# Zero-temperature Gibbs measures for some sub-shifts of finite type

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## Summary of the talk

- I. Motivations
- II. Thermodynamic formalism
- III. Selection principle

## I. Motivations

**Cell equation** Consider H(x, p) a Tonelli Hamiltonian:  $C^2$ , autonomous, periodic in x, super-linear in p, and definite positive. The cell equation is

 $H(x, d_x u) = \overline{H}$ , u as a viscosity solution

**Objective** The cell equation is very degenerate. There are two approaches:

- a PDE approach (L.P.V.),
- a dynamical approach using Fathi's weak KAM theory.
- A third approach:

 $\bar{H}$  and u are thermodynamic objects that can be obtained as a limit when the temperature of some the system goes to 0

## Discretization in time (Bardi, Capuzzo-Dolcetta, Falcone, 2008)

solve the discounted cell equation

$$\delta u_{\delta} + H(x, d_x u_{\delta}) = 0$$

use the representation formula

$$u_{\delta}(x) = \inf_{\gamma} \int_{-\infty}^{0} e^{-\delta|t|} L(\gamma, \dot{\gamma}) dt$$

where  $\gamma : (-\infty, 0] \to \mathbb{R}^d$  is absolutely continuous and  $\gamma(0) = x$ • apply the Lions-Papanicolaou-Varadhan theorem (1987)

$$-\delta u_{\delta} \xrightarrow{C^0} \bar{H}, \quad \left\| u_{\delta} + \frac{\bar{H}}{\delta} \right\|_{\infty} \leq C, \quad \operatorname{Lip}(u_{\delta}) \leq C.$$

Take a sub-sequence  $\delta_i \to 0$  so that  $u_{\delta} + \frac{\bar{H}}{\delta_i} \stackrel{C^0}{\to} u$ 

Theorem (Davini, Fathi, Iturriaga, Zavidovique, 2015)

 $u_{\delta} + \frac{\bar{H}}{\delta} \xrightarrow{C^0} u, \quad \text{solution of the cell equation } H(x, d_x u) = \bar{H}$ (A true limit as  $\delta \to 0$ )

#### Discretization in time

discretize the representation formula

$$u_{\delta}(x) = \inf_{\gamma} \int_{-\infty}^{0} e^{-\delta|t|} L(\gamma, \dot{\gamma}) dt$$

 $\bullet~\tau~{\rm time~step}$ 

$$u_{\tau,\delta}(x) = \inf_{(v_{-k})_{k \ge 0}} \sum_{k=0}^{+\infty} (1 - \tau \delta)^k \tau L(x_{-k-1}, v_{-k-1})$$

 $\exp(-\delta\tau k) \simeq (1-\tau\delta)^k, \quad x_{-k} = x_{-k-1} + \tau v_{-k-1}$ 

Dynamical programming principle

$$u_{\tau,\delta}(x_0) = \inf_{x_{-1}} \left\{ (1 - \tau\delta) u_{\tau,\delta}(x_{-1}) + \tau L(x_{-1}, \frac{x_0 - x_{-1}}{\tau}) \right\}$$

• it is easy to see, for fixed  $\delta > 0$ ,  $u_{\tau,\delta} \to u_{\delta}$  as  $\tau \to 0$ 

What happens if  $\tau$  is fixed and  $\delta \rightarrow 0$ ?

**Theorem** (Xifeng Su, Ph. Thieullen) H(x, p) is a Tonelli Hamiltonian. Let  $\tau, \delta > 0$  and  $u_{\tau,\delta}$  be a solution of the discrete discounted cell equation

$$u_{\tau,\delta}(y) = \inf_{x \in \mathbb{R}^d} \Big\{ (1 - \tau\delta) u_{\tau,\delta}(x) + \tau L\Big(x, \frac{x - y}{\tau}\Big) \Big\}, \quad \forall y \in \mathbb{R}^d$$

Then as  $\delta \to 0$ 

- uniformly in x,  $\tau \delta u_{\tau,\delta}(x) \xrightarrow{} \bar{E}_{\tau}$
- uniformly in x,  $u_{\tau,\delta}(x) \frac{\bar{E}_{\tau}}{\tau\delta} \to u_{\tau}(x)$ ,  $u_{\tau}$  is Lipschitz
- +  $u_{ au}$  is a particular solution of the discrete cell equation

$$u_{\tau}(y) + \bar{E}_{\tau} = \inf_{x \in \mathbb{R}^d} \left\{ u_{\tau}(x) + E_{\tau}(x, y) \right\}, \quad \forall y \in \mathbb{R}^d$$

where  $E_{\tau}(x,y) = \tau L(x, \frac{y-x}{\tau})$  is the discrete Lagrangian

- uniformly in  $\tau$ ,  $||u_{\tau}||_{\infty} \leq C$ ,  $\operatorname{Lip}(u_{\tau}) \leq C$
- for some sub-sequence  $\tau \rightarrow 0$ ,

$$\begin{aligned} & -\frac{\bar{E}_{\tau}}{\tau} \to \bar{H} \\ u_{\tau} \to u \qquad \text{(some solution of } H(x, d_x u) = \bar{H} \end{aligned}$$

### Conclusion Discretization in time of the cell equation

 $\iff$  solving an additive eigenvalue problem of the form:

$$T_{-}[u] = u + \bar{E}, \quad \text{with} \quad T_{-}[u](y) = \inf_{x \in \mathbb{R}^d} \left\{ u(x) + E(x,y) \right\}$$

( $T_{-}[u]$  is called (backward) Lax-Oleinik operator).  $E(x,y) = \tau L(x, \frac{y-x}{\tau})$ 

**Proposition** If E(x, y) is  $C^0$ , coercive  $E(x, y) \to +\infty$  as  $||y - x|| \to +\infty$ and periodic E(x + k, y + k) = E(x, y), then

- $\bullet\ \bar{E}$  is the unique additive eigenvalue
- $\exists u$  periodic, but u may not be unique.

**Remark** The minimization can be taken on  $[0, 1]^d$ 

$$\tilde{E}(x,y) = \min_{k \in \mathbb{Z}^d} E(x+k,y) \implies T^E_{-}[u] = T^{\tilde{E}}_{-}[u]$$

**Program of research** Identify the solution  $(\bar{E}, u)$  as the ground level of some associated dynamical system. Simplify the problem by assuming, the space is discrete,  $\{x_i : i = 1...N\}$  a grid of  $[0, 1]^d$ , and the operator is discrete

$$T_{-}[u](x_{j}) = \min_{1 \leq i \leq N} \left\{ u(x_{i}) + \tilde{E}(x_{i}, x_{j}) \right\}$$

## II. Termodynamic formalism

**Objective** Give a precise meaning to the notion of configurations at equilibrium for some temperature T > 0.

 $\text{configuration} \ = \ (\cdots, x_{i_{-2}}, x_{i_{-1}} \mid x_{i_0}, x_{i_1}, \cdots), \quad x_i \in \text{grid of } [0, 1]^d$ 

 $\begin{array}{ll} \text{Notations} & \bullet \; S = \{1, \cdots, N\}, & \text{ some finite state space} \\ \bullet \; \Omega = S^{\mathbb{Z}}, & \text{ the space of all configurations,} \end{array}$ 

$$\omega = (\cdots, \omega_{-1} \mid \omega_0, \omega_1, \cdots), \quad \omega_k \in S$$

•  $\sigma:\Omega\to \Omega$ , the left shift on the indices

$$\sigma(\omega) = (\cdots, \omega_{-1}, \omega_0 \mid \omega_1, \omega_2, \cdots)$$

•  $E: \Omega \to \mathbb{R}$ , some Hölder function (long range interaction) A short range interaction:  $E(\omega) = E(\omega_0, \omega_1)$ Before we had  $E(x_i, x_j) = \tau L(x_i, \frac{x_j - x_i}{\tau})$ 

#### Important notions

 $\bullet$  stationary or invariant measure  $\mu$ : a probability measure such that if

$$[i_0, \cdots, i_n]_k := \{ \omega \in \Omega : \omega_k = i_0, \omega_{k+1} = i_1, \cdots, \omega_{k+n} = i_n \}$$

then  $\mu([i_0, \cdots, i_n]_k)$  is independent of k. For example

i.i.d. measure : 
$$\mu([i_0, \cdots, i_n]) = \left(\frac{1}{N}\right)^{n+1}$$

the entropy of an invariant measure

$$\operatorname{Ent}_{n}(\mu) := \sum_{i_{0}\cdots i_{n-1}} -\mu([i_{0},\cdots,i_{n-1}])\ln\mu([i_{0},\cdots,i_{n-1}])$$
$$\lim_{n \to +\infty} \frac{1}{n} \operatorname{Ent}_{n}(\mu) = \operatorname{exists} := \operatorname{Ent}(\mu).$$

For example  $Ent(i.i.d.) = \ln N$ 

 $\bullet$  the free energy, let be  $\beta^{-1}>0$  called the temperature

$$\bar{E}_{\beta} := \inf_{\mu \text{ invariant}} \left\{ \int E \, d\mu - \beta^{-1} \text{Ent}(\mu) \right\}$$

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**Theorem** (Bowen, Ruelle, ~1970) To simplify:  $E(\omega) = E(\omega_0, \omega_1)$ 

The infimum in the free energy

$$\bar{E}_{\beta} := \inf_{\mu \text{ invariant}} \left\{ \int E \, d\mu - \beta^{-1} \text{Ent}(\mu) \right\}$$

is reached by a unique invariant measure: called Gibbs measure at temperature  $\beta^{-1}$  and denoted  $\mu_\beta$ 

• There is an explicit formula

$$\mu_{\beta}([i_{0},\cdots,i_{n}]) = \frac{\exp\left[-\beta \sum_{k=0}^{n-1} E(i_{k},i_{k+1})\right]}{Z_{\beta}(i_{0},\cdots,i_{n})}$$
$$\frac{1}{Z_{\beta}(i_{0},\cdots,i_{n})} = \phi_{\beta}^{-}(i_{0}) \exp(\beta n \bar{E}_{\beta}) \phi_{\beta}^{+}(i_{n})$$

•  $\phi_{\beta}^{\pm}$  are backward and forward eigenfunctions of the transfer operator for the largest eigenvalue  $\lambda_{\beta} = \exp[-\beta \bar{E}_{\beta}]$ 

$$\mathcal{L}_{\beta}^{-}[\phi_{\beta}^{-}](j) := \sum_{i=1}^{N} \phi_{\beta}^{-}(i) \exp[-\beta E(i,j)] = \exp[-\beta \bar{E}_{\beta}]\phi_{\beta}^{-}(j)$$
$$\mathcal{L}_{\beta}^{+}[\phi_{\beta}^{+}](i) := \sum_{j=1}^{N} \exp[-\beta E(i,j)]\phi_{\beta}^{+}(j) = \exp[-\beta \bar{E}_{\beta}]\phi_{\beta}^{+}(i)$$

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#### Transfer operator and Lax-Oleinik

The backward case

$$\mathcal{L}_{\beta}^{-}[\phi](j) := \sum_{i=1}^{N} \phi(i) \exp[-\beta E(i,j)]$$

• The Hopf technique:

$$\phi(i) = \exp[-\beta u(i)], \quad \mathcal{L}^-_\beta[\exp(-\beta u)](j) = \exp[-\beta T^-_\beta[u](j)]$$

 $\bullet \mbox{ let } \beta \to +\infty \mbox{ in }$ 

$$\exp\left[-\beta T_{\beta}^{-}[u](j)\right] = \sum_{i=1}^{N} \exp\left[-\beta \left(u(i) + E(i,j)\right)\right]$$

• the zero-temperature of the transfer operator = Lax-Oleinik

$$T^-_{\beta}[u](j) \quad \rightarrow \quad T^-[u](j) := \min_{1 \leqslant i \leqslant N} \left[ u(i) + E(i,j) \right]$$

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#### Important and simple facts

 $\bullet$  The eigenvalue problem for transfer operator at temperature  $\beta^{-1}$  and for the Lax-Oleinik operator

$$T^{-}_{\beta}[u_{\beta}] = u_{\beta} + \bar{E}_{\beta} \quad \text{versus} \quad T^{-}[u] = u + \bar{E}$$

- there exists C > 0,  $||u_{\beta}||_{\infty} \leq C$ ,  $\operatorname{Lip}(u_{\beta}) \leq C$
- $\bar{E}_{\beta} = \inf_{\mu} \left\{ \int E \, d\mu \beta^{-1} \operatorname{Ent}(\mu) \right\} \to \inf_{\mu} \int E \, d\mu = \bar{E}$
- there exists  $\beta_i \to +\infty$ ,  $\mu_{\beta_i} \to \mu_{min}$  and  $u_{\beta_i} \to u$

 $\mu_{min} \in \operatorname{arg\,min}_{\mu \text{ invariant}} \int E \, d\mu, \qquad \mathsf{Mather}(E) = \cup_{\mu_{min}} \operatorname{supp}(\mu_{min})$ 

Conclusion In the discrete case, both in time and in space

$$H(x, d_x u) = \bar{H} \iff \begin{cases} u & \text{``=''} \lim_{\beta \to +\infty} -\frac{1}{\beta} \ln \phi_\beta \\ -\bar{H} & = \lim_{\beta \to +\infty} \bar{E}_\beta = \lim_{\beta \to +\infty} -\frac{1}{\beta} \ln \lambda_\beta \end{cases}$$

· problem: the limit has to be taken along a sub-sequence

# III. Selection principle

**Question** By freezing the system, do the Gibbs measure select a particular configuration?

**Counter example** (Chazottes-Hochman, 2010) There exists an Hölder energy  $E: \Omega \to \mathbb{R}$ , (long range), such that  $\mu_{\beta}$  does not converge.

**Question** For which energy E do  $\bar{E}_{\beta}$  and  $u_{\beta}$  converge?

$$\begin{cases} u_{\beta} = -\frac{1}{\beta} \ln \phi_{\beta} \\ \bar{E}_{\beta} = -\frac{1}{\beta} \ln \lambda_{\beta} \end{cases} \begin{cases} \mathcal{L}_{\beta}[\phi_{\beta}] = \lambda_{\beta}\phi_{\beta} \\ \mathcal{L}_{\beta}(i,j) = \exp\left[-\beta E(i,j)\right], \text{ (short range)} \end{cases}$$

A simpler question: for which E, do the Gibbs measure  $\mu_{\beta}$  converge?

**Theorem** (Brémont, 2003) For short-range energy E(i, j),  $\mu_{\beta} \rightarrow \mu_{\infty}$  selects a particular minimizing invariant measure ( $\mu_{\infty} \in \arg \min_{\mu} \int E d\mu$ ).

A simple example Consider  $\Omega = \{1, 2\}^{\mathbb{Z}}$  and  $E(i, j) = \begin{bmatrix} 0 & 100 \\ 1 & 0 \end{bmatrix}$ . The energy is short range, null at the two fixed points, and positive along any other periodic cycle

$$E(1^{\mathbb{Z}}) = 0 = E(2^{\mathbb{Z}}), \quad i_0 = i_n \implies \sum_{k=0}^{n-1} E(i_k, i_{k+1}) > 0$$

As  $\mu_{\beta}([i_0, \dots, i_n]) = \exp\left[-\beta \sum_{k=0}^{n-1} E(i_k, i_{k+1})\right]/Z_{\beta}(i_0, \dots, i_n)$  the Gibbs measure chooses the configurations with the least energy

$$\mu_{\beta} \to \frac{1}{2} \delta_{1^{\mathbb{Z}}} + \frac{1}{2} \delta_{2^{\mathbb{Z}}}$$

For example  $E(i,j) = \begin{bmatrix} 0.1 & 100 \\ 1 & 0 \end{bmatrix}$ ,  $\mu_{\beta} \to \delta_{2^{\mathbb{Z}}}$ 

 $\begin{array}{l} \textbf{Question What can we say about the explicit convergence of } \mu_{\beta} \text{ when} \\ \mathcal{L}_{\beta}(i,j) = \begin{bmatrix} 1 & e^{-111\beta} & e^{-45\beta} \\ e^{-\beta} & 1 & e^{-63\beta} \\ e^{-\beta} & e^{-\beta} & 1 \end{bmatrix}, \quad \text{or} \quad M_{\epsilon}(i,j) = \begin{bmatrix} 1 & \epsilon^{a} & \epsilon^{b} \\ \epsilon^{a'} & 1 & \epsilon^{c} \\ \epsilon^{b'} & \epsilon^{c'} & 1 \end{bmatrix}$ 

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**Algorithm** (E. Garibaldi, Ph. Thieullen, 2012) By induction on the dimension of the matrix  $M_{\epsilon}(i, j)$ . The framework needs to be extended

$$M_{\epsilon}(i,j) = A(i,j)\epsilon^{a(i,j)} + o(\epsilon^{a(i,j)})$$

$$o(\epsilon^{a(i,j)}) = A_1(i,j)\epsilon^{a_1(i,j)} + A_2(i,j)\epsilon^{a_2(i,j)} + \cdots =$$
a Puiseux series

 $a(i,i) < a_1(i,j) < a_2(i,j) < \cdots$  (but  $a_k(i,j)$  are not rational)

Let  $\lambda_\epsilon\text{, }\phi_\epsilon^\pm$  be the eigenvalue and eigenvectors of  $M_\epsilon$ 

$$\sum_{i} \phi_{\epsilon}^{-}(i) M_{\epsilon}(i,j) = \lambda_{\epsilon} \phi_{\epsilon}^{-}(j), \quad \sum_{j} M_{\epsilon}(i,j) \phi_{\epsilon}^{+}(j) = \lambda_{\epsilon} \phi_{\epsilon}^{+}(i)$$

Objective: find a Puiseux series expansion of  $\lambda_{\epsilon}$ ,  $\phi_{\epsilon}$ ,  $\mu_{\epsilon}$ 

**Observation 1** (Special case for short-range E) if  $\mu_{\beta} \rightarrow \mu_{\infty}$ , for some sub-sequence, then  $\mu_{\infty}$  is a barycenter of measures supported on minimizing cycles

**Observation 2** (In general) The Mather set  $\cup_{\mu_{min}} \operatorname{supp}(\mu_{min})$  may have several components;  $\mu_{\infty}$  chooses the one with the largest topological entropy

**Proposition** 
$$M_{\epsilon}(i, j) = A(i, j)\epsilon^{a(i,j)} + o(\epsilon^{a(i,j)}) \implies \lambda_{\epsilon} \sim \bar{\alpha}\epsilon^{\bar{a}}$$
  
• Remember  $\bar{E} = \inf_{\mu} \int E d\mu = \lim_{\beta \to +\infty} \bar{E}_{\beta} = \lim_{\epsilon \to 0} \frac{\ln \lambda_{\epsilon}}{\ln \epsilon} = \bar{a}$ 

#### Definitions

• 
$$\bar{a} = \inf_{\text{cycles } \bar{n}} \frac{1}{n} \sum_{k=0}^{n-1} a(i_k, i_{k+1}), \quad \text{cycle} = (i_0, \cdots, i_n) \text{ with } i_n = i_0$$

For example

$$M_{\epsilon} \sim \begin{bmatrix} \epsilon^a & \epsilon^b \\ \epsilon^c & \epsilon^d \end{bmatrix}, \quad \Longrightarrow \quad \bar{a} = \min\left(a, d, \frac{b+c}{2}\right)$$

- $G_{min} \subset S \times S$  the sub-graph of minimizing cycles.
- $\bullet \quad A_{min} = [A(i,j)]_{(i,j) \in G_{min}} \text{ the restriction of } A \text{ to } G_{min} \text{ For example}$

$$\frac{b+c}{2} < \min(a,d) \implies A_{min} = \begin{bmatrix} 0 & A(1,2) \\ A(2,1) & 0 \end{bmatrix}$$

•  $\bar{\alpha} =$  the spectral radius of  $A_{min}$ 

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**Reduction I** Let  $M_{\epsilon}(i, j) = A(i, j)\epsilon^{a(i,j)} + o(\epsilon^{a(i,j)})$ Then solve the discrete Lax-Oleinik equation for a(i, j), that is find u(i)

$$\begin{cases} a(i,j) \geqslant u(j) - u(i) + \bar{a} & \forall i,j \\ a(i,j) = u(j) - u(i) + \bar{a} & \iff (i,j) \in G_{min} \end{cases}$$

• Let  $\Delta_{\epsilon} = \operatorname{diag}(\epsilon^{u(1)}, \cdots, \epsilon^{u(N)})$ , then

$$M_{\epsilon}^{\mathsf{I}} := \Delta_{\epsilon} M_{\epsilon} \Delta_{\epsilon}^{-1} / \epsilon^{\bar{a}} = \begin{bmatrix} A'_{min} & 0 & 0\\ 0 & A''_{min} & 0\\ 0 & 0 & 0 \end{bmatrix} + N_{\epsilon}, \quad N_{\epsilon} = o(\mathrm{Id})$$

with  $\rho(A''_{min}) < \rho(A'_{min}) = \bar{\alpha}$ 

$$M_{\epsilon}^{\mathsf{I}} = \begin{bmatrix} A'_{min} & 0\\ 0 & D \end{bmatrix} + N_{\epsilon}, \quad A'_{min} = \operatorname{diag}(A_{min}^{1}, \cdots, A_{min}^{r})$$

with  $\rho(A_{min}^1) = \cdots = \rho(A_{min}^r) = \bar{\alpha}$ 

From now on  $M_\epsilon$  is reduced to its normal form

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 $\begin{array}{ll} \mbox{Reduction II} & M_{\epsilon} = \begin{bmatrix} A & 0 \\ 0 & D \end{bmatrix} + N_{\epsilon}, \ A = {\rm diag}(A^1, \cdots, A^r) \mbox{ with } \\ \rho(D) < \rho(A^1) = \cdots = \rho(A^r) = \bar{\alpha}. & \mbox{We already know } \lambda_{\epsilon} \sim \bar{\alpha} \\ \bullet & R_{\epsilon}, L_{\epsilon} \mbox{ the right and left eigenvectors of } M_{\epsilon} \mbox{ for } \lambda_{\epsilon} \end{array}$ 

$$\begin{cases} M_{\epsilon}^{AA} R_{\epsilon}^{A} + M_{\epsilon}^{AD} R_{\epsilon}^{D} &= \lambda_{\epsilon} R_{\epsilon}^{A} \\ M_{\epsilon}^{DA} R_{\epsilon}^{A} + M_{\epsilon}^{DD} R_{\epsilon}^{D} &= \lambda_{\epsilon} R_{\epsilon}^{D} \end{cases}$$

Extract  $R_{\epsilon}^D = (\lambda_{\epsilon} - M_{\epsilon}^{DD})^{-1} M_{\epsilon}^{DA} R_{\epsilon}^A$  and substitute • We are left to study  $M_{\epsilon}$  of the form

• We are left to study  $M_{\epsilon}$  of the form

$$M_{\epsilon} = \begin{bmatrix} A^1 & \cdots & 0\\ \vdots & \ddots & \vdots\\ 0 & \cdots & A^r \end{bmatrix} + N_{\epsilon}, \quad \rho(A^1) = \cdots \rho(A^r) = \bar{\alpha}$$

- $R^i_{\epsilon}, L^i_{\epsilon}$  the restriction of  $R_{\epsilon}, L_{\epsilon}$  to the indices of  $A^i$
- $R^{i}, L^{i}$  the right and left eigenvectors of  $A^{i}$  for  $\bar{\alpha}$

$$\begin{array}{c|c} \textbf{Proposition} & \frac{R_{\epsilon}^{i}(x)}{R_{\epsilon}^{i}(y)} \sim \frac{R^{i}(x)}{R^{i}(y)}, \quad \forall x \stackrel{i}{\sim} y \\ & \text{but} & \frac{R_{\epsilon}^{i}(x)}{R_{\epsilon}^{j}(y)} \rightarrow ?? \quad \text{for } i \neq j \\ & \overset{\circ}{\underset{\epsilon}{\rightarrow}} \gamma q \end{array}$$

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**Reduction II**  $M_{\epsilon} = \operatorname{diag}(A^1, \cdots, A^r) + N_{\epsilon}, \ \rho(A^1) = \cdots = \rho(A^r) = \bar{\alpha}$ Write a system of r equations by blocs

$$(A^i + N^{ii}_{\epsilon})R^i_{\epsilon} + \sum_{j \neq i} N^{ij}_{\epsilon}R^j_{\epsilon} = \lambda_{\epsilon}R^i_{\epsilon}$$

Take the scalar product with the left fixed eigenvector  $L^i$  of  $A^i$ 

$$\begin{split} \Big(\frac{L^{i}N_{\epsilon}^{ii}R_{\epsilon}^{i}}{L^{i}R_{\epsilon}^{i}}\Big)L^{i}R_{\epsilon}^{i} + \sum_{j\neq i}\Big(\frac{L^{i}N_{\epsilon}^{ij}R_{\epsilon}^{j}}{L^{i}R_{\epsilon}^{j}}\Big)L^{i}R_{\epsilon}^{j} = (\lambda_{\epsilon} - \bar{\alpha})L^{i}R_{\epsilon}^{i} \\ M_{\epsilon}^{\mathrm{II}}(i,j) &:= \Big[\frac{L^{i}N_{\epsilon}^{ij}R_{\epsilon}^{j}}{L^{i}R_{\epsilon}^{j}}\Big], \quad M_{\epsilon}^{\mathrm{II}}R_{\epsilon}^{\mathrm{II}} = (\lambda_{\epsilon} - \bar{\alpha})R_{\epsilon}^{\mathrm{II}} \\ M_{\epsilon}^{\mathrm{II}}(i,j) &= A^{\mathrm{II}}(i,j)\epsilon^{a^{\mathrm{II}}(i,j)} + o(\epsilon^{a^{\mathrm{II}}(i,j)}), \\ a^{\mathrm{II}}(i,j) > 0, \quad \lambda_{\epsilon} - \bar{\alpha} \sim \bar{\alpha}^{(2)}\epsilon^{\bar{\alpha}^{(2)}} \quad \text{(by induction)} \end{split}$$

**The missing case** There is a problem if r = N

$$\begin{split} M_{\epsilon} &= \bar{\alpha} \mathrm{Id} + N_{\epsilon}, \quad (M_{\epsilon} - \bar{\alpha} \mathrm{Id}) = N_{\epsilon} = B(i, j) \epsilon^{b(i, j)} + o(\epsilon^{b(i, j)}) \\ &\qquad \mathrm{diag}(N_{\epsilon}) = \mathrm{diag}(B^{1}) \epsilon^{b^{1}} + \cdots + \mathrm{diag}(B^{s}) \epsilon^{b^{s}} + N_{\epsilon}^{\mathsf{II}} \\ \text{the minimizing sub-graph of } N_{\epsilon}^{\mathsf{II}} \text{ either contains a cycle of order at least} \\ 2, \text{ or the number of cycles of order 1 est less than the dimension of } N_{\epsilon}^{\mathsf{II}} \end{split}$$

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**An example** N = 3,  $M_{\epsilon}(i, j) = \exp[-\beta E(i, j)]$ . Reduction I gives

• A unique dominant irreducible component:  $\bar{\alpha} = 1$ ,

$$M_{\epsilon}^{\mathsf{I}} = \begin{bmatrix} \epsilon^{a} & 1 & \epsilon^{b'} \\ \epsilon^{c'} & \epsilon^{b} & 1 \\ 1 & \epsilon^{a'} & \epsilon^{c} \end{bmatrix} \text{ or } \begin{bmatrix} \epsilon^{a} & 1 & \epsilon^{d} \\ 1 & \epsilon^{b} & \epsilon^{e} \\ \epsilon^{d'} & \epsilon^{e'} & \epsilon^{c} \end{bmatrix} \text{ or } \begin{bmatrix} 1 & \epsilon^{a} & \epsilon^{c} \\ \epsilon^{a'} & \epsilon^{b} & \epsilon^{d} \\ \epsilon^{c'} & \epsilon^{d'} & \epsilon^{e} \end{bmatrix}$$

• Two irreducible components with equal dominant spectral radius

$$\bar{\alpha} = 1, \quad M_{\epsilon}^{\mathsf{I}} = \begin{bmatrix} 1 & \epsilon^a & \epsilon^b \\ \epsilon^{a'} & \epsilon^c & 1 \\ \epsilon^{b'} & 1 & \epsilon^d \end{bmatrix} \text{ or } \begin{bmatrix} 1 & \epsilon^a & \epsilon^b \\ \epsilon^{a'} & 1 & \epsilon^c \\ \epsilon^{b'} & \epsilon^{c'} & \epsilon^d \end{bmatrix}$$

• Three irreducible components with equal dominant spectral radius:

$$\bar{\alpha} = 1, \quad M_{\epsilon}^{\mathsf{I}} = \begin{bmatrix} 1 & \epsilon^a & \epsilon^b \\ \epsilon^{a'} & 1 & \epsilon^c \\ \epsilon^{b'} & \epsilon^{c'} & 1 \end{bmatrix}.$$

•  $\mu_{\beta} \rightarrow$  a barycenter of the periodic minimizing cycles

$$\mu_{\beta} \to \mu_{\min}^{H} := c_1 \delta_1 \mathbf{z} + c_2 \delta_2 \mathbf{z} + c_3 \delta_3 \mathbf{z}$$

Beijing, January 26 2015

#### **Example** A $3 \times 3$ matrix with three irreducible components



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