Local Random Dynamics

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Definition

A germ $f \in \mathcal{O}(\mathbb{C}^m, 0)$ is *stable* if the family $\{f^n\}_{n \in \mathbb{N}}$ is normal (near the origin), and *unstable* otherwise.

Write $\kappa_1 > \cdots > \kappa_s$ for all the possible values of $\log |\lambda|$ where λ is an eigenvalue of df(0).

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We want to classify stability in term of the κ_i .

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Neutral germ $\kappa_1 = 0$ and s = 1: then f is stable iff is conjugate to the linear map Uz, with U unitary matrix;

Semi-attracting germ $\kappa_1 = 0$ and $\kappa_2 < 0$: when m = 2 then f is stable iff is conjugate to

$$\widetilde{f}(x,y) = (\lambda x, \mu y + O(x)y),$$

where $|\lambda| = 1$ and $|\mu| < 1$ are the two eigenvalues of df(0).

Let ν be a probability measure on $\mathcal{O}(\mathbb{C}^m, 0)$ with compact support. Write Ω for the space of all sequences in $supp(\nu)$ and $\mu = \nu^{\infty}$. Let $\omega = (f_{\omega_1}, f_{\omega_2}, \dots) \in \Omega$ and write

$$f_{\omega}^{n}=f_{\omega_{n}}\circ\cdots\circ f_{\omega_{1}}.$$

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By ergodicity of the shift map T, the family $\{f_{\omega}^n\}_{n\in\mathbb{N}}$ is normal with probability 0 or 1.

Definition

A probability measure ν is *a.s. stable* if $\{f_{\omega}^n\}_{n\in\mathbb{N}}$ is normal with probability 1, and *a.s. unstable* if is normal with probability 0.

Theorem (Multiplicative ergodic theorem)

There exists numbers $+\infty > \kappa_1 > \cdots > \kappa_s$ called Lyapunov exponents so that for almost every $\omega \in \Omega$ we can find a collection of subspaces $V_1 \supset \ldots V_s \supset V_{s+1}$, with $V_1 = \mathbb{C}^m$ and $V_{s+1} = \{0\}$, and so that for every $v \in V_i \setminus V_{i+1}$ we have

$$\lim_{n\to\infty}n^{-1}\log\|df_{\omega}^n(0)v\|=\kappa_i.$$

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Lyapunov exponents can be use to classify the a.s. stability of the measure $\nu.$

Attracting measure $\kappa_1 < 0$: then ν is a.s stable;

Repelling measure $\kappa_1 > 0$: then ν is a.s unstable.

If $supp(\nu)$ is not compact then this is not true in general (even the Multiplicative Ergodic Theorem requires some additional assumption).

We will now analyze a.s. stability for **Neutral measures** ($\kappa_1 = 0$ and s = 1) and **Semi-attracting measures** ($\kappa_1 = 0$ and $\kappa_2 < 0$).

Write $S_{\nu} = \{f_{\omega}^n : \omega \in \Omega, n \in \mathbb{N}\}$ for the semigroup generated by $supp(\nu)$.

Theorem

A neutral measure is a.s. stable iff all the germs in $supp(\nu)$ are simultaneously linearizable, and the semigroup of differentials

$$dS_{\nu} = \{ df_{\omega}^{n}(0) : \omega \in \Omega, n \in \mathbb{N} \},\$$

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Corollary

A neutral measure is a.s. stable if and only if the origin lies in the Fatou set of the semigroup S_{ν} .

Step 1: Show that dS_{ν} is conjugate to a sub-semigroup of U(m).

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Step 2: Given $\omega \in \Omega$ for which $\{f_{\omega}^n\}_{n \in \mathbb{N}}$ is normal, Using Hurwitz theorem we find $\varepsilon, \delta > 0$ and $\rho > 0$ so that

$$B(0,\rho) \subset f_{\omega}^n(B(0,\delta)) \subset B(0,\varepsilon), \qquad \forall n \ge 0.$$

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Step 3: For a.e ω it holds that for every $n \in \mathbb{N}$ and $\sigma \in \Omega$ the iterate f_{σ}^{n} belongs to the closure of $\{f_{T^{N_{\omega}}}^{n}\}_{N \in \mathbb{N}}$.

Step 4: Choose ω as in Step 3 and so that $\{f_{\omega}^n\}_{n\in\mathbb{N}}$ is a normal family. Choose ε, δ and ρ as in Step 2. Then for every $\sigma \in \Omega$ and $n \in \mathbb{N}$ we have

 $f_{\sigma}^{n}(B(0,\rho)) \subset f_{T^{N_{\omega}}}^{n}(B(0,\rho)) \subset f_{\omega}^{n}(B(0,\delta)) \subset B(0,\varepsilon).$

Therefore the family $\{f_{\sigma}^n\}_{n\in\mathbb{N}}$ is normal.

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 $f_{\sigma}^{n}(B(0,\rho)) \subset f_{T^{N_{\omega}}}^{n}(B(0,\rho)) \subset f_{\omega}^{n}(B(0,\delta)) \subset B(0,\varepsilon).$

Therefore the family $\{f_{\sigma}^n\}_{n\in\mathbb{N}}$ is normal.

Step 5: Conclude by Bochner's linearization Theorem.

We consider only the case m = 2. It is not possible to classify a.s. stability only in term of linearizability of the elements in $supp(\nu)$.

Example

Consider the semi-attracting measure $\nu = \delta_f/2 + \delta_g/2$, where

$$f(z, w) = (z, w/2),$$

 $g(z, w) = (z + zw, w).$

This measure is a.s. stable but the germ g is parabolic and therefore not stable.

Let ν be a semi-attracting measure which is a.s. stable

Proposition

For every $\omega \in \Omega$ and for every $n \in \mathbb{N}$ we have

 $\|df_{\omega}^n(0)\|\geq 1.$

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Theorem (Stable manifold Theorem)

Let $\omega \in \Omega$ so that $\{f_{\omega}^n\}_{n \in \mathbb{N}}$ is a normal family. Then the image of every limit map g of a subsequence $f_{\omega}^{n_k}$ is locally a one dimensional manifold Σ_g . Furthermore given z sufficiently close to 0 its stable set

$$W^s_{\omega}(z) := \{w : |f^n_{\omega}(w) - f^n_{\omega}(z)| \to 0\},\$$

is locally a one dimensional manifold.

We say that the measure ν is strongly irreducible if there are no proper subspaces which are invariant for df(0) for every germ $f \in supp(\nu)$.

Question 1

Is there a semi-attracting measure ν which is a.s. stable and strongly irreducible?

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Question 2

Do Σ_g and $W^s_{\omega}(z)$ always depend on the limit map g and ω ?