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Subordinate Average Structures on Random Walks

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Abstract. In a random walk $\{N, p(x, y)\}$ where N is an infinite graph and $\{p(x, y)\}$ is a set of transition probabilities, if $\{p'(x, y)\}$ is another set subordinate to the set $\{p(x, y)\}$ such that $p'(x, y) \leq p(x, y)$ for all pairs (x, y) and p'(x, y) < p(x, y) for atleast one pair (x, y), then $\{N, p'(x, y)\}$ can be identified as a Schrödinger network. In general, we consider the random walk $\{N, P'\}$ which is subordinate to $\{N, P\}$ and discuss the relation between the classes of superaverage functions defined by the transition probabilities sets $\{p(x, y)\}$ and $\{p'(x, y)\}$. Moreover, we define $\{N, P'\}$ as parahyperbolic if 0 is the only bounded P'-average function on N and study various potential-theoretic properties of parahyperbolic networks. We also give equivalent conditions for a random walk to be parahyperbolic. Finally, we discuss the relation between bounded P' and P-average functions.

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Key Words and Phrases: Superaverage functions, subordinate structure, parahyperbolic, P'-Green's potential, bounded P and P' functions

1. Introduction

In the state space $N = \{0, 1, 2, ...\}$ with the set $P = \{p(x, y)\}$ of transition probabilities given by $p(n, n + 1) = \alpha_n$, $p(n, n - 1) = \beta_n$, for $n \ge 1$, $\alpha_n, \beta_n > 0$, $\alpha_n + \beta_n \le 1$ and $0 \le p(0, 1) \le 1$, the transience, the recurrence, the hitting time etc. of the random walk $\{N, P\}$ depend on P. For example if $p(n, n+1) = p(n, n-1) = \frac{1}{2}$ for $n \ge 1$ and p(0, 1) = 1 then $\{N, P\}$ is recurrent and any function u(x) on N such that $u(n) = \frac{1}{2}u(n+1) + \frac{1}{2}u(n-1)$ for $n \ge 1$ and u(0) = u(1) is constant. This example is the motivation for the consideration of the following problem: Let $\{N, P\}$ be a random walk ([2] and [12]) where N is an infinite graph which is connected and $P = \{p(x, y)\}$ is a set of transition probabilities, p(x, y) > 0 if and only if x and y are neighbours; p(x, y) and p(y, x) may have different values. Suppose $P' = \{p'(x, y)\}$ is another set of transition probabilities on N such that $p'(x, y) \le p(x, y)$ for every pair x, y. The problem is to study how the properties of transition walk $\{N, P'\}$. We refer to P' as a transition probability structure on N subordinate to P.

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There is an analogy in the context of general infinite networks ([1] and [10]) $\{X, t(x, y)\}$. Here potential-theoretic properties of functions on X are studied using the Laplace operator $\Delta u(x) = \sum t(x, y)[u(y) - u(x)]$. If $q \ge 0$ is a function on X, there is another interesting Schrödinger operator ([4] and [7]) $\Delta_q u(x) = \Delta u(x) - q(x)u(x)$. If we write $t'(x, y) = \frac{t(x, y)}{q(x) + \sum t(x, y)}$ than $\{X, t'(x, y)\}$ is another network where $t'(x, y) \le t(x, y)$ which provides a convenient base for the study of Schrödinger potentials with a comparable study of Laplace potentials.

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In this article, we discuss the potential-theoretic aspects of functions on N determined by the original structure P and another structure P' that is subordinate to P. For related results, we have referred [6] and [11]. The classification of connected and locally finite infinite network into parabolic and hyperbolic of order p is investigated in [13], where as the same is done for non-locally finite networks in [3]. The concept of recurrent random walks on countable infinite state spaces is explored by V. R. Manivannan and M. Venkataraman [5]. In [8] M. Surya priya and N. Nathiya establishes the existence of Green's function on non-reversible random walks through the application of potential theoretic techniques. With reference to the aforementioned, we have looked into the concepts of P'-Green's function as well as parahyperbolic and bounded hyperbolic subordinate structures.

S. Sivan and M. Venkataraman [9], says that an infinite network is parahyperbolic if and only if constant 1 is a potential. They have given neccessary and sufficient condition for a network to be parahyperbolic. V. Anandam [1] has studied the Schrödinger operators and subordinate structures on infinite networks. Where as in the present article, we delve into the potential theory associated to a structure subordinate to a non-locally finite random walk. We define parahyperbolic random walk and its subordinate structure. Finally a section is devoted to investigate the relation between bounded P-average functions and bounded P'-average functions.

2. Preliminaries

Definition 1. Random walk: Let $\{N, P\}$ be a random walk with a countable infinite number of states N and $P = \{p(x, y)\}$ is the probability transition matrix, where p(x, y) denotes the transition probability from state x to state y. We assume $\{N, P\}$ is connected (i.e, for any two distinct states there exists a path connecting them) and without self loops. As usual, we shall take N as an infinite graph by defining [x, y] as an edge if and only if p(x, y) > 0. We say two states x and y are neighbours if there exists an edge between them and it is denoted by $x \sim y$ and $p(x) = \sum_{y \sim x} p(x, y) = 1$ for every $x \in N$.

Note: We do not place the condition that the number of neighbours of any state is finite. Hence we consider only those real-valued functions s on N for which $\sum_{y \sim x} p(x, y)|s(y)| < \infty$

for any
$$x \in N$$
. Write $As(x) = \sum_{y} p(x, y)s(y)$

Definition 2. Interior and Boundary of a set: We say a state x is an interior state of

a subset K if and only if x and all its neighbours are in a subset K of N. The set of all interior states of K is denoted by \mathring{K} and the boundary of K by $\partial K = K \setminus \mathring{K}$.

Definition 3. Laplacian(Δ): Let s(x) be a real valued function defined on N. For $x \in \mathring{K}$, $K \subset N$, the Laplacian (Δ) of s at x is defined as

$$\Delta s(x) = \sum_{y \sim x} p(x, y)[s(y) - s(x)] = (A - I)s(x)$$

Definition 4. A function u defined on a subset K is said to be P-superaverage (respectively, P-subaverage and P-average) on K if and only if $s(x) \ge As(x)$ (respectively $s(x) \le As(x)$ and s(x) = As(x)) for every $x \in \mathring{K}$.

Definition 5. If $p \ge 0$ is a *P*-superaverage function such that any *P*-subaverage function majorized by *p* is non-positive, then *p* is called a *P*-potential.

Definition 6. If s is a P-superaverage function on N and if K is a subset of N such that $\Delta s(x) = 0$ for each x in N\K, then K is said to be the P-average support of s in N.

If there is a perturbation on Laplace operator indicated by the operator $\Delta_q u(x) = \Delta u(x) - q(x)u(x), q \ge 0$, (the operator Δ_q is commonly referred to as a Schrödinger operator on N) we have

$$\Delta_{q}u(x) = \sum_{y} p(x, y)u(y) - [1 + q(x)]u(x)$$
$$= [1 + q(x)][A' - I]u(x)$$

where $A'u(x) = \sum p'(x, y)u(y), p'(x, y) = \frac{p(x, y)}{1 + q(x)} \le p(x, y).$

Then the potential theory associated with the Schrödinger operator Δ_q depends on A', just as the potential theory associated with the Laplace operator Δ depends on the operator A.

Since $A'\varphi(x) \leq A\varphi(x)$ for any functions $\varphi \geq 0$ on N, the relation between the Schrödinger potentials and the Laplace potentials is exhibited by the relation between $P' = \{p'(x,y)\}$ and $P = \{p(x,y)\}$. Here $p'(x,y) \leq p(x,y)$ for any pair x, y and we say that P' is subordinate to P.

In the following sections we investigate this subordinate structure in an abstract setting.

3. Subordinate structure

Definition 7. Let $\{p'(x,y)\}$ be a set of transition indices on N such that $p(x,y) \ge p'(x,y) \ge 0$ for any pair of states x and y and p'(x,y) < p(x,y) for atleast one pair of x and y. Then we say that $P' = \{p'(x,y)\}$ defines a submarkov average structure on N that is subordinate to the average structure defined by $P = \{p(x,y)\}$; or simply that P' is subordinate to P on N.

Remark 1. A Schrödinger operator Δ_q defines a subordinate structure on N, when q > 0and $p'(x,y) = \frac{p(x,y)}{1+q(x)}$. But for a subordinate structure $\{N, P'\}$ to define a Schrödinger operator on N, it is necessary that for every $x \in N$, the quantity $\frac{p(x,y)}{p'(x,y)}$ is independent of y, for any $y \sim x$.

Definition 8. A real valued function u on a subset K of N is said to be P'-superaverage (respectively P'-subaverage) on K if and only if $\Delta' u(x) \leq 0$ ($\Delta' u(x) \geq 0$ respectively) or $u(x) \geq \sum_{y} p'(x,y)u(y)$ for every x in \mathring{K} . (Here $\Delta' u(x) = [\sum_{y} p'(x,y)u(y)] - u(x) = (A' - I)u(x)$).

Definition 9. A real valued function u on a subset K of N is said to be P'-average on K if and only if $\Delta' u(x) = 0$ for every x in \mathring{K} .

Proposition 1. If P' is subordinate to P then for any $u \ge 0$ on a subset K of N, $\sum p(x,y)u(y) \ge \sum P'(x,y)u(y)$, for every $x \in \mathring{K}$. Hence

- (i) If $u \ge 0$ is P-superaverage on K then u is P'-superaverage on K.
- (ii) If $u \ge 0$ is P'-subaverage on K then u is P-subaverage on K.
- (iii) If u = 0 is P'-average on K then u is P'-superaverage on K.

Proof. For a *P*-superaverage function u on $K \subset N$, we have $\sum p(x, y)u(y) \leq u(x)$. Since P' is subordinate to P,

$$\sum p(x, y)u(y) \ge \sum p^{'}(x, y)u(y)$$
$$u(x) \ge \sum p(x, y)u(y) \ge \sum p^{'}(x, y)u(y)$$
$$u(x) \ge \sum p(x, y)^{'}u(y)$$

Thus, if u is P-superaverage on a subset K of N then u is P'-superaverage on $K \subset N$. Similarly the proof follows for (ii) and (iii).

3.1. Properties of P'-Superaverage Functions

- (i) If s_1 and s_2 are P'-superaverage on a subset K and if α_1, α_2 are two non-negative numbers, then $\alpha_1 s_1 + \alpha_2 s_2$ and $inf(s_1, s_2)$ are P'-superaverage on K.
- (ii) If $\{s_i\}$ is a lower directed family of P'-superaverage functions on K, then $s(x) = \inf_i u_i(x)$ and then s is P'-superaverage on K. (A lower directed family \mathcal{F} of functions means that if $f, g \in \mathcal{F}$ then inf(f, g) is also in \mathcal{F})
- (iii) Greatest P'-average minorant (g.P'-a.m): Suppose $u(x) \ge v(x)$ on N where u(x) is P'-superaverage and v(x) is P'-subaverage on N. Then there exists a P'-average function h(x) on N, $u(x) \ge h(x) \ge v(x)$ and if h_1 is any other P'-average function on N between u(x) and v(x), then $h(x) \ge h_1(x)$ on N (Section 3.1, [1]).

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Proof. Let $\{K_n\}$ be an exhaustion of N by finite sets; that is $K_n \subset \mathring{K}_{n+1} \subset K_{n+1}$ and $X = \bigcup K_n$. let $D_n u$ denote the P'-superaverage function on N, equal to the Dirichlet solution on K_n with boundary values u and extended by u outside K_n . Then $\{D_n u\}$ is a decreasing sequence of P'-superaverage functions, each $D_n u \ge v$ on N. Hence $D[u] = \lim_n D_n u$ is P'-superaverage function.

Now for any z in N, $z \in \mathring{K}_m$ for some m. Hence $D_n(x)$ is P'-average at x = z for all $n \ge m$. Consequently, D[u](x) is P'-average at x = z. This shows that D[u] is P'-average on N.

Thus $u \ge D[u] \ge v$. Moreover if h_1 is *P*-average, $u \ge h_1 \ge v$, then $D_n u \ge h_1$ for any *n* so that $D[u] \ge h_1$. we term D[u] as the greatest P'-average minorant of *u* on *N*.

(iv) Riesz representation theorem: Any non-negative P'-superaverage function s on a subset K can be written as the sum of a P'-potential and a non-negative P'-average function on K and this representation is unique.

Proposition 2. If s is a P-potential then it is a P'-potential.

Proof. First note that s is P'-superaverage on N. Let $u \ge 0$ be a P'-subaverage function such that $u \le s$ on N. Note that u is P-subaverage function on N and s is a P-potential, therefore u = 0. Consequently s is a P'-potential on N.

3.2. P'-Green's Potential

Though positive P'-potentials always exist on N, positive P-potentials may exist (hyperbolic random walk) or may not exist (parabolic random walk) on N. Thus on a hyperbolic random walk N, for a fixed state e, we have the P-Green's potential $G_e(x)$, $-\Delta[G_e(x)] = \delta_e(x)$ and P'-Green's potential $G'_e(x) = -\Delta'[G'_e(x)] = \delta_e(x)$. The following theorem indicates a relation between them.

Lemma 1. Let $s \ge 0$ be a P'-superaverage function and p be a P'-potential on N. If $(-\Delta')s \ge (-\Delta')p$, then $s \ge p$ on N.

Proof. By hypothesis, s = p + u where u is P'-superaverage on N. Since $s \ge 0, -u \le p$ on N. Hence $-u \le 0$ so that $s \ge p$ on N.

Theorem 1. Let (N, P) be a hyperbolic network. Let $G_e(x)$ be the P-Green's function on N with average support $\{e\}$. Then $G_e'(x) \leq G_e(x)$ for every $x \in N$.

Proof. Since any positive *P*-superaverage function on *N* is a *P*'-superaverage function on *N*, $G_e(x)$ is a *P*'-superaverage function on *N*. If $x \neq e$,

 $(-\Delta')G_e(x) \ge 0$ and $(-\Delta')G'_e(x) = 0$ when x = e,

$$(-\Delta')G_e(e) = G_e(e) - \sum_{y} p'(e,y)G_e(y)$$

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$$\geq G_e(e) - \sum_y p(e, y) G_e(y)$$
$$= (-\Delta) G_e(e)$$
$$= 1$$
$$= (-\Delta') G'_e(e)$$

Since for all $x \in N$, $(-\Delta')G_e(x) \ge (-\Delta')G'_e(x)$ By the above Lemma 1, $G'_e(x) \le G_e(x)$ for every $x \in N$.

Lemma 2. If p_n is a sequence of P'-potentials and if $p(x) = \sum_n p_n(x)$ is finite at one state, then p is a P'-potential.

Proof. The P'-superaverage function (actually a P'-potential) $s_m = \sum_{1}^{m} p_n$ introduces a sequence $\{s_m\}$ of increasing P'-superaverage functions so that $s = \lim_{m} s_m$ is a P'-superaverage function if s is finite at one state. Hence $p(x) = \sum_{n} p_n(x)$ is a P'-superaverage function. To show p(x) is a P'-potential: Let h(x) be a non-negative P'-average and $h \leq p$. Then $h - \sum_{2}^{\infty} p_n \leq p_1$. Here the left side is P'-subaverage and the right side a P'-potential, so that $h - \sum_{2}^{\infty} p_n \leq 0$. Continuing this process we find $h(x) \leq \sum_{m}^{\infty} p_n(x)$ for any m. For any z in N, since $\sum_{1}^{\infty} p_n(z)$ is convergent $h(z) \leq \sum_{m}^{\infty} p_n(z) \leq \epsilon$ for sufficiently large m. This leads to h(z) = 0, hence h = 0 and consequently $p = \sum_{1}^{\infty} p_n$ is a P'-potential on N.

Recall that for any P'-superaverage function $s \ge 0$ we write by Riesz representation, s = p + D[s], where D[s] is the greatest P'-verage minorant of s.

Theorem 2. Any P'-superaverage function $s \ge 0$ has a unique representation $s(x) = \sum_{y} [-\Delta' s(y)] G'_y(x) + D[s](x).$

 $\begin{array}{l} Proof. \mbox{ Let } K \mbox{ be a finite set and } u_k(x) = s(x) - \sum\limits_{y \in k} [-\Delta' s(y)] G'_y(x). \mbox{ Then } -\Delta' [u_k(x)] = \\ 0 \mbox{ if } x \in k \mbox{ and } -\Delta' [u_k(x)] \geq 0 \mbox{ if } x \in N \setminus K. \mbox{ Then } u_k(x) \mbox{ is a } P' \mbox{-superaverage function on } \\ N \mbox{ and } -u_k(x) \leq \sum\limits_{y \in K} [-\Delta' s(y)] G'_y(x). \mbox{ Since the left side is } P' \mbox{-subaverage and the right } \\ \mbox{side is a } P' \mbox{-potential}; \ -u_k(x) \leq 0 \mbox{ on } N. \mbox{ That is } \sum\limits_{y \in K} [-\Delta' s(y)] G'_y(x) \leq s(x). \mbox{ Allowing } K \\ \mbox{ to grow into } N, \ s(x) \geq \sum\limits_{y \in N} [-\Delta' s(y)] G'_y(x). \mbox{ Note that the right side is a } P' \mbox{-potential by } \\ \mbox{ Lemma 2. } \\ \mbox{ Write } h(x) = s(x) - \sum\limits_{y \in N} [-\Delta' s(y)] G'_y(x). \mbox{ Note } -\Delta' h = 0 \mbox{ so that } h \mbox{ is a } P' \mbox{-average function } \end{array}$

on N. By the uniqueness of Riesz representation, h(x) = D[s](x).

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In the particular case, when s = 1 is the constant function then $-\Delta' s(x) = s(x) - \sum_{y} p'(x,y)s(y) = 1 - p'(x)$ when $p'(x) = \sum_{y} p'(x,y)$. Hence obtain the following result.

Corollary 1. For any $x \in N$, $1 = \sum_{y} [1 - p'(y)]G'_{y}(x) + D[1](x)$.

4. Parahyperbolic subordinate structures

Since $A'u(x) \leq Au(x)$ for any non-negative functions u(x), then any non-negative Psuperaverage functions is a P'-superaverage function. In particular, the constant function
1 is a P'-superaverage function so that 1 = s + h where s > 0 is P'-superaverage and $h \geq 0$ is a P'-average function. Since h > 0 or $h \equiv 0$, the constant 1 is a P'-potential
or just a positive P'-superaverage function that is not a P'-potential. This opens up two
possibilities in the study of P'-superaverage functions on N, as shown in this section.

In a random walk (N, P) the constant 1 is *P*-average. It is possible that any positive *P*-superaverage function is constant, hence there may not be any positive *P*-potential on *N*. On the other hand, the constant 1 is P'-superaverage but not P'-average. Hence there are always P'-potentials on *N*.

Let P' be a subordinate structure to P. Then the constant 1 is a P'-superaverage function, write 1 = v + h where v is a P'-potential and $h \ge 0$ is a P'-average function.

- (i) It is possible that $h \neq 0$. It means that there are bounded positive P'-average functions N.
- (ii) If h = 0, then 1 is a P'-potential, hence there is no bounded positive P'-average functions on N.

Definition 10. If the constant 1 is a P'-potential, then (N, P') is referred to as parahyperbolic. Otherwise (N, P') is termed bounded hyperbolic.

Proposition 3. (Maximum Principle:) The following are equivalent(Theorem 4.3.7, [1]):

- (i) (N, P') is parahyperbolic.
- (ii) In an arbitrary subset F of N, if u is an upper bounded subaverage function such that $u \leq 0$ on ∂F , then $u \leq 0$ on F.

Definition 11. (Perron family:) Let \mathbb{F} be the family of all P'-subaverage functions u on N such that for a P'-superaverage function v on N, $u \leq v$ on N. If $u_1, u_2 \in \mathbb{F}$, then $sup(u_1, u_2) \in \mathbb{F}$, hence is an upper directed family of P'-subaverage functions. Fix a state z and choose any $u \in \mathbb{F}$. Then the function

$$u_z(x) = \begin{cases} u(x), & \text{if } x \neq z \\ \sum p'(z, y)u(y), & \text{if } x = z \end{cases}$$

(Known as the Poisson modification of u(x) at x = z) also is in \mathbb{F} . Note $u_z \ge u$ and $u_z(x)$ is P'-average at x = z. Consequently, $h(x) = \sup_{u \in \mathbb{F}} u(x)$ is P'-subaverage on N and at x = z, $h(z) = \sup_{u \in \mathbb{F}} u_z(z)$ is P'-average. Since z is arbitrary, we conclude that $h(x) = \sup_{u \in \mathbb{F}} u(x)$ is P'-harmonic on N. We refer to \mathbb{F} as the Perron family of P'-subaverage functions.

Theorem 3. The following are equivalent:

- (i) Any bounded P'-superaverage function u defined outside a finite set is of the form u = p q where p and q are bounded P'-potentials on N.
- (ii) Any bounded P'-superaverage function in N is a P'-potential.
- (iii) 0 is the only bounded P'-average function in N.
- (iv) The constant function 1 is a P'-potential on N, that is N is parahyperbolic.

Proof. (i) implies (ii). Let s be a bounded P'-superaverage function in N. Then by (i), s = p - q outside a finite set A. Hence $|s| \leq p + q$ on N/A. Since A is a finite set, s is bounded on A and we select a large constant $\alpha > 1$ such that $|s| \leq \alpha(p+q)$ on A. Consequently, $|s| \leq \alpha(p+q)$ on N. Since $-s \leq \alpha(p+q)$, we see that $-s \leq 0$, then $0 \leq s \leq \alpha(p+q)$ so that s is a P'-potential on N.

(*ii*) implies (*iii*) if $h \neq 0$ is a bounded P'-average function on N, then by (*ii*) it is a P'-potential.

(*iii*) implies (*iv*) Since 1 is P'-superaverage on N, the greatest P'-average minorant of 1 is 0. Hence 1 is a P'-potential, thus $\{N, P'\}$ is parahyperbolic.

(iv) implies i) Let u = p - q outside a finite set in N. Since u is bounded by hypothesis and q is bounded, it is clear that p is bounded on N. Since 1 is a P'-potential by (iv) the bounded P'-superaverage function p is a P'-potential.

Theorem 4. If (N, P) is parabolic, then (N, P') is parahyperbolic.

Proof. For let h' be a P'-average function on N such that $|h'| \leq M$, where M is a constant. Then, |h'| is P'-subaverage on N and hence P-subaverage. Since, by assumption there is no positive P-potential on N, |h| must be a constant thus |h| = c. If $c \neq 0$, in |h| = c, |h| is P'-subaverage and c is P'-superaverage which is a contradiction. Hence c = 0 that is h = 0. Thus 0 is the only bounded P'-average function on N. Hence the constant function 1 is a P'-potential on N by the Theorem 3.

Theorem 5. If (N, P') is parahyperbolic, then any lower bounded P'-superaverage function is non-negative. Conversely, if any lower bounded P'-average function is non-negative, then (N, P') is parahyperbolic.

Proof. Let (N, P') be parahyperbolic. Suppose s is a P'-superaverage function on N such that $s \ge -M$ for some M > 0. Since M is P'-potential by assumption, $-s \le M$ implies that $s \ge 0$. Conversely, suppose any lower bounded P'-average function on N is non-negative. If (N, P') is not parahyperbolic, then by Theorem 4 there exists a P'-average function h on N, 0 < h < 1. Since -h is lower bounded, $-h \ge 0$ a contradiction.

Corollary 2. Suppose h is a P'-average function bounded on one side in N. If h takes both positive and negative values in N, then there exists a bounded P'-average function H, 0 < H < 1, on N, hence N is bounded hyperbolic.

5. Relation between bounded P' and P-average functions

In a random walk the constant function 1 is *P*-average on *N*. The question is: what can we say about the existence of bounded or just positive *P*-average functions on *N* that are not constants? We have examples of $\{N, P\}$ on which there are no non-constant bounded or just positive *P*-average functions. In this section we try to assert the existence of such functions on $\{X, P\}$ if similar functions exist on $\{X, P'\}$ where P' is subordinate to *P*.

If there are non-zero bounded P'-average functions on N, then the constant 1 is not a P'-potential, hence there are bounded positive P'-average functions on N. In this section we investigate the relation between bounded P'-average functions and bounded P-average functions on N.

Theorem 6. Let (N, P) be hyperbolic with its Green's potential $G_y(x)$ satisfying the condition $\sup_{z \in N} G_z(z) \leq M$. If $\sum_x [1 - p'(x)] < \infty$, then N has bounded positive P'-average functions on N.

Proof. If 0 is the only bounded positive P'-average function on N, then constant 1 is a P'-potential in N and

$$\begin{split} 1 &= \sum_{y} [1 - p^{'}(y)] G_{y}^{'}(x) \text{ for } x \in N \\ &\leq \sum_{y} [1 - p^{'}(y)] G_{y}(x) \\ &\leq \sum_{y} [1 - p^{'}(y)] G_{y}(y) \\ &\leq M \sum_{y} [1 - p^{'}(y)] \\ &< \infty. \end{split}$$

Hence $u(x) = \sum_{y} [1 - p'(y)] G_y(x)$ should be a *P*-potential. But this is not possible since u(x) maximizes the *P*-average function 1.

Theorem 7. Let B (respectively B') be the set of all bounded non-negative P-(respectively P'-) average functions in N. Then there is an injective map $S : B' \to B$ such that $S(\alpha_1h_1 + \alpha_2h_2) = \alpha_1S(h_1) + \alpha_2S(h_2)$ where α_1, α_2 are non-negative constants and h_1, h_2 are in B'.

Proof. Let $h \in B'$. Then h is a bounded P-subaverage function. Let S(h) be the least P-average majorant of h. Then $S(\alpha_1h_1+\alpha_2h_2) = \alpha_1Sh_1+\alpha_2Sh_2$. Suppose $S(h_1) = S(h_2)$. Note that for $h \in B'$, S(h) - h is a P-potential and hence a P'-potential. Consequently, if $S(h_1) = S(h_2)$, then $|h_1 - h_2| = |[S(h_1) - h_1] - [S(h_2) - h_2]| \le p_1 + p_2$ where p_1 and p_2 are P'-potential on N. since $|h_1 - h_2|$ is P'-subaverage function on N, $h_1 = h_2$.

Corollary 3. If there are non-proportional bounded non-negative P'-average functions in N, then there is atleast one non-constant bounded P-average function in N.

Proof. If h_1 and h_2 are non-proportional in B', then $S(h_1)$ and $S(h_2)$ are non-proportional bounded *P*-average functions in *N*. Hence atleast one of them is non-constant.

Lemma 3. Let h be a P'-average function in N, such that $|h| \leq s$ where s is P'superaverage on N. Then $h = h_1 - h_2$ where h_1 and h_2 are non-negative P'-average functions such that $h_1 - h^+$ and $h_2 - h^-$ are P'-potentials. This decomposition is unique.

Proof. Let h_1 be the least P'-average majorant of h^+ and h_2 be the least P'-average majorant of h^- . Then $p_1 = h_1 - h^+$ and $p_2 = h_2 - h^-$ are P'-potentials on N. Hence $h = h^+ - h^- = (h_1 - h_2) - (p_1 - p_2)$. Then by the uniqueness of Riesz decomposition, $h = h_1 - h_2$ on N.

Suppose $h = u_1 - u_2$ is another such decomposition. Since $u_1 - h^+$ and $h_1 - h^+$ are potentials, so $u_1 = h_1$ and then $u_2 = h_2$.

Theorem 8. If there exists a bounded P'-average function on N that takes both positive and negative values, then there is atleast one bounded non-constant P-average function on N.

Proof. Let h be a bounded P'-average function, write $h = h_1 - h_2$ as in Lemma 3, since h takes both positive and negative values by the assumption, h_1 and h_2 are positive. Suppose $h_1 = \lambda h_2$. Then $h = (\lambda - 1)h_2$, contradicting the assumption that h takes both positive and negative values on N. Since h_1 and h_2 are non-proportional, by Corollary 3, there is atleast one non-constant bounded P-average function on N.

Statements and Declarations

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