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The compound Poisson distribution and return times in dynamical systems

Nicolai Haydn* Sandro Vaienti†

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Abstract

Previously it has been shown that some classes of mixing dynamical systems have limiting return times distributions that are almost everywhere Poissonian. Here we study the behaviour of return times at periodic points and show that the limiting distribution is a compound Poissonian distribution. We also derive error terms for the convergence to the limiting distribution. We also prove a very general theorem that can be used to establish compound Poisson distributions in many other settings.

1 Introduction

In 1899 Poincaré showed that for a map T on some space Ω which has an invariant probability measure μ, almost every every point returns within finite time arbitrarily close. This means that for every (measuable) $A \subset \Omega$ with $\mu(A) > 0$ the returntime function $\tau_A(x) = \min\{k \geq 1 : \ T^k x \in A\}$ is finite for μ-almost every $x \in A$. This result was quantified by Kac in 1947 for ergodic measures. His theorem states that $\int_A \tau_A(x)\, d\mu(x) = 1$, provided μ is ergodic, which implies that $\tau_A(x)$ is on average equal to $1/\mu(A)$. Since 1990 there has been a growing interest in the statistics of return times and in particular in the distribution of τ_A. Considering that it was shown in [22, 21] that for ergodic measures the limiting distribution of a sequence of (rescaled) return functions τ_{U_n} for $n \to \infty$ can be any arbitrarily prescribed distribution for suitably chosen sets U_n, it is necessary to assume that the return sets A are dynamically regular.

For the measure of maximal entropy on a subshift of finite type, Pitskel [27] showed that the return times are in the limit Poisson distributed for cylinder sets $A_n(x)$ ($\mu(A_n(x)) \to 0$ as $n \to \infty$) where the set of suitable 'centres' $x \in \Omega$ form a full measure set. A similar result had independently been obtained by Hirata [17, 18] by a different method. For ϕ-mixing Gibbs measures Galves and Schmitt [12] showed in 1997 that the first return time is in the limit exponentially distributed and that the convergence is at an exponential rate. Subsequent results (e.g. [30, 10, 19, 15, 7, 3]) established limiting distribution results for first or multiple return times in various settings and sometimes with rates of convergence.

Almost all previous results look at the distribution of return times near generic points. The notable exception being the paper [17] by Hirata which gives the distribution of the first return time at a periodic point. In the present paper we consider periodic points for sufficiently well mixing invariant measures and show that the limiting distribution is compound Poissonian. The compound Poisson distribution has previously been used in various settings including the analysis of internet traffic where the waiting time between packets is exponential and the size of each packet is geometrically distributed. It has also been used to model the survival of capitalist enterprises in the free market system [23]. The main technical result, Proposition 1, provides conditions under which one obtains a compound Poissonian

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distribution with error terms. This result in itself will be of interest to a much larger community than the one of dynamicists addressed in this paper.

Let μ be a probability measure on a space Ω which carries a transformation T, preserving μ, and whose σ-algebra is generated by the joins $\mathcal{A}^k = \bigvee_{j=0}^{k-1} T^{-j}\mathcal{A}$, $k = 1, 2, \ldots$, of a given finite measurable partition $\mathcal{A}$. The elements of $\mathcal{A}^k$ are called *k-cylinders*. We assume $\mathcal{A}$ is generating, i.e. the elements of $\mathcal{A}^\infty$ are single points. Denote by χ_A the characteristic function of a (measurable) set A and define the random variable:

$$\zeta_A(z) = \sum_{j=1}^{\tau} \chi_A \circ T^j(z),$$

$z \in \Omega$. The value of ζ_A measures the number of times a given point returns to A within the time τ. Typically the obsevation time τ is chosen to be $[t/\mu(A)]$ where t is a parameter value. (The rescaling factor $1/\mu(A)$ agrees with Kac's theorem.) For instance, if μ is the measure of maximal entropy on a subshift of finite type, then Pitskel [27] showed that $\zeta_{A_n(x)}$ is for μ-almost every $x \in \Omega$ in the limit $n \to \infty$ Poisson distributed (where $\tau_n = [t/\mu(A_n(x))]$ and $A_n(x)$ denotes the unique n-cylinder that contains x). In [15] we have proven a similar result for a much wider class of systems and provided error estimtes.

We develop a mechanism which allows to prove the compound Poisson distribution of return times at periodic points x and also to obtain error estimates as the cylinder sets $A_n(x)$ shrink in measure to zero.

To be more precise, if we denote by $\zeta_n^t(z)$ the counting function $\sum_{j=1}^{\tau_n} \chi_{A_n(x)} \circ T^j(z)$, with the *observation time* $\tau_n = \left[\frac{t}{(1-p)\mu(A_n(x))}\right]$, we will study the following distribution:

$$\mathbb{P}\left(\zeta_n^t = r\right), \quad r = 0, 1, 2, \ldots, \tag{1}$$ {DE}

where $t > 0$ is a parameter and $p \in [0, 1)$ depends on the periodic point x and will be given in Sect. 3. We will show that the limit $n \to \infty$ is the compound Poisson distribution (see Section 2) if μ is a (ϕ, f)-mixing measure. We also provide rates of convergence. This then implies under some mild additional assumptions [16] the uniform integrability of the process ζ_n^t.

We then extend this result to return times, i.e. to the distribution of the process $\zeta_n^t(z)$ restricted to the cylinder $A_n(x)$. The measure μ is then replaced by the conditional measure $\mu_n = \frac{1}{\mu(A_n(x))}\mu\Big|_{A_n(x)}$. We refer to this second case as the distribution of the number of visits for return times.

Our results for return times considerably improve on the work of Hirata [17], where he computed (without error) the distribution of the first return time (order $r = 0$) around periodic points and for Gibbs measures on Axiom-A systems.

The plan of the paper is the following. The purpose of section 2 is to prove result (Proposition 1) that gives general conditions under which a sum of mutually dependent $0, 1$-valued random variables converges to the compound Poisson distribution and provides error terms. A similar result that had been inspired by a theorem of Sevast'yanov [28], was proved and used in [15] for the Poisson distribution.

The distribution of return times is tied to the mixing properties of the invariant measure considered. For that purpose we introduce in the third section the (ϕ, f)-mixing property. This property is more general that the widely used ϕ-mixing property and is reminiscent of Philipp and Stout [26] 'retarded strong mixing property'. In this way one can obtain distribution results on return times of some well studied dynamical systems that are not ϕ-mixing, e.g. rational maps, parabolic maps, piecewise expanding maps in higher dimension ....

The third section is devoted to the proof of the existence of the limit distribution and rates of convergece for entry times (Theorem 7), while the fourth section extends those results to return times (Theorem 10). Section 5 contains a careful application to rational maps with critical points (Theorem 11).

We conclude this introduction with an interesting observation. Limit distributions for entry and return times have been provided along nested sequences of cylinder sets converging to points x which were chosen almost everywhere or as periodic points. In section 3.4 we will show how to find points

x which do not have limit distributions at all, and this will be achieved by using our results on the compound Poisson distribution around periodic points.

2 Factorial moments and mixing

The main purpose of this section is to prove a very general result which we use to prove the main results in sections 3 and 5 but which can also be useful to establish compound Poisson distribution with respect to the geometric distributiion in many other settings. For more general compound Poisson distributions see [11]. More recently (e.g. [9, 4]) there have been efforts to approach compound Poisson distributions using the Chen-Stein method. The treatment in [9] has a more general setting, but the result is far from applicable to our situation.[1] Proposition 1 is of general interest and is reminiscent of existing theorems which establish the Poisson distribution (cf. [28, 15]). from the convergence of the moments. It provides general conditions under which the distribution of a finite set of $0,1$-valued random variables is close to compound Poisson (and provides error terms). In sections 3 and 5 we then use it to obtain the speed of convergence for the limiting distributions for ϕ-mixing systems, some non-Markovian systems and equilibrium states for rational maps with critical points.

2.1 Compound Poisson distribution

For a parameter $p \in [0,1)$ let us define the polynomials

$$P_r(t,p) = \sum_{j=1}^{r} p^{r-j}(1-p)^j \frac{t^j}{j!} \left(\begin{array}{c} r-1 \\ j-1 \end{array} \right),$$

$r = 1, 2, \ldots$, where $P_0 = 1$ ($r = 0$). The distribution $e^{-t}P_r(t,p)$, $r = 0, 1, 2, \ldots$ is sometimes called the Pólya-Aeppli distribution [20]. It has the generating function

$$g_p(z) = e^{-t} \sum_{r=0}^{\infty} z^r P_r = e^{t\frac{z-1}{1-pz}},$$

its mean is $\frac{t}{1-p}$ and its variance is $t\frac{1+p}{(1-p)^2}$. Note that for $p = 0$ we recover the Poisson terms $e^{-t}P_r(t,0) = e^{-t}\frac{t^r}{r!}$ and the generating function $g_0(z) = e^{t(z-1)}$ which is analytic in the entire plane whereas for $p > 0$ the generating function $g_p(z)$ has an essential singularity at $\frac{1}{p}$. The expansion at $z_0 = 1$ yields $g_p(z) = \sum_{k=0}^{\infty}(z-1)^k Q_k$ where

$$Q_k(t,p) = \frac{1}{(1-p)^k} \sum_{j=1}^{k} p^{k-j} \frac{t^j}{j!} \left(\begin{array}{c} k-1 \\ j-1 \end{array} \right)$$

($Q_0 = 1$) are the factorial moments. Note that in particular $P_0(0,p) = 1$ and $P_r(0,p) = 0$ for all $r \geq 1$.

2.2 Return times patterns

{returntimespatt

Let M and $m < M$ be given integers (typically $m \ll M$) and let $\tau \in \mathbb{N}$ be some (large) number. For $r = 1, 2, 3, \ldots$ we define the following:
(I) $G_r(\tau)$: We denote by $G_r(\tau)$ the r-vectors $\vec{v} = (v_1, \ldots, v_r) \in \mathbb{Z}^r$ for which $1 \leq v_1 < v_2 < \cdots < v_r \leq \tau$.
(II) $G_{r,j}(\tau)$: We divide the set G_r into disjoint subsets $G_{r,j}$ where $G_{r,j}$ consists of all $\vec{v} \in G_r$ for which we can find j indices $i_1, i_2, \ldots, i_j \in \{1, 2, \ldots, r\}$, $i_1 = 1$, so that $v_k - v_{k-1} \leq M$ if $k \neq i_2, \ldots, i_j$ and so that $v_k - v_{k-1} > M$ for all $k = i_2, \ldots, i_j$.

For $\vec{v} \in G_{r,j}$ the values of v_i will be identified with returns; returns that occur within less than time M are called *immediate returns* and if the return time is $\geq M$ then we call it a *long return* (i.e. if $v_{i+1} - v_i < M$ then we say v_{i+1} is an immediate return and if $v_{i+1} - v_i \geq M$ the we call v_i a long return). That means that $G_{r,j}$ consists of all return time patterns $\vec{v}$ which have $r-j$ immediate returns

[1] We thank the referee for pointing us towards Chen and Roos' work and also for other enlightening remarks.

that are clustered into j blocks of immediate returns and $j-1$ long returns between those blocks. The entries v_{i_k}, $k=1,\dots,j$, are the beginnings (heads) of the blocks (of immediate returns). We assume from now on that all short returns are multiples of m. (This reflects the periodic structure around periodic points, cf. condition (II) of Proposition 1.)
(III) $G_{r,j,w}(\tau)$: For $\vec{v}\in G_{r,j}$ the length of each block is $v_{i_{k+1}-1}-v_{i_k}$, $k=1,\dots,j-1$. Consequently let us put $w_k=\frac{1}{m}(v_k-v_{k-1})$ for the *individual overlaps*, for $k\neq i_1,i_2,\dots,i_j$. Then $\sum_{\ell=i_k+1}^{i_{k+1}-1} w_\ell = \frac{1}{m}(v_{i_{k+1}-1}-v_{i_k})$ is the *overlap* of the kth block and $w=w(\vec{v})=\sum_{k\neq i_1,i_2,\dots,i_j} w_k$ the *total overlap* of $\vec{v}$. We now put $G_{r,j,w}=\{\vec{v}\in G_{r,j}: w(\vec{v})=w\}$. ($G_{r,j}=\bigcup_w G_{r,j,w}$ is a disjoint union.)
(IV) $\Delta(\vec{v})$: For $\vec{v}$ in $G_{r,j}$ we put

$$\Delta(\vec{v})=\min\{v_{i_k}-v_{i_k-1}:\ k=2,\dots,j\}$$

for the minimal distance between the 'tail' and the 'head' of successive blocks of immediate returns (or the length of the shortest one of the long gaps).

2.3 Compound Poisson approximations

The purpose of this section is to prove the following result on the approximation of the compound Poisson distribution.

{sevastyanov}

Proposition 1 *Let M,m,τ be as above. Let η_j, $j=1,\dots,\tau$, be $0,1$-valued random variables on some Ω for $\vec{v}\in G_r$ put $\eta_{\vec{v}}=\prod_i \eta_{v_i}$. Choose $\delta>0$ and define the 'rare set' $R_r=\bigcup_{j=1}^r R_{r,j}$, where $R_{r,j}=\{\vec{v}\in G_{r,j}:\Delta(\vec{v})<\delta\}$. Let μ be a probability measure on Ω which satisfies the following conditions (C_0 is a constant):*
(I) $\mathbb{E}(\eta_j)=\beta$ for all $j=1,\dots,\tau$ (invariance of the measure).
(II) Suppose that there are numbers $0<p_-\le p\le p_+$, $\phi\ge 0$ so that for all $\vec{v}\in G_{r,j,w}\setminus R_{r,j}$

$$\left|\mathbb{E}(\eta_{\vec{v}})-p^w\beta^j\right|\le C_0\beta^j(p_+^w-p_-^w)+p^w\left((1+\phi)^j-1\right)$$

if all of the individual overlaps w_ℓ are multiples of m, and

$$\mathbb{E}(\eta_{\vec{v}})=0$$

if some of the individual overlaps w_ℓ are not multiples of m.
(III) There are some constants $\gamma\ge 1,\gamma_1,\gamma_2$ small (e.g. $\gamma(\gamma_1+\gamma_2)<\frac{1}{12}$), so that for all r

$$\sum_{\vec{v}\in R_r}\mathbb{E}(\eta_{\vec{v}})\le C_0 r\gamma^r\sum_{j=2}^{r}\sum_{s=1}^{j-1}\begin{pmatrix} j-1\\ s-1\end{pmatrix}\gamma_1^{j-s}\frac{(\tau\beta)^s}{s!}\begin{pmatrix} r-1\\ j-1\end{pmatrix}\gamma_2^{r-j}.$$

Let us put $\zeta=\sum_{j=1}^\tau \eta_j$ and $t=(1-p)\tau\beta$.
Then there exists a constant C_1 so that for every $t>0$ one has

$$\left|\mathbb{P}(\zeta=r)-e^{-t}P_r(t,p)\right|\le C_1(\gamma_1+\delta\beta)t^{r-1}\frac{e^{2r}}{r!}+C_1\left(p_+^{\frac{M}{m}}+p_+-p_-+\phi\right)\begin{cases}\frac{t^r}{r!}e^{2r+\frac{5}{2}t} & \text{if}\quad t>\frac{1}{2}pr\\ (2p)^r e^{t\frac{1+2p}{1-4p}} & \text{if}\quad t\le\frac{1}{2}pr\end{cases}.$$

Note that the constants γ and γ_2 don't enter the final estimate in an explicit way. The significant quantity here is γ_1 which typically is $\ll 1$ where γ,γ_2 only have to be small enough of order $\mathcal{O}(1)$.

The choice of δ is central to the application of this proposition. In the application however ϕ depends on δ and in fact $\phi(\delta)\to 0+$ as $\delta\to\infty$. Obviously a larger value for δ increases the error term as one sees from the expression, but also a smaller value increases the error term since the rare set R_r becomes larger and the 'mixing property' in (II) will require larger p_+ and smaller p_-, thus again increasing the error estimate. The trick is to optimise δ.

Proof. We compare the generating function $\psi(z)$ for the process ζ with the generating function $g_p(z)$ for the compound Poissonian. In part (A) we compare their Taylor coefficients at $z=1$ and in part

(B) we use Cauchy estimates to compare their Taylor coefficients at $z = 0$ which then gives us the final result.

(A) The coefficients at $z = 1$ (factorial moments) of the generating function $\psi(z) = \sum_{r=0}^{\infty} z^r \mathbb{P}(\zeta = r) = \sum_{r=0}^{\infty}(z-1)^r U_r$ are

$$U_r = \sum_{\vec{v} \in G_r} \mathbb{E}(\eta_{\vec{v}}),$$

while the coefficients of the generating function $g_p(z) = \sum_{r=0}^{\infty}(z-1)^r Q_r(t,p)$ for the compound Poisson distribution are

$$Q_r(t,p) = \frac{1}{(1-p)^r} \sum_{j=1}^{r} \frac{t^j}{j!} \binom{r-1}{j-1} p^{r-j} = \sum_{u=r-j}^{\infty} \sum_{j=1}^{r} p^u \beta^j \frac{\tau^j}{j!} \binom{u-1}{r-j-1} \binom{r-1}{j-1},$$

where $t = (1-p)\beta\tau$. We will now compare the coefficients Q_r to the coefficients U_r. There are three parts to the comparison: (i) Assumption (II) is used to compare the terms for which $\vec{v} \in G_r \setminus R_r$; (ii) Assumptions (I) and (III) are used to estimate the total contributions made by $\vec{v} \in R_r$; (iii) We have to estimate the contribution to Q_r that correspond to overlaps u which do not occur for vectors $\vec{v}$ in G_r and therefore cannot be matched with terms in the sum that defines U_r.

More precisely, we estimate as follows:

$$|U_r - Q_r((1-p)\beta\tau, p)| \le \sum_j \sum_u \sum_{\vec{v} \in G_{r,j,u} \setminus R_j} \left|\mathbb{E}(\eta_{\vec{v}}) - p^w \beta^j\right| + \sum_{\vec{v} \in R_r} \left(\mathbb{E}(\eta_{\vec{v}}) + p^{u(\vec{v})}\beta^j\right) + V(r).$$

Before we proceed to bound the three terms on the right hand side let us estimate the cardinality of the sets $G_{r,j,u}$. (Note that $u \ge r-j$ if $G_{r,j,u}$ is nonempty.) Since $G_{r,j,u}$ consists of all $\vec{v} \in G_{r,j}$ that have a total overlap u (in j blocks of immediate returns) we get

$$|G_{r,j,u}| \le \frac{\tau^j}{j!} \binom{u-(r-j)+r-j-1}{r-j-1} \binom{r-1}{j-1} = \frac{\tau^j}{j!} \binom{u-1}{r-j-1} \binom{r-1}{j-1}$$

(j blocks positioned 'anywhere' on an interval of length τ, u overlaps distributed on $r-j$ immediate returns and j blocks beginning on any of the r return times).

Now we estimate the three terms in the coefficient comparison as follows:

(i) The first error term (difference between the dominating terms) is bounded using assumption (II):

$$\begin{aligned}
&\sum_{j=1}^{r} \sum_{u=r-j}^{\infty} \sum_{\vec{v} \in G_{r,j,u} \setminus R_r} \left|\mathbb{E}(\eta_{\vec{v}}) - p^w \beta^j\right| \\
&\quad \le \sum_{j=1}^{r} \sum_{u=r-j}^{\infty} |G_{r,j,u}| \beta^j \left(p_+^u - p_-^u(1-\phi)\right) \\
&\quad \le \sum_{j=1}^{r} \sum_{u=r-j}^{\infty} \frac{\tau^j}{j!} \binom{u-1}{r-j-1} \binom{r-1}{j-1} \beta^j \left(p_+^u - p_-^u(1-\phi)\right) \\
&\quad \le \sum_{j=1}^{r} \frac{\tau^j}{j!} \beta^j \binom{r-1}{j-1} \left(\left(\frac{p_+}{1-p_+}\right)^{r-j} - \left(\frac{p_-}{1-p_-}\right)^{r-j} (1-\phi) \right) \\
&\quad \le \frac{c_1 q}{(1-p_+)^2} \sum_{j=1}^{r-1} (r-1) \frac{\tau^j \beta^j}{j!} \binom{r-2}{j-1} \left(\frac{p_+}{1-p_+}\right)^{r-j-1} + \phi \sum_{j=1}^{r} \frac{\tau^j}{j!} \beta^j \binom{r-1}{j-1} \left(\frac{p_+}{1-p_+}\right)^{r-j} \\
&\quad \le c_2 q (r-1) Q_{r-1}(t,p_+) + \phi Q_r(t,p_+)
\end{aligned}$$

(because $(r-j)\binom{r-1}{j-1} = (r-1)\binom{r-2}{j-1}$), where $t = (1-p)\tau\beta$ and $q = p_+ - p_-$.

(ii) For the second term let us note that $R_r = \bigcup_j R_{r,j}$ where $R_{r,j} = \{\vec{v} \in G_{r,j} : \Delta(\vec{v}) < \delta\}$. Put R_r^s for those $\vec{v} \in R_r$ where $v_{i+1} - v_i \ge \delta$ for exactly $s-1$ indices $i_1, i_2, \ldots, i_{s-1}$ and put $i_s = v_r$ (obviously $1 \le s \le j-1 \le r-1$ and $i_{s-1} \le r-1$).

To estimate the cardinality of $R^s_{r,j,u} = R^s_r \cap G_{r,j,u}$ let us note that the number of possibilities of $v_{i_1} < v_{i_2} \cdots < v_{i_s}$ (entrance times for long returns bigger than δ) is bounded above by $\frac{1}{s!}\tau^s$ (this is the upper bound for the number of possibilities to obtain $s-1$ intervals contained in the interval $[1,\tau]$), and each of the remaining $j-s$ return times less than δ assume no more than δ different values. Since the indices $i_s, \ldots, i_{k_s}$ can be picked in $\left(\begin{array}{c} j-1 \\ s-1 \end{array}\right)$ many ways out of j blocks, we obtain:

$$|R^s_{r,j,u}| \leq \left(\begin{array}{c} j-1 \\ s-1 \end{array}\right) \frac{\delta^{j-s}}{s!}\tau^s \left(\begin{array}{c} r-1 \\ j-1 \end{array}\right)\left(\begin{array}{c} u-1 \\ r-j-1 \end{array}\right),$$

To estimate the contribution made by the portion of the sum in the definition of Q_r which corresponds to the vectors $\vec{v} \in R_r$ we obtain by summing over s:

$$\begin{aligned}
\sum_{\vec{v}\in R_r} \beta^j p^{w(\vec{v})} &\leq \sum_j \sum_{s=1}^{j-1} \sum_{u=r-j}^{\infty} \beta^j p^u |R^s_{r,j,u}| \\
&\leq \sum_{j=2}^{r} \sum_{s=1}^{j-1} \left(\begin{array}{c} j-1 \\ s-1 \end{array}\right) \frac{(\tau\beta)^s}{s!} (\delta\beta)^{j-s} \left(\begin{array}{c} r-1 \\ j-1 \end{array}\right) \sum_{u=r-j}^{\infty} \left(\begin{array}{c} u-1 \\ r-j-1 \end{array}\right) p^u \\
&\leq \sum_{j=2}^{r} \sum_{s=1}^{j-1} \left(\begin{array}{c} j-1 \\ s-1 \end{array}\right) \frac{(\tau\beta)^s}{s!} (\delta\beta)^{j-s} \left(\begin{array}{c} r-1 \\ j-1 \end{array}\right) \left(\frac{p}{1-p}\right)^{r-j}.
\end{aligned}$$

The corresponding term for the actual expected values of $\eta_{\vec{v}}$ where $\vec{v}$ is in the rare set is bounded by assumption (II). Hence we obtain

$$\sum_j \sum_{\vec{v}\in R_{r,j}} (\mathbb{E}(\eta_{\vec{v}}) + \beta^j p^{w(\vec{v})}) \leq S_r,$$

where

$$S_r = c_3 r \gamma^r \sum_{j=2}^{r} \sum_{s=1}^{j-1} \left(\begin{array}{c} j-1 \\ s-1 \end{array}\right) \hat{\gamma}_1^{j-s} \frac{(\tau\beta)^s}{s!} \left(\begin{array}{c} r-1 \\ j-1 \end{array}\right) \hat{\gamma}_2^{r-j},$$

for some c_3, and $\hat{\gamma}_1 = \gamma_1 + \delta\beta$, $\hat{\gamma}_2 = \gamma_2 + \frac{p}{1-p}$.

(iii) Since the sum for Q_r contains many terms that cannot be paired with terms in the sum of U_r let us look at those combinations of r, j, and u that do not correspond to vectors in G_r. Let us denote by $V_{r,j,u}$ the number of elements for the values of r, j, u that occur in the representation of Q_r and are not in G_r. Those overcounts occur for overlaps which have lengths $\geq M$. Denote by $\tilde{u}_1, \tilde{u}_2, \ldots, \tilde{u}_{r-j}$ the individual overlaps of these $r-j$ fictitious 'immediate returns'. Then, if the first intersection is of length $\tilde{u}_1$ ($\geq \frac{M}{m}$), then

$$V_{r,j,u} \leq r \sum_{\tilde{u}_1=\frac{M}{m}}^{u-(r-j)} |G_{r,j,u-\tilde{u}_1}|,$$

Hence (for $u > \frac{M}{m} + (r-j-1)$ and $j < r$)

$$V_{r,j,u} \leq r\frac{\tau^j}{j!} \sum_{\tilde{u}_1=\frac{M}{m}}^{u-(r-j-1)} \left(\begin{array}{c} u-\tilde{u}_1-1 \\ r-j-1 \end{array}\right)\left(\begin{array}{c} r-1 \\ j-1 \end{array}\right) = r\frac{\tau^j}{j!}\left(\begin{array}{c} r-1 \\ j-1 \end{array}\right)\left(\begin{array}{c} u-\frac{M}{m} \\ r-j-1 \end{array}\right)$$

where we used the identity $\sum_{y=b}^{a} \left(\begin{array}{c} y-1 \\ b-1 \end{array}\right) = \left(\begin{array}{c} a \\ b \end{array}\right)$. Let us put H_r for the set of ficticious vectors $\vec{v}$ that have individual overlaps u_i ($i \neq i_1, \ldots i_j$) that are not allowed, i.e. where at least one overlap is longer than $\frac{M}{m}$. Then we can estimate the contribution one gets by counting over H_r as follows:

$$V(r) = \sum_{\vec{v}\in H_r} \beta^j p_+^{u(\vec{v})}$$

$$
\begin{aligned}
&= r\sum_{j=1}^{r-1}\sum_{u=\frac{M}{m}+r-j}^{\infty} V_{r,j,u}\beta^j p_+^u \\
&\le r\sum_{j=1}^{r-1}\beta^j\frac{\tau^j}{j!}\binom{r-1}{j-1}\sum_{u=\frac{M}{m}+r-j-1}^{\infty} p_+^u\binom{u-\frac{M}{m}}{r-j-1} \\
&= r\sum_{j=1}^{r-1}\beta^j\frac{\tau^j}{j!}\binom{r-1}{j-1}p_+^{\frac{M}{m}-1}\left(\frac{p_+}{1-p_+}\right)^{r-j}
\end{aligned}
$$

where we used the identity $\sum_{u=a}^{\infty} p^u\binom{u-1}{a-1} = \left(\frac{p}{1-p}\right)^a$. Hence

$$
V(r) \le rp_+^{\frac{M}{m}-1}\sum_{j=1}^{r-1}\beta^j\frac{\tau^j}{j!}\binom{r-1}{j-1}\left(\frac{p_+}{1-p_+}\right)^{r-j} = rp_+^{\frac{M}{m}-1}Q_r\left(t,p_+\right).
$$

Combining the three estimates (i), (ii) and (iii) yields

$$
|U_r - Q_r(t,p)| \le \left(rp^{\frac{M}{m}-1}+\phi\right)Q_r(t,p_+) + c_5 q(r-1)Q_{r-1}(t,p_+) + S_r
$$

(B) The difference $\varphi(z) = \psi(z) - g_p(z)$ between the two generating functions splits into two parts, $\varphi = \varphi_1 + \varphi_2$, which we analyse separately (φ_1 reflects the estimates of parts (A-i) and (A-iii), and φ_2 reflects the estimate of (A-ii)):
(i) The function $\varphi_1(z)$ is majorised by the power series

$$
c_6\left(p^{\frac{M}{m}}+q+\phi\right)\sum_r |z-1|^r rQ_r(t,p_+).
$$

The sum over r is equal to $\frac{d}{dw}e^{t\frac{w}{1-p_+-p_+w}}$ (where $w = |z-1|$) which can be bounded by $4e^{t\frac{w}{1-p_+-p_+w}}$ if $|w| \le \frac{3}{4}\frac{1-p_+}{p_+}$. A Cauchy estimate with $|z| = R$ now yields

$$
E_1 = \frac{1}{r!}\left|\varphi_1^{(r)}(0)\right| \le \frac{4}{R^r}e^{t\frac{R+1}{1-2p_+-p_+R}}.
$$

If t is large so that $\frac{r}{t} < \frac{1}{2p}$ then we can take $R = \frac{r}{t}$ and obtain for instance that (assuming $p_+ < \frac{1}{20}$)

$$
E_1 \le c_7\epsilon\left(\frac{t}{r}\right)^r e^{\frac{5}{2}(r+t)} \le c_8\epsilon\frac{t^r}{r!}e^{2r+\frac{5}{2}t}
$$

using Stirling's formula, where $\epsilon = c_6\left(p_+^{\frac{M}{m}}+q+\phi\right)$. If t is small so that for instance $\frac{r}{t} \ge \frac{1}{2p}$ then we take $R = \frac{1}{2p}$ and thus obtain $E_1 = \frac{1}{r!}\left|\varphi_1^{(r)}(0)\right| \le c_8\epsilon(2p)^r e^{t\frac{1+2p}{1-4p}}$.
(ii) The second error function $\varphi_2(z)$ is majorised by the power series ($t' = \beta\tau$)

$$
\begin{aligned}
\sum_r |z-1|^r S_r &= \sum_{r=2}^{\infty}|z-1|^r\gamma^r\sum_{j=2}^{r}\sum_{s=1}^{j-1}\binom{j-1}{s-1}\frac{t'^s}{s!}\binom{r-1}{j-1}\hat\gamma_1^{j-s}\hat\gamma_2^{r-j} \\
&= \exp\frac{t'\gamma|z-1|}{1-(\hat\gamma_1+\hat\gamma_2)\gamma|z-1|} - \exp\frac{t'\gamma|z-1|}{1-\hat\gamma_2\gamma|z-1|} \\
&\le 6\gamma\hat\gamma_1|z-1|\exp\frac{t'\gamma|z-1|}{1-(\hat\gamma_1+\hat\gamma_2)\gamma|z-1|}.
\end{aligned}
$$

if $|z-1|\gamma(\hat\gamma_1+\hat\gamma_2)$ is small enough (e.g. $\le \frac{1}{3}$), where we have used the identity

$$
\sum_{r=2}^{\infty}\sum_{j=2}^{r}\sum_{s=1}^{j-1}\binom{j-1}{s-1}\frac{x^s}{s!}\binom{r-1}{j-1}y^{j-s}z^{r-j} = \exp\frac{x}{1-y-z} - \exp\frac{x}{1-z}
$$

(develop into a Taylor series with variable x and use the identity $\sum_{k=\ell}^{\infty}\binom{k-1}{\ell-1}b^{k-\ell}=(1-b)^{-\ell}$). Hence if we put $|z|=R$ $(R>1)$ then

$$E_2=\frac{1}{r!}\left|\varphi_2^{(r)}(0)\right|\le c_9\gamma\hat{\gamma}_1\frac{e^{2\gamma Rt'}}{R^{r-1}}$$

if we assume that $(R+1)\gamma\hat{\gamma}_1$ is small enough (e.g. $<\frac{1}{3}$). If $R=\frac{r}{2t'}$ then we get (using Stirling's formula)

$$\frac{1}{r!}\left|\varphi_2^{(r)}(0)\right|\le c_{10}\hat{\gamma}_1 2^r r^2 t^{r-1}\frac{e^r}{r!}$$

(if t' is close enough to t).

Since $\mathbb{P}(\zeta=r)=\frac{1}{r!}\psi^{(r)}(0)$ and $e^{-t}P_r(t,p)=g_p^{(r)}(0)$ we get by combining the estimates (i) and (ii)

$$\left|\mathbb{P}(\zeta=r)-e^{-t}P_r(t,p)\right|\le\frac{1}{r!}\left|\varphi^{(r)}(0)\right|\le E_1+E_2$$

(and $1+\log 2<2$) from which follows the result of the proposition. ∎

In the following we will apply this proposition to situations that typically arise in dynamical systems. There the stationarity condition (I) of the proposition is implied by the invariance of the measure. The random variables η_j will be the indicator function of a cylinder set pulled back under the jth iterate of the map. Condition (II) is then implied by the mixing property (see below Definition 2). The most difficult condition to satisfy is (III) because it involves 'short range' interaction over which one has little control and which require more delicate estimates (see Lemma 5 below). A simpler version of Proposition 1 is the following corollary ($m=1$) which is easily deduced by putting $\gamma_2=0,\gamma=1,\gamma_1=\varepsilon$.

Corollary 2 *Let M,τ be as above. Let η_j, $j=1,\dots,\tau$, be $0,1$-valued random variables and $\eta_{\vec{v}}=\prod_i\eta_{v_i}$ for $\vec{v}\in G_r$. For some $\delta>0$ let $R_r=\bigcup_{j=1}^{r}R_{r,j}$, where $R_{r,j}=\{\vec{v}\in G_{r,j}:\Delta(\vec{v})<\delta\}$. Assume μ be a probability measure on Ω which satisfies the following conditions (C_0 is a constant, $\varepsilon>0$):*
(I) $\mathbb{E}(\eta_j)=\beta$ for all $j=1,\dots,\tau$ (invariance of the measure);
(II) Suppose there is a $p\in(0,1)$ so that for all $\vec{v}\in G_{r,j,w}\setminus R_{r,j}$:

$$\left|\mathbb{E}(\eta_{\vec{v}})-p^w\beta^j\right|\le\varepsilon p^w;$$

for all r, j and w;
(III)

$$\sum_{\vec{v}\in R_r}\mathbb{E}(\eta_{\vec{v}})\le\varepsilon.$$

for all $r=1,2,\dots$.

Then there exists a constant C_1 so that for every $t>0$ one has ($\zeta=\sum_{j=1}^{\tau}\eta_j$ and $t=(1-p)\tau\beta$)

$$\left|\mathbb{P}(\zeta=r)-e^{-t}P_r(t,p)\right|\le C_1(\varepsilon+\delta\beta)t^{r-1}\frac{e^{2r}}{r!}+C_1\left(p^M+\varepsilon\right)\begin{cases}\frac{t^r}{r!}e^{2r+\frac{5}{2}t} & \text{if}\quad t>\frac{1}{2}pr\\ (2p)^r e^{t\frac{1+2p}{1-4p}} & \text{if}\quad t\le\frac{1}{2}pr\end{cases}.$$

3 Measures that are (ϕ,f)-mixing

Let T be a map on a space Ω and μ a probability measure on Ω. Moreover let $\mathcal{A}$ be a measurable partition of Ω and denote by $\mathcal{A}^n=\bigvee_{j=0}^{n-1}T^{-j}\mathcal{A}$ its *n-th join* which also is a measurable partition of Ω for every $n\ge 1$. The atoms of $\mathcal{A}^n$ are called *n-cylinders*. Let us put $\mathcal{A}^*=\bigcup_{n=1}^{\infty}\mathcal{A}^n$ for the collection of all cylinders in Ω and put $|A|$ for the length of an n-cylinder $A\in\mathcal{A}^*$, i.e. $|A|=n$ if $A\in\mathcal{A}^n$.

We shall assume that $\mathcal{A}$ is generating, i.e. that the atoms of $\mathcal{A}^\infty$ are single points in Ω.

In the following definition we generalise the 'retarded strong mixing condition' (see e.g. [26]). We consider mixing dynamical systems in which the function ϕ determines the rate of mixing while the *separation function* f specifies a lower bound for the size of the gap m that is necessary to get the mixing property.

{phi.mixing}

Definition 3 *Assume μ is a T-invariant probability measure on Ω and that there are functions f and ϕ so that:*
(i) $f : \mathbb{N} \to \mathbb{N}_0$ ($\mathbb{N}_0 = \mathbb{N} \cup \{0\}$) is non-decreasing
(ii) $\phi : \mathbb{N}_0 \to \mathbb{R}^+$ is non-increasing.

*We say that the dynamical system (T, μ) is (ϕ, f)-*mixing *if*

$$\left|\mu(U \cap T^{-m-n}V) - \mu(U)\mu(V)\right| \leq \phi(m)\mu(U)\mu(V)$$

for all $m \geq f(n)$, $n \geq 0$, measurable V (in the σ-algebra generated by $\mathcal{A}^*$) and U which are unions of n-cylinders.

Systems that are (ϕ, f)-mixing are for instance:

1. Classical ϕ-mixing systems (see, e.g. [8]): $f = 0$. These include equilibrium states for Hölder continuous potentials on Axiom A systems (which include subshifts of finite type) or on the Julia set of hyperbolic rational maps. In this case the partition $\mathcal{A}$ is finite.

2. Dispersing billiards [25]: f is linear.

3. Equilibrium states for Hölder continuous potentials (that satisfy the supremum gap (see section 5) on the Julia set of rational maps where the Julia set contains critical points: f is linear, ϕ is exponential.

4. Multidimensional piecewise continuous maps [24]: f depends on the individual cylinders ($|\mathcal{A}| < \infty$).

For $r \geq 1$ and (large) $\tau \in \mathbb{N}$ let as above $G_r(\tau)$ be the r-vectors $\vec{v} = (v_1, \ldots, v_r) \in \mathbb{Z}^r$ for which $1 \leq v_1 < v_2 < \cdots < v_r \leq \tau$. Let t be a positive parameter, $W \subset \Omega$ and put $\tau = [t/\mu(W)]$ be the normalised time. Then the entries v_j of the vector $\vec{v} \in G_r(\tau)$ are the times at which all the points in $C_{\vec{v}} = \bigcap_{j=1}^r T^{-v_j}W$ hit the set W during the time interval $[1, \tau]$.

{product.mixing}

Lemma 4 *Let (T, μ) be (ϕ, f)-mixing.*

Then for all $r > 1$, $W_i \subset \Omega$ unions of n_i-cylinders, $i = 1, \ldots, r$ ($n_i \geq 1$), and all 'hitting vectors' $\vec{v} \in G_r(\tau)$ with return times $v_{i+1} - v_i \geq f(n_i) + n_i$ ($i = 1, \ldots, r-1$) one has

$$\left|\frac{\mu\left(\bigcap_{i=1}^r T^{-v_i}W_i\right)}{\prod_{i=1}^r \mu(W_i)} - 1\right| \leq (1 + \phi(d(\vec{v}, \vec{n})))^r - 1,$$

and $d(\vec{v}, \vec{n}) = \min_i(v_{i+1} - v_i - n_i)$.

A consequence of this is that there exists a $0 < \eta < 1$ so that for all $\mu(A) \leq \eta^{|A|}$ for all $A \in \mathcal{A}^*$.

3.1 Estimate of the rare set

{section.return.

In this section we provide an estimate for the rare set for general (ϕ, f)-mixing maps. We will then use this result in its full strength later to show that the return times distribution at periodic points is compound Poissonian for rational maps that have critical points. For a 'hitting vector' $\vec{v} \in G_r(\tau)$ (τ a large integer) we put $C_{\vec{v}} = \bigcap_{k=1}^r T^{-v_k}W$. Let $\delta \geq f(|W|)$ (W a union of cylinders of the same lengths) then

$$R_{r,j}(\tau) = \{\vec{v} \in G_{r,j}(\tau) : \min_k(v_{i_k+1} - v_{i_k} - |W|) < \delta\},$$

where the values $v_{i_1}, \ldots, v_{i_j}$ are the beginnings of the j blocks of immediate returns (notation as in section 2.2 (II)).

{R.small}

Lemma 5 *Assume (T, μ) is (ϕ, f)-mixing and assume that there is an $m \in \mathbb{N}$ so that for every n for which $f(n) \leq \delta$ there exists an $M < n$ so that $A_n \cap T^{-\ell}A_n \neq \emptyset$ for $\ell < M$ implies that ℓ is a multiple of m.*

Then there exists a constant C_2 so that for all n-cylinders A_n:

$$\sum_{\vec{v}\in R_r} \mu(C_{\vec{v}}) \le C_2\gamma^{r-1}\sum_{j=2}^{r}\sum_{s=1}^{j-1}\begin{pmatrix} j-1 \\ s-1 \end{pmatrix}(\delta\mu(A_{n'}))^{j-s}\frac{(\tau\mu(A_n))^s}{s!}\begin{pmatrix} r-1 \\ j-1 \end{pmatrix}(\gamma\mu(A_{m'}))^{r-j},$$

where:
(i) n', m' ($m' \le n'$) satisfy $f(n') \le M - n'$ and $f(m') \le m - m'$,
(ii) $\gamma > 1 + \phi(\min_i(v_{i+1} - v_i) - n')$,
(iii) $A_{n'} \in \mathcal{A}^{n'}$, $A_n \subset A_{n'}$,
(iv) $A_{m'} \in \mathcal{A}^{m'}$, $A_{n'} \subset A_{m'}$.

Proof. As in section (A-ii) of the proof of Proposition 1, put $R^s_{r,j}$ for those $\vec{v} \in R_{r,j}$ for which $v_{i+1} - v_i \ge \delta$ for $s-1$ indices $i_1, \dots, i_{s-1}$ ($i_s = v_r$, $s \le j-1$). We consider two separate cases: (I) $s \ge 2$ and (II) $s = 1$.
(I) Assume $s \ge 2$ and $i_1, i_2, \dots, i_{s-1}$ be the indices for which $v_{i_k+1} - v_{i_k} \ge \delta \ge f(n)$ for $k = 1, \dots, s-1$. All the other differences are $\ge M$ and smaller than δ. Let $A_{n'}$ be an n'-cylinder so that $A_n \subset A_{n'}$ where n' is so that $f(n') \le M - n'$. Let j be the number of blocks (i.e. $\vec{v} \in G_{r,j}$) and let $i'_1, \dots, i'_j$ be the beginnings of the 'blocks of immediate returns' (clearly $s \le j-1$). There are $r-j$ immediate short returns of lengths $\in [m, n)$. Let us put

$$\begin{aligned} W_{i_k} &= A_n \quad \text{for} \quad k = 1, \dots, s, \\ W_{i'_k} &= A_{n'} \quad \text{for} \quad k = 1, \dots, j, \\ W_i &= A_{m'} \cap T^{-m}A_{m'} \cap T^{-2m}A_{m'} \cap \dots \cap T^{-(u_i-1)m}A_{m'} \quad \text{for all } \ i \notin \{i_k : k\} \cup \{i'_k : k\} \end{aligned}$$

where u_i is the overlap for the ith return (which is an immediate periodic return). By our choice of n' we have achieved that $v_{i_k+1} - v_{i_k} \ge \delta \ge f(n)$ and $v_{i+1} - v_i \ge f(n')$ for $i \ne i_k$, $k = 1, \dots, s-1$ and $i \ne i'_k$, $k = 1, \dots, j$. By Lemma 4 we obtain

$$\mu\left(C_{\vec{v}}\right) \le \mu\left(\bigcap_{i=1}^{r} T^{-v_i}W_i\right) \le \alpha_1^{r-1}\prod_{i=1}^{r}\mu(W_i) \le \alpha_1^{r-1}\mu(A_{n'})^{j-s}\mu(A_n)^s(\alpha_2\mu(A_{m'}))^u,$$

($\alpha_1 = 1 + \min(\phi(\delta - n), \phi(n - n'))$, $\alpha_2 = 1 + \phi(m - m')$) where the components of $\vec{n} = (n_1, \dots, n_r)$ are given by $n_{i_k} = n$ for $k = 1, \dots, s$ and $n_i = n'$ for $i \ne i_k$, $k = 1, \dots, s$), where $u = \sum_i u_i$ is the total overlap.

The cardinality of $R^s_{r,j,u} = R^s_r \cap G_{r,j,u}$ has been estimated in part (A-ii) of Proposition 1 to be

$$|R^s_{r,j,u}| \le \begin{pmatrix} j-1 \\ s-1 \end{pmatrix}\frac{\delta^{j-s}}{s!}\tau^s\begin{pmatrix} r-1 \\ j-1 \end{pmatrix}\begin{pmatrix} u-1 \\ r-j-1 \end{pmatrix},$$

Therefore

$$\sum_{\vec{v}\in R^s_{r,j,u}} \mu(C_{\vec{v}}) \le \alpha_1^{r-1}\begin{pmatrix} j-1 \\ s-1 \end{pmatrix}\frac{(\tau\mu(A_n))^s}{s!}(\delta\mu(A_{n'}))^{j-s}\begin{pmatrix} r-1 \\ j-1 \end{pmatrix}\begin{pmatrix} u-1 \\ r-j-1 \end{pmatrix}(\alpha_2\mu(A_{m'}))^u.$$

(II) If $s = 1$ then all returns between blocks are less than δ for all k. In the same way as above we obtain

$$\sum_{\vec{v}\in R^1_{r,j,u}} \mu(C_{\vec{v}}) \le \alpha_1^{r-1}\tau\mu(A_n)(\delta\mu(A_{n'}))^{j-1}\begin{pmatrix} r-1 \\ j-1 \end{pmatrix}\begin{pmatrix} u-1 \\ r-j-1 \end{pmatrix}(\alpha_2\mu(A_{m'}))^u.$$

Summing over s and using the estimates from (I) and (II) yields

$$\sum_{\vec{v}\in R_r} \mu(C_{\vec{v}}) \quad = \quad \sum_j\sum_{s=1}^{j-1}\sum_{u=r-j}^{\infty}\sum_{\vec{v}\in R^s_{r,j,u}} \mu(C_{\vec{v}})$$

$$\leq \sum_{j=2}^{r} \alpha_1^{r-1} \sum_{s=1}^{j-1} \binom{j-1}{s-1} \frac{(\tau\mu(A_n))^s}{s!} (\delta\mu(A_{n'}))^{j-s} \binom{r-1}{j-1} \sum_{u=r-j}^{\infty} \binom{u-1}{r-j-1} (\alpha_2\mu(A_{m'}))^u$$

$$\leq \sum_{j=2}^{r} \alpha_1^{r-1} \sum_{s=1}^{j-1} \binom{j-1}{s-1} \frac{(\tau\mu(A_n))^s}{s!} (\delta\mu(A_{n'}))^{j-s} \binom{r-1}{j-1} \left(\frac{\alpha_2\mu(A_{m'})}{1-\alpha_2\mu(A_{m'})}\right)^{r-j}$$

The lemma now follows since $\frac{\alpha_2\mu(A_{m'})}{1-\alpha_2\mu(A_{m'})} \leq \alpha'\mu(A_{m'})$ with a α' which is slightly larger than α_2. Now we write α_2 instead of α'. ∎

In the case of classical ϕ-mixing maps (see subsection 3.2 below), when f is zero, we get the following simpler result. (We simply put $n' = n$ and $m' = m$ which then results in $A_{n'} = A_n$ and $A_{m'} = A_m$.)

{R.small.phi-mix

Corollary 6 *Assume (T, μ) is ϕ-mixing and assume that there is an $m \in \mathbb{N}$ so that for every n there exists an $M < n$ so that $A_n \cap T^{-\ell} A_n \neq \emptyset$ for $\ell < M$ implies that ℓ is a multiple of m.*

Then there exists a constant C_3 so that for all n-cylinders A_n:

$$\sum_{\vec{v} \in R_r} \mu(C_{\vec{v}}) \leq C_3 \alpha^{r-1} \sum_{j=2}^{r} \sum_{s=1}^{j-1} \binom{j-1}{s-1} (\delta\mu(A_n))^{j-s} \frac{(\tau\mu(A_n))^s}{s!} \binom{r-1}{j-1} (\alpha\mu(A_m))^{r-j},$$

where $\alpha = 1 + \phi(0)$ and $A_m \in \mathcal{A}^m$ contains A_n.

3.2 ϕ-mixing measures

We say that the dynamical system (T, μ) is *ϕ-mixing* if f is identically zero, i.e.

$$\left|\mu(U \cap T^{-m-n} V) - \mu(U)\mu(V)\right| \leq \phi(m)\mu(U)\mu(V)$$

for all m, measurable V (in the σ-algebra generated by $\mathcal{A}^*$) and U which are unions of cylinders of the same length n, for all n. The function ϕ is assumed to be monotonically decreasing to zero.

Let W be a set in Ω. Then the entries v_i of the vector $\vec{v} \in G_r(\tau)$ are the times at which all the points in $C_{\vec{v}} = \bigcap_{i=1}^{r} T^{-v_i} W$ hit the set W during the time interval $[1, \tau]$. Following Lemma 4 we get that for n_i-cylinders $W_i \subset \Omega$, $i = 1, \ldots, r$:

$$\left| \frac{\mu\left(\bigcap_{i=1}^{r} T^{-v_i} W_i\right)}{\prod_{i=1}^{r} \mu(W_i)} - 1 \right| \leq (1 + \phi(d(\vec{v})))^r - 1, \tag{2}$$ {phi.mixing}

for all 'hitting vectors' $\vec{v} \in G_r(\tau)$ with return times $v_{i+1} - v_i \geq n_i$ $(i = 1, \ldots r-1)$ where $d(\vec{v}) = \min_i (v_{i+1} - v_i - n_i)$.

3.3 Distribution near periodic points for ϕ-mixing measures

Lemma 7 *Let x be a periodic point with minimal period m. If μ is ϕ-mixing then the limit*

$$p = \lim_{\ell \to \infty} \left| \frac{1}{\ell} \log \mu(A_{\ell m}(x)) \right|$$

exists.

Proof. We show that the quantity inside the logarithms is nearly superadditive. Let Δ be an integer so that $\phi(\Delta m) \leq \frac{1}{2}$. Then we have

$$|\log \mu(A_{km+\Delta m+\ell m}(x))| \geq \left|\log \mu(A_{km} \cap T^{-km-\Delta m} A_{\ell m}(T^{-km-\Delta m} x))\right|$$

and by the mixing property

$$\mu(A_{km} \cap T^{-km-\Delta m} A_{\ell m}(x)) = \mu(A_{km})\mu(A_{\ell m}(x))(1 + \mathcal{O}^*(\phi(\Delta m)))$$

(where $\mathcal{O}^*$ means that $\left|\frac{\mathcal{O}^*(\varepsilon)}{\varepsilon}\right| \le 1$ for all ε). If we put $a_j = |\log \mu(A_{jm}(x))|$, then

$$a_{k+\Delta+\ell} \ge a_k + a_\ell - |\log(1-\phi(\Delta m))| \ge a_k + a_\ell - 2\phi(\Delta m)$$

for all positive integers k, ℓ. Iterating this inequality yields

$$\begin{aligned} \frac{a_{rk+(r-1)\Delta+s}}{(rk+(r-1)\Delta+s)m} &\ge \frac{ra_k - 2(r-1)\phi(\Delta m)}{(rk+(r-1)\Delta+s)m} \\ &\ge \frac{1}{1+\frac{\Delta}{k}+\frac{s}{kr}}\frac{a_k}{km} - \frac{2\phi(\Delta m)}{k+\Delta}, \end{aligned}$$

for positive integers k, r and $s \in [0, k+\Delta)$. If we put $n = kr + (r-1)\Delta + s$, $0 \le s \le k+\Delta-1$, and let $r \to \infty$ we obtain

$$\liminf_{n\to\infty} \frac{a_n}{nm} \ge \frac{1}{1+\frac{\Delta}{k}}\frac{a_k}{km} - \frac{2\phi(\Delta m)}{k+\Delta}.$$

Now let $k \to \infty$ and we finally get

$$\liminf_{n\to\infty} \frac{a_n}{nm} \ge \limsup_{k\to\infty} \frac{a_k}{km}$$

which implies the lemma. ∎

As a consequence of the lemma we see that $p \le \eta^m$ for some $\eta < 1$. (This follows from the fact that m-cylinders have measure $\le \eta^m$ for some $\eta < 1$ [15].) In particular p is always strictly less than 1.

In the following we shall assume the stronger property that $p = \lim_{n\to\infty} \frac{\mu(A_{n+m}(x))}{\mu(A_n(x))}$. This of course implies the limit in the lemma, but we are not sure whether the reverse implication is generally true. Also put $q_n = \sup_{\ell \ge n} \left|\frac{\mu(A_{\ell+m}(x))}{\mu(A_\ell(x))} - p\right|$. For $t > 0$ and integers n we put ζ_n^t for the counting function $\sum_{j=0}^{\tau_n} \chi_{A_n(x))} \circ T^j$ with the observation time

$$\tau_n = \left[\frac{t}{(1-p)\mu(A_n(x))}\right]$$

(where x is periodic with minimal period m).

In order to satisfy the assumptions of Proposition 1 we put $\gamma = \alpha$, $\gamma_1 = \alpha\delta_n\mu(A_n)$ and $\gamma_2 = \alpha\mu(A_m))$ and Corollary 6.

{phi-mixing}

Theorem 8 *Let (μ, Ω) be a ϕ-mixing measure with partition $\mathcal{A}$ (finite or infinite), x a periodic point with minimal period m and p and q_n as above.*

Then there exists a constant C_4 so that for every $\delta > 0$ and every $t > 0$ one has

$$\left|\mathbb{P}(\zeta_n^t = r) - e^{-t}P_r\right| \le C_4\delta\mu(A_n)t^{r-1}\frac{e^{2r}}{r!} + C_4\left(p^{\frac{n}{m}} + q_n + \phi(\delta)\right)\begin{cases} \frac{t^r}{r!}e^{2r+\frac{5}{2}t} & \text{if} \quad t > \frac{1}{2}pr \\ (2p)^r e^{t\frac{1+2p}{1-4p}} & \text{if} \quad t \le \frac{1}{2}pr \end{cases},$$

Proof. We use Proposition 1 and have to verify conditions (I)–(III) From the definition of p and q_n assumption (I) is clearly satisfied with $p_\pm = p \pm q_n$.

To verify condition (II) let $\vec{v} \in G_{r,j,u}$ and let us look at the measure of $\mu(C_{\vec{v}})$. By (2) we have (Δ is as defined in section 2.2)

$$\left|\mu(C_{\vec{v}}) - \prod_{k=1}^{j}\mu(D_k)\right| \le ((1+\phi(\Delta(\vec{v})-n))^j - 1)\prod_{k=1}^{j}\mu(D_k),$$

where D_k is the kth block, i.e.

$$D_k = \bigcap_{\ell=i_k}^{i_{k+1}-1} T^{-v_\ell}A_n(x).$$

Since $\mu(D_k) = \mu(A_{n+mu_k}(T^{v_{i_k}}(x)))$ we get by definition of q_n

$$\begin{aligned}\frac{\mu(D_k)}{\mu(A_n)} &= \frac{\mu(A_{n+mu_k})}{\mu(A_n)} \\ &= \frac{\mu(A_{n+m})}{\mu(A_n)}\frac{\mu(A_{n+2m})}{\mu(A_{n+m})}\cdots\frac{\mu(A_{n+mu_k})}{\mu(A_{n+m(u_k-1)})} \\ &= (p+\mathcal{O}(q_n))^{u_k}\end{aligned}$$

and therefore

$$\prod_{k=1}^{j}\frac{\mu(D_k)}{\mu(A_n)} = \prod_{k=1}^{j}(p+\mathcal{O}(q_n))^{u_k} = (p+\mathcal{O}(q_n))^{u},$$

where $u = \sum_{k=1}^{j} u_k$. Hence

$$\left|\prod_{k=1}^{j}\mu(D_k) - p^u\mu(A_n)^j\right| \le \mu(A_n)^j\left((p+q_n)^u - p^u\right)$$

and consequently

$$\left|\mu(C_{\vec{v}}) - p^u\mu(A_n)^j\right| \le \mu(A_n)^j\left((p+q_n)^u - p^u + p^u((1+\phi(\Delta(\vec{v})-n))^j - 1)\right).$$

Hence, if $\vec{v}\notin R_{r,j}$ then we get assumption (II) with $\gamma=\alpha$, $p_\pm = p\pm q_n$ (and $\gamma(\gamma_1+\gamma_2)\le\frac{1}{12}$ if m,n are not too small). Here we use $M=n-m$.

To verify assumption (III) we use Corollary 6 . We obtain

$$\sum_{\vec{v}\in R_r}\mu(C_{\vec{v}}) \le C_2\alpha^{r-1}\sum_{j=2}^{r}\sum_{s=1}^{j-1}\begin{pmatrix} j-1 \\ s-1\end{pmatrix}(\delta\mu(A_n))^{j-s}\frac{(\tau\mu(A_n))^s}{s!}\begin{pmatrix} r-1 \\ j-1\end{pmatrix}(\alpha\mu(A_m))^{r-j},$$

where $\alpha = 1+\phi(0)$. Hence condition (III) of Proposition 1 is satisfied with $\gamma_1 = \delta\mu(A_n(x))$, $\gamma_2 = \alpha\mu(A_m(x))$ and $\beta = \mu(A_n(x))$. ∎

Let us note that this result applies to finite as well as infinite partitions $\mathcal{A}$. Since here we focus on the recurrence properties around periodic points we do not require the condition $\sum_{A\in\mathcal{A}} -\mu(A)\log\mu(A) < \infty$ (which is necessary in order to get finite entropy or the theorem of Shannon-McMillan-Breiman).

Equilibrium states for Axiom A systems: Let us now assume that μ is an equilibrium state for a Hölder continuous function f(with pressure zero) on an Axiom A space (shift space) which has the finite, generating partition $\mathcal{A}$. Then $\mu = h\nu$ where h is a normalised eigenfunction for the largest eigenvalue of the transfer operator and ν is the associated eigenfunction. In particular ν is e^{-f}-conformal, i.e. if T is one-to-one on a set A then $\nu(TA) = \int_A e^{-f}\,d\nu(x)$. If we replace f by $\tilde{f} = f + \log h - \log h\circ T$ then μ is $e^{-\tilde{f}}$-conformal. Thus, if x is a periodic point with period m, then

$$\mu(A_n(x)) = \mu(T^m A_{n+m}(x)) = \int_{A_{n+m}(x)} e^{-\tilde{f}^m(y)}\,d\mu(y) = \mu(A_{n+m}(x))\tilde{q}_n e^{-\tilde{f}^m(x)},$$

where $\tilde{q}_n$ is a number that can be estimated by

$$|\log\tilde{q}_n| \le \mathrm{var}_n\tilde{f}^m \le \mathrm{const.}(\mathrm{var}_n f + \mathrm{var}_{n+m}\log h + \mathrm{var}_n\log h) \le \mathrm{const.}\theta^n,$$

for some $\theta\in(0,1)$ (Hölder exponent). Hence

$$\frac{\mu(A_{n+m}(x))}{\mu(A_n(x))} = p + q_n,$$

where $p = e^{f^m(x)}$ and $q_n = p(\tilde{q}_n - 1)$ can be estimated by $|q_n| \le p\theta^n\mathrm{const.}$. In particular the limit $\lim_{n\to\infty}\frac{\mu(A_{n+m}(x))}{\mu(A_n(x))}$ exists and equals p. It is known that μ is ϕ-mixing where $\phi(k) = \rho^k$ for some $\rho\in(\theta,1)$. Let us now apply Proposition 2 and in order to minimise the term $\epsilon_n = C_1\left(p^{\frac{n}{m}} + q_n + \rho^{\delta_n}\right)$ we choose $\delta_n = \frac{\log\mu(A_n(x))}{\log\rho}$. Then $\epsilon_n \le \mathrm{const.}(p^{\frac{n}{m}} + n\mu(A_n(x)))$ (again $M = n-m$).

Corollary 9 *Let μ be an equilibrium state for a Hölder continuous function on an Axiom A system. Then there exists a constant C_5 so that for all periodic points x, $t > 0$ and $r = 0, 1, \ldots$ one has (p is as above):*

$$\left|\mathbb{P}(\zeta_n^t = r) - e^{-t}P_r\right| \leq C_5\mu(A_n)|\log\mu(A_n(x))|t^{r-1}\frac{e^{2r}}{r!} + C_5\left(p^{\frac{n}{m}} + n\mu(A_n(x))\right)\begin{cases} \frac{t^r}{r!}e^{2r+\frac{5}{2}t} & \text{if} \quad t > \frac{1}{2}pr \\ (2p)^r e^{t\frac{1+2p}{1-4p}} & \text{if} \quad t \leq \frac{1}{2}pr \end{cases}.$$

Algebraically ϕ-mixing systems. If we assume that μ is ϕ-mixing (with respect to the partition $\mathcal{A}$) where $\phi(k) = \mathcal{O}(k^{-\kappa})$ for some $\kappa > 0$, then let us note that

$$p + q_n = \frac{\mu(A_{n+m}(x))}{\mu(A_n(x))} \leq \frac{(1+\phi(0))\mu(A_n(x))\mu(A_m(x))}{\mu(A_n(x))} \leq c_1\mu(A_m(x))$$

implies the very rough estimate $q_n \leq \mu(A_m(x))$. With $\delta_n = \mu(A_m(x))^{-\frac{1}{\kappa}}$ one now obtains ($n >> m$)

$$\epsilon_n \leq c_2\left(p^{\frac{n}{m}} + \mu(A_m(x)) + \delta^{-\kappa}\right) \leq c_3\mu(A_m(x)).$$

Corollary 10 *Let μ is ϕ-mixing and $\phi(k) \sim k^{-\kappa}$ for some $\kappa > 0$. Then there exists a constant C_6 so that for all periodic points x, $t > 0$ and $r = 0, 1, \ldots$ one has (p is as above):*

$$\left|\mathbb{P}(\zeta_n^t = r) - e^{-t}P_r\right| \leq C_6\mu(A_n)|\log\mu(A_n(x))|t^{r-1}\frac{e^{2r}}{r!} + C_6 n\mu(A_m(x))\begin{cases} \frac{t^r}{r!}e^{2r+\frac{5}{2}t} & \text{if} \quad t > \frac{1}{2}pr \\ (2p)^r e^{t\frac{1+2p}{1-4p}} & \text{if} \quad t \leq \frac{1}{2}pr \end{cases}.$$

3.4 Example

In [21, 22] it has been shown that for ergodic systems every possible distribution can be realised for entry and return times of ergodic systems if the sequence of sets is suitably chosen. Naturally all settings in which the limiting distributions are shown to be exponential or Poissonian (in the case of higher returns) have to assume that the target set is a cylinder set (or a topological ball as in [27, 13]). Here we show that even if we take cylinder sets then there are points which do not have a limiting distribution at all.

For simplicity's sake let Σ be the full two shift with symbols $0, 1$ on which we put the Bernoulli measure with weights $w, 1-w > 0$ ($w \neq \frac{1}{2}$). Let $y = 0^\infty$ and $z = 1^\infty$ be the two fixed points under the shift transformation σ. They have periods $m_1 = m_2 = 1$. The entry times at y, z are compound Poissonian with the p-weights $p_1 = w$ and $p_2 = 1-w$. Put $\varepsilon = \frac{1}{3}|p_1 - p_2|$ and we will now produce a point x so that the return times distribution up to some order r_0 oscillates between the two compound Poisson distributions. Choose n_1 so that the cylinder $A_{n_1}(y) = A_{n_1}(0^{n_1})$ has the distribution

$$\left|\mathbb{P}(\zeta_{n_1}^t = r) - e^{-t}P_r(t, p_1)\right| < \frac{\varepsilon}{3}$$

for $t \leq t_0$ and $r = 1, \ldots, r_0$ for some $t_0 > 0$. Now we choose $n_2 > n_1$ so that for the cylinder $A_{n_2}(0^{n_1}1^{n_2-n_1})$ one has

$$\left|\mathbb{P}(\zeta_{n_2}^t = r) - e^{-t}P_r(t, p_2)\right| < \frac{\varepsilon}{3}$$

for $t \leq t_0$ and $r = 1, \ldots, r_0$. This can be done because the limiting distribution is invariant under the shift σ (i.e. the limiting distribution of the cylinder $A_{n_2}(0^{n_1}1^{n_2-n_1})$ as $n_2 \to \infty$ is equal to the limiting distribution of the cylinder $A_n(1^\infty)$ as $n \to \infty$). Continuing in this way we find a sequence of integers $n_1, n_2, n_3, \ldots$ so that the distribution of $\zeta_{n_j}^t$ alternates within an error of $\frac{\varepsilon}{3}$ between the distribution $e^{-t}P_r(t, p_1)$ (for odd j) and $e^{-t}P_r(t, p_2)$ (for even j) for $t \leq t_0$ and $r \leq r_0$. Hence the point $x = \bigcap_j A_{n_j}(0^{n_1}1^{n_2-n_1}\cdots *^{n_j-n_{j-1}-\cdots-n_1})$ ($*$ is 0 is j is odd and 1 if j is even) has no limiting distribution.

Naturally, this construction can be carried out in all ϕ-mixing systems. Instead of two fixed points one can also take any finite number of periodic points and then construct a point which takes turns visiting all of those so that at each visit it stays long enough so that its return time distribution gets arbitrarily close to the return time distribution of the periodic orbit it visits.

4 Return times

{section.return.

Instead of looking at the probability of a randomly chosen point in the space Ω to enter a given set A, he we look at the statistics with which points within A return to A again. In the case of the first entry and return times, these two distributions have for general ergodic systems been linked in [16]. Higher order entry and return times have been related in [6]. It turns out that these distributions are the same only if the first return time is exponential. Similarly, the number of entry and return times have the same distribution if it is Poissonian. However, near periodic orbits we get for the return times a distribution which is very similar, namely it is in the limit given by the following compound Poisson distribution.

Let $p \in (0,1)$. If we define

$$\hat{P}_r(t,p) = \sum_{j=0}^{r} p^{r-j}(1-p)^{j+1}\frac{t^j}{j!}\begin{pmatrix} r \\ j \end{pmatrix}$$

for $r = 1, 2, \ldots$ and $\hat{P}_0 = 1-p$ then the generating function for the probabilities $e^{-t}\hat{P}_r$ is

$$\hat{g}_p(z) = e^{-t}\sum_{r=0}^{\infty} z^r \hat{P}_r = \frac{1-p}{1-zp}\, e^{t\frac{z-1}{1-pz}}.$$

The mean of this distribution is $\frac{t+p}{1-p}$ and the variance is $\frac{t+tp+p}{(1-p)^2}$. Again note that if $p = 0$ then we get the Poisson terms $e^{-t}\hat{P}_r(t,0) = e^{-t}\frac{t^r}{r!}$ and the generating function $e^{t(z-1)}$ which is analytic in the entire plane whereas for $p > 0$ the generating function $\hat{g}_p(z)$ has an essential singularity at $\frac{1}{p}$. The expansion at $z_0 = 1$ yields $\hat{g}_p(z) = \sum_{k=0}^{\infty}(z-1)^k\hat{Q}_k$ where

$$\hat{Q}_k(t,p) = \frac{1}{(1-p)^k}\sum_{j=0}^{k} p^{k-j}\frac{t^j}{j!}\begin{pmatrix} k \\ j \end{pmatrix}$$

($\hat{Q}_0 = 1$) are the factorial moments.

For a set A let us now define the random variable $\hat{\zeta}_A = \chi_A \sum_{j=1}^{\tau_n} \chi_A \circ T^j$ and put $\hat{\zeta}_n^t = \hat{\zeta}_{A_n(x)}$ where $t = (1-p)\tau_n\mu(A_n(x))$; we also denote with μ_n the conditional measure to the cylinder $A_n(x)$. In a similar way we can now prove the following result.

{phi-mixing}

Theorem 11 *Let (μ, Ω) be a ϕ-mixing measure with partition $\mathcal{A}$, x a periodic point with period m and p and q_n as above.*

Then there exists a constant C_7 so that for every $\delta > 0$ and every $t > 0$ one has

$$\left|\mathbb{P}(\hat{\zeta}_n^t = r|A_n) - e^{-t}\hat{P}_r\right| \le C_7 n\delta\mu(A_n)t^{r-1}\frac{e^{2r}}{r!} + C_7 n\left(p^{\frac{n}{m}} + q_n + \phi(\delta)\right)\begin{cases} \frac{t^r}{r!}e^{2r+\frac{5}{2}t} & \text{if} \quad t > \frac{1}{2}pr \\ (2p)^r e^{t\frac{1+2p}{1-4p}} & \text{if} \quad t \le \frac{1}{2}pr \end{cases},$$

where $\tau_n = \frac{t}{(1-p)\mu(A_n(x))}$.

If we compare these error terms to the ones for the entry times, we notice the additional factor n which comes from satisfying the condition (I) of Proposition 1 (cf. [15]).

Let us note that for $r = 0$ this result has previously been obtained by Hirata [17] for equilibrium states for Hölder continuous function on Axiom A systems. Here however we also get error estimates:

$$\left|\mathbb{P}(\hat{\zeta}_n^t = 0|A_n) - (1-p)e^{-t}\right| \le C_6\left(p^{\frac{n}{m}} + n\mu(A_n(x))\right).$$

Note that if $p > 0$ then $\hat{P}_0(0,p) = 1-p$ is strictly less than one and $\hat{P}_r(0,p) = p^r(1-p)$ for $r \ge 1$. There is a point mass at $t = 0$ which corresponds to immediate returns within the neighborhood of the periodic point. These are clearly geometrically distributed.

Remark: By adapting a recent remark of Chamoître and Kupsa [6], we proved in [16] under the condition of the existence of the asymptotic distribution of successive return times that the asymptotic distributions for the entry and return times are related by the formula ($k = 1, \ldots$)

$$D_k(t) = \int_0^t \left(\hat{D}_{k-1}(s) - \hat{D}_k(x)\right) ds$$

where $D_k(t)$ is the limiting distribution $\mathbb{P}(\zeta_n^t = k)$ as $n \to \infty$, and $\hat{D}_k(t) = \lim_{n\to\infty} \mathbb{P}(\hat{\zeta}_n^t = k)$.

5 Rational Maps

Let T be a rational map of degree at least 2 and J its Julia set. Assume that we executed appropriate branch cuts on the Riemann sphere so that we can define univalent inverse branches S_n of T^n on J for all $n \geq 1$. Put $\mathcal{A}^n = \{\varphi(J) : \varphi \in S_n\}$ (n-cylinders). Note that the diameters of the elements in $\mathcal{A}^n$ go to zero as $n \to \infty$. Moreover, $\mathcal{A}^n$ is not the join of a partition, yet they have all the properties we require.

Let f be a Hölder continuous function on J so that $P(f) > \sup f$ ($P(f)$ is the pressure of f), let μ be its unique equilibrium state on J and $\zeta_n = \sum_{j=1}^{\tau_n} \chi_{A_n} \circ T^{-j}$ the 'counting function' which measures the number of times a given point returns to the n-cylinder A_n within the normalised time $\tau_n = [t/\mu(A_n)]$. Although μ is not a Gibbs measure we showed in [15] that for almost every x

$$\mathbb{P}(\zeta_n = r) \to \frac{t^r}{r!} e^{-t},$$

as $n \to \infty$.

{rational.maps}

Theorem 12 *Let T be a rational map of degree ≥ 2 and μ an equilibrium state for Hölder continuous f (with $P(f) > \sup f$).*

Then there exists a $\tilde{\rho} \in (0,1)$ and C_8 so that for every periodic point $x \in J$ the return times are approximately compound Poissonian with the following error terms:

$$\left|\mathbb{P}(\zeta_n^t = r) - e^{-t} P_r\right| \leq C_8 \tilde{\rho}^n t^{r-1} \frac{e^{3r}}{r!} + C_8 \tilde{\rho}^{\frac{n}{m}} \begin{cases} \frac{t^r}{r!}\sqrt{r} & \text{if} \quad t > \frac{1}{2}pr \\ (2tr)^r e^{\frac{t}{p}\frac{1}{1-2p}} & \text{if} \quad t \leq \frac{1}{2}pr \end{cases},$$

where $p = e^{-f^m(x) - mP(f)}$ and m is the minimal period of x.

The univalent inverse branches S_n of T^n (with appropriate branch cuts) split into two categories, namely the uniformly exponentially contracting inverse branches S_n' and the remaining $S_n'' = S_n \setminus S_n'$ for which do not contract uniformly. In [13] we showed the following result:

{product.mixing.

Lemma 13 *([13] Lemma 9) Let $\eta \in (0,1)$. Then there exists a constant $\upsilon > 0$ so that for all $r \geq 1$ and $\vec{v} = (v_1, v_2, \ldots, v_r) \in G_r$ satisfying $\min_j(v_{j+1} - v_j) \geq (1+\upsilon)n$ (clearly $r < \frac{\tau_n}{(1+\upsilon)n}$):*

$$\left|\frac{\mu(\bigcap_{j=1}^r T^{-v_j} W_j)}{\prod_{j=1}^r \mu(W_j)} - 1\right| \leq \eta^n,$$

for all sets $W_1, \ldots, W_r$ each of which is a union of atoms in $\mathcal{A}^n$ and for all large enough n.

Let us define the rare set R_r: We put R_r for the set all $\vec{v} \in G_r(\tau_n)$ for which $\min_j(v_{j+1} - v_j) \leq (1+q)n$.

{rational.period

Lemma 14 *Let $x \in J$ be a periodic point with (minimal) period m. For all large enough n one has that $A_n(x) \cap T^{-\ell} A_n(x) \neq \emptyset$ for $\ell < n/2$ only if ℓ is a multiple of m.*

Proof. Put $n = km + n'$, $0 \leq n' < n$, and $\phi = \psi^k \cdots \psi^1 \phi^{n'}$, where $\psi^1, \ldots, \psi^k \in S_m$, $\phi^{n'} \in S_{n'}$. Since $x \in A$ is periodic with period m we get that $T^{im} A \cap A \neq \emptyset$ and in particular $x \in T^{im} A$ for all $i = 1, \ldots, k$. Since the sets $\psi(J \cap \Omega_m)$ are all disjoint for different i, we obtain $\psi^i = \psi^1$ for all i. Put $\psi = \psi^1$ and we get $\phi = (\psi)^k \phi^k$ (with ψ concatenated k times).

Now assume that $A \cap T^{-\ell}A \neq \emptyset$ for some $\ell < \frac{n}{2}$ which is not a multiple of m. Since for some i, $im < \ell < (i+1)m$ and $T^{im}A \cap T^{-\ell+im}A \neq \emptyset$, we can assume that $\ell < m$. Suppose that there are arbitrarily large n so that $\ell < m$ and $V = A \cap T^{-\ell}A \neq \emptyset$. Similarly as above we put $n = k'\ell + n''$ $(0 \leq n'' < \ell)$ and obtain that $\phi \in S_n$ decomposes as $\phi = (\tilde{\psi})^{k'}\tilde{\phi}^{n''}$ where $\tilde{\psi} \in S_\ell$, $\tilde{\phi}^{n''} \in S_{n''}$.

Now since $(\tilde{\psi})^{k'}(J \cap \Omega_\ell) \to x$ as $k' \to \infty$, and x is periodic with period m, we see that such $\ell < m$ cannot exist. Hence, for all n large enough $T^\ell A \cap A \neq \emptyset$ and $\ell < \frac{n}{2}$ implies that ℓ is a multiple of the period m. ∎

Proof of Theorem 12. We are going to verify the conditions of Proposition 1 are satisfied. Let $x \in J$ be periodic with minimal period m. Then
(I) holds by invariance of the measure $\beta = \mu(A_\varphi)$ for all j.
(II) Since $\mu = h\nu$ where h is a Hölder continuous density and ν is e^{-f}-conformal we obtain as before that

$$\mu(A_n(x)) = \mu(T^m A_{n+m}(x)) = \int_{A_{n+m}(x)} e^{-\tilde{f}^m(y)}\, d\mu(y) = \mu(A_{n+m}(x))\tilde{q}_n e^{-\tilde{f}^m(x)},$$

where we have used that fact that μ is $e^{-\tilde{f}}$-conformal with respect to the function $\tilde{f} = f + \log h - \log h \circ T$. The factor $\tilde{q}_n$ satisfies $|\log \tilde{q}_n| \leq \mathrm{var}_n \tilde{f}^m \leq \mathrm{const.}\theta^n$, for some $\theta \in (0,1)$. Hence

$$\frac{\mu(A_{n+m}(x))}{\mu(A_n(x))} = p + q_n,$$

where $p = e^{f^m(x)}$ (independent of n) and the error term $q_n = p(\tilde{q}_n - 1)$ is bounded as $|q_n| \leq c_1 p\theta^n$ for a constant c_1 which is independent of the periodic point x.
(III) Here we use Lemma 5. By Lemma 14 we can choose $M = [n/2]$. Furthermore we set $\delta = (1+\upsilon)n$. According to Lemma 13 our separation function f is given by $f(k) = (1+\upsilon)k$. Hence $n' = [n/(1+\upsilon)]$ and $m' = [m/(1+\upsilon)]$. Then $A_{n'}$ is the n'-cylinder that contains $A_n = A_n(x)$ and whose measure is $\mu(A_{n'}) \leq \rho^{n/(1+\upsilon)}$. Similarly $A_{m'}$ is the m'-cylinder that contains $A_m(x)$ and and whose measure is $\mu(A_{m'}) \leq \rho^{m/(1+\upsilon)}$. Let us choose $\tilde{\rho} < 1$ so that $\tilde{\rho} > \max\left(\rho^{\frac{1}{1+\upsilon}}, \eta, \vartheta\right)$. Then (for all large enough n)

$$\sum_{\vec{v} \in R_r} \mu(C_{\vec{v}}) \leq C_2 \gamma^{r-1} \sum_{j=2}^{r} \sum_{s=1}^{j-1} \left(\begin{array}{c} j-1 \\ s-1 \end{array} \right) \gamma_1^{j-s} \frac{\beta^s}{s!} \left(\begin{array}{c} r-1 \\ j-1 \end{array} \right) \gamma_2^{r-j},$$

where $\gamma_1 = \delta\mu(A_{n'}) \leq \tilde{\rho}^n$, $\gamma_2 \leq \alpha\mu(A_{m'}) \leq \tilde{\rho}^m$, $\beta = \tau\mu(A_n)$ and by Lemma 13 $\alpha = 1 + \eta^{\delta - n'}$. Moreover, since $p_+ = p + q_n \leq \tilde{\rho}^m$, $\frac{\delta}{\tau} \leq \tilde{\rho}^n$, $p_+ - p_- \leq q_n \leq \rho^n$ and $\phi = \phi(\delta - n') \leq \eta^{\delta - n'} \leq \tilde{\rho}^n$ one has

$$p_+^{\frac{n}{m}} + p_+ - p_- + \phi \leq c_1 \tilde{\rho}^{\frac{n}{m}}$$

for some c_1. The theorem now follows from Proposition 1. ∎

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