

where $G_1 \sim \text{Gamma}(a, 1)$ and $G_2 \sim \text{Gamma}(b, 1)$ are independent. Looked at the other way around,

$$\left(\frac{G_1}{G_1+G_2},\frac{G_2}{G_1+G_2}\right) \stackrel{d}{=} (B,1-B)$$

and is independent of $G_1 + G_2 \sim \text{Gamma}(a + b, 1)$.

Beta-Gamma algebra

The proof relies heavily on the following distributional facts.

 If B ~ Beta(a, b) and G ~ Gamma(a + b, 1) are independent then

$$G\times(B,1-B)\stackrel{d}{=}(G_1,G_2),$$

where $G_1 \sim \text{Gamma}(a, 1)$ and $G_2 \sim \text{Gamma}(b, 1)$ are independent. Looked at the other way around,

$$\left(\frac{G_1}{G_1+G_2},\frac{G_2}{G_1+G_2}\right) \stackrel{d}{=} (B,1-B)$$

and is independent of $G_1 + G_2 \sim \text{Gamma}(a + b, 1)$.

• Let $\mathbf{D} = (D_1, D_2, \dots, D_n) \sim \text{Dir}(a_1, a_2, \dots, a_n)$ and $\mathbb{P}(I = i | \mathbf{D}) = D_i$. Then, conditionally on the event $\{I = i\}$, we have

$$(D_1,\ldots,D_i,\ldots,D_n)\sim \mathsf{Dir}(a_1,\ldots,a_i+1,\ldots,a_n).$$

The key point is that, conditionally on the shapes $\tilde{T}_1, \tilde{T}_2, \ldots, \tilde{T}_n$ (with \tilde{T}_n having k edges and ℓ internal vertices), the edge-lengths and vertex weights are such that

$$(\mathcal{L}_{1}^{(n)},\ldots,\mathcal{L}_{k}^{(n)},\mathcal{W}_{1}^{(n)},\ldots,\mathcal{W}_{\ell}^{(n)}) \\ \stackrel{d}{=} \mathsf{ML}(1-1/\alpha,n-1/\alpha) \times \mathsf{Dir}\left(1,\ldots,1,\frac{d_{1}-1-\alpha}{\alpha-1},\ldots,\frac{d_{\ell}-1-\alpha}{\alpha-1}\right)$$

where the two terms on the RHS are independent.

The key point is that, conditionally on the shapes $\tilde{T}_1, \tilde{T}_2, \ldots, \tilde{T}_n$ (with \tilde{T}_n having k edges and ℓ internal vertices), the edge-lengths and vertex weights are such that

$$(\mathcal{L}_{1}^{(n)},\ldots,\mathcal{L}_{k}^{(n)},\mathcal{W}_{1}^{(n)},\ldots,\mathcal{W}_{\ell}^{(n)}) \\ \stackrel{d}{=} \mathsf{ML}(1-1/\alpha,n-1/\alpha) \times \mathsf{Dir}\left(1,\ldots,1,\frac{d_{1}-1-\alpha}{\alpha-1},\ldots,\frac{d_{\ell}-1-\alpha}{\alpha-1}\right)$$

where the two terms on the RHS are independent.

This can be proved inductively.

$$(L_1^{(n)}, \dots, L_k^{(n)}, W_1^{(n)}, \dots, W_\ell^{(n)}) \\ \stackrel{d}{=} \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha) \times \mathsf{Dir}\left(1, \dots, 1, \frac{d_1 - 1 - \alpha}{\alpha - 1}, \dots, \frac{d_\ell - 1 - \alpha}{\alpha - 1}\right)$$

Recall that we add our new branch either at a node or somewhere uniformly chosen along the edges. So we pick an edge or a vertex with probability proportional to its weight.

$$(L_1^{(n)}, \dots, L_k^{(n)}, W_1^{(n)}, \dots, W_\ell^{(n)}) \\ \stackrel{d}{=} \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha) \times \mathsf{Dir}\left(1, \dots, 1, \frac{d_1 - 1 - \alpha}{\alpha - 1}, \dots, \frac{d_\ell - 1 - \alpha}{\alpha - 1}\right)$$

Recall that we add our new branch either at a node or somewhere uniformly chosen along the edges. So we pick an edge or a vertex with probability proportional to its weight.

This amounts to taking a size-biased pick from amongst the co-ordinates of the Dirichlet vector, and has the effect of adding 1 to the corresponding parameter.

$$(L_1^{(n)}, \dots, L_k^{(n)}, W_1^{(n)}, \dots, W_\ell^{(n)}) \\ \stackrel{d}{=} \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha) \times \mathsf{Dir}\left(1, \dots, 1, \frac{d_1 - 1 - \alpha}{\alpha - 1}, \dots, \frac{d_\ell - 1 - \alpha}{\alpha - 1}\right)$$

Recall that we add our new branch either at a node or somewhere uniformly chosen along the edges. So we pick an edge or a vertex with probability proportional to its weight.

This amounts to taking a size-biased pick from amongst the co-ordinates of the Dirichlet vector, and has the effect of adding 1 to the corresponding parameter.

If we pick a co-ordinate which corresponded to an edge, it now has parameter 2. Splitting that co-ordinate with an independent uniform gives back 2 co-ordinates with parameter 1.

Whether we picked an edge or a vertex, we now want to add one co-ordinate equal to 1 (representing the new edge) and either a co-ordinate equal to $\frac{2-\alpha}{\alpha-1}$ (for a new vertex) or an additional weight to the existing vertex whose weight we already biased: $\frac{d-1-\alpha}{\alpha-1} + 1 + \frac{2-\alpha}{\alpha-1} = \frac{(d+1)-1-\alpha}{\alpha-1}$.

Whether we picked an edge or a vertex, we now want to add one co-ordinate equal to 1 (representing the new edge) and either a co-ordinate equal to $\frac{2-\alpha}{\alpha-1}$ (for a new vertex) or an additional weight to the existing vertex whose weight we already biased: $\frac{d-1-\alpha}{\alpha-1} + 1 + \frac{2-\alpha}{\alpha-1} = \frac{(d+1)-1-\alpha}{\alpha-1}$.

This is the role of $(B_n, 1 - B_n) \sim \text{Beta}(1, \frac{2-\alpha}{\alpha-1})$.

$$(L_1^{(n)}, \dots, L_k^{(n)}, W_1^{(n)}, \dots, W_\ell^{(n)}) \\ \stackrel{d}{=} \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha) \times \mathsf{Dir}\left(1, \dots, 1, \frac{d_1 - 1 - \alpha}{\alpha - 1}, \dots, \frac{d_\ell - 1 - \alpha}{\alpha - 1}\right)$$

Recall that

$$M_n = M_{n+1} \beta_n.$$

$$(L_1^{(n)}, \dots, L_k^{(n)}, W_1^{(n)}, \dots, W_\ell^{(n)}) \stackrel{d}{=} \mathsf{ML}(1 - 1/\alpha, n - 1/\alpha) \times \mathsf{Dir}\left(1, \dots, 1, \frac{d_1 - 1 - \alpha}{\alpha - 1}, \dots, \frac{d_\ell - 1 - \alpha}{\alpha - 1}\right)$$

Recall that

$$M_n = M_{n+1} \beta_n.$$

The β_n factor is precisely what is needed to rescale the Dirichlet vector in order to accommodate the extra co-ordinates we added.

A line-breaking construction of the stable trees, joint with Bénédicte Haas, *Electronic Journal of Probability* **20** (2015), paper no. 16, pp.1-24.