

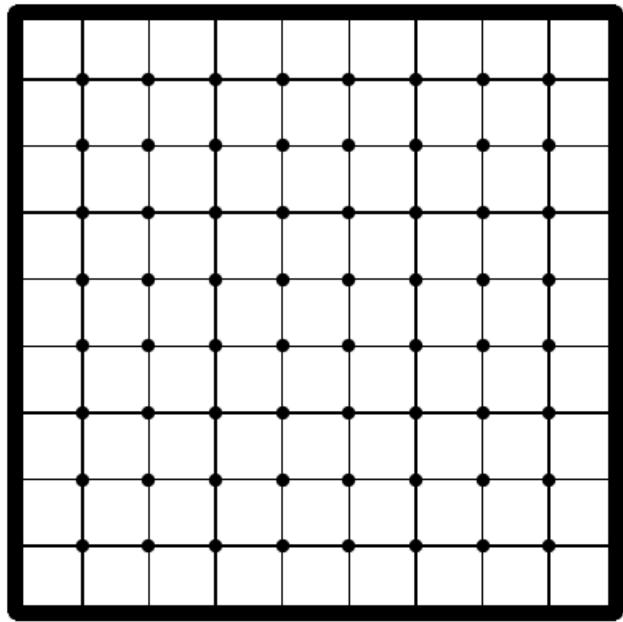
Spanning Trees of Graphs on Surfaces
and the Intensity of Loop-erased Random Walk

Rick Kenyon
(Brown)

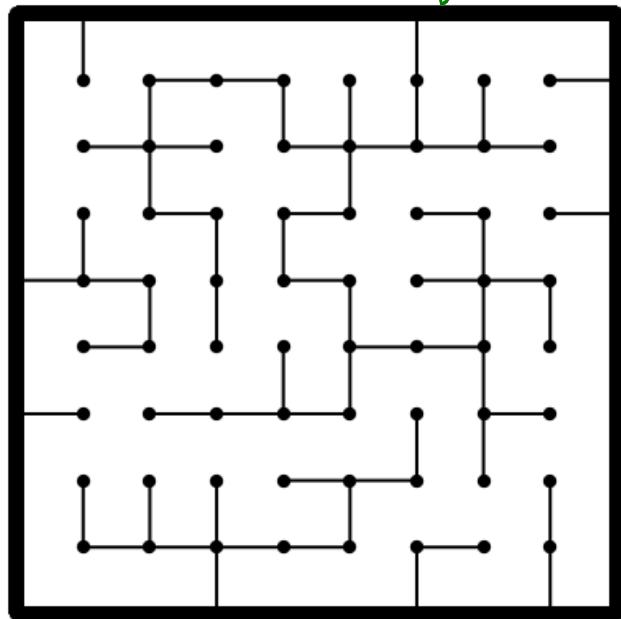
David Wilson
(Microsoft)

arXiv:1107.3377

Square Grid with Wired Boundary



Uniform Spanning Tree



Path in tree is loop-erased random walk
(LERW)

$$WSF(\mathbb{Z}^d) = \lim_{\text{wired box} \rightarrow} UST$$

$$FSF(\mathbb{Z}^d) = \lim_{\text{free box} \rightarrow} UST$$

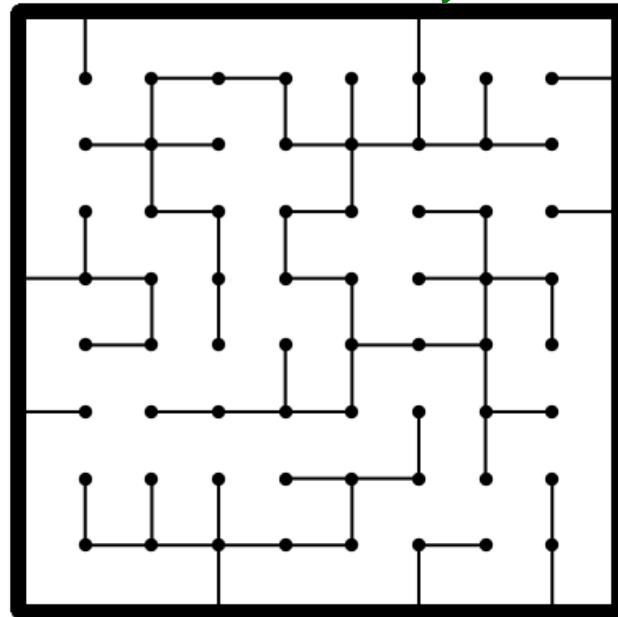
$$WSF(\mathbb{Z}^d) = FSF(\mathbb{Z}^d)$$

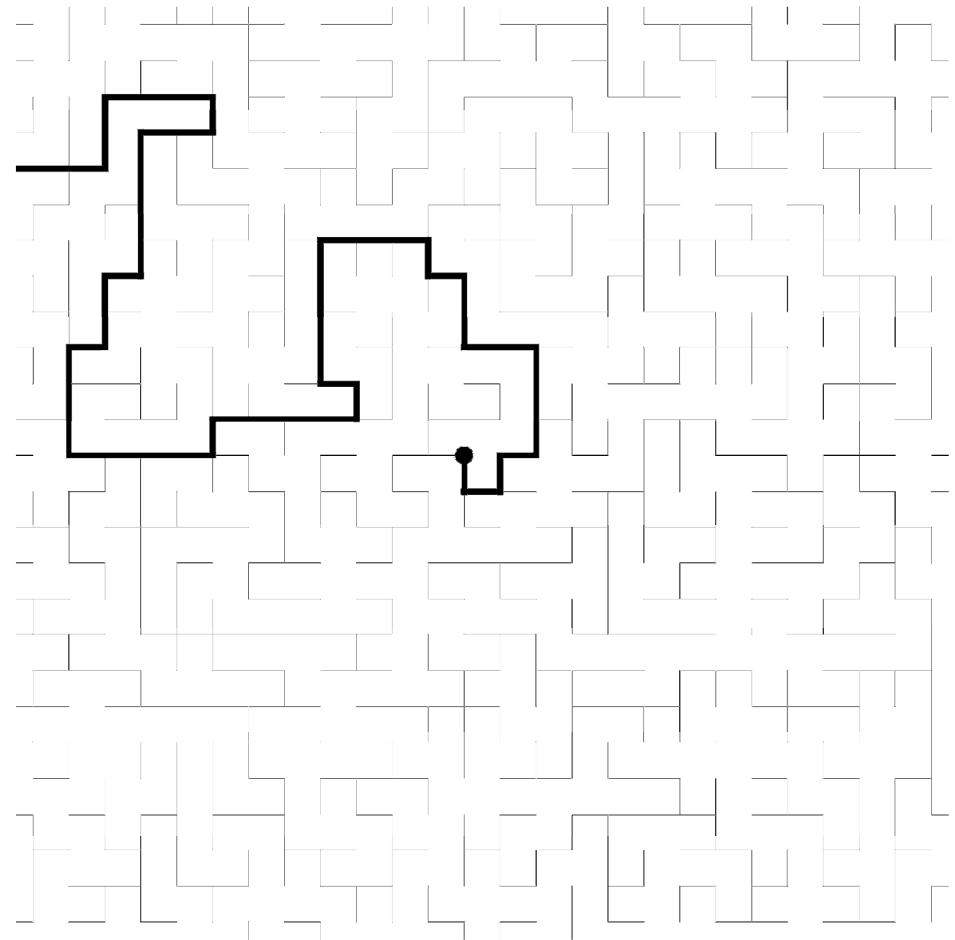
Tree when $d \leq 4$

Forest when $d > 4$

(Pemantle)

Uniform Spanning Tree

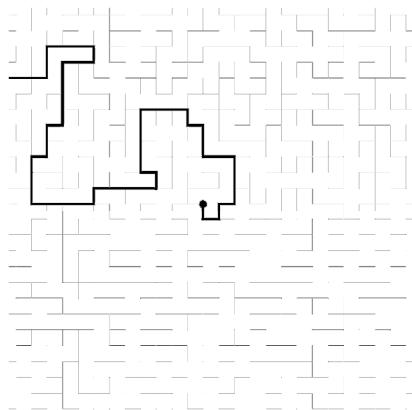




Only one path to ∞
(Benjamini-Lyons-Peters-Schramm)

$LERW(\mathbb{Z}^2)$

From: Yuval Peres <peres@stat.berkeley.edu>
Date: Thu, Jul 26, 2007 at 11:01 PM
Subject:
To: David Wilson <dbwilson@microsoft.com>, Richard Kenyon <kenyon@math.ubc.ca>
Cc: "Levine, Lionel -- Lionel Levine" <levine@math.berkeley.edu>,
Lionel Levine <lionellevine@gmail.com>, Yuval Peres
<peres@stat.berkeley.edu>

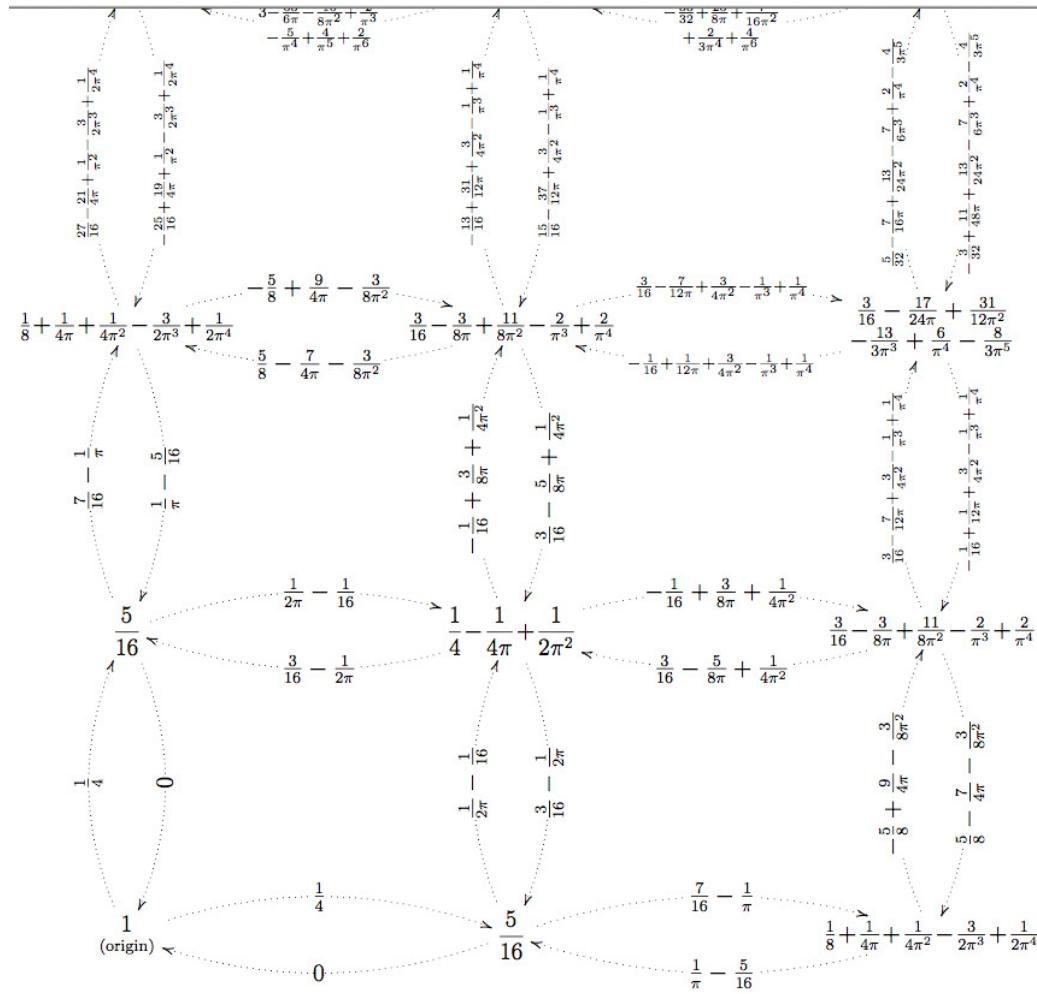


Hi Rick and David,
here is a question about the UST in the plane for which you might know
the answer:
What is the expected number of neighbors of the origin that are on
the path to infinity (i.e. on the infinite LERW from the origin)?

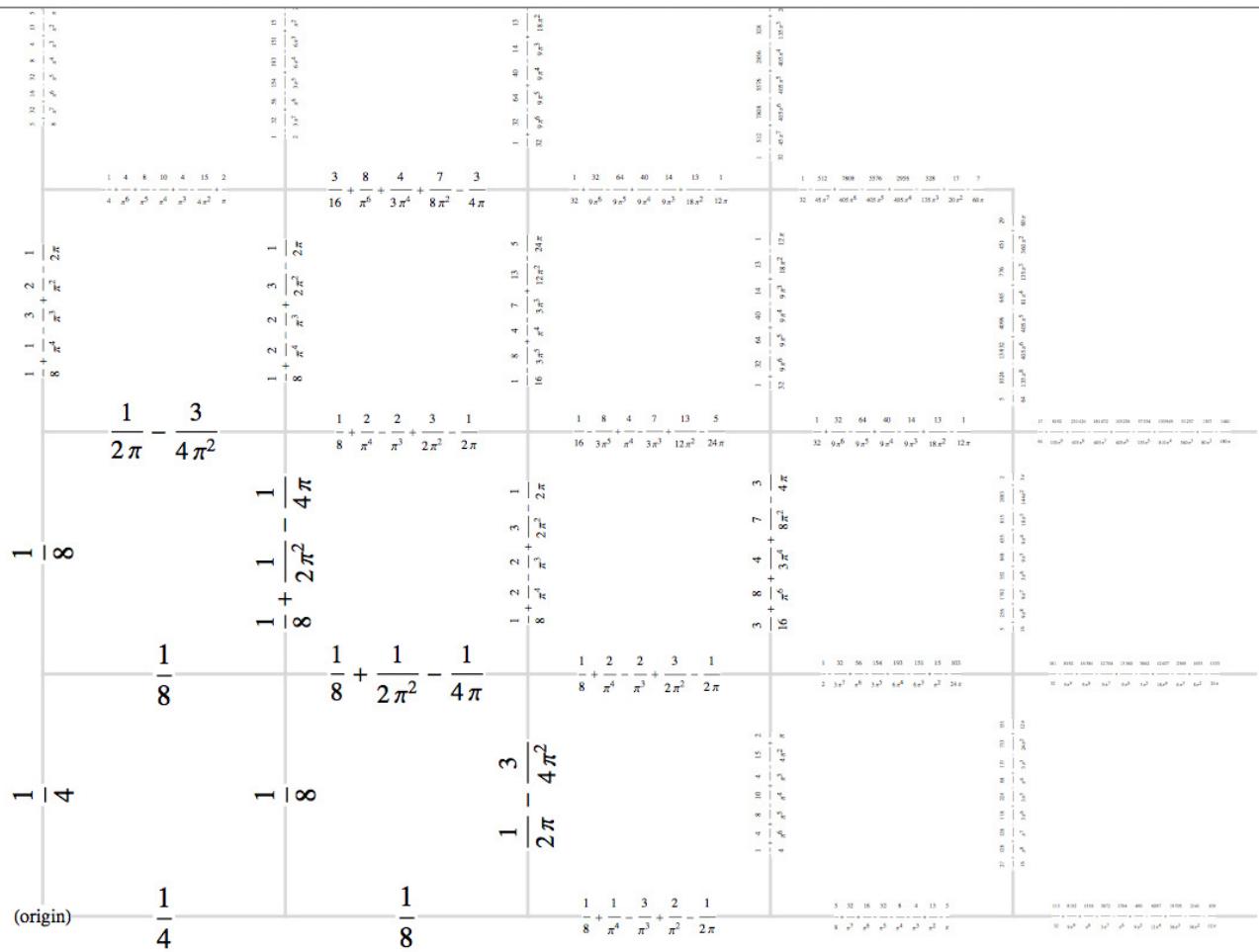
Is it $5/4$?

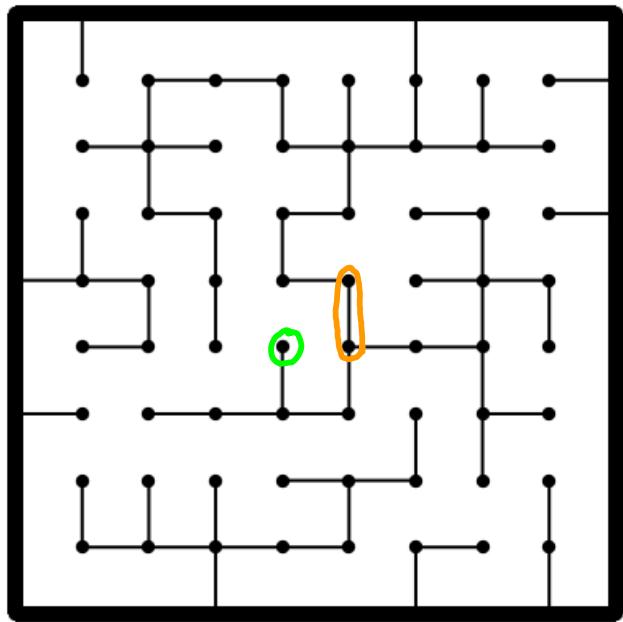
Let's discuss this tomorrow.
Thanks
Yuval and Lionel

(Also predicted by Poghosyan and Priezzhev)
(Based on previous calculations on "abelian sandpile model"
by Majumdar-Dhar, Priezzhev, Grassberger.)



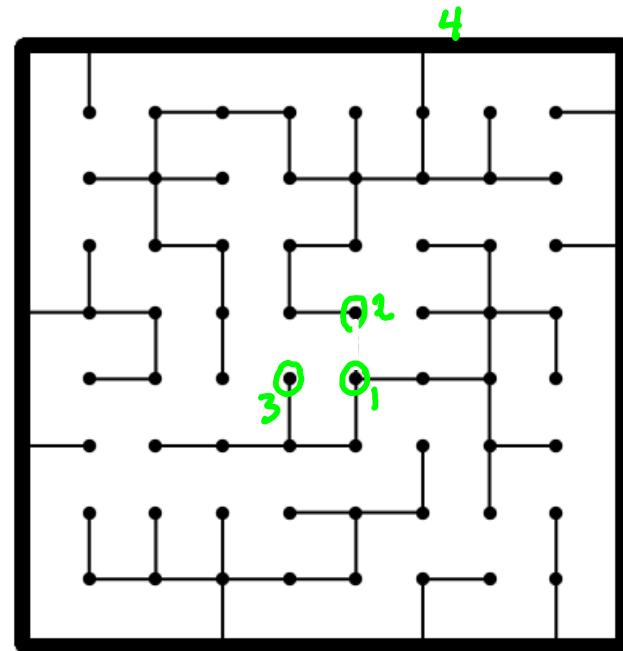
$(5/16)$ independently proved
by Poghosyan, Priezzhev, Rydele



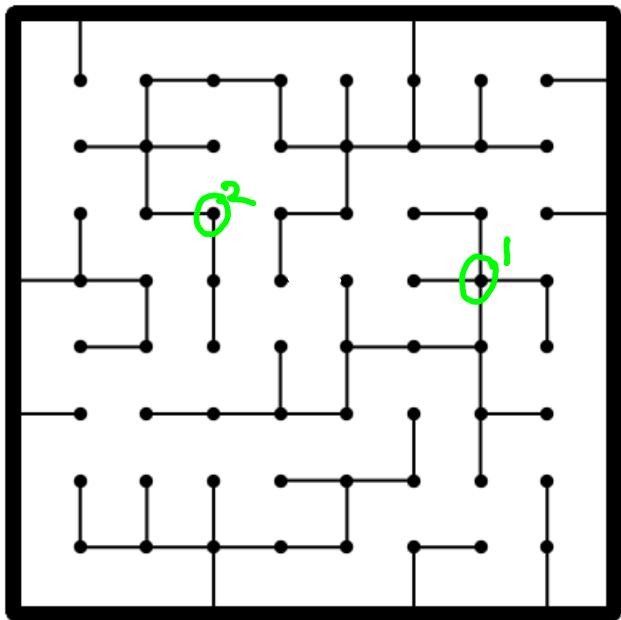


Spanning tree in which path from start to boundary uses given directed edge

$$\Pr[\text{LERW uses directed edge}] = \frac{Z(1,3|2,4)}{Z}$$

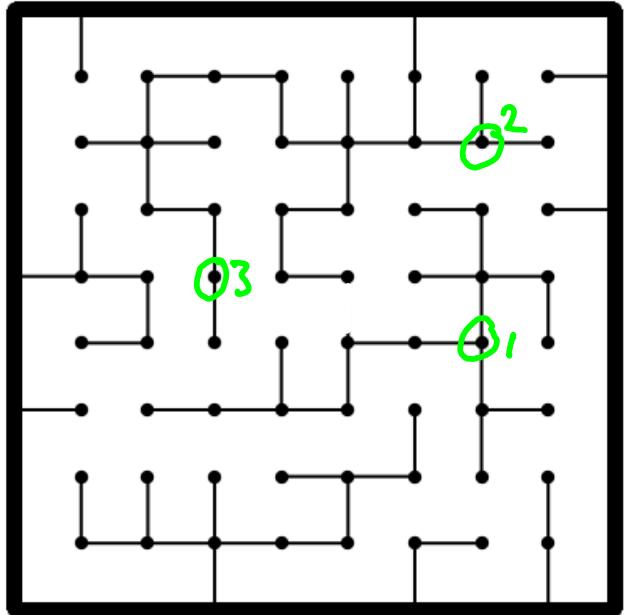


grove of type $1,3|2,4$



grove of type $1/2$

$$\text{Kirchhoff: } R_{1,2} = \frac{Z(1/2)}{Z}$$



grove of type $1|2,3$

$$\frac{Z(1|2,3)}{Z} = \frac{1}{2}R_{1,2} + \frac{1}{2}R_{1,3} - \frac{1}{2}R_{2,3}$$

$$\frac{Z(1|2|3)}{Z} = \frac{R_{1,2}R_{1,3} + R_{1,2}R_{2,3} + R_{1,3}R_{2,3}}{2} - \frac{R_{1,2}^2 + R_{1,3}^2 + R_{2,3}^2}{4}$$

4 or more
nodes

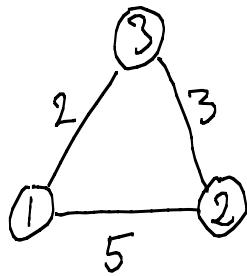
No formula of the above type
that holds for general graphs.

Pairwise resistances do not determine $\frac{Z(1,2|3,4)}{Z}$
for general graphs.

If graph is planar and all nodes on the same face,

then $\frac{Z(\sigma)}{Z}$ is a polynomial in the R_{ij} 's.
(Kw)

Matrix-Tree Theorem (Kirchhoff)



$$\Delta = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 7 & -5 & -2 \\ 3 & -5 & 8 & -3 \\ -2 & -3 & 5 \end{bmatrix}$$

Laplacian

$$\begin{array}{c}
 \swarrow 10 \\
 \diagup + 6 \\
 \searrow + \\
 = 31
 \end{array}$$

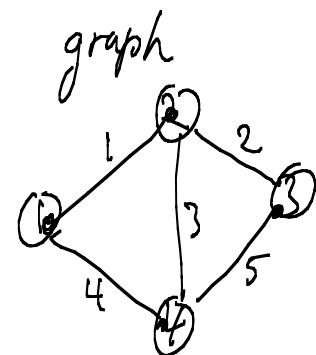
$$\det \Delta = 0$$

$$\det \Delta_{1,2}^{1,2} = 56 - 25 = 31$$

$$\det \Delta_{1,3}^{1,3} = 35 - 4 = 31$$

$$\det \Delta_{2,3}^{2,3} = 40 - 9 = 31$$

Matrix Tree Theorem



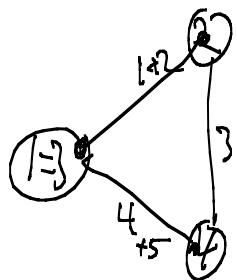
$$\Delta = \begin{bmatrix} 1 & +5 & -1 & 0 & -4 \\ 2 & -1 & +6 & -2 & -3 \\ 3 & 0 & -2 & +7 & -5 \\ 4 & -4 & -3 & -5 & +12 \end{bmatrix}$$

$$\det \Delta = 0$$

Kirchhoff: $\det \Delta_{1,2,3}^{1,2,3} = 210 - 20 - 7 = 183$

= weighted sum of spanning trees

graph with nodes 1 and 3 merged



$$\tilde{\Delta} = \begin{bmatrix} 1 & 2 & 4 \\ -3 & +6 & -3 \\ -9 & -3 & +2 \end{bmatrix}$$

$$\det \tilde{\Delta} = 0$$

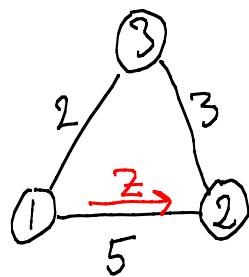
$$\text{Kirchhoff: } \det \tilde{\Delta}_{1=3,2}^{1=3,2} = 63$$

= weighted sum of spanning trees of glued graph

= groves of type 1/3 of original graph

$$R_{1,3} = 63/183 = 21/61$$

Line Bundle Laplacian



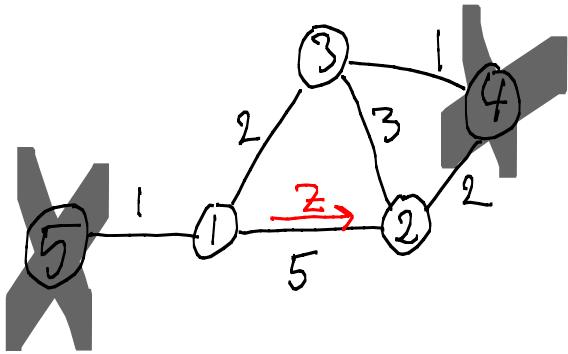
$$\Delta = \begin{bmatrix} 1 & 2 & 3 \\ 2 & -5/z & -2 \\ 3 & -2 & 5 \end{bmatrix}$$

Forman:

$$\det \Delta = 30 \left(2 - z - \frac{1}{z} \right)$$

product of
edge weights monodromy of cycle

= weighted sum of
cycle-rooted spanning forests



• $30(2 - z - \frac{1}{z})$

•

• } 124

•

• } 15

• } 8

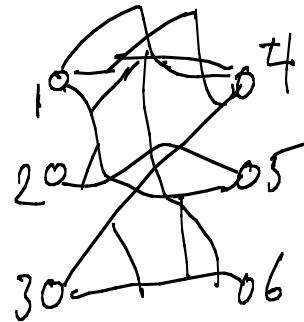
$$J = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 1 & 8 & -5/z & -2 & 0 \\ 2 & -5z & 10 & -3 & -2 \\ 3 & -2 & -3 & 6 & -1 \\ 4 & 0 & -2 & -1 & 3 \\ 5 & -1 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{aligned} \det J &= 480 - 30z - 30/z \\ &\quad - 72 - 150 - 40 \\ &= 30(2 - z - \frac{1}{z}) + 158 \end{aligned}$$

• } 9

• } 2

Cartis - Ingerman - Morrow

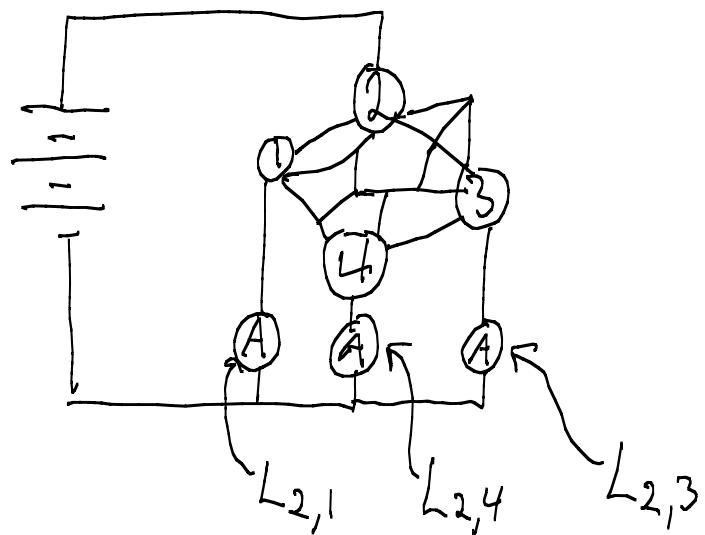


general graph with
2n vertices

$$\begin{aligned} \det L_{1,2,3}^{4,5,6} &= Z(14|25|36) - Z(14|26|35) \\ &\quad + Z(15|26|34) - Z(15|24|36) \\ &\quad + Z(16|24|35) - Z(16|25|34) \\ &\hline & Z(1|2|3|4|5|6) \end{aligned}$$

Response matrix

$L_{i,j}$: apply voltage at i ;
measure current at j .



Fact: $L_{i,j} = L_{j,i}$

$$\sum_j L_{i,j} = 0$$

$\binom{n}{2}$ $L_{i,j}$ variables

$\binom{n}{2}$ $R_{i,j}$ variables

Computing Response Matrix

$$\Delta = \begin{matrix} & \text{nodes} & \text{internal} \\ \text{internal nodes} & \begin{bmatrix} A & B \\ C & D \end{bmatrix} & \begin{bmatrix} V_E \\ V_I \end{bmatrix} \end{matrix} = \begin{bmatrix} i_E \\ 0 \end{bmatrix}$$

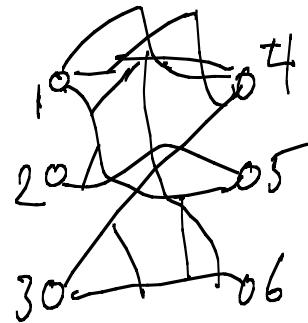
$$V_I = -D^{-1}C V_E$$

$$i_E = A V_E - B D^{-1} C V_E$$

$$L = -A$$

$$\Lambda = A - B D^{-1} C = \Lambda^*$$

L (if a function of Z)



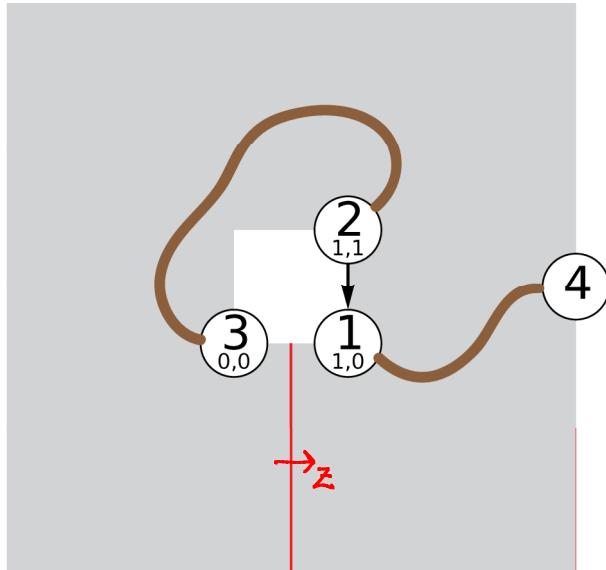
general graph with
2ⁿ vertices

$$\det \mathcal{L}_{1,2,3}^{4,5,6} = \frac{\mathcal{Z}(4|5|6) - \mathcal{Z}(4|6|5)}{\mathcal{Z}(1|2|3|4|5|6)} + \frac{\mathcal{Z}(5|6|4) - \mathcal{Z}(5|4|6)}{\mathcal{Z}(1|2|3|4|5|6)} + \frac{\mathcal{Z}(6|4|5) - \mathcal{Z}(6|5|4)}{\mathcal{Z}(1|2|3|4|5|6)}$$

includes parallel transports

cycle rooted groves

(proof similar to C-I-M proof, but starts with Forman's MTT)



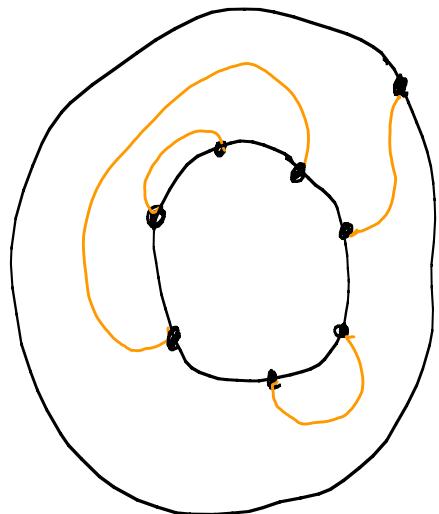
$$\det \mathcal{L}_{1,3}^{2,4} = \tilde{Z}(2|4) - \tilde{Z}(2|1)$$

$$\det \mathcal{L}_{3,2}^{1,4} = \tilde{Z}(1|4) - \tilde{Z}(1|3)$$

$$\begin{aligned}\det \mathcal{L}_{2,1}^{3,4} &= \tilde{Z}(3|4) - \underbrace{\tilde{Z}(1|2)}_{= z^2 \tilde{Z}(3|2)} \\ &= z^2 \tilde{Z}(3|2)\end{aligned}$$

$$\tilde{Z}(3|4) = \frac{z^2 \det \mathcal{L}_{1,3}^{2,4} + z^2 \det \mathcal{L}_{3,2}^{1,4} + \det \mathcal{L}_{2,1}^{3,4}}{1-z^2}$$

$$\frac{Z(2,3|1,4)}{Z(1|2|3|4)} = L_{1,4}L_{2,3} - L_{1,3}L_{2,4} - L'_{1,2}L_{3,4} - L'_{2,3}L_{1,4} - L'_{3,1}L_{2,4}$$



n nodes, $n-1$ on inner boundary

$$\begin{aligned}
 (n-1) \times C_{\frac{n}{2}-1} &= (n-1) \frac{(n-2)!}{(\frac{n}{2})! (\frac{n}{2}-1)!} \\
 &= \frac{1}{2} \frac{n}{\frac{n}{2}} (n-1) \frac{(n-2)!}{(\frac{n}{2})! (\frac{n}{2}-1)!} \\
 &= \frac{1}{2} \binom{n}{n/2}
 \end{aligned}$$

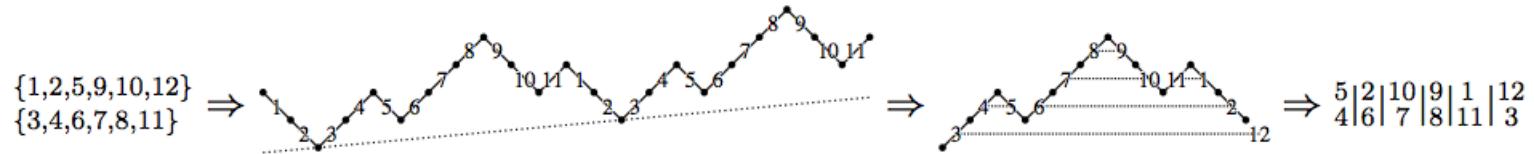
of determinants = # of annular perfect matchings

$$\begin{array}{l} \det \mathcal{L}_{1,3,5}^{2,4,6} \\ \det \mathcal{L}_{1,2,5}^{4,3,6} \\ \det \mathcal{L}_{5,2,4}^{1,3,6} \\ \det \mathcal{L}_{5,1,4}^{3,2,6} \\ \det \mathcal{L}_{4,1,3}^{5,2,6} \\ \det \mathcal{L}_{4,5,3}^{2,1,6} \\ \det \mathcal{L}_{3,5,2}^{4,1,6} \\ \det \mathcal{L}_{3,4,2}^{1,5,6} \\ \det \mathcal{L}_{2,4,1}^{3,5,6} \\ \det \mathcal{L}_{2,3,1}^{5,4,6} \end{array} \left[\begin{array}{cccccccccc} \mathcal{Z}_{[1|3|5]}^{[2|4|6]} & & & & & & & & & \\ \mathcal{Z}_{[1|2|5]}^{[4|3|6]} & & & & & & & & & \\ \mathcal{Z}_{[5|2|4]}^{[1|3|6]} & & & & & & & & & \\ \mathcal{Z}_{[5|1|3]}^{[3|2|6]} & & & & & & & & & \\ \mathcal{Z}_{[4|1|3]}^{[5|2|6]} & & & & & & & & & \\ \mathcal{Z}_{[4|1|5|3]}^{[2|1|6]} & & & & & & & & & \\ \mathcal{Z}_{[3|5|2]}^{[4|1|6]} & & & & & & & & & \\ \mathcal{Z}_{[3|4|2]}^{[1|5|6]} & & & & & & & & & \\ \mathcal{Z}_{[2|4|1]}^{[3|5|6]} & & & & & & & & & \\ \mathcal{Z}_{[2|1|3|1]}^{[5|4|6]} & & & & & & & & & \end{array} \right]$$

$$\begin{array}{l} \det \mathcal{L}_{1,3}^{2,4} \\ \det \mathcal{L}_{3,2}^{1,4} \\ \det \mathcal{L}_{2,1}^{3,4} \end{array} \left[\begin{array}{ccc} 1 & 0 & -1 \\ -1 & 1 & 0 \\ 0 & -\zeta & 1 \end{array} \right] \quad \begin{array}{c} \mathcal{Z}_{[1|3]}^{[2|4]} \\ \mathcal{Z}_{[3|2]}^{[1|4]} \\ \mathcal{Z}_{[2|1]}^{[3|4]} \end{array}$$

$$\begin{array}{l} \det \mathcal{L}_{1,3}^{2,4} \\ \det \mathcal{L}_{3,2}^{1,4} \\ \det \mathcal{L}_{2,1}^{3,4} \end{array} \left[\begin{array}{ccc} 1 & 0 & -1 \\ -1 & 1 & 0 \\ 0 & -\zeta & 1 \end{array} \right] \quad \begin{array}{c} \mathcal{Z}_{[1|3]}^{[2|4]} \\ \mathcal{Z}_{[3|2]}^{[1|4]} \\ \mathcal{Z}_{[2|1]}^{[3|4]} \end{array} \times \frac{1}{(1-\zeta)^1}$$

$$\begin{array}{l} \det \mathcal{L}_{1,3,5}^{2,4,6} \\ \det \mathcal{L}_{1,2,5}^{4,3,6} \\ \det \mathcal{L}_{5,2,4}^{1,3,6} \\ \det \mathcal{L}_{5,1,4}^{3,2,6} \\ \det \mathcal{L}_{4,1,3}^{5,2,6} \\ \det \mathcal{L}_{4,5,3}^{2,1,6} \\ \det \mathcal{L}_{3,5,2}^{4,1,6} \\ \det \mathcal{L}_{3,4,2}^{1,5,6} \\ \det \mathcal{L}_{2,4,1}^{3,5,6} \\ \det \mathcal{L}_{2,3,1}^{5,4,6} \end{array} \left[\begin{array}{cccccccccc} \mathcal{Z}_{[1|3|5]}^{[2|4|6]} & & & & & & & & & \\ \mathcal{Z}_{[1|2|5]}^{[4|3|6]} & & & & & & & & & \\ \mathcal{Z}_{[5|2|4]}^{[1|3|6]} & & & & & & & & & \\ \mathcal{Z}_{[5|1|3]}^{[3|2|6]} & & & & & & & & & \\ \mathcal{Z}_{[4|1|3]}^{[2|1|6]} & & & & & & & & & \\ \mathcal{Z}_{[4|1|5|3]}^{[5|4|6]} & & & & & & & & & \\ \mathcal{Z}_{[3|5|2]}^{[4|1|6]} & & & & & & & & & \\ \mathcal{Z}_{[3|4|2]}^{[1|5|6]} & & & & & & & & & \\ \mathcal{Z}_{[2|4|1]}^{[3|5|6]} & & & & & & & & & \\ \mathcal{Z}_{[2|1|3|1]}^{[5|4|6]} & & & & & & & & & \end{array} \right] \times \frac{1}{(1-\zeta)^2}$$



and in the reverse direction,

$$1, 11 | 2, 6 | 3, 12 | 4, 5 | 7, 10 | 8, 9 \Rightarrow \begin{matrix} 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 & 1 & 2 & 3 \end{matrix} \Rightarrow 5|2|10|9|1|12 \Rightarrow \begin{matrix} 5, 2, 10, 9, 1, 12 \\ 4, 6, 7, 8, 11, 3 \end{matrix}$$

Cycle lemma bijection of Dvoretzky and Motzkin
gives natural association of rows and columns.

Conjugate matrix by a diagonal matrix,
result has all ones on diagonal,
powers of $\{\frac{1}{n+1}\}$ in off-diagonal entries

\Rightarrow determinate at $s=0$ is 1, matrix invertible.

$$\frac{Z(2,3|1,4)}{Z} = \frac{Z(2,3|1,4)}{Z(1|2|3|4)} \times \frac{Z(1|2|3|4)}{Z}$$

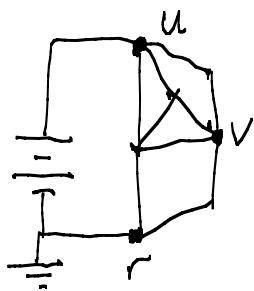
\downarrow_0 \downarrow_∞

limit as box $\rightarrow \mathbb{Z}^2$

Green's function

Δ = Laplacian with Dirichlet boundary conditions at r
(row and column r deleted)

$$G = \Delta^{-1} \quad G_{u,v} = G_{v,u}$$



$G_{u,v}$ = voltage at v when r is at 0 volts and
one unit of current is inserted at u
and extracted at r

= average time that random walk from u to r
spends at v

Green's function

Δ = line-bundle Laplacian with Dirichlet boundary conditions at n
(row and column n deleted)

$$g = \Delta^{-1} \quad g_{u,v} = g_{v,u}^*$$

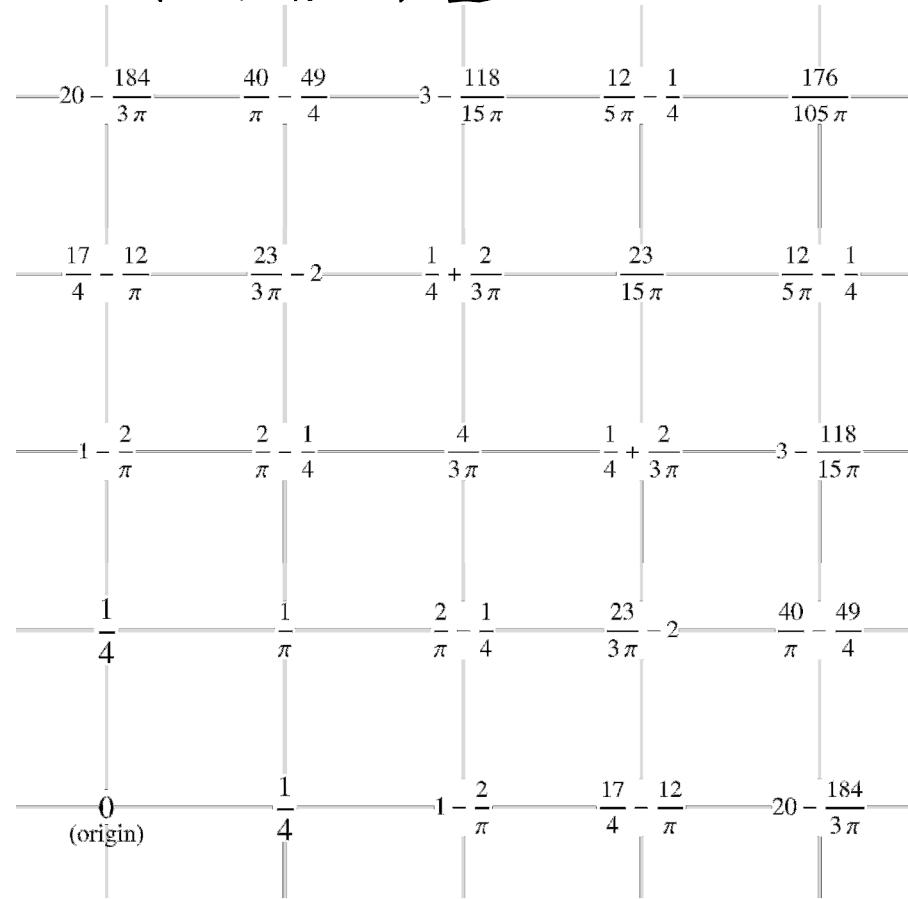
$$g_{1,2,\dots,n-1}^{1,2,\dots,n-1} = -\left(L_{1,2,\dots,n-1}^{1,2,\dots,n-1}\right)^{-1}$$

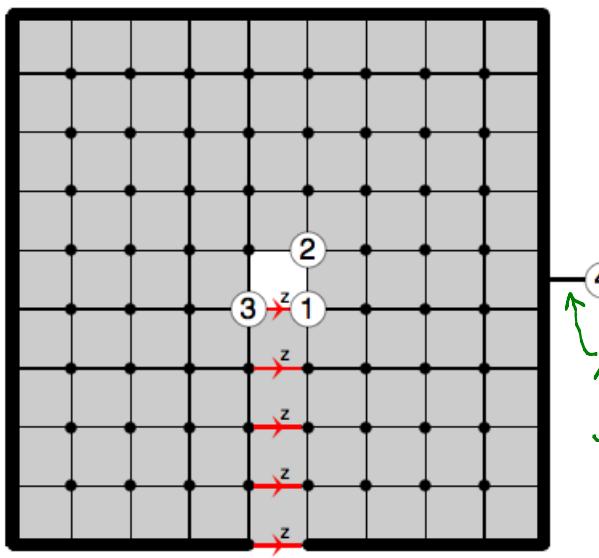
$$\frac{\det L_{R,Q}^{S,Q}}{\det L^{1,\dots,n-1}} = \det g_{R,T}^{S,T} \quad g_{i,n} = 1$$

Q, R, S, T disjoint, cover $1, 2, \dots, n$

$$\frac{Z(2,3|1,4)}{Z} = \underbrace{G_{2,3} - G_{1,3}}^{\text{converges to difference in "potential/kernel"}}, \underbrace{- G'_{1,2} - G'_{2,3} - G'_{3,1}}_{\text{converges}} \xrightarrow{\text{as } b \rightarrow \infty}$$

Potential Kernel of \mathbb{Z}^2





- | | |
|---|----------------|
| 1 | (1, 0) |
| 2 | (1, 1) |
| 3 | (0, 0) |
| 4 | "new infinity" |

*Negative conductance
so that $G_{3,4} \leq 0$ chosen*

auxillary node and edge does not change $\frac{Z(2,3|1,4)}{Z}$
Now the G's converge

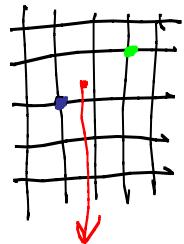
$$S_{k,\ell} = \begin{cases} 1 & \text{there is a zipper edge directed from } k \text{ to } \ell \\ 0 & \text{otherwise.} \end{cases}$$

Then $\Delta(z) = \Delta_0 + (1 - z^{-1})S + (1 - z)S^*$, so

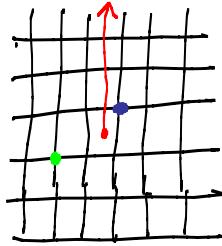
$$\begin{aligned} \Delta(z)^{-1} &= (\Delta_0(1 + (1 - z^{-1})\Delta_0^{-1}S + (1 - z)\Delta_0^{-1}S^*))^{-1} \\ &= \Delta_0^{-1} - (1 - z^{-1})\Delta_0^{-1}S\Delta_0^{-1} - (1 - z)\Delta_0^{-1}S^*\Delta_0^{-1} + O((z - 1)^2) \\ \mathcal{G}_{u,v} &= G_{u,v} - (z - 1) \sum_{\text{zipper edges } (k,\ell)} c_{k,\ell}(G_{u,k}G_{\ell,v} - G_{u,\ell}G_{k,v}) + O((z - 1)^2) \end{aligned}$$

$$G'_{u,v} = \partial_z \mathcal{G}_{u,v}|_{z=1} = - \sum_{\text{zipper edges } (k,\ell)} c_{k,\ell}(G_{u,k}G_{\ell,v} - G_{u,\ell}G_{k,v})$$

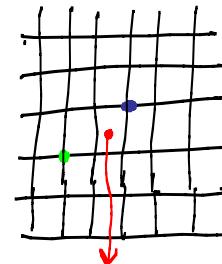
$$\bar{G}'^{\mathbb{L}}_{u,v} = - \sum_{\text{zipper edges } (k,\ell)} c_{k,\ell}(\bar{G}_{u,k}^{\mathbb{L}}\bar{G}_{\ell,v}^{\mathbb{L}} - \bar{G}_{u,\ell}^{\mathbb{L}}\bar{G}_{k,v}^{\mathbb{L}})$$



$$G'_{(0,0), (2,1)} = G'^{\text{r}}_{(1,1), (-1,0)}$$

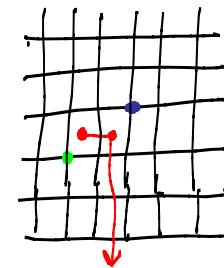


$$= G'^{\text{r}}_{(1,1), (-1,0)} + G_{(1,1), (-1,0)}$$

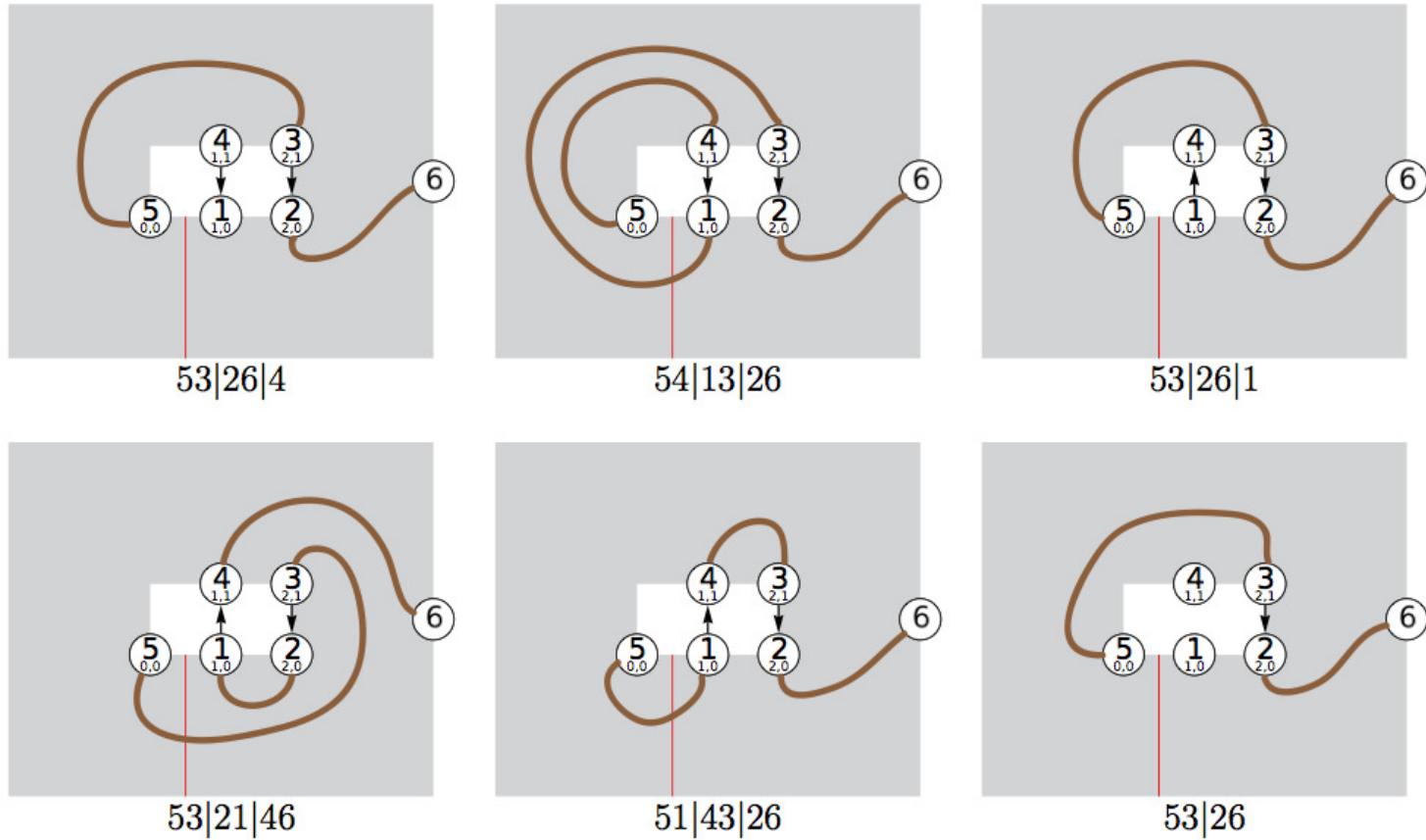


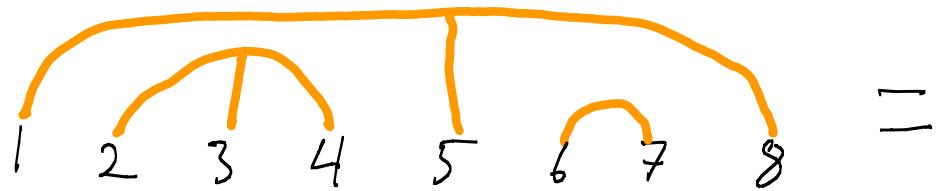
$$= \underbrace{G'^{(2,1), (0,0)}}_{\text{--} G'^{(0,0), (2,1)} //} + (G_{(1,1), (0,0)} G_{(0,1), (-1,0)} - G_{(1,1), (0,1)} G_{(0,0), (-1,0)})$$

$$G'_{(0,0), (2,1)} = -\frac{5}{32} + \frac{1}{11} + \frac{1}{2\pi^2}$$



Directed edge $(2,1) \rightarrow (2,0)$





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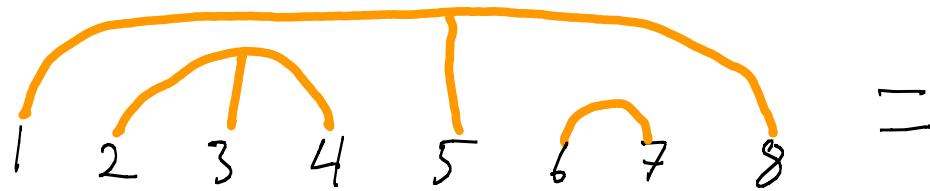
+



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$$1,7|3,5|4|2,6,8 = 1,7|3,5|4|2,8 - 1,7,6|3,5|4|2,8 - 1,7|3,5,6|4|2,8$$

$$= 1,7|3,5|4|2,8 - 1,6|3,5|4|2,8 - 1,7|3,6|4|2,8 + 1,7|3,6|4,5|2,8$$

