

A multifractal analysis for which b and B differ

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Setting

Two lemmas

An example

Besicovitch spaces

(\mathbb{X}, d) : a metric space having the *Besicovitch property*:

There exists an integer constant C_B such that one can extract C_B countable families $\{\{B_{j,k}\}_k\}_{1 \leq j \leq C_B}$ from any collection \mathcal{B} of balls so that

1. $\bigcup_{j,k} B_{j,k}$ contains the centers of the elements of \mathcal{B} ,
2. for any j and $k \neq k'$, $B_{j,k} \cap B_{j,k'} = \emptyset$.

$B(x, r)$ stands for the open ball $B(x, r) = \{y \in \mathbb{X} ; d(x, y) < r\}$. The letter B with or without subscript will implicitly stand for such a ball. When dealing with a collection of balls $\{B_i\}_{i \in I}$ the following notation will implicitly be assumed: $B_i = B(x_i, r_i)$.

Coverings and packings

δ -cover of $E \subset \mathbb{X}$: a collection of *balls* of radii not exceeding δ whose union contains E . A *centered cover* of E is a cover of E consisting in balls whose centers belong to E .

δ -packing of $E \subset \mathbb{X}$: a collection of disjoint balls of radii not exceeding δ centered in E .

Besicovitch δ -cover of $E \subset \mathbb{X}$: a centered δ -cover of E which can be decomposed into C_B packings.

Lower bounds for dimensions

ν : a non-negative function defined on the set of balls of \mathbb{X} .

$$\bar{\nu}_\delta(E) = \inf \left\{ \sum \nu(B_j) : \{B_j\} \text{ centered } \delta\text{-cover of } E \right\}$$

$$\bar{\nu}(E) = \lim_{\delta \searrow 0} \bar{\nu}_\delta(E)$$

$$\nu^\sharp(E) = \sup_{F \subset E} \bar{\nu}(F)$$

Lemma

If $\nu^\sharp(E) > 0$, then

$$\dim_H E \geq \operatorname{ess\,sup}_{x \in E, \nu^\sharp} \liminf_{r \searrow 0} \frac{\log \nu(\mathbf{B}(x, r))}{\log r}, \quad (1)$$

$$\dim_P E \geq \operatorname{ess\,sup}_{x \in E, \nu^\sharp} \limsup_{r \searrow 0} \frac{\log \nu(\mathbf{B}(x, r))}{\log r}, \quad (2)$$

To prove (1), take $\gamma < \text{ess sup}_{x \in E, \nu^\#} \liminf_{r \searrow 0} \frac{\log \nu(\mathbf{B}(x, r))}{\log r}$ and consider the set $F = \left\{ x \in E ; \liminf_{r \searrow 0} \frac{\log \nu(\mathbf{B}(x, r))}{\log r} > \gamma \right\}$. We have $\nu^\#(F) > 0$. For all $x \in F$, there exists $\delta > 0$ such that, for all $r \leq \delta$, one has $\nu(\mathbf{B}(x, r)) \leq r^\gamma$. Consider the set

$$F(n) = \{x \in F ; \forall r \leq 1/n, \nu(\mathbf{B}(x, r)) \leq r^\gamma\}.$$

We have $F = \bigcup_{n \geq 1} F(n)$. Since $\nu^\#(F) > 0$, there exists n such that $\nu^\#(F(n)) > 0$, and therefore there is a subset G of $F(n)$ such that $\bar{\nu}(G) > 0$. Then for any centered δ -cover $\{\mathbf{B}_j\}$ of G , with $\delta \leq 1/n$, one has

$$\bar{\nu}_\delta(G) \leq \sum \nu(\mathbf{B}_j) \leq \sum r_j^\gamma.$$

Therefore,

$$\bar{\nu}_\delta(G) \leq \overline{\mathcal{H}}_\delta^\gamma(G),$$

and

$$0 < \bar{\nu}(G) \leq \overline{\mathcal{H}}^\gamma(G) \leq \mathcal{H}^\gamma(G),$$

which implies $\dim_H E \geq \dim_H G \geq \gamma$.

To prove (2), take $\gamma < \text{ess sup}_{x \in E, \nu^\#} \limsup_{r \searrow 0} \frac{\log \nu(\mathbf{B}(x, r))}{\log r}$ and consider the set $F = \left\{ x \in E ; \limsup_{r \searrow 0} \frac{\log \nu(\mathbf{B}(x, r))}{\log r} > \gamma \right\}$. We have $\nu^\#(F) > 0$, so there exists a subset F' of F such that $\bar{\nu}(F') > 0$. Let G be a subset of F' . Then, for all $x \in G$, for all $\delta > 0$, there exists $r \leq \delta$ such that $\nu(\mathbf{B}(x, r)) \leq r^\gamma$. Then for all δ , by using the Besicovitch property, there exists a collection $\{\{\mathbf{B}_{j,k}\}_j\}_{1 \leq k \leq C_B}$ of δ -packings of G which together cover G and such that $\nu(\mathbf{B}_{j,k}) \leq r_{j,k}^\gamma$. Then one has

$$\bar{\nu}_\delta(G) \leq \sum_{j,k} \nu(\mathbf{B}_{j,k}) \leq \sum_{j,k} r_{j,k}^\gamma.$$

This implies that there exists k such that $\sum_j r_{j,k}^\gamma \geq \frac{1}{C_B} \bar{\nu}_\delta(G)$. So we have $\overline{\mathcal{P}}_\delta^\gamma(G) \geq \frac{1}{C_B} \bar{\nu}_\delta(G)$. This implies $\overline{\mathcal{P}}^\gamma(G) \geq \frac{1}{C_B} \bar{\nu}(G)$. So if $F' = \bigcup G_j$, one has

$$\sum \overline{\mathcal{P}}^\gamma(G_j) \geq \frac{1}{C_B} \sum \bar{\nu}(G_j) \geq \frac{1}{C_B} \bar{\nu}(F') > 0,$$

so $\mathcal{P}^\gamma(F') > 0$. Therefore, $\dim_P F \geq \gamma$.

Level sets of local Hölder exponents

μ : a non-negative function of balls of \mathbb{X} such that

$$\mu(B) = 0 \text{ and } B' \subset B \implies \mu(B') = 0.$$

S_μ , the *support* of μ , is the **complement** of $\bigcup_{\mu(B)=0} B$.

$$\overline{X}_\mu(\alpha) = \left\{ x \in S_\mu ; \limsup_{r \searrow 0} \frac{\log \mu(B(x, r))}{\log r} \leq \alpha \right\},$$

$$\underline{X}_\mu(\alpha) = \left\{ x \in S_\mu ; \liminf_{r \searrow 0} \frac{\log \mu(B(x, r))}{\log r} \geq \alpha \right\},$$

$$X_\mu(\alpha, \beta) = \underline{X}_\mu(\alpha) \cap \overline{X}_\mu(\beta),$$

and

$$X_\mu(\alpha) = \underline{X}_\mu(\alpha) \cap \overline{X}_\mu(\alpha).$$

Olsen's packing measures

$$\overline{\mathcal{P}}_{\mu,\delta}^{q,t}(E) = \sup \left\{ \sum^* r_j^t \mu(B_j)^q ; \{B_j\} \delta\text{-packing of } E \right\},$$

where * means that one only sums the terms for which $\mu(B_j) \neq 0$,

$$\overline{\mathcal{P}}_{\mu}^{q,t}(E) = \lim_{\delta \searrow 0} \overline{\mathcal{P}}_{\mu,\delta}^{q,t}(E),$$

$$\mathcal{P}_{\mu}^{q,t}(E) = \inf \left\{ \sum \overline{\mathcal{P}}_{\mu}^{q,t}(E_j) ; E \subset \bigcup E_j \right\},$$

$$\tau_{\mu}(q) = \inf \{ t \in \mathbb{R} ; \overline{\mathcal{P}}_{\mu}^{q,t}(S_{\mu}) = 0 \} = \sup \{ t \in \mathbb{R} ; \overline{\mathcal{P}}_{\mu}^{q,t}(S_{\mu}) = \infty \}$$

$$B_{\mu}(q) = \inf \{ t \in \mathbb{R} ; \mathcal{P}_{\mu}^{q,t}(S_{\mu}) = 0 \} = \sup \{ t \in \mathbb{R} ; \mathcal{P}_{\mu}^{q,t}(S_{\mu}) = \infty \}$$

τ_{μ} and B_{μ} are convex.

Olsen's Hausdorff measures

$$\overline{\mathcal{H}}_{\mu,\delta}^{q,t}(E) = \inf \left\{ \sum_j^* r_j^t \prod_{k=1}^m \mu_k(B_j)^{q_k} ; \{B_j\} \text{ centered } \delta\text{-cover of } E \right\},$$

$$\overline{\mathcal{H}}_{\mu}^{q,t}(E) = \lim_{\delta \searrow 0} \overline{\mathcal{H}}_{\mu,\delta}^{q,t}(E),$$

$$\mathcal{H}_{\mu}^{q,t}(E) = \sup \left\{ \overline{\mathcal{H}}_{\mu}^{q,t}(F) ; F \subset E \right\}.$$

$$b_{\mu}(q) = \inf \{t \in \mathbb{R} ; \overline{\mathcal{H}}_{\mu}^{q,t}(S_{\mu}) = 0\} = \sup \{t \in \mathbb{R} ; \mathcal{H}_{\mu}^{q,t}(S_{\mu}) = \infty\}$$

In general, b_{μ} is not convex. One always has

$$b_{\mu} \leq B_{\mu} \leq \tau_{\mu}.$$

Main lemma

$$\overline{\mathcal{Q}}_{\mu,\nu,\delta}^{q,t}(E) = \sup \left\{ \sum^* r_j^t \mu(B_j)^q \nu(B_j) ; \{B_j\} \delta\text{-packing of } E \right\},$$

$$\overline{\mathcal{Q}}_{\mu,\nu}^{q,t}(E) = \lim_{\delta \searrow 0} \overline{\mathcal{Q}}_{\mu,\nu,\delta}^{q,t}(E),$$

$$\mathcal{Q}_{\mu,\nu}(E) = \inf \left\{ \sum \overline{\mathcal{Q}}_{\mu,\nu}(E_j) : E \subset \bigcup E_j \right\}.$$

$$\overline{\varphi}_{\mu,\nu}(q) = \inf \{ t \in \mathbb{R} ; \overline{\mathcal{Q}}_{\mu,\nu}^{q,t}(S_\mu) = 0 \} = \sup \{ t \in \mathbb{R} ; \overline{\mathcal{Q}}_{\mu,\nu}^{q,t}(S_\mu) = \infty \}$$

$$\varphi_{\mu,\nu}(q) = \inf \{ t \in \mathbb{R} ; \mathcal{Q}_{\mu,\nu}^{q,t}(S_\mu) = 0 \} = \sup \{ t \in \mathbb{R} ; \mathcal{Q}_{\mu,\nu}^{q,t}(S_\mu) = \infty \}$$

Lemma

Assume that $\varphi_{\mu,\nu}(0) = 0$ and $\nu^\sharp(S_\mu) > 0$. Then one has

$$\nu^\sharp \left({}^c X_\mu(-\varphi'_r(0), -\varphi'_l(0)) \right) = 0,$$

The same result holds with $\overline{\varphi}_{\mu,\nu}$.

Take $\gamma > -\varphi'_i(0)$, and choose γ' and $t > 0$ such that $\gamma > \gamma' > -\varphi'_i(0)$ and $\varphi(-t) < \gamma't$. Then $\mathcal{P}_{(\mu,\nu)}^{(-t,1),\gamma't}(\mathbf{S}_\mu) = 0$, so there exists a countable partition $\mathbf{S}_\mu = \bigcup E_j$ of \mathbf{S}_μ such that

$$\sum_j \overline{\mathcal{P}}_{(\mu,\nu)}^{(-t,1),\gamma't}(E_j) \leq 1.$$

It results that $\overline{\mathcal{P}}_{(\mu,\nu)}^{(-t,1),\gamma't}(E_j) = 0$ for all j .
Consider the set

$$E(\gamma) = \left\{ x \in \mathbf{S}_\mu ; \limsup_{r \searrow 0} \frac{\log \mu(\mathbf{B}(x, r))}{\log r} > \gamma \right\}.$$

If $x \in E(\gamma)$, for all $\delta > 0$, there exists $r \leq \delta$ such that $\mu(\mathbf{B}(x, r)) \leq r^\gamma$.
Let F be a subset of $E(\gamma)$. Set $F_j = F \cap E_j$.
For $\delta > 0$, for all j , one can find a Besicovitch δ -cover $\{\mathbf{B}_{j,k}\}$ of F_j such that $\mu(\mathbf{B}_{j,k}) \leq r_{j,k}^\gamma$.

We have,

$$\begin{aligned} \bar{\nu}_\delta(F_j) &\leq \sum_k \nu(B_{j,k}) = \\ &\sum_k \mu(B_{j,k})^{-t} \mu(B_{j,k})^t \nu(B_{j,k}) \leq \sum_k \mu(B_{j,k})^{-t} r^{\gamma t} \nu(B_{j,k}), \end{aligned}$$

which, together with the Besicovitch property, implies

$$\bar{\nu}_\delta(F_j) \leq C_B \overline{\mathcal{P}}_{(\mu, \nu), \delta}^{(-t, 1), \gamma t}(E_j).$$

so

$$\bar{\nu}(F_j) \leq C_B \overline{\mathcal{P}}_{(\mu, \nu)}^{(-t, 1), \gamma t}(E_j) = 0.$$

This implies $\bar{\nu}(F) = 0$, and $\nu^\#(E(\gamma)) = 0$.

We conclude that

$$\nu^\# \left(\left\{ x \in S_\mu ; \limsup_{r \searrow 0} \frac{\log \mu(B(x, r))}{\log r} > -\varphi'_l(0) \right\} \right) = 0.$$

The measure

Take $\mathbb{X} = \{0, 1\}^{\mathbb{N}^*}$ endowed with the ultrametric which assigns diameter 2^{-n} to cylinders of order n .

We are given two numbers such that $0 < p < \tilde{p} \leq 1/2$ and a sequence of integers $1 = t_0 < t_1 < \dots < t_n < \dots$ such that $\lim_{n \rightarrow \infty} t_n/t_{n+1} = 0$.

We define a probability measure μ on $\{0, 1\}^{\mathbb{N}^*}$: the measure assigned to the cylinder $[\varepsilon_1 \varepsilon_2 \dots \varepsilon_n]$ is

$$\mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_n]) = \prod_{j=1}^n \varpi_j(\varepsilon_j),$$

where

$$\varpi_j = \begin{cases} (p, 1-p) & \text{if } t_{2k-1} \leq j < t_{2k} \text{ for some } k, \\ (\tilde{p}, 1-\tilde{p}) & \text{if } t_{2k} \leq j < t_{2k+1} \text{ for some } k, \end{cases}$$

$$\mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_n]) = \prod_{j=1}^n \varpi_j,$$

where

$$\varpi_j = \begin{cases} (p, 1-p) & \text{if } t_{2k-1} \leq j < t_{2k} \text{ for some } k, \\ (\tilde{p}, 1-\tilde{p}) & \text{if } t_{2k} \leq j < t_{2k+1} \text{ for some } k. \end{cases}$$

$$\sum_{j \in \{0,1\}} \mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_{n-1} j])^q = \mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_{n-1}])^q \times \begin{cases} (p^q + (1-p)^q) \\ (\tilde{p}^q + (1-\tilde{p})^q) \end{cases}$$

$$\sum \mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_n])^q = (p^q + (1-p)^q)^{x_n} (\tilde{p}^q + (1-\tilde{p})^q)^{n-x_n}$$

$$0 \leq \frac{x_n}{n} \leq 1, \quad \liminf \frac{x_n}{n} = 0, \quad \limsup \frac{x_n}{n} = 1$$

τ , b , and B

Set

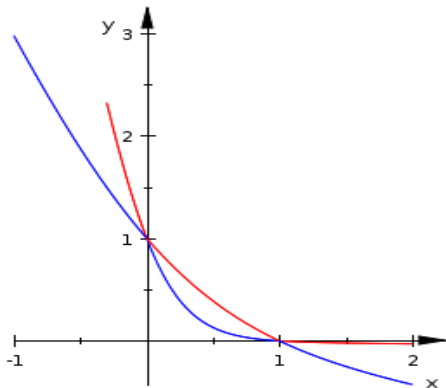
$$\begin{aligned}\theta(q) &= \log(p^q + (1-p)^q) \\ \tilde{\theta}(q) &= \log(\tilde{p}^q + (1-\tilde{p})^q)\end{aligned}$$

Then

$$\begin{aligned}\limsup \frac{1}{n} \log \sum \mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_n])^q &= \max\{\theta(q), \tilde{\theta}(q)\} \\ \liminf \frac{1}{n} \log \sum \mu([\varepsilon_1 \varepsilon_2 \dots \varepsilon_n])^q &= \min\{\theta(q), \tilde{\theta}(q)\}\end{aligned}$$

It has been shown (Ben Nasr, Bhourri, and Heurteaux) that these are respectively $B_\mu(q)$ and $b_\mu(q)$.

$$b(q) = \min\{\theta(q), \tilde{\theta}(q)\} \quad \text{blue curve}$$
$$B(q) = \max\{\theta(q), \tilde{\theta}(q)\} \quad \text{red curve}$$



Result

Theorem

1. For $\alpha \in (-\log_2(1 - \tilde{p}), -\log_2 \tilde{p})$, we have

$$\dim_H X_\mu(\alpha) = \inf_{q \in \mathbb{R}} b(q) + \alpha q.$$

2. For $\alpha \in (-\log_2(1 - \tilde{p}), -\log_2 \tilde{p}) \setminus ([-B'_r(0), -B'_l(0)] \cup [-B'_r(1), -B'_l(1)])$, we have

$$\dim_P X_\mu(\alpha) = \inf_{q \in \mathbb{R}} B(q) + \alpha q.$$

We already know the upper bounds. Indeed, it is known that, if $\alpha = -B'(q)$, then

$$\dim_P X_\alpha \leq B^*(\alpha) = -q B'(q) + B(q) = \inf_t \alpha t + B(t).$$

It is also known that $\dim_H X_\alpha \leq \inf_t \alpha t + b(t)$. In particular, if α can be written as $-b'(q)$ then $\dim_H X_\alpha \leq -q b'(q) + b(q)$.

Proof

Given two numbers r and \tilde{r} in the interval $(0, 1)$, we perform the same construction as with p and \tilde{p} , but using the same sequence (t_j) . We get a new measure ν .

We compute $\bar{\varphi}_{\mu, \nu}$:

$$\sum_{\varepsilon_1 \dots \varepsilon_n} \mu([\varepsilon_1 \dots \varepsilon_n])^t \nu([\varepsilon_1 \dots \varepsilon_n]) = \\ (r p^t + (1-r)(1-p)^t)^{x_n} (\tilde{r} \tilde{p}^t + (1-\tilde{r})(1-\tilde{p})^t)^{n-x_n}.$$

$$\bar{\varphi}_{\mu, \nu}(t) = \log_2 \max\{r p^t + (1-r)(1-p)^t, \tilde{r} \tilde{p}^t + (1-\tilde{r})(1-\tilde{p})^t\}$$

If $r \log p + (1-r) \log(1-p) = \tilde{r} \log \tilde{p} + (1-\tilde{r}) \log(1-\tilde{p})$,
then $\bar{\varphi}'_{\mu, \nu}(0)$ exists.

$$\alpha = -\bar{\varphi}'_{\mu, \nu}(0) = r \log_2 p + (1-r) \log_2(1-p) = \tilde{r} \log_2 \tilde{p} + (1-\tilde{r}) \log_2(1-\tilde{p})$$

$r \log p + (1 - r) \log(1 - p) = \tilde{r} \log \tilde{p} + (1 - \tilde{r}) \log(1 - \tilde{p})$ plus constraints $0 < r, \tilde{r} < 1$ imply that α can assume any value between $-\log_2(1 - \tilde{p})$ and $-\log_2 \tilde{p}$.

One has

$$-\frac{1}{n} \log_2 \nu([\varepsilon_1 \dots \varepsilon_n]) = \frac{1}{n} \sum_{j=1}^n \log_2 \varpi'_j(\varepsilon_j)$$

so, due to the strong law of large numbers, for n -almost t ,

$$\begin{aligned} \liminf -\frac{1}{n} \log_2 \nu(C_n(t)) &= \min\{h(r), h(\tilde{r})\} \\ \limsup -\frac{1}{n} \log_2 \nu(C_n(t)) &= \max\{h(r), h(\tilde{r})\}, \end{aligned}$$

where $C_n(t)$ stands for the n -cylinder which contains t and $h(r) = -\log_2 r - \log_2(1 - r)$.

it results from the preceding lemmas that

$$\dim_H X_\mu(\alpha) \geq \min\{h(r), h(\tilde{r})\}$$

and

$$\dim_P X_\mu(\alpha) \geq \max\{h(r), h(\tilde{r})\},$$

where r , \tilde{r} , and α are linked by relations

$$\alpha = r \log_2 p + (1 - r) \log_2(1 - p) = \tilde{r} \log_2 \tilde{p} + (1 - \tilde{r}) \log_2(1 - \tilde{p}).$$

We have

$$\alpha = -\theta'(q) \quad \text{if} \quad q = \frac{\log \frac{1-r}{r}}{\log \frac{1-p}{p}} \quad \text{i.e.,} \quad r = \frac{p^q}{p^q + (1-p)^q}$$

and

$$\alpha = -\tilde{\theta}'(\tilde{q}) \quad \text{if} \quad \tilde{q} = \frac{\log \frac{1-\tilde{r}}{\tilde{r}}}{\log \frac{1-\tilde{p}}{\tilde{p}}}, \quad \text{i.e.,} \quad \tilde{r} = \frac{\tilde{p}^{\tilde{q}}}{\tilde{p}^{\tilde{q}} + (1-\tilde{p})^{\tilde{q}}}$$

Now, fix q and \tilde{q} as above. One can check that, for these values of q and \tilde{q} , one has

$$\theta(q) - q\theta'(q) = h(r) \quad \text{and} \quad \tilde{\theta}(\tilde{q}) - \tilde{q}\tilde{\theta}'(\tilde{q}) = h(\tilde{r}).$$

In order to have $\theta(q) = b(q)$, we must have $0 < q < 1$, which means

$$\log_2 \frac{1}{p^p(1-p)^{1-p}} < \alpha < \log_2 \frac{1}{\sqrt{p(1-p)}}. \quad (3)$$

In order to have $\tilde{\theta}(\tilde{q}) = b(\tilde{q})$, we must have $\tilde{q} < 0$ or $\tilde{q} > 1$, which means

$$\alpha > \log_2 \frac{1}{\sqrt{\tilde{p}(1-\tilde{p})}} \quad (4)$$

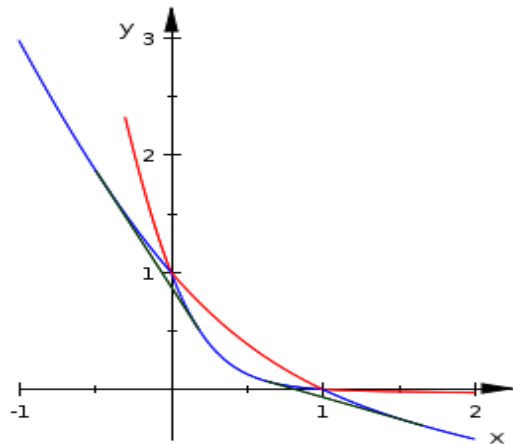
or

$$\alpha < \log_2 \frac{1}{\tilde{p}^{\tilde{p}}(1-\tilde{p})^{1-\tilde{p}}}. \quad (5)$$

One can check that at least one of the conditions (3), (4) and (5) is fulfilled.

But for any q such that $b'(q)$ exists, we have

$$\dim_H X_\mu(-b'(q)) \leq b(q) - qb'(q). \quad (6)$$



That's all folks!