

- 1) Lemma 6.5 [MR] & electrical nets
 2) approximating permanent overview

L 6.5 [MR] (134) Let G be a ^{undirected} graph, $\forall (u,v) \in E(G)$
 (u,v) is an edge & G is not bipartite & G is connected

$$h_{uv} + h_{vu} \leq 2m$$



the random walk is a MC.

another M.C. states are oriented edges

states in the new MC = $2m = 2 \cdot |E(G)|$

the transition matrix is doubly stochastic

$$P_{x \downarrow} = x_{\downarrow+1}$$

all columns & all rows sum to 1

a distribution... $\Sigma = 1$

$$P \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

3rd column of P



state is (u,v) transition to (v,w) for $w \in \Gamma(v)$ neighbors of v with uniform prob.

$$P_{\pi}[(u,v) \rightarrow (v,w)] = \frac{1}{\deg(v)}$$

where $(v,w) \in E(G)$

$$P_{(u,v)}(v,w) = P_{\pi}[(u,v) \rightarrow (v,w)]$$

$\pi_{(u,v)}$
 (u,v) is a state
 $\Leftrightarrow (u,v) \in E(G)$

$$P \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \Bigg\} 2m$$

$$\sum_{u \in \Gamma(v)} P_{(u,v)}(v,w) = \sum_{u \in \Gamma(v)} \frac{1}{\deg v} = 1$$

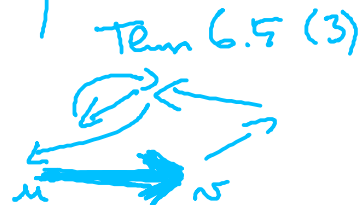
the doubly stochastic \Rightarrow uniform distribution is stationary

$$P\pi = \pi \quad \pi = \begin{pmatrix} 1/2m \\ 1/2m \\ \vdots \end{pmatrix}$$

$$E[\text{returning to } (u,v)] = \frac{1}{\pi_{(u,v)}} = 2m$$



$$h_{uv} + h_{vu} \leq 2m$$

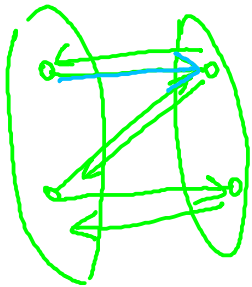


Thm 6.2 (Fundamental Thm of M.C.)

Any irreducible, finite, aperiodic M.C. has the following properties:

- 1) all states are ergodic
- 2) $\exists!$ stationary distribution with $\pi_i > 0$
- 3) $\sum_j P_{ij} = 1 = P_i[\text{that when starting in } i \text{ we return}]$
 $\Leftrightarrow \sum_j Q_{ij} = \frac{1}{\pi_i}$
- 4) $N(i, t) = \# \text{ of visits to } i \text{ in } t \text{ steps}$
 $\forall i: \lim_{t \rightarrow \infty} \frac{N(i, t)}{t} = \pi_i$

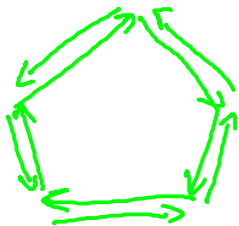
irreducible if the original undirected graph G is connected



the directed M.C. is aperiodic?



period 2
when G is bipartite



odd cycle in our orig. graph
 $(G \text{ is not bipartite})$
 \Rightarrow aperiodic

Electrical networks & random walks

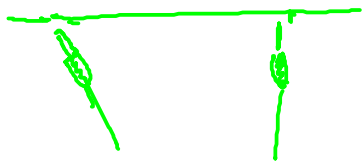
can be stated without
but it is very nice

current I [Amp]

"how many electrons are moving across an intersection of a wire"

voltage V [Volt]

... energy to move a particle, electron from one place to another



$V =$ difference of potentials
we measure difference of potentials

resistance R [Ω]

"how hard it is to move for an electron"

Ohm law

$$I = \frac{V}{R}$$

$$R = I \cdot V$$

Kirchhoff law

what goes in goes out

1)



$$V_{dc} = 0 \text{ (ideal wire)}$$

I always mess the sign, hopefully consistently

$$V_{ac} = \Phi_a - \Phi_c = \Phi_a - \Phi_b - \Phi_c + \Phi_b = V_{ab} + V_{bc}$$

$$V_{ab} = 1 \cdot 1 = 1 \text{ Volt}$$

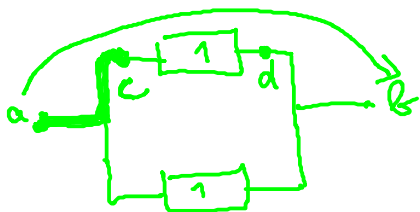
$$V_{bc} = 1 \text{ Volt}$$

$$V_{ac} = 2 \text{ Volts}$$

$$R = 1 \cdot 2 = 2 \Omega$$

"in series $R = R_1 + R_2$ "

2)



$$1 \text{ Amp} = I_1 + I_2 = I$$

$$\frac{V}{R} = \frac{V}{R_1} + \frac{V}{R_2} \quad /: V \quad V \neq 0 \quad I = \frac{V}{R}$$

$$\boxed{\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2}}$$

"in parallel"

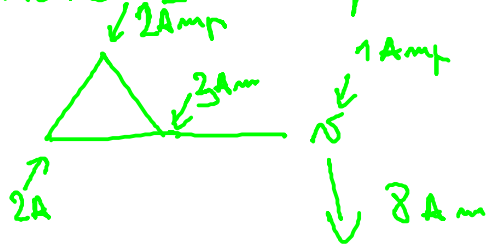
3) $R = ?$

$$\frac{1}{R} = \frac{1}{1+1} + \frac{1}{2} = 1 \Omega$$

Let G not bipartite & connected $\forall u, v \in V(G)$

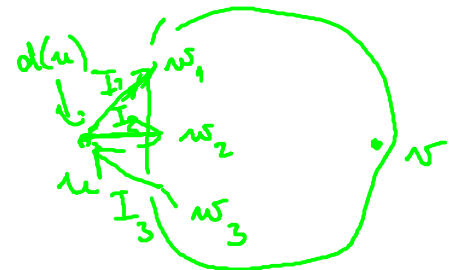
$$C_{u,v} = h_{uv} + h_{vu} = 2m R_{uv}$$

$\forall w \in V$ inject $d(w)$ Amp from v remove $2m$ Amps



want $h_{uv} = V_{uv}$

$$d(u) = \sum_{w \in \Gamma(u)} (V_{uw} - V_{vw})$$



all edges $R_e = 1$

$$d(u) = I_{uv} = \sum_{w \in \Gamma(u)} I_{uw} = (*)$$

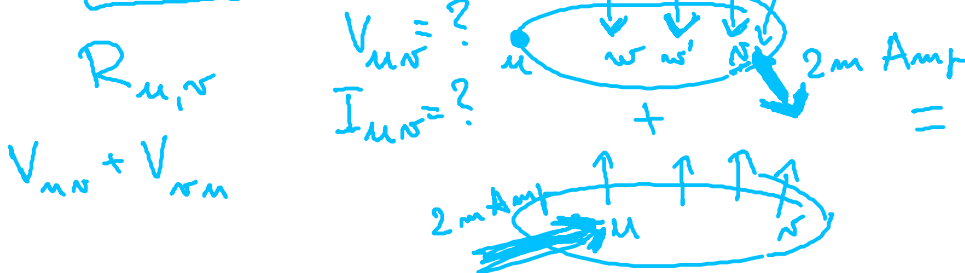
we are pushing $d(u)$ A

$$(*) = \sum_{w \in \Gamma(u)} V_{uw} = \sum_{w \in \Gamma(u)} (V_{uw} - V_{vw})$$



$$h_{uv} = V_{uv}$$

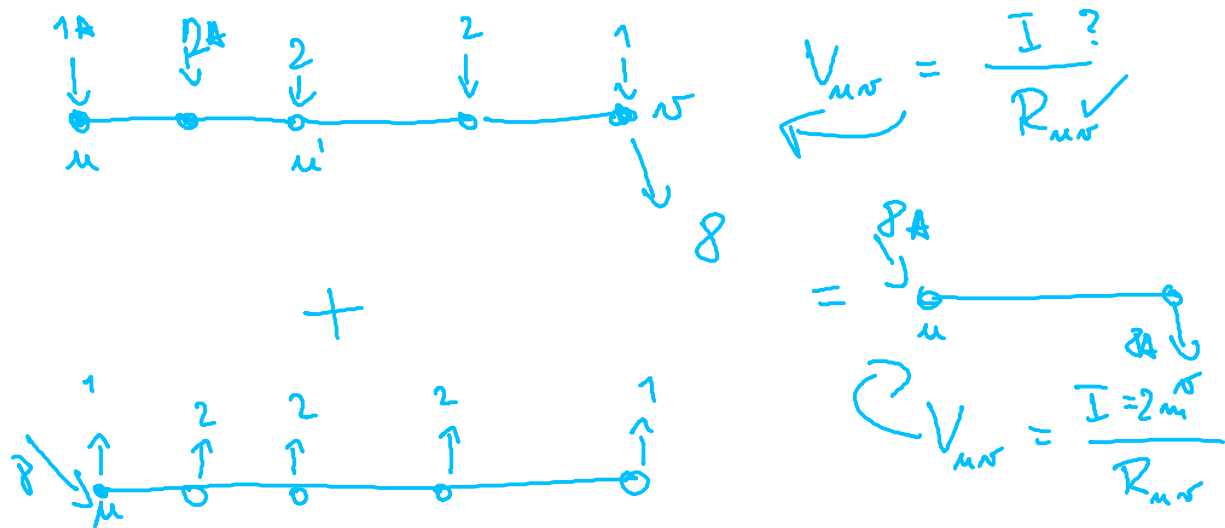
$$h_{uv} = \sum_{w \in \Gamma(u)} \frac{1}{d(u)} (1 + h_{vw})$$



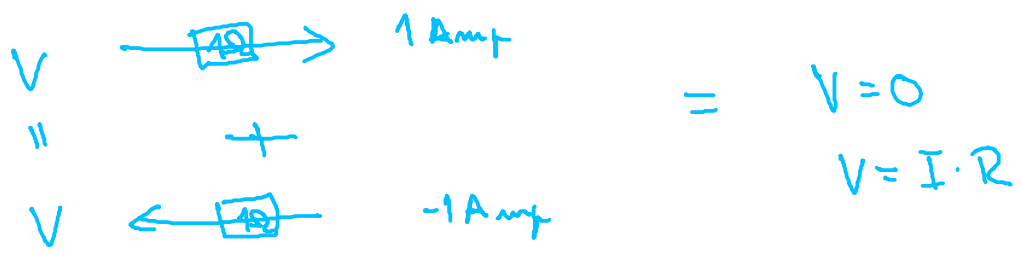
current we push to u & pull from v no other vertices receive anything

$$V_{uv} + V_{vu} = 2m \cdot R_{uv}$$

$$\begin{matrix} Ax = \vec{0} \\ Ay = \vec{0} \end{matrix} \quad A(x+y) = \vec{0}$$



? what happens with voltages when we sum two networks?



the tricky part is to realize V_{uv} and V_{vu} are the same (up to signs)