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# MULTIFRACTAL ANALYSIS OF THE BIRKHOFF SUMS OF SAINT-PETERSBURG POTENTIAL

DONG HAN KIM, LINGMIN LIAO, MICHAL RAMS, AND BAO-WEI WANG

ABSTRACT. Let  $((0, 1], T)$  be the doubling map in the unit interval and  $\varphi$  be the Saint-Petersburg potential, defined by  $\varphi(x) = 2^n$  if  $x \in (2^{-n-1}, 2^{-n}]$  for all  $n \geq 0$ . We consider the asymptotic properties of the Birkhoff sum  $S_n(x) = \varphi(x) + \dots + \varphi(T^{n-1}(x))$ . With respect to the Lebesgue measure, the Saint-Petersburg potential is not integrable and it is known that  $\frac{1}{n \log n} S_n(x)$  converges to  $\frac{1}{\log 2}$  in probability. We determine the Hausdorff dimension of the level set  $\{x : \lim_{n \rightarrow \infty} S_n(x)/n = \alpha\}$  ( $\alpha > 0$ ), as well as that of the set  $\{x : \lim_{n \rightarrow \infty} S_n(x)/\Psi(n) = \alpha\}$  ( $\alpha > 0$ ), when  $\Psi(n) = n \log n, n^a$  or  $2^{n^\gamma}$  for  $a > 1, \gamma > 0$ . The fast increasing Birkhoff sum of the potential function  $x \mapsto 1/x$  is also studied.

## 1. INTRODUCTION

Let  $T$  be the doubling map on the unit interval  $(0, 1]$  defined by

$$Tx = 2x - \lceil 2x \rceil + 1,$$

where  $\lceil x \rceil$  is the smallest integer larger than or equal to  $x$ . Let  $\epsilon_1$  be the function defined by  $\epsilon_1(x) = \lceil 2x \rceil - 1$  and  $\epsilon_n(x) := \epsilon_1(T^{n-1}x)$  for  $n \geq 2$ . Then each real number  $x \in (0, 1]$  can be expanded into an infinite series as

$$x = \frac{\epsilon_1(x)}{2} + \dots + \frac{\epsilon_n(x)}{2^n} + \dots \quad (1.1)$$

We call (1.1) the binary expansion of  $x$  and also write it as

$$x = [\epsilon_1(x)\epsilon_2(x)\dots].$$

The Saint-Petersburg potential is a function  $\varphi : (0, 1] \rightarrow \mathbb{R}$  defined as

$$\varphi(x) = 2^n \text{ if } x \in (2^{-n-1}, 2^{-n}], \forall n \geq 0.$$

We remark that the definition of  $\varphi$  is equivalent to

$$\varphi(x) = 2^n \text{ where } n \geq 0 \text{ is the smallest integer such that } \epsilon_{n+1}(x) = 1.$$

and is also equivalent to

$$\varphi(x) = 2^n \text{ if the binary expansion of } x \text{ begins with } 0^n 1,$$

where  $0^n (n \geq 0)$  means a block with  $n$  consecutive zeros.

The name of Saint-Petersburg potential is motivated by the famous Saint-Petersburg game in probability theory. The Saint-Petersburg potential is of infinite expectation with respect to the Lebesgue measure. Furthermore, it increases exponentially fast near to the point 0.

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In this paper, we are concerned with the following Birkhoff sums of the Saint-Petersburg potential:

$$\forall n \geq 1, \quad S_n(x) := \varphi(x) + \varphi(T(x)) + \cdots + \varphi(T^{n-1}(x)), \quad x \in (0, 1].$$

Let

$$I = \{x \in (0, 1] : \epsilon_1(x) = 1\}.$$

Define the hitting time of  $x \in (0, 1]$  to  $I$  as

$$n(x) := \inf\{n \geq 0 : T^n x \in I\}.$$

Then

$$n(x) = n \quad \text{if } x \in \left(\frac{1}{2^{n+1}}, \frac{1}{2^n}\right], \text{ for all } n \geq 0.$$

Using  $n(x)$ , we define a new dynamical system  $\widehat{T} : (0, 1] \rightarrow (0, 1]$  by

$$\widehat{T}(x) = T^{n(x)+1}(x) = 2^{n+1}\left(x - \frac{1}{2^{n+1}}\right) \text{ if } x \in \left(\frac{1}{2^{n+1}}, \frac{1}{2^n}\right], \text{ for all } n \geq 0,$$

called the acceleration of  $T$ , in order that  $\varphi$  and  $\varphi \circ \widehat{T}$  are independent. Let

$$\widehat{S}_n(x) := \varphi(x) + \varphi(\widehat{T}(x)) + \cdots + \varphi(\widehat{T}^{n-1}(x)), \quad x \in (0, 1].$$

The convergence in probability of  $\widehat{S}_n(x)$  is well known (e.g. [6, p.253]) which states that for any  $\epsilon > 0$ , the Lebesgue measure  $\lambda$  of

$$\left\{x \in (0, 1] : \left|\frac{\widehat{S}_n(x)}{n \log n} - \frac{1}{\log 2}\right| \geq \epsilon\right\}$$

tends to 0 as  $n \rightarrow \infty$ .

Let  $\{\Psi_n\}_{n \geq 1}$  be an increasing sequence such that  $\Psi_n \rightarrow \infty$  as  $n \rightarrow \infty$ . Then it was shown in [5] that almost surely either

$$\lim_{n \rightarrow \infty} \frac{\widehat{S}_n(x)}{\Psi_n} = 0 \quad \text{or} \quad \limsup_{n \rightarrow \infty} \frac{\widehat{S}_n(x)}{\Psi_n} = \infty,$$

according as

$$\sum_{n \geq 1} \lambda(\{x \in (0, 1] : \varphi(x) \geq \Psi_n\}) < \infty \quad \text{or} \quad = \infty.$$

Let  $n_1 = n_1(x) = n(x) + 1$  and  $n_k = n_k(x) = n_1(\widehat{T}^{k-1}x) = n(\widehat{T}^{k-1}x)$  for  $k \geq 2$ . It is direct to see that

$$\forall \ell \geq 1, \quad S_{n_1+\dots+n_\ell}(x) = 2\widehat{S}_\ell(x) - \ell.$$

Moreover, the ergodicity of  $T$  (of  $\widehat{T}$ ) implies

$$\lim_{\ell \rightarrow \infty} \frac{n_1 + \cdots + n_\ell}{\ell} = \int_0^1 (n(x) + 1) d\lambda(x) = 2.$$

Combining these two facts together, we obtain the same convergence results as above if we replace  $\widehat{S}_n$  by  $S_n$ .

In this article, we want to give a complete multifractal analysis of the Birkhoff sum  $S_n$ .

First, for any  $\alpha \geq 1$ , we consider the level set

$$E(\alpha) = \left\{x \in (0, 1] : \lim_{n \rightarrow \infty} \frac{1}{n} S_n(x) = \alpha\right\}.$$

For  $t \in \mathbb{R}$  and  $q > 0$ , define

$$P(t, q) := \log \sum_{j=1}^{\infty} 2^{-tj - q(2^j - 1)}.$$

Then  $P$  is a real-analytic function. Furthermore, for each  $q > 0$ , there is a unique  $t(q) > 0$  such that  $P(t(q), q) = 0$ . This function  $q \mapsto t(q)$  is real-analytic, strictly decreasing and convex.

Denote by  $\dim_H$  the Hausdorff dimension. The function  $\alpha \mapsto \dim_H E(\alpha)$ , called the Birkhoff spectrum of the Saint-Petersburg potential  $\varphi$ , is proved to be the Legendre transformation of the function  $q \mapsto t(q)$ .

**Theorem 1.1.** *For any  $\alpha \geq 1$  we have*

$$\dim_H E(\alpha) = \inf_{q>0} \{t(q) + q\alpha\}.$$

*Consequently,  $\dim_H E(1) = 0$  and the function  $\alpha \mapsto \dim_H E(\alpha)$  is real-analytic, strictly increasing, concave, and has limit 1 as  $\alpha \rightarrow \infty$ .*

The Birkhoff spectrum of a continuous potential was obtained for full shifts ([13]), for topologically mixing subshifts of finite type ([4]), and for repellers of a topologically mixing  $C^{1+\epsilon}$  expanding map ([2]). A continuous potential in a compact space is bounded, hence these classical results are all for bounded potentials. Our Theorem 1.1 gives a Birkhoff spectrum for an unbounded function with a singular point. To prove Theorem 1.1, we will transfer our question to a Birkhoff spectrum problem of an interval map with infinitely many branches and we will apply the techniques developed in [9] for continued fraction dynamical system and in [8] for general expanding interval maps with infinitely many branches.

We also study the Birkhoff sums  $S_n(x)$  of fast increasing rates. Let  $\Psi : \mathbb{N} \rightarrow \mathbb{N}$  be an increasing function. For  $\beta > 0$ , consider the level set

$$E_\Psi(\beta) := \left\{ x \in (0, 1] : \lim_{n \rightarrow \infty} \frac{1}{\Psi(n)} S_n(x) = \beta \right\}.$$

**Theorem 1.2.** *If  $\Psi(n)$  is one of the following*

$$\Psi(n) = n \log n, \quad \Psi(n) = n^a \quad (a > 1), \quad \Psi(n) = 2^{n^\gamma} \quad (0 < \gamma < 1/2),$$

*then for any  $\beta > 0$ ,  $\dim_H E_\Psi(\beta) = 1$ .*

*If  $\Psi(n) = 2^{n^\gamma}$  with  $\gamma \geq 1/2$ , then for any  $\beta > 0$ , the set  $E_\Psi(\beta)$  is empty.*

Our method for studying the fast increasing Birkhoff sum of Saint-Petersburg potential also works for the fast increasing Birkhoff sum of the potential  $g : x \mapsto 1/x$  which is continuous with singular point 0.

Denote by  $S_n g(x)$  the Birkhoff sum

$$S_n g(x) := g(x) + g(T(x)) + \cdots + g(T^{n-1}(x)), \quad x \in (0, 1].$$

For  $\beta > 0$ , let

$$F_\Psi(\beta) := \left\{ x \in (0, 1] : \lim_{n \rightarrow \infty} \frac{1}{\Psi(n)} S_n g(x) = \beta \right\}.$$

**Theorem 1.3.** *If  $\Psi(n)$  is one of the following*

$$\Psi(n) = n \log n, \quad \Psi(n) = n^a \quad (a > 1), \quad \Psi(n) = 2^{n^\gamma} \quad (0 < \gamma < 1/2),$$

*then for any  $\beta > 0$ ,  $\dim_H F_\Psi(\beta) = 1$ .*

*If  $\Psi(n) = 2^{n^\gamma}$  with  $\gamma \geq 1/2$ , then for any  $\beta > 0$ , the set  $F_\Psi(\beta)$  is empty.*

We remark that these multifractal analysis on the Birkhoff sums of fast increasing rates have been done for some special potentials in continued fraction dynamical system ([9, 11, 12]).

## 2. BIRKHOFF SPECTRUM OF THE SAINT-PETERSBURG POTENTIAL

In this section, we will obtain the Birkhoff spectrum of the Saint-Petersburg potential, i.e. the Hausdorff dimension of the following level set:

$$E(\alpha) := \left\{ x \in (0, 1] : \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{j=0}^{n-1} \varphi(T^j x) = \alpha \right\} \quad (\alpha \geq 1).$$

We will transfer our question to a Birkhoff spectrum problem for an interval map with infinitely many branches.

**2.1. Transference lemma.** Recall that the Saint-Petersburg potential  $\varphi$  is given by

$$\varphi(x) = 2^n, \text{ if } x = [0^n 1, \dots]$$

where  $x = [\epsilon_1 \epsilon_2, \dots]$  denotes the digit sequence in the binary expansion of  $x$ . Recall also the definition of hitting time  $n(x)$  and the acceleration  $\widehat{T}$  of the doubling map  $T$  in Section 1. Define a new potential function

$$\phi(x) := 2^{n(x)+1} - 1, \quad x \in (0, 1].$$

In fact,  $\phi$  is nothing but the function satisfying

$$\phi(x) = \sum_{j=0}^{n(x)} \varphi(T^j x).$$

With the notation  $n_1 = n(x) + 1 \geq 1$ , and  $n_k = n(\widehat{T}^{k-1} x) + 1$  for  $k \geq 2$  given in Section 1, we have

$$\phi(\widehat{T}x) = \sum_{j=0}^{n(\widehat{T}x)} \varphi(T^j(\widehat{T}x)) = \sum_{j=n_1}^{n_2-1} \varphi(T^j x).$$

Hence,

$$\sum_{j=0}^{n_1+\dots+n_\ell-1} \varphi(T^j x) = \sum_{k=0}^{\ell-1} \phi(\widehat{T}^k x) = 2^{n_1} + \dots + 2^{n_\ell} - \ell. \quad (2.1)$$

Note that the derivative of  $\widehat{T}$  satisfies

$$|\widehat{T}'|(x) = 2^{n(x)+1} = 2^{n_1} = \phi(x) + 1. \quad (2.2)$$

We have

$$n_1 + \dots + n_\ell = \sum_{k=0}^{\ell-1} \log_2 |\widehat{T}'|(\widehat{T}^k x).$$

Recall the set in question:

$$E(\alpha) = \left\{ x \in (0, 1] : \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{j=0}^{n-1} \varphi(T^j x) = \alpha \right\} \quad (\alpha \geq 1).$$

Define

$$\widetilde{E}(\alpha) := \left\{ x \in (0, 1] : \lim_{\ell \rightarrow \infty} \frac{\sum_{k=0}^{\ell-1} \phi(\widehat{T}^k x)}{\sum_{k=0}^{\ell-1} \log_2 |\widehat{T}'|(\widehat{T}^k x)} = \alpha \right\} \quad (\alpha \geq 1).$$

The following lemma shows the two level sets are the same.

**Lemma 2.1.** *For all  $\alpha \geq 1$ , we have  $E(\alpha) = \widetilde{E}(\alpha)$ .*

*Proof.* It is evident that  $E(\alpha) \subset \tilde{E}(\alpha)$ , because, as discussed above,

$$\frac{\sum_{k=0}^{\ell-1} \phi(\widehat{T}^k x)}{\sum_{k=0}^{\ell-1} \log_2 |\widehat{T}'|(\widehat{T}^k x)} = \frac{1}{n_1 + \cdots + n_\ell} \sum_{j=0}^{n_1 + \cdots + n_\ell - 1} \varphi(T^j x). \quad (2.3)$$

Now, we show the other direction. Take an  $x \in \tilde{E}(\alpha)$ , express  $x$  in its binary expansion

$$x = [0^{n_1-1} 1 0^{n_2-1} 1 \dots 0^{n_\ell-1} 1 \dots].$$

In fact,  $n_\ell - 1$  is the recurrence time for  $n(\widehat{T}^{\ell-1} x)$ , for each  $\ell \geq 1$ .

By (2.1), we have, at present,

$$\lim_{\ell \rightarrow \infty} \frac{1}{n_1 + \cdots + n_\ell} \sum_{j=0}^{n_1 + \cdots + n_\ell - 1} \varphi(T^j x) = \alpha.$$

So, we are required to check it holds for all  $n$ .

For any  $\epsilon > 0$ , there exists  $\ell_0 \in \mathbb{N}$  such that, for any  $\ell \geq \ell_0$ ,

$$\alpha - \epsilon \leq \frac{2^{n_1} + \cdots + 2^{n_\ell} - \ell}{n_1 + \cdots + n_\ell} \leq \alpha + \epsilon. \quad (2.4)$$

For any  $n_1 + \cdots + n_\ell < n < n_1 + \cdots + n_\ell + n_{\ell+1}$  with  $\ell \geq \ell_0$ , it is trivial that

$$\frac{2^{n_1} + \cdots + 2^{n_\ell} - \ell}{n_1 + \cdots + n_\ell + n_{\ell+1}} \leq \frac{1}{n} \sum_{j=0}^{n-1} \varphi(T^j x) \leq \frac{2^{n_1} + \cdots + 2^{n_\ell} + 2^{n_{\ell+1}} - \ell - 1}{n_1 + \cdots + n_\ell}.$$

Thus, it suffices to show that

$$2^{n_{\ell+1}} = o(n_1 + \cdots + n_\ell), \quad (2.5)$$

which also implies

$$n_{\ell+1} = o(n_1 + \cdots + n_\ell).$$

Let  $M_0$  be a large integer such that, for all  $M \geq M_0$ ,  $2^M \geq 4\alpha M$ . So, when  $n_{\ell+1} \leq M_0$ , there is nothing to prove. So, we always assume  $2^{n_{\ell+1}} \geq 4\alpha n_{\ell+1}$ .

By (2.4), we have

$$\begin{aligned} 2^{n_1} + \cdots + 2^{n_\ell} - \ell &\geq (\alpha - \epsilon)(n_1 + \cdots + n_\ell), \\ 2^{n_1} + \cdots + 2^{n_\ell} + 2^{n_{\ell+1}} - \ell - 1 &\leq (\alpha + \epsilon)(n_1 + \cdots + n_\ell + n_{\ell+1}). \end{aligned}$$

These give

$$2^{n_{\ell+1}} \leq 2\epsilon(n_1 + \cdots + n_\ell) + (\alpha + \epsilon)n_{\ell+1} + 1.$$

So, we have

$$2^{n_{\ell+1}} \leq 4\epsilon(n_1 + \cdots + n_\ell).$$

□

**2.2. Dimension of  $\tilde{E}(\alpha)$ .** Now we calculate the Hausdorff dimension of the set  $\tilde{E}(\alpha)$ . At first, we give a notation.

- For each finite word  $w \in \bigcup_{n \geq 1} \{0, 1\}^n$  of length  $n$ , a  $T$ -dyadic cylinder of order  $n$  is defined as

$$I_n(w) = \{x \in (0, 1] : (\epsilon_1, \dots, \epsilon_n(x)) = w\}.$$

- For  $(n_1, \dots, n_\ell) \in \mathbb{N}^\ell$ , a  $\widehat{T}$ -dyadic cylinder of order  $\ell$  is defined as

$$D_\ell(n_1, \dots, n_\ell) = \{x \in (0, 1] : n_k(x) = n_k, 1 \leq k \leq \ell\}.$$

*Proof of Theorem 1.1.* We consider the potential function with two parameters

$$\psi_{t,q} := -t \log |\widehat{T}'| - (\log 2) \cdot q\phi.$$

Then we can define a Ruelle operator

$$\mathcal{L}_{t,q} f(x) := \sum_{y \in \widehat{T}^{-1}x} e^{\psi_{t,q}(y)} f(y).$$

By Ruelle-Perron-Frobenius transfer operator theory ([10], Section 2), for any  $q > 0$  (to satisfy the condition 2.2 of [10]), we can find an eigenvalue  $\lambda_{t,q}$  and an eigenfunction  $h_{t,q}$  for  $\mathcal{L}_{t,q}$  and an eigenfunction  $\nu_{t,q}$  for the conjugate operator  $\mathcal{L}_{t,q}^*$ . Then the pressure function  $P(t, q) = \log \lambda_{t,q}$  and the Gibbs measure  $\mu_{t,q}$  is given by  $h_{t,q} \cdot \nu_{t,q}$ .

The pressure function can be computed by

$$P(t, q) = \lim_{\ell \rightarrow \infty} \frac{1}{\ell} \log \sum_{\widehat{T}^\ell x = x} \exp(S_\ell \psi_{t,q}(x)) = \log \sum_{j=1}^{\infty} 2^{-tj - q(2^j - 1)}.$$

Now we calculate the local dimension of the Gibbs measure  $\mu_{t,q}$ . Let  $D_\ell(x)$  be the  $\widehat{T}$ -dyadic cylinder containing  $x$  of order  $\ell$ . By the Gibbs property of  $\mu_{t,q}$ ,

$$\begin{aligned} \frac{\log \mu_{t,q}(D_\ell(x))}{\log |D_\ell(x)|} &= \frac{S_\ell \psi_{t,q}(x) - \ell P(t, q)}{-S_\ell \log |\widehat{T}'|(x)} = \frac{-t S_\ell \log |\widehat{T}'|(x) - (\log 2) \cdot q S_\ell \phi(x) - \ell P(t, q)}{-S_\ell \log |\widehat{T}'|(x)} \\ &= t + q \frac{S_\ell \phi(x)}{S_\ell \log_2 |\widehat{T}'|(x)} + \frac{\ell P(t, q)}{S_\ell \log |\widehat{T}'|(x)}. \end{aligned} \quad (2.6)$$

• UPPER BOUND. For each  $q > 0$ , let  $t(q)$  be the the number such that  $P(t(q), q) = 0$ . Then we have for all  $x \in \widetilde{E}(\alpha)$ , we have

$$\begin{aligned} \liminf_{r \rightarrow 0} \frac{\log \mu(B(x, r))}{\log r} &\leq \liminf_{\ell \rightarrow \infty} \frac{\log \mu_{t,q}(B(x, |D_\ell(x)|))}{\log |D_\ell(x)|} \\ &\leq \liminf_{\ell \rightarrow \infty} \frac{\log \mu_{t,q}(D_\ell(x))}{\log |D_\ell(x)|} = t(q) + q\alpha, \end{aligned}$$

where for the second inequality the trivial inclusion  $D_\ell(x) \subset B(x, |D_\ell(x)|)$  is used. By Billingsley Lemma, this gives an upper bound of the Hausdorff dimension of  $\widetilde{E}(\alpha)$ . Thus we have

$$\dim_H \widetilde{E}(\alpha) \leq \inf_{q > 0} \{t(q) + q\alpha\}.$$

• LOWER BOUND. Let  $q_0$  be the point such that the following infimum is attained

$$\inf_{q > 0} \{t(q) + q\alpha\}.$$

Then

$$t'(q_0) + \alpha = 0. \quad (2.7)$$

Claim (I): The measure  $\mu_{t(q_0), q_0}$  is supported on  $E_\alpha$ . Since  $P(t(q), q) = 0$ ,

$$\frac{\partial P}{\partial t} t'(q) + \frac{\partial P}{\partial q} = 0. \quad (2.8)$$

On the other hand, by the ergodicity of the measure  $\mu_{t,q}$ , we have for  $\mu_{t,q}$  almost all  $x$ ,

$$\lim_{\ell \rightarrow \infty} \frac{S_\ell \phi(x)}{S_\ell \log_2 |\widehat{T}'|(x)} = \frac{\int \phi d\mu_{t,q}}{\int \log |\widehat{T}'| d\mu_{t,q}} \cdot \log 2.$$

By Ruelle-Perron-Frobenius transfer operator theory ([10], Proposition 6.5),

$$\int (\log 2) \cdot \phi d\mu_{t,q} = -\frac{\partial P}{\partial q} \quad \text{and} \quad \int \log |\widehat{T}'| d\mu_{t,q} = -\frac{\partial P}{\partial t}.$$

Thus by (2.8) and then (2.7), for  $\mu_{t(q_0), q_0}$  almost all  $x$ ,

$$\lim_{\ell \rightarrow \infty} \frac{S_\ell \phi(x)}{S_\ell \log_2 |\widehat{T}^\ell(x)|} = \frac{\frac{\partial P}{\partial q}}{\frac{\partial P}{\partial t}} = -t'(q_0) = \alpha.$$

This shows Claim (I).

Claim (II). For  $\mu_{t(q_0), q_0}$  almost all  $x$ ,

$$\lim_{n \rightarrow \infty} \frac{\log \mu_{t(q_0), q_0}(I_n(x))}{\log 2^{-n}} = t(q_0) + q_0 \alpha,$$

where  $I_n(x)$  is the  $T$ -dyadic cylinder of order  $n$  containing  $x$ .

On one hand, by (2.6) and then by (2.8) and (2.7), one has for  $\mu_{t(q_0), q_0}$  almost all  $x$

$$\lim_{\ell \rightarrow \infty} \frac{\log \mu_{t(q_0), q_0}(D_\ell(x))}{\log |D_\ell(x)|} = t(q_0) + q_0 \frac{\frac{\partial P}{\partial q}}{\frac{\partial P}{\partial t}} = t(q_0) + q_0 \alpha. \quad (2.9)$$

On the other hand, note that for any  $x \in E(\alpha)$ , if the binary expansion of  $x$  is  $x = [0^{n_1-1} 1 0^{n_2-1} 1 \dots]$ , then for any  $\delta > 0$ , for  $\ell$  large enough,

$$(\alpha - \delta)\ell \leq 2^{n_1} + \dots + 2^{n_\ell} - \ell = S_\ell \phi(x) \leq (\alpha + \delta)\ell.$$

Hence

$$n_\ell = O(\log \ell),$$

which implies

$$\lim_{\ell \rightarrow \infty} \frac{\log |D_\ell(x)|}{\log |D_{\ell+1}(x)|} = \lim_{\ell \rightarrow \infty} \frac{n_1 + \dots + n_\ell}{n_1 + \dots + n_\ell + n_{\ell+1}} = 1. \quad (2.10)$$

Thus

$$\lim_{n \rightarrow \infty} \frac{\log \mu_{t(q_0), q_0}(I_n(x))}{\log 2^{-n}} = \lim_{\ell \rightarrow \infty} \frac{\log \mu_{t(q_0), q_0}(D_\ell(x))}{\log |D_\ell(x)|}.$$

This shows Claim (II).

To conclude the desired lower bound, we apply the classic mass transference principle (see [3], Proposition 4.2). Since the Hausdorff dimension will not be changed if we replace the  $\delta$ -coverings by  $T$ -dyadic cylinder coverings (see [3] Section 2.4), the lower bound of the Hausdorff dimension can be given by mass transference principle on  $T$ -dyadic cylinders. By the above two claims and the Egorov's theorem, for any  $\eta > 0$ , there exists an integer  $N_0$  such that the set

$$\left\{ x \in E_\alpha : \mu(I_n(x)) \leq |I_n(x)|^{t(q_0) + q_0 \alpha - \eta}, n \geq N \right\}$$

is of  $\mu_{t(q_0), q_0}$  positive measure. So, it implies that

$$\dim_H E_\alpha \geq t(q_0) + q_0 \alpha - \eta.$$

Note that ([10], Lemma 7.5) the function  $q \mapsto t(q)$  is a decreasing convex function such that

$$t(0) = 1, \quad \lim_{q \rightarrow \infty} (t(q) + q) = 0,$$

and

$$\lim_{q \rightarrow 0^+} t'(q) = -\infty, \quad \lim_{q \rightarrow +\infty} t'(q) = -1.$$

Therefore, we have proved for any  $\alpha \in (1, +\infty)$

$$\dim_H(\tilde{E}(\alpha)) = \inf_{q > 0} \{t(q) + q\alpha\},$$

which is a Legendre transformation. All the properties stated in the Theorem 1.1 are satisfied by the function  $\alpha \mapsto \dim_H(\tilde{E}(\alpha))$  which is the same function as  $\alpha \mapsto \dim_H(E(\alpha))$  by Lemma 2.1.



For the end point  $\alpha = 1$ , it suffices to note that the level set  $E(1)$  is nothing but the set of numbers with frequency of the digit 1 in its binary expansion being 1. Thus the Hausdorff dimension of  $E(1)$  is 0. Hence, the Legendre transformation formula for the Hausdorff dimension of  $E(\alpha)$  ( $\alpha > 1$ ) holds also for  $\alpha = 1$ .  $\square$

### 3. FAST INCREASING BIRKHOFF SUM

At first, we give two simple observations.

**Lemma 3.1.** *Let  $W$  be an integer such that  $2^t \leq W < 2^{t+1}$  for some positive integer  $t$ . For any  $0 \leq n \leq t$ , among the integers between  $W$  and  $W(1+2^{-n})$ , there is one  $V = V(W, n)$  whose binary expansion of  $V$  has at most  $n+2$  digits 1 and ends with at least  $t-n$  zeros.*

*Proof.* By the assumption, we have  $2^{-n}W \geq 2^{t-n}$ . Thus among the  $2^{-n}W$  consecutive integers from  $W$  to  $W(1+2^{-n})$  there is at least one integer which is divisible by  $2^{t-n}$  which means there is an integer  $\ell \geq 1$  such that

$$W \leq \ell 2^{k-n} \leq W(1+2^{-n}).$$

Let  $V = \ell 2^{t-n}$  and note that  $V$  is an integer whose binary expansion ends with at least  $t-n$  zeros. Since  $\ell 2^{t-n} \leq W(1+2^{-n}) < 2^{t+2}$ , we conclude that  $\ell 2^{t-n}$  has at most  $(t+2) - (t-n) = n+2$  digits 1 in its binary expansion.  $\square$

In the follows, the base of the logarithm is taken to be 2.

**Lemma 3.2.** *For each integer  $W$ , and any integer  $n \leq \log W$ , we can find a word  $w$  with length*

$$|w| \leq (n+2)(2 + \log W)$$

and for any  $x \in I_{|w|}(w)$

$$W \leq \sum_{j=0}^{|w|-1} \varphi(T^j x) \leq W(1+2^{-n}).$$

*Proof.* Let  $V$  be an integer given in Lemma 3.1. Then  $W \leq V \leq W(1+2^{-n})$ . Moreover if we write this number  $V$  in binary expansion:

$$V = 2^{t_1} + \cdots + 2^{t_p},$$

one has that  $\lfloor \log W \rfloor + 1 \geq t_1 > \cdots > t_p \geq \lfloor \log W \rfloor - n$  and  $p \leq n+2$ . Consider the word

$$w = (10^{t_1-1}1, 10^{t_2-1}1, \dots, 10^{t_p-1}1)$$

here the word  $10^{t_p-1}1$  is 1 when  $t_p = 0$ . Then we can check that the length of  $w$  satisfies

$$|w| = (t_1 + 1) + \cdots + (t_p + 1) \leq p(t_1 + 1) \leq (n+2)(2 + \log W),$$

and for any  $x \in I_{|w|}(w)$ ,

$$\sum_{j=0}^{|w|-1} \varphi(T^j x) = V.$$

Hence, the proof is completed.  $\square$

We also need the following lemma whose proof is left for the reader.

**Lemma 3.3.** *For any  $m \geq 1$ , define*

$$F_m = \{x \in (0, 1] : \epsilon_{km}(x) = 1, \text{ for all } k \geq 1\}.$$

Then  $\dim_H F_m = \frac{m-1}{m}$ .

Before the proof Theorem 1.2, we show the following lemma.

**Lemma 3.4.** *Let  $\Psi : \mathbb{N} \rightarrow \mathbb{N}$  be an increasing function such that  $\Psi(n)/n \rightarrow \infty$  as  $n \rightarrow \infty$ . Assume that there exists a subsequence  $N_k$  satisfying the following conditions*

$$N_k - N_{k-1} \rightarrow \infty, \quad \Psi(N_k) - \Psi(N_{k-1}) \rightarrow \infty, \quad (3.1)$$

and

$$\frac{\Psi(N_{k-1})}{\Psi(N_k)} \rightarrow 1, \quad \frac{\log(\Psi(N_k) - \Psi(N_{k-1}))}{N_k - N_{k-1}} \rightarrow 0, \quad (3.2)$$

as  $k \rightarrow \infty$ . Then the set

$$E_\Psi(1) = \left\{ x \in (0, 1] : \lim_{n \rightarrow \infty} \frac{1}{\Psi(n)} S_n(x) = 1 \right\}$$

has Hausdorff dimension 1.

*Proof.* Fix a large integer  $m$  and write

$$\mathcal{U} = \left\{ u = (\epsilon_1, \dots, \epsilon_m) : \epsilon_m = 1, \epsilon_i \in \{0, 1\}, i \neq m \right\}.$$

To avoid the abuse of notation, by the first assumption of (3.1), we assume  $N_k - N_{k-1} \gg m$  for all  $k \geq 1$  by setting  $N_0 = 0$  and  $\Psi(N_0) = 0$ .

For each  $k \geq 1$ , we write

$$W_k := \Psi(N_k) - \Psi(N_{k-1})$$

and let  $\{n_k\}$  be a sequence of integers tending to  $\infty$  such that

$$n_k \leq \log W_k, \quad n_k \cdot \frac{\log(\Psi(N_k) - \Psi(N_{k-1}))}{N_k - N_{k-1}} \rightarrow 0.$$

By the second assumptions of (3.1) and (3.2), this sequence of  $n_k \geq 0$  do exist.

Now for  $W_k$  and  $n_k$ , let  $w_k$  be the word given in Lemma 3.2. Then the length  $a_k$  of  $w_k$  satisfies

$$\begin{aligned} a_k &\leq (n_k + 2)(2 + \log W_k) \\ &= (n_k + 2)(2 + \log(\Psi(N_k) - \Psi(N_{k-1}))) = o(N_k - N_{k-1}) \end{aligned} \quad (3.3)$$

and for any  $x \in I_{a_k}(w_k)$ ,

$$W_k \leq \sum_{j=0}^{a_k-1} \varphi(T^j x) \leq W_k(1 + 2^{-n_k}). \quad (3.4)$$

Define  $t_k, \ell_k$  to be the integers satisfying

$$N_k - N_{k-1} - a_k = t_k m + \ell_k,$$

for some  $0 \leq \ell_k < m$ .

Let  $w_k$  ( $k \geq 1$ ) be given as the above. We define a Cantor subset of  $E_\Psi(1)$  as follows.

*Level 1 of the Cantor subset.* Define

$$E_1 = \left\{ I_{N_1}(u_1, \dots, u_{t_1}, 1^{\ell_1}, w_1) : u_i \in \mathcal{U}, 1 \leq i \leq t_1 \right\}.$$

For simplicity, we use  $I_{N_1}(U_1)$  to denote a general cylinder in  $E_1$ .

*Level 2 of the Cantor subset.* This level is composed by sublevels for each cylinder  $I_{N_1}(U_1) \in E_1$ . Fix an element  $I_{N_1} = I_{N_1}(U_1) \in E_1$ . Define

$$E_2(I_{N_1}(U_1)) = \left\{ I_{N_2}(U_1, u_1, \dots, u_{t_2}, 1^{\ell_2}, w_2) : u_i \in \mathcal{U}, 1 \leq i \leq t_2 \right\}.$$

Then

$$E_2 = \bigcup_{I_{N_1} \in E_1} E_2(I_{N_1}).$$

For simplicity, we use  $I_{N_2}(U_2)$  to denote a general cylinder in  $E_2$ .

From Level  $k$  to  $k+1$ . Fix  $I_{N_k}(U_k) \in E_k$ . Define

$$E_{k+1}(I_{N_k}(U_k)) = \left\{ I_{N_{k+1}}(U_k, u_1, \dots, u_{t_{k+1}}, 1^{\ell_{k+1}}, w_{k+1}) : u_i \in \mathcal{U}, 1 \leq i \leq t_{k+1} \right\}.$$

Then

$$E_{k+1} = \bigcup_{I_{N_k} \in E_k} E_{k+1}(I_{N_k}).$$

Up to now we have constructed a sequence of nested sets  $\{E_k\}_{k \geq 1}$ . Set

$$F = \bigcap_{k \geq 1} E_k.$$

We claim that

$$F \subset E(\Psi).$$

In fact, for all  $x \in F$ , by construction, for each  $k \geq 1$ ,

$$\begin{aligned} & \sum_{n=N_{k-1}}^{N_k-1} \varphi(T^n x) \\ &= \sum_{n=N_{k-1}}^{N_{k-1}+t_k m-1} \varphi(T^n x) + \sum_{n=N_{k-1}+t_k m}^{N_{k-1}+t_k m+\ell_k-1} \varphi(T^n x) + \sum_{n=N_{k-1}+t_k m+\ell_k}^{N_k-1} \varphi(T^n x) \\ &= t_k O(2^m) + \ell_k + W_k(1 + O(2^{-n_k})) \\ &= O\left(\frac{(N_k - N_{k-1})2^m}{m}\right) + (\Psi(N_k) - \Psi(N_{k-1}))(1 + O(2^{-n_k})). \end{aligned}$$

Since  $n_k \rightarrow \infty$  which implies  $2^{-n_k} \rightarrow 0$  as  $k \rightarrow \infty$ , we have

$$\sum_{n=0}^{N_k-1} \varphi(T^n x) = \Psi(N_k)(1 + o(1)) + O\left(\frac{N_k 2^m}{m}\right).$$

By the assumption  $\Psi(n)/n \rightarrow \infty$  as  $n \rightarrow \infty$ , we then deduce

$$\sum_{n=0}^{N_k-1} \varphi(T^n x) = \Psi(N_k) + o(\Psi(N_k)),$$

Thus

$$\lim_{k \rightarrow \infty} \frac{\sum_{n=0}^{N_k-1} \varphi(T^n x)}{\Psi(N_k)} = 1. \quad (3.5)$$

While, for each  $N_{k-1} < N \leq N_k$

$$\frac{\sum_{n=0}^{N_{k-1}-1} \varphi(T^n x)}{\Psi(N_k)} \leq \frac{\sum_{n=0}^{N-1} \varphi(T^n x)}{\Psi(N)} \leq \frac{\sum_{n=0}^{N_k-1} \varphi(T^n x)}{\Psi(N_{k-1})}.$$

So by the first assumption of (3.2), we deduce from (3.5) that

$$\lim_{n \rightarrow \infty} \frac{1}{\Psi(n)} S_n(x) = 1.$$

This proves  $x \in E_\Psi(1)$  and hence  $F \subset E_\Psi(1)$ .

In the following, we will construct a Hölder function between  $F$  and  $F_m$ . Recall that

$$F_m = \{x \in (0, 1] : \epsilon_{km}(x) = 1, \text{ for all } k \geq 1\}.$$

Define

$$\begin{aligned} f : F &\rightarrow F_m \\ x &\rightarrow y \end{aligned}$$

where  $y$  is obtained by eliminating the digits  $\{(\epsilon_{N_k - \ell_k - a_k + 1}, \dots, \epsilon_{N_k})\}_{k \geq 1}$  in the binary expansion of  $x$ . Now we calculate the Hölder exponent of  $f$ .

Take two points  $x_1, x_2 \in F$  closed enough. Let  $n$  be the smallest integer such that  $\epsilon_n(x_1) \neq \epsilon_n(x_2)$  and  $k$  be the integer such that  $N_k < n \leq N_{k+1}$ . Note that by the construction of  $F$ , the digits sequence

$$\{(\epsilon_{N_k - \ell_k - a_k + 1}, \dots, \epsilon_{N_k})\}_{k \geq 1} \text{ and } \{\epsilon_{N_k + tm}\}_{1 \leq t \leq t_{k+1}}$$

are the same for all  $x \in F$ . So we must have

$$N_k < n < N_{k+1} - \ell_{k+1} - a_{k+1}. \quad (3.6)$$

Since  $n$  is strictly less than  $N_{k+1} - \ell_{k+1} - a_{k+1}$  and  $\epsilon_{N_k + tm}(x_1) = \epsilon_{N_k + tm}(x_2) = 1$  for all  $1 \leq t \leq t_{k+1}$ , thus, at most  $m$  steps after the position  $n$ , saying  $n'$ ,  $\epsilon_{n'}(x_1) = \epsilon_{n'}(x_2) = 1$ . So it follows that

$$|x_1 - x_2| \geq \frac{1}{2^{n+m}}.$$

Again by the construction and the definition of the map  $f$ , we have  $y_1 = f(x_1)$  and  $y_2 = f(x_2)$  have common digits up to the position  $n - 1 - (\ell_1 + a_1) - \dots - (\ell_k + a_k)$ . Thus, it follows

$$|f(x_1) - f(x_2)| \leq \frac{1}{2^{n-1-(\ell_1+a_1)-\dots-(\ell_k+a_k)}}.$$

Recall that  $\ell_k < m$  and  $a_1 + \dots + a_k = o(N_k)$  (see (3.3)) and also that  $N_k/k \rightarrow \infty$  as  $k \rightarrow \infty$  (by (3.1)). We have

$$1 \geq \frac{n-1-(\ell_1+a_1)-\dots-(\ell_k+a_k)}{n+m} \geq \frac{n-1-km-o(N_k)}{n+m} = 1 + o(1),$$

which implies that  $f$  is  $(1-\eta)$ -Hölder for any  $\eta > 0$ . Thus

$$\dim_H F \geq (1-\eta) \dim_H F_m.$$

By Lemma 3.3, we then have

$$\dim_H F \geq (1-\eta) \frac{m-1}{m}.$$

By the arbitrariness of  $\eta > 0$  and letting  $m \rightarrow \infty$ , we conclude that  $\dim_H E(\Psi) = 1$ . This finishes the proof.  $\square$

*Proof of Theorem 1.2.* Observe that the Hausdorff dimensions of  $E_\Psi(\beta)$  are equal to that of  $E_\Psi(1)$  for all  $\beta > 0$ . We need only replace  $\Psi(n)$  by  $\beta\Psi(n)$ . But it will not change the order of  $\Psi$  and all calculations are the same to that for  $E_\Psi(1)$ .

To show  $\dim_H E_\Psi(1) = 1$ , we can apply Lemma 3.4 directly. If  $\Psi(n) = n \log n$ , we can choose  $N_k = k^2$ . For  $\Psi(n) = n^a$  ( $a > 1$ ), we can also choose  $N_k = k^2$ . Suppose now  $\Psi(n) = 2^{n^\gamma}$  with  $0 < \gamma < 1/2$ . Let  $\delta > 0$  be small such that

$$\frac{\gamma}{1-\gamma} + \delta\gamma < 1 \quad (3.7)$$

which is possible since  $\gamma < 1/2$ . Take

$$N_k = \lfloor k^{\frac{1}{1-\gamma} + \delta} \rfloor. \quad (3.8)$$

Then we have

$$N_{k+1} - N_k \approx k^{\frac{\gamma}{1-\gamma} + \delta}, \quad (3.9)$$

and

$$\log(\Psi(N_{k+1}) - \Psi(N_k)) \approx \log(\Psi'(N_k)(N_{k+1} - N_k)) \approx N_k^\gamma + \log(N_{k+1} - N_k) \approx N_k^\gamma.$$

This shows the validity of (3.1). Moreover,

$$\frac{\log(\Psi(N_{k+1}) - \Psi(N_k))}{N_{k+1} - N_k} \approx \frac{k^{\frac{\gamma}{1-\gamma} + \gamma\delta}}{k^{\frac{\gamma}{1-\gamma} + \delta}} = k^{-\delta(1-\gamma)} \rightarrow 0 \quad (k \rightarrow \infty).$$

Thus the second assumption of (3.2) is satisfied. At last, for the first assumption in (3.2), by (3.7)

$$\frac{\Psi(N_{k-1})}{\Psi(N_k)} = 2^{(k-1)\frac{\gamma}{1-\gamma} + \delta\gamma} - k^{\frac{\gamma}{1-\gamma} + \delta\gamma} \rightarrow 1.$$

Hence Lemma 3.4 applies.

Now suppose that  $\Psi(n) = 2^{n^\gamma}$  with  $1/2 \leq \gamma < 1$ . Let  $\beta > 0$  be given. Then, by (2.1) we have for  $x \in E_\Psi(\beta)$ , if  $x$  has binary expansion

$$x = [0^{n_1-1}10^{n_2-1}1 \dots 0^{n_\ell-1}1 \dots]$$

then

$$\begin{aligned} \frac{S_{n_1+n_2+\dots+n_\ell}(x)}{\Psi(n_1+n_2+\dots+n_\ell)} &= \frac{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell}{2^{(n_1+n_2+\dots+n_\ell)^\gamma}} \rightarrow \beta, \\ \frac{S_{n_1+n_2+\dots+n_{\ell+1}}(x)}{\Psi(n_1+n_2+\dots+n_{\ell+1})} &= \frac{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell + 2^{n_{\ell+1}-1}}{2^{(n_1+n_2+\dots+n_{\ell+1})^\gamma}} \rightarrow \beta. \end{aligned} \quad (3.10)$$

Since

$$\frac{2^{(n_1+n_2+\dots+n_\ell)^\gamma}}{2^{(n_1+n_2+\dots+n_{\ell+1})^\gamma}} \rightarrow 1,$$

by dividing the two limits of (3.10), we deduce that

$$\frac{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell + 2^{n_{\ell+1}-1}}{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell} = 1 + \frac{2^{n_{\ell+1}-1}}{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell} \rightarrow 1,$$

which implies that

$$\frac{S_{n_1+n_2+\dots+n_{\ell+1}}(x)}{S_{n_1+n_2+\dots+n_\ell}(x)} = 1 + \frac{2^{n_{\ell+1}-1}}{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell} \rightarrow 1.$$

Combining with (3.10), we get

$$1 \leftarrow \frac{\Psi(n_1 + \dots + n_{\ell+1})}{\Psi(n_1 + \dots + n_\ell)} = \frac{2^{(n_1+n_2+\dots+n_\ell+n_{\ell+1})^\gamma}}{2^{(n_1+n_2+\dots+n_\ell)^\gamma}}.$$

Thus

$$\begin{aligned} &(n_1 + n_2 + \dots + n_\ell + n_{\ell+1})^\gamma - (n_1 + n_2 + \dots + n_\ell)^\gamma \\ &= (n_1 + n_2 + \dots + n_\ell)^\gamma \left( \left( 1 + \frac{n_{\ell+1}}{n_1 + n_2 + \dots + n_\ell} \right)^\gamma - 1 \right) \\ &\simeq \frac{\gamma n_{\ell+1}}{(n_1 + n_2 + \dots + n_\ell)^{1-\gamma}} \rightarrow 0. \end{aligned}$$

Therefore, for any  $\varepsilon > 0$ , there exists  $k_0 \geq 1$  such that for all  $j > k_0$ ,

$$n_j < \varepsilon (n_1 + n_2 + \dots + n_{j-1})^{1-\gamma}. \quad (3.11)$$

Then for any  $k_0 < j \leq \ell$

$$n_j < \varepsilon (n_1 + n_2 + \dots + n_\ell)^{1-\gamma}.$$

This implies

$$\begin{aligned} S_{n_1+n_2+\dots+n_\ell}(x) &= 2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell \\ &\leq M + \ell 2^{\varepsilon(n_1+n_2+\dots+n_\ell)^{1-\gamma}} - \ell, \end{aligned}$$

with  $M := 2^{n_1} + \dots + 2^{n_{k_0}}$ . Thus

$$\frac{S_{n_1+n_2+\dots+n_\ell}(x)}{\Psi(n_1+n_2+\dots+n_\ell)} < \frac{M + \ell 2^{\epsilon(n_1+n_2+\dots+n_\ell)^{1-\gamma}} - \ell}{2^{(n_1+n_2+\dots+n_\ell)^\gamma}}. \quad (3.12)$$

By observing  $n_j \geq 1$ , we deduce that (3.12) converges to 0 for  $1/2 \leq \gamma < 1$ , a contradiction to (3.10). Hence  $E_\Psi(\beta)$  is an empty set.

Suppose that  $\gamma \geq 1$ . Then by (2.1) we have for  $x \in E_\Psi(\beta)$

$$\begin{aligned} \frac{S_{n_1+n_2+\dots+n_\ell}(x)}{\Psi(n_1+n_2+\dots+n_\ell)} &= \frac{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell}{2^{(n_1+n_2+\dots+n_\ell)^\gamma}} \rightarrow \beta, \\ \frac{S_{n_1+n_2+\dots+n_{\ell-1}}(x)}{\Psi(n_1+n_2+\dots+n_{\ell-1})} &= \frac{2^{n_1} + 2^{n_2} + \dots + 2^{n_{\ell-1}} - \ell + 1}{2^{(n_1+n_2+\dots+n_{\ell-1})^\gamma}} \rightarrow \beta. \end{aligned} \quad (3.13)$$

However,

$$\frac{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell}{2^{n_1} + 2^{n_2} + \dots + 2^{n_\ell} - \ell + 1} \rightarrow 1 \quad \text{but} \quad \frac{2^{(n_1+n_2+\dots+n_\ell)^\gamma}}{2^{(n_1+n_2+\dots+n_{\ell-1})^\gamma}} \geq 2,$$

which is a contradiction.  $\square$

#### 4. THE POTENTIAL $1/x$

In fact, the techniques in Section 3 can be applied to the continuous potential  $g : x \mapsto 1/x$  on  $(0, 1]$  which has a singularity at 0.

*Proof of Theorem 1.3.* We first note that if  $x \in (0, 1]$  has binary expansion  $x = [0^n 1^s \dots]$ , then  $\varphi(x) = 2^n$  and

$$2^n \leq g(x) \leq 2^n + 2^{n-s+1} = 2^n(1 + 2^{-s+1}). \quad (4.1)$$

In Lemma 3.2, for an integer  $W$ , and for any integer  $n \leq \log W$ , we can construct instead of the words  $w = (10^{t_1-1}1, 10^{t_2-1}1, \dots, 10^{t_p-1}1)$ , the following word

$$w = (10^{t_1-1}1^{s+1}, 10^{t_2-1}1^{s+1}, \dots, 10^{t_p-1}1^{s+1}).$$

Then the length of the word satisfies

$$|w| = \sum_{i=1}^p (t_i + s + 1) \leq p(t_1 + s + 1) \leq (n + 2)(\log W + s + 2). \quad (4.2)$$

By (4.1), for any  $x \in I_{|w|}(w)$ ,

$$W + s(n + 2) \leq \sum_{j=0}^{|w|-1} g(T^j x) \leq W(1 + 2^{-n}) \cdot (1 + 2^{-s}) + 2s(n + 2).$$

For each  $k \geq 1$ , we still write

$$W_k := \Psi(N_k) - \Psi(N_{k-1})$$

and let  $n_k, s_k$  be a sequence of integers tending to  $\infty$  such that

$$n_k \cdot \frac{\log(\Psi(N_k) - \Psi(N_{k-1}))}{N_k - N_{k-1}} \rightarrow 0, \quad (4.3)$$

$$\frac{n_k \cdot s_k}{N_k - N_{k-1}} \rightarrow 0, \quad (4.4)$$

and

$$\frac{n_k \cdot s_k}{\Psi(N_k) - \Psi(N_{k-1})} \rightarrow 0. \quad (4.5)$$

By (3.1) and (3.2), these two sequences of  $n_k \geq 0, s_k \geq 0$  do exist.

Now for  $W_k$  and  $n_k, s_k$ , let  $w_k$  be the word given as above. Then by (4.3) and (4.4), the length  $a_k$  of  $w_k$  satisfies

$$\begin{aligned} a_k &\leq (n_k + 2)(\log W_k + s_k + 2) \\ &= (n_k + 2)(\log(\Psi(N_k) - \Psi(N_{k-1})) + s_k + 2) \\ &= o(N_k - N_{k-1}) \end{aligned} \quad (4.6)$$

and for any  $x \in I_{a_k}(w_k)$ ,

$$W_k + s_k(n_k + 2) \leq \sum_{j=0}^{a_k-1} g(T^j x) \leq W_k(1 + 2^{-n_k}) \cdot (1 + 2^{-s_k}) + 2s_k(n_k + 2). \quad (4.7)$$

Hence by (4.5) we still have the same estimation:

$$\sum_{n=0}^{N_k-1} g(T^n x) = \Psi(N_k) + o(\Psi(N_k)),$$

and the rest of the proof is the same.

We can repeat the same arguments in Section 3 and show that for potential  $g$ , the set  $E_\Psi(\beta)$  is empty if  $\Psi(n) = 2^{n^\gamma}$  ( $\gamma \geq 1/2$ ).

In fact, by definition, for  $x \in E_\Psi(\beta)$ , if  $x$  has binary expansion

$$x = [0^{n_1-1}10^{n_2-1}1 \dots 0^{n_\ell-1}10^{n_{\ell+1}-1}1 \dots]$$

then

$$\frac{S_{n_1+n_2+\dots+n_\ell}g(x)}{\Psi(n_1+n_2+\dots+n_\ell)} \rightarrow \beta, \quad \frac{S_{n_1+n_2+\dots+n_\ell+1}g(x)}{\Psi(n_1+n_2+\dots+n_\ell+1)} \rightarrow \beta.$$

Thus

$$\frac{S_{n_1+n_2+\dots+n_\ell}g(x)}{S_{n_1+n_2+\dots+n_\ell+1}g(x)} \rightarrow 1.$$

Observing  $\varphi \leq g \leq 2\varphi$ , we have

$$\frac{2^{n_{\ell+1}}}{S_{n_1+n_2+\dots+n_\ell}g(x)} \rightarrow 0,$$

which then implies

$$\frac{S_{n_1+n_2+\dots+n_\ell}g(x)}{S_{n_1+n_2+\dots+n_{\ell+1}}g(x)} \rightarrow 1.$$

By the definition of  $x \in E_\Psi(\beta)$ , we have

$$\frac{\Psi(n_1+n_2+\dots+n_{\ell+1})}{\Psi(n_1+n_2+\dots+n_\ell)} \rightarrow 1.$$

This further implies the same inequality (3.11) and the rest of proof is the same by noting  $\varphi \leq g \leq 2\varphi$ .  $\square$

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DONG HAN KIM, DEPARTMENT OF MATHEMATICS EDUCATION, DONGGUK UNIVERSITY-SEOUL, 30 PILDONG-RO 1-GIL, JUNG-GU, SEOUL, 04620 KOREA  
*E-mail address:* kim2010@dongguk.edu

LINGMIN LIAO, LAMA, UNIVERSITÉ PARIS-EST CRÉTEIL VAL DE MARNE, 61, AVENUE DU GÉNÉRAL DE GAULLE 94010 CRÉTEIL CEDEX, FRANCE  
*E-mail address:* lingmin.liao@u-pec.fr

MICHAŁ RAMS, INSTITUTE OF MATHEMATICS, POLISH ACADEMY OF SCIENCES, UL. ŚNIADECKICH 8, 00-656 WARSZAWA, POLAND  
*E-mail address:* rams@impan.pl

BAO-WEI WANG, SCHOOL OF MATHEMATICS AND STATISTICS, HUAZHONG UNIVERSITY OF SCIENCE AND TECHNOLOGY, 430074 WUHAN, CHINA  
*E-mail address:* bwei\_wang@hust.edu.cn