

Subsequences of normal sequences

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Let Σ be any compact metric space. Let $N = \{0, 1, 2, \dots\}$ be the set of non-negative integers. By Σ^N , we mean the product space of Σ with the product topology. The i -th coordinate ($i \in N$) of $\alpha \in \Sigma^N$ is denoted by $\alpha(i)$. An element of Σ^N is called a sequence. Let T be the shift on Σ^N ; $(T\alpha)(i) = \alpha(i+1)$ for any $\alpha \in \Sigma^N$ and $i \in N$.

By a measure on a topological space, we always mean a probability Borel measure. Let W be an arbitrary compact space and let ν_n ($n = 0, 1, \dots$) and ν be measures on W . We say that ν_n converges weakly [11] to ν as $n \rightarrow \infty$, and denote $w\text{-}\lim_{n \rightarrow \infty} \nu_n = \nu$, if for any real-valued continuous function f on W , $\int f d\nu_n$ converges to $\int f d\nu$ as $n \rightarrow \infty$. For $x \in W$, δ_x is the unit measure at x . By a non-degenerate measure on W , we mean a measure which is not a unit measure.

Let $\alpha \in \Sigma^N$. Let E_α denote the family of all infinite subsets S of N such that

$$(1.1) \quad \mu_\alpha^S = w\text{-}\lim_{\substack{n \in S \\ n \rightarrow \infty}} \frac{1}{n} \sum_{i=0}^{n-1} \delta_{T^i \alpha}$$

exists. Note that $E_\alpha \neq \emptyset$ for any $\alpha \in \Sigma^N$ since the space of measures on a compact metric space is compact in the topology of weak convergence (see [11]). Also, note that μ_α^S is a T -invariant measure for any $\alpha \in \Sigma^N$ and $S \in E_\alpha$. We call $\alpha \in \Sigma^N$ a stochastic sequence [3] (or sometimes a quasi-regular point in Σ^N with respect to T [9]) if $N \in E_\alpha$. In this

case, we denote $\mu_\alpha = \mu_\alpha^N$. Let P be a non-degenerate measure on Σ . A stochastic sequence $\alpha \in \Sigma^N$ is called a P-normal sequence if μ_α equals P^N , the product measure of P on Σ^N . Note that if $\Sigma = \{0, 1, \dots, r-1\}$ and $P(\{i\}) = 1/r$ for $i = 0, 1, \dots, r-1$, then the notion of P-normal sequence coincides with the usual notion of r-adic normal sequence. The set of all P-normal sequence is denoted by Nor_P . A strictly increasing function from N to N is called a selection function. Let τ be a selection function. For $\alpha \in \Sigma^N$, the subsequence of α selected by τ is defined by $(\alpha \circ \tau)(i) = \alpha(\tau(i))$ for any $i \in N$ and denoted by $\alpha \circ \tau$. Following von Mises, $\alpha \in \Sigma^N$ is called a τ -collective if

$$(1.2) \quad w\text{-}\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \delta_{\alpha(i)} = w\text{-}\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \delta_{\alpha(\tau(i))}.$$

Our problem is to characterize a selection function τ which satisfies the following conditions. Denote $\text{Nor}_{P \circ \tau} = \{\alpha \circ \tau; \alpha \in \text{Nor}_P\}$.

Condition 1. Any $\alpha \in \text{Nor}_P$ is a τ -collective.

Condition 2. $\text{Nor}_{P \circ \tau} \subset \text{Nor}_P$

Condition 3. $\text{Nor}_{P \circ \tau} = \text{Nor}_P$

Clearly, condition 3 implies condition 2. It is also easy to verify that condition 2 implies condition 1.

In this paper, we prove that each of the above three conditions is equivalent to condition 4 stated below under a reasonable restriction that $\overline{\lim}_{n \rightarrow \infty} \frac{\tau(n)}{n} < \infty$ (Theorem 4). It should be remarked that the fact that condition 4 implies condition 2 under the restriction stated above was already obtained by Benjamin Weiss [14] in 1971.

To state condition 4, some more notions are necessary. For a selection function τ , denote by $\theta_{\tau} \in \{0,1\}^{\mathbb{N}}$ the 0-1-sequence defined by

$$(1.3) \quad \theta_{\tau}(i) = \begin{cases} 1 & \text{if } i \in \{\tau(j); j \in \mathbb{N}\} \\ 0 & \text{else} \end{cases} \quad (i \in \mathbb{N}).$$

That is, $\theta_{\tau}(i) = 1$ if and only if the i -th coordinate is selected as a subsequence by the selection function τ . For a T -invariant measure μ on $\{0,1\}^{\mathbb{N}}$, where T is the shift on $\{0,1\}^{\mathbb{N}}$, the entropy of the measure-preserving transformation T on the measure space $(\{0,1\}^{\mathbb{N}}, \mu)$ is denoted by $h_{\mu}(T)$. That is,

$$(1.4) \quad h_{\mu}(T) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{\xi \in \{0,1\}^n} -\mu(\Gamma_{\xi}) \cdot \log \mu(\Gamma_{\xi}),$$

where for $\xi = (\xi_0, \xi_1, \dots, \xi_{n-1}) \in \{0,1\}^n$,

$$(1.5) \quad \Gamma_{\xi} = \{\beta \in \{0,1\}^{\mathbb{N}}; \beta(i) = \xi_i \text{ for } i=0,1,\dots,n-1\}.$$

The above limit is known to exist [2]. Following [14], $\beta \in \{0,1\}^N$ is said to be completely deterministic if $h_\mu(T) = 0$ for any $\mu \in \{\mu_\beta^S; S \in \Sigma_\beta\}$. Now, we state condition 4.

Condition 4. θ_τ is completely deterministic.

Note that condition 4 is indifferent to what Σ and P are. This condition is not only simple but also easy to check. Various types of sequences are known to be completely deterministic (Example 1).

ON KOLMOGOROV'S COMPLEXITY AND INFORMATION

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About Kolmogorov's complexity measure K , we prove the following theorem, which seems rather eccentric.

Theorem. For any C , there exists a sentence y such that

$$K(y) - K(y|x) > C$$

holds except for finitely many sentences x .