

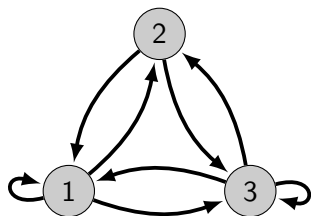
# 1-Block factors of $g$ measures

Mark Piraino

University of Victoria

Topics in Mathematical Physics

# Hidden Markov measures

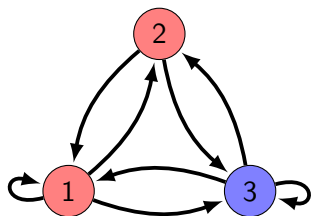


- $\Sigma_A = \left\{ (x_i)_{i=0}^\infty \in \{1, 2, 3\}^\mathbb{N} : P_{x_i x_{i+1}} > 0 \right\}$
- $P$  gives rise to a Markov measure  $\mu_P$  on  $\Sigma_A$ .

$$\mu_P[x_0 x_1 \cdots x_n] = u_{x_0} P_{x_0 x_1} P_{x_1 x_2} \cdots P_{x_{n-1} x_n}$$

$$P = \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/2 & 0 & 1/2 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \quad u = \begin{bmatrix} 3/8 \\ 1/4 \\ 3/8 \end{bmatrix}$$

# Hidden Markov measures

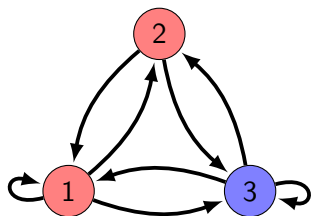


- $\pi : \{1, 2, 3\} \rightarrow \{r, b\}$ .

$$\pi(1) = r, \pi(2) = r \text{ and } \pi(3) = b$$

$$P = \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/2 & 0 & 1/2 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \quad u = \begin{bmatrix} 3/8 \\ 1/4 \\ 3/8 \end{bmatrix}$$

# Hidden Markov measures



$$P = \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/2 & 0 & 1/2 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \quad u = \begin{bmatrix} 3/8 \\ 1/4 \\ 3/8 \end{bmatrix}$$

- $\pi : \{1, 2, 3\} \rightarrow \{r, b\}$ .

$$\pi(1) = r, \pi(2) = r \text{ and } \pi(3) = b$$

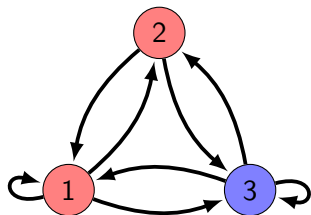
- $\pi$  gives a map  $\pi : \Sigma_A \rightarrow \{r, b\}^{\mathbb{N}}$ .

1 2 3 2 3 3 2 1 ...

$\downarrow \pi$



# Hidden Markov measures

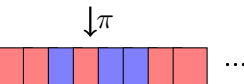


$$P = \begin{bmatrix} 1/3 & 1/3 & 1/3 \\ 1/2 & 0 & 1/2 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \quad u = \begin{bmatrix} 3/8 \\ 1/4 \\ 3/8 \end{bmatrix}$$

- $\pi : \{1, 2, 3\} \rightarrow \{r, b\}$ .

$$\pi(1) = r, \pi(2) = r \text{ and } \pi(3) = b$$

- $\pi$  gives a map  $\pi : \Sigma_A \rightarrow \{r, b\}^{\mathbb{N}}$ .



- We would like to understand  $\pi_* \mu_P$ .

# Hidden Markov measures

$$P^T = \begin{bmatrix} 1/3 & 1/2 & 1/3 \\ 1/3 & 0 & 1/3 \\ 1/3 & 1/2 & 1/3 \end{bmatrix}$$

$$u = \begin{bmatrix} 3/8 \\ 1/4 \\ 3/8 \end{bmatrix}$$

# Hidden Markov measures

$$P^T = \left[ \begin{array}{cc|c} 1/3 & 1/2 & 1/3 \\ 1/3 & 0 & 1/3 \\ \hline 1/3 & 1/2 & 1/3 \end{array} \right]$$

$$u = \left[ \begin{array}{c} 3/8 \\ 1/4 \\ \hline 3/8 \end{array} \right]$$

# Hidden Markov measures

$$P^T = \left[ \begin{array}{cc|c} 1/3 & 1/2 & 1/3 \\ 1/3 & 0 & 1/3 \\ \hline 1/3 & 1/2 & 1/3 \end{array} \right]$$

$$u = \left[ \begin{array}{c} 3/8 \\ 1/4 \\ \hline 3/8 \end{array} \right]$$

$$\mathcal{P}_{rr} = \begin{bmatrix} 1/3 & 1/2 \\ 1/3 & 0 \end{bmatrix}, \mathcal{P}_{rb} = \begin{bmatrix} 1/3 \\ 1/3 \end{bmatrix}$$

$$\mathcal{P}_{br} = \begin{bmatrix} 1/3 & 1/2 \end{bmatrix}, \mathcal{P}_{bb} = \begin{bmatrix} 1/3 \end{bmatrix}$$

$$u_r = \begin{bmatrix} 3/8 \\ 1/4 \end{bmatrix}, u_b = \begin{bmatrix} 3/8 \end{bmatrix}$$



# Hidden Markov measures

$$P^T = \left[ \begin{array}{cc|c} 1/3 & 1/2 & 1/3 \\ 1/3 & 0 & 1/3 \\ \hline 1/3 & 1/2 & 1/3 \end{array} \right]$$

$$u = \frac{\begin{bmatrix} 3/8 \\ 1/4 \\ 3/8 \end{bmatrix}}{\begin{bmatrix} 3/8 \end{bmatrix}}$$

$$\mathcal{P}_{rr} = \begin{bmatrix} 1/3 & 1/2 \\ 1/3 & 0 \end{bmatrix}, \mathcal{P}_{rb} = \begin{bmatrix} 1/3 \\ 1/3 \end{bmatrix}$$

$$\mathcal{P}_{br} = \begin{bmatrix} 1/3 & 1/2 \end{bmatrix}, \mathcal{P}_{bb} = \begin{bmatrix} 1/3 \end{bmatrix}$$

$$u_r = \begin{bmatrix} 3/8 \\ 1/4 \end{bmatrix}, u_b = \begin{bmatrix} 3/8 \end{bmatrix}$$

$$\pi_* \mu_P[rrbr] = 1^T \mathcal{P}_{rb} \mathcal{P}_{br} \mathcal{P}_{rr} u_r$$

# Hidden Markov measures

- $\pi_*\mu_P$  is not Markov. That is it has infinite memory.

# Hidden Markov measures

- $\pi_*\mu_P$  is not Markov. That is it has infinite memory.
- Does  $\pi_*\mu_P$  “depend weakly on the past”?

# Hidden Markov measures

- $\pi_*\mu_P$  is not Markov. That is it has infinite memory.
- Does  $\pi_*\mu_P$  “depend weakly on the past”?
- 

$$g(x) = \lim_{n \rightarrow \infty} \frac{\pi_*\mu_P[x_0x_1\cdots x_n]}{\pi_*\mu_P[x_1\cdots x_n]}$$

# Hidden Markov measures

- $\pi_*\mu_P$  is not Markov. That is it has infinite memory.
- Does  $\pi_*\mu_P$  “depend weakly on the past”?
- 

$$g(x) = \lim_{n \rightarrow \infty} \frac{\pi_*\mu_P[x_0x_1\cdots x_n]}{\pi_*\mu_P[x_1\cdots x_n]}$$

- Is  $\text{var}_n g = O(\theta^n)$  for  $0 < \theta < 1$ ?

# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

*Yes, provided  $\pi$  is “mixing” in fibers.*

# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

*Yes, provided  $\pi$  is “mixing” in fibers.*

(Not a) proof.

# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

*Yes, provided  $\pi$  is “mixing” in fibers.*

(Not a) proof.

$$g(x) = \lim_{n \rightarrow \infty} \frac{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} \mathcal{P}_{x_1 x_0} u_{x_0}}{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} u_{x_1}}$$



# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

*Yes, provided  $\pi$  is “mixing” in fibers.*

(Not a) proof.

$$g(x) = \lim_{n \rightarrow \infty} \frac{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} \mathcal{P}_{x_1 x_0} u_{x_0}}{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} u_{x_1}}$$

Notice that all the products of the  $\mathcal{P}_{ij}$ 's of length 2 are positive.

# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

*Yes, provided  $\pi$  is “mixing” in fibers.*

(Not a) proof.

$$g(x) = \lim_{n \rightarrow \infty} \frac{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} \mathcal{P}_{x_1 x_0} u_{x_0}}{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} u_{x_1}}$$

Notice that all the products of the  $\mathcal{P}_{ij}$ 's of length 2 are positive. Positive matrices are strict contractions in the Hilbert Metric hence the exponential rate for  $\text{var}_n \log g$ . □

# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

*Yes, provided  $\pi$  is “mixing” in fibers.*

(Not a) proof.

$$g(x) = \lim_{n \rightarrow \infty} \frac{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} \mathcal{P}_{x_1 x_0} u_{x_0}}{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} u_{x_1}}$$

Notice that all the products of the  $\mathcal{P}_{ij}$ 's of length 2 are positive. Positive matrices are strict contractions in the Hilbert Metric hence the exponential rate for  $\text{var}_n \log g$ . □

- This property that all products are positive is “mixing” in fibers.

# Hidden Markov measures

Theorem (Chazottes-Ugalde '03, Yoo '10)

Yes, provided  $\pi$  is “mixing” in fibers.

(Not a) proof.

$$g(x) = \lim_{n \rightarrow \infty} \frac{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} \mathcal{P}_{x_1 x_0} u_{x_0}}{1^T \mathcal{P}_{x_n x_{n-1}} \cdots \mathcal{P}_{x_2 x_1} u_{x_1}}$$

Notice that all the products of the  $\mathcal{P}_{ij}$ 's of length 2 are positive. Positive matrices are strict contractions in the Hilbert Metric hence the exponential rate for  $\text{var}_n \log g$ . □

- This property that all products are positive is “mixing” in fibers.
- Is the class of  $g$  measures with  $\text{var}_n \log g = O(\theta^n)$  for some  $0 < \theta < 1$  closed under factor maps which are mixing in fibers?

# Some Results on $g$ measures

Theorem (P. '18)

Yes.

in fact more is true....

# Some Results on $g$ measures

## Theorem (P. '18)

Yes.

in fact more is true....

## Theorem (P.)

*Suppose that  $\Sigma_A$  is a topologically mixing shift of finite type,  $\mu$  a  $g$  measure and  $\pi$  a factor map which is mixing in fibers. If  $\log g$  is Bowen (respectively Walters, Hölder) then the logarithm of the  $g$  function for  $\pi_*\mu$  is Bowen (respectively Walters, Hölder).*

# Some Results on $g$ measures

## Theorem (P. '18)

Yes.

in fact more is true....

## Theorem (P.)

*Suppose that  $\Sigma_A$  is a topologically mixing shift of finite type,  $\mu$  a  $g$  measure and  $\pi$  a factor map which is mixing in fibers. If  $\log g$  is Bowen (respectively Walters, Hölder) then the logarithm of the  $g$  function for  $\pi_*\mu$  is Bowen (respectively Walters, Hölder).*

All of the “classical” uniqueness regimes for  $g$  measures are closed under closed under factor maps which are mixing in fibers.

## (Not a) proof

The replacement for  $P$  is the Ruelle operator  $L_g : C(\Sigma_A) \rightarrow C(\Sigma_A)$

$$L_g f(x) = \sum_{A_{ix_0}=1} g(ix) f(ix).$$

$\mu_g$  is a  $g$  measure if  $L_g^* \mu_g = \mu_g$ .



## (Not a) proof

The replacement for  $P$  is the Ruelle operator  $L_g : C(\Sigma_A) \rightarrow C(\Sigma_A)$

$$L_g f(x) = \sum_{A_{ix_0}=1} g(ix) f(ix).$$

$\mu_g$  is a  $g$  measure if  $L_g^* \mu_g = \mu_g$ .

$$C(\Sigma_A) = \bigoplus_{i=1,2,3} C([i])$$

## (Not a) proof

The replacement for  $P$  is the Ruelle operator  $L_g : C(\Sigma_A) \rightarrow C(\Sigma_A)$

$$L_g f(x) = \sum_{A_{ix_0}=1} g(ix) f(ix).$$

$\mu_g$  is a  $g$  measure if  $L_g^* \mu_g = \mu_g$ .

$$L_g = \begin{bmatrix} L_{11} & L_{21} & L_{31} \\ L_{12} & 0 & L_{32} \\ L_{13} & L_{23} & L_{33} \end{bmatrix}$$

$$C(\Sigma_A) = \bigoplus_{i=1,2,3} C([i])$$

$$L_{ij} : C([i]) \rightarrow C([j])$$

$$L_{ij} f = \chi_{[j]} L_g(f \chi_{[i]})$$

$$L_{ij} f(x) = g(ix) f(ix) \chi_{[j]}(x)$$

$$\mu_g[x_0 x_1 \cdots x_n] = \langle L_{x_{n-1} x_n} \cdots L_{x_1 x_2} L_{x_0 x_1} 1, \mu_g \rangle$$

(Not a) proof

$$L_g = \begin{bmatrix} L_{11} & L_{21} & L_{31} \\ L_{12} & 0 & L_{32} \\ L_{13} & L_{23} & L_{33} \end{bmatrix}$$

(Not a) proof

$$L_g = \left[ \begin{array}{cc|c} L_{11} & L_{21} & L_{31} \\ L_{12} & 0 & L_{32} \\ \hline L_{13} & L_{23} & L_{33} \end{array} \right]$$

## (Not a) proof

$$L_g = \left[ \begin{array}{cc|c} L_{11} & L_{21} & L_{31} \\ L_{12} & 0 & L_{32} \\ \hline L_{13} & L_{23} & L_{33} \end{array} \right]$$

$$\mathcal{L}_{rr} = \begin{bmatrix} L_{11} & L_{21} \\ L_{12} & 0 \end{bmatrix} \quad \mathcal{L}_{rb} = \begin{bmatrix} L_{31} \\ L_{32} \end{bmatrix}$$

$$\mathcal{L}_{br} = \begin{bmatrix} L_{13} & L_{23} \end{bmatrix} \quad \mathcal{L}_{bb} = \begin{bmatrix} L_{33} \end{bmatrix}$$

## (Not a) proof

$$L_g = \left[ \begin{array}{cc|c} L_{11} & L_{21} & L_{31} \\ L_{12} & 0 & L_{32} \\ \hline L_{13} & L_{23} & L_{33} \end{array} \right]$$

$$\mathcal{L}_{rr} = \begin{bmatrix} L_{11} & L_{21} \\ L_{12} & 0 \end{bmatrix} \quad \mathcal{L}_{rb} = \begin{bmatrix} L_{31} \\ L_{32} \end{bmatrix}$$

$$\mathcal{L}_{br} = \begin{bmatrix} L_{13} & L_{23} \end{bmatrix} \quad \mathcal{L}_{bb} = \begin{bmatrix} L_{33} \end{bmatrix}$$

Set  $\mathcal{X}_r = \bigoplus_{i=1,2} C([i])$  and  $\mathcal{X}_b = C([3])$

$$\mathcal{L}_{rr} : \mathcal{X}_r \rightarrow \mathcal{X}_r \quad \mathcal{L}_{rb} : \mathcal{X}_b \rightarrow \mathcal{X}_r$$

$$\mathcal{L}_{br} : \mathcal{X}_r \rightarrow \mathcal{X}_b \quad \mathcal{L}_{bb} : \mathcal{X}_b \rightarrow \mathcal{X}_b$$

## (Not a) proof

$$L_g = \left[ \begin{array}{cc|c} L_{11} & L_{21} & L_{31} \\ L_{12} & 0 & L_{32} \\ L_{13} & L_{23} & L_{33} \end{array} \right]$$

$$\mathcal{L}_{rr} = \begin{bmatrix} L_{11} & L_{21} \\ L_{12} & 0 \end{bmatrix} \quad \mathcal{L}_{rb} = \begin{bmatrix} L_{31} \\ L_{32} \end{bmatrix}$$

$$\mathcal{L}_{br} = \begin{bmatrix} L_{13} & L_{23} \end{bmatrix} \quad \mathcal{L}_{bb} = \begin{bmatrix} L_{33} \end{bmatrix}$$

Set  $\mathcal{X}_r = \bigoplus_{i=1,2} C([i])$  and  $\mathcal{X}_b = C([3])$

$$\mathcal{L}_{rr} : \mathcal{X}_r \rightarrow \mathcal{X}_r \quad \mathcal{L}_{rb} : \mathcal{X}_b \rightarrow \mathcal{X}_r$$

$$\mathcal{L}_{br} : \mathcal{X}_r \rightarrow \mathcal{X}_b \quad \mathcal{L}_{bb} : \mathcal{X}_b \rightarrow \mathcal{X}_b$$

$$\pi_* \mu_g[rrbr] = \langle \mathcal{L}_{rb} \mathcal{L}_{br} \mathcal{L}_{rr} 1, \mu_g \rangle$$

(Not a) proof

$$\Lambda_r \subseteq \mathcal{X}_r \text{ and } \Lambda_b \subseteq \mathcal{X}_b$$

$$\Lambda_r = \{f \in \mathcal{X}_r : f \geq 0, f(x) \leq e^{\alpha_k} f(y), x \sim_k y\} \text{ where } \alpha_k \xrightarrow{k \rightarrow \infty} 0.$$



## (Not a) proof

$$\Lambda_r \subseteq \mathcal{X}_r \text{ and } \Lambda_b \subseteq \mathcal{X}_b$$

$$\Lambda_r = \{f \in \mathcal{X}_r : f \geq 0, f(x) \leq e^{\alpha_k} f(y), x \sim_k y\} \text{ where } \alpha_k \xrightarrow{k \rightarrow \infty} 0.$$

$$\Lambda_b \xrightarrow{\mathcal{L}_{rr}\mathcal{L}_{rb}\cdots\mathcal{L}_{bb}} \Lambda_r \xrightarrow{\mathcal{L}_{rb}\mathcal{L}_{bb}\cdots\mathcal{L}_{br}} \Lambda_b \xrightarrow{\mathcal{L}_{rr}\mathcal{L}_{rb}\cdots\mathcal{L}_{bb}} \Lambda_r \rightarrow \cdots$$

(Not a) proof

$$\Lambda_r \subseteq \mathcal{X}_r \text{ and } \Lambda_b \subseteq \mathcal{X}_b$$

$$\Lambda_r = \{f \in \mathcal{X}_r : f \geq 0, f(x) \leq e^{\alpha_k} f(y), x \sim_k y\} \text{ where } \alpha_k \xrightarrow{k \rightarrow \infty} 0.$$

$$\Lambda_b \xrightarrow{\mathcal{L}_{rr}\mathcal{L}_{rb}\cdots\mathcal{L}_{bb}} \Lambda_r \xrightarrow{\mathcal{L}_{rb}\mathcal{L}_{bb}\cdots\mathcal{L}_{br}} \Lambda_b \xrightarrow{\mathcal{L}_{rr}\mathcal{L}_{rb}\cdots\mathcal{L}_{bb}} \Lambda_r \rightarrow \cdots$$

Regularity of  $g$  + “Mixing in fibers”



Finite Projective diameter



Regularity of  $g$  function for  $\pi_*\mu_g$