Entropy and variational principles for holonomic probabilities of IFS

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Abstract

An IFS (iterated function system), \((0, 1], \tau_i)\), on the interval \([0, 1]\), is a family of continuous functions \(\tau_0, \tau_1, \ldots, \tau_{d-1} : [0, 1] \to [0, 1]\).

Associated to a IFS one can consider a continuous map \(\hat{\sigma} : [0, 1] \times \Sigma \to [0, 1] \times \Sigma\), defined by \(\hat{\sigma}(x, w) = (\tau_{X_k(w)}(x), \sigma(w))\) were \(\Sigma = \{0, 1, \ldots, d-1\}\), \(\sigma : \Sigma \to \Sigma\) is given by \(\sigma(w_1, w_2, w_3, \ldots) = (w_2, w_3, w_4, \ldots)\) and \(X_k : \Sigma \to \{0, 1, \ldots, n-1\}\) is the projection on the coordinate \(k\).

A \(\rho\)-weighted system, \(\rho \geq 0\), is a weighted system \(([0, 1], \tau_i, u_i)\) such that there exists a positive bounded function \(h : [0, 1] \to \mathbb{R}\) and a probability \(\nu\) on \([0, 1]\) satisfying \(P_u(h) = \rho h\), \(P^\ast_u(\nu) = \rho \nu\).

There is no meaning to ask if the probabilities \(\nu\) on \([0, 1]\) arising in IFS are invariant for a dynamical system, but we can ask if probabilities \(\hat{\nu}\) on \([0, 1] \times \Sigma\) are holonomic for \(\hat{\sigma}\).

A probability \(\hat{\nu}\) on \([0, 1] \times \Sigma\) is called holonomic for \(\hat{\sigma}\) if \(\int g \circ \hat{\sigma} d\hat{\nu} = \int g d\hat{\nu}, \forall g \in C([0, 1])\). We denote the set of holonomic probabilities by \(\mathcal{H}\).

Via disintegration, holonomic probabilities \(\hat{\nu}\) on \([0, 1] \times \Sigma\) are naturally associated to a \(\rho\)-weighted system. More precisely, there exist a probability \(\nu\) on \([0, 1]\) and \(u_i, i \in \{0, 1, 2, \ldots, d-1\}\) on \([0, 1]\), such that is \(P^\ast_u(\nu) = \nu\).

We consider holonomic ergodic probabilities and present the corresponding Ergodic Theorem (which is just an adaptation of a previous result by J. Elton).

For a holonomic probability \(\hat{\nu}\) on \([0, 1] \times \Sigma\) we define the entropy \(h(\hat{\nu}) = \inf_{f \in \mathbb{B}^+} \int \ln(\frac{P_u(f)}{\psi(f)}) d\hat{\nu} \geq 0\), where, \(\psi \in \mathbb{B}^+\) is a fixed (any one) positive potential.

Finally, we analyze the problem: given \(\phi \in \mathbb{B}^+\), find the solution of the maximization problem

\[ p(\phi) = \sup_{\hat{\nu} \in \mathcal{H}} \{ h(\hat{\nu}) + \int \ln(\phi) d\hat{\nu} \}. \]

We show an example where such supremum is attained by a holonomic not-invariant probability.
1 IFS and holonomic probabilities

We want to analyze, in the setting of holonomic probabilities [6] associated to an IFS, the concepts of entropy and pressure.

We point out that this is a different problem from the usual one among invariant probabilities (see remarks 3 and 4 in section 7).

The present work is part of the PhD thesis of the second author [13].

Our main point of view is the following: the study of the holonomic probabilities allows one to understand all the transference operators $P_u$ and the associated stationary states when the IFS is considered as a realization of a Stochastic Process.

Definition 1. An IFS (iterated function system), $([0, 1], \tau_i)$, on the interval $[0, 1]$, is a family of continuous functions $\tau_0, \tau_1, \ldots, \tau_{d-1} : [0, 1] \rightarrow [0, 1]$.

Associated to a IFS one can consider a continuous map $\hat{\sigma} : [0, 1] \times \Sigma \rightarrow [0, 1] \times \Sigma$, defined by

$$\hat{\sigma}(x, w) = (\tau_{X_1(w)}(x), \sigma(w)),$$

were $\Sigma = \{0, 1, \ldots, d - 1\}^\mathbb{N}$, $\sigma : \Sigma \rightarrow \Sigma$ is given by $\sigma(w_1, w_2, w_3, \ldots) = (w_2, w_3, w_4, \ldots)$ and $X_k : \Sigma \rightarrow \{0, 1, \ldots, n - 1\}$ is the projection on the coordinate $k$. In this way one can see such system as a Stochastic Process [1] [9] [17] [5] [12] [4] [7] [8].

If we consider a IFS as a multiple dynamical systems (several maps) then, for a single point $x$ there exists several combinations of “orbits” on the IFS (using different $\tau_i$). Considering the map $\hat{\sigma}$ one can describe the global behavior of iterates of $x$. Moreover, one can think the IFS, as a branching process with index in $\Sigma$. More precisely, we define the $n$-branch from $x \in [0, 1]$ by $w \in \Sigma$, as

$$Z_n(x, w) = \tau_{X_n(w)} \circ \tau_{X_{n-1}(w)} \circ \cdots \tau_{X_1(w)}(x).$$

With this notation, we have

$$\hat{\sigma}^n(x, w) = (Z_n(x, w), \sigma^n(w)).$$

Definition 2. A weighted system (see [13], Pg. 6) is a triple, $([0, 1], \tau_i, v_i)$, were $([0, 1], \tau_i)$ is a IFS where the $v_i$’s, $i \in \{0, 1, \ldots, d - 1\}$, are measurable and nonnegative bounded maps. The condition $\sum_{i=0}^{d-1} v_i(x) = 1$ is not required.

In some examples the $u_i$, $i \in \{0, 1, \ldots, d - 1\}$, come from a measurable bounded potential $\phi : [0, 1] \rightarrow [0, +\infty)$, that is,

$$u_i(x) = \phi(\tau_i(x)), \ \forall i = 0, \ldots, d - 1.$$

The function $\phi$ is called weight function, (in the literature this function is also called $g$-function, see [10] for example). Note that $\phi$ can attain the value 0. This is useful for some applications of IFS to wavelets [3] [4]. We do not assume in this general definition that $\sum_{i=0}^{d-1} u_i(x) = 1, \ \forall x \in [0, 1]$. 

Definition 3. A IFS with probabilities, \([0,1], \tau_i, u_i\), is a IFS with a vector of measurable nonnegative bounded functions on \([0,1]\),

\[ u(x) = (u_0(x), u_1(x), ..., u_{d-1}(x)), \]

such that, \( \sum_{i=0}^{d-1} u_i(x) = 1, \forall x \in [0,1] \).

Definition 4. A IFS with probabilities \([0,1], \tau_i, u_i\) is called “uniform normalized” if there exists a weight function \( \phi \) such that \( u_i(x) = \phi(\tau_i(x)) \), \( \forall i = 0, ..., d-1 \) and

\[ \sum_{i=0}^{d-1} \phi(\tau_i(x)) = 1. \]

In this case, we write the IFS as \([0,1], \tau_i, u_i\) = \([0,1], \tau_i, \phi\).

The above definition is a strong restriction in the weighted system. Several problems in the classical theory of Thermodynamic Formalism for the shift or for a \( d \) to 1 continuous expanding transformations \( T : S^1 \to S^1 \) can be analyzed via a IFS with a weight function \( \phi \) (see [14]). In this case the \( \tau_i, i \in \{0, 2, ..., d-1\} \), are the inverse branches of \( T \).

We will consider later the pressure problem for a weight function \( \phi \) which is not necessarily uniformly normalized.

We now return to the general case.

Definition 5. Given a weighted system, \([0,1], \tau_i, u_i\), we will define the Transference Operator (or Ruelle Operator) \( P_u \) by

\[ P_u(f)(x) = \sum_{i=0}^{d-1} u_i(x)f(\tau_i(x)), \]

for all \( f : [0,1] \to \mathbb{R} \) bounded Borel measurable functions.

A function \( h : [0,1] \to \mathbb{R} \) will be called \( P_u \)-harmonic if \( P_u(h) = h \) \([9] \) \([1] \). A probability \( \nu \) on \([0,1]\) will be called \( P_u \)-invariant if \( P_u^*(\nu) = \nu \), where \( P_u^* \) is defined by equality

\[ \int P_u(f)(x)d\nu = \int f(x)dP_u^*\nu, \]

for all \( f : [0,1] \to \mathbb{R} \) continuous.

The correct approach to analyze an IFS \([5] \) \([11] \) \([7] \) \([8] \) with probabilities \((0,1], \tau_i, u_i\), is to consider for each \( x \in [0,1] \), the sequence of random variables \( (Z_n(x,.) : \Sigma \to [0,1])_{n \in \mathbb{N}} \) as a realization of the Markov process associated to the Markov chain with initial distribution \( \delta_x \) and transitions of probability \( P_u \). Moreover, we have a probability \( \mathbb{P}_x \) in the space of paths, \( \Sigma \), given by

\[ \int_{\Sigma} g(w)d\mathbb{P}_x = \sum_{i_1, ..., i_n} u_{i_1}(x)u_{i_2}(\tau_{i_1}(x))...u_{i_n}(\tau_{i_{n-1}}...\tau_{i_1}(x))g(i_1, ..., i_n), \]
when $g = g(x, w)$ depends only of the $n$ first coordinates (see \[9\], for a proof of the Komolgorov consistence condition).

The probability on path space and the transference operator are connected by
\[
\int_{\Sigma} g(x, w) d\mathbb{P}_x(w) = P_u^n(f)(x),
\]
when $g(x, w) = f(\tau_{w_n}...\tau_{w_1}(x))$ for some continuous $f$.

**Definition 6.** A $\rho$-weighted system, $\rho \geq 0$, is a weighted system $([0, 1], \tau_i, u_i)$ such that there exists a positive bounded function $h : [0, 1] \rightarrow \mathbb{R}$ and $\nu$ probability satisfying
\[
P_u(h) = \rho h, \quad P_u^*(\nu) = \rho \nu.
\]

Note that a IFS with probabilities is a 1-weighted system (see \[4\], \[15\] or \[17\] for the existence of $P_u$-invariant probabilities and \[15\], Theorem 4, or \[16\] for non-uniqueness of this probabilities). Also, a weighted system, $([0, 1], \tau_i, u_i)$ were $u_0 = ... = u_{d-1} = k$ (constant) is a $dk$-weighted system. Thus the set of $\rho$-weighted systems is as big class of weighted systems.

Examples of nontrivial $\rho$-weighted system (and non-probabilistic) can be found in \[18\] and \[15\] Corollary 2.

Moreover, from a $\rho$-weighted system $([0, 1], \tau_i, u_i)$ one can get a normalization $([0, 1], \tau_i, v_i)$, in the following way
\[
v_i(x) = \frac{u_i(x)h(\tau_i(x))}{\rho h(x)}, \quad \mu = h\nu.
\]
Then $P_v(1) = 1$ and $P_v^*(\mu) = \mu$.

We thanks an anonymous referee for some comments on a previous version of the present paper. We would like to point out that there exists some similarities of sections 1, 2, 3 and 5 of our paper with some results in \[7\] and \[8\]. We would like to stress that we consider here the holonomic setting which can not be transfer by some coding to the usual shift case (see remark 4 in section 7). We introduce for such class of probabilities in IFS (which is different from the set of invariant probabilities for $\hat{\sigma}$) the concept of entropy and pressure. It is not the same same concept of entropy as for a measure invariant for the shift $\hat{\sigma}$ (see remarks 3 and 4 in section 7). Also, in our setting, it is natural to consider the all set of possible potentials $u$. In this way our results are of different nature than the ones in \[7\] \[8\] where the dynamical concepts are mainly consider for the shift $\hat{\sigma}$ acting on $[0, 1] \times \Sigma$.

In sections 1 to 6 we consider the basic definitions and results. In sections 7 and 8 we introduce entropy and pressure for holonomic probabilities of IFS.
2 Holonomic probabilities

For IFS we introduce the concept of holonomic probability on $[0, 1] \times \Sigma$ (see [6] for general definitions and properties in the setting of symbolic dynamics of the two-sided shift in $\Sigma \times \Sigma$). Several results presented in [6] can be easily translated for the IFS setting. In [6] the main concern was maximizing probabilities. Here we are mainly interested in the variational principle of pressure.

By the other hand, some of the new results we presented here can also be translated to that setting.

**Definition 7.** A holonomic probability $\hat{\nu}$ on $[0, 1] \times \Sigma$ is a probability such that
$$\int f(\tau_{X_1(w)}(x))d\hat{\nu} = \int f(x)d\hat{\nu},$$
for all $f : [0, 1] \to \mathbb{R}$ continuous.

Then the set of holonomic probabilities can be viewed as the set of probabilities on $[0, 1] \times \Sigma$ such that
$$\int g \circ \hat{\sigma}d\hat{\nu} = \int g d\hat{\nu}, \quad \forall g \in C([0, 1]).$$

From this point of view it is clear that the set of holonomic probabilities is bigger (see section 4) than the set of $\hat{\sigma}$-invariant probabilities (because $C([0, 1])$ can be viewed as a subset of $C([0, 1] \times \Sigma)$).

3 Characterization of holonomic probabilities

Disintegration of probabilities for IFS have been previously consider but for a different purpose [3], [4], [8].

**Definition 8.** A Hausdorff space is a Radon space if all probabilities in this space is Radon (See [20]).

**Theorem 9.** ([20], Prop. 6, Pg. 117) All compact metric space is Radon.

Therefore, all spaces considered here are Radon spaces.

**Theorem 10.** ([2], Pg 78, (70-III) or [11], Theorem 5.3.1) Let $\mathbb{X}$ and $X$ be a separable metric Radon spaces, $\hat{\mu}$ probability on $\mathbb{X}$, $\pi : \mathbb{X} \to X$ Borel measurable and $\mu = \pi_*\hat{\mu}$. Then there exists a Borel family of probabilities $\{\hat{\mu}_x\}_{x \in X}$ on $\mathbb{X}$, uniquely determined $\mu$-a.e, such that,
1) $\hat{\mu}_x(\mathbb{X} \setminus \pi^{-1}(x)) = 0$, $\mu$-a.e;
2) $\int g(z)d\hat{\mu}(z) = \int_{\mathbb{X}} \int_{\pi^{-1}(x)} g(z)d\hat{\mu}_x(z)d\mu(x)$.

This decomposition is called the disintegration of the probability $\hat{\mu}$. 
**Theorem 11. (Holonomic Disintegration)** Consider a holonomic probability \( \hat{\nu} \) on \([0, 1] \times \Sigma \). Let

\[
\int g(x, w)d\hat{\nu} = \int_{[0, 1]} \int_{\{y\} \times \Sigma} g(x, w)d\hat{\nu}_y(x, w)d\nu(y), \quad \forall g,
\]

be the disintegration given by Theorem 10. Then \( \nu \) is \( P_u \)-invariant for the IFS with probabilities \(([0, 1], \tau_i, u_i)_{i=0..d-1}\), were the \( u_i \)'s are given by,

\[
u_i(y) = \hat{\nu}_y(y, \bar{i}), \quad i = 0, ..., d - 1.
\]

**Proof.** Consider a continuous function \( f : [0, 1] \to \mathbb{R} \) and defines \( I_1 = \int f(\tau X_1(w)(x))d\hat{\nu} \) and \( I_2 = \int f(x)d\hat{\nu} \). As \( \hat{\nu} \) is holonomic we have, \( I_1 = I_2 \).

Now applying the disintegration for both integrals we get

\[
I_1 = \int_{[0, 1]} \int_{\{y\} \times \Sigma} f(\tau X_1(w)(x))d\hat{\nu}_y(x, w)d\nu(y) = \\
\sum_{i=0}^{d-1} \int_{[0, 1]} \int_{\{y\} \times \Sigma} f(\tau X_1(w)(x))d\hat{\nu}_y(x, w)d\nu(y) = \\
\sum_{i=0}^{d-1} \int_{[0, 1]} f(\tau_i(y))\hat{\nu}_y(\{y\} \times \bar{i})d\nu(y) = \int_{[0, 1]} P_u(f(y)d\nu(y)
\]

when \( u_i(y) = \hat{\nu}_y(y, \bar{i}), \quad i = 0, ..., d - 1. \)

On the other hand

\[
I_2 = \int_{[0, 1]} \int_{\{y\} \times \Sigma} f(x)d\hat{\nu}_y(x, w)d\nu(y) = \int_{[0, 1]} f(y)d\nu(y).
\]

Then, \( \int_{[0, 1]} P_u(f(y)d\nu(y) = \int_{[0, 1]} f(y)d\nu(y) \) for all continuous function \( f : [0, 1] \to \mathbb{R} \), that is, \( \nu \) is \( P_u \)-invariant.

\[\blacksquare\]

### 4 Invariance of Holonomic probabilities on IFS

As we said before, holonomic probabilities are not necessarily invariant for the map \( \hat{\sigma} \). On the other hand all \( \hat{\sigma} \)-invariant probability is holonomic. Now we show an example of holonomic probability which is not \( \hat{\sigma} \)-invariant (see [6] for the case of the two sided shift).

Suppose that \( x_0 \in [0, 1] \), is such that \( Z_n(x_0, \bar{w}) = x_0 \), for some \( \bar{w} \in \Sigma \), \( n \in \mathbb{N} \). Then, one can obtain a holonomic probability in the following way

\[
\hat{\nu} = \frac{1}{n} \sum_{j=0}^{n-1} \delta_{\sigma^j(\bar{w})} \times \delta Z_j(x_0, \bar{w})
\]

Then,

\[
\int g(x, w)d\hat{\nu} = \frac{1}{n} \sum_{j=0}^{n-1} g(Z_j(x_0, \bar{w}), \sigma^j(\bar{w})),
\]
Note that this probability is holonomic but not $\hat{\sigma}$-invariant. In fact, it is enough to see that

$$\int g \circ \hat{\sigma}(x, w) d\hat{\nu} = \frac{1}{n} \sum_{j=0}^{n-1} g \circ \hat{\sigma}(Z_j(x_0, \bar{w}), \sigma^j(\bar{w})) =$$

$$= \frac{1}{n} \sum_{j=0}^{n-1} g(Z_{j+1}(x_0, \bar{w}), \sigma^{j+1}(\bar{w})).$$

Thus, $\int g \circ \hat{\sigma}(x, w) d\hat{\nu} - \int g(x, w) d\hat{\nu} = \frac{1}{n} g(x_0, \sigma^n(\bar{w})) - g(x_0, \bar{w}))$, and it is clearly not identical to 0, $\forall g$.

However, $\hat{\nu}$ is holonomic because given any continuous function $f : [0, 1] \to \mathbb{R}$ we have

$$\int f(\tau_{X_1(w)}(x)) d\hat{\nu} = \frac{1}{n} \sum_{j=0}^{n-1} f(\tau_{X_1(\sigma^j(\bar{w}))}(Z_j(x_0, \bar{w}))) =$$

$$= \frac{1}{n} \sum_{j=0}^{n-1} f(Z_{j+1}(x_0, \bar{w})) = \int f(x) d\hat{\nu},$$

because, $Z_n(x_0, \bar{w}) = x_0$.

5 Ergodicity of holonomic probabilities

Given a holonomic probability $\hat{\nu}$, we can associate, by holonomic disintegration, a unique IFS with probabilities $([0, 1], \tau_i, u_i)$ such that $P^*_u(\nu) = \nu$ and $\nu = \pi_*\hat{\nu}$.

Let $Z_n(\cdot) : [0, 1] \mapsto \mathbb{R}$ be a sequence of random variables on $[0, 1]$. Then, we obtain a Markov process with transition of probabilities $P_u$ and initial distribution $\nu$, that we will denote by $(Z_n, P_u, \nu)$.

This process is a stationary process by construction, thus does make sense to ask if $(Z_n, P_u, \nu)$ is ergodic [5] for details of this process and definition of ergodicity).

**Definition 12.** A holonomic probability $\hat{\nu}$ is called ergodic, if the associated Markov process $(Z_n, P_u, \nu)$ is an ergodic process.

**Lemma 13.** (Elton, [5]) Let $\hat{\nu}$ be a holonomic probability with holonomic disintegration $([0, 1], \tau_i, u_i)$. If $\pi_*\hat{\nu}$ is the unique $P_u$-invariant probability, then $\hat{\nu}$ is ergodic.

**Theorem 14.** (Elton, [5]) Let $([0, 1], \tau_i)$ be a contractive IFS (contractiveness means that $\tau_i$ is a contraction for all $i$) and $\hat{\nu}$ be a ergodic holonomic probability with holonomic disintegration $([0, 1], \tau_i, u_i)$. Suppose that
\( u_i \geq \delta > 0, \ \forall i = 0, ..., d - 1. \) Then, \( \forall x \in [0,1] \) there exists \( G_x \subseteq \Sigma \) such that \( \mathbb{P}_x(G_x) = 1 \) and for each \( w \in G_x \)

\[
\frac{1}{N} \sum_{i=0}^{N-1} f(Z_n(x, w)) = \frac{1}{N} \sum_{i=0}^{N-1} f(\hat{\sigma}^i(x, w)) \to \int f d\nu = \int f(x) d\nu(x, w),
\]

for all \( f \in C([0,1]). \)

**Proof.** The proof is a straightforward modification of the one presented in Elton’s ergodic theorem (see [5][8]). In fact, the contractiveness of \(([0,1], \tau_i)\) its stronger that Dini condition that appear in Elton’s proof (see [5] and [17]) and the ergodicity of \( \hat{\nu} \) can replace the uniqueness of the initial distribution in the last part of the argument. The other parts of the proof are the same as in [8].

We point out that Elton’s Theorem is not the classical ergodic theorem for \( \hat{\sigma} \). The claim is: \( \forall x \in [0,1] \) there exists \( G_x \subseteq \Sigma \) such that \( \mathbb{P}_x(G_x) = 1 \) and for each \( w \in G_x \) ... Moreover, \( f : [0,1] \to \mathbb{R}. \)

This theorem fits well for holonomic probabilities in the IFS case. We just mention it in order to give the reader a broader perspective of the holonomic setting. We do not use it in the rest of the paper.

### 6 Construction of holonomic probabilities for \( \rho \)-weighted systems

Given a \( \rho \)-weighted system \(([0,1], \tau_i, u_i)\), that is,

\[
P_u(h) = \rho h, \quad P_u^*(\nu) = \rho \nu,
\]

consider the normalization \(([0,1], \tau_i, v_i)\), then \( P_v(1) = 1 \) and \( P_v^*(\mu) = \mu. \)

It’s easy to see that the probability on \([0,1] \times \Sigma\) given by

\[
\int g(x, w) d\hat{\mu} = \int_{[0,1]}^{\Sigma} g(x, w) d\mathbb{P}_x(w) d\mu(x)
\]

is holonomic if \( \mathbb{P}_x \) is given from \( \nu \) (see [3][7][8] for disintegration of projective measures on IFS). The probability \( \hat{\mu} \) will be called the **holonomic lifting** of \( \mu. \)

**Remark 1.** We point out that that the holonomic lifting \( \hat{\mu} \) of a given \( \mu \) (as above) is a \( \hat{\sigma} \)-invariant probability (one can see that by taking functions that depends only of finite symbols and applying de definition of a \( P_x \) probability). So

\[
\pi_*\{\text{Holonomic probabilities}\} = \pi_*\{\hat{\sigma} - \text{invariant probabilities}\}.
\]
We will consider in the next sections the concept of pressure. The value of pressure among holonomic or among invariant will be the same. However, one cannot reduce the study of variational problems involving holonomic probabilities to the study of $\hat{\sigma}$-invariant probabilities. This will be explained in remark 4 in example 3 after Theorem 23.

One can reverse the process, starting from an IFS with probabilities (a 1-weighted system) $([0,1], \tau_i, v_i)$, that is, $P_v(1) = 1$ and $P_v^*(\nu) = \nu$, and consider the associated $\hat{\nu}$, the holonomic lifting of $\nu$.

$$\int g(x, w)d\hat{\nu} = \int [0,1] \int \Sigma \; g(y, w)d\nu_y(w)d\nu(y).$$

By holonomic disintegration (Theorem 11), one can represent the probability $\hat{\nu}$ as

$$\int g(x, w)d\hat{\nu} = \int [0,1] \int \{y\} \times \Sigma \; g(x, w)d\nu_y(x, w)d\nu_0(y).$$

Then, $\nu_0$ is $P_v$-invariant for the IFS with probabilities $([0,1], \tau_i, u_i)_{i=0\ldots d-1}$, where the $u_i$'s are given by,

$$u_i(y) = \hat{\nu}_y(y, \bar{i}) = \delta_y \times P_y(w), \quad i = 0, \ldots, d - 1.$$

We point out that $\nu_0 = \nu$ (it is a straightforward calculation), moreover we can rewrite

$$\int g(x, w)d\hat{\nu} = \int [0,1] \int y \times \Sigma \; g(x, w)d(\delta_y(x) \times P_y(w))d\nu(y).$$

By the uniqueness in Theorem 10 we get,

$$\hat{\nu}_y = \delta_y \times P_y, \quad \nu - a.e.$$

Then, we have

$$u_i(y) = \hat{\nu}_y(y, \bar{i}) = (\delta_y \times P_y)(y, \bar{i}) = P_y(\bar{i}) = v_i(x), \quad \nu - a.e.$$

From this argument we get the following proposition

**Proposition 15.** Let $([0,1], \tau_i, v_i)$ be a 1-weighted system and $\hat{\nu}$ the holonomic lifting of the invariant probability $P_v$-invariant $\nu$. If $([0,1], \tau_i, u_i)$ is the 1-weighted system obtained from holonomic disintegration of $\hat{\nu}$, then $u = v, \quad \nu - a.e$, where $\nu = \pi_*\hat{\nu}$. 
7 Entropy and a variational principle for \( \rho \)-weighted systems

Let us consider a \( \rho \)-weighted system, \(([0, 1], \tau_i, u_i)\). Denote by \( \mathbb{B}^+ \) the set of all positive bounded Borel functions on \([0, 1]\) and by \( \mathcal{H} \) the set of all holonomic probabilities on \([0, 1] \times \Sigma\) for \( \tilde{\sigma} \).

The central idea in this section is to consider a generalization of the definition of entropy for the case of holonomic probabilities via the concept naturally suggested by Theorem 4 in [11]. We will show that under such point of view the classical results in Thermodynamic Formalism are also true.

Given \( \hat{\nu} \in \mathcal{H} \) we can define the functional \( \alpha_{\hat{\nu}} : \mathbb{B}^+ \to \mathbb{R} \cup \{-\infty\} \) by
\[
\alpha_{\hat{\nu}}(\psi) = \inf_{f \in \mathbb{B}^+} \int \ln \left( \frac{P_{\psi f}}{\psi f} \right) d\hat{\nu}.
\]

Let \( \alpha_{\hat{\nu}} \) be the functional defined above. Observe that \( \alpha_{\hat{\nu}} \) doesn’t depend of \( \psi \).

In fact, by taking \( \psi_1, \psi_2 \in \mathbb{B}^+ \) and \( f \in \mathbb{B}^+ \), define \( g \in \mathbb{B}^+ \) as being \( g = \frac{\psi_1}{\psi_2} f \in \mathbb{B}^+ \), then
\[
\int \ln \left( \frac{P_{\psi_2 g}}{\psi_2 g} \right) d\hat{\nu} = \int \ln \left( \frac{P_{\psi_1 f}}{\psi_1 f} \right) d\hat{\nu}.
\]
Thus, \( \alpha_{\hat{\nu}}(\psi_2) = \alpha_{\hat{\nu}}(\psi_1) \).

**Definition 16.** Given \( \hat{\nu} \in \mathcal{H} \) we define the Entropy of \( \hat{\nu} \) by
\[
h(\hat{\nu}) = \alpha_{\hat{\nu}}.
\]

From above we get
\[
h(\hat{\nu}) = \inf_{f \in \mathbb{B}^+} \int \ln \left( \frac{P_{\psi f}}{\psi f} \right) d\hat{\nu},
\]
\( \forall \psi \in \mathbb{B}^+ \).

The above definition agrees with the usual one for invariant probabilities when it is consider a transformation of degree \( d \), its \( d \)-branches and the naturally associated IFS (see [11]).

**Lemma 17.** Given \( \beta \geq 1 + \alpha \) and numbers \( a_i \in [1 + \alpha, \beta] \), \( i = 0, ..., d - 1 \) there exists \( \varepsilon \geq 1 \) such that
\[
\ln \left( \varepsilon \sum_{i=0}^{d-1} a_i \right) = \sum_{i=0}^{d-1} \ln(\varepsilon a_i).
\]
This lemma follows from the choice \( \varepsilon = \exp\left(\frac{1}{d-1}\ln\left(\sum_{i=0}^{d-1} a_i\right)/\left(\sum_{i=0}^{d-1} \ln(a_i)\right)\right) \) and the fact that \( a_i \geq 1 + \alpha \).

**Lemma 18.** Given \( f \in \mathbb{B}^+ \) and \( \hat{\nu} \in \mathcal{H} \) then

\[
\sum_{i=0}^{d-1} \int f(\tau_i(x)) \, d\hat{\nu} \geq \int f(x) \, d\hat{\nu}.
\]

**Proof.** As \( \hat{\nu} \) is holonomic, then we have

\[
\int f(\tau_{X_1(w)}(x)) \, d\hat{\nu} = \int f(x) \, d\hat{\nu}.
\]

This can be written as

\[
\int f(\tau_{X_1(w)}(x)) \, d\hat{\nu} = \sum_{i=0}^{d-1} \int_{[0,1] \times \mathbb{X}} f(\tau_{X_1(w)}(x)) \, d\hat{\nu} \geq \sum_{i=0}^{d-1} \int_{[0,1] \times \mathbb{X}} f(\tau_i(x)) \, d\hat{\nu}.
\]

Note that for each \( i \)

\[
\int f(\tau_i(x)) \, d\hat{\nu} = \sum_{j=0}^{d-1} \int_{[0,1] \times \mathbb{X}} f(\tau_i(x)) \, d\hat{\nu} \geq \sum_{j=0}^{d-1} \int_{[0,1] \times \mathbb{X}} f(\tau_i(x)) \, d\hat{\nu}.
\]

Thus,

\[
\sum_{i=0}^{d-1} \int f(\tau_i(x)) \, d\hat{\nu} \geq \sum_{i=0}^{d-1} \int_{[0,1] \times \mathbb{X}} f(\tau_i(x)) \, d\hat{\nu} = \int f(x) \, d\hat{\nu}.
\]

**Proposition 19.** Consider \( \hat{\nu} \in \mathcal{H} \). Then

\[
0 \leq h(\hat{\nu}) \leq \ln(d).
\]

**Proof.** Initially, consider \( \psi = 1 \). We know that

\[
h(\hat{\nu}) = \inf_{f \in \mathbb{B}^+} \int \ln(\frac{P_i f}{f}) \, d\hat{\nu} \leq \int \ln(\frac{P_{i+1}}{f}) \, d\hat{\nu} = \ln(d).
\]

Now, in order to prove the inequality

\[
h(\hat{\nu}) = \inf_{f \in \mathbb{B}^+} \int \ln\left(\sum_{i=0}^{d-1} \frac{f \circ \tau_i}{f}\right) \, d\hat{\nu} \geq 0,
\]

we need to evaluate the integral on the right-hand side.
consider \( I = \int \ln(\sum_{i=0}^{d-1} f \circ \tau_i) d\nu \) and suppose, without lost of generality, that \( 1 + \alpha \leq f \leq \beta \) (because this integral is invariant under the projective function \( f \rightarrow \lambda f \)). Then, we can write this integral as

\[
I = \int \ln(\sum_{i=0}^{d-1} \frac{\varepsilon f \circ \tau_i}{\varepsilon f}) d\nu = \int \ln(\varepsilon \sum_{i=0}^{d-1} f \circ \tau_i) d\nu - \int \ln(\varepsilon f) d\nu, \tag{1}
\]

In order to use the inequality obtained from Lemma 17, denote (for each fixed \( x \))

\[
a_i = f \circ \tau_i(x).
\]

Then, we get

\[
\varepsilon(x) = \exp\left( \frac{1}{d-1} \cdot \frac{\ln(\sum_{i=0}^{d-1} f \circ \tau_i)}{\sum_{i=0}^{d-1} \ln(f \circ \tau_i)} \right) \geq \varepsilon_0 \geq 1,
\]

by the compactness of \([0, 1]\). From this choice we get

\[
\ln(\varepsilon_0 \sum_{i=0}^{d-1} f \circ \tau_i) \geq \sum_{i=0}^{d-1} \ln(\varepsilon_0 f \circ \tau_i). \tag{2}
\]

Using (2) in (1) we obtain

\[
I \geq \sum_{i=0}^{d-1} \int \ln(\varepsilon_0 f \circ \tau_i) d\nu - \int \ln(\varepsilon_0 f) d\nu.
\]

Moreover, using the inequality from Lemma 18 applied to the function \( \ln(\varepsilon f) \) (note that \( \ln(\varepsilon_0 f) \in \mathbb{B}^+ \), because \( \varepsilon_0 \geq 1 \)), we get

\[
I \geq \int \ln(\varepsilon f) d\nu - \int \ln(\varepsilon f) d\nu = 0.
\]

\[\blacksquare\]

**Definition 20.** Given \( \phi \in \mathbb{B}^+ \) we define the Topological Pressure of \( \phi \) by

\[
p(\phi) = \sup_{\tilde{\nu} \in \mathcal{H}} \{ h(\tilde{\nu}) + \int \ln(\phi) d\tilde{\nu} \}.
\]

**Remark 2.** From Remark 1 it follows that

\[
\sup_{\tilde{\nu} \in \mathcal{H}} \{ h(\tilde{\nu}) + \int \ln(\phi) d\tilde{\nu} \} = \sup_{\tilde{\nu} \text{ invariant for } \sigma} \{ h(\tilde{\nu}) + \int \ln(\phi) d\tilde{\nu} \}.
\]

Using the formula for entropy we get a characterization of topological pressure as

\[
p(\phi) = \sup_{\tilde{\nu} \in \mathcal{H}} \inf_{f \in \mathbb{B}^+} \int \ln\left( \frac{P_\phi f}{f} \right) d\tilde{\nu} + \int \ln(\phi) d\tilde{\nu} = \sup_{\tilde{\nu} \in \mathcal{H}} \inf_{f \in \mathbb{B}^+} \int \ln\left( \frac{P_\phi f}{f} \right) d\tilde{\nu}.
\]
Definition 21. A holonomic measure $\hat{\nu}_{eq}$ such that
\[ p(\phi) = h(\hat{\nu}_{eq}) + \int \ln(\phi)d\hat{\nu}_{eq} \]
will be called an equilibrium state for $\phi$.

Remark 3. Example 3 below shows that in IFS there exist examples of holonomic equilibrium states for $\phi$ which are not invariant for $\hat{\sigma}$.

In the next theorem we do not assume $\sum_{i=0}^{d-1} \phi(\tau_i(x)) = 1$.

Theorem 22. Let us consider $\phi \in \mathbb{B}^+$ such that $([0,1], \tau_i, \phi)$ is a $\rho$-weighted system, for some $\rho \geq 0$. Then, $p(\phi) = \ln(\rho)$. In particular, the transference operator $P_{\phi}$ has a unique positive eigenvalue.

Proof. Note that, $h(\hat{\nu}) = \inf_{f \in \mathbb{B}^+} \int \ln(\frac{P_{\phi}f}{f})d\hat{\nu} \leq \int \ln(\frac{P_{\phi}h}{h})d\hat{\nu} = \int \ln(\frac{h}{\phi})d\hat{\nu} = -\int \ln(\phi)d\hat{\nu} + \ln(\rho)$ so,
\[ h(\hat{\nu}) + \int \ln(\phi)d\hat{\nu} \leq \ln(\rho), \forall \hat{\nu}, \]
thus, $p(\phi) \leq \ln(\rho)$.

Remember that
\[ p(\phi) = \sup_{\hat{\nu} \in \mathcal{H}} \inf_{f \in \mathbb{B}^+} \int \ln(\frac{P_{\phi}f}{f})d\hat{\nu}. \]

Let $\hat{\nu}_0$ be a fixed holonomic probability such that the normalized dual operator verifies $P_{\phi}^\ast(\pi \ast \hat{\nu}_0) = \pi \ast \hat{\nu}_0$ (always there exists if $P_u$ is the normalization of $P_{\phi}$), were $\pi(x, \omega) = x$. Thus we can write
\[ p(\phi) \geq \inf_{f \in \mathbb{B}^+} \int \ln(\frac{P_{\phi}f}{f})d\hat{\nu}_0. \]

Note that, from the normalization property we get
\[ P_{\phi}(f) = P_u(\frac{f}{h})\rho h, \ \forall f. \]

Moreover, we know that $\ln(P_u g) \geq P_u \ln(g), \forall g$, by concavity of logarithmic function.

Now, considering an arbitrary $f \in \mathbb{B}^+$, we get
\[ \int \ln(\frac{P_{\phi}f}{f})d\hat{\nu}_0 = \int \ln(\frac{P_u(f/h)\rho h}{f})d\hat{\nu}_0 = \int \ln(\frac{P_u(f/h)}{f/h})d\hat{\nu}_0 + \ln(\rho) \geq \int P_u \ln(f/h)d\hat{\nu}_0 - \int \ln(f/h)d\hat{\nu}_0 + \ln(\rho) = \ln(\rho). \]
So, \( \inf_{f \in \mathbb{B}^+} \int \ln \left( \frac{P_{\phi f}}{f} \right) d\hat{\nu}_0 \geq \ln(\rho) \), that is, \( p(\phi) \geq \ln(\rho) \). From this we get \( p(\phi) = \ln(\rho) \).

In order to obtain the second part of the claim it is enough to see that \( p(\phi) = \ln(\rho) \), for all \( \rho \), thus the eigenvalue is unique. \( \blacksquare \)

**Theorem 23. (Variational principle)** Consider \( \phi \in \mathbb{B}^+ \) such that \( (\tau_i, \phi) \) is a \( \rho \)-weighted system, for \( \rho = e^{p(\phi)} \geq 0 \). Then, any holonomic probability \( \hat{\nu}_0 \) such that the normalized dual operator verifies \( P_u^*(\pi_*\hat{\nu}_0) = \pi_*\hat{\nu}_0 \) is an equilibrium state.

**Proof.** Note that, from the definition of pressure, we get \( \ln(\rho) = p(\phi) \geq h(\hat{\nu}_0) + \int \ln(\phi) d\hat{\nu}_0 \). As, \( P_u^*(\pi_*\hat{\nu}_0) = \pi_*\hat{\nu}_0 \), for an arbitrary \( f \in \mathbb{B}^+ \), we obtain

\[
  h(\hat{\nu}_0) + \int \ln(\phi) d\nu_0 = \int \ln \left( \frac{P_{\phi f}}{f} \right) d\hat{\nu}_0 \geq \ln(\rho).
\]

Thus, \( \ln(\rho) = h(\hat{\nu}_0) + \int \ln(\phi) d\hat{\nu}_0 \).

\( \blacksquare \)

Note that, if \( \hat{\nu}_0 \) is a equilibrium state, such that the IFS with probabilities \( (\tau_i, \psi, v_i) \) associated to \( \hat{\nu}_0 \) by holonomic disintegration, is uniform, then \( P_u^*(\pi_*\hat{\nu}_0) = \pi_*\hat{\nu}_0 \).

In fact, we know that \( \ln(\rho) = h(\hat{\nu}_0) + \int \ln(\phi) d\hat{\nu}_0 \), and \( P_u^*(\pi_*\hat{\nu}_0) = \pi_*\hat{\nu}_0 \). Then, we can write

\[
  \ln(\rho) = h(\hat{\nu}_0) + \int P_u \ln(\phi) d\hat{\nu}_0 = h(\hat{\nu}_0) + \int \sum_{i=0}^{d-1} v_i \ln(\phi(\tau_i)) d\hat{\nu}_0.
\]

Remember that the normalization of \( \phi \) is given by

\[
  u_i(x) = \frac{\phi(\tau_i(x))h(\tau_i(x))}{\rho h(x)},
\]

thus,

\[
  0 = h(\hat{\nu}_0) + \int \sum_{i=0}^{d-1} v_i \ln(u_i) d\hat{\nu}_0. \quad (3)
\]

As \( (\tau_i, \psi, v_i) \) is uniform, there exists a weight function \( \psi \) such that \( v_i(x) = \phi(\tau_i(x)), \forall i = 0, ..., d - 1 \). Moreover, \( p(\psi) = 0 \) and \( \hat{\nu}_0 \) is clearly an equilibrium state for \( \psi \). Thus

\[
  0 = h(\hat{\nu}_0) + \int \ln(\psi) d\hat{\nu}_0
\]
Using $P_v^*(\pi_*\hat{\nu}_0) = \pi_*\hat{\nu}_0$ we get

$$0 = h(\hat{\nu}_0) + \int \sum_{i=0}^{d-1} v_i \ln(v_i)d\hat{\nu}_0. \quad (4)$$

It is well known that

$$-\sum_{i=0}^{d-1} a_i \ln(a_i) + \sum_{i=0}^{d-1} b_i \ln(b_i) \leq 0. \quad (5)$$

where $\sum_{i=0}^{d-1} a_i = 1 = \sum_{i=0}^{d-1} b_i$ and $b_i \geq 0$, with equality only if $a_i = b_i$ (see [14] for a proof). From (3) and (4) we get,

$$u_i(x) = v_i(x), \ \nu - a.e.$$

Then, it follows that $P_v^*(\pi_*\hat{\nu}_0) = \pi_*\hat{\nu}_0$.

**Examples:**

1) For $\phi = 1$, we have $P_\phi(1) = d \cdot 1$. Then, for all equilibrium states $\hat{\nu}_{eq}$ we get

$$\ln(d) = h(\hat{\nu}_{eq}) + \int \ln(1)d\hat{\nu}_{eq} = \sup_{\hat{\nu} \in \mathcal{H}} \inf_{f \in \mathcal{B}^+} \int \ln(P_1f)d\hat{\nu} = \sup_{\hat{\nu} \in \mathcal{H}} h(\hat{\nu})$$

2) If $P_\phi(1) = 1$, that is, the case of IFS with probabilities, then $p(\phi) = 0$. Therefore, $h(\hat{\nu}) + \int \ln(\phi)d\hat{\nu} \leq 0$, for all holonomic probabilities. Moreover, any equilibrium state $\hat{\nu}_{eq}$ satisfies

$$h(\hat{\nu}_{eq}) = -\int \ln(\phi)d\hat{\nu}_{eq}$$

3) Consider the IFS given by $([0, 1], \tau_0(x) = x, \tau_1(x) = 1 - x)$ and the potential $\phi(x) = 2 + \cos(2\pi x)$. Is clear that

$$0 \leq \int \ln(\phi)d\nu \leq \ln 3, \forall \nu.$$

We will consider a especial holonomic probability $\hat{\nu}_0$ constructed in the following way (similar to the one presented in section 4):

Consider fixed $\bar{w} \neq (111111... \in \Sigma$ and $x_0 = 0$. The holonomic probability $\hat{\nu}_0$ is the average of delta of Dirac distributions at the points $(x_0, 11\bar{w})$ and $\hat{\sigma}(x_0, 11\bar{w})$ in $[0, 1] \times \Sigma$, more precisely, for any $g$

$$\int g(x, \bar{w})d\hat{\nu} = \frac{1}{2} \sum_{j=0}^{1} g(Z_j(x_0, \bar{w}), \sigma^j(\bar{w})) = \frac{1}{2}(g(0, 11\bar{w}) + g(1, 1\bar{w}))$$
This probability is not $\hat{\sigma}$-invariant by construction, and has the interesting property:

$$\ln(2) = h(\hat{\nu}_0) = \sup_{\hat{\nu} \in \mathcal{H}} h(\hat{\nu})$$

Indeed, since $h(\hat{\nu}) \leq \ln(2), \forall \hat{\nu}$, it is enough to see that $h(\hat{\nu}_0) = \ln(2)$. Remember that $h(\hat{\nu}_0) = \inf_{f \in \mathbb{B}^+} \int \ln \left( \frac{P_1 f}{\hat{\nu}_0} \right) d\hat{\nu}_0$, so

$$h(\hat{\nu}_0) = \inf_{f \in \mathbb{B}^+} \frac{1}{2} \left( \log \frac{P_1 f(0)}{f(0)} + \log \frac{P_1 f(1)}{f(1)} \right) = \inf_{f \in \mathbb{B}^+} \frac{1}{2} \left[ \ln(1 + \frac{f(0)}{f(1)}) + \ln(1 + \frac{f(1)}{f(0)}) \right]$$

Taking $\frac{f(0)}{f(1)} = \lambda > 0$, we get

$$h(\hat{\nu}_0) = \inf_{\lambda > 0} \frac{1}{2} [\ln(1 + \lambda) + \ln(1 + \frac{1}{\lambda})] = \ln 2$$

**Remark 4.** This shows that such $\hat{\nu}_0$ is a maximal entropy holonomic probability which is not $\hat{\sigma}$-invariant. This also shows that the holonomic setting can not be reduced, via coding, to the analysis of $\hat{\sigma}$-invariant probabilities in a symbolic space. Otherwise, in the symbolic case a probability with support in two points would have positive entropy.

Also, one can calculate $m = \sup_{\hat{\nu} \in \mathcal{H}} \int \ln(\phi) d\hat{\nu} \leq \ln 3$. We claim that $m = \ln 3$. In fact,

$$\int \ln(\phi) d\hat{\nu}_0 = \frac{1}{2} \left[ \ln(2 + \cos(2\pi 0)) + \ln(2 + \cos(2\pi 1)) \right] = \ln 3.$$  

Finally, we point out that $\hat{\nu}_0$ is also an equilibrium state. Indeed,

$$p(\phi) = \sup_{\hat{\nu} \in \mathcal{H}} \{ h(\hat{\nu}) + \int \ln(\phi) d\hat{\nu} \} \leq \ln 2 + \ln 3.$$  

As, $h(\hat{\nu}_0) + \int \ln(\phi) d\hat{\nu}_0 = \ln 2 + \ln 3$, we get

$$\ln(6) = p(\phi) = h(\hat{\nu}_0) + \int \ln(\phi) d\hat{\nu}_0.$$  

From this example one can see that there exists equilibrium states which are not $\hat{\sigma}$-invariant probabilities.

**Definition 24.** Two functions $\psi_1, \psi_2 \in \mathbb{B}^+$ will be called holonomic-equivalent (or, co-homologous) if there exists a function $h \in \mathbb{B}^+$, such that

$$\psi_1(x) = \psi_2(x) \cdot \frac{h(\tau_{X_1(w)}(x))}{h(x)}, \ \forall(x, \omega).$$

It is clear that, two holonomic equivalent potentials $\psi_1, \psi_2$ will have the same equilibrium states.
8 An alternative point of view for the concept of entropy and pressure for IFS

Definition 25. Given \( \hat{\nu} \in \mathcal{H} \) and let \( ([0,1], \tau_i, v_i) \) be the IFS with probabilities arising in the holonomic disintegration of \( \hat{\nu} \) (see Theorem 11). We can also define the Entropy of \( \hat{\nu} \) by

\[
h(\hat{\nu}) = - \sup_{\sum_{i=0}^{d-1} u_i = 1} \int \sum_{i=0}^{d-1} v_i \ln(u_i) d\hat{\nu}.\]

Proposition 26. Consider \( \hat{\nu} \in \mathcal{H} \). Then,

\[0 \leq h(\hat{\nu}) \leq \ln(d).\]

Proof. Firstly consider \( u_i^0 = \frac{1}{d}, \ i = 0, \ldots, d - 1 \) then \( \sum_{i=0}^{d-1} u_i^0 = 1 \) and

\[-h(\hat{\nu}) = \sup_{\sum_{i=0}^{d-1} u_i = 1} \int \sum_{i=0}^{d-1} v_i \ln(u_i) d\hat{\nu} \geq \int \sum_{i=0}^{d-1} v_i \ln\left(\frac{1}{d}\right) d\hat{\nu} = -\ln(d),\]

so, \( h(\hat{\nu}) \leq \ln(d) \).

On the other hand, \( u_i \leq 1 \) so \( \ln(u_i) \leq 0 \), and then

\[
\sup_{\sum_{i=0}^{d-1} u_i = 1} \int \sum_{i=0}^{d-1} v_i \ln(u_i) d\hat{\nu} \leq 0.
\]

Thus, \( 0 \leq h(\hat{\nu}) \). ■

Lemma 27. (Existence of equilibrium states) Consider \( \phi \in \mathbb{B}^+ \) such that \( ([0,1], \tau_i, \phi) \) is a \( \rho \)-weighted system, for some \( \rho > 0 \) (remember that there exists \( h > 0 \), such that \( P_\phi(h) = \rho h \)). Denote \( P_v \) the normalization of \( P_\phi \), that is, \( ([0,1], \tau_i, v_i) \) is a 1-weighted system, such that \( P_v(1) = 1 \) and \( P_v^*(\nu) = \nu \).

Let \( \hat{\nu} \) be the holonomic lifting of \( \nu \). Then,

\[h(\hat{\nu}) + \int \ln(\phi) d\hat{\nu} = \ln(\rho)\]

Proof. Let \( \hat{\nu} \) be the holonomic lifting of \( \nu \). By Proposition 15 we know that the 1-weighted system associated to its holonomic disintegration is \( ([0,1], \tau_i, v_i) \). Then, from the definition of entropy we get

\[
h(\hat{\nu}) = - \sup_{\sum_{i=0}^{d-1} u_i = 1} \int \sum_{i=0}^{d-1} v_i \ln(u_i) d\hat{\nu} = - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d\hat{\nu}.
\]
from the logarithmic inequality (5) above.
Remember that the normalization of $\phi$ is given by

$$v_i(x) = \frac{\phi(\tau_i(x)) h(\tau_i(x))}{\rho h(x)}.$$  

Replacing this expression in the equation for entropy we get

$$h(\hat{\nu}) = - \int d \hat{\nu} = - \sum_{i=0}^{d-1} v_i \ln \left( \frac{\phi(\tau_i(x)) h(\tau_i(x))}{\rho h(x)} \right) d \hat{\nu} =$$

$$= - \sum_{i=0}^{d-1} v_i \ln(\phi(\tau_i(x))) d \hat{\nu} - \int d \hat{\nu} + \ln(\rho) =$$

$$= - \int \ln(\phi(x)) d \hat{\nu} + \ln(\rho)$$

\[\Box\]

Now, we use the concept introduced in the present section.

**Definition 28.** Given $\phi \in \mathbb{B}^+$, we define the Topological Pressure of $\phi$ by

$$p(\phi) = \sup_{\hat{\nu} \in \mathcal{H}} \{ h(\hat{\nu}) + \int \ln(\phi) d \hat{\nu} \}$$

**Theorem 29.** Let us consider $\phi \in \mathbb{B}^+$ such that $([0,1], \tau, \phi)$ is a $\rho$-weighted system, for some $\rho \geq 0$. Then $p(\phi) = \ln(\rho)$. In particular, the transference operator $P_\phi$ has a unique positive eigenvalue.

**Proof.** Let $P_u$ be the normalization of $P_\phi$. Then,

$$h(\hat{\nu}) + \int \ln(\phi) d \hat{\nu} = h(\hat{\nu}) + \int \ln(\phi) d \hat{\nu} =$$

$$= - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d \hat{\nu} + \int P_u \ln(\phi) d \hat{\nu} =$$

$$= - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d \hat{\nu} + \int \sum_{i=0}^{d-1} v_i \ln(\phi(\tau_i)) d \hat{\nu} =$$

$$= - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d \hat{\nu} + \int \sum_{i=0}^{d-1} v_i \ln \left( \frac{\phi(\tau_i) h(\tau_i)}{\rho h(\tau_i)} \right) d \hat{\nu} =$$

$$= - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d \hat{\nu} + \int \sum_{i=0}^{d-1} v_i \ln \left( \frac{\phi(\tau_i) h(\tau_i)}{\rho h(\tau_i)} \right) d \hat{\nu} =$$

$$= - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d \hat{\nu} + \int \sum_{i=0}^{d-1} v_i \ln \left( \frac{\rho h(\tau_i)}{h(\tau_i)} \right) d \hat{\nu} =$$

$$= - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d \hat{\nu} + \int \sum_{i=0}^{d-1} v_i \ln \left( \frac{\rho h(\tau_i)}{h(\tau_i)} \right) d \hat{\nu} =$$
\[
= \int - \sum_{i=0}^{d-1} v_i \ln(v_i) + \sum_{i=0}^{d-1} v_i \ln(u_i) d\hat{\nu} + \int \sum_{i=0}^{d-1} v_i \ln \left( \frac{ph}{h(\tau_i)} \right) d\hat{\nu} \leq \\
= \ln(\rho) + \int \sum_{i=0}^{d-1} v_i \ln(h) d\hat{\nu} - \int \sum_{i=0}^{d-1} v_i \ln(h(\tau_i)) d\hat{\nu} = \\
= \ln(\rho) + \int \ln(h) d\hat{\nu} - \int P_{\nu} \ln(h) d\hat{\nu} = \ln(\rho)
\]

The equality follows from the Lemma 26.

From Theorem 29 and Lemma 26 it follows that there exists equilibrium states, more precisely, given a \( \rho \)-weighted system, all holonomic liftings of the normalized probability, are equilibrium states.

The Variational principle in the formulation of the present section is stronger than the formulated in the first part. The change in the definition of entropy allow us to get a characterization of the equilibrium states as holonomic liftings of the \( P_\nu \)-invariant probabilities of the normalized transference operator. This point will become clear in the proof (of the "if, and only if," part) of the next theorem.

**Theorem 30. (Alternative Variational principle)** Let us consider \( \phi \in B^+ \) such that \( ([0, 1], \tau_i, \phi) \) is a \( \rho \)-weighted system, for \( \rho = e^{\phi(\phi)} \geq 0 \). Then, a holonomic probability \( \hat{\nu}_0 \) is a equilibrium state, if and only if, the projection \( \hat{\nu}_0 \) by disintegration, is invariant for the normalized dual operator of \( P_\phi \) (that is, \( P_\phi^*(\pi_*=\hat{\nu}_0) = \pi_*=\hat{\nu}_0 \)).

**Proof.** By Lemma 26 it follows that if \( \hat{\nu}_0 \) is the holonomic lifting of the normalized probability \( \pi_* \hat{\nu}_0 \), then \( \hat{\nu}_0 \) is an equilibrium state.

The converse is also true. In fact, suppose that \( \hat{\nu}_0 \) is a equilibrium state, that is,

\[
h(\hat{\nu}_0) + \int \ln(\phi) d\hat{\nu}_0 = \ln(\rho)
\]

Using the normalization we get,

\[
- \int \sum_{i=0}^{d-1} v_i \ln(v_i) d\hat{\nu}_0 + \int \ln(\phi) d\hat{\nu}_0 = \ln(\rho)
\]

where \( ([0, 1], \tau_i, v_i) \) is the 1-weighted system associated to holonomic disintegration of \( \hat{\nu}_0 \). From the invariance of \( P_\nu \) we have

\[
- \int \sum_{i=0}^{d-1} v_i \ln(v_i) d\hat{\nu}_0 + \int \sum_{i=0}^{d-1} v_i \ln(\phi(\tau_i)) d\hat{\nu}_0 = \ln(\rho)
\]
Finally, from the relations of normalization $P_u$ of $P_\phi$

\[ u_i(x) = \frac{\phi(\tau_i(x)) h(\tau_i(x))}{\rho h(x)} \iff \phi(\tau_i(x)) = \frac{u_i(x) \rho h(x)}{h(\tau_i(x))}, \]

we get

\[ - \int \sum_{i=0}^{d-1} v_i \ln(v_i) d\tilde{\nu}_0 + \int \sum_{i=0}^{d-1} v_i \ln\left(\frac{u_i(x) \rho h(x)}{h(\tau_i(x))}\right) d\tilde{\nu}_0 = \ln(\rho). \]

This is equivalent to

\[ \int \sum_{i=0}^{d-1} v_i \ln\left(\frac{u_i}{v_i}\right) d\tilde{\nu}_0 = 0. \]

From,

\[ \sum_{i=0}^{d-1} v_i \ln\left(\frac{u_i}{v_i}\right) \leq \ln \left(\sum_{i=0}^{d-1} v_i \frac{u_i}{v_i}\right) = \ln \left(\sum_{i=0}^{d-1} u_i\right) = \ln(1) = 0, \]

it follows that $u_i = v_i$, $\pi_*\tilde{\nu}_0 - a.e.$

As, $\pi_*\tilde{\nu}_0$ is $P_\nu$-invariant, we get $P_u^*(\pi_*\tilde{\nu}_0) = \pi_*\tilde{\nu}_0$

Finally, we point out that for $\phi$ fixed one can consider a real parameter $\beta$ and the problem

\[ p(\phi^\beta) = \sup_{\hat{\nu} \in \mathcal{H}} \{ h(\hat{\nu}) + \beta \int \ln(\phi) d\hat{\nu}\}. \]

For each value $\beta$, denote by $\hat{\nu}_\beta$ a solution (therefore, normalized) of the above variational problem. Any subsequence (weak limit) $\hat{\nu}_{\beta_n} \to \nu$ will determine a maximizing holonomic probability $\nu$ (in the sense, of maximizing $\sup_{\hat{\nu} \in \mathcal{H}} \{ \int \ln(\phi) d\hat{\nu}\}$) because the entropy of any holonomic probability is bounded by $\ln d$. We refer the reader to [6] for properties on maximizing holonomic probabilities and we point out that these results apply also for the iterated setting as described above in the first two sections.

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