A Random Walk Through Random Walks¹

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NBSAN 26 St Andrews, 13 July 2017

¹Research partly supported by EPSRC grant EP/I01912X/1.

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Gray & Kambites

Consider a random walk on (the Cayley graph of) a semigroup S with respect to a finite generating set (with multiplicities) X:

- Start at the identity (of S^1 if necessary).
- Right-multiply by elements of X chosen uniformly at random.

Question

How quickly does the random walk "spread out" around S?

Let *M* be the $S \times S$ transition matrix with entries given by:

$$M_{st} = \frac{|\{x \in X \mid sx = t\}|}{|X|}$$

Then *M* is a linear (Markov) operator on $\ell_1(S)$.

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Theorem (Kesten 1959)

If S is a group and X is a symmetric generating set, then

- M is a bounded symmetric operator on ℓ₂(S), of norm ≤ 1 (hence spectral radius ≤ 1);
- *M* has spectral radius $1 \iff S$ is amenable.

Definition

Recall that *S* has **bounded indegree** (or **finite geometric type**) if for all *x* there is a $b \in \mathbb{N}$ such that for all *t*, at most *b* elements *s* satisfy sx = t. (Cayley graph vertices have boundedly many edges coming in.)

Proposition

Let *S* be a finitely generated semigroup and *M* its right random walk transition matrix. TFAE:

- S has bounded indegree;
- *M* is an operator on $\ell_2(S)$;
- *M* is a bounded operator on $\ell_2(S)$.

Remark

Morally, an undefined (or unbounded) operator has spectral radius $\infty > 1$.

Amenable Semigroups

Definition (Day 1957)

A semigroup S is **right amenable** if there is a finitely additive probability measure μ on S such that $\mu(X) = \mu(Xs^{-1})$ for all $X \subseteq S$ and $s \in S$.

(where Xs^{-1} denotes { $t \in S \mid ts \in X$ })

Examples

- finite groups (uniform measure)
- right reversible (without disjoint left ideals) finite semigroups

• semigroups with 0
$$\left(\mu(X) = egin{cases} 1 & ext{if } 0 \in X \\ 0 & ext{otherwise} \end{array}
ight)$$

- commutative semigroups
- the bicyclic monoid

Cogrowth of Groups

Let G be a group generated **as a group** by a finite subset X. Let F(X) denote the free group on X.

Definition

The cogrowth function of G is

 $\kappa : \mathbb{N} \to \mathbb{N}, \quad n \mapsto |\{w \in F(X) \mid |w| = n, w = 1 \text{ in } G\}|$

The **cogrowth** of *G* is

$$\kappa = \limsup_{n \to \infty} \kappa(n)^{1/n}.$$

Theorem (Grigorchuk 1980, Cohen 1982) $\kappa \leq 2|X| - 1$, with equality if and only if G is amenable.

Definition (Gray & K. 2015)

The local cogrowth function of S (with respect to X) at s is

$$\lambda_s : \mathbb{N} \to \mathbb{N}, \quad n \to |\{u \in X^+ \mid |u| = n, u = s \text{ in } S\}|$$

The local cogrowth of S at s is

$$\lambda_s = \limsup_{n o \infty} \lambda_s(n)^{1/n}$$

Example

Let $S = B = \langle b, c \mid bc = 1 \rangle$ be the bicyclic monoid, $X = \{b, c\}$.

$$\lambda_1(n) = \begin{cases} 0 & \text{if } n \text{ is odd} \\ C_{n/2} & \text{if } n \text{ is even.} \end{cases}$$

From Stirling's approximation, $C_{n/2} \approx \frac{4^{(n/2)}}{(n/2)^{3/2}\sqrt{\pi}} = \frac{2^n}{\text{irrelevant rubbish}}$. So $\lambda_1 = 2$.

Local Cogrowth and Ideals

Proposition

If $s \leq_{\mathcal{J}} t$ then $\lambda_s \geq \lambda_t$. In particular, local cogrowth is a \mathcal{J} -class invariant.

Corollary

For all $s \in B$, $\lambda_s = 2$.

Proposition/Exercise

If S has an element of maximal local cogrowth (i.e. local cogrowth |X|), then the set of all such elements forms a minimal ideal of S.

Example

Let $F = \langle a, b \mid ab = ba \rangle$ be the free commutative semigroup of rank 2.

For any w, $\lambda_w(n) = 0$ for all n > |w|.

So $\lambda_w = 0$.

Hmmmmm.....

Definition (Gray & K. 2015)

The global cogrowth function of S (with respect to X) is

$$\gamma : \mathbb{N} \to \mathbb{N}, \quad n \to \left| \{ (u, v) \in X^+ \times X^+ \mid |uv| = n, u = v \text{ in } S \} \right|.$$

The **global cogrowth** of S (with respect to X) is

$$\gamma = \limsup_{n \to \infty} \gamma(n)^{1/n}.$$

Remark

$$\gamma(n) = \sum_{s \in S, i+j=n} \lambda_s(i) \lambda_s(j)$$

$$\gamma = \left| \{ (u, v) \in X^+ \times X^+ \mid |uv| = n, u = v \text{ in } S \} \right|.$$

$$\gamma = \limsup_{n \to \infty} \gamma(n)^{1/n}.$$

Lemma

One can equivalently replace $\gamma(n)$ with

$$\gamma'(n) = \left| \{ (u, v) \in X^+ \times X^+ \mid |u| = |v| = \frac{n}{2}, u = v \text{ in } S \} \right|.$$

 $\frac{\gamma'(n)}{|X|^n}$ is the prob. that 2 random walks of length $\frac{n}{2}$ end at the same point.

Lemma

For any $0 \le \kappa < \gamma$ there exists C > 0 such that $\gamma(n) \ge \gamma'(n) > C\kappa^n$ for all even n.

Theorem (Gray & K. 2015)

Let S be a semigroup generated by a finite set X. Then

$$\sqrt{|X|} \leq \gamma \leq |X|$$
 and

 $\gamma = \sqrt{|X|} \iff S$ is a free semigroup freely generated by X or |X| = 1.

Question

When is the global cogrowth maximal?

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Proposition

 $Maximal \ local \ cogrowth \ (anywhere) \implies maximal \ global \ cogrowth.$

Theorem (Gray & K. 2015)

If S has subexponential growth then S has maximal global cogrowth.

Corollary

Commutative monoids have maximal global cogrowth (compare local cogrowth).

Example

For the bicyclic monoid, $\gamma = 2$.

Theorem (building on Elder-Rechnitzer-Wong 2012 building on Grigorchuk 1980 / Cohen 1982 building on Kesten 1959)

If S is a group and X is a symmetric generating set then S has maximal global cogrowth if and only if S is amenable.

Question

How sensitive is maximal cogrowth to the choice of generators?

Example

- $G = \mathbb{Z}$ with generators +1, -1 has local cogrowth 2.
- $G = \mathbb{Z}$ with generators +1, +1, -1 has local cogrowth $2\sqrt{2} < 3$.

Theorem (Gray & K. 2017)

Suppose S is a monoid with maximal global cogrowth with respect to some finite choice of generators. Then for every finite $K \subseteq S$, the monoid S has maximal global cogrowth with respect to some choice of generators (with multiplicity) containing K.

Theorem (Gray & K. 2016)

If S has maximal global cogrowth then the associated Markov operator M on $\ell_2(S)$ has spectral radius ≥ 1 .

Theorem (Gray & K. 2016)

If S satisfies the right Følner condition then the associated Markov operator M on $\ell_2(S)$ has spectral radius ≥ 1 .

As a consequence with have one implication of Kesten's theorem for semigroups:

Corollary

If S is right amenable then the associated Markov operator M on $\ell_2(S)$ has spectral radius ≥ 1 .

Theorem (Gray & K. 2015)

Suppose S is right reversible and the max. left cancellative quotient of S has a minimal ideal. If S has maximal global cogrowth then S is right amenable.

Proof.

Uses a theorem of Day (1962) giving "the other" implication of Kesten's theorem for right (!) cancellative monoids.

Corollary

A finitely generated inverse semigroup (or group!) of maximal global cogrowth is (left and right) amenable. (No symmetry assumption on the generating set!)

Corollary

A finitely generated right reversible semigroup of maximal **local** cogrowth is right amenable.

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Near Right Cancellativity

Definition

 $E \subseteq S$ is **right thick** if for all finite $F \subseteq S$ there exists $t \in S$ with $tF \subseteq E$.

Definition (Gray & K. 2015)

S is **near right cancellative** if for all $s \in S$ there exists a right thick $E \subseteq S$ such that $\forall x, y \in E$, $xs = ys \implies x = y$.

Examples

- right cancellative semigroups (E = S)
- semigroups with 0 ($E = \{0\}$)
- inverse semigroups
- right reversible semigroups where every ideal contains an idempotent

Remark

These semigroups behave dynamically like right cancellative semigroups.

Gray & Kambites

Definition

S is **near right cancellative** if for all $s \in S$ there exists a right thick $E \subseteq S$ such that $\forall x, y \in E$, $xs = ys \implies x = y$.

Theorem (Gray & K. 2017)

If S is a right reversible, near right cancellative monoid of maximal global cogrowth then S is right amenable.

The Big Picture



 \longrightarrow implications hold for all semigroups.

--> implications hold for right reversible near right cancellative semigroups.

More detail....

- R.D.Gray and M.Kambites, Amenability and geometry of semigroups, Trans. AMS (to appear), preprint at arXiv:1505.06139 [math.GR]
- R.D.Gray and M.Kambites, On cogrowth, amenability and the spectral radius of a random walk on a semigroup, preprint at arXiv:1706.01313 [math.GR]

Also relevant....

- **P.Gerl (1973).** Can be interpreted as connecting left amenability and maximum local cogrowth where *S* is left cancellative with a left identity.
- Lots of work on random walks on semigroups and monoids from different perspectives.
- Other ways to define amenability for inverse semigroups.