Spectral Embedding Bounds Random Walk Eigenvalues and Return Probabilities

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(Ng-Jordan-Weiss (2001))



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Consider first finite graphs.

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Since  $||Q|| \le 1$  (on  $\ell^2(V)$ ) and Q is symmetric, the eigenvalues of  $\mathcal{L}$  are  $0 = \lambda_1 < \lambda_2 < \cdots < \lambda_n < 2$ ,

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the spectral embeddings are

$$F: V \to \mathbb{R}^{k-1}$$
  
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Classical Examples

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# Modern Example (Revelle 2003)

On the Lamplighter group over  $\mathbb{Z}$ ,

$$p_t(x,x) \sim Ct^{1/6}e^{-C't^{1/3}}.$$

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## Theorem. (Diaconis and Saloff-Coste, 1994)

Similar bounds hold for  $p_t(o, o) - 1/n$  on finite groups of size *n*.

# Example

For finite transitive graphs with n vertices, the inequality

$$p_t(o,o)-1/n \leq C't^{-\mathsf{D}/2}$$

is equivalent to the inequality

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To see the connection and to state the corresponding inequality for infinite graphs, we use spectral measure.

First, finite graphs. For any function *f*, expand it in eigenfunctions as

$$f=\sum_{k=1}^n \langle f,g_k\rangle g_k\,.$$

Example:

$$\mathbf{1}_{x}=\sum_{k=1}^{n}g_{k}(x)g_{k}.$$

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Thus,

$$P^{t}\mathbf{1}_{x} = (I - \mathcal{L}/2)^{t}\mathbf{1}_{x} = \sum_{k=1}^{n} (1 - \lambda_{k}/2)^{t} g_{k}(x) g_{k}$$

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$$p_t(o,o) = \frac{1}{n} \sum_{k=1}^n (1-\lambda_k/2)^t = \frac{1}{n} + \int_0^2 (1-\lambda/2)^t \, d\mu^*(\lambda) \, ,$$

where the  $\frac{\text{measure}}{\text{c.d.f.}}$ 

$$\mu^*(\lambda) := |\{k ; 0 < \lambda_k \le \lambda\}|/n$$

puts mass 1/n at each  $\lambda_k$  for  $k \ge 2$  (with multiplicity).

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lower bound on  $\lambda_k \Longleftrightarrow$  upper bound on  $\mu^* \Longleftrightarrow$  upper bound on  $p_t(o,o)$  .

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For infinite  $G(n = \infty)$ , we have the same , but where the measure/c.d.f.

$$\mu^*(\lambda) := \langle I^*_{\mathcal{L}}(\lambda) \mathbf{1}_o, \mathbf{1}_o 
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is defined from  $I_{\mathcal{L}}^*$ , the resolution of the identity for  $\mathcal{L}$ :

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For finite G, if we diagonalize  $\mathcal{L} = \sum \lambda P_{\lambda}$ , then  $I_{\mathcal{L}}^*(\delta) = \sum_{0 < \lambda \leq \delta} P_{\lambda}$ .

Recall  $\operatorname{vol}(r) := |B(o, r)|$ .

Theorem. (L.-Oveis Gharan, 2012)

If G is transitive of degree d, then for all  $\delta \in (0,2)$ ,

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## Sample Corollary.

If G is transitive with  $vol(r) \ge Cr^{D}$   $(0 \le r \le \text{diam } G \le \infty)$ , then for all  $\delta \in (0, 2)$ ,

 $\mu^*(\delta) \leq C' \delta^{\mathsf{D}/2}$ 

and lazy simple random walk satisfies, for every  $t \ge 1$ ,

$$p_t(o,o)-\frac{1}{n}\leq C''t^{-D/2}$$

 $(n \leq \infty).$ 

# To show the corollary:

.

$$\mu^*(\delta) \leq \frac{4}{\operatorname{vol}\left(\frac{1}{\sqrt{2d\delta}}\right)} \text{ and } \operatorname{vol}(r) = \Omega(r^D) \text{ implies } \mu^*(\delta) = O(\delta^{D/2})$$
  
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$$p_t(o, o) - \frac{1}{n} = O\left(\int_0^2 (1 - \lambda/2)^t d(\lambda^{D/2})\right)$$
  
=  $O\left(\int_0^2 e^{-\lambda t/2} d(\lambda^{D/2})\right)$   
=  $O\left(t^{-D/2} \int_0^\infty e^{-s/2} d(s^{D/2})\right)$   
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Notice  $F(x) \in \operatorname{img} I^*(\delta)$ .



spectral embedding  $F((0,0)) \in \ell^2(\mathbb{Z}^2)$  of  $\mathbb{Z}^2$  for  $\delta = 0.1$ F((j,k)) is the same but shifted to (j,k)

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 for all  $\delta \in (0,2)$ .



spectral embedding F((0,0)) of  $\mathbb{Z}^2$  for  $\delta=0.1$ 

#### Proof.

- $||F(o)||^2 = F(o)(o) = \mu^*(\delta).$
- The change of F(o) across an edge is at most √2dδ · μ\*(δ).

So F(o) stays large in a ball around o of radius  $r := 1/\sqrt{8d\delta}$ . Each point in that ball contributes at least  $\mu^*(\delta)^2/4$  to  $\|F(o)\|^2$ , so the number of such points is  $\leq 4/\mu^*(\delta)$ , and is also  $\geq \operatorname{vol}(r)$ . First item:

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## Second item:

#### Lemma

For all x, we have ||F(o)|| = ||F(x)|| and for every automorphism  $\phi$ ,

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Write g := F(o). Note that

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Choose an automorphism  $\phi$  such that  $\phi \mathbf{1}_x = \mathbf{1}_o$ . Since  $\mathcal{L}$  and  $\phi$  commute as operators on  $\ell^2(V)$ , we have  $\phi I^*(\delta) = I^*(\delta)\phi$ .

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$$\left\|F(\phi(o)) - F(\phi(x))\right\| = \left\|\phi(F(o) - F(x))\right\| = \left\|F(o) - F(x)\right\| . \quad \Box$$