

Jane Hawkins

# Ergodic Dynamics

From Basic Theory to Applications



Springer

# Contents

<b>1</b>	<b>The Simplest Examples .....</b>	<b>1</b>
1.1	Symbol Spaces and Bernoulli Shifts .....	5
<b>2</b>	<b>Dynamical Properties of Measurable Transformations .....</b>	<b>9</b>
2.1	The Basic Definitions .....	9
2.2	Recurrent, Conservative, and Dissipative Systems .....	16
2.2.1	Ergodicity .....	18
2.2.2	Kac's Lemma .....	19
2.2.3	Conservativity and Hopf Decomposition .....	21
2.3	Noninvertible Maps and Exactness .....	23
<b>3</b>	<b>Attractors in Dynamical Systems .....</b>	<b>27</b>
3.1	Attractors .....	27
3.2	Examples of Attractors .....	30
3.3	Sensitive Dependence, Chaotic Dynamics, and Turbulence .....	33
3.3.1	Unimodal Interval Maps .....	36
<b>4</b>	<b>Ergodic Theorems .....</b>	<b>41</b>
4.1	The Koopman Operator for a Dynamical System .....	41
4.2	Von Neumann Ergodic Theorems .....	43
4.3	Birkhoff Ergodic Theorem .....	47
4.4	Spectrum of an Ergodic Dynamical System .....	51
4.5	Unique Ergodicity .....	53
4.5.1	The Topology of Probability Measures on Compact Metric Spaces .....	54
4.6	Normal Numbers and Benford's Law .....	58
4.6.1	Normal Numbers .....	59
4.6.2	Benford's Law .....	60
4.6.3	Detecting Financial Fraud Using Benford's Law .....	62

<b>5 Mixing Properties of Dynamical Systems .....</b>	65
5.1 Weak Mixing and Mixing .....	67
5.2 Noninvertibility .....	76
5.2.1 Partitions .....	77
5.2.2 Rohlin Partitions and Factors .....	79
5.3 The Parry Jacobian and Radon–Nikodym Derivatives .....	81
5.4 Examples of Noninvertible Maps .....	84
5.5 Exact Endomorphisms .....	85
<b>6 Shift Spaces .....</b>	89
6.1 Full Shift Spaces and Bernoulli Shifts .....	89
6.2 Markov shifts .....	95
6.2.1 Subshifts of Finite Type .....	98
6.3 Markov Shifts in Higher Dimensions .....	99
6.4 Noninvertible Shifts .....	102
6.4.1 Index Function .....	102
<b>7 Perron–Frobenius Theorem and Some Applications .....</b>	107
7.1 Preliminary Background .....	108
7.2 Spectrum and the Perron–Frobenius Theorem .....	111
7.2.1 Application to Markov Shift Dynamics .....	114
7.3 An Application to Google’s PageRank .....	116
7.4 An Application to Virus Dynamics .....	118
7.4.1 States of the Markov Process .....	118
<b>8 Invariant Measures .....</b>	125
8.1 Measures for Continuous Maps .....	125
8.2 Induced Transformations .....	131
8.3 Existence of Absolutely Continuous Invariant Probability Measures .....	135
8.3.1 Weakly Wandering Sets for Invertible Maps .....	139
8.3.2 Proof of the Hajian–Kakutani Weakly Wandering Theorem .....	142
8.4 Halmos–Hopf–von Neumann Classification .....	144
<b>9 No Equivalent Invariant Measures: Type III Maps .....</b>	151
9.1 Ratio Sets .....	152
9.2 Odometers of Type II and Type III .....	157
9.2.1 Krieger Flows .....	161
9.2.2 Type $\text{III}_0$ Dynamical Systems .....	163
9.3 Other Examples .....	164
9.3.1 Noninvertible Maps .....	165
<b>10 Dynamics of Automorphisms of the Torus and Other Groups .....</b>	167
10.1 An Illustrative Example .....	167
10.2 Dynamical and Ergodic Properties of Toral Automorphisms .....	171

10.3	Group Endomorphisms and Automorphisms on $\mathbb{T}^n$ .....	173
10.3.1	Ergodicity and Mixing of Toral Endomorphisms .....	177
10.4	Compact Abelian Group Rotation Dynamics .....	180
<b>11</b>	<b>An Introduction to Entropy</b> .....	<b>185</b>
11.1	Topological Entropy .....	188
11.1.1	Defining and Calculating Topological Entropy .....	188
11.1.2	Hyperbolic Toral Endomorphisms .....	192
11.1.3	Topological Entropy of Subshifts .....	194
11.2	Measure Theoretic Entropy .....	196
11.2.1	Preliminaries for Measure Theoretic Entropy .....	196
11.2.2	The Definition of $h_\mu(f)$ .....	197
11.2.3	Computing $h_\mu(f)$ .....	199
11.2.4	An Information Theory Derivation of $H(P)$ .....	203
11.3	Variational Principle .....	204
11.4	An Application of Entropy to the Papillomavirus Genome .....	205
11.4.1	Algorithm .....	206
<b>12</b>	<b>Complex Dynamics</b> .....	<b>209</b>
12.1	Background and Notation .....	211
12.1.1	Some Dynamical Properties of Iterated Functions .....	214
12.2	Möbius Transformations and Conformal Conjugacy .....	216
12.2.1	The Dynamics of Möbius Transformations .....	216
12.3	Julia Sets .....	217
12.3.1	First Properties of $J(R)$ .....	220
12.3.2	Exceptional and Completely Invariant Sets .....	222
12.3.3	Dynamics on Julia Sets .....	223
12.3.4	Classification of the Fatou Cycles .....	226
12.4	Ergodic Properties of Some Rational Maps .....	228
12.4.1	Ergodicity of Non-Critical Postcritically Finite Maps ....	233
<b>13</b>	<b>Maximal Entropy Measures on Julia Sets and a Computer Algorithm</b> .....	<b>237</b>
13.1	The Random Inverse Iteration Algorithm .....	238
13.2	Statement of the Results .....	239
13.3	Markov Processes for Rational Maps .....	243
13.3.1	Proof of Theorem 13.2.....	245
13.4	Proof That the Algorithm Works .....	246
13.5	Ergodic Properties of the Mañé–Lyubich Measure .....	247
13.6	Fine Structure of the Mañé–Lyubich Measure .....	248
<b>14</b>	<b>Cellular Automata</b> .....	<b>255</b>
14.1	Definition and Basic Properties .....	256
14.1.1	One-Dimensional CAs .....	256
14.1.2	Notation for Binary CAs with Radius 1 .....	259
14.1.3	Topological Dynamical Properties of CA $F_{90}$ .....	260
14.1.4	Measures for CAs.....	262

14.2	Equicontinuity Properties of CA .....	264
14.3	Higher Dimensional CAs .....	267
14.3.1	Conway's Game of Life .....	269
14.4	Stochastic Cellular Automata.....	270
14.5	Applications to Virus Dynamics .....	273
<b>A</b>	<b>Measures on Topological Spaces .....</b>	<b>279</b>
A.1	Lebesgue Measure on $\mathbb{R}$ .....	279
A.1.1	Properties of $m$ .....	280
A.1.2	A Non-measurable Set .....	283
A.2	Sets of Lebesgue Measure Zero .....	284
A.2.1	Examples of Null Sets .....	284
A.2.2	A Historical Note on Lebesgue Measure .....	285
A.3	The Definition of a Measure Space .....	286
A.4	Measures and Topology in Metric Spaces .....	287
A.4.1	Approximation and Extension Properties .....	290
A.4.2	The Space of Borel Probability Measures on $X$ .....	291
A.4.3	Hausdorff Measures and Dimension .....	292
A.4.4	Some Useful Tools .....	293
A.5	Examples of Metric Spaces with Borel Measures .....	295
A.5.1	One-Dimensional Spaces.....	295
A.5.2	Discrete Measure Spaces .....	297
A.5.3	Product Spaces.....	297
A.5.4	Other Spaces of Interest .....	298
<b>B</b>	<b>Integration and Hilbert Spaces .....</b>	<b>303</b>
B.1	Integration .....	303
B.1.1	Conventions About Values at $\infty$ and Measure 0 Sets.....	306
B.1.2	$L^p$ Spaces .....	306
B.2	Hilbert Spaces .....	308
B.2.1	Orthonormal Sets and Bases .....	309
B.2.2	Orthogonal Projection in a Hilbert Space .....	309
B.3	Von Neumann Factors from Ergodic Dynamical Systems .....	312
<b>C</b>	<b>Connections to Probability Theory .....</b>	<b>315</b>
C.1	Vocabulary and Notation of Probability Theory .....	315
C.2	The Borel-Cantelli Lemma .....	319
C.3	Weak and Strong Laws of Large Numbers .....	321
<b>References.....</b>	<b>325</b>	
<b>Index.....</b>	<b>333</b>	