On Bernoulli convolutions generated by second Ostrogradsky series and their fine fractal properties

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Abstract

We study properties of Bernoulli convolutions generated by the second Ostrogradsky series, i.e., probability distributions of random variables

\[ \xi = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \xi_k}{q_k}, \]

where \( q_k \) is a sequence of positive integers with \( q_{k+1} \geq q_k(q_k+1) \), and \( \{\xi_k\} \) are independent random variables taking the values 0 and 1 with probabilities \( p_{0k} \) and \( p_{1k} \) respectively. We prove that \( \xi \) has an anomalously fractal Cantor type singular distribution (\( \dim_H(S_\xi) = 0 \)) whose Fourier-Stieltjes transform does not tend to zero at infinity. We also develop different approaches how to estimate a level of “irregularity” of probability distributions whose spectra are of zero Hausdorff dimension. Using generalizations of the Hausdorff measures and dimensions, fine fractal properties of the probability measure \( \mu_\xi \) are studied in details. Conditions for the Hausdorff–Billingsley dimension preservation on the spectrum by its probability distribution function are also obtained.

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Mathematics Subject Classification (2010): 11K55, 26A30, 28A80, 60E10.

Key words: second Ostrogradsky series, Bernoulli convolutions, singularly continuous probability distributions, convolutions of singular measures, Fourier–Stieltjes transform, Hausdorff–Billingsley dimension, fractals, entropy, transformations preserving fractal dimensions.

1 Introduction

About 1861 M. V. Ostrogradsky considered two algorithms for the expansions of positive real numbers in alternating series:

\[
\sum_{k} \frac{(-1)^{k+1}}{q_{1}q_{2} \cdots q_{k}}, \quad \text{where } q_{k} \in \mathbb{N}, \ q_{k+1} > q_{k},
\]

(2)

\[
\sum_{k} \frac{(-1)^{k+1}}{q_{k}}, \quad \text{where } q_{k} \in \mathbb{N}, \ q_{k+1} \geq q_{k}(q_{k}+1)
\]

(3)

(the first and the second Ostrogradsky series respectively). They were found by E. Ya. Remez among manuscripts and unpublished papers by M. V. Ostrogradsky [21]. These series give good rational approximations for real numbers.

One can prove (see, e.g., [19]) that for any real number \( x \in [0, 1] \) there exists a sequence \( \{q_{k} = q_{k}(x)\} \) such that \( q_{k+1} \geq q_{k}(q_{k}+1) \) and

\[
x = \frac{1}{q_{1}(x)} - \frac{1}{q_{2}(x)} + \frac{1}{q_{3}(x)} + \ldots + \frac{1}{q_{k}(x)} + \ldots = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_{k}(x)}.
\]

(4)

If \( x \) is irrational, then the expansion (8) is unique and it has an infinite number of terms. So, (8) establishes one-to-one mapping between the set of all infinite increasing sequences of positive integers \( (q_{1}, q_{2}, \ldots, q_{k}, \ldots) \) with \( q_{k+1} \geq q_{k}(q_{k}+1) \) and the set of all irrational numbers from the unit interval. If \( x \) is rational, then the expression (8) has a finite number of terms and there exist exactly two different expansions of \( x \) in form (8).

In the present paper we study properties of infinite Bernoulli convolutions generated by series of the form (3). Let us shortly recall that an infinite(general non-symmetric) Bernoulli convolutions with bounded spectra is the distribution of random series \( \sum_{k=1}^{\infty} \xi_{k}b_{k} \), where \( \sum_{k=1}^{\infty} |b_{k}| < \infty \), and \( \xi_{k} \) are independent random variables taking values 0 and 1 with probabilities \( p_{0k} \) and \( p_{1k} \) respectively. Measures of this form have been studied since 1930’s from the pure probabilistic point of view as well as for their applications in harmonic analysis, in the theory of dynamical systems and in fractal analysis (see, e.g., [18] for details and references).
The main purpose of the paper is to study properties of Bernoulli convolutions generated by the second Ostrogradsky series, i.e., the probability distributions of random variables

$$\xi = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \xi_k}{q_k},$$

(5)

where \(q_k\) is an arbitrary second Ostrogradsky sequence, i.e., sequence of positive integers with \(q_{k+1} \geq q_k(q_k + 1)\), and \(\{\xi_k\}\) is a sequence of independent random variables taking the values 0 and 1 with probabilities \(p_{0k}\) and \(p_{1k}\) respectively \((p_{0k} + p_{1k} = 1)\). Since there exists a natural one-to-one correspondence between the set of irrational numbers of the unit interval and the set of infinite second Ostrogradsky sequences, we have a natural parametrization of symmetric \((p_{0k} = \frac{1}{2})\) random variables of the form (5) via the set of irrational numbers.

We prove that the distribution of \(\xi\) is anomalously fractal, i.e., it is singular w.r.t. Lebesgue measure and its Hausdorff dimension is equal to zero. We also study properties of the Fourier-Stieltjes transform and coefficients of these measures. In particular, we show that this class of Bernoulli convolutions does not contain any Rajchman measure, i.e., the Fourier-Stieltjes transform of the distribution of \(\xi\) does not tend to zero as \(t\) tends to infinity. Moreover, in most cases the upper limit of the corresponding sequence of the Fourier-Stieltjes coefficients is equal to 1.

Finite as well as infinite convolutions of distributions of random variables of the form (5) are also studied in details. In particular, we show that any finite such a convolution has an anomalously fractal spectrum. For the limiting case we prove that infinite convolution is of pure type (i.e., it is either purely discretely distributed or absolutely continuously resp. singularly continuously distributed), prove necessary and sufficient conditions for the discreteness and show that the Hausdorff dimension of such an infinite convolution can vary from 0 to 1.

Let \(\mu = \mu_\xi\) be the probability measure corresponding to \(\xi\). Since the spectrum \(S_\mu\) is of zero Hausdorff dimension and, therefore, the Hausdorff dimension of the measure \(\dim_H(\mu) := \inf\{\dim_H(E), E \in \mathcal{B}, \mu(E) = 1\}\) is also equal to zero, we conclude that the classical Hausdorff dimension does not reflect the difference between the spectrum and other essential supports (see, e.g., [25]) of the singular measure \(\mu\). Moreover, if \(p'_{0k} = p' \in (0,1)\) and \(p''_{0k} = p'' \in (0,1), p'' \neq p'\), then the corresponding random variables \(\xi'\) and \(\xi''\) are mutually singularly distributed on the common spectrum \(S_\mu\), and all of them are singularly continuous w.r.t. Lebesgue measure.

Since the spectra of all random variables \(\xi\) are “very poor” in both the metric and the fractal sense (their classical Hausdorff dimensions are equal to zero), to study fine fractal properties of the distribution of \(\xi\) it is necessary to apply more delicate tools than \(\alpha\)-dimensional Hausdorff measure and the corresponding Hausdorff dimension. To this end we consider the so called \(h\)-Hausdorff measures (see, e.g., [11]) and Hausdorff-Billingsley dimensions w.r.t. an appropri-
ate probability measure (see, e.g., [7] or Section 6 for details). As an adequate example of such a measure we consider the measure $\nu^*$ corresponding to the uniform distribution on the spectrum $S_\mu$. We find necessary and sufficient conditions for $\mu$ to be absolutely continuous resp. singular w.r.t. $\nu^*$, prove a formula for the calculation of the Hausdorff–Billingsley dimension of the spectrum of $\xi$ w.r.t. the measure $\nu^*$, and show that the distribution function of the measure $\nu^*$ can be considered as a good choice for the gauge function $h(t)$. Moreover, in the same section we study internally fractal properties of $\xi$. In particular, we find the Hausdorff–Billingsley dimension of the measure $\mu$ itself.

In the last section of the paper we develop third approach how to study a level of "irregularity" of probability distributions whose spectra are of zero Hausdorff dimension. We consider a problem of the preservation of the Hausdorff–Billingsley dimension of subsets of the spectrum under the distribution function $F_\xi$. For the case where elements of the matrix $|p_{ik}|$ are bounded away from zero we find necessary and sufficient conditions for the dimension preservation.

2 Expansions of real numbers via the second Ostrogradsky series.

Definition. The numerical series of following form

$$1 - \frac{1}{q_1} + \frac{1}{q_2} + \frac{1}{q_3} + \ldots + \frac{1}{q_k} + \ldots = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_k},$$

(6)

where $\{q_k\}$ is a sequence of positive integers with

$$q_{k+1} \geq q_k(q_k + 1)$$

(7)

is said to be the second Ostrogradsky series.

For any irrational number $x \in [0,1]$ there exists a unique sequence $\{q_k = q_k(x)\}$ such that

$$x = \frac{1}{q_1(x)} - \frac{1}{q_2(x)} + \frac{1}{q_3(x)} + \ldots + \frac{1}{q_k(x)} + \ldots = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_k(x)}.$$

(8)

The sequence $\{q_k\}$ can be determined via the following algorithm:

$$\begin{cases}
1 = q_1 x + \beta_1 & (0 \leq \beta_1 < x), \\
q_1 = q_2 \beta_1 + \beta_2 & (0 \leq \beta_2 < \beta_1), \\
q_2q_1 = q_3 \beta_2 + \beta_3 & (0 \leq \beta_3 < \beta_2), \\
& \cdots \\
q_k \ldots q_1q_1 = q_{k+1} \beta_k + \beta_{k+1} & (0 \leq \beta_{k+1} < \beta_k),
\end{cases}$$

(9)
Let us consider several examples of the second Ostrogradsky series:

1) \[ \frac{1}{1} - \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} - \frac{1}{6 \cdot 7} + \frac{1}{42 \cdot 43} - \frac{1}{1806 \cdot 1807} + \ldots. \]

Here \( q_1 = 1 \), and \( q_{k+1} = q_k(q_k + 1), \forall k \in \mathbb{N} \).

2) \[ \frac{1}{s} - \frac{1}{s^3} + \frac{1}{s^7} - \frac{1}{s^{15}} + \frac{1}{s^{31}} - \ldots = \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{s^{m_k}}, \]

where \( 2 \leq s \in \mathbb{N} \), \( m_1 = 1 \), \( m_k = 2m_{k-1} + 1 \);

3) \[ \frac{1}{2 \cdot 3} - \frac{1}{2^4 \cdot 3} + \frac{1}{2^8 \cdot 3^8} - \frac{1}{2^{16} \cdot 3^{32}} + \frac{1}{2^{32} \cdot 3^{64}} - \frac{1}{2^{64} \cdot 3^{128}} + \ldots; \]

4) \[ \frac{1}{2} - \frac{1}{7} + \frac{1}{59} - \frac{1}{3541} + \ldots = \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{p_k}, \]

where \( \{p_k\} \) is an infinite sequence of prime numbers such that \( p_1 = 2, \ p_2 = 7, \ p_3 = 59, \ldots \);

\( p_k \) is the minimal prime number such that \( p_k \geq p_{k-1}(p_{k-1} + 1) \).

Let us mention some evident properties of denominators of the second Ostrogradsky series.

1. \[ \frac{q_n}{q_{n+1}} \leq \frac{1}{q_{n+1}} < \frac{1}{q_n}; \]

2. \[ \lim_{n \to \infty} \frac{q_n}{q_{n+1}} = 0; \]

3. \[ q_n \geq n!; \]

4. \[ \left\{ \begin{array}{l} q_2 \geq q_1(q_1 + 1) > q_1^2; \\
q_3 > q_2^2 > q_1^4; \\
\ldots \ldots \ldots \ldots \\
q_{n+1} > q_n^2 > q_n^4 > q_{n-2} > \ldots > q_{n-k} > \ldots > q_{2}^{2n-1} > q_1^{2n}; \\
\end{array} \right. \]

5. \[ q_{n+1} > q_2^{2n-1} \geq 2^{2n-1}. \]

6. \[ \sum_{i=n+1}^{\infty} \frac{1}{q_i} < \frac{2}{q_{n+1}}, \]

because \[ \sum_{i=n+1}^{\infty} \frac{1}{q_i} \leq \frac{1}{q_{n+1}} + \sum_{i=1}^{\infty} \frac{1}{q_{n+i}(q_{n+i} + 1)} < \frac{1}{q_{n+1}} + \frac{1}{q_{n+1}} \sum_{i=1}^{\infty} \frac{1}{q_{n+i} + 1} \leq \frac{1}{q_{n+1}} \left( 1 + \sum_{i=1}^{\infty} \frac{1}{q_{n+i}} \right) < \frac{1}{q_{n+1}} \left( 1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \ldots \right) = \frac{2}{q_{n+1}}. \]
7. \[ \frac{q_1 \ldots q_n}{q_{n+1}} \leq \frac{q_1}{q_2 + 1} + \frac{1}{q_2 q_3} + \ldots + \frac{1}{q_2 \ldots q_{n-1}} < \frac{q_1}{q_2 + 1} < \frac{2}{7}; \]

\[ \frac{q_1 \ldots q_n}{q_{n+1}} \leq \frac{1}{q_1 + 1} + \frac{1}{q_1 q_2} + \ldots + \frac{1}{q_1 \ldots q_{n-1}} < \frac{1}{q_1 + 1}. \]

8. If \( a_n := \frac{1}{q_n} \) and \( r_n := \sum_{i=n+1}^{\infty} \frac{1}{q_i} \), then \( a_n > r_n, \forall n \in \mathbb{N}, \) because \( \frac{a_n}{r_n} = \frac{\frac{1}{q_n}}{\sum_{i=n+1}^{\infty} \frac{1}{q_i}} = \frac{q_{n+1}}{2q_n} \geq \frac{q_n(q_n+1)}{2q_n} = \frac{q_n+1}{2} \geq 1. \)

3 Probability distributions generated by the second Ostrogradsky series and their convolutions

Let \( r \) be an irrational number from the unit interval and let \( \{q_k = q_k(r)\} \) be the second Ostrogradsky sequence corresponding to the number \( r \), i.e., \( \{q_k\} \) is a unique infinite sequence of positive integers satisfying condition (7), and such that

\[ r = \frac{1}{q_1(r)} - \frac{1}{q_2(r)} + \frac{1}{q_3(r)} + \ldots + \frac{1}{q_k(r)} + \ldots = \sum_{k=1}^{\infty} (-1)^{k-1} \frac{1}{q_k(r)}. \]

Let

\[ L = \{e : e = (e_1, e_2, \ldots, e_k, \ldots), e_k \in \{0, 1\}\}. \]

The sum \( s = s(\{e_k\}) \) of the series

\[ \sum_{k=1}^{\infty} (-1)^{k-1} \frac{e_k}{q_k}, \quad \text{where} \quad \{e_k\} \in L, \quad (10) \]

is said to be an incomplete sum of the series (4). It is clear that \( s \) depends on the whole infinite sequence \( \{e_k\} \). We denote the expression (10) and its sum \( s \) formally by \( \Delta \{e_k\} \). Any partial sum of the series (6) is its incomplete sum. In a very special case where \( e_k = 1, \forall k \in \mathbb{N} \), we obtain the “complete” sum.

Let \( C_r \) be the set of all incomplete sums of the series (6). For any \( s \in C_r \) there exists a sequence \( \{e_k\} = \{e_k(s)\} \in L \) such that

\[ s = \sum_{k=1}^{\infty} (-1)^{k-1} \frac{e_k(s)}{q_k}. \]

Let \( c_1, c_2, \ldots, c_m \) be a fixed sequence consisting of zeroes and ones. The set \( \Delta'_{c_1c_2\ldots c_m} \) of all incomplete sums \( \Delta_{c_1c_2\ldots c_{m+1}c_{m+2}\ldots} \), where \( e_{m+j} \in \{0, 1\} \) for any \( j \in \mathbb{N} \), is called the cylinder of rank \( m \) with base \( c_1c_2\ldots c_m \). It is evident that

\[ \Delta'_{c_1c_2\ldots c_{m+1}c_{m+1}} \subset \Delta'_{c_1c_2\ldots c_m}, \quad \forall a_m+1 \in \{0, 1\}. \]
The closed interval
\[ \left[ s_m - \sum_{i:2i>m} \frac{1}{q_{2i}}, s_m + \sum_{i:2i-1>m} \frac{1}{q_{2i-1}} \right] \]
with
\[ s_m := \sum_{k=1}^{m} \frac{(-1)^{k-1}c_k}{q_k} \]
is said to be the cylindrical interval of rank \( m \) with base \( c_1c_2\ldots c_m \) \( (c_i \in \{0, 1\}) \). We denote it symbolically by \( \Delta_{c_1c_2\ldots c_m} \).

Lemma 1. The cylindrical intervals have the following properties:

1. \( \Delta'_{c_1c_2\ldots c_m} \subset \Delta_{c_1c_2\ldots c_m} \).
2. \( \Delta_{c_1c_2\ldots c_m} = \Delta_{c_1c_2\ldots c_m0} \cup \Delta_{c_1c_2\ldots c_m1} \).
3. The length of \( \Delta_{c_1c_2\ldots c_m} \) is equal to
   \[ |\Delta_{c_1c_2\ldots c_m}| = \text{diam} \Delta'_{c_1c_2\ldots c_m} = \sum_{k=m+1}^{\infty} \frac{1}{q_k} < \frac{2}{q_{m+1}} \to 0 \quad (m \to \infty). \]
4. \( \Delta_{c_1c_2\ldots c_m0} \cap \Delta_{c_1c_2\ldots c_m1} = \emptyset \).
5. \( \bigcap_{m=1}^{\infty} \Delta_{c_1c_2\ldots c_m} = \bigcap_{m=1}^{\infty} \Delta'_{c_1c_2\ldots c_m} = s =: \Delta_{c_1c_2\ldots c_m\ldots} \) for any \( \{c_k\} \in L \).
6. \( C_r = \bigcap_{m=1}^{\infty} \bigcup_{c_i \in \{0, 1\}} \Delta_{c_1c_2\ldots c_m} \).

As it has been mentioned above, for the any irrational \( r \in [0, 1] \) there exists the sequence \( \{q_k\} : x = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_k} \). The sequence \( \{q_k\} \) generates the random variable of the following form:
\[ \xi = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \xi_k}{q_k}. \] (11)

This random variable can be represented as a "shifted" infinite Bernoulli convolution (see, e.g., [5]), generated by positive convergent series \( \sum_{k=1}^{\infty} a_k \) with \( a_k = \frac{1}{q_k} \):
\[ \xi = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \xi_k}{q_k} = \sum_{k=1}^{\infty} \eta_k - 2\sum_{k=1}^{\infty} \frac{1}{q_{2k}} = \sum_{k=1}^{\infty} \eta_k - \text{const} = \eta - \text{const}. \] (12)
where \( \eta_k \) also takes values 0 and 1. So, random variables \( \xi \) and \( \eta \) have equivalent distributions.

According to the Jessen–Wintner theorem (see, e.g., [14]) the random variable \( \xi \) is of pure type, i.e., it is either pure discrete or pure absolutely continuous resp. pure singularly continuous w.r.t. Lebesgue measure.

The following proposition follows directly from the P. Lévy theorem (16) and it gives us necessary and sufficient conditions for the the continuity of \( \xi \).
Lemma 2. The random variable $\xi$ has a continuous distribution if and only if

$$D = \prod_{k=1}^{\infty} \max\{p_{0k}, p_{1k}\} = 0.$$ 

In the sequel we shall be interested in continuous distributions only.

The spectrum (topological support) $S\xi$ of the distribution of the random variable $\xi$ is the minimal closed support of $\xi$. It is clear that $S\mu$ is a perfect set (i.e., a closed set without isolated points). Since

$$S\xi = \{x : P\{\xi \in (x - \varepsilon, x + \varepsilon)\} > 0 \ \forall \varepsilon > 0\} = \{x : F\xi(x + \varepsilon) - F\xi(x - \varepsilon) > 0 \ \forall \varepsilon > 0\},$$

where $F\xi$ is the distribution function of the random variable $\xi$, we deduce that

$$S\xi = \{x : x \text{ can be represented in the form } \sum_{k=1}^{\infty} \frac{(-1)^{k+1}e_k}{q_k}, \ e_k \in \{0,1\} \text{ with } p_{e_k k} > 0\}.$$

Theorem 1. The spectrum $S\xi$ of the distribution of the random variable $\xi$ is a nowhere dense set of zero Hausdorff dimension.

Proof. From (12) it follows that topological and fractal properties of random variables $\xi$ and $\eta$ are the same. So, we can apply general results on Bernoulli convolutions (see, e.g., [5]). Since the sequence $\{q_k\}$ is strictly decreasing and $a_k = \frac{1}{q_k} > r_k = \sum_{i=k+1}^{\infty} a_k = \sum_{i=k+1}^{\infty} \frac{1}{q_i}$, we conclude that $S\xi$ is a nowhere dense set and its Hausdorff dimension can be calculated by the following formula:

$$\dim_H(S\xi) = \liminf_{k \to \infty} \frac{k \ln 2}{k \ln 2} = 0,$$

From properties (5) and (6) of denominators of the second Ostrogradsky series it follows that $r_k = \frac{1}{q_{k+1}} + \frac{1}{q_{k+2}} + \frac{1}{q_{k+3}} + \ldots < \frac{2}{2^{k+1}} < \frac{2}{2^{2^{k+1}}}$. So,

$$\dim_H(S\xi) = \liminf_{k \to \infty} \frac{k \ln 2}{k \ln r_k} \leq \lim_{k \to \infty} \frac{k \ln 2}{\ln \frac{2}{2^{2^{k+1}}} = 0},$$

which proves the theorem.

Corollary 1. If $D = 0$, then $\xi$ has a singularly continuous distribution of the Cantor type with an anomalously fractal spectrum.

4 Properties of Fourier–Stieltjes transform of probability distributions generated by the second Ostrogradsky series

Let us consider the characteristic function $f\xi(t)$ of the random variable $\xi$ (Fourier–Stieltjes transform of the corresponding probability measure), i.e.,

$$f\xi(t) = E(e^{it\xi}).$$
It is well known that for a singularly continuous distribution with the distribution function \( F(x) \) one has:

\[
\sum_{m=1}^{\infty} c_m^2 = \infty,
\]

where \( c_m \) are the Fourier-Stieltjes coefficients of \( F(x) \), i.e.,

\[
c_m = \int_{-\infty}^{\infty} e^{2\pi i mx} dF(x) = f_\xi(2\pi m).
\]

Nevertheless for some classes of singular measures \( c_m \) can tend to 0 like for absolutely continuous distributions.

**Lemma 3.** The characteristic function of random variable \( \xi \) defined by (11) is of the following form

\[
f_\xi(t) = \prod_{k=1}^{\infty} f_k(t) \quad \text{with} \quad f_k(t) = p_{0k} + p_{1k} \exp \left( \frac{(-1)^{k-1}it}{q_k} \right),
\]

and its absolute value is equal to

\[
|f_\xi(t)| = \prod_{k=1}^{\infty} |f_k(t)|, \quad \text{where} \quad |f_k(t)| = \sqrt{1 - 4p_{0k}p_{1k} \sin^2 \frac{t}{2q_k}}.
\]

**Proof.** Using the definition of a characteristic function and properties of expectations, we have

\[
f_\xi(t) = E \left( e^{it\xi} \right) = E \left( \exp \left( it \sum_{k=1}^{\infty} \frac{(-1)^{k-1}i\xi_k}{q_k} \right) \right) = E \left( \exp \frac{it\xi_1}{q_1} \exp \frac{-it\xi_2}{q_2} \cdots \exp \frac{(-1)^{k-1}it\xi_k}{q_k} \cdots \right) = \prod_{k=1}^{\infty} \left( \exp \frac{(-1)^{k-1}it\xi_k}{q_k} \right) = \prod_{k=1}^{\infty} \left( p_{0k} + p_{1k} \exp \left( \frac{(-1)^{k-1}it}{q_k} \right) \right) = \prod_{k=1}^{\infty} \left( p_{0k} + p_{1k} \cos \left( \frac{(-1)^{k-1}t}{q_k} \right) + i(p_{1k} \sin \left( \frac{(-1)^{k-1}t}{q_k} \right)) \right) = \prod_{k=1}^{\infty} f_k(t),
\]

and

\[
|f_k(t)| = \sqrt{p_{0k}^2 + 2p_{0k}p_{1k} \cos \frac{t}{q_k} + p_{1k}^2} = \sqrt{1 - 4p_{0k}p_{1k} \sin^2 \frac{t}{2q_k}},
\]

which proves the lemma.
Corollary 2. The Fourier-Stieltjes coefficients of the distribution function of the random variable $\xi$ defined by equality (11) are of the following form

$$c_m = \prod_{k=1}^{\infty} \left(\frac{p_{ok}}{q_k} + p_{1k} \exp\left(-\frac{1}{2}\frac{1}{k^{1-2\pi mi}}\right)\right).$$

Let $l.c.m.(m_1, m_2, ..., m_k) := \min \{M : M|m_1, M|m_2, ..., M|m_k\}$.

Theorem 2. For any sequence $\{q_n\}$ generated by the second Ostrogradsky series, the Fourier-Stieltjes coefficients of the distribution function of the random variable $\xi$ have the following properties:

1) $\limsup_{k \to \infty} |c_k| > 0$;

2) if

$$\liminf_{k \to \infty} \frac{l.c.m.(q_1, q_2, \ldots, q_n)}{q_{n+1}} = 0,$$

then $\limsup_{k \to \infty} |c_k| = 1$;

Proof. From the definition follows that $c_k = f_\xi(2\pi k)$.

1. If $k_n = l.c.m.(q_1, q_2, \ldots, q_n)$, then $c_{k_n} = f_\xi(l.c.m.(q_1, q_2, \ldots, q_n)2\pi)$. Let us estimate

$$|c_{k_n}| = |f_\xi(2\pi k_n)| = \prod_{k=1}^{\infty} \sqrt{1 - 4p_{0k}p_{1k} \sin^2 \frac{\pi k}{q_k}} \geq \prod_{k=1}^{\infty} \sqrt{1 - \sin^2 \frac{\pi k}{q_k}} =$$

$$= \prod_{k=1}^{\infty} \sqrt{1 - \sin^2 \frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_k}} = \prod_{k=1}^{\infty} \sqrt{1 - \sin^2 \frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_k}} \geq$$

$$\geq \prod_{k=1}^{\infty} \left(1 - \sin^2 \frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_k}\right) = 1 \cdot \ldots \cdot 1 \cdot \prod_{k=n+1}^{\infty} \left(1 - \sin^2 \frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_k}\right) \geq$$

$$\geq \prod_{k=n+1}^{\infty} \left(1 - \sin \frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_k}\right) \geq \prod_{k=n+1}^{\infty} \left(1 - \frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_k}\right) = A.$$

Since

$$\frac{q_1}{q_2 + 1 + \frac{1}{q_2}} \leq \frac{2}{\pi}, \quad \forall q_1 \in N; \; q_2 \in N, \text{ with } q_2 \geq q_1(q_1 + 1),$$

we have

$$\frac{l.c.m.(q_1, q_2, \ldots, q_n)\pi}{q_{n+1}} \leq \frac{q_1 \cdot q_2 \cdot \ldots \cdot q_n \cdot \pi}{q_{n+1}} \leq \frac{q_1 \pi}{q_2 + 1 + \frac{1}{q_2}} \leq \frac{2\pi}{\pi}. \tag{14}$$
It is well known that
\[(1 - b_1)(1 - b_2) \cdot \ldots \cdot (1 - b_k) \cdot \ldots \geq 1 - (b_1 + \ldots + b_k + \ldots)\]
for any sequence \(\{b_k\}\) with \(0 < b_k < 1\). So,
\[
\prod_{k=n+2}^{\infty} \left(1 - \frac{l.c.m.(q_1, q_2, \ldots, q_n)}{q_k}\right) \geq 1 - \sum_{k=n+2}^{\infty} \left(\frac{l.c.m.(q_1, q_2, \ldots, q_n)}{q_k}\right) = 1 - \sum_{k=n+2}^{\infty} \frac{q_{n+1}}{q_k} = B.
\]

Since
\[
\frac{q_{n+1}}{q_{n+2}} \leq \frac{1}{q_{n+1}} < \frac{1}{2^{n-1}},
\]
we get
\[
B \geq 1 - \frac{\pi}{3} \cdot \frac{2}{2^{n-1}} \left(1 + \frac{1}{2} + \frac{1}{4} + \ldots\right) = 1 - \frac{2\pi}{3 \cdot 2^{n-1}}.
\]

Therefore,
\[
A \geq \left(1 - \frac{2\pi}{7}\right) \left(1 - \frac{2\pi}{3 \cdot 2^{n-1}}\right) > \left(1 - \frac{2\pi}{3 \cdot 2^{n-1}}\right) \left(1 - \frac{\pi}{6}\right), \quad \forall \ n \in \mathbb{N}.
\]

Hence,
\[
\limsup_{k \to \infty} |c_k| = \limsup_{n \to \infty} |c_{k_n}| \geq \left(1 - \frac{2\pi}{7}\right) \left(1 - \frac{\pi}{6}\right) > 0.
\]

2. If condition (2) holds, then there exists a sequence \(\{n_s\}\) of positive integers such that
\[
\liminf_{n \to \infty} \frac{l.c.m.(q_1, q_2, \ldots, q_{n_s})}{q_{n_s+1}} = 0.
\]
Let us consider the sequence \(k_{n_s} = l.c.m.(q_1, q_2, \ldots, q_{n_s})\). Using our previous arguments, we have
\[
|c_{k_{n_s}}| \geq \left(1 - \frac{l.c.m.(q_1, q_2, \ldots, q_{n_s})}{q_{n_s+1}}\right) \cdot \left(1 - \frac{\pi}{3} \cdot \frac{2}{2^{n_s-1}}\right) \to 1 \quad (s \to \infty).
\]

Therefore,
\[
\limsup_{k \to \infty} |c_k| = 1.
\]
For a given random variable $\zeta$ one can define

$$L_\xi = \limsup_{|t|\to\infty} |f_\xi(t)|.$$  

It is well known that $L_\zeta = 1$ for any discretely distributed random variable $\zeta$. If $\zeta$ has an absolutely continuous distribution, then $L_\zeta = 0$. If $\zeta$ has a singularly continuous distribution, then $L_\zeta \in [0, 1]$. More precisely: for any real number $\beta \in [0, 1]$ there exists a singularly distributed random variable $\zeta_\beta$ such that $L_{\zeta_\beta} = \beta$. Let us stress the asymptotic behaviour at infinity of the absolute value of the characteristic function of the random variable $\xi$, defined by (11).

**Corollary 3.** For any sequence $\{q_n\}$ generated by the second Ostrogradsky series, we have

$$L_\xi > 0.$$  

If

$$\liminf_{k \to \infty} \frac{\text{l.c.m.}(q_1, q_2, \ldots, q_n)}{q_{n+1}} = 0,$$  

then $L_\xi = 1$.

**Proof.** It is clear that

$$L_\xi = \limsup_{|t|\to\infty} |f_\xi(t)| \geq \limsup_{k \to \infty} |f_\xi(2\pi k)| = \limsup_{k \to \infty} |c_k|,$$

and the statement of corollary follows directly from statements 1) and 2) of the latter theorem. \qed

### 5 Convolutions of singular distributions generated by the second Ostrogradsky series

It is well known (see, e.g., [17]) that for a random variable $\zeta$ which is a sum of two independent random variables $\zeta_1$ and $\zeta_2$ one has $F_\zeta = F_{\zeta_1} * F_{\zeta_2}$ and $f_\zeta = f_{\zeta_1} \cdot f_{\zeta_2}$, where $F_\zeta$ resp. $f_\zeta$ means the probability distribution function resp. characteristic function of the random variable $\zeta$. If either $\zeta_1$ or $\zeta_2$ has an absolutely continuous distribution then $\zeta$ also has a density. If both $\zeta_1$ and $\zeta_2$ has singular distribution then, generally speaking, nothing known about the distribution of $\zeta$. The convolution of two singular probability distributions is either singular or absolutely continuous, or is of a mixed type. An absolutely continuous distribution can arise even as a convolution of two anomalously fractal singularly continuous distributions. The desirability of finding a criterium for the singularity resp. absolute continuity of the convolution of two singular distributions has been expressed by many authors (see, e.g., [17]), but it is still unknown. It can however be given for special classes of random variables (see, e.g., [2] and references therein).

In this Section we study finite as well as infinite convolutions of probability distributions generated by the second Ostrogradsky series.
5.1 Autoconvolutions

Theorem 3. Let

$$\xi^{(j)} = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \cdot \xi_k^{(j)}}{q_k},$$

where \(\{q_k\}\) is a sequence of positive integers, \(q_{k+1} \geq q_k(q_k + 1)\), let \(\{\xi_k^{(j)}\}\) be sequences of random variables taking values 0 and 1 with probabilities \(p_{0k}\) and \(p_{1k}\) correspondingly. Let \(\{\xi^{(j)}\}\) be mutually independent random variables and

$$\psi = \sum_{j=1}^{m} \xi^{(j)}.$$

Then the random variable \(\psi\) has a singular distribution with

$$\dim_H(S_\psi) = 0$$

and

$$L_\psi = \limsup_{|t| \to \infty} |f_\psi(t)| > 0.$$

Proof. If \(\xi_1^{(j)} = i_1^{(j)}, \ldots, \xi_n^{(j)} = i_n^{(j)}, i_s^{(j)} \in \{0, 1\}, s = 1, n, j = 1, m,\) then

$$\sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(1)}}{q_s} + \ldots + \sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(m)}}{q_s} - \left[ \sum_{s=n+1}^{\infty} \frac{1}{q_s} + \ldots + \sum_{s=n+1}^{\infty} \frac{1}{q_s} \right] \leq \xi^{(1)} + \xi^{(2)} + \ldots + \xi^{(m)} \leq \sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(1)}}{q_s} + \ldots + \sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(m)}}{q_s} + \left[ \sum_{s=n+1}^{\infty} \frac{1}{q_s} + \ldots + \sum_{s=n+1}^{\infty} \frac{1}{q_s} \right].$$

Taking into account that \(\sum_{s=n+1}^{\infty} \frac{1}{q_s} < \frac{2}{q_{n+1}}\) (see property 6 of denominators of the Ostrogradsky series), we conclude that

$$\sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(1)}}{q_s} + \ldots + \sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(m)}}{q_s} - m \cdot \frac{2}{q_{n+1}} \leq \psi \leq \sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(1)}}{q_s} + \ldots + \sum_{s=1}^{n} \frac{(-1)^{s+1} \cdot i_s^{(m)}}{q_s} + m \cdot \frac{2}{q_{n+1}}.$$

The random variable \(\xi_k^{(1)} + \xi_k^{(2)} + \ldots + \xi_k^{(m)}\) takes values from the set \(\{0, 1, \ldots, m\}\). So, for any \(n \in \mathbb{N}\) the spectrum \(S_\psi\) of the random variable \(\psi\) can be covered by \((m + 1)^n\) intervals of length \(\frac{4m}{qn+1}\). The \(\alpha\)– volume of this covering is equal to

$$(m+1)^n \cdot \left(\frac{4m}{qn+1}\right)^{\alpha} = (4m)^{\alpha} \cdot \frac{(m+1)^n}{qn+1^{\alpha}} \leq (4m)^{\alpha} \cdot \left(\frac{(m+1)^n}{(2^m)^{\alpha}}\right) \to 0 \ (n \to \infty), \ \forall \ m \in \mathbb{N}.$$
So,

\[ H^\alpha (S_\psi) = 0, \quad \forall \alpha > 0. \]

Hence,

\[ \dim_H (S_\psi) = \inf \{ \alpha : \quad H^\alpha (S_\psi) = 0 \} = 0. \]

Since the random variable \( \xi^{(1)}, \xi^{(2)}, ..., \xi^{(m)} \) are mutually independent, from general properties of the Fourier-Stieltjes transform it follows that

\[ f_\psi(t) = \prod_{j=1}^{m} f^{(j)}_\xi(t) = \left( f^{(j)}_\xi(t) \right)^m = (f_\xi(t))^m. \]

Applying results of theorem 2, we get the desired statement:

\[ \limsup_{|t| \to 0} |f_\psi(t)| = \limsup_{|t| \to 0} |f_\xi(t)|^m = \left( \limsup_{|t| \to 0} |f_\xi(t)| \right)^m > 0. \]

\[ \square \]

Remark. 1) From the proof of the latter theorem it follows that the random variable \( \psi = \xi^{(1)} + ... + \xi^{(k)} \) has an anomalously fractal singular distribution even in the case where random variables \( \xi^{(1)}, ..., \xi^{(k)} \) are not independent.

2) It is impossible to consider infinite autoconvolutions, because the resulting random series will diverge almost surely.

5.2 General convolutions of singular distributions generated by the second Ostrogradsky series

Let \( \{q_k^{(j)}\} \) be sequences of positive integers, \( q_{k+1}^{(j)} \geq q_k^{(j)}(q_k^{(j)} + 1) \), let \( \{\xi_k^{(j)}\} \) be sequences of random variables taking values 0 and 1 with probabilities \( p_0^{(j)} \) and \( p_1^{(j)} \) correspondingly, and let

\[ \xi^{(j)} = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_k^{(j)}} \xi_k^{(j)}. \]

Theorem 4. If

\[ \tilde{\psi} = m \sum_{j=1}^{m} \xi^{(j)}, \quad (15) \]

then the random variable \( \tilde{\psi} \) has an anomalously fractal singular distribution.
Proof. If $\xi_1^{(j)} = i_1^{(j)}, \xi_2^{(j)} = i_2^{(j)}, \ldots, \xi_n^{(j)} = i_n^{(j)}, i_s^{(j)} \in \{0, 1\}, s = 1, n, j = 1, k$, then

$$\sum_{s=1}^{n} \left( \frac{(-1)^{s+1} \cdot i_s^{(1)}}{q_s^{(1)}} \right) + \ldots + \sum_{s=1}^{n} \left( \frac{(-1)^{s+1} \cdot i_s^{(k)}}{q_s^{(m)}} \right) \leq \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(1)}} + \ldots + \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(m)}}$$

$$\leq \xi^{(1)} + \xi^{(2)} + \ldots + \xi^{(k)} \leq \sum_{s=1}^{n} \left( \frac{(-1)^{s+1} \cdot i_s^{(1)}}{q_s^{(1)}} \right) + \ldots + \sum_{s=1}^{n} \left( \frac{(-1)^{s+1} \cdot i_s^{(k)}}{q_s^{(m)}} \right) + \left[ \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(1)}} + \ldots + \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(m)}} \right].$$

It is clear that

$$\sum_{s=n+1}^{\infty} \frac{1}{q_s^{(1)}} + \ldots + \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(m)}} \leq m \cdot \max\left\{ \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(1)}}, \ldots, \sum_{s=n+1}^{\infty} \frac{1}{q_s^{(m)}} \right\} \leq m \cdot \frac{2}{q_{n+1}^{(1)}} \cdot \ldots \cdot \frac{2}{q_{n+1}^{(m)}} \leq m \cdot \frac{2}{2^{2m-1}}.$$

Since the random variable $\hat{\xi}_1^{(1)} + \ldots + \hat{\xi}_k^{(m)}$ takes at most $2^m$ values, we conclude that the spectrum $S_{\hat{\psi}}$ of the random variable $\hat{\psi}$ can be covered by $2^{mn}$ intervals of length $m \cdot \frac{4}{2^{2m-1}}$. The $\alpha-$ volume of this covering is equal to

$$2^{mn} \cdot \left( \frac{4m}{2^{2m-1}} \right)^\alpha \to 0 \ (n \to \infty), \ \forall \alpha > 0, \ \forall m \in \mathbb{N}.$$ 

So, the Hausdorff measure $H^\alpha(S_{\hat{\psi}})$ of the spectrum of $\hat{\psi}$ is equal to zero for any positive $\alpha$. Therefore, $\dim_H(S_{\hat{\psi}}) = 0$. \[\Box\]

Let us now consider the case where

$$\sum_{j=1}^{\infty} \frac{1}{q_k^{(j)}} < +\infty. \quad (16)$$

In such a case the random variable

$$\widetilde{\psi}_\infty = \sum_{j=1}^{\infty} \xi^{(j)} = \sum_{j=1}^{\infty} \left( \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \xi^{(j)}}{q_1^{(j)}} \right) \quad (17)$$

is correctly defined and it has a bounded spectrum: $S_{\tilde{\psi}_\infty} \subset \left[ -\sum_{j=1}^{\infty} \frac{1}{q_1^{(j)}}, \sum_{j=1}^{\infty} \frac{1}{q_1^{(j)}} \right].$
Theorem 5. The random variable \( \tilde{\psi}_\infty \) is of pure type, i.e., it is either purely discretely distributed or purely singularly continuously resp. purely absolutely continuously distributed. It has a pure discrete distribution if and only if
\[
\prod_{j=1}^{\infty} \left( \prod_{k=1}^{\infty} \max \{ p_{0k}^{(j)}, p_{1k}^{(j)} \} \right) > 0.
\] (18)

Proof. From property 6 of denominators of the second Ostrogradsky series and condition 16 follows that
\[
\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \frac{1}{q_k^{(j)}} \leq \sum_{j=1}^{\infty} \frac{2}{q_j^{(j)}} < +\infty.
\]
So, the random variable \( \tilde{\psi}_\infty \) can be represented in the following form:
\[
\tilde{\psi}_\infty = \sum_{d=1}^{\infty} \left( \sum_{k+j=d}^{\infty} \frac{(-1)^{k+1} \xi_k^{(j)}}{q_k^{(j)}} \right),
\] (19)
i.e., \( \tilde{\psi}_\infty \) can be represented as a sum of convergent series of independent discretely distributed random variables, and, therefore, from the Jessen-Wintner theorem it follows that \( \psi_\infty \) has the distribution of pure type.

The atom of maximal weight of the distribution of \( \xi^{(j)} \) is equal to
\[
D_j := \prod_{k=1}^{\infty} \max \{ p_{0k}^{(j)}, p_{1k}^{(j)} \}.
\]
So, from Lévy theorem \([16]\) it follows that \( \tilde{\psi}_\infty \) is purely discretely distributed if and only if the product \( \prod_{j=1}^{\infty} D_j \) converges, which prove the theorem.

Remark. If for some \( j \in \mathbb{N} \) the random variable \( \xi^{(j)} \) has a continuous distribution, then \( \tilde{\psi}_\infty \) also has no atoms. But it can happens that \( \xi^{(j)} \) is pure atomic for all \( j \in \mathbb{N} \), but \( \tilde{\psi}_\infty \) does not.

As has been shown before, the sum \( \sum_{j=1}^{m} \xi^{(j)} \) is always singular and the corresponding spectrum is of zero Hausdorff dimension. In the limiting case the situation is more complicated. The random variable \( \tilde{\psi}_\infty \) can be absolutely continuous as well as singularly continuous with different values of the Hausdorff dimension of the spectrum. Let us consider two “critical” cases.

Example 1. Let \( q_1^{(j)} = \frac{1}{2^j}, p_{01}^{(j)} = \frac{1}{2} \). In such a case
\[
\tilde{\psi}_\infty = \sum_{j=1}^{\infty} \frac{\xi_1^{(j)}}{2^j} + \sum_{j=1}^{\infty} \left( \sum_{k=2}^{\infty} \frac{(-1)^{k+1} \xi_k^{(j)}}{q_k^{(j)}} \right).
\]
Since the random variable \( \sum_{j=1}^{\infty} \xi_1^{(j)} \) has uniform distribution on the unit interval, we get absolute continuity of the distribution of \( \tilde{\psi}_\infty \). In this case \( \dim_H(S_{\tilde{\psi}_\infty}) = 1 \).

Example 2. Let \( \{q_k\} \) be an arbitrary Ostrogradsky sequence of positive integers. Let \( q_k^{(j)} = \frac{1}{q_{k+j}} \). In such a case the random variable \( \tilde{\psi}_\infty \) has a singular distribution with anomalously fractal spectrum for any choice of probabilities \( p_{ik}^{(j)} \).
6 Fine fractal properties of the distribution of the random variable $\xi$

The main aim of this section is the study fine fractal properties of the distribution of the random variable $\xi$ generated by a given Ostrogradsky sequence (see (11) to remind the exact definition). Let $\mu = \mu_\xi$ be the probability measure corresponding to $\xi$. The spectrum $S_\mu$ has zero Hausdorff dimension and, therefore, the Hausdorff dimension of the measure $\dim H(\mu) := \inf\{\dim_H(E), E \in \mathcal{B}, \mu(E) = 1\}$ is also equal to zero. So, in such a case the classical Hausdorff dimension does not reflect the difference between the spectrum and other essential supports (see, e.g., [25]) of the singular measure $\mu$.

So, study fine fractal properties of the distribution of $\xi$ it is necessary to apply more delicate tools than $\alpha$-dimensional Hausdorff measure and the corresponding Hausdorff dimension. To this end let us consider the so called $h$-Hausdorff measures. Let $h(t) : R_+ \rightarrow R_+$ be a continuous increasing (non-decreasing) function such that $\lim_{t \to 0} h(t) = 0$. Usually the function $h$ is called the dimensional function or gauge function. For a given set $E$, a given gauge function $h$ and a given $\varepsilon > 0$, let

$$H_h^\varepsilon(E) := \inf_{|E_j| \leq \varepsilon} \sum h(|E_j|), \bigcup_j E_j \supseteq E,$$

where the infimum is taken over all $\varepsilon$-coverings $\{E_j\}$ of the set $E$.

Since $H_{h_1}^\varepsilon(E) \geq H_{h_2}^\varepsilon(E)$ for $\varepsilon_1 < \varepsilon_2$, the following limit

$$H^h(E) := \lim_{\varepsilon \to 0} H_h^\varepsilon(E)$$

exists, and is said to be the $h$-Hausdorff measure (or $H^h$-measure) of the set $E$. For a given set $E$ and a given gauge function $h$ the value $H^h(E)$ can be either zero or positive and finite, or to be equal $+\infty$. If $h(t) = t^\alpha$, then we get the classical Hausdorff measure. If $h_1$ and $h_2$ are dimension functions such that $\lim_{t \to 0} h_1(t) = 0$, then $H^{h_1}(E) = 0$ whenever $H^{h_2}(E) < +\infty$ (see, e.g., [11][27] for details). Thus partitioning the dimension functions into those for which $H^h$ is finite and those for which it is infinite gives a more precise information about fine fractal properties of a set $E$. An important example of this is Brownian motion in $R^3$ (see Chapter 16 of [11] for details). It can be shown that almost surely a Brownian path is of the Hausdorff dimension 2, but their $H^2$-measure is equal to 0. More refined calculations show that such a path has positive and finite $H^h$-measure, where $h(t) = t^2 \log(\log(1/t))$.

So, our first aim of this section is to find a gauge function $h$ for the spectrum of the random variable $\xi$ and study fractal properties of the probability measure $\mu_\xi$ w.r.t. the measure $H^h$. To this aim let us remind the notion of the Hausdorff–Billingsley dimension.
Let $M$ be a fixed bounded subset of the real line. A family $\Phi_M$ of intervals is said to be a **fine covering family** for $M$ if for any subset $E \subset M$, and for any $\varepsilon > 0$ there exists an at most countable $\varepsilon$-covering $\{E_j\}$ of $E$, $E_j \in \Phi_M$. A fine covering family $\Phi_M$ is said to be **fractal** if for the determination of the Hausdorff dimension of any subset $E \subset M$ it is enough to consider only coverings from $\Phi_M$.

For a given bounded subset $M$ of the real line, let $\Phi_M$ be a fine covering family for $M$, let $\alpha$ be a positive number and let $\nu$ be a continuous probability measure. The $\nu$-$\alpha$-Hausdorff–Billingsley measure of a subset $E \subset M$ w.r.t. $\Phi_M$ is defined as follows:

$$H^\alpha(E, \nu, \Phi_M) = \lim_{\varepsilon \to 0} \left\{ \inf_{\nu(E_j) \leq \varepsilon} \sum_j (\nu(E_j))^\alpha \right\},$$

where $E_j \in \Phi_M$ and $\bigcup_j E_j \supseteq E$.

**Definition.** The number $\dim_H(E, \nu, \Phi_M) = \inf \{ \alpha : H^\alpha(E, \nu, \Phi_M) = 0 \}$ is called the **Hausdorff–Billingsley dimension** of the set $E$ with respect to the measure $\nu$ and the family of coverings $\Phi_M$.

**Remark.** 1) Let $\Phi_M$ be the family of all closed subintervals of the minimal closed interval $[a, b]$ containing $M$. Then for any $E \subset M$ the number $\dim_H(E, \nu, \Phi_M)$ coincides with the classical Hausdorff–Billingsley dimension $\dim_H(E, \nu)$ of the subset $E$ w.r.t. the measure $\nu$.

2) Let $M = [0, 1]$, $\nu$ be the Lebesgue measure on $[0, 1]$ and let $\Phi_M$ be a fractal family of coverings. Then for any $E \subset M$ the number $\dim_H(E, \nu, \Phi_M)$ coincides with the classical Hausdorff dimension $\dim_H(E)$ of the subset $E$.

Let $\Phi'_M$ be the image of a fine covering family under the distribution function of a probability measure $\nu$, i.e., $\Phi'_M = \{ E' : E' = F_\nu(E), E \in \Phi_M \}$. The following lemma has been proven in [1].

**Lemma 4.** A fine covering family $\Phi_M$ can be used for the equivalent definition of the Hausdorff–Billingsley dimension of any subset $E \subset M$ w.r.t. a measure $\nu$ if and only if the covering family $\Phi'_M$ can be used for the equivalent definition of the classical Hausdorff dimension of any subset $E' = F_\nu(E), E \subset M$, i.e.,

$$\dim_H(E, \nu, \Phi_M) = \dim_H(E, \nu) \quad \text{for any } E \subset M$$

if and only if the covering family $\Phi'_M$ is fractal.

**Definition.** The number

$$\dim_H(\mu, \nu) = \inf_{E \in B_n} \{ \dim_H(E, \nu), E \in B, \mu(E) = 1 \}$$

is said to be the **Hausdorff–Billingsley dimension** of the measure $\mu$ with respect to the measure $\nu$. 
To show the difference between the spectrum and essential supports of the measure \( \mu = \mu_\xi \) it is natural to use the Hausdorff–Billingsley dimension with respect to the measure \( \nu^* \), where \( \nu^* \) is the probability measure, which is “uniformly distributed” on the spectrum of the measure \( \mu_\xi \), i.e., \( \nu^* \) is the probability measure corresponding to the random variable

\[
\xi^* = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}\xi^*_k}{q_k},
\]

where \( \xi^*_k \) are independent random variables taking the values 0 and 1 with probabilities \( p^*_{0k} \) and \( p^*_{1k} \) such that for any \( i \in \{0, 1\} \):

- \( p^*_{ik} = 0 \) if and only if \( p_{ik} = 0 \);
- \( p^*_{ik} = 1 \) if and only if \( p_{ik} = 1 \);
- \( p^*_{ik} = \frac{1}{2} \) if and only if \( p_{ik} \in (0, 1) \).

**Remark.** The measure \( \nu^* \) can be considered as a substitute of the Lebesgue measure on the set \( S_\mu \). If \( p_{ik} \in (0, 1), \forall i \in \{0, 1\}, \forall k \in \mathbb{N} \), then the measure \( \nu^* \) is uniformly distributed not only on the spectrum \( S_\mu \), but also on the set \( C_r \) of all incomplete sums of the second Ostrogradsky series \( \sum_{k=1}^{\infty} \frac{(-1)^{k+1}q_k}{q_k} \). But, generally speaking, the spectrum \( S_\mu \) of the measure \( \mu_\xi \) can be essentially smaller than the set \( C_r \). It is clear that measures \( \mu \) and \( \nu^* \) have a common spectrum.

**Theorem 6.** The measure \( \mu \) is absolutely continuous w.r.t. the measure \( \nu^* \) if and only if

\[
\sum_{k: p_{0k} \cdot p_{1k} > 0} (1 - 2p_{0k})^2 < +\infty;
\]

The measure \( \mu \) is singularly continuous w.r.t. the measure \( \nu^* \) if and only if

\[
D = \prod_{k=1}^{\infty} \max\{p_{0k}, p_{1k}\} = 0 \quad \text{and} \quad \sum_{k: p_{0k} \cdot p_{1k} > 0} (1 - 2p_{0k})^2 = +\infty.
\]

**Proof.** Let \( \Omega_k = \{0, 1\}, A_k = 2^\Omega_k \). We define measures \( \mu_k \) and \( \nu_k \) in the following way:

\[
\mu_k(i) = p_{ik}; \quad \nu_k(i) = p^*_{ik}, \quad i \in \Omega_k.
\]

Let

\[
(\Omega, \mathcal{A}, \mu) = \prod_{k=1}^{\infty} (\Omega_k, A_k, \mu_k), (\Omega, \mathcal{A}, \nu) = \prod_{k=1}^{\infty} (\Omega_k, A_k, \nu_k)
\]

be the infinite products of probability spaces, and let us consider the measurable mapping \( f : \Omega \rightarrow R^1 \) defined as follows:

\[
\forall \omega = (\omega_1, \omega_2, ..., \omega_k, ...) \in \Omega, f(\omega) = x = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}\omega_k}{q_k}.
\]
We define the measures $\tilde{\mu}$ and $\tilde{\nu}$ as image measures of $\mu$ resp. $\nu$ under $f$:

$$
\tilde{\mu}(B) := \mu(f^{-1}(B)); \quad \tilde{\nu}(B) := \nu(f^{-1}(B)), \quad B \in \mathcal{B}.
$$

It is easy to see that $\tilde{\nu}$ coincides with the measure $\nu^*$, and $\tilde{\mu}$ coincides with $\mu$. This mapping is bijective and bi-measurable. Therefore (see, e.g., [4]), the measure $\mu$ is absolutely continuous (singular) with respect to the measure $\nu^*$ if and only if the measure $\tilde{\mu}$ is absolutely continuous (singular) with respect to the measure $\tilde{\nu}$. By construction, $\mu_k \ll \nu_k$, $\forall k \in \mathbb{N}$. By using Kakutani’s theorem [15], we have

$$
\mu_\xi \ll \lambda \iff \prod_{k=1}^\infty \left( \int_{\Omega_k} \sqrt{d\mu_k/d\nu_k} \right) > 0 \iff \prod_{k=1}^\infty \left( \sum_{i \in \Omega_k} \sqrt{p_{ik}q_{ik}} \right) > 0, \quad (23)
$$

$$
\mu_\xi \perp \lambda \iff \prod_{k=1}^\infty \left( \int_{\Omega_k} \sqrt{d\mu_k/d\nu_k} \right) = 0 \iff \prod_{k=1}^\infty \left( \sum_{i \in \Omega_k} \sqrt{p_{ik}q_{ik}} \right) = 0. \quad (24)
$$

It is clear that $\sum_{i \in \Omega_k} \sqrt{p_{ik}q_{ik}} = 1$ if $p_{0k} \cdot p_{1k} = 0$, and $\sum_{i \in \Omega_k} \sqrt{p_{ik}q_{ik}} = \sqrt{\frac{1}{2}}p_{0k} + \sqrt{\frac{1}{2}}p_{1k}$ if $p_{0k} \cdot p_{1k} > 0$. Since $p_{0k} + p_{1k} = 1$, it is not hard to check that the product

$$
\prod_{k=1}^\infty \left( \sum_{i \in \Omega_k} \sqrt{p_{ik}q_{ik}} \right) = \prod_{k: p_{0k} \cdot p_{1k} > 0} \left( \sqrt{\frac{1}{2}}p_{0k} + \sqrt{\frac{1}{2}}p_{1k} \right)
$$

converges to a positive constant if and only if the series $\sum_{k: p_{0k} \cdot p_{1k} > 0} (1 - 2p_{0k})^2$ converges, which proves the theorem.

**Remark.** Since the measures $\mu$ and $\nu^*$ have a common spectrum, the absolute continuity of $\mu$ w.r.t. $\nu^*$ means the equivalence of these measures (i.e., $\mu \ll \nu^*$ and $\nu^* \ll \mu$).

If $\max\{p_{0k}, p_{1k}\} = 1$ for all large enough $k \in \mathbb{N}$, then $\mu$ is discretely distributed with a finite number of atoms. So, in the sequel we shall assume that there are infinitely many indices $k$ such that $\max\{p_{0k}, p_{1k}\} < 1$, which is equivalent to the continuity of the measure $\nu^*$.

**Theorem 7.** Let $h_n = -(p_{0n}\ln p_{0n} + p_{1n}\ln p_{1n})$ be the entropy of the random variable $\xi_n$ and let $H_n = h_1 + h_2 + \cdots + h_n$. Then the Hausdorff–Billingsley dimension of the measure $\mu_\xi$ with respect to the measure $\nu^*$ is equal to

$$
\dim_H(\mu, \nu^*) = \liminf_{n \to \infty} \frac{H_n}{g_n \ln 2},
$$

where $g_n$ is the number of positive elements among $h_1, \ldots, h_n$. 20
Proof. Let \( r = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_k} \), let \( C_r \) be the set of all incomplete sums of this second Ostrogradsky series and let \( \Phi_{C_r} \) be the family of the above mentioned cylindrical intervals (see Section 3 for details), i.e., \( \Phi_{C_r} = \{ \Delta_{c_1c_2\ldots c_k} : k \in \mathbb{N}, c_i \in \{0,1\} \} \), and \( C_r = \bigcap_{k=1}^{\infty} \bigcup_{c \in \{0,1\}} \Delta_{c_1c_2\ldots c_k} \).

Let \( M = S_\mu \subset C_r \), and let \( \Phi_M \) be the following subfamily of \( \Phi_{C_r} \):

\[ \Phi_M = \{ \Delta_{c_1c_2\ldots c_n} : n \in \mathbb{N}; \ c_j \in \{0,1\} \text{ if } h_j > 0, \text{ and } c_j = i_j \text{ if } h_j = 0 \text{ with } p_{ij} = 1 \} . \]

It is clear that \( \Phi_M \) is a fine covering family for the spectrum \( S_\mu \).

Let \( \Delta_{c_1c_2\ldots c_n} \in \Phi_M \). Since \( \nu^*(\Delta_{c_1c_2\ldots c_n}) = 2^{-g_n} \), the image \( \Phi_{M}^* = F_{\nu^*}(\Phi_{M}) \) coincides with the fractal fine covering family consisting of binary closed subintervals of \([0,1]\). So, from Lemma 4 it follows that for the determination of the Hausdorff–Billingsley dimension of an arbitrary subset of \( S_\mu \), w.r.t. \( \nu^* \) it is enough to consider only coverings consisting of cylindrical intervals from \( \Phi_M \).

Let \( \Delta_n(x) = \Delta_{c_1c_2\ldots c_n}(x) \) be the cylindrical interval of the \( n \)-th rank containing a point \( x \) from the spectrum \( S_\mu \). Then we have

\[ \mu(\Delta_n(x)) = p_{c_1(x)}1 \cdot p_{c_2(x)}2 \cdot \cdots \cdot p_{c_n(x)}n, \quad \nu^*(\Delta_n(x)) = \frac{1}{2^g_n}. \]

Let us consider the following expression

\[ \frac{\ln \mu(\Delta_n(x))}{\ln \nu^*(\Delta_n(x))} = \frac{\sum_{j=1}^{n} \ln p_{c_j(x)j}}{-g_n \ln 2}. \]

If \( x = \Delta_{c_1(x)c_2(x)\ldots c_n(x)} \in S_\mu \) is chosen stochastically such that \( P\{c_j(x) = i\} = p_{ij} > 0 \) (i.e., the distribution of the random variable \( x \) corresponds to the measure \( \mu \)), then \( \{\eta_j\} = \{\eta_j(x)\} = \{\ln p_{c_j(x)j}\} \) is a sequence of independent random variables taking the values \( \ln p_{0j} \) and \( \ln p_{1j} \) with probabilities \( p_{0j} \) and \( p_{1j} \) respectively.

\[ E(\eta_j) = p_{0j} \ln p_{0j} + p_{1j} \ln p_{1j} = -h_j, \quad |h_j| \leq \ln 2, \]

\[ E(\eta_j^2) = p_{0j} \ln^2 p_{0j} + p_{1j} \ln^2 p_{1j} \leq c_0 < \infty, \]

and the constant \( c_0 \) does not depend on \( j \).

If \( p_{ij} = 1 \), then \( \eta_j \) takes the value 0 = \( E(\eta_j) \) with probability 1. So, in the sum \( \eta_1(x) + \eta_2(x) + \cdots + \eta_n(x) \) there are at most \( g_n \) non-zero addends. It is clear that \( g_n \to \infty \) as \( n \to \infty \). By using the strong law of large numbers (Kolmogorov’s theorem, see, e.g., [23 Chapter III.3.2]), for \( \mu \)-almost all points \( x \in S_\mu \) the following equality holds:

\[ \lim_{n \to \infty} \frac{(\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x)) - E(\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x))}{g_n} = 0. \]
We remark that $E(\eta_1 + \eta_2 + \cdots + \eta_n) = -H_n$.

Let us consider the set

$$A = \left\{ x : \lim_{n \to \infty} \left( \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x) - H_n}{g_n \ln 2} \right) = 0 \right\} = \left\{ x : \lim_{n \to \infty} \left( \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x) - E(\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x))}{-g_n \ln 2} \right) = 0 \right\}. $$

Since $\mu(A) = 1$, we have $\text{dim}_H(A, \mu) = 1$, and, therefore, $\text{dim}_H(A, \mu, \Phi_M) = 1$.

Let us consider the following sets

$$A_1 = \left\{ x : \liminf_{n \to \infty} \left( \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x) - H_n}{-g_n \ln 2} \right) \leq \liminf_{n \to \infty} \frac{H_n}{g_n \ln 2} \right\};$$

$$A_2 = \left\{ x : \liminf_{n \to \infty} \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x)}{-g_n \ln 2} \leq \liminf_{n \to \infty} \frac{H_n}{g_n \ln 2} \right\};$$

$$A_3 = \left\{ x : \liminf_{n \to \infty} \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x)}{-g_n \ln 2} \geq \liminf_{n \to \infty} \frac{H_n}{g_n \ln 2} \right\}. $$

It is obvious that $A \subset A_1$. We now prove the inclusions $A_1 \subset A_3$ and $A \subset A_2$.

To this end we use the well-known inequality

$$\liminf_{n \to \infty} (x_n - y_n) \geq \liminf_{n \to \infty} x_n - \liminf_{n \to \infty} y_n$$

holding for arbitrary sequences $\{x_n\}$ and $\{y_n\}$ of real numbers.

If $x \in A_1$, then

$$\liminf_{n \to \infty} \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x) - H_n}{-g_n \ln 2} \leq \liminf_{n \to \infty} \frac{H_n}{g_n \ln 2} \geq \liminf_{n \to \infty} \left( \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x) - H_n}{-g_n \ln 2} \right) = 0.$$ 

So, $x \in A_3$.

If $x \in A$, then

$$\liminf_{n \to \infty} \frac{H_n}{g_n \ln 2} - \liminf_{n \to \infty} \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x)}{-g_n \ln 2} \geq \liminf_{n \to \infty} \left( \frac{H_n}{g_n \ln 2} - \frac{\eta_1(x) + \eta_2(x) + \cdots + \eta_n(x)}{-g_n \ln 2} \right) = 0.$$ 

So, $x \in A_2$. 

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Let \( D_0 = \lim \inf_{n \to \infty} \frac{H_n}{g_n \ln 2} \). Since \( A \subset A_2 = \left\{ x : \lim \inf_{n \to \infty} \frac{\ln(\Delta_n(x))}{\ln \nu^*(\Delta_n(x))} \leq D_0 \right\} \), we have
\[
\dim_H(A, \nu^*, \Phi_M) \leq D_0.
\]
Since \( A \subset A_3 = \left\{ x : \lim \inf_{n \to \infty} \frac{\ln(\Delta_n(x))}{\ln \nu^*(\Delta_n(x))} \geq D_0 \right\} \), and \( \dim_H(A, \mu, \Phi_M) = 1 \), we deduce that
\[
\dim_H(A, \nu^*, \Phi_M) \geq D_0 \cdot \dim_H(A, \mu, \Phi_M) = D_0
\]
Therefore,
\[
\dim_H(A, \nu^*, \Phi_M) = \dim_H(A, \nu^*) = D_0.
\]
Let us now prove that the above constructed set \( A \) is the “smallest” support of the measure \( \mu \) in the sense of the Hausdorff–Billingsley dimension w.r.t. \( \nu^* \). Let \( C \) be an arbitrary support of the measure \( \mu \). Then the set \( C_1 = C \cap A \) is also a support of the same measure \( \mu \), and \( C_1 \subset C \).

From \( C_1 \subset A \), it follows that \( \dim_H(C_1, \nu^*) \leq D_0 \), and
\[
C_1 \subset A \subset A_3 = \left\{ x : \lim \inf_{n \to \infty} \frac{\ln(\Delta_n(x))}{\ln \nu^*(\Delta_n(x))} \geq D_0 \right\}.
\]
Therefore,
\[
\dim_H(C_1, \nu^*) = \dim_H(C_1, \nu^*, \Phi_M) \geq D_0 \cdot \dim_H(C_1, \mu, \Phi_M) = D_0 \cdot 1 = D_0.
\]
So, \( \dim_H(C, \nu^*) \geq \dim_H(C_1, \nu^*) = D_0 = \dim_H(A, \nu^*) \).

**Corollary 4.** From the construction of the measure \( \nu^* \) it follows that \( \dim_H(S_{\mu}, \nu^*) \) is always equal to 1.

**Corollary 5.** The distribution function \( h_1(t) := F_{\nu^*}(t) = \nu^*((-\infty, t]) = \nu^*([0, t)) \) is the dimensional (gauge) function for the spectrum \( S_{\mu} \), and the probability measure \( \nu^* \) coincides with the restriction of the measure \( H^{h_1} \) on the set \( S_{\mu} \).

**Corollary 6.** If the measure \( \mu \) is absolutely continuous w.r.t. the measure \( \nu^* \), then \( \dim_H(\mu, \nu^*) = 1 \).

**Remark.** From the latter theorem it follows that the Hausdorff-Billingsley dimension of the measure \( \mu \) w.r.t. the measure \( \nu^* \) can take any value from the set \([0, 1]\).

**Examples.**
If \( p_0 = \frac{1}{2^k}, \forall k \in N \), then \( \dim_H(\mu, \nu^*) = 0 \); if \( p_0 = \frac{1}{2} - \frac{1}{4\sqrt{k}}, \forall k \in N \), then \( \dim_H(\mu, \nu^*) = 1 \); but \( \mu \perp \nu^* \).

If \( p_{0,2k} = \frac{1}{2} - \frac{1}{4\sqrt{k}}, p_{0,2k-1} = \frac{1}{2\sqrt{k}}, \forall k \in N \), then \( \dim_H(\mu, \nu^*) = \frac{1}{2} \).

**Remark.** To clarify how uniformly the measure \( \mu \) is distributed on its spectrum, we shall firstly check whether \( \mu \ll \nu^* \). To clarify how irregularly the measure \( \mu \) is distributed on its spectrum, we should calculate the value of \( \dim_H(\mu, \nu^*) \).
The measure with smaller dimension can be considered as more irregularly distributed on its spectrum.

To stress the difference between the spectrum $S_\mu$ and the set $C_r$ of all incomplete sums of the second Ostrogradsky series, it is natural to use the Hausdorff-Billingsley dimension w.r.t. the measure $\nu_r$, which is uniformly distributed on the whole set $C_r$, i.e., $\nu_r$ is the probability distribution of the random variable

$$\xi_r = \sum_{k=1}^{\infty} \frac{(-1)^{k+1} \varepsilon_k}{q_k},$$

where $\varepsilon_k$ are independent random variables taking the values 0 and 1 with probabilities $\frac{1}{2}$ and $\frac{1}{2}$ correspondingly.

**Theorem 8.** The Hausdorff–Billingsley dimension of the measure $\mu_\xi$ w.r.t. $\nu_r$ is equal to

$$\dim_H(\mu, \nu_r) = \liminf_{n \to \infty} \frac{H_n}{n \ln 2}.$$  \hspace{1cm} (25)

The Hausdorff–Billingsley dimension of the spectrum $S_\mu$ w.r.t. $\nu_r$ is equal to

$$\dim_H(S_\mu, \nu_r) = \liminf_{k \to \infty} \frac{N_k}{k},$$ \hspace{1cm} (26)

where $N_k = \# \{ j : j \leq k, p_{0j}p_{1j} > 0 \}$.

**Proof.** The proof of the first assertion of the theorem is completely similar to the the proof of theorem 7. To prove the second statement, let us consider an auxiliary probability measure $\nu^*$ which was defined above.

Generally speaking, the measures $\mu$ and $\nu^*$ do not coincide (moreover, they can be mutually singular), but their spectra are the same. The measure $\nu^*$ is uniformly distributed on the spectrum of the initial measure. Therefore,

$$\dim_H(\nu^*, \nu_r) = \dim_H(S_{\nu^*}, \nu_r) = \dim_H(S_\mu, \nu_r).$$

So, to determine the Hausdorff–Billingsley dimension of the spectra of the initial measure w.r.t. the measure $\nu_r$, it is enough to apply the first statement of theorem 8 to the measure $\nu^*$.

**Corollary 7.** The distribution function $h_2(t) := F_{\nu_r}(t) = \nu_r((\infty, t)) = \nu_r([0, t))$ is the dimensional (gauge) function for the set $C_r$ of all incomplete sums.

**Example.** Let $p_{0k} = \frac{1}{2}$ if $k = 2^m$, and $p_{0k} = 0$ if $k \neq 2^m$, $m \in \mathbb{N}$. In such a case:

$$\dim_H(\mu, \nu^*) = \dim_H(S_\mu, \nu^*) = 1,$$

and

$$\dim_H(\mu, \nu_r) = \dim_H(S_\mu, \nu_r) = 0.$$
7 Fractal dimension preservation

In this section we develop third approach how to study level of ”irregularity” of probability distributions whose spectra are of zero Hausdorff dimension.

Let $F$ be a probability distribution function and let $\gamma = \gamma_F$ be the corresponding probability measure with spectrum $S_F$. Let $\gamma^*$ be the probability measure which are uniformly distributed on $S_F$.

We say that a distribution function $F$ preserves the Hausdorff–Billingsley dimension (w.r.t. $\gamma^*$) on a set $A$ if the Hausdorff–Billingsley dimension $\dim_{HB}(E, \gamma)$ of any subset $E \subseteq A$ is equal to the Hausdorff–Billingsley dimension $\dim_{HB}(E, \gamma^*)$.

If the probability distribution function $F$ strictly increases (i.e., the spectrum $S_F$ is a closed interval), then the above definition reduces to the usual definition of a transformation preserving the Hausdorff–Besicovitch dimension (see, e.g., [4] for details).

Let $\xi$ and $\xi^*$ be random variables defined by equalities (11) and (20) respectively, and let $\mu$ and $\nu^*$ be the corresponding probability measures. It is easily seen that their spectra coincide. If, in addition, $p_{ik} > 0$ for any $i \in \{0, 1\}$ and $k \in \mathbb{N}$, then $S_{\nu^*} = S_\mu = C_r$ with $r = \sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{q_k}$.

**Remark.** The distribution function $F_\mu$ does not preserve the classical Hausdorff–Besicovitch dimension, because $\dim_{HB}(S_\mu) = 0$ and $\dim_{HB}(F_\mu(S_\mu)) = 1$. But, if the random variable $\xi$ is distributed ”regularly” on its spectrum, then $F_\mu$ can preserve the Hausdorff–Billingsley dimension on $S_\mu$.

**Theorem 9.** If there exists a positive constant $p_0$ such that $p_{ik} > p_0$, then the distribution function $F_\xi$ of the random variable $\xi$ preserves the Hausdorff–Billingsley dimension $\dim_{HB}(\cdot, \mu)$ on the spectrum $S_\mu$ if and only if the Hausdorff–Billingsley dimension of the measure $\mu$ with respect to the measure $\nu^*$ is equal to 1, i.e., if

$$\lim_{n \to \infty} \frac{H_n}{g_n \ln 2} = 1. \quad (27)$$

**Proof.** Necessity. Let $\dim_{HB}(\mu, \nu^*) = \inf \{\dim_{HB}(E, \nu^*), \ E \in \mathcal{B}, \mu(E) = 1\}$ be the Hausdorff–Billingsley dimension of the measure $\mu$ w.r.t. the measure $\nu^*$. From Theorem 7 it follows that $\dim_{HB}(\mu, \nu^*) = \liminf_{n \to \infty} \frac{H_n}{g_n \ln 2}$ with $H_n = h_1 + h_2 + \cdots + h_n$ and $h_k = -(p_{0k} \ln p_{0k} + p_{1k} \ln p_{1k})$. If $\dim_{HB}(\mu, \nu^*) < 1$, then there exists a support $E$ of the measure $\mu$ such that $\dim_{HB}(\mu, \nu^*) \leq \dim_{HB}(E, \nu^*) < 1$. Since $\mu(E) = 1$, we conclude that $\dim_{HB}(E, \mu) = 1 \neq \dim_{HB}(E, \nu^*)$, which contradicts the assumption of the theorem.

Sufficiency. It is easy to check that $h_k \leq \ln 2$ for any $k \in \mathbb{N}$ and the equality holds if and only if $p_{0k} = p_{1k} = \frac{1}{2}$. Since $p_{ik} > 0, \forall i \in \{0, 1\}, \forall k \in \mathbb{N}$, we have $g_n = n, \forall n \in \mathbb{N}$. Therefore, condition (27) is equivalent to the existence of the following limit

$$\lim_{k \to \infty} \frac{h_1 + h_2 + \cdots + h_k}{k \ln 2} = 1. \quad (28)$$

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For a given \( \varepsilon \in (0, \frac{1}{10}) \) let us consider the sets
\[
M_{\varepsilon,k}^+ = \left\{ j : j \in \mathbb{N}, j \leq k, \left| p_{0j} - \frac{1}{2} \right| \leq \varepsilon \right\},
\]
and
\[
M_{\varepsilon,k}^- = \{1, 2, \ldots, k\} \setminus M_{\varepsilon,k}^+ = \left\{ j : j \in \mathbb{N}, j \leq k, \left| p_{0j} - \frac{1}{2} \right| > \varepsilon \right\}.
\]

From \( h_k \leq \ln 2 \) and condition (28), it follows that
\[
\lim_{k \to \infty} \frac{|M_{\varepsilon,k}^+|}{k} = 1, \quad \lim_{k \to \infty} \frac{|M_{\varepsilon,k}^-|}{k} = 0.
\]

Let \( \Delta_{\alpha_1(x) \ldots \alpha_k(x)} \) be the \( k \)-rank cylindrical interval containing the point \( x \in S_\mu \), and let us consider the limit
\[
V(x) = \lim_{k \to \infty} \frac{\ln \mu(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})}{\ln \nu^*(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})}, \quad x \in S_\mu
\]
Firstly, we show that from \( p_{ij} > p_0 \) and from condition (27), it follows that the above limit exists and \( V(x) = 1 \) for any \( x \in S_\mu \).

\[
\frac{\ln \mu(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})}{\ln \nu^*(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})} = \frac{\ln(p_{\alpha_1(x)} \ldots p_{\alpha_k(x)})}{\ln 2^{-k}} = \frac{\sum_{j \in M_{\varepsilon,k}^+} \ln p_{\alpha_j(x)} + \sum_{j \in M_{\varepsilon,k}^-} \ln p_{\alpha_j(x)}}{-k \ln 2}.
\]

If \( j \in M_{\varepsilon,k}^+ \), then \( \frac{1}{2} - \varepsilon \leq p_{\alpha_j(x)} \leq \frac{1}{2} + \varepsilon \), and, consequently, there exists a number \( C_{\varepsilon,k} \in [\frac{1}{2} - \varepsilon, \frac{1}{2} + \varepsilon] \) such that
\[
\sum_{j \in M_{\varepsilon,k}^+} \ln p_{\alpha_j(x)} = |M_{\varepsilon,k}^+| \cdot \ln C_{\varepsilon,k}.
\]

If \( j \in M_{\varepsilon,k}^- \), then \( p_0 \leq p_{\alpha_j(x)} \leq 1 - p_0 \). Therefore, there exists a number \( d_{\varepsilon,k} \in [p_0, 1 - p_0] \) such that
\[
\sum_{j \in M_{\varepsilon,k}^-} \ln p_{\alpha_j(x)} = |M_{\varepsilon,k}^-| \cdot \ln d_{\varepsilon,k}.
\]

Let
\[
V^*(x) := \limsup_{k \to \infty} \frac{\ln \mu(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})}{\ln \nu^*(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})} = \limsup_{k \to \infty} \left( \frac{|M_{\varepsilon,k}^+|}{k} \cdot \ln C_{\varepsilon,k} + \frac{|M_{\varepsilon,k}^-|}{k} \cdot \ln d_{\varepsilon,k} \right).
\]

We have \( V^*(x) \leq \frac{\ln(\frac{1}{2} - \varepsilon)}{-\ln 2} \), because \( \frac{|M_{\varepsilon,k}^+|}{k} \rightarrow 1, \frac{1}{2} - \varepsilon \leq C_{\varepsilon,k} \leq \frac{1}{2} + \varepsilon, \frac{|M_{\varepsilon,k}^-|}{k} \rightarrow 0, \)
\( p_0 \leq d_{\varepsilon,k} \leq 1 - p_0 \).
In the same way we can show that
\[ V_*(x) = \liminf_{k \to \infty} \frac{\ln \mu(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})}{\ln \nu^*(\Delta_{\alpha_1(x) \ldots \alpha_k(x)})} \geq \frac{\ln \left( \frac{1}{2} + \varepsilon \right)}{-\ln 2}, \quad \forall x \in S_\nu, \quad \forall \varepsilon \in \left(0, \frac{1}{10}\right). \]

Therefore \( V(x) = 1 \) for any \( x \in S_\mu \), and, by using Billingsley’s theorem \cite{8}, we have for all \( E \subset S_\mu \):
\[ \dim_H(E, \nu^*, \Phi_M) = \dim_H(E, \mu, \Phi_M), \]
where \( \Phi_M \) is a fine covering family of cylindrical intervals \( \Delta_{\alpha_1(x) \ldots \alpha_k(x)} \) for the spectrum \( S_\mu \). The image of the family \( \Phi_M \) under the distribution function \( F_{\nu^*} \) coincides with the family of all binary subintervals of the unit interval. So, from the fractality of the family \( F_{\nu^*}(\Phi_M) \) and from lemma \cite{4} it follows that \( \dim_H(E, \nu^*, \Phi_M) = \dim_H(E, \nu^*) \). The image of the family \( \Phi_M \) under the distribution function \( F_\mu \) coincides with the family of all \( Q^* \)-cylinders of the \( Q^* \)-expansion of real numbers with \( q_{ik} = p_{ik} \) (see, e.g., \cite{7} for details). Since \( p_{ik} > p_0 > 0 \), from lemma 1 of the paper \cite{7} and from our lemma \cite{4} it follows that \( \dim_H(E, \mu, \Phi_M) = \dim_H(E, \mu) \). So, \( \dim_H(E, \nu^*) = \dim_H(E, \mu), \quad \forall E \subset S_\mu \), which proves the theorem.

**Acknowledgement**

This work was partially supported by DFG 436 UKR 113/97, EU project STREVCOMS, and by Alexander von Humboldt Foundation.

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