

## 4 Fourth exercise set

**E 4.1.** Let  $A \subseteq \mathbb{Z}$  be a subset which has a density, that is, the limit

$$d(A) = \lim_{n \rightarrow \infty} \frac{|A \cap [-n, n]|}{|[-n, n]|}$$

exists. Show that for any  $k \in \mathbb{Z}$  the  $k$ -translate of  $A$  has the same density as  $A$ , that is,  $d(A + k) = d(A)$ .

**E 4.2.** Show that  $\mathbb{Z}$  admits a normalized invariant finitely additive measure (on the whole of  $2^{\mathbb{Z}}$ ).

**E 4.3.** Show that one-ended (locally finite) trees are recurrent.

**E 4.4.** Show that the trajectory of the simple random walk on the  $d$ -regular tree  $T_d$  ( $d \geq 3$ ) converges to a point on the boundary  $\partial T$  with probability 1.

**E 4.5.** Show that an infinite index nontrivial normal subgroup of the free group has infinite rank.

**E 4.6.** Let  $G$  be a (locally finite, connected) graph, and  $h : V(G) \rightarrow [0, 1]$  a harmonic function with respect to the simple random walk. Let  $X_n$  denote the position of the walker after  $n$  steps. Show that  $\lim_{n \rightarrow \infty} h(X_n)$  exists with probability 1.

## Definitions

**Definition 4.7** (Invariant finitely additive measure). Given a group  $\Gamma$ , a *normalized (left) invariant finitely additive measure* on the group is a set function  $m : 2^{\Gamma} \rightarrow [0, 1]$  that is additive,  $m(\Gamma) = 1$  and  $m(gA) = m(A)$  for all  $A \subseteq \Gamma$  and  $g \in \Gamma$ .