The power of \mathscr{R} -trivial monoids

Anne Schilling

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based on

- Arvind Ayyer, Steve Klee, Anne Schilling, arXiv:1205.7074
- Arvind Ayyer, Anne Schilling, Ben Steinberg, Nicolas M. Thiéry, arXiv.1305.1697
- Arvind Ayyer, Anne Schilling, Ben Steinberg, Nicolas M. Thiéry, in preparation

Bar Ilan University, Israel, June 13, 2013

Outline

• Directed Nonabelian Sandpile Models: Grain toppling on arborescences:

- Nice stationary distributions and wreath product interpretation.
- Integer eigenvalues and nice multiplicities!

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Further examples with nice eigenvalues and multiplicities:

- Promotion Markov chain (generalization of Tsetlin library)
- Walk on reduced words of longest element of Coxeter group
- Toom models

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Further examples with nice eigenvalues and multiplicities:

- Promotion Markov chain (generalization of Tsetlin library)
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- Toom models

• Representation Theory of Monoids:

- Use the representation theory of *R*-trivial monoids.
- Half-regular bands





















Abelian Sandpile Model

• Prototypical model for the phenomenon of self-organized criticality, like a heap of sand.

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- Move: Pick a random ν, and add one grain to it. If
 φ(ν) + 1 ≥ deg(ν), topple, giving one grain each to its
 neighbors, and continue. A grain given to a sink is considered
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Also known as the Chip-firing game.

Future Work

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Arborescences or upward rooted trees

• Arborescence $\mathcal{T} \colon$ exactly one directed path from any vertex to the root r

Arborescences or upward rooted trees

- Arborescence \mathcal{T} : exactly one directed path from any vertex to the root r
- Set of leaves *L*: vertices with in-degree zero.



Figure: An arborescence with leaves at a, g, h, j, k.

Nonabelian sandpile model
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Future Work

Configurations

• Threshold T_v : maximal number of grains at vertex $v \in V$.



Nonabelian sandpile model	Representation theory of monoids	Future Work
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monoids

• Variable t_v : the number of grains of sand at $v \in V$.



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- We define two stochastic processes on these arborescences.
- In both, sand grains enter at the leaves, ...
- ..., topple along the vertices, ...
- ..., and exit at the root.
- Unlike in the abelian sandpile model, sand grains only enter at leaves.
- The operators defining the entrance of sand grains are the same in both models.

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Source Operator

Path to root: vertex $v \in V$

$$v^{\downarrow} = (v = v_0 \rightarrow v_1 \rightarrow \cdots \rightarrow v_a = r).$$

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Follow the path ℓ^{\downarrow} from ℓ to the root r

- Add a grain to the first vertex along the way that has not yet reached its threshold, if such a vertex exists.
- If no such vertex exists, then the grain is interpreted to have left the tree at the root and $\sigma_{\ell}(t) = t$.





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Topple operators

Definition (Trickle-down sandpile model)

 $\theta_{v}: \Omega(\mathcal{T}) \rightarrow \Omega(\mathcal{T})$

 θ_v moves one grain from $v \in V$ to the first available site along v^{\downarrow} . If no such site exists, the grain exits the system.

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Definition (Landslide sandpile model)

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 τ_v moves all grains from $v \in V$ to the first available sites along v^{\downarrow} . Grains remaining after the root exit the system.

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Remark

If
$$t_v = 0$$
 (no grain at site v), then $\theta_v(t) = \tau_v(t) = t$.

Representation theory of monoids

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Toppling in the Trickle-down sandpile model





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Toppling in the Landslide sandpile model



Representation theory of monoids

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Toppling in the Landslide sandpile model





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Markov Chains

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- Probability distribution: {x_v, y_ℓ | v ∈ V, ℓ ∈ L}
 x_v: probability of choosing the topple operator θ_v (resp. τ_v)
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- Probability distribution: {x_ν, y_ℓ | v ∈ V, ℓ ∈ L}
 x_ν: probability of choosing the topple operator θ_ν (resp. τ_ν)
 y_ℓ: probability of choosing the source operator σ_ℓ
 We assume that
 - $0 < x_v, y_\ell \leq 1$

$$\sum_{v \in V} x_v + \sum_{\ell \in L} y_\ell = 1$$
Remarks

 Threshold T_v = 1: If T_v = 1 for all v ∈ V, then the Trickle-down and Landslide sandpile models are equivalent.

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- Threshold T_v = 1: If T_v = 1 for all v ∈ V, then the Trickle-down and Landslide sandpile models are equivalent.
- Recursive definition: Both models can be defined recursively by successively removing leaves.
- Sources on all vertices: Allow source operators at all vertices, not just leaves!

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Ergodicity

Proposition (ASST 2013)

 G_{θ} : directed graph with

- vertex set $\Omega(\mathcal{T})$
- edges given by σ_{ℓ} for $\ell \in L$ and θ_{ν} for $\nu \in V$.

Then G_{θ} is strongly connected and hence the Trickle-down sandpile model is ergodic.

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Proposition (ASST 2013)

 G_{τ} : directed graph with

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Then G_{τ} is strongly connected and hence the Landslide sandpile model is ergodic.

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Future Work

Markov chains on a line with thresholds 1



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Trickle-down sandpile model: Stationary distribution

- $L_v := \{\ell \in L \mid v \text{ is a vertex of } \ell^{\downarrow}\}$
- $Y_v := \sum_{\ell \in L_v} y_\ell$
- For $0 \le h \le T_v$

$$\rho_{\mathbf{v}}(h) := \frac{Y_{\mathbf{v}}^{h} \mathbf{x}_{\mathbf{v}}^{T_{\mathbf{v}}-h}}{\sum_{i=0}^{T_{\mathbf{v}}} Y_{\mathbf{v}}^{i} \mathbf{x}_{\mathbf{v}}^{T_{\mathbf{v}}-i}}$$

Future Work

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Theorem (ASST 2013)

The stationary distribution of the Trickle-down sandpile Markov chain defined on G_{θ} is given by the product measure

$$\mathbb{P}(t) = \prod_{v \in V} \rho_v(t_v).$$

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Landslide sandpile model: Stationary distribution

$$\mu_{v}(h) := \begin{cases} \frac{Y_{v}^{h} x_{v}}{(Y_{v} + x_{v})^{h+1}} & \text{if } h < T_{v} \\ \\ \frac{Y_{v}^{T_{v}}}{(Y_{v} + x_{v})^{T_{v}}} & \text{if } h = T_{v} \end{cases}$$

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Theorem (AST 2013)

Let $T_v = 1$ for all $v \in V$, $v \neq r$ and $T_r = m$ for some positive integer m. Then the stationary distribution of the Landslide sandpile model defined on G_{τ} is given by the product measure

$$\mathbb{P}(t) = \prod_{v \in V} \mu_v(t_v).$$

Landslide sandpile model: Spectrum

For subsets $S \subseteq V$ and ℓ^{\downarrow} the set of vertices on path from ℓ to r:

$$y_S = \sum_{\ell \in L, \ell^{\downarrow} \subseteq S} y_\ell$$
 and $x_S = \sum_{\nu \in S} x_{\nu}.$

Transition matrix for Landslide sandpile model $M_{ au}$

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Landslide sandpile model: Spectrum

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Theorem (ASST 2013)

The characteristic polynomial of M_{τ} is given by

$$\det(M_{\tau} - \lambda \mathbb{1}) = \prod_{S \subseteq V} (\lambda - (y_S + x_S))^{T_{S^c}},$$

where $S^c = V \setminus S$ and $T_S = \prod_{v \in S} T_v$.

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Eigenvalues: $y_S + x_S$ Multiplicities: T_{S^c}

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Future Work

Landslide sandpile model: Mixing time

Rate of convergence: Total variation distance from stationarity after k steps $||P^k - \pi||$.



Future Work

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Landslide sandpile model: Mixing time

Rate of convergence: Total variation distance from stationarity after k steps $||P^k - \pi||$. Define $p := \min\{x_v \mid v \in V\}$ and n := |V|.

Future Work

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Theorem (ASST 2013)

The rate of convergence is bounded by

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as long as $k \ge (n-1)/p$.

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Markov chain on reduced words

 $W = \langle s_i \mid i \in I \rangle$ finite Coxeter group



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Example

 $w = 231231 \in \Re$ for S_4 . Then $\partial_1(w) = 123121$ since 123123 = 121323 = 212323 is not reduced!

Future Work 00

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Methods from the representation theory of monoids

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Future Work 00

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Approach: monoids and representation theory

A monoid ${\mathcal M}$ is a set with an associative product and an identity.

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Definition (Transition monoid of a Markov chain / automaton) m_i transition operators of the Markov chain E.g.: • σ_ℓ and τ_v for the Landslide sandpile model Monoid: $(\mathcal{M}, \circ) = \langle m_i \rangle$

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Alternatively from transition matrix \overline{M} of Markov chain:

$$m_i = \overline{M}_{x_i=1;x_1=\cdots=x_{i-1}=x_{i+1}=\cdots=x_n=0}.$$

Nonabelian sandpile model

Representation theory of monoids

Future Work

The left Cayley graph for the 1D sandpile model





Nonabelian	sandpile	model
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Future Work

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The right Cayley graph for the 1D sandpile model



• This graph is acyclic: *R*-triviality

Nonabelian	sandpile	model
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Future Work

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Future Work 00

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Definitions: Green relations

• Left and right preorders on \mathcal{M} :

$$\begin{array}{ll} x \leq_{\mathscr{R}} y & \text{if} \quad y \in x\mathcal{M} \\ x \leq_{\mathscr{L}} y & \text{if} \quad y \in \mathcal{M} x \end{array}$$
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Future Work 00

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Future Work 00

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Definition

 $\mathcal{M} \text{ is } \mathscr{R}\text{-trivial} (\mathscr{L}\text{-trivial}) \text{ if all } \mathscr{R}\text{-classes} (\mathscr{L}\text{-classes}) \text{ are singletons. Equivalently, if the preorders are partial orders.}$

Nonabelian sandpile model

Representation theory of monoids ${\scriptstyle 0000000000000}$

Future Work 00

\mathscr{R} -trivial monoid for promotion example



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Strategy

Method

- Show that \mathcal{M} is \mathscr{R} -trivial
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- Compute the character of a transformation module (counting fixed points)
- Recover the composition factors using the character table

Markov chains and Representation Theory

The idea of decomposing the configuration space is not new!

Using representation theory of groups

- Diaconis et al.
- Nice combinatorics (symmetric functions, ...)

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Future Work

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Wreath product formulation of sandpile models

Choose a leaf ℓ , and decompose the state space:

$$\Omega(\mathcal{T}) = \{0, \ldots, T_\ell\} \times \Omega(\nabla_\ell(\mathcal{T})),$$

where $\nabla_{\ell} \mathcal{T}$ is \mathcal{T} without the leaf ℓ .

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Recursive definition (for Landslide sandpile model):

$$\sigma_\ell(t_\ell, t) = egin{cases} (t_\ell+1, t) & ext{if } t_\ell < T_\ell \ (T_\ell, \sigma_{\mathbf{s}(\ell)} t) & ext{if } t_\ell = T_\ell \ \sigma_{\mathbf{v}}(t_\ell, t) = (t_\ell, \sigma_{\mathbf{v}} t) & (\mathbf{v}
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Wreath product formulation of sandpile models (cont.)

Wreath product

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where

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 \Rightarrow useful for proof of $\mathscr{R}\text{-triviality}$

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Half-regular band

 \mathcal{M} semigroup, X set of idempotent generators



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Definition

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Alternative description:

X is a set of generators such that for each generator x, $x^{k+1} = x^k$ for some k

Require that there exists a total order $<_X$ on X such that

- x and y commute or
- x is idempotent and xyx = xy

whenever $x <_X y$.

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R-trivial machinery:

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Mixing time for linear extensions:

- Recall that the uniform promotion graph led to the uniform distribution on linear extensions
- Counting linear extensions is an important problem in practice.
- Can we get better bounds on cover times? Or mixing times? (since Markov chains are irreversible)
- Explicit conjecture for second largest eigenvalue for random-to-random shuffling on posets

Happy birthday Stuart !