

Functional CLTs for non-symmetric random walks on crystal lattices

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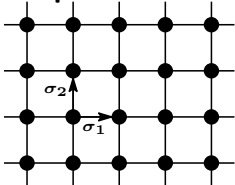
This talk is based on jointwork with
Satoshi Ishiwata (Yamagata) and Motoko Kotani (Tohoku).

♣ Crystal Lattice X

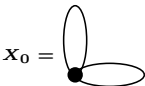
- $X = (V, E)$ is a locally finite connected graph.
- $\Gamma(\cong \mathbb{Z}^d) \curvearrowright X$, freely
- $X_0 = (V_0, E_0) := \Gamma \backslash X$ is a finite graph.

♠ In other words, X is the abelian cover of a finite graph X_0 with the covering transformation group Γ .

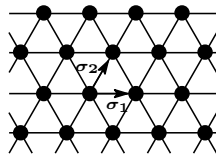
Square lattice



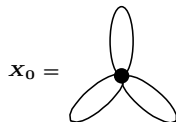
$$\Gamma = \langle \sigma_1, \sigma_2 \rangle \simeq \mathbb{Z}^2$$



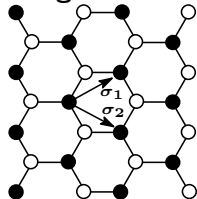
Triangular lattice



$$\Gamma = \langle \sigma_1, \sigma_2 \rangle \simeq \mathbb{Z}^2$$

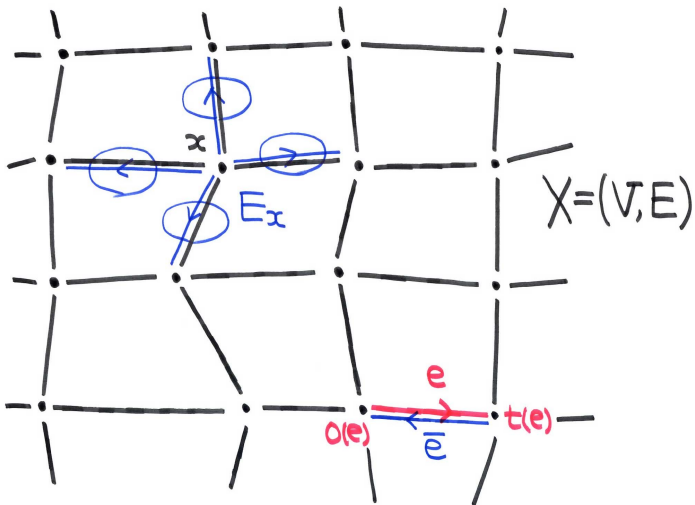


Hexagonal lattice



$$\Gamma = \langle \sigma_1, \sigma_2 \rangle \simeq \mathbb{Z}^2$$





A **random walk** $\{x_n\}_{n=0}^{\infty}$ on X (resp. X_0) is characterized by a (**Γ -invariant**) transition probability

$p = p(e) : E \rightarrow [0, 1]$ with

$$\sum_{e \in E_x} p(e) = 1 \quad (x \in V), \quad p(e) + p(\bar{e}) > 0 \quad (e \in E).$$

• A probability measure \mathbb{P}_x ($x \in V$) on

$$\Omega_x(X) := \{c = (e_1, e_2, \dots) \mid o(e_1) = x, \\ o(e_{n+1}) = t(e_n), n \in \mathbb{N}\}$$

is defined by

$$\mathbb{P}_x(\{c = (e_1, \dots, e_n, *, *, \dots)\}) := p(e_1) \cdots p(e_n)$$

• $x_n(c) := o(e_{n+1}) \in V$, $c \in \Omega_x(X)$, $n = 0, 1, 2, \dots$

- $Lf(x) := \sum_{e \in E_x} p(e)f(t(e))$ (transition operator)
- $p(n, x, y) := (L^n \delta_y)(x)$ (n -step transition probability)
- ♣ We assume the **irreducibility on X_0** :
 $\forall x, y \in V_0, \exists n = n(x, y) \in \mathbb{N}$ s.t. $p(n, x, y) > 0$.

Remark: irreducibility on $X \implies$ irreducibility on X_0

Then by the Perron–Frobenius theorem,

$\exists!$ $m = (m(x))_{x \in V_0}$ (**L -invariant measure**) s.t.

- $\sum_{x \in V_0} m(x) = 1, m(x) > 0 (x \in V_0),$
- $m(x) = {}^t L m(x) \left(:= \sum_{e \in (E_0)_x} p(\bar{e}) m(t(e)) \right) (x \in V_0)$

- $\widetilde{m}(e) := p(e)m(o(e))$
- We define the **homological direction** (of the RW)
 $\gamma_p \in H_1(X_0, \mathbb{R})$ by $\gamma_p := \sum_{e \in E_0} \widetilde{m}(e)e$.
- RW is (m -)symmetric $\stackrel{\text{def}}{\iff} \widetilde{m}(e) = \widetilde{m}(\bar{e}) \stackrel{\text{iff}}{\iff} \gamma_p = 0$

♣ Aim of this talk :

Long time behavior of the (non-symmetric) RW

- Generalizations of Donsker's invariance principle:

$$\left(\frac{1}{\sqrt{n}} x_{[nt]} \right)_{t \geq 0} \implies (B_t)_{t \geq 0} \quad \text{as } n \rightarrow \infty$$

- (A refinement of) Local CLT:

$$\begin{aligned}
 & p(n, x, y) m(y)^{-1} \\
 & \sim (2\pi n)^{-d/2} K \cdot \text{vol}(\text{Alb}^\Gamma) \\
 & \quad \times \exp\left(-\frac{|\Phi_0(x) - \Phi_0(y) - n\rho_{\mathbb{R}}(\gamma_p)|_{g_0}^2}{2n}\right)
 \end{aligned}$$

⇒ Last week conference in Osaka

- ♣ (Usual) probabilist's viewpoint:

Realize the crystal lattice into \mathbb{R}^d with the canonical metric firstly, then study limit theorems.

- Several text books of Spitzer, Woess, Lawler, ...

♣ (Some) geometer's viewpoint:

Study the **most “natural realization”** of the crystal lattice through these limit theorems.

- Kotani–Shirai–Sunada ('98) ○ Shirai ('03)
- Kotani–Sunada ('00~'06) ... **“standard realization”**
(**harmonic realization** & **Albanese metric**)
- Berger–Biskup ('07), etc ... **“harmonic coordinate”**

♣ (modified) harmonic realization $\Phi_0 : X \rightarrow \Gamma \otimes \mathbb{R}$,

$$L\Phi_0 - \Phi_0 = \rho_{\mathbb{R}}(\gamma_p)$$

(uniquely determined up to translation), where

$\rho_{\mathbb{R}} : H_1(X_0, \mathbb{R}) \rightarrow \Gamma \otimes \mathbb{R}$ is defined by

$$\rho_{\mathbb{R}}([c]) \cdot o(\tilde{c}) = t(\tilde{c}) \text{ on } X \quad \text{for } [c] \in H_1(X_0, \mathbb{R}).$$

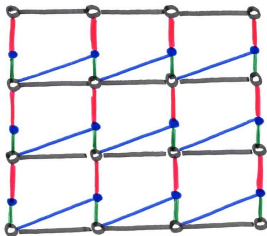
• $\rho_{\mathbb{R}}(\gamma_p)$ is called **the asymptotic direction**.

♠ A discrete version of

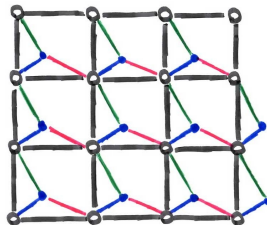
$$\partial_{\alpha}(A^{\alpha\beta}(x)\partial_{\beta}\Phi(x)^i) = \rho_{\mathbb{R}}(\gamma_p)^i \text{ with } A^{\alpha\beta} \neq A^{\beta\alpha}$$

Standard Realization of Crystal Lattices

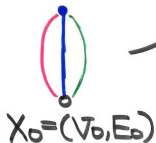
$$\Gamma = \mathbb{Z}^2 \quad (\Gamma \otimes \mathbb{R} = \mathbb{R}^2)$$



NOT
Harmonic
Realization



Harmonic
Realization



♣ **Albanese metric g_0 on $\Gamma \otimes \mathbb{R}$** : the dual metric of $\langle\langle \cdot, \cdot \rangle\rangle$ (restricted to $\text{Hom}(\Gamma, \mathbb{R})$) through the maps $\rho_{\mathbb{R}}$ and ${}^t\rho_{\mathbb{R}} : \text{Hom}(\Gamma, \mathbb{R}) = (\Gamma \otimes \mathbb{R})^* \hookrightarrow H^1(X_0, \mathbb{R})$.

● Due to the discrete Hodge–Kodaira theorem (Kotani–Sunada ('06)), we may identify $H^1(X_0, \mathbb{R})$ with

$$\mathcal{H}^1(X_0) = \left\{ \omega : E_0 \rightarrow \mathbb{R} \mid \omega(\bar{e}) = -\omega(e), \right. \\ \left. (\delta_p \omega)(x) + \langle \gamma_p, \omega \rangle = 0, \quad x \in V_0 \right\}, \quad \text{where}$$

$$(\delta_p \omega)(x) := - \sum_{e \in (E_0)_x} p(e) \omega(e)$$

● We equip $H^1(X_0, \mathbb{R}) \simeq \mathcal{H}^1(X_0)$ with the inner product

$$\langle\langle \omega_1, \omega_2 \rangle\rangle := \sum_{e \in E_0} \omega_1(e) \omega_2(e) \tilde{m}(e) - \langle \gamma_p, \omega_1 \rangle \langle \gamma_p, \omega_2 \rangle$$

We can summarize as

$$(\Gamma \otimes \mathbb{R}, g_0) \xleftarrow{\rho_{\mathbb{R}}} H_1(X_0, \mathbb{R})$$

↕ dual

↕ dual

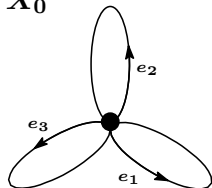
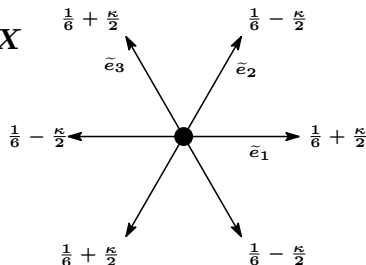
$$\text{Hom}(\Gamma, \mathbb{R}) \xrightarrow{t\rho_{\mathbb{R}}} H^1(X_0, \mathbb{R}) \simeq (\mathcal{H}^1(X_0), \langle\langle \cdot, \cdot \rangle\rangle)$$

- $\text{vol}(\text{Alb}^{\Gamma}) := \text{vol}(\Gamma \otimes \mathbb{R}/\Gamma, g_0)$

Remark: $\gamma_p = 0 \implies \rho_{\mathbb{R}}(\gamma_p) = 0$.

But, the converse doesn't hold in general ! (e.g.

A class of non-symmetric RWs on the triangular lattice)

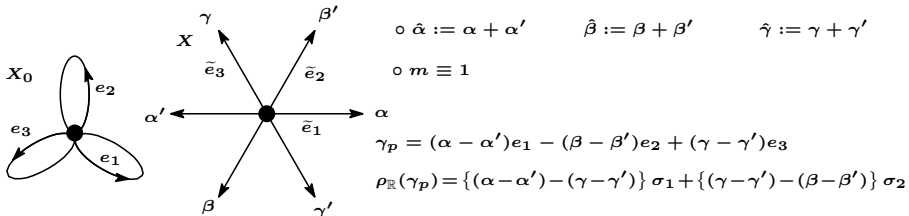
X_0  X 

- $\gamma_p = \kappa(e_1 - e_2 + e_3) \in H_1(X_0, \mathbb{R})$
- $\rho_{\mathbb{R}}(\gamma_p) = 0 \in \Gamma \otimes \mathbb{R} \simeq \mathbb{R}^d$
- $\text{vol}(\text{Alb}^{\Gamma}) = \sqrt{3}$

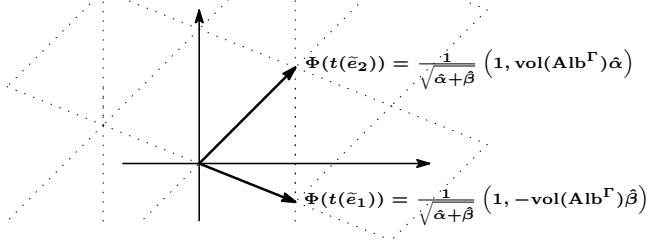
○ Teruya ('12), Ishiwata-K-Teruya ('15, MJOU)

$$p(n, x, y) \sim \sqrt{3}(2\pi n)^{-2/2} \exp\left(-\frac{1}{2n}|\Phi_0(x) - \Phi_0(y)|_{g_0}^2\right) \\ \times \left\{1 + \left(-\frac{1}{2} - \frac{3\kappa^2}{2}\right)n^{-1}\right\} \quad \text{as } n \rightarrow \infty.$$

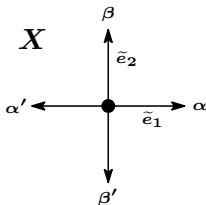
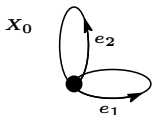
Examples (Square lattice, Triangular lattice, Hexagonal lattice)



Assume $\kappa := \alpha - \alpha' = \beta - \beta' = \gamma - \gamma' \neq 0 \implies \gamma_p \neq 0, \rho_{\mathbb{R}}(\gamma_p) = 0$
 $\text{vol}(\text{Alb}^{\Gamma})^{-2} = \hat{\alpha}\hat{\beta} + \hat{\beta}\hat{\gamma} + \hat{\gamma}\hat{\alpha}$

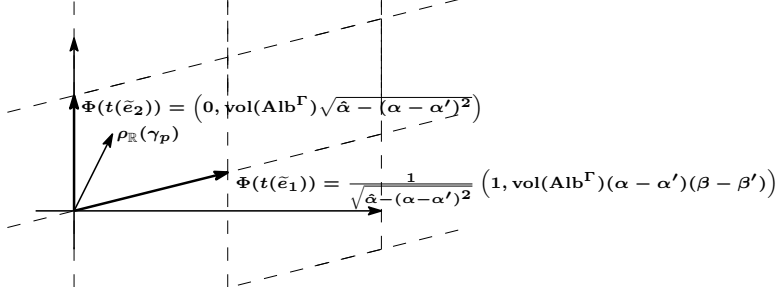


Examples (Square lattice, Triangular lattice, Hexagonal lattice)

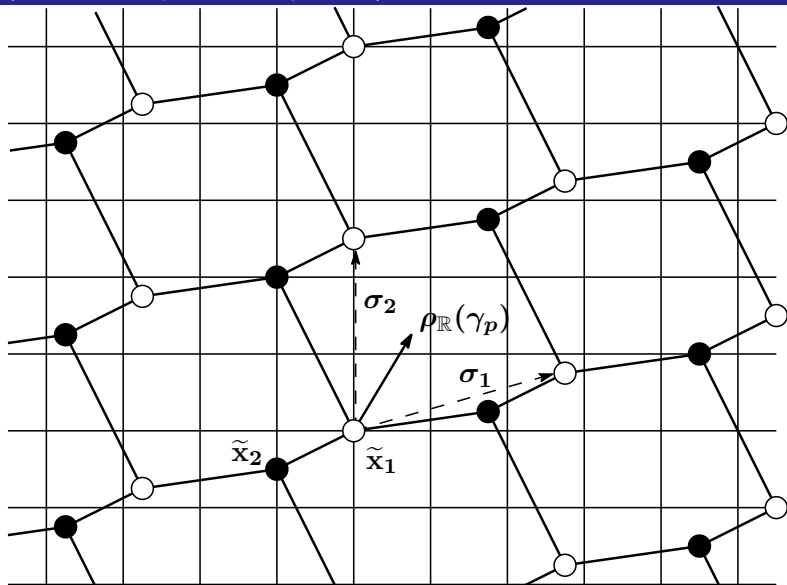


$$\begin{aligned} \circ \hat{\alpha} &:= \alpha + \alpha' \\ \circ \hat{\beta} &:= \beta + \beta' \end{aligned}$$

$$\Rightarrow m \equiv 1, \quad \gamma_p = (\alpha - \alpha')e_1 + (\beta - \beta')e_2, \quad \text{vol}(\text{Alb}^\Gamma)^{-2} = \hat{\alpha}\hat{\beta} - \hat{\alpha}(\beta - \beta')^2 - (\alpha - \alpha')^2\hat{\beta}$$



Examples (Square lattice, Triangular lattice, Hexagonal lattice)



- We define a RW $\{\xi_n\}_{n=0}^\infty$ (starting from 0) on $\Gamma \otimes \mathbb{R}$ by

$$\xi_n(c) := \Phi_0(x_n(c)), \quad c \in \Omega_{x_0}(X),$$

where $x_0 \in V$ is a fixed basepoint such that $\Phi_0(x_0) = 0$.

- ♣ (LLN, Kotani–Sunada ('06))

$$\lim_{n \rightarrow \infty} \frac{1}{n} \xi_n(c) = \rho_{\mathbb{R}}(\gamma_p), \quad \mathbb{P}_{x_0}\text{-a.s. } c \in \Omega_{x_0}(X).$$

Define $\mathbb{X}^{(n)} : \Omega_{x_0}(X) \rightarrow \mathcal{W} := C([0, \infty), \Gamma \otimes \mathbb{R})$ by the piecewise linear interpolation of

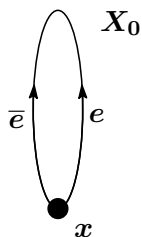
$$\mathcal{X}_t^{(n)}(c) := \frac{1}{\sqrt{n}} \left(\xi_{[nt]}(c) - [nt] \rho_{\mathbb{R}}(\gamma_p) \right), \quad t \geq 0.$$

Theorem 1 : (1st Functional CLT)

$$\mathbb{X}^{(n)} \Longrightarrow (B_t)_{t \geq 0} \quad \text{as } n \rightarrow \infty, \quad \text{where}$$

$(B_t)_{t \geq 0}$ is a $\Gamma \otimes \mathbb{R}$ -valued standard BM with $B_0 = 0$.

Functional CLT (1)

Remark:

$$p(e) = 1, p(\bar{e}) = 0$$

$$\implies m(x) \equiv 1, \gamma_p = e$$

$$\implies \langle\langle \omega_1, \omega_2 \rangle\rangle \equiv 0$$



$$\|x\|_{\Gamma \otimes \mathbb{R}} = \begin{cases} 0 & (x = 0) \\ \infty & (x \neq 0) \end{cases}$$

We introduce a family of transition probabilities $\{p_\varepsilon\}_{0 \leq \varepsilon \leq 1}$ by $p_\varepsilon(e) := p_0(e) + \varepsilon q(e)$, where

$$p_0(e) := \frac{1}{2} \left(p(e) + \frac{m(t(e))}{m(o(e))} p(\bar{e}) \right),$$

$$q(e) := \frac{1}{2} \left(p(e) - \frac{m(t(e))}{m(o(e))} p(\bar{e}) \right).$$

Lemma 1: (1) $\gamma_{p_\varepsilon} = \varepsilon \gamma_p$ for $0 \leq \varepsilon \leq 1$.

(2) $p_\varepsilon(e) > 0$, $e \in E_0$ for $0 \leq \varepsilon < 1$

(3) p_0 : (m -)symmetric, q : (m -)anti-symmetric

♠ $\{p_\varepsilon\}$ interpolates between the original (non-symmetric) RW and a symmetric RW.

- $\mathcal{H}_{(\varepsilon)}^1(X_0)$ denotes the set of the modified harmonic 1-forms associated with p_ε equipped with the inner product

$$\begin{aligned} \langle\langle \omega_1, \omega_2 \rangle\rangle_{(\varepsilon)} &:= \sum_{e \in E_0} \omega_1(e) \omega_2(e) p_\varepsilon(e) m(o(e)) \\ &\quad - \varepsilon^2 \langle \gamma_p, \omega_1 \rangle \langle \gamma_p, \omega_2 \rangle \end{aligned}$$

- ♠ Since the identification $H^1(X_0, \mathbb{R}) \simeq \mathcal{H}_{(\varepsilon)}^1(X_0)$ depends on ε , we write ${}^t\rho_{\mathbb{R}}(\omega)$ as $\omega^{(\varepsilon)}$ for $\omega \in \text{Hom}(\Gamma, \mathbb{R})$.

- Albanese metric $g_0^{(\varepsilon)}$ on $\Gamma \otimes \mathbb{R}$: the dual metric of $\langle\langle \cdot, \cdot \rangle\rangle_{(\varepsilon)}$
- $(\Gamma \otimes \mathbb{R})_{(\varepsilon)} := (\Gamma \otimes \mathbb{R}, g_0^{(\varepsilon)})$

Lemma 2 : For $\omega_1, \omega_2 \in \text{Hom}(\Gamma, \mathbb{R})$ and $x, y \in \Gamma \otimes \mathbb{R}$,

$$(1) \quad \langle\langle \omega_1^{(\varepsilon)}, \omega_2^{(\varepsilon)} \rangle\rangle_{(\varepsilon)} \rightarrow \langle\langle \omega_1^{(0)}, \omega_2^{(0)} \rangle\rangle_{(0)} \quad \text{as } \varepsilon \searrow 0,$$

$$(2) \quad \langle x, y \rangle_{g_0^{(\varepsilon)}} \rightarrow \langle x, y \rangle_{g_0^{(0)}} \quad \text{as } \varepsilon \searrow 0.$$

- $L_\varepsilon = L_0 + \varepsilon Q$: the transition operator associated with p_ε
- (modified) harmonic realization $\Phi_0^{(\varepsilon)} : X \rightarrow \Gamma \otimes \mathbb{R}$:

$$L_\varepsilon \Phi_0^{(\varepsilon)} - \Phi_0^{(\varepsilon)} = \rho_{\mathbb{R}}(\gamma_{p_\varepsilon}) \left(= \varepsilon \rho_{\mathbb{R}}(\gamma_p) \right)$$

(uniquely determined up to translation)

- A RW $\{\xi_n^{(\varepsilon)}\}_{n=0}^\infty$ (starting from 0) on $(\Gamma \otimes \mathbb{R})_{(0)}$ is defined by

$$\xi_n^{(\varepsilon)}(c) := \Phi_0^{(\varepsilon)}(x_n(c)), \quad c \in \Omega_{x_0}(X),$$

where $x_0 \in V$ is a fixed basepoint such that $\Phi_0^{(\varepsilon)}(x_0) = 0$.

Define $\mathbb{Y}^{(\varepsilon, n)} : \Omega_{x_0}(X) \rightarrow \mathcal{W}_{(0)} := C([0, \infty), (\Gamma \otimes \mathbb{R})_{(0)})$
by the piecewise linear interpolation of

$$\mathcal{Y}_t^{(\varepsilon, n)}(c) := \frac{1}{\sqrt{n}} \xi_{[nt]}^{(\varepsilon)}(c), \quad t \geq 0.$$

Theorem 2 : (2nd Functional CLT)

$$\mathbb{Y}^{(n^{-1/2}, n)} \implies \left(B_t + \rho_{\mathbb{R}}(\gamma_p)t \right)_{t \geq 0} \quad \text{as } n \rightarrow \infty, \quad \text{where}$$

$(B_t)_{t \geq 0}$ is a $(\Gamma \otimes \mathbb{R})_{(0)}$ -valued standard BM with $B_0 = 0$.

- **transition-shift operator** L_{γ_p} on $C(X \times H_1(X_0, \mathbb{R}))$:

$$L_{\gamma_p} f(x, z) := \sum_{e \in E_x} p(e) f(t(e), z + \gamma_p), \quad x \in V, z \in H_1(X_0, \mathbb{R})$$

- **scaling operator** $P_\varepsilon : C_\infty(\Gamma \otimes \mathbb{R}) \rightarrow C_\infty(X \times H_1(X_0, \mathbb{R}))$

$$P_\varepsilon f(x, z) := f(\varepsilon(\Phi_0(x) - \rho_{\mathbb{R}}(z)))$$

♣ Ergodic theorem:

$$\frac{1}{N} \sum_{j=0}^{N-1} L^j h(x) = \sum_{y \in V_0} h(y) m(y) + O(1/N), \quad x \in V_0$$

$$\implies \left\| \frac{1}{N\varepsilon^2} (I - L_{\gamma_p}^N) P_\varepsilon f - P_\varepsilon \left(\frac{1}{2} \Delta_{g_0} \right) f \right\|_\infty \rightarrow 0 \text{ as } N\varepsilon^2 \searrow 0$$

By Trotter's approximation theorem,

$\|L_{\gamma_p}^{[nt]} P_{n-1/2} f - P_{n-1/2} e^{-t \frac{\Delta_{g_0}}{2}} f\|_{\infty} \rightarrow 0$ as $n \rightarrow \infty$. Thus

$$\begin{aligned} & L_{\gamma_p}^{[nt]} P_{1/\sqrt{n}} f(x_0, 0) \\ &= \sum_{c \in \Omega_{x_0, [nt]}(X)} p(c) f\left(\frac{1}{\sqrt{n}}(\Phi(t(c)) - [nt]\rho_{\mathbb{R}}(\gamma_p))\right) \\ &\rightarrow \int_{\Gamma \otimes \mathbb{R}} f(y) \frac{1}{(2\pi t)^{d/2}} e^{-\frac{|y|_{g_0}^2}{2t}} dy. \end{aligned}$$

♣ Tightness: 4th moment estimate & harmonicity

♣ In the proof of Thm 2, we need to make use of the **perturbation theory** (cf. Parry–Pollicott's monograph).

Remark on the Symmetric Case

♣ symmetric case (i.e., $\gamma_p = 0$)

- $\Phi : X \rightarrow \Gamma \otimes \mathbb{R}$, periodic, i.e., $\Phi(\sigma x) = \Phi(x) + \sigma$

$$d\Phi(\tilde{e}) := \Phi(t(\tilde{e})) - \Phi(o(\tilde{e})), \quad e \in E_0$$

- g : flat metric on $\Gamma \otimes \mathbb{R}$

- $\mathcal{E}(\Phi, g) = \frac{1}{2} \sum_{e \in E_0} |d\Phi(\tilde{e})|_g^2 \tilde{m}(e)$: Energy functional

- A variational characterization: (Kotani–Sunada ('00))

$\mathcal{E}(\Phi_0, g_0) \leq \mathcal{E}(\Phi, g)$ holds for all (Φ, g) with

$$\text{vol}(\Gamma \otimes \mathbb{R}/\Gamma, g) = \text{vol}(\Gamma \otimes \mathbb{R}/\Gamma, g_0) =: \text{vol}(\text{Alb}^\Gamma)$$

A Variational Characterization of the Modified Standard Realization

- $\varphi = \varphi(\tau) : \mathbb{R} \rightarrow \mathbb{R}$: a smooth function bounded from above and $\varphi(\tau) = \tau$ around $\tau = 0$
- g : a fixed flat metric on $\Gamma \otimes \mathbb{R}$
- $\Phi_N : X \rightarrow (\Gamma \otimes \mathbb{R}, g)$, $N = 2, 3, \dots$ is the unique minimizer of a functional

$$\begin{aligned} \mathcal{E}_g^N(\Phi) &= \frac{1}{2} \sum_{e \in E_0} |d\Phi(\tilde{e})|_g^2 \tilde{m}(e) \\ &\quad - \varphi \left(\sum_{x \in \mathcal{F}} \langle Q\Phi_{N-1}(x), \Phi(x) \rangle_g m(x) \right) \\ &\quad + \sum_{x \in \mathcal{F}} \langle \rho_{\mathbb{R}}(\gamma_p), \Phi(x) \rangle_g m(x) \end{aligned}$$

of periodic realizations Φ with $\sum_{x \in \mathcal{F}} \Phi(x) m(x) = 0$.

$$\clubsuit \sum_{x \in \mathcal{F}} \langle Q\Phi(x), \Phi(x) \rangle_g m(x) = 0$$

Theorem 3 : (A variational characterization of Φ_0)

For any periodic realization $\Phi_1 : X \rightarrow (\Gamma \otimes \mathbb{R}, g)$, there exists a subsequence $\{\Phi_{N(j)}\}$ such that $\Phi_{N(j)} \rightarrow \Phi_0$ as $j \rightarrow \infty$.

♣ Takeyuki Nagasawa ('99): A minimizing movement approach to the (non-stationary) Navier-Stokes equation

$$\bullet \quad b(u, u, u) := \int \langle (u \cdot \nabla)u, u \rangle dx = 0$$

$$\implies b(u_{N-1}, u_{N-1}, u)$$

Theorem 4 : (A variational characterization of g_0)

Let $\Phi_0 : X \rightarrow \Gamma \otimes \mathbb{R}$ be the (modified) harmonic realization.

Then the Albanese metric g_0 is the (unique) minimizer of a functional

$$\begin{aligned} \mathcal{E}_{\Phi_0}(g) &:= \frac{1}{2} \sum_{e \in E_0} \langle d\Phi(\tilde{e}), d\Phi(\tilde{e}) - \rho_{\mathbb{R}}(\gamma_p) \rangle_g \tilde{m}(e) \\ &\left(= \frac{1}{2} \sum_{e \in E_0} |d\Phi(\tilde{e})|_g^2 \tilde{m}(e) - |\rho_{\mathbb{R}}(\gamma_p)|_g^2 \right) \end{aligned}$$

of flat metrics g on $\Gamma \otimes \mathbb{R}$ with

$$\text{Vol}(\Gamma \otimes \mathbb{R} / \Gamma, g) = \text{Vol}(\text{Alb}^\Gamma).$$

The End

Many thanks for your kind attention !