J. London Math. Soc. (2) 74 (2006) 739–756 © 2006 London Mathematical Society
doi:10.1112/S0024610706023258

ABSOLUTE CONTINUITY FOR RANDOM ITERATED FUNCTION SYSTEMS WITH OVERLAPS

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Abstract

We consider linear iterated function systems with a random multiplicative error on the real line. Our system is $\{x \mapsto d_i + \lambda_i Y x\}_{i=1}^m$, where $d_i \in \mathbb{R}$ and $\lambda_i > 0$ are fixed and $Y > 0$ is a random variable with an absolutely continuous distribution. The iterated maps are applied randomly according to a stationary ergodic process, with the sequence of independent and identically distributed errors $y_1, y_2, \dots$, distributed as Y, independent of everything else. Let h be the entropy of the process, and let $\chi = \mathbb{E}[\log(\lambda Y)]$ be the Lyapunov exponent. Assuming that $\chi < 0$, we obtain a family of conditional measures $\nu_{\mathbf{y}}$ on the line, parametrized by $\mathbf{y} = (y_1, y_2, \dots)$, the sequence of errors. Our main result is that if $h > |\chi|$, then $\nu_{\mathbf{y}}$ is absolutely continuous with respect to the Lebesgue measure for almost every $\mathbf{y}$. We also prove that if $h < |\chi|$, then the measure $\nu_{\mathbf{y}}$ is singular and has dimension $h/|\chi|$ for almost every $\mathbf{y}$. These results are applied to a randomly perturbed iterated function system suggested by Sinai, and to a class of random sets considered by Arratia, motivated by probabilistic number theory.

1. *Introduction*

Let $\{f_1, \dots, f_m\}$ be an iterated function system (IFS) on the real line, where the maps are applied according to the probabilities $(p_1, \dots, p_m)$, with the choice of the map random and independent at each step. We assume that the system is contracting on average, that is, the Lyapunov exponent χ (appropriately defined) is negative. In this paper the maps will be linear, $f_i(x) = \lambda_i x + d_i$, and then $\chi := \sum_{i=1}^m p_i \log \lambda_i$. If $\chi < 0$, then there is a well-defined invariant probability measure ν on $\mathbb{R}$ (see [**3**]). It is of interest to determine whether this measure is singular or absolutely continuous, and if it is singular, to compute its Hausdorff dimension

$$\dim_H(\nu) = \inf\{\dim_H(Y) : \ \nu(\mathbb{R} \setminus Y) = 0\}.$$

Let $h = -\sum_{i=1}^m p_i \log p_i$ be the entropy of the underlying Bernoulli process. It was proved in [**19**] for nonlinear contracting on average IFSs (and later extended in [**7**]) that

$$\dim_H(\nu) \leqslant h/|\chi|.$$

A question arises of what happens when the entropy is greater than the absolute value of the Lyapunov exponent. One can expect that, at least 'typically', the measure ν is absolutely continuous when $h/|\chi| > 1$. Essentially the only known

Received 7 February 2005; revised 10 January 2006.

2000 *Mathematics Subject Classification* 37C45 (primary), 28A80, 60D05 (secondary).

The research of the first author was partially supported by NSF grants #DMS-0104073 and #DMS-0244479. Part of this work was completed while he was visiting Microsoft Research. The research of the third author was partially supported by NSF grants #DMS-0099814 and #DMS-0355187. The research of the second author was partially supported by OTKA Foundation grant #T42496. The collaboration of the second and third authors was supported by NSF-MTA-OTKA grant #77.

https://doi.org/10.1112/S0024610706023258 Published online by Cambridge University Press

approach to this is 'transversality' (see [**20**–**22**]), but it has its limitations. Even in the case of two contractions, there remains a domain of parameters which is not covered by existing results [**17**, **18**]. If the system is not uniformly contracting (but contracting on average), the situation gets even more complicated. We note that there is another direction in the study of IFSs with overlaps, which is concerned with concrete, but non-typical systems, often of arithmetic nature, for which there is a dimension drop; see, for example, [**14**].

In this paper we study a modification of the problem which makes it more tractable, namely we consider linear IFSs with a random multiplicative error. Our system is $\{x \mapsto d_i + \lambda_i Y x\}_{i=1}^m$, where $d_i \in \mathbb{R}$ and $\lambda_i > 0$ are fixed and $Y \geqslant 0$ is a random variable with an absolutely continuous distribution. The iterated maps are applied randomly according to a stationary ergodic process, with the sequence of independent and identically distributed errors $y_1, y_2, \dots$, distributed as Y, independent of everything else. Let h be the entropy of the process, and let $\chi = \mathbb{E}[\log(\lambda Y)]$ be the Lyapunov exponent (the symbol $\mathbb{E}$ denotes expectation). Assuming that $\chi < 0$, we obtain a family of conditional measures $\nu_{\mathbf{y}}$ on the line, parametrized by $\mathbf{y} = (y_1, y_2, \dots)$, the sequence of errors. Our main result is that if $h > |\chi|$, then $\nu_{\mathbf{y}}$ is absolutely continuous with respect to the Lebesgue measure $\mathcal{L}$ for almost every $\mathbf{y}$. We also prove that if $h < |\chi|$, then the measure $\nu_{\mathbf{y}}$ is singular and has dimension $h/|\chi|$ for almost every $\mathbf{y}$. Random IFSs are quite well understood under separation conditions (see [**12**, **13**]), and the novelty here is that overlaps are allowed.

Two applications that motivated our work, one of them a random perturbation of a problem of Sinai and the other a problem of Arratia, are described in Section 3.

2. *Statement of results*

Consider a random variable Y with an absolutely continuous distribution η on $(0, \infty)$, such that for some $C_1 > 0$ we have

$$\frac{d\eta}{dx} \leqslant C_1 x^{-1}, \quad \forall\, x > 0. \tag{2.1}$$

Let $\mathbb{R}^{\mathbb{N}}$ be the infinite product equipped with the product measure $\eta_\infty := \eta^{\mathbb{N}}$. Let μ be an ergodic σ-invariant measure on $\Sigma = \{1, \dots, m\}^{\mathbb{N}}$, where σ is the left shift. Denote by $h(\mu)$ the entropy of the measure μ. We consider linear IFSs with a random multiplicative error $\{x \mapsto d_i + \lambda_i Y x\}_{i=1}^m$, where $d_i \in \mathbb{R}$ and $\lambda_i > 0$ are fixed. The iterated maps are applied randomly according to the stationary measure μ, with the sequence of independent and identically distributed errors $y_1, y_2, \dots$, distributed as Y, independent of the choice of the function. The Lyapunov exponent of the IFS is defined by

$$\chi(\mu, \eta) := \mathbb{E}[\log(\lambda Y)] = \mathbb{E}[\log Y] + \int_\Sigma \log(\lambda_{i_1})\, d\mu(\mathbf{i}).$$

Throughout the paper, we assume that

$$\chi(\mu, \eta) < 0, \tag{2.2}$$

which means that the IFS is contracting on average. The natural projection $\Pi : \Sigma \times \mathbb{R}^{\mathbb{N}} \to \mathbb{R}$ is defined by

$$\Pi(\mathbf{i}, \mathbf{y}) := d_{i_1} + d_{i_2}\lambda_{i_1} y_1 + \ldots + d_{i_{n+1}}\lambda_{i_1 \ldots i_n} y_{1 \ldots n} + \ldots, \tag{2.3}$$

https://doi.org/10.1112/S0024610706023258 Published online by Cambridge University Press

where $\mathbf{i} = (i_1, i_2, \dots)$, $\lambda_{i_1 \dots i_n} := \lambda_{i_1} \dots \lambda_{i_n}$, and $y_{1\dots n} = y_1 \dots y_n$. Note that $\Pi(\mathbf{i}, \mathbf{y})$ is a Borel map defined $\mu \times \eta_\infty$ almost everywhere, since $n^{-1} \log(\lambda_{i_1 \dots i_n} y_{1\dots n}) \to \mathbb{E}[\log(\lambda Y)] < 0$ almost everywhere, by the Birkhoff Ergodic Theorem. For a fixed $\mathbf{y} \in \mathbb{R}^{\mathbb{N}}$ we define $\Pi_{\mathbf{y}} : \Sigma \to \mathbb{R}$ and the measure $\nu_{\mathbf{y}}$ on $\mathbb{R}$ as

$$\Pi_{\mathbf{y}}(\mathbf{i}) := \Pi(\mathbf{i}, \mathbf{y}) \quad \text{and} \quad \nu_{\mathbf{y}} := (\Pi_{\mathbf{y}})_* \mu. \tag{2.4}$$

We need to impose a condition which guarantees that the maps of the IFS are sufficiently different. We consider two cases which cover the interesting examples that we know of. We assume that either all of the digits are distinct:

$$d_i \neq d_j, \quad \text{for all } i \neq j, \tag{2.5}$$

or that all of the digits d_i are equal to some $d \neq 0$ (which we can assume to be 1, without loss of generality), but the average contraction ratios are all distinct:

$$d_i = 1, \quad \lambda_i \neq \lambda_j, \quad \text{for all } i \neq j. \tag{2.6}$$

THEOREM 2.1. *Let $\nu_{\mathbf{y}}$ be the conditional distribution of the sum* (2.3) *given $\mathbf{y} = (y_1, y_2, \dots)$. We assume that* (2.1), (2.2) *hold, and either* (2.5) *or* (2.6) *is satisfied.*

(a) *If $h(\mu) > |\chi(\mu, \eta)|$, then*

$$\nu_{\mathbf{y}} \ll \mathcal{L} \quad \textit{for } \eta_\infty\textit{-almost every } \mathbf{y}. \tag{2.7}$$

(b) *If $h(\mu) \leqslant |\chi(\mu, \eta)|$, then*

$$\dim_H(\nu_{\mathbf{y}}) = \frac{h(\mu)}{|\chi(\mu, \eta)|} \ \textit{for } \eta_\infty\textit{-almost every } \mathbf{y}. \tag{2.8}$$

Assuming that μ is a product (Bernoulli) measure, that is, $\mu = (p_1, \dots, p_m)^{\mathbb{N}}$ and $h(\mu) = |\chi(\mu, \eta)|$, we can show that the measure $\nu_{\mathbf{y}}$ is singular for almost every $\mathbf{y}$.

PROPOSITION 2.2. *Suppose that $\mu = (p_1, \dots, p_m)^{\mathbb{N}}$ and $Y > 0$ is any random variable, such that* (2.2) *holds and $(\mathbf{i}, \mathbf{y}) \mapsto p_{i_1} \lambda_{i_1}^{-1} y_1^{-1}$ is non-constant on $\Sigma \times \mathbb{R}^{\mathbb{N}}$. If $h(\mu) = -\chi(\mu, \eta)$, then $\nu_{\mathbf{y}} \perp \mathcal{L}$ for η_∞-almost every $\mathbf{y}$.*

Note that in the proposition we do not make any assumptions on the distribution of Y. If Y is any non-constant random variable, then the proposition applies. On the other hand, it includes the case when Y is constant (in other words, this is a usual IFS with no randomness), but λ_j / p_j is not constant. Then, of course, Y can be eliminated altogether and there is no almost every $\mathbf{y}$ in the statement. In the special case $Y \equiv 1$ and $\lambda_i < 1$ for all $i \leqslant m$, our statement is contained in [**18**, Theorem 1.1(ii)].

We should emphasize that Proposition 2.2, as well as the upper dimension estimate in (2.8), are rather standard; they are included for completeness, in order to indicate that our results are sharp.

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2.1. *Homogeneous case: random measures*

Suppose that $\lambda_i = \lambda$ for all $i \leqslant m$, so we have $d_i \neq d_j$ for $i \neq j$ by (2.5). Consider the random sums

$$X = \sum_{i=1}^{\infty} J_i Y_1 \dots Y_{i-1} \lambda^{i-1}, \tag{2.9}$$

where Y_i are independent and identically distributed with the absolutely continuous distribution η, and J_i take the values in $\{d_1, \dots, d_m\}$, are independent of $\{Y_j\}$, and are chosen according to an ergodic σ-invariant measure μ. Then Theorem 2.1 applies to $\nu_{\mathbf{y}}$, the conditional distribution of X given $\mathbf{y} = (y_1, y_2, \dots)$, a realization of the process $\{Y_j\}$. The Lyapunov exponent $\chi(\eta) = \log \lambda + \mathbb{E}[\log Y]$ does not depend on μ.

When μ is Bernoulli, that is, $\mu = (p_1, \dots, p_m)^{\mathbb{N}}$, there is an alternative method to study $\nu_{\mathbf{y}}$ which goes back to the work of Kahane and Salem [**10**] and uses Fourier transform. It requires a stronger assumption on the distribution η, namely that

$$\eta \text{ has compact support and } d\eta/dx \text{ is of bounded variation.} \tag{2.10}$$

THEOREM 2.3. *Let $\nu_{\mathbf{y}}$ be the conditional distribution of the sum* (2.3) *given $\mathbf{y} = (y_1, y_2, \dots)$, defined by* (2.4). *We assume that* (2.10) *and* (2.5) *are satisfied, $\mu = (p_1, \dots, p_m)^{\mathbb{N}}$ and $\lambda_i = \lambda$ for all $i \leqslant m$. Suppose that $\chi(\eta) = \log \lambda + \mathbb{E}[\log Y] < 0$.*

(a) *If $|\log(\sum_{i=1}^m p_i^2)| > |\chi(\eta)|$, then $\nu_{\mathbf{y}} \ll \mathcal{L}$ with a density in $L^2(\mathbb{R})$ for η_∞-almost every $\mathbf{y}$.*

(b) *If $|\log(\sum_{i=1}^m p_i^2)| > 2|\chi(\eta)|$, then $\nu_{\mathbf{y}} \ll \mathcal{L}$ with a continuous density for η_∞-almost every $\mathbf{y}$.*

Observe that in the uniform case, when $p_i = 1/m$ for $i \leqslant m$, we get the same threshold $|\chi(\eta)| = \log m$ for absolute continuity in Theorem 2.1(a) and for absolute continuity with a density in L^2, in Theorem 2.3(a).

2.2. *Homogeneous case: random sets*

The results on random measures yield information on random sets. Recall that $\Sigma = \{1, \dots, m\}^{\mathbb{N}}$, and let $\Gamma \subset \Sigma$ be a closed σ-invariant subset. For a digit set $\{d_1, \dots, d_m\}$ and $\mathbf{y} \in (0, \infty)^{\mathbb{N}}$ consider

$$S_\Gamma(\mathbf{y}) = \left\{ \sum_{i=1}^{\infty} d_{a_i} y_{1\dots(i-1)} : \{a_i\}_1^\infty \in \Gamma \right\}.$$

We let $S(\mathbf{y}) = S_\Sigma(\mathbf{y})$. Denote by $h_{\text{top}}(\Gamma)$ the topological entropy of (Γ, σ). In the next three corollaries we consider a digit set $\{d_1, \dots, d_m\}$ satisfying (2.5), that is, all of the digits are assumed to be distinct. For a random variable η we let $\chi(\eta) := \int \log \eta \, d\eta < 0$.

COROLLARY 2.4. *Suppose that η satisfies* (2.1) *and $\chi(\eta) < 0$.*

(a) *If $h_{\text{top}}(\Gamma) > |\chi(\eta)|$, then $\mathcal{L}(S_\Gamma(\mathbf{y})) > 0$ for η_∞-almost every $\mathbf{y}$.*

(b) *If $h_{\text{top}}(\Gamma) \leqslant |\chi(\eta)|$, then $\dim_H(S_\Gamma(\mathbf{y})) = h_{\text{top}}(\Gamma)/|\chi(\eta)|$ for η_∞-almost every $\mathbf{y}$.*

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COROLLARY 2.5. *Suppose that η satisfies* (2.10) *and $\chi(\eta) < 0$. We consider $\Gamma = \Sigma$.*

(a) *If $\log m > 2|\chi(\eta)|$, then $S(\mathbf{y})$ contains an interval for η_∞-almost every $\mathbf{y}$.*
(b) *If $\log m \leqslant |\chi(\eta)|$, then $\dim_H(S(\mathbf{y})) = \log m/|\chi(\eta)|$ for η_∞-almost every $\mathbf{y}$.*

COROLLARY 2.6. *Suppose that Y is any non-constant random variable on $(0,\infty)$ such that $\chi(\eta) < 0$. If $\log m = |\chi(\eta)|$, then $\mathcal{L}(S(\mathbf{y})) = 0$ for η_∞-almost every $\mathbf{y}$.*

The rest of the paper is organized as follows. In Section 3 we consider the applications that motivated this work. Theorem 2.1(a) is proved in Sections 4 and 5; the latter also contains a key 'transversality lemma', which is used in the proof of both Theorem 2.1(a) and the lower estimate in Theorem 2.1(b). Then Theorem 2.1(b) is derived in Section 6. Section 7 is devoted to the proofs of other results, especially Theorem 2.3, following the method of Kahane and Salem. Finally, Section 8 contains some open questions.

3. *Applications*

3.1. *A random perturbation of a problem of Sinai*

Consider the random series

$$X = 1 + Z_1 + Z_1Z_2 + \ldots + Z_1Z_2\ldots Z_n + \ldots \tag{3.1}$$

where Z_i are independent and identically distributed random variables, taking the values in $\{1-a, 1+a\}$ with probabilities $(\frac{1}{2}, \frac{1}{2})$, for a fixed parameter $a \in (0,1)$. The series converges almost surely, since $\chi = \mathbb{E}[\log Z] = \frac{1}{2}\log(1-a^2) < 0$. Let ν^a denote the distribution of X. Sinai (personal communication), motivated by a statistical analog of the well-known open '$3n+1$ problem', asked for which a is the distribution of X absolutely continuous. Observe that ν^a is supported on $[1/a, \infty)$ for all $a > 0$. Note that ν^a is the invariant measure for the IFS $\{1 + (1-a)x, 1 + (1+a)x\}$, with probabilities $(\frac{1}{2}, \frac{1}{2})$. If $h < |\chi|$, that is, $\log 2 < -\frac{1}{2}\log(1-a^2)$, or $a > \sqrt{3}/2$, then the measure is singular. It is natural to predict that $\nu^a \ll \mathcal{L}$ for almost every $a \in (0, \sqrt{3}/2)$. While this question remains open, here we resolve a 'randomly perturbed' version. The following corollary is a special case of Theorem 2.1 and Proposition 2.2.

COROLLARY 3.1. *Consider the random sum* (3.1)*, with $Z_i = \lambda_i Y$, where $\lambda_i \in \{1-a, 1+a\}$ with probabilities $(\frac{1}{2}, \frac{1}{2})$ and Y has an absolutely continuous distribution on $(1-\varepsilon_1, 1+\varepsilon_2)$ for small ε_1 and ε_2, with a bounded density, such that $\mathbb{E}[\log Y] = 0$. The 'errors' y_i at each step are independent and identically distributed with the distribution of Y, and are independent of everything else. Let $\nu^a_{\mathbf{y}}$ be the conditional distribution of Z, given a sequence of errors $\mathbf{y} = (y_1, y_2, \ldots)$.*

(a) *If $a \in (0, \sqrt{3}/2)$, then $\nu^a_{\mathbf{y}} \ll \mathcal{L}$ for almost every $\mathbf{y}$.*
(b) *If $a \geqslant \sqrt{3}/2$, then $\nu^a_{\mathbf{y}} \perp \mathcal{L}$ and $\dim_H(\nu^a_{\mathbf{y}}) = 2\log 2/\log(1/(1-a^2))$ for almost every $\mathbf{y}$.*

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3.2. *A problem of Arratia*

Our second example is probabilistic in its origin (rather than a random perturbation of a deterministic example, as above). It comes from a question of Arratia (see [**2**, Section 22]), who considered the following distributions, motivated by some questions in probabilistic number theory. Let $Y = U^{1/\theta}$, where U has the uniform distribution on $[0,1]$, and consider $X_i = Y_1 \dots Y_i$, where Y_i are independent and identically distributed with the distribution of Y. The process $\{X_i\}$ is known as the scale-invariant Poisson process with intensity $\theta x^{-1}\,dx$. Consider the random sum $Z = \sum_{i\geqslant 1} J_i X_i$ where $J_1, J_2, \dots$ are 'fair coins' with values in $\{0,1\}$, independent of each other and of everything else. One is interested in the conditional distribution $\nu_{\mathbf{y}}^{\theta}$ of Z given the process $\{Y_i\}$, and in its support, $S_{\mathbf{y}}^{\theta} = \{\sum_{i=1}^{\infty} a_i X_i :\ a_i \in \{0,1\}\}$. Observe that this fits into our class of IFS $\{d_i + \lambda_i Y x\}_{i=1}^{m}$, by taking $m = 2$, $d_1 = 0, d_2 = 1, \lambda_1 = \lambda_2 = 1$. The distribution of $U^{1/\theta}$ has the density $\theta x^{\theta-1}\mathbf{1}_{[0,1]}$, so we have $\chi = \mathbb{E}[\log \lambda Y] = \mathbb{E}[\log Y] = -\theta^{-1}$. The entropy of the 'fair coins' process is $h = \log 2$, so $h/|\chi| = \theta \log 2$.

Corollary 3.2. *Let $Z = \sum_{i\geqslant 1} J_i X_i$ as above. Let $\nu_{\mathbf{y}}^{\theta}$ be the conditional distribution of Z given the process $\{Y_i\}$, and let $S_{\mathbf{y}}^{\theta}$ be the support of $\nu_{\mathbf{y}}^{\theta}$.*

(a) *If $\theta > 1/\log 2$, then $\nu_{\mathbf{y}}^{\theta} \ll \mathcal{L}$ with a density in $L^2(\mathbb{R})$, hence $\mathcal{L}(S_{\mathbf{y}}^{\theta}) > 0$, for almost every $\mathbf{y}$.*

(b) *If $\theta > 2/\log 2$, then $\nu_{\mathbf{y}}^{\theta} \ll \mathcal{L}$ with a continuous density, hence $S_{\mathbf{y}}^{\theta}$ contains an interval, for almost every $\mathbf{y}$.*

(c) *If $\theta \in (0, 1/\log 2]$, then $\mathcal{L}(S_{\mathbf{y}}^{\theta}) = 0$, and $\dim_H(S_{\mathbf{y}}^{\theta}) = \dim_H(\nu_{\mathbf{y}}^{\theta}) = \theta \log 2$ for almost every $\mathbf{y}$.*

Proof. Parts (a) and (b) follow from Theorem 2.3. Part (c) follows from Theorem 2.1(b) and Corollary 2.6. □

An intriguing open problem is whether $S_{\mathbf{y}}^{\theta}$ contains intervals for almost every $\mathbf{y}$ when $\theta \in (1/\log 2, 2/\log 2)$. The proof of Corollary 3.2 is easily adapted to the Poisson–Dirichlet distributions where the variables $X_i = Y_1 \dots Y_i$ are replaced by $\widetilde{X}_i = Y_1 \dots Y_{i-1}(1 - Y_i)$, see [**2**, (6.2) and (8.2)].

Our results yield many variants of Corollary 3.2. For example, let $\widetilde{S}_{\mathbf{y}}^{\theta} = \{\sum_{i=1}^{\infty} a_i X_i :\ a_i \in \{0,1\}, a_i a_{i+1} = 0, i \geqslant 1\}$; in other words, we consider only the sums corresponding to the 'Fibonacci' shift of finite type. Let $\tau = (1+\sqrt{5})/2$.

Corollary 3.3. *We have the following.*

(a) *If $\theta > 1/\log \tau$, then $\mathcal{L}(\widetilde{S}_{\mathbf{y}}^{\theta}) > 0$, for almost every $\mathbf{y}$.*

(b) *If $\theta \in (0, 1/\log \tau)$, then $\mathcal{L}(\widetilde{S}_{\mathbf{y}}^{\theta}) = 0$ and $\dim_H(\widetilde{S}_{\mathbf{y}}^{\theta}) = \theta \log \tau$ for almost every $\mathbf{y}$.*

Proof. This follows from Corollary 2.4, since $\Gamma = \{(a_i)_1^{\infty} \in \{0,1\}^{\mathbb{N}} :\ a_i a_{i+1} = 0,\ i \geqslant 1\}$ has topological entropy $\log((1+\sqrt{5})/2)$. □

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4. *Preliminaries and the proof of Theorem* 2.1(a)

Notation. For $\omega \in \{1,\dots,m\}^n$ we denote by $[\omega]$ the cylinder set of sequences $\mathbf{i} \in \Sigma$ which start with ω. For $\mathbf{i} \in \Sigma$ let $[\mathbf{i}, n] = [i_1 \dots i_n]$. For $\mathbf{i}, \mathbf{j} \in \Sigma$ we denote by $\mathbf{i} \wedge \mathbf{j}$ their common initial segment.

By adding the constant $\mathbb{E}[\log Y]$ to $\log \lambda$ and subtracting it from $\log Y$, we can assume without loss of generality that $\mathbb{E}[\log Y] = 0$, so that $\chi(\mu, \eta) = \chi(\mu) = \mathbb{E}[\log \lambda]$. In order to prove Theorem 2.1, we need to make a certain 'truncation' both in $\mathbb{R}^{\mathbb{N}}$ and in Σ. By the law of large numbers,

$$n^{-1} \log(y_{1\dots n}) \to 0 \quad \text{for } \eta_\infty\text{-almost every } \mathbf{y}. \tag{4.1}$$

By Egorov's theorem, for any $\varepsilon > 0$ there exists $F_\varepsilon \subset \mathbb{R}^{\mathbb{N}}$, with $\eta_\infty(F_\varepsilon) > 1 - \varepsilon$, such that $(y_{1\dots n})^{1/n} \to 1$ uniformly on F_ε.

Next we do the truncation in Σ. By the Shannon–McMillan–Breiman theorem,

$$n^{-1} \log(\mu[\mathbf{i}, n]) \to -h(\mu) \quad \text{for } \mu\text{-almost every } \mathbf{i} \in \Sigma. \tag{4.2}$$

By the Birkhoff ergodic theorem,

$$n^{-1} \log(\lambda_{i_1 \dots i_n}) \to \chi(\mu) \quad \text{for } \mu\text{-almost every } \mathbf{i} \in \Sigma. \tag{4.3}$$

Applying Egorov's theorem, we can find $G_\varepsilon \subset \Sigma$, with $\mu(G_\varepsilon) > 1 - \varepsilon$, such that the convergence in (4.2) and (4.3) is uniform on G_ε.

Define $\mu_\varepsilon = \mu|_{G_\varepsilon}$ and let $\nu_{\mathbf{y}}^\varepsilon = (\Pi_{\mathbf{y}})_* \mu_\varepsilon$. If $\nu_{\mathbf{y}}^\varepsilon \ll \mathcal{L}$ for all $\varepsilon > 0$, then $\nu_{\mathbf{y}} \ll \mathcal{L}$, and $\dim_H(\nu_{\mathbf{y}}) = \sup_{\varepsilon > 0} \dim_H(\nu_{\mathbf{y}}^\varepsilon)$. Since we can obviously assume that $F_\varepsilon \subset F_{\varepsilon'}$ for $\varepsilon' < \varepsilon$, (2.7) will follow if we prove that

$$\forall\, \varepsilon > 0, \quad \nu_{\mathbf{y}}^\varepsilon \ll \mathcal{L} \quad \text{for } \eta_\infty\text{-almost every } \mathbf{y} \in F_\varepsilon. \tag{4.4}$$

Similarly, (2.8) will follow if we prove that

$$\forall\, \varepsilon > 0, \quad \dim_H(\nu_{\mathbf{y}}^\varepsilon) = \frac{h(\mu)}{|\chi(\mu)|} \quad \text{for } \eta_\infty\text{-almost every } \mathbf{y} \in F_\varepsilon. \tag{4.5}$$

Thus, both parts of Theorem 2.1 will be established if the statements are proved for the measures $\nu_{\mathbf{y}}^\varepsilon$ for all $\varepsilon > 0$ instead of $\nu_{\mathbf{y}}$.

Proof of Theorem 2.1(a). Fix $\varepsilon \in (0, 1)$; our goal is to prove (4.4) assuming that $-h(\mu) < \chi(\mu) < 0$. We can fix positive $\theta < \rho$ such that

$$-h(\mu) < \log \theta < \log \rho < \chi(\mu) < 0. \tag{4.6}$$

Next fix $\delta > 0$ such that

$$(1 + \delta)\theta < \rho. \tag{4.7}$$

Using the uniform convergence on F_ε and G_ε, we can find $N = N(\varepsilon, \delta, \theta, \rho) \in \mathbb{N}$ such that, in view of (4.1),

$$(1 + \delta)^{-n} \leqslant y_1 \dots y_n \leqslant (1 + \delta)^n \quad \text{for all } n \geqslant N,\ \mathbf{y} \in F_\varepsilon, \tag{4.8}$$

and, in view of (4.2), (4.3) and (4.6),

$$\mu[\mathbf{i}, n] < \theta^n < \rho^n < \lambda_{i_1 \dots i_n}, \quad \text{for all } n \geqslant N,\ \mathbf{i} \in G_\varepsilon. \tag{4.9}$$

We can decompose the measure into the sum of measures on cylinders:

$$\nu_{\mathbf{y}}^\varepsilon = \sum_{|\omega| = N} \nu_{\mathbf{y},\omega}^\varepsilon, \quad \text{where } \nu_{\mathbf{y},\omega}^\varepsilon := (\mu|_{[\omega] \cap G_\varepsilon}) \circ \Pi_{\mathbf{y}}^{-1}. \tag{4.10}$$

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Thus, it is enough to show that

$$\nu^{\varepsilon}_{\mathbf{y},\omega} \ll \mathcal{L} \quad \text{for } \eta_\infty\text{-almost every } \mathbf{y} \in F_\varepsilon, \quad \forall\, \omega,\ |\omega| = N. \tag{4.11}$$

Let $\varphi(\mathbf{y},\mathbf{i},\mathbf{j}) := |\Pi_{\mathbf{y}}(\mathbf{i}) - \Pi_{\mathbf{y}}(\mathbf{j})|$ and

$$g_r(\mathbf{i},\mathbf{j}) := \eta_\infty\{\mathbf{y} \in F_\varepsilon :\ \varphi(\mathbf{y},\mathbf{i},\mathbf{j}) < r\}. \tag{4.12}$$

Let $P := G_\varepsilon \times G_\varepsilon$ and $\mu_2 := \mu_\varepsilon \times \mu_\varepsilon$. Denote $P^N := \{(\mathbf{i},\mathbf{j}) \in P :\ |\mathbf{i} \wedge \mathbf{j}| \geqslant N\}$.

PROPOSITION 4.1. *There exists $C = C(\varepsilon) > 0$, such that for all $r > 0$,*

$$A(r) := \int\int_{P^N} g_r(\mathbf{i},\mathbf{j})\, d\mu_2(\mathbf{i},\mathbf{j}) \leqslant Cr. \tag{4.13}$$

We will prove the proposition in the next section. Before that, using the proposition we prove Theorem 2.1(a).

In order to prove (4.11), it is enough to verify that

$$\mathcal{I} := \sum_{|\omega|=N} \int_{\mathbf{F}_\varepsilon} \int_{\mathbb{R}} \underline{D}(\nu^{\varepsilon}_{\mathbf{y},\omega}, x)\, d\nu^{\varepsilon}_{\mathbf{y},\omega}(x)\, d\eta_\infty(\mathbf{y}) < \infty,$$

where

$$\underline{D}(\nu, x) := \liminf_{r\to 0} \frac{\nu([x-r, x+r])}{2r},$$

is the lower derivative of a measure ν, see [**15**, 2.12]. Observe that

$$\sum_{|\omega|=N} \int_{\mathbb{R}} \nu^{\varepsilon}_{\mathbf{y},\omega}([x-r,x+r])\, d\nu^{\varepsilon}_{\mathbf{y},\omega}(x) = \int\int_{P^N} \mathbf{1}_{\{(\mathbf{i},\mathbf{j}):|\Pi_{\mathbf{y}}(\mathbf{i})-\Pi_{\mathbf{y}}(\mathbf{j})|\leqslant r\}}\, d\mu_2(\mathbf{i},\mathbf{j})$$

by the definition of $\nu^{\varepsilon}_{\mathbf{y},\omega}$. Using this with Fatou's lemma, and exchanging the order of integration, we obtain that

$$\mathcal{I} \leqslant \liminf_{r\to 0} (2r)^{-1} A(r), \tag{4.14}$$

where $A(r)$ was defined in (4.13). Thus, $\mathcal{I} < \infty$ follows immediately from Proposition 4.1. □

5. *Transversality lemma and the proof of Proposition* 4.1

We begin with a technical lemma, which is a key to the proof of both parts of Theorem 2.1. We are assuming all of the conditions of Theorem 2.1, in particular, that either (2.5) or (2.6) holds.

By the definition of φ and Π we have

$$\varphi(\mathbf{y},\mathbf{i},\mathbf{j}) = |d_{i_1} - d_{j_1} + y_1 \Phi(\mathbf{y},\mathbf{i},\mathbf{j})|, \tag{5.1}$$

where

$$\Phi(\mathbf{y},\mathbf{i},\mathbf{j}) = \lambda_{i_1} d_{i_2} - \lambda_{j_1} d_{j_2} + \sum_{\ell=2}^{\infty} y_{2\ldots\ell}(\lambda_{i_1\ldots i_\ell} d_{i_{\ell+1}} - \lambda_{j_1\ldots j_\ell} d_{j_{\ell+1}}). \tag{5.2}$$

Note that $\Phi(\mathbf{y},\mathbf{i},\mathbf{j})$ does not depend on y_1. If $|\mathbf{i} \wedge \mathbf{j}| = k \geqslant 1$ then,

$$\varphi(\mathbf{y},\mathbf{i},\mathbf{j}) = \lambda_{i_1\ldots i_k} \cdot y_{1\ldots k} \cdot \varphi(\sigma^k\mathbf{y}, \sigma^k\mathbf{i}, \sigma^k\mathbf{j}). \tag{5.3}$$

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LEMMA 5.1. *Let $\delta > 0$, $\rho \in (0,1)$, and $N \in \mathbb{N}$. Consider*

$$F = \{\mathbf{y} \in \mathbb{R}^{\mathbb{N}} : \ y_{1\dots n} \geqslant (1+\delta)^{-n}, \ \forall n \geqslant N\},$$
$$G = \{\mathbf{i} \in \Sigma : \ \lambda_{i_1\dots i_n} \geqslant \rho^n, \ \forall n \geqslant N\}.$$

There exists $C_2 > 0$ such that for all $k \geqslant N$, for all $\mathbf{i}, \mathbf{j} \in G$, with $|\mathbf{i} \wedge \mathbf{j}| = k$,

$$\eta_\infty\{\mathbf{y} \in F : \ \varphi(\mathbf{y}, \mathbf{i}, \mathbf{j}) < r\} \leqslant C_2(1+\delta)^k \rho^{-k} r \quad \text{for all } r > 0. \tag{5.4}$$

Proof. First suppose that the condition (2.5) holds. Then $b := \min_{\ell \neq s} |d_\ell - d_s| > 0$. Since $\mathbf{i} \in G$ and $k \geqslant N$, by (5.1) and (5.3), for $\mathbf{y} \in F$,

$$\varphi(\mathbf{y}, \mathbf{i}, \mathbf{j}) < r \Rightarrow |d_{i_{k+1}} - d_{j_{k+1}} + y_{k+1}\Phi| < (1+\delta)^k \rho^{-k} r, \tag{5.5}$$

where $\Phi = \Phi(\sigma^k \mathbf{y}, \sigma^k \mathbf{i}, \sigma^k \mathbf{j})$ does not depend on y_{k+1}. Denote $\Delta_{k+1} := d_{i_{k+1}} - d_{j_{k+1}}$; we have $|\Delta_{k+1}| \geqslant b$ since $i_{k+1} \neq j_{k+1}$. We can assume that $\Delta_{k+1} < 0$; the case $\Delta_{k+1} > 0$ is similarly proved. Since the left-hand side of (5.4) is always bounded above by one, (5.4) holds for $r \geqslant (1+\delta)^{-k}\rho^k b/2$ with the constant $C_2 = 2/b$. If $r < (1+\delta)^{-k}\rho^k b/2$, then

$$\varphi(\mathbf{y}, \mathbf{i}, \mathbf{j}) < r \ \Rightarrow \ |\Delta_{k+1} + y_{k+1}\Phi| < (1+\delta)^k \rho^{-k} r < b/2, \tag{5.6}$$

and this implies $\Phi > 0$, in view of y_{k+1} being positive and the fact that $\Delta_{k+1} \leqslant -b$. Moreover, the right-hand side of (5.6) implies

$$y_{k+1} \in B, \quad \text{where } \ B := \left[\frac{-\Delta_{k+1} - (1+\delta)^k \rho^{-k} r}{\Phi}, \frac{-\Delta_{k+1} + (1+\delta)^k \rho^{-k} r}{\Phi}\right].$$

Note that B depends on $y_{k+2}, y_{k+3}, \dots$, but not on y_{k+1}. We have $(1+\delta)^k \rho^{-k} r < b/2 \leqslant -\Delta_{k+1}/2$, so

$$B \subset [-\Delta_{k+1}/(2\Phi), \infty) \subset [b/(2\Phi), \infty).$$

By (2.1), we obtain that for any $y_{k+2}, y_{k+3}, \dots$,

$$\eta\{y_{k+1} \in B\} \leqslant C_1(2\Phi/b)\mathcal{L}(B) = C_1(4/b)(1+\delta)^k \rho^{-k} r.$$

This implies the desired inequality (5.4) by Fubini's theorem, since y_{k+1} is independent of $y_{k+2}, y_{k+3}, \dots$.

Now suppose that the condition (2.6) holds. Then by (5.1) and (5.2),

$$\varphi(\mathbf{y}, \mathbf{i}, \mathbf{j}) = \lambda_{i_1\dots i_k} \cdot y_{1\dots k,(k+1)} \cdot |\lambda_{i_{k+1}} - \lambda_{j_{k+1}} + y_{k+2}\Psi|,$$

where

$$\Psi = \lambda_{i_{k+1}i_{k+2}} - \lambda_{j_{k+1}j_{k+2}} + \sum_{\ell=3}^{\infty} y_{(k+3)\dots(k+\ell)}(\lambda_{i_{k+1}\dots i_{k+\ell}} - \lambda_{j_{k+1}\dots j_{k+\ell}})$$

does not depend on y_{k+2}. Since $\mathbf{i} \in G$ and $k \geqslant N$, for $\mathbf{y} \in F$ we have

$$\varphi(\mathbf{y}, \mathbf{i}, \mathbf{j}) < r \ \Rightarrow \ |\lambda_{i_{k+1}} - \lambda_{j_{k+1}} + y_{k+2}\Psi| < (1+\delta)^{k+1} \rho^{-k} r.$$

Here $|\lambda_{i_{k+1}} - \lambda_{j_{k+1}}| \geqslant b' := \min_{\ell \neq s} |\lambda_\ell - \lambda_s| > 0$ by (2.6), and we argue in a similar manner to the first case to obtain (5.4), with $C_2 = (1+\delta)\max\{2/b', 4C_1/b'\}$. □

Proof of Proposition 4.1. Let

$$P_\omega := \{(\mathbf{i}, \mathbf{j}) \in P : \mathbf{i} \wedge \mathbf{j} = \omega\},$$

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where $\omega = (\omega_1, \dots, \omega_k) \in \{1, \dots, m\}^k$ for some k. Denote

$$A_\omega(r) := \int\int_{P_\omega} g_r(\mathbf{i}, \mathbf{j})\, d\mu_2(\mathbf{i}, \mathbf{j}),$$

so that

$$A(r) = \sum_{k=N}^{\infty} \sum_{|\omega|=k} A_\omega(r). \tag{5.7}$$

We can apply Lemma 5.1 with $N = N(\varepsilon)$. Then $F_\varepsilon \subset F$ and $G_\varepsilon \subset G$ by (4.8) and (4.9), so for $\mathbf{i}, \mathbf{j} \in G_\varepsilon$, with $|\mathbf{i} \wedge \mathbf{j}| = k \geqslant N$, we have

$$g_r(\mathbf{i}, \mathbf{j}) = \eta_\infty\{\mathbf{y} \in F_\varepsilon : \varphi(\mathbf{y}, \mathbf{i}, \mathbf{j}) < r\} \leqslant C_2(1+\delta)^k \rho^{-k} r.$$

Thus, for $|\omega| = k \geqslant N$,

$$A_\omega(r) \leqslant C_2(1+\delta)^k \rho^{-k} r \cdot (\mu \times \mu)\{(\mathbf{i}, \mathbf{j}) :\ \mathbf{i} \wedge \mathbf{j} = \omega\}. \tag{5.8}$$

On the other hand,

$$(\mu \times \mu)\{(\mathbf{i}, \mathbf{j}) :\ \mathbf{i} \wedge \mathbf{j} = \omega\} \leqslant \mu([\omega])^2 = \mu[\mathbf{i}, k] \cdot \mu([\omega]) \leqslant \theta^k \mu([\omega]), \tag{5.9}$$

in view of (4.9). Combining this with (5.8) and (5.7) we obtain

$$A(r) \leqslant C_2 \sum_{k \geqslant N} \sum_{|\omega|=k} (1+\delta)^k \theta^k \rho^{-k} \mu([\omega]) \cdot r < \text{constant} \cdot r,$$

where we used that $\sum_{|\omega|=k} \mu([\omega]) = 1$ and (4.7). The proof is complete. □

6. *Proof of Theorem* 2.1(b)

Fix $\varepsilon \in (0, 1)$; our goal is to prove (4.5) assuming that $-h(\mu) \geqslant \chi(\mu)$.

Estimate from below. Fix an arbitrary $\alpha < h(\mu)/|\chi(\mu)|$; it is enough to prove that

$$\dim_H(\nu_{\mathbf{y}}^\varepsilon) \geqslant \alpha \quad \text{for } \eta_\infty\text{-almost every } \mathbf{y} \in F_\varepsilon. \tag{6.1}$$

We can find $\theta, \rho, \delta > 0$ such that

$$\alpha < \frac{\log \theta}{\log((1+\delta)^{-1}\rho)}, \quad |\chi(\mu)| < -\log \rho, \quad \text{and} \quad h(\mu) > -\log \theta. \tag{6.2}$$

Similarly to the proof of Theorem 2.1(a), we can find $N = N(\varepsilon, \delta, \theta, \rho)$ such that

$$(1+\delta)^{-n} \leqslant y_1 \dots y_n \leqslant (1+\delta)^n \quad \text{for all } n \geqslant N,\ \mathbf{y} \in F_\varepsilon$$

and

$$\mu[\mathbf{i}, n] < \theta^n \quad \text{and} \quad \rho^n < \lambda_{i_1 \dots i_n}, \quad \text{for all } n \geqslant N,\ \mathbf{i} \in G_\varepsilon.$$

We will use the decomposition (4.10) again.

By Frostman's theorem, see [**5**, Theorem 4.13], for any Borel measure ν on the line,

$$\dim_H(\nu) \geqslant \sup\left\{\alpha > 0 :\ \int\int_{\mathbb{R}^2} \frac{d\nu(\xi)\, d\nu(\zeta)}{|\xi - \zeta|^\alpha} < \infty\right\}.$$

Thus, the desired estimate (6.1) will follow by Fubini's theorem, if we show that

$$\mathcal{S} := \sum_{|\omega|=N} \int_{F_\varepsilon} \int\int_{\mathbb{R}^2} |\xi - \zeta|^{-\alpha}\, d\nu_{\mathbf{y},\omega}^\varepsilon(\xi)\, d\nu_{\mathbf{y},\omega}^\varepsilon(\zeta)\, d\eta_\infty(\mathbf{y}) < \infty.$$

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After changing the variables and reversing the order of integration we obtain

$$\mathcal{S} = \sum_{k=N}^{\infty} \sum_{|\omega|=k} \int\int_{P_\omega} \int_{F_\varepsilon} \varphi(\mathbf{y},\mathbf{i},\mathbf{j})^{-\alpha}\, d\eta_\infty(\mathbf{y})\, d\mu_2(\mathbf{i},\mathbf{j}), \tag{6.3}$$

where again

$$P_\omega = \{(\mathbf{i},\mathbf{j}) \in G_\varepsilon \times G_\varepsilon :\ \mathbf{i}\wedge\mathbf{j} = \omega\}.$$

Suppose that $|\mathbf{i}\wedge\mathbf{j}| = k$. The inner integral in (6.3) is equal to

$$\alpha \int_0^\infty \eta_\infty\{\mathbf{y}\in F_\varepsilon :\ \varphi(\mathbf{y},\mathbf{i},\mathbf{j}) \leqslant r\}\, r^{-\alpha-1}\, dr = \int_0^{(1+\delta)^{-k}\rho^k} + \int_{(1+\delta)^{-k}\rho^k}^\infty .$$

The first integral in the right-hand side is estimated by Lemma 5.1, and the second integral is estimated by the trivial estimate $\eta\{\cdot\} \leqslant 1$ yielding the inequality

$$\int_{F_\varepsilon} \varphi(\mathbf{y},\mathbf{i},\mathbf{j})^{-\alpha}\, d\eta_\infty(\mathbf{y}) \leqslant \text{constant}\cdot[(1+\delta)\rho^{-1}]^{\alpha k}.$$

Substituting this into (6.3) we obtain

$$\mathcal{S} \leqslant \text{constant}\cdot \sum_{k=N}^{\infty} \sum_{|\omega|=k} [(1+\delta)\rho^{-1}]^{\alpha k} \mu_2\{(\mathbf{i},\mathbf{j}) :\ \mathbf{i}\wedge\mathbf{j} = \omega\}.$$

Now we can apply (5.9) to get

$$\mathcal{S} \leqslant \text{constant}\cdot \sum_{k=N} [(1+\delta)\rho^{-1}]^{\alpha k}\theta^k < \infty,$$

by (6.2).

Estimate from above. Dimension estimates from above are fairly standard. This is also the case here, although there are technical complications because of the generality of our set-up. Note that we obtain the upper bound for all, rather than almost all, $\mathbf{y}\in F_\varepsilon$, and the distribution of y_i is irrelevant here. (Recall that F_ε was defined at the beginning of Section 4.) Similar upper bounds for (possibly nonlinear, but non-random) contracting on average IFSs were obtained in [**7**, **19**].

Fix an arbitrary $\alpha > h(\mu)/|\chi(\mu)|$; it is enough to prove that

$$\forall\, \varepsilon > 0, \quad \dim_H(\nu_{\mathbf{y}}) \leqslant \alpha \quad \text{for all } \mathbf{y}\in F_\varepsilon.$$

We fix $\varepsilon > 0$ and $\mathbf{y}\in F_\varepsilon$ for the rest of this proof.

Now let $\gamma > 0$ and consider G_γ, with $\mu(G_\gamma) > 1-\gamma$, such that the convergence in (4.2) and (4.3) is uniform on G_γ. Further, let $C_3 > 0$ be such that

$$\mu(\Omega_\gamma) \geqslant 1-\gamma, \quad \text{where } \Omega_\gamma := \{\mathbf{i}\in\Sigma :\ |\Pi_{\mathbf{y}}(\mathbf{i})| \leqslant C_3\}. \tag{6.4}$$

Consider

$$\mathcal{E}_\gamma^n := \{\mathbf{i}\in\Sigma :\ \mu([\mathbf{i},n]\cap\sigma^{-n}\Omega_\gamma) \geqslant 0.5\cdot\mu([\mathbf{i},n])\},$$

and let

$$A_\gamma^n := G_\gamma \cap \sigma^{-n}\Omega_\gamma \cap \mathcal{E}_\gamma^n.$$

We claim that $\mu(A_\gamma^n) \geqslant 1-4\gamma$ for all $n\in\mathbb{N}$. Indeed, $(\mathcal{E}_\gamma^n)^c$ is the disjoint union of cylinders $[\omega]$ of length n satisfying $\mu([\omega]) < 2\mu([\omega]\cap(\sigma^{-n}\Omega_\gamma)^c)$. Therefore,

$$\mu((\mathcal{E}_\gamma^n)^c) < 2\mu((\sigma^{-n}\Omega_\gamma)^c) = 2(1-\mu(\Omega_\gamma)) \leqslant 2\gamma,$$

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by the σ-invariance of μ and (6.4). Thus,

$$\begin{aligned}\mu(A_\gamma^n) &\geqslant \mu(G_\gamma \cap \sigma^{-n}\Omega_\gamma) + \mu(\mathcal{E}_\gamma^n) - 1\\ &\geqslant \mu(G_\gamma) + \mu(\sigma^{-n}\Omega_\gamma) - 1 + \mu(\mathcal{E}_\gamma^n) - 1\\ &\geqslant (1-\gamma) + (1-\gamma) - 1 + (1-2\gamma) = 1 - 4\gamma.\end{aligned}$$

It follows that

$$\mu(H_\gamma) \geqslant 1 - 4\gamma, \quad \text{where } H_\gamma := \limsup(A_\gamma^n) = \bigcap_{k=1}^{\infty}\bigcup_{n=k}^{\infty} A_\gamma^n. \tag{6.5}$$

Recall that our goal is to prove $\dim_H(\nu_{\mathbf{y}}) \leqslant \alpha$. Billingsley's theorem (see [**6**, p. 171]) states that

$$\dim_H(\nu_{\mathbf{y}}) = \nu_{\mathbf{y}}\text{-ess sup}\left\{\liminf_{r\downarrow 0}\frac{\log \nu_{\mathbf{y}}[x-r, x+r]}{\log(2r)}\right\}.$$

Thus, it is enough to verify that

$$\liminf_{r\downarrow 0}\frac{\log \nu_{\mathbf{y}}[x-r, x+r]}{\log(2r)} \leqslant \alpha \tag{6.6}$$

for $\nu_{\mathbf{y}}$-almost every x. Since $\nu_{\mathbf{y}} = \mu \circ \Pi_{\mathbf{y}}^{-1}$ and in view of (6.5), this will follow if we prove (6.6) for all $x \in \Pi_{\mathbf{y}}(H_\gamma)$, for every $\gamma > 0$. To this end, let us fix $\gamma > 0$ and $x = \Pi_{\mathbf{y}}(\mathbf{i})$ for some $\mathbf{i} \in H_\gamma$. Since $\mathbf{i} \in H_\gamma$, there exists a sequence $n_k \to \infty$ such that

$$\mu([\mathbf{i}, n_k] \cap \sigma^{-n_k}\Omega_\gamma) \geqslant 0.5 \cdot \mu[\mathbf{i}, n_k], \quad \forall\, k \in \mathbb{N}. \tag{6.7}$$

Since $\alpha > h(\mu)/|\chi(\mu)|$, we can find $\theta, \rho, \delta > 0$ such that

$$\alpha > \frac{\log\theta}{\log((1+\delta)\rho)}, \quad |\chi(\mu)| > -\log\rho, \quad \text{and} \quad h(\mu) < -\log\theta. \tag{6.8}$$

Similarly to the proof of Theorem 2.1(a), we can find N such that (4.8) holds and

$$\mu[\mathbf{i}, n] > \theta^n \quad \text{and} \quad \rho^n > \lambda_{i_1\dots i_n}, \quad \text{for all } n \geqslant N,\ \mathbf{i} \in G_\gamma. \tag{6.9}$$

Let $r_k = 2C_3\rho^{n_k}(1+\delta)^{n_k}$. We claim that for all k sufficiently large,

$$\nu_{\mathbf{y}}[x - r_k, x + r_k] = \mu\{\mathbf{j} :\ |\Pi_{\mathbf{y}}(\mathbf{i}) - \Pi_{\mathbf{y}}(\mathbf{j})| \leqslant r_k\} \geqslant 0.5 \cdot \mu[\mathbf{i}, n_k] \tag{6.10}$$

(the equality here is by definition; the claim is the inequality). Indeed, let $\mathbf{j} \in [\mathbf{i}, n_k] \cap \sigma^{-n_k}\Omega_\gamma$. Then for k sufficiently large (so that $n_k \geqslant N$), we have

$$|\Pi_{\mathbf{y}}(\mathbf{i}) - \Pi_{\mathbf{y}}(\mathbf{j})| = \lambda_{i_1\dots i_{n_k}} y_{1\dots n} \cdot |\Pi_{\mathbf{y}}(\sigma^{n_k}\mathbf{i}) - \Pi_{\mathbf{y}}(\sigma^{n_k}\mathbf{j})| \leqslant 2C_3\rho^{n_k}(1+\delta)^{n_k} = r_k,$$

using (6.9), (4.8), and the fact that $\sigma^{n_k}\mathbf{i}, \sigma^{n_k}\mathbf{j} \in \Omega_\gamma$, where Ω_γ is defined by (6.4). This, combined with (6.7), proves (6.10). Now, keeping in mind that the numerator and denominator below are negative, we obtain

$$\begin{aligned}\liminf_{k\to\infty}\frac{\log \nu[x-r_k, x+r_k]}{\log(2r_k)} &\leqslant \liminf_{k\to\infty}\frac{\log\mu[\mathbf{i}, n_k] - \log 2}{\log(2C_3) + n_k\log((1+\delta)\rho)}\\ &\leqslant \lim_{k\to\infty}\frac{n_k\log\theta}{n_k\log((1+\delta)\rho)} < \alpha,\end{aligned}$$

where we used (6.9) and (6.8). The proof is complete.

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7. *Proofs of other results*

7.1. *Method of Kahane–Salem*

Here we prove Theorem 2.3 using a variant of the approach from [**10**]. Recall that for a finite measure ν on $\mathbb{R}$ its Fourier transform is defined by $\widehat{\nu}(\xi) = \int_{\mathbb{R}} e^{it\xi}\, d\nu(t)$.

DEFINITION 7.1 (see [**20**]). For a finite measure ν on $\mathbb{R}$, its *Sobolev dimension* is defined as

$$\dim_s(\nu) = \sup\left\{\alpha \in \mathbb{R} : \mathcal{E}_\alpha(\nu) = \int_{\mathbb{R}} |\widehat{\nu}(\xi)|^2 (1+|\xi|)^{\alpha-1}\, d\xi < \infty\right\}.$$

REMARK 7.2. If $\dim_s(\nu) < 1$, then $\dim_s(\nu)$ is also known as the correlation dimension of the measure ν. If $\mathcal{E}_\alpha(\nu) < \infty$ for $\alpha > 1$, then $\nu \ll \mathcal{L}$, and its density is said to have the fractional derivative of order $(\alpha-1)/2$ in $L^2(\mathbb{R})$. If $\mathcal{E}_1(\nu) < \infty$, then ν has a density in $L^2(\mathbb{R})$ (this is just Plancherel's theorem), and if $\dim_s(\nu) > 2$, then ν has a continuous density, see, for example, [**1**, Theorem 1.2.4].

THEOREM 7.3. *Let $\nu_{\mathbf{y}}$ be the conditional distribution of the sum* (2.3) *given $\mathbf{y} = (y_1, y_2, \dots)$, defined by* (2.4). *We assume that* (2.10) *and* (2.5) *are satisfied, $\mu = (p_1, \dots, p_m)^{\mathbb{N}}$ and $\lambda_i = \lambda$ for all $i \leqslant m$. Suppose that $\chi(\eta) = \log\lambda + \mathbb{E}[\log Y] < 0$ and denote $\beta = \sum_{j=1}^m p_j^2$. Then*

$$\dim_s(\nu_{\mathbf{y}}) \geqslant |\log\beta|/|\chi(\eta)| \quad \text{for } \eta_\infty\text{-almost every } \mathbf{y}.$$

In particular, if $0 > \chi(\eta) > \log\beta$, then $\nu_{\mathbf{y}} \ll \mathcal{L}$ with a density in $L^2(\mathbb{R})$ for η_∞-almost every $\mathbf{y}$. If $0 > \chi(\eta) > \frac{1}{2}\log\beta$, then $\nu_{\mathbf{y}} \ll \mathcal{L}$ with a continuous density for η_∞-almost every $\mathbf{y}$.

In view of Remark 7.2, Theorem 2.3 is contained in Theorem 7.3.

Proof of Theorem 7.3. Since $\lambda_i = \lambda$ for all $i \leqslant m$, we can assume without loss of generality that $\lambda = 1$ (just replace Y with λY). Then $\chi(\eta) = \mathbb{E}[\log Y]$. Our goal is to prove that for every $\alpha < |\log\beta|/|\chi(\eta)|$,

$$\int_{\mathbb{R}} |\widehat{\nu}_{\mathbf{y}}(\xi)|^2 (1+|\xi|)^{\alpha-1}\, d\xi < \infty, \tag{7.1}$$

for η_∞-almost every $\mathbf{y}$. Fix $\alpha < |\log\beta|/|\chi(\eta)|$ for the rest of the proof. By the law of large numbers and Egorov's theorem, for any $\varepsilon > 0$ we can find $F_\varepsilon \subset \mathbb{R}^{\mathbb{N}}$ such that $\eta_\infty(F_\varepsilon) > 1 - \varepsilon$ and $(y_{1\dots n})^{1/n} \to e^{\chi(\eta)}$ uniformly on F_ε. It suffices to verify (7.1) for η_∞-almost every $\mathbf{y} \in F_\varepsilon > 0$, for an arbitrary $\varepsilon > 0$. Fix $\varepsilon > 0$ for the rest of the proof. The result will follow by Fubini's theorem if we can show that

$$\int_{F_\varepsilon} \int_{\mathbb{R}} |\widehat{\nu}_{\mathbf{y}}(\xi)|^2 (1+|\xi|)^{\alpha-1}\, d\xi\, d\eta_\infty(\mathbf{y}) < \infty.$$

Recall that $\nu_{\mathbf{y}}$ is the conditional distribution of X in (2.9) given $\mathbf{y}$, with $\lambda = 1$, which can be viewed as a sum of independent discrete random variables. Thus, $\nu_{\mathbf{y}}$

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is the infinite convolution product

$$\nu_{\mathbf{y}} = \ast \prod_{n=1}^{\infty} \left(\sum_{j=1}^{m} p_j \delta_{d_j y_{1\dots(n-1)}} \right),$$

where δ is the Dirac's delta. Its Fourier transform is

$$\widehat{\nu}_{\mathbf{y}}(\xi) = \prod_{n=1}^{\infty} \sum_{j=1}^{m} p_j e^{i d_j y_{1\dots(n-1)} \xi} =: \prod_{n=1}^{\infty} \psi_n(\mathbf{y}, \xi).$$

Now the argument essentially follows the proof of [**10**, Théorème II]. We have

$$\begin{aligned} |\psi_n(\mathbf{y}, \xi)|^2 &= \sum_{j,k=1}^{m} p_j p_k e^{i(d_j - d_k) y_{1\dots(n-1)} \xi} \\ &= \sum_{j=1}^{m} p_j^2 + \sum_{j \neq k} p_j p_k e^{i(d_j - d_k) y_{1\dots(n-1)} \xi}. \end{aligned}$$

Clearly,

$$|\widehat{\nu}_{\mathbf{y}}(\xi)|^2 \leqslant \prod_{n=1}^{\ell+1} |\psi_n(\mathbf{y}, \xi)|^2 =: f_{\xi, \ell+1}.$$

Denote by F_ε^n the projection of F_ε onto $\mathbb{R}^n$ (the first n coordinates). Then, since $f_{\xi,\ell+1}$ depends only on $y_1, \dots, y_\ell$, we obtain

$$\begin{aligned} \int_{F_\varepsilon} f_{\xi,\ell+1} \, d\eta_\infty(\mathbf{y}) &= \int_{F_\varepsilon^\ell} f_{\xi,\ell+1} \, d\eta(y_1) \dots d\eta(y_\ell) \\ &\leqslant \int_{F_\varepsilon^{\ell-1}} f_{\xi,\ell} \, d\eta(y_1) \dots d\eta(y_{\ell-1}) \int_{\mathbb{R}} |\psi_{\ell+1}(\mathbf{y}, \xi)|^2 \, d\eta(y_\ell). \end{aligned} \tag{7.2}$$

Recall that $\beta = \sum_{j=1}^m p_j^2$, so

$$\begin{aligned} \int_{\mathbb{R}} |\psi_{\ell+1}(\mathbf{y}, \xi)|^2 \, d\eta(y_\ell) &= \beta + \sum_{j \neq k} p_j p_k \int_{\mathbb{R}} e^{i(d_j - d_k) y_{1\dots(n-1)} \xi} \, d\eta(y_\ell) \\ &= \beta + \sum_{j \neq k} p_j p_k \widehat{\eta}((d_j - d_k) y_{1\dots(n-1)} \xi). \end{aligned}$$

Integration by parts (see, for example, [**11**, p. 25]) shows that the Fourier transform of a compactly supported function of bounded variation is bounded above by $c|t|^{-1}$. Since $|d_j - d_k| \geqslant b > 0$ for $j \neq k$, we obtain that for some $C > 0$,

$$\int_{\mathbb{R}} |\psi_{\ell+1}(\mathbf{y}, \xi)|^2 \, d\eta(y_\ell) \leqslant \beta \left(1 + \frac{C}{y_{1\dots(\ell-1)} |\xi|} \right). \tag{7.3}$$

Recall that $\alpha < |\log \beta| / |\chi(\eta)|$; choose $\rho < e^{\chi(\eta)}$ such that $\alpha < |\log \beta| / |\chi(\eta)|$. Since $y_{1\dots n}^{1/n}$ converges to $e^{\chi(\eta)}$ uniformly on F_ε, we can find $N \in \mathbb{N}$ such that

$$y_{1\dots n} \geqslant (n+1)^2 \rho^{n+1} \quad \forall\, n \geqslant N, \ \forall\, \mathbf{y} \in F_\varepsilon.$$

It follows from (7.2) and (7.3) that for $\ell \geqslant N + 1$,

$$\begin{aligned} \int_{F_\varepsilon} f_{\xi,\ell+1} \, d\eta_\infty(\mathbf{y}) &\leqslant \int_{F_\varepsilon} f_{\xi,\ell} \, d\eta_\infty(\mathbf{y}) \cdot \beta \left(1 + \frac{C}{\ell^2 \rho^\ell |\xi|} \right) \\ &\leqslant \int_{F_\varepsilon} f_{\xi,\ell} \, d\eta_\infty(\mathbf{y}) \cdot \beta (1 + C\ell^{-2}), \end{aligned} \tag{7.4}$$

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provided that $|\xi| \geqslant \rho^{-\ell}$. Clearly this condition holds for $\ell' < \ell$ if it holds for ℓ, so we can iterate (7.4) to obtain, assuming $|\xi| \geqslant \rho^{-\ell}$:

$$\int_{F_\varepsilon} f_{\xi,\ell+1}\, d\eta_\infty(\mathbf{y}) \leqslant \int_{F_\varepsilon} f_{\xi,N}\, d\eta_\infty(\mathbf{y}) \cdot \beta^{\ell+1-N} \prod_{k=N}^{\ell} (1 + Ck^{-2}) \leqslant C'\beta^\ell,$$

where $C' > 0$ depends on N but not on ξ. We conclude that

$$\int_{F_\varepsilon} |\widehat{\nu}_{\mathbf{y}}(\xi)|^2\, d\eta_\infty(\mathbf{y}) \leqslant C''|\xi|^{\log\beta/|\log\rho|}.$$

However, $\log\beta/|\log\rho| < -\alpha$, hence

$$\int_{\mathbb{R}} \left(\int_{F_\varepsilon} |\widehat{\nu}_{\mathbf{y}}(\xi)|^2\, d\eta_\infty(\mathbf{y}) \right) (1 + |\xi|)^{\alpha-1}\, d\xi < \infty,$$

and the proof is complete. □

7.2. *Proof of Proposition* 2.2

Consider the probability space $\Sigma \times \mathbb{R}^{\mathbb{N}}$ with the measure $\mathbb{P} := \mu \times \eta_\infty$. Under the assumptions of the proposition, $Z_n := \log p_{i_n} - \log \lambda_{i_n} - \log y_n$ are independent and identically distributed non-constant random variables with mean zero. Let

$$B_n := \left\{ (\mathbf{i}, \mathbf{y}) : \sum_{j=1}^{n} Z_j > \sqrt{n} \right\} = \left\{ (\mathbf{i}, \mathbf{y}) : \frac{p_{i_1 \ldots i_n}}{\lambda_{i_1 \ldots i_n} y_{1\ldots n}} > e^{\sqrt{n}} \right\}.$$

By the law of iterated logarithm, we have

$$\mathbb{P}(\limsup B_n) = 1. \tag{7.5}$$

For $(\mathbf{i}, \mathbf{y}) \in \limsup B_n$ and $k \in \mathbb{N}$, let

$$\tau_k = \tau_k(\mathbf{i}, \mathbf{y}) = \min\{n \geqslant k :\ (\mathbf{i}, \mathbf{y}) \in B_n\},$$

which is well defined and finite. Let

$$A_n = \{(\mathbf{i}, \mathbf{y}) : |\Pi_{\sigma^n \mathbf{y}}(\sigma^n \mathbf{i})| \leqslant n\};$$

note that A_n is independent of $i_1, \ldots, i_n,\ y_1, \ldots, y_n$. Since the probability $\mathbb{P}$ is σ-invariant and $\Pi_{\mathbf{y}}(\mathbf{i})$ is finite almost surely, we have

$$\mathbb{P}(A_n) = \mathbb{P}\{(\mathbf{i}, \mathbf{y}) : \Pi_{\mathbf{y}}(\mathbf{i}) \leqslant n\} \uparrow 1.$$

Now,

$$\begin{aligned} \mathbb{P}\left[\bigcup_{n \geqslant k} (A_n \cap B_n) \right] &\geqslant \mathbb{P}\left(\bigcup_{n \geqslant k} [A_n \cap \{\tau_k = n\}] \right) \\ &= \sum_{n=k}^{\infty} \mathbb{P}\{\tau_k = n\} \cdot \mathbb{P}(A_n) \geqslant \mathbb{P}(A_k) \to 1, \end{aligned}$$

as $k \to \infty$. In the last displayed line we used that A_n and $\{\tau_k = n\}$ are independent events and that $\sum_{n=k}^{\infty} \mathbb{P}\{\tau_k = n\} = 1$ by (7.5). It follows that

$$\mathbb{P}(\limsup(A_n \cap B_n)) = 1.$$

By Fubini's theorem, there exists $\Omega \subset \mathbb{R}^{\mathbb{N}}$ such that $\eta_\infty(\Omega) = 1$ and

$$\Sigma_{\mathbf{y}} := \{\mathbf{i} \in \Sigma : (\mathbf{i}, \mathbf{y}) \in \limsup(A_n \cap B_n)\}$$

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has $\mu(\Sigma_{\mathbf{y}}) = 1$ for every $\mathbf{y} \in \Omega$. We claim that $\mathcal{L}(\Pi_{\mathbf{y}}(\Sigma_{\mathbf{y}})) = 0$ for every $\mathbf{y} \in \Omega$, which will imply that $\nu_{\mathbf{y}} = \mu \circ \Pi_{\mathbf{y}}^{-1} \perp \mathcal{L}$. Fix $\mathbf{y} \in \Omega$ and $k \in \mathbb{N}$. Observe that $\Sigma_{\mathbf{y}} \subset \bigcup_{n \geqslant k} \{\mathbf{i} : (\mathbf{i}, \mathbf{y}) \in A_n \cap B_n\}$. For any $(\mathbf{i}, \mathbf{y}) \in A_n \cap B_n$ and $(\mathbf{j}, \mathbf{y}) \in [\mathbf{i}, n] \cap A_n$ we have

$$\begin{aligned} |\Pi_{\mathbf{y}}(\mathbf{i}) - \Pi_{\mathbf{y}}(\mathbf{j})| &= \lambda_{i_1 \dots i_n} y_{1\dots n} |\Pi_{\sigma^n \mathbf{y}}(\sigma^n \mathbf{i}) - \Pi_{\sigma^n \mathbf{y}}(\sigma^n \mathbf{j})| \\ &\leqslant 2n \lambda_{i_1 \dots i_n} y_{1\dots n} \\ &\leqslant 2n e^{-\sqrt{n}} p_{i_1 \dots i_n}. \end{aligned}$$

Here we used first that $(\mathbf{i}, \mathbf{y}), (\mathbf{j}, \mathbf{y}) \in A_n$, and then that $(\mathbf{i}, \mathbf{y}) \in B_n$. Summing over all cylinders of length n (using that $\sum_{i_1 \dots i_n} p_{i_1 \dots i_n} = 1$), and then summing over n we obtain

$$\mathcal{L}(\Pi_{\mathbf{y}}(\Sigma_{\mathbf{y}})) \leqslant \sum_{n \geqslant k} 2n e^{-\sqrt{n}} \to 0, \quad \text{as } k \to \infty.$$

7.3. *Proof of Corollaries* 2.4–2.6

By the variational principle (see, for example, [**23**]), $h_{\mathrm{top}}(\Gamma) = \sup_\mu h(\mu)$, where the supremum is over ergodic σ-invariant measures supported on Γ. Thus, Theorem 2.1(a) implies Corollary 2.4(a), and Theorem 2.1(b) implies the lower estimate for $\dim_H(S_\Gamma(\mathbf{y}))$ in Corollary 2.4(b).

In Corollary 2.5, we have $\Gamma = \Sigma$, for which the measure of maximal entropy is $(1/m, \dots, 1/m)^{\mathbb{N}}$. Corollary 2.5(a) then follows from Theorem 2.3(b) by the variational principle, and Corollary 2.5(b) is a special case of Corollary 2.4(b).

It remains to verify the upper estimate for $\dim_H(S_{\mathbf{y}})$ in Corollary 2.4(b). By the law of large numbers and Egorov's theorem, we can find $F_\varepsilon \subset \mathbb{R}^{\mathbb{N}}$ such that $\eta_\infty(F_\varepsilon) > 1 - \varepsilon$ and $y_{1\dots n}^{1/n} \to e^{\chi(\eta)}$ uniformly for $\mathbf{y} \in F_\varepsilon$. Fix an arbitrary $\alpha > h_{\mathrm{top}}(\Gamma)/|\chi(\eta)|$. It suffices to show that for every $\varepsilon > 0$ we have $\overline{\dim}_{\mathrm{box}}(S_{\mathbf{y}}) < \alpha$, for almost every $\mathbf{y} \in F_\varepsilon$. Here $\overline{\dim}_{\mathrm{box}}$ denotes the upper box-counting dimension. Fix $\varepsilon > 0$ for the rest of the proof.

Let $\delta > 0$ be such that $\chi(\eta) + \delta < 0$ and $\alpha > h_{\mathrm{top}}(\Gamma)/(|\chi(\eta)| - \delta)$. We can find $N \in \mathbb{N}$ such that

$$y_{1\dots n} \leqslant \exp(n(\chi(\eta) + \delta)), \quad \forall\, n \geqslant N,\ \forall\, \mathbf{y} \in F_\varepsilon.$$

Then for $\mathbf{i}, \mathbf{j} \in \Sigma$ such that $|\mathbf{i} \wedge \mathbf{j}| \geqslant n \geqslant N$, we have

$$\begin{aligned} |\Pi_{\mathbf{y}}(\mathbf{i}) - \Pi_{\mathbf{y}}(\mathbf{j})| &= \left| \sum_{\ell=n}^{\infty} y_{1\dots\ell} (d_{i_{\ell+1}} - d_{j_{\ell+1}}) \right| \\ &\leqslant 2 d_{\max} \sum_{\ell=n}^{\infty} e^{\ell(\chi(\eta)+\delta)} = \frac{2 d_{\max} e^{n(\chi(\eta)+\delta)}}{1 - e^{\chi(\eta)+\delta}}, \end{aligned}$$

where $d_{\max} := \max_{i \leqslant m} |d_i|$. It follows that the diameter of the set $\Pi_{\mathbf{y}}([\omega])$ for ω of length $n \geqslant N$ and $\mathbf{y} \in F_\varepsilon$ is bounded above by constant $\cdot\, e^{n(\chi(\eta)+\delta)}$. Denote by $\#\mathcal{W}_n(\Gamma)$ the number of cylinders $[\omega]$ of length n such that $[\omega] \cap \Gamma \neq \emptyset$. We obtain a cover of $S_{\mathbf{y}}$ by $\#\mathcal{W}_n(\Gamma)$ intervals of length constant $\cdot\, e^{n(\chi(\eta)+\delta)}$, hence,

$$\overline{\dim}_{\mathrm{box}}(S_{\mathbf{y}}) \leqslant \limsup_{n \to \infty} \frac{\log(\#\mathcal{W}_n(\Gamma))}{n(-\chi(\eta) - \delta)} = \frac{h_{\mathrm{top}}(\Gamma)}{|\chi(\eta)| - \delta} < \alpha.$$

Here we used the definition of the upper box-counting dimension and the definition of topological entropy. The proof is complete.

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Proof of Corollary 2.6. This essentially follows the proof of Proposition 2.2. Let $\mu = (1/m, \dots, 1/m)$. Then $Z_n = -\log m - \log \lambda - \log y_n$ are independent and identically distributed non-constant random variables with mean zero on $\mathbb{R}^{\mathbb{N}}$. Define $B'_n = \{\mathbf{y} : \sum_{j=1}^{n} Z_j > \sqrt{n}\}$. Then $\eta_\infty(\limsup B'_n) = 1$ by the law of iterated logarithm. We can define $\tau_k = \tau_k(\mathbf{y})$ similarly to the proof of Proposition 2.2. Then let $A'_n = \{\mathbf{y} : |\Pi_{\sigma^n \mathbf{y}}(\sigma^n \mathbf{i})| \leqslant n \ \forall \mathbf{i} \in \Sigma\}$. We have $\eta_\infty(A'_n) \uparrow 1$ and $\eta_\infty(\limsup(A'_n \cap B'_n)) = 1$ repeating the argument in the proof of Proposition 2.2. Now we can take $\Sigma_{\mathbf{y}} = \Sigma$ and conclude as in the proof of Proposition 2.2, obtaining that $\mathcal{L}(S_{\mathbf{y}}) = \mathcal{L}(\Pi_{\mathbf{y}}(\Sigma)) = 0$ for all $\mathbf{y} \in \limsup(A'_n \cap B'_n)$. □

8. *Open questions*

QUESTION 1. Is the condition $\log m > 2|\chi(\eta)|$ in Corollary 2.5(a) for the random set $S_{\mathbf{y}}$ to contain an interval almost surely sharp? Perhaps $\log m > |\chi(\eta)|$ is already sufficient. This would mean that as soon the random set $S_{\mathbf{y}}$ has positive Lebesgue measure, it has non-empty interior (almost surely). This is interesting, in particular, for the example considered by Arratia, see Corollary 3.2.

QUESTION 2. The results on continuous density and intervals in random sets (see Theorem 2.3 and Corollary 2.5(a)) are obtained only in the case when μ is a product measure. Can this be extended to the general case of ergodic μ?

QUESTION 3. In Theorem 7.3 we prove a lower bound for the almost surely value of the Sobolev dimension $\dim_s(\nu_{\mathbf{y}})$. Is this actually an equality? If $|\log \beta| < |\chi(\eta)|$, then the matching upper bound can be obtained from the fact that the Sobolev dimension equals the correlation dimension when it is less than one, but what about the case $|\log \beta| \geqslant |\chi(\eta)|$?

Acknowledgements. We are grateful to Richard Arratia and Jim Pitman for useful discussions.

Added in proof. This paper served as a motivation for the preprint by T. Jordan, M. Pollicott and K. Simon [**9**] which considers stochastically self-affine fractals in $\mathbb{R}^d$ with overlaps, with random errors indexed by a tree (as in the models by Falconer [**4**], Graf [**8**], Mauldin and Williams [**16**], but unlike the model of the present paper, where the maps on the nth level are assumed to have the same error).

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