LOCALITY OF CONNECTIVE CONSTANTS, II. CAYLEY GRAPHS

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Abstract. The connective constant $\mu(G)$ of a transitive graph G is the exponential growth rate of the number of self-avoiding walks from a given origin. In earlier work of Grimmett and Li, a locality theorem was proved for connective constants, namely, that the connective constants of two graphs are close in value whenever the graphs agree on a large ball around the origin. A condition of the theorem was that the graphs support so-called 'graph height functions'. When the graphs are Cayley graphs of finitely generated groups, there is a special type of graph height function termed here a 'group height function'. A necessary and sufficient condition for the existence of a group height function is presented, and then applied in the context of the locality of connective constants for Cayley graphs. Locality may thereby be established for a variety of groups including finitely generated solvable groups.

It is proved that a large class of transitive graphs (and hence Cayley graphs) support graph height functions that are in addition *harmonic* on the graph. This extends an earlier constructive proof of Grimmett and Li, but subject to additional conditions of normality and unimodularity which are fairly benign in the context of Cayley graphs.

Group height functions, as well as the graph height functions of the previous paragraph, are non-constant harmonic functions with linear growth and an additional property of having periodic differences. The existence of such functions on Cayley graphs is a topic of interest beyond their applications in the theory of self-avoiding walks.

1. Introduction, and summary of results

The main purpose of this article is to study 'locality' for the connective constants of Cayley graphs of finitely presented groups. The locality question may be posed as follows: if two Cayley graphs are locally isomorphic in the sense that they agree on a large ball centred at the identity, then are their connective constants close in value? The current work may be viewed as a continuation of the study of locality

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for connective constants of transitive graphs reported in [11]. The locality of critical points is a well developed topic in the theory of disordered systems, and the reader is referred, for example, to [4, 25] for related work on percolation.

The self-avoiding walk (SAW) problem was introduced to mathematicians in 1954 by Hammersley and Morton [15]. Let G be an infinite, connected, transitive graph. The number of n-step SAWs on G from a given origin grows in the manner of $\mu^{n(1+o(1))}$ for some growth rate $\mu = \mu(G)$ called the *connective constant* of the graph G. The value of $\mu(G)$ is not generally known, and a substantial part of the literature on SAWs is targeted at properties of connective constants. The current paper may be viewed in this light, as a continuation of the series of papers [8, 9, 10, 11, 12].

The principal result of [11] is as follows. Let G, G' be infinite, transitive graphs, and write $S_K(v, G)$ for the K-ball around the vertex v in G. If $S_K(v, G)$ and $S_K(v', G')$ are isomorphic as rooted graphs, then

$$|\mu(G) - \mu(G')| \le \epsilon_K(G), \tag{1.1}$$

where $\epsilon_K(G) \to 0$ as $K \to \infty$. This is proved subject to a condition on G and G', namely that they support so-called 'graph height functions'.

Cayley graphs of finitely generated groups provide a category of transitive graphs of special interest. They possess an algebraic structure in addition to their graphical structure, and this algebraic structure provides a mechanism for the study of their graph height functions. A necessary and sufficient condition is given in Theorem 4.1 for the existence of a so-called 'group height function', and it is pointed out there that a group height function is a graph height function (in the earlier sense), but not *vice versa*. The class of Cayley groups that possess group height functions includes all infinite, finitely generated, solvable groups; see Theorem 5.4.

There exist Cayley graphs having no *group* height function, but which possess a *graph* height function. A criterion is presented for a Cayley graph to have a graph height function, in terms of the projections of its relators. This may be applied, for example, to $\mathrm{SL}_2(\mathbb{Z})$, even though its Cayley graph has no group height function; see Theorem 6.1.

We turn briefly to the topic of harmonic functions. The study of the existence and structure of non-constant harmonic functions on Cayley graphs has acquired prominence in geometric group theory through the work of Kleiner [20] and others. The group height functions of Section 4, and also the graph height functions of Section 3, are harmonic with linear growth. Thus, one aspect of the work reported in this paper is the construction, on certain classes of finitely generated groups, of linear-growth harmonic functions with the additional property of having differences that are invariant under the action of a subgroup of automorphisms. For recent articles on this aspect of geometric group theory, the reader is referred to [26, 30].

This paper is organized as follows. Graphs, self-avoiding walks, and Cayley graphs are introduced in Section 2. Graph height functions and the locality theorem of [11] are reviewed in Section 3, and a further condition is presented in Theorem 3.3 for a transitive graph to support a graph height function. This theorem is a partner of [11, Thm 3.4]; it assumes additional conditions of normality and unimodularity, and it yields a graph height function that has the further property of being harmonic.

Group height functions are the subject of Section 4, and a necessary and sufficient condition is presented in Theorem 4.1 for the existence of a group height function. Section 5 is devoted to existence conditions for a group height function, leading to existence theorems for solvable groups. Cayley graphs which have graph height functions but possibly not group height functions are the subject of Section 6. In Section 7 is presented a theorem for the convergence of connective constants subject to the addition of further relators. This parallels the Grimmett–Marstrand theorem [13] for the critical percolation probabilities of slabs of $\mathbb{Z}^d$ (see also [12, Thm 5.2]). Section 8 contains the proof of Theorem 3.3.

2. Graphs, self-avoiding walks, and groups

The graphs $G = (V, E)$ considered here are infinite, connected, and usually simple. An undirected edge e with endpoints u, v is written as $e = \langle u, v\rangle$, and if directed from u to v as $[u, v\rangle$. If $\langle u, v\rangle \in E$, we call u and v *adjacent* and write $u \sim v$. The set of neighbours of $v \in V$ is denoted ∂v. In the context of directed graphs, the words *directed* and *oriented* are synonymous.

The *degree* $\deg(v)$ of vertex v is the number of edges incident to v, and G is called *locally finite* is every vertex-degree is finite. The *graph-distance* between two vertices u, v is the number of edges in the shortest path from u to v, denoted $d_G(u, v)$.

The automorphism group of the graph $G = (V, E)$ is denoted $\mathrm{Aut}(G)$. A subgroup $\Gamma \le \mathrm{Aut}(G)$ is said to *act transitively* on G if, for $v, w \in V$, there exists $\gamma \in \Gamma$ with $\gamma v = w$. It is said to *act quasi-transitively* if there is a finite set W of vertices such that, for $v \in V$, there exist $w \in W$ and $\gamma \in \Gamma$ with $\gamma v = w$. The graph is called *(vertex-)transitive* (respectively, *quasi-transitive*) if $\mathrm{Aut}(G)$ acts transitively (respectively, quasi-transitively). For $\Gamma \le \mathrm{Aut}(G)$ and a vertex $v \in V$, the orbit of v under Γ is written Γv.

A *walk* w on G is an alternating sequence $w_0e_0w_1e_1 \cdots e_{n-1}w_n$ of vertices w_i and edges $e_i = \langle w_i, w_{i+1}\rangle$, and its *length* $|w|$ is the number of its edges. The walk w is called *closed* if $w_0 = w_n$, and it is called a *trail* if no edge is repeated (in either direction). A *cycle* is a closed walk w satisfying $w_i \ne w_j$ for $1 \le i < j \le n$.

An *n-step self-avoiding walk* (SAW) on G is a walk containing n edges no vertex of which appears more than once. Let $\Sigma_n(v)$ be the set of n-step SAWs starting at v, with cardinality $\sigma_n(v) := |\Sigma_n(v)|$. *Assume that G is transitive*, and select a vertex of G which we call the *identity* or *origin*, denoted $\mathbf{1} = \mathbf{1}_G$, and let $\sigma_n = \sigma_n(\mathbf{1})$. It is standard (see [15, 24]) that

$$\sigma_{m+n} \le \sigma_m \sigma_n, \tag{2.1}$$

whence, by the subadditive limit theorem, the *connective constant*

$$\mu = \mu(G) := \lim_{n\to\infty} \sigma_n^{1/n}$$

exists. See [2, 24] for recent accounts of the theory of SAWs.

We turn now to finitely generated groups and their Cayley graphs. Let Γ be a group with generator set S satisfying $|S| < \infty$, $S = S^{-1}$, and $\mathbf{1} \notin S$, where $\mathbf{1} = \mathbf{1}_\Gamma$ is the identity element. We write $\Gamma = \langle S \mid R\rangle$ with R a set of relators, and we note for definiteness that, if $ss' = \mathbf{1}$ for $s, s' \in S$, then $ss' \in R$. Such a group is called *finitely generated*, and *finitely presented* if, in addition, $|R| < \infty$.

The *Cayley graph* of $\Gamma = \langle S \mid R\rangle$ is the simple graph $G = G(S, R)$ with vertex-set Γ, and an edge $\langle \gamma_1, \gamma_2\rangle$ if and only if $\gamma_2 = \gamma_1 s$ for some $s \in S$. Further properties of Cayley graphs are presented as needed in Section 4. See [1] for an account of Cayley graphs, and [23] for a short account. The books [17, 28] provide accounts of geometric group theory, and general group theory, respectively.

The set of integers is written $\mathbb{Z}$, the natural numbers as $\mathbb{N}$, and the rationals as $\mathbb{Q}$.

3. Graph height functions

We recall from [11] the definition of a graph height function, and then we review the locality theorem (the proof of which may be found in [11]). This is followed by Theorem 3.3 which presents conditions under which a transitive graph has a graph height function that is, in addition *harmonic*.

Let $\mathcal{G}$ be the set of all infinite, connected, transitive, locally finite, simple graphs, and let $G = (V, E) \in \mathcal{G}$. Let $\mathcal{H}$ be a subgroup of $\mathrm{Aut}(G)$. A function $F : V \to \mathbb{R}$ is said to be *$\mathcal{H}$-difference-invariant* if

$$F(v) - F(w) = F(\gamma v) - F(\gamma w), \qquad v, w \in V,\ \gamma \in \mathcal{H}. \tag{3.1}$$

Definition 3.1. *A* graph height function *on G is a pair $(h, \mathcal{H})$, where $\mathcal{H} \le \mathrm{Aut}(G)$ acts quasi-transitively on G and $h : V \to \mathbb{Z}$, such that:*

(a) *$h(\mathbf{1}) = 0$,*
(b) *h is $\mathcal{H}$-difference-invariant,*
(c) *for $v \in V$, there exist $u, w \in \partial v$ such that $h(u) < h(v) < h(w)$.*

We sometimes omit the reference to $\mathcal{H}$ and refer to such h as a graph height function. In Section 4 is defined the related concept of a *group height function* for the Cayley graph of a finitely presented group. We shall see that every group height function is a graph height function, but not *vice versa*.

Associated with the graph height function $(h, \mathcal{H})$ is the integer d given by

$$d = d(h) = \max\big\{|h(u) - h(v)| : u, v \in V,\ u \sim v\big\}. \tag{3.2}$$

We state next the locality theorem for transitive graphs. The *sphere* $S_k = S_k(G)$, with centre $\mathbf{1} = \mathbf{1}_G$ and radius k, is the subgraph of G induced by the set of its vertices within graph-distance k of $\mathbf{1}$. For $G, G' \in \mathcal{G}$, we write $S_k(G) \simeq S_k(G')$ if there exists a graph-isomorphism from $S_k(G)$ to $S_k(G')$ that maps $\mathbf{1}_G$ to $\mathbf{1}_{G'}$, and we let

$$K(G, G') = \max\big\{k : S_k(\mathbf{1}_G, G) \simeq S_k(\mathbf{1}_{G'}, G')\big\}, \qquad G, G' \in \mathcal{G}.$$

For $D \in \mathbb{N}$, let $\mathcal{G}_D$ be the set of all $G \in \mathcal{G}$ which possess a graph height function h satisfying $d(h) \le D$.

For $G \in \mathcal{G}$ with a given graph height function $(h, \mathcal{H})$, there is a subset of SAWs called *bridges* which are useful in the study of the geometry of SAWs on G. The SAW $\pi = (\pi_0, \pi_1, \dots, \pi_n) \in \Sigma_n(v)$ is called a *bridge* if

$$h(\pi_0) < h(\pi_i) \le h(\pi_n), \qquad 1 \le i \le n, \tag{3.3}$$

and the total number of such bridges is denoted $b_n(v)$. It is easily seen (as in [16]) that $b_n := b_n(\mathbf{1})$ satisfies

$$b_{m+n} \ge b_m b_n, \tag{3.4}$$

from which we deduce the existence of the *bridge constant*

$$\beta = \beta(G) = \lim_{n \to \infty} b_n^{1/n}. \tag{3.5}$$

Theorem 3.2 (Bridges and locality for transitive graphs, [11])**.**

(a) *If $G \in \mathcal{G}$ supports a graph height function $(h, \mathcal{H})$, then $\beta(G) = \mu(G)$.*

(b) *Let $D \ge 1$, and let $G \in \mathcal{G}$ and $G_m \in \mathcal{G}_D$ for $m \ge 1$ be such that $K(G, G_m) \to \infty$ as $m \to \infty$. Then $\mu(G_m) \to \mu(G)$.*

Since Cayley graphs are transitive, the question of locality for Cayley graphs may be reduced to the existence of graph height functions for such graphs, and much of the current paper is devoted to this question.

A sufficient condition for the existence of a graph height function is provided in the forthcoming Theorem 3.3. The cycle space $\mathcal{C} = \mathcal{C}(G)$ of G is the vector space over the field $\mathbb{Z}_2$ generated by the cycles (see, for example, [6]). Let $\mathcal{H} \le \mathrm{Aut}(G)$ act quasi-transitively on G. The cycle space is said to be *finitely generated* (*with respect to* $\mathcal{H}$) if there is a finite set $\mathcal{B} = \mathcal{B}(\mathcal{C})$ of independent cycles which, taken together with their images under $\mathcal{H}$, form a basis for $\mathcal{C}(G)$. It is elementary that the Cayley graph of any finitely presented group Γ has this property with $\mathcal{H} = \Gamma$, since its cycle space is generated by the cycles derived from the action of the group on the conjugates of the relators.

Let $\mathcal{H} \le \mathrm{Aut}(G)$. We denote by $\vec{G} = (\overline{V}, \vec{E})$ the (directed) quotient graph $G/\mathcal{H}$ constructed as follows. The vertex-set $\overline{V}$ comprises the orbits $\overline{v} := \mathcal{H}v$ as v ranges over V. For $v, w \in V$, we place $|\partial v \cap \overline{w}|$ directed edges from $\overline{v}$ to $\overline{w}$, and we write $\overline{v} \sim \overline{w}$ if $|\partial v \cap \overline{w}| \ge 1$ and $\overline{v} \ne \overline{w}$. If $\overline{v} = \overline{w}$, an edge from $\overline{v}$ to $\overline{w}$ is a directed 'loop', and the word 'loop' is used only in this context here. By [12, Lemma 3.6], the number $|\partial v \cap \overline{w}|$ is independent of the choice of $v \in \overline{v}$. We write $N = |G/\mathcal{H}| = |\overline{V}|$ for the number of vertices of $\vec{G}$, that is, the number of orbits of V under $\mathcal{H}$.

We call $\mathcal{H}$ *symmetric* if

$$|\partial v \cap \overline{w}| = |\partial w \cap \overline{v}|, \qquad v, w \in V. \tag{3.6}$$

Sufficient conditions for symmetry may be found in [12, Lemma 3.10]. When $\mathcal{H}$ is symmetric, we define the undirected graph $\overline{G} = (\overline{V}, \overline{E})$ by placing $|\partial v \cap \overline{w}|$ edges in parallel between $\overline{v}$ and $\overline{w}$, and $|\partial v \cap \overline{v}|$ loops at v.

Any (directed) walk π on G induces a (directed) walk $\vec{\pi}$ on $\vec{G}$, and we say that π *projects* onto $\vec{\pi}$. For a walk $\vec{\pi}$ on $\vec{G}$, there exists a walk π on G that projects onto $\vec{\pi}$, and we say that $\vec{\pi}$ *lifts* to π. There may be many choices for such π. Note that a cycle of G projects onto a closed walk of $\vec{G}$, which may or may not be a cycle. Similarly, a cycle of $\vec{G}$ may lift to either a cycle or a SAW of G, or indeed, in certain circumstances, to both.

Theorem 3.3. *Let $G = (V, E) \in \mathcal{G}$. Suppose there exist a subgroup $\Gamma \le \mathrm{Aut}(G)$ acting transitively on V, and a normal subgroup $\mathcal{H} \trianglelefteq \Gamma$ satisfying $[\Gamma : \mathcal{H}] < \infty$, such that:*

(a) *$\mathcal{H}$ is unimodular on its orbits, and $\mathcal{H}$ is symmetric,*
(b) *$\mathcal{C}(G)$ is finitely generated (with respect to $\mathcal{H}$) by a (finite) set $\mathcal{B}$ of cycles,*
(c) *every directed $B \in \mathcal{B}$ projects onto a cycle of $\vec{G}$.*

Then G has a graph height function $(h, \mathcal{H})$, and furthermore h may be chosen to be harmonic on G.

We have by inspection of the proof that: (i) there exists a harmonic, graph height function h satisfying $d(h) \le D$, for some D depending only on $|\vec{E}|$, and (ii) there exists a finite-dimensional vector space of linear-growth harmonic functions on G which are $\mathcal{H}$-difference-invariant.

The assumption of unimodularity is as follows. The ($\mathcal{H}$-)*stabilizer* Stab_v of a vertex v is the set of all $\gamma \in \mathcal{H}$ for which $\gamma v = v$. As shown in [31] (see also [3, 29]), when viewed as a topological group with the usual topology, $\mathcal{H}$ is unimodular if and only if

$$|\mathrm{Stab}_u v| = |\mathrm{Stab}_v u|, \qquad u, v \in V. \tag{3.7}$$

Since all groups considered here are subgroups of $\mathrm{Aut}(G)$, we may follow [23, Chap. 8] by *defining* $\mathcal{H}$ to be *unimodular* if (3.7) holds. We say that $\mathcal{H}$ *is unimodular on its orbits* if (3.7) holds for all pairs u, v lying in the same orbit of $\mathcal{H}$. The symmetry of assumption (a) holds automatically if $\mathcal{H}$ is unimodular in the full sense of (3.7) (see [12, Lemma 3.10]).

Theorem 3.3 is less general than [11, Thm 3.4] in that it makes the additional assumptions of normality and unimodularity. It is, however, more extensive in that the resulting graph height function is, in addition, harmonic. The theorem is included here since its proof highlights the relationship between graph height functions, harmonic functions, and random walk. Furthermore, these extra assumptions are mostly benign in the context of a Cayley graph G since: (i) adding a relator amounts to quotienting Γ by a normal subgroup, and (ii) subgroups of Γ act on G (by left-multiplication) without non-trivial fixed points, and are therefore unimodular.

The proof of Theorem 3.3 is inspired in part by the proofs of [21, Sect. 3] where, *inter alia*, it is explained that some graphs support harmonic maps, taking values in a function space, with a property of equivariance in norm. In this paper, we study $\mathcal{H}$-difference-invariant, rational-valued harmonic functions. From the proof of Theorem 3.3, we extract a proposition of independent interest. This proposition follows from Propositions 8.2–8.4 (see the end of Section 8), and will be applied in the context of virtually solvable groups (and beyond) in Theorem 5.5.

Proposition 3.4. *Let $G = (V, E) \in \mathcal{G}$, and $V_1 := \mathcal{H}\mathbf{1}$. Suppose there exist:*

(a) *a subgroup $\Gamma \le \mathrm{Aut}(G)$ acting transitively on V,*
(b) *a normal subgroup $\mathcal{H} \trianglelefteq \Gamma$ with finite index, $[\Gamma : \mathcal{H}] < \infty$, which is unimodular on its orbits, and symmetric,*
(c) *a function $F_1 : V_1 \to \mathbb{Z}$ that is $\mathcal{H}$-difference-invariant and non-constant.*

Then:

(i) *there exists a unique harmonic, $\mathcal{H}$-difference-invariant function ψ on G that agrees with F_1 on V_1,*
(ii) *there exists a harmonic, $\mathcal{H}$-difference-invariant function ψ' that increases everywhere, in that every $v \in V$ has neighbours u, w such that $\psi'(u) < \psi'(v) < \psi'(w)$,*
(iii) *the function ψ of part (i) takes rational values, and the ψ' of part (ii) may be taken to be rational also; therefore, there exists a harmonic graph height function.*

The first part of condition (c) is to be interpreted as saying that (3.1) holds for $v, w \in V_1$ and $\gamma \in \mathcal{H}$.

4. Group height functions

We consider Cayley graphs of finitely generated groups next, and a type of graph height function called a 'group height function'.

Let Γ be a finitely generated group with presentation $\langle S \mid R\rangle$, as in Section 2. Each relator $\rho \in R$ is a word of the form $\rho = t_1 t_2 \cdots t_r$ with $t_i \in S$ and $r \geq 1$, and we define the vector $u(\rho) = (u_s(\rho) : s \in S)$ by

$$u_s(\rho) = |\{i : t_i = s\}|, \qquad s \in S.$$

Let C be the $|R| \times |S|$ matrix with row vectors $u(\rho)$, $\rho \in R$, called the *coefficient matrix* of the presentation $\langle S \mid R\rangle$. Its null space $\mathcal{N}(C)$ is the set of column vectors $\gamma = (\gamma_s : s \in S)$ such that $C\gamma = \mathbf{0}$. Since C has integer entries, $\mathcal{N}(C)$ is non-trivial if and only if it contains a non-zero vector of integers (that is, an integer vector other than the zero vector $\mathbf{0}$). If $\gamma \in \mathbb{Z}^S$ is a non-zero element of $\mathcal{N}(C)$, then γ gives rise to a function $h : V \to \mathbb{Z}$ defined as follows. Any $v \in V$ may be expressed as a word in the alphabet S, which is to say that $v = s_1 s_2 \cdots s_m$ for some $s_i \in S$ and $m \geq 0$. We set

$$h(v) = \sum_{i=1}^{m} \gamma_{s_i}. \tag{4.1}$$

Any function h arising in this way is called a *group height function* of the presentation (or of the Cayley graph). We see next that a group height function is well defined by (4.1), and is indeed a graph height function in the sense of Definition 3.1. Example (d), following, indicates that a graph height function need not be a group height function.

Theorem 4.1. *Let G be the Cayley graph of the finitely generated group $\Gamma = \langle S \mid R\rangle$, with coefficient matrix C.*

- (a) *Let $\gamma = (\gamma_s : s \in S) \in \mathcal{N}(C)$ satisfy $\gamma \in \mathbb{Z}^S$, $\gamma \neq \mathbf{0}$. The group height function h given by (4.1) is well defined, and gives rise to a graph height function (h, Γ) on G.*
- (b) *The Cayley graph $G(S, R)$ of the presentation $\langle S \mid R\rangle$ has a group height function if and only if $\operatorname{rank}(C) < |S|$.*

Since the group height function h of (4.1) is a graph height function, and Γ acts transitively,

$$d(h) = \max\{\gamma_s : s \in S\}, \tag{4.2}$$

in agreement with (3.2).

It follows in particular from Theorem 4.1 that G has a group height function if $|R| < |S|$, which is to say that the presentation $\Gamma = \langle S \mid R\rangle$ has strictly positive deficiency (see [27]). Free groups provide examples of such groups.

Consider for illustration the examples of [11, Sect. 3].

(a) The *hypercubic lattice* $\mathbb{Z}^n$ is the Cayley group of an abelian group with $|S| = 2n$, $|R| = n + \binom{n}{2}$, and $\operatorname{rank}(C) = n$. It has a set of group height functions.
(b) The 3-*regular tree* is the Cayley graph of the group with $S = \{s_1, s_2, t\}$ and $R = \{s_1 t, s_2^2\}$. It has a group height function.
(c) The *discrete Heisenberg group* has $|S| = |R| = 6$ and $\operatorname{rank}(C) = 4$. It has a set of group height functions.
(d) The *square/octagon lattice* is the Cayley graph of a finitely presented group with $|S| = 3$ and $|R| = 5$, and this does not satisfy the hypothesis of Theorem 4.1(b). This presentation has no group height function. Neither does the lattice have a graph height function with automorphism subgroup that acts transitively, but nevertheless it possesses a graph height function in the sense of Definition 3.1, as explained in [11, Sect. 3].
(e) The *hexagonal lattice* is the Cayley graph of the finitely presented group with $S = \{s_1, s_2, s_3\}$ and $R = \{s_1^2, s_2 s_3, s_1 s_2^2 s_1 s_3^2\}$. Thus, $|R| = |S| = 3$, $\operatorname{rank}(C) = 2$, and the graph has a group height function.

A discussion is presented in Section 5 of certain types of infinite groups whose Cayley graphs have group height function. We present next some illustrative examples and a question. The next proposition is extended in Theorem 5.1.

Proposition 4.2. *Any finitely generated group which is infinite and abelian has a group height function h with $d(h) = 1$.*

Example 4.3. *Here is an example of an infinite, finitely generated group Γ which has no group height function and yet its Cayley graph has a graph height function $(h, \mathcal{H})$ with $\mathcal{H}$ acting transitively. Take $S = \{s_1, s_2\}$ and $R = \{s_1^2, s_2^2\}$. The Cayley graph of Γ is the line $\mathbb{Z}$.*

Question 4.4. *Does there exist an infinite, finitely presented group whose Cayley graph has no graph height function?*

It may be the case that the Cayley graph of the Higman group of Example 6.3 has no graph height function. Question 4.4 is a sub-question of [11, Qn 3.3].

Theorem 4.5. *A group height function is a group invariant in the following sense. If h is a group height function on the Cayley graph of an infinite, finitely generated group Γ with respect to a given presentation $\langle S \mid R\rangle$, then it is also a group height function for the Cayley graph of any other presentation $\langle S' \mid R'\rangle$ of Γ.*

In the light of this theorem, we may speak of a group possessing a group height function. We note one further property of group height function.

Proposition 4.6. *Let Γ be an infinite, finitely generated group with group height function h. Then h is a harmonic function on the Cayley graph $G = (V, E)$, in that*

$$h(v) = \frac{1}{\deg(v)} \sum_{u \sim v} h(u), \qquad v \in V.$$

Proof of Theorem 4.1. (a) Let γ be as given. To check that h is well defined by (4.1), we must show that $h(v)$ is independent of the chosen representation of v as a word. Suppose that $v = s_1 \cdots s_m = u_1 \cdots u_n$ with $s_i, u_j \in S$, and extend the definition of γ to the directed edge-set of G by

$$\gamma([g, gs\rangle) = \gamma_s, \qquad g \in \Gamma,\ s \in S. \tag{4.3}$$

The walk $(\mathbf{1}, s_1, s_1 s_2, \dots, v)$ is denoted as π_1, and $(\mathbf{1}, u_1, u_1 u_2, \dots, v)$ as π_2, and the latter's reversed walk as π_2^{-1}. Consider the walk ν obtained by following π_1, followed by π_2^{-1}. Thus ν is a closed walk of G from $\mathbf{1}$.

Any $\rho \in R$ gives rise to a directed cycle in G through $\mathbf{1}$, and we write ΓR for the set of images of such cycles under the action of Γ. Any closed walk lies in the vector space over $\mathbb{Z}$ generated by the directed cycles of ΓR (see, for example, [14, Sect. 4.1]). The sum of the γ_s around any $g\rho \in \Gamma R$ is zero, by (4.3) and the fact that $C\gamma = \mathbf{0}$. Hence

$$\sum_{i=1}^{m} \gamma_{s_i} - \sum_{j=1}^{n} \gamma_{u_j} = 0,$$

as required.

We check next that (h, Γ) is a graph height function. Certainly, $h(\mathbf{1}) = 0$. For $u, v \in V$, write $v = ux$ where $x = u^{-1}v$, so that $h(v) - h(u) = h(x)$ by (4.1). For $g \in \Gamma$, we have that $gv = (gu)x$, whence

$$h(gv) - h(gu) = h(x) = h(v) - h(u). \tag{4.4}$$

Since $\gamma \neq \mathbf{0}$, there exists $s \in S$ with $\gamma_s > 0$. For $v \in V$, we have $h(vs^{-1}) < h(v) < h(vs)$.

(b) The null space $\mathcal{N}(C)$ is non-trivial if and only if $\operatorname{rank}(C) < |S|$. Since C has integer entries, $\mathcal{N}(C)$ is non-trivial if and only if it contains a non-zero vector of integers. □

Proof of Proposition 4.2. Since Γ is infinite and abelian, there exists a generator, σ say, of infinite order. For $s \in S$, let

$$\gamma_s = \begin{cases} 1 & \text{if } s = \sigma, \\ -1 & \text{if } s = \sigma^{-1}, \\ 0 & \text{otherwise.} \end{cases} \tag{4.5}$$

Since any relator must contain equal numbers of appearances of σ and σ^{-1}, we have that $\gamma \in \mathcal{N}(C)$. Therefore, the function h of (4.1) is a group height function. $\square$

Proof of Theorem 4.5. This is almost immediate from the fact that a group height function acts on the *vertices* of the Cayley graph, that is, on the group Γ itself. Let $h : \Gamma \to \mathbb{Z}$ be a group height function of the Cayley graph G of $\langle S \mid R \rangle$, and let G' be the Cayley graph of the (possibly different) finite presentation $\langle S' \mid R' \rangle$ of Γ. We write $\gamma_s = h(s)$ for $s \in S$.

We define $\gamma' = (\gamma'_{s'} : s' \in S')$ by $\gamma_{s'} = h(s')$. Since h is non-constant and satisfies (4.4), $\gamma' \neq \mathbf{0}$. A relator $\rho' \in R'$ is a product of elements $s'_i \in S'$, and each such s'_i is a product of elements $s^i_j \in S$. Thus the sum of $\gamma'_{s'}$ around the directed cycle of G' corresponding to ρ' equals the sum of the corresponding $\gamma_{s^i_j}$. Since this is a sum around a closed walk of G, it equals 0 as in the proof of Theorem 4.1. Therefore, h is a group height function of G'. $\square$

Proof of Proposition 4.6. We do not give the details of this, since a more general fact is proved in Proposition 8.2(b). The current proof follows that of the latter proposition with $\mathcal{H} = \Gamma$, $F_1 = h$, and Γ acting on V by left-multiplication. Since this action of Γ has no non-trivial fixed points, Γ is unimodular. $\square$

5. Cayley graphs with group height functions

We present next a general construction of a group height function for a group having a normal subgroup. This construction is applied in Theorem 5.4 to show that all finitely generated, solvable groups possess group height functions. The last conclusion is extended in Theorem 5.5 to deduce that every finitely generated, virtually solvable group possesses a *graph* height function. These conclusions apply also to nilpotent groups, since these are solvable. They extend Proposition 4.2 which deals with *abelian* groups.

Theorem 5.1. *Let Γ_1 be an infinite, finitely generated group, and let $\Gamma_2 \trianglelefteq \Gamma_1$ be such that the quotient group Γ_1/Γ_2 is abelian.*

(a) *If the quotient group Γ_1/Γ_2 is infinite, then Γ_1 has a group height function h with $d(h) = 1$.*
(b) *If the quotient group Γ_1/Γ_2 is finite, and Γ_2 has a group height function h_2, then Γ_1 has a group height function h_1 with $d(h_1) \le Ld(h_2)$, where L is the least common multiple of the orders of the cyclic components of Γ_1/Γ_2.*

Recall that Γ_1/Γ_2 is abelian if and only if Γ_2 contains the commutator group $[\Gamma_1, \Gamma_1]$, of which the definition follows. The proof of the above theorem is given later in this section.

Let Γ be a group with identity $\mathbf{1}_\Gamma$. The *commutator* of the pair $x, y \in \Gamma$ is the group element $[x, y] := x^{-1}y^{-1}xy$. Let A, B be subgroups of Γ. The *commutator subgroup* $[A, B]$ is defined to be

$$[A, B] = \big\langle [a, b] : a \in A,\ b \in B \big\rangle,$$

that is, the subgroup generated by all commutators $[a, b]$ with $a \in A$, $b \in B$. It is standard that $[\Gamma, \Gamma] \trianglelefteq \Gamma$, and the quotient group $\Gamma/[\Gamma, \Gamma]$ is abelian.

Example 5.2. *The* infinite dihedral group Dih_∞ *has a presentation*

$$\mathrm{Dih}_\infty = \big\langle r, s, t \,\big|\, r^2, st, rsrs \big\rangle.$$

It has no group height function since $\mathrm{rank}(C) = |S| = 3$. *It is easily seen that the quotient group* $\Gamma/[\Gamma, \Gamma]$ *is finite.*

The Cayley graph of Dih_∞ *is the ladder graph of Figure 5.1, which has a graph height function* h *and an associated* $\mathcal{H}$ *acting transitively.*

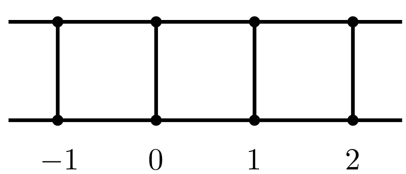

FIGURE 5.1. The ladder graph with heights as marked.

Example 5.3. *The* lamplighter group L *has presentation* $\langle S \mid R \rangle$ *where* $S = \{a, t, u\}$ *and* $R = \{a^2, tu\} \cup \{[a, t^n a u^n] : n \in \mathbb{Z}\}$. *Thus,* L *is finitely generated but not finitely presented. It has a group height function since the rank of its coefficient matrix is* 2.

Let $\Gamma_{(1)} = \Gamma$. The *derived series* of Γ is given recursively by the formula

$$\Gamma_{(i+1)} = [\Gamma_{(i)}, \Gamma_{(i)}], \qquad i \geq 1. \tag{5.1}$$

The group Γ is called *solvable* if there exists an integer $c \in \mathbb{N}$ such that $\Gamma_{(c+1)} = \{\mathbf{1}_\Gamma\}$. Thus, Γ is solvable if there exists $c \in \mathbb{N}$ such that

$$\Gamma = \Gamma_{(1)} \trianglerighteq \Gamma_{(2)} \trianglerighteq \cdots \trianglerighteq \Gamma_{(c+1)} = \{\mathbf{1}_\Gamma\}.$$

The reader is referred to [28] for a general account of group theory.

Theorem 5.4. *An infinite, finitely generated, solvable group* Γ *possesses a group height function.*

Proof. Since Γ is infinite and $c < \infty$, there exists a smallest integer q such that $[\Gamma_{(q)} : \Gamma_{(q+1)}] = \infty$. Note that $[\Gamma : \Gamma_{(q)}] < \infty$, whence $\Gamma_{(2)}, \dots, \Gamma_{(q)}$ are finitely generated. By Theorem 5.1(a), there exists a group height function h_q on $\Gamma_{(q)}$. We apply Theorem 5.1(b) iteratively to the increasing sequence $\Gamma_{(q-1)}, \dots, \Gamma_{(1)}$ to obtain a group height function h_1 on $\Gamma_{(1)} = \Gamma$. □

A *virtually solvable group* is a group Γ for which there exists a normal subgroup Γ^* which is solvable and satisfies $[\Gamma : \Gamma^*] < \infty$. Theorem 5.4 may be extended as follows to virtually solvable groups and beyond.

Theorem 5.5. *Let Γ be an infinite, finitely generated group containing a normal subgroup Γ^* with $[\Gamma : \Gamma^*] < \infty$. If Γ^* has a group height function, then every Cayley graph of Γ has a graph height function (h, Γ^*) which is, in addition, harmonic.*

Proof. Let G be the Cayley graph of a group Γ with the given properties, and let $\Gamma^* \trianglelefteq \Gamma$ satisfy $[\Gamma : \Gamma^*] < \infty$. Since Γ^* has finite index, it is finitely generated. By assumption, Γ^* has a group height function h^*. The subgroup Γ^* of Γ acts on G by left-multiplication, and it is unimodular since its elements have no non-trivial fixed point. We apply Proposition 3.4 with $\mathcal{H} = \Gamma^*$ to obtain a harmonic, graph height function on G. □

Theorem 5.5 implies, by Theorem 5.4, the existence of graph height functions for infinite, finitely generated, virtually solvable groups. Another example of Theorem 5.5 in action is the special linear group $\mathrm{SL}_2(\mathbb{Z})$ of the forthcoming Example 6.1 (see [17, p. 66]).

Since every virtually solvable group is amenable, one is led to ask whether all Cayley graphs of infinite, finitely generated, amenable groups have graph height functions. We do not know the answer to this in general, but it is negative within a significant subclass of examples.

Let Γ be an infinite, finitely generated group with Cayley graph G, and suppose G has a graph height function $(h, \mathcal{H})$ with the further property that

$$\mathcal{H} \le \Gamma, \text{ and } \mathcal{H} \text{ acts on } G \text{ by left-multiplication.} \tag{5.2}$$

Since h is a graph height function, there exists an infinite path of G along which h is strictly increasing. Since $\mathcal{H}$ acts quasi-transitively, there exist $v \in \Gamma$ and $\gamma \in \mathcal{H}$ with $h(v) < h(\gamma v)$. Now, h is $\mathcal{H}$-difference-invariant, so that $(h(\gamma^k v) : k \ge 0)$, is a strictly increasing sequence, whence γ has infinite order.

In conclusion, if every $\gamma \in \mathcal{H}$ has finite order, there exists no graph height function of the form $(h, \mathcal{H})$ and satisfying (5.2).

Example 5.6. *The* Grigorchuk group [7] *is an infinite, finitely generated, amenable group that is not virtually solvable, with the property that every element has finite order. Therefore, its Cayley graph has no graph height function satisfying* (5.2).

Proof of Theorem 5.1. (a) Write $\Gamma_1 = \langle S \mid R\rangle$, let $Q := \Gamma_1/\Gamma_2$, and assume Q is an infinite abelian group. For $g \in \Gamma_1$, write $\overline{g} = g\Gamma_2$ for the corresponding coset in Q. Since Γ_1 has finite generator set S, Q is finitely generated by the cosets $\{\overline{s} : s \in S\}$, and furthermore the relators of Q are the words $\overline{\rho} := \overline{s}_1\overline{s}_2 \cdots \overline{s}_r$ as $\rho = s_1 s_2 \cdots s_r$ ranges over R.

Since Q is infinite and abelian, there exists $\sigma \in S$ such that $\overline{\sigma}$ has infinite order. Let $\gamma = (\gamma_s : s \in S)$ be given by

$$\gamma_s = \begin{cases} 1 & \text{if } s \in \overline{\sigma}, \\ -1 & \text{if } s^{-1} \in \overline{\sigma}, \\ 0 & \text{otherwise.} \end{cases} \tag{5.3}$$

Equation (5.3) is meaningful since $\overline{\sigma} \cap \overline{\sigma}^{-1} = \varnothing$. To see this, suppose $t, t^{-1} \in \overline{\sigma}$. By the normality of Γ_2, $t = g_1\sigma$ and $t^{-1} = \sigma g_2$ for some $g_1, g_2 \in \Gamma_2$. Therefore, $\sigma^2 = g_1^{-1} g_2^{-1} \in \Gamma_2$, in contradiction of the assumption that $\overline{\sigma}$ has infinite order.

For γ to give rise to a group height function h for Γ_1, via (4.1), we need to show that $C\gamma = \mathbf{0}$ where C is the coefficient matrix of the presentation $\langle S \mid R\rangle$. Let $\rho = s_1 s_2 \cdots s_r \in R$. The element of the vector $C\gamma$ corresponding to ρ is

$$A_\rho := |\{i : s_i \in \overline{\sigma}\}| - |\{i : s_i^{-1} \in \overline{\sigma}\}|.$$

The relator ρ projects onto the relator $\overline{\rho}$ of Q. Since Q is abelian and $\overline{\sigma}$ has infinite order, A_ρ equals the aggregate power of $\overline{\sigma}$ in $\overline{\rho}$. As in the proof of Proposition 4.2, this is zero.

(b) Assume that the quotient group $Q := \Gamma_1/\Gamma_2$ is a finite abelian group, so that

$$Q \simeq \mathbb{Z}_{p_1} \oplus \mathbb{Z}_{p_2} \oplus \cdots \oplus \mathbb{Z}_{p_t}, \tag{5.4}$$

for some $p_1, p_2, \ldots, p_t$ that are positive powers of prime numbers.

Since Γ_2 is a normal subgroup, with finite index, of a finitely generated group, it is finitely generated, and we write $\Gamma_2 = \langle S_2 \mid R_2\rangle$ where $S_2 = S_2^{-1}$ as usual. By (5.4), we can find $\overline{r}_1, \ldots, \overline{r}_t \in Q$ such that $\overline{r}_i$ is mapped under the isomorphism of (5.4) to a generator of the ith component of the right side of that equation. Each such $\overline{r}_i$ is a coset of Γ_2 in Γ_1, say $\overline{r}_i = r_i\Gamma_2$ for some $r_i \in \Gamma_1$. Since $\overline{r}_i^{p_i} = \mathbf{1}$, we have $r_i^{p_i}\Gamma_2 = \Gamma_2$, whence

$$r_i^{p_i} = g_i \tag{5.5}$$

for some $g_i \in \Gamma_2$. Since $g_i \in \Gamma_2$, it may be written as a product $g_i = t_1 t_2 \cdots t_v$ of elements in S_2, and we define the vector $\mathbf{m}_i = (m_i(s) : s \in S_2)$ by

$$m_i(s) = |\{j : t_j = s\}|, \qquad s \in S_2. \tag{5.6}$$

We claim that Γ_1 is generated by $\{r_1, \ldots, r_t\} \cup S_2$, and we prove this next. Let $g \in \Gamma_1$. The corresponding coset $\overline{g} \in Q$ may be represented as a product $\overline{g} = \overline{r}_1^{\eta_1}\overline{r}_2^{\eta_2} \cdots \overline{r}_t^{\eta_t}$

where $0 \le \eta_i \le p_i - 1$, so that $g = r_1^{\eta_1} \cdots r_t^{\eta_t} h$ for some $h \in \Gamma_2$. Since S_2 generates Γ_2, h is a product of finitely many elements of S_2. Therefore, Γ_1 is generated by the set $S_1 := \{r_1, r_2, \dots, r_t, u_1, u_2, \dots, u_t\} \cup S_2$ where $u_i = r_i^{-1}$.

As relator set for Γ_1, we may take

$$R_1 = \{r_i u_i, u_i^{p_i} g_i : i = 1, 2, \dots, t\} \cup R_2. \tag{5.7}$$

The elements $r_i u_i$ reflect the fact that $r_i^{-1} = u_i$, the elements $u_i^{p_i} g_i$ reflect (5.5), and R_2 is the relator set imported from Γ_2.

The coefficient matrix C_1 of the ensuing presentation $\Gamma_1 = \langle S_1, R_1 \rangle$ has $2t + |R_2|$ rows and $2t + |S_2|$ columns, and has the form

$$C_1 = \left(\begin{array}{c|c|c} I & I & \mathbf{0} \\ \hline \mathbf{0} & A & M \\ \hline \mathbf{0} & \mathbf{0} & C_2 \end{array} \right),$$

where I is the $t \times t$ identity matrix, A is the $t \times t$ matrix

$$A = \begin{pmatrix} p_1 & 0 & \cdots & 0 \\ 0 & p_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & p_t \end{pmatrix},$$

M is the $t \times |S_2|$ matrix with row-vectors $\mathbf{m}_i$ (see (5.6)), and C_2 is the coefficient matrix of Γ_2. The first t rows of C_1 encode the relators $r_i u_i$, the next t rows encode (5.5), and the remaining rows encode the relators R_2.

Let h_2 be a group height function on Γ_2, and let $\gamma : S_1 \to \mathbb{Q}$ be given by

$$\begin{aligned} \gamma(r_i) = -\gamma(r_i^{-1}) &= h_2(g_i)/p_i \qquad && \text{for } i = 1, 2, \dots, t, \\ \gamma(s) &= h_2(s) && \text{for } s \in S_2. \end{aligned} \tag{5.8}$$

Let $h_1 : \Gamma_1 \to \mathbb{Q}$ be given by (4.1). In order that h_1 be well defined, it suffices, by Theorem 4.1, that $C_1 \gamma = \mathbf{0}$, and this may be checked. Indeed, h_1 can fail to be a group height function only through taking non-integer values. This is quickly rectified by multiplying each $\gamma(\cdot)$ in (5.8) by the least common multiple L of the p_i. $\square$

6. Cayley graphs with graph height functions

In Definition 3.1 is defined a graph height function $(h, \mathcal{H})$ on a transitive graph $G = (V, E)$. It is useful to allow $\mathcal{H}$ to act only *quasi*-transitively on G, since there exist transitive graphs G having a graph height function $(h, \mathcal{H})$ with $\mathcal{H}$ acting quasi-transitively but none with $\mathcal{H}$ acting transitively.

In Section 4, we established a necessary and sufficient condition for a Cayley graph to have a group height function, and we pointed out that a group height function is a graph height function with an associated $\mathcal{H}$ that acts transitively. Even when the condition fails to hold, it can be the case that G has a graph height function in the sense of Definition 3.1; consider, for example, the square/octagon lattice and Example 4.3.

We thus seek conditions under which the Cayley graph of a finitely presented group $\Gamma = \langle S \mid R \rangle$ has a graph height function. A sufficient condition is given in the forthcoming Theorem 6.1, which is derived from Theorem 3.3.

Since G is a Cayley graph, the group Γ acts transitively on G by left multiplication. Let $\mathcal{H}$ be a normal subgroup of Γ satisfying $[\Gamma : \mathcal{H}] < \infty$, so that $\mathcal{H}$ acts on G quasi-transitively. Now, $\mathcal{H}$ is unimodular, and we may thus define the undirected quotient graph $\overline{G}$ as prior to Theorem 3.3 (see [12]). Since Γ acts transitively on $\overline{G}$, $\overline{G}$ is transitive.

The presentation $\Gamma = \langle S \mid R \rangle$ is called *elementary with respect to* $\mathcal{H}$ if each relator $r_1 r_2 \cdots r_m \in R$ gives rise to a cycle of the Cayley graph $\overline{G}$, that is, the edges $\langle \overline{u}_i, \overline{u}_{i+1} \rangle$, $0 \le i < m$, form a cycle of $\overline{G}$, where $u_i = r_1 \cdots r_i$ and $\overline{u} = \mathcal{H}u$. The presentation $\Gamma = \langle S \mid R \rangle$ is called *elementary* if it is elementary with respect to the trivial subgroup comprising the identity element, that is, every relator gives rise a cycle of G.

Theorem 6.1. *Let Γ be an infinite, finitely generated group. Let $\mathcal{H} \trianglelefteq \Gamma$ be such that $[\Gamma : \mathcal{H}] < \infty$, and assume the presentation $\Gamma = \langle S \mid R \rangle$ is elementary with respect to $\mathcal{H}$. The Cayley graph G possesses a graph height function $(h, \mathcal{H})$.*

Proof. Let $\mathcal{H} \trianglelefteq \Gamma$ and $[\Gamma : \mathcal{H}] < \infty$. Then $\mathcal{H}$ acts quasi-transitively on G by left-multiplication. Since $\mathcal{H}$ acts without non-trivial fixed points, it is unimodular. We may take $\mathcal{B}$ to be the cycles through the origin $\mathbf{1}$ of G to which the relators in R give rise.

Assumption (c) of Theorem 3.3 holds since the presentation is elementary with respect to $\mathcal{H}$, and the claim follows by that theorem. □

There follows an example of a Cayley graph having no group height function, but for which there exists a graph height function $(h, \mathcal{H})$.

Example 6.2. *The special linear group $\Gamma := \mathrm{SL}_2(\mathbb{Z})$ has a presentation*

$$\Gamma = \langle x, y, u, v \mid xu, yv, x^4, x^2 v^3 \rangle, \tag{6.1}$$

where

$$x = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, \qquad y = \begin{pmatrix} 0 & -1 \\ 1 & 1 \end{pmatrix}.$$

The presentation has no group height function. Each of the last two relators of (6.1) projects onto a cycle of the Cayley graph, and therefore the presentation is elementary.

The following properties of $\mathrm{SL}_2(\mathbb{Z})$ *may be found in* [5] *and* [17, p. 66]. *The commutator subgroup* $\Gamma^{(2)} := [\Gamma, \Gamma]$ *is a normal subgroup of* Γ *with index* 12. *The (abelian) quotient* $Q = \Gamma/\Gamma^{(2)}$ *has elements* $\overline{x}^i\overline{y}^j$ *for* $i = 0, 1$, $j = 0, 1, \ldots, 5$. *Furthermore,* $\overline{x}$ *has order* 4, $\overline{y}$ *has order* 6, *and* $\overline{x}^2 = \overline{y}^3$.

The relator x^4 *of* (6.1) *projects onto the cycle* $(\overline{\mathbf{1}}, \overline{x}, \overline{x}^2, \overline{x}^3, \overline{\mathbf{1}})$ *of* Q, *and the relator* x^2y^{-3} *projects onto the cycle* $(\overline{\mathbf{1}}, \overline{x}, \overline{x}^2, \overline{y}^2, \overline{y}, \overline{\mathbf{1}})$. *Therefore, the presentation* (6.1) *is elementary with respect to* $\Gamma^{(2)}$. *By Theorem 6.1, the Cayley graph has a graph height function of the form* $(h, \Gamma^{(2)})$. *This may also be proved via Theorem 5.5.*

There exist Cayley graphs for which we have been unable to construct a graph height function $(h, \mathcal{H})$, even allowing $\mathcal{H}$ to be merely quasi-transitive. Here is an example.

Example 6.3. *The* Higman group Γ *of* [18] *is an infinite, finitely presented group with presentation* $\Gamma = \langle S \mid R\rangle$ *where*

$$S = \{a, b, c, d, a', b', c', d'\},$$
$$R = \{aa', bb', cc', dd'\} \cup \{a'ba(b')^2, b'cb(c')^2, c'dc(d')^2, d'ad(a')^2\}.$$

The quotient of Γ *by its maximal proper normal subgroup is an infinite, finitely generated, simple group. By Theorem 4.1(b),* Γ *has no group height function. Since* Γ *has no nontrivial normal subgroup* N *with finite index, the construction of Theorem 6.1 fails.*

The commutator group of the Higman group Γ *satisfies* $[\Gamma, \Gamma] = \Gamma$. *This follows by Theorem 5.1(a) and the above (or otherwise).*

7. Convergence of connective constants of Cayley graphs

Let $\Gamma = \langle S \mid R\rangle$ be finitely presented with coefficient matrix C and Cayley graph $G = G(S, R)$. Let $t \in \Gamma$ have infinite order. We consider in this section the effect of adding a new generator t^m, in the limit as $m \to \infty$. Let G_m be the Cayley graph of the group $\Gamma_m = \langle S \mid R \cup \{t^m\}\rangle$.

Theorem 7.1. *If* $\mathrm{rank}(C) < |S| - 1$, *then* $\mu(G_m) \to \mu(G)$ *as* $m \to \infty$.

Proof. The coefficient matrix C_m of G_m differs from C_1 only in the multiplicity of the row corresponding to the new relator, and therefore $\mathcal{N}(C_1) = \mathcal{N}(C_m)$. Since Γ_1 has only one relator more than G, $\mathrm{rank}(C_1) \le \mathrm{rank}(C) + 1$. If $\mathrm{rank}(C) < |S| - 1$, then $\mathrm{rank}(C_1) < |S|$. By Theorem 4.1, we may find $\gamma = (\gamma_s : s \in S) \in \mathcal{N}(C_1)$ such that $\gamma \in \mathbb{Z}^S$, $\gamma \ne \mathbf{0}$. By the above, for $m \ge 1$, $\gamma \in \mathcal{N}(C_m)$, so that G_m has a corresponding group height function h_m. By (4.2), $d(h) = d(h_m) =: D$ for all m, so that $G_m \in \mathcal{G}_D$ for all m.

The group Γ_m is obtained as the quotient group of Γ by the normal subgroup generated by t^m. We apply [11, Thm 5.2] with $\alpha_m = t^m$. The condition of the theorem holds since t has infinite order. $\square$

As examples of finitely generated groups satisfying the conditions of Theorem 7.1, we mention free groups, abelian groups, free nilpotent groups, free solvable groups, and, more widely, nilpotent and solvable groups with presentations $\langle S \mid R\rangle$ whose coefficient matrix C satisfies $\mathrm{rank}(C) < |S| - 1$. Here is an example where Theorem 7.1 cannot be applied, though the conclusion is valid.

Example 7.2. *Let G be the Cayley graph of the* infinite dihedral group $\mathrm{Dih}_\infty = \langle r, s, t \mid r^2, st, rsrs\rangle$ *of Example 5.2. As noted there, G has no group height function, though it has a graph height function h with $d(h) = 1$. Let $\Gamma_m = G \times J_m$ where $m \geq 1$ and $J_m = \langle a, b \mid ab, a^m\rangle$ is the cyclic group $\{\mathbf{1}, a, a^2, \dots, a^{m-1}\}$. Thus, Γ_m is finitely presented but, by Theorem 4.1(b), it has no group height function. In particular, Theorem 7.1 may not be applied.*

On the other hand, we may define a graph height function h' on G_m by $h'(\gamma, a^k) = h(\gamma)$ for $\gamma \in \mathrm{Dih}_\infty$ and $k \geq 0$. Furthermore, $d(h') = d(h) = 1$. By [11, Thm 5.2], *$\mu(G_m) \to \mu(G)$ as $m \to \infty$.*

8. Proof of Theorem 3.3

Edges, walks, and cycles of G and the quotient graph may sometimes be directed and sometimes undirected. We use notation and words to distinguish between these two situations, and we hope our presentation is clear to the reader. The graph $\vec{G} = (\overline{V}, \vec{E})$ is the directed quotient graph. Assume that assumptions (a)–(c) hold.

The proof proceeds in three steps, namely the proofs of the following.

A. (Prop. 8.1) There exists $F : V \to \mathbb{Z}$ which is $\mathcal{H}$-difference-invariant and non-constant on the orbit $\overline{\mathbf{1}}$ of $\mathcal{H}$.
B. (Prop. 8.3) There exists $\psi : V \to \mathbb{Q}$ which is $\mathcal{H}$-difference-invariant, harmonic, non-constant, and takes values in the rationals.
C. (Prop. 8.4) There exists a graph height function which is harmonic on G.

Proposition 8.1. *There exists a function $F : V \to \mathbb{Z}$ which is non-constant on the orbit $\overline{\mathbf{1}} := \mathcal{H}\mathbf{1}$, and is $\mathcal{H}$-difference-invariant.*

Proof. The proof makes use of the cycle space of the graph $\overline{G} = (\overline{V}, \overline{E})$ defined after (3.6), which we recall as the vector subspace of $\{0, 1\}^{\overline{E}}$, over $\mathbb{Z}_2$, generated by incidence vectors of the cycles of $\overline{G}$ (see [6, 19, 22]). For an undirected graph H, we write $\mathcal{C}(H)$ for its cycle space.

For $v \in V$, let l_v be the length of a shortest path from v to $\mathcal{H}v \setminus \{v\}$. Since $\mathcal{H} \trianglelefteq \Gamma$, $l := l_v$ does not depend on the choice of v (see [12, Sect. 3.4]). We assume first that $l \ge 3$, in which case $\mathcal{H}$ is automatically symmetric (by [12, Lemma 3.10]), and furthermore, for a cycle C of $\overline{G}$, either *every* lift of C is a cycle, or *no* lift is a cycle.

Let $\overline{\mathcal{B}}$ be the set of projections of $\mathcal{B}$ onto $\overline{G}$, and let $\mathcal{C}(\overline{\mathcal{B}})$ be the subspace of $\mathcal{C}(\overline{G})$ generated by $\overline{\mathcal{B}}$. Since each $\overline{\beta} \in \overline{\mathcal{B}}$ is the projection of a cycle, every lift of $\overline{\beta}$ is a cycle of G. Therefore, for $\overline{\sigma} \in \mathcal{C}(\overline{\mathcal{B}})$, every lift of $\overline{\sigma}$ lies in $\mathcal{C}(G)$. Let $l_{\mathbf{1}}$ be a shortest path of G from $\mathbf{1}$ to $V \setminus \{\mathbf{1}\}$. The projection $\overline{l}_{\mathbf{1}}$ is a cycle of $\overline{G}$ that lifts to a SAW of G. Therefore, $\overline{l}_{\mathbf{1}} \in \mathcal{C}(\overline{G}) \setminus \mathcal{C}(\overline{\mathcal{B}})$, and hence $\rho := \dim(\mathcal{C}(\overline{\mathcal{B}}))$ satisfies $\rho < \Delta$, where $\Delta := \dim(\mathcal{C}(\overline{G}))$.

Since $\mathcal{C}(\overline{\mathcal{B}})$ is a subspace of $\mathcal{C}(\overline{G})$, it has a basis $\{C_1, C_2, \dots, C_\rho\}$, which may be extended to a basis $\{C_1, \dots, C_\rho, C_{\rho+1}, \dots, C_\Delta\}$ of $\mathcal{C}(\overline{G})$ with $C_\Delta = \overline{l}_{\mathbf{1}}$. We direct each C_i in an arbitrary way, and we write $\vec{C}_i$ for the resulting directed cycle.

We turn $\overline{G}$ into a directed graph by adding orientations to the edges in an arbitrary but fixed way. For a directed edge $\vec{e}$ arising thus, we write $-\vec{e}$ for the corresponding edge with the reversed orientation. Let $\overline{\delta} : \overline{E} \to \mathbb{Q}$ be a solution of the equations

$$\sum_{\vec{e} \in \vec{C}_i} \overline{\delta}(\vec{e}) = 0, \qquad 1 \le i \le \rho, \tag{8.1}$$

$$\sum_{\vec{e} \in \vec{C}_\Delta} \overline{\delta}(\vec{e}) = 1, \tag{8.2}$$

where

$$\overline{\delta}(\vec{e}) := \begin{cases} \overline{\delta}(e) & \text{if } e \text{ is oriented in the direction } \vec{e}, \\ -\overline{\delta}(e) & \text{otherwise.} \end{cases}$$

The rows of the coefficient matrix of the system (8.1)–(8.2) of linear equations are independent over $\mathbb{Z}_2$, and therefore over $\mathbb{Q}$ also. Since $\rho < \Delta$, the rank of the coefficient matrix of (8.1)–(8.2) equals the rank of its augmented matrix, whence there exists a solution to (8.1)–(8.2). Indeed, there exists a rational solution since the equations have integral coefficients. Let $\overline{\delta}$ be such a solution, and let $\delta : \vec{E} \to \mathbb{Q}$ be given by $\delta(\vec{f}) = \overline{\delta}(\vec{e})$ where $\vec{e}$ is the projection of $\vec{f}$.

Since $\mathcal{C}(G)$ is generated by $\mathcal{B}$, a closed walk W on G may be expressed as a sum, over $\mathbb{Z}$, of cycles of the form $\gamma_i C_i$ with $\gamma_i \in \mathcal{H}$ and $1 \le i \le \rho$. With $\vec{W}$ obtained from W by orienting the walk, we have by (8.1) that

$$\sum_{\vec{e} \in \vec{W}} \delta(\vec{e}) = 0. \tag{8.3}$$

Let $F : V \to \mathbb{Q}$ be given as follows. Let $F(\mathbf{1}) = 0$. For $v \in V$, find a directed path l_v from $\mathbf{1}$ and v, and define

$$F(v) = \sum_{\vec{e} \in l_v} \delta(\vec{e}).$$

By (8.3), F is well defined in the sense that $F(v)$ is independent of the choice of l_v. Moreover, F is non-constant on the orbit $\mathcal{H}\mathbf{1}$ since, by (8.2), $F(w) = \pm 1$ where w is the endpoint of $l_{\mathbf{1}}$ other than $\mathbf{1}$.

Suppose finally that $l \le 2$. For a cycle C of $\overline{G}$, we adopt the convention that C lifts to a trail of G, that is, a walk that repeats no edge. The above argument is valid subject to the difference that each $\overline{\beta} \in \overline{\mathcal{B}}$ has at least one lift that is a cycle, and every lift of $\bar{l}_{\mathbf{1}}$ is a SAW. It follows that $\bar{l}_{\mathbf{1}} \notin \mathcal{C}(\overline{\mathcal{B}})$, and the proof proceeds as before. □

The vertex $\mathbf{1}$ may appear to play a distinguished role in the remainder of this section. This is in fact not so: since G is assumed transitive, the following is valid with any choice of vertex for the label $\mathbf{1}$.

The argument of the next two propositions is inspired in part by the proof of [21, Cor. 3.4]. Let $X = (X_n : n = 0, 1, 2, \dots)$ be a simple random walk on G, with transition matrix

$$P(u,v) = \mathbb{P}_u(X_1 = v) = \frac{1}{\deg(u)}, \qquad u, v \in V,\ v \in \partial u,$$

where $\mathbb{P}_u$ denotes the law of the random walk starting at u.

Let $V_1 = \mathcal{H}\mathbf{1} = \overline{\mathbf{1}}$ be the orbit of the identity under $\mathcal{H}$, and let P_1 be the transition matrix of the induced random walk on V_1, that is

$$P_1(u,v) = \mathbb{P}_u(X_\tau = v), \qquad u, v \in V_1,$$

where $\tau = \min\{n \ge 1 : X_n \in V_1\}$. It is easily seen that $\mathbb{P}_u(\tau < \infty) = 1$ since, by the quasi-transitive action of $\mathcal{H}$, there exist $\alpha > 0$ and $K < \infty$ such that

$$\mathbb{P}_u(X_k \in V_1 \text{ for some } 1 \le k \le K) \ge \alpha, \qquad u \in V. \tag{8.4}$$

Since $\mathcal{H} \le \operatorname{Aut}(G)$, P_1 is invariant under $\mathcal{H}$ in the sense that

$$P_1(u,v) = P_1(\gamma u, \gamma v), \qquad \gamma \in \mathcal{H},\ u, v \in V_1. \tag{8.5}$$

Proposition 8.2.

(a) *The transition matrix P_1 is symmetric, in that*

$$P_1(u,v) = P_1(v,u), \qquad u, v \in V_1.$$

(b) *Let $F_1 : V_1 \to \mathbb{Z}$ be $\mathcal{H}$-difference-invariant. Then F_1 is P_1-harmonic in that*

$$F_1(u) = \sum_{v \in V_1} P_1(u,v) F_1(v), \qquad u \in V_1.$$

Proof. (a) Since P is reversible with respect to the measure $(\deg(v) : v \in V)$, and $\deg(v)$ is constant on V_1, we have that

$$P(u_0,u_1)P(u_1,u_2)\cdots P(u_{n-1},u_n) = P(u_n,u_{n-1})P(u_{n-1},u_{n-2})\cdots P(u_1,u_0)$$

for $u_0, u_n \in V_1$, $u_1, \dots, u_{n-1} \in V$. The symmetry of P_1 follows by summing over appropriate sequences (u_i).
(b) It is required to prove that

$$\sum_{v \in V_1} P_1(u,v)[F_1(u) - F_1(v)] = 0, \qquad u \in V_1, \tag{8.6}$$

and it is here that we shall use assumption (a) of Theorem 3.3, namely, that $\mathcal{H}$ is unimodular on its orbits. Since F_1 is $\mathcal{H}$-difference-invariant, there exists $D < \infty$ such that

$$|F_1(u) - F_1(v)| \le D d_G(u,v), \qquad u, v \in V_1.$$

By (8.4), the random walk on V_1 has finite mean step-size. It follows that the sum in (8.6) converges absolutely.

We shall prove (8.6) by a cancellation of summands. Let $u \in V_1$. Consider first the set I containing all $v \in V_1$ such that there exists $\gamma \in \mathcal{H}$ with $\gamma v = u$, $\gamma u = v$. Since F_1 is $\mathcal{H}$-difference-invariant,

$$F_1(u) - F_1(v) = F_1(v) - F_1(u), \qquad v \in I. \tag{8.7}$$

Therefore, members of I contribute 0 to the sum in (8.6).

Recall from above (3.7) the ($\mathcal{H}$-)stabilizer Stab_v of $v \in V$. Fix $u \in V_1$. For $v, w \in V_1$, we write $v \sim w$ if there exists $\gamma \in \mathrm{Stab}_u$ such that $\gamma v = w$. It is immediate that $\sim$ is an equivalence relation. We write $\mathcal{S}$ for the set of its equivalence classes, and the equivalence class containing vertex v may be written as $\mathrm{Stab}_u v$. We note that

$$P_1(u,v) = P_1(u,w), \tag{8.8}$$
$$F_1(u) - F_1(v) = F_1(u) - F_1(w), \tag{8.9}$$

whenever $v \sim w$, where we have used (8.5) and the fact that F_1 is $\mathcal{H}$-difference-invariant.

For $w, w' \in V_1$, we write $w \leftrightarrow w'$ if there exists $\gamma \in \mathcal{H}$ such that $\gamma w = u$ and $\gamma u = w'$. If $w \leftrightarrow w'$ and v, v' are such that $v \sim w$ and $v' \sim w'$, it is easily checked that $v \leftrightarrow v'$. Thus, for two ($\sim$)equivalence classes S, S' we may write $S \leftrightarrow S'$ if, for some (and hence all) $w \in S$, $w' \in S'$, there exists $\gamma \in \mathcal{H}$ such that $\gamma w = u$ and $\gamma u = w'$.

We note some elementary properties of the relation $\leftrightarrow$.

1. For $S \in \mathcal{S}$, we have $S \leftrightarrow S$ if and only if $S \cap I \neq \varnothing$.
2. For $S, S', S'' \in \mathcal{S}$, if $S \leftrightarrow S'$ and $S \leftrightarrow S''$ then $S' = S''$.

If $S \leftrightarrow S'$ and $w \in S$, $w' \in S'$,

$$P_1(u,w) = P_1(u,w'), \tag{8.10}$$

$$F_1(u) - F_1(w) = F_1(w') - F_1(u), \tag{8.11}$$

by (8.5), since P_1 is symmetric and F is $\mathcal{H}$-difference-invariant.

We divide the sum in (8.6) into two parts, depending on whether or not v belongs to some $S \in \mathcal{S}$ with $S \cap I \neq \varnothing$. By (8.7)–(8.9),

$$\sum_{v \in S} P_1(u,v)[F_1(u) - F_1(v)] = 0, \qquad S \in \mathcal{S},\ S \cap I \neq \varnothing. \tag{8.12}$$

By Property 2 above, the set of remaining equivalence classes may be partitioned into distinct pairs (S, S') with $S \leftrightarrow S'$. Their contribution to the sum in (8.6) may be written as

$$\sum_{\substack{S \leftrightarrow S':\\ S \neq S'}} \sum_{\substack{w \in S,\\ w' \in S'}} \Big(P_1(u,w)[F_1(u) - F_1(w)] + P_1(u,w')[F_1(u) - F_1(w')] \Big),$$

which, by (8.8)–(8.11), equals

$$\sum_{\substack{S \leftrightarrow S':\\ S \neq S'}} (|S| - |S'|) P_1(u,w)[F_1(u) - F_1(w)],$$

where $w \in S$. It remains only to show that

$$\text{if } S \leftrightarrow S' \text{ and } S \neq S', \text{ then } |S| = |S'|. \tag{8.13}$$

Let $S, S' \in \mathcal{S}$ satisfy $S \leftrightarrow S'$ and $S \neq S'$. Since $\mathcal{H}$ is unimodular on its orbits, for $v \in S$,

$$|S| = |\mathrm{Stab}_u v| = |\mathrm{Stab}_v u|. \tag{8.14}$$

Since $\mathcal{H}$ acts transitively on V_1, there exists $\gamma \in \mathcal{H}$ such that $\gamma v = u$. The mapping γ gives rise to a bijection between $\mathrm{Stab}_v u$ and $\mathrm{Stab}_u(\gamma u)$. Formally, for $\psi \in \mathrm{Stab}_v$, then $\gamma \circ \psi \circ \gamma^{-1} \in \mathrm{Stab}_u$. The required bijection maps ψu to $\gamma \circ \psi \circ \gamma^{-1}(\gamma u)$. In particular,

$$\begin{aligned} |\mathrm{Stab}_v u| &= |\mathrm{Stab}_u(\gamma u)| \\ &= |S'| \qquad \text{since } \gamma u \in S'. \end{aligned}$$

By (8.14), $|S| = |S'|$, and the proof is complete. □

Proposition 8.3. *Let $F_1 : V_1 \to \mathbb{Z}$ be $\mathcal{H}$-difference-invariant, and let*

$$\psi(v) = \mathbb{E}_v[F_1(X_N)], \qquad v \in V, \tag{8.15}$$

where $N = \inf\{n \geq 0 : X_n \in V_1\}$. Then:

(a) *the function* ψ *is* $\mathcal{H}$*-difference-invariant, and agrees with* F_1 *on* V_1*,*
(b) ψ *is harmonic on* G*, in that*

$$\psi(u) = \sum_{v \in V} P(u,v)\psi(v), \qquad u \in V, \tag{8.16}$$

and, furthermore, ψ *is the unique solution of* (8.16) *that is* $\mathcal{H}$*-difference-invariant and agrees with* F_1 *on* V_1*,*
(c) ψ *takes rational values.*

Proof. (a) The function ψ is $\mathcal{H}$-difference-invariant since the law of the random walk is $\mathcal{H}$-invariant, and

$$\psi(v) - \psi(w) = \mathbb{E}_v[F_1(X_N)] - \mathbb{E}_w[F_1(X_N)].$$

It is trivial that $\psi \equiv F_1$ on V_1.
(b) By conditioning on the first step, ψ is harmonic at any $v \notin V_1$. For $v \in V_1$, it suffices to show that

$$\psi(v) = \sum_{w \in V} P(v,w)\psi(w).$$

Since $\psi \equiv F_1$ on V_1, and F_1 is P_1-harmonic (by Proposition 8.2), this may be written as

$$\sum_{w \in V_1} P_1(v,w)\psi(w) = \sum_{w \in V} P(v,w)\psi(w), \qquad v \in V_1$$

Each term equals $\mathbb{E}_v[\psi(W(X_1))]$, where X_1 is the position of the random walk after one step, and $W(X_1)$ is the first element of V_1 encountered having started at X_1.

To establish uniqueness, let ψ_1 and ψ_2 be solutions of (8.16) that are $\mathcal{H}$-difference-invariant and agree with F_1 on V_1, so that $\psi := \psi_1 - \psi_2$ is harmonic, $\mathcal{H}$-difference-invariant, and equals 0 on V_1. If ψ is not constant, there exists (since ψ is harmonic) an infinite path along which ψ increases strictly. This contradicts the other two properties of ψ.
(c) The quantity $\psi(v)$ has a representation as a sum of values of the unique solution of a finite set of linear equations with integral boundary conditions, and thus $\psi(v) \in \mathbb{Q}$. The proof uses the assumed symmetry of $\mathcal{H}$, but does not use assumptions (b) and (c) of Theorem 3.3. Some further details follow.

Recall the proof of Proposition 8.1, and turn $\overline{G}$ into a directed graph, as there. For $\overline{\delta} : \overline{E} \to \mathbb{R}$, we let

$$\overline{\delta}(\vec{e}) := \begin{cases} \overline{\delta}(e) & \text{if } e \text{ is oriented in the direction } \vec{e}, \\ -\overline{\delta}(e) & \text{otherwise.} \end{cases}$$

Then $\overline{\delta}$ lifts to a function δ on the edges of G (with orientations) that is $\mathcal{H}$-invariant. This δ sums to 0 around the cycles of G if and only if

$$\sum_{\vec{e}\in\vec{C}} \delta(\vec{e}) = 0, \qquad \vec{C} \in \vec{\mathcal{C}}(G), \tag{8.17}$$

where $\vec{\mathcal{C}}(G)$ is the set of all directed cycles of G. This is (generally) an infinite set of linear equations in only finitely many variables, and therefore there exists a finite subset $\mathcal{D} \subseteq \vec{\mathcal{C}}(G)$ such that (8.17) holds if and only if

$$\sum_{\vec{e}\in\vec{C}} \delta(\vec{e}) = 0, \qquad \vec{C} \in \mathcal{D}. \tag{8.18}$$

Assume that (8.18) holds, and let $\phi : V \to \mathbb{R}$ be given by $\phi(\mathbf{1}) = 0$, and $\phi(v)$ is the sum of the $\delta(\vec{e})$ along a (and hence any) directed path of G from $\mathbf{1}$ to v. Since δ is $\mathcal{H}$-invariant, ϕ is $\mathcal{H}$-difference-invariant. Also, ϕ is harmonic on G if and only if

$$\sum_{v\sim u} \delta([u, v\rangle) = 0, \qquad u \in V. \tag{8.19}$$

Since δ is $\mathcal{H}$-invariant and $\mathcal{H}$ acts quasi-transitively, (8.19) amounts to a finite collection of distinct equations involving the values of $\overline{\delta}$. In summary, any harmonic, $\mathcal{H}$-difference-invariant function ϕ, satisfying $\phi(\mathbf{1}) = 0$, corresponds to a solution to the finite collection (8.18)–(8.19) of linear equations.

With F_1 as given, let ψ be given by (8.15). By parts (a) and (b), equations (8.18) and (8.19) have a unique solution satisfying

$$\sum_{\vec{e}\in l_v} \delta(\vec{e}) = F_1(v) - F_1(\mathbf{1}), \qquad v \in V_1, \tag{8.20}$$

where l_v is an arbitrary path from $\mathbf{1}$ to v. By (8.17), it suffices in (8.20) to consider only the finite set of vertices v within some bounded distance of $\mathbf{1}$ that depends on the graph $\overline{G}$.

Therefore, (8.18)–(8.19) possess a unique solution subject to (8.20) (with V_1 replaced by a fixed finite subset). All coefficients and boundary values in these linear equations are integral, and therefore ψ takes only rational values. $\square$

Proposition 8.4. *Let $F_1 : V_1 \to \mathbb{Z}$ be $\mathcal{H}$-difference-invariant, and non-constant on V_1. There exists a graph height function $h = h_F$ which is harmonic on G.*

Proof. The normality of $\mathcal{H}$ is used in this proof. A vertex $v \in V$ is called a *point of increase* of a function $h : V \to \mathbb{R}$ if v has neighbours u, w such that $h(u) < h(v) < h(w)$. The function h is said to *increase everywhere* if every vertex is a point of increase. For $v \in V$ and a harmonic function h,

$$\text{(8.21)} \qquad \begin{aligned} \text{either:}\quad & v \text{ is a point of increase of } h,\\ \text{or:}\quad & h \text{ is constant on } \{v\} \cup \partial v. \end{aligned}$$

An $\mathcal{H}$-difference-invariant function h on G is a graph height function if and only if it takes integer values, and it increases everywhere.

Let F_1 be as given, and let ψ be given by Proposition 8.3. Thus, $\psi : V \to \mathbb{Q}$ is non-constant on V_1, $\mathcal{H}$-difference-invariant, and harmonic on G. Since ψ is $\mathcal{H}$-difference-invariant, we may replace it by $m\psi$ for a suitable $m \in \mathbb{N}$ to obtain such a function that in addition takes integer values. We shall work with the latter function, and thus we assume henceforth that $\psi : V \to \mathbb{Z}$. Now, ψ may not increase everywhere. By (8.21), ψ has some point of increase $w \in V$.

Let $V_1, V_2, \dots, V_N$ be the orbits of V under $\mathcal{H}$. Find ω such that $w \in V_\omega$. Since Γ acts transitively on G, and $\mathcal{H}$ is a normal subgroup of Γ acting quasi-transitively on G, there exist $\gamma_1, \gamma_2, \dots, \gamma_N \in \Gamma$ such that $\gamma_\omega = \mathbf{1}$ and

$$V_i = \gamma_i V_\omega, \qquad i = 1, 2, \dots, N.$$

Let $\psi_\omega = \psi$ and

$$\text{(8.22)} \qquad \psi_i(v) = \psi_\omega(\gamma_i^{-1} v), \qquad i = 1, 2, \dots, N.$$

Since $w \in V_\omega$ is a point of increase of ψ_ω, $w_i := \gamma_i w$ is a point of increase of ψ_i, and also $w_i \in V_i$.

Lemma 8.5. *For $i = 1, 2, \dots, N$,*

(a) *$\psi_i : V \to \mathbb{Z}$ is a non-constant, harmonic function, and*
(b) *ψ_i is $\mathcal{H}$-difference-invariant.*

Proof. (a) Since ψ_i is obtained from ψ_1 by shifting the domain according to the automorphism γ_i, ψ_i is non-constant and harmonic.
(b) For $\alpha \in \mathcal{H}$ and $u, v \in V$,

$$\psi_i(\alpha v) - \psi_i(\alpha u) = \psi_\omega(\gamma_i^{-1} \alpha v) - \psi_\omega(\gamma_i^{-1} \alpha u).$$

Since $\mathcal{H} \trianglelefteq \Gamma$ and $\gamma_i \in \Gamma$, there exists $\alpha_i \in \mathcal{H}$ such that $\gamma_i^{-1}\alpha = \alpha_i \gamma_i^{-1}$. Therefore,

$$\begin{aligned} \psi_i(\alpha v) - \psi_i(\alpha u) &= \psi_\omega(\alpha_i \gamma_i^{-1} v) - \psi_\omega(\alpha_i \gamma_i^{-1} u)\\ &= \psi_\omega(\gamma_i^{-1} v) - \psi_\omega(\gamma_i^{-1} u) && \text{since } \psi_\omega \text{ is } \mathcal{H}\text{-difference-invariant}\\ &= \psi_i(v) - \psi_i(w) && \text{by (8.22),} \end{aligned}$$

so that ψ_i is $\mathcal{H}$-difference-invariant. □

Let $\nu : V \to \mathbb{R}$ be $\mathcal{H}$-difference-invariant. For $j = 1, 2, \dots, N$, either every vertex in V_j is a point of increase of ν, or no vertex in V_j is a point of increase of ν. We shall now use an interative construction in order to find a harmonic, $\mathcal{H}$-difference-invariant function h' for which every w_i is a point of increase. Since the w_i represent the orbits V_i, the ensuing h' increases everywhere.

1. If every w_i is a point of increase of ψ_ω, we set $h' = \psi_\omega$.
2. Assume otherwise, and find the smallest j_2 such that w_{j_2} is not a point of increase of ψ_ω. By (8.21), we may choose $c_{j_2} \in \mathbb{Q}$ such that both w_ω and w_{j_2} are points of increase of $h_2 := \psi_\omega + c_{j_2}\psi_{j_2}$. If h_2 increases everywhere, we set $h' = h_2$.
3. Assume otherwise, and find the smallest j_3 such that w_{j_3} is not a point of increase of h_2. By (8.21), we may choose $c_{j_3} \in \mathbb{Q}$ such that w_ω, w_{j_2}, and w_{j_3} are points of increase of $h_3 := \psi_\omega + c_{j_2}\psi_{j_2} + c_{j_3}\psi_{j_3}$. If h_3 increases everywhere, we set $h' = h_3$.
4. This process is iterated until we find an $\mathcal{H}$-difference-invariant, harmonic function of the form
$$h' = \sum_{l=1}^{N} c_{j_l}\psi_{j_l},$$
with $j_1 = \omega$, $c_\omega = 1$, and $c_{j_l} \in \mathbb{Q}$, which increases everywhere.

The function h' may fail to be a graph height function only in that it may take rational rather than integer values. Since the c_{j_l} are rational, there exists $m \in \mathbb{Z}$ such that $h = mh'$ is a graph height function. $\square$

Proof of Proposition 3.4. By Propositions 8.2 and 8.3, there exists $\psi : V \to \mathbb{Q}$ satisfying (i). The existence of $\psi' : V \to \mathbb{Q}$, in (ii), follows as in Proposition 8.4. The further assumptions of Theorem 3.3 were used in the proof of that theorem in order to verify the existence of the function F_1, and are not required here. $\square$

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