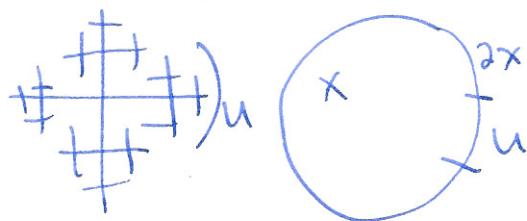


intuition: consider n, p_n, q_n to be reasonably large, and consider the next 100 choices, don't change ratio $\frac{p_n}{q_n}$ very much, so expect ratio of black to white in the next 100 to be close to $\frac{p_n}{q_n}$.

Example simple r.w. on F_2 / any random walk w/convergence to $2X$.



define $X_n = \mathbb{P}(\text{r.w. starts at } u \text{ converges into } U \text{ after } n \text{ steps})$.
sequence of r.v.s.

$$X_n = v_{w_n}(u) = \nu(v(w_n(u))) = w_n v(u).$$

claim $(X_n)_{n \in \mathbb{N}}$ is a martingale.

proof $\mathbb{E}(X_{n+1} | X_n)$

$F_2: v_{w_{n+1}}(u) \frac{1}{4} + v_{w_{n+1}}(u) \frac{1}{4} + \dots + v_{w_{n+1}}(u) \frac{1}{4}$

$= v(a^l w_n^{-1} u) \frac{1}{4} + \dots$

$= a v_{w_n}(a^l u) \frac{1}{4} + a^{-1} v_{w_n}(a^l u) + \dots = v_{w_n}(a^l u)$

$= v_{w_n}(u) \text{ as required. by } \nu \text{ } \mu\text{-harmonic}$

in general: $\mathbb{E}(X_{n+1} | X_n) = \sum_{s_{n+1} \in E} v_{ws_{n+1}}(u) \mu(s_{n+1}).$

$$\begin{aligned} &= \sum v(s_{n+1}^{-1} w_n^{-1} u) \mu(s_{n+1}) \\ &= \sum s_{n+1} v(w_n^{-1} u) \mu(s_{n+1}) \\ &= \cancel{\#} v(w_n^{-1} u) \text{ by } \nu \text{ } \mu\text{-stationary} \\ &= \cancel{\#} v_{w_n}(u) = X_n. \square. \end{aligned}$$

Theorem Convergence to boundary ∂X compact.

Let μ be a non-elementary prob. dist on G Convex hump, wth $\langle \text{supp}(\mu) \rangle_+ = G$. Then almost every sample path $(w_n)_{n \in \mathbb{N}}$ converges to a point $\gamma((w_n))_{n \in \mathbb{N}} \in \partial X$.

Proof (sketch) $\bar{X} \cup \partial X$ compact $\Rightarrow P(\bar{X} \cup \partial X) \Rightarrow \exists \text{ } \mu\text{-stationary measure } \nu \text{ on } \bar{X}$.

Consider sequence of measures $w_n \nu$ on \bar{X} . pick $f \in C_c(\bar{X})$, then

$\frac{1}{n} \int_X f(x) d(w_n \nu)(x)$ is a martingale, and converges for a.e. $\omega \in \Omega$.

$P(\bar{X})$ separable $\Rightarrow P(\bar{X})$ separable, i.e. has countable dense set $\{f_i\}_{i \in \mathbb{N}}$.

so for a full measure set of Ω $\forall f_i \in \{f_i\}_{i \in \mathbb{N}}$ $x_{f_i, n}$ converges for all $f_i \Rightarrow$

$w_n \nu$ converges to a measure $\nu(\omega) \in P(\bar{X})$. [Kreisz-rep thm].

(positive linear functionals on $C(\bar{X}) \hookrightarrow$ Borel measures on \bar{X} .)

\bar{X} compact \Rightarrow every $(w_n)_{n \in \mathbb{N}}$ has a convergent subsequence, r.w. transient \Rightarrow must converge to $\gamma \in \partial X$. Claim: if $w_n \rightarrow \gamma \in \partial X$ then $w_n \nu \rightarrow \delta_\gamma$ iff δ_γ .

Proof: $w_n \rightarrow \gamma$ has subsequence s.t. $w_n y_j \rightarrow \gamma$ for all but one point $y_j \in \partial X$.

spose two points $y, y' \neq z$, then avoid open set $U \ni z$.
 $\Rightarrow w_n \notin U$ for all $n \neq$. so for all $z \in V \neq y$ $w_n(v) = v(w_n^{-1}V)$ converges to $v(2X \setminus y) = 1 \Rightarrow w_n \nu = \delta_z$. \square .

get convergence of sequence from convergent subsequence.
claim if $w_n \nu \rightarrow \delta_\gamma$ then $w_n \rightarrow \gamma$.

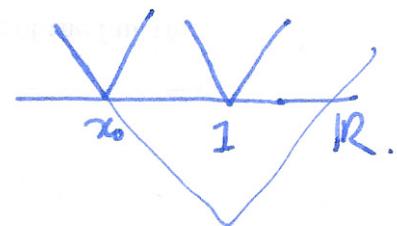
spose not, two convergent subsequences $w_n, w_{n_k} \rightarrow \gamma_1, \gamma_2 \Rightarrow w_n \nu \rightarrow \delta_{\gamma_1}, \delta_{\gamma_2}$
 $\#$. \square .

Aim fix this to work for $G \cap X$ hump, not locally compact.

Step 1 $X \cup \partial X$ compact $\Rightarrow P(X \cup \partial X)$ compact $\Rightarrow \exists \nu$ -stationary measure.

problem $X \cup \partial X$ not compact.

solution: use harfunction bounds \bar{X} always compact!



Defn: harfunction at $x \in X$ is $p_x(\cdot) = d_X(\cdot, x) - d_X(x, x)$

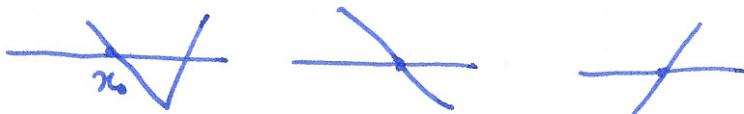
$p: X \rightarrow C(X) \leftarrow 1\text{-Lipschitz functions w/ } p(x) = 0$.

Defn horofunction compactification $\bar{X}^h = \overline{\rho(x)}$ in $C(X)$

Observation $G \curvearrowright \bar{X}^h$ by homeo.

topology of uniform convergence on compact sets
(same as pointwise convergence)

Example $\mathbb{R}^h = \mathbb{R} \cup \{\pm\infty\}$



Example $X = \text{countable wedge of rays}$



Count $\partial X = \mathbb{N}$

$$\bar{X}^h \setminus X = \mathbb{N}!$$

note $x_m \rightarrow p_\infty$ if x_m leaves every finite set of rays.

p_0

p_∞

Prop^n X Gromov hsys, γ geodesic, $\rho|_\gamma$ = horofunction on \mathbb{R} , up to bounded error and vertical translation.

Thm If countable $\curvearrowright X$ hyperbolic, $\langle \text{supp}(\mu) \rangle_F$ non-elementary, then $(w_n x)$ converges to a point in ∂X a.s.

Proof \bar{X}^h compact! so $\exists \mu$ -stationary measure v on \bar{X}^h ... \square

warning: • sample paths do not converge in \bar{X}^h
• \bar{X}^h not CEI-invariant

Example $\mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}$... $\begin{array}{c} \overset{ab}{\parallel} \overset{b}{\parallel} \overset{ab}{\parallel} \\ \overset{a}{\parallel} \overset{b}{\parallel} \end{array} \dots$

$$P^{ab}(b) = d(a^{\frac{n+1}{2}}, b) - d(a^{\frac{n}{2}}, b) = -1$$

$$P^{a^{\frac{n}{2}}}(b) = \frac{d(a^{\frac{n}{2}}, b)}{n+1} - \frac{d(a^{\frac{n}{2}}, 1)}{n+1} = +1$$

$F_2 \oplus \mathbb{Z}/2\mathbb{Z} \leftarrow \bar{X}^h = \text{two copies of } \partial F_2$.

Proof (continued). want $\bar{X}^h \rightarrow X \cup \partial X$.

do probability \uparrow do geometry

can decompose $\bar{X}^h = \bar{X}_F^h \sqcup \bar{X}_\infty^h$
 \uparrow \uparrow
 $\inf(\rho) > -\infty$ $\inf(\rho) = -\infty$

useful fact Prop^n ① $v(\bar{X}_F^h) = 0$

② $\exists \phi: \bar{X}_\infty^h \rightarrow \partial X$.
 $v \mapsto \phi_* v$.

Proof ① Prop^n: Let $\text{Unif}(G, \mu) \curvearrowright (\bar{X}, v)$ v - μ -stationary, and let $\gamma \leq \bar{X}$ st.

for any translate $g\gamma$, there is an element $h(g, \gamma) \in G$ s.t. $h\gamma \cap g\gamma = \emptyset$ unless $g \in \gamma$