

ON THE LOCAL DIMENSIONS OF FRACTAL MEASURES

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Abstract. Let X_0, X_1, \dots be a sequence of independent, identically distributed random variables each taking values r_0, r_1, \dots, r_m with equal probability $p = \frac{1}{m+1}$. Let μ be the probability measure induced by $S = \sum_{i=0}^{\infty} \rho^i X_i$. The aim of this paper is to study some properties of support of μ and the local dimension of μ at elements $s \in \text{supp} \mu$ in the case: $r_0 = 0, r_1 < r_2 < \dots < r_m$ and q are integers such that $\frac{r_m}{2} < q \leq m + 1, r_m - q \in D = \{r_0, r_1, \dots, r_m\}; \rho = \frac{1}{q}$.

1. Introduction and notations

By a *probabilistic system* we mean a sequence X_0, X_1, \dots of independent, identically distributed random variables each taking values r_0, r_1, \dots, r_m with respective probabilities p_0, p_1, \dots, p_m . We say that the system is uniformly distributed if $p_i = \frac{1}{m+1}$. For $0 < \rho < 1$, put

$$S = \sum_{i=0}^{\infty} \rho^i X_i \quad S_n = \sum_{i=0}^n \rho^i X_i$$

Let μ and μ_n denote the probability distributions of S and S_n , respectively. Then μ is called the *fractal measure* associated with the probabilistic system.

Recall that for $s \in \text{sup} \mu$, the *lower local dimension* $\alpha_*(s)$ of μ at s is defined by

$$\alpha_*(s) = \liminf_{h \rightarrow 0^+} \frac{\log \mu(B(s, h))}{\log h}, \quad \text{where } B(s, h) = [s - h, s + h].$$

We similarly define the *upper local dimension* using the upper limit and denote it by $\alpha^*(s)$. If the two limits are equal, then the common value is called the *local dimension* of μ at s and is denoted by $\alpha(s)$. Roughly speaking, if $\alpha(s)$ exists, then $\mu(B(s, h))$ is approximately proportional to $h^{\alpha(s)}$ for small h . Thus μ can be viewed as a probability measure of degree of singularity $\alpha(s)$. In this sense, the local dimension measures the degree of singularities of μ locally.

In [4], T. Hu considered the local dimensions of fractal measure μ in the case $m = 1, r_0 = 0, r_1 = 1$ and $\rho^{-1} = \frac{1+\sqrt{5}}{2}$ (this number is said to be the golden number). In [5], T. Hu and N. Nguyen studied the problem in the case $r_0 = 0, r_1 = 1, \dots, r_m = m, p_0 = p_1 = \dots = p_m = \frac{1}{m+1}, \rho = \frac{1}{q}, 2 \leq q \leq m, q$ is an integer. It is very difficult to study the above problem in the case that the distances between r_1, r_2, \dots, r_m are not equal. In [6] only considered the problem in special case: $m = 2, r_0 = 0, r_1 = 1, r_2 = 3; p_0 = p_1 = p_2 = \frac{1}{3}$ and $\rho = \frac{1}{q} = \frac{1}{3}$.

The aim of this paper is to study some properties of $\text{supp}\mu$ and the local dimension of μ at elements $s \in \text{supp}\mu$ in more general case. The main results of this paper are the theorems 2.7 and 3.1. Our results here extend some results in [5] and [6] (see *proposition 2.4* in [5], *proposition 2.1* and *Main Theorem* in [6]).

All notations and definitions of this paper we refer to [2], [4] and [5]

2. Some properties of fractal measure

Throughout of this paper the following assumptions are made: $r_0 = 0, r_1 < r_2 < \dots < r_m$ are integers such that $\frac{r_m}{2} < q \leq m + 1$, $r_m - q \in D = \{r_0, r_1, \dots, r_m\}$ and $\rho = \frac{1}{q}$. The following proposition was proved in [5].

Propositions 2.1. *Let $s_n(0) < s_n(1) < \dots < s_n(k_n)$ denote the set of all distinct values of $\text{supp}\mu_n$. Then we have*

1. $s_n(0) = 0$ and $s_{n+1}(k_{n+1}) = s_n(k_n) + mq^{-n-1}$ for every $n \in \mathbb{N}$
- 2 The distance between two consecutive points in $\text{supp}\mu$ is at least q^{-n}
3. $\text{supp}\mu_n \subset \text{supp}\mu_{n+1}$ and $\text{supp}\mu = \overline{\bigcup_{n=0}^{\infty} \text{supp}\mu_n}$.

Proposition 2.2. *Let*

$$\langle s_n \rangle = \left\{ (x_0, x_1, \dots, x_n) \in D_m^{n+1}, \sum_{i=0}^n q^{-i} x_i = s_n \right\}$$

Then we have

$$\mu_n(s_n) = \# \langle s_n \rangle (m+1)^{-n-1},$$

where $\# \langle s_n \rangle$ denotes the cardinality of s_n .

Proof. For $x(n) = (x_0, x_1, \dots, x_n) \in \langle s_n \rangle$, put

$$A_{x(n)} = \bigcap_{i=1}^n \{ \omega : X_i(\omega) = x_i \}.$$

It is easy to see that if $x(n), y(n) \in \langle s_n \rangle$, $x(n) \neq y(n)$ then $A_{x(n)} \cap A_{y(n)} = \emptyset$ and

$$\begin{aligned} \mu_n(s_n) &= P\{ \omega : S(\omega) = s_n \} = P\{ \omega : \sum_{i=0}^n q^{-i} X_i(\omega) = s_n \\ &= P\{ \omega : X_i(\omega) = x_i \ \forall i = \overline{0, n}; \sum_{i=1}^n q^{-i} x_i = s_n \} \\ &= P\left(\bigcup_{x(n) \in \langle s_n \rangle} A_{x(n)} \right) = \sum_{x(n) \in \langle s_n \rangle} P(A_{x(n)}) = \sum_{x(n) \in \langle s_n \rangle} P\left(\bigcap_{i=1}^n \{ \omega : X_i(\omega) = x_i \} \right) \\ &= \sum_{x(n) \in \langle s_n \rangle} \left(\prod_{i=1}^n P(\{ \omega : X_i(\omega) = x_i \}) \right) \\ &= \sum_{x(n) \in \langle s_n \rangle} \frac{1}{(m+1)^{n+1}} = \# \langle s_n \rangle \cdot (m+1)^{-n-1} \end{aligned}$$

Definition 2.3. Let $s_n \in \text{supp}\mu$, $s_{n+1} \in \text{supp}\mu_{n+1}$, we say that s_{n+1} is represented through s_n if there exists $x_{n+1} \in D_m$ such that $s_{n+1} = s_n + q^{-n-1}x_{n+1}$.

It is easy to see that if s_{n+1} is represented through s_n , then

$$\# \langle s_n \rangle \leq \# \langle s_{n+1} \rangle .$$

Lemma 2.4. If $s_{n+1} \in \text{supp}\mu_{n+1}$ then there is $s_n \in \mu_n$ such that s_{n+1} is represented through s_n and $0 \leq s_{n+1} - s_n < 2q^{-n}$.

Proof. If $s_{n+1} \in \text{supp}\mu_{n+1}$ then there exists $x(n+1) = (x_0, x_1, \dots, x_{n+1}) \in D^{n+2}$ such that

$$s_{n+1} = \sum_{i=0}^{n+1} q^{-i} x_i = \sum_{i=0}^n q^{-i} x_i + q^{-n-1} x_{n+1} = s_n + q^{-n-1} x_{n+1}$$

and

$$0 \leq s_{n+1} - s_n = q^{-n-1} x_{n+1} \leq q^{-n-1} r_m < q^{-n-1} 2q = 2q^{-n}.$$

Lemma 2.5. If $s_{n+1} \in \text{supp}\mu_{n+1}$ then there are at most two points s_n and s'_n in $\text{supp}\mu_n$ such that s_{n+1} is represented through them. In this case s_n, s'_n are two consecutive points in $\text{supp}\mu_n$.

Proof. Suppose that there are three points $t_n < t'_n < t''_n$ in $\text{supp}\mu$ and three elements x_n, x'_n, x''_n in D_m such that

$$\begin{aligned} s_{n+1} &= t_n + q^{-n-1} x_{n+1} \\ s_{n+1} &= t'_n + q^{-n-1} x'_{n+1} \\ s_{n+1} &= t''_n + q^{-n-1} x''_{n+1}. \end{aligned}$$

Then

$$s_{n+1} \geq t_n \geq t''_n + 2q^{-n}.$$

Thus

$$s_{n+1} - t''_n \geq 2q^{-n},$$

which is impossible (by Lemma 2.4) and the first part of the lemma is proved.

Now, suppose that s_{n+1} is represented through s_n and s'_n , $s_n < s'_n$, we have

$$q^{-n} \leq |s_n - s'_n| \leq s_{n+1} - s_n < 2q^{-n}$$

which follows that $|s_n - s'_n| = q^{-n}$ and s_n, s'_n are two consecutive points in $\text{supp}\mu_n$.

Lemma 2.6. If $s_{n+1} \in \text{supp}\mu_{n+1}$ is represented through $s_n \in \text{supp}\mu_n$ and $t_n \in \text{supp}\mu_n$ such that $s_n < t_n \leq s_{n+1}$ then $t_n = s_n + q^{-n}$.

Proof. We have

$$2q^{-n} > s_{n+1} - s_n \geq t_n - s_n > 0.$$

This implies

$$t_n - s_n = q^{-n},$$

which completes the proof.

The main result of this section is following theorem.

Theorem 2.7. *If s_n, s'_n are two consecutive points in $\text{supp}\mu_n$ then*

$$\frac{\mu_n(s_n)}{\mu_n(s'_n)} \leq n + 1$$

Proof. We prove the inequality by induction. Clearly the inequality holds for $n = 0$. Suppose that it is true for $n \leq k$. Let $s_{k+1} > s'_{k+1}$ be two arbitrary consecutive points in $\text{supp}\mu_{k+1}$

$$\begin{aligned} s - k + 1 &= s_k + q^{-k-1}x_{k+1} \\ s' - k + 1 &= s_k + q^{-k-1}x'_{k+1}, \end{aligned}$$

where $s_k, s'_k \in \text{supp}\mu_k$; $x_{k+1}, x'_{k+1} \in D_m$.

Then

$$s'_k \leq s'_{k+1} < s_{k+1}.$$

We consider three case:

a. If $s'_k > s_k$ then $s_{k+1} > s'_k > s_k$. Using lemma 2.6 we get

$$s'_k = s_k + q^{-k}$$

By lemma 2.5, s_{k+1} has at most two representations through s_k and s'_k . It follows that

$$\# \langle s_{k+1} \rangle \leq \# \langle s_k \rangle + \# \langle s'_k \rangle.$$

Thus

$$\begin{aligned} \frac{\mu_{k+1}(s_{k+1})}{\mu_{k+1}(s'_{k+1})} &= \frac{\# \langle s_{k+1} \rangle}{\# s'_{k+1}} \leq \frac{\# \langle s_k \rangle + \# \langle s'_k \rangle}{\# \langle s'_k \rangle} \\ &= 1 + \frac{\# \langle s_k \rangle}{\# \langle s'_k \rangle} = 1 + \frac{\mu_k(s_k)}{\mu_k(s'_k)} \leq 1 + (k + 1) = k + 2. \end{aligned}$$

b. If $s'_k = s_k$ then by lemma 2.5, there exists at most one point $t_k \in \text{supp}\mu_k$, $t_k \neq s_k$ such that s_{k+1} is represented through t_k (s_k and t_k are two consecutive points). It follows that

$$\# \langle s_{k+1} \rangle < \# \langle s_k \rangle + \# \langle s'_k \rangle.$$

Thus

$$\begin{aligned} \frac{\mu_{k+1}(s_{k+1})}{\mu_{k+1}(s'_{k+1})} &= \frac{\# \langle s_{k+1} \rangle}{\mu_{k+1}(s'_{k+1})} \leq \frac{\# \langle s_k \rangle + \# \langle s'_k \rangle}{\# \langle t_k \rangle} = \\ &= 1 + \frac{\mu_k(t_k)}{\mu_k(s_k)} \leq 1 + (k + 1) = k + 2. \end{aligned}$$

c. If $s'_k < s_k$ then we consider two cases.

c_1 . If there exists $t'_k \in \text{supp}\mu_k$ such that $s'_k < t'_k < s_k$ then from the inequality

$$s'_{k+1} - s'_k < 2q^{-k} \leq s_k - s'_k,$$

we have

$$s'_{k+1} < s_k \leq s_{k+1}.$$

On the other hand, since s_{k+1} and s_k are two consecutive points, we have $s_{k+1} = s_k$ and

$$\begin{aligned} s_{k+1} = s_k &\geq s'_k + 2q^{-k} > s'_k + q^{-k-1} \geq s'_{k+1} \\ s'_{k+1} &= s'_k + q^{-k-1}r_m \\ s'_{k+1} &\geq t'_k. \end{aligned}$$

Using lemma 2.6 we get $t'_k = s'_k + q^{-k}$.

This implies

$$s'_{k+1} = s'_k + q^{-k-1}r_m = t'_k - q^{-k} + q^{-k-1}r_m = t'_k + q^{-k-1}(r_m - q).$$

Since $r_m - q \in D_m$, we have s'_{k+1} is represented through t'_k . It follows that

$$\# \langle s'_{k+1} \rangle \geq \# \langle t'_k \rangle.$$

We now prove that t'_k and s_k are consecutive points in $\text{supp}\mu_k$.

Suppose that there exists $t''_k \in \text{supp}\mu_k$ such that $t'_k < t''_k < s_k$, then $s'_{k+1} \geq t''_k$ (because s'_{k+1} and s_{k+1} are two consecutive points in $\text{supp}\mu_{k+1}$). It follows that

$$s'_{k+1} - s'_k \geq t''_k - s'_k \geq t'_k + q^{-k} - s'_k = 2q^{-k}.$$

It is imposible (by Lemma 2.4). Hence t'_k and s_k are two consecutive points.

By lemma 2.5, $s_{k+1}(= s_k)$ has at most two representations through s_k and s'_k . It follows that

$$\# \langle s_{k+1} \rangle \leq \# \langle s_k \rangle + \# \langle t'_k \rangle$$

and

$$\frac{\mu_{k+1}(s_{k+1})}{\mu_{k+1}(s'_{k+1})} \leq \frac{\# \langle s_k \rangle + \# \langle t'_k \rangle}{\# \langle t'_k \rangle} = 1 + \frac{\# \langle s_k \rangle}{\# \langle t'_k \rangle} \leq 1 + k + 1 = k + 2.$$

c_2 . If does not exists $t'_k \in \text{supp}\mu_k$ such that $s'_k < t'_k < s_k$, then s'_k and s_k are two consecutive points in μ_k . By lemma 2.5, s_{k+1} has at most two representations through s_k and s'_k . It follows that

$$\# \langle s_{k+1} \rangle \leq \# \langle s_k \rangle + \# \langle s'_k \rangle$$

and

$$\frac{\mu_{k+1}(s_{k+1})}{\mu_{k+1}(s'_{k+1})} \leq k + 2$$

The theorem is proved.

Corollary 2.8. *If $s_n, s'_n \in \text{supp}\mu_n$ and $|s_n - s'_n| \leq cq^{-n}$ then*

$$\frac{\mu_n(s_n)}{\mu_n(s'_n)} \leq (n+1)^c.$$

Proof. Let $s'_n = t_0 < t_1 < \dots < t_k = s_n$ be $k+1$ consecutive points in $\text{supp}\mu_n$. Then by Proposition 2.1 we have $k \leq c$ and

$$\begin{aligned} \frac{\mu_n(s_n)}{\mu_n(s'_n)} &= \frac{\mu_n(t_k)}{\mu_n(t_0)} = \frac{\mu_n(t_k)}{\mu_n(t_{k-1})} \cdot \frac{\mu_n(t_{k-1})}{\mu_n(t_{k-2})} \dots \frac{\mu_n(t_1)}{\mu_n(t_0)} \\ &\leq (n+1)(n+1) \dots (n+1) \leq (n+1)^c. \end{aligned}$$

3. Local dimensions of fractal

The following theorem is an extension of Proposition 2.1 in [6].

Theorem 3.1. *For $s \in \text{supp}\mu$, we have*

$$\alpha(s) = \lim_{n \rightarrow \infty} \frac{\log \mu_n(s_n)}{n \log q},$$

provided that the limit exists. Otherwise, by taking the upper and lower limits, respectively, we get the formulas for $\alpha^(s)$ and $\alpha_*(s)$.*

Proof. Suppose that there exists the limit

$$\alpha(s) = \lim_{h \rightarrow 0^+} \frac{\log \mu(B(s, h))}{\log h}$$

where $B(s, h) = [s - h, s + h]$.

For $h > 0$, take n such that

$$q^{-n-1} < h < q^{-n}.$$

Then

$$\frac{\mu(B(s, q^{-n-1}))}{\log q^{-n-1}} \leq \frac{\mu(B(s, h))}{\log h} \leq \frac{\mu(B(s, q^{-n}))}{\log q^{-n}}.$$

Since

$$|s - s_n| \leq \sum_{i=n+1}^{\infty} q^{-i} r_n = \frac{r_n q^{-n}}{q-1},$$

we have

$$\mu(B(s, q^{-n})) \leq \mu_n(B(s, cq^{-n})) \leq \mu(B(s, 2cq^{-n})),$$

where $c = \frac{r_n}{q-1} + 1$ is a constant depending only on m and q . Similarly, we have

$$\mu(B(s, q^{-n})) \geq \mu_n(B(s, c'q^{-n})).$$

Thus

$$\mu_n(B(s, c'q^{-n})) \leq \mu(B(s, q^{-n})) \leq \mu_n(B(s, cq^{-n})).$$

This implies

$$\frac{\log \mu_n(B(s, cq^{-n}))}{-n \log q} \leq \frac{\log \mu(B(s, q^{-n}))}{-n \log q} \leq \frac{\log \mu_n(B(s, c'q^{-n}))}{-n \log q}.$$

For $t \in B(s, cq) \cap \text{supp} \mu$, we have

$$|t_n - s_n| \leq 2cq^{-n}.$$

By corollary 2.8, we have

$$\mu_n(t_n) \leq (n+1)^{2c} \mu_n(s_n).$$

This implies

$$\mu_n(B(s, cq^{-n})) \leq (2c+1)(n+1)^{2c} \mu_n(s_n),$$

and

$$\lim_{n \rightarrow \infty} \frac{\log(\mu(B(s, q^{-n})))}{-n \log q} \geq \lim_{n \rightarrow \infty} \frac{\log \mu_n(s_n)}{-n \log q} = \lim_{n \rightarrow \infty} \frac{|\log \mu_n(s_n)|}{-n \log q}.$$

Similarly, we have

$$\lim_{n \rightarrow \infty} \frac{\log(\mu(B(s, q^{-n})))}{-n \log q} \leq \lim_{n \rightarrow \infty} \frac{|\log \mu_n(s_n)|}{-n \log q}.$$

This completes the proof.

The following corollaries can be proved by the same technique as those in [6] (by using theorem 3.1 and proposition 2.2).

Corollary 3.2. For $s = \sum_{i=0}^{\infty} q^{-i} x_i \in \text{supp} \mu$, we have

$$\alpha(s) = \frac{\log(m+1)}{\log q} + \lim_{n \rightarrow \infty} \frac{\log \# \langle s_n \rangle}{n \log q},$$

provided that the limit exists. Otherwise, by taking the upper and lower limits respectively we get the formulas for $\alpha^*(s)$ and $\alpha_*(s)$.

Corollary 3.3.

$$\bar{\alpha} = \alpha^* = \frac{\log(m+1)}{\log q},$$

where

$$\bar{\alpha} = \sup\{\alpha(s) : s \in \text{supp} \mu\} \quad \alpha^* = \sup\{\alpha^*(s) : s \in \text{supp} \mu\}.$$

Corollary 3.4. (see [6] Main Theorem). For $m = 2$, $r_0 = 0$, $r_1 = 1$, $r_2 = 3$, $q = m + 1 = 3$, we have

$$\bar{\alpha} = \alpha^* = 1 .$$

Acknowledgements. The authors are grateful to Professor Nguyen To Nhu of New Mexico University and Professor Nguyen Nhuy of Vinh University for their helpful suggestions and valuable discussions during the preparation of this paper.

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