

(15)

Subshifts of finite type (top. Markov chains) - continued.

⑦ How many periodic pts. of period n does $\sigma: \Sigma_A^{(R)} \rightarrow \Sigma_A^{(R)}$ have?

Is it the number of admissible words of length n ? - No

$w \in \Sigma_A^R$ has period $n \Leftrightarrow w = \underline{w_0 \dots w_{n-1}, w_0 \dots w_{n-1}, \dots}$

Thus there is a one-to-one correspondence between such w and admissible words of length $n+1$ beginning and ending with the same symbol.

⑧ How many admissible words $\underline{i \dots j}$, an in particular $\underline{i \dots i}$, of length $n+1$ are there? For $n=1$, a_{ij} , which is 0 or 1.

Proposition The number of admissible words of length $n+1$ beginning with i and ending with j , which is the number of admissible paths of length n from i to j in the corresponding directed graph Γ_A , equals the (i,j) entry of the matrix $A^n = (a_{ij}^{(n)})$.

Pf By induction. Holds for $n=1$. Suppose holds for some $n \in \mathbb{N}$. Then

$$\begin{aligned} & \text{The number of ways to get from } i \text{ to } j \text{ in } n+1 \text{ steps in } \Gamma_A = \\ & = \sum_{k=0}^{m-1} (\# \text{ways to get from } i \text{ to } k \text{ in } n \text{ steps}) \cdot (\# \text{ways to get from } k \text{ to } j \text{ in 1 step}) = \\ & = \sum_{k=0}^{m-1} a_{ik}^{(n)} \cdot a_{kj} = a_{ij}^{(n+1)} \quad \square \end{aligned}$$

Corollary The number of periodic pts of period n equals $\text{Trace}(A^n)$.

Conditions for top. transitivity and mixing (will write for Σ_A)

For a dense orbit, we want to list all admissible words and connect them.

Def $\sigma: \Sigma_A \rightarrow \Sigma_A$ is irreducible if for any $i, j \in \{0, \dots, m-1\}$ there is a path from i to j in the directed graph Γ_A , equivalently, there exists $n=n(i,j)$ s.t. the (i,j) entry of A^n is positive (> 0).

Ex For $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$; Γ_A : $0 \xrightarrow{1} 1$, and $\sigma: \Sigma_A \rightarrow \Sigma_A$ is irreducible.

Proposition If $\sigma: \Sigma_A \rightarrow \Sigma_A$ is irreducible, then

- (1) It is top. transitive, moreover, there is a point with dense positive semiorbit.
- (2) Periodic points are dense in Σ_A .

Pf (1) We construct a point with dense positive semiorbit as follows

List all admissible words of length 1, then 2, then 3, ...

By irreducibility, we can connect any two consecutive admissible words. $\square * \dots * \underline{i} * \dots * \underline{m-1} * \dots * \square \dots$

Then we extend the sequence to the left and obtain a

$w \in \Sigma_A$ with dense $O^+(w)$.

(2) Given $w \in \Sigma_A$ and $n \in \mathbb{N}$, we construct a periodic point in $B(w, 2^{-n})$ as follows. Recall that $B(w, 2^{-n}) = C_{w_n, \dots, w_n}^{n-n}$.

By irreducibility, we can extend $w_{-n} \dots w_n$ to an admissible word ending with $w_{-n} = \underline{w_{-n} \dots w_n \dots} w_{-n}$. The periodic sequence w' obtained by repeating $\underline{\dots}$ is in $B(w, 2^{-n})$. \square .

Def A square matrix A with non-negative entries is called primitive if there is $N \in \mathbb{N}$ s.t. every entry of A^N is positive.

Ex: $A = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}, A^2 = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}$. $\textcircled{?}$ Does A^n have positive entries for all $n \geq 2$?

Lemma Let A be a square matrix with non-negative entries.

If all entries of A^N are positive for some $N \in \mathbb{N}$, then all entries of A^n are positive for all $n \geq N$.

Pf (Ex). Note that primitive implies no zero columns or rows.

Proposition If A is primitive, then $\sigma: \Sigma_A \rightarrow \Sigma_A$ is top. mixing.

Pf It suffices to consider non-empty cylinders $U = C_{\alpha_1, \dots, \alpha_k}^{n_1, \dots, n_k}$ and $V = C_{\beta_1, \dots, \beta_j}^{l_1, \dots, l_j}$ in Σ_A .

Since A is primitive, there is $N \in \mathbb{N}$ s.t. for each $n \geq N$, there is an admissible word of length $n+1$ beginning with α_k and ending with β_1 . Take M s.t. $l_1 - (n_k - M) > N$, i.e. there is a gap of size $> N$ between $\sigma^M(U)$ and V . Then for every $n \geq M$, there is an admissible sequence in $\sigma^n(U) \cap V$. Thus $\sigma: \Sigma_A \rightarrow \Sigma_A$ is top. mixing. \square .

$\textcircled{?}$ Consider $\sigma^R: \Sigma_A^R \rightarrow \Sigma_A^R$, without assuming that A is primitive.

Can we argue as follows: For U and V as in the proof above,

for every $n > n_k$, $(\sigma^R)^n(U) = \Sigma_A^R$, and hence $(\sigma^R)^n(U) \cap V \neq \emptyset$?

No, $(\sigma^R)^n(U) \neq \Sigma_A^R$ in general. Sequences in $(\sigma^R)^n(U)$ contain only symbols reachable from α_k .

To have $(\sigma^R)^n(U) \cap V \neq \emptyset$ for all suff. large n , we still need β_1 to be reachable from α_k in n steps for all $n \geq$ some M .

So we still need A to be primitive.