A MATHEMATICAL APPROACH TO INTERMITTENCY (1),(2)

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1 Piecewise C^0 -invertible Systems

Let $(T, X, Q = \{X_i\}_{i \in I})$ be a piecewise C^0 -invertible system i.e., X is a compact metric space with metric $d, T : X \to X$ is a noninvertible map which is not necessarily continuous, and $Q = \{X_i\}_{i \in I}$ is a countable disjoint partition $Q = \{X_i\}_{i \in I}$ of X such that $\bigcup_{i \in I} int X_i$ is dense in X and satisfy the following properties.

- (01) For each $i \in I$ with $intX_i \neq \emptyset$, $T|_{intX_i} : intX_i \to T(intX_i)$ is a homeomorphism and $(T|_{intX_i})^{-1}$ extends to a homeomorphism v_i on $cl(T(intX_i))$.
- (02) $T(\bigcup_{intX_i=\emptyset} X_i) \subset \bigcup_{intX_i=\emptyset} X_i$.
- (03) $\{X_i\}_{i\in I}$ generates \mathcal{F} , the sigma algebra of Borel subsets of X.

Let $\underline{i} = (i_1 \dots i_n) \in I^n$ satisfy $int(X_{i_1} \cap T^{-1}X_{i_2} \cap \dots T^{-(n-1)}X_{i_n}) \neq \emptyset$. Then we define $X_{\underline{i}} := X_{i_1} \cap T^{-1}X_{i_2} \cap \dots T^{-(n-1)}X_{i_n}$ which is called a cylinder of rank n and write $|\underline{i}| = n$. By $(01), T^n|_{intX_{i_1...i_n}} : intX_{i_1...i_n} \to T^n(int(X_{i_1...i_n}))$ is a homeomorphism and $(T^n|_{intX_{i_1...i_n}})^{-1}$ extends to a homeomorphism $v_{i_1} \circ v_{i_2} \circ \dots \circ v_{i_n} = v_{i_1...i_n} : cl(T^n(intX_{\underline{i}})) \to cl(intX_{\underline{i}})$.

We impose on (T, X, Q) the next condition which gives a nice countable states symbolic dynamics similar to sofic shifts (cf. [11]):

(Finite Range Structure) $\mathcal{U} = \{int(T^n X_{i_1...i_n}) : \forall X_{i_1...i_n}, \forall n > 0\}$ consists of finitely many open subsets $U_1 \ldots U_N$ of X.

In particular, we say that (T, X, Q) satisfies Bernoulli property if $cl(T(intX_i)) = X(\forall i \in I)$ so that $\mathcal{U} = \{intX\}$ and that (T, X, Q) satisfies Markov property if $int(cl(intX_i) \cap cl(intTX_j)) \neq \emptyset$ implies $cl(intTX_j) \supset cl(intX_i)$. (T, X, Q) satisfying Bernoulli (Markov) property is called a piecewise C^0 -invertible Bernoulli (Markov) system respectively. We say that $X_i \in Q$ is a full cylinder if $cl(T(intX_i)) = X$. We assume further the next condition:

(Transitivity) $intX = \bigcup_{k=1}^{N} U_k$ and $\forall l \in \{1, 2, ..., N\}, \exists 0 < s_l < \infty$ such that for each $k \in \{1, 2, ..., N\}, U_k$ contains an interior of a cylinder $X^{(k,l)}(s_l)$ of rank s_l such that $T^{s_l}(intX^{(k,l)}(s_l)) = U_l$.

2 Topological pressure for potentials of weak bounded variation

Definition We say that ϕ is a potential of weak bounded variation(WBV) if there exists a sequence of positive numbers $\{C_n\}$ satisfying $\lim_{n\to\infty} (1/n) \log C_n = 0$ and $\forall n \geq 1, \forall X_{i_1...i_n} \in \bigvee_{j=0}^{n-1} T^{-j}Q$,

$$\frac{\sup_{x \in X_{i_1 \dots i_n}} \exp(\sum_{j=0}^{n-1} \phi(T^j x))}{\inf_{x \in X_{i_1 \dots i_n}} \exp(\sum_{j=0}^{n-1} \phi(T^j x))} \le C_n.$$

(C.f.[11,13,15-19])

We define a partition function for each n > 0 and for each $U_k \in \mathcal{U}$ as follows:

$$Z_n(U_k,\phi) := \sum_{\underline{i}: |\underline{i}| = n, int(TX_{i_n}) = U_k \supset intX_{i_1}} \sum_{v_i x = x \in cl(intX_i)} \exp[\sum_{h=0}^{n-1} \phi T^h(x)].$$

We further define:

$$\overline{Z}_n(U_k,\phi) = \sum_{i:|i|=n, int(TX_{in})=U_k\supset intX_{i,}} \sup_{x\in X_{\underline{i}}} \exp[\sum_{h=0}^{n-1} \phi T^h(x)]$$

and

$$\underline{Z}_n(U_k,\phi) = \sum_{\underline{i}:|\underline{i}|=n, int(TX_{i_n})=U_k\supset intX_{i_1}} \inf_{x\in X_{\underline{i}}} \exp[\sum_{h=0}^{n-1} \phi T^h(x)].$$

Lemma 2.1 ([17]) Let (T, X, Q) be a piecewise C^0 -invertible Markov system with finite range structure satisfying the transitivity. Let ϕ be a potential of WBV. For each $U_k \in \mathcal{U}$, $\lim_{n\to\infty} \frac{1}{n} \log \overline{Z}_n(U_k, \phi)$, $\lim_{n\to\infty} \frac{1}{n} \log \underline{Z}_n(U_k, \phi)$ exist and the limits does not depend on k. Furthermore,

$$P_{top}(T,\phi) := \lim_{n \to \infty} \frac{1}{n} \log Z_n(X,\phi)$$
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where

$$\log Z_n(X,\phi) := \sum_{\underline{i}: |\underline{i}| = n, int(TX_{i_n}) \supset intX_{i_1}} \sum_{v_{\underline{i}}x = x \in cl(intX_{\underline{i}})} \exp[\sum_{h=0}^{n-1} \phi T^h(x)].$$

We define

$$\mathcal{W}_0(T) := \{\phi : X \to \mathbf{R} | \phi \text{ satisfies WBV and } P_{\text{top}}(T, \phi) < \infty \}.$$

Then we can easily see that the pressure function $P_{\text{top}}(T,.): \mathcal{W}_0(T) \to \mathbf{R}$ satisfies continuity for bounded functions and convexity.

3 Weak Gibbs measures associated to potentials of WBV

Definition ([7],[11],[13],[15-19]) A Borel probability measure ν is called a weak Gibbs measure for a function ϕ with a constant P if there exists a sequence $\{K_n\}_{n>0}$ of positive numbers with $\lim_{n\to\infty} (1/n) \log K_n = 0$ such that ν -a.e.x,

$$K_n^{-1} \le \frac{\nu(X_{i_1...i_n}(x))}{\exp(\sum_{i=0}^{n-1} \phi T^i(x) + nP)} \le K_n,$$

where $X_{i_1...i_n}(x)$ denotes the cylinder containing x.

Definition A Borel probability measure ν on X is called a f-conformal measure if $\frac{d(\nu T)|_{X_i}}{d\nu|_{X_i}} = f|_{X_i} (\forall i \in I).$

Lemma 3.1 ([17]) Let (T, X, Q) be a piecewise C^0 -invertible Markov system with FRS satisfying the transitivity and $int X \in \mathcal{U}$. Let $\phi \in \mathcal{W}_0(T)$ and ν be an $\exp[P_{top}(T, \phi) - \phi]$ -conformal measure. Then ν is a weak Gibbs measure for ϕ with $-P_{top}(T, \phi)$.

For $\phi: X \to \mathbf{R}$ we define the Ruelle-Perron-Frobenius operator \mathcal{L}_{ϕ} by

$$\mathcal{L}_{\phi}g(x) = \sum_{i \in I} \exp[\phi(v_i(x))]g(v_i(x)) \; (\forall g \in C(X), \forall x \in X).$$

Lemma 3.2 ([11],[13]) If there exist p > 0 and a Borel probability measure ν on X satisfying $\mathcal{L}_{\phi}^* \nu = p\nu$, then ν is an $\exp[\log p - \phi]$ -conformal measure and $p = \exp[P_{top}(T, \phi)]$.

4 Indifferent periodic points associated to potentials of WBV

Lemma 4.1 $P_{top}(T,\phi) \geq \frac{1}{q} \sum_{h=0}^{q-1} \phi T^h(x_0) (\forall x_0 \in X, T^q x_0 = x_0).$

Definition x_0 is called an *indifferent periodic point* with period q with respect to ϕ if $P_{\text{top}}(T,\phi) = \frac{1}{q} \sum_{h=0}^{q-1} \phi T^h(x_0)$. If there exists an $\exp[P_{\text{top}}(T,\phi) - \phi]$ -conformal measure ν , then x_0 satisfies

$$\frac{d(\nu T^q)}{d\nu}|_{X_{i_1...i_q}(x_0)}(x_0) = \exp[qP_{\text{top}}(T,\phi) - \sum_{h=0}^{q-1} \phi T^h(x_0)] = 1.$$

If x_0 is not indifferent, then we call x_0 a repelling periodic point.

Proposition 4.1 ([16-17]) Let x_0 be an indifferent periodic point with period q with respect to $\phi \in \mathcal{W}_0(T)$. Let ν be an $\exp[P_{top}(T,\phi)-\phi]$ -conformal measure. Then

- (i) $\forall s \geq 1, P_{top}(T, s\phi) = sP_{top}(T, \phi) \text{ and } \forall s < 1, P_{top}(T, s\phi) \geq sP_{top}(T, \phi).$
- (ii) $\nu(X_{i_1...i_n}(x_0))$ decays subexponentially fast.

5 Jump transformations

Let J be a subset of the index set I and let $B_1 = \bigcup_{i \in J} X_i$. Define $\mathcal{B}_1 := \{X_i \in Q : X_i \subset B_1\}$ and for each n > 1 $\mathcal{B}_n := \{X_{i_1 \dots i_n} \in \bigvee_{i=0}^{n-1} T^{-i}Q : X_{i_k} \subset B_1^c(k=1,\dots,n-1), X_{i_n} \subset B_1\}$. Define a function $R: X \to \mathbb{N} \cup \{\infty\}$ by $R(x) = \inf\{n \geq 0 : T^n x \in B_1\} + 1$. Then we see that $B_n := \{x \in X | R(x) = n\} = \bigcup_{X_{i_1 \dots i_n} \in \mathcal{B}_n} X_{i_1 \dots i_n}$ and $D_n := \{x \in X | R(x) > n\} = \bigcap_{i=0}^n T^{-i}B_1^c$. Now we define the jump transformation $T^* : \bigcup_{n=1}^\infty B_n \to X$ by $T^*x = T^{R(x)}x$. We denote $X^* := X \setminus (\bigcup_{i=0}^\infty T^{*-i}(\bigcap_{n\geq 0} D_n))$ and $I^* := \bigcup_{n\geq 1} \{(i_1 \dots i_n) \in I^n : X_{i_1 \dots i_n} \subseteq B_n\}$. Then it is easy to see that $(T^*, X^*, Q^* = \{X_{\underline{i}}\}_{\underline{i} \in I^*})$ is a piecewise C^0 -invertible Markov system with FRS and the property $(1): B_{n+1} = D_n \cap T^{-n}B_1$ is valid for $n \geq 1$. Let $\phi: X \to \mathbb{R}$ be a potential of WBV with $P_{\text{top}}(T, \phi) < \infty$. We assume further the next condition:

(Local Bounded Distortion) $\exists \theta > 0$ and $\forall X_{i_1...i_n} \in \mathcal{B}_n, \exists 0 < L_{\phi}(i_1...i_n) < \infty$ such that

$$|\phi v_{i_1...i_n}(x) - \phi v_{i_1...i_n}(y)| \le L_{\phi}(i_1...i_n)d(x,y)^{\theta}$$

and

$$\sup_{n\geq 1} \sup_{X_{i_1...i_n}\in\mathcal{B}_n} \sum_{j=0}^{n-1} L_{\phi}(i_{j+1}...i_n) < \infty.$$

Define $\phi^*: \bigcup_{n=1}^{\infty} B_n \to \mathbf{R}$ by $\phi^*(x) = \sum_{i=0}^{R(x)-1} \phi T^i(x)$ and denote the local inverses to $T^*|_{X_{\underline{i}}}(\underline{i} \in I^*)$ by $v_{\underline{i}}$. Then $\{\phi^*v_{\underline{i}}\}$ is a family of equi-Hölder continuous functions and if T^* satisfies the next property then ϕ^* satisfies summability of variation.

(Exponential Instability) $\sigma^*(n) := \sup_{\underline{i} \in I^*: |\underline{i}| = n} diam X_{\underline{i}}$ decays exponentially fast as $n \to \infty$.

The summable variation allows one to show the existence of an unique equilibrium Gibbs state μ^* for ϕ^* under the existence of an $\exp[P_{\text{top}}(T,\phi)-\phi]$ -conformal measure ν on X with $\nu(\bigcap_{n\geq 0} D_n)=0$ and $\mu^*\sim \nu|_{X^*}$. The following formula gives a T-invariant σ -finite measure $\mu\sim\nu$.

(2):
$$\mu(E) = \sum_{n=0}^{\infty} \mu^*(D_n \cap T^{-n}E).$$

If $\sum_{n=0}^{\infty} \nu(D_n) < \infty$, then μ is finite. In particular, $\mu(B_1) = \mu^*(X^*) > 0$, since $\nu(X^*) = 1$. If the reference measure ν is ergodic, then both μ, μ^* are ergodic, too.

Theorem 5.1 (A construction of conformal measures) ([17]) Let (T, X, Q) be a piecewise C^0 -invertible Markov system with FRS satisfying transitivity. Let T^* be the jump transformation associated to a union of full cylinders of rank 1 which satisfies exponential instability. Let $\phi: X \to \mathbf{R}$ be a potential of WBV satisfying (LBD), $P_{top}(T, \phi) < \infty$ and

 $||\mathcal{L}_{\phi^*}1|| < \infty$. Suppose either $P_{top}(T^*, \phi^*) \ge 0$ or $||\mathcal{L}_{(\phi - P_{top}(T^*, \phi^*))^*}1|| < \infty$. Then there exists a Borel probability measure ν on X supported on X^* satisfying

$$\frac{d\nu T}{d\nu}|_{X_i} = \exp[P_{top}(T,\phi) - \phi](\forall i \in I)$$

and $\nu(\bigcup_{i\in I}\partial X_i)=0$.

We can associate the indifferent periodic points x_0 with respect to ϕ to the Marginal sets $\bigcap_{n\geq 0} \mathcal{D}_n$.

Proposition 5.1 (/17/)

(i) (Failure of bounded distortion)

$$C_{nq}(x_0) := \sup_{x,y \in X_{i_1...i_{nq}(x_0)}} \frac{\exp[\sum_{i=0}^{nq-1} \phi T^i(x)]}{\exp[\sum_{i=0}^{nq-1} \phi T^i(y)]} \to \infty$$

monotonically as $n \to \infty$.

(ii) (Singularity of the invariant density) $x_0 \in \bigcap_{n\geq 0} D_n$ and $\frac{d\mu}{d\nu}(x_0) = \infty$.

For a T-invariant probability measure m on (X, \mathcal{F}) , I_m denotes the conditional information of Q with respect to $T^{-1}\mathcal{F}$.

Theorem 5.2 (Variational principle) ([17]) Let ν be the $\exp[P_{top}(T,\phi)-\phi]$ -conformal measure obtained under assumptions in Theorem 5.1. We assume further that $\Gamma := \bigcap_{n\geq 0} D_n$ consists of periodic points. If $\int_{X^*} Rd\nu < \infty$ and $H_{\nu}(Q^*) < \infty$, then there exists a T-invariant ergodic probability measure μ equivalent to ν which satisfies the following variational principle.

$$P_{top}(T,\phi) = h_{\mu}(T) + \int_{X} \phi d\mu \geq h_{m}(T) + \int_{X} \phi dm$$

for all T-invariant ergodic probability measure m on X with $I_m + \phi \in L^1(m)$ satisfying $h_m(T) < \infty$ or $\int_X \phi dm > -\infty$.

Corollary 5.1 (Phase transition) We assume all conditions in Theorem 5.2. If Γ consists of indifferent periodic points with respect to ϕ , then the set of equilibrium states for ϕ is the convex hull of μ and the set of invariant Borel probability measures supported on Γ .

6 Slow decay of correlations

We denote $v'_{i_1...i_n}(x) = \frac{d(\mu v_{i_1...i_n})}{d\mu}(x)$ and let $P_{\mu}: L^1(\mu) \to L^1(\mu)$ be the normalized transfer operator with respect to μ , i.e.,

$$P_{\mu}f(x) = \sum_{i \in I} v_i'(x)f(\psi_i(x))1_{TX_i}(x) (\forall f \in L^1(\mu)).$$

In this section, we shall establish bounds on the L^1 -convergence of iterated transfer operators $\{P_{\mu}^n\}_{n\geq 1}$ and bounds on the decay of correlations relative to bounded functions f satisfying a weak Lipschitz-type condition defined by:

(6-1) $\exists 0 < L_f < \infty \text{ such that}$

$$\sup_{X_{i(m)} \subset D_m^c} \sup_{x,y \in X_{i(m)}} |f(x) - f(y)| \le L_f \sigma(m) \ (\forall m > 0)$$

under the following conditions.

(6-2)
$$\Delta_1(k) := \sup_{n \ge 1} \sup_{i(n) \in \mathcal{A}_n} \sup_{X_{j(k)} \subset D_k^c} \sup_{x,y \in X_{j(k)}} |1 - \frac{\psi'_{i(n)}(x)}{\psi'_{i(n)}(y)}| \to 0 \text{ as } k \to \infty.$$

(6-3)
$$\Delta_2(k) := \sup_{X_{j(k)} \subset D_k^c} \sup_{x,y \in X_{j(k)}} |1 - \frac{(d\mu/d\nu)(x)}{(d\mu/d\nu)(y)}| \to 0 \text{ as } k \to \infty.$$

Here $\sigma(m) := \sup_{i(m) \in \mathcal{A}_m} diam X_{i(m)}$, i(m) denotes a sequence $i_1 \dots i_m$ of length m and D_m^c denotes $X \setminus D_m$.

- **Remark (1)** If $d\mu^*/d\nu$ is Hölder continuous (with exponent θ), $\Delta_2(m)$ can be bounded from above by $O(\Delta_1(m)) + O(\sigma(m)^{\theta})$. For all examples, we can easily estimate both $\Delta_1(m)$ and $\sigma(m)$.
- **Remark (2)** The condition (6-1) is milder than the usual Lipschitz condition. For example, for $S_{\beta}(x) = x + x^{1+\beta} \pmod{1}$ $f(x) = x^{-\delta}$ for any $0 < \delta < \beta$ is a non-Lipschitz unbounded function satisfying (6-1).

We denote $\Delta(k) := \max_{i=1,2} \Delta_i(k)$.

Theorem 6.1 (Polynomial bounds) Let (T, X, Q) be a piecewise C^0 -invertible Bernoulli system and let ν and μ be the probability measures obtained in Theorems 5.1 and 5.2 respectively. Suppose that (6-2) and (6-3) are satisfied. Assume further that all $\mu(D_n), \Delta(n)$ and $\sigma(n)$ decay polynomially fast. Then $\forall f \in L^{\infty}(\mu)$ satisfying (6-1) we have the following results.

1.(Rates of L^1 -convergence of $\{P_{\mu}^n f\}_{n\geq 1}$) $\forall n\geq 1$ and $\forall 0<\epsilon<1$

$$||P_{\mu}^{n}f - \int_{X} f d\mu||_{1} \leq \max\{O(\mu(D_{[n^{\epsilon}]})), O(\Delta([n^{\epsilon}])), O(\sigma(2[n^{\epsilon}]))\}.$$

2.(Decay of correlations) $\forall g \in L^{\infty}(\mu) \text{ and } \forall 0 < \epsilon < 1$

$$|\int_X f(gT^n)d\mu - \int_X fd\mu \int_X gd\mu| \leq \max\{O(\mu(D_{[n^\epsilon]})), O(\Delta([n^\epsilon])), O(\sigma(2[n^\epsilon]))\}.$$

The next result gives sufficient conditions for (6-2).

Lemma 6.1 Suppose that $\{\phi\psi_i\}_{i\in I}$, $\{\phi^*\psi_i^*\}_{i\in I^*}$ are equi-Hölder continuous with exponents θ_1, θ_2 respectively. Then $\forall X_{i_1...i_m} \subset D_m^c$ and $\forall (j_1...j_n) \in \mathcal{A}_n$ such that $X_{j_k} \subset B_1$ and $X_{j_{k+1}...j_n} \subset D_{n-k}$ and $\forall x, y \in X$ we have

$$|1 - \frac{\psi'_{j_1...j_n}(\psi_{i_1...i_m}x)}{\psi'_{j_1...j_n}(\psi_{i_1...i_m}y)}|$$

$$\leq \max\{O(\sigma(m+n-k)^{\theta_2}), O(\sum_{i=[m/2]}^{\infty} \sup_{X_{l_1...l_i} \subset B_i} \{diam X_{l_1...l_i}\}^{\theta_1}), O(\sigma([\frac{m}{2}])^{\theta_2})\}.$$

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