

Does a topologically dense, bi-Lipschitz,
Random Dynamical System on a compact
metric space always have a unique invariant
probability measure?

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The Problem

(K, \mathcal{E}, δ) compact, metric space, $\mathcal{M} = \{1, 2, \dots, M\}$.

$f_i : K \rightarrow K$, $i \in \mathcal{M}$ continuous, $p_i > 0$, $\sum_{i \in \mathcal{M}} p_i = 1$.

Define $P : K \times \mathcal{E} \rightarrow [0, 1]$ by

$$P(x, E) = \sum_{i \in A(x, E)} p_i \quad \text{where} \quad A(x, E) = \{i : f_i(x) \in E\}$$

Since $f_i : K \rightarrow K$ continuous and K compact, there **exists an invariant prob. measure** μ associated to P .

Now consider the following two conditions:

1) **Condition R** : Each f_i is bijective and bi-Lipschitz.

2) **Condition M**:(Minimality). To every $\epsilon > 0$, there exists an integer N such that for any x and any y in K there exists a sequence $i_1, i_2, \dots, i_N \in \mathcal{M}$ such that

$$\delta(f_{i_N}(f_{i_{N-1}}(\dots(f_{i_1}(x))\dots)), y) < \epsilon.$$

Question: Does **Condition R** and **Condition M** $\Rightarrow \mu$ unique ?

Some helpful notations

Define $h : K \times \mathcal{M} \rightarrow K$ by $h(x, i) = f_i(x)$, $i \in \mathcal{M}$ define
 $q : \mathcal{M} \rightarrow (0, 1]$ by $q(i) = p_i$, $i \in \mathcal{M}$, define
 $\mathcal{M}^n = \mathcal{M} \times \mathcal{M} \times \dots \times \mathcal{M}$, n times, $n = 1, 2, \dots$ set
 $i^n = (i_1, i_2, \dots, i_n) \in \mathcal{M}^n$, define $h^n : K \times \mathcal{M}^n \rightarrow K$ recursively by
 $h^1(x, i) = h(x, i)$ and

$$h^{n+1}(x, i^{n+1}) = h(h^n(x, i^n), i_{n+1}),$$

and define $q^n : \mathcal{M}^n \rightarrow (0, 1)$ by $q^n(i^n) = q(i_1)q(i_2)\dots q(i_n)$.

Condition B: There exist constants $0 < b < 1 < B$ such that

$$b\delta(x, y) < \delta(h^n(x, i^n), h^n(y, i^n)) \leq B\delta(x, y), \quad \forall i^n \in \mathcal{M}^n, \quad n = 1, 2, \dots$$

Condition G: There exists a number $\alpha < 0$, a number $\beta > 0$
and an integer N such that if $0 < \delta(x, y) < \beta$ then

$$\sum_{i^N \in \mathcal{M}^N} \log\left(\frac{\delta(h^N(x, i^N), h^N(y, i^N))}{\delta(x, y)}\right) q^N(i^N) < \alpha.$$

Two theorems.

Theorem B. Cond. **R** + Cond. **M** + Cond. **B** $\Rightarrow \mu$ **unique**.

Theorem G. Cond. **R** + Cond. **M** + Cond. **G** $\Rightarrow \mu$ **unique**.

Q: Does Cond. **R** + Cond. **M** \Rightarrow Cond **B** or Cond. **G**?

Theorem **B** easy. For Theorem **G** see [1] and [2].

Example: Let K = the unit circle, let $\mathcal{M} = \{1, 2\}$, let f_1 = irrational rotation, let f_2 = "standard" circle map

$$\arg(f_2(\exp(i\theta))) = \theta + a + b\sin(\theta), \quad |b| < 1$$

Then μ **unique**. (See [3].)

[1] T. Kaijser, **Duke Math J**, vol 45 ,no 2, pp 311 -349, **1978**.

[2] T. Kaijser, **Rev Roum Math Pure Appl** , vol 26, no 8, pp 1075-1117, **1981**.

[3] V.A.Kletsyn, M.B Nalskii, **Func. Anal. Appl**, vol 38, no 4, pp 267-282, **2004**.