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# Substitution Dynamical Systems – Spectral Analysis

Second Edition



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# Preface for the Second Edition

This revised edition initially intended to correct the misprints of the first one. But why does it happen now, while the subject extensively expanded in the past twenty years, and after the publication of two major books (among other ones) devoted to dynamical systems [88] and automatic sequences [14]? Let us try to explain why we got convinced to do this new version. On the one hand, the initial account of the LNM 1294 offered a basis on which much has been built and, for this reason, it is often referred to as a first step. On the other hand, the two previously quoted books consist in impressive and complete compilations on the subject [14, 88]; this was not the spirit of our LNM, almost self-contained and “converging” to the proof of a specific result in spectral theory of dynamical systems. From this point of view, those three books might appear as complementary ones.

This having been said, reproducing the corrected LNM identically would have been unsatisfactory : a lot of contributions have concurred to clarify certain aspects of the subject and to fix notations and definitions; also a great part of the raised questions have now been solved. Mentioning these improvements seemed to us quite necessary. Therefore, we chose to add some material to the first introductory chapters, which of course does not (cannot) reflect the whole progress in the field but some interesting directions. Moreover, two applications of substitutions - more generally of combinatorics of words - to discrete Schrödinger operators and to continued fraction expansions clearly deserved to take place in this new version : two additional appendices summarize the main results in those fields.

The initial bibliography has been inflated to provide a much more up-to-date list of references. This renewed bibliography is still far from being exhaustive and we should refer the interested reader to the two previously cited accounts.

In recent contributions, the terminology has changed, emphasizing on the morphism property. However, we chose to keep to the initial terminology, bearing in mind the fact that this is definitely a second edition.

Lille  
December 2009

*Martine Queffélec*

# Preface for the First Edition

Our purpose is a complete and unified description of the spectrum of dynamical systems arising from substitution of constant length (under mild hypotheses). The very attractive feature of this analysis is the link between several domains : combinatorics, ergodic theory and harmonic analysis of measures.

The rather long story of these systems begins perhaps in 1906, with the construction by A. Thue [234] of a sequence with certain non-repetition properties (rediscovered in 1921 by M. Morse [190]):

$$0\ 1\ 1\ 0\ 1\ 0\ 0\ 1\ 1\ 0\ 0\ 1\ 0\ 1\ 1\ 0\ \dots$$

This sequence (called from now on the Thue-Morse sequence) can be obtained by an obvious iteration of the substitution  $0 \rightarrow 01, 1 \rightarrow 10$ , or else, as an infinite block product :  $01 \times 01 \times 01 \times \dots$ , where  $B \times 01$ , for any  $0-1$  block  $B$ , means : repeat  $B$  and then  $\tilde{B}$ , the block deduced from  $B$  by exchanging 0 and 1. Also, if  $S_2(n)$  denotes the sum of digits of  $n$  in the 2-adic expansion,  $u = (u_n)$  with

$$u_n = e^{i\pi S_2(n)}$$

is the  $\pm 1$  Thue-Morse sequence.

The Thue-Morse sequence admits a strictly ergodic (= minimal and uniquely ergodic) orbit closure and a simple singular spectrum, as observed by M. Keane [143].

The various definitions of the Thue-Morse sequence lead to various constructions of sequences, and thus, of dynamical systems:

- substitution sequences [55, 63, 68, 104, 188] then [71, 119, 132, 135, 173, 174, 189, 208], ...
- a class of  $0-1$  sequences introduced by M. Keane, called generalized Morse sequences [143], admitting in turn extensions [175, 176] then [102, 154–156, 162], ...
- $q$ -multiplicative sequences, with  $q = (q_n)$ ,  $q_n$  integer  $\geq 2$  [59] then [166, 202], ...

In this account, we restrict our attention to the first category of sequences, but, in case of bijective substitutions (chapter 9), we deal with particular  $G$ -Morse sequences and  $q$ -multiplicative sequences.

Ergodic and topological properties of substitution dynamical systems have been extensively studied; criteria for strict ergodicity [68, 188], zero entropy [68, 209], rational pure point spectrum [68, 173, 174], conditions for presence of mixed spectrum [68] and various mixing properties [71] are main investigations and results in these last years. But, except in some examples ([135, 143], ...), no descriptive spectral analysis of the continuous part of the spectrum has been carried out.

Indeed, not so many dynamical systems lead themselves to a comprehensive computation of spectral invariants. I mean, mainly, maximal spectral type and spectral (global) multiplicity (see [214] for a rather complete historical survey). Of course, transformations with purely discrete spectrum are quite well-known [240], and in this case, the spectrum is simple. In the opposite direction, a countable Lebesgue spectrum occurs in ergodic automorphisms of compact abelian groups as in  $K$ -automorphisms (see [61]). A very important class of dynamical systems, with respect to the spectral analysis, consists of gaussian dynamical systems. Guirsanov proved a conjecture of Kolmogorov [110]: the maximal spectral type of a gaussian dynamical system is equivalent to  $e^\sigma$ , where  $\sigma$  denotes the spectral measure of the process; and its spectral multiplicity has been shown by Vershik to be either one - with singular spectrum - or infinite ([237, 238], see also [89]). Then arose the question of whether finite multiplicity  $\geq 2$  (or  $\geq 1$  for Lebesgue spectrum) was possible, and the last results in multiplicity theory have been mostly constructions of suitable examples. I just quote the last three important ones : Robinson E.A. Jr in [214] exhibits, for every  $m \geq 1$ , a measure-preserving transformation with singular spectrum and spectral multiplicity  $m$ . On the other hand, Mathew and Nadkarni in [177, 178] construct, for every  $N \geq 2$ , a measure-preserving transformation with a Lebesgue spectrum of multiplicity  $N\phi(N)$  ( $\phi$  Euler totient function). In these examples, the transformations are group extensions. Recently, M. Lemanczyk obtained every even Lebesgue multiplicity [160].

Turning back to substitution dynamical systems, we prove the following : for a substitution of length  $q$  over the alphabet  $A$  (or  $q$ -automaton [55]), the spectrum is generated by  $k \leq \text{Card } A$  probability measures which are strongly mixing with respect to the  $q$ -adic transformation on  $\mathbf{T}$ ; in most examples, these measures are specific generalizations of Riesz products, which is not so surprising because of the self-similarity property inherent in this study. (Note that such Riesz products play a prominent part in distinguishing normal numbers to different bases [136]; see also [50, 198], ...).

Earlier Ledrappier and Y. Meyer already realized classical Riesz products as the maximal spectral type of some dynamical system.

The generating measures of the spectrum of some  $q$ -automaton are computable from a matrix of correlation measures, indeed a matrix Riesz product, whose rank gives rise to the spectral multiplicity. For example, the continuous part of the Rudin-Shapiro dynamical system is Lebesgue with multiplicity 2, while, by using the mutual singularity of generalized Riesz products (analyzed in chapter 1), we get various singular spectra with multiplicity 1 or 2, as obtained by Kwiatkowski and Sikorski ([156], see also [101, 102]). For substitutions of nonconstant length, no

spectral description seems accessible at present but we state a recent characterization of eigenvalues established by B. Host [119] and list some problems.

We have aimed to a self-contained text, accessible to non-specialists who are not familiar with the topic and its notations. For this reason, we have developed with all details the properties of the main tools such that Riesz products, correlation measures, matrices of measures, nonnegative matrices and even basic notions of spectral theory of unitary operators and dynamical systems, with examples and applications.

More precisely, the text gets gradually more specialized, beginning in chapter 1 with generalities on the algebra  $M(\mathbf{T})$  and its Gelfand spectrum  $\Delta$ . We introduce generalized Riesz products and give a criterion for mutual singularity.

Chapter 2 is devoted to spectral analysis of unitary operators, where all fundamental definitions, notations and properties of spectral objects can be found. We prove the representation theorem and two versions of the spectral decomposition theorem.

We restrict ourselves, in chapter 3, to the unitary operator associated with some measure-preserving transformation and we deduce, from the foregoing chapter, spectral characterizations of ergodicity and of various mixing properties (strong, mild, weak). As an application of  $D$ -ergodicity (ergodicity with respect to a group of translations [47]), we discuss spectral properties of some skew products over the irrational rotation [100, 103, 140, 212].

In chapter 4, we investigate shift invariant subsets of the shift space (subshifts), such like the orbit closure of some sequence. Strict ergodicity can be read from the given sequence, if taking values in a finite alphabet. The correlation measure of some sequence - when unique - belongs to the spectral family; hence, from earlier results, we derive spectral properties of the sequence. We give a classical application to uniform distribution modulo  $2\pi$  (Van der Corput's lemma) and we discuss results around sets of recurrence [25, 35, 93, 219].

From now on we are concerned with substitution sequences. All previously quoted results regarding substitution dynamical systems are proved in chapters 5–6, sometimes with a different point of view and unified notations (strict ergodicity, zero entropy, eigenvalues and mixing properties). We are needing the Perron-Frobenius theorem and, for sake of completeness, we give too a proof of it.

Till the end of the account, the substitution is supposed to have a constant length. We define, in chapter 7, the matrix of correlation measures  $\Sigma$  and we show how to deduce the maximal spectral type from it. Then we prove elementary results about matrices of measures which will be used later.

In chapter 8, we realize  $\Sigma$  as a matrix Riesz product and this fact provides a quite simple way to compute it explicitly. Applying the techniques immediately, we treat the first examples : Morse sequence, Rudin-Shapiro sequence, and a class of sequences arising from commutative substitutions (particular  $G$ -Morse sequences), admitting generalized Riesz product as generating measures.

An important class of substitutions is studied in chapter 9 without complete success. It would be interesting in this case to get a more precise estimate of the spectral multiplicity, which is proved to be at least 2 for substitutions over a nonabelian group.

Finally, the main results on spectral invariants in the general case are obtained in chapters 10–11 by using all the foregoing. We have to consider a bigger matrix of correlation measures, involving occurrences of pairs of given letters instead of simple ones, which enjoys the fundamental strong mixing property and provides the maximal spectral type of the initial substitution.

The spectral multiplicity can be read from the matrix  $\Sigma$ , as investigated with the Rudin-Shapiro sequence and some bijective substitution. We obtain in both cases a Lebesgue multiplicity equal to 2, while  $N$ -generalized Rudin-Shapiro sequences admit a Lebesgue multiplicity  $N\phi(N)$  [203, 211].

In an appendix, we suggest an extension to automatic sequences over a compact nondiscrete alphabet. We give conditions ensuring strict ergodicity of the orbit closure.

As explained before, we preferred to develop topics involving spectral properties of measures and for this reason, the reader will not find in this study a complete survey of substitutions. A lot of relevant contributions have been ignored or perhaps forgotten : we apologize the mathematicians concerned.

Paris  
July 1987

*Martine Queffélec*



# Contents

<b>1</b>	<b>The Banach Algebra <math>M(\mathbf{T})</math></b>	<b>1</b>
1.1	Basic Definitions	1
1.2	The Gelfand Spectrum $\Delta$ of $M(\mathbf{T})$	7
1.2.1	Generalized Characters	7
1.2.2	Basic Operations	8
1.2.3	Topologies on $\Delta(\mu)$	8
1.2.4	Constants in $\Delta(\mu)$	9
1.3	Generalized Riesz Products	10
1.4	Idempotents in $\Delta$ and Decompositions of $M(\mathbf{T})$	14
1.5	Dirichlet Measures	17
<b>2</b>	<b>Spectral Theory of Unitary Operators</b>	<b>21</b>
2.1	Representation Theorem of Unitary Operators	21
2.1.1	Construction of Spectral Measures	21
2.1.2	Properties of the Spectral Family	22
2.1.3	Spectral Representation Theorem	25
2.1.4	Invariant Subspaces and Spectral Projectors	26
2.2	Operators with Simple Spectrum	29
2.2.1	Basic Examples	29
2.2.2	Simple Lebesgue Spectrum	30
2.3	Spectral Decomposition Theorem and Maximal Spectral Type	31
2.4	Spectral Decomposition Theorem and Spectral Multiplicity	34
2.4.1	Multiplicity Function	35
2.4.2	Global Multiplicity	37
2.5	Eigenvalues and Discrete Spectrum	40
2.5.1	Eigenvalues	40
2.5.2	Discrete Spectral Measures	41
2.5.3	Basic Examples	43
2.6	Application to Ergodic Sequences	44
<b>3</b>	<b>Spectral Theory of Dynamical Systems</b>	<b>49</b>
3.1	Notations and Definitions	49

3.2	Ergodic Dynamical Systems .....	51
3.2.1	First Examples .....	51
3.2.2	Main Theorems .....	53
3.2.3	Quasi-Invariant Systems .....	56
3.3	Mixing Properties .....	59
3.3.1	Weak and Strong Mixing Properties .....	59
3.3.2	Mild Mixing Property .....	62
3.3.3	Multiple Mixing Properties .....	66
3.4	Discrete Ergodic Systems .....	69
3.4.1	Von Neumann's Theorem .....	69
3.4.2	The Kronecker Factor .....	71
3.5	Purity Law and $D$ -Ergodicity .....	73
3.5.1	Extremal Properties of Ergodic Probabilities .....	74
3.5.2	$D$ -Ergodicity .....	75
3.5.3	Applications of Purity Laws .....	77
3.6	Group Extensions .....	80
3.6.1	Two-Points Extensions of an Irrational Rotation .....	81
3.6.2	Two-Points Extensions of an Odometer .....	85
<b>4</b>	<b>Dynamical Systems Associated with Sequences .....</b>	<b>87</b>
4.1	Topological Dynamical Systems .....	87
4.1.1	Minimality and Topological Transitivity .....	87
4.1.2	Invariant Measures and Unique Ergodicity .....	90
4.1.3	Examples and Application to Asymptotic Distribution .....	93
4.2	Dynamical Systems Associated with Finitely Valued Sequences .....	97
4.2.1	Subshifts .....	97
4.2.2	Minimality and Unique Ergodicity .....	98
4.2.3	Examples .....	101
4.3	Spectral Properties of Bounded Sequences .....	102
4.3.1	Correlation Measures .....	103
4.3.2	Applications of Correlation Measures .....	108
4.3.3	Examples of Correlation Measures .....	120
4.3.4	Back to Finite-Valued Sequences .....	123
<b>5</b>	<b>Dynamical Systems Arising from Substitutions .....</b>	<b>125</b>
5.1	Definitions and Notations .....	125
5.2	Minimality of Primitive Substitutions .....	128
5.3	Nonnegative Matrices and $\zeta$ -Matrix .....	131
5.3.1	Perron Frobenius' Theorem for Nonnegative Matrices .....	132
5.3.2	Frequency of Letters .....	135
5.3.3	Perron Numbers, Pisot Numbers .....	136
5.4	Unique Ergodicity .....	137
5.4.1	Frequency of Factors .....	137
5.4.2	The Unique Invariant Measure .....	140
5.4.3	Matrices $M_\ell$ .....	143

5.5	Combinatorial Aspects .....	146
5.5.1	Complexity Function and Topological Entropy .....	146
5.5.2	Recognizability Properties .....	150
5.6	Structure of Substitution Dynamical Systems .....	152
5.6.1	Consequences of the Recognizability .....	152
5.6.2	$\zeta(X)$ -Induced Map .....	154
5.6.3	Metric Properties .....	156
5.6.4	Bilateral Substitution Sequences .....	159
<b>6</b>	<b>Eigenvalues of Substitution Dynamical Systems .....</b>	<b>161</b>
6.1	Eigenvalues of a Constant-Length Substitution .....	161
6.1.1	Continuous Eigenvalues .....	161
6.1.2	$L^2$ -Eigenvalues .....	164
6.2	Eigenvalues of a Nonconstant-Length Substitution .....	169
6.2.1	Host's Theorem .....	169
6.2.2	Application to Mixing Property .....	174
6.3	Pure Point Spectrum .....	176
6.3.1	Discrete Constant-Length Substitutions .....	176
6.3.2	Discrete Nonconstant-Length Substitutions .....	180
6.3.3	Pisot Substitutions .....	187
<b>7</b>	<b>Matrices of Measures .....</b>	<b>193</b>
7.1	Correlation Matrix .....	193
7.1.1	Spectral Multiplicity .....	193
7.1.2	Maximal Spectral Type .....	195
7.1.3	The Correlation Matrix $\Sigma$ .....	197
7.2	Positive Definite Matrices of Measures .....	199
7.2.1	Definitions and Properties .....	199
7.2.2	Decompositions of Matrices of Measures .....	202
7.3	Characters on a Matrix of Measures .....	204
<b>8</b>	<b>Matrix Riesz Products .....</b>	<b>209</b>
8.1	$\Sigma$ as a Matrix Riesz Product .....	209
8.2	Examples of Maximal Spectral Types .....	211
8.2.1	Thue-Morse Sequence .....	211
8.2.2	Rudin-Shapiro Sequence .....	212
8.2.3	$Q$ -mirror Sequences .....	215
8.3	Commutative Automata .....	216
8.4	Automatic Sums .....	220
<b>9</b>	<b>Bijjective Automata .....</b>	<b>225</b>
9.1	Structure of Bijjective Substitution Systems .....	226
9.1.1	Extension of the $q$ -Odometer .....	226
9.1.2	Group Automaton .....	230

9.2	Spectral Study of Bijective Substitutions .....	232
9.2.1	Abelian Case .....	233
9.2.2	Non-Abelian Case .....	235
<b>10</b>	<b>Maximal Spectral Type of General Automata .....</b>	<b>243</b>
10.1	The Coincidence Matrix $C$ .....	243
10.1.1	Properties of $C$ .....	244
10.1.2	Examples .....	247
10.2	The Projection Operator $P$ .....	248
10.2.1	A Property of $P$ .....	250
10.2.2	Examples .....	252
10.3	The Bi-Correlation Matrix $Z$ .....	254
10.4	Main Theorem on Maximal Spectral Type .....	259
<b>11</b>	<b>Spectral Multiplicity of General Automata .....</b>	<b>265</b>
11.1	More About the Spectrum of Constant-Length Substitutions .....	265
11.1.1	The Convex Set $\mathcal{K}$ .....	265
11.1.2	Examples .....	268
11.2	Spectral Multiplicity of Constant-Length Substitutions .....	271
11.2.1	Main Theorem on Spectral Multiplicity .....	272
11.2.2	Examples .....	275
11.2.3	More About Lebesgue Multiplicity .....	279
<b>12</b>	<b>Compact Automata .....</b>	<b>281</b>
12.1	Strictly Ergodic Automatic Flows .....	281
12.2	Application to Bounded Remainder Sets .....	286
<b>A</b>	<b>Schrödinger Operators with Substitutive Potential .....</b>	<b>293</b>
A.1	Classical Facts on 1D Discrete Schrödinger Operators .....	293
A.1.1	Preliminaries .....	293
A.1.2	Schrödinger Equation .....	295
A.1.3	Periodic Potential .....	299
A.2	Ergodic Family of Schrödinger Operators .....	302
A.2.1	General Properties .....	303
A.2.2	Lyapunov Exponents .....	305
A.2.3	Results from Pastur, Kotani, Last and Simon .....	307
A.3	Substitutive Schrödinger Operators .....	308
A.3.1	The Trace Map Method .....	310
A.3.2	The Palindromic Density Method .....	315
<b>B</b>	<b>Substitutive Continued Fractions .....</b>	<b>319</b>
B.1	Overview on Continued Fraction Expansions .....	319
B.1.1	The Gauss Dynamical System .....	321
B.1.2	Diophantine Approximation and BAD .....	322

- B.2   Morphic Numbers .....324
  - B.2.1   Schmidt’s Theorem on Non-Quadratic Numbers .....324
  - B.2.2   The Thue-Morse Continued Fraction .....328
- B.3   Schmidt Subspace Theorem .....331
  - B.3.1   Transcendence and Repetitions .....332
  - B.3.2   Transcendence and Palindromes .....333
- References**.....335
- Glossary** .....345
- Index** .....347