

# **Abelian Sandpile Model and Self-Similar Groups**

**Tatiana Nagnibeda**

Université de Genève

Fonds National Suisse de Recherche Scientifique

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$G$  a finite connected graph.

$\theta: V(G) \rightarrow \mathbb{N}$  **configuration** of the game on  $G$ :

$\theta(v)$  is the number of chips at vertex  $v$ .

**Game move** : if  $\theta(v) \geq \deg(v)$ , then  $v$  is  
“**unstable**” and will be “**toppled**” (or “**fired**”):

$$\theta'(v) = \theta(v) - \deg(v) ; \quad \theta'(w) = \theta(w) + \text{Adj}(v,w).$$

**Objective** : stabilize an unstable configuration.

The total number of chips is at most  $\beta_1(G)$

(Björner, Lovasz, Shor, '91)

**or**

$\Rightarrow$  **any configuration**

There is at least one dissipative vertex  $v_0$  **stabilizes in finite time**

(Dhar, '90)

**Abelian property** : the resulting stable configuration doesn't depend on the order in which unstable vertices were toppled.

(Dhar, '90; Björner-Lovasz-Shor, '91)

## **The process.**

Once stabilized, we reactivate the game by dropping a new chip at random on  $V(G) \setminus \{v_0\}$ .

$S = \{\text{stable configurations}\}$

Operators  $A_v$  acting on  $S$ ,  $v \in V(G) \setminus \{v_0\}$  :

$$A_v(\theta) = \text{stab}(\theta + \delta_v)$$

**Avalanche** = sequence of topplings which occur as a result of application of  $A_v$

Let  $\theta$  be a stable configuration.

$\theta_1 = \theta \rightarrow \theta_1 + \delta_{x_1}$  ;  $x_1$  a vertex picked at random

$\downarrow$  an “**avalanche**” occurs

$\theta_2 = \text{stab}(\theta_1 + \delta_{x_1}) \rightarrow \theta_2 + \delta_{x_2}$  ;  $x_2$  picked at random

$\downarrow$  **avalanche**

$\text{stab}(\theta_2 + \delta_{x_2})$  etc.

Markov chain on the set  $S$  of stable configurations

$\{\text{Stable config-s}\} = \text{Recurrent} \dot{\cup} \text{Transient}$

**Recurrent = Critical ,**

i.e., configurations without forbidden sub-configuration.

**Sandpile cellular automaton.**

Let  $U$  a subset of  $V(G)$ . A sub-configuration  $\theta|_U$

Is forbidden if for  $\forall v$  in  $U$ ,  $\theta(v) < \deg_U(v)$ .

The set of critical (or allowed) configurations is stable under the dynamics of the model.

**“The critical configurations are those which are barely stable.”** (P. Bak)

**Burning algorithm:** describes recurrent configurations and establishes **bijection with spanning trees**. (Dhar, '91)

Operators  $A_v : \text{Stable} \rightarrow \text{Stable}$

$$\theta \rightarrow \text{stab}(\theta + \delta_v)$$

generate a commutative semi-group.

It becomes a (finite, Abelian) group when restricted to Recurrent configurations.

$$\text{Crit}(G) = \langle A_v|_{\text{Reccurent}} ; v \in V(G) \setminus \{v_0\} \rangle$$

$|\text{Crit}(G)| = \text{complexity}(G)$  . (Corollary of the burning algorithm).

$$\text{Crit}(G) \approx \{\text{Recurrent configurations}, \oplus\}. \theta, \theta' \text{ recurrent};$$

$$\theta \oplus \theta' := \text{stab}(\theta + \theta')$$

Stationary distribution for the Markov chain is the uniform distribution  $\mu$  on  $\text{Crit}(G)$ .

# Jacobian of a finite graph

$G$  a finite connected graph.

$d: C^0(G, \mathbb{R}) \rightarrow C^1(G, \mathbb{R})$  boundary operator

$e=(u,v) \in \text{Edges}(G)$ ,  $df(e) := f(v)-f(u)$ .

Laplacian on  $G = d^*d$

$d d^* = \text{Laplacian on the 1-forms}$

$\text{Harm}^1(G, \mathbb{R}) = \text{space of flows}$ . Dimension =  $\beta_1(G)$ .

$\Lambda := \text{Harm}^1(G, \mathbb{R}) \cap C^1(G, \mathbb{R})$  **lattice of integral flows.**

Bacher-de la Harpe-N. '97

$\Lambda^\# / \Lambda$  is a finite abelian group called **Jacobian of  $G$ .**

Biggs '98 :  **$\text{Crit}(G) \approx \text{Jac}(G)$**

# More on Jacobians of finite graphs :

Bacher - de la Harpe - N. ('97) :

- **Abel-Jacobi map**  $J_v: V(G) \rightarrow \text{Jac}(G)$  . It is harmonic.
- $\text{Jac}(G) \approx$  **Picard group of  $G$**  ;
- Universal property of  $\text{Jac}(G)$  .

Baker – Norine ('07) : **Riemann - Roch Theorem.**

Similar construction: **Kotani-Sunada ('01)** : use  $\text{Jacobian}(G)$  to study random walks on abelian covers of  $G$  (crystal lattices).

Caporaso - Viviani ('09) : **Torelli Theorem.**

**Mikhalkin - Zharkov ('08)** :  $\text{Jacobian}$  of a tropical curve.





40000 grains dropped at the point (0,0) in the square 120x120  
Image due to Claudio Rocchini ('06), copyright

Bak, Tang, Wiesenfeld ('87):

## Self-Organized Criticality

$\Gamma_n = (n \times n)$  - square ;  $\Gamma_n \rightarrow \mathbb{Z}^2$  as  $n \rightarrow \infty$ .

$\Gamma_n \subset \Gamma_{n+1}$  ;  $\partial\Gamma_n =$  dissipative vertices.

ASM on  $\mathbb{Z}^2$  is critical, i.e., spatial correlations in the large volume decay with a power law.

E.g., study asymptotical distributions of avalanches.

**Avalanche** = the sequence of topplings triggered by adding a grain at some vertex  $v_n \in V(\Gamma_n)$  on a critical configuration  $\theta$ , taken uniformly at random over  $\text{Crit}(\Gamma_n)$ .

## Criticality :

Prob ( avalanches of large size)  $\sim \text{size}^{-\alpha}$  , as  $n \rightarrow \infty$

# What is known?

$\Gamma$  = Bethe lattice (infinite binary tree) :

$P [\text{Mass}(\text{Aval}) = k] \sim k^{-3/2}, n \rightarrow \infty$  (Dhar).

This is the only example with rigorously proven critical behavior.

$\Gamma = \mathbb{Z}^d$ ,  $d \geq 2$  : critical behavior is conjectured, according to physicists' predictions. No rigorous proof.

For  $d > 4$  the critical exponent is conjectured to be  $3/2$ .

$\Gamma$  = Sierpinski gasket : conjecturally critical (numerical simulations)

$\Gamma = \mathbb{Z}$  (or virtually  $\mathbb{Z}$ ): no critical behaviour (Redig, Dhar, Jarai-Lyons)

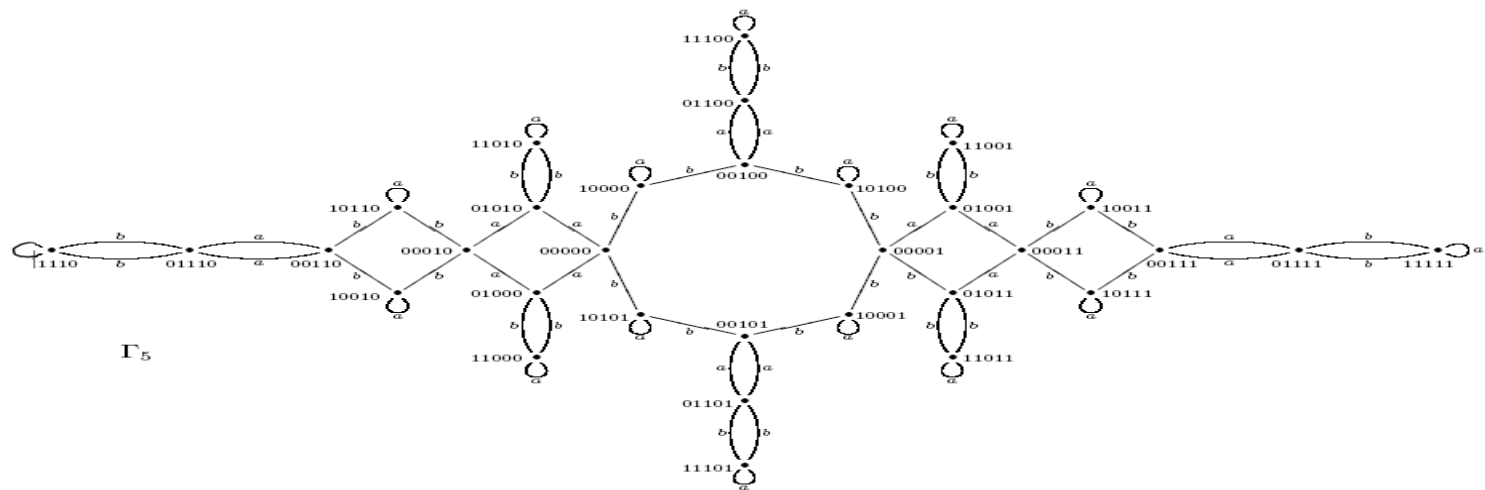
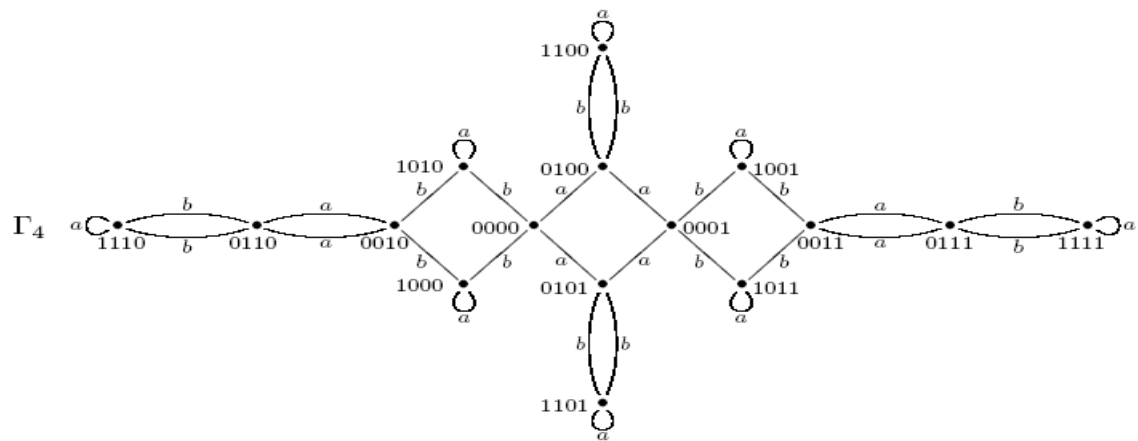
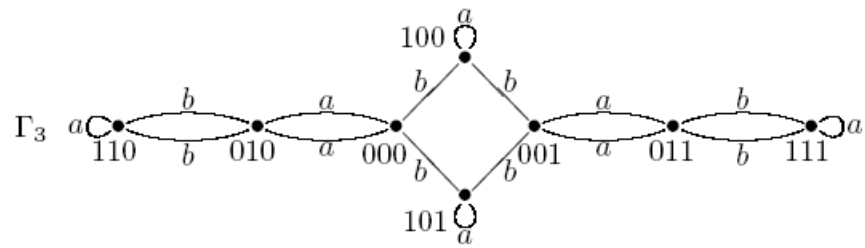
- Get more examples of critical ASM !
- Open problem :

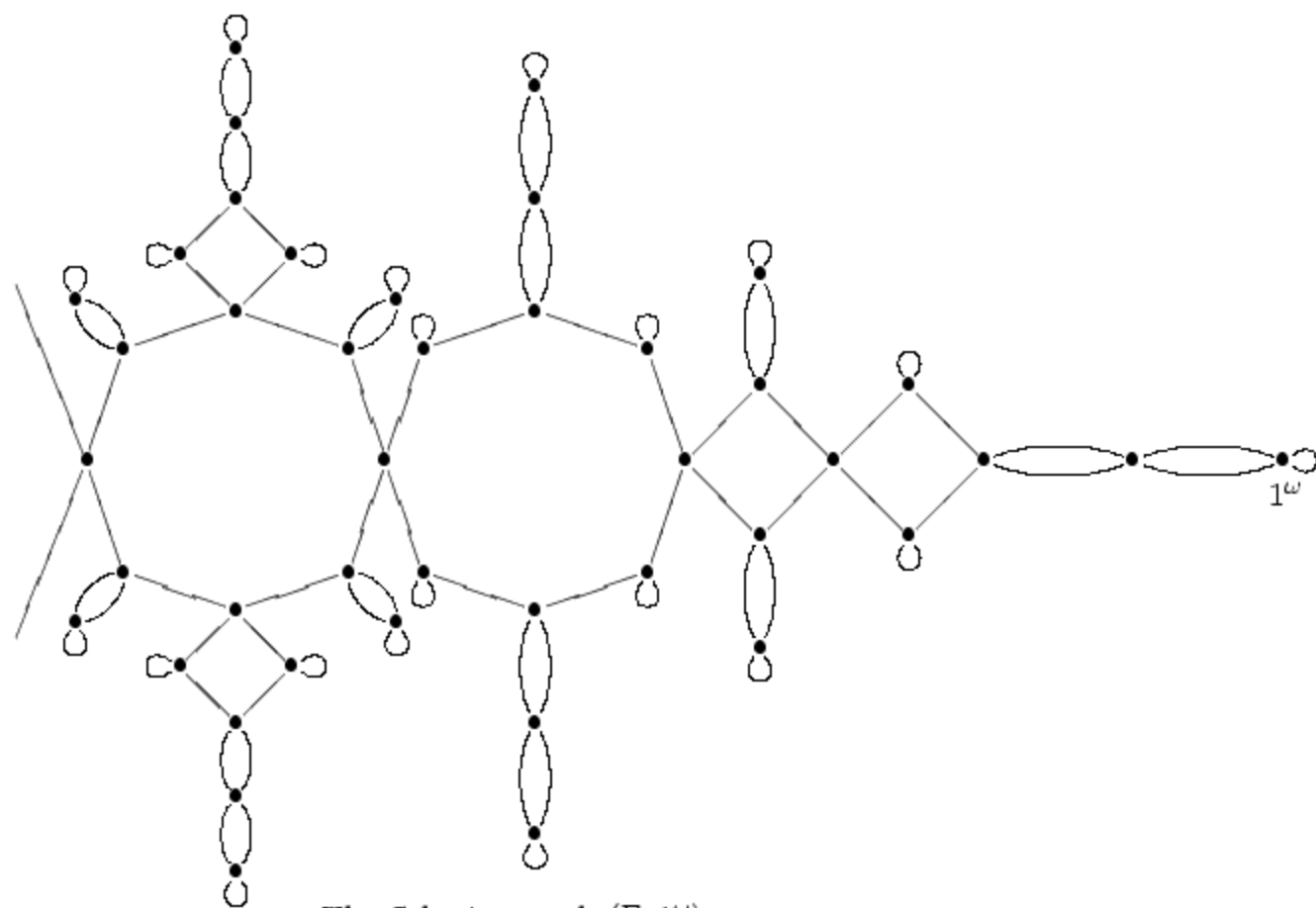
Give a mathematical proof of criticality of ASM on  $\mathbb{Z}^2$   
Find the critical exponent.

**Result (Matter – N. '09) :**

Uncountably many infinite 4-regular graphs with one end, of quadratic growth, with (rigorously proven) critical ASM.

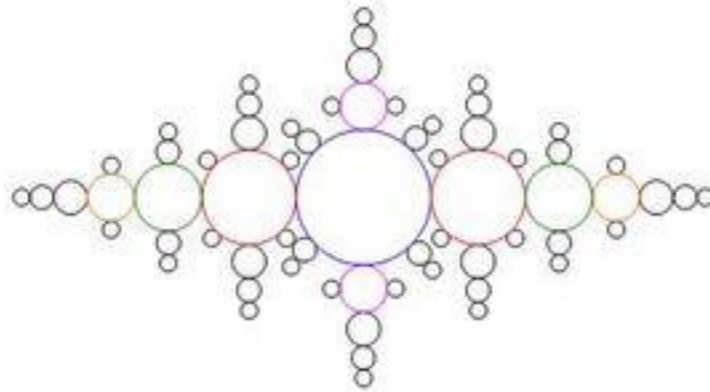
- Another interesting problem: define ASM in infinite volume. Done for  $\mathbb{Z}^d$  (Jarai-Redig, Athreya-Jarai).





The Schreier graph  $(\Gamma, 1^\omega)$ .

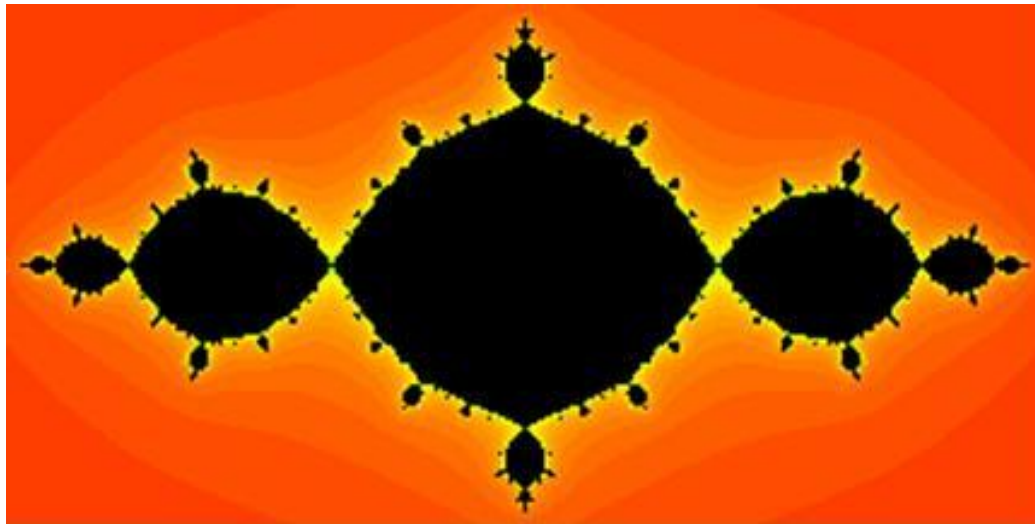
$\Gamma_6$



$n \rightarrow \infty$

...

Scaling limit  
called **Limit space of G**  
(Nekrashevych)



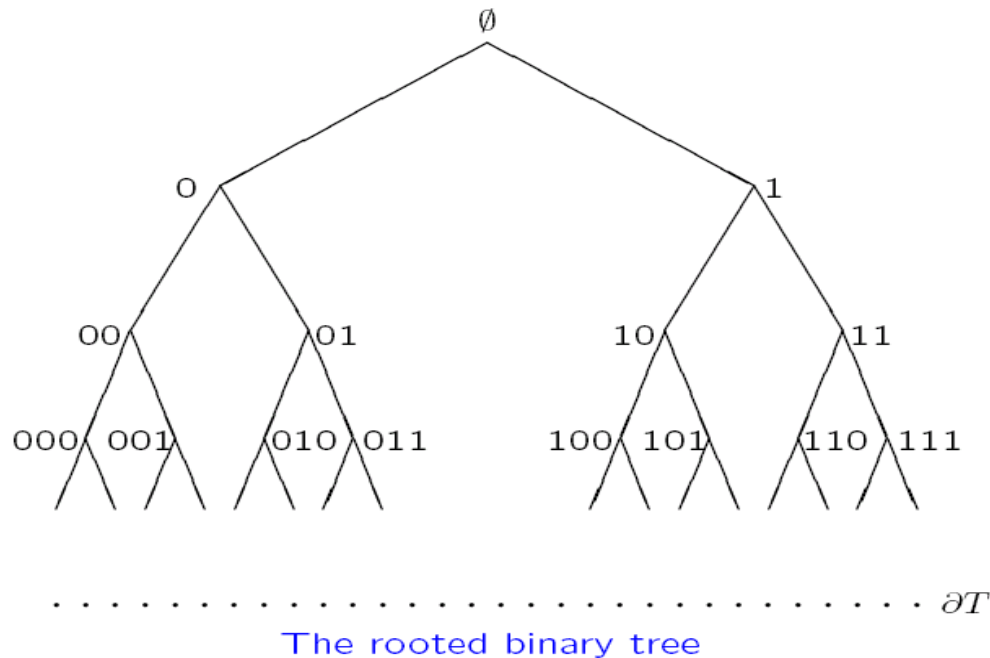
Julia set of  $z^2 - 1$

# Schreier graphs of self-similar groups

$T = T_d$  - infinite  $d$ -ary tree;  $V(T_d) = X^*$ ,  $X = \{0, \dots, d-1\}$ .

$G < \text{Aut}(T)$ ,  $G$  finitely generated.

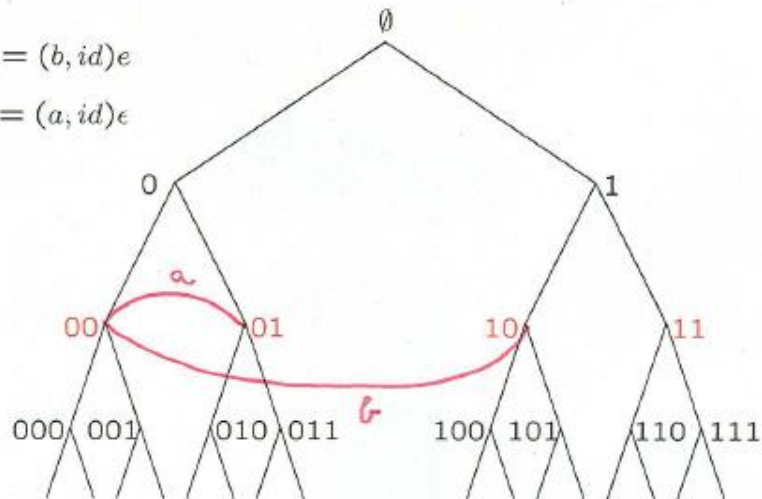
$G$  acts also on  $\partial T = \{ \xi = x_0 x_1 x_2 \dots \}$ .





$$a = (b, id)e$$

$$b = (a, id)e$$



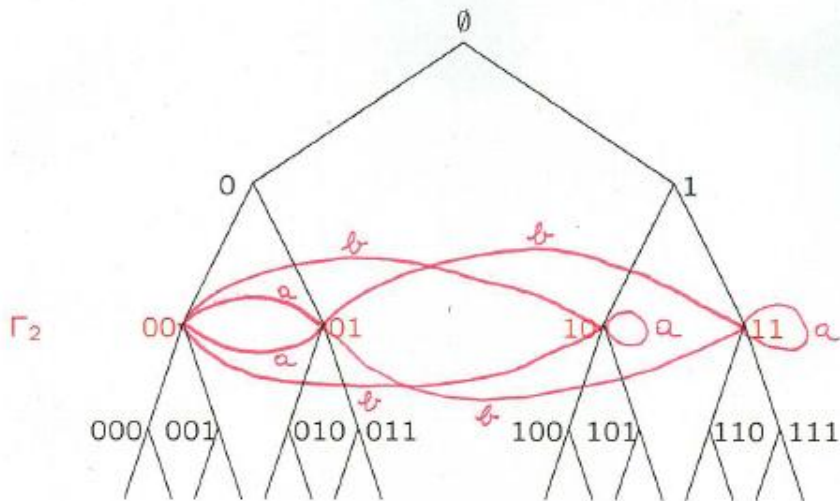
.....  $\partial T$

$G < \text{Aut}(T)$ ,  
transitive on levels.  
 $G = \langle S \rangle$

$$\Gamma_n = \text{Sch}(G, S, X_n)$$

Vertices =  $X_n$ ,  
Edges =  $\{(v, s(v)) \mid s \text{ in } S\}$

$$|\text{Vert}(\Gamma_n)| = d^n$$



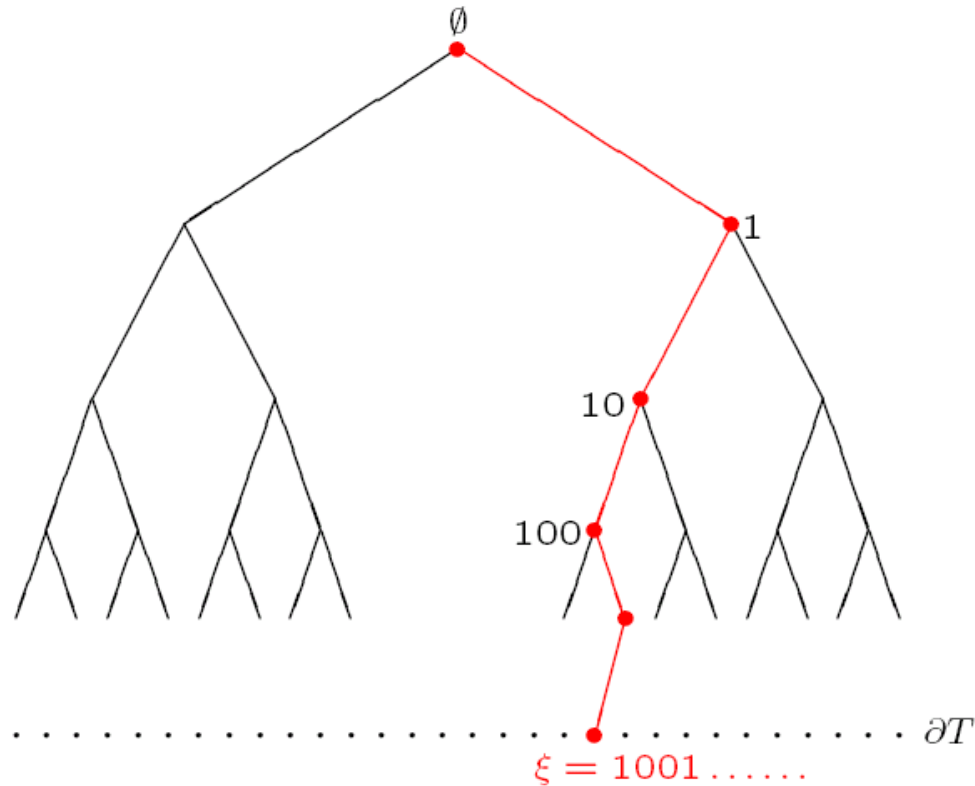
.....  $\partial T$

Let  $\xi = x_0 x_1 x_2 \dots$  be a boundary point.

$\Gamma_\xi = \text{Sch}(G, S, \text{Stab}_G(\xi))$  infinite (orbital) Schreier graph

$(\Gamma_n, x_0 \dots x_n) \rightarrow (\Gamma_\xi, \xi)$  in the space of rooted graphs.

as  $n \rightarrow \infty$



# Study ASM on Schreier graphs of self-similar groups

$\Gamma_\xi$  an infinite Schreier graph,  $\Gamma_n$  finite Schreier graphs

$\Gamma_n \rightarrow \Gamma_\xi$  as  $n \rightarrow \infty$ .  $\xi = x_1 x_2 \dots$

$\theta$  a critical configuration on  $\Gamma_n$ .

Destabilize it by adding a grain at  $x_1 \dots x_n$ .

Study the asymptotics of the triggered avalanches,  
under the stationary (uniform) distribution on  $\text{Crit}(\Gamma_n)$ ,  
as  $n \rightarrow \infty$  (in large volume). Try to define a limit process on  $\Gamma_\xi$ .

Key example: Basilica group  $B = \langle a, b \rangle$

$$a = (b, \text{id})e, \quad b = (a, \text{id})e$$

Use classification of infinite Schreier graphs  $\Gamma_\xi$  as function of boundary point  $\xi$  (D'Angeli – Donno – Matter - N. '09).

Recall: For Basilica,  $\Gamma_\xi$  has 1, 2 or 4 ends.

$E_1 = \{\text{rays which give graphs with 1 end}\}.$

$E_1 = \{\xi = x_1 y_1 x_2 y_2 \dots \text{ both } \{x_i\} \text{ and } \{y_i\} \text{ have infinitely many 1's}\}.$

$E_1$  is subset of  $\partial T$  of measure 1.

$E_1$  is partitioned into uncountably many isomorphism classes, each of measure 0.

# Sandpiles on Schreier graphs of Basilica (Matter-N. '09)

$\Gamma_\xi$  a infinite Schreier graph,  $\Gamma_n$  finite Schreier graphs  
 $\Gamma_n \rightarrow \Gamma_\xi$  as  $n \rightarrow \infty$ .  $\xi = x_1 x_2 \dots$

- Pick a critical configuration uniformly at random;
- destabilize it by adding a grain at  $\xi_n = x_1 \dots x_n$ .
- Study the behavior of the triggered avalanche.

**Thm** . 1)  $\Gamma_\xi$  has 2 or 4 ends  $\Rightarrow$  non-critical behavior.

2) For almost every  $\xi$  in  $E_1$ , avalanches on  
 $(\Gamma_{\xi_n})$  exhibit critical behavior as  $n \rightarrow \infty$  :

$$k^{-4/3} \lesssim P[\text{Mass}(\text{Aval}) = k] \lesssim k^{-1} .$$

For  $\xi = 1111\dots$ ,  $P[\text{Mass}(\text{Aval}) = k] \sim k^{-1}$

To estimate the asymptotics of avalanches use

**Matter ('09)** : Exact solution of the Abelian Sand-Pile model on “cycle-tree” graphs (cacti).

$\Gamma$  is a cycle-tree graph if it can be obtained from a tree by replacing edges by cycles.

**Remark.** Many self-similar groups have Schreier graphs cycle-trees (Nekrashevych)