

Group Walk Random Graphs

Agelos Georgakopoulos

THE UNIVERSITY OF
WARWICK

15/10/15

Random Graphs flashback

1396 papers on MathSciNet with "random graph" in their title

Random Graphs flashback

1396 papers on MathSciNet with "random graph" in their title

... most of which on the Erdős-Renyi model $G(n, p)$:

Random Graphs flashback

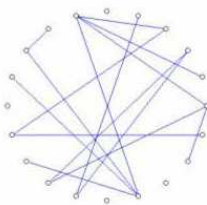
1396 papers on MathSciNet with "random graph" in their title

... most of which on the Erdős-Renyi model $G(n, p)$:

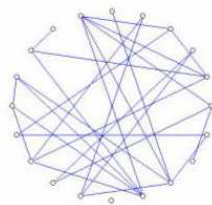
- n vertices
- each pair joined with an edge, independently, with same probability $p = p(n)$.



$p = 0$



$p = 0.1$



$p = 0.2$

Random Graphs flashback

1269 papers on MathSciNet with "random graph" in their title.

1. [Gilbert, E. N. Random graphs. Ann. Math. Statist. 30 1959]
=> determines the probability that the graph is connected.

⋮

Random Graphs flashback

1269 papers on MathSciNet with "random graph" in their title.

1. [Gilbert, E. N. Random graphs. Ann. Math. Statist. 30 1959]
=> determines the probability that the graph is connected.

⋮

10. [Palásti, I. On the connectedness of random graphs. Studies in Math. Stat.: Theory & Applications. 1968]
=> gives a short summary of some previously published results concerning the connectedness of random graphs.

⋮

Random Graphs flashback

1269 papers on MathSciNet with "random graph" in their title.

⋮

100. [Bollobás, B. Long paths in sparse random graphs. *Combinatorica*. 1982]

=> shows that if $p = c/n$, then almost every graph in $G(n, p)$ contains a path of length at least $(1 - a(c))n$, where $a(c)$ is an exponentially decreasing function of c .

⋮

Random Graphs flashback

1269 papers on MathSciNet with "random graph" in their title.

⋮

100. [Bollobás, B. Long paths in sparse random graphs. *Combinatorica*. 1982]

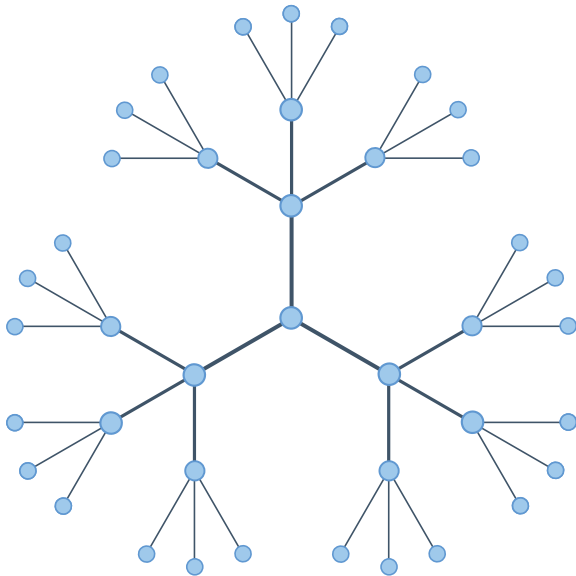
=> shows that if $p = c/n$, then almost every graph in $G(n, p)$ contains a path of length at least $(1 - a(c))n$, where $a(c)$ is an exponentially decreasing function of c .

⋮

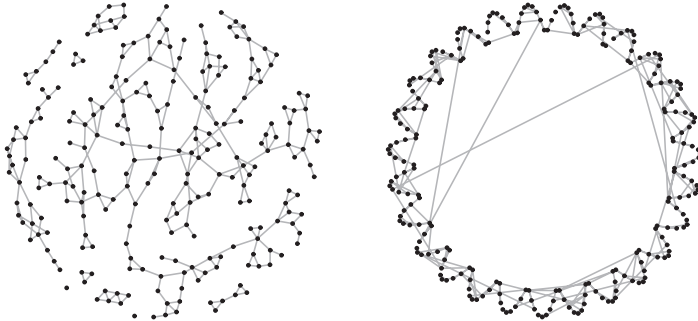
1000. [Doku-Amponsah, K.; Mörters, P. Large deviation principles for empirical measures of colored random graphs. *Ann. Appl. Probab.* 2010]

=> derives large deviation principles for the empirical neighbourhood measure of colored random graphs, defined as the number of vertices of a given colour with a given number of adjacent vertices of each colour. . . .

Random Graphs from trees

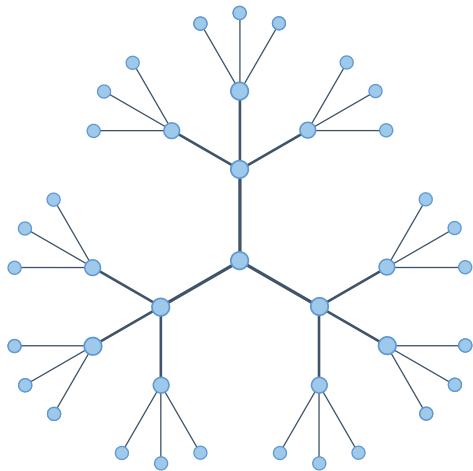


Random Graphs from trees

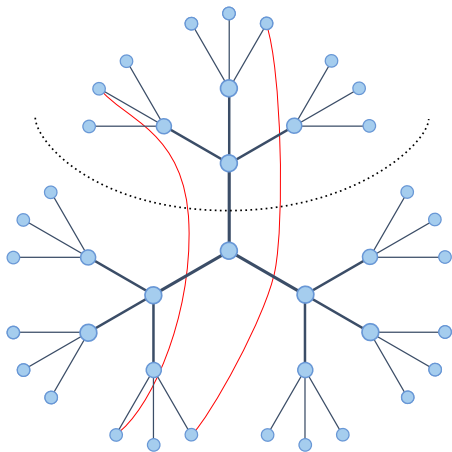


Simulation on the binary tree by A. Janse van Rensburg.

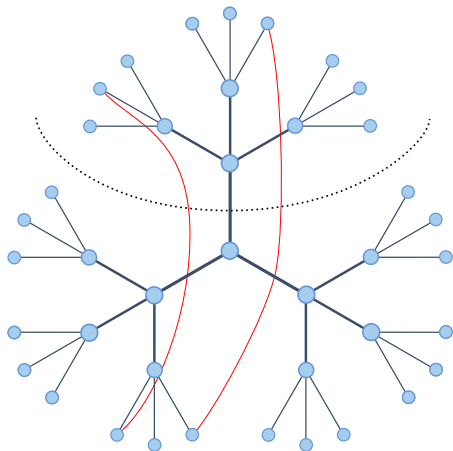
A nice property



A nice property



A nice property

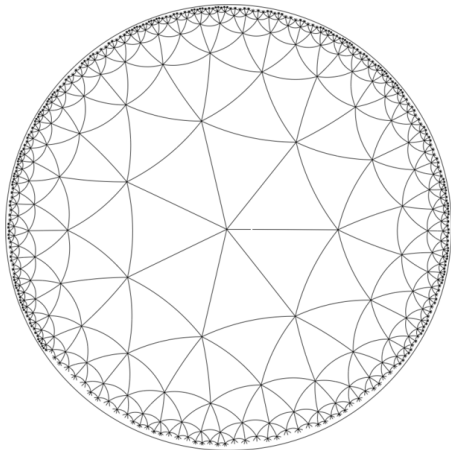


Proposition

$\mathbb{E}(\# \text{ edges } xy \text{ in } \mathcal{G}_n(T)$
with x in X and y in Y)

converges.

A nice property

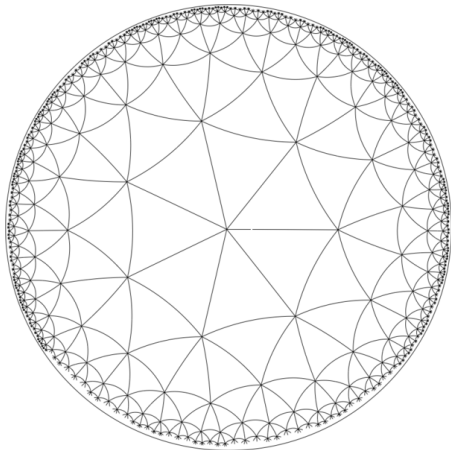


Proposition

$\mathbb{E}(\# \text{ edges } xy \text{ in } \mathcal{G}_n(T)$
with x in X and y in Y)

converges.

A nice property

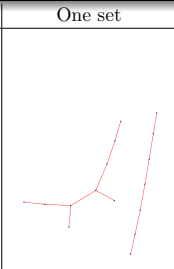
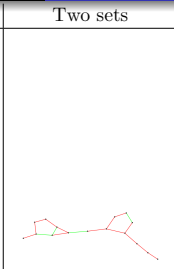
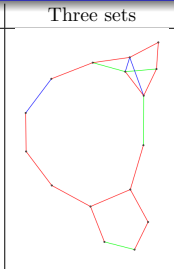

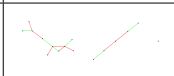

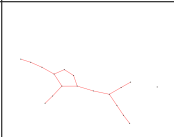
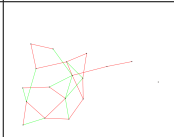
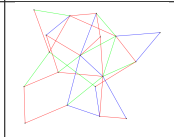

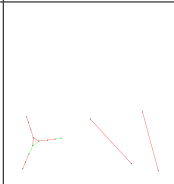
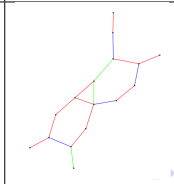


Proposition

$\mathbb{E}(\# \text{ edges } xy \text{ in } \mathcal{G}_n(T)$
with x in X and y in Y)

converges.

?

	One set	Two sets	Three sets
Cycled Binary Tree			
2Grid			
3Grid			
Lamplighter			

Simulations
by C.
Midgley.



Problems

Problem 1: The (expected) number of connected components (or isolated vertices) is asymptotically proportional to $|B_n|$.

Problem 2: The threshold (# of rounds) for connectedness coincides with the threshold for no isolated vertices.

Problem 3: The expected diameter of the largest component is asymptotically $c \log |B_n|$.

Backed by simulations by C. Midgley.

What's the point?

Metaproblem 1: Which properties of the random graphs are determined by the group of the host graph H and do not depend on the choice of a generating set?

What's the point?

Metaproblem 1: Which properties of the random graphs are determined by the group of the host graph H and do not depend on the choice of a generating set?

Metaproblem 2: Which group-theoretic properties of the host group are reflected in graph-theoretic properties of the random graphs?

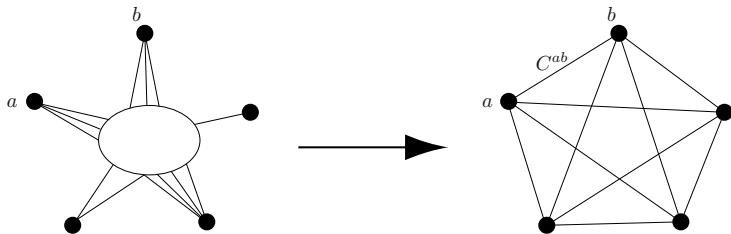
Energy and Douglas' formula

The classical Douglas formula

$$E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$$

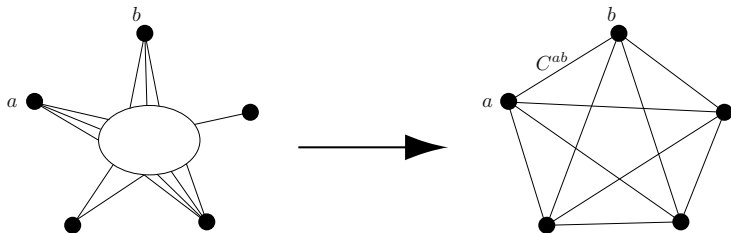
calculates the (Dirichlet) energy of a harmonic function h on \mathbb{D} from its boundary values \hat{h} on the circle $\partial\mathbb{D}$.

Energy in finite electrical networks



$$E(h) = \sum_{a,b \in B} (h(a) - h(b))^2 C_{ab},$$

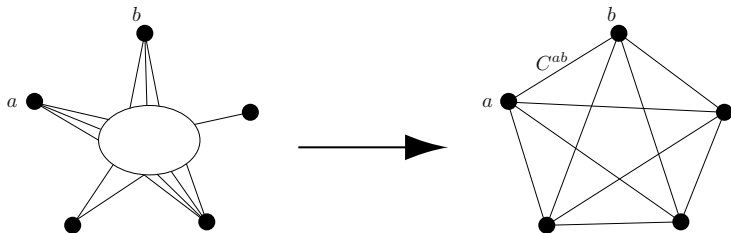
Energy in finite electrical networks



$$E(h) = \sum_{a,b \in B} (h(a) - h(b))^2 C_{ab},$$

Compare with Douglas: $E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$

Energy in finite electrical networks

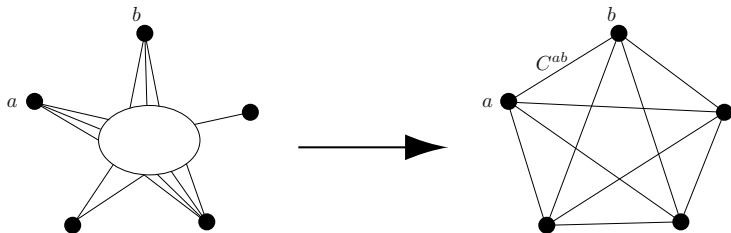


$$E(h) = \sum_{a,b \in B} (h(a) - h(b))^2 C_{ab},$$

Compare with Douglas: $E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$

How can we generalise this to an arbitrary domain?

Energy in finite electrical networks



$$E(h) = \sum_{a,b \in B} (h(a) - h(b))^2 C_{ab},$$

Compare with Douglas: $E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$

How can we generalise this to an arbitrary domain?
To an infinite graph?

The Poisson integral representation formula

The classical Poisson formula

$$h(z) = \int_0^1 \hat{h}(\theta) P(z, \theta) d\theta$$

$$\text{where } P(z, \theta) := \frac{1-|z|^2}{|e^{2\pi i\theta} - z|^2},$$

recovers every continuous harmonic function h on \mathbb{D} from its boundary values \hat{h} on the circle $\partial\mathbb{D}$.

The Poisson integral representation formula

The classical Poisson formula

$$h(z) = \int_0^1 \hat{h}(\theta) P(z, \theta) d\theta = \int_0^1 \hat{h}(\theta) dv_z(\theta)$$

$$\text{where } P(z, \theta) := \frac{1-|z|^2}{|e^{2\pi i\theta} - z|^2},$$

recovers every continuous harmonic function h on \mathbb{D} from its boundary values \hat{h} on the circle $\partial\mathbb{D}$.

The Poisson-Furstenberg boundary

The Poisson boundary of an (infinite) graph G consists of

- a (Lebesgue-Rohlin) measurable space (\mathcal{P}_G, Σ) , and

The Poisson-Furstenberg boundary

The Poisson boundary of an (infinite) graph G consists of

- a (Lebesgue-Rohlin) measurable space (\mathcal{P}_G, Σ) , and
- a family of probability measures $\{\nu_z, z \in V_G\}$,

such that

The Poisson-Furstenberg boundary

The Poisson boundary of an (infinite) graph G consists of

- a (Lebesgue-Rohlin) measurable space (\mathcal{P}_G, Σ) , and
- a family of probability measures $\{\nu_z, z \in V_G\}$,

such that

- every bounded harmonic function h can be obtained by

$$h(z) = \int_{\mathcal{P}_G} \hat{h}(\eta) d\nu_z(\eta)$$

The Poisson-Furstenberg boundary

The Poisson boundary of an (infinite) graph G consists of

- a (Lebesgue-Rohlin) measurable space (\mathcal{P}_G, Σ) , and
- a family of probability measures $\{\nu_z, z \in V_G\}$,

such that

- every bounded harmonic function h can be obtained by

$$h(z) = \int_{\mathcal{P}_G} \hat{h}(\eta) d\nu_z(\eta)$$

- this $\hat{h} \in L^\infty(\mathcal{P}_G)$ is unique up to modification on a null-set;

The Poisson-Furstenberg boundary

The Poisson boundary of an (infinite) graph G consists of

- a (Lebesgue-Rohlin) measurable space (\mathcal{P}_G, Σ) , and
- a family of probability measures $\{\nu_z, z \in V_G\}$,

such that

- every bounded harmonic function h can be obtained by

$$h(z) = \int_{\mathcal{P}_G} \hat{h}(\eta) d\nu_z(\eta)$$

- this $\hat{h} \in L^\infty(\mathcal{P}_G)$ is unique up to modification on a null-set;
- conversely, for every $\hat{h} \in L^\infty(\mathcal{P}_G)$ the function $z \mapsto \int_{\mathcal{P}_G} \hat{h}(\eta) d\nu_z(\eta)$ is bounded and harmonic.

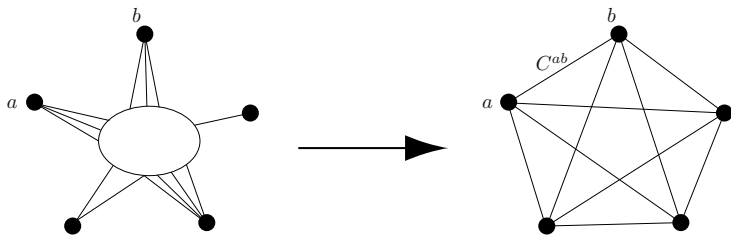
i.e. there is Poisson-like formula establishing an isometry between the Banach spaces $H^\infty(G)$ and $L^\infty(\mathcal{P}_G)$.

The Poisson-Furstenberg boundary

Selected work on the Poisson boundary

- Introduced by Furstenberg to study semi-simple Lie groups [Annals of Math. '63]
- Kaimanovich & Vershik give a general criterion using the entropy of random walk [Annals of Probability '83]
- Kaimanovich identifies the Poisson boundary of hyperbolic groups, and gives general criteria [Annals of Math. '00]

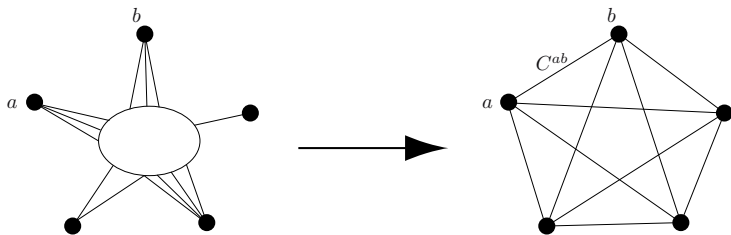
Energy in finite electrical networks



$$E(h) = \sum_{a,b \in B} (h(a) - h(b))^2 C_{ab},$$

Compare with Douglas: $E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$

Energy in finite electrical networks



$$E(h) = \sum_{a,b \in B} (h(a) - h(b))^2 C_{ab},$$

Compare with Douglas: $E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$

[Doob '62] generalises this to Green spaces (or Riemannian manifolds) using their *Martin boundary*.

The energy of harmonic functions

Theorem (G & Kaimanovich '15+)

For every locally finite network G , there is a measure C on $\mathcal{P}^2(G)$ such that for every harmonic function h , we have

$$E(h) = \int_{\mathcal{P}^2} (\widehat{h}(\eta) - \widehat{h}(\zeta))^2 dC(\eta, \zeta).$$

The energy of harmonic functions

Theorem (G & Kaimanovich '15+)

For every locally finite network G , there is a measure C on $\mathcal{P}^2(G)$ such that for every harmonic function h , we have

$$E(h) = \int_{\mathcal{P}^2} (\widehat{h}(\eta) - \widehat{h}(\zeta))^2 dC(\eta, \zeta).$$

... similarly to Douglas' formula

$$E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$$

The energy of harmonic functions

Theorem (G & Kaimanovich '15+)

For every locally finite network G , there is a measure C on $\mathcal{P}^2(G)$ such that for every harmonic function h , we have

$$E(h) = \int_{\mathcal{P}^2} (\widehat{h}(\eta) - \widehat{h}(\zeta))^2 dC(\eta, \zeta).$$

... similarly to Douglas' formula

$$E(h) = \int_0^{2\pi} \int_0^{2\pi} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\eta d\zeta$$

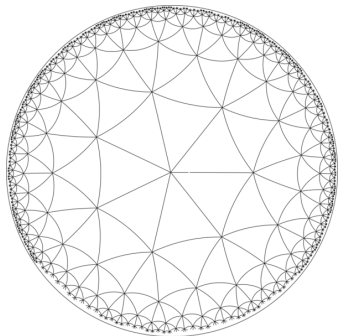
What is this measure C ?

What is this measure C ?

$$E(h) = \int_{\mathcal{P}^2} (\widehat{h}(\eta) - \widehat{h}(\zeta))^2 dC(\eta, \zeta).$$

What is this measure C ?

$$E(h) = \int_{\mathcal{P}^2} (\widehat{h}(\eta) - \widehat{h}(\zeta))^2 dC(\eta, \zeta).$$



$$C(X, Y) := \lim_n \mathbb{E}(\# \text{ edges } xy \text{ in } \mathcal{G}_n(H)$$

with x 'close to' X ,
and y 'close to' Y)

The energy of harmonic functions

Theorem (G & V. Kaimanovich '15+)

For every locally finite network G , there is a measure C on $\mathcal{P}^2(G)$ such that for every harmonic function u , we have

$$E(h) = \int_{\mathcal{P}^2} (\widehat{h}(\eta) - \widehat{h}(\zeta))^2 dC(\eta, \zeta).$$

The Naim Kernel

Doob's formula:

$$E(h) = q \int_{\mathcal{M}^2} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\mu_o \eta d\mu_o \zeta,$$

The Naim Kernel

Doob's formula:

$$E(h) = q \int_{\mathcal{M}^2} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\mu_o \eta d\mu_o \zeta,$$

for h fine-continuous quasi-everywhere [Doob '63].

The Naim Kernel

Doob's formula:

$$E(h) = q \int_{\mathcal{M}^2} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\mu_o \eta d\mu_o \zeta,$$

for h fine-continuous quasi-everywhere [Doob '63].

where the **Naim Kernel** Θ is defined as

$$\Theta(\zeta, \eta) := \frac{1}{G(o, o)} \lim_{z_n \rightarrow \zeta, y_n \rightarrow \eta} \frac{F(z_n, y_n)}{F(z_n, o)F(o, y_n)}$$

The Naim Kernel

Doob's formula:

$$E(h) = q \int_{\mathcal{M}^2} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\mu_o \eta d\mu_o \zeta,$$

for h fine-continuous quasi-everywhere [Doob '63].

where the **Naim Kernel** Θ is defined as

$$\Theta(\zeta, \eta) := \frac{1}{G(o, o)} \lim_{z_n \rightarrow \zeta, y_n \rightarrow \eta} \frac{F(z_n, y_n)}{F(z_n, o)F(o, y_n)}$$

... in the fine topology [Naim '57].

The Naim Kernel

Doob's formula:

$$E(h) = q \int_{\mathcal{M}^2} (\hat{h}(\eta) - \hat{h}(\zeta))^2 \Theta(\zeta, \eta) d\mu_o \eta d\mu_o \zeta,$$

for h fine-continuous quasi-everywhere [Doob '63].

where the **Naim Kernel** Θ is defined as

$$\Theta(\zeta, \eta) := \frac{1}{G(o, o)} \lim_{z_n \rightarrow \zeta, y_n \rightarrow \eta} \frac{F(z_n, y_n)}{F(z_n, o)F(o, y_n)}$$

... in the fine topology [Naim '57].

Remark:

$$\frac{1}{\Theta(z, y)} = G(o, o) \Pr_z(o < y | y),$$

where $\Pr_z(o < y | y)$ is the conditional probability to visit o before y subject to visiting y .

Convergence of the Naim Kernel

$$\Theta(\zeta, \eta) := \frac{1}{G(\mathbf{o}, \mathbf{o})} \lim_{z_n \rightarrow \zeta, y_n \rightarrow \eta} \frac{F(z_n, y_n)}{F(z_n, \mathbf{o})F(\mathbf{o}, y_n)}$$

Convergence of the Naim Kernel

$$\Theta(\zeta, \eta) := \frac{1}{G(o, o)} \lim_{z_n \rightarrow \zeta, y_n \rightarrow \eta} \frac{F(z_n, y_n)}{F(z_n, o)F(o, y_n)}$$

Problem: Let $(z_i)_{i \in \mathbb{N}}$ and $(w_i)_{i \in \mathbb{N}}$ be independent simple random walks from o . Then $\lim_{n, m \rightarrow \infty} \Theta(z_n, w_m)$ exists almost surely.

Random Interacements and \mathcal{C}

Random Interacements \mathcal{I} [Sznitman]:

Random Interlacements and \mathcal{C}

Random Interlacements \mathcal{I} [Sznitman]:

- A Poisson point process whose 'points' are 2-way infinite trajectories

Random Interlacements and \mathcal{C}

Random Interlacements \mathcal{I} [Sznitman]:

- A Poisson point process whose 'points' are 2-way infinite trajectories
- applied to study the vacant set on the discrete 3D-torus

Random Interlacements and \mathcal{C}

Random Interlacements \mathcal{I} [Sznitman]:

- A Poisson point process whose 'points' are 2-way infinite trajectories
- applied to study the vacant set on the discrete 3D-torus
- governed by a certain σ -finite measure ν

Random Interlacements and \mathcal{C}

Random Interlacements \mathcal{I} [Sznitman]:

- A Poisson point process whose 'points' are 2-way infinite trajectories
- applied to study the vacant set on the discrete 3D-torus
- governed by a certain σ -finite measure ν

Theorem (G & Kaimanovich '15+)

For every transient, locally finite graph G ,

$$\mathcal{C}(X, Y) = \nu(1_{XY} W^*).$$

Long range percolation

(Joint work in progress with O. Angel, G. Ray,
and with J. Haslegrave)

Long range percolation

(Joint work in progress with O. Angel, G. Ray,
and with J. Haslegrave)

Theorem (Newman & Schulman, Aizenman & Newman '86)

*In long range percolation on \mathbb{Z} , with parameters $e^{-\beta/|x-y|^s}$,
percolation occurs for large enough β if $s \leq 2$.*

Long range percolation

(Joint work in progress with O. Angel, G. Ray,
and with J. Haslegrave)

Theorem (Newman & Schulman, Aizenman & Newman '86)

In long range percolation on \mathbb{Z} , with parameters $e^{-\beta/|x-y|^s}$, percolation occurs for large enough β if $s \leq 2$.

The GWRG R_n^β on \mathbb{Z}^2 converges to an instance R_∞^β of this (with $s = 2$) as $n \rightarrow \infty$.

Long range percolation

(Joint work in progress with O. Angel, G. Ray,
and with J. Haslegrave)

Theorem (Newman & Schulman, Aizenman & Newman '86)

In long range percolation on \mathbb{Z} , with parameters $e^{-\beta/|x-y|^s}$, percolation occurs for large enough β if $s \leq 2$.

The GWRG R_n^β on \mathbb{Z}^2 converges to an instance R_∞^β of this (with $s = 2$) as $n \rightarrow \infty$.

But the GWRG R_n^β on a tree does not percolate for any β !

Summary

The effective conductance measure C ,
The Naim kernel Θ ,
Random Interlacements \mathcal{I} ,
Long range percolation,
and Group Walk Random Graphs $\mathcal{G}_n(H)$

Summary

The effective conductance measure C ,
The Naim kernel Θ ,
Random Interlacements \mathcal{I} ,
Long range percolation,
and Group Walk Random Graphs $\mathcal{G}_n(H)$
are closely related.

Summary

The effective conductance measure C ,
The Naim kernel Θ ,
Random Interacements \mathcal{I} ,
Long range percolation,
and Group Walk Random Graphs $\mathcal{G}_n(H)$
are closely related.

Can we use the one to study the other?

Summary

The effective conductance measure C ,
The Naim kernel Θ ,
Random Interlacements \mathcal{I} ,
Long range percolation,
and Group Walk Random Graphs $\mathcal{G}_n(H)$
are closely related.

Can we use the one to study the other?

Can we use them to study groups?

Summary

The effective conductance measure C ,
The Naim kernel Θ ,
Random Interacements \mathcal{I} ,
Long range percolation,
and Group Walk Random Graphs $\mathcal{G}_n(H)$
are closely related.

Can we use the one to study the other?

Can we use them to study groups?

Thank you!



European Research Council
Established by the European Commission
Supporting top researchers
from anywhere in the world



European
Commission

Horizon 2020
European Union Funding
for Research & Innovation

