Estimate of martingale dimension revisited

Masanori Hino
Department of Mathematics,
Kyoto University

Abstract

The concept of martingale dimension is defined for symmetric diffusion processes and is interpreted as the multiplicity of filtration. However, if the underlying space is a fractal-like set, then estimating the martingale dimension quantitatively is a difficult problem. To date, the only known nontrivial estimates have been those for canonical diffusions on a class of self-similar fractals. This paper surveys existing results and discusses more-general situations.

1 Introduction

To date, various concepts of dimensionality have been introduced in diverse fields of analysis. The Hausdorff dimension d_H is the most familiar and is related strongly to the geometry of the underlying space. The spectral dimension d_s is a more analytic concept and appears in on-diagonal estimates of the fundamental solutions of the heat equations. The martingale dimension d_m is associated with diffusion processes and indicates the multiplicity of filtration. We begin by explaining the dimensions d_s and d_m more precisely in the framework of Dirichlet forms.

Let K be a locally compact separable metric space and let μ be a σ-finite Borel measure on K with full support. Let $C_c(K)$ denote the set of all real-valued functions on K with compact support. This is regarded as a normed space with the supremum norm. Suppose that we are given a strongly local regular Dirichlet form $(\mathcal{E}, \mathcal{F})$ on $L^2(K,\mu)$. In other words, $\mathcal{F}$ is a dense subspace of $L^2(K,\mu)$, and $\mathcal{E}\colon \mathcal{F}\times\mathcal{F}\to\mathbb{R}$ is a non-negative definite symmetric bilinear form that satisfies the following:

- Closedness: If a sequence $\{f_n\}_{n\in\mathbb{N}}$ in $\mathcal{F}$ and $f\in L^2(K,\mu)$ satisfy

$$\lim_{N\to\infty}\sup_{m,n\ge N}\mathcal{E}(f_m-f_n,f_m-f_n)=0 \text{ and } \lim_{n\to\infty}\|f_n-f\|_{L^2(K,\mu)}=0,$$

  then it holds that $f\in\mathcal{F}$ and $\lim_{n\to\infty}\mathcal{E}(f_n-f,f_n-f)=0$.

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- Markov property: For any $f \in \mathcal{F}$, $\hat{f} := \max\{0, \min\{1, f\}\}$ belongs to $\mathcal{F}$ and satisfies $\mathcal{E}(\hat{f}, \hat{f}) \le \mathcal{E}(f, f)$.
- Regularity: The space $\mathcal{F} \cap C_c(K)$ is dense in both $\mathcal{F}$ and $C_c(K)$. Here, the topology of $\mathcal{F}$ is induced by the norm $\|f\|_{\mathcal{F}} := (\mathcal{E}(f, f) + \|f\|^2_{L^2(K,\mu)})^{1/2}$.
- Strong locality: If $f, g \in \mathcal{F}$ and $a \in \mathbb{R}$ satisfy $f \cdot (g - a) = 0$ μ-a.e., then $\mathcal{E}(f, g) = 0$.

Then, there exists uniquely a non-positive self-adjoint operator L on $L^2(K, \mu)$ such that the domain of $\sqrt{-L}$ is equal to $\mathcal{F}$ and

$$\mathcal{E}(f, g) = \int_K (\sqrt{-L} f)(\sqrt{-L} g)\, d\mu \quad \text{for every } f, g \in \mathcal{F}.$$

By letting $T_t = e^{tL}$ for $t \ge 0$, $\{T_t\}_{t \ge 0}$ forms a strongly continuous contraction semigroup on $L^2(K, \mu)$. This extends to a semigroup on $L^\infty(K, \mu)$ in the natural way, which is denoted using the same symbol. The Markov property of $(\mathcal{E}, \mathcal{F})$ induces that of $\{T_t\}_{t \ge 0}$; that is, $0 \le f \le 1$ μ-a.e. implies that $0 \le T_t f \le 1$ μ-a.e. for every $t \ge 0$.

For a subset A of K, we define the 1-capacity $\mathrm{Cap}_1(A)$ of A by

$$\mathrm{Cap}_1(A) = \inf\{\mathcal{E}(f, f) + \|f\|^2_{L^2(K,\mu)} \mid f \in \mathcal{F},\ f \ge 1\ \mu\text{-a.e. on a neighborhood of } A\}.$$

A function f of K is called quasi-continuous if there exists for every $\varepsilon > 0$ an open set U of K such that $\mathrm{Cap}_1(U) < \varepsilon$ and $f|_{K \setminus U}$ is continuous. A set $A \subset K$ with $\mathrm{Cap}_1(A) = 0$ is called an exceptional set. A statement depending on each point x of K is said to hold quasi-everywhere (q.e.) if there exists an exceptional set N such that the statement holds for all $x \in K \setminus N$.

From the general theory of Dirichlet forms [6], $(\mathcal{E}, \mathcal{F})$ induces a diffusion process $\{X_t\}_{t \ge 0}$ on K with no killing inside. More precisely, $\{X_t\}_{t \ge 0}$ is defined on a filtered probability space $(\Omega, \mathcal{F}_\infty, P, \{P_x\}_{x \in K_\Delta}, \{\mathcal{F}_t\}_{t \ge 0})$. Here, $K_\Delta := K \cup \{\Delta\}$ is the one-point compactification of K and $\{\mathcal{F}_t\}_{t \ge 0}$ is the minimum complete admissible filtration of the process $\{X_t\}_{t \ge 0}$. For any $t > 0$ and a bounded Borel function f on K, it holds that $E_x[f(X_t)]$ is a quasi-continuous modification of $T_t f(x)$. Here, E_x denotes the integration with respect to P_x.

If there exists an integral density (called the transition density) $p_t(\cdot, \cdot)$ of T_t with respect to μ and, for some $d_s > 0$ and $c > 0$,

$$c^{-1} t^{-d_s/2} \le p_t(x, x) \le c t^{-d_s/2}, \quad x \in K,\ t \in (0, 1],$$

then we call d_s the spectral dimension associated with $(\mathcal{E}, \mathcal{F})$ or $\{X_t\}_{t \ge 0}$.

In the following, we may assume without loss of generality that there exist shift operators $\theta_t \colon \Omega \to \Omega$ for $t \ge 0$ that satisfy $X_s \circ \theta_t = X_{s+t}$ for all $s \ge 0$. The lifetime of $\{X_t(\omega)\}_{t \ge 0}$ is denoted by $\zeta(\omega)$.

A $[-\infty, +\infty]$-valued function $A_t(\omega)$ ($t \ge 0$, $\omega \in \Omega$) is called an additive functional if

- for each $t \ge 0$, A_t is $\mathcal{F}_t$-measurable; and

- there exist a set $\Lambda \in \mathcal{F}_\infty$ and an exceptional set $N \subset K$ such that $P_x(\Lambda) = 1$ for all $x \in K \setminus N$ and $\theta_t \Lambda \subset \Lambda$ for all $t > 0$; moreover, for each $\omega \in \Lambda$, $A_\cdot(\omega)$ is right continuous and has the left limit on $[0, \zeta(\omega))$, $A_0(\omega) = 0$, $A_\cdot(\omega) \in \mathbb{R}$ on $[0, \zeta(\omega))$, $A_\cdot(\omega) = A_{\zeta(\omega)}(\omega)$ on $[\zeta(\omega), \infty)$, and

$$A_{t+s}(\omega) = A_s(\omega) + A_t(\theta_s \omega) \quad \text{for } t, s \geq 0.$$

The aforementioned set Λ is called a defining set of A. Two additive functionals A and A' are identified if, for any $t > 0$, $P_x(A_t = A'_t) = 1$ for q.e. x.

Let $\overset{\circ}{\mathcal{M}}$ denote the space of all martingale additive functionals with finite energy. That is, $\overset{\circ}{\mathcal{M}}$ is the totality of additive functionals $M = \{M_t\}_{t \geq 0}$ such that

- M is a real-valued additive functional;
- $M_\cdot(\omega)$ is right continuous and has a left limit on $[0, \infty)$ for ω in a defining set of M;
- $E_x[M_t^2] < \infty$ and $E_x[M_t] = 0$ for all $t > 0$ and q.e. $x \in K$; and
- the total energy $e(M)$ of M, namely

  $$e(M) = \sup_{t>0} \frac{1}{2t} \int_K E_x[M_t^2] \, \mu(dx),$$

  is finite.

Then, the martingale dimension[1] d_m (with respect to $(\mathcal{E}, \mathcal{F})$) is defined in [10] as the smallest number D such that there exist $M^{(1)}, \ldots, M^{(D)} \in \overset{\circ}{\mathcal{M}}$ such that for every $M \in \overset{\circ}{\mathcal{M}}$ there exist $\varphi_s^{(j)} \in L^2(K, \mu)$ satisfying

$$M_t = \sum_{j=1}^{D} \left(\varphi^{(j)} \bullet M^{(j)} \right)_t, \quad t \geq 0. \tag{1.1}$$

Here, $\varphi \bullet M$ is the stochastic integral in the sense of martingale additive functionals; see [6, Section 5.6] for its precise definition. Here we mention only that if $\varphi \in C_c(K)$, then it is given by the standard stochastic integral

$$(\varphi \bullet M)_t = \int_0^t \varphi(X_s) \, dM_s.$$

If there are no integers D satisfying the above, then d_m is defined as $+\infty$.

Other than the case where the Dirichlet form is given by the L^2-inner product of the "gradient of functions" with respect to a "Riemannian metric" with explicit information, determining the value of d_m is a difficult problem in general. Martingale dimensions can be interpreted analytically as the "maximal effective dimensions of the virtual (co-)tangent spaces of K;" see [12, 13] for further details.

[1]Precisely speaking, this is called the "AF-martingale dimension" in [10], where AF represents "additive functional." The concept of martingale dimension can be defined for general (not necessarily symmetric) diffusion processes in a similar but slightly different manner (cf. [21]), which we do not discuss here.

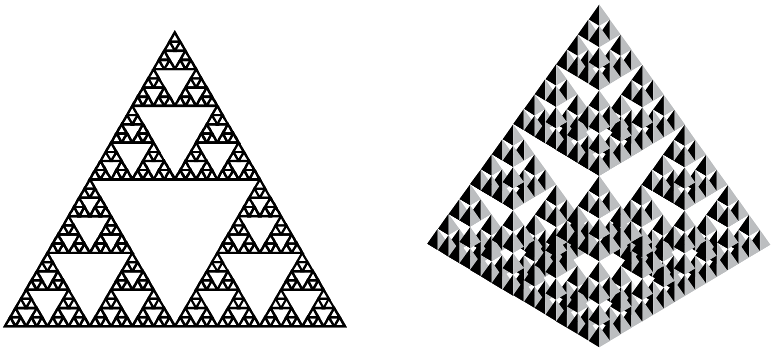

Figure 1: d-dimensional Sierpinski gaskets ($d = 2, 3$)

2 Survey of previous results

In this section, we survey some known results for the dimensions in typical examples.

Example 1 (Euclidean spaces)**.** Let $K = \mathbb{R}^d$ and μ be the d-dimensional Lebesgue measure. Define

$$\mathcal{E}(f, g) := \frac{1}{2}\int_{\mathbb{R}^d} (\nabla f, \nabla g)\, d\mu, \quad f, g \in \mathcal{F} := H^1(\mathbb{R}^d),$$

where $H^1(\mathbb{R}^d)$ denotes the first-order L^2-Sobolev space on $\mathbb{R}^d$. The diffusion process $\{X_t\}_{t\ge 0}$ associated with $(\mathcal{E}, \mathcal{F})$ on $L^2(\mathbb{R}^d, \mu)$ is nothing but d-dimensional Brownian motion. The transition density $p_t(x, y)$ is expressed explicitly as

$$p_t(x, y) = \frac{1}{(2\pi t)^{d/2}} \exp\left(-\frac{|x-y|^2}{2t}\right).$$

In this case, $d_H = d_s = d$, and furthermore $d_m = d$. Indeed, we can take d as D and the jth component of $X_t - X_0$ as $M_t^{(j)}$ for $j = 1, \ldots, d$ in (1.1).

Example 2 (Sierpinski gaskets)**.** For $d \ge 2$, the d-dimensional Sierpinski gasket K (Figure 1) is defined as the unique nonempty compact subset of $\mathbb{R}^d$ such that

$$K = \bigcup_{j=1}^{d+1} \psi_j(K),$$

where $\psi_j \colon \mathbb{R}^d \to \mathbb{R}^d$ ($j = 1, \ldots, d+1$) is given by $\psi_j(x) = (x + a_j)/2$ and $a_1, \ldots, a_{d+1} \in \mathbb{R}^d$ are given points that are affinely independent. The Hausdorff dimension d_H is equal to $\log(d + 1)/\log 2$. There exists a canonical diffusion process ("Brownian motion") $\{X_t\}_{t\ge0}$ [7, 17, 5] and the associated Dirichlet form $(\mathcal{E}, \mathcal{F})$ on $L^2(K, \mu)$, where μ is the normalized Hausdorff measure on K. Also, the continuous transition density $p_t(x, y)$ exists and satisfies the sub-Gaussian estimate [5]:

$$p_t(x, y) \asymp \frac{c}{t^{d_s/2}} \exp\left(-\left(\frac{|x-y|^{2d_H/d_s}}{ct}\right)^{\frac{1}{(2d_H/d_s)-1}}\right), \quad t \in (0, 1], \tag{2.1}$$

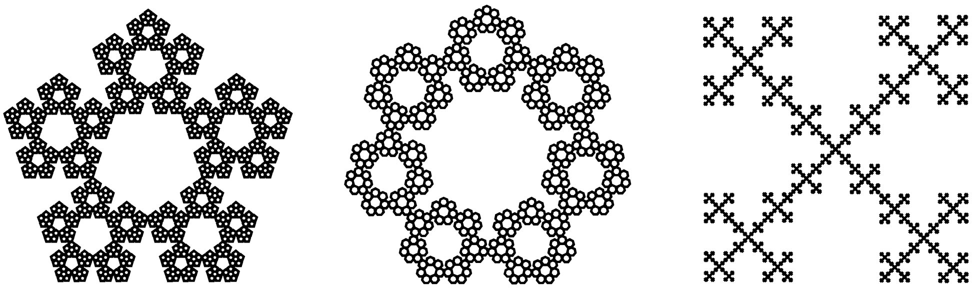

Figure 2: Examples of nested fractals

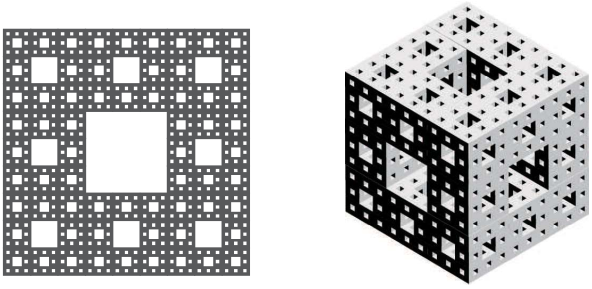

Figure 3: d-dimensional standard Sierpinski carpets ($d = 2, 3$)

where $d_s = 2\log(d+3)/\log(d+1) \in (1, \min\{2, d_H\})$. In particular, the inequality $d_s < 2$ implies that the process $\{X_t\}_{t\geq 0}$ is point recurrent. The martingale dimension d_m was proved to be 1 in [18], which is the first nontrivial result in the problem of determining d_m.

Example 3 (Nested fractals)**.** Nested fractals [20] are self-similar sets in Euclidean spaces with some good symmetries. Sierpinski gaskets are typical examples of nested fractals. See Figure 2 for other examples. In particular, they are finitely ramified, that is, they become disconnected by deleting appropriate finite points. The Hausdorff dimension d_H is calculated easily from the general theory. As in Example 2, Brownian motion [20] and the associated Dirichlet form exist, and transition density exists and satisfies the quantitative estimate (2.1) with different constant $d_s \in (1, \min\{2, d_H\})$ ([16], see also [1]). The martingale dimension d_m has been proved to be 1 in [9].

Example 4 (Sierpinski carpets)**.** Sierpinski carpets are typical examples of self-similar fractals that are not finitely ramified, that is, infinitely ramified. See Figure 3. As in the previous examples, the Hausdorff dimension d_H is calculated easily. Brownian motion exists [2, 19, 3, 4] and its transition density satisfies the estimate (2.1) with different constant $d_s \in (1, d_H)$, although the exact value of d_s is unknown [2, 3]. It was proved in [11] that the martingale dimension d_m satisfies the inequality

$$1 \leq d_m \leq d_s. \tag{2.2}$$

In particular, if $d_s < 2$ (that is, the process is point recurrent), then $d_m = 1$ because d_m is an integer or $+\infty$.

Note that the estimate (2.2) of d_m is valid also in Examples 2 and 3. So far, nontrivial estimates of d_m have been shown for only self-similar Dirichlet forms on self-similar sets as in the examples above. In the next section, we provide a nontrivial result about d_m for more-general (not necessarily self-similar) spaces.

3 Main result

As before, let K be a locally compact separable metric space and let μ be a σ-finite Borel measure on K with full support. Suppose that we are given a strongly local regular Dirichlet form $(\mathcal{E},\mathcal{F})$ on $L^2(K,\mu)$. We introduce some more concepts associated with $(\mathcal{E},\mathcal{F})$. For an open set $U\subset K$ and $h\in\mathcal{F}$, we say that h is harmonic on U if

$$\mathcal{E}(h,h)=\inf\{\mathcal{E}(f,f)\mid f\in\mathcal{F},\ f=h\ \mu\text{-a.e. on }U\}.$$

For a Borel set V and an open set U in K with $V\subset U$, we define the relative capacity $\mathrm{Cap}(V,U)$ by

$$\mathrm{Cap}(V,U)=\inf\left\{\mathcal{E}(g,g)\;\middle|\;\begin{array}{l}g\in\mathcal{F},\ g=1\ \mu\text{-a.e. on a neighborhood of }V,\\ \text{and }g=0\ \mu\text{-a.e. on }K\setminus U\end{array}\right\}.$$

For $f\in\mathcal{F}$, we define the energy measure ν_f of f as follows [6, Section 3.2]. If f is bounded, then ν_f is a positive finite Borel measure on K that is characterized by

$$\int_K\varphi\,d\nu_f=2\mathcal{E}(f\varphi,f)-\mathcal{E}(\varphi,f^2),\quad \varphi\in\mathcal{F}\cap C_c(K).$$

For general $f\in\mathcal{F}$, the measure ν_f is defined as $\nu_f(A):=\lim_{n\to\infty}\nu_{f_n}(A)$ for Borel sets A of K, where $f_n=\max\{-n,\min\{f,n\}\}$. A Borel measure ν on K is called a minimal energy-dominant measure [10] if

(i) for every $f\in\mathcal{F}$, $\nu_f\ll\nu$;

(ii) if another σ-finite Borel measure ν' on K satisfies condition (i) with ν replaced by ν', then $\nu\ll\nu'$.

Such a measure always exists [10, Proposition 2.7] and we assume it is fixed. We introduce the following assumption.

Assumption 5. (i) There exists a family of open subsets $\{U_k^{(n)}\}_{k\in\mathbb{N},\,n\in\mathbb{N}}$ of K such that the following hold.

- For each n, $\{U_k^{(n)}\}_{k\in\mathbb{N}}$ are disjoint and $(\mu+\nu)\left(K\setminus\bigsqcup_{k\in\mathbb{N}}U_k^{(n)}\right)=0$.
- For each n, the family $\{U_k^{(n+1)}\}_{k\in\mathbb{N}}$ is an essential subdivision of $\{U_k^{(n)}\}_{k\in\mathbb{N}}$ in the sense that, for each k, $U_k^{(n+1)}\subset U_{k'}^{(n)}$ for some k'.
- The σ-field generated by $\{U_k^{(n)};\ k\in\mathbb{N},\ n\in\mathbb{N}\}\cup\{\text{all }(\mu+\nu)\text{-null sets}\}$ includes the Borel σ-field of K.

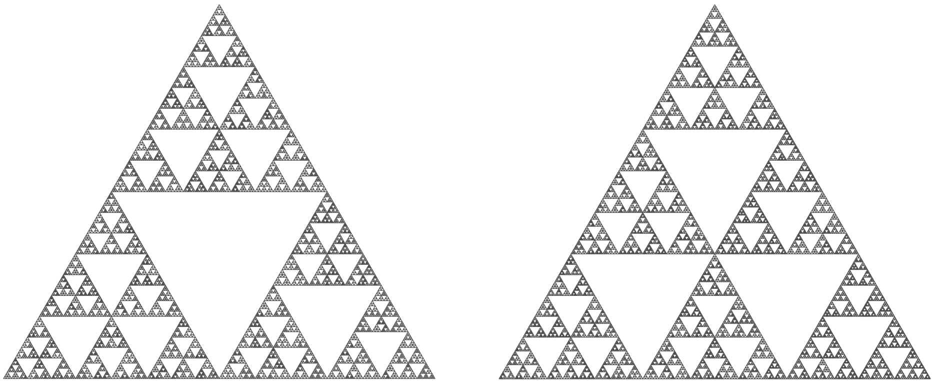

Figure 4: Examples of random recursive Sierpinski gaskets

(ii) There exist a positive constant C and a compact subset $V_k^{(n)}$ of $U_k^{(n)}$ for each n and k, such that, for every n and k,

- $\nu_h(U_k^{(n)}) \le C\nu_h(V_k^{(n)})$ for every $h \in \mathcal{F}$ that is harmonic on $U_k^{(n)}$;
- for every $f \in \mathcal{F}$ with $f = 0$ on $K \setminus V_k^{(n)}$,

$$\|f\|^2_{L^\infty(K,\mu)} \le C\,\mathrm{Cap}(V_k^{(n)}, U_k^{(n)})^{-1}\mathcal{E}(f,f). \tag{3.1}$$

Theorem 6 ([14])**.** Under Assumption 5, $d_m = 1$.

The following are examples that satisfy Assumption 5.

(i) Dirichlet forms associated with regular harmonic structures on post-critically finite self-similar sets [15], in particular, on nested fractals. Thus, Theorem 6 includes the corresponding result in Example 3.

(ii) Canonical Dirichlet forms on random recursive Sierpinski gaskets [8] (Figure 4). This is an example in which the underlying space is a fractal set but not a self-similar one.

We give two remarks on this theorem.

- Inequality (3.1) corresponds to the case $d_s < 2$. Thus, the result is consistent with (2.2).
- When $d_s > 2$, we conjecture that the inequality (2.2) holds under Assumption 5 with "$L^\infty(K,\mu)$" in (3.1) replaced by "$L^{\frac{2d_s}{d_s-2}}(K,\mu/\mu(U_k^{(n)}))$" (possibly with suitable extra assumptions). Currently, we face some technical obstacles to handling the case $d_s \ge 2$.

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Department of Mathematics
Kyoto University
Kyoto 606-8502
Japan
Email address: `hino@math.kyoto-u.ac.jp`