

DYNAMICS OF METRICS AND SCALING ENTROPY OF THE GROUP ACTIONS.

A.VERSHIK (PETERSBURG DEPT. OF MATHEMATICAL
INSTITUTE OF RUSSIAN ACADEMY OF SCIENCES,
St.PETERSBURG UNIVERSITY, INSTITUTE OF THE
PROBLEMS OF TRANSMISSION OF
INFORMATION(MOSCOW))

Conference "LEGACY OF VLADIMIR ARNOLD"
TORONTO, CANADA, 24-28 NOVEMBER, 2014.

November 26, 2014

CONTENT

CONTENT

1. What is dynamics of metrics?

CONTENT

1. What is dynamics of metrics?
2. Theory of metric triples and Gromov-V classification of its.

CONTENT

1. What is dynamics of metrics?
2. Theory of metric triples and Gromov-V classification of its.
3. Virtually continuous measurable functions. New look on Sobolev theorems.

CONTENT

1. What is dynamics of metrics?
2. Theory of metric triples and Gromov-V classification of its.
3. Virtually continuous measurable functions. New look on Sobolev theorems.
4. Kolmogorov-Sinai entropy and new approach to it: *Scaling Entropy*

CONTENT

1. What is dynamics of metrics?
2. Theory of metric triples and Gromov-V classification of its.
3. Virtually continuous measurable functions. New look on Sobolev theorems.
4. Kolmogorov-Sinai entropy and new approach to it: *Scaling Entropy*
5. Invariantness and Examples.

CONTENT

1. What is dynamics of metrics?
2. Theory of metric triples and Gromov-V classification of its.
3. Virtually continuous measurable functions. New look on Sobolev theorems.
4. Kolmogorov-Sinai entropy and new approach to it: *Scaling Entropy*
5. Invariantness and Examples.

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

1) (X, ρ) separable metric space (or semi-metric space.)

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

1) (X, ρ) separable metric space (or semi-metric space.)

2) (X, \mathfrak{A}, μ) - standard measure space (main case -with continuous measure);

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

1) (X, ρ) separable metric space (or semi-metric space.)

2) (X, \mathfrak{A}, μ) – standard measure space (main case -with continuous measure);

3) \mathfrak{A} generated with Borel sigma-field (in the sense of metric topology);

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

1) (X, ρ) separable metric space (or semi-metric space.)

2) (X, \mathfrak{A}, μ) – standard measure space (main case -with continuous measure);

3) \mathfrak{A} generated with Borel sigma-field (in the sense of metric topology);

Main idea — to fix measure μ , and to change metric (or semi-metric) ρ .

Thus the axioms are the following:

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

1) (X, ρ) separable metric space (or semi-metric space.)

2) (X, \mathfrak{A}, μ) – standard measure space (main case -with continuous measure);

3) \mathfrak{A} generated with Borel sigma-field (in the sense of metric topology);

Main idea — to fix measure μ , and to change metric (or semi-metric) ρ .

Thus the axioms are the following:

1. Pair (X, \mathfrak{A}, μ) is standard measure space with continuous measure);

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

- 1) (X, ρ) separable metric space (or semi-metric space.)
- 2) (X, \mathfrak{A}, μ) – standard measure space (main case -with continuous measure);
- 3) \mathfrak{A} generated with Borel sigma-field (in the sense of metric topology);

Main idea — to fix measure μ , and to change metric (or semi-metric) ρ .

Thus the axioms are the following:

1. Pair (X, \mathfrak{A}, μ) is standard measure space with continuous measure);
2. Metric ρ is measurable function of two variables which subtract to usual axioms on metric, but (!) as measurable function.

Metric triples

(X, ρ, μ) - metric (Gromov) triples or *mm*-space.

Admissible triples:

- 1) (X, ρ) separable metric space (or semi-metric space.)
- 2) (X, \mathfrak{A}, μ) – standard measure space (main case -with continuous measure);
- 3) \mathfrak{A} generated with Borel sigma-field (in the sense of metric topology);

Main idea — to fix measure μ , and to change metric (or semi-metric) ρ .

Thus the axioms are the following:

1. Pair (X, \mathfrak{A}, μ) is standard measure space with continuous measure);
2. Metric ρ is measurable function of two variables which subtract to usual axioms on metric, but (!) as measurable function.
3. For each $\epsilon > 0$ the σ -field \mathfrak{A} generated by the set of all balls of radius ϵ .

Space of metrics, dynamics of Metrics

Space of metrics, dynamics of Metrics

(equivalent)

4. For each $\epsilon > 0$ a set $X_\epsilon : \mu X_\epsilon > 1 - \epsilon$ is precompact.
5. Lemma: If ρ satisfies to metric axioms as measurable functions w.r.t. $\mu \times \mu, \mu \times \mu \times \mu$ then there exists a set of measure 1 and true metric on it which is a.e. coincide with ρ .

Space of metrics, dynamics of Metrics

(equivalent)

4. For each $\epsilon > 0$ a set $X_\epsilon : \mu X_\epsilon > 1 - \epsilon$ is precompact.

5. Lemma: If ρ satisfies to metric axioms as measurable functions w.r.t. $\mu \times \mu, \mu \times \mu \times \mu$ then there exists a set of measure 1 and true metric on it which is a.e. coincide with ρ .

Cone $K_{(X,\mu)}$ of all admissible metrics on the standard measure spaces.

Norm and topology on the space of admissible metrics: L^1 -norm and M -norm. Compactness in and entropy.

Space of metrics, dynamics of Metrics

(equivalent)

4. For each $\epsilon > 0$ a set $X_\epsilon : \mu X_\epsilon > 1 - \epsilon$ is precompact.

5. Lemma: If ρ satisfies to metric axioms as measurable functions w.r.t. $\mu \times \mu, \mu \times \mu \times \mu$ then there exists a set of measure 1 and true metric on it which is a.e. coincide with ρ .

Cone $K_{(X,\mu)}$ of all admissible metrics on the standard measure spaces.

Norm and topology on the space of admissible metrics: L^1 -norm and M -norm. Compactness in and entropy.

Space of metrics, dynamics of Metrics

(equivalent)

4. For each $\epsilon > 0$ a set $X_\epsilon : \mu X_\epsilon > 1 - \epsilon$ is precompact.

5. Lemma: If ρ satisfies to metric axioms as measurable functions w.r.t. $\mu \times \mu, \mu \times \mu \times \mu$ then there exists a set of measure 1 and true metric on it which is a.e. coincide with ρ .

Cone $K_{(X,\mu)}$ of all admissible metrics on the standard measure spaces.

Norm and topology on the space of admissible metrics: L^1 -norm and M -norm. Compactness in and entropy.

Lemma (Equivalence of topology)

Let ρ_1, ρ_2 — two admissible metrics on (X, μ) . Then for each $\epsilon > 0$ there a measurable set $K \subset X, \mu(K) > 1 - \epsilon$ s.t. topology generated by metrics ρ_1 and ρ_2 on K are coincided.

Classification of admissible triples

Classification of admissible triples

$(X, \mu, \rho) \sim (X', \mu', \rho')$ iff

$$\exists T : X \rightarrow X'; \quad T_*\mu = \mu' \quad \rho'(Tx, Ty) = \rho(x, y)$$

(T — measure preserving isometry).

Classification of admissible triples

$(X, \mu, \rho) \sim (X', \mu', \rho')$ iff

$$\exists T : X \rightarrow X'; \quad T_*\mu = \mu' \quad \rho'(Tx, Ty) = \rho(x, y)$$

(T — measure preserving isometry).

Theorem

(Gromov-V.) Define the map:

$$F_\rho : X^\infty \times X^\infty \rightarrow M_\infty(\mathbb{R}) \quad F_\rho(\{x_i\}_i, \{y_j\}_j) = \{\rho(x_i, y_j)\}_{i,j},$$

define $X^\infty \times X^\infty$, a product (Bernoulli) measure $\mu^\infty \times \mu^\infty \equiv \mu^{2\infty}$.
Then the image of measure $\mu^{2\infty}$ under the map: $F_{\rho_*}(\mu^{2\infty}) \equiv D_\rho$,
which called **MATRIX DISTRIBUTION OF THE METRIC** ρ with
respect to measure μ

is the **complete invariant of the equivalence of metric triple**.

Roughly speaking the random metric on \mathbb{N} is an invariant of metric
on continuous space.

Generic metric space

Generic metric space

Theorem

(V-1997;2008)

1. *Generic metric on the countable set (\mathbb{N}) has property: completion of the set w.r.t. metric is universal Urysohn space.*

Generic metric space

Theorem

(V-1997;2008)

1. *Generic metric on the countable set (\mathbb{N}) has property: completion of the set w.r.t. metric is universal Urysohn space.*

2. *Generic admissible triple is*

either

the standard (Lebesgue) measure space with continuous measure and a metric of Universal Urysohn space, — if we fix a measure;

or

Universal Urysohn space with non-degenerated (=all nonempty open set have positive measure) continuous measure, — if we fixed a generic metric.

Generic metric space

Theorem

(V-1997;2008)

1. *Generic metric on the countable set (\mathbb{N}) has property: completion of the set w.r.t. metric is universal Urysohn space.*

2. *Generic admissible triple is*

either

the standard (Lebesgue) measure space with continuous measure and a metric of Universal Urysohn space, — if we fix a measure;

or

Universal Urysohn space with non-degenerated (=all nonempty open set have positive measure) continuous measure, — if we fixed a generic metric.

Here "generic" means the element of everywhere dense G_δ -set of the space of all admissible triples with respect to natural topology.

Virtually continuous functions

. Let $f(\cdot, \cdot)$ be a measurable function of two variables. Then Luzin's theorem analogue (continuity on the product $X' \times Y'$ of sets of measure $> 1 - \epsilon$ with respect to given metric $\rho[(x_1, y_1), (x_2, y_2)] = \rho_X(x_1, x_2) + \rho_Y(y_1, y_2)$) is not in general true. This leads to the following key notion of this work.

Definition

Measurable function $f(\cdot, \cdot)$ on the product $(X, \mu) \times (Y, \nu)$ of standard spaces is called *virtually continuous*, if for any $\epsilon > 0$ there exist sets $X' \subset X, Y' \subset Y$, each of which having measure $1 - \epsilon$, and admissible semi-metrics ρ_X, ρ_Y on X', Y' respectively such that function f is continuous on $(X' \times Y', \rho_X \times \rho_Y)$. virtual functions of several variables are defined in the same way.

Main theorem: Virtually continuous function can be integrated over special kind of singular (with respect to product measure) measures. For example over "diagonal" or sub-manifolds. .

Theorem

Any admissible metric is virtually continuous function.

Dynamics of the admissible metrics and new entropy-type invariants

Let G is a countable group which acts on the space X with invariant measure μ . The metric ρ is admissible on (X, μ) . Define the dynamics of ρ :

Dynamics of the admissible metrics and new entropy-type invariants

Let G is a countable group which acts on the space X with invariant measure μ . The metric ρ is admissible on (X, μ) . Define the dynamics of ρ :

$$\rho_n(x, y) = \frac{1}{|G_n|} \sum_{g \in G_n} \rho(gx, gy),$$

$G_n \subset G$ -here is set of element of the group G with length not greater than n (in some generators).

Dynamics of the admissible metrics and new entropy-type invariants

Let G is a countable group which acts on the space X with invariant measure μ . The metric ρ is admissible on (X, μ) . Define the dynamics of ρ :

$$\rho_n(x, y) = \frac{1}{|G_n|} \sum_{g \in G_n} \rho(gx, gy),$$

$G_n \subset G$ -here is set of element of the group G with length not greater than n (in some generators).

The metric ρ_n is again admissible and asymptotic properties of (X, μ, ρ_n) , which does not depend on initial metric ρ supply the invariants of the action of G .

Dynamics of the admissible metrics and new entropy-type invariants

Let G is a countable group which acts on the space X with invariant measure μ . The metric ρ is admissible on (X, μ) . Define the dynamics of ρ :

$$\rho_n(x, y) = \frac{1}{|G_n|} \sum_{g \in G_n} \rho(gx, gy),$$

$G_n \subset G$ -here is set of element of the group G with length not greater than n (in some generators).

The metric ρ_n is again admissible and asymptotic properties of (X, μ, ρ_n) , which does not depend on initial metric ρ supply the invariants of the action of G .

The first invariant is — scaling entropy — generalization of Kolmogorov entropy.

Scaling entropy

Main definition

Scaling entropy

Main definition

Define a sequence of positive numbers

$$H(X, \rho_n, \epsilon), \quad n = 1 \dots,$$

as ϵ -entropy of the triple (X, μ, ρ_n) , .., logarithm of minimal number of points in the ϵ -net over all measurable compact sets $X_\epsilon \subset X$, of measure $> 1 - \epsilon$ with respect to metrics ρ_n .

Scaling entropy

Main definition

Define a sequence of positive numbers

$$H(X, \rho_n, \epsilon), \quad n = 1 \dots,$$

as ϵ -entropy of the triple (X, μ, ρ_n) , .., logarithm of minimal number of points in the ϵ -net over all measurable compact sets $X_\epsilon \subset X$, of measure $> 1 - \epsilon$ with respect to metrics ρ_n .

Definition

Scaling sequence $\{c_{n,\epsilon}\}$ is the sequence for which the following condition is true

$$0 < \liminf \frac{H(X, \rho_n, \epsilon)}{c_{n,\epsilon}} \leq \limsup \frac{H(X, \rho_n, \epsilon)}{c_{n,\epsilon}} < \infty$$

Two scaling sequences for given metric are equivalent (ratio tends to 1 on infinity)

Examples

Examples

Theorem

(AV-P.Zatitsky) The class of scaling sequences (if exists) for given metric does not depend on initial metrics (even on initial generating semi-metrics) and is invariant of the dynamical systems.

Examples

Theorem

(AV-P.Zatitsky) The class of scaling sequences (if exists) for given metric does not depend on initial metrics (even on initial generating semi-metrics) and is invariant of the dynamical systems.

Theorem

1. The group G has discrete spectrum iff the class of scaling sequence $\{c_n\}$ is bounded. (V.-Petrov-Zatitskiy; S.Ferenzi). This is a criteria of discreteness of the spectra.

Examples

Theorem

(AV-P.Zatitsky) The class of scaling sequences (if exists) for given metric does not depend on initial metrics (even on initial generating semi-metrics) and is invariant of the dynamical systems.

Theorem

1. The group G has discrete spectrum iff the class of scaling sequence $\{c_n\}$ is bounded. (V.-Petrov-Zatitskiy; S.Ferenzi). This is a criteria of discreteness of the spectra.

2. $\{c_n\} \sim |G_n|, n \in \mathbb{N}$ iff Kolmogorov entropy is positive.

Examples

Theorem

(AV-P.Zatitsky) The class of scaling sequences (if exists) for given metric does not depend on initial metrics (even on initial generating semi-metrics) and is invariant of the dynamical systems.

Theorem

1. The group G has discrete spectrum iff the class of scaling sequence $\{c_n\}$ is bounded. (V.-Petrov-Zatitskiy; S.Ferenzi). This is a criteria of discreteness of the spectra.

2. $\{c_n\} \sim |G_n|, n \in \mathbb{N}$ iff Kolmogorov entropy is positive.

Connection with theory of filtrations: 3. RWRS=Random walk on Random Scenery:

$c_n \sim (\ln|G_n|)^k$ for locally finite groups and for \mathbb{R} (\mathbb{Z}) —
(Conjecturally horocycle-flow).

Examples

Theorem

(AV-P.Zatitsky) The class of scaling sequences (if exists) for given metric does not depend on initial metrics (even on initial generating semi-metrics) and is invariant of the dynamical systems.

Theorem

1. The group G has discrete spectrum iff the class of scaling sequence $\{c_n\}$ is bounded. (V.-Petrov-Zatitskiy; S.Ferenzi). This is a criteria of discreteness of the spectra.

2. $\{c_n\} \sim |G_n|, n \in \mathbb{N}$ iff Kolmogorov entropy is positive.

Connection with theory of filtrations: 3. RWRS=Random walk on Random Scenery:

$c_n \sim (\ln|G_n|)^k$ for locally finite groups and for \mathbb{R} (\mathbb{Z}) — (Conjecturally horocycle-flow).

Connection: A.Kirillov-A.Kushnirenko sequential entropy, S.Ferenci, A.Katok-J-P.Thouvenot (etc.) (V.St.Petersburg Math.Journ. 2011, N1).

Examples

Examples

Adic transformation as a source of new examples.
Bratelli-Vershik diagram and adic transformation

Examples

Adic transformation as a source of new examples.

Bratelli-Vershik diagram and adic transformation

Graded graph, Numeration, Substitutions.

Pascal automorphism:

$$P : \prod_{i=1}^{\infty} \{0; 1\} \circlearrowright$$

$$\underbrace{0, \dots, 0}_{m_1} \underbrace{1, \dots, 1}_{k_1} ** = 0^{m_1} 1^{k_1} **.$$

Examples

Adic transformation as a source of new examples.

Bratelli-Vershik diagram and adic transformation

Graded graph, Numeration, Substitutions.

Pascal automorphism:

$$P : \prod_{i=1}^{\infty} \{0; 1\} \curvearrowright$$

$$\underbrace{0, \dots, 0}_{m_1} \underbrace{1, \dots, 1}_{k_1} ** = 0^{m_1} 1^{k_1} **.$$

Pascal automorphism can be written by the following formula:

$$x \mapsto Px; \quad P(0^m 1^k \mathbf{10} **) = 1^k 0^m \mathbf{01} **, \quad m, k = 0, 1, \dots$$

The automorphism P^{-1} in a similar form:

$$P^{-1}(1^k 0^m \mathbf{01} **) = 0^m 1^k \mathbf{10} **, \quad m, k = 0, 1, \dots$$

Scaling entropy of Pascal automorphism

The scaling entropy of Pascal automorphism has the following estimation from below:

$$\frac{\ln n}{\ln \ln n}$$

Scaling entropy of Pascal automorphism

The scaling entropy of Pascal automorphism has the following estimation from below:

$$\frac{\ln n}{\ln \ln n}$$

Hint: Pascal has the same orbits as the action of infinite symmetric group by permutations of the coordinates. The scaling sequence for entropy of that action is $\frac{\ln n!}{\ln n}$.