Week 8

Isoperimetric Inequalities and Applications

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The focus of this chapter is to look at how the geometry of weighted graph affects the properties of the corresponding random walk on it.

Definition 8.0.1 (Isoperimetric Inequality). *Let $A, B \subseteq V$, $\mu_E(A,B) = \sum_{x\in A}\sum_{y\in B}\mu_{xy}$ and $\psi : \mathbb{R}_+ \to \mathbb{R}_+$ be an increasing function.*

$(\Gamma,\ \mu)$ is said to satisfy the $\psi-$isoperimetric inequality if $\exists\, c_0 > 0$ such that

$$\frac{\mu_E(A, V \setminus A)}{\psi(\mu(A))} \geq \frac{1}{c_0} \qquad \forall A \subseteq V \text{ and } |A| < \infty$$

If a weighted graph satisfies the $\psi-$isoperimetric inequality, we say it has the I_ψ property.

A graph is said to have the property I_α for $\alpha \in [0,\infty)$ when $\psi(t) = t^{1-\frac{1}{\alpha}}$ and said to have the property I_∞ when $\psi(t) = t$

Example. $\mathbb{R}^d$. We look at $A = B(0,r)$

$$S_B \equiv \text{surface area of A} = c_d r^{d-1}$$
$$V_B \equiv \text{volume of A} = \widetilde{c_d} r^d$$
$$\therefore \frac{S_B}{V_B^{\frac{d-1}{d}}} \geq \frac{1}{c_0}$$

We can take $\psi(t) = t^{1-\frac{1}{d}}$

Show that Z^d has the I_d property for all such A such that $|A| < \infty$

Example. $\prod_2$, the binary tree has the I_∞ property with $c_0 = 3$

Observations. *If $(\Gamma,\ \mu)$ satisfies $I_{\alpha+\delta}$, then it satisfies I_α*

Definition 8.0.2 (Nash Inequality). $\alpha \in [1,\infty)$, $(\Gamma,\ \mu)$ *is said to have the property N_α if $\forall f \in \mathbb{L}^1(V) \cap \mathbb{L}^2(V)$,*

$$\mathcal{E}(f,f) \geq C_N \left\|f\right\|_1^{-\frac{4}{\alpha}} \left\|f\right\|_2^{2+\frac{4}{\alpha}}$$

Remark.

1. $(\Gamma,\ \mu)$ satisfies I_α for $\alpha \in [1,\infty) \implies (\Gamma,\ \mu)$ satisfies N_α
2. Z^d satisfies N_α

Theorem 8.0.1. *Let $\alpha \geq 1$. Then the following are equivalent*

1. $(\Gamma,\ \mu)$ *satisfies* N_α
2. $\exists\, C_H > 0$ *such that*
$$p_n(x,x) \leq \frac{C_H}{(n \vee 1)^{\frac{\alpha}{2}}} \qquad \forall\, n \geq 0 \text{ and } x \in V$$
3. $\exists\, C'_H > 0$ *such that*
$$p_n(x,y) \leq \frac{C'_H}{(n \vee 1)^{\frac{\alpha}{2}}} \qquad \forall\, n \geq 0 \text{ and } x,y \in V$$

Corollary 8.0.1.

1. *Suppose* $(\Gamma,\ \mu)$ *satisfies* I_α. *Then,* $\exists\, C > 0$ *such that*
$$p_n(x,y) \leq \frac{C}{(n \vee 1)^{\frac{\alpha}{2}}} \qquad \forall\, n \geq 0 \text{ and } x,y \in V$$
2. *Let V be infinite and $\mu_{xy} \geq c_0 > 0\ \ \forall\, x \sim y$. Then,* $\exists\, C_1 > 0$ *such that*
$$p_n(x,y) \leq \frac{C_1}{(n \vee 1)^{\frac{1}{2}}} \qquad \forall\, n \geq 0 \text{ and } x,y \in V$$

Remark.

1. $p_n(x,x) \equiv$ on-diagonal bounds
2. Theorem provides global upper bounds
3. part b of corollary 8.0.1 applied to $V = \mathbb{Z}$
$\implies$ the shortest possible on-diagonal upper bounds with natural weights
4. Let $\Gamma = \mathbb{Z}^d$ have natural weights $\mu^{(0)}_{xy}$ and $\Gamma' = \mathbb{Z}^d$ have natural weights $\mu^{(1)}_{xy}$ such that $\mu^{(1)}_{xy} \geq c_0 \mu^{(0)}_{xy}$ Let $(\Gamma,\ \mu^0)$ satisfy N_d
$\implies (\Gamma',\ \mu^1)$ satisfies N_d
$\implies$ the upper bound of the theorem holds
5. $\Gamma = \mathbb{Z}^d \cup_{(0,\ldots,0)} \mathbb{Z}^d$
$\implies \Gamma$ also satisfies N^d
6. 8.0.1 does not give us any information on upper bounds when we fix $n \geq 0$ and let $d(x,y)$ get large.

Theorem 8.0.2. *Let $(\Gamma,\ \mu)$ be a weighted graph. Then,*
$$p_n(x,y) \leq \frac{2}{\sqrt{\mu_x \mu_y}} e^{-\frac{d(x,y)^2}{2n}} \qquad \forall\, x,y \in V \text{ and } n \geq 1$$

Example. Consequences for $\mathbb{Z}^d$
We expect

$$p_n(x,y) \leq \frac{c_1}{n^{\frac{d}{2}}} e^{-c_2 \frac{d(x,y)^2}{n}}$$

$\mathbb{Z}^d$ satisfies $I_d \implies \mathbb{Z}^d$ satisfies $N_d \overset{8.0.1}{\implies} p_n(x,y) \leq \frac{c}{n^{\frac{d}{2}}} \qquad \forall\, x, y \in V$ and $n \geq 1$

$$\therefore\; p_n(x,y) \leq \frac{c}{n^{\frac{d}{2}}} \leq \frac{c}{n^{\frac{d}{2}}} e^{-\frac{d(x,y)^2}{n}} \qquad \text{when } d(x,y) \leq \sqrt{n}$$

When, $d(x,y) \geq \sqrt{2dn\log n}$,

$$p_n(x,y) \leq c_1 e^{-\frac{d(x,y)^2}{n}} = c_1 e^{-\frac{2c_2}{4}\frac{d(x,y)^2}{n}} e^{-\frac{2c_2}{4}\frac{d(x,y)^2}{n}} \leq \frac{\widetilde{c_1}}{n^{\frac{d}{2}}} e^{-\frac{c_2^2 d(x,y)^2}{n}}$$

Definition 8.0.3. $(\Gamma,\ \mu)$ *is said to have* ***polynomial volume growth*** *if* $\exists\, C_V$ *and* θ *such that*

$$\max\{|B(x,r)|\,,\ \mu(B(x,r))\} \leq C_V r^\theta \qquad \forall\, x \in V \text{ and } r \geq 1$$

Lemma 8.0.1. $(\Gamma,\ \mu)$ *has polynomial volume growth with index* θ*. Then,*

$$\mathbf{P}^x(d(x,X_n) > r) \leq c r^\theta e^{-\frac{r^2}{4n}}$$

This implies $\exists\, c_2 > 0$ *such that*

$$d(x,X_n) \leq c_2\sqrt{n\log n} \qquad \forall \text{ large } n \text{ w.p. } 1$$

Proof. We define $\mathcal{D}_k = B(x,2^k r) \smallsetminus B(x,2^{k-1}r)$

$$\begin{aligned}
\mathbf{P}^x(d(x,X_n) > r) &\overset{Ex}{=} \sum_{k=1}^{\infty}\sum_{y\in\mathcal{D}_k} p_n(x,y)\mu_x \\
&\overset{Ex}{\leq} \sum_{k=1}^{\infty}\sum_{y\in\mathcal{D}_k} \frac{2}{\sqrt{\mu_x}}\sqrt{\mu_y}\, e^{-\frac{(2^{k-1}r)^2}{2n}} \\
&= \sum_{k=1}^{\infty} \frac{2}{\sqrt{\mu_x}} e^{-\frac{(2^{k-1}r)^2}{2n}} \sum_{y\in\mathcal{D}_k}\sqrt{\mu_y} \\
&\overset{Ex}{\leq} \sum_{k=1}^{\infty} \frac{2}{\sqrt{\mu_x}} e^{-\frac{(2^{k-1}r)^2}{2n}} \sqrt{|\mathcal{D}_k|}\sqrt{\mu(\mathcal{D}_k)} \\
&\overset{Ex}{\leq} \sum_{k=1}^{\infty} \frac{2}{\sqrt{\mu_x}} e^{-\frac{(2^{k-1}r)^2}{2n}} c(2^k r)^\theta
\end{aligned}$$

$\square$