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Exponential decay of correlation for the Stochastic Process associated to the Entropy Penalized Method

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Abstract. In this paper we present an upper bound for the decay of correlation for the stationary stochastic process associated with the Entropy Penalized Method. Let $L(x, v) : \mathbb{T}^n \times \mathbb{R}^n \to \mathbb{R}$ be a C^1 Lagrangian of the form

$$L(x, v) = \frac{1}{2}|v|^2 - U(x) + \langle P, v\rangle.$$

We point out that we do not assume more differentiability of L according the the dimension of the torus $\mathbb{T}^n$.

1. Definitions and the set up of the problem

Let $\mathbb{T}^n$ be the n-dimensional torus. In this paper we assume that the Lagrangian, $L(x, v) : \mathbb{T}^n \times \mathbb{R}^N \to \mathbb{R}$ has the form

$$L(x, v) = \frac{1}{2}|v|^2 - U(x) + \langle P, v\rangle,$$

where $U \in C^1(\mathbb{T}^n)$, and $P \in \mathbb{R}^n$ is constant.

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We consider here the discrete time Aubry-Mather problem [4] and the Entropy Penalized Mather method which provides a way to obtain approximations by continuous densities of the Aubry-Mather measure. We refer the reader to [4] and the last section of [5] for some of the main properties of Aubry-Mather measures , subactions, Peierl's barrier, etc...

The Entropy Penalized Mather problem (see [6] for general properties of this problem) can be used to approximate Mather measures [2] by means of absolutely continuous densities $\mu_{\epsilon,h}(x)$, when $\epsilon, h \to 0$, both in the continuous case or in the discrete case. In [5] it is presented a Large Deviation principle associated to this procedure. We briefly mention some definitions and results.

Consider, for each value of ϵ and h, the operators acting on continuous functions ϕ:

$$\mathcal{G}[\phi](x) := -\epsilon h \ln\left[\int_{\mathbb{R}^N} e^{-\frac{hL(x,v)+\phi(x+hv)}{\epsilon h}} dv\right],$$

and

$$\bar{\mathcal{G}}[\phi](x) := -\epsilon h \ln\left[\int_{\mathbb{R}^N} e^{-\frac{hL(x-hv,v)+\phi(x-hv)}{\epsilon h}} dv\right].$$

Denote by $\phi_{\epsilon,h}$ the solution of $\mathcal{G}[\phi_{\epsilon,h}] = \phi_{\epsilon,h} + \lambda_{\epsilon,h}$, and by $\bar{\phi}_{\epsilon,h}$ the solution of $\bar{\mathcal{G}}[\phi_{\epsilon,h}] = \bar{\phi}_{\epsilon,h} + \lambda_{\epsilon,h}$. Let

$$\theta_{\epsilon,h}(x) = e^{-\frac{\bar{\phi}_{\epsilon,h}(x)+\phi_{\epsilon,h}(x)}{\epsilon\, h}}$$

By adding a suitable constant to $\phi_{\epsilon,h}$ or $\bar{\phi}_{\epsilon,h}$, we can assume that $\theta_{\epsilon,h}(x)$ is a probability density on $\mathbb{T}^N$. From D. Gomes and E. Valdinoci, it is known that the probability measure on $\mathbb{T}^N \times \mathbb{R}^N$

$$\mu_{\epsilon,h}(x,v) = \theta_{\epsilon,h}(x)\, e^{-\frac{hL(x,v)+\phi_{\epsilon,h}(x+hv)-\phi_{\epsilon,h}(x)-\lambda_{\epsilon,h}}{\epsilon h}},$$

is a solution to the entropy penalized Mather problem:

$$\min_{\mathcal{M}_h}\left\{\int_{\mathbb{T}^N\times\mathbb{R}^N} L(x,v)d\mu(x,v) + \epsilon S[\mu]\right\},$$

where the entropy S is given by

$$S[\mu] = \int_{\mathbb{T}^N\times\mathbb{R}^N} \mu(x,v)\ln\frac{\mu(x,v)}{\int_{\mathbb{R}^N}\mu(x,w)dw}dxdv,$$

and

$$\mathcal{M}_h := \left\{\mu\in\mathcal{M}; \int_{\mathbb{T}^N\times\mathbb{R}^N} \varphi(x+hv)-\varphi(x)d\mu = 0, \forall\varphi\in C(\mathbb{T}^N)\right\}. \quad (1)$$

Here $\mathcal{M}$ denotes the set of probability densities on $\mathbb{T}^N \times \mathbb{R}^N$ and we will call $\mu \in \mathcal{M}_h$ a holonomic probability measure.

We will be interested in measures that minimize the functional bellow (under the holonomic constrain)

$$\int_{\mathbb{T}^N \times \mathbb{R}^N} L(x,v) d\mu(x,v) + \epsilon S[\mu]. \tag{2}$$

Note that, for any probability $\mu(x,v)$ by concavity of ln implies

$$-S[\mu] = \int_{\mathbb{T}^N \times \mathbb{R}^N} \mu(x,v) \ln \frac{\int_{\mathbb{R}^N} \mu(x,w)dw}{\mu(x,v)} dx\, dv \leq$$

$$\ln \int_{\mathbb{T}^N \times \mathbb{R}^N} \mu(x,v) \frac{\int_{\mathbb{R}^N} \mu(x,w)dw}{\mu(x,v)} dx\, dv = 0.$$

This is the entropy penalized version of the discrete time Aubry-Mather problem, see [4], where we look for probability measures $\mu \in \mathcal{M}_h$ that minimize the action

$$\int_{\mathbb{T}^N \times \mathbb{R}^N} L(x,v) d\mu(x,v) \tag{3}$$

Definition 1: The forward (non-normalized) Perron operator $\mathcal{L}$ is defined

$$x \to \varphi(x) \Rightarrow x \to \mathcal{L}(\varphi)(x) = \int e^{-\frac{L(x,v)}{\epsilon}} \varphi(x + h\,v)\, d\,v,$$

In [6] it is shown that $\mathcal{L}$ has a unique eigenfunction $e^{-\frac{\phi_{\epsilon,h}}{h\,\epsilon}}$ with eigenvalue $e^{-\frac{\lambda_{\epsilon,h}}{h\,\epsilon}}$

Definition 2: The backward operator $\mathcal{N}$ is given by

$$x \to \varphi(x) \Rightarrow x \to \mathcal{N}(\varphi)(x) = \int e^{-\frac{L(x-hv,v)}{\epsilon}} \varphi(x - h\,v)\, d\,v,$$

In [6] it is shown that $\mathcal{N}$ has a unique eigenfunction $e^{-\frac{\bar{\phi}_{\epsilon,h}}{h\,\epsilon}}$ with eigenvalue $e^{-\frac{\lambda_{\epsilon,h}}{h\,\epsilon}}$

Definition 3: The operator

$$g(x) \to \mathcal{F}(g)(x) = \int e^{-\frac{hL(x,v)+\phi_{\epsilon,h}(x+hv)-\phi_{\epsilon,h}(x)-\lambda_{\epsilon,h}}{\epsilon h}} g(x+hv)\, dv,$$

is the normalized forward Perron operator.

From [6] we have that given a continuous function $g : \mathbb{T}^n \to \mathbb{R}$, then $\mathcal{F}^m(g)$ converges to the unique eigenfunction k as $m \to \infty$. We show in this paper that for ϵ and h fixed, the convergence is exponentially fast.

Our notation:

$$\theta = \theta_{\epsilon,h}(x) = e^{-\frac{\bar{\phi}_{\epsilon,h}(x)+\phi_{\epsilon,h}(x)}{\epsilon\, h}},$$
$$\gamma(x,v) = \gamma_{\epsilon,h}(x,v) = e^{-\frac{hL(x,v)+\phi_{\epsilon,h}(x+hv)-\phi_{\epsilon,h}(x)-\lambda_{\epsilon,h}}{\epsilon h}},$$

in such way that $\mu_{\epsilon,h} = \theta_{\epsilon,h}(x)\gamma_{\epsilon,h}(x,v)$.

2. Reversed Markov Process and Adjoint Operator

In this section we define the reversed Markov process and compute the adjoint of $\mathcal{F}$ in $\mathcal{L}^2(\theta)$. We assume $h = 1$ from now on.

We can consider the stationary forward Markovian process X_n according to the initial probability $\theta(x)$ and transition $\gamma(x,v)$. For example

$$P(X_0 \in A_0) = \int_{x\in\mathbb{T}^n\cap A_0} \theta(x)dx,$$
$$P(X_0 \in A_0, X_1 \in A_1) = \int_{x\in\mathbb{T}^n\cap A_0,\ (x+v)\in A_1} \theta(x)\gamma(x,v)\, dx\, dv,$$

and so on. Define the backward transfer operator $\mathcal{F}^*$ acting on continuous functions $f(x)$ by

$$\mathcal{F}^*\,(f)\,(x) = \int \frac{\theta(x-v)\,\gamma(x-v,v)}{\theta(x)}\, f(x-v)\, dv.$$

The backward transition kernel is given by

$$Q(x,v) = \frac{\theta(x-v)\,\gamma(x-v,v)}{\theta(x)}.$$

The fact that for any x we have $\int Q(x,v)\ dv = 1$ follows from Theorem 32 in [6]. We will show in Corollary 1 that θ is an invariant measure for the process with transition kernel Q, more precisely, that

$$\int g d\theta = \int \mathcal{F}^*(g) d\theta,$$

for any $g \in \mathcal{L}^2(d\theta)$.

Theorem 1. $\mathcal{F}^*$ is the adjoint of $\mathcal{F}$ in $\mathcal{L}^2(\theta)$, that is for all $f, g \in \mathcal{L}^2(\theta)$ then

$$\int f(x)\mathcal{F}g(x)\theta(x)dx = \int g(x)\mathcal{F}^* f(x)\theta(x)dx.$$

Proof. Consider $f, g \in \mathcal{L}^2(\theta)$, then

$$\begin{aligned}
&\int g(x)\,[\,\mathcal{F}^*(f)\,(x)\,]\,\theta(x)dx \;= \\
&\qquad = \int\, g(x)\;[\int \frac{\theta(x-v)\,\gamma(x-v,v)}{\theta(x)}\,f(x-v)\,dv\,]\;\theta(x)\;dx \\
&\qquad = \int\, g(x)\;[\int\; \theta(x-v)\,\gamma(x-v,v)\;\,f(x-v)\,dv\,]\;dx \\
&\qquad = \int\,[\int\,[g(x)\;\,\theta(x-v)\,\gamma(x-v,v)\;\,f(x-v)\,]\,dx\,]\;dv \\
&\qquad = \int\,[\int\;\,g(x+v)\;\;\theta(x)\,\gamma(x,v)\;\,f(x)\,dx\,]\;dv \\
&\qquad = \int\;f(x)\,[\int\;\,\gamma(x,v)\;\,g(x+v)\,dv\,]\;\theta(x)\,dx \\
&\qquad = \int\;f(x)\;[\int\,e^{-\frac{L(x,v)+\phi_{\epsilon,1}(x+v)-\phi_{\epsilon,1}(x)-\lambda_{\epsilon,1}}{\epsilon}}\;g(x+v)\,dv\,]\;\theta(x)\,dx \\
&\qquad = \int\;f(x)\,[\,\mathcal{F}(g)\,(x)\,]\,\theta(x)\,dx,
\end{aligned}$$

where we use above the change of coordinates $x \to x - v$ and the fact that μ is holonomic. $\square$

Corollary 1. Consider the inner product $\langle\cdot,\cdot\rangle$ in $\mathcal{L}^2(\theta)$. Then $\mathcal{F}$ leaves invariant the orthogonal space to the constant functions: $\{g\,|\,\langle g,1\rangle = \int\, g\,1\,d\theta = 0\}$. Furthermore

$$\int gd\theta = \int \mathcal{F}^*(g)d\theta.$$

Proof. Note that $\mathcal{F}(1) = 1$, therefore

$$\int g1d\theta = \int g\mathcal{F}(1)d\theta = \int \mathcal{F}^*(g)d\theta.$$

Thus if $\int g1d\theta = 0$ it follows $\int \mathcal{F}^*(g)d\theta = 0$. $\square$

3. Spectral gap, exponential convergence and decay of correlations

From [6] it is known that $\mathcal{L}$ has a unique (normalized) eigenfunction $e^{-\frac{\phi_{\epsilon,h}}{h\,\epsilon}}$ corresponding to the largest eigenvalue $e^{-\frac{\lambda_{\epsilon,h}}{h\,\epsilon}}$, in the next theorem we prove the this eigenvalue is separated from the rest of the spectrum.

Theorem 2. The largest eigenvalue of $\mathcal{L}$ is at a positive distance from the rest of the spectrum.

Proof. We will prove the result for the normalized operator

$$g(x) \to \mathcal{F}(g)\,(x) = \int e^{-\frac{hL(x,v)+\phi_{\epsilon,h}(x+hv)-\phi_{\epsilon,h}(x)-\lambda_{\epsilon,h}}{\epsilon h}}\, g(x+\,h\,v)\,dv.$$

Recall from [6] that the functions $\phi_{\epsilon,h}(x)$ and $\bar{\phi}_{\epsilon,h}(x)$ are differentiable. In this way we consider a new Lagrangian (adding $\phi_{\epsilon,h}(x+hv)-\phi_{\epsilon,h}(x)-\lambda_{\epsilon,h}$) in such way $\mathcal{L}=\mathcal{F}$. We also assume $\epsilon=1$ and $h=1$ from now on.

Therefore,

$$g(x) \to \mathcal{F}(g)\,(x) = \int e^{-L(x,v)}\, g(x+v)\,dv,$$

the eigenvalue is 1, and, by the results in [6], the corresponding eigenspace is one-dimensional and is generated by the constant functions.

Suppose there exist a sequence of $f_p \in \mathcal{L}^2(\theta)$, $p\in\mathbb{N}$. such that

$$\mathcal{F}(f_p)=\lambda_p(f_p),$$

$\langle f_p,1\rangle=0$, $\lambda_p\to 1$ and $||f_p||=1$. If the operator is compact, then the theorem follows from the classical argument: through a subsequence $f_p\to f$, and since $\lambda_p\to 1$ we have $\mathcal{F}(f)=f$. Furthermore, since $\langle f_p,1\rangle=0$, it follows $\langle f,1\rangle=0$, which is a contradiction. Therefore we proceed to establish the compactness of the operator $\mathcal{F}$.

To establish compactness, consider $g\in\mathcal{L}^2(\theta)$. We claim that $f=\mathcal{F}(g)$ is in the Sobolev space $\mathcal{H}^1$ (see [3] for definition and properties). Indeed, for a fixed x, we will compute the derivative of f. Integrating by parts we have

$$\begin{aligned}
\frac{d}{dx}\,f(x) &= \frac{d}{dx}\,(\mathcal{F}(g)\,(x)) = \\
&= \int (\,[\frac{d}{dx}g(x+v)]\;e^{-L(x,v)}\;-L(x,v)\,[\,\frac{d}{dx}\,e^{-L(x,v)}\,]\;g(x+v)\,)\,dv \\
&= \int (\,[\,\frac{d}{dv}g(x+v)\,]\;e^{-L(x,v)}\;-L(x,v)\,[\,\frac{d}{dx}e^{-L(x,v)}\,]\;g(x+v)\,)\,dv \\
&= \int (\,[\frac{d}{dv}e^{-L(x,v)}\,]\,g(x+v)\;-L(x,v)\,[\,\frac{d}{dx}\,e^{-L(x,v)}\,]\;g(x+v)\,)\,dv \\
&= \int (\,[\frac{d}{dv}e^{-L(x,v)}\,]\;-L(x,v)\,[\,\frac{d}{dx}\,e^{-L(x,v)}\,]\,)\,g(x+v)\;dv.
\end{aligned}$$

From the hypothesis about L, if $g\in\mathcal{L}^2(\theta)$, then indeed $\frac{d}{dx}\,f$ is also in $\mathcal{L}^2(\theta)$ (with the above derivative).

Note that, for v uniformly in a bounded set

$$\left\| \frac{d}{dx} f \right\|_2 \leq \left\| \frac{d}{dx} f \right\|_\infty \leq \left\| \left[\frac{d}{dv} e^{-L(x,v)} \right] \; - L(x,v) \left[\frac{d}{dx} e^{-L(x,v)} \right] \right\|_2 \|g\|_2.$$

Therefore, f is in the Sobolev space $\mathcal{H}^1$.

By iterating the procedure described above, we have that

$$g_j = \mathcal{F}^j(g) \in \mathcal{H}^j.$$

It is known that if $j > \frac{n}{2}$, where n is the dimension of the torus $\mathbb{T}^n$, then g_j is continuous Hölder continuous[3]. Thus the operator $\mathcal{F}$ is compact and g_j is differentiable for a much more larger j. From the reasoning described before, $f_p \to f$, and $\mathcal{F}(f) = f$, $\langle f, 1 \rangle = 0$ and f is differentiable. It is easy to see that the modulus of concavity of f is bounded (the iteration by $\mathcal{F}$ does not decrease it). We can add a constant to f and by linearity of $\mathcal{F}$ we also get a new fixed point for $\mathcal{F}$ (note that $\mathcal{F}(1) = 1$). Therefore, we can assume $f = e^{-g}$ for some g.

In this way, we obtain a contradiction with the uniqueness in Theorem 26 in[6]. □

Suppose $\int g(x)\,\theta(x)dx = 0$. For ϵ, h fixed, then it follows from above that $\mathcal{F}^m(g) \to 0$ with exponential velocity (according to the spectral gap).

Consider the backward stationary Markov process Y_n according to the transition $Q(x,v)$ and initial probability θ as above.

Theorem 3. Given $f(x), g(x)$ with $\int f(x)\,\theta(x)dx = \int g(x)\,\theta(x)dx = 0$, it follows

$$\int g(Y_0)\, f(Y_n)\, d\,P \to 0,$$

with exponential velocity.

Proof. Note that

$$\int g(Y_0)\, f(Y_1)\, d\,P = \int g(x)\,(\int Q(x,v)\, f(x-v)\, dv)\, \theta(x)\, dx =$$

$$\int g(x)\; [\,\mathcal{F}^*(f)\,(x)\,]\, \theta(x)dx \;=\; \int f(x)\,[\,\mathcal{F}(g)\,(x)\,]\,\theta(x)\,dx.$$

In the same way, for any n

$$\int g(Y_0)\, f(Y_n)\, d\,P = \int f(x)\,[\,\mathcal{F}^n(g)\,(x)\,]\,\theta(x)\,dx.$$

The exponential decay of correlation follows from this. □

Theorem 4. Let $f(x), g(x) \in \mathcal{L}^2(\theta)$ be such that $\int f(x)\,\theta(x)dx = \int g(x)\theta(x)dx = 0$. Then

$$\int g(X_0)\, f(X_n)\, d\,P \to 0,$$

with exponential velocity.

Proof. Now, for analyzing the decay of the forward system, X_n, with transition $\gamma(x,v)$, we have to consider the backwark operator $\mathcal{F}^*$, use the fact that its exponential convergent, that is $(\mathcal{F}^*)^n(g) \to 0$, if $\int g(x)\,\theta(x)dx = 0$, and the result follows in the same way. □

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