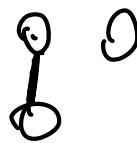
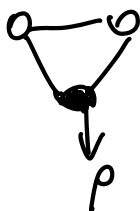


Graph Theory.

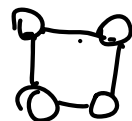
Graph $V(G), E(G)$.



① rooted graph (G, p)
(only one)
↓
root.



② subgraph H . $V(H) \subseteq V(G), E(H) \subseteq E(G)$



③ induced subgraph H . $V(H) \subseteq V(G)$



④ connected Graph.

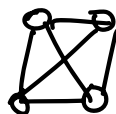
⑤ degree $\deg_G(v)$

⑥ $v \sim w$ neighbours

$$\sum_{v \in V(G)} \deg_G(v) = 2 |E(G)|.$$

Common types.

① complete graph K_n .

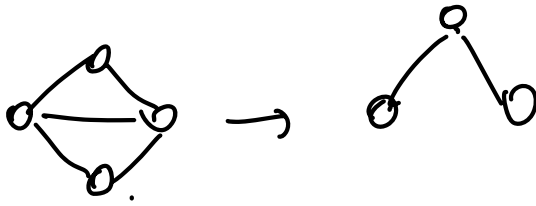


② empty graph.

③ path

④ cycle.

Tree:



Spanning tree: $V(T) = V(G)$, T is a tree.

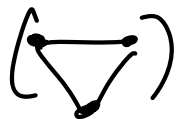


Cayley's formula, for K_n , # spanning tree $= n^{n-2}$

$$n=1, \quad 1 = 1^{1-2} = 1^{-1} = 1$$

$$n=2, \quad \text{---}, \quad 2^{2-2} = 1$$

$$n=3, \quad \nabla \supset V, \quad 3^{3-2} = 3$$



Uniform spanning tree.

Definition: T is a UST if it is uniformly distributed on \mathcal{T} (the set of all spanning trees)

$$P(T = t) = \frac{1}{|\mathcal{T}|}.$$

\downarrow
a fixed UST

Random walk on a finite graph G .

① Markov chain

$$\textcircled{2} \quad P_{v,w} = \frac{1}{\deg_G(v)}, \quad \{v,w\} \in E(G)$$

$$P_{v,w} = 0, \text{ other}$$

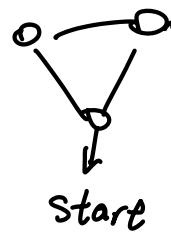
Hitting time

$$\tau_v = \inf_{\underline{\quad}} \{n \geq 0, X_n = v\}$$

(第一次访问 vertex v 的时间)

Stopping time.

If τ is a stopping time, $\{\tau \leq t\} \in \mathcal{F}_t$



Cover time

$$t_{\text{cov}} = \sup_{V \in U(G)} T_V = \inf \{ n \geq 0 : \{X_0, \dots, X_n\} = V(G) \}$$

State of G .

Recurrent (常返) : SRW start from vertex v visits itself $\# \infty$

Transient (暂离) : SRW start from vertex v visits itself $\# < \infty$

Finite G recurrent definitely. (positive recurrent)

Reversible Markov chain (时间可逆)

$$\mathbb{Z}^+ | \mathbb{Z}^- = \{0, \dots\}$$

expand to \mathbb{Z} (eternal stationary version)

$$X_n = \begin{cases} X'_n & \text{if } n \geq 0 \\ X''_{-n} & \text{if } n < 0 \end{cases}$$

(Theorem \star , exist P_{ij} . If it can find π_j and π_i (satisfy $\sum_i \pi_i = 1$), such that

$$\pi_i p_{ij} = \pi_j q_{ji}.$$

Then, Q_{ij} is the transition probability of the reversible chain and $\{\pi_i\}$ is the stationary probability.)

SRW on finite connected graph G .

is reversible and $\pi_v \propto \deg_G(v)$.

proof: SRW is irreducible and positive recurrent.

detailed balance equation:

$$\underbrace{\pi_v \frac{1}{\deg_G(v)}}_{\text{long time proportion of } v \text{ to } w} = \underbrace{\pi_w \frac{1}{\deg_G(w)}}_{\text{long time proportion of } w \text{ to } v}.$$

long time proportion of v to w long time proportion of w to v .

$$\sum_v \pi_v = 1$$

By theorem ★, π_v is the stationary probability. And $\sum_v \pi_v = \sum_v \pi_w \frac{\deg_G(v)}{\deg_G(w)}$

$$= \frac{\pi_w}{\deg_G(w)} \geq \frac{1}{|E(G)|} = 1$$

$$\Rightarrow \pi_w = \frac{\deg_G(w)}{2|E(G)|}, \text{ reversible.}$$

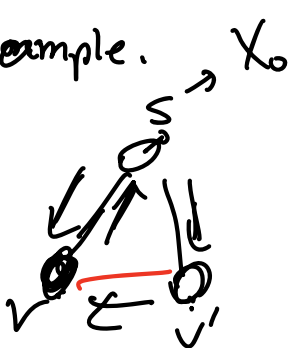
Aldous-Broder algorithm.

Connected, recurrent graph G , run a SRW starting at $x_0 \in V(G)$. Let T subgraph,

$V(T) = V(G)$, including the edge along we first reach that vertex, i.e.

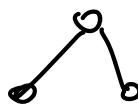
$$E(T) = \{ \{x_{T_v-1}, x_{T_v}\} : v \in V(G) \setminus \{x_0\} \}$$

Example.



$$v. T_v = 1 \quad \{x_{T_v-1}, x_{T_v}\} = \{x_0, x_1\}$$

$$v'. T_{v'} = 3 \quad \{x_{T_{v'}-1}, x_{T_{v'}}\} = \{x_0, x_3\}$$



prove the random subgraph T generated by

A-B algorithm is a VST on finite G .

connected.

Proof:

① T is a spanning tree.

② Uniform?

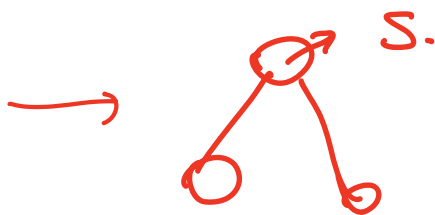
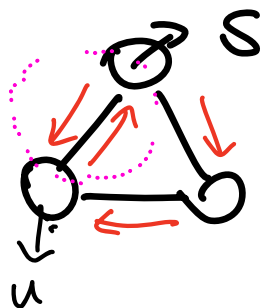
\mathcal{R} : a set of rooted spanning trees of Q .



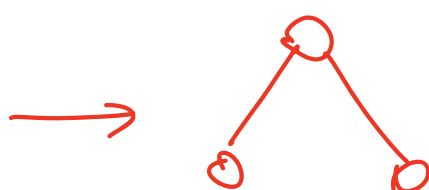
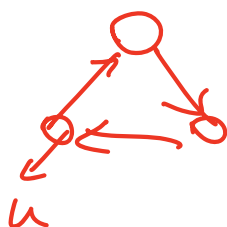
$(X_n)_{n \in \mathbb{Z}}$: SRW on G .

(T_k, X_k) : rooted tree from A-B algorithm
using SRW from time k onwards

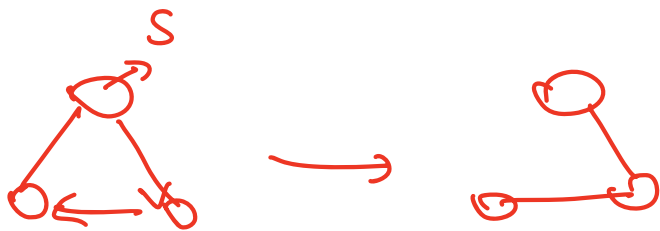
$k=0, X_0 = S \quad (T_0, X_0)$
 \downarrow
 X_0, X_1, \dots



$k=1, X_1 = u. \quad (T_1, u)$
 \downarrow



$$k=2. X_2 = 5 \quad (T_2, s)$$



$(T_n, X_n)_{n \in \mathbb{Z}}$ is an irreducible Markov chain with state space \mathcal{R} . X_{k+1} depends on T_k .

T_k is a measurable functional of X_k, X_{k+1}, \dots

T_{k+1} depends on T_k and X_{k+1} .

A length of ℓ SRW generates (t, p) ,
a length of m subsequent SRW generates (t', p')

path exists with positive probability

Define

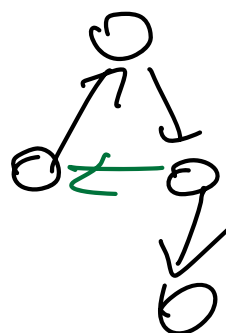
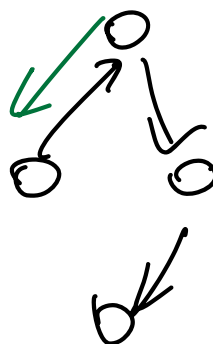
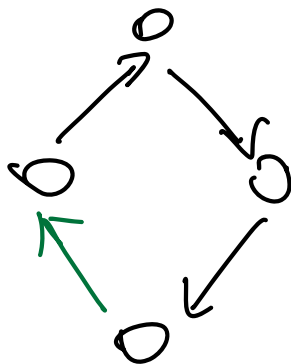
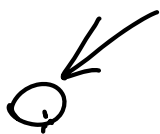
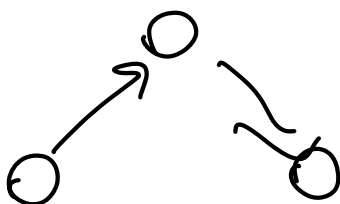
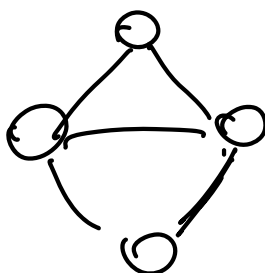
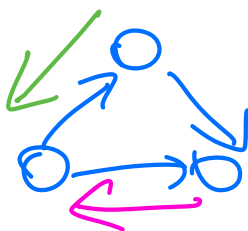
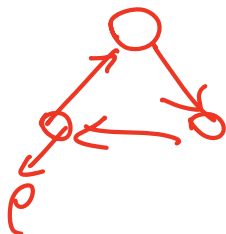
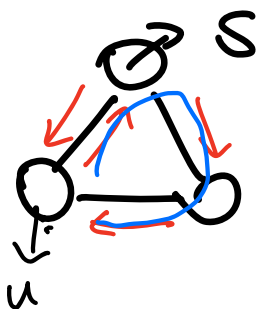
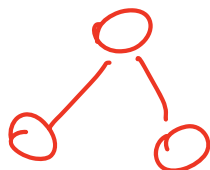
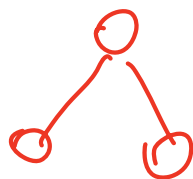
$$q((t, p), (t', p')) = P(T_1 = t', X_1 = p' \mid \underline{T_0 = t, X_0 = p})$$

(T_0 - 步在 (t, p) , X_1 - 步在 (t', p'))

$$\tilde{F}(T_0, X_0) = \tilde{F}_{X_0} \quad \text{on } X_1$$

$$q((t, p), (t', p')) = \frac{1}{\deg_G(p)} \quad \text{for } \deg_G(p) \text{ values of } (t', p')$$

$$q((t, p), (t', p')) = 0, \quad (t', p') \notin E(G)$$



T

o

o

T

Fixed (t', p') , $\#(t, p) = \deg_G(p')$

$$\left\{ \begin{array}{l} \sum_{(t, p) \in \mathcal{R}} \frac{q(t, p, (t', p'))}{\#(t', p')} \deg_G(p) = \deg_G(p'). \\ \sum_{(t', p') \in \mathcal{R}} q(t, p, (t', p')) = 1 \end{array} \right.$$

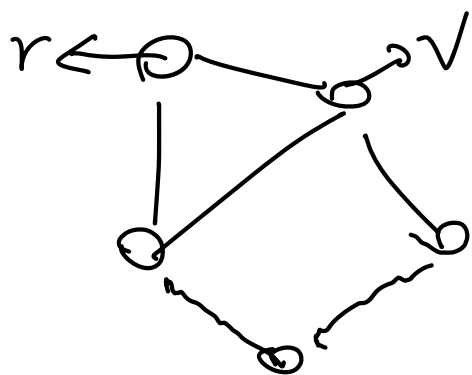
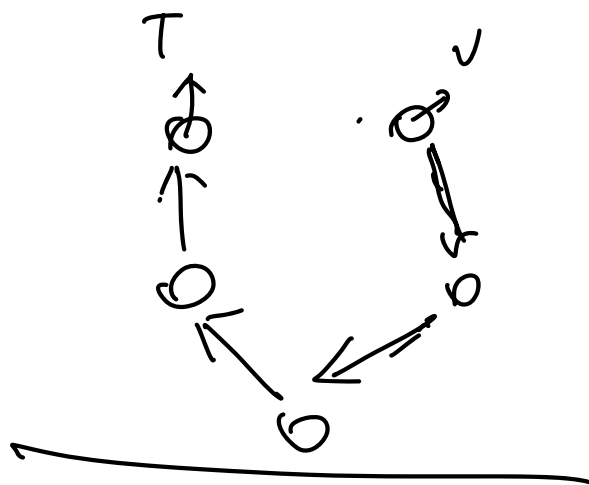
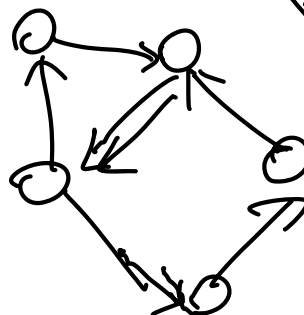
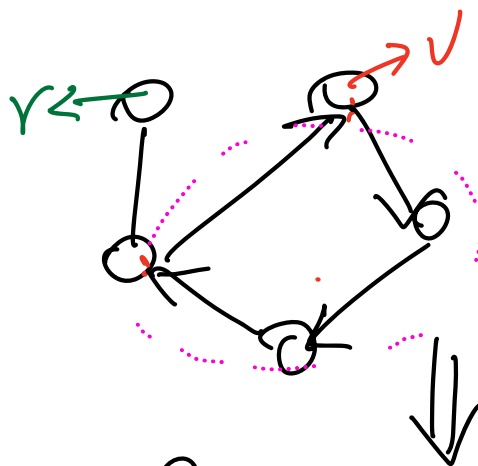
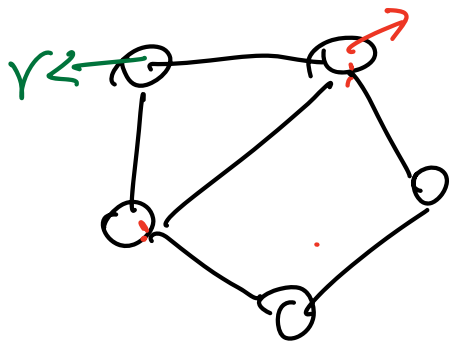
(全部的 rooted tree) (全部的 rooted tree)

$$(\bar{\pi}_j = \sum \pi_i p_{ij}) \Rightarrow J_{(t, p)} \propto \deg_G(p)$$

$J_{(t, p)}$ is independent of t .

Wilson's algorithm.

- ① 取一个顶点 v , initial tree $T = \{v\}$.
- ② 任取 $v \in V(T)$, 做以 v 出发的 SRW.
边走边擦掉 path 中出现的 loop. 每当走到一个之前访问过的顶点 x , 则两次访问 x 之间的路径擦掉. 直到与 T 相遇为止.
得到一条从 v 到 T 不含 loop 的 path \hat{p} , $T = T \cup \hat{p}$.
- ③ repeat until T 包含 all vertices.



new T

