Contents

Preface		page ix
Chapter 1. Introduction		
1.1	A simple system generating a density of states	1
1.2	The evolution of densities: an intuitive point of view	4
1.3	Trajectories versus densities	10
Chapter	r 2. The toolbox	13
2.1	Measures and measure spaces	13
2.2	Lebesgue integration	15
2.3	Convergence of sequences of functions	27
Chapter	r 3. Markov and Frobenius-Perron operators	32
3.1	Markov operators	32
3.2	The Frobenius-Perron operator	36
3.3	The Koopman operator	42
Chapter 4. Studying chaos with densities		45
4.1	Invariant measures and measure-preserving transformations	45
4.2	Ergodic transformations	52
4.3	Mixing and exactness	59
4.4	Using the Frobenius-Perron and Koopman operators for	
	classifying transformations	63
4.5	Kolmogorov automorphisms	73
Chapter	5. The asymptotic properties of densities	77
5.1	Weak and strong precompactness	77
5.2	Properties of the averages $A_n f$	80
5.3	Asymptotic periodicity of $\{P^n f\}$	86
5.4	The existence of stationary densities	90
5.5	Ergodicity, mixing, and exactness	92

	Contents	vi
5.6	Asymptotic stability of $\{P^n\}$	94
5.7	Markov operators defined by a stochastic kernel	101
5.8	Conditions for the existence of lower-bound functions	111
Chapte	er 6. The behavior of transformations	
on inte	rvals and manifolds	114
6.1	Functions of bounded variation	114
6.2	Piecewise monotonic mappings	119
6.3	Piecewise convex transformations with a strong repellor	128
6.4	Asymptotically periodic transformations	131
6.5	Change of variables	140
6.6	Transformations on the real line	147
6.7	Manifolds	151
6.8	Expanding mappings on manifolds	158
Chapte	er 7. Continuous time systems: an introduction	163
7.1	Two examples of continuous time systems	163
7.2	Dynamical and semidynamical systems	165
7.3	Invariance, ergodicity, mixing, and exactness in	
	semidynamical systems	169
7.4	Semigroups of the Frobenius-Perron and Koopman operators	173
7.5	Infinitesimal operators	179
7.6	Infinitesimal operators for semigroups generated by systems	
	of ordinary differential equations	183
7.7	Applications of the semigroups of the Frobenius-Perron and	
	Koopman operators	188
7.8	The Hille-Yosida theorem and its consequences	200
7.9	Further applications of the Hille-Yosida theorem	206
7.10	The relation between the Frobenius-Perron and	
	Koopman operators	215
Chapte	er 8. Discrete time processes embedded	
in cont	inuous time systems	219
8.1	The relation between discrete and continuous time processes	219
8.2	Probability theory and Poisson processes	220
8.3	Discrete time systems governed by Poisson processes	226
8.4	The linear Boltzmann equation: an intuitive point of view	229
8.5	Elementary properties of the solutions of the linear	
	Boltzmann equation	232
8.6	Further properties of the linear Boltzmann equation	236

	Contents	vii		
8.7 Effect of properties of the Markov operator on solutions				
0.7	of the linear Boltzmann equation	238		
8.8	Linear Boltzmann equation with a stochastic kernel	241		
8.9	The linear Tjon-Wu equation	244		
Chapter 9. Entropy				
9.1	Basic definitions	248		
9.2	Entropy of $P^n f$ when P is a Markov operator	254		
9.3	Entropy $H(P^n f)$ when P is a Frobenius-Perron operator	257		
9.4	Behavior of $P^n f$ from $H(P^n f)$	260		
Chapte	r 10. Stochastic perturbation of discrete time systems	266		
10.1	Independent random variables	266		
10.2	Mathematical expectation and variance	269		
10.3	Stochastic convergence	273		
10.4	Discrete time systems with randomly applied stochastic			
	perturbations	277		
10.5	Discrete time systems with constantly applied stochastic			
	perturbations	282		
10.6	Small continuous stochastic perturbations of discrete			
	time systems	289		
Chapter 11. Stochastic perturbation of continuous time systems		293		
11.1	One-dimensional Wiener processes (Brownian motion)	293		
11.2	d-Dimensional Wiener processes (Brownian motion)	302		
11.3	The stochastic Itô integral: development	304		
11.4	The stochastic Itô integral: special cases	309		
11.5	Stochastic differential equations	313		
11.6	The Fokker-Planck (Kolmogorov forward) equation	317		
11.7	Properties of the solutions of the Fokker-Planck equation	322		
11.8	Semigroups of Markov operators generated by			
	parabolic equations	326		
11.9	Asymptotic stability of solutions of the			
	Fokker-Planck equation	329		
11.10	An extension of the Liapunov function method	336		
Referen	References			
Notation and symbols		350		
Index		353		