Random walks in stochastic surroundings
Rolles, S.W.W.

Citation for published version (APA):

General rights
It is not permitted to download or to forward/distribute the text or part of it without the consent of the author(s) and/or copyright holder(s), other than for strictly personal, individual use, unless the work is under an open content license (like Creative Commons).

Disclaimer/Complaints regulations
If you believe that digital publication of certain material infringes any of your rights or (privacy) interests, please let the Library know, stating your reasons. In case of a legitimate complaint, the Library will make the material inaccessible and/or remove it from the website. Please Ask the Library: http://uba.uva.nl/en/contact, or a letter to: Library of the University of Amsterdam, Secretariat, Singel 425, 1012 WP Amsterdam, The Netherlands. You will be contacted as soon as possible.
Chapter 5

Reconstructing a random scenery observed with random errors along a random walk path

Heinrich Matzinger\textsuperscript{1} and Silke W.W. Rolles\textsuperscript{2}

Abstract

We show that an i.i.d. uniformly colored scenery on $\mathbb{Z}$ observed along a random walk path with bounded jumps can still be reconstructed if there are some errors in the observations. We assume the random walk is recurrent and can reach every point with positive probability. At time $k$, the random walker observes the color at her present location with probability $1 - \delta$ and an error $Y_k$ with probability $\delta$. The errors $Y_k$, $k \geq 0$, are assumed to be stationary and ergodic and independent of scenery and random walk. If the number of colors is strictly larger than the number of possible jumps for the random walk and $\delta$ is sufficiently small, then almost all sceneries can be almost surely reconstructed up to translations and reflections.

1 Introduction and result

We call a coloring of the integers $\mathbb{Z}$ with colors from the set $C := \{1, 2, \ldots, C\}$ a scenery. Let $(S_k; k \in \mathbb{N}_0)$ be a recurrent random walk on $\mathbb{Z}$. At time $k$ the random walker observes the color $\xi(S_k)$ at her current location. Given the color record $\chi := (\xi(S_k); k \in \mathbb{N}_0)$, can we almost surely reconstruct the scenery $\xi$ without knowing the random walk path? This problem is called scenery reconstruction problem. In general, one can only hope to reconstruct the scenery up to equivalence, where we call two sceneries $\xi$ and $\xi'$ equivalent and write $\xi \equiv \xi'$ if $\xi$ is obtained from $\xi'$ by a translation and/or reflection.

Early work on the scenery reconstruction problem was done by Kesten in [14]. He proved that a single defect in a 4-color random scenery can be detected if the scenery is i.i.d. uniformly colored. Reconstruction of typical 2-color sceneries was proved by Matzinger in his Ph.D. thesis [22] (see also [24] and [23]): Almost all i.i.d. uniformly colored sceneries observed along a simple random walk path (with holding) can be almost

\textsuperscript{1}Eurandom, PO Box 513, 5600 MB Eindhoven, The Netherlands. Matzinger@eurandom.tue.nl
\textsuperscript{2}Eurandom, PO Box 513, 5600 MB Eindhoven, The Netherlands. Rolles@eurandom.tue.nl
Chapter 3. Reconstructing a random scenery observed with errors

surely reconstructed. In [15], Kesten noticed that the proof in [22] heavily relies on the skip-freeness of the random walk. In [21], Löwe, Matzinger and Merkl showed that scenery reconstruction is possible for random walks with bounded jumps if there are sufficiently many colors.

In this article, we prove that scenery reconstruction still works if the observations are seen with certain random errors. We make the same assumptions on scenery and random walk as in [21]: The random walk can reach every integer with positive probability and is recurrent with bounded jumps, and there are strictly more colors than possible single steps for the random walk. To keep the exposition as easy as possible, we assume in addition that for the random walk maximal jump length to the left and maximal jump length to the right are equal; we believe that the results of this paper remain true without this assumption. At time $k$ the random walker observes color $\xi(S_k)$ with probability $1 - \delta$, whereas she observes an error $Y_k$ with probability $\delta$. If the errors are independent of scenery and random walk, the occurrences of errors are i.i.d. Bernoulli with parameter $\delta$ and $Y_k$, $k \geq 0$, is stationary and ergodic, then for all $\delta$ sufficiently small, almost all sceneries can be almost surely reconstructed up to translations and reflections.

More precisely, we consider the following setup: Let $\delta \in [0, 1]$. Let $\mu$ be a probability measure over $\mathbb{Z}$ with finite support $\mathcal{M}$. With respect to a probability measure $P_\delta$, let $S = (S_k; k \in \mathbb{N}_0)$ be a random walk starting at the origin with independent $\mu$-distributed increments. We assume that $E[S_1] = 0$ and $\mathcal{M}$ has greatest common divisor 1; hence $S$ is recurrent and can reach every $z \in \mathbb{Z}$ with positive probability. Let $\xi = (\xi_k; k \in \mathbb{Z})$ be a family of i.i.d. random variables, uniformly distributed over $\mathcal{C}$. Let $X := (X_k; k \in \mathbb{N}_0)$ be a sequence of i.i.d. random variables taking values in $\{0, 1\}$, Bernoulli distributed with parameter $\delta$, and let $Y := (Y_k; k \in \mathbb{N}_0)$ be as sequence of random variables taking values in $\mathcal{C}$ which is stationary and ergodic under $P_\delta$. We assume that $(\xi, S, X, Y)$ are independent. The scenery observed with errors along the random walk path is the process $\tilde{\chi} := (\tilde{\chi}_k; k \in \mathbb{N}_0)$ defined by $\tilde{\chi}_k := \chi_k = \xi(S_k)$ if $X_k = 0$ and $\tilde{\chi}_k := Y_k$ if $X_k = 1$. Our main theorem reads as follows:

**Theorem 1.1.** If $|\mathcal{C}| > |\mathcal{M}|$, then there exists $\delta_1 > 0$ and a map $A : C^\mathbb{N}_0 \rightarrow C^\mathbb{Z}$ which is measurable with respect to the canonical sigma algebras, such that $P_\delta(A(\tilde{\chi}) \approx \xi) = 1$ for all $\delta \in [0, \delta_1]$.

If $\delta = 0$, there are no errors in the observations. In this case, the assertion of Theorem 1.1 was proved by Löwe, Matzinger, and Merkl in [21].

Closely related coin tossing problems have been investigated by Harris and Keane [7] and Levin, Pemantle, and Peres [17]. The present paper has to a large extent been motivated by their work and a question of Peres who asked for generalizations of the existing random coin tossing results for the case of many biased coins.

Let $\chi' := (\chi'_k; k \in \mathbb{N}_0)$ be a coin tossing record, obtained in one of the following ways: a) a (two-sided) fair coin is tossed i.i.d., or b) at renewal times of a renewal process a coin with bias $\theta$ is tossed and at all other times a fair coin. Can we almost surely determine from $\chi'$ whether we are in case a) or b)?

Let $u_n$ denote the probability of a renewal at time $n$. Harris and Keane in [7] showed that if $\sum_{n=1}^{\infty} u_n^2 = \infty$ then we can almost surely determine how $\chi'$ was produced, whereas this is not possible if $\sum_{n=1}^{\infty} u_n^2 < \infty$ and $\theta$ is small enough. Levin, Pemantle, and Peres in [17] showed that to distinguish between a) and b) not only the square-summability of $(u_n)$ but also $\theta$ is relevant. They proved that for some renewal sequence $(u_n)$ there is a
2. Notation and setup

In this section, we collect frequently used notation.
Sets and functions: The cardinality of a set $D$ is denoted by $|D|$. We write $f|D$ for the restriction of a function $f$ to a set $D$. For a sequence $S = (s_i; i \in I)$ we write $|S| := |I|$ for the number of components of $S$. If $s_i$ is an entry of $S$, we write $s_i \in S$; sometimes we write $s(i)$ instead of $s_i$. For events $B_k$, $k \geq 1$, we write $\liminf_{k \to \infty} B_k := \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} B_k$ for the event that all but finitely many $B_k$'s occur.

Integers and integer intervals: $\mathbb{N}$ denotes the set of natural numbers; by definition, $0 \notin \mathbb{N}$. We set $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$. If $x \in \mathbb{R}$, we denote by $\lfloor x \rfloor$ the largest integer $\leq x$. Unless explicitly stated otherwise, intervals are taken over the integers, e.g. $[a, b] = \{n \in \mathbb{Z} : a \leq n \leq b\}$, $[a, b[ = \{n \in \mathbb{Z} : a \leq n < b\}$.

Scenaries: We fix $C \geq 2$, and denote by $C := \{1, \ldots, C\}$ the set of colors. A scenery is an element of $C^\mathbb{Z}$. A piece of scenery is an element of $C^I$ for a subset $I$ of $\mathbb{Z}$; here $I$ need not be an integer interval. The cardinality of the set $I$ is called the length of the piece of scenery. We denote by $(1)_I$ the piece of scenery in $C^I$ which is identically equal to $1$. For $I = \{i_1, i_2, \ldots, i_k\} \subseteq \mathbb{Z}$ with $i_1 < i_2 < \ldots < i_k$ and a piece of scenery $\xi \in C^I$ we define $\xi_-$ to be the piece of scenery $\xi$ read from left to right and $\xi_+$ to be $\xi$ read from right to left: $\xi_- := (\xi(i_j); j \in [1, k])$ and $\xi_+ := (\xi(i_{k-j+1}); j \in [1, k])$.

Equivalence of scenaries: Let $\psi \in C^I$ and $\psi' \in C^{I'}$ be two pieces of scenaries. We say that $\psi$ and $\psi'$ are equivalent and write $\psi \equiv \psi'$ iff $I$ and $I'$ have the same length and there exists $a \in \mathbb{Z}$ and $b \in \{-1, 1\}$ such that for all $k \in I$ we have that $a + bk \in I'$ and $\psi_k = \psi'_a + bk$. We call $\psi$ and $\psi'$ strongly equivalent and write $\psi \equiv \psi'$ iff $I' = a + I$ for some $a \in \mathbb{Z}$ and $\psi_k = \psi'_a + k$ for all $k \in I$. We say $\psi$ occurs in $\psi'$ and write $\psi \subseteq \psi'$ if $\psi \equiv \psi'|J$ for some $J \subseteq I'$. We write $\psi \preceq \psi'$ if $\psi \equiv \psi'|J$ for some $J \subseteq I'$. If the subset $J$ is unique, we write $\psi \preceq_1 \psi'$.

Random walks, random scenaries, and random errors: Let $\mu$ be a probability measure on $\mathbb{Z}$ with finite support $\mathcal{M}$. We assume that $|\mathcal{M}| < |C|$, i.e. the number of colors is strictly larger than the number of possible jumps of the random walk. We assume $\max \mathcal{M} = \min \mathcal{M}$, and we write $L := \max \mathcal{M}$ for the maximal jump length of the random walk. Let $\Omega_k \subseteq \mathbb{Z}^{\mathbb{N}_0}$ denote the set of all paths with jump sizes $S_k - S_{k-1} \in \mathcal{M}$ for all $k \in \mathbb{N}_0$. We denote by $Q_x$ the distribution on $(\Omega_2)^{\mathbb{N}_0}$ of a random walk $(S_k; k \in \mathbb{N}_0)$ starting at $x$ with i.i.d. increments distributed according to $\mu$. We assume that $\sum_{k \in \mathcal{M}} \mu(k) = 0$ and $\mathcal{M}$ has greatest common divisor 1, consequently the random walk is recurrent and can reach every integer with positive probability.

The scenery $\xi := (\xi_k; k \in \mathbb{Z})$ is i.i.d. with $\xi_k$ uniformly distributed on $C$. Let $X := (X_k; k \in \mathbb{N}_0)$ be a sequence of i.i.d. Bernoulli random variables with values in $\{0, 1\}$. If $X_k = 0$, then at time $k$ the random walk observes color $\xi(S_k)$, whereas if $X_k = 1$ an error occurs in the observations at time $k$: the random walker observes $Y_k$, where $Y := (Y_k; k \in \mathbb{N}_0)$ is a sequence of random variables taking values in $C$. We assume that $(\xi, S, X, Y)$ are independent and realized as canonical projections on $\Omega := (C^\mathbb{Z}, \Omega_2, \{0, 1\}^{\mathbb{N}_0}, C^{\mathbb{N}_0})$ with the product $\sigma$-algebra generated by the canonical projections and probability measures $P_{y,x} := \nu \otimes Q_x \otimes B^{\mathbb{N}_0}_y \otimes \lambda$, $\delta \in [0, 1], x \in \mathbb{Z}$; here $\nu$ denotes the uniform distribution on $C$, $B_k$ the Bernoulli distribution with parameter $\delta$ on $\{0, 1\}$ and $\lambda$ a probability measure on $C^{\mathbb{N}_0}$ such that the left-shift is measure-preserving and ergodic with respect to $\lambda$. We abbreviate $P := P_0$ and $P := P_0$.

We call $\chi := (\chi_k := \xi(S_k); k \in \mathbb{N}_0)$ the scenery observed along the random walk path; sometimes we write $\chi \circ S$ instead of $\chi$. We define $\tilde{\chi} := (\tilde{\chi}_k; k \in \mathbb{N}_0)$, the scenery observed
with errors along the random walk path, by

$$
\tilde{x}_k := \begin{cases} 
\chi_k & \text{if } X_k = 0, \\
Y_k & \text{if } X_k = 1.
\end{cases}
$$

For a fixed scenery $\xi \in \mathcal{C}$ we set $P^\xi_\delta := \delta_\xi \otimes Q_0 \otimes B_\delta^{\mathbb{N}_0} \otimes \lambda$, where $\delta_\xi$ denotes the Dirac measure at $\xi$. Thus $P^\xi_\delta$ is the canonical version of the conditional probability $P_\delta(\cdot|\xi)$. We use $P^\xi_\delta$ and $P_\delta(\cdot|\xi)$ as synonyms; i.e. we never work with a different version of the conditional probability $P_\delta(\cdot|\xi)$.

**Admissible paths:** Let $I = [i_1, i_2]$ be an integer interval. We call a path $R \in \mathbb{Z}^I$ admissible if $R_{i+1} - R_i \in \mathcal{M}$ for all $i \in [i_1, i_2 - 1]$. We call $R(i_1)$ the starting point, $R(i_2)$ the endpoint, and $|I|$ the length of $R$.

**Words:** We call the elements of $\mathcal{C}^* := \cup_{n \in \mathbb{N}_0} \mathcal{C}^n$ words. If $w \in \mathcal{C}^n$, we say that $w$ has length $n$ and write $|w| = n$.

**Ladder intervals, ladder paths, and ladder words:** A ladder interval is a set of the form $I \cap (a + \mathbb{L} \mathbb{Z})$ with a bounded interval $I$ and a modulo class $a + \mathbb{L} \mathbb{Z} \in \mathbb{Z}/\mathbb{L} \mathbb{Z}$. Let $I$ be a ladder interval. We call a path $R$ of length $|I|$ which traverses $I$ from left to right or from right to left a ladder path or a straight crossing of $I$. The ladder words of a scenery $\xi$ over $I$ are $(\xi|I)^-$ and $(\xi|I)^+$.

**Filtration and shift:** We define a filtration over $\Omega$: $\mathcal{G} := (\mathcal{G}_n; n \in \mathbb{N}_0)$ with $\mathcal{G}_n := \sigma(\tilde{x}_k; k \in [0, n])$ is the natural filtration of the observations with errors. We define the shift $\theta : \mathcal{C}^\mathbb{N}_0 \to \mathcal{C}^\mathbb{N}_0$, $\eta \mapsto \eta(\cdot + 1)$.

### 2.1 Conventions about constants

All constants keep their meaning throughout the whole article. Unless otherwise stated, they depend only on $C$ and $\mu$. Constants $\alpha, \gamma, \varepsilon, \bar{\varepsilon}, c_1, c_2$ and $n_1$ play a special role in the constructions below; we state here how they are chosen. All other constants are denoted by $c_i, i \geq 3, \delta_i, \varepsilon_i, i \geq 1$.

- We choose $\gamma > 0$.
- We choose $c_2 \in ]1, \frac{C}{c_1}\{ \text{ and } \varepsilon \in ]0, \varepsilon_{\max}\{ \text{ with }$
  $$
  \varepsilon_{\max} := \min \left\{ 1/30, \varepsilon_1/90, [\ln C - \ln c_2 - \ln(C - 1)]/((90 \ln C)) \right\},$
  $$
  \text{where } \varepsilon_1 \text{ is as in Lemma 6.7.}$
- We choose $c_1 \in \mathbb{N}$ to be a multiple of 36 with $c_1 \geq 27/[\ln C - \ln c_2 - \ln(C - 1) - 90\varepsilon \ln C]$.
- We set $\varepsilon := c_1 \bar{\varepsilon}$.
- We choose $\alpha > \max \{ \gamma, 1 + \gamma - [3c_1 \ln \mu_{\min}] / \ln 2 \}$, where we abbreviate $\mu_{\min} := \min \{ \mu(i) : i \in \mathcal{M} \}$.
- Finally we choose $n_1 \in \mathbb{N}$, $n_1 \geq \min \{ 25, c_3 \}$, large enough that $2^n \geq c_1 L2^{[\sqrt{n}]}$ for all $n \geq n_1$ and $\varepsilon_2(n_1) + (2\varepsilon_3(n_1))^{1/2} + \sum_{m=2}^{\infty} c_4 e^{-c_5 \varepsilon_4 m} < 1/2$ holds, where $c_3$ is defined in Theorem 3.5, $\varepsilon_2(n_1)$ in Lemma 4.3, $\varepsilon_3(n_1)$ in Theorem 3.3 and $c_4$ and $c_5$ in Lemma 4.4.
3 The structure of the reconstruction

In order to prove Theorem 1.1, we reduce the problem of reconstructing the scenery successively to simpler problems. Theorems 3.1 and 3.2 below show that it suffices to find algorithms which do only partial reconstructions. Proofs are postponed to later sections: Sections 5 and 6 are dedicated to the proof of Theorem 3.5, all other statements of this section are proved in Section 4. Our first theorem states that it suffices to find a reconstruction algorithm $\mathcal{A}'$ which reconstructs correctly with probability $> 1/2$:

**Theorem 3.1.** If there exist $\delta_1 > 0$ and a measurable map $\mathcal{A}' : C^N \to C^Z$ such that $P_\delta(\mathcal{A}'(\hat{x}) \approx \xi) > 1/2$ for all $\delta \in ]0, \delta_1[$, then there exists a measurable map $\mathcal{A} : C^N \to C^Z$ such that $P_\delta(\mathcal{A}(\hat{x}) \approx \xi) = 1$ for all $\delta \in ]0, \delta_1[$.

The idea is to apply the reconstruction algorithm $\mathcal{A}'$ to all the shifted observations $\theta^i(\hat{x})$, $i \geq 0$. By the hypothesis and an ergodicity argument, as $k$ tends to infinity the proportion of sceneries $\mathcal{A}'(\theta^i(\hat{x}))$ for $i \in [0, k]$ which are equivalent to $\xi$ is strictly bigger than the proportion of sceneries which are not equivalent to $\xi$. Therefore we are able to reconstruct the scenery.

We build the algorithm $\mathcal{A}'$ required by Theorem 3.1 by putting together a hierarchy of partial reconstruction algorithms $\mathcal{A}^m$, $m \geq 1$. The algorithm $\mathcal{A}^m$ tries to reconstruct a piece of scenery around the origin of length of order $2^m$ with $(n_m, m \in N)$ recursively defined as follows: We choose $n_1$ as in Section 2.1, and we set for $m \geq 1$

$$n_{m+1} := 2^{\lfloor \sqrt{n_m} \rfloor}. \quad (3.1)$$

**Definition 3.1.** For $m \geq 1$ and a measurable map $f : C^N \to C^{[-2^{m-1}, 2^{m-1}]}$ we define

$$E_{\text{reconst}, f}^m := \{\xi|[-2^m, 2^m] \leq f(\hat{x}) \leq \xi|[-4 \cdot 2^m, 4 \cdot 2^m]\}. \quad (3.2)$$

$E_{\text{reconst}, f}^m$ is the event that the reconstruction procedure $f$ reconstructs correctly a piece of scenery of length of order $2^m$ around the origin. Note that any finite piece of scenery occurs somewhere with probability 1 because the scenery is i.i.d. uniformly colored. Therefore it is crucial to reconstruct a piece of scenery around the origin.

**Theorem 3.2.** Suppose there exist $\delta_1 > 0$ and a sequence of measurable maps $\mathcal{A}^m : C^N \to C^{[-2^m, 2^m]}$, $m \geq 1$, such that for all $\delta \in ]0, \delta_1[$

$$\liminf_{m \to \infty} E_{\text{reconst}, \mathcal{A}^m}^m = \liminf_{m \to \infty} \left(E_{\text{reconst}, \mathcal{A}^m}^m \cap E_{\text{center}}^m\right) P_\delta \text{ a.s.}, \quad (3.3)$$

where $E_{\text{center}}^m := \{\mathcal{A}^{m+1}(\hat{x})|[-3 \cdot 2^m, 3 \cdot 2^m] = \mathcal{A}^m(\hat{x})\}$. Suppose further that

$$P_\delta \left(\bigcup_{m=1}^\infty (E_{\text{reconst}, \mathcal{A}^m})^c\right) < 1/2 \quad \text{for all } \delta \in ]0, \delta_1[. \quad (3.4)$$

Then there exists a measurable map $\mathcal{A}' : C^N \to C^Z$ such that $P_\delta(\mathcal{A}'(\hat{x}) \approx \xi) > 1/2$ for all $\delta \in ]0, \delta_1[$.

In the following, we explain how we construct maps $\mathcal{A}^m$ satisfying the assumptions of Theorem 3.2. The task of $\mathcal{A}^1$ is to reconstruct a piece of scenery of length of order $2^{n_1}$ around the origin with high probability. It is shown by Löwe, Matzinger, and Merkl in
3. The structure of the reconstruction

[21] that the whole scenery can be reconstructed with probability one in case there are no errors in the observations. They only prove existence of a reconstruction procedure, but do not explicitly construct an algorithm. In [26] we construct an algorithm which even works in polynomial time: A finite piece of scenery around the origin can be reconstructed with high probability from finitely many error-free observations; the number of observations needed is polynomial in the length of the piece of scenery which is reconstructed. We prove:

**Theorem 3.3.** For infinitely many \( n \in \mathbb{N} \) there exists a measurable map 
\( A_{\text{initial}}^n : C[0, 2^{12n} \to C[-3^{2n}, 3^{2n}] \) such that 
\[
\varepsilon_3(n) := P \left( \{ \xi \mid -2^n, 2^n \leq A_{\text{initial}}^0 (x) \mid [0, 2 \cdot 2^{12n}] \leq \xi \mid [-4 \cdot 2^n, 4 \cdot 2^n] \}^c \right)
\]
satisfies \( \lim_{n \to \infty} \varepsilon_3(n) = 0. \)

As an immediate consequence of Theorem 3.3 a piece of scenery around the origin can be reconstructed with high probability even if there are errors in the observations. As long as the probability \( \delta \) to see an error at a particular time is sufficiently small, the probability to see no errors in the first \( 2 \cdot 2^{12n} \) observations is close to 1. The following corollary makes this precise:

**Corollary 3.1.** Let \( A_{\text{initial}}^n \) and \( \varepsilon_3(n) \) be as in Theorem 3.3. There exist \( \delta_2(n) > 0 \) such that for all \( \delta \in [0, \delta_2(n)] \)
\[
P_\delta \left( \{ \xi \mid -2^n, 2^n \leq A_{\text{initial}}^0 (x) \mid [0, 2 \cdot 2^{12n}] \leq \xi \mid [-4 \cdot 2^n, 4 \cdot 2^n] \}^c \right) \leq 2\varepsilon_3(n).
\]

We will choose \( A^1 := A_{\text{initial}}^n \). The maps \( A^m, m \geq 2 \), will be defined inductively. Given a partial reconstruction algorithm \( A^m \) we define stopping times which tell us when the random walker is in some sense “close” to the origin: We compare \( A^m(\tilde{x}) \) with \( A^m(\theta^t(\tilde{x})) \), i.e. we compare the output of \( A^m \) if the input consists of the observations collected by the random walker starting at the origin and the observations starting at time \( t \). If both outputs agree up to equivalence on a sufficiently large subpiece, then with a high chance, the random walker is - on an appropriate scale - close to the origin.

The stopping times constructed from \( A^m \) are used to reconstruct a piece of scenery around the origin of length of order \( 2^{n_{m+1}} \) which is much larger than the piece of scenery reconstructed by \( A^m \); recall our choice of \( n_m \) (3.1). Whenever the stopping times indicate that the random walk is “close” to the origin, we collect significant parts of the observations of length \( c_1 n_m \). If we have sufficiently many stopping times, the random walk will walk over the same piece of scenery over and over again. This allows us to filter out the errors in the observations. Once this is done, the obtained words are put together like in a puzzle game. The words are used to extend the piece of scenery of length of order \( 2^{n_m} \) which has been reconstructed by \( A^m \).

Formally we define stopping times in the following way:

**Definition 3.2.** For \( m \in \mathbb{N} \) and a measurable map \( f : C^{\mathbb{N}} \to C[-3^{2n}, 3^{2n}] \) with the property that \( f(\tilde{x}) \) depends only on \( \tilde{x} \mid [0, 2^{12n}] \), we define
\[
T_f^{n+1}(\tilde{x}) := \left\{ t \in [0, 2^{12n+1} - 2 \cdot 2^{12n}] : \exists w \in C[-2^{n}, 2^{n}] \right\}
\]
such that \( w \preceq f(\tilde{x}) \) and \( w \preceq f(\theta^t(\tilde{x})) \).
Chapter 5. Reconstructing a random scenery observed with errors

Let \( t(1) < t(2) < \cdots \) be the elements of \( T_{m+1}^f(\tilde{x}) \) arranged in increasing order. We define the sequence \( T_{m+1}^f(\tilde{x}) := (T_{f,k}^{m+1}(\tilde{x}); k \geq 1) \) by

\[
T_{f,k}^{m+1}(\tilde{x}) := \begin{cases} 
t(2 \cdot 2^{2m+1}k) + 2 \cdot 2^{12m+1} & \text{if } 2 \cdot 2^{2m+1}k \leq |T_{m+1}^f(\tilde{x})|, \\
2^{12m+1} & \text{otherwise.}
\end{cases}
\]

\( T_{m+1}^f(\tilde{x}) \) is a sequence of \( G \)-adapted stopping times with values in \([0, 2^{12m+1}]\); the stopping times depend only on \( \tilde{x} || [0, 2^{12m+1}] \). We define the event that a sequence of stopping times fulfills the task of stopping the random walk "close" to the origin (on a rather rough scale).

**Definition 3.3.** For \( n \in \mathbb{N} \) and a sequence \( \tau = (\tau_k; k \geq 1) \) of \( G \)-adapted stopping times we define the event

\[
E_{\text{stop}}^{n,\tau} := \bigcap_{k=1}^{2^n} \left\{ \tau_k(\tilde{x}) < 2^{12m}, |S(\tau_k(\tilde{x}))| \leq 2^n, \tau_j(\tilde{x}) + 2 \cdot 2^n \leq \tau_k(\tilde{x}) \text{ for } j < k \right\}.
\]

The next theorem states that given an appropriate partial reconstruction algorithm \( f \), the stopping times \( T_{m+1}^f \) fulfill their task with a high probability. By the definition of \( T_{m+1}^f \), we stop at time \( t + 2 \cdot 2^{12m+1} \) iff \( f(\tilde{x}) \) and \( f(\theta(\tilde{x})) \) agree on a large enough subpiece. Therefore, for the stopping times to stop the random walk close to the origin, it is necessary that \( f(\tilde{x}) \) is a correctly reconstructed piece of scenery around the origin. Since we apply \( f \) often to obtain enough stopping times, we need that given a scenery \( \xi \), there is a high enough chance for the random walk on \( \xi \) to be stopped correctly, i.e. \( f \) must reconstruct correctly with high enough probability conditional on \( \xi \). This is why we need the event \( \{ P_\delta \left[E_{\text{reconstruct},f}^m | \xi \right] \geq \frac{1}{2} \} \) in the following theorem.

**Theorem 3.4.** Let \( m \geq 1 \), and let \( f : \mathcal{C}^\infty \rightarrow \mathcal{C}^{[-3 \cdot 2^n,3 \cdot 2^n]} \) be a measurable map with the property that \( f(\tilde{x}) \) depends only on \( \tilde{x} || [0, 2^{12m+1}] \). We have for all \( \delta \in ]0,1[ \)

\[
P_\delta \left( \left( E_{\text{reconstruct},f}^m \setminus E_{\text{stop}}^{n+1,f} \right) \cap \left( P_\delta \left[E_{\text{reconstruct},f}^m | \xi \right] \geq \frac{1}{2} \right) \right) \leq e^{-n_{m+1}}.
\]

The next theorem shows that there exist partial reconstruction algorithms \( \text{Alg}^n \) (the reader should think of \( n = n_m \)) with the following properties: Given stopping times which stop the random walk close to the origin, finitely many observations with errors and a small piece of scenery \( \psi \) close to the origin, \( \text{Alg}^n \) reconstructs with high probability a piece of scenery around the origin of length of order \( 2^n \). If the reconstruction is succesful, the output of \( \text{Alg}^n \) contains \( \psi \) in the middle. The reader should think of \( \psi \) as a piece of scenery that has been reconstructed before.

**Theorem 3.5.** For all \( n \in \mathbb{N} \) there exists a measurable map

\[
\text{Alg}^n : [0, 2^{12m+1}]^N \times \mathcal{C}^{2 \cdot 2^{12m+1}} \times \bigcup_{k \geq c_1} \mathcal{C}^{[-kn,kn]} \rightarrow \mathcal{C}^{[-3 \cdot 2^n,3 \cdot 2^n]}
\]

with the following property: There exist constants \( c_1, \delta_3, c_6, c_7 > 0 \) such that for all \( n \geq c_3 \), \( \delta \in ]0, \delta_3[ \) and for any sequence \( \tau = (\tau_k; k \geq 1) \) of \( G \)-adapted stopping times with values in \([0, 2^{12m+1}] \)

\[
P_\delta \left( E_{\text{stop}}^{n,\tau} \setminus E_{\text{reconstruct}}^{n,\tau} \right) \leq c_6 e^{-c_7 n},
\]
where $E_{\text{reconstruct}}^n :=$

\[
\left\{ \begin{array}{l}
\{ \text{For all } \psi \in C[-kn, kn] \text{ with } k \geq c_1 L \text{ and } \psi \leq \xi[-2^n, 2^n] \text{ we have} \}
\{ \xi[-2^n, 2^n] \preceq \text{Alg}^n(\tau, \tilde{\chi}[0, 2 \cdot 2^{12an}], \psi) \preceq \xi[-4 \cdot 2^n, 4 \cdot 2^n] \}.
\end{array} \right.
\]

Furthermore if $\xi[-2^n, 2^n] \preceq \text{Alg}^n(\tau, \tilde{\chi}[0, 2 \cdot 2^{12an}], \psi) \preceq \xi[-4 \cdot 2^n, 4 \cdot 2^n]$ holds, $\psi \in C[-kn, kn]$ with $k \geq c_1 L$, $\psi \preceq \xi[-2^n, 2^n]$ and $\xi[-2^n, 2^n] \neq (1)(-2^n, 2^n)$, then we conclude that $\text{Alg}^n(\tau, \tilde{\chi}[0, 2 \cdot 2^{12an}], \psi)[-kn, kn] = \psi$.

To motivate the allowed range for the abstract arguments $\tau$ in this theorem, recall that the $T_k^m(\tilde{\chi})$'s in Definition 3.2 take their values in $[0, 2^{12anm}]$. We are now able to define $\mathcal{A}^m$, $m \geq 1$, which fulfill the requirements of Theorem 3.2.

**Definition 3.4.** We define $\mathcal{A}^m : \mathcal{C}^{[0, 2^{12an}]} \rightarrow \mathcal{C}^{[-3 \cdot 2^{mn}, 3 \cdot 2^{mn}]}$ and $T^{m+1} = (T_k^{m+1}; k \geq 1)$ recursively for $m \geq 1$ in the following way:

- $\mathcal{A}^1(\tilde{\chi}) := \mathcal{A}^n_{\text{initial}}(\tilde{\chi}[0, 2 \cdot 2^{12an}])$ with $n_1$ as in Section 2.1 and $\mathcal{A}^n_{\text{initial}}$ as in Theorem 3.3,
- $T^{m+1}(\tilde{\chi}) := T_{\mathcal{A}^m}^{m+1}(\tilde{\chi})$ with $T_{\mathcal{A}^m}^{m+1}$ as in Definition 3.2,
- $\mathcal{A}^{m+1}(\tilde{\chi}) := \text{Alg}^{m+1}(T^{m+1}(\tilde{\chi}), \tilde{\chi}[0, 2 \cdot 2^{12an}][, \mathcal{A}^m(\tilde{\chi}))$ with $\text{Alg}^{m+1}$ as in Theorem 3.5.

**Theorem 3.6.** There exists $\delta_1 > 0$ such that the sequence $(\mathcal{A}^m; m \in \mathbb{N})$ defined in Definition 3.4 fulfills (3.3) and (3.4) for all $\delta \in [0, \delta_1[$.

All theorems of this section together yield the proof of our main theorem:

**Proof of Theorem 1.1.** By Theorem 3.6, the assumptions of Theorem 3.2 are satisfied. Hence the assumptions of Theorem 3.1 are satisfied and Theorem 1.1 follows.

## 4 Proofs

In this section, we prove the statements from Section 3 with the exception of Theorem 3.5 which will be proved in Sections 5 and 6.

**Lemma 4.1.** The shift $\Theta : \Omega \rightarrow \Omega,$

\[(\xi, S, X, Y) \mapsto (\xi(\cdot + S(1)), S(\cdot + 1) - S(1), X(\cdot + 1), Y(\cdot + 1))\]

is measure-preserving and ergodic with respect to $P_\delta$ for all $\delta \in [0, 1[$.

**Proof.** Let $\delta \in [0, 1[$. By assumption, $Y_k$, $k \geq 0$, is stationary and ergodic under $P_\delta$. $X_k$, $k \geq 0$, is i.i.d., hence stationary and ergodic under $P_\delta$. By Lemma 4.1 of [21], $(\xi, S) \mapsto (\xi(\cdot + S(1)), S(\cdot + 1) - S(1))$ is measure-preserving and ergodic with respect to $P$. The claim follows from these three observations and the fact that $(\xi, S, X, Y)$ are independent. \(\square\)
Chapter 5. Reconstructing a random scenery observed with errors

Proof of Theorem 3.1. Let \( \delta_1 \) and \( A' : \mathbb{C}^0 \to \mathbb{C}^z \) be as in the hypothesis of the theorem, and let \( \delta \in [0, \delta_1] \). We define for \( k \in \mathbb{N} \) measurable maps \( \mathcal{A}'_k : \mathbb{C}^0 \to \mathbb{C}^z \) as follows: If there exists \( j \in [0, k] \) such that
\[
\left| \left\{ i \in [0, k] : \mathcal{A}'(\theta^i(\check{\chi})) \approx \mathcal{A}'(\theta^i(\check{\chi})) \right\} \right| > \left| \left\{ i \in [0, k] : \mathcal{A}'(\theta^i(\check{\chi})) \neq \mathcal{A}'(\theta^i(\check{\chi})) \right\} \right|,
\]
then let \( j_0 \) be the smallest \( j \) with this property, and define \( \mathcal{A}'_k(\check{\chi}) := \mathcal{A}'(\theta^{j_0}(\check{\chi})) \). Otherwise define \( \mathcal{A}'_k(\check{\chi}) \) to be the constant scenery \((1)_{\check{\chi} \in \mathbb{Z}}\). Finally we define \( \mathcal{A} : \mathbb{C}^0 \to \mathbb{C}^z \) by
\[
\mathcal{A}(\check{\chi}) := \begin{cases} 
\lim_{k \to \infty} \mathcal{A}'_k(\check{\chi}) & \text{if this limit exists pointwise,} \\
(1)_{\check{\chi} \in \mathbb{Z}} & \text{else.}
\end{cases}
\]
As a limit of measurable maps, \( \mathcal{A} \) is measurable. For \( k \in \mathbb{N} \) we define
\[
Z_k := \frac{1}{k} \sum_{i=0}^{k-1} \mathbb{1}\left\{ \mathcal{A}'(\theta^i(\check{\chi})) \approx \xi \right\};
\]
here \( \mathbb{1}B \) denotes the indicator function of the event \( B \). It follows from Lemma 4.1 that the sequence \( 1\left\{ \mathcal{A}'(\theta^k(\check{\chi})) \approx \xi \right\}, k \geq 0 \), is stationary and ergodic because it can be written as a measurable function of the sequence \( \Theta^k(\xi, S, X, Y), k \geq 0 \); note that \( \xi \approx \xi(\cdot + S_k) \).
Hence we can use the ergodic theorem and our assumption to obtain \( P_\xi \)-almost surely:
\[
\lim_{k \to \infty} Z_k = P_\xi(\mathcal{A}'(\check{\chi}) \approx \xi) > 1/2. \tag{4.1}
\]
Note that if \( Z_k > 1/2 \), then \( \mathcal{A}'_k(\check{\chi}) \approx \xi \). By (4.1) there exists a.s. a (random) \( k_0 \) such that \( Z_k > 1/2 \) for all \( k \geq k_0 \), and hence \( \mathcal{A}'_k(\check{\chi}) = \mathcal{A}'_{k_0}(\check{\chi}) \approx \xi \); recall that we chose the smallest possible \( j_0 \) in the definition of \( \mathcal{A}'_k \). Thus a.s. \( \mathcal{A}(\check{\chi}) \approx \xi \). \( \square \)

Proof of Theorem 3.2. We say a sequence \( (\zeta^m; m \in \mathbb{N}) \) of pieces of sceneries converges pointwise to a scenery \( \zeta \) if \( \liminf_{m \to \infty} \operatorname{domain}(\zeta^m) = \mathbb{Z} \), and for every \( z \in \mathbb{Z} \) there is \( m_z > 0 \) such that \( \zeta^m(z) = \zeta(z) \) for all \( m \geq m_z \).
Let \( \delta_1 \) and \( \mathcal{A}^m \) be as in the hypothesis of the theorem, and let \( \delta \in [0, \delta_1] \). We set \( \mathcal{A}'(\check{\chi}) := \lim_{m \to \infty} \mathcal{A}^m(\check{\chi}) \) if this limit exists pointwise on \( \mathbb{Z} \); otherwise we set \( \mathcal{A}'(\check{\chi}) := (1)_{\check{\chi} \in \mathbb{Z}} \). Being a pointwise limit of measurable maps, \( \mathcal{A}' : \mathbb{C}^0 \to \mathbb{C}^z \) is measurable. We abbreviate \( E^m := E_{\mathcal{A}^m}, \) and define the events
\[
E_{10t}^m := \left\{ \xi \mid [-2^{m+1}, 2^{m+1}] \approx_1 \xi \mid [-4 \cdot 2^{m+1}, 4 \cdot 2^{m+1}] \right\}.
\]
We claim:
1. \( \liminf_{m \to \infty} E_{10t}^m \) holds \( P_\delta \)-a.s.,
2. If the event \( \left( \liminf_{m \to \infty} E_{10t}^m \right) \cap \bigcap_{m=1}^\infty E^m \) holds, then \( \mathcal{A}'(\check{\chi}) \approx \xi \).
Together with the assumption \( P_\delta \left[ \cup_{m=1}^\infty (E^m)^c \right] < 1/2 \) these two statements imply that \( P_\delta(\mathcal{A}'(\check{\chi}) \approx \xi) > 1/2 \) which yields the claim of the theorem.

Proof of claim 1: We show for any integer intervals \( I_1 \neq I_2 \) with \( |I_1| = |I_2| \)
\[
P(\xi|I_1 \approx \xi|I_2) \leq 2 \cdot C^{-|I_1|/3}. \tag{4.2}
\]
First we define \( f_j : [0, |I_j|] \rightarrow I_j \) for \( j = 1, 2 \) to be the unique translation which maps \([0, |I_j|]\) onto \( I_j \). An argument similar to the proof of (6.26) below shows that there exists a subset \( J \subseteq [0, |I_j|] \) of cardinality \(|J| \geq |I_1|/3\) with \( f_1(J) \cap f_2(J) = \emptyset \). Since \( \xi_k, k \in \mathbb{Z} \), are i.i.d. with a uniform distribution, we conclude

\[
P(\xi|I_1 \equiv \xi|I_2) \leq P(\xi|f_1(J) = \xi|f_2(J)) = C^{-|J|} \leq C^{-|I_1|/3}.
\]

Since \( \xi|I_1 \approx \xi|I_2 \) means \( \xi|I_1 \equiv \xi|I_2 \) or \( \xi|I_1 \equiv (\xi|I_2)^{**} \) with \( (\xi|I_2)^{**} \) denoting the piece of scenery obtained from \( \xi|I_2 \) by reflection, estimate (4.2) follows.

We apply (4.2) for \( I_1 = [-2^{m}, 2^{m}] \) and all integer intervals \( I_2 \subseteq [-4 \cdot 2^{m+1}, 4 \cdot 2^{m+1}] \), \( I_1 \neq I_2 \), of length \(|I_1| = |I_2| = 2 \cdot 2^{m} + 1 \); there are not more than \( 8 \cdot 2^{m+1} \) choices for \( I_2 \). We obtain

\[
P((E_{1st}^m)^{c}) \leq 8 \cdot 2^{m+1} \cdot 2 \cdot C^{-(2 \cdot 2^{m+1})/3} \leq 16 \cdot 2^{2 \cdot 2^{m} - 2^{m+1}/3},
\]

which is summable over \( m \); recall \( C \geq 2 \) and (3.1). Hence by the Borel-Cantelli lemma \((E_{1st}^m)^{c}\) occurs \( P_{\omega}\)-a.s. only finitely many times; this proves claim 1.

Proof of claim 2: By the assumption of this claim, there is a (random) \( M \) such that the events \( E_{1st}^m \) and \( E^m \) hold for all \( m \geq M \). By the assumption of Theorem 3.2, \( M \) can be chosen in such a way that \( E_{center}^{m+1} \) holds for all \( m \geq M \), too. Consequently, \( \mathcal{A}^{m+1}(\bar{\chi}) |[-3 \cdot 2^{m}, 3 \cdot 2^{m}] = \mathcal{A}^{m}(\bar{\chi}) \) for all \( m \geq M \) and it follows that

\[
\mathcal{A}(\bar{\chi})|[-k,k] = \mathcal{A}^{m}(\bar{\chi})|[-k,k] \quad (4.3)
\]

for all \( k \geq 1 \) and all \( m \) large enough. In particular, \( \lim_{m \to \infty} \mathcal{A}^{m}(\bar{\chi}) \) exists.

Since \( E^m \) and \( E_{1st}^m \) hold, \( \mathcal{A}^{m}(\bar{\chi}) \leq 1 \xi[[-4 \cdot 2^{m}, 4 \cdot 2^{m}] \). Hence there exists a unique map \( h^{m} : \mathbb{Z} \rightarrow \mathbb{Z} \) of the form \( x \mapsto a_{m} + b_{m}x \) with \( a_{m} \in \mathbb{Z} \) and \( b_{m} \in \{-1, 1\} \) that maps \( \mathcal{A}^{m}(\bar{\chi}) \) onto a subpiece of \( \xi|[-4 \cdot 2^{m}, 4 \cdot 2^{m}] \). It follows from (4.3) that \( h^{m} \) is independent of \( m \) and maps \( \mathcal{A}(\bar{\chi}) \) to \( \xi \). This finishes the proof of claim 2.

Proof of Theorem 3.3. By Theorem 1.1 of [26], we know that there exists \( \beta > 0 \) and for infinitely many \( n \in \mathbb{N} \) there exists a measurable map \( \mathcal{A}_{\text{ini}}^{n} : \mathcal{C}^{[0,2n^{7}+2 \cdot 2^{12\beta n}] \rightarrow \mathcal{C}^{[-5 \cdot 2^{n}, 5 \cdot 2^{n}] \} such that

\[
\lim_{n \to \infty} \left\{ \xi \right\} [\left\{ \left. 2^{-n-1}, 2^{n-1} \right] \leq \mathcal{A}_{\text{ini}}^{n} (\bar{\chi}) |[0, 2n^{7} + 2 \cdot 2^{12\beta n}] \right\} = 0.
\]

Small modifications in the proof of Theorem 1.1 in [26] prove our claim. We remark that alternatively, we could work directly with the maps \( \mathcal{A}_{\text{ini}}^{n} \) from [26] without adjusting the constants; all proofs in the remainder of the article go through, but the notation becomes more cumbersome.

Proof of Corollary 3.1. We estimate the probability under consideration by intersecting with the event \( B_{0} = \{ X_{k} = 0 \text{ for all } k \in \llbracket 0, 2 \cdot 2^{12\alpha n} \} \} \) that there are no errors in the first \( 2 \cdot 2^{12\alpha n} \) observations: For any \( \delta > 0 \) we have

\[
1 - P_{\delta}(\xi|[-2^{n}, 2^{n}] \leq \mathcal{A}_{\text{ini}}^{n} (\bar{\chi}) |[0, 2 \cdot 2^{12\alpha n}] \} \leq \xi|[-4 \cdot 2^{n}, 4 \cdot 2^{n}] \}
\]

\[
\leq 1 - P_{\delta}(\xi|[-2^{n}, 2^{n}] \leq \mathcal{A}_{\text{ini}}^{n} (\bar{\chi}) |[0, 2 \cdot 2^{12\alpha n}] \} \leq \xi|[-2^{n+2}, 2^{n+2}] \} \cap B_{0} \}
\]

\[
= 1 - \delta(n) P_{\delta}(\xi|[-2^{n}, 2^{n}] \leq \mathcal{A}_{\text{ini}}^{n} (\bar{\chi}) |[0, 2 \cdot 2^{12\alpha n}] \} \leq \xi|[-2^{n+2}, 2^{n+2}] \} \}
\]

\[
= 1 - \delta(n)(1 - \varepsilon_{3}(n));
\]
with \( \delta(n) := (1 - \delta)^{2.12n} \) and \( \varepsilon_3(n) \) as in Theorem 3.3. We choose \( \delta_2(n) > 0 \) such that the last expression is bounded above by \( 2\varepsilon_3(n) \) for all \( \delta \in ]0, \delta_2(n)[ \).

**Proof of Theorem 3.4.** The proof is very similar to the proof of Theorem 3.11 in section 7 of [21] (Our Theorem 3.4 is the analogon of their Theorem 3.11 for our setting). The errors in the observations do not require adaptations of their arguments; note that the errors are independent of scenery and random walk and occurances of errors are i.i.d Bernoulli.

The rest of this section is dedicated to the proof of Theorem 3.6. Throughout we assume, \( A^m, m \geq 1 \), are as in Definition 3.4, and we set \( \delta_1 := \min\{\delta_3, \delta_2(n_1)\} \) with \( \delta_3 \) as in Theorem 3.5 and \( \delta_2(n_1) \) as in Corollary 3.1. We set for \( m \geq 1 \)

\[
E^m := E^m_{\text{reconst}, A^m}.
\]

**Definition 4.1.** For \( \delta \in ]0, \delta_1[ \) we define events of sceneries

\[
\Xi_1^\delta := \{\xi \in \mathcal{C}^2 : P_\delta [(E^1)^c \mid \xi] \leq (2\varepsilon_3(n_1))^{1/2}\},
\]

\[
\Xi_2^\delta := \bigcap_{m=2}^\infty \{\xi \in \mathcal{C}^2 : P_\delta [E^{m-1} \setminus E^{n_{stop}}_{\text{stop}} \mid \xi] \leq e^{-2n/2}\},
\]

\[
\Xi_3^\delta := \bigcap_{m=2}^\infty \{\xi \in \mathcal{C}^2 : P_\delta [E^{m-1} \cap (E^{n_{stop}}_{\text{stop}} \setminus E^m) \mid \xi] \leq (c_0)^{1/2} e^{-c_7n/2}\},
\]

\[
\Xi^\delta := \Xi_1^\delta \cap \Xi_2^\delta \cap \Xi_3^\delta,
\]

where \( \varepsilon_3(n_1) \) is as in Theorem 3.3 and \( c_6 \) and \( c_7 \) are as in Theorem 3.5.

Note the similarity between these events and the bounds in Corollary 3.1, Theorems 3.4 and 3.5. The following lemma provides a link between bounds with and without conditioning on the scenery \( \xi \):

**Lemma 4.2 ([21], Lemma 4.6).** Let \( A \) be an event, \( r \geq 0 \), and let \( Q \) be a probability measure on \( \Omega \). If \( Q(A) \leq r^2 \), then \( Q(Q(A \mid \xi) > r) \leq r \).

**Lemma 4.3.** For all \( n \in \mathbb{N} \) there exist \( \varepsilon_2(n) > 0 \) with \( \lim_{n \to \infty} \varepsilon_2(n) = 0 \) such that \( P_\delta (\xi \notin \Xi^\delta) \leq \varepsilon_2(n_1) \) for all \( \delta \in ]0, \delta_1[ \).

**Proof.** Let \( \delta \in ]0, \delta_1[ \). Using Corollary 3.1 and Lemma 4.2 for \( Q = P_\delta \), we obtain

\[
P_\delta (\xi \notin \Xi_1^\delta) \leq (2\varepsilon_3(n_1))^{1/2}. \tag{4.5}
\]

An application of Theorem 3.4 with \( f = A^m \) yields for \( m \geq 2 \)

\[
P_\delta \left( \left( E^{m-1} \setminus E^{n_{stop}}_{\text{stop}} \right) \cap \left\{ P_\delta [E^{m-1} \mid \xi] \geq \frac{1}{2} \right\} \right) \leq e^{-nm}.
\]

An application of Lemma 4.2 with \( Q = P_\delta \) yields

\[
P_\delta (\xi \notin \Xi_2^\delta) \leq \sum_{m=2}^\infty e^{-nm/2} \leq e^{-c_9n_1}. \tag{4.6}
\]
for some constant $c_8 > 0$, recall our choice of $n_m$ (3.1). Let $m \geq 2$, and recall the definition of the event $E_{m, T_s}^{m, \text{reconstruct}}$ from Theorem 3.5. By Definition 3.4, we have that $A^m(\bar{x}) = A_{m}^{n_m}(T^m(\bar{x}), \bar{x}||0, 2 \cdot 2^{2n_m}[, \psi])$ with $\psi := A^{-1}(\bar{x})$. By our choice of $n_1$, $(|\psi| - 1)/2 = 3 \cdot 2^{n-1} \geq c_1 n_m L$. If $E^{-1}$ holds, then $\psi \leq \xi [-2^{m}, 2^{-m}]$. Hence the inclusion

$$E^{-1} \cap \left( E_{\text{stop}}^{m, T_s} \setminus E^m \right) \subseteq E_{\text{stop}}^{m, T_s} \setminus E_{\text{reconstruct}}^{m, T_s}$$  (4.7)

holds. Together with Theorem 3.5 the last inclusion implies

$$P_\delta \left( E^{-1} \cap \left( E_{\text{stop}}^{m, T_s} \setminus E^m \right) \right) \leq P_\delta \left( E_{\text{stop}}^{m, T_s} \setminus E_{\text{reconstruct}}^{m, T_s} \right) \leq c_6 e^{-c_7 n_m}.$$  

Another application of Lemma 4.2 yields for some constant $c_9 > 0$

$$P_\delta (\xi \notin \Xi_\delta) \leq \sum_{m=2}^{\infty} (c_6)^{1/2} e^{-c_7 n_m/2} \leq e^{-c_9 n_1}.$$  (4.8)

The claim of the lemma follows from (4.5), (4.6), and (4.8); recall $\varepsilon(n) \to 0$ as $n \to \infty$.

**Lemma 4.4.** For all $\delta \in [0, \delta_1]$, $\xi \in \Xi_\delta$, and $m \geq 2$ the following holds for some constants $c_4, c_5 > 0$:

$$P_\delta(E^{-1} | \xi) \geq 1 - (2\varepsilon_3(n_1))^{1/2} - \sum_{k=2}^{m-1} c_4 e^{-c_5 n_k} \geq \frac{1}{2};$$  (4.9)

$$P_\delta(E^{-1} \setminus E^m | \xi) \leq c_4 e^{-c_5 n_m}.$$  (4.10)

**Proof.** Let $\delta \in [0, \delta_1]$ and $\xi \in \Xi_\delta$. We prove (4.9) and (4.10) simultaneously by induction over $m$: For $m = 2$ it follows from $\xi \in \Xi_1$

$$P_\delta(E^1 | \xi) = 1 - P_\delta \left( (E^1)^c | \xi \right) \geq 1 - (2\varepsilon_3(n_1))^{1/2} \geq 1/2;$$  (4.11)

recall our choice of $n_1$ from Section 2.1. Thus (4.9) holds for $m = 2$.

Suppose (4.9) holds for some $m \geq 2$. Then we have

$$P_\delta(E^{-1} \setminus E^m | \xi) \leq c_6 \left[ (E^{-1} \setminus E^m) \cap E_{\text{stop}}^{m, T_s} | \xi \right] + P_\delta \left[ E^{-1} \setminus E_{\text{stop}}^{m, T_s} | \xi \right] \leq (c_6)^{1/2} e^{-c_7 n_m/2} + e^{-c_5 n_m/2} \leq c_4 e^{-c_5 n_m}$$  (4.12)

for some constants $c_4, c_5 > 0$; for the first term we used $\xi \in \Xi_\delta$ and for the second term we used $\xi \in \Xi_\delta$ and our induction hypothesis (4.9). Using (4.12) and our induction hypothesis (4.9) we obtain

$$P_\delta(E^m | \xi) \geq P_\delta(E^{-1} | \xi) - P_\delta(E^{-1} \setminus E^m | \xi) \geq 1 - (2\varepsilon_3(n_1))^{1/2} - \sum_{k=2}^{m} c_4 e^{-c_5 n_k} \geq \frac{1}{2};$$

for the last inequality we used our choice of $n_1$. This completes the induction step. □
Chapter 5. Reconstructing a random scenery observed with errors

Proof of Theorem 3.6. Let \( \delta \in ]0, \delta_1[ \); recall our choice \( \delta_1 = \min \{ \delta_3, \delta_2(n_1) \} \). By Theorem 3.5 we know that whenever the events \( E_{m-1}^m \) and \( E_m^m \) hold and \( \xi \in [-2^n, 2^n] \neq (1)_{-2^n, 2^n} \), then \( E_{\text{center}}^m \) holds. Since \( P_b \)-a.s. \( \xi \neq (1)_z \), relation (3.3) holds. Using Lemma 4.3 we have

\[
P_b \left( \bigcup_{m=1}^{\infty} (E_m^m)^c \right) \leq P_b (\xi \notin \Xi^\delta) + P_b \left( \{ \xi \in \Xi^\delta \} \cap \bigcup_{m=1}^{\infty} (E_m^m)^c \right) \leq \varepsilon_2(n_1) + \int_{\{ \xi \in \Xi^\delta \}} P_b \left( \bigcup_{m=1}^{\infty} (E_m^m)^c \right) dP_b.
\]

(4.13)

To bound the integrand, we use Lemma 4.4: For all \( \xi \in \Xi^\delta \) and \( k \geq 1 \), we obtain

\[
P_b \left( \bigcup_{m=1}^{k} (E_m^m)^c \right) \leq P_b ((E_1^1)^c | \xi) + \sum_{m=2}^{k+1} P_b (E_{m-1}^m \setminus E_m^m | \xi) \leq (2\varepsilon_3(n_1))^{1/2} + \sum_{m=2}^{k+1} c_k e^{-c_k n_m},
\]

(4.14)

and taking limits as \( k \to \infty \), we conclude

\[
P_b \left( \bigcup_{m=1}^{\infty} (E_m^m)^c \right) \leq (2\varepsilon_3(n_1))^{1/2} + \sum_{m=2}^{\infty} c_k e^{-c_k n_m}.
\]

Together with (4.13) the last estimate yields (3.4):

\[
P_b \left( \bigcup_{m=1}^{\infty} (E_m^m)^c \right) \leq \varepsilon_2(n_1) + (2\varepsilon_3(n_1))^{1/2} + \sum_{m=2}^{\infty} c_k e^{-c_k n_m} \leq \frac{1}{2}; \tag{4.15}
\]

for the last inequality we used that \( n_1 \) is chosen as in Section 2.1.

\[
\]

5 The key algorithm of the reconstruction

In this section, we define algorithms \( \text{Alg}_n^\delta \) for which Theorem 3.5 holds. We fix \( n \in \mathbb{N} \).

For two words \( w, w' \in C^\ast \) of the same length we define their distance

\[
d(w, w') := \{ k \in [1, |w|] : w_k \neq w'_k \}; \tag{5.1}
\]

\( d(w, w') \) is the number of places where \( w \) and \( w' \) disagree. Clearly, \( d \) is a metric.

When the random walk observes a piece of scenery and \( \delta \) is small, the observations with errors differ "typically" from the errorfree observations in only a small proportion of the letters because the probability to see an error at a particular time is small under \( P_b \). Since the random walk observes a given piece of scenery very often, we are able to filter out the errors using a majority rule \( f^\ast \).

The following notions will be used in this context. For a word \( w = w_1 w_2 \ldots w_m \in C^m \) we define \( \text{Cut}(w) := w_2 \ldots w_{m-1} \); \( \text{Cut}(w) \) is obtained from \( w \) by cutting off the first and the last letter.
Definition 5.1. Let \( W = (w_j; 1 \leq j \leq K) \in (C_{c_1 n})^K \) be a vector consisting of \( K \) words of length \( c_1 n \). For \( i \in [1, c_1 n] \) we define \( f_i(W) \), the favorite letter at position \( i \), to be the element in \( C \) which most of the first \( 2^n \) words in \( W \) have at position \( i \). If there is no unique letter with this property, then we define the favorite letter to be the smallest one. Formally, we set
\[
f_i(W) = k \iff \left| \left\{ j \in [1, 2^n] : w_j(i) = k \right\} \right| = \max_{k \in C} \left| \left\{ j \in [1, 2^n] : w_j(i) = k' \right\} \right|
\]
and \( k \) is the smallest element in \( C \) satisfying the last equality; here \( w_j(i) \) denotes the \( i^{th} \) letter of the word \( w_j \). We set \( f(W) = f_1(W)f_2(W) \ldots f_{c_1 n}(W) \). Furthermore, we define
\[
f^*(W) := \begin{cases} \text{Cut}(f(W)), & \text{if } K \geq 2^n \text{ and } \max_{j \in [1, 2^n]} d(\text{Cut}(w_j), \text{Cut}(f(W))) \leq \varepsilon n \\ (-1)_{[1,c_1 n-2]}, & \text{otherwise.} \end{cases}
\]

\( f^*(W) \) equals the word \( \text{Cut}(f(W)) \) which is composed of the favorite letters iff the vector \( W \) has sufficiently many components and each of the first \( 2^n \) words in \( W \) differs from \( f(W) \) in not more than \( \varepsilon n \) letters. In the proof of Lemma 6.9 below it will be essential that we use \( \text{Cut}(f(W)) \) and not \( f(W) \) in the definition of \( f^*(W) \). Note that \(-1 \notin C \) so that \((-1)_{[1,c_1 n-2]} \) differs from all words \( w \in C_{c_1 n-2} \).

The algorithm \( \text{Alg}^n \) which will be defined below takes input data
\[
\tau \in [0, 2^{12n}]^N, \eta \in C_{2^{212n}}, \text{ and } \psi \in \bigcup_{k \geq c_1 L} C_{(\varepsilon n, kn)}. \quad (5.2)
\]

First we define the set of all observations of length \( 3c_1 n \) which are collected within a time horizon of length \( 2^n \) after a time \( \tau_k, k \in [1, 2^n] \):

Definition 5.2. We define \( \text{Collection}^n(\tau, \eta) := \)
\[
\left\{ (w_1, w_2, w_3) \in (C_{c_1 n})^3 : \exists k \in [1, 2^n] \text{ such that } w_1w_2w_3 \subset \eta[\tau_k, \tau_k + 2^n] \right\}.
\]

The set \( \text{PrePuzzle}^n(\tau, \eta) \) contains only \((w_1, w_2, w_3) \in \text{Collection}^n(\tau, \eta) \) with the following property: If \((w'_1, w'_2, w'_3) \in \text{Collection}^n(\tau, \eta) \) and \( w'_1 \) and \( w'_3 \) are "not too different" from \( w_1 \) and \( w_3 \) respectively, then \( w'_2 \) is "not too different" from \( w_2 \). Formally:

Definition 5.3. We define \( \text{PrePuzzle}^n(\tau, \eta) := \)
\[
\left\{ (w_1, w_2, w_3) \in \text{Collection}^n(\tau, \eta) : \text{If } (w'_1, w'_2, w'_3) \in \text{Collection}^n(\tau, \eta) \text{ with } \right\}
\[
\left\{ d(w_1, w'_1) \leq 2\varepsilon n \text{ and } d(w_3, w'_3) \leq 2\varepsilon n, \text{ then } d(w_2, w'_2) \leq 2\varepsilon n. \right\}
\]

Definition 5.4. For \((w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \eta) \) we denote by \( S^n_{\tau, \eta}(w_1, w_2, w_3) \) the sequence of \((\text{random})\) times \( s \in \bigcup_{k=1}^{c_1 n}[\tau_k, \tau_k + 2^n - 3c_1 n] \) such that \( w'_1w'_2w'_3 := \eta[s, s + 3c_1 n] \in \text{PrePuzzle}^n(\tau, \eta) \), \( d(w_1, w'_1) \leq 2\varepsilon n \), and \( d(w_3, w'_3) \leq 2\varepsilon n \); we assume that the elements of the sequence \( S^n_{\tau, \eta}(w_1, w_2, w_3) \) are arranged in increasing order. We define
\[
\text{List}^n_{\tau, \eta}(w_1, w_2, w_3) := (\eta[s + c_1 n, s + 2c_1 n]; s \in S^n_{\tau, \eta}(w_1, w_2, w_3))
\]
to be the sequence with components \( \eta[s + c_1 n, s + 2c_1 n] \) indexed by the set \( S^n_{\tau, \eta}(w_1, w_2, w_3) \). We set
\[
\text{PuzzleLists}^n(\tau, \eta) := \{ \text{List}^n_{\tau, \eta}(w_1, w_2, w_3) : (w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \eta) \}.
\]
Chapter 5. Reconstructing a random scenery observed with errors

Clearly, \( w_2 \in \text{List}^n_\eta(w_1, w_2, w_3) \). Note that \( \text{List}^n_\eta(w_1, w_2, w_3) \) is a sequence, and not a set. If by coincidence observations \( \eta]_s + c_1 n, s + 2c_1 n[ \) coincide for two different values of \( s \), we want to keep them both. The components of \( \text{List}^n_\eta(w_1, w_2, w_3) \) are close to \( w_2 \) in \( d \)-distance because we assumed \( (w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \eta) \).

**Definition 5.5.** We define \( \text{Puzzle}^n(\tau, \eta) := \{ f^*(W) : W \in \text{PuzzleLists}^n(\tau, \eta) \} \).

\( \text{Puzzle}^n(\tau, \eta) \) is the set of all words of length \( c_1 n - 2 \) which are obtained by the majority rule \( f^* \) from the lists in \( \text{PuzzleLists}^n(\tau, \eta) \). We use the words in \( \text{Puzzle}^n(\tau, \eta) \) like the pieces in a puzzle game to reconstruct a piece of scenery. We want the piece of scenery reconstructed by \( \text{Alg}^n \) to contain in the middle the piece of scenery \( \psi \) from the input data of the algorithm.

**Definition 5.6.** For \( \psi \in C^{[-kn, kn]} \) we define \( \text{SolutionPiece}^n(\tau, \eta, \psi) := \begin{cases} w \in C^{[-3\cdot2^n, 3\cdot2^n]} : \text{ w is defined as } \psi \text{ and for all ladder intervals } I \subseteq [-3\cdot2^n, 3\cdot2^n] \text{ we have } (w|I) \in \text{Puzzle}^n(\tau, \eta) \\ \text{with } |I| = c_1 n - 2 \end{cases} \).

We will see in the proof of Lemma 6.4 below that under appropriate conditions, there is precisely one element in \( \text{SolutionPiece}^n(\tau, \eta, \psi) \).

**Definition 5.7.** We define \( \text{Alg}^n : [0, 2^{12\alpha n}]^N \times \mathbb{C}^{2 \cdot 2^{12\alpha n}} \times \bigcup_{k \geq c_1 L} C^{[-kn, kn]} \rightarrow C^{[-3\cdot2^n, 3\cdot2^n]} \) as follows: If \( \text{SolutionPiece}^n(\tau, \eta, \psi) \) is not empty, then we define \( \text{Alg}^n(\tau, \eta, \psi) \) to be its lexicographically smallest element. Otherwise we define \( \text{Alg}^n(\tau, \eta, \psi) \) to be the constant scenery \( (1)_{[-3\cdot2^n, 3\cdot2^n]} \).

6 The key algorithm reconstructs correctly

In this section, we prove Theorem 3.5. Throughout we fix \( n \in \mathbb{N} \). We assume that \( \tau \in [0, 2^{12\alpha n}]^N \) is a sequence of \( \mathcal{G} \)-adapted stopping times. Recall that \( \varepsilon \) was chosen in Section 2.1.

6.1 Definition of the key events

In this subsection, we collect the definitions of all the "basic" events which we will need to prove the correctness of \( \text{Alg}^n \). The event \( B_{\text{all paths}}^n \) holds if the random walk traverses all paths of length \( 3c_1 n \) in the region where we want to do the reconstruction. \( B_{\text{few mistakes}}^n \) makes sure that there are not too many mistakes in the words in the Collection\(^n(\tau, \eta) \). \( B_{\text{ladder diff}}^n \) gives a lower bound for the \( d \)-distance of two different ladder words in the neighborhood of the origin. \( B_{\text{majority}}^n \) guarantees that the majority decision \( f^* \) is not corrupted by the errors in the observations. If \( B_{\text{outside out}}^n \) holds, then we can distinguish ladder words from the region where we want to reconstruct from observations which are read further outside. \( B_{\text{signals}}^n \) implies that there are "signal words" which can be read only left from a certain point \( z \in \mathbb{Z} \) or only right from a certain \( z \in \mathbb{Z} \); this
event allows use to reconstruct all ladder words in a region around the origin. $B_{\text{straight}}^{n,r}$ guarantees that certain ladder paths are traversed often enough.

We arranged the definitions of the events in alphabetical order so that the reader can easily find them while following the proofs in the next two subsections. We suggest to have a quick look at the definitions, and then to skip ahead to the next subsection and look up definitions when needed.

**Definition 6.1.** For $z \in \mathbb{Z}$ and $n$ such that $c_1n \in \mathbb{N}$, we denote by $w_{z,-n}$ the ladder word of length $c_1n$ starting at $z$ read from left to right, and by $w_{z,-n}$ the word $w_{z,-n}$ read from right to left:

$$w_{z,-n} := (\xi(z + kL); k \in [0, c_1n]) \quad \text{and} \quad w_{z,-n} := (w_{z,-n})^{-}.$$

Note that $w_{z-(c_1n-1)L,-n}$ is the ladder word of length $c_1n$ ending at $z$.

**Definition 6.2.** We define

$$B_{\text{all paths}}^{n,r} := \left\{ \text{For any admissible piece of path } R \in \mathbb{Z}^{[0,3c_1n]} \text{ with starting point in } [-7 \cdot 2^n, 7 \cdot 2^n] \text{ there exists } t \in \cup_{k=1}^{2^n} [\tau_k, \tau_k + 2^{2n} - 3c_1n] \text{ such that } R(i) = S(t + i) \text{ for all } i \in [0, 3c_1n] \right\}.$$

**Definition 6.3.** We define

$$B_{\text{few mistakes}}^{n} := \left\{ \sum_{k=l-c_1n+1}^{l} X_k \leq \varepsilon_n \text{ for all } t \in [c_1n - 1, 2 \cdot 2^{12c_1n}] \right\}.$$

**Definition 6.4.** We define

$$B_{\text{ladder \, diff}}^{n} := \left\{ \forall z_1, z_2 \in [-8 \cdot 2^n, 8 \cdot 2^n] \text{ and } \forall i_1, i_2 \in \{-\to, \to\} \text{ with } (z_1, i_1) \neq (z_2, i_2) \text{ we have } d(w_{z_1,i_1,n/3}, w_{z_2,i_2,n/3}) \geq 10^n \right\}.$$

**Definition 6.5.** Let $I_L$ denote the set of ladder intervals $I \subset [-7 \cdot 2^n, 7 \cdot 2^n]$ of length $c_1n$. For $w_1, w_3 \in C^+n$ and $I \in I_L$, we denote by $S_{w_1,w_3}^L := (s_{i-}; i \geq 1) \ (S_{w_1,w_3}^L := (s_{i}; i \geq 1))$ the sequence of all times $s \in \cup_{k=1}^{2^n} [\tau_k, \tau_k + 2^{2n} - 3c_1n]$ such that $S|[s + c_1n, s + 2c_1n]$ is a straight crossing from left to right (right to left) of $I$ and $d(\xi|[s + (i-1)c_1n, s + ic_1n], w_i) \leq 2 \varepsilon_n$ for $i = 1, 3$. We assume that the components of $S_{w_1,w_3}^L$ and $S_{w_1,w_3}^L$ are arranged in increasing order. We define

$$B_{\text{majority}}^{n,r} := \bigcap_{w_1, w_3 \in C^+n} \bigcap_{I \in I_L} \left( B_{\text{maj}}^{n,r,L}(w_1, w_3) \cap B_{\text{maj}}^{n,r,L}(w_1, w_3) \right) \quad \text{with}$$

$$B_{\text{maj}}^{n,r,L}(w_1, w_3) := \left\{ \text{If } |S_{w_1,w_3}^L| \geq 2^n, \text{ then } \forall j \in [1, c_1n - 1] \text{ the following holds:} \right\}$$

$$\sum_{i=1}^{\varepsilon_n} X_{s_{i-} + c_1n + j} < 2^n/2$$

and $B_{\text{maj}}^{n,r,L}(w_1, w_3)$ defined analogously.

**Definition 6.6.** We define $B_{\text{outside\,out}}^{n} :=$

$$\left\{ \forall z \in [-5 \cdot 2^n, 5 \cdot 2^n], \text{ for any admissible piece of path } R \in ([-2L \cdot 2^{2n}, 2L \cdot 2^{2n}]) \text{ and } \forall i \in \{-\to, \to\} \text{ we have that } d(\xi \circ R, w_{z,i,n/2}) \geq 3 \varepsilon_n \right\}.$$
Definition 6.7. We define $B_{\text{recogn straight}}^n :=$

\[
\begin{cases}
\text{For any admissible piece of path } R_1 \in [-7 \cdot 2^n, 7 \cdot 2^n]^{[0, c_1 n]} \text{ which is not a ladder} \\
\text{there exists an admissible piece of path } R_2 \in [-8 \cdot 2^n, 8 \cdot 2^n]^{[0, c_1 n]} \\
R_2(0) = R_1(0), R_2(c_1 n - 1) = R_1(c_2 n - 1) \text{ and } d(\xi \circ R_1, \xi \circ R_2) \geq 5\varepsilon n
\end{cases}
\]

Definition 6.8. We define

\[
B_{\text{signals}}^n := B_{\text{sign, l}, -}' \cap B_{\text{sign, r}, -}' \cap B_{\text{sign, l}, -}' \cap B_{\text{sign, r}, -}' \text{ with }
\]

\[
B_{\text{sign, l}, -}' := \begin{cases}
\forall z \in [-6 \cdot 2^n, 6 \cdot 2^n] \text{ and for any admissible piece of path } R \in [-2L \cdot 2^n, 2L \cdot 2^n]^{[0, c_1 n]} \text{ with } R(c_2 n - 1) > z \text{ we have that }, \\
d(\xi \circ R, w_{z-(c_2 n-1)}') \geq 5\varepsilon n
\end{cases}
\]

\[
B_{\text{sign, r}, -}' := \begin{cases}
\forall z \in [-6 \cdot 2^n, 6 \cdot 2^n] \text{ and for any admissible piece of path } R \in [-2L \cdot 2^n, 2L \cdot 2^n]^{[0, c_1 n]} \text{ with } R(0) < z \text{ we have that }, \\
d(\xi \circ R, w_{z-0}') \geq 5\varepsilon n
\end{cases}
\]

\[
B_{\text{sign, l}, -}' := \begin{cases}
\forall z \in [-6 \cdot 2^n, 6 \cdot 2^n] \text{ and for any admissible piece of path } R \in [-2L \cdot 2^n, 2L \cdot 2^n]^{[0, c_1 n]} \text{ with } R(0) > z \text{ we have that }, \\
d(\xi \circ R, w_{z-0}') \geq 5\varepsilon n
\end{cases}
\]

\[
B_{\text{sign, r}, -}' := \begin{cases}
\forall z \in [-6 \cdot 2^n, 6 \cdot 2^n] \text{ and for any admissible piece of path } R \in [-2L \cdot 2^n, 2L \cdot 2^n]^{[0, c_1 n]} \text{ with } R(c_2 n - 1) < z \text{ we have that }, \\
d(\xi \circ R, w_{z-(c_2 n-1)}') \geq 5\varepsilon n
\end{cases}
\]

Definition 6.9. We denote the collection of ladder intervals $I \subseteq [-6 \cdot 2^n, 6 \cdot 2^n]$ of length 3$c_1 n$ by $\mathcal{J}_L$. For $I \in \mathcal{J}_L$, we denote by $S_{\text{r}}(I)$ ($S_{\text{l}}(I)$) the sequence of all times $s \in \mathbb{U}^n_k = [\tau_k, \tau_k + 2^n - 3c_1 n]$ such that $S|_{s, s+3c_1 n}$ is a straight crossing from left to right (right to left) of $I$; we assume that the components of $S_{\text{r}}(I)$ and $S_{\text{l}}(I)$ are arranged in increasing order. We define

\[
B_{\text{straight often}}^n := \bigcap_{I \in \mathcal{J}_L} \{|S_{\text{r}}(I)| \geq 2^n \text{ and } |S_{\text{l}}(I)| \geq 2^n\}.
\]

6.2 Combinatorics

In this subsection, we prove that $\text{Alg}^n$ reconstructs correctly in the sense that the event $E_{\text{reconstruct}}^n$ holds, under the assumption that $E_{\text{stop}}^n$ and all the "basic" events defined in the previous subsection hold. We abbreviate

$$\tilde{\chi}^n := \tilde{\chi} |_{[0, 2 \cdot 2^{12\alpha n}]}.$$

The task is split in four parts: Lemma 6.1 states a property of the elements in the set $\text{PrePuzzle}^n(\tau, \tilde{\chi}^n)$. Lemma 6.2 shows that all words in $\text{Puzzle}^n(\tau, \tilde{\chi}^n)$ which are observed while the random walk is approximately in the region of the scenery which we want to reconstruct, are ladder words. Lemma 6.3 states that $\text{Puzzle}^n(\tau, \tilde{\chi}^n)$ contains all the ladder words we need. Finally Lemma 6.4 shows that the reconstruction works.

Definition 6.10. We say $(w_1, w_2, w_3) \in \text{Collection}^n(\tau, \tilde{\chi}^n)$ is read while the random walk is walking on $J \subseteq \mathbb{Z}$ if there exists $t \in \mathbb{U}^n_k = [\tau_k, \tau_k + 2^n - 3c_1 n]$ such that $S(t + j) \in J$ for all $j \in [0, 3c_1 n]$ and $w_1w_2w_3 = \tilde{\chi}^{n}|_{[t, t + 3c_1 n]}$. If we know the time $t$, we say that $(w_1, w_2, w_3)$ is read during $[t, t + 3c_1 n]$. 
Definition 6.11. We define
\[ E_{\text{ladder}}^{n,\tau} = \begin{cases} \text{If} (w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \tilde{\chi}^n) \text{ and there exists } t \in \bigcup_{k=1}^{2^n} [\tau_k, \tau_k + 2^n - 3c_1n] \text{ such that } (w_1, w_2, w_3) \text{ is read during } [t, t+3c_1n] \text{ while the random walk is walking on } [-7 \cdot 2^n, 7 \cdot 2^n], \text{ then } S[t, t+2c_1n] \end{cases} \text{ is a ladder path.} \]

Lemma 6.1. For all \( n \in \mathbb{N} \) the following holds:
\[ E_{\text{ladder}}^{n,\tau} \supseteq B_{\text{all paths}}^n \cap B_{\text{few mistakes}}^n \cap B_{\text{recogn straight}}^n. \]

Proof. Suppose the events \( B_{\text{all paths}}^n, B_{\text{few mistakes}}^n \) and \( B_{\text{recogn straight}}^n \) hold. Let \( (w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \tilde{\chi}^n) \), and suppose there exists \( t \in \bigcup_{k=1}^{2^n} [\tau_k, \tau_k + 2^n - 3c_1n] \) such that the triple \( (w_1, w_2, w_3) \) is read during \( [t, t+3c_1n] \) while the random walk is walking on \( [-7 \cdot 2^n, 7 \cdot 2^n] \).

Let \( R_i(j) := S(t + (i-1)c_1n + j) \) for \( j \in [0, c_1n] \) and \( i = 1, 2, 3 \). Then \( |R_i(j)| \leq 7 \cdot 2^n \) for all \( j \in [0, c_1n] \) and
\[ d(\xi \circ R_i, w_i) \leq \varepsilon n \quad \text{for } i = 1, 2, 3 \] (6.1)
because \( B_{\text{few mistakes}}^n \) holds. We have to show that \( R_2 \) is a ladder path. Suppose not. Since \( B_{\text{recogn straight}}^n \) holds, there exists an admissible piece of path \( R_2' \in [-8 \cdot 2^n, 8 \cdot 2^n] \) with the same starting and endpoint as \( R_2 \) and
\[ d(\xi \circ R_2, \xi \circ R_2') \geq 5\varepsilon n. \] (6.2)

Since \( B_{\text{all paths}}^n \) holds and the concatenation \( R_1R_2R_3 \) is an admissible piece of path with starting point in \([-7 \cdot 2^n, 7 \cdot 2^n]\), there exists \( t' \in \bigcup_{k=1}^{2^n} [\tau_k, \tau_k + 2^n - 3c_1n] \) such that \( R_1R_2R_3(i) = S(t' + i) \) for all \( i \in [0, 3c_1n] \). Using the triangle inequality, we obtain
\[ d(w_2, \tilde{\chi}||t' + c_1n, t' + 2c_1n|) \geq d(w_2, \tilde{\chi}||t' + c_1n, t' + 2c_1n|) - \varepsilon n = d(w_2, \xi \circ R_2') - \varepsilon n \geq d(\xi \circ R_2, \xi \circ R_2') - d(w_2, \xi \circ R_2) - \varepsilon n \geq 5\varepsilon n - \varepsilon n - \varepsilon n = 3\varepsilon n; \] (6.3)
for the first inequality we used that \( B_{\text{few mistakes}}^n \) holds, and for the last inequality we used (6.2) and (6.1). The fact that \( B_{\text{few mistakes}}^n \) holds together with inequality (6.1) yields
\[ d(w_1, \tilde{\chi}||t', t' + c_1n|) \leq d(w_1, \tilde{\chi}||t', t' + c_1n|) + \varepsilon n = d(w_1, \xi \circ R_1) + \varepsilon n \leq 2\varepsilon n. \]

By the same argument, \( d(w_3, \tilde{\chi}||t' + c_1n, t' + 3c_1n|) \leq 2\varepsilon n \). Together with (6.3) this contradicts \( (w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \tilde{\chi}^n) \). Hence \( R_2 \) is a ladder path. \( \square \)

Definition 6.12. We define
\[ \text{Puzzle}^n_1(\tau, \tilde{\chi}^n) := \begin{cases} f^* \left( \text{List}^n_3(w_1, w_2, w_3) \right) : (w_1, w_2, w_3) \in \text{PrePuzzle}^n(\tau, \tilde{\chi}^n) \text{ and } \\
\exists (w'_1, w'_2, w'_3) \in \text{PrePuzzle}^n(\tau, \tilde{\chi}^n) \text{ such that } d(w_1, w'_1) \leq 2\varepsilon n, \text{ and } \\
d(w_3, w'_3) \leq 2\varepsilon n \text{ and } (w'_1, w'_2, w'_3) \text{ is read while the random walk is walking on } Z \setminus [-6 \cdot 2^n, 6 \cdot 2^n]. \end{cases} \]
\[ \text{Puzzle}^n_2(\tau, \tilde{\chi}^n) := \text{Puzzle}^n(\tau, \tilde{\chi}^n) \setminus \left[ \text{Puzzle}^n_1(\tau, \tilde{\chi}^n) \cup \{-1\}_{i \leq c_1n-2} \right]. \]
Note that Puzzle\(^n\)(\(\tau, \chi^n\)), \(i = 1, 2\), together with \((-1)_{[1, c_1 n - 2]}\), form a partition of the set Puzzle\(^n\)(\(\tau, \chi^n\)). If we are given an element of Puzzle\(^n\)(\(\tau, \chi^n\)), we cannot decide to which set of the partition it belongs. Nevertheless the sets Puzzle\(_i^n\)(\(\tau, \chi^n\)), \(i = 1, 2\), will be useful in the following.

**Definition 6.13.** We define \(E_{\text{only ladder}}^{n, \tau} := \{f_2 \in \text{Puzzle}_2^n(\tau, \chi^n), \text{ then } w_2 \leq \xi \, \lceil -7 \cdot 2^n, 7 \cdot 2^n \rceil \text{ and } w_2 \text{ is a ladder word}\}.

Let \(c_{10} > 0\) be chosen in such a way that for all \(n \geq c_{10}\)
\[3c_1 n L \leq 2^n.\] (6.4)

**Lemma 6.2.** For all \(n \geq c_{10}\) the following holds:
\[E_{\text{only ladder}}^{n, \tau} \supseteq E_{\text{pre ladder}}^{n, \tau} \cap B_{\text{few mistakes}}^n \cap B_{\text{ladder diff}}^n \cap B_{\text{majority}}^{n, \tau}.

**Proof.** Let \(n \geq c_{10}\), and suppose the events \(E_{\text{pre ladder}}^{n, \tau}, B_{\text{few mistakes}}^n, B_{\text{ladder diff}}^n\) and \(B_{\text{majority}}^{n, \tau}\) hold. Let \((w_1, w_2, w_3) \in \text{PrePuzzle}_n^{n, \tau}(\tau, \chi^n)\) and abbreviate \(W := \text{List}_n^{\tau, \chi^n}(w_1, w_2, w_3)\). Suppose \(f^*(W) \in \text{Puzzle}_2^n(\tau, \chi^n)\). Let \(w_2 \in W\). Then there exist \(w_1', w_2', w_3'\) such that \((w_1', w_2', w_3') \in \text{PrePuzzle}_n^{n, \tau}(\tau, \chi^n), d(w_1, w_1') \leq 2\varepsilon n\) and \(d(w_3, w_3') \leq 2\varepsilon n\). By definition of Puzzle\(_2^n(\tau, \chi^n)\), at least once the random walk is in \([-6 \cdot 2^n, 6 \cdot 2^n]\) while it reads \((w_1', w_2', w_3')\). Since the random walk jumps at most a distance of \(L\) in each step, it can move in \(3c_1 n\) steps at most a distance of \(3c_1 n L \leq 2^n\). Hence \((w_1', w_2', w_3')\) is observed while the random walk is waiting on \([-7 \cdot 2^n, 7 \cdot 2^n]\). Using that \(E_{\text{pre ladder}}^{n, \tau}\) holds, we obtain that \(w_2\) is observed while the random walk is waiting on a ladder word. Since \(B_{\text{few mistakes}}^n\) holds, there exists a ladder word \(\bar{w}_2 \leq \xi \lceil -7 \cdot 2^n, 7 \cdot 2^n \rceil\) such that
\[d(w_2', \bar{w}_2) \leq \varepsilon n.\] (6.5)

Suppose \(w_2'' \in W\). Then by the above argument, there exists a ladder word \(\bar{w}_2 \leq \xi \lceil -7 \cdot 2^n, 7 \cdot 2^n \rceil\) such that
\[d(w_2'', \bar{w}_2) \leq \varepsilon n.\] (6.6)

Since \((w_1, w_2, w_3) \in \text{PrePuzzle}_n^{n, \tau}(\tau, \chi^n)\), we have that \(d(w_1, w_2) \leq 2\varepsilon n\) and \(d(w_2, w_2'') \leq 2\varepsilon n\). Hence
\[d(w_2', w_2'') \leq 4\varepsilon n.\] (6.7)

Using the triangle inequality, (6.5), (6.7) and (6.6) we obtain
\[d(\bar{w}_2, w_2) \leq d(\bar{w}_2, w_2') + d(w_2', w_2'') + d(w_2'', w_2) \leq \varepsilon n + 4\varepsilon n + \varepsilon n = 6\varepsilon n.\] (6.8)

If \(\bar{w}_2 \neq w_2\), then it follows from \(B_{\text{ladder diff}}^n\) that \(d(\bar{w}_2, w_2) \geq 10\varepsilon n\), which contradicts (6.8). Hence \(\bar{w}_2 = w_2\).

We have shown that any \(w_2' \in W\) is observed while the random walk reads the ladder word \(\bar{w}_2\). Hence for \(j \in [0, c_1 n]\), \(w_2(j) = \bar{w}_2(j)\) or an error in the observations. Since by assumption, \(f^*(W) \neq (-1)_{[1, c_1 n - 2]}\), \(W\) has at least \(2^n\) components; recall the definition of \(f^*\) (Definition 5.1). An application of \(\text{PrePuzzle}_n^{n, \tau}(w_1, w_3)\) with \(I\) equal to the ladder interval underlying \(\bar{w}_2\) shows that more than half of the first \(2^n\) words in \(W\) have \(j\)th letter equal to \(\bar{w}_2(j)\). Consequently, \(f(W) = \bar{w}_2\), and since \(B_{\text{few mistakes}}^n\) holds, \(f^*(W) = \text{Cut}(\bar{w}_2)\). \(\Box\)
Definition 6.14. We define $E_{\text{ladder}}^{n,r}$ as:

$$\{\forall z \in [-5 \cdot 2^n, 5 \cdot 2^n] : \text{Cut}(w_{z,-n}), \text{Cut}(w_{z,-n}) \in \text{Puzzle}^n(\tau, \bar{\chi}^n)\}.$$

Lemma 6.3. For all $n \geq c_{10}$ the following holds:

$$E_{\text{ladder}}^{n,r} \supseteq B_{\text{paths}}^n \cap B_{\text{few mistakes}}^n \cap B_{\text{majority}}^n \cap B_{\text{signals}}^n \cap B_{\text{straight often}}^n \cap E_{\text{stop}}^n.$$

Proof. Let $n \geq c_{10}$ and $z \in [-5 \cdot 2^n, 5 \cdot 2^n]$. Suppose the events $B_{\text{paths}}^n$, $B_{\text{few mistakes}}^n$, $B_{\text{majority}}^n$, $B_{\text{signals}}^n$, $B_{\text{straight often}}^n$, and $E_{\text{stop}}^n$ hold. We will prove $\text{Cut}(w_{z,-n}) \in \text{Puzzle}^n(\tau, \bar{\chi}^n)$. The proof for $w_{z,-n}$ is similar. We define

$$w_1 := w_{z-c_1nL,-n}, \quad w_2 := w_{z-n}, \quad w_3 := w_{z+c_1nL,-n}.$$ 

Clearly, $w_1 w_2 w_3$ is the ladder word of length $3c_1n$ starting at $z = c_1nL$ and ending at $z + (2c_1n - 1)L$. We define $R : [0, 3c_1nL] \rightarrow \mathbb{Z}$ by $R(i) = z - c_1nL + iL$. Then $R$ is a ladder path with starting point $z - c_1nL \geq -6 \cdot 2^n$ and endpoint $z + (2c_1n - 1)L \leq 6 \cdot 2^n$ by our choice of $z$ and $n$; recall (6.4). Furthermore, $\xi \circ R = w_1 w_2 w_3$. Since $B_{\text{paths}}^n$ holds, there exists $t \in U_{k=1}^{2^n}[r_k, r_k + 2^n - 3c_1n]$ such that $R = S[t, t + 3c_1n]$. We set

$$\tilde{w}_{i,t} := \bar{\chi}|[t + (i - 1)c_1n, t + ic_1n] \quad \text{for } i = 1, 2, 3.$$ 

Since $B_{\text{straight often}}^n$ holds, there are at least $2^n$ different $t'$s with this property. Fix $t$. Clearly, $(\tilde{w}_{1,t}, \tilde{w}_{2,t}, \tilde{w}_{3,t}) \in \text{Collection}^n(\tau, \bar{\chi}^n)$. We want to show $(\tilde{w}_{1,t}, \tilde{w}_{2,t}, \tilde{w}_{3,t}) \in \text{PrePuzzle}^n(\tau, \bar{\chi}^n)$. The word $\tilde{w}_{i,t}$ differs from $w_i$ only by errors in the observations. Since $B_{\text{few mistakes}}^n$ holds,

$$d(w_i, \tilde{w}_{i,t}) \leq \varepsilon n \quad \text{for } i = 1, 2, 3. \quad (6.9)$$

Suppose $(w'_1, w'_2, w'_3) \in \text{Collection}^n(\tau, \bar{\chi}^n)$ and $d(w'_i, \tilde{w}_{i,t}) \leq 2\varepsilon n$ for $i = 1, 3$. Then there exists $t' \in U_{k=1}^{2^n}[r_k, r_k + 2^n - 3c_1n]$ such that $w'_1 w'_2 w'_3 = \bar{\chi}|[t', t' + 3c_1n]$. Using (6.10) and the triangle inequality, we obtain

$$d(w'_i, w_i) \leq d(w'_i, \tilde{w}_{i,t}) + d(\tilde{w}_{i,t}, w_i) \leq d(w'_i, \tilde{w}_{i,t}) + \varepsilon n \leq 3\varepsilon n \quad \text{for } i = 1, 3.$$ 

We set $I_1 := [t', t' + 1c_1n]$, $I_2 := [t' + 2c_1n, t' + 3c_1n]$. Since $B_{\text{few mistakes}}^n$ holds,

$$d(\xi \circ S|I_i, w_i) \leq d(\xi \circ S|I_i, w'_i) + d(w'_i, w_i) \leq \varepsilon n + d(w'_i, w_i) \leq 4\varepsilon n \quad \text{for } i = 1, 3. \quad (6.11)$$

Since $E_{\text{stop}}^n$ holds, $|S(r_k)| \leq 2^n$, and for all $i \in [0, 2^n]$, $|S(r_k + i)| \leq 2^n + L \cdot 2^n \leq 2L \cdot 2^n$ because each jump of the random walk has length $\leq L$. Hence we can use that $B_{\text{sign,l}}$ holds for $w_1 = w_{z-c_1nL,-n}$ (note that $|z - L| \leq 6 \cdot 2^n$). Therefore, $I_1$ to conclude from (6.11) that $S(t' + 1c_1n - 1) \leq z \leq -L$. Similarly, we can use that $B_{\text{sign,r}}$ holds for $w_3 = w_{z+c_1nL,-n}$ (note that $|z + c_1nL| \leq 6 \cdot 2^n$) and $I_2$ to conclude that $S(t' + 2c_1n) \geq z + c_1nL$. The only path of length $c_1n + 2$ from $z - L$ to $z + c_1nL$ is the ladder path which visits precisely the points $z + iL$, $0 \leq i \leq c_1n - 1$. Hence $w'_2$ is observed with errors by the random walk on the ladder word $w_2$. Using the fact that $B_{\text{few mistakes}}^n$ holds and (6.10), we obtain

$$d(w'_2, \tilde{w}_{2,t}) \leq d(w'_2, w_2) + d(w_2, \tilde{w}_{2,t}) \leq \varepsilon n + \varepsilon n = 2\varepsilon n.$$
Consequently, \((\hat{w}_{1,t}, \hat{w}_{2,t}, \hat{w}_{3,t}) \in \text{PrePuzzle}^n(\tau, \check{\chi}^n)\). We set
\[
W := \text{List}^n_{\check{\chi}^n}(\hat{w}_{1,t}, \hat{w}_{2,t}, \hat{w}_{3,t}).
\]
Clearly, \(W \in \text{PuzzleLists}^n(\tau, \check{\chi}^n)\). Consider \(\hat{w}_{i,s}\) for \(s \neq t\). Recall that there are at least \(2^n - 1\) different \(s\) with this property. By the triangle inequality and (6.10), \(d(\hat{w}_{i,s}, \hat{w}_{i,t}) \leq d(\hat{w}_{i,s}, w_i) + d(w_i, \hat{w}_{i,t}) \leq 2\varepsilon n\) for \(i = 1, 2, 3\). Consequently, \((\hat{w}_{1,s}, \hat{w}_{2,s}, \hat{w}_{3,s}) \in W\), and we conclude that \(W\) has at least \(2^n\) components.

Suppose \(w'_2 \in W\). Then there exist \(w'_1, w'_3\) with \(d(w'_i, \hat{w}_{i,t}) \leq 2\varepsilon n\) for \(i = 1, 3\) and \((w'_1, w'_2, w'_3) \in \text{PrePuzzle}^n(\tau, \check{\chi}^n)\). We have shown above (after (6.10)) that under these conditions, \(w'_2\) must be observed while the random walk reads the ladder word \(w_2\). In particular, for \(j \in [0, c_1 n]\), \(w'_2(j) = w_2(j)\) or \(w'_2(j)\) is an error in the observations. Since \(B_{\text{out}}^{n,j}(\hat{w}_{1,t}, \hat{w}_{3,t})\) holds for the ladder interval \(I = \{z + iL; i \in [0, c_1 n]\}\), in more than half of the words in \(W\) the \(j\)th letter equals \(w_2(j)\). Consequently, the \(j\)th letter of \(f(W)\) equals \(w_2(j)\), and we have proved that \(\text{Cut}(w_2) \in \text{Puzzle}^n(\tau, \check{\chi}^n)\).

Recall the definition of \(E_{\text{reconstruct}}^{n,\tau}\) from Theorem 3.5.

**Lemma 6.4.** For all \(n \geq c_{10}\) with \(c_{10}\) as in (6.4) the following holds:
\[
E_{\text{reconstruct}}^{n,\tau} \supseteq E_{\text{only ladder}}^{n,\tau} \cap E_{\text{all ladder}}^{n,\tau} \cap B_{\text{few mistakes}}^n \cap B_{\text{ladder diff}}^n \cap B_{\text{outside out}}^n \cap E_{\text{stop}}^{n,\tau}.
\]

**Proof.** Let \(n \geq c_{10}\), and suppose all the events \(E_{\text{only ladder}}^{n,\tau}, E_{\text{all ladder}}^{n,\tau}, B_{\text{few mistakes}}^n, B_{\text{ladder diff}}^n, B_{\text{outside out}}^n,\) and \(E_{\text{stop}}^{n,\tau}\) hold. Let \(\psi \in \mathcal{C}([-kn, kn])\) for some \(k \geq c_{10} nL\), and suppose \(\psi \leq \xi|[-2^n, 2^n]\). There exist \(a \in [-2^n, 2^n]\) and \(b \in [-1, 1]\) such that for all \(j \in [-kn, kn]\)
\[
\psi(j) = \xi(a + bj) \quad \text{and} \quad a + bj \in [-2^n, 2^n].
\]

First we show \(w := (\xi(a + bj); j \in [-3 \cdot 2^n, 3 \cdot 2^n]) \in \text{SolutionPiece}^n(\tau, \check{\chi}^n, \psi)\). By (6.12), \(\psi = w([-kn, kn])\). Let \(I \subseteq [-3 \cdot 2^n, 3 \cdot 2^n]\) be a ladder interval of length \(c_1 n - 2\). The image of \(I\) under the map \(j \mapsto a + bj\) is a ladder interval which is contained in \([-4 \cdot 2^n, 4 \cdot 2^n]\) because \(|a| \leq 2^n\). Since \(E_{\text{all ladder}}^{n,\tau}\) holds, \((w|I) \_ \in \text{SolutionPiece}^n(\tau, \check{\chi}^n)\). Consequently, \(w \in \text{SolutionPiece}^n(\tau, \check{\chi}^n, \psi)\), and in particular, \(\text{SolutionPiece}^n(\tau, \check{\chi}^n, \psi)\) is not empty.

It remains to show that \(\xi|[-2^n, 2^n] \leq w \leq \xi([-4 \cdot 2^n, 4 \cdot 2^n]\) for any element \(w \in \text{SolutionPiece}^n(\tau, \check{\chi}^n, \psi)\). Let \(w \in \text{SolutionPiece}^n(\tau, \check{\chi}^n, \psi)\). Then \(w([-kn, kn]) = \psi\), and it follows from (6.12) that for all \(j \in [-kn, kn]\)
\[
\psi(j) = \xi(a + bj).
\]

Suppose we prove (6.13) for all \(j \in [-3 \cdot 2^n, 3 \cdot 2^n]\). Then we know there is precisely one element in \(\text{SolutionPiece}^n(\tau, \check{\chi}^n, \psi)\). Since \(\psi \leq \xi([-2^n, 2^n])\), there are more than \(2 \cdot 2^n\) letters to the left and to the right of \(\psi\) in \(w\), and consequently \(\xi([-2^n, 2^n]) \leq w\). On the other hand, in \(w\), there are less than \(3 \cdot 2^n\) letters to the left and to the right of \(\psi\). Hence \(w \leq \xi([-4 \cdot 2^n, 4 \cdot 2^n]\).

Thus, to finish the proof, it suffices to verify (6.13) for all \(j \in [-3 \cdot 2^n, 3 \cdot 2^n]\). We have already seen that (6.13) holds for all \(j \in [-kn, kn]\). Suppose we know that (6.13) holds for all \(j \in [-s, s]\) for some \(s \in [kn, 3 \cdot 2^n - 1]\). We set
\[
w_l := (w|I_l) _\_ \text{ with } I_l := (-s - 1 + iL; i \in [0, c_1 n - 2]),
\]
\[
w_r := (w|I_r) _\_ \text{ with } I_r := (s + 1 + (i - c_1 n + 3)L; i \in [0, c_1 n - 2]);
\]
note that $I_r$ denotes the ladder interval of length $c_1 n - 2$ which contains $-s - 1$ as lefmost point, and $I_l$ denotes the ladder interval of length $c_1 n - 2$ which contains $s + 1$ as rightmost point. The words $w_l$ and $w_r$ are well defined because $c_1 nL \leq |v| = 2kn + 1$.

Since $w \in \text{SolutionPiece}^n(\tau, \tilde{x}^n)$, we have $w_l, w_r \in \text{Puzzle}^n(\tau, \tilde{x}^n)$. Note that $w_l$ and $w_r$ have both precisely $c_1 n - 3$ points in common with $w|[-s, s]$; $w_l$ extends $w|[-s, s]$ one letter to the left, and $w_r$ extends $w|[-s, s]$ one letter to the right.

Suppose $w_l \in \text{Puzzle}^n(\tau, \tilde{x}^n)$. Then $w_l = f^*(W)$ for some $W = \text{List}_{\tau, x^n}(w_1, w_2, w_3)$ and there exists $(w_1', w_2', w_3') \in \text{PrePuzzle}^n(\tau, \tilde{x}^n)$ such that $d(w_i, w_i') \leq 2n$, for $i = 1, 3$ and $(w_1', w_2', w_3')$ is read while the random walk is walking on $\mathbb{Z} \setminus [-6 \cdot 2^n, 6 \cdot 2^n]$. Thus, there exists $t \in U_{2^n} \cup \{\tau_k, \tau_k + 2 - 3c_1 n\}$ such that $|S(t + j)| > 6 \cdot 2^n$ for all $j \in [0, 3c_1 n]$ and $w_2' = \tilde{x}J$ with $J = [t + c_1 n, t + 2 - c_1 n]$. Using that $E_{\text{stop}}^\tau$ holds, we know that $|S(t_k)| \leq 2^n$ for all $k$. Since the random walk jumps a distance $\leq L$ in each step, it follows that $|S(t + j)| \leq 2^n + L \cdot 2^n \leq 2L \cdot 2^n$ for all $j \in [0, 3c_1 n]$. For a word $w = w_1 w_2 \ldots w_m \in C^m$ of length $m \geq c_1 n/2$, we define $\text{Last}(w) := w_m \ldots w_{c_1 n/2 + 1} \ldots w_0$ to be the word consisting of the last $c_1 n/2$ letters of $w$. Let $z \in [-5 \cdot 2^n, 5 \cdot 2^n]$ and $i \in \{\leftarrow, \rightarrow\}$. Since $B_{\text{few}}^n$ mistakes and $B_{\text{outside}}^n$ hold, we obtain

$$d(\text{Last}(\text{Cut}(w_2')), w_{z,i,n/2}) = d(\text{Last}(\text{Cut}(\tilde{x}|J)), w_{z,i,n/2})$$

(6.14)

By definition of $f^*(W)$, $d(\text{Cut}(f(W)), \text{Cut}(w)) \leq \varepsilon n$ for all $w \in W$. Hence

$$d(\text{Last}(w_l), \text{Last}(\text{Cut}(w_2'))) \leq \varepsilon n.$$  

(6.15)

Combining (6.14) and (6.15), we obtain

$$d(\text{Last}(w_l), w_{z,i,n/2}) \geq d(\text{Last}(\text{Cut}(w_2')), w_{z,i,n/2}) - d(\text{Last}(w_l), \text{Last}(\text{Cut}(w_2')))$$

$$\geq 2\varepsilon n - \varepsilon n = \varepsilon n.$$  

(6.16)

Recall that $w_l$ is a ladder word of $w$ of length $c_1 n - 2$ and the $c_1 n - 3$ right-most letters of $w_l$ overlap with $w|[-s, s]$. Using that (6.13) holds for all $j \in [-s, s]$ together with $|a| \leq 2^n$ and $|s| \leq 3 \cdot 2^n$, yields $\text{Last}(w_l) \preceq \xi[-4 \cdot 2^n, 4 \cdot 2^n]$. This contradicts (6.16), which implies that $\text{Last}(w_l)$ is different from any ladder word of $\xi[-4 \cdot 2^n, 4 \cdot 2^n]$. We conclude $w_l \in \text{Puzzle}^n_{\tau}(\tau, \tilde{x}^n)$. Since $E_{\text{only}}^r$ holds, $w_l \preceq \xi[-7 \cdot 2^n, 7 \cdot 2^n]$, and $w_l$ is a ladder word of $\xi$.

Suppose (6.13) does not hold for $j = -s - 1$. Let $I_{l, \xi}$ denote the image of $I_l$ under the map $j \mapsto a + bj$. Then $\xi[I_{l, \xi}] \neq w_l$; more precisely, $\xi[I_{l, \xi}]$ and $w_l$ disagree in precisely one point, namely the leftmost point $\xi(a + b(-s - 1)) \neq w_l(0)$. Thus we found two ladder words of length $c_1 n - 2$ in $\xi[-7 \cdot 2^n, 7 \cdot 2^n]$ which disagree in precisely one point. Consequently, there exist $z, z' \in [-8 \cdot 2^n, 8 \cdot 2^n], i, i' \in \{\leftarrow, \rightarrow\}$ with $(z, i) \neq (z', i')$ such that $\xi[I_{l, \xi}] = \text{Cut}(w_{z,i,n})$ and $w_l = \text{Cut}(w_{z',i',n})$. Consequently, there exist $z_1, z_2 \in [-8 \cdot 2^n, 8 \cdot 2^n], i_1, i_2 \in \{\leftarrow, \rightarrow\}$ with $(z_1, i_1) \neq (z_2, i_2)$ such that the two ladder words consisting of the last $c_1 n/3$ letters of $\xi[I_{l, \xi}]$ and $w_l$ respectively, equal $w_{z_1,i_1,n/3}, w_{z_2,i_2,n/3}$ respectively. Since $B_{\text{outside}}^n$ holds, $w_{z_1,i_1,n/3} \neq w_{z_2,i_2,n/3}$ which is a contradiction. We conclude that (6.13) holds for $j = -s - 1$.

To see that (6.13) holds for $j = s + 1$, one applies the above argument with $\tilde{w}$ defined by $\tilde{w}(j) := w(-j)$ for $j \in [-3 \cdot 2^n, 3 \cdot 2^n]$ in place of $w$. By the induction principle, (6.13) holds for all $j \in [-3 \cdot 2^n, 3 \cdot 2^n]$. \hfill \Box
6.3 The basic events have high probabilities

In this subsection, we prove that the events $B_n$ defined in Subsection 6.1 have a probability which is exponentially small in $n$. For some events $B_n$ this is only true under the assumption that $E_{\text{stop}}$ holds, i.e. if the stopping times stop correctly. We treat the events from Subsection 6.1 in alphabetical order.

Recall that unless otherwise stated, constants depend only on the distribution of the random walk increments and the number of colors of the scenery. In particular, the constants $c_i$ in this section do not depend on $n$.

**Lemma 6.5.** There exists a constant $c_{i1} > 0$ such that for all $n \geq c_{i1}$,

$$P \left( E_{\text{stop}}^n \setminus B_{\text{all paths}}^n \right) \leq e^{-n}.$$  

*Proof.* We have $P(S_0 = S_2 = 0) > 0$ because the random walk has a positive probability to make first a step of maximal length $L$ to the right and then a step of maximal length $L$ to the left. Hence 2 divides the period of the random walk, and the period must be 1 or 2. Therefore there exists $c_{i2} > 0$ such that for all $n \geq c_{i2}$ and for all $x, z \in [-7 \cdot 2^n, 7 \cdot 2^n]$, the random walk starting at $x$ can reach $z$ with positive probability in $2^{2n-1}$ or $2^{2n-1} + 1$ steps:

$$P_x \left( S(2^{2n-1}) = z \right) \text{ or } S(2^{2n-1} + 1) = z > 0. \quad (6.17)$$

We denote by $\mathcal{R}$ the set of all admissible pieces of path $R \in \mathbb{Z}^{\lceil 0, 3c_1n \rceil}$ with starting point in $[-7 \cdot 2^n, 7 \cdot 2^n]$. For $R \in \mathcal{R}$ and $t \in \mathbb{N}_0$, we define the event

$$E(t, R) := \{ S(t + i) = R(i) \forall i \in [0, 3c_1n] \text{ or } S(t + 1 + i) = R(i) \forall i \in [0, 3c_1n] \}.$$  

Let $n \geq \max\{c_{i1}, c_{i2}\}$ with $c_{i2}$ as in (6.4), and let $k \in [1, 2^{2n}]$. We set $t_{k,n} := \tau_k + 2^{2n-1}$ and we define random variables $Y_k(R)$ as follows: If $|S(\tau_k)| \leq 2^n$ and $E(t_{k,n}, R)$ does not hold, then we set $Y_k(R) = 0$. Otherwise we set $Y_k(R) = 1$. Using the definitions of $E_{\text{stop}}^n$ and $B_{\text{all paths}}^n$, we see that

$$E_{\text{stop}}^n \setminus B_{\text{all paths}}^n \subseteq \bigcup_{R \in \mathcal{R}} E_{\text{stop}}^n \cap \left\{ \sum_{k=1}^{2^{2n}} Y_k(R) = 0 \right\} \subseteq \bigcup_{R \in \mathcal{R}} E_{2^{2n}}(R) \quad (6.18)$$

with

$$E_M(R) := \bigcap_{k=1}^{M} \left\{ |S_{\tau_k}| \leq 2^n, \tau_{k-1} + 2 \cdot 2^n \leq \tau_k, Y_k(R) = 0 \right\}$$

for $M \in [1, 2^{2n}]$. Let $R \in \mathcal{R}$. Since $n \geq c_{i2}$, we have $3c_1n \leq 2^n$ by (6.4). Hence $t_{k,n} + 1 + 3c_1n = \tau_k + 1 + 2^{2n-1} + 3c_1n \leq \tau_k + 2^{2n}$. Consequently, $\{ \tau_k + 2 \cdot 2^n < \tau_{k+1} \} \cap E(t_{k,n}, R) \in \mathcal{F}_{\tau_{k+1}}$; here $\mathcal{F}_k := \sigma(S_t, \bar{\chi}_i; i \in [0, k])$ denotes the natural filtration of random walk and observations with errors. Using the strong Markov property at time $\tau_M$, we obtain

$$P \left[ E_M(R) \right] \leq P \left[ E_{M-1}(R) \cap \{ |S_{\tau_M}| \leq 2^n, \tau_{M-1} + 2^{n+1} \leq \tau_M, Y_M(R) = 0 \} \right]$$

$$= P \left[ E_{M-1}(R) \cap \{ |S_{\tau_M}| \leq 2^n, \tau_{M-1} + 2^{n+1} \leq \tau_M \} \cap E(t_{M,n}, R)^c \right]$$

$$\leq P \left[ E_{M-1}(R) \cap \{ |S(\tau_M)| \leq 2^n \} P(S_{\tau_M})E(2^{2n-1}, R)^c \right]$$

$$\leq P[E_{M-1}(R)] \max_{x \in [-2^n, 2^n]} P_x[E(2^{2n-1}, R)^c].$$
An induction argument yields

$$P(E_{2^n}(R)) \leq \left[ \max_{x \in [-2^n,2^n]} P_x(E(2^{2n-1},R)^c) \right]^{2^n}. \quad (6.19)$$

To estimate the right-hand side of (6.19), let $b \in \mathbb{N}$ be minimal and let $h \in \mathbb{N}$ be maximal such that $P(S_1 - S_0 \in b + h\mathbb{Z}) = 1$. We set $\sigma^2 := E[(S_1 - S_0)^2]$, and $\mathcal{L}_m := \{(mb + hy)/\sqrt{m} : y \in \mathbb{Z}\}$. By the local central limit theorem ([6], page 132, Theorem (5.2)),

$$\lim_{m \to \infty} \sup_{y \in \mathcal{L}_m} \frac{\sqrt{m}}{h} P \left( \frac{S_m}{\sqrt{m}} = y \right) - \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left( -\frac{y^2}{2\sigma^2} \right) = 0.$$

We apply this with $m \in \{2^{2n-1},2^{2n-1}+1\}$, $y := (R_0 - x)/\sqrt{m}$ and $R_0$ equal to the starting point of $R$. Note that $|R_0| \leq 7 \cdot 2^n$ so that $|R_0 - x|/\sqrt{m} \leq 16$ for all $x \in [-2^n,2^n]$. Hence $\min_{x \in [-2^n,2^n], R \in \mathcal{R}} \exp \left( -\frac{(R_0 - x)^2}{2\sigma^2} \right) > 0$. We conclude that there exist constants $c_{13} > 0$ and $c_{14} \geq \max\{c_{12},c_{10}\}$ such that for all $n \geq c_{14}$

$$\min_{x \in [-2^n,2^n], R \in \mathcal{R}} P_x \left( S(2^{2n-1}) = R_0 \text{ or } S(2^{2n-1} + 1) = R_0 \right) = \min_{x \in [-2^n,2^n], R \in \mathcal{R}} P \left( \frac{S(2^{2n-1}) - R_0 - x}{\sqrt{2^{2n-1}}} \right) \text{ or } \frac{S(2^{2n-1} + 1) - R_0 - x}{\sqrt{2^{2n-1} + 1}} \geq c_{13}2^{-n}. \quad (6.20)$$

We set $\mu_{\min} := \min \{\mu(j) : j \in \mathcal{M}\}$; recall that $\mu$ is the distribution of the random walk increments $S_{k+1} - S_k$. The probability that the random walk starting at $R_0$ follows the path $R$ for the next $3c_{13}n - 1$ steps is bounded below by $\mu_{\min}^{3c_{13}n-1}$. Thus, (6.20) yields

$$\min_{x \in [-2^n,2^n], R \in \mathcal{R}} P_x(E(2^{2n-1},R)) \geq c_{13}2^{-n} \mu_{\min}^{3c_{13}n-1} = c_{15}2^{-n} \mu_{\min}^{3c_{13}n}$$

with $c_{15} := c_{13}^{1/3}$. Combining the last inequality with (6.18) and (6.19), we obtain

$$P \left( E_{\text{stop}}^{n,\gamma} \setminus B_{\text{all paths}}^{n,\gamma} \right) \leq |\mathcal{R}| \left( 1 - c_{15}2^{-n} \mu_{\min}^{3c_{13}n} \right)^{2^n} \leq (14 \cdot 2^n + 1)|\mathcal{M}|^{3c_{13}n-1} \exp \left( 2^n \ln \left( 1 - c_{15}2^{-n} \mu_{\min}^{3c_{13}n} \right) \right). \quad (6.21)$$

Note that choosing a path in $\mathcal{R}$ one has $14 \cdot 2^n + 1$ possible starting points and $|\text{supp}(\mu)| = |\mathcal{M}|$ possibilities for each step of the path. Using the estimate $\ln(1-x) \leq -x$, we obtain

$$(6.21) \leq 2^{n+4}|\mathcal{M}|^{3c_{13}n} \exp \left[ -c_{15}2^{(\alpha-1)n} \mu_{\min}^{3c_{13}n} \right] = 2^{n+4}|\mathcal{M}|^{3c_{13}n} \exp \left[ -c_{15}e^{c_{18n}} \right]$$

and the last expression is $\leq e^{-n}$ for all $n$ sufficiently large because $c_{16} = (\alpha - 1) \ln 2 + 3c_1 \ln \mu_{\min} > 0$ by our choice of $\alpha$. \hfill \Box

Lemma 6.6. There exist $\delta_4 > 0$ such that for all $n \in \mathbb{N}$ and $\delta \in [0,\delta_4[$

$$P_\delta \left( (B_{\text{few mistakes}}^n)^c \right) \leq e^{-n}.$$
Proof. Using Definition 6.3 and our convention \( \varepsilon = c_1 \bar{\varepsilon} \) we obtain

\[
(B_{\text{few mistakes}}^n)^c = \bigcup_{t \in [c_1 n - 1.2 \cdot 2^{10a n}]} \left\{ \sum_{k=t-c_1 n+1}^t X_k > c_1 \bar{\varepsilon} n \right\}. \tag{6.22}
\]

Recall that \( X_k, k \geq 0, \) are i.i.d. Bernoulli random variables with parameter \( \delta \) under \( P_\delta. \) Hence \( E_\delta \left[ \sum_{k=t-c_1 n+1}^t X_k \right] = c_1 \delta n. \) By the large deviation principle (see e.g. [3]), we have for all \( \delta \in ]0, \bar{\varepsilon}[ \)

\[
P_\delta \left( \sum_{k=t-c_1 n+1}^t X_k > c_1 \bar{\varepsilon} n \right) \leq \exp \left( - I_\delta (\bar{\varepsilon} - \delta) c_1 n \right) \tag{6.23}
\]

with rate function

\[
I_\delta (x) = (1 - x) \log \left( \frac{1}{1 - \delta} \right) + x \log \left( \frac{x}{\delta} \right), x \in ]0,1[. \tag{6.24}
\]

Combining (6.22) with (6.23) we obtain for all \( \delta \in ]0, \bar{\varepsilon}[ \)

\[
P_\delta ((B_{\text{few mistakes}}^n)^c) \leq \exp \left( [1 + 12a n] \ln 2 - I_\delta (\bar{\varepsilon} - \delta) c_1 n \right).
\]

Since

\[
\lim_{\delta \to 0} I_\delta (\bar{\varepsilon} - \delta) = \lim_{\delta \to 0} (1 - \bar{\varepsilon} + \delta) \log \left( \frac{1 - \bar{\varepsilon} + \delta}{1 - \delta} \right) + (\bar{\varepsilon} - \delta) \log \left( \frac{\bar{\varepsilon} - \delta}{\delta} \right) = +\infty,
\]

there exists \( \delta_4 \in ]0, \bar{\varepsilon}[ \) such that \( [1 + 12a n] \ln 2 - I_\delta (\bar{\varepsilon} - \delta) c_1 < -1 \) for all \( \delta \in ]0, \delta_4[. \) The assertion of the lemma follows. \( \square \)

We will need the following lemma in the proofs of Lemmas 6.8, 6.10, and 6.13.

**Lemma 6.7.** There exist \( \varepsilon_1, c_{17} (\varepsilon') > 0 \) such that for all \( m \) with \( c_1 m \in \mathbb{N}, \) \( \varepsilon' \in ]0, \varepsilon_1[, \)

\( w \in \mathcal{C}^{[0,c_1 m]}, \) and for any admissible piece of path \( \mathcal{R} \in \mathcal{Z}^{[0,c_1 m]} \) the following holds:

\[
P \left( d(\xi \circ R, w) < c_1 \varepsilon' m \right) \leq c_{17} (\varepsilon') (c_2)^{c_1 m} \max J \geq w | J),
\]

where the maximum is taken over all subsets \( J \subseteq [0,c_1 m] \) with cardinality \( |J| = c_1 m - [c_1 \varepsilon' m] \) and \( c_2 \) is as in Section 2.1.

**Proof.** Let \( m \) be such that \( c_1 m \in \mathbb{N}, \) let \( w \in \mathcal{C}^{[0,c_1 m]}, \) and let \( \mathcal{R} \in \mathcal{Z}^{[0,c_1 m]} \) be an admissible piece of path. If \( d(\xi \circ R, w) < c_1 \varepsilon' m, \) then \( c_1 m - [c_1 \varepsilon' m] \) letters of \( \xi \circ R \) and \( w \) agree. Since there are \( \binom{c_1 m}{[c_1 \varepsilon' m]} \) possibilities of choosing \( c_1 m - [c_1 \varepsilon' m] \) out of \( c_1 m \) letters, we have

\[
P \left( d(\xi \circ R, w) < c_1 \varepsilon' m \right) \leq \binom{c_1 m}{[c_1 \varepsilon' m]} \max J \geq w | J),
\]

where the maximum is taken over all subsets \( J \subseteq [0,c_1 m] \) with cardinality \( c_1 m - [c_1 \varepsilon' m] \). By Stirling's formula ([1], p.24, formula (3.9)) we have for \( k \in \mathbb{N}, \)

\[
k! = \sqrt{2\pi} k^{k+1/2} e^{-k+\theta(k)}
\]

with \( \theta(k) \to 0 \) as \( k \to \infty \) and some constant \( c_{17} (\varepsilon') > 0 \) independent of \( m. \) Note that \( \varphi \) is continuous at 0 with \( \varphi(0) = 1, \) and recall that \( c_2 \in [1, C/(C - 1)]. \) There exists \( \varepsilon_1 \) such that \( \varphi(x) < c_2 \) for all \( x \in ]0, \varepsilon_1 [. \) Note that \( [c_1 \varepsilon' m]/(c_1 m) \leq \varepsilon'. \) The claim follows. \( \square \)
Lemma 6.8. There exists a constant \( c_{18} > 0 \) such that for all \( n \in \mathbb{N} \)

\[
P((B^n_{\text{ladder diff}})^c) \leq c_{18} e^{-n}.
\]

Proof. Let

\[
\mathcal{J} := \left\{ (z_1, i_1, z_2, i_2) \in ([-8 \cdot 2^n, 8 \cdot 2^n] \times \{-, -\})^2 : (z_1, i_1) \neq (z_2, i_2) \right\}.
\]

By Definition 6.4,

\[
(B^n_{\text{ladder diff}})^c = \bigcup_{(z_1, i_1, z_2, i_2) \in \mathcal{J}} \{ d(w_{z_1, i_1, n/3}, w_{z_2, i_2, n/3}) < 10 \varepsilon n \}.
\] (6.25)

Let \( (z_1, i_1, z_2, i_2) \in \mathcal{J} \). For \( k = 1, 2 \) we set \( o_k := +1 \) if \( i_k = -\), \( o_k := -1 \) if \( i_k = -\), and we set \( f_k(j) := z_k + o_k jL \) for \( j \in [0, c_1 n/3] \). First we prove that there exists a subset \( J \subseteq [0, c_1 n/3] \) of cardinality \( |J| \geq c_1 n/9 \) such that

\[
f_1(J) \cap f_2(J) = \emptyset.
\] (6.26)

We distinguish two cases. Case \( z_1 \neq z_2 \): By assumption, \( i_1 \neq i_2 \). Hence \( o_1 \neq o_2 \), and we conclude that (6.26) is satisfied for \( J = \{0, c_1 n/3\} \).

Case \( z_1 = z_2 \): We show by induction over \( k \in [1, c_1 n/9] \) that there exists \( J \) with \( |J| \geq k \) such that (6.26) holds. For \( k = 1 \) the set \( J = \{0\} \) has the required property. Suppose there exists \( J' \) with \( |J'| = k \in [1, c_1 n/9 - 1] \) such that (6.26) holds. The sets \( J'' := f_i(J') \), \( i = 1, 2 \), have cardinality \( |J''| = |J'| \leq c_1 n/9 - 1 \). We set

\[
J := \{ j \in [0, c_1 n/3] : f_1(j) \not\in J''_1 \cup J''_2, f_2(j) \not\in J''_1, \text{ and } f_1(j) \neq f_2(j) \}.
\]

Then \( |J| \geq c_1 n/3 - |J''_1 \cup J''_2| - |J''_1| - 1 = c_1 n/3 - 3(c_1 n/9 - 1) - 1 = 2 \); note that there exists at most one \( j \) with \( f_1(j) \neq f_2(j) \). In particular \( J \) is not empty. Let \( J \in \mathcal{J} \), and set \( J' := J' \cup \{j\} \). Since \( f_1(j) \not\in J' \), \( f_1(j) \not\in J''_1 \cup J''_2 \), \( f_2(j) \not\in J''_2 \), \( f_2(j) \not\in J''_1 \), and we have proved that (6.26) holds for \( J' \). By the induction principle, (6.26) holds for a set \( J \subseteq [0, c_1 n/3] \) of cardinality \( |J| = c_1 n/9 \).

Let \( J \subseteq [0, c_1 n/3] \) with \( |J| = c_1 n/9 \) such that (6.26) holds. Then \( w_{z_k, i_k, n/3} \in f_k(J), k = 1, 2 \), are independent. Note that \( P(\xi_k = \xi_k') = 1/4 \) for \( k \neq k' \). We use Lemma 6.7 with \( m := n/9, \varepsilon' := 90 \varepsilon / c_1 \) and \( R \) equal to the ladder path underlying \( w_{z_1, i_1, n/3} \) to obtain

\[
P(d(w_{z_1, i_1, n/3}, w_{z_2, i_2, n/3}) < 10 \varepsilon n)
\leq P \left( d(w_{z_1, i_1, n/3}, f_1(J), w_{z_2, i_2, n/3}, f_2(J)) < 10 \varepsilon n \right)
\leq c_{17} (90 \varepsilon / c_1)^2 (c_1 n/9)^{10 \varepsilon n - c_1 n/9}.
\] (6.27)

Since the intersection in (6.25) is taken over \( 4(16 \cdot 2^n + 1)^2 \) possible pairs \( (z_1, i_1), (z_2, i_2) \), it follows from (6.27) that

\[
P(B^n_{\text{ladder diff}}) \leq 4(16 \cdot 2^n + 1)^2 c_{17} (90 \varepsilon / c_1)^2 (c_1 n/9)^{10 \varepsilon n - c_1 n/9}.
\]

Note that \( C^{10 \varepsilon n} \leq \exp(10 \varepsilon n \ln C) \). Let \( c_{18} > 0 \) be chosen in such a way that \( 4(16 \cdot 2^n + 1)^2 c_{17} (90 \varepsilon / c_1) \leq c_{18} 2^n \). Then

\[
P(B^n_{\text{ladder diff}}) \leq c_{18} e^{n^2 \ln 2 + 10 \varepsilon n \ln C + (c_1/9)(\ln c_2 - \ln C)}.
\]

Since \( 2 \ln 2 + 10 \varepsilon \ln C + (c_1/9)(\ln c_2 - \ln C) < -1 \) by our choice of \( \varepsilon \) and \( c_1 \), the claim follows.
Lemma 6.9. There exist constants $c_{19}, \delta_5 > 0$ such that for all $n \geq c_{19}$ and $\delta \in [0, \delta_5[$

$$P_\delta \left( \left( B_{\text{majority}}^{n,r} \right)^c \right) \leq e^{-n}.$$  

Proof. Recall the notation from Definition 6.5. Let $w_1, w_3 \in \mathcal{C}^{c_{19} n}$, $I \in \mathcal{I}_L$. Let $r_i, i \geq 1$, denote all the times $s \in \bigcup_{t=1}^{n-1} [r_k + c_1 n, r_k + 2^{2n} - 2c_1 n]$ such that $S[r_i, r_i + c_1 n]$ is a straight crossing of $I$ from left to right. Clearly, the intervals $[r_i, r_i + c_1 n], i \geq 1$, are pairwise disjoint. Let $\mathcal{H} := \sigma(r_i, i \geq 1)$. Since $S$ and $X$ are independent, we know that conditioned on $\mathcal{H}$, the random variables $X_{s_{i-1}+c_1 n+j}, i \geq 1, j \in [0, c_1 n]$, are i.i.d. Bernoulli with parameter $\delta$ under $P_\delta$.

We obtain the random variables $s_{i-1}^t+c_1 n, i \geq 1$, from $r_i, i \geq 1$, by checking whether $d(\tilde{\chi})|r_i + (k-2)c_1 n, r_i + (k-1)c_1 n, w_k| \leq 2\varepsilon n$ for $k = 1, 3$. Since at time $r_i + c_1 n - 1$ the random walk is at the right endpoint of $I$ and at time $r_{i+1}$ at the left endpoint of $I$, the time interval $[r_i + c_1 n - 1, r_{i+1}]$ has length $\geq c_1 n$. Consequently, the time intervals $[r_i, r_i + c_1 n], [r_{i+1}, r_{i+1} + c_1 n]$ have a distance $\geq c_1 n - 2$ from each other. Since $\xi, S, Y$ are independent of $X$, we conclude that $\tilde{\chi}_{[s_{i-1}^t+c_1 n, s_{i}^t+c_1 n]}[k = 0, 2, i \geq 1, i \geq 1, i \geq 1]$ is independent of $\sigma(X_{s_{i-1}+c_1 n+j}, i \geq 1, j \geq 1)$. Hence conditioned on $\mathcal{H} := \sigma(s_{i-1}^t+c_1 n, r_i, \tilde{\chi}_{[s_{i-1}^t+c_1 n, s_{i}^t+c_1 n]}[k \geq 2, i \geq 1, i \geq 1)$ the random variables $X_{s_{i-1}+c_1 n+j}, j \in [1, c_1 n - 1]$, are i.i.d. Bernoulli with parameter $\delta$ under $P_\delta$.

By the large deviation principle (see e.g. [3]), we have for all $\delta \in [0, 1/2[$ and $n \in \mathbb{N}$ $P_\delta$-almost surely on the set $\{ |S_{w_1,w_3}^{t-}\geq 2^{2n} \}$

$$P_\delta \left( \sum_{i=1}^{2^{2n}} X_{s_{i-1}+c_1 n+j} \geq 2^{2n} \right) \leq \exp \left( -I_\delta(1/2 - \delta)2^{2n} \right)$$  \hspace{1cm} (6.28)

with rate function $I_\delta$ given by (6.24). Since

$$\lim_{\delta \to 0} I_\delta(1/2 - \delta) = \lim_{\delta \to 0} \left( 1/2 + \delta \right) \log \frac{1/2 + \delta}{1/2 - \delta} + (1/2 - \delta) \log \frac{1/2 - \delta}{\delta} = +\infty,$$

there exists $\delta_5 > 0$ such that $I_\delta(1/2 - \delta) > 1$ for all $\delta \in [0, \delta_5[$. It follows from (6.28) that for all $\delta \in [0, \delta_5[ P_\delta$-almost surely on the set $\{ |S_{w_1,w_3}^{t-}\geq 2^{2n} \}$

$$P_\delta \left( \sum_{i=1}^{2^{2n}} X_{s_{i-1}+c_1 n+j} \geq 2^{2n} \right) \leq \exp \left( -2^{2n} \right).$$  \hspace{1cm} (6.29)

Consequently, $P_\delta \left( \sum_{i=1}^{2^{2n}} X_{s_{i-1}+c_1 n+j} \geq 2^{2n} \right) \leq \exp \left( -2^{2n} \right)$. By Definition 6.5, $B_{\text{majority}}^{n,r} = B_{\text{maj},--}^{n,r} \cap B_{\text{maj},--}^{n,r}$ with

$$B_{\text{maj},--}^{n,r} = \left\{ |S_{w_1,w_3}^{t-} < 2^{2n} \right\} \cup \bigcap_{w_1,w_3 \in \mathcal{C}^{c_{19} n}, I \in \mathcal{I}_L} B_{\text{maj},--}^{n,r}(w_1, w_3)$$

and $B_{\text{maj},--}^{n,r}$ defined analogously. Hence

$$[B_{\text{maj},--}^{n,r}]^c = \bigcup_{w_1,w_3 \in \mathcal{C}^{c_{19} n}, I \in \mathcal{I}_L} \bigcup_{j \in [1, c_1 n - 1]} \left\{ |S_{w_1,w_3}^{t-} \geq 2^{2n}, \sum_{i=1}^{2^{2n}} X_{s_{i-1}+c_1 n+j} \geq \frac{2^{2n}}{2} \right\}.$$
Since there are less than $14 \cdot 2^n$ ladder intervals in $\mathcal{I}_L$, it follows that

$$P_8 \left( (B_{\text{outside out}}^n)^c \right) \leq 14 \cdot 2^n c_1 n C^{2c_1 n} \exp (-2^{2n}).$$

We choose $c_{19} > 0$ large enough that $14 \cdot 2^n c_1 n C^{2c_1 n} \exp (-2^{2n}) \leq \varepsilon^{-n/2}$ for all $n \geq c_{19}$. The claim follows. \hfill \Box

**Lemma 6.10.** There exist constants $c_{20}, c_{21} > 0$ such that for all $n \geq c_{10}$ (with $c_{10}$ as in (6.4))

$$P ((B_{\text{outside out}}^n)^c) \leq c_{21} e^{-c_{20} n}.$$

**Proof.** We set

$$\mathcal{J} := \left\{ (z, i, R) : R \in \left( [-2L \cdot 2^n, 2L \cdot 2^n] \setminus [-6 \cdot 2^n, 6 \cdot 2^n] \right)^0, w_{z, i, n/2} \right\}.$$

By Definition 6.6,

$$(B_{\text{outside out}}^n)^c = \bigcup_{(z, i, R) \in \mathcal{J}} \{ d(\xi \circ R, w_{z, i, n/2}) < 3\varepsilon n \},$$

and consequently,

$$P ((B_{\text{outside out}}^n)^c) \leq |\mathcal{J}| \max_{(z, i, R) \in \mathcal{J}} P (d(\xi \circ R, w_{z, i, n/2}) < 3\varepsilon n). \quad (6.30)$$

Let $(z, i, R) \in \mathcal{J}$, and let $n \geq c_{10}$. The piece of scenery $\xi \circ R$ depends only on $\xi|[-2L \cdot 2^n, 2L \cdot 2^n] \setminus [-6 \cdot 2^n, 6 \cdot 2^n]$, whereas $w_{z, i, n/2}$ depends only on $\xi|[-5 \cdot 2^n - c_1 n L/2, 5 \cdot 2^n + c_1 n L/2]$. Since $n \geq c_{10}$, $c_1 n L/2 \leq 2^n$ by (6.4), and therefore $w_{z, i, n/2}$ depends only on $\xi|[-6 \cdot 2^n, 6 \cdot 2^n]$. Since the scenery $\xi$ is i.i.d. uniformly colored, $\xi \circ R$ and $w_{z, i, n/2}$ are independent and $P(\xi_j = \xi_{j'}) = 1/C$ for $j \neq j'$. Thus

$$P (\xi (R(j)) = w_{z, i, n/2}(j) \forall j \in J) = C^{[3\varepsilon n] - c_1 n/2}$$

for any subset $J \subseteq [0, c_1 n/2]$ with cardinality $|J| = c_1 n/2 - [3\varepsilon n]$. Applying Lemma 6.7 with $\varepsilon' = 6\varepsilon/c_1$ and $m = n/2$, we obtain

$$P (d(\xi \circ R, w_{z, i, n/2}) < 3\varepsilon n) \leq c_{17} (6\varepsilon/c_1) (c_2) ^{c_1 n/2} C^{[3\varepsilon n] - c_1 n/2}. \quad (6.31)$$

The cardinality of $|\mathcal{J}|$ satisfies

$$|\mathcal{J}| \leq 2(10 \cdot 2^n + 1) 4L \cdot 2^{2n} (C - 1)^{c_1 n/2} \quad (6.32)$$

for the following reason: There are $10 \cdot 2^n + 1$ possible values for $z$, $2$ possible values for $i$ and at most $4L \cdot 2^{2n}$ possible starting points for $R$. An admissible piece of path has at each step at most $|\mathcal{M}| \leq C - 1$ possible steps; recall that there are strictly more colors than possible steps for the random walk. Hence the number of possible paths $R$ is bounded by $4L \cdot 2^{2n} (C - 1)^{c_1 n/2}$. Clearly, $C^{[3\varepsilon n]} \leq e^{(3\varepsilon n \ln C)}$. We choose $c_{21} > 0$ such that $c_{17} (6\varepsilon/c_1) (c_2) ^{c_1 n/2} C^{[3\varepsilon n] - c_1 n/2} < c_{21} \cdot 2^{3n}$. Combining (6.30), (6.31), and (6.32), we obtain

$$P ((B_{\text{outside out}}^n)^c) \leq c_{21} e^{n(3\ln 2 + 3\varepsilon \ln C + (c_1/2) \ln \left( \frac{c_2(C - 1)}{C} \right))} (c_2(C - 1)/C)^{c_1 n/2}. $$

Finally, we set $c_{20} := - \left( 3 \ln 2 + 3\varepsilon \ln C + (c_1/2) \ln \left( \frac{c_2(C - 1)}{C} \right) \right)$, and the claim follows because $c_{20} > 0$ by our choice of $\varepsilon$ and $c_1$. \hfill \Box
We will need the following lemma in the proof of Lemma 6.12.

**Lemma 6.11.** There exists $c_{22}$ such that for all $n \geq c_{22}$ and for any admissible piece of path $R \in \mathbb{Z}^{[0,c_1n]}$ with $R(0) \leq R(c_1n-1)$ there exists an admissible piece of path $\tilde{R} \in \mathbb{Z}^{[0,c_1n]}$ such that $\tilde{R}(0) = R(0)$, $\tilde{R}(c_1n-1) = R(c_1n-1)$, and the first $c_1n/3$ steps of $\tilde{R}$ are steps of maximal length $L$ to the right.

**Proof.** Let $R \in \mathbb{Z}^{[0,c_1n]}$ be an admissible piece of path. We set $x := R(0)$, $y := R(c_1n-1)$; note $x \leq y$.

Suppose $R$ contains at least $c_1n/3$ steps of maximal length $L$ to the right. Then we define $\tilde{R} \in \mathbb{Z}^{[0,c_1n]}$ to be the admissible piece of path starting at $x$ and ending at $y$ obtained from $R$ by permuting the order of the steps in such a way that all the steps of maximal length $L$ to the right are at the beginning.

If $R$ contains less than $c_1n/3$ steps of maximal length $L$ to the right, then

$$y - x \leq \left( \frac{c_1n}{3} - 1 \right) L + \frac{2c_1n}{3}(L-1) \leq c_1nL - \frac{2c_1n}{3}. \quad (6.33)$$

In this case, let $R_1 \in \mathbb{Z}^{[0,t_1]}$ denote the path which starts at $x$ and goes with maximum steps to the right until it reaches the interval $[y-L, y]$. In other words, $R_1(0) = x$, $R_1(t_1-1) \in [y-L, y]$, and for all $s \in [0, t_1-1]$ we have that $R_1(s+1) - R_1(s) = L$. Let $y' := R_1(t_1-1)$ be the endpoint of $R_1$. We have $(t_1-1)L \leq y - x$ and using (6.33), we obtain

$$t_1 \leq \frac{y - x}{L} + 1 \leq c_1n - \frac{2c_1n}{3L} + 1. \quad (6.34)$$

As we noticed already in the proof of Lemma 6.5, the random walk has period 1 or 2. Thus there exists $c_{23}$ such that for all $z \in [y-L, y]$ there exists an admissible piece of path of length $\leq c_{23}$ starting at $z$ and ending at $y$. If furthermore the random walk is aperiodic, then $c_{23}$ can be chosen in such a way that for all $z \in [y-L, y]$ there exist admissible pieces of path of even and odd length $\leq c_{23}$ starting at $z$ and ending at $y$. We choose $c_{22}$ such that $\min \left\{ \frac{c_{23}^2}{3} - 2, \frac{2c_{23}n}{3L} - 2 \right\} > c_{23}$ for all $n \geq c_{22}$.

**Case 1:** The random walk is periodic (with period 2). Let $R_2 \in \mathbb{Z}^{[0,t_2]}$ be an admissible piece of path starting at $y'$, ending at $y$ with $t_2 \leq c_{23}$. The concatenation $R_1R_2$ is an admissible piece of path starting at $x$, ending at $y$ of length $t_1 + t_2 \leq c_1n - 1$ by (6.34). By assumption, $R$ also starts at $x$ and ends at $y$. Thus by periodicity we have that $l := |R| - |R_1R_3| \geq 0$ is even. Let $R_2$ be the admissible piece of path starting and ending at $y'$ which makes first $l/2$ steps of length $L$ to the right and then $l/2$ steps of length $L$ to the left. We set $\tilde{R} := R_1R_2R_3$. We have $|R_1R_2| \geq c_1n - c_{23} \geq 2 + 2c_1n/3$. Since all steps of $R_1$ and half of the steps of $R_2$ are maximum steps to the right, $\tilde{R}$ contains at least $c_1n/3$ steps of maximal length $L$ at the beginning. By construction, $\tilde{R}$ starts at $x$ and ends at $y$.

**Case 2:** The random walk is aperiodic. Let $R_3 \in \mathbb{Z}^{[0,t_3]}$ be an admissible piece of path starting at $y'$, ending at $y$ of length $t_3 \leq c_{23}$. We may assume that $t_3$ is even iff $c_1n - t_1$ is even. Then $c_1n - t_1 - t_3$ is even, and we can define $R_2$ as before. The same argument as above shows that $\tilde{R} := R_1R_2R_3$ fulfills the claim. □

**Lemma 6.12.** There exists $c_{24}$ such that for all $n \geq c_{24}$

$$P \left( \left( B_{\text{recognstraight}}^n \right)^c \right) \leq c_{18}e^{-n};$$

$c_{18}$ is specified in Lemma 6.8.
Proof. Let \( c_{24} := \max \{ c_{10}, c_{22} \} \) with \( c_{22} \) as in Lemma 6.11, and let \( n \geq c_{24} \). We will show that the following inclusion holds:

\[
B_{\text{ladder diff}}^n \subseteq B_{\text{recogn straight}}^n. \tag{6.35}
\]

The claim follows then from Lemma 6.8.

Suppose the event \( B_{\text{ladder diff}}^n \) holds. Let \( R_1 \in [-7 \cdot 2^n, 7 \cdot 2^n]^{[0,c_1n]} \) be an admissible piece of path which is not a ladder path. We set \( x := R_1(0) \) and \( y := R_1(c_1n - 1) \). We have to show that there exists an admissible piece of path \( R_2 \in [-8 \cdot 2^n, 8 \cdot 2^n]^{[0,c_1n]} \) with starting point \( x \), endpoint \( y \), and \( d(\xi \circ R_1, \xi \circ R_2) \geq 5\varepsilon n \). We assume that \( x \leq y \). The case \( x > y \) is reduced to this case by considering the reversed path \( k \mapsto R_1(c_1n - 1 - k) \). By Lemma 6.11 applied to \( R_1 \), there exists an admissible piece of path \( R_3 \in \mathbb{Z}^{[0,c_1n]} \) such that \( R_3(0) = x \), \( R_3(c_1n - 1) = y \) and the first \( c_1n/3 \) steps of \( R_3 \) are steps of maximal length \( L \) to the right. Since \( y - x \neq (c_1n - 1)L \), at least one step of \( R_3 \) is not a step of maximum length to the right. We construct an admissible piece of path \( R_4 \) by permuting the steps of \( R_3 \). We set \( R_4(0) := x \). The first step of \( R_4 \) is the first step of \( R_3 \) which is not a step of maximum length to the right. Formally we set \( j := \min \{ i \in [1,c_1n] : R_3(i) - R_3(i-1) \neq L \} \), and define

\[
R_4(i) := \begin{cases} R_3(i), & \text{if } i \in \{0,c_1n\} \setminus [1,j] \\ R_3(i-1) + R_3(j) - R_3(j-1), & \text{if } i \in [1,j]. \end{cases}
\]

Clearly, \( R_4 \) is an admissible piece of path with length \( c_1n \) with \( R_4(0) = x \) and \( R_4(c_1n - 1) = y \). Using that \( R_4 \) jumps in each step at most a distance of \( L \), we obtain that \( |R_4(i)| \leq |R_4(0)| + c_1nL = x + c_1nL \leq 8 \cdot 2^n \) for all \( i \in [0,c_1n] \) because \( c_1nL \leq 2^n \) for \( n \geq c_{10} \). The same is true for \( R_3 \).

Since \( R_3 \) starts with \( c_1n/3 \) steps of maximum length \( L \) to the right, we have that \( \xi \circ R_3[1,c_1n/3] = w_{x+L} ,... ,n/3 \), and by definition of \( R_4 \), we have \( \xi \circ R_4[1,c_1n/3] = w_{x',... ,n/3} \) with \( x' = x + R_3(j) - R_3(j - 1) \). By construction, \( R_3(j) - R_3(j - 1) \neq L \) so that \( x + L \neq x' \). Since \( R_3 \) and \( R_4 \) come only values in \([-8 \cdot 2^n, 8 \cdot 2^n] \), we have that \( x + L, x' \in [-8 \cdot 2^n, 8 \cdot 2^n] \). Using that \( B_{\text{ladder diff}}^n \) holds, yields \( d(w_{x+L},... ,n/3), w_{x',... ,n/3} \geq 10\varepsilon n \), and by the triangle inequality, we get that \( \xi \circ R_3 \) cannot have a distance smaller than \( 5\varepsilon n \) to both \( \xi \circ R_3 \) and \( \xi \circ R_4 \). Hence there exists \( i \in \{3,4\} \) such that \( d(\xi \circ R_i, \xi \circ R_i) \geq 5\varepsilon n \). Let \( R_2 := R_i \) in the definition of \( B_{\text{recogn straight}}^n \).

Lemma 6.13. There exist constants \( c_{25}, c_{26} > 0 \) such that for all \( n \in \mathbb{N} \)

\[
P \left( (B_{\text{signals}}^n)^c \right) \leq c_{25} e^{-c_{26}n}.
\]

Proof. We show that there exist \( c_{25}, c_{26} > 0 \) such that for all \( n \)

\[
P \left( (B_{\text{sign},r,-}^n)^c \right) \leq \frac{c_{25}}{4} e^{-c_{26}n}. \tag{6.36}
\]

Analogously, one proves statements for \( B_{\text{sign},l,-}^n, B_{\text{sign},l,-}^n, \) and \( B_{\text{sign},r,-}^n \). The claim follows from these four inequalities and the definition of \( B_{\text{signals}}^n \). We set

\[
\mathcal{R} := \left\{ (z, R) : z \in [-6 \cdot 2^n, 6 \cdot 2^n], R \in [-2L \cdot 2^n, 2L \cdot 2^n]^{[0,c_1n]} \text{ admissible piece of path with } R(0) < z \right\}.
\]
By Definition 6.8,
\[ (B^n_{\text{sign,r,-}})^c = \bigcup_{(z,R) \in \mathcal{R}} \{d(\xi \circ R, w_{z,-,n}) < 5\varepsilon n\}. \] (6.37)

Let \((z, R) \in \mathcal{R}\). By Definition 6.1, \(w_{z,-,n}(k) = \xi(z + kL)\). Note that \(R(k) < z + kL\) for all \(k \in [0, c_1 n]\): For \(k = 0\) this is true by assumption. Suppose \(R(k) < z + kL\) holds for some \(k \in [0, c_1 n - 1]\). Since the maximal jump length of \(R\) is \(L\), we obtain \(R(k + 1) \leq R(k) + L < z + (k + 1)L\), and the claim follows by induction.

We prove by induction over the cardinality of \(J\), that
\[ P((\xi \circ R)|J = w_{z,-,n}|J) = C^{-|J|} \] (6.38)
for any \(J \subseteq [0, c_1 n]\): For \(J = \{j\}\) we use that \(\xi(R(j))\) and \(w_{z,-,n}(j) = \xi(z + jL)\) are independent because \(R(j) < z + jL\). Suppose (6.38) holds for any \(J \subseteq [0, c_1 n]\) with \(|J| = k\) for some \(k \in [1, c_1 n - 1]\). Let \(J' \subseteq [0, c_1 n]\) with \(|J'| = k + 1\) and let \(j := \text{max } J'\). Then \(\xi(z + jL)\) is independent of \(\xi(z + j'L), j' \in J' \setminus \{j\}\), and of \(\xi(R(j'))\), \(j' \in J'\), because \(R(j') < z + j'L \leq z + jL\). Hence
\[ P((\xi \circ R)|J' = w_{z,-,n}|J') = C^{-1} P((\xi \circ R)|J' \setminus \{j\} = w_{z,-,n}|J' \setminus \{j\}) = C^{-1+|J' \setminus \{j\}|} = C^{|J'|}; \]
for the second but last equality with used the induction hypothesis. We use Lemma 6.7 with \(e' := 5\varepsilon\) and \(m := n\) to obtain
\[ P(d(\xi \circ R, w_{z,-,n}) < 5\varepsilon n) \leq c_1(5\varepsilon/c_1)(c_2)^{c_1 n} C^{[5\varepsilon n] - c_1 n}. \] (6.39)

It is easy to see that the cardinality of \(\mathcal{R}\) is bounded by \((12 \cdot 2^n + 1)(4L \cdot 2^{2n} + 1)(C - 1)^{c_1 n}\). Combining this with (6.37) and (6.39), we obtain
\[ P \left( (B^n_{\text{sign,r,-}})^c \right) \leq c_1(5\varepsilon/c_1)(12 \cdot 2^n + 1)(4L \cdot 2^{2n} + 1)C^{[5\varepsilon n]} \left( \frac{c_2(C - 1)}{C} \right)^{c_1 n}. \]

We choose \(c_{25}\) such that \(c_1(5\varepsilon/c_1)(12 \cdot 2^n + 1)(4L \cdot 2^{2n} + 1) \leq c_{25} 2^{3n}/4\) for all \(n \in \mathbb{N}\). Then
\[ P \left( (B^n_{\text{sign,r,-}})^c \right) \leq \frac{c_{25}}{4} c_n [3 \ln 2 + 5\varepsilon \ln C + c_1 \ln \left( \frac{c_2(C - 1)}{C} \right)]. \]

We set \(c_{26} := -\left(3 \ln 2 + 5\varepsilon \ln C + c_1 \ln \left( \frac{c_2(C - 1)}{C} \right) \right)\). Since \(c_{26} > 0\) by our choice of \(\varepsilon\) and \(c_1\), the claim follows. \(\square\)

**Lemma 6.14.** There exists a constant \(c_{27} > 0\) such that for all \(n \geq c_{27}\)
\[ P \left( E^n_{\text{stop}} \setminus B^n_{\text{straight,often}} \right) \leq e^{-n}. \]

**Proof.** Recall Definition 6.9. We will show for all \(n\) sufficiently large,
\[ P \left( E^n_{\text{stop}} \setminus \left( \bigcap_{I \in \mathcal{J}_L} \{ |S_-(I)| \geq 2^n \} \right) \right) \leq e^{-n}/2. \] (6.40)
A similar consideration shows that the same estimate is true if we replace \( S_-(I) \) by \( S_-(I) \), and the claim then follows from the definition of \( B^{\alpha,r}_{\text{straight}} \). Since the proof is very similar to the proof of Lemma 6.5, we will omit some of the details.

Let \( I \in J_L \). We denote by \( R^I \) the ladder path in \( \mathbb{Z}^{[0,3c_1n]} \) which traverses \( I \) from left to right. For \( \ell \in \mathbb{N}_0 \) we define the event

\[
E(t, I) := \{ S(t + i) = R^I(i) \ \forall i \in [0, 3c_1n] \text{ or } S(t + 1 + i) = R^I(i) \ \forall i \in [0, 3c_1n] \}.
\]

Let \( n \geq c_{10} \) with \( c_{10} \) as in (6.4), and let \( k \in [1, 2^m] \). We set \( t_{k,n} := \tau_k + 2^{2n-1} \) and we define random variables \( Y_k(I) \) as follows: If \( |S(\tau_k)| \leq 2^n \) and \( E(t_{k,n}, I) \) does not hold, then we set \( Y_k(I) = 0 \). Otherwise we set \( Y_k(I) = 1 \). By Definition 6.9, we have

\[
E^{n,\tau}_{\text{stop}} \setminus \left( \bigcap_{I \in J_L} \{ |S_-(I)| \geq 2^7n \} \right) \subseteq \bigcup_{I \in J_L} E^{n,\tau}_{\text{stop}} \cap \left\{ \sum_{k=1}^{2^n} Y_k(I) < 2^7n \right\} \subseteq \bigcup_{I \in J_L} \bigcup_{j=1}^{2^n} E^{n,\tau}_{\text{stop}} \cap \left\{ \sum_{k=(j-1)2^n}^{j2^n} Y_k(I) = 0 \right\}.
\]

(6.41)

Using the strong Markov property and induction (see the proof of Lemma 6.5, in particular (6.19), for a similar argument) we obtain for \( n \geq c_{10} \) and \( m, M \in [1, 2^m] \) with \( m \leq M \)

\[
P \left( E^{n,\tau}_{\text{stop}} \cap \left\{ \sum_{k=m}^{M} Y_k(I) = 0 \right\} \right) \leq \max_{x \in [-2^m,2^m]} P_x \left( E(2^{2n-1}, I) \right)^{M-m+1}. \tag{6.42}
\]

By the local central limit theorem, there exist constants \( c_{27}, c_{28} > 0 \) such that for all \( n \geq c_{27} \)

\[
\min_{x, z \in [-2^n, 2^n]} P_x \left( S(2^{2n-1}) = z \text{ or } S(2^{2n-1} + 1) = z \right) \geq c_{28} 2^{-n}. \tag{6.43}
\]

The probability that the random walk starting at \( x \) makes \( 3c_1n - 1 \) consecutive steps of maximum length to the right equals \( \mu(L)^{3c_1n-1} \). Since all intervals in \( J_L \) are contained in \([-6 \cdot 2^n, 6 \cdot 2^n]\), we obtain

\[
\min_{x \in [-2^n, 2^n]} \min_{I \in J_L} P_x \left( E(2^{2n-1}, I) \right) \geq c_{28} 2^{-n} \mu(L)^{3c_1n-1} = c_{29} 2^{-n} \mu(L)^{3c_1n}
\]

with \( c_{29} := c_{28} \mu(L)^{-1} \). Combining the last inequality with (6.42), we obtain

\[
P \left( E^{n,\tau}_{\text{stop}} \cap \left\{ \sum_{k=m}^{M} Y_k(I) = 0 \right\} \right) \leq (1 - c_{29} 2^{-n} \mu(L)^{3c_1n})^{M-m+1}. \tag{6.44}
\]

From (6.41) and (6.44) it follows that

\[
P \left[ E^{n,\tau}_{\text{stop}} \setminus \left( \bigcap_{I \in J_L} \{ |S_-(I)| \geq 2^7n \} \right) \right] \leq 2^{4+[1+\gamma]n} \left[ 1 - c_{29} 2^{-n} \mu(L)^{3c_1n} \right]^{2^{[1+\gamma]n}}
\leq 2^{4+[1+\gamma]n} \exp \left[ 2^{(\alpha-\gamma)n} \ln \left[ 1 - c_{29} 2^{-n} \mu(L)^{3c_1n} \right] \right]
\leq 2^{4+[1+\gamma]n} \exp \left[ -c_{29} 2^{(\alpha-\gamma)n} \mu(L)^{3c_1n} \right] \leq 2^{4+[1+\gamma]n} \exp \left[ -c_{30} e^{c_{30}n} \right] \leq e^{-n/2}
\]

for all \( n \) sufficiently large because \( c_{30} = (\alpha - 1 - \gamma) \ln 2 + 3c_1 \ln \mu(L) > 0 \) by our choice of \( \alpha \).
6.4 Alg\(^n\) reconstructs with high probability

Proof of Theorem 3.5. Suppose \(\xi([-2^n,2^n]) \leq \text{Alg}^n(\tau,\bar{\chi})[0,2 \cdot 2^{12n}], \psi \leq \xi([-4 \cdot 2^n,4 \cdot 2^n]).\) Assume \(\psi \in C^{(-kn,\bar{kn})}\) with \(k \geq c_1L, \psi \leq \xi([-2^n,2^n]),\) and assume \(\xi([-2^n,2^n]) \neq (1)_{[-2^n,2^n]}\).

Then \(\text{Alg}^n(\tau,\bar{\chi})[0,2 \cdot 2^{12n}], \psi)[-kn,\bar{kn}] = \psi\) by the definition of \(\text{Alg}^n\) (Definition 5.7) and the definition of SolutionPiece\(^n\) (Definition 5.6).

In order to show that \(\text{Alg}^n\) reconstructs with high probability, we combine Lemmas 6.4, 6.3, 6.2, and 6.1 to obtain

\[
E^{n,\tau}_{\text{stop}} \setminus E^{n,\tau}_{\text{reconstruct}} \subseteq \left( E^{n,\tau}_{\text{stop}} \setminus B^{n,\tau}_{\text{all paths}} \right) \cup (B^{n,\tau}_{\text{few mistakes}})^c \cup (B^{n,\tau}_{\text{ladder diff}})^c \\
\cup (B^{n,\tau}_{\text{majority}})^c \cup (B^{n,\tau}_{\text{outside out}})^c \cup (B^{n,\tau}_{\text{signals}})^c \\
\cup (B^{n,\tau}_{\text{recog straight}})^c \cup (E^{n,\tau}_{\text{stop}} \setminus B^{n,\tau}_{\text{straight often}})^c.
\]

The claim follows from Lemmas 6.5, 6.6, 6.8, 6.9, 6.10, 6.12, 6.13, and 6.14.

\(\square\)

References


References


Chapter 5. Reconstructing a random scenery observed with errors