The Dirichlet problem in a network of finite total resistance

Agelos Georgakopoulos

Technische Universität Graz and Mathematisches Seminar Universität Hamburg

Dubrovnik, 2.6.09

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Electrical networks have many applications in mathematics:

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• in the study of Random Walks

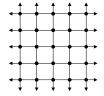


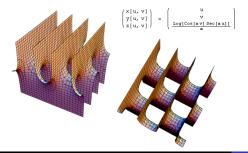
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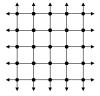
- in the study of Random Walks
- in the study of Riemannian manifolds

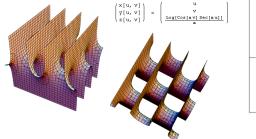


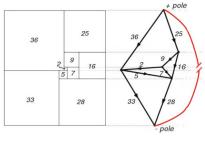


Electrical networks have many applications in mathematics:

- in the study of Random Walks
- in the study of Riemannian manifolds
- in Combinatorics







The setup:

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A graph
$$G = (V, E)$$

The setup:

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A graph G = (V, E)a function $r : E \to \mathbb{R}_+$ (the resistances)

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Finite Networks

Infinite Networks

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Finite Networks

Infinite Networks

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Unique solution

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Infinite Networks

Not necessarily unique solution

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Finite Networks

Unique solution

Networks of finite total resistance

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Infinite Networks

Not necessarily unique solution

Non-elusive flows



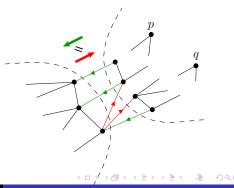
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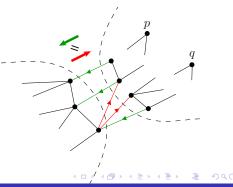




The solution is not necessarily unique!

Non-elusive flow:

The net flow along any finite cut must be zero:



In a network with $\sum_{e \in E} r(e) < \infty$ there is a unique non-elusive flow with finite energy that satisfies Kirchhoff's cycle law.

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Energy of $f: \sum_{e \in E} f^2(e) r(e)$

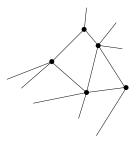
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Finite case:

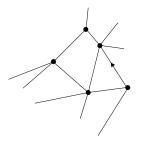
Assume there are two 'good' flows f, gand consider z := f - g

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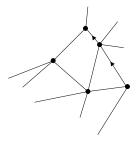
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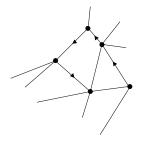
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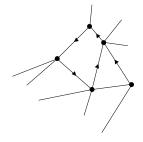
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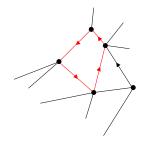


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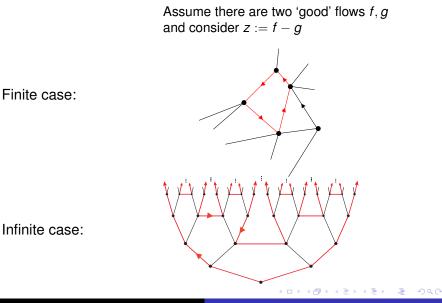
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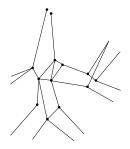


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Networks

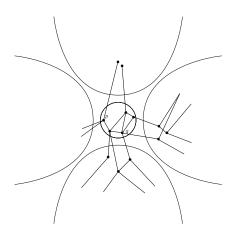
Assume, again, there are two 'good' flows f, g and consider

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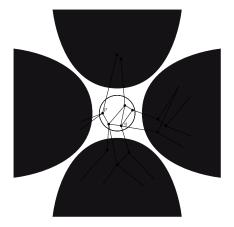


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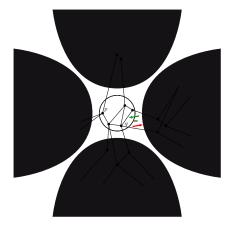
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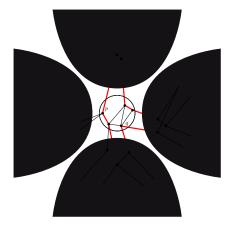
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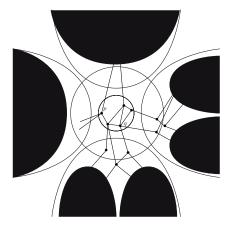
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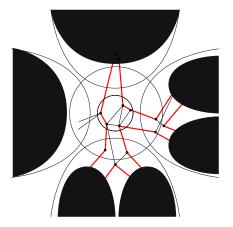
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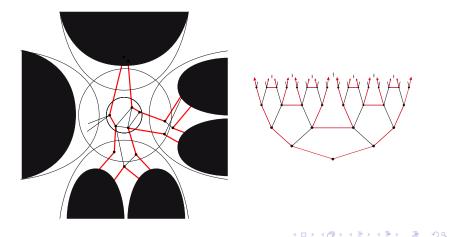


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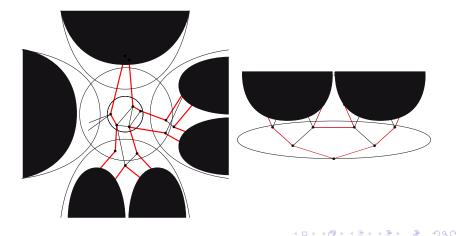
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Networks

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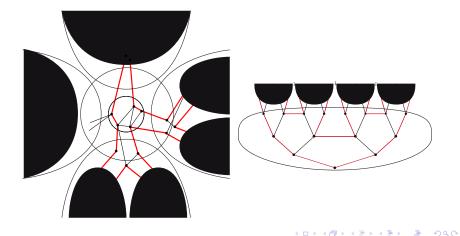
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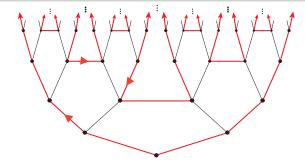


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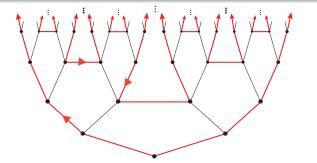
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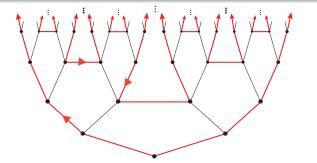
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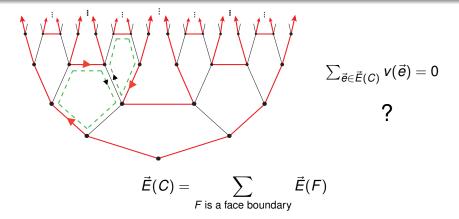
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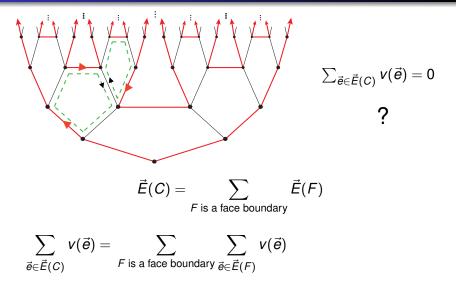


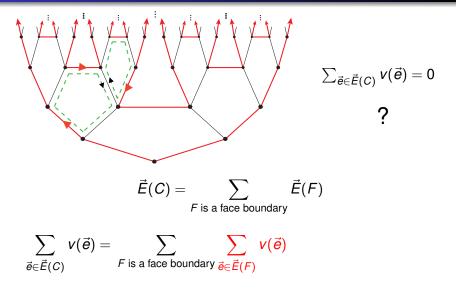
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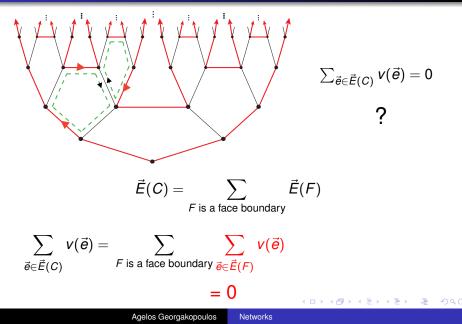
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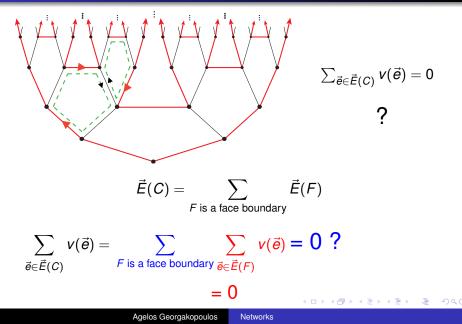
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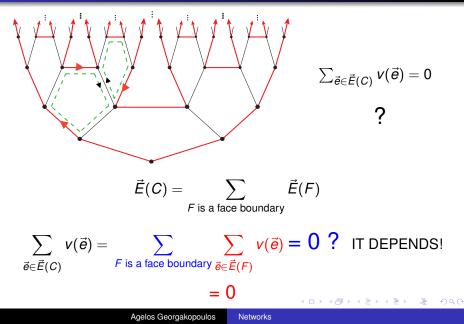


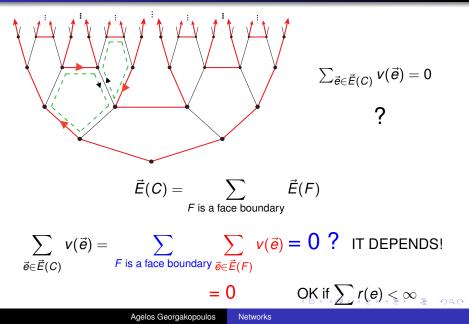












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ℓ-TOP

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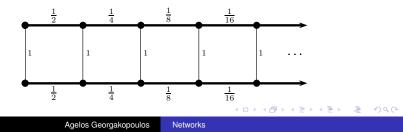
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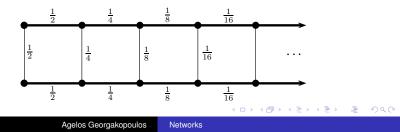
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Theorem (G '06 (easy)) If $\sum_{e \in E} \ell(e) < \infty$ then $|G|_{\ell} \approx |G|$.

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Theorem (G '06 (easy)) If $\sum_{e \in E} r(e) < \infty$ then $|G|_r \approx |G|$.

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Kirchhoff's cycle law for wild circles

Theorem (Diestel & G)

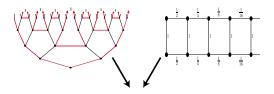
The circles of a electrical network N satisfy Kirchhoff's cycle law if the sum of the resistances in N is finite.

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Theorem (G '08)

In a network with $\sum_{e \in E} r(e) < \infty$ there is a unique non-elusive flow with finite energy that satisfies Kirchhoff's cycle law.

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Continuous version

Discrete version

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Continuous version

Discrete version

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Let $X \subseteq \mathbb{R}^n$ be compact

The Dirichlet Problem

Continuous version

Let $X \subseteq \mathbb{R}^n$ be compact Prescribe $\varphi : \partial X \to \mathbb{R}$

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Discrete version

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Let $X \subseteq \mathbb{R}^n$ be compact Prescribe $\varphi : \partial X \to \mathbb{R}$



Extend to $\varphi' : X \to \mathbb{R}$ that is harmonic inside *X*

Discrete version

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Let $X \subseteq \mathbb{R}^n$ be compact Prescribe $\varphi : \partial X \to \mathbb{R}$



Extend to $\varphi' : X \to \mathbb{R}$ that is harmonic inside X $\nabla^2 \varphi' = 0$

Discrete version

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Let G be a graph

Let $X \subseteq \mathbb{R}^n$ be compact Prescribe $\varphi : \partial X \to \mathbb{R}$



Discrete version

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Let *G* be a graph Prescribe $\varphi : \partial G \to \mathbb{R}$

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The Dirichlet Problem

Continuous version

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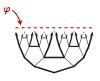
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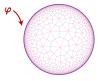


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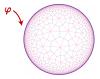
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Extend to $\varphi' : X \to \mathbb{R}$ that is harmonic inside X $\nabla^2 \varphi' = \mathbf{0}$

Discrete version

Let G be a graph Prescribe $\varphi : \partial G \to \mathbb{R}$



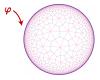
Extend to $\varphi' : \boldsymbol{G} \to \mathbb{R}$ that is harmonic in G

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Let *G* be a graph Prescribe $\varphi : \partial G \to \mathbb{R}$



Extend to $\varphi' : G \to \mathbb{R}$ that is harmonic in *G* i.e. satisfies Kirchhoff's node law

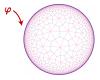
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Extend to $\varphi' : G \to \mathbb{R}$ that is harmonic in *G* i.e. satisfies Kirchhoff's node law

Studied intensively (Woess, Kaimanovich, Benjamini & Schramm)

Problem

For every assignment $r : E \to \mathbb{R}_+$ (such that $|G|_r$ is compact) the Dirichlet problem is solvable for every continuous $\phi : \partial |G|_r \to \mathbb{R}$.

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Problem

For every assignment $r : E \to \mathbb{R}_+$ (such that $|G|_r$ is compact) the Dirichlet problem is solvable for every continuous $\phi : \partial |G|_r \to \mathbb{R}$.

Interesting because:

Theorem

For every compact metric space X there is a locally finite graph G and $r : E \to \mathbb{R}_+$ such that $X = \partial |G|_r$.

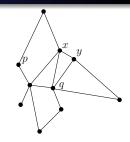
Problem

For every assignment $r : E \to \mathbb{R}_+$ (such that $|G|_r$ is compact) the Dirichlet problem is solvable for every continuous $\phi : \partial |G|_r \to \mathbb{R}$.

The converse works:

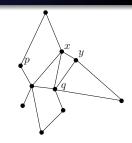
Theorem

If $f : \vec{E} \to \mathbb{R}$ is a flow of finite energy in G satisfying Kirchhoff's cycle law then it is possible to extend the corresponding potentials continuously to $\partial |G|_r$.



Agelos Georgakopoulos Networks

Every edge e has a weight c(e)

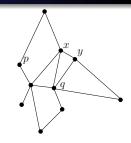


Every edge e has a weight c(e)

Go from x to y with probability

$$\boldsymbol{P}_{\boldsymbol{X} \to \boldsymbol{Y}} := \frac{\boldsymbol{c}(\boldsymbol{X}\boldsymbol{Y})}{\boldsymbol{c}(\boldsymbol{X})}$$

where $c(x) := \sum_{xv \in E} c(xv)$



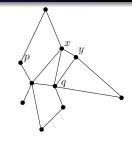
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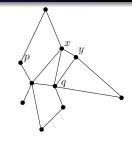
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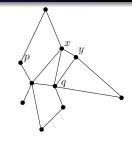
$$c(e) \ll \frac{1}{r(e)}$$

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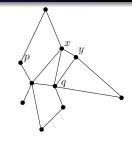
Connect a source of voltage 1 to p, q

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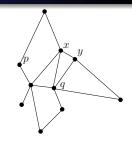


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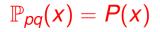
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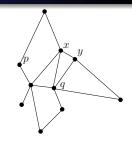
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$$\mathbb{P}_{pq}(x) = P(x)$$



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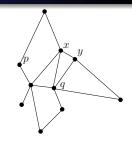




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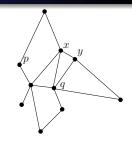




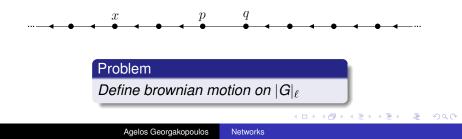
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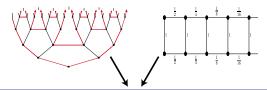




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Theorem (G '08)

In a network with $\sum_{e \in F} r(e) < \infty$ there is a unique 'good' current

