Brownian Motion on infinite graphs of finite total length

Agelos Georgakopoulos

Technische Universität Graz

イロト イヨト イヨト イ

코 > 코

main Electrical Networks Wild circles

Our setup: *l*-TOP

ℓ-TOP

main Electrical Networks Wild circles

Our setup: *l*-TOP

ℓ-TOP

• let G = (V, E) be any graph

main Electrical Networks Wild circles

Our setup: *l*-TOP

ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$

ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v \cdot w \text{ path}\}$

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v w \text{ path}\}$
- let $|G|_{\ell}$ be the completion of the corresponding metric space

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v w \text{ path}\}$
- let $|G|_{\ell}$ be the completion of the corresponding metric space



イロン イボン イヨン イヨン

ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v \cdot w \text{ path}\}$
- let $|G|_{\ell}$ be the completion of the corresponding metric space



イロト イポト イヨト イヨト

ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v w \text{ path}\}$
- let $|G|_{\ell}$ be the completion of the corresponding metric space



ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v w \text{ path}\}$
- let $|G|_{\ell}$ be the completion of the corresponding metric space



ℓ-TOP

- let G = (V, E) be any graph
- give each edge a length $\ell(e)$
- this induces a metric: $d(v, w) := \inf\{\ell(P) \mid P \text{ is a } v w \text{ path}\}$
- let $|G|_{\ell}$ be the completion of the corresponding metric space

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

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

Applications of $|G|_{\ell}$ (ℓ -TOP)

Agelos Georgakopoulos

Applications of $|G|_{\ell}$ (ℓ -TOP)

• used by Floyd to study Kleinian groups (Invent. math. '80)

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)

▲口 > ▲圖 > ▲ 画 > ▲ 画 > ● ④ ● ●

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)

▲□▶ ▲□▶ ▲三▶ ▲三▶ 三三 ののの

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)
- application in the study of the Cycle Space of an infinite graph (G & Sprüssel, *Electr. J. Comb*)

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)
- application in the study of the Cycle Space of an infinite graph (G & Sprüssel, *Electr. J. Comb*)

▲□▶ ▲□▶ ▲三▶ ▲三▶ 三三 ののの

application in Electrical Networks (G, JLMS '10)

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)
- application in the study of the Cycle Space of an infinite graph (G & Sprüssel, *Electr. J. Comb*)
- application in Electrical Networks (G, JLMS '10)
- Carlson studied the Dirichlet Problem at the boundary (Analysis on graphs and its applications, '08)

▲□▶▲圖▶▲圖▶▲圖▶ ▲圖 ● ④ ● ●

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)
- application in the study of the Cycle Space of an infinite graph (G & Sprüssel, *Electr. J. Comb*)
- application in Electrical Networks (G, JLMS '10)
- Carlson studied the Dirichlet Problem at the boundary (Analysis on graphs and its applications, '08)
- Colin de Verdiere et. al. use it to study self-adjointness of the Laplace and Schrödinger operators (*Mathematical Physics, Analysis and Geometry, '10*)

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)
- application in the study of the Cycle Space of an infinite graph (G & Sprüssel, *Electr. J. Comb*)
- application in Electrical Networks (G, JLMS '10)
- Carlson studied the Dirichlet Problem at the boundary (Analysis on graphs and its applications, '08)
- Colin de Verdiere et. al. use it to study self-adjointness of the Laplace and Schrödinger operators (*Mathematical Physics, Analysis and Geometry, '10*)

Applications of $|G|_{\ell}$ (ℓ -TOP)

- used by Floyd to study Kleinian groups (Invent. math. '80)
- Gromov showed that his hyperbolic compactification is a special case of |G|_l (Hyperbolic Groups... '87)
- used by Benjamini and Schramm for Random Walks/harmonic functions/sphere Packings (*Invent. math. '96, Preprint '09*)
- application in the study of the Cycle Space of an infinite graph (G & Sprüssel, *Electr. J. Comb*)
- application in Electrical Networks (G, JLMS '10)
- Carlson studied the Dirichlet Problem at the boundary (Analysis on graphs and its applications, '08)
- Colin de Verdiere et. al. use it to study self-adjointness of the Laplace and Schrödinger operators (*Mathematical Physics, Analysis and Geometry, '10*)

All above authors "discovered" $|G|_{\ell}$ independently!

Our plan

Problem

Construct and study brownian motion on $|G|_{\ell}$.

Our plan

Problem

Construct and study brownian motion on $|G|_{\ell}$.

Theorem (G '06 (easy))

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

Our plan

Problem

Construct and study brownian motion on $|G|_{\ell}$.

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

イロト イポト イヨト イヨト 一座

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

Level 1: The graph $|G|_{\ell}$ (with boundary)

∃ 990

・ロト ・回 ト ・ ヨト ・ ヨトー

Level 1: The graph $|G|_{\ell}$ (with boundary)

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

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

Level 2:

Level 1: The graph $|G|_{\ell}$ (with boundary)

Level 2:

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

▲口▶▲圖▶▲臣▶▲臣▶ 臣 のQの

Level 1: The graph $|G|_{\ell}$ (with boundary)

Level 2:

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

The space $\mathcal{M} = \mathcal{M}(C)$ of **measures** on *C*

◆□▶ ◆□▶ ◆三▶ ◆三▶ ● ● ●

Level 3:

Level 1: The graph $|G|_{\ell}$ (with boundary)

Level 2:

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

Level 3:

The space $\mathcal{M} = \mathcal{M}(C)$ of **measures** on *C* with the *weak topology*,

▲口▶▲圖▶▲臣▶▲臣▶ 臣 のQの

Level 1: The graph $|G|_{\ell}$ (with boundary)

Level 2:

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

Level 3:

The space $\mathcal{M} = \mathcal{M}(C)$ of **measures** on *C* with the *weak topology*, i.e. basic open sets of an element μ are of the form

<ロ> (四) (四) (三) (三) (三)

$$\left\{\nu \in \mathcal{M}: |\int f_i d\nu - \int f_i d\mu| < \epsilon_i, i = 1, \dots, k\right\}$$

Level 1: The graph $|G|_{\ell}$ (with boundary)

Level 2:

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

Level 3:

The space $\mathcal{M} = \mathcal{M}(C)$ of **measures** on *C* with the *weak topology*, i.e. basic open sets of an element μ are of the form

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

Let G_n be a sequence exhausting G.

・ロン・西方・ ・ ヨン・ ヨン・

-20

Let G_n be a sequence exhausting G. Let C, μ_n be the brownian motion on G_n .

Agelos Georgakopoulos

イロン イボン イヨン イヨン

Let G_n be a sequence exhausting G. Let C, μ_n be the brownian motion on G_n .

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 $\mu(\{x : w_x(\delta) \le \omega_{\epsilon}(\delta) \text{ for all } \delta\}) > 1 - \epsilon/2$ for all $\mu \in \Gamma$, where $w_x(\delta) := \sup_{|t-s| < \delta} |x(t) - x(s)|$ is the modulus of continuity of x.

▲口 > ▲圖 > ▲ 画 > ▲ 画 > ● ④ ● ●

Let G_n be a sequence exhausting G. Let C, μ_n be the brownian motion on G_n .

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 $\mu(\{x : w_x(\delta) \le \omega_{\epsilon}(\delta) \text{ for all } \delta\}) > 1 - \epsilon/2$ for all $\mu \in \Gamma$, where $w_x(\delta) := \sup_{|t-s| < \delta} |x(t) - x(s)|$ is the modulus of continuity of x.

 $=> \{\mu_n\}_n$ 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).

brownian motion on $|G|_{\ell}$

Theorem (G & K. Kolesko '11+)

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

イロト イポト イヨト イヨト 一座
Theorem (G & K. Kolesko '11+)

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

イロト イポト イヨト イヨト 一座

 $\bullet\,$ it behaves locally like standard BM on $\mathbb R$

Theorem (G & K. Kolesko '11+)

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

イロト イ押ト イヨト イヨトー

- $\bullet\,$ it behaves locally like standard BM on $\mathbb R$
- It is the limit of SRW's of finite subgraphs;

Theorem (G & K. Kolesko '11+)

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

イロト イ押ト イヨト イヨトー

- $\bullet\,$ it behaves locally like standard BM on $\mathbb R$
- It is the limit of SRW's of finite subgraphs;
- It is unique;

Theorem (G & K. Kolesko '11+)

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

イロト イ押ト イヨト イヨトー

- $\bullet\,$ it behaves locally like standard BM on $\mathbb R$
- It is the limit of SRW's of finite subgraphs;
- It is unique;
- It is recurrent (thus its sample paths are 'wild');

Theorem (G & K. Kolesko '11+)

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

- it behaves locally like standard BM on ${\mathbb R}$
- It is the limit of SRW's of finite subgraphs;
- It is unique;
- It is recurrent (thus its sample paths are 'wild');
- Transition probabilities coincide with potentials of the corresponding non-elusive electrical current.

<ロ> <問> <問> < 同> < 同> < 同> < 同> < 同

The discrete Network Problem

The setup:

Agelos Georgakopoulos

∃ 990

・ロト ・回 ト ・ ヨト ・ ヨトー

The discrete Network Problem

A graph G = (V, E)

The setup:

Agelos Georgakopoulos

∃ 990

・ロト ・回 ト ・ ヨト ・ ヨトー

The discrete Network Problem

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

◆□▶ ◆□▶ ◆ヨ▶ ◆ヨ ● ● ●

The setup:

The discrete Network Problem

The setup:

A graph G = (V, E)a function $r : E \to \mathbb{R}_+$ (the *resistances*) a *source* and a *sink* $p, q \in V$

イロン イボン イヨン

2

The discrete Network Problem

The setup:

A graph G = (V, E)a function $r : E \to \mathbb{R}_+$ (the *resistances*) a *source* and a *sink* $p, q \in V$ a constant $I \in \mathbb{R}$ (the *intensity* of the current)

イロン イボン イヨン

2

The discrete Network Problem

The setup:

A graph G = (V, E)a function $r : E \to \mathbb{R}_+$ (the *resistances*) a *source* and a *sink* $p, q \in V$ a constant $I \in \mathbb{R}$ (the *intensity* of the current)

Find a p-q flow in G with intensity I that satisfies Kirchhoff's cycle law:

ヘロト ヘ戸ト ヘヨト ヘヨト

The problem:

The discrete Network Problem

The setup:

A graph G = (V, E)a function $r : E \to \mathbb{R}_+$ (the *resistances*) a *source* and a *sink* $p, q \in V$ a constant $I \in \mathbb{R}$ (the *intensity* of the current)

Find a p-q flow in G with intensity I that satisfies Kirchhoff's cycle law:

The problem:

 $\sum_{\vec{e}\in\vec{E}(C)} v(\vec{e}) = 0$

イロト イ団ト イヨト イヨト

The discrete Network Problem

The setup:

A graph G = (V, E)a function $r : E \to \mathbb{R}_+$ (the *resistances*) a *source* and a *sink* $p, q \in V$ a constant $I \in \mathbb{R}$ (the *intensity* of the current)

Find a p-q flow in G with intensity I that satisfies Kirchhoff's cycle law:

The problem:

$$\sum_{\vec{e}\in\vec{E}(C)} v(\vec{e}) = 0$$

where $v(\vec{e}) := f(\vec{e})r(e)$ (Ohm's law)

Random Walks & Electrical networks



Random Walks & Electrical networks

Every edge e has a weight c(e)



イロト イポト イヨト イヨト 一座

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



メロト (得) (注) (さ) (う)

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



 $\mathbb{P}_{pq}(x) :=$ the probability that if you start in x you will hit p before q.

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



▲□▶ ▲□▶ ▲目▶ ▲目▶ 三目 のへで

 $\mathbb{P}_{pq}(x) :=$ the probability that if you start in x you will hit p before q.

Connect a source of voltage 1 to p, q

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



▲□▶ ▲□▶ ▲目▶ ▲目▶ 三目 のへで

 $\mathbb{P}_{pq}(x) :=$ the probability that if you start in x you will hit p before q.

Connect a source of voltage 1 to p, q

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





The solution is not necessarily unique!



The solution is not necessarily unique!





The solution is not necessarily unique!

Non-elusive flow:

The net flow along any such cut must be zero:



Uniqueness of non-elusive currents

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.

イロト イポト イヨト イヨト 三連

Uniqueness of non-elusive currents

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.

イロト イポト イヨト イヨト 三連

Uniqueness of non-elusive currents

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.

イロト イポト イヨト イヨト 三連

Uniqueness of non-elusive currents

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.

<ロ> <問> <問> < 同> < 同> < 同> < 同> < 同

Energy of $f: \frac{1}{2} \sum_{e \in E} f^2(e) r(e)$

Uniqueness of non-elusive currents

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.

<ロ> <問> <問> < 同> < 同> < 同> < 同> < 同

Energy of $f: \frac{1}{2} \sum_{e \in E} f^2(e) r(e)$

Random Walks & Electrical networks



イロト 不得 とくほど くほとう ほ

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

$\mathbb{P}_{pq}(x) :=$ the probability that if you start in x you will hit p before q

Random Walks & Electrical networks



<ロ> <問> <問> < 同> < 同> < 同> < 同> < 同

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

 $\mathbb{P}_{pq}(x) :=$ the probability that if you start in x you will hit p before q





A wild circle



A wild circle i.e. a homeomorphic image of S^1 in |G|(discovered by Diestel & Kühn)

イロン イボン イヨン イヨン



A wild circle i.e. a homeomorphic image of S^1 in |G|(discovered by Diestel & Kühn)

Contains \aleph_0 double-rays aranged like the rational numbers

イロト イポト イヨト イヨト



A wild circle i.e. a homeomorphic image of S^1 in |G|(discovered by Diestel & Kühn)

Contains \aleph_0 double-rays aranged like the rational numbers

The "gaps" between the double-rays are filled by a Cantor set of ends

・ 同 ト ・ ヨ ト ・ ヨ ト ・



A wild circle i.e. a homeomorphic image of S^1 in |G|

▲口→ ▲圖→ ▲注→ ▲注→ 三注



A wild circle i.e. a homeomorphic image of S^1 in |G|

More than 30 papers written on wild circles & paths relating to

- Cycle space (Homology)
- Hamilton circles
- Extremal graph theory