

Contents

Pr	Preface to the Second Edition Preface to the First Edition		vii
Pr			ix
1	Intr	oduction	1
	1.1	A Simple System Generating a Density of States	1
	1.2	The Evolution of Densities: An Intuitive Point of View	5
	1.3	Trajectories Versus Densities	9
		Exercises	13
2	The Toolbox		17
	2.1	Measures and Measure Spaces	17
	2.2	Lebesgue Integration	19
	2.3	Convergence of Sequences of Functions	31
		Exercises	35
3	Markov and Frobenius–Perron Operators		37
	3.1	Markov Operators	37
	3.2	The Frobenius-Perron Operator	41
	3.3	The Koopman Operator	47
		Exercises	49
4	Studying Chaos with Densities		51
	4.1	Invariant Measures and Measure-Preserving	
		Transformations	51

2022	Contents
XII	4 4 1111.0-1111.34

	4.2	Ergodic Transformations	59		
	4.3	Mixing and Exactness	65		
	4.4	Using the Frobenius-Perron Koopman Operators for			
		Classifying Transformations	71		
	4.5	Kolmogorov Automorphisms	79		
		Exercises	83		
5	The	Asymptotic Properties of Densities	85		
	5.1	Weak and Strong Precompactness	86		
	5.2	Properties of the Averages $A_n f$	88		
	5.3	Asymptotic Periodicity of $\{P^nf\}$	95		
	5.4	The Existence of Stationary Densities	100		
	5.5	Ergodicity, Mixing, and Exactness	102		
	5.6	Asymptotic Stability of $\{P^n\}$	105		
	5.7	Markov Operators Defined by a Stochastic Kernel	112		
	5.8	Conditions for the Existence of Lower-Bound Functions	123		
	5.9	Sweeping	125		
	5.10	The Foguel Alterative and Sweeping	129		
		Exercises	136		
6	The Behavior of Transformations on Intervals				
	and	Manifolds	139		
	6.1	Functions of Bounded Variation	139		
	6.2	Piecewise Monotonic Mappings	144		
	6.3	Piecewise Convex Transformations with a Strong Repellor	153		
	6.4	Asymptotically Periodic Transformations	156		
	6.5	Change of Variables	165		
	6.6	Transformations on the Real Line	172		
	6.7	Manifolds	175		
	6.8	Expanding Mappings on Manifolds	183		
		Exercises	187		
7	Continuous Time Systems: An Introduction 18				
	7.1	Two Examples of Continuous Time Systems	190		
	7.2	Dynamical and Semidynamical Systems	191		
	7.3	Invariance, Ergodicity, Mixing, and Exactness in			
		Semidynamical Systems	195		
	7.4	Semigroups of the Frobenius-Perron and Koopman			
		Operators	199		
	7.5	Infinitesimal Operators	20 5		
	7.6	Infinitesimal Operators for Semigroups Generated by			
		Systems of Ordinary Differential Equations	210		
	7.7	Applications of the Semigroups of the Frobenius-Perron	MASK DECOMPANA		
		and Koopman Operators	215		
	7.8	The Hille-Yosida Theorem and Its Consequences	226		

		Contents	xiii	
	7.9	Further Applications of the Hille-Yosida Theorem	232	
	7.10	The Relation Between the Frobenius-Perron and		
		Koopman Operators	241	
	7.11	Sweeping for Stochastic Semigroups	244	
	7.12	Foguel Alternative for Continuous Time Systems	246	
		Exercises	247	
8	Discrete Time Processes Embedded in Continuous			
	Time	e Systems	251	
	8.1	The Relation Between Discrete and Continuous Time		
		Processes	251	
	8.2	Probability Theory and Poisson Processes	252	
	8.3	Discrete Time Systems Governed by Poisson Processes	258	
	8.4	The Linear Boltzmann Equation: An Intuitive		
		Point of View	261	
	8.5	Elementary Properties of the Solutions of the Linear		
		Boltzmann Equation	264	
	8.6	Further Properties of the Linear Boltzmann Equation	268	
	8.7	Effect of the Properties of the Markov Operator on		
		Solutions of the Linear Boltzmann Equation	270	
	8.8	Linear Boltzmann Equation with a Stochastic Kernel	273	
	8.9	The Linear Tjon-Wu Equation	277	
		Exercises	280	
9	Entr	opy	283	
	9.1	Basic Definitions	283	
	9.2	Entropy of $P^n f$ When P is a Markov Operator	289	
	9.3	Entropy $H(P^n f)$ When P is a Frobenius-Perron		
		Operator	292	
	9.4	Behavior of $P^n f$ from $H(P^n f)$	395	
		Exercises	300	
10	Stochastic Perturbation of Discrete Time Systems		303	
	10.1	Independent Random Variables	304	
	10.2	Mathematical Expectation and Variance	306	
	10.3	Stochastic Convergence	311	
	10.4	Discrete Time Systems with Randomly Applied	<u> 2000</u> - 150 - 150 HI	
		Stochastic Perturbations	315	
	10.5	Discrete Time Systems with Constantly Applied	<u> </u>	
		Stochastic Perturbations	320	
	10.6	Small Continuous Stochastic Perturbations of Discrete	<u> </u>	
		Time Systems	327	
	10.7	Discrete Time Systems with Multiplicative Perturbations	330	
		Exercises	333	

11	Stock	nastic Perturbation of Continuous Time Systems	335	
	11.1	One-Dimensional Wiener Processes (Brownian Motion)	335	
	11.2	d-Dimensional Wiener Processes (Brownian Motion)	344	
	11.3	The Stochastic Itô Integral: Development	346	
	11.4	The Stochastic Itô Integral: Special Cases	351	
	11.5	Stochastic Differential Equations	355	
	11.6	The Fokker-Planck (Kolmogorov Forward) Equation	359	
	11.7	Properties of the Solutions of the Fokker-Planck		
		Equation	364	
	11.8	Semigroups of Markov Operators Generated by Parabolic		
		Equations	368	
	11.9	Asymptotic Stability of Solutions of the Fokker-Planck		
		Equation	371	
	11.10	An Extension of the Liapunov Function Method	378	
	11.11	Sweeping for Solutions of the Fokker-Planck Equation	386	
	11.12	Foguel Alternative for the Fokker-Planck Equation	388	
		Exercises	391	
12	Markov and Foias Operators		393	
	12.1	The Riesz Representation Theorem	393	
	12.2	Weak and Strong Convergence of Measures	397	
	12.3	Markov Operators	405	
	12.4	Foias Operators	411	
	12.5	Stationary Measures: Krylov-Bogolubov Theorem for		
		Stochastic Dynamical Systems	417	
	12.6	Weak Asymptotic Stability	420	
	12.7	Strong Asymptotic Stability	425	
	12.8	Iterated Function Systems and Fractals	432	
		Exercises	447	
References		449		
No	tation	and Symbols	457	
Ind	Index			

