Laplacians on Infinite Graphs

Aleksey Kostenko

University of Ljubljana, Slovenia & University of Vienna, Austria

(joint work with N. Nicolussi (École Polytechnique))

8ECM Portorož, Slovenia

June 22, 2021







Der Wissenschaftsfonds.



Graphs

Definition

A graph $\mathcal{G}_d = (\mathcal{V}, \mathcal{E})$ is a set of vertices \mathcal{V} and edges \mathcal{E} .



Assumptions

- \mathcal{V} and \mathcal{E} are at most countable, and \mathcal{G}_d is **connected**
- \mathcal{G}_d is locally finite (vertex degree: $\deg(v) < \infty, v \in \mathcal{V}$)

• The combinatorial Laplacian

$$(L_{\text{comb}}f)(v) = \sum_{u \sim v} f(v) - f(u) = \deg(v)f(v) - \sum_{u \sim v} f(u).$$

 $L_{\text{comb}} \sim \text{the adjacency matrix (Spectral Graph Theory; @8ECM:MS-46)}.$

• The combinatorial Laplacian

$$(L_{\text{comb}}f)(v) = \sum_{u \sim v} f(v) - f(u) = \deg(v)f(v) - \sum_{u \sim v} f(u).$$

 $L_{\text{comb}} \sim$ the adjacency matrix (Spectral Graph Theory; @8ECM:MS-46).

• The normalized Laplacian (physical Laplacian or Markov operator)

$$(L_{\operatorname{norm}} f)(v) = \frac{1}{\operatorname{deg}(v)} \sum_{u \sim v} f(v) - f(u) = f(v) - \frac{1}{\operatorname{deg}(v)} \sum_{u \sim v} f(u).$$

 L_{norm} generates a simple random walk on \mathcal{G}_d :

Definition

G a finitely generated group, S a finite generating set, $S = S^{-1}$. The Cayley graph C(G, S) is the graph with $\mathcal{V} = G$ and $x \sim y \Leftrightarrow x^{-1}y \in S$.

H. Kesten, Symmetric random walks on groups, Trans. AMS (1958).

WARNING: On Cayley graphs, deg $\equiv \#S$ and hence $L_{comb} = \#S \cdot L_{norm}$.

• The combinatorial Laplacian

$$(L_{\text{comb}}f)(v) = \sum_{u \sim v} f(v) - f(u) = \deg(v)f(v) - \sum_{u \sim v} f(u).$$

 $L_{comb} \sim$ the adjacency matrix (Spectral Graph Theory; @8ECM:MS-46).

• The normalized Laplacian (physical Laplacian or Markov operator)

$$(L_{\operatorname{norm}} f)(v) = \frac{1}{\operatorname{deg}(v)} \sum_{u \sim v} f(v) - f(u) = f(v) - \frac{1}{\operatorname{deg}(v)} \sum_{u \sim v} f(u).$$

 L_{norm} generates a simple random walk on \mathcal{G}_d .

• Discrete-time Markov chain: $b: \mathcal{E} \to \mathbb{R}_{>0}$, set $m_b(v) = \sum_{u \sim v} b(e_{u,v})$. Then

$$(L_{\rm b}f)(v) = \frac{1}{m_b(v)} \sum_{u \sim v} b(e_{u,v})(f(v) - f(u))$$

generates a discrete time random walk: $\operatorname{Prob}(X_{n+1} = u \mid X_n = v) = \frac{b(e_{u,v})}{\sum_{u \sim v} b(e_{u,v})}$.

 $(\mathcal{V}, m; b)$ with $m: \mathcal{V} \to (0, \infty)$ a vertex weight, and $b: \mathcal{V} \times \mathcal{V} \to [0, \infty)$ s.t.

- symmetric, b(u, v) = b(v, u), and vanishing diagonal, b(v, v) = 0,
- locally finite: $\#\{u \mid b(v, u) > 0\} < \infty$,

is called a weighted graph over (\mathcal{V}, m) .

The (formal) Laplacian $L = L_{\mathcal{V},m,b}$ is

$$(Lf)(v) = \frac{1}{m(v)} \sum_{u \in \mathcal{V}} b(u, v)(f(v) - f(u)), \qquad v \in \mathcal{V}.$$

WARNING! "formal" since L might be unbounded!

• Combinatorial Laplacian:

Take $L = L_{comb}$, that is, $m \equiv 1$ on \mathcal{V} and b = adjacency matrix.

 L_{comb} is **bounded** exactly when \mathcal{G}_d has **bounded** geometry (sup deg $< \infty$)

 $(\mathcal{V}, m; b)$ with $m: \mathcal{V} \to (0, \infty)$ a vertex weight, and $b: \mathcal{V} \times \mathcal{V} \to [0, \infty)$ s.t.

- symmetric, b(u, v) = b(v, u), and vanishing diagonal, b(v, v) = 0,
- locally finite: $\#\{u \mid b(v, u) > 0\} < \infty$,

is called a weighted graph over (\mathcal{V}, m) .

The (formal) Laplacian $L = L_{\mathcal{V},m,b}$ is

$$(Lf)(v) = \frac{1}{m(v)} \sum_{u \in \mathcal{V}} b(u, v)(f(v) - f(u)), \qquad v \in \mathcal{V}.$$

Dirichlet forms on discrete measure spaces

In $\ell^2(\mathcal{V}; m)$, the **energy form** (at least on $f \in C_c(\mathcal{V})$)

$$\mathfrak{q}[f] = \langle Lf, f \rangle_{\ell^2(\mathcal{V};m)} = \frac{1}{2} \sum_{u,v} b(u,v) |f(v) - f(u)|^2.$$

Dirichlet form is a closed symmetric **Markovian form** on an L^2 space: Beurling–Deny conditions: $\mathfrak{q}[|f|] \leq \mathfrak{q}[f]$ and $\mathfrak{q}[0 \lor f \land 1] \leq \mathfrak{q}[f]$

Aleksey Kostenko

Laplacians on Graphs

 $(\mathcal{V}, m; b)$ with $m: \mathcal{V} \to (0, \infty)$ a vertex weight, and $b: \mathcal{V} \times \mathcal{V} \to [0, \infty)$ s.t.

- symmetric, b(u, v) = b(v, u), and vanishing diagonal, b(v, v) = 0,
- locally finite: $\#\{u \mid b(v, u) > 0\} < \infty$,

is called a weighted graph over (\mathcal{V}, m) .

The (formal) Laplacian $L = L_{\mathcal{V},m,b}$ is

$$(Lf)(v) = \frac{1}{m(v)} \sum_{u \in \mathcal{V}} b(u, v)(f(v) - f(u)), \qquad v \in \mathcal{V}.$$

Dirichlet forms on discrete measure spaces

In $\ell^2(\mathcal{V}; m)$, the **energy form** (at least on $f \in C_c(\mathcal{V})$)

$$\mathfrak{q}[f] = \langle Lf, f \rangle_{\ell^2(\mathcal{V};m)} = \frac{1}{2} \sum_{u,v} b(u,v) |f(v) - f(u)|^2.$$

"Dirichlet forms on discrete measure spaces are weighted graphs"

M. Keller and D. Lenz// Crelle's J. (2012).

Metric Graphs and Their Laplacians

Definition (a.k.a. "cable graphs" or "metrized graphs")

 $\mathcal{G}_d = (\mathcal{V}, \mathcal{E})$ is a connected, locally finite graph. If every edge $e \in \mathcal{E}$ is assigned with a positive finite length $|e| \in (0, \infty)$, then $\mathcal{G} = (\mathcal{V}, \mathcal{E}, |\cdot|)$ is called a metric graph

Metric Graph as ...

- a simplicial 1-complex,
- a topological space, which looks locally like a star-graph



- a length space when equipped with a natural ("geodesic") path metric a distance between two points is the arc-length of "shortest" path,
- a (real) 1D manifold with singularities: vertices of degree ≥ 3 are "branching" points; degree = 1 are "boundary" points,
- a non-Archimedean analog of Riemann surfaces
 - a tropical curve or a degeneration of a smooth family of Riemann surfaces

Metric Graphs and Their Laplacians

Definition (a.k.a. "cable graphs" or "metrized graphs")

 $\mathcal{G}_d = (\mathcal{V}, \mathcal{E})$ is a connected, locally finite graph. If every edge $e \in \mathcal{E}$ is assigned with a positive finite length $|e| \in (0, \infty)$, then $\mathcal{G} = (\mathcal{V}, \mathcal{E}, |\cdot|)$ is called a metric graph

Definition

Quantum graphs are Laplacians on (weighted) metric graphs.

Applications: "thin wire materials" in physics/biology/...



 $\begin{array}{l} \text{lungs} \approx \text{ binary tree of 20-23 generations} \\ \text{approx. } 2 \times 10^6 - 1.6 \times 10^7 \text{ vertices} \end{array}$

Cast of human lungs (photo by E. Weibel)

P. Joly, M. Kachanovska, and A. Semin, Netw. Heterog. Media (2019)

Metric Graphs and Their Laplacians

Definition (a.k.a. "cable graphs" or "metrized graphs")

 $\mathcal{G}_d = (\mathcal{V}, \mathcal{E})$ is a connected, locally finite graph. If every edge $e \in \mathcal{E}$ is assigned with a positive finite length $|e| \in (0, \infty)$, then $\mathcal{G} = (\mathcal{V}, \mathcal{E}, |\cdot|)$ is called a metric graph

Definition

Quantum graphs are Laplacians on (weighted) metric graphs.

Further applications:

- Quantum ergodicity (Anantharaman, Berkolaiko, Colin de Verdière, ...)
- Counting spectral measures as 1D Fourier quasi-crystals (Kurasov–Sarnak'2020)
- ... @8ECM: MS-26, MS-29, MS-40, MS-48, ...

G. Berkolaiko and P. Kuchment, *Introduction to Quantum Graphs*, Amer. Math. Soc., 2013

Laplacians on Metric Graphs

Given $\mathcal{G} = (\mathcal{V}, \mathcal{E}, |\cdot|)$, identify each edge $e \in \mathcal{E}$ with $\mathcal{I}_e = [0, |e|]$. Let $\mu, \nu \colon \mathcal{E} \to (0, \infty)$ be edge weights, (\mathcal{G}, μ, ν) is a weighted metric graph.

$$L^2(\mathcal{G};\mu) \cong \bigoplus_{e \in \mathcal{E}} L^2(e;\mu_e), \qquad \mu_e(\mathrm{d} x) := \mu_e \mathrm{d} x_e \text{ on } e = \mathcal{I}_e.$$

Kirchhoff Laplacian (weighted "Laplace–Beltrami" on \mathcal{G})

 Δ acts as $\frac{1}{\mu_e} \frac{d}{dx_e} \nu_e \frac{d}{dx_e}$ on the interior of \mathcal{G} , and boundary conditions:

Kirchhoff conditions:

$$\begin{cases} f \text{ is continuous at } v \\ \sum_{e \in \mathcal{E}_v} \nu_e \partial_e f(v) = 0 \end{cases}, \quad v \in \mathcal{V}$$

• $\deg(v) = 1$: Kirchhoff = Neumann at v, $\partial_e f(v) = 0$,

 deg(v) = 2: Kirchhoff = continuity of f and its (weighted) derivative at v ("removable" singularity/inessential vertex)

Laplacians on Metric Graphs

Given $\mathcal{G} = (\mathcal{V}, \mathcal{E}, |\cdot|)$, identify each edge $e \in \mathcal{E}$ with $\mathcal{I}_e = [0, |e|]$. Let $\mu, \nu \colon \mathcal{E} \to (0, \infty)$ be edge weights, (\mathcal{G}, μ, ν) is a weighted metric graph.

$$L^2(\mathcal{G};\mu) \cong \bigoplus_{e \in \mathcal{E}} L^2(e;\mu_e), \qquad \mu_e(\mathrm{d} x) := \mu_e \mathrm{d} x_e \text{ on } e = \mathcal{I}_e.$$

Kirchhoff Laplacian (weighted "Laplace–Beltrami" on \mathcal{G})

 Δ acts as $\frac{1}{\mu_e} \frac{d}{dx_e} \nu_e \frac{d}{dx_e}$ on the interior of \mathcal{G} , and boundary conditions:

Kirchhoff conditions:

$$\begin{cases} f \text{ is continuous at } v \\ \sum_{e \in \mathcal{E}_v} \nu_e \partial_e f(v) = 0 \end{cases}, \quad v \in \mathcal{V}.$$

The maximal Kirchhoff Laplacian Δ_{Kir} is defined in $L^2(\mathcal{G}; \mu)$ on the domain

$$\operatorname{dom}(\Delta_{\operatorname{Kir}}) = \left\{ f \in H^2(\mathcal{G} \setminus \mathcal{V}) | \text{ (Kirchhoff) on } \mathcal{V} \right\}.$$

The minimal Kirchhoff Laplacian $\Delta_{\text{Kir},0}$ is the L^2 closure of

 $\Delta \upharpoonright \operatorname{dom}(\Delta_{\operatorname{Kir}}) \cap L^2_c(\mathcal{G}).$

Harmonic Functions of Graphs

f is harmonic on (\mathcal{G}, μ, ν) if $\Delta f = 0$ on \mathcal{G} , i.e., *f* is edgewise affine and Kirchhoff conditions. By continuity, *f* can be identified with $f|_{\mathcal{V}}$ and its slopes at $\nu \in \mathcal{V}$

$$\sum_{u\sim v}\nu_{e_{u,v}}\frac{f(u)-f(v)}{|e_{u,v}|}=0.$$

Definition: (\mathcal{G}, μ, ν) has finite intrinsic size if $\sup_{e \in \mathcal{E}} |e| \sqrt{\frac{\mu_e}{\nu_e}} < \infty$.

Moreover, $f \in L^2(\mathcal{G}; \mu)$ if and only if $f|_{\mathcal{V}} \in \ell^2(\mathcal{V}; m)$, where

$$m(v) = \sum_{e \sim v} \mu_e |e|.$$

Define a graph Laplacian $L = L(\mathcal{G}, \mu, \nu)$

$$(Lf)(v) = \frac{1}{m(v)} \sum_{u \sim v} \frac{\nu_{e_{u,v}}}{|e_{u,v}|} (f(u) - f(v))$$

L and Δ have the same harmonic functions If (\mathcal{G}, μ, ν) has finite intrinsic size, then ker $(\Delta_{\mathrm{Kir}}) \cong \ker (\mathcal{L}(\mathcal{G}, \mu, \nu))$

Aleksey Kostenko

Laplacians on Graphs

Connections between discrete and metric graphs

Theorem (discrete vs continuous)

The Laplacians Δ_{Kir} and $L = L(\mathcal{G}, \mu, \nu)$ share many basic

- Spectral properties (Exner-AK-Malamud-Neidhardt'18, AK–Nicolussi'21)
 - Self-adjoint uniqueness (N. Nicolussi @8ECM)
 - Positive spectral gap
 - Ultracontractivity estimates
 - . . .
- Parabolic properties
 - Markovian uniqueness (AK-Nicolussi'21) (N. Nicolussi @8ECM)
 - **Recurrence/transience** (*Haeseler'14*, *AK–Nicolussi'21*)
 - Stochastic completeness (Folz'14, ...,) (X. Huang @8ECM)
 - ...

N. Varopoulos, Long range estimates for Markov chains, Bull. Sci. Math. (1985)



P. Exner, A. Kostenko, M. Malamud, H. Neidhardt, *Spectral theory of infinite quantum graphs*, Ann. Henri Poincaré (2018)

Aleksey Kostenko

Laplacians on Graphs

Analysis on weighted graphs

A lot of parallels between analysis on manifolds and analysis on graphs. However, what is the **right choice of a metric** on a graph?

E.B. Davies, *Analysis on graphs and noncommutative geometry*, JFA (1993) Combinatorial distance (a.k.a. *word metric* on groups) a lot of controversy!

Analysis on weighted graphs

A lot of parallels between analysis on manifolds and analysis on graphs. However, what is the **right choice of a metric** on a graph?

E.B. Davies, *Analysis on graphs and noncommutative geometry*, JFA (1993) Combinatorial distance (a.k.a. *word metric* on groups) a lot of controversy!

Definition (FRANK, LENZ & WINGERT, J. Funct. Anal. (2014))

A metric $\varrho \colon \mathcal{V} \times \mathcal{V} \to [0,\infty)$ is called **intrinsic** w.r.t. $(\mathcal{V}, m; b)$ if

$$\sum_{u\in\mathcal{V}}b(u,v)\varrho(u,v)^2\leq m(v),\qquad v\in\mathcal{V}.$$

Examples

b = the adjacency matrix, $\rho_{\rm comb}$ the combinatorial distance. Then:

$$\sum b(u, v) \varrho_{\text{comb}}(u, v)^2 = \sum_{u \sim v} 1 = \deg(v).$$

• ρ_{comb} is intrinsic for m = deg, i.e., for L_{norm} .

• Not intrinsic for L_{comb} ! However, equivalent to intrinsic \Leftrightarrow sup deg $< \infty$!

Analysis on weighted graphs

A lot of parallels between analysis on manifolds and analysis on graphs. However, what is the **right choice of a metric** on a graph?

E.B. Davies, *Analysis on graphs and noncommutative geometry*, JFA (1993) Combinatorial distance (a.k.a. *word metric* on groups) a lot of controversy!

Definition (FRANK, LENZ & WINGERT, J. Funct. Anal. (2014))

A metric $\varrho \colon \mathcal{V} \times \mathcal{V} \to [0,\infty)$ is called **intrinsic** w.r.t. $(\mathcal{V}, m; b)$ if

$$\sum_{u\in\mathcal{V}}b(u,v)\varrho(u,v)^2\leq m(v), \qquad v\in\mathcal{V}.$$

Intrinsic metrics recover many results from manifolds for graphs!

M. Keller, D. Lenz, & R. Wojciechowski, *Graphs and Discrete Dirichlet Spaces*, in print, Springer, 2021.

But: Each $(\mathcal{V}, m; b)$ has infinitely many intrinsic metrics! No "maximal" metric.. Another problem: how to construct an intrinsic metric?

Intrinsic metric for Kirchhoff Laplacians

Quadratic form (Energy form/Dirichlet integral)

$$\mathfrak{Q}[f] := \int_{\mathcal{G}} |
abla f|^2
u(dx) \quad \left(= \langle \Delta f, f
angle_{L^2(\mu)} \quad ext{for } f \in ext{dom}(\Delta_{ ext{Kir},0})
ight)$$

It is a **strongly local** Dirichlet form in $L^2(\mathcal{G}; \mu)$.

 Background: To each strongly local Dirichlet form, one can associate its intrinsic metric ⇒ generalize results from Riemannian manifolds!

Definition (intrinsic metric for (\mathcal{G}, μ, ν))

$$arrho_{ ext{intr}}(x,y) = \sup \left\{ f(x) - f(y) \, | \, f \in \mathcal{D}_{ ext{loc}} \right\}, \qquad x,y \in \mathcal{G},$$
 $\mathcal{D}_{ ext{loc}} = \left\{ f \in H^1_{ ext{loc}}(\mathcal{G}) \, | \, \nu(x) |
abla f(x) |^2 \le \mu(x) \, ext{ for a.e. } x \in \mathcal{G}
ight\}.$

K.-T. Sturm, Analysis on local Dirichlet spaces I – III, (1994–1996).

Intrinsic metric for Kirchhoff Laplacians

Quadratic form (Energy form/Dirichlet integral)

$$\mathfrak{Q}[f] := \int_{\mathcal{G}} |\nabla f|^2 \nu(dx) \quad \left(= \langle \Delta f, f \rangle_{L^2(\mu)} \quad \text{for } f \in \operatorname{dom}(\Delta_{\operatorname{Kir},0}) \right)$$

It is a **strongly local** Dirichlet form in $L^2(\mathcal{G}; \mu)$.

Since both μ , ν are **edgewise constant**,

$$arrho_{\mathrm{intr}}(x,y) = arrho_\eta(x,y) := \inf_{\mathcal{P}} \int_{\mathcal{P}} \eta(dx) = \inf_{\mathcal{P}} \int_{\mathcal{P}} \sqrt{\frac{\mu}{
u}} dx.$$

If $(\mathcal{V}, m; b)$ is the graph associated with (\mathcal{G}, μ, ν) , then the **induced metric**

$$\varrho_{\mathcal{V}}(u,v) := \varrho_{\eta}(u,v), \qquad u,v \in \mathcal{V}$$

is intrinsic w.r.t. $(\mathcal{V}, m; b)!$

Manifolds \rightarrow local Dirichlet forms \rightarrow discrete measure spaces

From discrete graphs to metric graphs?

A cable system for $(\mathcal{V}, m; b)$ is a weighted metric graph (\mathcal{G}, μ, ν) s.t.

 $L_{\mathcal{V},m,b} = L(\mathcal{G},\mu,\nu),$

i.e., the previous construction gives the discrete Laplacian $L_{\mathcal{V},m,b}$.

Theorem

(i) Every locally finite $(\mathcal{V}, m; b)$ has a cable system.

(ii) For every (V, m; b) equipped with a finite jump size intrinsic metric *ρ* there is finite intrinsic size cable system such that *ρ* = *ρ*_V = *ρ*_η|_{V×V}.
 (Finite jump size = no arbitrarily long edge w.r.t. *ρ*)

WARNING: Upon some normalization (e.g., canonical CS), (almost!) a bijection between cable systems and intrinsic path metrics for $(\mathcal{V}, m; b)$

To construct an intrinsic metric \cong To construct a cable system

M.Folz, Volume growth and stochastic completeness of graphs, TAMS(2014)

Quasi-isometries

Definition

A map $\phi: X_1 \to X_2$ between two metric spaces (X_1, ϱ_1) and (X_2, ϱ_2) is called a **quasi-isometry** if there are a, b, R > 0 s.t.

$$a^{-1}(\varrho_1(x,y)-b) \leq \varrho_2(\phi(x),\phi(y)) \leq a(\varrho_1(x,y)+b),$$

for all $x, y \in X_1$ and, moreover, $\bigcup_{x \in X_1} B_R(\phi(x); \varrho_2) = X_2$.

Examples (The Švarc–Milnor Lemma)

- Cayley graph of $\pi_1(M)$ and the universal cover \widetilde{M} of a compact manifold M,
- Cayley graph and the corresponding equilateral metric graph.

Quasi-isometries

Definition

A map $\phi: X_1 \to X_2$ between two metric spaces (X_1, ϱ_1) and (X_2, ϱ_2) is called a **quasi-isometry** if there are a, b, R > 0 s.t.

$$a^{-1}(\varrho_1(x,y)-b) \leq \varrho_2(\phi(x),\phi(y)) \leq a(\varrho_1(x,y)+b),$$

for all $x, y \in X_1$ and, moreover, $\bigcup_{x \in X_1} B_R(\phi(x); \varrho_2) = X_2$.

Examples (The Švarc–Milnor Lemma)

- Cayley graph of $\pi_1(M)$ and the universal cover \widetilde{M} of a compact manifold M,
- Cayley graph and the corresponding equilateral metric graph.

Corollary

Let (\mathcal{G}, μ, ν) be a cable system for $(\mathcal{V}, m; b)$. The metric spaces $(\mathcal{G}, \varrho_{\eta})$ and $(\mathcal{V}, \varrho_{\mathcal{V}})$ are **quasi-isometric** if and only if (\mathcal{G}, μ, ν) has **finite intrinsic size**.

For $(\mathcal{V}, m; b)$ with an intrinsic metric ϱ , a cable system is a quasi-isometric length space with the same combinatorial structure

⇒ connections between their large scale/global properties! Aleksey Kostenko

On (\mathcal{G}, μ, ν) we introduced Laplacians Δ_{Kir} and $\Delta_{\mathrm{Kir},0} = \overline{\Delta_{\mathrm{Kir}} \upharpoonright C_c}^{\|\cdot\|_{L^2(\mathcal{G};\mu)}}$. Δ_{Kir} is self-adjoint $\Leftrightarrow \Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}} (\Leftrightarrow L^2$ -uniqueness for Schrödinger/Wave eq.)

Problem: Do we need a boundary condition at "infinity"?

When $\Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}}$?

On (\mathcal{G}, μ, ν) we introduced Laplacians Δ_{Kir} and $\Delta_{\mathrm{Kir},0} = \overline{\Delta_{\mathrm{Kir}} \upharpoonright C_c}^{\|\cdot\|_{L^2(\mathcal{G};\mu)}}$. Δ_{Kir} is self-adjoint $\Leftrightarrow \Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}} (\Leftrightarrow L^2$ -uniqueness for Schrödinger/Wave eq.)

Problem: Do we need a boundary condition at "infinity"?

When $\Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}}$?

von Neumann formulas

$$\operatorname{dom}(\Delta_{\operatorname{Kir}}) = \operatorname{dom}(\Delta_D) \dotplus \operatorname{\mathsf{ker}}(\Delta_{\operatorname{Kir}} + \lambda), \quad \lambda \in \mathbb{C} \setminus \sigma(-\Delta_D).$$

 Δ_D is the Dirichlet Laplacian (the Friedrichs extension of $\Delta_{\mathrm{Kir},0}$)

Since ker $(\Delta_{\text{Kir}} - \lambda) = L^2 \lambda$ -harmonic functions and $\sigma(-\Delta_D) \subseteq [0, \infty)$:

- self-adjoint uniqueness \Leftrightarrow no L^2 harmonic f-ns (λ -harmonic with $\lambda > 0$),
- description of self-adjoint extns = description of $L^2 \lambda$ -harmonic functions!

Graph Boundaries

Poisson = bounded harmonic; Martin = positive harmonic, \dots

Gaffney-type Theorem on Metric graphs

If $(\mathcal{G}, \varrho_\eta)$ is complete, then $\Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}}$.

For manifolds: Cauchy boundary $\partial_C M = \overline{M} \setminus M$; completeness is $\partial_C M = \emptyset$ completeness \Rightarrow self-adjoint uniqueness (Gaffney'54; Roelcke'60; Chernoff'73).

<u>Proof</u>: Assume the converse: $\exists u \in L^2(\mathcal{G}; \mu)$ such that $u \neq 0$ is λ -harmonic, $\lambda > 0$. However, $|u| \ge 0$ is subharmonic. By a version of Yau's L^p -Liouville theorem for strongly local Dirichlet forms, $|u| \equiv 0$ if $(\mathcal{G}, \varrho_\eta)$ is complete. Contradiction.

K.-T. Sturm, Analysis on local Dirichlet spaces I, Crelle's J. (1994).

• Stability under semi-bounded perturbations

("completeness w.r.t. intrinsic metric+semiboundedness \Rightarrow quantum compl.")

WARNING: Self-adjointness is open for $(\mathcal{G}_d, |\cdot|, \mu, \nu)$ even if $\mathcal{G}_d = \mathbb{Z}^2$...

Gaffney-type Theorem on Metric graphs

If $(\mathcal{G}, \varrho_\eta)$ is complete, then $\Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}}$.

For manifolds: Cauchy boundary $\partial_C M = \overline{M} \setminus M$; completeness is $\partial_C M = \emptyset$ completeness \Rightarrow self-adjoint uniqueness (Gaffney'54; Roelcke'60; Chernoff'73).

Corollary (Gaffney-type Theorem on graphs)

If ρ is a path metric, intrinsic w.r.t. $(\mathcal{V}, m; b)$, and (\mathcal{V}, ρ) is complete, then $L_{\mathcal{V},m,b}$ is self-adjoint in $\ell^2(\mathcal{V}; m)$.

<u>Proof</u>: \exists cable system (\mathcal{G}, μ, ν) s.t. $\varrho = \varrho_{\eta}$ on \mathcal{V} ; $(\mathcal{G}, \varrho_{\eta})$ is complete if (\mathcal{V}, ϱ) is complete (e.g., by the Hopf–Rinow Theorem for length spaces, then by quasi-isometry to weighted graphs from metric graphs).

X. Huang, M. Keller, J. Masamune and R. Wojciechowski, A note on self-adjoint extensions of the Laplacian on weighted graphs, J. Funct. Anal. (2013)

Gaffney-type Theorem on Metric graphs

If $(\mathcal{G}, \varrho_{\eta})$ is complete, then $\Delta_{\mathrm{Kir},0} = \Delta_{\mathrm{Kir}}$.

For manifolds: Cauchy boundary $\partial_C M = \overline{M} \setminus M$; completeness is $\partial_C M = \emptyset$ completeness \Rightarrow self-adjoint uniqueness (Gaffney'54; Roelcke'60; Chernoff'73).

Corollary (Gaffney-type Theorem on graphs)

If ρ is a path metric, intrinsic w.r.t. $(\mathcal{V}, m; b)$, and (\mathcal{V}, ρ) is complete, then $L_{\mathcal{V},m,b}$ is self-adjoint in $\ell^2(\mathcal{V}; m)$.

<u>Proof</u>: \exists cable system (\mathcal{G}, μ, ν) s.t. $\varrho = \varrho_{\eta}$ on \mathcal{V} ; $(\mathcal{G}, \varrho_{\eta})$ is complete if (\mathcal{V}, ϱ) is complete (e.g., by the Hopf–Rinow Theorem for length spaces, then by quasi-isometry to weighted graphs from metric graphs).

WARNING: The above result is **not enough** to show that L_{comb} is self-adjoint!

G. PÓLYA (1921): A (simple) random walk on \mathbb{Z}^d is recurrent $\Leftrightarrow d \leq 2$

S.Kakutani: "A drunk man will find his way home, but a drunk bird may get lost forever"

G. PÓLYA (1921): A (simple) random walk on \mathbb{Z}^d is recurrent $\Leftrightarrow d \leq 2$ S.Kakutani: "A drunk man will find his way home, but a drunk bird may get lost forever"

Recurrence can be defined via:

- behavior of a heat kernel for large times, (in \mathbb{R}^d , heat kernel $\approx t^{-d/2}$)
- behavior of the Green's function at zero energy
- in Quantum Mechanics = zero energy resonance/weak bound state/virtual pole
- every nonnegative superharmonic function is constant
- Recurrence on Riemann surfaces: for simply connected, the type problem.
- $\pi_1(M)$ is recurrent \Leftrightarrow the universal cover M of M is recurrent (Varopoulos'83)
- *M* is recurrent if "not enough volume" (Grigor'yan, Karp, Varopoulos'82-83)
 - extension to strongly local Dirichlet forms by STURM (1994)

G. PÓLYA (1921): A (simple) random walk on \mathbb{Z}^d is recurrent $\Leftrightarrow d \leq 2$ S.Kakutani: "A drunk man will find his way home, but a drunk bird may get lost forever"

Recurrence can be defined via:

- behavior of a heat kernel for large times, (in \mathbb{R}^d , heat kernel $\approx t^{-d/2}$)
- behavior of the Green's function at zero energy
- in Quantum Mechanics = zero energy resonance/weak bound state/virtual pole
- every nonnegative superharmonic function is constant
- Recurrence on Riemann surfaces: for simply connected, the type problem.
- $\pi_1(M)$ is recurrent \Leftrightarrow the universal cover M of M is recurrent (Varopoulos'83)
- *M* is recurrent if "not enough volume" (Grigor'yan, Karp, Varopoulos'82-83)
 - extension to strongly local Dirichlet forms by STURM (1994)

Remark: As with the self-adjointness, from metric to weighted graphs, e.g., discrete recurrence volume test, Karp-type theorem etc.

B. Hua, M. Keller, Harmonic functions of general graph Laplacians, Calc.Var.(2014)

G. PÓLYA (1921): A (simple) random walk on \mathbb{Z}^d is recurrent $\Leftrightarrow d \leq 2$ S.Kakutani: "A drunk man will find his way home, but a drunk bird may get lost forever"

H. KESTEN (1967): Characterize recurrent groups? (Kesten's conjecture)

G. PÓLYA (1921): A (simple) random walk on \mathbb{Z}^d is recurrent $\Leftrightarrow d \leq 2$ S.Kakutani: "A drunk man will find his way home, but a drunk bird may get lost forever"

H. KESTEN (1967): Characterize recurrent groups? (Kesten's conjecture)

- \bullet M. GROMOV (Groups of polynomial growth), and
- \bullet N.TH. VAROPOULOS (decay of return probabilities via growth in groups)

Theorem (VAROPOULOS, 1985)

G is recurrent \Leftrightarrow G contains a finite index subgroup isomorphic either to $\mathbb Z$ or $\mathbb Z^2$

G. PÓLYA (1921): A (simple) random walk on \mathbb{Z}^d is recurrent $\Leftrightarrow d \leq 2$ S.Kakutani: "A drunk man will find his way home, but a drunk bird may get lost forever"

H. KESTEN (1967): Characterize recurrent groups? (Kesten's conjecture)

- M. GROMOV (Groups of polynomial growth), and
- N.TH. VAROPOULOS (decay of return probabilities via growth in groups)

Theorem (VAROPOULOS, 1985)

G is **recurrent** \Leftrightarrow G contains a finite index subgroup **isomorphic** either to \mathbb{Z} or \mathbb{Z}^2

Theorem (AK-NICOLUSSI'21)

 $\mathcal{G}_{\mathcal{C}} = \mathcal{C}(\mathsf{G}, S)$ a Cayley graph and $(\mathcal{G}_{\mathcal{C}}, \mu, \nu)$ a weighted metric graph. Then $(\mathcal{G}_{\mathcal{C}}, \mu, \nu)$ is **recurrent** \Leftrightarrow the **discrete-time random walk** on $\mathcal{G}_{\mathcal{C}}$ generated by $b: \mathcal{E}_{\mathcal{C}} \to \mathbb{R}_{>0}$ with $b(e) := \frac{\nu(e)}{|e|}$ is **recurrent**.

In particular, if G is recurrent and $\sup_{e \in \mathcal{E}} \frac{\nu(e)}{|e|} < \infty$, then $(\mathcal{G}_{C}, \mu, \nu)$ is recurrent.

Applications: Ultracontractivity and CLR estimates

Let Δ_D be the **Dirichlet Laplacian** on $(\mathcal{G}_{\mathcal{C}}, \mu, \nu)$ with $\mu = \nu \equiv 1$.

Theorem (AK–NICOLUSSI'21)

- (i) If G is not recurrent and $\gamma_{\rm G}(n) \simeq n^N$, then $\|e^{t\Delta_D}\|_{1\to\infty} \lesssim t^{-N/2} \ \forall t > 0$ whenever $\sup |e| < \infty$. Here $\gamma_{\rm G}$ is the growth function.
- (ii) If G is not virtually nilpotent and sup $|e| < \infty$, the above est. holds $\forall N > 0$.
- (iii) If G is recurrent and inf |e| > 0, then $\|e^{t\Delta_D}\|_{1 \to \infty} \gtrsim t^{-1}$.

Corollary (AK-NICOLUSSI'21): Let $H_V := -\Delta_D - V(x)$, $V : \mathcal{G} \to \mathbb{R}$

- (i) If G is recurrent, inf |e| > 0, and $0 \le V \in C_c(\mathcal{G})$, then H_V admits at least one negative e.v.
- (ii) If G is not recurrent, $\gamma_{\rm G}(n) \asymp n^N$, and sup $|e| < \infty$, then for $V \ge 0$

$$\dim\left(\operatorname{ran} \mathbb{1}_{(-\infty,0)}(\mathsf{H}_V)\right) \lesssim_{\mathcal{G}} \int_{\mathcal{G}} V(x)^{N/2} dx.$$

Thank you for your attention!