

Dipartimento di Fisica e Matematica



#### Regularity properties of Minkowski's ? measure 10000 0.9 0.8 1000 0.7 0.6 -log<sub>10</sub> w<sup>l</sup> a(زا) 100 0.5 0.4 0.3 10 0.2 0.1 1 0 0.2 0.3 0.7 0.4 0.5 0.6 0.8 0.9 0.1 0 1 زع ا

#### Giorgio Mantica

giorgio@uninsubria.it http://www.dfm.uninsubria.it/mantica/





# Summary

- Minkowski's ? function and measure: definition and relevance in dynamics
- Moebius Iterated Function Systems
- Regularity in logarithmic potential theory
- Proof of regularity of Minkowski's ? measure and its consequences
- A further regularity conjecture

Luminy 2017, Page 2 of 297



Center for Nonlinear and Complex Systems Dipartimento di Fisica e Matematica



#### VERHANDLUNGEN

DES DRITTEN INTERNATIONALEN

#### MATHEMATIKER-KONGRESSES

Zur Geometrie der Zahlen. (Mit Projektionsbildern auf einer Doppeltafel.)

Von

H. MINKOWSKI aus Göttingen.





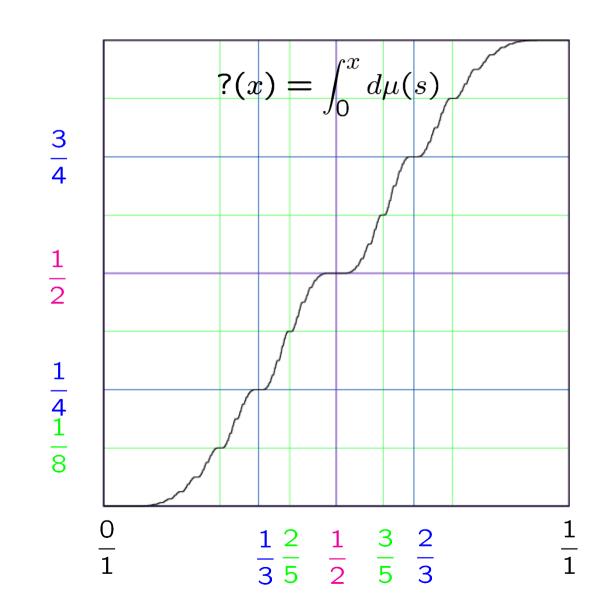
Endlich möchte ich noch einige Worte über Kriterien für algebraische Zahlen hinzufügen.

(Fig. 7.) Durch diese Figur suche ich dem bekannten Lagrangeschen Kriterium für eine reelle quadratische Irrationalzahl eine neue Seite abzugewinnen. In einem Quadrat von der Seitenlänge 1 sind hier auf der linken vertikalen Seite, der y-Achse, fortgesetzt Halbierungen vorgenommen, so daß sukzessive alle Punkte erhalten werden, deren Ordinate eine rein dyadische Zahl, d. h. eine rationale Zahl mit einer Potenz von 2 als Nenner ist. Jedem auf der y-Achse auftretenden Intervall oder Teilpunkt wird nun ein Intervall bez. ein rationaler Teilpunkt auf der x-Achse, der unteren horizontalen Seite, dadurch zugeordnet, daß zunächst den Endwerten y = 0 und y = 1 die Endwerte x = 0 und x = 1 entsprechen sollen, und weiter, so oft dort ein Intervall halbiert wird, hier zwischen die Endpunkte a/b, a'/b' des zugeordneten Intervalls, a und b, ferner a' und b' als relativ prim gedacht, ein neuer Teilpunkt in x = (a + a')/(b + b') eingeschaltet wird. Auf der





Dipartimento di Fisica e Matematica







ein neuer Teilpunkt in x = (a + a')/(b + b') eingeschaltet wird. Auf der horizontalen Seite treten so als Teilpunkte sukzessive alle Punkte mit rationaler Abszisse auf, und die Zuordnung der gleichzeitig konstruierten Abszissen und Ordinaten liefert uns das Bild einer beständig wachsenden Funktion y = ?(x), zunächst für alle rationalen x, dann durch die Forderung der Stetigkeit erweitert auf beliebige reelle Argumente im Intervalle  $0 \leq x \leq 1$ , während gleichzeitig y dieses Intervall beliebig durchläuft. Wenn nun x eine quadratische Irrationalzahl ist und daher auf eine periodische Kettenbruchentwickelung führt, so entspricht dadurch dem Werte y = ?(x) eine periodische Dualentwickelung und erweist sich infolgedessen y als rational. Wir erhalten dadurch die Sätze: Ist x eine quadratische Irrationalzahl, so ist y rational, aber nicht rein dyadisch. Ist x rational, so ist y rein dya-

disch. Und diese Sätze sind völlig umkehrbar.

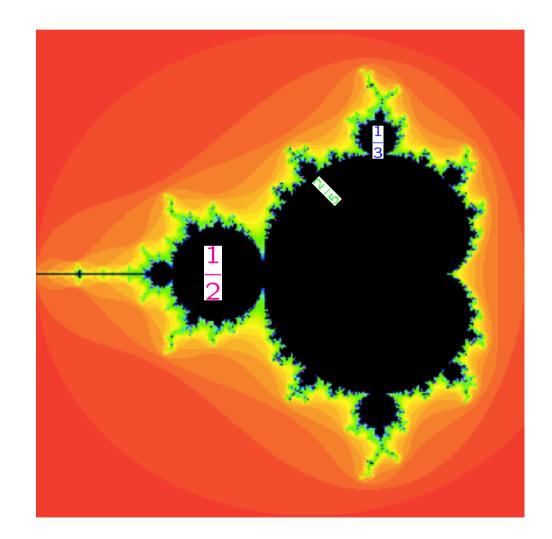
If x is a quadratic irrational number, then y is rational, but not purely dyadic. If x is rational, then y is purely dyadic. And these statements are completely reversible.



Center for Nonlinear and Complex Systems Dipartimento di Fisica e Matematica

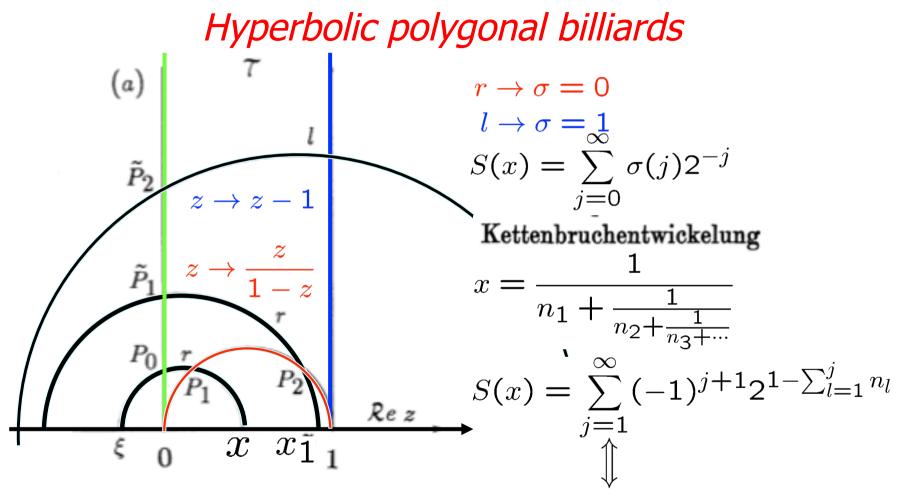


## Zur Geometrie der Zahlen









#### Invariant Multifractal Measures in Chaotic Hamiltonian Systems, and Related Structures

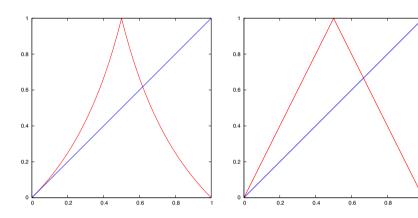
Martin C. Gutzwiller and Benoit B. Mandelbrot<sup>(a)</sup> IBM T. J. Watson Research Center, Yorktown Heights, New York 10598 (Received 27 October 1987)





### Farey Map

? = ?



$$F(x) = \begin{cases} \frac{x}{1-x} & 0 \le x < \frac{1}{2} \\ \frac{1-x}{x} & \frac{1}{2} \le x \le 1 \end{cases}$$
$$T(x) = \begin{cases} 2x & 0 \le x < \frac{1}{2} \\ 2-2x & \frac{1}{2} \le x \le 1 \end{cases}$$

$$\begin{array}{cccc} x & \xrightarrow{F} & F(x) \\ \downarrow? & & \downarrow? \\ x & \xrightarrow{T} & T(x) \\ \mu(A) = \mu(F^{-1}(A)) \end{array}$$

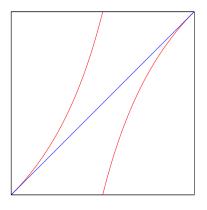
?(x) = Minkowski's ? Function µ = Minkowski's ? measure

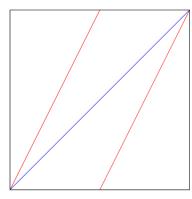


Center for Nonlinear and Complex Systems Dipartimento di Fisica e Matematica



## Moebius Map





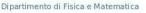
$$M(x) = \begin{cases} \frac{x}{1-x} & 0 \le x < \frac{1}{2} \\ \frac{2x-1}{x} & \frac{1}{2} \le x \le 1 \end{cases}$$
$$D(x) = \begin{cases} 2x & 0 \le x < \frac{1}{2} \\ 2x-1 & \frac{1}{2} \le x \le 1 \end{cases}$$

$$\begin{array}{cccc} x & \stackrel{D}{\longrightarrow} & D(x) \\ \downarrow? & & \downarrow? \\ x & \stackrel{M}{\longrightarrow} & M(x) \\ \mu(A) = \mu(M^{-1}(A)) \end{array}$$

?(x) = Minkowski's ? Function

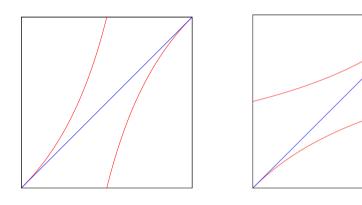
)  $\mu = Minkowski's ? measure$ 







#### Moebius Iterated Functions Systems



$$M(x) = \begin{cases} \frac{x}{1-x} & 0 \le x < \frac{1}{2} \\ \frac{2x-1}{x} & \frac{1}{2} \le x \le 1 \end{cases}$$
$$\mu(A) = \mu(M^{-1}(A))$$
$$?(x) = \int_0^x d\mu(s)$$

$$M_{0,1}(x) = \frac{\frac{x}{x+1}}{\frac{1}{2-x}} \qquad T^* : \mathcal{M}_1([0,1]) \to \mathcal{M}_1([0,1])$$
$$\int fd(T^*\mu) = \frac{1}{2} \sum_{i=0,1} \int (f \circ M_i) d\mu, \quad \forall f \in C([0,1])$$
$$\exists ! \ \mu \in \mathcal{M}_1([0,1]) \quad \text{s.t.} \quad T^*\mu = \mu$$

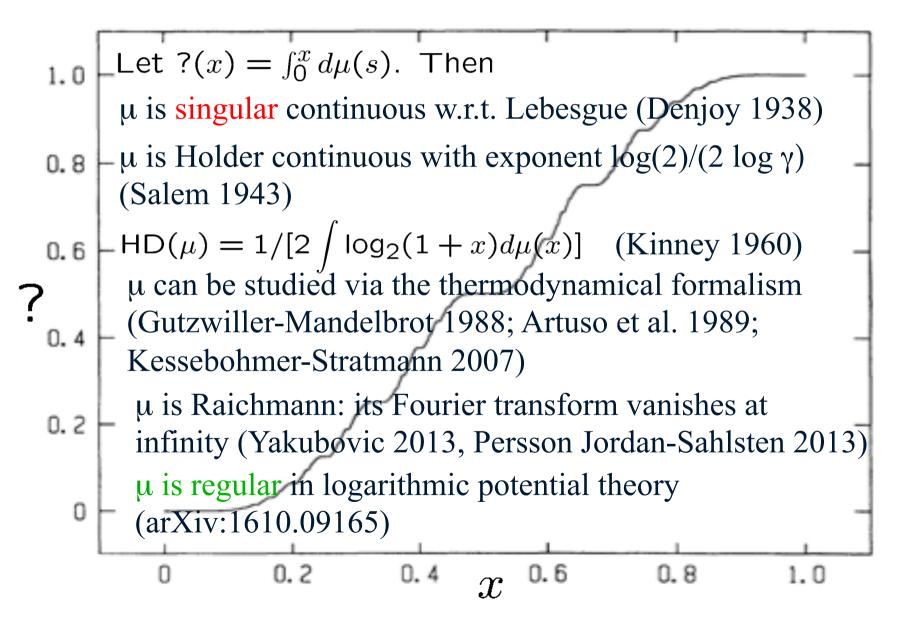
Theorem: Minkowski's question mark measure is the balanced measure of the Moebius IFS above

G.M. & D. Bessis, PRL 66 2939-2942 (1991)





### Properties Minkowski's ? measure





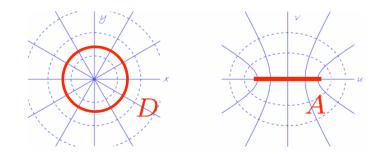


Logarithmic Potential Theory  $\mathcal{Z}$  $V_{\mu}(z) = -\int_{\Delta} \log |(z-x)| d\mu(x)$  $E_{\mu} = \int_{A} V_{\mu}(y) d\mu(y)$  $\mathcal{X}$ Thm: if  $\inf \{E_{\mu}, \operatorname{Supp}(\mu) \subset A, \mu(A) = 1\} < \infty$  $\exists ! \nu_A \text{ s.t. } E_{\nu_A} = \inf\{E_{\mu}, \operatorname{Supp}(\mu) \subset A, \mu(A) = 1\} = -\log \operatorname{Cap}(A)$  $G_A(z) \geq 0$ , harmonic in  $\mathbb{C} \setminus (A \cup \{\infty\})$  $G_A(z) \sim \log |z| - \log \operatorname{Cap}(A)$  as  $z \to \infty$  $G_A(z) \rightarrow 0$  as  $z \rightarrow A$  $G_A(z) = -V_{\nu_A}(z) - \log \operatorname{Cap}(A)$ 

 $G_A(z) = \log |\Phi_A(z)|, \ \Phi_A \text{ conformal mapping } A \to D$ 

Example: A = [0, 1]

 $d\nu_A(x) = \frac{1}{\pi\sqrt{x(1-x)}} dx$  $\Phi_A(z) = 2z - 1 + 2\sqrt{z^2 - z}$ 







### Regularity in potential theory

$$\{p_{j}(\mu; x)\}_{j \in \mathbb{N}} \text{ s.t. } \int_{A} d\mu(x) \ p_{l}(\mu; x) \ p_{m}(\mu; x) = \delta_{l,m}$$
  
uniformly on  $K$  compact,  $K \cap A = \emptyset$   
 $\mu \in \operatorname{Reg}(A) \iff |p_{j}(\mu; z)|^{1/j} \rightarrow e^{G_{A}(z)} = |\Phi_{A}(z)|$  Ullman-Saff-Stahl-Totik  
 $\mu \in N(A) \iff p_{j+1}(\mu; z)/p_{j}(\mu; z) \rightarrow \Phi_{A}(z)$  Nevai  
 $\mu \in S(A) \iff p_{j}(\mu; z)/\Phi_{A}^{j}(z) \rightarrow f(z)$  Szegö

Stahl – Totik  $\lambda^*$  Criterion for A = [0,1] $\mu \in \text{Reg}(A) \Leftarrow \lambda(\{x \text{ s.t. } \mu(x-\epsilon, x+\epsilon) \le e^{-a/\epsilon}\}) \to 0, \text{ as } \epsilon \to 0, \forall a > 0$ 

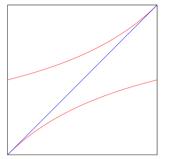
Theorem: Minkowski's question mark measure satisfies S-T  $\lambda^{\ast}$  criterion, hence it is USST regular.

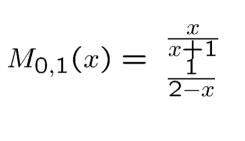
arXiv:1610.09165





Dipartimento di Fisica e Matematica





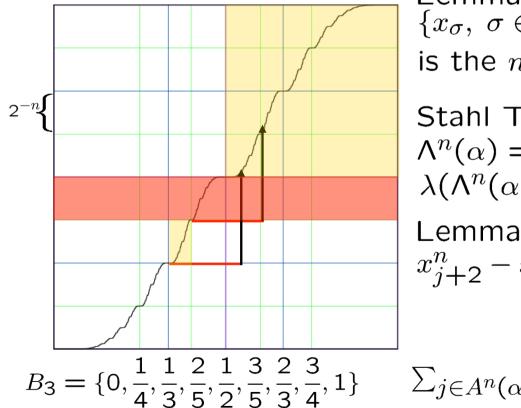


$$\Sigma^{n} = \{n \text{ letter words in } 0,1\}$$

$$M_{\sigma} = M_{\sigma_{1}} \circ M_{\sigma_{2}} \circ \cdots \circ M_{\sigma_{n}}$$

$$I_{\sigma} = M_{\sigma}([0,1]); \quad \mu(I_{\sigma}) = 2^{-|\sigma|}$$

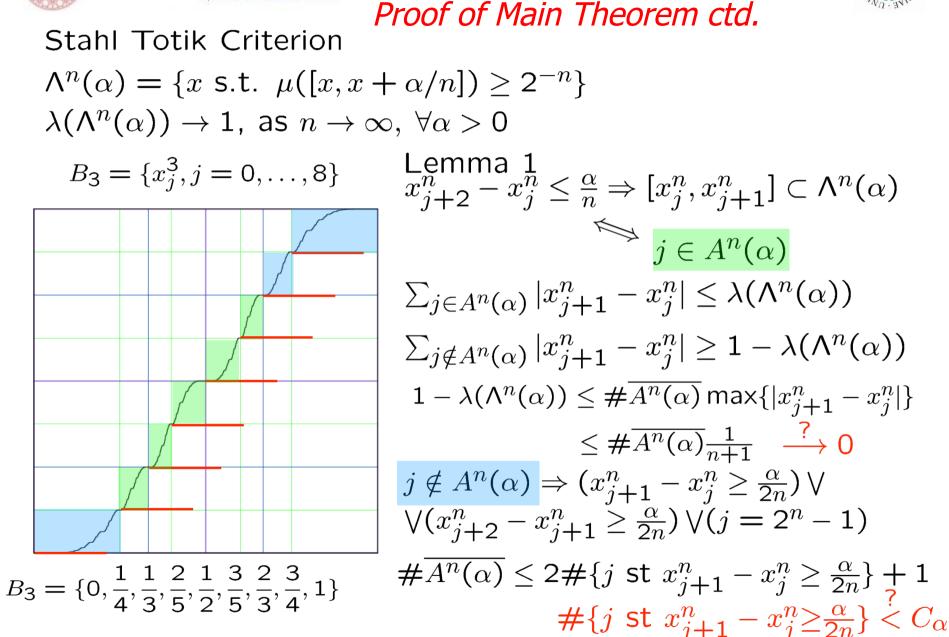
$$I_{\sigma} = [x_{\sigma}, x_{\hat{\sigma}}]$$



Lemma 0  $\{x_{\sigma}, \sigma \in \Sigma^n\} = B^n = \{x_j^n, j = 0, ., 2^n\}$ is the *n*-th Stern–Brocot sequence.





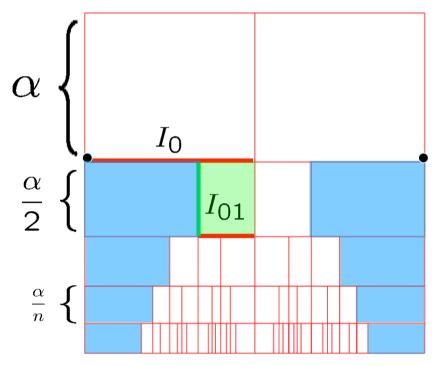






Proposition: For any 
$$\alpha > 0$$
 the cardinality of  $L^{n}(\alpha)$  is superiorly bounded, independent of n

$$L^{n}(\alpha) = \{ \sigma \in \Sigma^{n} \text{ s.t. } \lambda(I_{\sigma}) \geq \frac{\alpha}{n} \} = \overline{S^{n}(\alpha)}$$



$$I_{\sigma} = [x_{\sigma}, x_{\widehat{\sigma}}] = [\frac{p_{\sigma}}{q_{\sigma}}, \frac{p_{\widehat{\sigma}}}{q_{\widehat{\sigma}}}]$$
$$\mathbf{Q}_{\alpha} = \{\zeta = \frac{p}{q} \text{ s.t. } p \perp q, q^{2} \leq \frac{1}{\alpha}\}$$
$$\mathcal{E}_{\alpha} = \{\sigma \in \Sigma \text{ s.t. } x_{\sigma}, x_{\widehat{\sigma}} \notin \mathbf{Q}_{\alpha}\}$$
$$\mathcal{ES}_{\alpha}^{n} = \mathcal{E}_{\alpha} \bigcap S^{n}(\alpha)$$





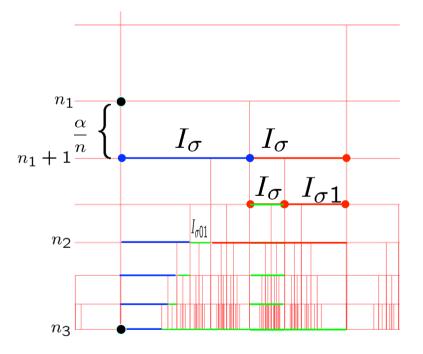
Dipartimento di Fisica e Matematica

$$L^{n}(\alpha) = \{\sigma \in \Sigma^{n} \text{ s.t. } \lambda(I_{\sigma}) \geq \frac{\alpha}{n}\} = \overline{S^{n}(\alpha)}$$

$$I_{\sigma} = [x_{\sigma}, x_{\widehat{\sigma}}] = [\frac{p_{\sigma}}{q_{\sigma}}, \frac{p_{\widehat{\sigma}}}{q_{\widehat{\sigma}}}]; \qquad \mathbf{Q}_{\alpha} = \{\zeta = \frac{p}{q} \text{ s.t. } p \perp q, q^{2} \leq \frac{1}{\alpha}\}$$

$$\mathcal{E}_{\alpha} = \{\sigma \in \Sigma \text{ s.t. } x_{\sigma}, x_{\widehat{\sigma}} \notin \mathbf{Q}_{\alpha}\}; \qquad \mathcal{E}S^{n}_{\alpha} = \mathcal{E}_{\alpha} \cap S^{n}(\alpha)$$

Draaf of Droposition



Lemma 1  $\sigma \in \mathcal{E}_{\alpha} \Rightarrow \sigma \eta \in \mathcal{E}_{\alpha}, \ \forall \eta \in \Sigma,$  $\sigma \in \mathcal{ES}^n_{\alpha} \Rightarrow \sigma\eta \in \mathcal{ES}^n_{\alpha}, \ \forall \eta \in \Sigma$ Lemma 2  $\sigma \in \mathcal{E}_{\alpha} \Rightarrow \exists k_1(\sigma) \in \mathbb{N} \text{ s.t. } \sigma \eta \in \mathcal{ES}_{\alpha}^n$  $\forall \eta, |\eta| > k_1(\sigma)$ Lemma 3  $\sigma \in \Sigma \Rightarrow \exists k_2(\sigma) \in \mathbb{N} \text{ s.t.}$  $\sigma 0^k 1, \sigma 1^k 0 \in \mathcal{ES}_{\alpha}^{|\sigma|+k+1}$  $\forall k \geq k_2(\sigma)$ 

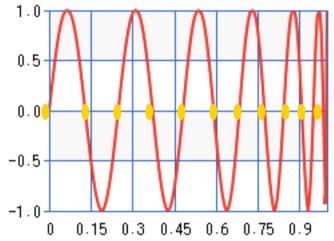
Proposition  $\Rightarrow$  Criterion  $\lambda^* \Rightarrow \mu \in \text{Reg}(A)$ 





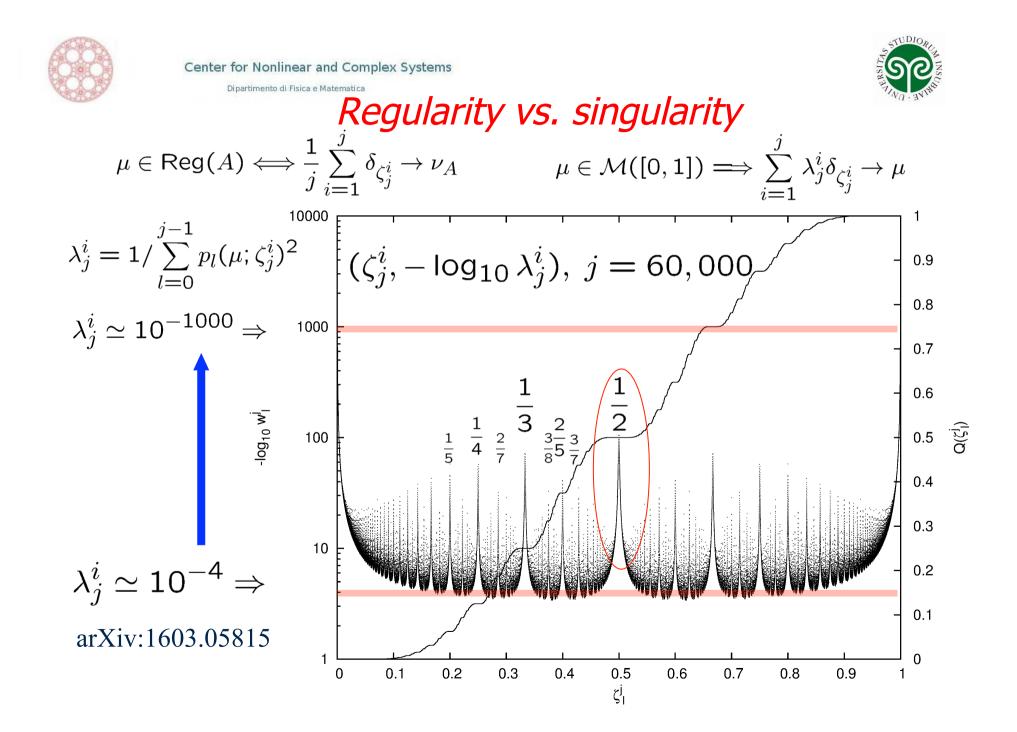
Regularity (potential theoretic) collides with singularity (Lebesgue)

 $\mu \in \operatorname{Reg}(A) \iff |p_j(\mu; z)|^{1/j} \to e^{G_A(z)} = |\Phi_A(z)|$ Uniformly on K compact,  $K \cap A = \emptyset$ . The measure of the zeros  $\zeta_j^i \text{ s.t. } p_j(\mu; \zeta_j^i) = 0, i = 1, \dots, j$   $\mu \in \operatorname{Reg}(A) \iff \frac{1}{j} \sum_{i=1}^j \delta_{\zeta_j^i} \to \nu_A$  $d\nu_A(x) = \frac{1}{\pi \sqrt{x(1-x)}} dx$ 



Gaussian integration measure

$$\mu \in \mathcal{M}([0,1]) \Longrightarrow \sum_{i=1}^{J} \lambda_j^i \delta_{\zeta_j^i} \to \mu \qquad ?(x) = \int_0^x d\mu(s)$$
$$\lambda_j^i = 1/\sum_{l=0}^{J-1} p_l(\mu;\zeta_j^i)^2$$





Dipartimento di Fisica e Matematica



## Christoffel functions

$$\lambda_j(x) = 1 / \sum_{l=0}^{j-1} p_l(\mu; x)^2$$

Proposition. The logarithmic amplitude of the Christoffel function  $\lambda_j(x)$  of order j at the point  $x = \frac{1}{q} + y$  is given by an asymptotic formula that comprises the sum of four contributions:

$$\log(\lambda_{j}(\frac{1}{q} + y)) \sim \Lambda_{j}(q; y) = \Lambda^{1}(q; y) + \Lambda^{2}(q) + \Lambda^{3}(q; y) + \Lambda^{4}(j)$$
  

$$\Lambda^{1}(q; y) = \frac{1}{2}\log[\frac{1}{q} + y - (\frac{1}{q} + y)^{2}] + \log 2$$
  

$$\Lambda^{2}(q) = (-q + 2 - \frac{1}{q})\log(2) + \log(\log(2))$$
  

$$\Lambda^{3}(q; y) = (-\frac{\log 2}{q^{2}y}) - 2\log(qy)$$
  

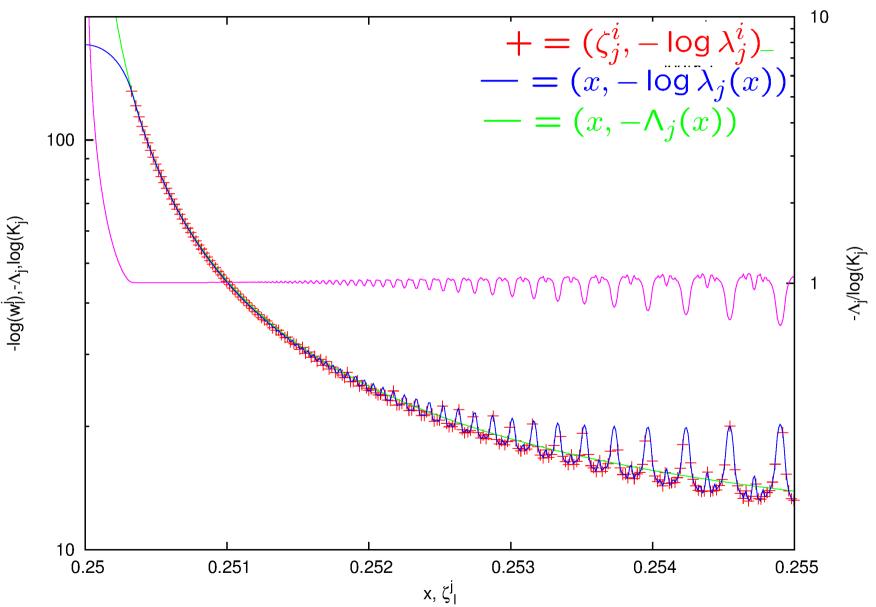
$$\Lambda^{4}(j) = -\log(j)$$

**Proof**: arXiv:1603.05815 (to appear in J. Approx. Theory)



Dipartimento di Fisica e Matematica







Dipartimento di Fisica e Matematica

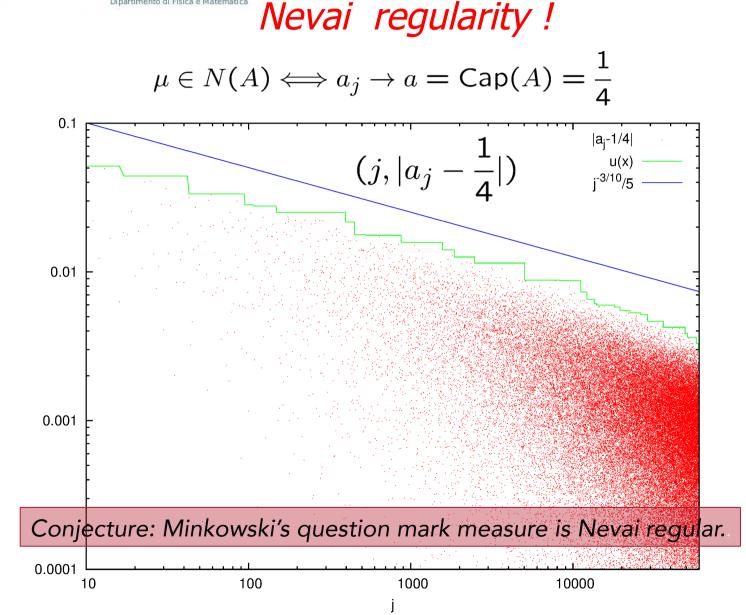


Jacobi Matrix: the double helix of measures  $\mu \in \mathcal{M}_1([0,1]) \Longrightarrow \int d\mu(x) \ p_l(\mu;x) \ p_m(\mu;x) = \delta_{l,m}$  $x p_m(\mu; x) = a_{m+1} p_{m+1}(\mu; x) + a_m p_{m-1}(\mu; x) + b_m p_n(\mu; x)$  $J_{\mu} := \begin{bmatrix} b_0 & a_1 & 0 & \dots \\ a_1 & b_1 & a_2 & 0 \\ 0 & a_2 & b_2 & a_3 \\ \dots & 0 & a_3 & b_3 \end{bmatrix}$ Jacobi Matrix Uniqueness  $\mu \Longleftrightarrow \{p_i(\mu; x)\} \Longleftrightarrow J_{\mu}$ USST Regularity  $\mu \in \operatorname{Reg}(A) \iff |p_{j}(\mu; z)|^{1/j} \to e^{G_A(z)} = |\Phi_A(z)|$  $\mu \in \operatorname{Reg}(A) \iff [\prod_{j=1}^{j} a_{i}]^{\frac{1}{j}} \to \operatorname{Cap}(A)$ Nevai class  $\mu \in N(A) \iff p_{j+1}(\mu; z) / p_j(\mu; z) \to \Phi_A(z)$  $\mu \in N(A) \iff a_i \to a = \operatorname{Cap}(A), \ b_i \to b$ 





Dipartimento di Fisica e Matematica





Dipartimento di Fisica e Matematica

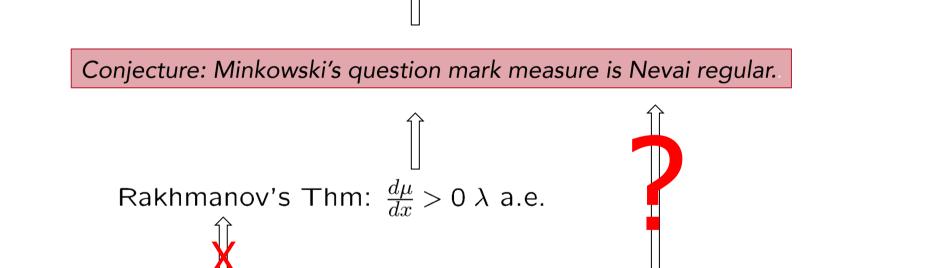
?'(x) = 0 Lebesgue a.e.



Conclusions. Regularity: where does it come from ?

Theorem: Minkowski's question mark measure is USST regular.

The end



 $\mu([x, x+\delta]) = ?(x+\delta) - ?(x) > 0 \quad \forall x, \delta > 0$ 

+ something





# Conclusions

- Minkowski's ? measure is UST regular
- Compelling numerical evidence suggests that it belongs to the Nevai class
- Asymptotic expansion of Christoffel weights reveal the hierarchical structure of Minkowski's measure and its encoding in the Jacobi matrix
- *detail available at http://arxiv.org/abs/1603.05815*





## Computing the Jacobi Matrix

	$T^*\eta_{\Lambda}$	Measure level	
$\begin{array}{ccc} \updownarrow & & \\ J_{\eta} &  ightarrow & \mathcal{T} \end{array}$	$(J_{\eta}) \stackrel{\Downarrow}{=} J_{T^*\eta}$	Jacobi matrix level	
$\mathcal{T}(J_{\eta}) = \frac{1}{2}($	$\left(\frac{J_{\eta}}{I+J_{\eta}}\oplus \frac{I}{2I-J_{\eta}}\right)$	The algorithm	
$d\eta(x) = \chi_{[0]}$	$,1](x) dx \Rightarrow J_{\eta}$	η is the Lebesgue	measure
$\mathcal{T}^n(J_\eta) = T$	$ridiag([b_j^n, a_j^n])$		
$\Delta_j^n(J_\eta) =  $	$a_j^n - a_j^{n-1} $	gauge convergence	e !





Hausdorff dimension of ? measure

$$HD(\mu) = 1/[2 \int \log_2(1+x)d\mu(x)]$$

Dipartimento di Fisica e Matematica

 $f(x) = \log(1+x)$  is totally monotone on  $[0,\infty)$ 

 $(-1)^n f^{(n)}(x) \ge 0$  on  $[0,\infty)$  for all  $n \ge 0$ 

The first and second Gauss integration formulae give rigorous upper and lower bounds to the integral of f

These formulae can be computed starting from the Jacobi matrix  $J_{\boldsymbol{\mu}}$ 

Difference between the Gaussian formulae and the exact value can be exactly estimated as

$$\frac{f^{2j}(\xi)}{k_j^2(2j)!}, \frac{f^{2j+1}(\eta)}{h_j^2(2j+1)!}$$

The Hausdorff dimension of  $\mu$  can be exactly estimated.





## Hausdorff dimension of ? measure

# $HD(\mu) = 1/[2 \int \log_2(1+x)d\mu(x)]$

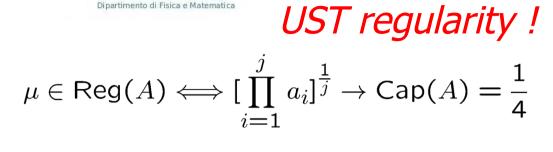
#### The Hausdorff dimension of $\mu$ can be exactly estimated.

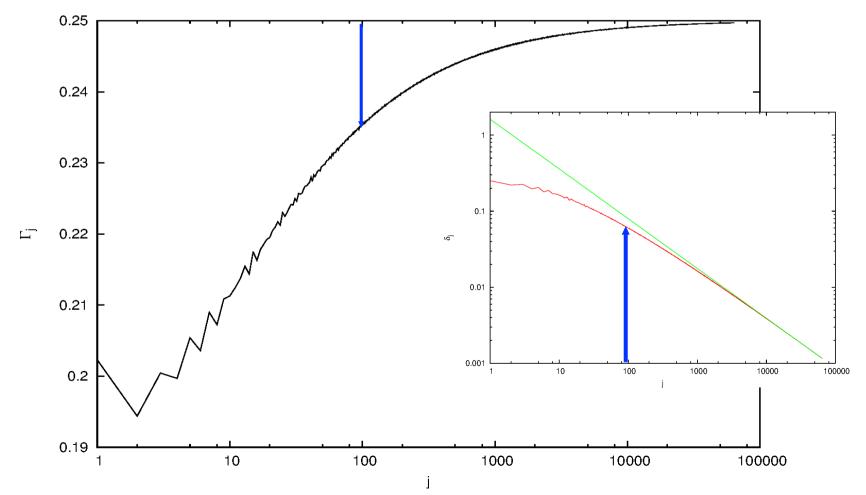
0.874761611261160 0.874552879123086 0.000208732138074 2 3 0.874716939422290 0.874714034545017 0.000002904877273 0.874716314143510 0.874716274367535 0.00000039775975 4 0.874716305274063 0.874716304510136 0.00000000763927 5 6 0.874716305110859 0.874716305099384 0.00000000011475 0.874716305108267 0.874716305108003 0.00000000000264 7 8 0.874716305108213 0.874716305108207 0.000000000000000 0.874716305108212 0.874716305108211 9

If B is such that  $HD(B) < HD(\mu)$ , then  $\mu(B) = 0$ ; There exists a set C such that  $HD(C) = HD(\mu)$  and  $\mu(C) = 1$ 



Dipartimento di Fisica e Matematica

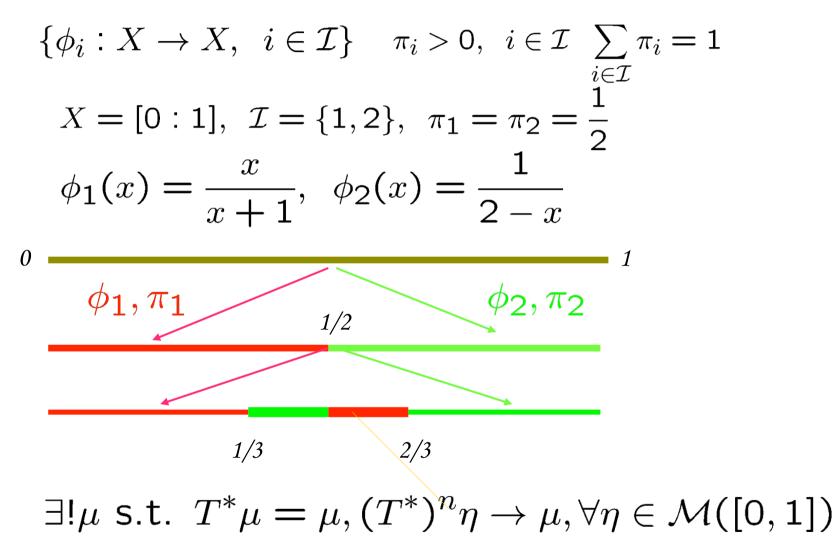








### Moebius IFS







### Quick review of Iterated Functions Systems

 $\{\phi_i : X \to X, i \in \mathcal{I}\}$ 

 $\pi_i > 0, i \in \mathcal{I} \quad \sum \pi_i = 1$ 

 $T(f) = \sum_{i \in \mathcal{I}} \pi_i(f \circ \phi_i)$ 

X cpct metric space φ<sub>i</sub> continuous, contractive

 $\pi_i$  map probabilities

 $T: C(X) \dashrightarrow C(X)$ 

 $\int f d(T^* \mu) = \sum_{i \in \mathcal{I}} \pi_i \int (f \circ \phi_i) d\mu \quad T^* : \mathbf{M}(\mathbf{X}) \dashrightarrow \mathbf{M}(\mathbf{X})$  $T^* \mu = \mu \qquad \qquad \mu \text{ is an invariant measure}$ 

Thm: (Hutchinson 1981)  $\exists ! \mu \text{ s.t. } T^* \mu = \mu,$  $(T^*)^n \eta \rightarrow \mu, \forall \eta \in \mathcal{M}([0, 1])$ 





## Slippery devil's staircase

