

Self Consistent Transfer Operators for Heterogeneous Networks

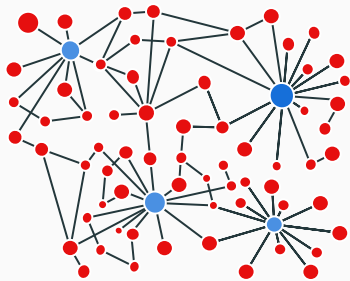
THERMOGAMAS

Herbert Milton Ccalle Maquera

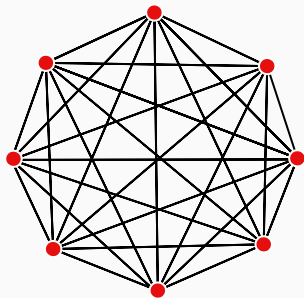
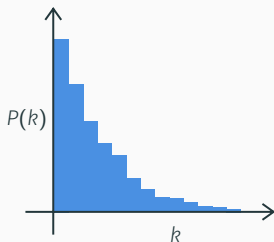
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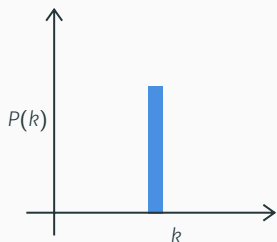
Heterogeneous Coupled Maps



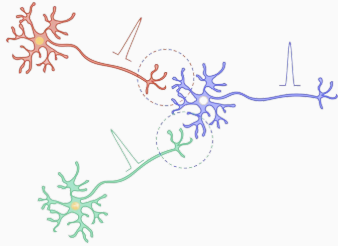
Heterogeneous Network



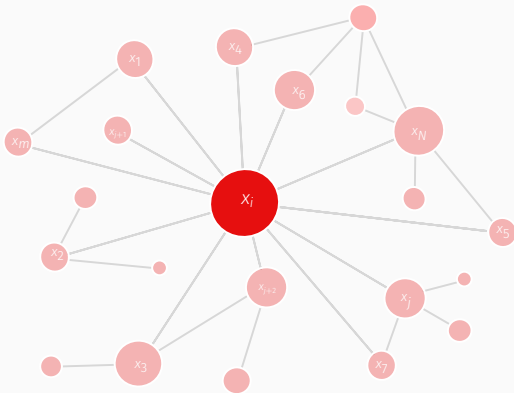
Homogeneous Network



Heterogeneous Coupled Maps

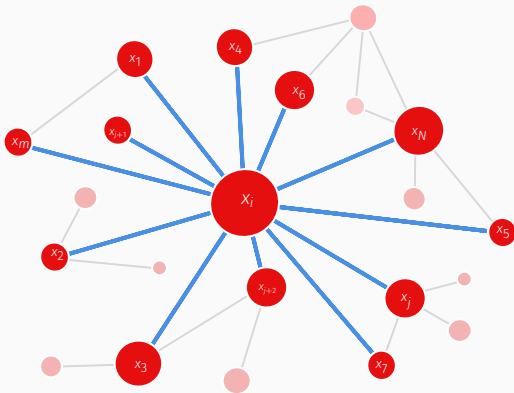


Setting



$$x_i(t+1) = f_i(x_i(t)) + \frac{1}{N} \sum_{j=1}^N A_{ij} h(x_i(t), x_j(t)) \quad \text{mod } 1$$

Setting



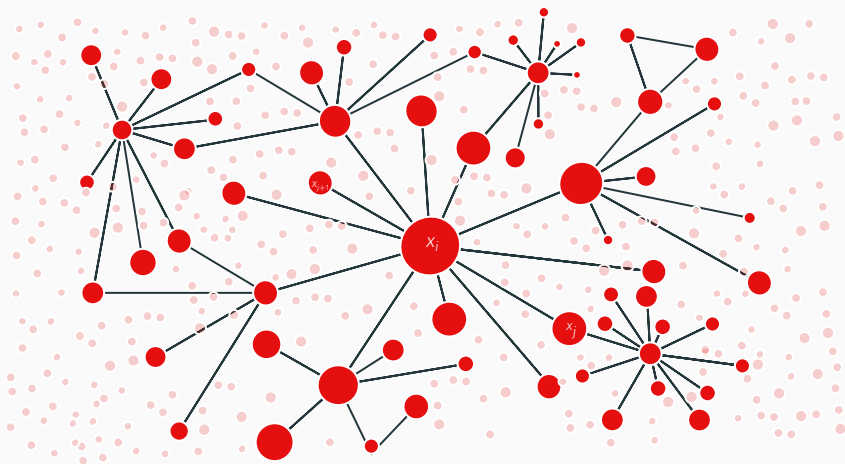
$$x_i(t+1) = f_i(x_i(t)) + \frac{\alpha}{N} \sum_{j=1}^N A_{ij} h(x_i(t), x_j(t)) \mod 1$$

Globally Coupled Maps

- **Kunihiko Kaneko** Period-Doubling of Kink-Antikink Patterns, Quasiperiodicity in Antiferro-Like Structures and Spatial Intermittency in Coupled Logistic Lattice. [1984, *Progress of Theoretical Physics*]
- **P. Bálint, G. Keller, F. M. Selley and P. Toth** Synchronization versus stability of the invariant distribution for a class of GCM. [2018, *Nonlinearity*]
- **Stefano Galatolo** Self-Consistent Transfer Operators: Invariant Measures, Convergence to Equilibrium, Linear Response and Control of the Statistical Properties. [2022, *Communications in Mathematical Physics*]
- **F. M. Sélley and M. Tanzi** Synchronization for networks of Globally Coupled Maps in the thermodynamic limit. [2022, *Journal of Statistical Physics*]

- Koiller and Lai-Sang Young Coupled map networks. [2010, *Nonlinearity*]
- *Tiago Pereira, Sebastian van Strien and Matteo Tanzi*
Heterogeneously coupled maps: hub dynamics and emergence across connectivity layers. [2020, J. Eur. Math. Soc.]

Thermodynamic Limit



To study the thermodynamic limit of heterogeneous coupled maps

Mean Field Approximation

- Consider

$$x_i(t+1) = f(x_i(t)) + \frac{\alpha}{N} \sum_{j=1}^N A_{ij} h(x_i(t), x_j(t)) \mod 1, \text{ for } i = 1, 2, \dots, N$$

Let $F : \mathbb{T}^N \rightarrow \mathbb{T}^N$,

$$x_i(t+1) = F_i(x_1(t), \dots, x_N(t)).$$

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Let $F : \mathbb{T}^N \rightarrow \mathbb{T}^N$,

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- Define $F_{\mu,i} : \mathbb{T} \rightarrow \mathbb{T}$

$$F_{\mu,i}(x_i) = f_i(x_i) + \frac{\alpha}{N} \sum_{j=1}^N \int A_{ij} h(x_i, y_j) d\mu(y)$$

$F_{\mu} : \mathbb{T}^N \rightarrow \mathbb{T}^N$,

$$F_{\mu}(\mathbf{x}) = (F_{\mu,1}(x_1), F_{\mu,2}(x_2), \dots, F_{\mu,N}(x_N))$$

Evolution of the state of the system

$$\mathcal{F}_N \boldsymbol{\mu} := (F_{\boldsymbol{\mu}})_* \boldsymbol{\mu} = ((F_{\boldsymbol{\mu},1})_* \mu_1, (F_{\boldsymbol{\mu},2})_* \mu_2, \dots, (F_{\boldsymbol{\mu},N})_* \mu_N)$$

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Challenges

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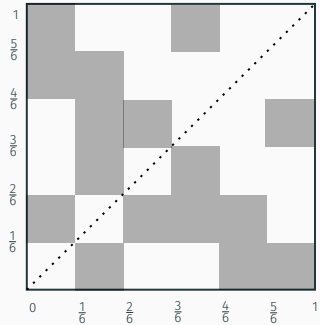
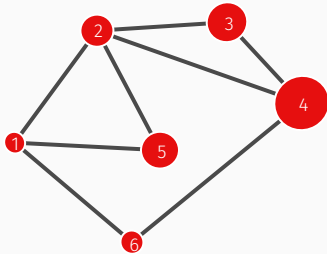
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- Does a fixed point exist in the thermodynamic limit?
- Is this fixed point stable?

Graphons



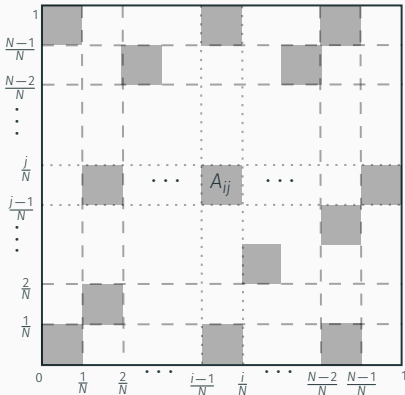
A_{ij} in terms of W_N

We divide the interval $[0, 1]$ in N sub intervals, for $i = 2, \dots, N$

$$I_1 := [0, 1/N], \quad I_i := \left(\frac{i-1}{N}, \frac{i}{N} \right]$$

define $W^{(N)}$ by

$$W^{(N)}|_{I_i \times I_j}(x, y) := A_{ij}$$



Coupled maps in terms of $W^{(N)}$

So, for $z \in I_i$

$$\frac{1}{N}A_{ij} = \int_{\frac{i-1}{N}}^{\frac{j}{N}} dz' W^{(N)}(z, z')$$

For $\boldsymbol{\mu} \in \mathcal{M}(\mathbb{T})^{\otimes N}$ the mean field map is

$$F_{\boldsymbol{\mu}, i}(x_i) = f_i(x_i) + \frac{\alpha}{N} \sum_{j=1}^N \int A_{ij} h(x_i, y_j) d\boldsymbol{\mu}(\mathbf{y})$$

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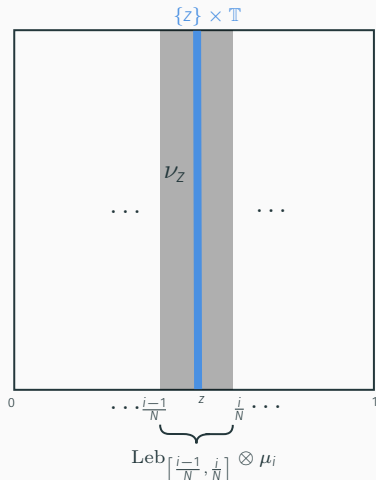
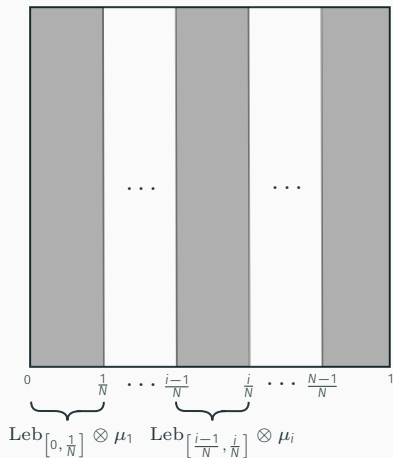
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Coupled maps in terms of $W^{(N)}$



Then

$$\nu_z^{(N)} = \mu_i \text{ when } z \in I_i$$

So, $F_{\nu,z} : \mathbb{T} \rightarrow \mathbb{T}$ for z in I_i :

$$F_{\nu,z}^{(N)}(x) := f(x) + \alpha \int_0^1 \int_{\mathbb{T}} dz' d\nu_{z'}^{(N)}(y) W^{(N)}(z, z') h(x, y)$$

SCTO in the thermodynamic limit

$$\bullet F_\nu: [0, 1] \times \mathbb{T} \rightarrow [0, 1] \times \mathbb{T}, \quad F_\nu(z, x) = (z, F_{\nu, z}(x))$$

Where

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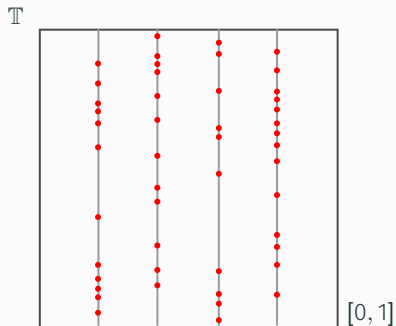
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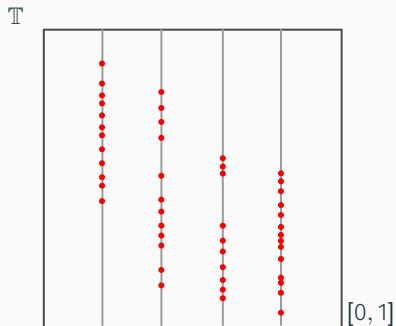
$$\mathcal{F}_W \nu = (F_\nu)_* \nu$$

Local Contracting Dynamics

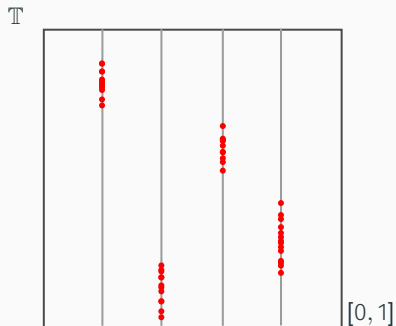
Contraction on the fiber



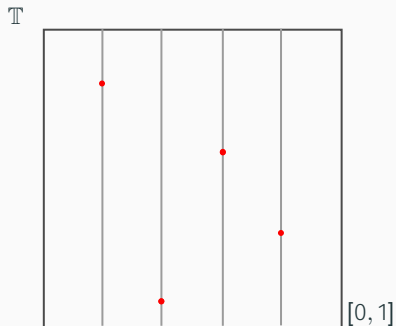
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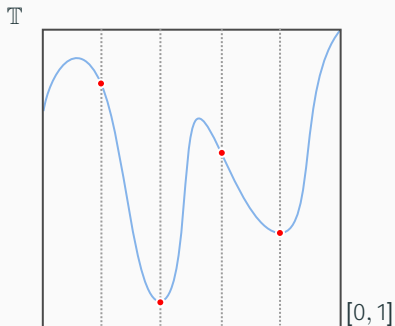
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Contraction on the fiber



Contraction on the fiber



Existence and uniqueness of fixed point for STO

Let $f : \mathbb{T} \rightarrow \mathbb{T}$ be a Λ -contraction in I . Let $h : \mathbb{T} \times \mathbb{T} \rightarrow \mathbb{R}$ be Lipschitz in the both variables. Let $W \in L^\infty([0, 1]; L^1([0, 1]))$

$$F_{\nu, z}(x) = f(x) + \alpha \int_0^1 \int_{\mathbb{T}} W(z, z') h(x, y) d\nu_{z'}(y) dz',$$

There exists $\hat{\alpha} > 0$ such that for all $\alpha < \hat{\alpha}$ the maps $F_{\nu, z}$ are uniform contractions. Then for almost every $z \in [0, 1]$

$$\mathcal{F}_W \nu^* = \nu^*$$

where $\nu_z^* = \delta_{g(z)}$ for some $g : [0, 1] \rightarrow \mathbb{T}$ measurable function.

Consider

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$$\mathcal{T}(g)(z) := F_{\nu, z}(g(z)).$$

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Define $\mathcal{T} : \mathcal{G} \rightarrow \mathcal{G}$ by

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Then the map $\mathcal{T}$ is a contraction on $(\mathcal{G}, d_\infty)$.

$$\mathcal{T}(g^*) = g^*$$

Proof

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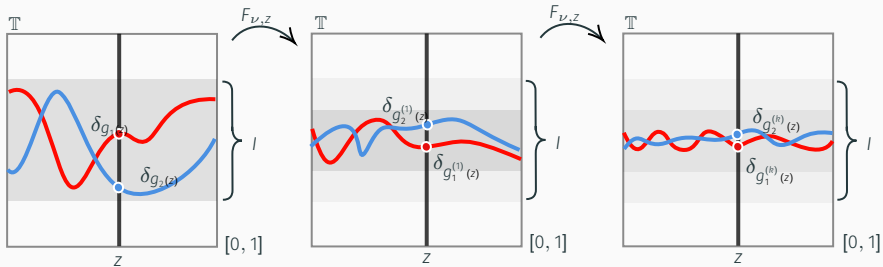
then

$$\nu_z^* = \delta_{g^*(z)}$$

and

$$(\mathcal{F}_W \nu^*)_z = \nu_z^*.$$

Local Contracting Dynamics



Expanding maps

Definition 1 (Self Consistent Transfer Operator)

Consider $f \in \mathcal{C}^3(\mathbb{T}, \mathbb{T})$, $h \in \mathcal{C}^3(\mathbb{T} \times \mathbb{T}, \mathbb{R})$, and $W \in L^\infty([0, 1], L^1([0, 1], \mathbb{R}))$, for any $\nu \in \mathcal{M}_{1, \text{Leb}}([0, 1] \times \mathbb{T})$ and almost any $z \in [0, 1]$ we define

$$F_{\nu, z}(x) = f(x) + \alpha \int_0^1 dz' \int_{\mathbb{T}} d\nu_{z'}(y) W(z, z') h(x, y) \quad (1)$$

and

$$\mathcal{F}\nu = (F_\nu)_* \nu$$

Spaces we consider

Wasserstein distance

Consider the notion of distance between measures given by

$$W^1(\mu, \nu) = \sup_{\substack{\text{Lip}(g) \leq 1 \\ \|g\|_\infty \leq 1}} \left[\int g \cdot d\mu - \int g \cdot d\nu \right] \quad (2)$$

We define

$$\|\mu\|_{W^1} := W^1(0, \mu).$$

Disintegrations with Lebesgue Marginal

Consider $\mathcal{M}_1([0, 1] \times \mathbb{T})$ is the set of probability measures

$$\mathcal{M}_{1, \text{Leb}} := \{ \nu \in \mathcal{M}_1([0, 1] \times \mathbb{T}) : \nu(A \times \mathbb{T}) = \text{Leb}(A) \ \forall A \subset [0, 1] \text{ meas.} \}$$

Spaces we consider

BV Seminorms of Densities on $\mathbb{T}$

Consider

$$\mathcal{B}_{BV^i} := \{\psi \in L^1(\mathbb{T}) : \|\psi\|_{BV^i} < \infty\}$$

with

$$\|\psi\|_{BV^i} := |\psi|_{BV^i} + \|\psi\|_{L^1}$$

and

$$|\psi|_{BV^i} := \sup_{\substack{g \in \mathcal{C}^i(\mathbb{T}, \mathbb{R}) \\ \|g\|_\infty \leq 1}} \int_{\mathbb{T}} g^{(i)}(s) \psi(s) ds$$

Fiberwise Regularity and Variation Control

For $i = 1, 2$.

$$\tilde{\mathcal{B}}_{BV^i, M} := \{\varphi \in L^1([0, 1] \times \mathbb{T}, \mathbb{R}) : \varphi_z \in \mathcal{B}_{BV^i, M} \text{ for a.e. } z \in [0, 1]\}$$

Weak space

$$\mathcal{B}_w := \{\varphi : [0, 1] \times \mathbb{T} \rightarrow \mathbb{R} : \|\varphi\|_{\text{"1"}} < \infty\}$$

where

$$\|\varphi\|_{\text{"1"}} := \int_{[0,1]} \|\varphi_z\|_{W^1} dz$$

Space we consider

BV^1 -oscillation of φ :

$$\mathit{osc}_{BV^1}(\varphi, \omega, r) := \operatorname{ess\,sup}_{z, \bar{z} \in B(\omega, r)} |\varphi_{\bar{z}} - \varphi_z|_{BV^1} \quad (3)$$

and

$$\mathit{var}_{p, BV^1}(\varphi) = \sup_{r>0} \frac{1}{r^p} \int_{[0,1]} \mathit{osc}_{BV^1}(\varphi, \omega, r) \, d\omega. \quad (4)$$

Stronger space

$$\mathcal{B}_s := \{\varphi : [0, 1] \times \mathbb{T} \rightarrow \mathbb{R} : \|\varphi\|_s < \infty\}$$

where

$$\|\varphi\|_s := \mathit{var}_{p, BV^1}(\varphi) + \|\varphi\|_{\text{"1"}}$$

Admissible Set of Regular Densities

To construct a suitable domain for the application of Schauder's fixed-point theorem

$$\mathcal{A}_{\mathbf{M}} := \mathcal{B}_{S,M} \cap \tilde{\mathcal{B}}_{BV^1,M_1} \cap \tilde{\mathcal{B}}_{BV^2,M_2} \cap \mathcal{M}_{1,\text{Leb}} \quad (5)$$

where $\mathbf{M} = (M_1, M_2, M)$.

Main Results and Proofs

Convergence to the finite-dimensional system to the STO

- For every $N \in \mathbb{N}$ consider $\{x_i^{(N)}\}_{N=1, i=1}^{\infty, N}$ where $x_i^{(N)}$ is distributed according to $\mu_i^{(N)}$ defined as

$$\mu_i^{(N)}(A) := N \int_{\frac{i-1}{N}}^{\frac{i}{N}} \nu_z(A) dz.$$

- Define the random variables

$$(y_1^{(N)}, \dots, y_N^{(N)}) := F(x_1^{(N)}, \dots, x_N^{(N)})$$

and call $\eta_i^{(N)}$ the distribution of $y_i^{(N)}$

Theorem 1

Assume that for a given $z_* \in [0, 1]$:

- i) $W^{(N)}(z_*, \cdot) \rightarrow W(z_*, \cdot)$ in $L^1([0, 1])$ for $N \rightarrow \infty$;
- ii) $z \mapsto W(z, \cdot)$ is Lipschitz near z_* ;
- iii) $\nu \in \mathcal{M}_{1, \text{Leb}}([0, 1] \times \mathbb{T})$ has a disintegration $\{\nu_z\}_{z \in [0, 1]}$ that is Lipschitz near z_* .

Then,

$$\lim_{N \rightarrow \infty} \eta_{[z_* N]}^{(N)} = (\mathcal{F}\nu)_{z_*} \quad \text{weakly.}$$

Proof: Convergence of the finite-dimensional system to the STO

$$\begin{aligned} \int_{\mathbb{T}} g(y) \left(d(\mathcal{F}\nu)_{z_*}(y) - d\eta_i^{(N)}(y) \right) &= \\ &= \underbrace{\int_{\mathbb{T}} g(F_{\nu, z_*}(y)) d\nu_{z_*}(y)}_{\mathcal{I}_1} - \underbrace{\int_{\mathbb{T}^N} g \left(f(x_i) + \frac{\alpha}{N} \sum_{j=1}^N A_{ij} h(x_i, x_j) \right) \prod_{j=1}^N d\mu_j^{(N)}(x_j)}_{\mathcal{I}_2} \end{aligned}$$

To give estimates for the integral $\mathcal{I}_2$

$$g \left(f(x_i) + \frac{\alpha}{N} \sum_{j=1}^N A_{ij} h(x_i, x_j) \right) \approx g \left(f(x_i) + \int \frac{\alpha}{N} \sum_{j=1}^N A_{ij} h(x_i, x'_j) \prod_{j=1}^N d\mu_j^{(N)}(x'_j) \right)$$

then

$$\mathcal{I}_2 \approx \mathcal{I}_1 + O(N^{-1/3})$$

Existence of the fixed point for the STO on a graphon

Theorem 2 (Existence of the fixed point)

Let $f \in \mathcal{C}^3(\mathbb{T}, \mathbb{T})$, $h \in \mathcal{C}^3(\mathbb{T} \times \mathbb{T}, \mathbb{R})$, $W \in L^\infty([0, 1], L^1([0, 1], \mathbb{R}))$ be a graphon with $\text{var}_{p, L^1}(W) < \infty$ for some $p \in (0, 1]$, and $\mathcal{F}$ the associated STO. Consider the admissible set of regular densities $\mathcal{A}_M$. Then there exist $\alpha_0 > 0$ and $M_0, M_1, M_2 > 0$ such that for all $|\alpha| < \alpha_0$, $\mathcal{F}$ has a fixed point φ^* in the closure of $\mathcal{A}_M$ in $\mathcal{B}_W$.

Corollary 1

For every fixed point φ_* of $\mathcal{F}$ with absolutely continuous disintegration, $\varphi_z^* \in \mathcal{C}^2(\mathbb{T}, \mathbb{R})$ for a.e. $z \in [0, 1]$.

Lemma 1 (Uniform Expansion and Distortion Bounds for Fiber Maps)

Consider $\nu \in \mathcal{M}_{1,\text{Leb}}$ and $F_{\nu,z}$ the restriction of the dynamics to the fiber $\{z\} \times \mathbb{T}$. If

$$|\alpha| \cdot \|W\|_{L^\infty([0,1], L^1([0,1], \mathbb{R}))} < \hat{\alpha} := \frac{\inf_x |f'(x)| - 1}{\|h\|_{C^1}}$$

then for any $\nu \in \mathcal{M}_{1,\text{Leb}}$ and a.e. $z \in [0, 1]$, the map $F_{\nu,z}$ is uniformly expanding, and

$$\|F_{\nu,z}\|_{C^3} < K, \quad \text{and} \quad \sup_{x \in \mathbb{T}} \left| \frac{F''_{\nu,z}(x)}{(F'_{\nu,z})^2(x)} \right| < K'.$$

Proposition 1 (Lipschitzness of Fiber maps for $\mathcal{C}^k$ norms)

For $k \geq 0$, let $h \in \mathcal{C}^k(\mathbb{T} \times \mathbb{T}, \mathbb{R})$, $f \in \mathcal{C}^k(\mathbb{T}, \mathbb{T})$, $\nu \in \mathcal{M}_{1, \text{Leb}}$ and $W \in L^\infty([0, 1], L^1([0, 1], \mathbb{R}))$ then, for $z, \bar{z} \in A_W$ we have that

$$\|F_{\nu, z} - F_{\nu, \bar{z}}\|_{\mathcal{C}^k} \leq \alpha \|h\|_{\mathcal{C}^k} \|W(z, \cdot) - W(\bar{z}, \cdot)\|_{L^1}$$

Proposition 2 (Invariance)

Under the assumptions of Lemma 1 and for $|\alpha| < \hat{\alpha}$, there are $M_1, M_2 > 0$ such that

$$\mathcal{F}(\tilde{\mathcal{B}}_{BV^1, M_1} \cap \tilde{\mathcal{B}}_{BV^2, M_2} \cap \mathcal{M}_{1, \text{Leb}}) \subset \tilde{\mathcal{B}}_{BV^1, M_1} \cap \tilde{\mathcal{B}}_{BV^2, M_2} \cap \mathcal{M}_{1, \text{Leb}}$$

Proof.

The following Lasota-Yorke inequalities hold

$$|F_*\varphi|_{BV^1} \leq \lambda_1 |\varphi|_{BV^1} + R_1 \|\varphi\|_{L^1}$$

$$|F_*\varphi|_{BV^2} \leq \lambda_2 |\varphi|_{BV^2} + R_2 |\varphi|_{BV^1} + R_3 \|\varphi\|_{L^1}$$

with $\lambda_1, \lambda_2 \in [0, 1)$ and $R_1, R_2, R_3 > 0$



Proposition 3 (Lipschitzness of Fiber maps for BV norm)

For any $M_1, M_2 > 0$ there is a constant $K_{\#} > 0$ such that for any $\varphi \in \mathcal{M}_{1,\text{Leb}} \cap \tilde{\mathcal{B}}_{BV^1, M_1} \cap \tilde{\mathcal{B}}_{BV^2, M_2}$,

$$|(F_{\varphi, z})_* \varphi_{\bar{z}} - (F_{\varphi, \bar{z}})_* \varphi_{\bar{z}}|_{BV^1} \leq K_{\#} \|W(z, \cdot) - W(\bar{z}, \cdot)\|_{L^1}$$

for all $\bar{z}, z \in A_W \subset [0, 1]$ and $\bar{z}$ in the full measure set for which $\varphi_{\bar{z}} \in \mathcal{B}_{BV^1, M_1} \cap \mathcal{B}_{BV^2, M_2}$.

Proof.

Fix $\psi \in \mathcal{B}_{BV^2}$, and let $g \in \mathcal{C}^1$ with $\|g\|_{\infty} \leq 1$.

$$\begin{aligned} \int_{\mathbb{T}} g'[(F_z - F_{\bar{z}})_* \psi] &\leq \int_{\mathbb{T}} \left(\frac{g \circ F_z}{F'_z} - \frac{g \circ F_{\bar{z}}}{F'_{\bar{z}}} \right) \psi' + \int_{\mathbb{T}} \left(\frac{g \circ F_z}{(F'_z)^2} F''_z - \frac{g \circ F_{\bar{z}}}{(F'_{\bar{z}})^2} F''_{\bar{z}} \right) \psi \\ &\leq K_{\#} \|W(z, \cdot) - W(\bar{z}, \cdot)\|_{L^1} \end{aligned}$$

Lemma 2 (Invariance of admissible set)

Assume that $\text{var}_{p,L^1}(W) < \infty$. Under the hypotheses of Lemma 1, consider the set

$$\mathcal{A}_M := \mathcal{B}_{S,M} \cap \tilde{\mathcal{B}}_{BV^1,M_1} \cap \tilde{\mathcal{B}}_{BV^2,M_2} \cap \mathcal{M}_{1,\text{Leb}}$$

with $M_1, M_2 > 0$ as in Proposition 2. Then, there is $\alpha_0 > 0$ sufficiently small, $M > 0$, and $\bar{n} \in \mathbb{N}$ such that provided $|\alpha| < \alpha_0$

$$\mathcal{F}^n(\mathcal{A}_M) \subset \mathcal{A}_M \quad \forall n \geq \bar{n}.$$

Proof: Theorem 2

Pick $\varphi \in \mathcal{A}_M$

$$\begin{aligned} |(\mathcal{F}^n \varphi)_z - (\mathcal{F}^n \varphi)_{\bar{z}}|_{BV^1} &= |(F_{\varphi,z}^n)_* \varphi_z - (F_{\varphi,\bar{z}}^n)_* \varphi_{\bar{z}}|_{BV^1} \\ &\leq |(F_{\varphi,z}^n)_* \varphi_z - (F_{\varphi,z}^n)_* \varphi_{\bar{z}}|_{BV^1} + |(F_{\varphi,z}^n)_* \varphi_{\bar{z}} - (F_{\varphi,\bar{z}}^n)_* \varphi_{\bar{z}}|_{BV^1} \\ &\leq \tau |\varphi_z - \varphi_{\bar{z}}|_{BV^1} + O(\alpha) \|W(z, \cdot) - W(\bar{z}, \cdot)\|_{L^1} \end{aligned}$$

so,

$$\mathbf{var}_{p,BV^1}(\mathcal{F}^n \varphi) \leq \tau \mathbf{var}_{p,BV^1}(\varphi) + O(\alpha) \mathbf{var}_{p,L^1}(W)$$

then

$$\|\mathcal{F}^n \varphi\|_s \leq \tau \|\varphi\|_s + \bar{B}$$

So for $M \geq M_0$ the set $\mathcal{A}_M$ is invariant where $M_0 = \bar{B}(1 - \tau)^{-1}$.

Lemma 3

The set $\mathcal{A}_M := \mathcal{B}_{S,M} \cap \tilde{\mathcal{B}}_{BV^1,M_1} \cap \tilde{\mathcal{B}}_{BV^2,M_2} \cap \mathcal{M}_{1,\text{Leb}}$ is convex.

Proof.

- $\text{var}_{p,BV^1}(\tau\varphi + (1-\tau)\psi) \leq \tau \text{var}_{p,BV^1}(\varphi) + (1-\tau) \text{var}_{p,BV^1}(\psi).$
- $\|\tau\varphi + (1-\tau)\psi\|_{\text{"1"}} \leq \tau \|\varphi\|_{\text{"1"}} + (1-\tau) \|\psi\|_{\text{"1"}}$
- For a.e. $z \in [0, 1]$, $\psi_z, \varphi_z \in \mathcal{B}_{BV^i,M_i}$ then

$$\|\tau\varphi_z + (1-\tau)\psi_z\|_{BV^i} \leq M_i.$$

□

Lemma 4

The set $\mathcal{A}_M$ is relatively compact in $\mathcal{B}_W$.

Proof.

- $\mathcal{B}_{p\text{-BV}} = \{\varphi : [0, 1] \times \mathbb{T} \rightarrow \mathbb{R} : \|\varphi\|_{p\text{-BV}} < \infty\}$ with $\|\varphi\|_{p\text{-BV}} = \|\varphi\|_{\text{"1"}} + \text{var}_{p,W^1}(\varphi)$, then $\mathcal{B}_{p\text{-BV},M}$ is relatively compact in $\mathcal{B}_W$
- $\|\cdot\|_{p\text{-BV}} \leq \|\cdot\|_S$ and $\mathcal{B}_{S,M} \subset \mathcal{B}_{p\text{-BV},M}$.
- $\bar{\mathcal{B}}_{S,M}$ is compact in $\mathcal{B}_W$. Since $\mathcal{A}_M \subset \mathcal{B}_{S,M}$. So $\bar{\mathcal{A}}_M$ is a closed subset of a compact space then $\mathcal{A}_M$ is relatively compact in $\mathcal{B}_W$.



Lemma 5

The SCTO is Lipschitz continuous

$$\mathcal{F} : (\mathcal{B}_{S,M} \cap \mathcal{M}_{1,\text{Leb}}, \|\cdot\|_{\text{"1"}}) \rightarrow (\mathcal{B}_{S,M} \cap \mathcal{M}_{1,\text{Leb}}, \|\cdot\|_{\text{"1"}})$$

Proof.

$$\|\mathcal{F}\varphi - \mathcal{F}\psi\|_{\text{"1"}} \leq (\kappa + 2\alpha \|h\|_{C^1} \|W\|_{\infty}) \|\varphi - \psi\|_{\text{"1"}}.$$



Proof: Existence of the fixed point for the STO

Proof of theorem 2.

- Lemma 2: $\mathcal{A}_M$ is invariant under the action of the STO.
- Lemma 5: $\mathcal{F} : \mathcal{A}_M \rightarrow \mathcal{A}_M$ is Lipschitz continuous.
- Lemma 4: $\overline{\mathcal{A}}_M$ is relatively compact in $\mathcal{B}_w$.
- Lemma 3: $\overline{\mathcal{A}}_M$ is convex.
- The map $\mathcal{F}|_{\mathcal{A}_M}$ uniformly continuous then there exists a unique continuous extension $\overline{\mathcal{F}} : \overline{\mathcal{A}}_M \rightarrow \mathcal{B}_w$ satisfying $\overline{\mathcal{F}}|_{\mathcal{A}_M} = \mathcal{F}$.
Moreover, since $\mathcal{F}^n(\mathcal{A}_M) \subset \mathcal{A}_M$, continuity ensures that $\overline{\mathcal{F}}^n(\overline{\mathcal{A}}_M) \subset \overline{\mathcal{A}}_M$. Therefore, Schauder's Fixed Point Theorem guarantees the existence of a fixed point $\varphi^* \in \overline{\mathcal{A}}_M$.



Theorem 3 (Exponential Stability of the Fixed Point)

Let $\varphi^* \in \mathcal{A}_M$ be a fixed point of the SCTO. The fixed point is unique and locally exponentially stable meaning that there is $\delta > 0$ and constants $K > 0$, $\rho > 0$ such that for every $\varphi \in \mathcal{M}_{1,\text{Leb}}$ with $\|\varphi_z - \varphi_z^*\|_{C^1} \leq \epsilon$ for a.e. $z \in [0, 1]$, the following holds

$$\sup_{x \in \mathbb{T}} |(\mathcal{F}^t \varphi)_z(x) - \varphi_z^*(x)| \leq K e^{-\rho t}.$$

Proof: Theorem 3

Consider

$$\mathcal{V}_a := \left\{ \psi \in \mathcal{C}(\mathbb{T}, \mathbb{R}) : \frac{\psi(x)}{\psi(y)} \leq e^{a|x-y|} \right\}$$

define

$$\tilde{\mathcal{V}}_a := \left\{ \nu \in \mathcal{M}_{\text{Leb}}([0, 1] \times \mathbb{T}) : \frac{d\nu_z}{d\text{Leb}} \in \mathcal{V}_a \text{ for a.e. } z \right\}.$$

For $\nu, \nu' \in \tilde{\mathcal{V}}_a$, define the distance

$$\tilde{\theta}_a(\nu, \nu') := \text{ess sup}_{z \in [0, 1]} \theta_a \left(\frac{d\nu_z}{d\text{Leb}}, \frac{d\nu'_z}{d\text{Leb}} \right).$$

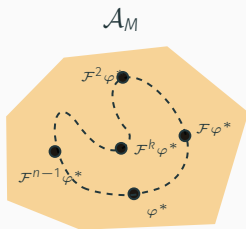
Proposition 4

If α is sufficiently small, there is $a > 0$ such that $\mathcal{F}$ sends $\tilde{\mathcal{V}}_a$ into $\tilde{\mathcal{V}}_{\eta a}$ for some $\eta \in [0, 1)$. Furthermore, suppose that $\varphi, \psi \in \mathcal{M}_{1, \text{Leb}} \cap \tilde{\mathcal{V}}_a$ and for almost every $z \in [0, 1]$, $\psi_z \in \mathcal{C}^2(\mathbb{T})$ with $\text{ess sup}_{z \in [0, 1]} \|\psi_z\|_{\mathcal{C}^2} < \infty$. Then there is $\gamma \in [0, 1)$ such that

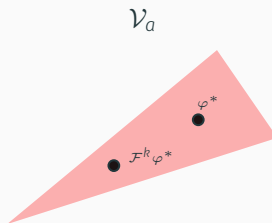
$$\tilde{\theta}_a(\mathcal{F}\varphi, \mathcal{F}\psi) \leq \gamma \tilde{\theta}_a(\varphi, \psi).$$

$$\begin{aligned} \theta_a((\mathcal{F}\varphi)_z, (\mathcal{F}\psi)_z) &= \theta_a((F_{\varphi, z})_*\varphi_z, (F_{\psi, z})_*\psi_z) \\ &\leq \theta_a((F_{\varphi, z})_*\varphi_z, (F_{\varphi, z})_*\psi_z) + \theta_a((F_{\varphi, z})_*\psi_z, (F_{\psi, z})_*\psi_z) \\ &\leq \lambda \theta_a(\varphi_z, \psi_z) + C_{\#} \alpha \text{ess sup}_{z' \in [0, 1]} \theta_a(\varphi_{z'}, \psi_{z'}). \end{aligned}$$

Proof: Exponential Stability of the Fixed Point



$$\varphi^* = \mathcal{F}^n \varphi^*$$



$$\varphi^* = \mathcal{F}\varphi^*$$

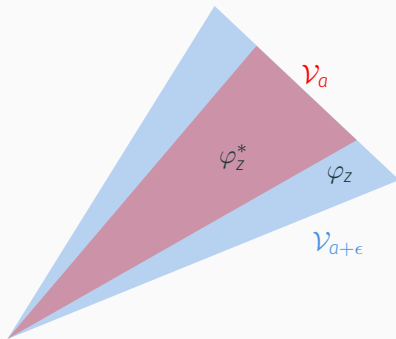
Note that $\text{ess sup}_{z \in [0,1]} \|(\mathcal{F}^i \varphi^*)_z\|_{C^2} < \infty$ for $0 \leq i \leq n-1$

$$\tilde{\theta}_a(\varphi^*, \mathcal{F}\varphi^*) = \tilde{\theta}_a(\mathcal{F}^n \varphi^*, \mathcal{F}^{n+1} \varphi^*) \leq \lambda^n \tilde{\theta}_a(\varphi^*, \mathcal{F}\varphi^*)$$

which implies $\theta_a(\varphi^*, \mathcal{F}\varphi^*) = 0$, then

$$\varphi^* = \mathcal{F}\varphi^*$$

Proof: Exponential Stability of the Fixed Point



$$\tilde{\theta}_{a+\epsilon}(\mathcal{F}\varphi, \varphi^*) = \operatorname{ess\,sup}_{z \in [0,1]} \theta_{a+\epsilon}((\mathcal{F}\varphi)_z, (\mathcal{F}\varphi^*)_z) \leq \gamma \operatorname{ess\,sup}_{z \in [0,1]} \theta_{a+\epsilon}(\varphi_z, \varphi_z^*).$$

By iterating this process

$$\tilde{\theta}_{a+\epsilon}(\mathcal{F}^n \varphi, \varphi^*) \leq \gamma^n \tilde{\theta}_{a+\epsilon}(\varphi, \varphi^*)$$

for uniqueness

$$\tilde{\theta}_a(\hat{\nu}, \nu^*) = \tilde{\theta}_a(\mathcal{F}\hat{\nu}, \mathcal{F}\nu^*) \leq \gamma \tilde{\theta}_a(\hat{\nu}, \nu^*)$$

Thank you!



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