



Rates in almost sure invariance principle for slowly mixing dynamical systems

C Cuny, J Dedecker, A Korepanov, Florence Merlevède

► To cite this version:

C Cuny, J Dedecker, A Korepanov, Florence Merlevède. Rates in almost sure invariance principle for slowly mixing dynamical systems. Ergodic Theory and Dynamical Systems, 2020, 10.1017/etds.2019.2 . hal-01688705v2

HAL Id: hal-01688705

<https://hal.science/hal-01688705v2>

Submitted on 20 Nov 2018

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Rates in almost sure invariance principle for slowly mixing dynamical systems

C. Cuny*, J. Dedecker†, A. Korepanov‡, Florence Merlevède§

12 November 2018

Abstract

We prove the one-dimensional almost sure invariance principle with essentially optimal rates for slowly (polynomially) mixing deterministic dynamical systems, such as Pomeau-Manneville intermittent maps, with Hölder continuous observables.

Our rates have form $o(n^\gamma L(n))$, where $L(n)$ is a slowly varying function and γ is determined by the speed of mixing. We strongly improve previous results where the best available rates did not exceed $O(n^{1/4})$.

To break the $O(n^{1/4})$ barrier, we represent the dynamics as a Young-tower-like Markov chain and adapt the methods of Berkes-Liu-Wu and Cuny-Dedecker-Merlevède on the Komlós-Major-Tusnády approximation for dependent processes.

Keywords: Strong invariance principle, KMT approximation, Nonuniformly expanding dynamical systems, Markov chain.

MSC: 60F17, 37E05.

1 Introduction and statement of results

In their study of turbulent bursts, Pomeau and Manneville [21] introduced simple dynamical systems, exhibiting intermittent transitions between “laminar” and “turbulent” behaviour. Over the last few decades, such maps have been very popular in dynamical systems. We consider a version of Liverani, Saussol and Vaienti [17], where for a fixed $\gamma \in (0, 1)$, the map $f: [0, 1] \rightarrow [0, 1]$ is given by

$$f(x) = \begin{cases} x(1 + 2^\gamma x^\gamma), & x \leq 1/2 \\ 2x - 1, & x > 1/2 \end{cases} \quad (1.1)$$

*Université de Brest, LMBA, UMR CNRS 6205. Email: christophe.cuny@univ-brest.fr

†Université Paris Descartes, Sorbonne Paris Cité, Laboratoire MAP5 (UMR 8145). Email: jerome.dedecker@parisdescartes.fr

‡Mathematics Institute, University of Warwick, Coventry, CV4 7AL, UK. Email: a.korepanov@warwick.ac.uk

§Université Paris-Est, LAMA (UMR 8050), UPEM, CNRS, UPEC. Email: florence.merlevede@u-pem.fr

There exists a unique absolutely continuous f -invariant probability measure μ on $[0, 1]$, which is equivalent to the Lebesgue measure.

The intermittent behaviour comes from the fact that 0 is a fixed point with $f'(0) = 1$. Hence if a point x is *close* to 0, then its orbit $(f^n(x))_{n \geq 0}$ stays around 0 for a *long* time. The degree of intermittency is given by the parameter γ and is quantified by choosing an interval away from 0 such as $Y =]1/2, 1]$ and considering the first return time $\tau: Y \rightarrow \mathbb{N}$,

$$\tau(x) = \min\{n \geq 1: f^n(x) \in Y\}.$$

It is straightforward to verify [7, 27] that for some $C > 0$ all $n \geq 1$,

$$C^{-1}n^{-1/\gamma} \leq \text{Leb}(\tau \geq n) \leq Cn^{-1/\gamma}, \quad (1.2)$$

where Leb denotes the Lebesgue measure on Y .

Suppose that $\varphi: [0, 1] \rightarrow \mathbb{R}$ is a Hölder continuous observable with $\int \varphi d\mu = 0$ and let

$$S_n(\varphi) = \sum_{k=0}^{n-1} \varphi \circ f^k.$$

We consider $S_n(\varphi)$ as a discrete time random process on the probability space $([0, 1], \mu)$. Since μ is f -invariant, the increments $(\varphi \circ f^n)_{n \geq 0}$ are stationary. Using the bound (1.2), Young [27] proved that the correlations decay polynomially:

$$\left| \int \varphi \varphi \circ f^n d\mu \right| = O(n^{-(1-\gamma)/\gamma}). \quad (1.3)$$

If $\gamma < 1/2$, then $S_n(\varphi)$ satisfies the central limit theorem (CLT), that is $n^{-1/2}S_n(\varphi)$ converges in distribution to a normal random variable with variance

$$c^2 = \int \varphi^2 d\mu + 2 \sum_{n=1}^{\infty} \int \varphi \varphi \circ f^n d\mu. \quad (1.4)$$

By (1.3), the series above converges absolutely. The asymptotics in (1.3) is sharp [6, 7, 11, 25, 27], and for each $\gamma \geq 1/2$ there are observables φ for which the series for c^2 diverges, and the CLT does not hold. We are interested in the case when the CLT holds, so from here on we restrict to $\gamma < 1/2$.

In parallel with (1.1), we consider a very similar map

$$f(x) = \begin{cases} x(1 + x^\gamma \rho(x)), & x \leq 1/2 \\ 2x - 1, & x > 1/2 \end{cases}, \quad (1.5)$$

where, following Holland [10] and Gouëzel [7], $\rho \in \mathcal{C}^2((0, 1/2], (0, \infty))$ is slowly varying at 0 and satisfies:

- $x\rho'(x) = o(\rho(x))$ and $x^2\rho''(x) = o(\rho(x))$;
- $f(1/2) = 1$ and $f'(x) > 1$ for all $x \neq 0$;
- $\int_0^{1/2} \frac{1}{x(\rho(x))^{1/\gamma}} dx < \infty$.

For example, $\rho(x) = C|\log x|^{(1+\varepsilon)\gamma}$ with $\varepsilon > 0$ and $C = 2^\gamma(\log 2)^{-(1+\varepsilon)\gamma}$.

Then in place of the bound $\text{Leb}(\tau \geq n) \leq Cn^{-1/\gamma}$ in (1.2) we have a slightly stronger bound [7, Thm 1.4.10, Prop. 1.4.12, Lem. 1.4.14]:

$$\int_Y \tau^{1/\gamma} d\text{Leb} < \infty. \quad (1.6)$$

Remark 1.1. The analysis above for the map (1.1) applies to the map (1.5) with minor differences: the correlations decay slightly faster and the CLT holds also for $\gamma = 1/2$ (see [7]).

Further we use f to denote either of the maps (1.1) and (1.5), specifying which one we refer to where it makes a difference.

A strong generalization of the CLT and the aim of our work is the following property:

Definition 1.2. We say that a real-valued random process $(S_n)_{n \geq 1}$ satisfies the *almost sure invariance principle* (ASIP) (also known as a *strong invariance principle*) with rate $o(n^\beta)$, $\beta \in (0, 1/2)$, and variance c^2 if one can redefine $(S_n)_{n \geq 1}$ without changing its distribution on a (richer) probability space on which there exists a Brownian motion $(W_t)_{t \geq 0}$ with variance c^2 such that

$$S_n = W_n + o(n^\beta) \quad \text{almost surely.}$$

We define similarly the ASIP with rates $o(r_n)$ or $O(r_n)$ for deterministic sequences $(r_n)_{n \geq 1}$.

For the map (1.1) with Hölder continuous observables φ , the ASIP for $S_n(\varphi)$ has been first proved by Melbourne and Nicol [18], albeit without explicit rates. In [19, Thm. 1.6 and Rmk. 1.7], the same authors obtained the ASIP with rates

$$S_n(\varphi) - W_n = \begin{cases} o(n^{\gamma/2+1/4+\varepsilon}), & \gamma \in]1/4, 1/2[\\ o(n^{3/8+\varepsilon}), & \gamma \in]0, 1/4[\end{cases}$$

for all $\varepsilon > 0$. Their proof is based on Philipp and Stout [22, Thm. 7.1]. This result has been subsequently improved. Using the approach for the reverse martingales of Cuny and Merlevède [4], Korepanov, Kosloff and Melbourne [15] proved the ASIP with rates

$$S_n(\varphi) - W_n = \begin{cases} o(n^{\gamma+\varepsilon}), & \gamma \in [1/4, 1/2[\\ O(n^{1/4}(\log n)^{1/2}(\log \log n)^{1/4}), & \gamma \in]0, 1/4[\end{cases}$$

for all $\varepsilon > 0$. (Subsection 5.2 provides some more details.)

When φ is not Hölder continuous, the situation is more delicate. For instance, functions with discontinuities are not easily amenable to the method of Young towers used in [15, 18, 19]. For φ of bounded variation, using the conditional quantile method, Merlevède and Rio [20] proved the ASIP with rates

$$S_n(\varphi) - W_n = O(n^{\gamma'}(\log n)^{1/2}(\log \log n)^{(1+\varepsilon)\gamma'})$$

for all $\varepsilon > 0$, where $\gamma' = \max\{\gamma, 1/3\}$. Besides considering observables of bounded variation, the results of [20] also cover a large class of unbounded observables.

In all the papers above, the rates are not better than $O(n^{1/4})$, which could be perceived as largely suboptimal when $0 < \gamma < 1/4$ due to the intuition coming from the processes with iid increments [12] and recent related work [2, 3]. Our main result is:

Theorem 1.3. *Let $\gamma \in (0, 1/2)$ and $\varphi: [0, 1] \rightarrow \mathbb{R}$ be a Hölder continuous observable with $\int \varphi d\mu = 0$. For the map (1.1), the random process $S_n(\varphi)$ satisfies the ASIP with variance c^2 given by (1.4) and rate $o(n^\gamma(\log n)^{\gamma+\varepsilon})$ for all $\varepsilon > 0$. For the map (1.5), the random process $S_n(\varphi)$ satisfies the ASIP with variance c^2 given by (1.4) and rate $o(n^\gamma)$.*

The rates in Theorem 1.3 are optimal in the following sense:

Proposition 1.4. *Let f be the map (1.1). There exists a Hölder continuous observable φ with $\int \varphi d\mu = 0$ such that*

$$\limsup_{n \rightarrow \infty} (n \log n)^{-\gamma} |S_n(\varphi) - W_n| > 0$$

for all Brownian motions $(W_t)_{t \geq 0}$ defined on the same (possibly enlarged) probability space as $(S_n(\varphi))_{n \geq 0}$. Hence, one cannot take $\varepsilon = 0$ in Theorem 1.3.

Remark 1.5. If $c^2 = 0$, the rate in the ASIP can be improved to $O(1)$. Indeed, then it is well-known that φ is a *coboundary* in the sense that $\varphi = u - u \circ f$ with some $u: [0, 1] \rightarrow \mathbb{R}$. By [7, Prop. 1.4.2], u is bounded, thus $S_n(\varphi)$ is bounded uniformly in n .

Remark 1.6. It is possible to relax the assumption that φ is Hölder continuous. As a simple example, Theorem 1.3 holds if φ is Hölder on $(0, 1/2)$ and on $(1/2, 1)$, with a discontinuity at $1/2$. See Subsection 4.3 for further extensions.

Remark 1.7. Intermittent maps are prototypical examples of *nonuniformly expanding dynamical systems*, to which our results apply in a general setup, and so does the discussion of rates preceding Theorem 1.3. We focus on the maps (1.1) and (1.5) for simplicity only, and discuss the generalization in Section 5.

The paper is organized as follows. In Section 2, following Korepanov [13], we represent the dynamical systems (1.1) and (1.5) as a function of the trajectories of a particular Markov chain; further, we introduce a *meeting time* related to the Markov chain and estimate its moments. In Section 4 we prove Theorem 1.3 for our new process (which is a function of the whole future trajectories of the Markov chain) by adapting the ideas of Berkes, Liu and Wu [2] and Cuny, Dedecker and Merlevède [3]. In Section 5 we generalize our results to the class of nonuniformly expanding dynamical systems and show the optimality of the rates.

Throughout, we use the notation $a_n \ll b_n$ and $a_n = O(b_n)$ interchangeably, meaning that there exists a positive constant C not depending on n such that $a_n \leq Cb_n$ for all sufficiently large n . As usual, $a_n = o(b_n)$ means that $\lim_{n \rightarrow \infty} a_n/b_n = 0$. Recall that $v: X \rightarrow \mathbb{R}$ is a Hölder observable (with a Hölder exponent $\eta > 0$) on a bounded metric space (X, d) if $\|v\|_\eta = |v|_\infty + |v|_\eta < \infty$ where $|v|_\infty = \sup_{x \in X} |v(x)|$ and $|v|_\eta = \sup_{x \neq y} \frac{|v(x) - v(y)|}{d(x, y)^\eta}$. All along the paper, we use the notation $\mathbb{N} = \{0, 1, 2, \dots\}$.

2 Reduction to a Markov chain

2.1 Outline

In this section we construct a stationary Markov chain g_0, g_1, \dots on a countable state space S , the space of all possible future trajectories Ω and an observable $\psi: \Omega \rightarrow \mathbb{R}$ such

that the random process $(X_n)_{n \geq 0}$ where $X_n = \psi(g_n, g_{n+1}, \dots)$ has the same distribution as $(\varphi \circ f^n)_{n \geq 0}$, the increments of $(S_n(\varphi))_{n \geq 1}$.

Our Markov chain is in the spirit of the classical Young towers [27]. Just as the Young towers for the maps (1.1) and (1.5), our construction enjoys recurrence properties related to the choice of γ , and we supply Ω with a metric, with respect to which ψ is Lipschitz.

We follow the ideas of [14], though in the setup of the maps (1.1) and (1.5) we are able to make the proofs simpler and hopefully easier to read.

2.2 Basic properties of intermittent maps

A standard way to work with maps (1.1), (1.5) is an inducing scheme. As in Section 1, set $Y =]1/2, 1]$ and let $\tau: Y \rightarrow \mathbb{N}$ be the *inducing time*, $\tau(x) = \min\{k \geq 1: f^k(x) \in Y\}$. Let $F: Y \rightarrow Y$ be the *induced map*, $F(x) = f^{\tau(x)}(x)$. Let α be the partition of Y into the intervals where τ is constant. Let $\beta = 1/\gamma$.

We remark that $\gcd\{\tau(a): a \in \alpha\} = 1$.

Let m denote the Lebesgue measure on Y , normalized so that it is a probability measure. Recall that we have the bounds

- $m(\tau \geq n) \leq Cn^{-\beta}$ for all $n \geq 1$ for the map (1.1);
- $\int \tau^\beta dm < \infty$ for the map (1.5).

The induced map F satisfies the following properties:

- (full image) $F: a \rightarrow Y$ is a bijection for each $a \in \alpha$;
- (expansion) there is $\lambda > 1$ such that $|F'| \geq \lambda$;
- (bounded distortion) there is a constant $C_d \geq 0$ such that

$$|\log |F'(x)| - \log |F'(y)|| \leq C_d |F(x) - F(y)|$$

for all $x, y \in a$, $a \in \alpha$.

2.3 Disintegration of the Lebesgue measure

The properties in Subsection 2.2 allow a disintegration of the measure m , as described in this subsection.

Let \mathcal{A} denote the set of all finite words in the alphabet α , not including the empty word. For $w = a_0 \cdots a_{n-1} \in \mathcal{A}$, let $|w| = n$ and let Y_w denote the cylinder of points in Y which follow the itinerary of letters of w under the iteration of F :

$$Y_w = \{y \in Y: F^k(y) \in a_k \text{ for } 0 \leq k \leq n-1\}.$$

Let also $h: \mathcal{A} \rightarrow \mathbb{N}$, $h(w) = \tau(a_0) + \cdots + \tau(a_{n-1})$ for $w = a_0 \cdots a_{n-1}$.

For $w_0, \dots, w_n \in \mathcal{A}$, let $w_0 \cdots w_n \in \mathcal{A}$ denote the concatenation.

Proposition 2.1. *For each infinite sequence $a_0, a_1, \dots \in \alpha$, there exists a unique $y \in Y$ such that $F^n(y) \in a_n$ for all $n \geq 0$.*

In particular, for each sequence $w_0, w_1, \dots \in \mathcal{A}$ there exists a unique $y \in Y$ such that $y \in Y_{w_0}$, $F^{|w_0|}(y) \in Y_{w_1}$, $F^{|w_0|+|w_1|}(y) \in Y_{w_2}$, and so on.

Proof. Uniqueness of y follows from expansion of F , so it is enough to show existence.

Let $w_n = a_0 \cdots a_{n-1}$. Note that Y_{w_n} , $n \geq 0$, is a nested sequence of intervals with shrinking to 0 length, closed on the right and open on the left. Let y be the only point in the intersection of their closures, $\{y\} = \cap_n \bar{Y}_{w_n}$.

Suppose that $y \notin \cap_n Y_{w_n}$. Then $y \in \bar{Y}_{w_n} \setminus Y_{w_n}$ for some n , thus y is a left end-point of Y_{w_n} . Observe that $\bar{Y}_{w_{n+1}}$ is contained in \bar{Y}_{w_n} but cannot contain its left end-point, i.e. $y \notin \bar{Y}_{w_{n+1}}$. This is a contradiction, proving that $y \in \cap_n Y_{w_n}$. Hence $F^n(y) \in a_n$ for all n , as required. \square

Proposition 2.2. *There exist a probability measure $\mathbb{P}_{\mathcal{A}}$ on \mathcal{A} and a disintegration*

$$m = \sum_{w \in \mathcal{A}} \mathbb{P}_{\mathcal{A}}(w) m_w,$$

where

- each m_w is a probability measure supported on Y_w ;
- $(F^{|w|})_* m_w = m$;
- $\mathbb{P}_{\mathcal{A}}(w) > 0$ for each w ;
- for the map (1.1), $\mathbb{P}_{\mathcal{A}}(h \geq k) \leq C_{\beta} k^{-\beta}$ for all $k \geq 1$, where $C_{\beta} > 0$ is a constant;
- for the map (1.5), $\int h^{\beta} d\mathbb{P}_{\mathcal{A}} < \infty$.

The disintegration in Proposition 2.2 was introduced in [29] and called *regenerative partition of unity*. The bounds on the tail of h are proved in [13]. This disintegration is the basis of the Markov chain construction.

2.4 Construction of the Markov chain

Let g_0, g_1, \dots be a Markov chain with state space

$$S = \{(w, \ell) \in \mathcal{A} \times \mathbb{Z} : 0 \leq \ell < h(w)\}$$

and transition probabilities

$$\begin{aligned} \mathbb{P}(g_{n+1} = (w, \ell) \mid g_n = (w', \ell')) \\ = \begin{cases} 1, & \ell = \ell' + 1 \text{ and } \ell' + 1 < h(w) \text{ and } w = w' \\ \mathbb{P}_{\mathcal{A}}(w), & \ell = 0 \text{ and } \ell' + 1 = h(w') \\ 0, & \text{else} \end{cases} \end{aligned} \quad (2.1)$$

The Markov chain g_0, g_1, \dots has a unique (hence ergodic) invariant probability measure ν on S , given by

$$\nu(w, \ell) = \frac{\mathbb{P}_{\mathcal{A}}(w) \mathbf{1}_{\{0 \leq \ell < h(w)\}}}{\sum_{(w, \ell) \in S} \mathbb{P}_{\mathcal{A}}(w)} = \frac{\mathbb{P}_{\mathcal{A}}(w) \mathbf{1}_{\{0 \leq \ell < h(w)\}}}{\mathbb{E}_{\mathcal{A}}(h)}. \quad (2.2)$$

The Markov chain g_0, g_1, \dots starting from ν defines a probability measure \mathbb{P}_{Ω} on the space $\Omega \subset S^{\mathbb{N}}$ of sequences which correspond to non-zero probability transitions. Let $\sigma: \Omega \rightarrow \Omega$ be the left shift action,

$$\sigma(g_0, g_1, \dots) = (g_1, g_2, \dots).$$

Remark 2.3. There exists $w \in \mathcal{A}$ with $\mathbb{P}_{\mathcal{A}}(w) > 0$ and $h(w) = 1$. Therefore, the Markov chain g_0, g_1, \dots is aperiodic. Aperiodicity is used in the proof of the ASIP (namely, in the proof of Lemma 3.1 to apply Lindvall's result [16]). However, in the general case, as far as the ASIP is concerned, aperiodicity is not necessary (see Section 5).

We supply the space Ω with a *separation time* $s: \Omega \times \Omega \rightarrow \mathbb{N} \cup \{\infty\}$, measured in terms of the number of visits to $S_0 = \{(w, \ell) \in S: \ell = 0\}$ as follows. For $a, b \in \Omega$,

$$\begin{aligned} a &= (g_0, \dots, g_N, g_{N+1}, \dots), \\ b &= (g_0, \dots, g_N, g'_{N+1}, \dots) \end{aligned} \tag{2.3}$$

with $g_{N+1} \neq g'_{N+1}$, we set

$$s(a, b) = \#\{0 \leq n \leq N: g_n \in S_0\}.$$

We define a *separation metric* d on Ω by

$$d(a, b) = \lambda^{-s(a, b)}. \tag{2.4}$$

For $g = (w, \ell) \in S$, define $X_g \subset [0, 1]$, $X_g = f^\ell(Y_w)$. Then, similar to Proposition 2.1, to each $(g_0, g_1, \dots) \in \Omega$ there corresponds a unique $x \in [0, 1]$ such that $f^n(x) \in X_{g_n}$ for all $n \geq 0$ (but for a given x , there may be many such $(g_0, g_1, \dots) \in \Omega$).

Thus we introduce a projection $\pi: \Omega \rightarrow [0, 1]$, with $\pi(g_0, g_1, \dots) = x$ where $f^n(x) \in X_{g_n}$ for all $n \geq 0$ as above.

The key properties of the projection π are:

Lemma 2.4.

- π is Lipschitz: $|\pi(a) - \pi(b)| \leq d(a, b)$ for all $a, b \in \Omega$;
- π is a measure preserving map between the probability spaces $(\Omega, \mathbb{P}_\Omega)$ and $([0, 1], \mu)$;
- π is a semiconjugacy between $\sigma: \Omega \rightarrow \Omega$ and $f: [0, 1] \rightarrow [0, 1]$, i.e. the following diagram commutes:

$$\begin{array}{ccc} \Omega & \xrightarrow{\sigma} & \Omega \\ \pi \downarrow & & \downarrow \pi \\ [0, 1] & \xrightarrow{f} & [0, 1] \end{array}$$

Corollary 2.5. Suppose that $\varphi: [0, 1] \rightarrow \mathbb{R}$ is Hölder continuous. Let $\psi = \varphi \circ \pi$ and $X_k = \psi(g_k, g_{k+1}, \dots)$ for $k \geq 0$. Then

- ψ is Hölder continuous.
- The process $(X_k)_{k \geq 0}$ on the probability space $(\Omega, \mathbb{P}_\Omega)$ is equal in law to $(\varphi \circ f^k)_{k \geq 0}$ on $([0, 1], \mu)$.

2.5 Proof of Lemma 2.4

The last item, namely, the property that $\pi \circ \sigma = f \circ \pi$ follows directly from the construction of σ and π .

We prove now the first item. Suppose that $a, b \in \Omega$ are as in (2.3) and write

$$g_0, \dots, g_N = (w_0, \ell_0), \dots, (w_0, h(w_0) - 1), (w_1, 0), \dots, (w_1, h(w_1) - 1), \dots, (w_k, 0), \dots, (w_k, \ell_k),$$

where $0 \leq \ell_0 < h(w_0)$, $0 \leq \ell_k < h(w_k)$ and $h(w_0) - \ell_0 + \sum_{i=1}^{k-1} h(w_i) + \ell_k = N$. Then both $\pi(a)$ and $\pi(b)$ belong to $f^{\ell_0}(Y_{w_0 \dots w_k})$.

Suppose that $\ell_0 \neq 0$. Then $s(a, b) = k$. Since $|f'| \geq 1$ and $|F'| \geq \lambda$,

$$\text{diam } f^{\ell_0}(Y_{w_0 \dots w_k}) \leq \text{diam } Y_{w_1 \dots w_k} \leq \lambda^{-k}.$$

Then $|\pi(a) - \pi(b)| \leq \lambda^{-s(a,b)} = d(a, b)$. If $\ell_0 = 0$, then $s(a, b) = k + 1$ and $\text{diam } f^{\ell_0}(Y_{w_0 \dots w_k}) \leq \lambda^{-(k+1)}$. Again, $|\pi(a) - \pi(b)| \leq d(a, b)$, as required.

It remains to prove the second item, namely: $\pi_* \mathbb{P}_\Omega = \mu$. Let $\Omega_0 = \{(g_0, g_1, \dots) \in \Omega : g_0 \in S_0\}$. Then $\mathbb{P}_\Omega(\Omega_0) > 0$. Let

$$\mathbb{P}_{\Omega_0}(\cdot) = \frac{\mathbb{P}_\Omega(\cdot \cap \Omega_0)}{\mathbb{P}_\Omega(\Omega_0)}$$

be the corresponding conditional probability measure. We shall use the following intermediate result whose proof is given later.

Proposition 2.6. $\pi_* \mathbb{P}_{\Omega_0} = m$.

Let us complete the proof of the second item with the help of this proposition. Note that $\sigma : \Omega \rightarrow \Omega$ preserves the ergodic probability measure \mathbb{P}_Ω . Since $f \circ \pi = \pi \circ \sigma$, the measure $\nu := \pi_* \mathbb{P}_\Omega$ on $[0, 1]$ is f -invariant and ergodic, as is μ .

Suppose that ν and μ are different measures. Since they are both f -invariant and ergodic, they are singular with respect to each other: there exists $A \subset [0, 1]$ such that $\mu(A) = 1$ and $\nu(A) = 0$.

Let $\nu|_Y$ and $\mu|_Y$ denote the restrictions on Y . By Proposition 2.6, $m \ll \nu|_Y$. Since in turn $\mu|_Y \ll m$, it follows that $\mu|_Y \ll \nu|_Y$. Hence $\mu(A \cap Y) = \nu(A \cap Y) = 0$. Also, $\mu(Y \setminus A) = 0$, so $\mu(Y) = 0$, which contradicts the fact that μ is equivalent to the Lebesgue measure on $[0, 1]$. Thus $\mu = \nu$.

To end the proof of the second item, it remains to show Proposition 2.6.

Proof of Proposition 2.6. Our strategy is to show that for each $w \in \mathcal{A}$,

$$\mathbb{P}_{\Omega_0}(\pi^{-1}(Y_w)) = m(Y_w).$$

Then the result follows from Carathéodory's extension theorem.

Let $m = \sum_{w \in \mathcal{A}} \mathbb{P}_\mathcal{A}(w) m_w$ be the decomposition from Proposition 2.2. Recall that each m_w is supported on Y_w and $(F^{|w|})_* m_w = m$. Since $F^{|w|} : Y_w \rightarrow Y$ is a diffeomorphism between two intervals, the measures m_w are uniquely determined by these properties. It is straightforward to write $m_w = \sum_{w' \in \mathcal{A}} \mathbb{P}_\mathcal{A}(w') m_{ww'}$ for each w . (Here ww' is the

concatenation of w, w' and the measures $m_{ww'}$ are from the same decomposition.) Thus we obtain a decomposition

$$m = \sum_{w, w' \in \mathcal{A}} \mathbb{P}_{\mathcal{A}}(w) \mathbb{P}_{\mathcal{A}}(w') m_{ww'}.$$

Further, for $n \geq 0$, we write

$$m = \sum_{w_0, \dots, w_n \in \mathcal{A}} \mathbb{P}_{\mathcal{A}}(w_0) \cdots \mathbb{P}_{\mathcal{A}}(w_n) m_{w_0 \cdots w_n}.$$

Suppose that $w \in \mathcal{A}$ with $|w| = n + 1$. For every $w_0, \dots, w_n \in \mathcal{A}$, either $Y_{w_0 \cdots w_n} \subset Y_w$ (when the word $w_0 \cdots w_n$ starts with w) or $Y_{w_0 \cdots w_n} \cap Y_w = \emptyset$ (otherwise). Hence

$$m(Y_w) = \sum_{\substack{w_0, \dots, w_n \in \mathcal{A}: \\ Y_{w_0 \cdots w_n} \subset Y_w}} \mathbb{P}_{\mathcal{A}}(w_0) \cdots \mathbb{P}_{\mathcal{A}}(w_n). \quad (2.5)$$

For w_0, \dots, w_n , let Ω_{w_0, \dots, w_n} denote the subset of Ω_0 with the first coordinates

$$(w_0, 0), \dots, (w_0, h(w_0) - 1), \dots, (w_n, 0), \dots, (w_n, h(w_n) - 1).$$

Note that $\pi(\Omega_{w_0, \dots, w_n}) = Y_{w_0 \cdots w_n}$ and by (2.1),

$$\mathbb{P}_{\Omega_0}(\Omega_{w_0, \dots, w_n}) = \mathbb{P}_{\mathcal{A}}(w_0) \cdots \mathbb{P}_{\mathcal{A}}(w_n).$$

Then

$$\mathbb{P}_{\Omega_0}(\pi^{-1}(Y_w)) = \sum_{\substack{w_0, \dots, w_n \in \mathcal{A}: \\ Y_{w_0 \cdots w_n} \subset Y_w}} \mathbb{P}_{\Omega_0}(\Omega_{w_0, \dots, w_n}) = \sum_{\substack{w_0, \dots, w_n \in \mathcal{A}: \\ Y_{w_0 \cdots w_n} \subset Y_w}} \mathbb{P}_{\mathcal{A}}(w_0) \cdots \mathbb{P}_{\mathcal{A}}(w_n). \quad (2.6)$$

Combining (2.5) and (2.6), we obtain that $\mathbb{P}_{\Omega_0}(\pi^{-1}(Y_w)) = m(Y_w)$, as required. \square

3 Meeting time

In Section 2 we constructed the stationary and aperiodic Markov chain $(g_n)_{n \geq 0}$. In this section we introduce a meeting time on it and use it to prove a number of statements which shall play a central role in the proof of the ASIP.

We work with the notation of Section 2. Without changing the distribution, we redefine the Markov chain g_0, g_1, \dots on a new probability space as follows. Let $g_0 \in S$ be distributed according to ν (the stationary distribution defined by (2.2)). Let $\varepsilon_1, \varepsilon_2, \dots$ be a sequence of independent identically distributed random variables with values in \mathcal{A} , distribution $\mathbb{P}_{\mathcal{A}}$, independent from g_0 . For $n \geq 0$ let

$$g_{n+1} = U(g_n, \varepsilon_{n+1}), \quad (3.1)$$

where

$$U((w, \ell), \varepsilon) = \begin{cases} (w, \ell + 1), & \ell < h(w) - 1, \\ (\varepsilon, 0), & \ell = h(w) - 1. \end{cases} \quad (3.2)$$

We refer to $(\varepsilon_n)_{n \geq 1}$ as *innovations*.

Let g_0^* be a random variable in S with distribution ν , independent from g_0 and $(\varepsilon_n)_{n \geq 1}$. Let $g_0^*, g_1^*, g_2^*, \dots$ be a Markov chain given by

$$g_{n+1}^* = U(g_n^*, \varepsilon_{n+1}) \quad \text{for } n \geq 0. \quad (3.3)$$

Thus the chains $(g_n)_{n \geq 0}$ and $(g_n^*)_{n \geq 0}$ have independent initial states, but share the same innovations. Define the meeting time:

$$T = \inf\{n \geq 0: g_n = g_n^*\}. \quad (3.4)$$

For $\beta, \eta > 1$, define $\psi_{\beta, \eta}, \tilde{\psi}_{\beta, \eta}: [0, \infty) \rightarrow [0, \infty)$,

$$\psi_{\beta, \eta}(x) = x^\beta (\log(1+x))^{-\eta}, \quad \tilde{\psi}_{\beta, \eta}(x) = x^{\beta-1} (\log(1+x))^{-\eta}$$

for $x > 0$ and $\psi_{\beta, \eta}(0) = \tilde{\psi}_{\beta, \eta}(0) = 0$.

For the maps (1.1) and (1.5), moments of T can be estimated by Proposition 2.2 and the following lemma:

Lemma 3.1. *Suppose that $\beta > 1$.*

(a) *If $\mathbb{P}_{\mathcal{A}}(h \geq k) \ll k^{-\beta}$, then $\mathbb{E}(\tilde{\psi}_{\beta, \eta}(T)) < \infty$ for all $\eta > 1$.*

(b) *If $\int h^\beta d\mathbb{P}_{\mathcal{A}} < \infty$, then $\mathbb{E}(T^{\beta-1}) < \infty$.*

Proof. Let $S_c = \{(w, \ell) \in S: \ell = h(w) - 1\}$ be the “ceiling” of S and

$$T^* = \inf\{n \geq 0: g_n \in S_c \text{ and } g_n^* \in S_c\}.$$

From the representation (3.1), it is clear that $T \leq T^* + 1$.

Now, the segments $(g_0, g_1, \dots, g_{T^*})$ and $(g_0^*, g_1^*, \dots, g_{T^*}^*)$ never use the same innovations and behave independently. In addition, $g_{T^*+1} = g_{T^*+1}^* = (\varepsilon_{T^*+1}, 0)$ and $g_{n+T^*} = g_{n+T^*}^*$ for any $n \geq 1$.

Consider $(\varepsilon'_n)_{n \geq 1}$, an independent copy of $(\varepsilon_n)_{n \geq 1}$, independent also from g_0 . Let g'_0 be a random variable in S with distribution ν , independent from $(g_0, (\varepsilon_n)_{n \geq 1}, (\varepsilon'_n)_{n \geq 1})$. Define the Markov chain $(g'_n)_{n \geq 0}$ by

$$g'_{n+1} = U(g'_n, \varepsilon'_{n+1}) \quad \text{for } n \geq 0.$$

Let

$$T' = \inf\{n \geq 0: g_n \in S_c \text{ and } g'_n \in S_c\}.$$

Due to the previous considerations, T' is equal to T^* in law.

Note that S_c is a recurrent atom for the Markov chain $(g_n)_{n \geq 0}$. Let

$$\tau_0 = \inf\{n \geq 0: g_n \in S_c\}$$

be the first renewal time. If $\mathbb{P}_{\mathcal{A}}(h \geq k) \ll k^{-\beta}$, we claim that for all $\eta > 1$,

$$\mathbb{E}(\tilde{\psi}_{\beta, \eta}(\tau_0)) < \infty.$$

Then, according to Lindvall [16] (see also Rio [23, Prop. 9.6]), since the chain $(g_n)_{n \geq 0}$ is aperiodic (see Remark 2.3), $\mathbb{E}(\tilde{\psi}_{\beta,\eta}(T')) < \infty$ and (a) follows. For (b), the argument is similar, with x^β instead of $\psi_{\beta,\eta}(x)$ and $x^{\beta-1}$ instead of $\tilde{\psi}_{\beta,\eta}(x)$.

It remains to verify the claim. Note that if $g_0 = (w, \ell)$, then $\tau_0 = h(w) - \ell - 1$ and

$$\tilde{\psi}_{\beta,\eta}(\tau_0) = \frac{(h(w) - \ell - 1)^{\beta-1}}{(\log(h(w) - \ell))^\eta} \leq C_{\beta,\eta} \frac{h(w)^{\beta-1}}{(\log h(w))^\eta}.$$

For any $\eta > 1$, using that $\nu(w, \ell) \leq \mathbb{P}_{\mathcal{A}}(w)/\mathbb{E}_{\mathcal{A}}(h)$, write

$$\begin{aligned} \mathbb{E}(\tilde{\psi}_{\beta,\eta}(\tau_0)) &= \sum_{\substack{w \in \mathcal{A}, \\ 0 \leq \ell < h(w)}} \mathbb{E}_{g_0=(w,\ell)}(\tilde{\psi}_{\beta,\eta}(\tau_0))\nu(w, \ell) \\ &\leq C_{\beta,\eta}(\mathbb{E}_{\mathcal{A}}(h))^{-1} \sum_{w \in \mathcal{A}} \frac{h(w)^\beta}{(\log h(w))^\eta} \mathbb{P}_{\mathcal{A}}(w) = C_{\beta,\eta}(\mathbb{E}_{\mathcal{A}}(h))^{-1} \mathbb{E}_{\mathcal{A}}(\psi_{\beta,\eta}(h)) < \infty, \end{aligned}$$

by taking into account Proposition 2.2. \square

Let $\psi: \Omega \rightarrow \mathbb{R}$ be a Hölder continuous observable with $\int \psi d\mathbb{P}_\Omega = 0$. (Such as $\psi = \varphi \circ \pi$ in Section 2.) For $\ell \geq 0$, define $\delta_\ell: \Omega \rightarrow \mathbb{R}$,

$$\delta_\ell(g_0, g_1, \dots) = \sup |\psi(g_0, g_1, \dots, g_{\ell+1}, g_{\ell+2}, \dots) - \psi(g_0, g_1, \dots, \tilde{g}_{\ell+1}, \tilde{g}_{\ell+2}, \dots)|,$$

where the supremum is taken over all possible trajectories $(\tilde{g}_{\ell+1}, \tilde{g}_{\ell+2}, \dots)$.

Proposition 3.2. *Assume that $\mathbb{E}(T) < \infty$. For all $r \geq 1$,*

$$\mathbb{E}(\delta_\ell) \ll \ell^{-r/2} + \mathbb{P}(T \geq \lceil \ell/r \rceil).$$

Proof. By (2.4) and the first item of Lemma 2.4, there exist $C > 0$ (depending on the Hölder norm of ψ) and $\theta \in (0, 1)$ (depending on λ and on the Hölder exponent of ψ) such that $\delta_\ell \leq C\theta^{s_\ell}$, where $s_\ell = \#\{k \leq \ell: g_k \in S_0\}$. Write

$$\begin{aligned} C^{-1}\mathbb{E}(\delta_\ell) &\leq \mathbb{E}(\theta^{s_\ell}) \leq \theta^{\frac{1}{2}(\ell+1)\mathbb{P}(g_0 \in S_0)} + \mathbb{E}(\theta^{s_\ell} \mathbf{1}_{s_\ell < \frac{1}{2}(\ell+1)\mathbb{P}(g_0 \in S_0)}) \\ &\leq \theta^{\frac{1}{2}(\ell+1)\mathbb{P}(g_0 \in S_0)} + \mathbb{P}\left(s_\ell < \frac{1}{2}(\ell+1)\mathbb{P}(g_0 \in S_0)\right). \end{aligned} \tag{3.5}$$

Next,

$$\mathbb{P}\left(s_\ell < \frac{1}{2}(\ell+1)\mathbb{P}(g_0 \in S_0)\right) \leq \mathbb{P}\left(\left|\sum_{i=0}^{\ell} \mathbf{1}_{\{g_i \in S_0\}} - (\ell+1)\nu(S_0)\right| > \frac{1}{2}(\ell+1)\nu(S_0)\right).$$

Recall now the definition (3.4) of the meeting time T and the following coupling inequality: for all $n \geq 1$,

$$\beta(n) := \frac{1}{2} \int \|\delta_{(x,y)}(P \times P)^n - \nu \times \nu\|_v d(\nu \times \nu)(x, y) \leq \mathbb{P}(T \geq n), \tag{3.6}$$

where $\|\cdot\|_v$ denotes the total variation norm of a signed measure and P is the transition function of the Markov chain $(g_k)_{k \geq 0}$. From $\mathbb{E}(T) < \infty$, it follows that $\sum_{n \geq 1} \beta(n) < \infty$.

Applying [23, Thm. 6.2] and using that $\alpha(n) \leq \beta(n)$, where $(\alpha(n))_{n \geq 1}$ is the sequence of strong mixing coefficients defined in [23, (2.1)], we infer that for all $r \geq 1$,

$$\mathbb{P}\left(\left|\sum_{i=0}^{\ell} \mathbf{1}_{\{g_i \in S_0\}} - (\ell+1)\nu(S_0)\right| > \frac{1}{2}(\ell+1)\nu(S_0)\right) \leq c_1 \ell^{-r/2} + c_2 \mathbb{P}(T \geq \lfloor \ell/r \rfloor), \quad (3.7)$$

where c_1 and c_2 are positive constant independent of ℓ . The result follows. \square

For $n \geq 0$, let

$$X_n = \psi \circ \sigma^n = \psi(g_n, g_{n+1}, \dots).$$

Then $(X_n)_{n \geq 0}$ is a stationary random process. It is straightforward to use the meeting time to estimate correlations:

Lemma 3.3. *Assume that $\mathbb{E}(T) < \infty$. Then for all $k \geq 1$ and $\alpha \geq 1$,*

$$|\text{Cov}(X_0, X_k)| \ll k^{-\alpha/2} + \mathbb{P}(T \geq \lfloor k/4\alpha \rfloor).$$

Proof. Let $k \geq 2$. Let $(\varepsilon'_i)_{i \geq 1}$ be an independent copy of the innovations $(\varepsilon_i)_{i \geq 1}$, independent also from g_0 . Define $(g'_i)_{i \geq k - \lfloor k/2 \rfloor + 1}$ by $g'_{k - \lfloor k/2 \rfloor + 1} = U(g_{k - \lfloor k/2 \rfloor}, \varepsilon'_{k - \lfloor k/2 \rfloor + 1})$ and $g'_{i+1} = U(g'_i, \varepsilon'_{i+1})$ for $i > k - \lfloor k/2 \rfloor$.

Let

$$X_{0,k} = \mathbb{E}_g(\psi(g_0, g_1, \dots, g_{k - \lfloor k/2 \rfloor}, (g'_i)_{i \geq k - \lfloor k/2 \rfloor + 1})),$$

where \mathbb{E}_g denotes the conditional expectation given $g := (g_n)_{n \geq 0}$. Write

$$|\text{Cov}(X_0, X_k)| \leq \|X_k\|_{\infty} \|X_0 - X_{0,k}\|_1 + |\mathbb{E}(X_{0,k} X_k)|.$$

Note that $\|X_k\|_{\infty} \leq |\psi|_{\infty} < \infty$. By Proposition 3.2, for any $\alpha \geq 1$,

$$\|X_0 - X_{0,k}\|_1 \ll k^{-\alpha/2} + \mathbb{P}(T \geq \lfloor k/(4\alpha) \rfloor).$$

Hence it is enough to show that

$$|\mathbb{E}(X_{0,k} X_k)| \ll \mathbb{P}(T \geq \lfloor k/2 \rfloor). \quad (3.8)$$

With this aim, note that by the Markovian property and stationarity,

$$|\mathbb{E}(X_{0,k} X_k)| \leq \|X_{0,k}\|_{\infty} \|\mathbb{E}(X_k \mid g_{k - \lfloor k/2 \rfloor})\|_1 \leq |\psi|_{\infty} \|\mathbb{E}(X_{\lfloor k/2 \rfloor} \mid g_0)\|_1.$$

Recall the definition of the Markov chain $(g_n^*)_{n \geq 0}$. For all $n \geq 0$, let $X_n^* = \psi((g_k^*)_{k \geq n})$. Since $\mathbb{E}(X_{\lfloor k/2 \rfloor}^*) = 0$ and $X_{\lfloor k/2 \rfloor}^*$ is independent from g_0 ,

$$\|\mathbb{E}(X_{\lfloor k/2 \rfloor} \mid g_0)\|_1 \leq \|X_{\lfloor k/2 \rfloor} - X_{\lfloor k/2 \rfloor}^*\|_1.$$

Note now that $X_{\lfloor k/2 \rfloor} \neq X_{\lfloor k/2 \rfloor}^*$ only if $T > \lfloor k/2 \rfloor$. Hence

$$\|X_{\lfloor k/2 \rfloor} - X_{\lfloor k/2 \rfloor}^*\|_1 \leq 2|\psi|_{\infty} \mathbb{P}(T > \lfloor k/2 \rfloor),$$

which proves (3.8) and thus completes the proof of the lemma. \square

For $n \geq 1$, let $S_n = \sum_{k=1}^n X_k$. From Lemma 3.3, we get

Corollary 3.4. Assume that $\mathbb{E}(T) < \infty$. Then the limit

$$c^2 = \lim_{n \rightarrow \infty} \frac{1}{n} \|S_n\|_2^2$$

exists and

$$c^2 = \|X_0\|_2^2 + 2 \sum_{n=1}^{\infty} \text{Cov}(X_0, X_n).$$

Lemma 3.5. Assume that $\mathbb{E}(T) < \infty$. Then, for any $x > 0$ and any $r \geq 1$,

$$\mathbb{P}\left(\max_{k \leq n} |S_k| \geq 5x\right) \ll \frac{n}{x} (x^{-r} + \mathbb{P}(T \geq Cx)) + \left(1 + \kappa x^2/n\right)^{-r/2}, \quad (3.9)$$

where C and κ are constants depending on $|\psi|_\infty$ and r , and the constant involved in \ll does not depend on (n, x) .

Proof. Our proof is similar to that of [23, Thm. 6.1].

Let $(\varepsilon'_n)_{n \geq 1}$ be an independent copy of the innovations $(\varepsilon_n)_{n \geq 1}$, independent also of g_0 .

Fix $n \geq 1$ and $1 \leq q \leq n$. For $k \geq 0$, let

$$X'_k = \mathbb{E}_g(\psi(g_k, g_{k+1}, \dots, g_{k+[q/2]}, (\tilde{g}_i)_{i \geq k+[q/2]+1})),$$

where \mathbb{E}_g denotes the conditional expectation given $(g_n)_{n \geq 0}$, while $(\tilde{g}_i)_{i \geq k+[q/2]+1}$ is defined by $\tilde{g}_{k+[q/2]+1} = U(g_{k+[q/2]}, \varepsilon'_{k+[q/2]+1})$ and $\tilde{g}_{i+1} = U(\tilde{g}_i, \varepsilon'_{i+1})$ for $i > k + [q/2]$. The function U is given by (3.2).

Let

$$S'_n = \sum_{k=1}^n X'_k.$$

Observe that

$$\max_{k \leq n} |S_k| \leq \sum_{k=1}^n |X_k - X'_k| + \max_{1 \leq k \leq n} |S'_k|.$$

Now, set $k_n = [n/q]$ and $U'_i = S'_{iq} - S'_{(i-1)q}$ for $1 \leq i \leq k_n$ and $U'_{k_n+1} = S'_n - S'_{k_n q}$. Since all integers j are on the distance of at most $[q/2]$ from $q\mathbb{N}$, we write

$$\begin{aligned} \max_{k \leq n} |S_k| &\leq \sum_{k=1}^n |X_k - X'_k| + 2[q/2]|\psi|_\infty \\ &\quad + \max_{2j \leq k_n+1} \left| \sum_{k=1}^j U'_{2k} \right| + \max_{2j-1 \leq k_n+1} \left| \sum_{k=1}^j U'_{2k-1} \right|. \end{aligned} \quad (3.10)$$

We shall now construct random variables $(U_i^*)_{1 \leq i \leq k_n+1}$ such that a) U_i^* has the same distribution as U'_i for all $1 \leq i \leq k_n+1$, b) the variables $(U_{2i}^*)_{2 \leq 2i \leq k_n+1}$ are independent as well as the random variables $(U_{2i-1}^*)_{1 \leq 2i-1 \leq k_n+1}$ and c) we can suitably control $\|U_i - U_i^*\|_1$.

This is done recursively as follows. Let $U_2^* = U'_2$ and let us first construct U_4^* . With this aim, we note that

$$X'_k = h_q(g_k, g_{k+1}, \dots, g_{k+[q/2]})$$

for some centered function h_q with $|h_q|_\infty \leq |\psi|_\infty$. Let $g_{2q+[q/2]}^{(2)}$ be a random variable in S with law ν and independent from $(g_0, (\varepsilon_k)_{k \geq 1})$ and define the Markov chain $(g_k^{(2)})_{k \geq 2q+[q/2]}$ by:

$$g_{k+1}^{(2)} = U(g_k^{(2)}, \varepsilon_{k+1}) \quad \text{for } k \geq 2q + [q/2].$$

Let

$$X_k^{(2)} = h_q(g_k^{(2)}, g_{k+1}^{(2)}, \dots, g_{k+[q/2]}^{(2)}) \quad \text{for } k \geq 2q + [q/2]$$

and

$$U_4^* = \sum_{k=3q+1}^{4q} X_k^{(2)}.$$

It is clear that U_4^* is independent of U_2^* and equal to U_4' in law.

Now, for any $i \geq 3$, we define Markov chains $(g_k^{(i)})_{k \geq 2(i-1)q+[q/2]}$ in the following iterative way : $g_{2(i-1)q+[q/2]}^{(i)}$ is a random variable in S with law ν and independent from $(g_0, (\varepsilon_k)_{k \geq 1}, (g_{2(j-1)q+[q/2]}^{(j)})_{2 \leq j < i})$ and we set

$$g_{k+1}^{(i)} = U(g_k^{(i)}, \varepsilon_{k+1}) \quad \text{for } k \geq 2(i-1)q + [q/2].$$

Next,

$$X_k^{(i)} = h_q(g_k^{(i)}, g_{k+1}^{(i)}, \dots, g_{k+[q/2]}^{(i)}) \quad \text{for } k \geq 2(i-1)q + [q/2]$$

and

$$U_{2i}^* = \sum_{k=(2i-1)q+1}^{2iq} X_k^{(i)}.$$

It is clear that the so-constructed $(U_{2i}^*)_{2 \leq 2i \leq k_n+1}$ are independent and that U_{2i}^* is equal in law to U_{2i}' for all i .

By stationarity, for all $1 \leq i \leq [(k_n + 1)/2]$,

$$\|U_{2i}^* - U_{2i}'\|_1 \leq \|U_4^* - U_4'\|_1 \leq \sum_{k=3q+1}^{4q} \|X_k' - X_k^{(2)}\|_1.$$

But, by stationarity again,

$$\sum_{k=3q+1}^{4q} \|X_k - X_k^{(2)}\|_1 = \sum_{k=q-[q/2]+1}^{2q-[q/2]} \|h_q(g_k, g_{k+1}, \dots, g_{k+[q/2]}) - h_q(g_k^*, g_{k+1}^*, \dots, g_{k+[q/2]}^*)\|_1,$$

where $(g_k^*)_{k \geq 0}$ is the Markov chain defined in (3.3). Hence, for all $1 \leq i \leq [(k_n + 1)/2]$,

$$\|U_{2i}^* - U_{2i}'\|_1 \leq 2|\psi|_\infty \sum_{k=q-[q/2]+1}^{2q-[q/2]} \mathbb{P}(T \geq k) \leq 2q|\psi|_\infty \mathbb{P}(T \geq [q/2]). \quad (3.11)$$

Similarly for the odd blocks, we can construct random variables $(U_{2i-1}^*)_{1 \leq 2i-1 \leq k_n+1}$ which are independent and such that U_{2i-1}^* equals in law to U_{2i-1}' for all i and

$$\|U_{2i-1}^* - U_{2i-1}'\|_1 \leq 2q|\psi|_\infty \mathbb{P}(T \geq [q/2]). \quad (3.12)$$

Overall, from (3.10), (3.11) and (3.12), we deduce that for all $x > 1$ and $1 \leq q \leq n$ such that $q|\psi|_\infty \leq x$,

$$\begin{aligned} \mathbb{P}\left(\max_{k \leq n} |S_k| \geq 5x\right) &\leq x^{-1} \sum_{k=0}^{n-1} \|X_k - X'_k\|_1 + 2nx^{-1}|\psi|_\infty \mathbb{P}(T \geq [q/2]) \\ &+ \mathbb{P}\left(\max_{2j \leq k_n+1} \left|\sum_{k=1}^j U_{2k}^*\right| \geq x\right) + \mathbb{P}\left(\max_{2j-1 \leq k_n+1} \left|\sum_{k=1}^j U_{2k-1}^*\right| \geq x\right). \end{aligned} \quad (3.13)$$

By Proposition 3.2, for all $\alpha \geq 1$,

$$\|X_k - X'_k\|_1 \ll q^{-\alpha/2} + \mathbb{P}(T \geq [q/2]/\alpha), \quad (3.14)$$

where the constant involved in \ll does not depend on k or q . Using that $\|U_{2i}^*\|_\infty \leq q|\psi|_\infty$, we apply Bennet's inequality and derive

$$\mathbb{P}\left(\max_{2j \leq k_n+1} \left|\sum_{k=1}^j U_{2k}^*\right| \geq x\right) \leq 2 \exp\left(-\frac{x}{2q|\psi|_\infty} \log(1 + xq|\psi|_\infty/v_q)\right),$$

where one can take v_q any real such that

$$v_q \geq \sum_{i=1}^{[(k_n+1)/2]} \|U_{2i}^*\|_2^2 = \sum_{i=1}^{[(k_n+1)/2]} \|U'_{2i}\|_2^2.$$

But, by stationarity,

$$\|U'_{2i}\|_2 = \|S'_q\|_2 \leq \|S_q\|_2 + (2|\psi|_\infty)^{1/2} \sum_{k=1}^q \|X_k - X'_k\|_1^{1/2}.$$

By Corollary 3.4, $\|S_q\|_2^2 \ll q$. Since $n\mathbb{P}(T \geq n) \ll 1$, we infer that

$$\sum_{k=1}^q \|X_k - X'_k\|_1^{1/2} \ll q^{1/2}.$$

Therefore, $\|U'_{2i}\|_2^2 \ll q$. Hence, taking $v_q = n/\kappa'$ where κ' is a sufficiently small positive constant not depending on x , n and q , we get

$$\mathbb{P}\left(\max_{2j \leq k_n+1} \left|\sum_{k=1}^j U_{2k}^*\right| \geq x\right) \leq 2 \exp\left(-\frac{x}{2q|\psi|_\infty} \log(1 + \kappa'xq|\psi|_\infty/n)\right). \quad (3.15)$$

It follows from (3.13), (3.14) and (3.15), that for all $\alpha \geq 1$, $x > 0$ and $1 \leq q < n$ with $q|\psi|_\infty \leq x$,

$$\begin{aligned} \mathbb{P}\left(\max_{k \leq n} |S_k| \geq 5x\right) &\ll nx^{-1}(q^{-\alpha/2} + \mathbb{P}(T \geq [q/2]/\alpha)) \\ &+ \exp\left(-\frac{x}{2q|\psi|_\infty} \log(1 + \kappa'xq|\psi|_\infty/n)\right). \end{aligned}$$

Let now $r \geq 1$. Then, for $x \in [r|\psi|_\infty, n|\psi|_\infty/5]$, choose $q = [x/(r|\psi|_\infty)]$ and $\alpha = 2r$ in the previous inequality and the result follows. To end the proof, note that if $x > n|\psi|_\infty/5$, the deviation probability obviously equals zero and if $0 < x < r|\psi|_\infty$, the inequality follows easily from Markov's inequality at order 1. \square

The following Rosenthal-type inequality relates T to the moments of S_n .

Proposition 3.6. *Assume that $\mathbb{E}(T) < \infty$. Then, for each $p \geq 2$, there exist $\kappa_1, \kappa_2, \kappa_3 > 0$ such that for all $n \geq 1$,*

$$\mathbb{E}\left(\max_{k \leq n} |S_k|^p\right) \leq \kappa_1 n^{p/2} + \kappa_2 n \sum_{i=1}^{\lfloor \kappa_3 n \rfloor} i^{p-2} \mathbb{P}(T \geq i).$$

Proof. Write

$$\mathbb{E}\left(\max_{k \leq n} |S_k|^p\right) = p 5^p \int_0^{n|\psi|_\infty/5} x^{p-1} \mathbb{P}\left(\max_{k \leq n} |S_k| > 5x\right) dx. \quad (3.16)$$

Using Lemma 3.5 with $r = p + 1$, we get that for $p \geq 2$,

$$\int_{r|\psi|_\infty}^{n|\psi|_\infty/5} x^{p-1} \mathbb{P}\left(\max_{k \leq n} |S_k| \geq 5x\right) dx \ll n^{p/2} + n \int_{r|\psi|_\infty}^{n|\psi|_\infty/5} x^{p-2} \mathbb{P}(T \geq Cx) dx.$$

Together with (3.16), the above implies that for any $p \geq 2$,

$$\mathbb{E}\left(\max_{k \leq n} |S_k|^p\right) \ll n^{p/2} + n \int_0^{Cn|\psi|_\infty/5} x^{p-2} \mathbb{P}(T \geq x) dx,$$

where the constant involved in \ll depends on p but not on n . The result follows. \square

4 Proof of Theorem 1.3

4.1 Outline

Let g_0, g_1, \dots be the stationary Markov chain constructed in Section 2. Suppose that $\psi: \Omega \rightarrow \mathbb{R}$ is a Hölder continuous observable with $\int \psi d\mathbb{P}_\Omega = 0$. Let

$$X_n = \psi \circ \sigma^n = \psi(g_n, g_{n+1}, \dots) \quad \text{and} \quad S_n = \sum_{k=1}^n X_k.$$

By Corollary 2.5, the proof of Theorem 1.3 reduces to proving ASIP with the same rates for the process $(S_n)_{n \geq 1}$. This is the aim of this section. Our strategy is to adapt the argument in [3].

Remark 4.1. We restrict to the case when the variance c^2 , given by (1.4), is positive. The case $c^2 = 0$ requires a different approach, and it is addressed by Remark 1.5.

The Markov chain $(g_n)_{n \geq 0}$ behaves similarly to the Markov chain $(W_n)_{n \geq 0}$ on the state space \mathbb{N} , studied in [3, Sec. 3.3.1]. Let us briefly recall [3, Cor. 5]: For any bounded and centered function $h: \mathbb{N} \rightarrow \mathbb{R}$, the process $(\sum_{k=1}^n h(W_k))_{n \geq 1}$ satisfies the ASIP with rate $o(n^{1/p})$, $p > 2$, provided that $\sum_{k \geq 1} k^{p-2} \mathbb{P}(T \geq k) < \infty$ where ν is the stationary distribution of $(W_n)_{n \in \mathbb{N}}$ and T is the meeting time of the Markov chain.

Remark 4.2. By [3, Prop. 15], the condition $\sum_{k \geq 1} k^{p-2} \mathbb{P}(T \geq k) < \infty$ is sharp to get the rate $o(n^{1/p})$ in the ASIP.

The strategy used in [3] was to adapt the method of Berkes, Liu and Wu [2] for functions of iid r.v.'s to functions of Markov chains, in order to obtain sufficient conditions for the ASIP with rate $o(n^{1/p})$ in terms of an \mathbb{L}^1 -coupling coefficient. For the Markov chain $(W_n)_{n \in \mathbb{N}}$, this \mathbb{L}^1 -coupling condition can be obtained from the tails of the meeting time.

The main difference between our situation and the one considered in [3] is that X_n 's are functions of not only g_n , but the whole future g_n, g_{n+1}, \dots . However, using the regularity of our observables, we shall see that it is possible to approximate X_n by a measurable function of a finite number of coordinates. Then the proof in [2] can be adapted also to our situation, and the rate in the ASIP is, as in [3], related to the tail of the meeting time of the chain $(g_n)_{n \geq 0}$ (see Section 3).

4.2 The proof

Let c^2 be given by (1.4). From Corollaries 2.5 and 3.4, $c^2 = \lim_{n \rightarrow \infty} n^{-1} \|S_n\|_2^2 = \|X_0\|_2^2 + 2 \sum_{n=1}^{\infty} \text{Cov}(X_0, X_n)$. If the process $(S_n)_{n \geq 0}$ satisfies the ASIP, this has to be the variance of the limiting Brownian motion. Recall that we suppose that $c^2 > 0$.

All along the proof, we set $\beta = 1/\gamma$ (so $\beta > 2$ since $\gamma < 1/2$), and η will designate a constant, which is equal either to 1 in case of the map (1.1) or to 0 in case of the map (1.5).

It suffices to prove the following strong approximation: one can redefine $(S_n)_{n \geq 1}$ without changing its distribution on a probability space (possibly richer than $(\Omega, \mathbb{P}_\Omega)$) on which there exists a sequence $(N_i)_{i \geq 1}$ of iid centered Gaussian r.v.'s with variance c^2 such that for all $\kappa > 1/\beta$,

$$\sup_{k \leq n} \left| S_n - \sum_{i=1}^k N_i \right| = o(n^{1/\beta} (\log n)^{\eta\kappa}) \quad \text{a.s.} \quad (4.1)$$

The proof of (4.1) is divided in several steps. Throughout, we use the notation $b_n = \lceil (\log n)/(\log 3) \rceil$ for $n \geq 2$ (so that b_n is the unique integer such that $3^{b_n-1} < n \leq 3^{b_n}$), and fix $\kappa > 1/\beta$.

Step 1. For $\ell \geq 0$, let

$$m_\ell = \lceil 3^{\ell/\beta} \ell^{\eta\kappa} \rceil \quad (4.2)$$

and define, for $k \geq 0$,

$$X_{\ell,k} = \mathbb{E}_g \left(\psi(g_k, g_{k+1}, \dots, g_{k+m_\ell}, (\tilde{g}_i)_{i \geq k+m_\ell+1}) \right),$$

where \mathbb{E}_g denotes the conditional expectation given $g := (g_n)_{n \geq 0}$. Here $(\tilde{g}_i)_{i \geq k+m_\ell+1}$ is defined as follows: $\tilde{g}_{k+m_\ell+1} = U(g_{k+m_\ell}, \varepsilon'_{k+m_\ell+1})$ and $\tilde{g}_{i+1} = U(\tilde{g}_i, \varepsilon'_{i+1})$ for any $i > k+m_\ell$, where $(\varepsilon'_i)_{i \geq 1}$ is an independent copy of $(\varepsilon_i)_{i \geq 1}$, independent of g_0 , and U is given by (3.2). Note that the $X_{\ell,k}$'s are centered. Define

$$W_{\ell,i} = \sum_{k=1+3^{\ell-1}}^{i+3^{\ell-1}} X_k, \quad \overline{W}_{\ell,i} = \sum_{k=1+3^{\ell-1}}^{i+3^{\ell-1}} X_{\ell,k} \quad \text{and} \quad W'_{\ell,i} = W_{\ell,i} - \overline{W}_{\ell,i}.$$

The first step is to prove that

$$\sum_{\ell=1}^{b_n-1} W'_{\ell, 3^\ell-3^{\ell-1}} + W'_{b_n, n-3^{b_n-1}} = o(n^{1/\beta}(\log n)^{\eta\kappa}) \quad a.s. \quad (4.3)$$

This will hold provided that for all $\varepsilon > 0$,

$$\sum_{j \geq 1} \mathbb{P} \left(\sum_{\ell=1}^j \sum_{k=3^{\ell-1}+1}^{3^\ell} |X_k - X_{\ell,k}| > \varepsilon 3^{j/\beta} j^{\eta\kappa} \right) < \infty. \quad (4.4)$$

By Proposition 3.2, for all $k \geq 0$, $\ell \geq 1$ and $r \geq 1$,

$$\|X_k - X_{\ell,k}\|_1 \ll m_\ell^{-r/2} + \mathbb{P}(T \geq [m_\ell/r]), \quad (4.5)$$

where the constant involved in \ll does not depend on k and ℓ . By Markov inequality at order 1, for all $\varepsilon > 0$ and $r \geq 1$,

$$\begin{aligned} \sum_{j \geq 1} \mathbb{P} \left(\sum_{\ell=1}^j \sum_{k=3^{\ell-1}+1}^{3^\ell} |X_k - X_{\ell,k}| > \varepsilon 3^{j/\beta} j^{\eta\kappa} \right) \\ \ll \sum_{j \geq 1} \frac{1}{\varepsilon 3^{j/\beta} j^{\eta\kappa}} \sum_{\ell=1}^j 3^\ell m_\ell^{-r/2} + \sum_{j \geq 1} \frac{1}{\varepsilon 3^{j/\beta} j^{\eta\kappa}} \sum_{\ell=1}^j 3^\ell \mathbb{P}(T \geq [m_\ell/r]). \end{aligned}$$

Taking into account the fact that $m_\ell = [3^{\ell/\beta} \ell^{\eta\kappa}]$, the first term in the right-hand side is finite provided we take $r > 2(\beta - 1)$ whereas, by a change of variables, we have, for any $r \geq 1$,

$$\sum_{j \geq 1} \frac{1}{3^{j/\beta} j^{\eta\kappa}} \sum_{\ell=1}^j 3^\ell \mathbb{P}(T \geq [m_\ell/r]) \leq C \sum_{n \geq 2} \frac{n^{\beta-2}}{(\log n)^{\eta\kappa\beta}} \mathbb{P}(T \geq n). \quad (4.6)$$

where C is a constant depending on r , β , κ and η . In case of the map (1.1), $\eta = 1$ and the series above converge iff $\mathbb{E}(\psi_{\beta, \kappa\beta}(T)) < \infty$, which holds by Lemma 3.1(a) and the fact that $\kappa\beta > 1$. Now in case of the map (1.5), $\eta = 0$ and then, again from Lemma 3.1, the series above converges since $\mathbb{E}(T^{\beta-1}) < \infty$. It follows that (4.4) is satisfied and then (4.3) holds.

This completes the proof of step 1.

Step 2. Let

$$\tilde{X}_{\ell,k} = \mathbb{E}(X_{\ell,k} | \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell}). \quad (4.7)$$

Let $\tilde{W}_{\ell,i} = \sum_{k=1+3^{\ell-1}}^{i+3^\ell-1} \tilde{X}_{\ell,k}$ and $W''_{\ell,i} = \bar{W}_{\ell,i} - \tilde{W}_{\ell,i}$. The second step consists of proving that

$$\sum_{\ell=1}^{b_n-1} W''_{\ell, 3^\ell-3^{\ell-1}} + W''_{b_n, n-3^{b_n-1}} = o(n^{1/\beta}(\log n)^{\eta\kappa}) \quad a.s.. \quad (4.8)$$

Clearly, (4.8) will follow from the Kronecker lemma, if one can prove that

$$\sum_{\ell \geq 1} \frac{1}{3^{\ell/\beta} \ell^{\eta\kappa}} \sum_{k=3^{\ell-1}+1}^{3^\ell} \|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1 < \infty. \quad (4.9)$$

We claim that

$$\|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1 \leq 2|\psi|_\infty \mathbb{P}(T \geq m_\ell). \quad (4.10)$$

Then, using (4.10),

$$\sum_{\ell \geq 1} \frac{1}{3^{\ell/\beta} \ell^{\eta\kappa}} \sum_{k=3^{\ell-1}+1}^{3^\ell} \|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1 \leq 2|\psi|_\infty \sum_{\ell \geq 1} \frac{3^\ell}{3^{\ell/\beta} \ell^{\eta\kappa}} \mathbb{P}(T \geq m_\ell).$$

Therefore (4.9) holds by using (4.6) and Lemma 3.1 (as quoted right after (4.6)).

It remains to prove the claim (4.10). This follows closely the proof of [3, Lem. 24]. Indeed, we can write

$$X_{\ell,k} = h_\ell(g_k, g_{k+1}, \dots, g_{k+m_\ell}),$$

where h_ℓ is a measurable function such that $|h_\ell|_\infty \leq |\psi|_\infty$ and $\mathbb{P}_\Omega(h_\ell) = 0$. Hence

$$X_{\ell,k} - \tilde{X}_{\ell,k} = h_\ell(g_k, g_{k+1}, \dots, g_{k+m_\ell}) - \mathbb{E}(h_\ell(g_k, g_{k+1}, \dots, g_{k+m_\ell}) | \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell}).$$

Recall that for all $k \geq 1$, $g_k = U(g_{k-1}, \varepsilon_k)$ where U is a measurable function from $S \times \mathcal{A}$ to S . For any $i \geq 1$, let then U_i be the function from $S \times \mathcal{A}^{\otimes i}$ to S defined in the following iterative way:

$$U_1 = U \quad \text{and} \quad U_i(a, x_1, x_2, \dots, x_i) = U_{i-1}(U(a, x_1), x_2, \dots, x_i), \quad i \geq 2.$$

Then for all $i \geq 0$ and $k \geq m_\ell + 1$,

$$g_{k+i} = U_{i+m_\ell+1}(g_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+i}).$$

Hence,

$$\begin{aligned} h_\ell(g_k, g_{k+1}, \dots, g_{k+m_\ell}) &= h_\ell\left(U_{m_\ell+1}(g_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_k), \dots, U_{2m_\ell+1}(g_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell})\right) \\ &=: H_{\ell, m_\ell}(g_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell}). \end{aligned}$$

Let now $(\varepsilon'_k)_{k \geq 1}$ be an independent copy of $(\varepsilon_k)_{k \geq 1}$, independent of g_0 . Let g'_0 be a random variable in S with distribution ν and independent from $(g_0, (\varepsilon_k)_{k \geq 1}, (\varepsilon'_k)_{k \geq 1})$. Define a Markov chain $(g'_n)_{n \geq 0}$ by

$$g'_{n+1} = U(g'_n, \varepsilon'_{n+1}) \quad \text{for } n \geq 0.$$

Denoting $V_{k, m_\ell} = (g_0, \varepsilon_1, \dots, \varepsilon_{k+m_\ell})$ and $\mathbb{E}_{V_{k, m_\ell}}(\cdot) = \mathbb{E}(\cdot | V_{k, m_\ell})$, we have

$$\begin{aligned} X_{\ell,k} - \tilde{X}_{\ell,k} &= \mathbb{E}_{V_{k, m_\ell}}\left(H_{\ell, m_\ell}(g_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell})\right) \\ &\quad - \mathbb{E}_{V_{k, m_\ell}}\left(H_{\ell, m_\ell}(g'_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell})\right). \end{aligned}$$

Hence, using the stationarity,

$$\begin{aligned} \|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1 &\leq \|H_{\ell, m_\ell}(g_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell}) - H_{\ell, m_\ell}(g'_{k-m_\ell-1}, \varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell})\|_1 \\ &= \|H_{\ell, m_\ell}(g_0, \varepsilon_1, \dots, \varepsilon_{2m_\ell+1}) - H_{\ell, m_\ell}(g'_0, \varepsilon_1, \dots, \varepsilon_{2m_\ell+1})\|_1. \end{aligned}$$

Let $(g_n^*)_{n \geq 0}$ be the Markov chain in the definition of the meeting time, see (3.3). Then

$$\begin{aligned} \|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1 &\leq \|H_{\ell,m_\ell}(g_0, \varepsilon_1, \dots, \varepsilon_{2m_\ell+1}) - H_{\ell,m_\ell}(g_0^*, \varepsilon_1, \dots, \varepsilon_{2m_\ell+1})\|_1 \\ &= \|h_\ell(g_{m_\ell+1}, g_{m_\ell+2}, \dots, g_{2m_\ell+1}) - h_\ell(g_{m_\ell+1}^*, g_{m_\ell+2}^*, \dots, g_{2m_\ell+1}^*)\|_1. \end{aligned}$$

Recall that for every $k \geq T$, $g_k = g_k^*$. Therefore

$$\|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1 \leq 2|h_\ell|_\infty \mathbb{P}(T \geq m_\ell),$$

proving (4.10). This ends the proof of step 2.

Step 3. Setting $\tilde{S}_n := \sum_{\ell=1}^{b_n-1} \tilde{W}_{\ell, 3^\ell-3^{\ell-1}} + \tilde{W}_{b_n, n-3^{b_n-1}}$, the rest of the proof consists in showing that, enlarging the underlying probability space if necessary, there exists a sequence $(N_i)_{i \geq 1}$ of iid centered Gaussian r.v.'s with variance c^2 such that

$$\sup_{k \leq n} \left| \tilde{S}_k - \sum_{i=1}^k N_i \right| = o(n^\gamma (\log n)^{\eta_\kappa}) \quad a.s. \quad (4.11)$$

This can be achieved using the method of [2]. Indeed the constructed $\tilde{X}_{\ell,k}$ can be rewritten as

$$\tilde{X}_{\ell,k} := G_\ell(\varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell}),$$

where G_ℓ is a measurable function. So $\tilde{X}_{\ell,k}$ is a measurable function of $(\varepsilon_{k-m_\ell}, \dots, \varepsilon_{k+m_\ell})$ instead of $(\varepsilon_{k-m_\ell}, \dots, \varepsilon_k)$ as in [2]. However, this difference can be handled by only minor adjustments, mainly taking $2m_\ell$ instead of m_ℓ in [2]. More precisely, the blocks $B_{\ell,j}$ in [2] can be defined as follows: for $\ell \geq k_0 := \inf\{k \geq 1 : m_k \leq 4^{-1}3^{k-2}\}$ and $j = 1, \dots, q_\ell := \lceil 3^{\ell-2}/m_\ell \rceil - 2$,

$$B_{\ell,j} = \sum_{i=1+(6j-1)m_\ell}^{(6j+5)m_\ell} \tilde{X}_{\ell, i+m_\ell+3^{\ell-1}}.$$

Define, for $j \geq 1$,

$$\mathcal{J}_{\ell,j} = \{3^{\ell-1} + (6j-1)m_\ell + k, k = 1, 2, \dots, 2m_\ell\},$$

$$\mathbf{U}_{\ell,j} = (\varepsilon_i, i \in \mathcal{J}_{\ell,j}) \text{ and } \mathbf{U} = (\mathbf{U}_{\ell,j}, j = 1, \dots, q_\ell + 1)_{\ell=k_0}^\infty.$$

Then

$$\begin{aligned} B_{\ell,j} &= \sum_{i=1+(6j-1)m_\ell}^{(6j+1)m_\ell} \tilde{X}_{\ell, i+m_\ell+3^{\ell-1}} + \sum_{i=1+(6j+1)m_\ell}^{(6j+3)m_\ell} \tilde{X}_{\ell, i+m_\ell+3^{\ell-1}} + \sum_{i=1+(6j+3)m_\ell}^{(6j+5)m_\ell} \tilde{X}_{\ell, i+m_\ell+3^{\ell-1}} \\ &:= H_\ell(\mathbf{U}_{\ell,j}, \{\varepsilon_{i+3^{\ell-1}}\}_{1+(6j+1)m_\ell \leq i \leq (6j+5)m_\ell}, \mathbf{U}_{\ell,j+1}) \end{aligned}$$

On the set $\{\mathbf{U} = \mathbf{u}\}$, $(B_{\ell,j}(\mathbf{u}))_{j=1, \dots, q_\ell}$ are then independent between them. Then, following [2], we use Sakhanenko's strong approximation [24] to get a bound for the approximation error between $\tilde{S}_n(\mathbf{u})$ and a Wiener process with variance depending on \mathbf{u} . To get the unconditional ASIP, we use the arguments given in [2, step 3.4]. So, as it is

summarized in [3, Prop. 21], we infer that (4.11) will follow if one can prove that there exists $r \in (2, \infty)$ such that

$$\sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{\eta \kappa r} m_\ell} \mathbb{E} \left(\max_{1 \leq k \leq 6m_\ell} |\widetilde{W}_{\ell,k}|^r \right) < \infty, \quad (4.12)$$

and

$$3^\ell (\nu_\ell^{1/2} - c)^2 = o(3^{2\ell/\beta} \ell^{2\eta \kappa} (\log \ell)^{-1}), \quad \text{as } \ell \rightarrow \infty, \quad (4.13)$$

where

$$\nu_\ell = (2m_\ell)^{-1} \{ \mathbb{E}(\widetilde{W}_{\ell,2m_\ell}^2) + 2\mathbb{E}(\widetilde{W}_{\ell,2m_\ell}(\widetilde{W}_{\ell,4m_\ell} - \widetilde{W}_{\ell,2m_\ell})) \}. \quad (4.14)$$

To end the proof, it remains to prove the two conditions above. We start with (4.12). Note first that for all $r \geq 1$,

$$\left\| \max_{1 \leq k \leq 6m_\ell} |W_k - \widetilde{W}_{\ell,k}| \right\|_r \leq \sum_{k=1+3^{\ell-1}}^{6m_\ell+3^{\ell-1}} \|X_k - \tilde{X}_{\ell,k}\|_r.$$

Using that $\|X_k\|_\infty \leq |\psi|_\infty$ and $\|\tilde{X}_{\ell,k}\|_\infty \leq 2|\psi|_\infty$, we get

$$\left\| \max_{1 \leq k \leq 6m_\ell} |W_k - \widetilde{W}_{\ell,k}| \right\|_r \leq (3|\psi|_\infty)^{(r-1)/r} \sum_{k=1+3^{\ell-1}}^{6m_\ell+3^{\ell-1}} (\|X_k - X_{\ell,k}\|_1^{1/r} + \|X_{\ell,k} - \tilde{X}_{\ell,k}\|_1^{1/r}).$$

But according to (4.5) and (4.10), for all $\alpha \geq 1$,

$$\|X_k - \tilde{X}_{\ell,k}\|_1 \ll m_\ell^{-\alpha/2} + \mathbb{P}(T \geq [m_\ell/\alpha]), \quad (4.15)$$

where the constant involved in \ll does not depend on k and ℓ . Therefore, for all $r \geq 1$ and $\alpha \geq 1$,

$$\begin{aligned} \sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{\eta \kappa r} m_\ell} \mathbb{E} \left(\max_{1 \leq k \leq 6m_\ell} |W_k - \widetilde{W}_{\ell,k}|^r \right) &\ll \sum_{\ell \geq k_0} \frac{3^\ell m_\ell^r}{3^{\ell r/\beta} \ell^{\eta \kappa r} m_\ell} (m_\ell^{-\alpha/2} + \mathbb{P}(T \geq [m_\ell/\alpha])) \\ &\ll \sum_{\ell \geq k_0} \frac{3^{\ell(\beta-1)/\beta}}{\ell^{\eta \kappa}} 3^{-\alpha\ell/(2\beta)} \ell^{-\alpha\eta \kappa/2} + \sum_{\ell \geq k_0} \frac{3^{\ell(\beta-1)/\beta}}{\ell^{\eta \kappa}} \mathbb{P}(T \geq 3^{\ell/\beta} \ell^{\eta \kappa} / \alpha). \end{aligned}$$

The first term in the right-hand side is finite provided that we take $\alpha > 2(\beta-1)$ whereas, the second series converge for any $\alpha \geq 1$, by using once again (4.6) and Lemma 3.1. Therefore, to prove (4.12), it suffices to show that there exists $r \in]2, \infty[$ such that

$$\sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{\eta \kappa r} m_\ell} \mathbb{E} \left(\max_{1 \leq k \leq 6m_\ell} |W_k|^r \right) < \infty. \quad (4.16)$$

By Lemma 3.1, $\mathbb{E}(T) < \infty$ since $\beta > 2$ for both maps. Using stationarity and Proposition 3.6, we get that for any $r \geq 2$,

$$\begin{aligned} \sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{\eta \kappa r} m_\ell} \mathbb{E} \left(\max_{1 \leq k \leq 6m_\ell} |W_k|^r \right) \\ \ll \sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{\eta \kappa r}} m_\ell^{r/2-1} + \sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{\eta \kappa r}} \sum_{i=1}^{[6\kappa_3 m_\ell]} i^{r-2} \mathbb{P}(T \geq i). \end{aligned}$$

Since $m_\ell = \lceil 3^{\ell/\beta} \ell^{\eta\kappa} \rceil$, the first term of the right-hand side is finite provided that we take $r > 2(\beta - 1)$. To control the second term, we note that for any $r > \beta$, by a change of variables,

$$\sum_{\ell \geq k_0} \frac{3^\ell}{3^{\ell r/\beta} \ell^{(1+\eta)r}} \sum_{i=1}^{\lceil 6\kappa_3 m_\ell \rceil} i^{r-2} \mathbb{P}(T \geq i) \ll \sum_{i \geq 2} \frac{i^{\beta-2}}{(\log i)^{\eta\kappa r}} \mathbb{P}(T \geq i)$$

which is finite by Lemma 3.1 as it was quoted after (4.6). So, provided that we take $r > 2(\beta - 1)$, since $\beta > 2$, (4.16) holds (and then (4.12)).

We turn now to the proof of (4.13). Proceeding as to get the relation [3, (66)], we have

$$\nu_\ell = \tilde{c}_{\ell,0} + 2 \sum_{k=1}^{2m_\ell} \tilde{c}_{\ell,k},$$

where, for any $i \geq 0$,

$$\tilde{c}_{\ell,i} = \text{Cov}(\tilde{X}_{\ell,m_\ell+1}, \tilde{X}_{\ell,i+m_\ell+1}).$$

Note also that since c^2 is assumed to be positive, to prove (4.13), it suffices to prove that

$$3^\ell (\nu_\ell - c^2)^2 = o(3^{2\ell/\beta} \ell^{2\eta\kappa} (\log \ell)^{-1}), \text{ as } \ell \rightarrow \infty. \quad (4.17)$$

To show that (4.17) is satisfied, we first note that, by stationarity, for all $i \geq 0$,

$$\begin{aligned} |\tilde{c}_{\ell,i} - \text{Cov}(X_0, X_i)| &= |\text{Cov}(\tilde{X}_{\ell,m_\ell+1} - X_{m_\ell+1}, \tilde{X}_{\ell,i+m_\ell+1}) + \text{Cov}(X_{m_\ell+1}, \tilde{X}_{\ell,i+m_\ell+1} - X_{i+m_\ell+1})| \\ &\leq 2|\psi|_\infty (\|\tilde{X}_{\ell,m_\ell+1} - X_{m_\ell+1}\|_1 + \|\tilde{X}_{\ell,i+m_\ell+1} - X_{i+m_\ell+1}\|_1). \end{aligned}$$

Let $\alpha \geq 1$. Then, according to (4.15), for all $i \geq 0$,

$$|\tilde{c}_{\ell,i} - \text{Cov}(X_0, X_i)| \ll m_\ell^{-\alpha/2} + \mathbb{P}(T \geq \lceil m_\ell/\alpha \rceil).$$

It follows that

$$|\nu_\ell - c^2| \ll m_\ell^{1-\alpha/2} + m_\ell \mathbb{P}(T \geq \lceil m_\ell/\alpha \rceil) + 2 \sum_{i > 2m_\ell} |\text{Cov}(X_0, X_i)|.$$

Recall that $\beta > 2$. By Lemma 3.1 (since $\kappa\beta > 1$),

$$\mathbb{P}(T \geq n) = o((\log n)^{\eta\kappa\beta} n^{1-\beta}), \text{ as } n \rightarrow \infty.$$

Using, in addition, Lemma 3.3, we derive that for all $\alpha \geq 1$,

$$|\nu_\ell - c^2| \ll 3^{\ell(2-\alpha)/(2\beta)} \ell^{\eta\kappa(2-\alpha)/2} + o(3^{\ell(2-\beta)/\beta} \ell^{2\eta\kappa}),$$

proving (4.17) (and then (4.13)) using the fact that $\beta > 2$ and taking $\alpha \geq 2\beta - 2$. This ends the proof of Theorem 1.3 when $c^2 > 0$.

4.3 Extension to other observables

As already mentioned in Remark 1.6, it is possible to relax the Hölder continuity assumption. For instance, if $m \geq 1$ is an integer, assume that φ is Hölder on the interior of $Y_{a_0 \dots a_{m-1}}$ for every $a_0, \dots, a_{m-1} \in \alpha$. Denote by $\alpha(a_0, \dots, a_{m-1})$ the corresponding Hölder exponent and by $|\varphi|_{\alpha(a_0, \dots, a_{m-1})}$ the corresponding Hölder norm. Assume further that $\alpha^* := \inf_{a_0, \dots, a_{m-1} \in \alpha} \alpha(a_0, \dots, a_{m-1}) > 0$ and that $|\varphi|_{\alpha^*} := \sup_{a_0, \dots, a_{m-1} \in \alpha} |\varphi|_{\alpha(a_0, \dots, a_{m-1})} < \infty$. Under the above assumptions, the conclusion of Theorem 1.3 holds.

Let us briefly give the arguments explaining why such an extension is possible. We just give the necessary arguments to prove the estimate (4.5) (or more generally Proposition 3.2). Similar arguments may be used at each place where the Hölder property has been used to get similar estimates as (4.5). To do so one has to bound

$$|\psi(g_0, \dots, g_n, g_{n+1}, \dots) - \psi(g_0, \dots, g_n, (\tilde{g}_k)_{k \geq n+1}, \dots)| \quad (4.18)$$

If $\#\{k \leq n : g_k \in S_0\} < m$ we bound (4.18) by $2|\varphi|_\infty$.

Assume now that $\#\{k \leq n : g_k \in S_0\} \geq m$. Set $g_0 = (w_0, \ell_0)$. Assume that we can write that $w_0 = ww'$ with $h(w) = \ell_0$ and w may be an emptyword (in which case $\ell_0 = 0$). Hence, $\pi(g_0, \dots, g_n, g_{n+1}, \dots)$ and $\pi(g_0, \dots, g_n, (\tilde{g}_k)_{k \geq n+1}, \dots)$ belong to Y and even, since $\#\{k \leq n : g_k \in S_0\} \geq m$, to some $Y_{a_0 \dots a_{m-1}}$ (on which φ is Hölder). In particular one may bound (4.18) by $|\varphi|_{\alpha^*} \lambda^{-\alpha^* \#\{k \leq n : g_k \in S_0\}}$.

If w_0 cannot be written as above then, $\pi(g_0, \dots, g_n, g_{n+1}, \dots)$ and $\pi(g_0, \dots, g_n, (\tilde{g}_k)_{k \geq n+1}, \dots)$ belongs to $[0, 1/2)$ and we infer a similar bound.

So at the end, there exists $C > 0$ depending on $|\varphi|_\infty$ and $|\varphi|_{\alpha^*}$, such that

$$|\psi(g_0, \dots, g_n, g_{n+1}, \dots) - \psi(g_0, \dots, g_n, (\tilde{g}_k)_{k \geq n+1}, \dots)| \leq C \theta^{\#\{k \leq n : g_k \in S_0\} - m}.$$

The end of the proof of Proposition 3.2 remains unchanged.

5 Nonuniformly expanding dynamical systems

We stated and proved Theorem 1.3 for two particular families of maps. In this section we extend our result to the class of nonuniformly expanding systems which admit inducing schemes as in Young [27] with polynomially decaying tails of return times.

5.1 Nonuniformly expanding maps

Let X be a complete bounded separable metric space with the Borel σ -algebra. Suppose that $f : X \rightarrow X$ is a measurable transformation which admits an inducing scheme consisting of:

- a closed subset Y of X with a *reference* probability measure m on Y ;
- a finite or countable partition α of Y (up to a zero measure set) with $m(a) > 0$ for all $a \in \alpha$;

- an integrable *return time* function $\tau: Y \rightarrow \{1, 2, \dots\}$ which is constant on each $a \in \alpha$ with value $\tau(a)$ and $f^{\tau(a)}(y) \in Y$ for all $y \in a$, $a \in \alpha$. (We do not require that τ is the *first* return time to Y .)

Define $F: Y \rightarrow Y$, $F(y) = f^{\tau(y)}(y)$. We assume that there are constants $\kappa > 1$, $K > 0$ and $\eta \in (0, 1]$ such that for each $a \in \alpha$ and all $x, y \in a$:

- F restricts to a (measure-theoretic) bijection from a to Y , nonsingular with respect to the measure m ;
- $d(F(x), F(y)) \geq \kappa d(x, y)$;
- $d(f^k(x), f^k(y)) \leq K d(F(x), F(y))$ for all $0 \leq k \leq \tau(a)$;
- the inverse Jacobian $\zeta_a = \frac{dm}{dm \circ F}$ of the restriction $F: a \rightarrow Y$ satisfies

$$|\log |\zeta_a(x)| - \log |\zeta_a(y)|| \leq K d(F(x), F(y))^\eta.$$

The map f as above is said to be nonuniformly expanding. It is standard [1, Cor. p. 199], [27, Proof of Thm. 1] that there is a unique absolutely continuous F -invariant probability measure μ_Y on Y with $\frac{1}{c} \leq d\mu_Y/dm \leq c$ for some $c > 0$, and the corresponding f -invariant probability measure μ on X .

We make an additional assumption, which is not part of the usual definition of nonuniformly expanding maps, but is straightforward to verify in examples. Denote by \mathcal{A} the set of all finite words in the alphabet α (not including the empty word) and set $Y_w := \cap_{k=0}^n F^{-k}(a_k)$ for $w = a_0 \cdots a_n$ in \mathcal{A} . We assume that

$$m(Y_w) = m(\bar{Y}_w) \quad \text{for every } w \in \mathcal{A}. \quad (5.1)$$

We say that the return times of f have:

- a weak polynomial moment of order $\beta \geq 1$, if $m(\tau \geq n) \ll n^{-\beta}$;
- a strong polynomial moment of order $\beta \geq 1$, if $\int \tau^\beta dm < \infty$.

Remark 5.1. Intermittent maps (1.1) and (1.5) are nonuniformly expanding. Their return times have respective weak and strong moments of order $\beta = 1/\gamma$.

More generally, our results apply to nonuniformly expanding and nonuniformly hyperbolic dynamical systems which can be modelled by Young towers [26, 27]. A notable example with polynomial return times is the class of non-Markov maps with indifferent fixed points in [27, Sec. 7]. (C.f. AFN maps in Zweimüller [28].)

5.2 Rates in the ASIP

Suppose that $\varphi: X \rightarrow \mathbb{R}$ is a Hölder continuous observable such that $\mu(\varphi) = 0$. Let $S_n(\varphi) = \sum_{k=0}^{n-1} \varphi \circ f^k$ be the corresponding random process, defined on the probability space (X, μ) . Assume in addition that the return times of f have a polynomial moment of order $\beta > 2$ (weak or strong). Let

$$c^2 = \lim_{n \rightarrow \infty} \frac{1}{n} \int |S_n(\varphi)|^2 d\mu. \quad (5.2)$$

Remark 5.2. The limit above exists by e.g. [15, Cor. 2.12]. In case of summable correlations, c^2 can be computed by the formula (1.4), but in the setup of this section, f may be non-mixing and the correlations may not decay.

The ASIP for $S_n(\varphi)$ with variance c^2 was first proved in [18]. Prior to our work, the best available rates were due to [4, 15], formulated for the *strong* polynomial moment of order β :

$$S_n(\varphi) - W_n = \begin{cases} o(n^{1/\beta}(\log n)^{1/2}) & \beta \in (2, 4), \\ O(n^{1/4}(\log n)^{1/2}(\log \log n)^{1/4}) & \beta \geq 4. \end{cases}$$

Again those rates are not better than $O(n^{1/4})$. Our main result is:

Theorem 5.3. *Suppose that the return times of f have a weak polynomial moment of order $\beta > 2$. Then $S_n(\varphi)$ satisfies the ASIP with variance c^2 given by (5.2) and rate $o(n^{1/\beta}(\log n)^{1/\beta+\varepsilon})$ for all $\varepsilon > 0$. Further, if the return times of f have a strong polynomial moment of order $\beta > 2$, then the rate is $o(n^{1/\beta})$.*

In the remainder of this Section we prove Theorem 5.3. First we consider the special case when $c^2 = 0$.

Proposition 5.4. *Suppose that the return times of f have a weak polynomial moment of order β . Then on the probability space (Y, μ_Y) ,*

$$\max_{k \leq n} \tau \circ F^k = o(n^{1/\beta}(\log n)^{1/\beta+\varepsilon}) \quad \text{almost surely for all } \varepsilon > 0.$$

With a strong polynomial moment of order β ,

$$\max_{k \leq n} \tau \circ F^k = o(n^{1/\beta}) \quad \text{almost surely.}$$

Proof. The sequence $(\tau \circ F^n)_{n \geq 0}$ is stationary and by the Borel-Cantelli lemma, it suffices to check that for all $\delta > 0$,

$$\sum_{n \geq 1} \mu_Y(\tau > \delta n^{1/\beta}(\log n)^{1/\beta+\varepsilon}) < \infty.$$

Since $d\mu_Y/d\mu$ is bounded, it is enough to verify that

$$\sum_{n \geq 1} m(\tau > \delta n^{1/\beta}(\log n)^{1/\beta+\varepsilon}) < \infty,$$

which follows immediately from our assumptions.

The proof for the strong polynomial moments is similar. (See also [15, Prop. 2.6].) \square

Corollary 5.5. *Theorem 5.3 holds when $c^2 = 0$.*

Proof. In [15], the ASIP for nonuniformly expanding dynamical systems uses the martingale-coboundary decomposition. With $c^2 = 0$, the martingale part vanishes [15, Cor. 2.12, Cor. 3.4]. The estimates of the coboundary part are reduced to those in Proposition 5.4, see the proof of [15, Prop. 2.6]. \square

From here on, we assume that $c^2 > 0$. We construct a Markov chain as in Section 2. The general setup of nonuniformly expanding maps brings in a few minor technical complications that we explain below:

- Proposition 2.2 is the basis of the Markov chain construction, providing a “regenerative” decomposition of the reference measure. It is proved in the general setup in [13].
- Construction of the semiconjugacy $\pi: \Omega \rightarrow X$ needs additional work, because we may not be able to define it everywhere as we did for the intermittent maps. Nevertheless, using assumption (5.1) we define it almost everywhere as follows.

Let $\mathcal{A}_n \subset \mathcal{A}$ denote the set of all words with length $n + 1$. Let

$$\begin{aligned} Z &= \bigcup_{n \in \mathbb{N}} \bigcup_{w \neq w' \in \mathcal{A}_n} (\bar{Y}_w \cap \bar{Y}_{w'}), \\ \tilde{Y} &= (\bigcap_{n \in \mathbb{N}} \bigcup_{w \in \mathcal{A}_n} Y_w) \setminus Z. \end{aligned}$$

Then $m(Z) = 0$ and $m(\tilde{Y}) = 1$, and for every $y \in \tilde{Y}$ there exists a *unique* sequence $(a_n)_{n \in \mathbb{N}} \in \alpha^{\mathbb{N}}$ such that $y \in \bigcap_{n \in \mathbb{N}} Y_{a_0 \dots a_n}$.

We endow $\alpha^{\mathbb{N}}$ with the metric $\delta((a_n)_{n \in \mathbb{N}}, (a'_n)_{n \in \mathbb{N}}) = \kappa^{-s}$, where $s \geq 0$ is the largest such that $a_0 \dots a_{s-1} = a'_0 \dots a'_{s-1}$. Define a map $\chi: \alpha^{\mathbb{N}} \rightarrow Y$ by $\chi((a_n)_{n \in \mathbb{N}}) = y$, where $\{y\} = \bigcap_{n \in \mathbb{N}} \bar{Y}_{w_n}$. It follows from completeness of X and expansion of F that χ is defined everywhere and is Lipschitz. Set $\mathcal{X} := \chi^{-1}(\tilde{Y})$. Then \mathcal{X} is measurable and $\{\chi((a_n)_{n \in \mathbb{N}})\} = \bigcap_{n \in \mathbb{N}} Y_{a_0 \dots a_n}$ for every $(a_n)_{n \in \mathbb{N}} \in \mathcal{X}$.

Every $g \in \Omega$ can be written as

$$g = ((w_0, \ell_0), \dots, (w_0, h(w_0) - 1), (w_1, 0), \dots, (w_1, h(w_1) - 1), (w_2, 0), \dots).$$

Let $\Omega_0 = \{g \in \Omega : \ell_0 = 0\}$. Define $\iota: \Omega_0 \rightarrow \alpha^{\mathbb{N}}$ by $\iota(g) = (a_0, a_1, \dots)$ where $a_0 a_1 \dots = w_0 w_1 \dots$. Define $\Omega'_0 = \iota^{-1}(\mathcal{X})$ and $\pi_0: \Omega'_0 \rightarrow \tilde{Y}$, $\pi_0 = \chi \circ \iota$. Let

$$\Omega' = \{\sigma^\ell(g) : g \in \Omega'_0, 0 \leq \ell < h(w_0)\}.$$

Observe that $\mathbb{P}_\Omega(\Omega') = 1$. Define a projection $\pi: \Omega' \rightarrow X$ by $\pi(g) = f^{\ell_0}(\pi_0(g^{(0)}))$. Following the proof of Lemma 2.4 with straightforward changes, we see that π is Lipschitz on Ω' .

Remark 5.6. Construction of the Markov chain for nonuniformly expanding dynamical systems can be found in [14], done in different notation. There the space X is not assumed complete, and a more general, though less hands-on, assumption is used in place of (5.1): that the set

$$\{(a_0, a_1, \dots) \in \alpha^{\mathbb{N}} : \text{there exists } y \in Y \text{ with } F^k(y) \in a_k \text{ for all } k\}$$

is measurable in $\alpha^{\mathbb{N}}$ (in the product topology with Borel sigma algebra).

Further we work in notation of Section 2. Let

$$p = \gcd\{h(w) : w \in \mathcal{A}\}.$$

For the maps (1.1) and (1.5) we showed that $p = 1$. This means that the Markov chain g_0, g_1, \dots is aperiodic, which was necessary to control the moments of the meeting time in Section 3. In the general case, however, it could be that $p \geq 2$. This is typical for example for logistic maps with Collet-Eckmann parameters.

For $p = 1$, our proof proceeds without changes. Below we treat the periodic case $p \geq 2$. For $0 \leq k < p$, define

$$\tilde{S}_k = \{(w, \ell) \in S : \ell \equiv k \pmod{p}\}$$

and

$$\Omega_k = \{(g_0, g_1, \dots) \in \Omega : g_0 \in \tilde{S}_k\}.$$

The sets Ω_k partition Ω , and they are cyclically permuted by σ : $\sigma(\Omega_k) = \Omega_{k+1 \pmod{p}}$.

Note that if $g_{np} = (w, \ell) \in \tilde{S}_0$ for some $n \geq 0$, then $g_{np+k} = (w, \ell + k)$ for $0 \leq k < p$. Thus we can identify Ω_0 with

$$\tilde{\Omega} = \{(g_0, g_p, g_{2p}, \dots) \in \Omega : g_0 \in \tilde{S}_0\}.$$

Let now $(\tilde{g}_0, \tilde{g}_1, \dots)$ be a Markov chain with state space \tilde{S}_0 and transition probabilities

$$\begin{aligned} \mathbb{P}(\tilde{g}_{n+1} = (w, \ell p) \mid \tilde{g}_n = (w', \ell' p)) \\ = \begin{cases} 1, & \ell = \ell' + 1 \text{ and } \ell' + 1 < h(w)/p \text{ and } w = w' \\ \mathbb{P}_{\mathcal{A}}(w), & \ell = 0 \text{ and } \ell' + 1 = h(w')/p \\ 0, & \text{else} \end{cases} \end{aligned}$$

This Markov chain admits a unique (ergodic) invariant probability measure $\tilde{\nu}$ on \tilde{S}_0 given by

$$\tilde{\nu}(w, \ell p) = p \frac{\mathbb{P}_{\mathcal{A}}(w) \mathbf{1}_{\{0 \leq \ell < h(w)/p\}}}{\mathbb{E}_{\mathcal{A}}(h)}. \quad (5.3)$$

The Markov chain $(\tilde{g}_n)_{n \geq 0}$ starting from $\tilde{\nu}$ defines a probability measure $\mathbb{P}_{\tilde{\Omega}}$ on the space $\tilde{\Omega}$. Note that $\mathbb{P}_{\tilde{\Omega}}$ corresponds to \mathbb{P}_{Ω} conditioned on Ω_0 . Note also that $\tilde{g}_0, \tilde{g}_1, \dots$ is a Markov chain, identical to g_0, g_1, \dots in structure except that it is aperiodic and the return times to $S_0 = \{(w, \ell) \in S : \ell = 0\}$ are divided by p .

Following Section 2, we define the separation time \tilde{s} and the separation metric \tilde{d} on $\tilde{\Omega}$, using the same constant $\lambda > 1$. Suppose that $\tilde{a}, \tilde{b} \in \tilde{\Omega}$ with the corresponding $a, b \in \Omega_0$. The separation time is measured in terms of returns to S_0 , hence

$$\tilde{s}(\tilde{a}, \tilde{b}) = s(a, b) \quad \text{and} \quad \tilde{d}(\tilde{a}, \tilde{b}) = d(a, b).$$

Further, $d(\sigma^k(a), \sigma^k(b)) = d(a, b)$ for $0 \leq k < p$. Let $\tilde{\psi} : \tilde{\Omega} \rightarrow \mathbb{R}$,

$$\tilde{\psi}(\tilde{a}) = \sum_{k=0}^{p-1} \psi(\sigma^k(a)).$$

It follows that $\text{Lip } \tilde{\psi} \leq p \text{Lip } \psi$. Also, $\tilde{\psi}$ is mean zero with respect to $\mathbb{P}_{\tilde{\Omega}}$.

In Corollary A.2 of Appendix A we show that the ASIP for $\sum_{k=0}^{n-1} \psi \circ \sigma^k$ on $(\Omega, \mathbb{P}_{\Omega})$ (and hence the ASIP for $\sum_{k=0}^{n-1} \varphi \circ f^k$ on (X, μ)) follows from the ASIP for $\sum_{k=0}^{n-1} \tilde{\psi} \circ \tilde{\sigma}^k$

on $(\tilde{\Omega}, \mathbb{P}_{\tilde{\Omega}})$ with the same rates and variance v^2/p , where v^2 is the variance of the Wiener process on $(\tilde{\Omega}, \mathbb{P}_{\tilde{\Omega}})$.

Now, as in Section 4, the ASIP for $\sum_{k=0}^{n-1} \tilde{\psi} \circ \tilde{\sigma}^k$ on $(\tilde{\Omega}, \mathbb{P}_{\tilde{\Omega}})$ follows from the ASIP for $\sum_{k=0}^{n-1} \tilde{X}_k$ where, for any $k \geq 0$,

$$\tilde{X}_k = \tilde{\psi}((\tilde{g}_\ell)_{\ell \geq k}),$$

and $(\tilde{g}_n)_{n \geq 0}$ is the stationary Markov chain defined above with the state space \tilde{S}_0 and stationary distribution $\tilde{\nu}$. The proof of the ASIP for $\sum_{k=1}^n \tilde{X}_k$ with the adequate rates is, as in Section 4, mainly based on suitable bounds for the tails of the meeting time \tilde{T} for the Markov chain $(\tilde{g}_n)_{n \in \mathbb{N}}$, which is defined as follows. First, without changing the distribution, we redefine $(\tilde{g}_n)_{n \in \mathbb{N}}$ on a new probability space as follows. Let $\tilde{g}_0 \in \tilde{S}_0$ be distributed according to $\tilde{\nu}$ (the stationary distribution defined by (5.3)). Let $\varepsilon_1, \varepsilon_2, \dots$ be a sequence of independent identically distributed random variables with values in \mathcal{A} , distribution $\mathbb{P}_{\mathcal{A}}$ and independent from \tilde{g}_0 . For $n \geq 0$, let

$$\tilde{g}_{n+1} = \tilde{U}(\tilde{g}_n, \varepsilon_{n+1}),$$

where, for any $\ell \in \mathbb{N}$,

$$\tilde{U}((w, \ell p), \varepsilon) = \begin{cases} (w, (\ell + 1)p), & \ell p < h(w) - p, \\ (\varepsilon, 0), & \ell p = h(w) - p. \end{cases} \quad (5.4)$$

The meeting time \tilde{T} of the Markov chain $(\tilde{g}_n)_{n \in \mathbb{N}}$ is then defined by

$$\tilde{T} = \inf\{n \geq 0 : \tilde{g}_n = \tilde{g}_n^*\}, \quad (5.5)$$

where $(\tilde{g}_n^*, n \in \mathbb{N})$ is the Markov chain defined as follows: \tilde{g}_0^* is a random variable in \tilde{S}_0 with distribution $\tilde{\nu}$ and independent from $(\tilde{g}_0, \{\varepsilon_n\}_{n \geq 1})$ and, for $n \geq 0$, $\tilde{g}_{n+1}^* = \tilde{U}(\tilde{g}_n^*, \varepsilon_{n+1})$. Proceeding as in the proof of Lemma 3.1 and taking into account the bounds on the tails of h proved in [13], we infer that the following lemma holds:

Lemma 5.7.

- If the return times of f have weak polynomial moment of order $\beta > 1$, then, for any $\eta > 1$, $\mathbb{E}(\tilde{\psi}_{\beta, \eta}(\tilde{T})) < \infty$, where $\tilde{\psi}_{\beta, \eta}(x) = x^{\beta-1}(\log(1+x))^{-\eta}$ for $x > 0$.
- If the return times of f have strong polynomial moment of order $\beta > 1$, then $\mathbb{E}(\tilde{T}^{\beta-1}) < \infty$.

In addition, proceeding as in the proof of Lemma 3.3, we also get the bound:

Lemma 5.8. Assume that $\mathbb{E}(\tilde{T}) < \infty$. Then, for any $k \geq 1$ and any $\alpha \geq 1$,

$$|\text{Cov}(\tilde{X}_0, \tilde{X}_k)| \ll k^{-\alpha/2} + \mathbb{P}(\tilde{T} \geq [k/4\alpha]).$$

Now, with the same arguments as those developed in Section 4 and taking into account Lemmas 5.7 and 5.8, we infer that, enlarging the underlying probability space if necessary, there exists a sequence $(N_i)_{i \geq 1}$ of iid centered Gaussian r.v.'s with variance

$$v^2 = \text{Var}(\tilde{X}_0) + 2 \sum_{k \geq 1} \text{Cov}(\tilde{X}_0, \tilde{X}_k) \quad (5.6)$$

such that, for any $\kappa > 1/\beta$,

$$\sup_{k \leq n} \left| \sum_{i=0}^{k-1} \tilde{X}_i - \sum_{i=1}^k N_i \right| = o(n^{1/\beta} (\log n)^{\eta\kappa}) \quad a.s.$$

where $\eta = 0$ if the return times of f have strong polynomial moment of order $\beta > 2$ and $\eta = 1$ if the return times of f have weak polynomial moment of order $\beta > 2$.

Now, according to Corollary A.2, the ASIP for $\sum_{k=0}^{n-1} \psi \circ \sigma^k$ on $(\Omega, \mathbb{P}_\Omega)$ (and then the ASIP for $\sum_{k=0}^{n-1} \varphi \circ f^k$ on (X, μ)) holds with variance v^2/p and rate $o(n^{1/\beta} (\log n)^{\eta\kappa})$. It remains to check that $v^2/p = c^2$, with c^2 given by (5.2). Since by Lemmas 5.8 and 5.7, the series defined in (5.6) is absolutely convergent, we have

$$v^2 = \lim_{n \rightarrow \infty} \frac{1}{n} \text{Var} \left(\sum_{k=0}^{n-1} \tilde{X}_n \right) = \lim_{n \rightarrow \infty} \frac{1}{n} \mathbb{E}_{\mathbb{P}_{\tilde{\Omega}}} \left(\left(\sum_{k=0}^{n-1} \tilde{\psi} \circ \tilde{\sigma}^k \right)^2 \right).$$

Hence, according to Lemma A.1,

$$v^2 = \lim_{n \rightarrow \infty} \frac{1}{n} \mathbb{E}_{\mathbb{P}_\Omega} \left(\left(\sum_{k=0}^{np-1} \psi \circ \sigma^k \right)^2 \right) = \lim_{n \rightarrow \infty} \frac{1}{n} \|S_{np}(\varphi)\|_{2,\mu}^2 = pc^2.$$

This ends the proof of Theorem 5.3 when $c^2 > 0$.

5.3 Optimality of the rates

In this subsection we prove Proposition 1.4. In fact we prove a stronger statement as follows. We consider a nonuniformly expanding map $f: X \rightarrow X$ as above. We assume that:

- τ is the first return time to Y ;
- for some $\beta > 2$, $\kappa > 0$ and all $n \geq 1$,

$$m(\tau \geq n) \geq \frac{\kappa}{n^\beta}.$$

These assumptions are verified for the map (1.1) with $\beta = 1/\gamma$ and $Y = [1/2, 1]$.

Proposition 5.9. *Let ψ be a bounded observable such that $\psi \equiv 0$ on $X \setminus Y$ and $\mu(\psi) > 0$, and let $\varphi = \psi - \mu(\psi)$. Then for every process $(Z_n)_{n \in \mathbb{N}}$ with the same law as $(\varphi \circ f^n)_{n \in \mathbb{N}}$ and every stationary and Gaussian centered sequence $(g_k)_{k \in \mathbb{Z}}$ such that $n^{-1} \text{Var}(\sum_{i=1}^n g_i)$ converges, living on a same probability space,*

$$\limsup_{n \rightarrow \infty} (n \log n)^{-1/\beta} \left| \sum_{k=1}^n Z_k - \sum_{k=1}^n g_k \right| > 0 \quad \text{almost surely.}$$

Remark 5.10. Under relaxed assumptions, there exist Lipschitz observables φ with $\int \varphi d\mu = 0$ satisfying the hypotheses of Proposition 5.9. Indeed, if m is regular and

$\mu(\overset{\circ}{Y}) \neq 0$, then there is a compact $K \subset \overset{\circ}{Y}$ such that $\mu(K) > 0$. Note that K and $\overline{X \setminus Y}$ are closed disjoint sets. Thus $\psi: X \rightarrow \mathbb{R}$,

$$\psi(x) := \frac{d(x, \overline{X \setminus Y})}{d(x, \overline{X \setminus Y}) + d(x, K)}$$

is Lipschitz, and so is $\varphi = \psi - \int \psi d\mu$.

Remark 5.11. If $f: X \rightarrow X$ is a Young tower [27], then one can take $\varphi = \mathbf{1}_Y - \mu(Y)$. Then φ is Lipschitz with respect to the distance on the tower.

Proof of Proposition 5.9. Recall that μ_Y is the F -invariant probability measure on Y . For $n \geq 0$, let $\tau_n = \tau \circ F^n$. We claim that μ_Y -almost surely, $n^{-1} \sum_{i=1}^n \tau_i \rightarrow \int \tau d\mu$ as $n \rightarrow \infty$ and $\tau_n \geq (n \log n)^{1/\beta}$ infinitely often. Then our result follows as in the proof of [3, Prop. 15].

It remains to verify the claim. Its first part is provided by the pointwise ergodic theorem, so further we verify the second part. We follow Gouëzel [8].

For $n \geq 0$, let $A_n = \{y \in Y: \tau_n(y) \geq (n \log n)^{1/\beta}\}$. Recall that there is a constant $c > 0$ such that for all $n, k \geq 0$,

$$\mu_Y(\tau_n = k) \geq c m(\tau = k).$$

Thus

$$\sum_{n=0}^{\infty} \mu_Y(A_n) \geq c \sum_{n=0}^{\infty} m(\tau \geq (n \log n)^{1/\beta}) = \infty. \quad (5.7)$$

Next, there are constants $C > 0$ and $\theta \in]0, 1[$ such that for all $k \neq n \geq 0$,

$$|\mu_Y(A_k \cap A_n) - \mu_Y(A_k)\mu_Y(A_n)| \leq C\theta^{|n-k|} \mu_Y(A_k)\mu_Y(A_n).$$

(See for instance the last line of [1, Sec. 1].) Therefore,

$$\begin{aligned} \left| \sum_{1 \leq k, \ell \leq n} \mu_Y(A_k \cap A_\ell) - \sum_{1 \leq k, \ell \leq n} \mu_Y(A_k)\mu_Y(A_\ell) \right| &\leq \sum_{1 \leq k, \ell \leq n} |\mu_Y(A_k \cap A_\ell) - \mu_Y(A_k)\mu_Y(A_\ell)| \\ &\ll \sum_{k=1}^n \mu_Y(A_k) + \sum_{1 \leq k, \ell \leq n} \theta^{|\ell-k|} \mu_Y(A_k)\mu_Y(A_\ell) \ll \sum_{k=1}^n \mu_Y(A_k). \end{aligned}$$

Taking into account (5.7), we obtain

$$\lim_{n \rightarrow \infty} \frac{\sum_{1 \leq k, \ell \leq n} \mu_Y(A_k \cap A_\ell)}{(\sum_{k=1}^n \mu_Y(A_k))^2} = 1.$$

By [5, Lemma C], we verify a criterion for the second Borel-Cantelli lemma and prove that $\mu_Y(\cap_{n=1}^{\infty} \cup_{k=n}^{\infty} A_k) = 1$, i.e. that μ_Y -almost surely, $\tau_n \geq (n \log n)^{1/\beta}$ infinitely often. This completes the proof of the claim. \square

A ASIP for periodic dynamical systems

Suppose that (Ω, \mathbb{P}) is a probability space and $\sigma: \Omega \rightarrow \Omega$ is a measure preserving transformation.

Suppose that $p \geq 2$ is an integer and σ is p -periodic in the sense that Ω can be partitioned into disjoint subsets $\Omega_0, \dots, \Omega_{p-1}$ which are permuted by σ cyclically: $\sigma(\Omega_k) = \Omega_{k+1 \bmod p}$. In particular $\mathbb{P}(\Omega_k) = 1/p$ for any $k = 0, \dots, p-1$.

Let $\tilde{\sigma}: \Omega_0 \rightarrow \Omega_0$, $\tilde{\sigma} = \sigma^p$. We refer to $\tilde{\sigma}$ as the *induced map*. The space Ω_0 is endowed with a probability measure \mathbb{P}_0 , which is \mathbb{P} conditioned on Ω_0 . Note that \mathbb{P}_0 is invariant under $\tilde{\sigma}$.

Suppose that $\psi: \Omega \rightarrow \mathbb{R}$ is an observable with $|\psi|_\infty = \sup_\Omega |\psi| < \infty$. Define the *induced observable* $\tilde{\psi}: \Omega_0 \rightarrow \mathbb{R}$,

$$\tilde{\psi}(x) = \sum_{k=0}^{p-1} \psi(\sigma^k(x)).$$

Denote

$$\psi_n = \sum_{k=0}^{n-1} \psi \circ \sigma^k \quad \text{and} \quad \tilde{\psi}_n = \sum_{k=0}^{n-1} \tilde{\psi} \circ \tilde{\sigma}^k.$$

We consider ψ_n and $\tilde{\psi}_n$ as random processes, defined on probability spaces (Ω, \mathbb{P}) and (Ω, \mathbb{P}_0) respectively. Define a projection $\pi_0: \Omega \rightarrow \Omega_0$ by

$$\pi_0(x) = \begin{cases} x & \text{if } x \in \Omega_0 \\ \sigma^{p-k}(x) & \text{if } x \in \Omega_k, k = 1, \dots, p-1. \end{cases} \quad (\text{A.1})$$

Lemma A.1. *We have*

$$|\psi_n - \tilde{\psi}_{[n/p]} \circ \pi_0|_\infty \leq 2p|\psi|_\infty. \quad (\text{A.2})$$

Moreover, if $\lim_{n \rightarrow \infty} n^{-1} \int_\Omega \psi_n^2 \mathbb{P}(\omega) d\omega = c^2$, then $\lim_{n \rightarrow \infty} n^{-1} \int_{\Omega_0} \tilde{\psi}_{[n/p]}^2 \mathbb{P}_0(\omega) d\omega = c^2$.

Proof. The bound (A.2) is obvious. Indeed, for instance if $x \in \Omega_1$, it suffices to write

$$|\psi_n - \tilde{\psi}_{[n/p]} \circ \pi_0| = \left| \sum_{k=0}^{n-1} \psi \circ \sigma^k - \sum_{k=p-1}^{p[n/p]+p-2} \psi \circ \sigma^k \right| \leq 2(p-1)|\psi|_\infty.$$

To end the proof of the lemma, note that $(\pi_0)_* \mathbb{P} = \mathbb{P}_0$, thus $\tilde{\psi}_n \circ \pi_0$, defined on the probability space (Ω, \mathbb{P}) , has the same distribution as $\tilde{\psi}_n$ on (Ω_0, \mathbb{P}_0) . \square

Corollary A.2. *Let $(b_n)_{n \geq 1}$ be a regularly varying sequence with values in \mathbb{R}^+ , and such that $b_n(\log n)^{-1/2} \rightarrow \infty$ as $n \rightarrow \infty$. Assume that Ω can be enlarged in such a way that there exists a Brownian motion \tilde{W}_t (with variance v^2) such that*

$$\tilde{\psi}_n \circ \pi_0 = \tilde{W}_n + o(b_n) \quad \text{almost surely.}$$

Then, on the same probability space, there is a Brownian motion W_t (with variance $c^2 = v^2/p$) such that

$$\psi_n = W_n + o(b_n) \quad \text{almost surely.}$$

Proof. By assumption and Lemma A.1,

$$\psi_n = \tilde{W}_{[n/p]} + o(b_n) \quad \text{almost surely.}$$

Then $W_t = \tilde{W}_{t/p}$ is a Brownian motion (with variance $c^2 = v^2/p$), and

$$\sup_{s \leq t} |\tilde{W}_{s/p} - \tilde{W}_{[s/p]}| = O((\log t)^{1/2}) \quad \text{almost surely.}$$

(See, for instance, Theorem 3.2A in [9]). The result follows. \square

Acknowledgements

A.K. is partially supported by a European Advanced Grant *StochExtHomog* (ERC AdG 320977); is thankful to Ian Melbourne for helpful discussions; acknowledges the warm hospitality of Paris-Est and Paris Descartes universities.

References

- [1] J. Aaronson, M. Denker, *Local limit theorems for partial sums of stationary sequences generated by Gibbs-Markov maps*, Stoch. Dyn. **1**, no. 2 (2001), 193–237.
- [2] I. Berkes, W. Liu, W. Wu, *Komlós-Major-Tusnády approximation under dependence*, Ann. Probab. **42** (2014), 794–817.
- [3] C. Cuny, J. Dedecker, F. Merlevède, *On the Komlós, Major and Tusnády strong approximation for some classes of random iterates*, Stochastic Process. Appl. **128** (2018), no. 4, 1347–1385.
- [4] C. Cuny, F. Merlevède, *Strong invariance principles with rate for “reverse” martingales and applications*, J. Theoret. Probab. (2015), 137–183.
- [5] P. Erdős and A. Rényi, *On Cantor’s series with convergent $\sum 1/q_n$* , Ann. Univ. Sci. Budapest. Eötvös. Sect. Math. **2** (1959), 93–109.
- [6] S. Gouëzel, *Sharp polynomial estimates for the decay of correlations*, Israel J. Math. **139** (2004), 29–65.
- [7] S. Gouëzel, *Vitesse de décorrélation et théorèmes limites pour les applications non uniformément dilatantes*, PhD thesis, Orsay, 2004.
- [8] S. Gouëzel, *A Borel-Cantelli lemma for intermittent interval maps*, Nonlinearity **20** (2007), 1491–1497.
- [9] D.L. Hanson and R.P. Russo, *Some results on increments of the Wiener process with applications to lag sums of i.i.d. random variables*. Ann. Probab. **11** (1983), no. 3, 609–623.
- [10] M. Holland, *Slowly mixing systems and intermittency maps*, Ergodic Theory Dynam. Systems **25** (2005), 133–159.

- [11] H. Hu, *Decay of correlations for piecewise smooth maps with indifferent fixed points*, Ergodic Theory Dynam. Systems **24** (2004), 495–524.
- [12] J. Komlós, P. Major, G. Tusnády, *An approximation of partial sums of independent RV'-s and the sample DF*. I; II, Z. Wahrscheinlichkeitstheor. verw. Geb. **32** (1975), 111–131; **34** (1976), 34–58.
- [13] A. Korepanov, *Equidistribution for nonuniformly expanding systems*, Comm. Math. Phys. **359** (2018), 1123–1138.
- [14] A. Korepanov, *Rates in almost sure invariance principle for dynamical systems with some hyperbolicity*, Comm. Math. Phys. **363** (2018), 173–190.
- [15] A. Korepanov, Z. Kosloff and I. Melbourne. *Martingale-coboundary decomposition for families of dynamical systems*, Ann. Inst. H. Poincaré Anal. Non Linéaire **35** (2018), 859–885.
- [16] T. Lindvall, *On Coupling of Discrete Renewal Processes*, Z. Wahrscheinlichkeitstheorie verw. Gebiete **48** (1979), 57–70.
- [17] C. Liverani, B. Saussol, and S. Vaienti, *A probabilistic approach to intermittency*, Ergodic Theory Dynam. Systems, **19** (1999), 671–685.
- [18] I. Melbourne and M. Nicol, *Almost sure invariance principle for nonuniformly hyperbolic systems*, Comm. Math. Phys. **260** (2005), 131–146.
- [19] I. Melbourne and M. Nicol, *A vector-valued almost sure invariance principle for hyperbolic dynamical systems*, Ann. Probab. (2009), 478–505.
- [20] F. Merlevède and E. Rio, *Strong approximation of partial sums under dependence conditions with application to dynamical systems*, Stochastic Process. Appl., **122** (2012), 386–417.
- [21] Y. Pomeau and P. Manneville, *Intermittent transition to turbulence in dissipative dynamical systems*, Comm. Math. Phys. **74** (1980), 189–197.
- [22] W. Philipp and W.F. Stout, *Almost sure invariance principle for partial sums of weakly dependent random variables*, Mem. Amer. Math. Soc. **161** (1975).
- [23] E. Rio, *Théorie asymptotique des processus aléatoires faiblement dépendants*, Math. Appl. (Berlin) **31** (2000).
- [24] A.I. Sakhanenko, *Estimates in the invariance principle in terms of truncated power moments*, Sib. Math. J. **47** (2006), 1355–1371.
- [25] O. Sarig, *Subexponential decay of correlations*, Invent. Math. **150** (2002), 629–653.
- [26] L.-S. Young, *Statistical properties of dynamical systems with some hyperbolicity*, Ann. of Math. **147** (1998), 585–650.
- [27] L.-S. Young, *Recurrence times and rates of mixing*, Israel J. Math. **110** (1999), 153–188.

- [28] R. Zweimüller, *Ergodic structure and invariant densities of non-Markovian interval maps with indifferent fixed points*, Nonlinearity **11** (1998), 1263–1276.
- [29] R. Zweimüller, *Measure preserving transformations similar to Markov shifts*, Israel J. Math. **173** (2009), 421-443.