

$S^+, H^+ \subset C(X)$ cones, S_x^+, H_x^+ the bases for the cones. ①

RRT: $s \in S^+, \exists! \overset{v^+ \cdot H^+}{k, h} \text{ s.t. } s = gk + h.$

furthermore: $k = (i-p)s, h = \lim p^n s.$

Cor: - an extreme point of S_x^+ (extreme ray of S^+) is either of the form gk or $h.$

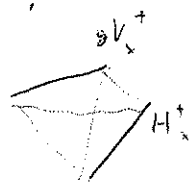
- in the first case k must be of the form δ_j thus

gk normalized to S_x^+ is $g(y, \cdot) / g(y, x)$

- in the second case h is an extreme point of $H^+,$

that is, a minimal harmonic function.

(Def $h \in H^+$ is minimal if $h' \in H^+, h' \leq h \Rightarrow h' = \lambda h.$
 observation: $h \in H_x^+$ is minimal \Leftrightarrow it is extreme)



$$\begin{array}{c}
 \xrightarrow{j_x} \\
 X \xrightarrow{i_x} C(X) \xrightarrow{e^{-y}} C(X, \mathbb{R}_+^*) \subset C(X) \\
 \searrow \xrightarrow{p(y, \cdot) - p(y, x)} \xrightarrow{\frac{f(y, \cdot)}{f(y, x)} = \frac{g(y, \cdot)}{g(y, x)}}
 \end{array}$$

thus the potential extreme points are $j_x(X).$

KM \Rightarrow there are H_x^+ extreme points as well.

next we'll show:

$$\overline{\text{conv}(j_x(X))} = S_x^+$$

$$\Rightarrow \text{extreme}(S_x^+) \subset \overline{j_x(X)} = \text{Martin}(X).$$

- $D \subset X$ finite

- $L_D(y) = P_y \{ (z) \mid z_i \notin D \}$, for $y \in D$.

- $\tau: \Omega = X^\infty \rightarrow \mathbb{Z}_+$, $\tau((z)) = \sup \{ n \mid z_n \in D \}$ time of leaving D .

- $P_x \{ (z) \mid z_{\tau(z)} = y \} = \sum_m P_x \{ \tau = m, z_m = y \} = \sum_m P^m(x, y) \cdot L_D(y) = g(x, y) \cdot L_D(y)$

$$\Rightarrow P_x \{ (z) \mid z_\tau = y \} = g(x, y) L_D(y)$$

- $P_x \{ X_\tau = y \} = g(x, y) L_D(y) = \frac{g(x, y)}{g(x_0, y)} \cdot g(x_0, y) L_D(y) = \frac{g(x, y)}{g(x_0, y)} P_{x_0}(X_\tau = y)$

By the Super-Martingale convergence theorem, $\exists \pi_{x_0}: \Omega \rightarrow M = \mathcal{D}(j_{x_0}(x))$

Set: ~~μ_{x_0}~~ $(\pi_{x_0})_* P_{x_0} := \nu_{x_0}$

Let $D_n = B_\rho(x_0, n)$, $\tau_n((z)) = \sup \{ k \mid z_k \in D_n \}$, $n \leq \tau_n$ and a.s. $\tau_n < \infty \Rightarrow \tau_n \rightarrow \infty$
 $z_{\tau_n} \rightarrow \pi(z)$

hence $\frac{g(z_{\tau_n}, x)}{g(z_{\tau_n}, x_0)} = E_{x_0} [j_{x_0}(z_{\tau_n})] \rightarrow E_{x_0} [j_{x_0}(\pi(z))] = \frac{g(\pi(z), x)}{g(\pi(z), x_0)}$

for all y :

$$\int_M \frac{g(m, x)}{g(m, x_0)} d\mu_{x_0}(m) = \int_\Omega \frac{g(z_{\tau_n}, x)}{g(\pi(z), x_0)} dP_{x_0}((z)) \leftarrow \int_\Omega \frac{g(z_{\tau_n}, x)}{g(z_{\tau_n}, x_0)} dP_{x_0}((z)) = \int_\Omega \sum_y \delta(z_{\tau_n}, y) \frac{g(y, x)}{g(y, x_0)} dP_{x_0}((z))$$

$$= \sum_y \frac{g(y, x)}{g(y, x_0)} P_{x_0}(z_{\tau_n} = y) = \sum_y P_x(z_{\tau_n} = y) = 1$$

Cor: μ_{x_0} represents 1 on M .