### On a class of random walks on locally finite groups.

### Barbara Bobikau (joint work with A. Bendikov and Ch. Pittet)

Mathematical Institute University of Wroclaw

Graz 29.06.2009 - 04.07.2009

Barbara Bobikau (joint work with A. Bendikov and Ch. Pittet) On a class of random walks on locally finite groups.

•  $G = \bigcup_{k=0}^{\infty} G_k$ , where  $\{G_k\}$  is an increasing sequence of finite groups.

(4月) (3日) (3日) 日

- $G = \bigcup_{k=0}^{\infty} G_k$ , where  $\{G_k\}$  is an increasing sequence of finite groups.
- *G* is <u>unimodular</u> & <u>amenable</u>.

<□> < 注→ < 注→ < 注→ □ 注

- $G = \bigcup_{k=0}^{\infty} G_k$ , where  $\{G_k\}$  is an increasing sequence of finite groups.
- *G* is <u>unimodular</u> & <u>amenable</u>.
- $\{X_i\}_{i=1}^{\infty}$  are G valued i.i.d.,  $X(n) = X(0) \cdot X_1 \cdot X_2 \cdot \ldots \cdot X_n$  is a random walk on G starting at X(0) = x.

伺 と くき とくき とうき

- $G = \bigcup_{k=0}^{\infty} G_k$ , where  $\{G_k\}$  is an increasing sequence of finite groups.
- *G* is <u>unimodular</u> & <u>amenable</u>.
- $\{X_i\}_{i=1}^{\infty}$  are G valued i.i.d.,  $X(n) = X(0) \cdot X_1 \cdot X_2 \cdot \ldots \cdot X_n$  is a random walk on G starting at X(0) = x.
- Assumption:  $\mu = \mathbb{P}_{X_1}$  has the following form,

$$\mu=\sum_{k=0}^{\infty}c_km_k,$$

where  $m_k$  is the normalized Haar measure on  $G_k$ ,  $\{c_k\}_{k=0}^{\infty}$  is a sequence of positive reals such that  $\sum_k c_k = 1$ .

(本部) (王) (王) (王)

#### Measure $\mu$ has the following **important properties**:

Barbara Bobikau (joint work with A. Bendikov and Ch. Pittet) On a class of random walks on locally finite groups.

Measure  $\mu$  has the following **important properties:** •  $\mu$  is infinite divisible.

Barbara Bobikau (joint work with A. Bendikov and Ch. Pittet) On a class of random walks on locally finite groups.

伺 ト イヨト イヨト

Measure  $\mu$  has the following **important properties:** 

- $\mu$  is infinite divisible.
- There exists weakly continuous convolution semigroup (μ<sub>t</sub>)<sub>t>0</sub> of probability measures on G such that μ = μ<sub>1</sub>.
  In particular,

$$\mathbb{P}(X(n) \in B | X(0) = e) = \mu_n(B).$$

- 4 E K 4 E K

Measure  $\mu$  has the following **important properties**:

- $\mu$  is infinite divisible.
- There exists weakly continuous convolution semigroup (μ<sub>t</sub>)<sub>t>0</sub> of probability measures on G such that μ = μ<sub>1</sub>.
  In particular,

$$\mathbb{P}(X(n) \in B | X(0) = e) = \mu_n(B).$$

• Put  $\mu_t(x) := \mu_t(\{x\})$ , then for  $x \in G_k \setminus G_{k-1}$ ,

$$\mu_t(x) = \sum_{n \ge k} \frac{C_n(t)}{|G_n|}, \quad C_n(t) = (\sum_{i \le n} c_i)^t - (\sum_{i \le n-1} c_i)^t, \quad C_0(t) = c_0^t.$$



In particular,

۲

$$\mu_t(e) = \sum_{n\geq 0} C_n(t)/|G_n|.$$

• For any finite  $B \subset G$ ,

$$\mathbb{P}(X(t)\in B|X(0)=e)=\mu_t(B)\sim \mu_t(e)|B| \quad ext{at} \quad \infty.$$



### Theorem 1.

 $\{X(n)\}$  is recurrent if and only if

$$\sum_{n=1}^{\infty} \frac{1}{|G_n|(1-\mu(G_n))|} = \infty.$$

- 4 回 > - 4 回 > - 4 回 >

#### Theorem 1.

 $\{X(n)\}$  is recurrent if and only if

$$\sum_{n=1}^{\infty} \frac{1}{|G_n|(1-\mu(G_n))} = \infty.$$

Example: Let  $G = S_{\infty} = \bigcup_{n>1} S_n$ . Put  $\sigma(n) = \sum_{k>n} c_k$ , then  $\overline{\{X(n)\}}$  is recurrent if and only if

$$\sum_{n\geq 1}\frac{1}{n!\sigma(n)}=\infty.$$

・ 同 ト ・ ヨ ト ・ ヨ ト

#### Theorem 1.

 $\{X(n)\}$  is recurrent if and only if

$$\sum_{n=1}^{\infty} \frac{1}{|G_n|(1-\mu(G_n))} = \infty.$$

Example: Let  $G = S_{\infty} = \bigcup_{n>1} S_n$ . Put  $\sigma(n) = \sum_{k>n} c_k$ , then  $\overline{\{X(n)\}}$  is recurrent if and only if

$$\sum_{n\geq 1}\frac{1}{n!\sigma(n)}=\infty.$$

In particular, let  $\sigma(n) \asymp n^{lpha}/n!$ , then,

- X(n) is recurrent if  $\alpha \leq 1$ ,
- X(n) is transient if  $\alpha > 1$ .

伺 ト イヨト イヨト

# Recurrence/transience of random walks.

- Brofferio, S., Woess, W.: On transience of card shuffling, Proc. Amer. Math. Soc 129 (2001), No. 5, 1513-1519.
- Lawler, G.F.: *Recurrence and transience for a card shuffling model*, Combinatorics, Probability and Computing 4 (1995), 133-142.
- Flatto, L., Pitt, J.: *Recurrence criteria for random walks on countable abelian groups*, Illinois J. Math. 18 (1974), 1-19.
- Darling, D., Erdös, P.: *On the recurrence of a certain chain*, Proc. Am. Math. Soc. 19 (1968), 336-338.

4 3 5 4 3 5

#### Theorem 2.

### Let $F : \mathbb{R}_+ \to \mathbb{R}_+$ , F(t) = o(t) at $\infty$ . Then $\exists \mu_t, \mu'_t$ such that:



御 と く き と く き と

#### Theorem 2.

Let  $F : \mathbb{R}_+ \to \mathbb{R}_+$ , F(t) = o(t) at  $\infty$ . Then  $\exists \mu_t, \mu'_t$  such that:



1) *G* is <u>amenable</u>, hence  $\mu_n(e) = \exp(-n \cdot o(1))$ , can be made as close as possible to  $n \to \exp(-n)$  by an appropriate choice of  $\{c_k\}$ .

**₽ ► < Ξ ► < Ξ ►** 

#### Theorem 2.

Let  $F : \mathbb{R}_+ \to \mathbb{R}_+$ , F(t) = o(t) at  $\infty$ . Then  $\exists \mu_t, \mu'_t$  such that:



G is <u>amenable</u>, hence μ<sub>n</sub>(e) = exp(-n ⋅ o(1)), can be made as close as possible to n → exp(-n) by an appropriate choice of {c<sub>k</sub>}.
 G is <u>not finitely generated</u>, hence μ'<sub>n</sub>(e) → 0 at ∞ can be made as slow as possible by an appropriate choice of {c<sub>k</sub>}.