Some results on the interplay between random walks and electrical networks

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11/10/12

Electrical Network Reduction

Theorem (G & V. Kaimanovich '11)

Let N be an electrical network and B its set of external nodes. Then there is an equivalent network with vertex set B in which each edge (a, b) has conductance

$$C_{eff}(a,b) = d(a)\mathbb{P}_a(b).$$

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Solution 2: Start $d(b)\hat{u}(b)$ particles at each $b \in B$, kill them upon returning to B, and let

$$u(x) = \frac{\mathbb{E}[\# \text{ visits to } x]}{d(x)}$$



Groups and Random Walk

Theorem (Kesten '59)

Let Γ be a group generated by a finite set S and let N be a normal subgroup of Γ . Then the following are equivalent:

- $\rho(Cay(\Gamma/N, S)) = \rho(Cay(\Gamma, S));$
- N is amenable.

 $ρ(Γ) := \lim_n (p_{x,x,2n})^{1/2n}$ is the *spectral radius* of RW on Γ.



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Theorem (T. Lyons '83)

Random Walk on a graph G is transient

<=>

there is a flow of finite **energy** from some vertex o to infinity.

Energy
$$E(i) := \sum_{xy \in E(G)} i(xy)^2$$

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For every transient locally finite network N there is a measure C on \mathcal{P}^2 such that for every harmonic function u with boundary function u,

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C is equivalent to the square of the Poisson boundary \mathcal{P} ; thus

$$E(u) = \int_{\mathcal{P}^2} \left(\widehat{u}(\eta) - \widehat{u}(\zeta) \right)^2 \Theta(\eta, \zeta) dv^2(\eta, \zeta)$$



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Three 'modes' of triviality of *HD*:

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Can a group display > 1 of these modes?



• let G = (V, E) be any graph

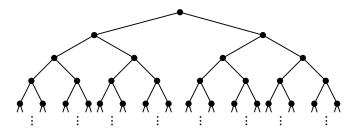
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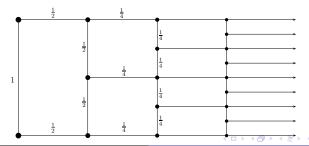
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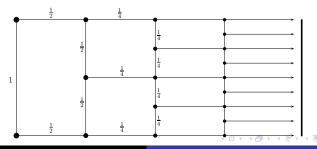


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Theorem (G '06 (easy))

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



Applications of $|G|_{\ell}$ $(\ell$ -TOP)

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All above authors "discovered" |G|_ℓ independently!



Our plan

We will construct brownian motion on $|G|_{\ell}$ as a limit of brownian motions on finite subgraphs.

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The space of **sample paths** $C = C([0, T] \rightarrow |G|_{\ell})$

Level 2:



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Level 2: The space of **sample paths** $C = C([0, T] \to |G|_{\ell})$ with the supremum metric $d_{\triangledown}(b, c) := \sup_{x \in |G|} d_{\ell}(b(x), c(x))$

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 $\{v \in \mathcal{M} : |\int f_i dv - \int f_i d\mu| < \epsilon_i, i = 1, \dots, k\}$ where the f_i are bounded continuous real functions on C

Convergence in \mathcal{M}

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Theorem (classic)

Let $\Gamma \subseteq \mathcal{M}$. Then $\overline{\Gamma}$ is compact iff for every ϵ there is a function $\omega_{\epsilon}(\delta)$, with $\omega \to 0$ as $\delta \to 0$, such that $\mu(\{x : \mathbf{W}_{\mathbf{x}}(\delta) \leq \omega_{\epsilon}(\delta) \text{ for all } \delta\}) > 1 - \epsilon/2 \text{ for all } \mu \in \Gamma$,

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 $=> \{\mu_n\}_n$ has an accumulation point

Remark: It is known that $\mathcal{M}(X)$ is compact iff X is compact; this would have allowed us to circumvent the above theorem if C were compact, but it isn't (although $|G|_{\ell}$ is).

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For every G, ℓ such that $\sum_{e \in E} \ell(e) < \infty$, there is a brownian motion B_{ℓ} on $|G|_{\ell}$ with the following properties

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- It is recurrent;
- Even more, its expected cover time is ≤ CL², in particular almost surely finite!



- many applications in computer science
 - -universal traversal sequences [Lovász et.al.]
 - -testing graph connectivity [Lovász et.al., Karlin & Raghavan]
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The Cover Time of a graph is being studied in several disciplines:

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Theorem (G & P. Winkler '11)

The cover time for Brownian motion on a finite graph of total length L is at most $2L^2$.

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Uniqueness of currents

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Meta-conjecture: (statistical) physics extends to infinite networks of finite total length

