

Tension tensors of harmonic nets

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We consider an infinite graph $X = (V, E)$ periodically embedded in \mathbb{R}^N .

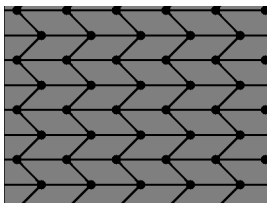


Figure: Yabane pattern

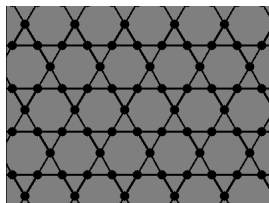


Figure: Kagome pattern

Let $L \subset \mathbb{R}^N$ be a period of the embedded graph X .

L is called a period lattice for X .

We assume that the quotient graph $X/L = (V/L, E/L)$ is finite.

Then X is called a net.

Harmonic net

The net \mathbf{X} is called harmonic iff for any $\mathbf{v} \in \mathbf{V}$,

$$\sum_{(v,w) \in E} (\mathbf{w} - \mathbf{v}) = \mathbf{0}.$$

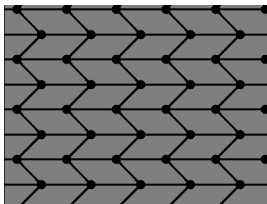


Figure: Yabane is not harmonic

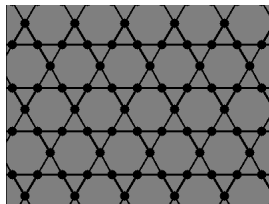


Figure: Kagome is harmonic

In other words, suppose that

(*) Every edge is an identical spring with original length zero and the same spring constant.

Then the net \mathbf{X} is harmonic iff the sum of the spring's forces is balanced at any vertex.

Background – TPE (thermoplastic elastomer)

We are working on a project to research on TPE, which is polymeric material with the rubber elasticity.

We model the structure of TPE by an embedded graph.

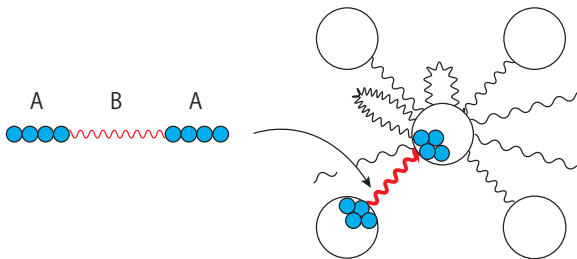


Figure: Structure of TPE (Figure by Ken'ichi Yoshida)

Tension Tensor (TT for short)

For a net $\mathbf{X} = (\mathbf{V}, \mathbf{E})$ with a period \mathbf{L} , we define the tension tensor (per period) $\mathcal{T}(\mathbf{X})$ by

$$\mathcal{T}(\mathbf{X}) := \sum_{\mathbf{e} \in \mathbf{E}/\mathbf{L}} \mathbf{e} \otimes \mathbf{e},$$

where

$$\begin{pmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_N \end{pmatrix} \otimes \begin{pmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_N \end{pmatrix} = \begin{pmatrix} \mathbf{x}_1 \\ \vdots \\ \mathbf{x}_N \end{pmatrix} (\mathbf{x}_1, \dots, \mathbf{x}_N) = \begin{pmatrix} \mathbf{x}_1^2 & \cdots & \mathbf{x}_1 \mathbf{x}_N \\ \vdots & \ddots & \vdots \\ \mathbf{x}_N \mathbf{x}_1 & \cdots & \mathbf{x}_N^2 \end{pmatrix}.$$

Remark that the trace of the tension tensor

$$\mathcal{E}(\mathbf{X}) = \text{tr} \mathcal{T}(\mathbf{X}) = \sum_{\mathbf{e} \in \mathbf{E}/\mathbf{L}} \|\mathbf{e}\|^2$$

has been known as the energy of the net.

Remind that tension tensor per period

$$\mathcal{T}(\mathbf{X}) := \sum_{\mathbf{e} \in \mathbf{E}/L} \mathbf{e} \otimes \mathbf{e}$$

depends on the choice of L .

To avoid such an ambiguity, we also use tension tensor per edge

$$\mathcal{T}_E(\mathbf{X}) := \frac{\mathcal{T}(\mathbf{X})}{\#(\mathbf{E}/L)}$$

or tension tensor per volume

$$\mathcal{T}_V(\mathbf{X}) := \frac{\mathcal{T}(\mathbf{X})}{\text{vol}(\mathbb{R}^N/L)}.$$

TT for standard net

A volume preserving linear transformation $\mathbf{A} \in \text{SL}(N, \mathbb{R})$ deforms a harmonic net \mathbf{X} into $\mathbf{A}(\mathbf{X})$. Remark that $\mathbf{A}(\mathbf{X})$ is also a harmonic net. However the energy $\mathcal{E}(\mathbf{A}(\mathbf{X}))$ may differ from $\mathcal{E}(\mathbf{X})$.

A harmonic net \mathbf{X} is said to be a standard net if $\mathcal{E}(\mathbf{X})$ is the minimum among $\{\mathcal{E}(\mathbf{A}(\mathbf{X})) \mid \mathbf{A} \in \text{SL}(N, \mathbb{R})\}$.

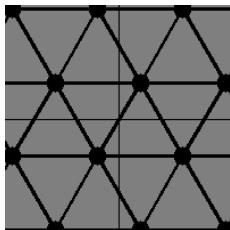


Figure: standard net

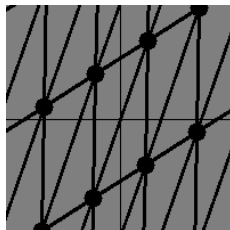


Figure: not standard net

Th. A harmonic net \mathbf{X} is standard iff the tension tensor $\mathcal{T}(\mathbf{X})$ is a constant multiple of the identity matrix.

Visualisation of TT

To visualize the tension tensor, we define an ellipsoid by

$$\mathbf{Ell}(\mathbf{X}) = \{\mathbf{x} \in \mathbb{R}^N \mid \mathbf{x}^T \mathcal{T}_E(\mathbf{X})^{-1} \mathbf{x} = 1\}.$$

It is easy to check that $\mathbf{A}(\mathbf{Ell}(\mathbf{X})) = \mathbf{Ell}(\mathbf{A}(\mathbf{X}))$.

A harmonic net \mathbf{X} is standard iff $\mathbf{Ell}(\mathbf{X})$ is a true sphere.

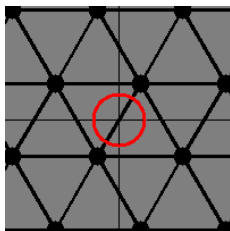


Figure: standard net

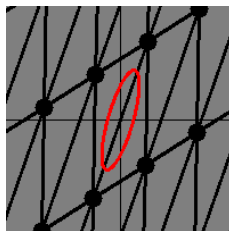


Figure: not standard net

Th. [K.-Yoshida]

We assume the condition

(*) Every edge is an identical spring with original length zero and the same spring constant.

Then the Cauchy stress tensor Σ of the whole structure is

$$\Sigma = 2\mathcal{T}_V(\mathbf{X}).$$

Characterization of TT by a random walk (1/4)

Suppose \mathbf{X} is a harmonic net in \mathbb{R}^N and the origin of \mathbb{R}^N is a vertex of \mathbf{X} . Consider the random walk on the net \mathbf{X} starting from the origin. Here, the random walk indicates that the random walker at a vertex $\mathbf{v} \in \mathbf{V}$ chooses an edge \mathbf{e} originating from \mathbf{v} with probability $1/\deg(\mathbf{v})$.

We denote by $(\xi_k^1, \dots, \xi_k^N) \in \mathbb{R}^N$ the coordinates of the random walk after k steps. Note that for any k and i , the expected value $\mathbf{E}[\xi_k^i]$ is equal to zero since \mathbf{X} is harmonic.

Let Σ_k denote the k -th variance–covariance matrix of the random walk. In other words, the (i, j) -entry of Σ_k is $\mathbf{E}[\xi_k^i \xi_k^j]$.

Prop. It holds that

$$\lim_{k \rightarrow \infty} \frac{1}{k} \Sigma_k = \mathcal{T}_E(X).$$

Proof. We use the well-known lemma for Cesàro means:
if $\lim_{k \rightarrow \infty} \mathbf{a}_k = \mathbf{a}$, then we have $\lim_{k \rightarrow \infty} (\mathbf{a}_1 + \cdots + \mathbf{a}_k)/k = \mathbf{a}$.

Let $V_l^i = \xi_l^i - \xi_{l-1}^i$ for $l = 1, \dots, k$. Then $\xi_k^i = V_1^i + \cdots + V_k^i$.
Set $\Delta_k = \Sigma_k - \Sigma_{k-1}$ for $k \geq 1$.

Thanks to Cesàro means' lemma, it is sufficient to show that

$$\lim_{k \rightarrow \infty} \Delta_k = \mathcal{T}_E(X).$$

Characterization of TT by a random walk (3/4)

Proof. (Cont.) The (i, j) -entry of Δ_k is equal to

$$\begin{aligned} E[\xi_k^i \xi_k^j] - E[\xi_{k-1}^i \xi_{k-1}^j] &= E[(V_k^i + \xi_{k-1}^i)(V_k^j + \xi_{k-1}^j)] - E[\xi_{k-1}^i \xi_{k-1}^j] \\ &= E[V_k^i V_k^j] + E[V_k^i \xi_{k-1}^j] + E[\xi_{k-1}^i V_k^j] \\ &= E[V_k^i V_k^j]. \end{aligned}$$

Here, $E[V_k^i \xi_{k-1}^j] = E[\xi_{k-1}^i V_k^j] = \mathbf{0}$ since \mathbf{X} is harmonic.

For each edge $\hat{\mathbf{e}} \in E/L$, the probability that $\hat{\mathbf{e}}$ is chosen as the k -th step converges to $1/\#(E/L)$ as $k \rightarrow \infty$. Therefore,

$$\lim_{k \rightarrow \infty} E[V_k^i V_k^j] = \frac{\sum_{\mathbf{e} \in E/L} \mathbf{e}^i \mathbf{e}^j}{\#(E/L)},$$

where \mathbf{e}^i and \mathbf{e}^j are the i -th and j -th coordinates of \mathbf{e} , respectively. This limit coincides with the (i, j) -entry of $\mathcal{T}_E(\mathbf{X})$. □

Prop. (Restatement)

$$\lim_{k \rightarrow \infty} \frac{1}{k} \Sigma_k = \mathcal{T}_E(\mathbf{X}).$$

Cor. The $1/\sqrt{k}$ -rescaled random walk on \mathbf{X} converges (in distribution) to the multivariate normal distribution with the variance–covariance matrix $\mathcal{T}_E(\mathbf{X})$.

proof. In the case of a standard net, the central limit theorem by Kotani and Sunada implies convergence to the spherical normal distribution. For a general harmonic case, a linear transformation induces a multivariate normal distribution.

The variance–covariance matrix is given by the **Prop.** □