

Random walks

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1 Stationary distribution

1.1 Top-eigenvectors

Fix an element $w = \sum_F w^F H_F$ of the Tits algebra.

The content of w is defined to be the sum of the w^F .

For each flat X , put

$$(1) \quad \lambda_X = \sum_{F: s(F) \leq X} w^F.$$

In particular, $\lambda_{\perp} = w^O$, and λ_{\top} is the content of w .

Let $u = \sum_C u^C H_C$ be a chamber element.

We say that u is a **top-eigenvector** for w if u is of content 1 and

$$(2) \quad w \cdot u = \lambda u$$

for some scalar λ , the **eigenvalue**.

Thus, the sum of the u^C is 1, and by taking the content in (2), we see that $\lambda = \lambda_{\top}$ necessarily.

Note in passing that an eigenvector u of w with eigenvalue different from λ_{\top} must have content 0.

Lemma 1. *Let w be an element of the Tits algebra, and u be a chamber element of content 1.*

Then u is a top-eigenvector of w iff for each chamber C ,

$$(3) \quad (\lambda_{\top} - \lambda_{\perp}) u^C = \sum_{F: O < F \leq C} w^F u_F^C,$$

with

$$(4) \quad u_H^D := \sum_{C: HC=D} u^C.$$

Proof. This is a straightforward calculation.

$$\begin{aligned}
w \cdot u &= \left(\sum_H w^H \mathbf{H}_H \right) \cdot \left(\sum_C u^C \mathbf{H}_C \right) \\
&= \sum_{H,C} w^H u^C \mathbf{H}_{HC} \\
&= \sum_D \left(\sum_{H: H \leq D} w^H \left(\sum_{C: HC=D} u^C \right) \right) \mathbf{H}_D \\
&= \sum_D \left(\sum_{H: H \leq D} w^H u_H^D \right) \mathbf{H}_D
\end{aligned}$$

Comparing with the coefficient of \mathbf{H}_D in $\lambda_{\top} u$, we obtain

$$\lambda_{\top} u^D = \sum_{H: H \leq D} w^H u_H^D.$$

The summand in the rhs corresponding to $H = O$ is $w^O u_O^D = \lambda_{\perp} u^D$.

Bringing it to the lhs yields (3).

□

Given w , for any face F , define $w_F := \Delta_F(w)$. It is an element of the Tits algebra of \mathcal{A}_F .

Explicitly,

(5)

$$w_F = \sum_{G: G \geq F} w_F^G \mathbf{H}_{G/F}, \quad \text{where} \quad w_F^G := \sum_{K: FK=G} w^K.$$

Similarly, given u , for any face F , define $u_F := \Delta_F(u)$.

Explicitly,

$$u_F = \sum_{C: C \geq F} u_F^C \mathbf{H}_{C/F}.$$

Since Δ_F is an algebra homomorphism, we have the key fact:

If u is an eigenvector for w , then u_F is an eigenvector for w_F , with the same eigenvalue.

1.2 Brown-Diaconis formula

We say an element w of the Tits algebra is [top-separating](#) if $\lambda_X \neq \lambda_{\top}$ for any $X \neq \top$.

Our goal now is to show that a top-separating element has a unique top-eigenvector.

Lemma 2. *Let w be an element of the Tits algebra such that $\lambda_{\top} \neq \lambda_{\perp}$.*

Suppose for each face $H > O$, we are given a top-eigenvector v_H of w_H such that the v_H satisfy the following compatibility conditions. For any $G \geq H$,

$$(6) \quad (v_H)_{G/H} = v_G,$$

and for any F and G with the same support,

$$(7) \quad \beta_{G,F}(v_F) = v_G.$$

Then there is a unique top-eigenvector u of w satisfying

$$(8) \quad u_H = v_H$$

for each $H > O$.

Explicitly, for a chamber C , the scalar u^C is given by

$$(9) \quad u^C = \frac{1}{\lambda_{\top} - \lambda_{\perp}} \sum_{F: O < F \leq C} w^F v_F^C.$$

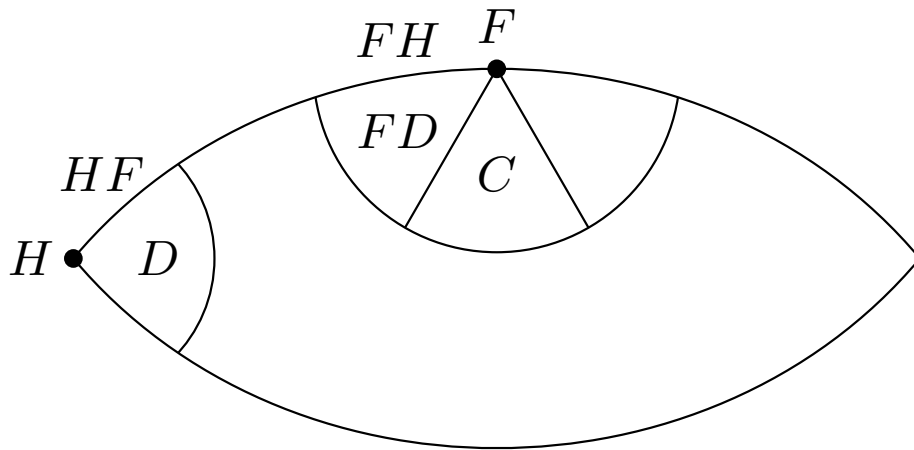
Proof. Suppose u is a top-eigenvector of w satisfying (8) for each $H > O$. Since $\lambda_{\top} \neq \lambda_{\perp}$, (3) can be rewritten as in (9). This proves uniqueness of u .

For existence of u , we check below that the u defined by (9) satisfies (8).

$$\begin{aligned}
u_H^D &= \sum_{C: HC=D} u^C \\
&= \frac{1}{\lambda_{\top} - \lambda_{\perp}} \sum_{C: HC=D} \sum_{F: O < F \leq C} w^F v_F^C \\
&= \frac{1}{\lambda_{\top} - \lambda_{\perp}} \sum_{F: O < F, HF \leq D} w^F \sum_{C: F \leq C, HC=D} v_F^C.
\end{aligned}$$

The condition $HC = D$ in the inside sum can be replaced by $FHC = FD$, so by (6), the inside sum equals v_{FH}^{FD} , and by (7), this further equals v_{HF}^D .

This is illustrated below.



Substituting, the calculation continues as follows.

$$\begin{aligned}
u_H^D &= \frac{1}{\lambda_\top - \lambda_\perp} \sum_{F: O < F, HF \leq D} w^F v_{HF}^D \\
&= \frac{1}{\lambda_\top - \lambda_\perp} \sum_{G: H \leq G \leq D} v_G^D \sum_{F: O < F, HF=G} w^F \\
&= \frac{1}{\lambda_\top - \lambda_\perp} \left((w_H^H - \lambda_\perp) v_H^D + \sum_{G: H < G \leq D} w_H^G v_G^D \right) \\
&= \frac{1}{\lambda_\top - \lambda_\perp} \left((w_H^H - \lambda_\perp) v_H^D + (\lambda_\top - w_H^H) v_H^D \right) \\
&= v_H^D.
\end{aligned}$$

In the third step, we broke the first sum depending on whether $G = H$ or $G > H$, and used (5). In the second-last step, we used (3) for the eigenvector v_H of w_H .

Finally, to see that u has content 1, we recall that u and u_H have the same content, and $u_H = v_H$ and v_H has content 1. □

Theorem 1. *Suppose w is a top-separating element of the Tits algebra.*

Then w has a unique top-eigenvector u .

Its eigenvalue is λ_{\top} .

Explicitly, in rank at least one, for a chamber C , the scalar u^C is given by

(10)

$$u^C = \frac{w^C}{\lambda_{\top} - \lambda_{\perp}} + \sum_{O < F < C} \frac{w^F w_F^C}{(\lambda_{\top} - \lambda_{\perp})(\lambda_{\top} - \lambda_{s(F)})} + \\ + \sum_{O < F < G < C} \frac{w^F w_F^G w_G^C}{(\lambda_{\top} - \lambda_{\perp})(\lambda_{\top} - \lambda_{s(F)})(\lambda_{\top} - \lambda_{s(G)})} + \dots$$

The first sum is over F , the second sum is over F and G , and so on. (The top-separating condition ensures that the denominators are nonzero.)

We refer to (10) as the [Brown-Diaconis formula](#).

Proof. We show that w has a unique top-eigenvector u by induction on the rank of \mathcal{A} .

For rank 0, $C = O$ and clearly $u^C = 1$ is the unique eigenvector. This is the induction base.

Since w is top-separating, so is w_H for any face H . Hence by the induction hypothesis, for each $H > O$, the element w_H has a unique top-eigenvector, say v_H .

By uniqueness, the v_H must satisfy the compatibility conditions (6) and (7).

Therefore by Lemma 2, w has a unique top-eigenvector u satisfying $u_H = v_H$. This proves both existence and uniqueness of u .

Formula (10) follows by inductively applying (9) to each u_F^C . □

Example. Let \mathcal{A} be the rank-one arrangement consisting of two chambers C and \overline{C} .

An element of the Tits algebra w is top-separating if $w^C + w^{\overline{C}} \neq 0$.

If this happens, then w has a unique top-eigenvector u whose coefficients are

$$u^C = \frac{w^C}{w^C + w^{\overline{C}}} \quad \text{and} \quad u^{\overline{C}} = \frac{w^{\overline{C}}}{w^C + w^{\overline{C}}}.$$

Only the first term in (10) contributed.

For any rank-two arrangement, the unique top-eigenvector u of a top-separating element w has coefficients

$$u^C = \frac{w^C}{\lambda_{\top} - \lambda_{\perp}} + \frac{w^P w_P^C}{(\lambda_{\top} - \lambda_{\perp})(\lambda_{\top} - \lambda_{s(P)})} + \frac{w^Q w_Q^C}{(\lambda_{\top} - \lambda_{\perp})(\lambda_{\top} - \lambda_{s(Q)})},$$

where P and Q are the two vertices of C .

1.3 Stationary distribution

Suppose the scalars w^F are nonnegative and add up to 1.

Then w can be interpreted as a probability distribution on the set of faces.

It induces a random walk on the set of chambers: Suppose we are currently in chamber C . Then pick a face F at random (with probability w^F) and move to FC .

With this interpretation, a top-eigenvector u for w is the same as a stationary distribution for this random walk (provided all coefficients of u are nonnegative).

Theorem 2. *Suppose w is a top-separating probability distribution on the set of faces. Then the associated random walk has a unique stationary distribution u given by the Brown-Diaconis formula (10).*

This is essentially a restatement of Theorem 1 with a small additional observation.

We need to know that the coefficients of the eigenvector u are nonnegative, but this is clear from Brown-Diaconis formula.

2 Diagonalizability and eigensections

By definition, an element of the Tits algebra is **diagonalizable** if it can be expressed as a linear combination of mutually orthogonal idempotents.

We show that elements which satisfy a separating condition or a nonnegativity condition are diagonalizable.

The key idea is to choose an appropriate homogeneous section u so that the given element w can be expressed using the Eulerian family associated to u .

We refer to such a u as an eigensection of w .

2.1 Eigensections

For any element of the Tits algebra $w = \sum_F w^F H_F$, set

(11)

$$w^X := \sum_{F: s(F) \leq X} w^F H_F \quad \text{and} \quad w_X := \sum_{F: s(F) = X} w^F H_F.$$

By definition,

$$w^X = \sum_{Y: Y \leq X} w_Y.$$

Definition 3. Let w be an element of the Tits algebra and u be a homogeneous section.

We say that u is an **eigensection** for w if there exist scalars $\lambda = (\lambda_X)$ indexed by flats X , such that for any flat X ,

$$(12) \quad w^X \cdot u_X = \lambda_X u_X.$$

We refer to $\lambda = (\lambda_X)$ as the **eigenvalues** of w .

Observe that an eigensection of w is the same as a family (u_X) , where each u_X is a top-eigenvector of w^X in the arrangement \mathcal{A}^X .

Since u_X has content 1, taking the content of both sides of (12), we note that λ_X is given by (1). In particular, it depends only on w and not on the choice of u .

Proposition 1. *Given a homogeneous section u and $\lambda = (\lambda_X)$, there exists a unique w with eigenvalues λ and eigensection u .*

Proof. To construct w , we need to construct w_X for each flat X . We do that by induction on the rank of X . Setting $X := \perp$ in (12) and using $u_\perp = H_O$ yields

$$w^\perp = w_\perp = \lambda_\perp H_O.$$

Now suppose that w_Y are uniquely constructed for all $Y < X$. To construct w_X , we need to solve the equation

$$(w_X + \sum_{Y: Y < X} w_Y) \cdot u_X = \lambda_X u_X.$$

(This is a reformulation of (12).) We know that

$w_X \cdot u_X = w_X$ always holds. Thus

$$w_X := \lambda_X u_X - \left(\sum_{Y: Y < X} w_Y \right) \cdot u_X$$

is the unique solution. This completes the induction step. \square

A more precise result is given below.

Proposition 2. *Given a triple (w, λ, u) ,*

(13)

u is an eigensection of w with eigenvalues $\lambda \iff w = \sum_X \lambda_X E_X$,

where E is the Eulerian family associated to u .

Proof. Forward implication. Since the sum of the E_X is H_O , it suffices to show that $w \cdot E_X = \lambda_X E_X$. This follows from:

$$w \cdot E_X = w^X \cdot E_X = w^X \cdot u_X \cdot E_X = \lambda_X u_X \cdot E_X = \lambda_X E_X.$$

The first equality used the Saliola lemma. The remaining ones used $u_X \cdot E_X = \lambda_X$ and (12).

Backward implication. We provide two arguments. Applying Proposition 1, let v be the unique element with eigenvalues λ and eigensection u . Now apply the forward implication to (v, λ, u) to obtain

$$v = \sum_X \lambda_X E_X.$$

Therefore $v = w$.

Alternatively: Restricting $w = \sum_Y \lambda_Y E_Y$ to faces of

support smaller than X ,

$$w^X = \sum_{Y: Y \leq X} \lambda_Y E_Y^X,$$

where E_Y^X is the part of E_Y consisting of faces of support smaller than X . In particular, $E_X^X = u_X$. Hence

$$w^X \cdot u_X = \sum_{Y: Y \leq X} \lambda_Y E_Y^X \cdot E_X^X = \lambda_X E_X^X = \lambda_X u_X.$$

The third equality used orthogonality. □

Since every complete system is an Eulerian family, every diagonalizable element can be diagonalized using an Eulerian family.

In conjunction with Proposition 2, we obtain:

Corollary 1. *An element of the Tits algebra is diagonalizable iff it has an eigensection.*

2.2 Diagonalizability for separating elements and the Brown formulas

We say an element w of the Tits algebra is **separating** if for any $X < Y$, we have $\lambda_X \neq \lambda_Y$.

This condition is stronger than the top-separating condition. More precisely, w is separating iff w^X (viewed as an element of the Tits algebra of \mathcal{A}^X) is top-separating for each X .

Theorem 4. Suppose w is a separating element of the Tits algebra.

Then w has a unique eigensection u .

Explicitly, $u_F^F = 1$ and for $F < G$,

(14)

$$u_F^G = \frac{w_F^G}{\lambda_s(G) - \lambda_s(F)} + \sum_{F < H < G} \frac{w_F^H w_H^G}{(\lambda_s(G) - \lambda_s(F))(\lambda_s(G) - \lambda_s(H))} \\ + \sum_{F < H < K < G} \frac{w_F^H w_H^K w_K^G}{(\lambda_s(G) - \lambda_s(F))(\lambda_s(G) - \lambda_s(H))(\lambda_s(G) - \lambda_s(K))} + \dots$$

and $u^G = u_O^G$.

The first sum is over H , the second sum is over H and K , and so on. The scalars w_F^G are as in (5).

Further, w is diagonalizable, with $w = \sum_X \lambda_X E_X$ for a unique Eulerian family E .

Proof. The last claim follows from the first by (13).

For the first claim: To construct u , we need to construct each u_X .

This is a top-eigenvector of w^X in \mathcal{A}^X , and we can apply Theorem 1. □

The following identity is useful to invert the matrix (u_F^G) .

Lemma 3. *Let x_0, x_1, \dots, x_n be distinct scalars. Then*

$$\begin{aligned} & (-1)^n \prod_{i=1}^n \frac{1}{x_i - x_0} \\ &= \sum_{(a_1, \dots, a_k) \models n} (-1)^k \prod_{j=1}^k \frac{1}{(x_{b_j} - x_{b_{j-1}}) \dots (x_{b_j} - x_{b_{j-1}})}, \end{aligned}$$

where $b_j = a_1 + \dots + a_j$ and $b_0 = 0$.

The sum is over all compositions (a_1, \dots, a_k) of n .

Proof. Note that $x_n - x_{n-1}$ appears in all terms in the rhs.

Split the rhs into two depending on whether $a_k = 1$ or $a_k > 1$.

Denoting the rhs by $f(x_0, \dots, x_n)$, this yields the recursion

$$f(x_0, \dots, x_n) = \frac{1}{x_n - x_{n-1}} \left(-f(x_0, \dots, x_{n-1}) + f(x_0, \dots, x_{n-2}, x_n) \right).$$

Note that in the second term, the variable x_{n-1} is absent.

Solving this recursion yields the result. □

Theorem 5. *Let w be a separating element in the Tits algebra, and u be its unique eigensection. Let E be the associated Eulerian family, and Q the associated basis. Then*

(15)

$$E_X = \sum_{F: s(F)=X} \sum_{G: F \leq G} u^F a_F^G H_G \quad \text{and} \quad Q_F = \sum_{G: F \leq G} a_F^G H_G,$$

where

(16)

$$a_F^G = -\frac{w_F^G}{\lambda_{s(G)} - \lambda_{s(F)}} + \sum_{F < H < G} \frac{w_F^H w_H^G}{(\lambda_{s(H)} - \lambda_{s(F)})(\lambda_{s(G)} - \lambda_{s(F)})} - \sum_{F < H < K < G} \frac{w_F^H w_H^K w_K^G}{(\lambda_{s(H)} - \lambda_{s(F)})(\lambda_{s(K)} - \lambda_{s(F)})(\lambda_{s(G)} - \lambda_{s(F)})} + \dots$$

The first sum is over H , the second sum is over H and K , and so on.

Proof. Formulas (15) are general formulas we have seen before.

The nontrivial part is to obtain the formula for a_F^G .

For this, substitute (14) in

$$a_F^G = -u_F^G + \sum_{F < H < G} u_F^H u_H^G - \sum_{F < H < K < G} u_F^H u_H^K u_K^G + \dots,$$

collect together the terms involving w_F^G , $w_F^H w_H^G$, and so on, and simplify each coefficient using Lemma 3.

This yields (16). □

We refer to (15), with u^F and a_F^G given by (14) and (16), as the **Brown formulas** for the Eulerian idempotents of a separating element.

3 Braid arrangement

Let \mathcal{A} be the braid arrangement on p letters.

3.1 Riffle shuffle

A [riffle shuffle](#) is a common method used by people to shuffle a deck of cards.

It is described mathematically by the [Gilbert-Shannon-Reeds model](#):

Cut the deck of cards into two heaps according to a binomial distribution, and then riffle them together such that cards drop from the left or right heaps with probability proportional to the number of cards in each heap.

The n -shuffle, for any integer $n \geq 2$, can be defined in a similar manner by cutting the deck of cards into n ordered heaps and riffing them together.

The 2-shuffle is the same as the riffle shuffle.

The inverse n -shuffle works as follows:

Label each card randomly with an integer from 1 to n .

Move all the cards labeled 1 to the bottom of the deck, preserving their relative order.

Next move all the cards labeled 2 above these again preserving their relative order and so on.

3.2 AS elements

For any set composition G , let $\deg(G)$ denote the number of blocks of G .

Similarly, for any set partition X , let $\deg(X)$ denotes the number of blocks of X .

Put

$$T_k := \sum_{F: \deg(F)=k} H_F.$$

For any integer n , define the **AS element** of parameter n to be

$$(17) \quad AS_n := \sum_F \binom{n}{\deg(F)} H_F = \sum_{k=1}^p \binom{n}{k} T_k.$$

Up to normalization, the inverse n -shuffle is precisely the the linear operator resulting from the action of the element AS_n on the module of chambers.

Lemma 4. *For any integer m , and any set partition X ,*

$$\sum_{F: s(F) \leq X} \binom{m}{\deg(F)} = m^{\deg(X)},$$

where $\deg(X)$ denotes the number of blocks of X .

Proof. First assume m is positive. Take m boxes labeled 1 to m . The rhs counts the number of ways of putting each block of X in one of the m boxes. Each such assignment yields a set composition F with $s(F) \leq X$: each box is a block of F with empty boxes deleted. The number of assignments which yield the same F is precisely $\binom{m}{\deg(F)}$. This is the lhs. This proves the identity for m positive.

For the general case, note that both sides are polynomials in m . Since they agree for infinitely many values of m , they must agree for all values of m . □

By Lemma 4 and definition (1), we obtain:

Lemma 5. *The eigenvalues of AS_n are given by*

$$\lambda_X = n^{\deg(X)}$$

for each set partition X .

Let E_X denote the Eulerian idempotents for the uniform section. Put

$$(18) \quad E_k := \sum_{X: \deg(X)=k} E_X \quad \text{for } 1 \leq k \leq p.$$

Proposition 3. *The AS elements diagonalize as follows.*

$$(19) \quad AS_n = \sum_X n^{\deg(X)} E_X = \sum_{k=1}^p n^k E_k.$$

Proof. Put $w := AS_n$.

Note that w^X is invariant under the action of the symmetric group on the blocks of X .

So the uniform section is an eigensection of w .

Hence (19) holds by Proposition 2 in view of the eigenvalue calculation done above. □

As a consequence of (19):

Lemma 6. *For any integers m and n ,*

$$(20) \quad \text{AS}_m \cdot \text{AS}_n = \text{AS}_{mn}.$$

Similarly:

Theorem 6. *For the braid arrangement on p letters, the subalgebra of the Tits algebra generated by the elements AS_n is a split-semisimple commutative algebra, with primitive idempotents E_k , for $1 \leq k \leq p$.*

Let us now consider the parameter value $n = -1$. Using definition (17),

$$AS_{-1} = \sum_F (-1)^{\deg(F)} H_F.$$

It diagonalizes as

$$AS_{-1} = \sum_X (-1)^{\deg(X)} E_X = \sum_{k=1}^p (-1)^k E_k.$$

3.3 Degrees and factorials

For set compositions $F \leq G$, let $(G/F)_i$ denote the set composition consisting of those contiguous blocks of G which refine the i -th block of F .

For any set composition G , recall that $\deg(G)$ denotes the number of blocks of G . More generally, for $F \leq G$, let

$$(21) \quad \deg(G/F) = \prod_i \deg(G/F)_i.$$

In particular, $\deg(G/O) = \deg(G)$.

For F , a set composition consisting of two blocks, $\deg(G/F)$ is the product of two numbers, one for each block of F , as in the following example.

$$F = krish|na, \quad G = kr|i|sh|n|a, \quad \deg(G/F) = 3.2 = 6.$$

Here $kr|i|sh$ which refines $krish$ has 3 blocks, while $n|a$ which refines na has 2 blocks.

3.4 Eulerian idempotents

Theorem 7. *The Eulerian idempotents for the uniform section are given by*

(22)

$$E_X = \frac{1}{\deg!(X)} \sum_{F: s(F)=X} \sum_{G: F \leq G} \frac{(-1)^{\text{rk}(G/F)}}{\deg(G/F)} H_G,$$

where $\deg!(X)$ is the factorial of the number of blocks of X .

In particular, the first Eulerian idempotent is

$$(23) \quad E_{\perp} = \sum_F \frac{(-1)^{\text{rk}(F)}}{\deg(F)} H_F.$$

For $p = 2$, the two Eulerian idempotents are

$$E_{\top} = E_{1,2} = \frac{1}{2}(H_{1|2} + H_{2|1}) \quad \text{and} \quad E_{\perp} = E_{12} = H_{12} - \frac{1}{2}(H_{1|2} + H_{2|1}).$$

For $p = 3$, the five Eulerian idempotents are

$$\begin{aligned} E_{\top} &= E_{1,2,3} = \frac{1}{6}(H_{1|2|3} + H_{1|3|2} + H_{2|3|1} + H_{2|1|3} + H_{3|1|2} + H_{3|2|1}), \\ E_{1,23} &= \frac{1}{2}(H_{1|23} + H_{23|1}) - \frac{1}{4}(H_{1|2|3} + H_{1|3|2} + H_{2|3|1} + H_{3|2|1}), \\ E_{2,13} &= \frac{1}{2}(H_{2|13} + H_{13|2}) - \frac{1}{4}(H_{2|1|3} + H_{2|3|1} + H_{1|3|2} + H_{3|2|1}), \\ E_{3,12} &= \frac{1}{2}(H_{3|12} + H_{12|3}) - \frac{1}{4}(H_{3|1|2} + H_{3|2|1} + H_{1|2|3} + H_{2|1|3}), \\ E_{\perp} &= E_{123} = H_{123} - \frac{1}{2}(H_{1|23} + H_{23|1} + H_{2|13} + H_{13|2} + H_{3|12} + H_{12|3}) \\ &\quad + \frac{1}{3}(H_{1|2|3} + H_{1|3|2} + H_{2|3|1} + H_{2|1|3} + H_{3|1|2} + H_{3|2|1}). \end{aligned}$$