

The rate of escape for random walks on solvable groups

Russ Thompson

Cornell University

March 11, 2011

A group G is finitely generated if there exists a set S which is finite, symmetric ($S = S^{-1}$), and generates G as a semigroup. Such a set S is called a finite generating set of G .

A group G is finitely generated if there exists a set S which is finite, symmetric ($S = S^{-1}$), and generates G as a semigroup. Such a set S is called a finite generating set of G .

- G can be viewed as a (length) metric space $(G, |\cdot|_G)$, which is the Cayley graph of G with respect to S .

A group G is finitely generated if there exists a set S which is finite, symmetric ($S = S^{-1}$), and generates G as a semigroup. Such a set S is called a finite generating set of G .

- G can be viewed as a (length) metric space $(G, |\cdot|_G)$, which is the Cayley graph of G with respect to S .
- Changing generating sets gives equivalent metrics on G and quasi-isometric Cayley graphs.

Let μ be a probability measure on G . We will assume that μ is symmetric ($\mu(g) = \mu(g^{-1})$ for all $g \in G$), and supported on a finite generating set of G .

Let μ be a probability measure on G . We will assume that μ is symmetric ($\mu(g) = \mu(g^{-1})$ for all $g \in G$), and supported on a finite generating set of G .

A random walk, X_n , on G whose increments are distributed according to such a measure is said to be simple and symmetric. In particular, $X_n = ex_1x_2 \cdots x_n$ where x_i is the i th increment of the random walk.

- Expected displacement of the random walk, $\mathbb{E}_{\mu^{(n)}} |X_n|_G$, as a function of n

- Expected displacement of the random walk, $\mathbb{E}_{\mu^{(n)}} |X_n|_G$, as a function of n
- We say a random walk has *escape exponent* α if $\exists c > 0$ such that $\frac{1}{c}n^\alpha \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq cn^\alpha$ for all $n \geq 1$.

- Expected displacement of the random walk, $\mathbb{E}_{\mu^{(n)}} |X_n|_G$, as a function of n
- We say a random walk has *escape exponent* α if $\exists c > 0$ such that $\frac{1}{c}n^\alpha \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq cn^\alpha$ for all $n \geq 1$.
- One can also consider a law of the iterated logarithm:
 $\limsup_{n \rightarrow \infty} \frac{|X_n|_G}{\sqrt{n^\alpha \log \log n}} \in (0, \infty)$ a.s with respect to μ .

- Expected displacement of the random walk, $\mathbb{E}_{\mu^{(n)}} |X_n|_G$, as a function of n
- We say a random walk has *escape exponent* α if $\exists c > 0$ such that $\frac{1}{c}n^\alpha \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq cn^\alpha$ for all $n \geq 1$.
- One can also consider a law of the iterated logarithm:
 $\limsup_{n \rightarrow \infty} \frac{|X_n|_G}{\sqrt{n^\alpha \log \log n}} \in (0, \infty)$ a.s with respect to μ .

- Expected displacement of the random walk, $\mathbb{E}_{\mu^{(n)}} |X_n|_G$, as a function of n
- We say a random walk has *escape exponent* α if $\exists c > 0$ such that $\frac{1}{c}n^\alpha \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq cn^\alpha$ for all $n \geq 1$.
- One can also consider a law of the iterated logarithm:
$$\limsup_{n \rightarrow \infty} \frac{|X_n|_G}{\sqrt{n^\alpha \log \log n}} \in (0, \infty) \text{ a.s with respect to } \mu.$$

Big question: On a given group does the escape exponent of a simple symmetric random walk depend on the choice of finite generating set?

- No simple symmetric random walk on a finitely generated group has $\alpha < 1/2$ (Lee, Peres),

What is known about the rate of escape

- No simple symmetric random walk on a finitely generated group has $\alpha < 1/2$ (Lee, Peres),
- Abelian groups: $\alpha = 1/2$ for all simple symmetric random walks (classical),

What is known about the rate of escape

- No simple symmetric random walk on a finitely generated group has $\alpha < 1/2$ (Lee, Peres),
- Abelian groups: $\alpha = 1/2$ for all simple symmetric random walks (classical),
- Nilpotent groups: $\alpha = 1/2$ for all simple symmetric random walks (Hebisch, Saloff-Coste),

- No simple symmetric random walk on a finitely generated group has $\alpha < 1/2$ (Lee, Peres),
- Abelian groups: $\alpha = 1/2$ for all simple symmetric random walks (classical),
- Nilpotent groups: $\alpha = 1/2$ for all simple symmetric random walks (Hebisch, Saloff-Coste),
- Non-amenable groups: $\alpha = 1$ for all simple symmetric random walks (classical).

- No simple symmetric random walk on a finitely generated group has $\alpha < 1/2$ (Lee, Peres),
- Abelian groups: $\alpha = 1/2$ for all simple symmetric random walks (classical),
- Nilpotent groups: $\alpha = 1/2$ for all simple symmetric random walks (Hebisch, Saloff-Coste),
- Non-amenable groups: $\alpha = 1$ for all simple symmetric random walks (classical).
- Outside of these classes the escape exponent is known only on particular groups and only for particular families of measures (Revelle, Erschler).

Let H and K be groups. The semidirect product $G = H \rtimes_{\phi} K$, $\phi : K \rightarrow \text{Aut}(H)$ is given by the following multiplication rule:

$$(h, k)(h', k') = (h(\phi^k \cdot h'), kk')$$

Let H and K be groups. The semidirect product $G = H \rtimes_{\phi} K$, $\phi : K \rightarrow \text{Aut}(H)$ is given by the following multiplication rule:

$$(h, k)(h', k') = (h(\phi^k \cdot h'), kk')$$

For G to be finitely generated, K must be finitely generated, but H need not be finitely generated.

Let H and K be groups. The semidirect product $G = H \rtimes_{\phi} K$, $\phi : K \rightarrow \text{Aut}(H)$ is given by the following multiplication rule:

$$(h, k)(h', k') = (h(\phi^k \cdot h'), kk')$$

For G to be finitely generated, K must be finitely generated, but H need not be finitely generated.

Suppose the random walk, $X_n = (W_n, Y_n)$, on G has increments $x_i = (w_i, y_i)$. Then

$$X_n = \left(\prod_{i=1}^n \phi^{Y_{i-1}} w_i, Y_n \right).$$

Let H and K be groups. The semidirect product $G = H \rtimes_{\phi} K$, $\phi : K \rightarrow \text{Aut}(H)$ is given by the following multiplication rule:

$$(h, k)(h', k') = (h(\phi^k \cdot h'), kk')$$

For G to be finitely generated, K must be finitely generated, but H need not be finitely generated.

Suppose the random walk, $X_n = (W_n, Y_n)$, on G has increments $x_i = (w_i, y_i)$. Then

$$X_n = \left(\prod_{i=1}^n \phi^{Y_{i-1}} w_i, Y_n \right).$$

Observe that $|Y_n|_G = |Y_n|_K$, but the story is more complicated for W_n .

A finitely generated subgroup H of G is said to be *strictly exponentially distorted* if there exists a $c > 0$ such that

$$\frac{1}{c} \log(|h|_H + 1) - c \leq |h|_G \leq c \log(|h|_H + 1) + c$$

for all $h \in H$.

A finitely generated subgroup H of G is said to be *strictly exponentially distorted* if there exists a $c > 0$ such that

$$\frac{1}{c} \log(|h|_H + 1) - c \leq |h|_G \leq c \log(|h|_H + 1) + c$$

for all $h \in H$.

Examples: Sol; $BS(1, n)$, $n \neq 1$.

Theorem

Let $G = H \rtimes_{\phi} \mathbb{Z}^d$. If H is finitely generated and strictly exponentially distorted in G , then for any simple symmetric random walk $X_n = (W_n, Y_n)$ on G there exists $C > 0$ such that

$$\mathbb{E}_{\mu^{(n)}} |Y_n|_G \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq C(\mathbb{E}_{\mu^{(n)}} \max_{i < n} |Y_i|_G + \mathbb{E}_{\mu^{(n)}} |Y_n|_G + \log n)$$

for all $n \geq 1$.

Theorem

Let $G = H \rtimes_{\phi} \mathbb{Z}^d$. If H is finitely generated and strictly exponentially distorted in G , then for any simple symmetric random walk $X_n = (W_n, Y_n)$ on G there exists $C > 0$ such that

$$\mathbb{E}_{\mu^{(n)}} |Y_n|_G \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq C(\mathbb{E}_{\mu^{(n)}} \max_{i < n} |Y_i|_G + \mathbb{E}_{\mu^{(n)}} |Y_n|_G + \log n)$$

for all $n \geq 1$.

Corollary

Under the above hypotheses, G has escape exponent $1/2$ for all simple symmetric random walks.

Theorem

Let $G = H \rtimes_{\phi} \mathbb{Z}^d$. If H is finitely generated and strictly exponentially distorted in G , then for any simple symmetric random walk $X_n = (W_n, Y_n)$ on G there exists $C > 0$ such that

$$\mathbb{E}_{\mu^{(n)}} |Y_n|_G \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq C(\mathbb{E}_{\mu^{(n)}} \max_{i < n} |Y_i|_G + \mathbb{E}_{\mu^{(n)}} |Y_n|_G + \log n)$$

for all $n \geq 1$.

Corollary

Under the above hypotheses, G has escape exponent $1/2$ for all simple symmetric random walks.

Example: $\mathbb{Z}^2 \rtimes_{\phi} \mathbb{Z}$, $|\text{tr}(\phi)| > 2$.

Theorem

Let $G = H \rtimes_{\phi} \mathbb{Z}^d$ be finitely generated. Fix a generating set S of G . If $\pi_H(S)$ generates a strictly exponentially distorted subgroup of G , then for any symmetric random walk supported on S there exists $C > 0$ such that

$$\mathbb{E}_{\mu^{(n)}} |Y_n|_G \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq C(\mathbb{E}_{\mu^{(n)}} \max_{i < n} |Y_i|_G + \mathbb{E}_{\mu^{(n)}} |Y_n|_G + \log n)$$

for all $n \geq 1$.

Theorem

Let $G = H \rtimes_{\phi} \mathbb{Z}^d$ be finitely generated. Fix a generating set S of G . If $\pi_H(S)$ generates a strictly exponentially distorted subgroup of G , then for any symmetric random walk supported on S there exists $C > 0$ such that

$$\mathbb{E}_{\mu^{(n)}} |Y_n|_G \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq C(\mathbb{E}_{\mu^{(n)}} \max_{i < n} |Y_n|_G + \mathbb{E}_{\mu^{(n)}} |Y_n|_G + \log n)$$

for all $n \geq 1$.

Example: $\mathbb{Z}[1/n]^2 \rtimes_{\phi} \mathbb{Z}$, $|\text{tr}(\phi)| > 2$.

Theorem

Let $G = H \rtimes_{\phi} \mathbb{Z}^d$ be finitely generated. Fix a generating set S of G . If $\pi_H(S)$ generates a strictly exponentially distorted subgroup of G , then for any symmetric random walk supported on S there exists $C > 0$ such that

$$\mathbb{E}_{\mu^{(n)}} |Y_n|_G \leq \mathbb{E}_{\mu^{(n)}} |X_n|_G \leq C(\mathbb{E}_{\mu^{(n)}} \max_{i < n} |Y_n|_G + \mathbb{E}_{\mu^{(n)}} |Y_n|_G + \log n)$$

for all $n \geq 1$.

Example: $\mathbb{Z}[1/n]^2 \rtimes_{\phi} \mathbb{Z}$, $|\text{tr}(\phi)| > 2$.

Idea of the proofs.

Show that for all $z \in \mathbb{Z}^d, h \in H$, there exists $q \geq 1$ such that $|\phi^z \cdot h|_H \leq q^{|z|} |h|_H$. Then use strictly exponential distortion to bring this estimate into $|\cdot|_G$. □