

The fundamental theorem of arithmetic for metric measure spaces

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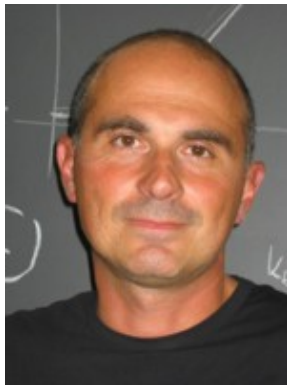
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Cartesian product

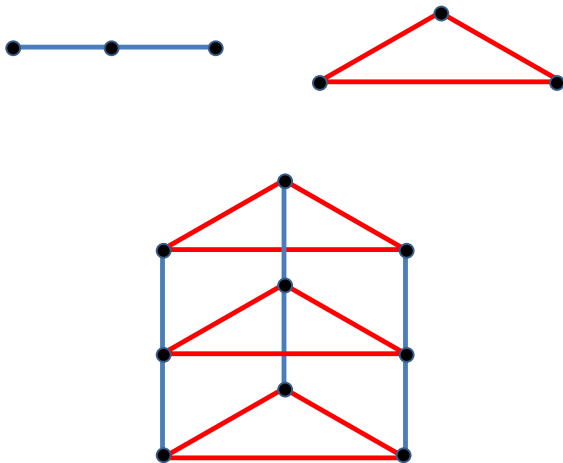


Figure: The Cartesian product of two graphs.

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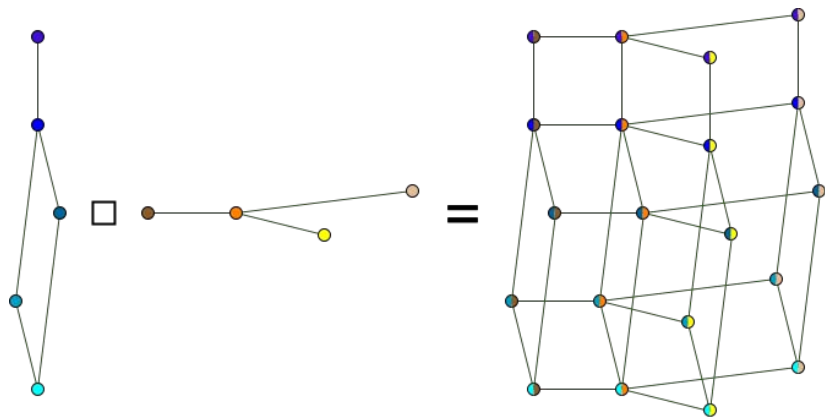


Figure: The Cartesian product of two more interesting graphs (courtesy of Wikipedia).

- Formally, the **Cartesian product** $G \square H$ of two graphs G and H with **vertex sets** $V(G)$ and $V(H)$ and **edge sets** $E(G)$ and $E(H)$ is the graph with **vertex set** $V(G \square H) := V(G) \times V(H)$ and **edge set**

$$E(G \square H) := \{((g', h), (g'', h)) : (g', g'') \in E(G), h \in V(H)\} \\ \cup \{((g, h'), (g, h'')) : g \in V(G), (h', h'') \in E(H)\}.$$

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- This operation is **commutative** and **associative** with the trivial graph as identity element if we treat **isomorphic** graphs as being **equal**.

- A nontrivial graph is **irreducible** if it is not the Cartesian product of two nontrivial graphs.
- Sabidussi (1960) showed that any finite graph is a Cartesian product of irreducible graphs and the factorization is **unique** up to order.
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Shortest path metric

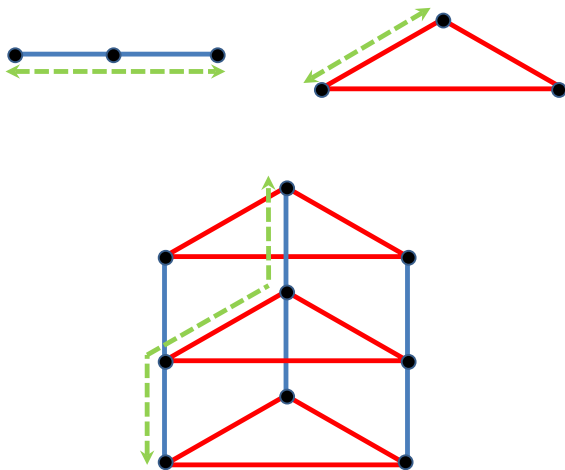


Figure: A shortest path between two points in the Cartesian product of two graphs.

- If two **connected** finite graphs G and H are equipped with the **shortest path metrics** r_G and r_H , then the **shortest path metric on the Cartesian product** is given by

$$r_{G \times H} = r_G \oplus r_H,$$

where

$$(r_G \oplus r_H)((g', h'), (g'', h'')) := r_G(g', g'') + r_H(h', h''),$$
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Cartesian product of two intervals and the Manhattan/taxi-cab/ ℓ^1 metric

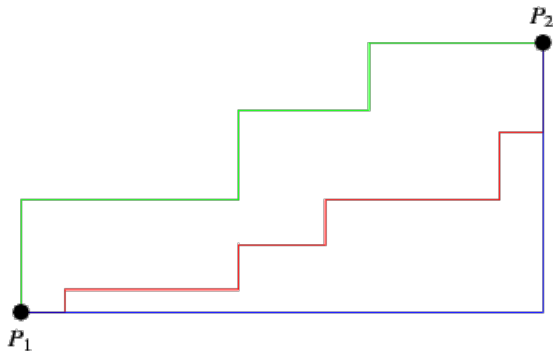


Figure: Equipping the Cartesian product of two intervals with the sum of the usual metrics gives a rectangle equipped with the **Manhattan** or **taxi-cab** metric (courtesy of *Wolfram*).

The metric space (X, r_X) is **irreducible** if there is no nontrivial **factorization**

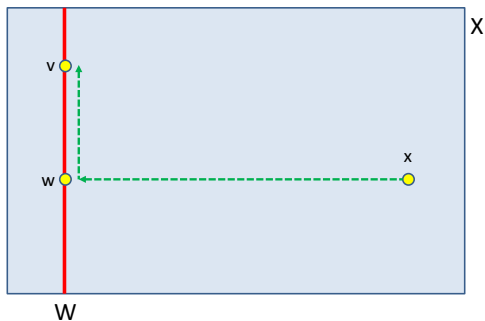
$$(X, r_X) = (Y \times Z, r_Y \oplus r_Z).$$

Uniqueness of factorization into irreducibles

If a metric space is isometric to a product of finitely many irreducible metric spaces, then this factorization is unique up to the order of the factors – Tardif (1992).

A little about Tardif's proof

Tardif uses ideas/results from the world of **median algebras**, **Chebyshev sets**, **gated spaces** from Isbell (1980), Helíková (1983), Dress & Scharlau (1987). A subset W of a metric space (X, r_X) is **gated** if for each $x \in X$ there is a (necessarily unique) $w \in W$ such that $r_X(x, v) = r_X(x, w) + r_X(w, v)$ for all $v \in W$ (for any $v \in W$, we can always choose a **shortest path** from x to v that passes through the **gate** w).



- There are certainly compact metric spaces that are **not** isometric to a finite product of finitely many irreducible compact metric spaces (e.g. $X := \prod_{k \in \mathbb{N}} [0, a_k]$, where $\sum_{k \in \mathbb{N}} a_k < \infty$, with $r_X(x', x'') := \sum_{k \in \mathbb{N}} |x'_k - x''_k|$).
- Are there (unique) factorizations using some sort of infinite product? What does this mean?
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- A **metric measure space** is just a **complete separable metric space** (X, r_X) equipped with a **probability measure** μ_X that has **full support**.
- Two such spaces are **equivalent** if they are isometric as metric spaces via an isometry that maps the probability measure on the first space to the probability measure on the second.
- Denote by \mathbb{M} the set of such **equivalence classes**.
- We do not distinguish between an **equivalence class** $\mathcal{X} \in \mathbb{M}$ and a **representative triple** (X, r_X, μ_X) .

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When are two metric measure spaces equivalent?

- Gromov and Vershik showed that, in **probabilist-speak**, a **metric measure space** (X, r_X, μ_X) is **uniquely determined** by the **probability distribution of the infinite random matrix of distances**

$$(r_X(\xi_i, \xi_j))_{(i,j) \in \mathbb{N} \times \mathbb{N}},$$

where $(\xi_k)_{k \in \mathbb{N}}$ is an **i.i.d. sample of points** in X with **common probability distribution** μ_X .

- In **non-probabilist-speak**, (X, r_X, μ_X) is determined by the **push-forward** of the probability measure $\mu_X^{\otimes \mathbb{N}}$ by the function

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A binary operation

- Given two elements $\mathcal{Y} = (Y, r_Y, \mu_Y)$ and $\mathcal{Z} = (Z, r_Z, \mu_Z)$ of \mathbb{M} , let $\mathcal{Y} \boxplus \mathcal{Z}$ be $\mathcal{X} = (X, r_X, \mu_X) \in \mathbb{M}$, where
 - $X := Y \times Z$,
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- This binary operation is **associative and commutative**.
- The isometry class of metric measure spaces \mathcal{E} that each consist of a **single point** with the only possible metric and probability measure on them is the **identity element**.
- Thus, (\mathbb{M}, \boxplus) is a **commutative semigroup with an identity** (i.e. a **monoid**).

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“The ease with which we proved [the central limit theorem] explains why **Fourier analysis** plays a rôle in **probability theory** that in **other branches of mathematics** is played by **thought**.”

- A **semicharacter** is a map $\chi : \mathbb{M} \rightarrow [0, 1]$ such that $\chi(\mathcal{Y} \boxplus \mathcal{Z}) = \chi(\mathcal{Y})\chi(\mathcal{Z})$ for all $\mathcal{Y}, \mathcal{Z} \in \mathbb{M}$.
- Denote by \mathbb{A} the family of **arrays** of the form $A = (a_{ij})_{1 \leq i < j \leq n} \in \mathbb{R}_+^{\binom{n}{2}}$ for $n \in \mathbb{N}$.
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- Equip \mathbb{M} with the **Gromov-Prohorov metric** of Greven, Pfaffelhuber & Winter (2009). Two elements of \mathbb{M} are close if their random distance matrices are close in distribution.
- The space $(\mathbb{M}, d_{\text{GPR}})$ is **complete and separable** (e.g. finite metric spaces with rational distances are dense).
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Putting a partial order on \mathbb{M}

- Define a **partial order** \leq on \mathbb{M} by declaring that $\mathcal{Y} \leq \mathcal{Z}$ if $\mathcal{Z} = \mathcal{Y} \boxplus \mathcal{X}$ for some $\mathcal{X} \in \mathbb{M}$. That is, $\mathcal{Y} \leq \mathcal{Z}$ if \mathcal{Y} is a “**divisor**” of \mathcal{Z} .
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- The commutative semigroup (\mathbb{M}, \boxplus) is **cancellative**; that is, if $\mathcal{X}, \mathcal{Y}, \mathcal{Z}', \mathcal{Z}'' \in \mathbb{M}$ satisfy

$$\mathcal{X} = \mathcal{Y} \boxplus \mathcal{Z}'$$

and

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then

$$\mathcal{Z}' = \mathcal{Z}'' .$$

- This is because for all $A \in \mathbb{A}$

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- Put $D_A(\mathcal{X}) := -\log \chi_A(\mathcal{X}) \geq 0$ and

$$D(\mathcal{X}) := D_1(\mathcal{X}) = -\log \chi_1(\mathcal{X}) = -\log \int_{X^2} \exp(-r_X(x_1, x_2)) \mu_X^{\otimes 2}(dx).$$

- Put

$$R(\mathcal{X}) := \int_{X^2} (r_X(x_1, x_2) \wedge 1) \mu_X^{\otimes 2}(dx).$$

- For suitable constants, $aD(\mathcal{X}) \leq D_A(\mathcal{X}) \leq bD(\mathcal{X})$.
- $\frac{1}{4}R(\mathcal{X}) \leq d_{\text{GPr}}(\mathcal{X}, \mathcal{E}) \leq \sqrt{R(\mathcal{X})}$.
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Concrete examples of irreducible elements: totally geodesic spaces

- A metric space (W, r_W) is **totally geodesic** if any two points of W are joined by a **unique** geodesic segment.
- Any nontrivial closed subset X of a totally geodesic, complete, separable metric space (W, r_W) is **irreducible**, no matter what measure it is equipped with.
- **Why?** If (X, r_W) is isometric to $(Y \times Z, r_Y \oplus r_Z)$ for nontrivial Y and Z , then there will be four distinct points a, b, c, d in X that are isometric images of points of the form (y', z') , (y'', z') , (y', z'') , (y'', z'') in $Y \times Z$. Thus,

$$\begin{aligned}r_W(a, b) &= r_W(c, d), & r_W(a, c) &= r_W(b, d), \\r_W(a, d) &= r_W(a, b) + r_W(b, d), & r_W(a, d) &= r_W(a, c) + r_W(c, d), \\r_W(b, c) &= r_W(a, b) + r_W(c, a), & r_W(b, c) &= r_W(b, d) + r_W(c, d).\end{aligned}$$

It follows from the **third** and **fourth** equalities that b and c are on the **geodesic segment** between a and d . We may therefore suppose that (W, r_W) is a **closed subinterval** of \mathbb{R} and, without loss of generality, that $a < b < c < d$. The **fifth** and **sixth** equalities are then **impossible**.

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- A Banach space $(X, \|\cdot\|)$ is **totally geodesic** if and only if it is **strictly convex**; that is, $x \neq y$ and $\|x'\| = \|x''\| = 1$ imply that $\|ax' + (1-a)x''\| < 1$ for all $0 < a < 1$.
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How many irreducible elements are there?

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- **Prime** elements are clearly **irreducible**, but the converse is not *a priori* true. There are commutative, cancellative semigroups where the analogue of the converse is false.
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Prime factorization – the “fundamental theorem of arithmetic”

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- The sequence is **unique** up to the **order of its terms**.
- Each irreducible element appears a **finite** number of times, so the representation is specified by the irreducible elements that appear and their **finite multiplicities**.
- It follows that (\mathbb{M}, \leq) is a **distributive lattice**: there is an analogue of the **greatest common divisor (meet)** and the **least common multiple (join)**.

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- It follows that (\mathbb{M}, \leq) is a **distributive lattice**: there is an analogue of the **greatest common divisor (meet)** and the **least common multiple (join)**.

A little about the proof

- **Existence** of factorizations into irreducibles uses general results about **Delphic semigroups** from Kendall (1968), Davidson (1969).
- An ingredient for **uniqueness** is the existence of **common refinements**: If

$$\mathcal{X}_{0\bullet} \boxplus \mathcal{X}_{1\bullet} = \mathcal{X} = \mathcal{X}_{\bullet 0} \boxplus \mathcal{X}_{\bullet 1},$$

then there exist $\mathcal{X}_{00}, \mathcal{X}_{01}, \mathcal{X}_{10}, \mathcal{X}_{11}$ such that

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- The proof that **common refinements** exist uses some of the same ideas as Tardif's proof and the following elementary fact (where $\perp\!\!\!\perp$ denotes **independence of random elements**): Let $\xi_{00}, \xi_{01}, \xi_{10}, \xi_{11}$ be random elements of the respective complete separable metric spaces $X_{00}, X_{01}, X_{10}, X_{11}$. Suppose that

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- A random element \mathbf{Y} of \mathbb{M} is **infinitely divisible** if for each $n \in \mathbb{N}$ there are independent, identically distributed, random elements $\mathbf{Y}_{n1}, \dots, \mathbf{Y}_{nn}$ such that \mathbf{Y} has the **same probability distribution** as $\mathbf{Y}_{n1} \boxplus \dots \boxplus \mathbf{Y}_{nn}$.
- An **infinitely divisible random element** \mathcal{Y} has the same probability distribution as

$$\boxplus \{\mathcal{X} : (t, \mathcal{X}) \in \Pi\},$$

where Π is a **Poisson random measure** on $[0, 1] \times (\mathbb{M} \setminus \{\mathcal{E}\})$ with **intensity measure** of the form $\lambda \otimes \nu$, where λ is Lebesgue measure and ν is a σ -finite measure on $\mathbb{M} \setminus \{\mathcal{E}\}$ such that

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- Given $\mathcal{X} \in \mathbb{M}$ and $a > 0$, set $a\mathcal{X} := (X, ar_X, \mu_X) \in \mathbb{M}$.
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Stable random elements – “LePage” representations

- A \mathbb{M} -valued random element \mathbf{Y} is **stable** with **index** $\alpha > 0$ if for any $a, b > 0$ the random element

$$(a + b)^{\frac{1}{\alpha}} \mathbf{Y}$$

has the same distribution as

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where $(\Gamma_n)_{n \in \mathbb{N}}$ is the sequence of **successive arrivals** of a **homogeneous unit intensity Poisson point process** on \mathbb{R}_+ and $(\mathbf{Z}_n)_{n \in \mathbb{N}}$ is a sequence of **i.i.d. random elements** of \mathbb{M} .

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- **Cancellativity** allows us to embed the **semigroup** \mathbb{M} into a **group** – analogous to passing from \mathbb{N} to \mathbb{Z} .
- Are there analogues of objects such as **Gaussian random variables** and **Brownian motion** on this group?
- What if we combine metrics via

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(that is, “ ℓ^∞ ” instead of “ ℓ^1 ” – corresponds to the **strong product** of two graphs)?

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