THE DIRICHLET PROBLEM AT INFINITY FOR RANDOM WALKS ON GRAPHS WITH A STRONG ISOPERIMETRIC INEQUALITY

BY
VADIM A. KAIMANOVICH
AND WOLFGANG WOESS

With an extension to Riemannian manifolds

BY
VADIM A. KAIMANOVICH

ABSTRACT. We study the spatial behaviour of random walks on infinite graphs which are not necessarily invariant under some transitive group action and whose transition probabilities may have infinite range. We assume that the underlying graph G satisfies a strong isoperimetric inequality and that the transition operator P is strongly reversible, uniformly irreducible and satisfies a uniform first moment condition. We prove that under these hypotheses the random walk converges almost surely to a random end of G and that the Dirichlet problem for P-harmonic functions is solvable with respect to the end compactification. If in addition the graph as a metric space is hyperbolic in the sense of Gromov, then the same conclusions also hold for the hyperbolic compactification in the place of the end compactification. The main tool is the exponential decay of the transition probabilities implied by the strong isoperimetric inequality. In an Appendix, it is shown how the same technique can be applied to Brownian motion to obtain analogous results for Riemannian manifolds satisfying Cheeger's isoperimetric inequality. In particular, in this general context new (and simpler) proofs of well known results on the Dirichlet problem for negatively curved manifolds are obtained.

1. INTRODUCTION

Let G be an infinite, connected, locally finite graph. Consider a random walk (time-homogeneous Markov chain) X_n, $n = 0, 1, 2, \ldots$, with state space G such that the one-step transition operator P is in some way adapted to the underlying

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During the Conference 69 scientific communications from different branches of potential theory were presented the majority of them are in cluded in the present volume Papers based on survey lectures delivered at the Conference its program as well as a collection of problems from potential theory will appear in a special volume of the Lecture Notes Series published by Springer Verlag Topics of these communications truly reflect the vast scope of contemporary potential theory Some contributions deal with applications in physics and engineering other concern potential theoretic aspects of function theory and complex analysis Numerous papers are devoted to the theory of partial differential equations Included are also many articles on axiomatic and abstract potential theory with its relations to probability theory The present volume may thus be of intrest to mathematicians speciali zing in the above mentioned fields and also to everybody interested in the present state of potential theory as a whole **Stochastic Processes and their Applications** Sergio Albeverio,Philip Blanchard,L. Streit,2012-12-06 Et moi si j avait su comment en revenIT One service mathematics has rendered the je n y serais point allt human race It has put common sense back where it belongs on the topmost shelf next Jules Verne to the dusty canister labelled discarded non The series is divergent therefore we may be sense able to do something with it Eric T Bell O Heaviside Mathematics is a tool for thought A highly necessary tool in a world where both feedback and non linearities abound Similarly all kinds of parts of mathematics serve as tools for other parts and for other sciences Applying a simple rewriting rule to the quote on the right above one finds such statements as One service topology has rendered mathematical physics One service logic has rendered com puter science One service category theory has rendered mathematics All arguably true And all statements obtainable this way form part of the raison d etre of this series Markov Processes and Related Fields ,1997 **Notices of the American Mathematical Society** American Mathematical Society,1993 **Stochastic Differential Systems** N. Christopeit,Kurt Helmes,Michael Kohlmann,1986 Catalogue, Books and Journals in Advanced Mathematics American Mathematical Society,1985 *Mathematical Reviews* ,1997 **Guide to Reprints** ,2009 The Cumulative Book Index ,1986 A world list of books in the English language *Books in Series, 1876-1949* R.R. Bowker Company,1982 Subject Guide to Books in Print ,1993 Paperbound Books in Print 1995 Reed Reference Publishing,R5ference Reed,1995-12 **Paperbound Books in Print** ,1992

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Table of Contents Dirichlet Problem For Distributions And Specifications For Random Fields

1. Understanding the eBook Dirichlet Problem For Distributions And Specifications For Random Fields
    - The Rise of Digital Reading Dirichlet Problem For Distributions And Specifications For Random Fields
    - Advantages of eBooks Over Traditional Books
2. Identifying Dirichlet Problem For Distributions And Specifications For Random Fields
    - Exploring Different Genres
    - Considering Fiction vs. Non-Fiction
    - Determining Your Reading Goals
3. Choosing the Right eBook Platform
    - Popular eBook Platforms
    - Features to Look for in an Dirichlet Problem For Distributions And Specifications For Random Fields
    - User-Friendly Interface
4. Exploring eBook Recommendations from Dirichlet Problem For Distributions And Specifications For Random Fields
    - Personalized Recommendations

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