

Multifractal analysis of local entropies for amenable group actions

Yunping Wang¹ and Cao Jie ^{*1}

¹ School of Mathematical Sciences and Institute of Mathematics, Nanjing Normal University,

Nanjing 210023, Jiangsu, P.R.China

e-mail: yunpingwangj@126.com, wypcaojie@163.com

Abstract. In this paper, we give the multifractal analysis of the weighted local entropies for arbitrary invariant measures for amenable group actions.

Keywords and phrases: amenable group actions, multifractal analysis .

1 Background and Introduction.

Let (X, d, T) be a dynamical system, where (X, d) is a compact metric space and $T : X \rightarrow X$ is a continuous map. The set $M(X)$ of all Borel probability measures is compact under the weak* topology. Denote by $M(X, T) \subset M(X)$ the subset of all T -invariant measures and $E(X, T) \subset M(X, T)$ the subset of all ergodic measures. Multifractal analysis is concerned with the study of pointwise dimension of a Borel measure μ (provided the limit exists):

$$d_\mu(x) = \lim_{\epsilon \rightarrow 0} \frac{\log \mu(B(x, \epsilon))}{\log \epsilon},$$

where $B(x, \epsilon)$ is an open ϵ -neighborhood of x . Set

$$X_\alpha := \{x \in X : d_\mu(x) = \alpha\}.$$

The purpose is to describe the set X_α . It is worthwhile to mention that the multifractal analysis of Birkhoff average is closely related to the pointwise dimension of the Borel

* Corresponding author

2010 Mathematics Subject Classification: 37B40, 37C45

measure. We refer the reader to the references [4, 14, 20, 21, 22]. Here, we introduce the general form of Pesin's multifractal formalism in [12], or [2] as follows. Consider a function $g : Y \rightarrow [-\infty, +\infty]$ in a subset Y of X . The level set

$$K_\alpha^g = \{x \in Y : g(x) = \alpha\}$$

are pairwise disjoint, and we obtain a *multifractal decomposition* of X given by

$$X = (X \setminus Y) \cup \bigcup_{\alpha \in [-\infty, +\infty]} K_\alpha^g.$$

Let G be a function defined in the set of subsets of X . The *multifractal spectrum* $\mathcal{F} : [-\infty, +\infty] \rightarrow \mathbb{R}$ of the pair (g, G) is defined by

$$\mathcal{F}(\alpha) = G(K_\alpha^g),$$

where g may denote the Birkhoff averages, Lyapunov exponents, pointwise dimension or local entropies and G may denote the topological entropy, topological pressure or Hausdorff dimension.

Let (X, G) be a G -action topological dynamical system, where X is a compact metric space with metric d and G a topological group. In this paper, we assume G is a discrete countable amenable group. Recall that a group G is *amenable* if it admits a left invariant mean (a state on $\ell^\infty(G)$ which is invariant under left translation by G). This is equivalent to the existence of a sequence of finite subsets $\{F_n\}$ of G which are asymptotically invariant, i.e.,

$$\lim_{n \rightarrow +\infty} \frac{|F_n \Delta gF_n|}{|F_n|} = 0, \text{ for all } g \in G.$$

Such sequences are called Følner sequences. For the detail of amenable group actions, one may refer to Ornstein and Weiss's pioneering paper [11].

The topological entropy of (X, G) is defined in the following way.

Let \mathcal{U} be an open cover of X , the topological entropy of \mathcal{U} is

$$h_{top}(G, \mathcal{U}) = \lim_{n \rightarrow +\infty} \frac{1}{|F_n|} \log N(\mathcal{U}_{F_n}),$$

where $\mathcal{U}_{F_n} = \bigvee_{g \in F_n} g^{-1}\mathcal{U}$. It is shown that $h_{top}(G, \mathcal{U})$ is not dependent on the choice of the Følner sequences $\{F_n\}$. And the topological entropy of (X, G) is

$$h_{top}(X, G) = \sup_{\mathcal{U}} h_{top}(G, \mathcal{U}),$$

where the supremum is taken over all the open covers of X .

Bowen [1] introduced a definition of topological entropy on subsets inspired by Hausdorff dimension. For an amenable group action dynamical system (X, G) , we define the Bowen topological entropy in the following way.

Let $\{F_n\}$ be a Følner sequence in G and \mathcal{U} be a finite open cover of X . Denote $\text{diam}(\mathcal{U}) := \max\{\text{diam}(U) : U \in \mathcal{U}\}$. For $n \geq 1$ we denote by $\mathcal{W}_{F_n}(\mathcal{U})$ the collection of families $\mathbf{U} = \{U_g\}_{g \in F_n}$ with $U_g \in \mathcal{U}$. For $\mathbf{U} \in \mathcal{W}_{F_n}(\mathcal{U})$ we call the integer $m(\mathbf{U}) = |F_n|$ the length of \mathbf{U} and define

$$\begin{aligned} X(\mathbf{U}) &= \bigcap_{g \in F_n} g^{-1}U_g \\ &= \{x \in X : gx \in U_g \text{ for } g \in F_n\}. \end{aligned}$$

For $Z \subset X$, we say that $\Lambda \subset \bigcup_{n \geq 1} \mathcal{W}_{F_n}(\mathcal{U})$ covers Z if $\bigcup_{\mathbf{U} \in \Lambda} X(\mathbf{U}) \supset Z$. For $s \in \mathbf{R}$, define

$$\mathcal{M}(Z, \mathcal{U}, N, s, \{F_n\}) = \inf_{\Lambda} \left\{ \sum_{\mathbf{U} \in \Lambda} \exp(-sm(\mathbf{U})) \right\}$$

and the infimum is taken over all $\Lambda \subset \bigcup_{j \geq N} \mathcal{W}_{F_j}(\mathcal{U})$ that covers Z . We note that $\mathcal{M}(\cdot, \mathcal{U}, N, s, \{F_n\})$ is a finite outer measure on X , and

$$\mathcal{M}(Z, \mathcal{U}, N, s, \{F_n\}) = \inf\{\mathcal{M}(C, \mathcal{U}, N, s, \{F_n\}) : C \text{ is an open set that contains } Z\}.$$

$\mathcal{M}(Z, \mathcal{U}, N, s, \{F_n\})$ increases as N increases. Define

$$\mathcal{M}(Z, \mathcal{U}, s, \{F_n\}) = \lim_{N \rightarrow +\infty} \mathcal{M}(Z, \mathcal{U}, N, s, \{F_n\})$$

and

$$\begin{aligned} h_{top}^B(\{F_n\}, Z, \mathcal{U}) &= \inf\{s : \mathcal{M}(Z, \mathcal{U}, s, \{F_n\}) = 0\} \\ &= \sup\{s : \mathcal{M}(Z, \mathcal{U}, s, \{F_n\}) = +\infty\}. \end{aligned}$$

Set

$$h_{top}^B(\{F_n\}, Z) = \sup_{\mathcal{U}} h_{top}^B(\{F_n\}, Z, \mathcal{U}),$$

where \mathcal{U} runs over all finite open covers of Z . We call $h_{top}^B(\{F_n\}, Z)$ the Bowen topological entropy of (X, G) restricted to Z or the Bowen topological entropy of Z (w.r.t. the Følner sequence $\{F_n\}$).

Similar to the Bowen topological entropy of subsets for \mathbb{Z} -actions (see, for example, Pesin [12]), it is easy to show that

$$h_{top}^B(\{F_n\}, Z) = \lim_{\text{diam}(\mathcal{U}) \rightarrow 0} h_{top}^B(\{F_n\}, Z, \mathcal{U}).$$

So the Bowen topological entropy can be defined in an alternative way.

For a finite subset F in G , we denote by

$$\begin{aligned} B_F(x, \epsilon) &= \{y \in X : d_F(x, y) < \epsilon\} \\ &= \{y \in X : d(gx, gy) < \epsilon, \text{ for any } g \in F\}. \end{aligned} \tag{1.1}$$

Definition 1.1. For $Z \subseteq X, s \geq 0, N \in \mathbf{N}, \{F_n\}$ a Følner sequence in G and $\epsilon > 0$, define

$$\mathcal{M}(Z, N, \epsilon, s, \{F_n\}) = \inf \sum_i \exp(-s|F_{n_i}|),$$

where the infimum is taken over all finite or countable families $\{B_{F_{n_i}}(x_i, \epsilon)\}$ such that $x_i \in X, n_i \geq N$ and $\bigcup_i B_{F_{n_i}}(x_i, \epsilon) \supseteq Z$. The quantity $\mathcal{M}(Z, N, \epsilon, s, \{F_n\})$ does not decrease as N increases and ϵ decreases, hence the following limits exists:

$$\mathcal{M}(Z, \epsilon, s, \{F_n\}) = \lim_{N \rightarrow +\infty} \mathcal{M}(Z, N, \epsilon, s, \{F_n\}), \mathcal{M}(Z, s, \{F_n\}) = \lim_{\epsilon \rightarrow 0} \mathcal{M}(Z, \epsilon, s, \{F_n\}).$$

Bowen topological entropy $h_{top}^B(Z, \{F_n\})$ can be equivalently defined as the critical value of the parameter s , where $\mathcal{M}(Z, s, \{F_n\})$ jumps from $+\infty$ to 0, i.e.,

$$\mathcal{M}(Z, s, \{F_n\}) = \begin{cases} 0, & s > h_{top}^B(Z, \{F_n\}), \\ +\infty, & s < h_{top}^B(Z, \{F_n\}). \end{cases}$$

In [1] Bowen showed that $h_{top}(X, T) = h_{top}^B(X, T)$ for any compact metric dynamical system (X, T) . A Følner sequence $\{F_n\}$ in G is said to be *tempered* (see Shulman [17]) if there exists a constant C which is independent of n such that

$$\left| \bigcup_{k < n} F_k^{-1} F_n \right| \leq C |F_n|, \text{ for any } n. \quad (1.2)$$

In Lindenstrauss [6], (1.2) is also called **Shulman Condition**.

The increasing condition

$$\lim_{n \rightarrow +\infty} \frac{|F_n|}{\log n} = \infty. \quad (1.3)$$

In [23], the authors prove Brin-Katok's entropy formula [3] for amenable group action dynamical systems. The statement of this formula is the following.

Theorem 1.1 (Brin-Katok's entropy formula: ergodic case). *Let (X, G) be a compact metric G -action topological dynamical system and G a discrete countable amenable group. Let μ be a G -ergodic Borel probability measure on X and $\{F_n\}$ a tempered Følner sequence in G with the increasing condition (1.3), then for μ almost everywhere $x \in X$,*

$$\begin{aligned} & \lim_{\delta \rightarrow 0} \liminf_{n \rightarrow +\infty} -\frac{1}{|F_n|} \log \mu(B_{F_n}(x, \delta)) \\ &= \lim_{\delta \rightarrow 0} \limsup_{n \rightarrow +\infty} -\frac{1}{|F_n|} \log \mu(B_{F_n}(x, \delta)) = h_\mu(X, G). \end{aligned}$$

Since this formula gives an alternative definition for metric entropy (known as local entropy), we give the following definition of local entropy in amenable group action case.

Definition 1.2. Let (X, G) be a compact metric G -action topological dynamical system and G a discrete countable amenable group. Denote by $M(X)$ the collection of Borel probability measures on X . For any $\mu \in M(X)$, $x \in X$, $n \in \mathbf{N}$, $\epsilon > 0$ and $\{F_n\}$ any Følner sequence in G , denote by

$$\underline{h}_\mu^{loc}(x, \epsilon, \{F_n\}) = \liminf_{n \rightarrow +\infty} -\frac{1}{|F_n|} \log \mu(B_{F_n}(x, \epsilon)).$$

Then the (lower) local entropy of μ at x (along $\{F_n\}$) is defined by

$$\underline{h}_\mu^{loc}(x, \{F_n\}) = \lim_{\epsilon \rightarrow 0} \underline{h}_\mu^{loc}(x, \epsilon, \{F_n\})$$

and the (lower) local entropy of μ is defined by

$$\underline{h}_\mu^{loc}(\{F_n\}) = \int_X \underline{h}_\mu^{loc}(x, \{F_n\}) d\mu.$$

Similarly, we can define the upper local entropy.

In this case the common value will be denoted by

$$h_\mu^{loc}(x, \{F_n\}) := \underline{h}_\mu^{loc}(x, \{F_n\}) = \bar{h}_\mu^{loc}(x, \{F_n\}).$$

And then, for any G -invariant Borel probability measure μ , and $\alpha \geq 0$, define

$$\widehat{K}_\alpha(\mu) = \{x \in X : h_\mu^{loc}(x, \{F_n\}) = \alpha\}.$$

In [20], Takens and Verbitski defined the (q, μ) -entropy $h_\mu(T, q, \cdot)$ by extending the definition of generalized Hausdorff dimension $\dim_\mu^q(\cdot)$ and showed the following formula

$$h_{top}(\widehat{K}_\alpha(\mu)) = q\alpha + h_\mu(T, q, \widehat{K}_\alpha(\mu)),$$

where $h_{top}(\cdot)$ denotes the topological entropy. Later, in 2007, Yan and Chen [15] considered the multifractal spectra associated with Poincaré recurrences and established an exact formula on multifractal spectrum of local entropies for recurrence time.

2 Preliminaries and main results

Let $\mu \in M(X_1, T_1)$ be an invariant Borel measure. For $\alpha \geq 0$, define

$$K_\alpha(\mu) = \{x \in X_1 : h_\mu^{loc}(x, \{F_n\}) = \alpha\}.$$

In this paper, we are interested in local entropies and spectra associated for amenable group actions, we study the size of the set $K_\alpha(\mu)$.

Next, we will try to give our result by defining the weighted (G, q, t) -energy. Let μ be an invariant non-atomic Borel measure. Without loss of generality we may assume

that μ is positive on any non-empty open set. For any at most countable collection $\mathcal{G} = \{B_{\{F_n\}}(x, \epsilon)\}$, any $q, t \in \mathbb{R}$ define the (G, q, t) -free energy of \mathcal{G} by

$$F_\mu(\mathcal{G}, q, t) = \sum_{B_{F_n}(x, \epsilon) \in \mathcal{G}} \mu(B_{F_n}(x, \epsilon))^q \exp(-t|F_n|).$$

For any given set $Z \subset X_1, Z \neq \emptyset$, and numbers $q, t \in \mathbb{R}, \epsilon > 0, N \in \mathbb{N}$, put

$$M_{\mu,c}(Z, q, t, \epsilon, N) = \inf_{\mathcal{G}} F_\mu(\mathcal{G}, q, t)$$

where the infimum is taken over all finite or countable collections $\mathcal{G} = \{B_{F_{n_i}}(x_i, \epsilon)\}$ with $x_i \in Z$ and $n_i \geq N$ such that $Z \subset \bigcup_{B_{F_{n_i}}(x_i, \epsilon) \in \mathcal{G}} B_{F_{n_i}}(x_i, \epsilon)$. To complete the definition, we assume that

$$M_{\mu,c}(\emptyset, q, t, \epsilon, N) = 0$$

for any q, t, ϵ and N . The quantities $M_{\mu,c}^a(Z, q, t, \epsilon, N)$ are non-decreasing in N , hence the following limit exists:

$$M_{\mu,c}(Z, q, t, \epsilon) = \lim_{N \rightarrow \infty} M_{\mu,c}(Z, q, t, \epsilon, N) = \sup_{N > 1} M_{\mu,c}(Z, q, t, \epsilon, N).$$

Since we consider covers with centers in a given set, the qualities $M_{\mu,c}(Z, q, t, \epsilon)$ are not necessarily monotonic with respect to the set Z . We enforce monotonicity by putting

$$M_\mu(Z, q, t, \epsilon) = \sup_{Z' \subset Z} M_{\mu,c}(Z', q, t, \epsilon).$$

We now state (without proof) some basic facts. And these are standard proofs of Hausdorff dimension type and similar to the properties of topological entropy in [1], topological pressure in [13].

Lemma 2.1. *For any $t \in \mathbb{R}$ the set function $M_\mu(Z, q, t, \epsilon)$ has the following properties:*

- (1) $M_\mu(\emptyset, q, t, \epsilon) = 0$;
- (2) $M_\mu(Z_1, q, t, \epsilon) \leq M_\mu(Z_2, q, t, \epsilon)$ for any $Z_1 \subset Z_2$;
- (3) $M_\mu\left(\bigcup_{i=1}^{\infty} Z_i, q, t, \epsilon\right) \leq \sum_{i=1}^{\infty} M_\mu(Z_i, q, t, \epsilon)$ for any $Z_i \subset X, i = 1, 2, \dots$.

Remark 2.1. *It is easily to check that $M_\mu(\cdot, q, t, \epsilon)$ is an outer measure. And $M_\mu(Z, q, t, \epsilon)$ plays a similar role with the $\mathcal{M}(Z, \epsilon, s)$ in Definition 1.1.*

Lemma 2.2. *There exists a critical value $h_\mu(\{F_n\}, q, Z, \epsilon) \in [-\infty, \infty]$ such that*

$$M_\mu(Z, q, t, \epsilon) = \begin{cases} 0 & \text{if } t > h_\mu(\{F_n\}, q, Z, \epsilon) \\ \infty & \text{if } t < h_\mu(\{F_n\}, q, Z, \epsilon). \end{cases}$$

Lemma 2.3. *The following holds:*

- (1) $h_\mu(\{F_n\}, q, \emptyset, \epsilon) = -\infty$;
- (2) $h_\mu(\{F_n\}, q, Z_1, \epsilon) \leq h_\mu(\{F_n\}, q, Z_2, \epsilon)$ for $Z_1 \subset Z_2$;
- (3) $h_\mu(\{F_n\}, q, \bigcup_{i=1}^{\infty} Z_i, \epsilon) = \sup_i h_\mu(\{F_n\}, q, Z_i, \epsilon)$ where $Z_i \subset X_1, i = 1, 2, \dots$.

Definition 2.1. *The $(\{F_n\}, q, \mu)$ -entropy of Z is*

$$h_\mu(\{F_n\}, q, Z) = \limsup_{\epsilon \rightarrow 0} h_\mu(\{F_n\}, q, Z, \epsilon).$$

Similar to Lemma 2.3, we state (without proof) some basic properties of $h_\mu(G, q, \cdot)$.

Proposition 2.1. *The following holds:*

- (1) $h_\mu(\{F_n\}, q, \emptyset) = -\infty$;
- (2) $h_\mu(\{F_n\}, q, Z_1) \leq h_\mu(\{F_n\}, q, Z_2)$ for $Z_1 \subset Z_2$;
- (3) $h_\mu(\{F_n\}, q, \bigcup_{i=1}^{\infty} Z_i) = \sup_i h_\mu(\{F_n\}, q, Z_i)$ where $Z_i \subset X_1, i = 1, 2, \dots$.

In this paper, we will prove

Theorem 2.1. *Let μ be a non-atomic G -invariant measure and positive on any non-empty open set. For any $\alpha \geq 0$ and every $q \in \mathbb{R}$, we have*

$$h_{top}^B(\{F_n\}, K_\alpha(\mu)) = q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)).$$

3 Proof of Main results

Proposition 3.1. *Let μ be non-atomic G -invariant measure and positive on any non-empty open set. For any subset $Z \subset X$ one has $h_\mu(\{F_n\}, 0, Z) = h_{top}^B(\{F_n\}, Z)$.*

Proof. If $Z = \emptyset$, the statement is obvious, since both sides are equal to $-\infty$. Suppose that $Z \neq \emptyset$, we start by showing $h_\mu(\{F_n\}, 0, Z) \geq h_{top}^B(\{F_n\}, Z)$. Let \mathcal{U} be an open cover of X and choose any $\epsilon < \frac{\gamma(\mathcal{U})}{2}$ with $\gamma(\mathcal{U})$ denotes the Lebesgue number of \mathcal{U} . Consider an arbitrary collection $\mathcal{G} = \{B_{F_{n_i}}(x_i, \epsilon)\}$ with $n_i > N$ such that $x_i \in Z$ and $Z \subset \bigcup_{B_{F_{n_i}}(x_i, \epsilon) \in \mathcal{G}} B_{F_{n_i}}(x_i, \epsilon)$. For the fixed \mathcal{U} , we can choose $\mathbf{U}_{n_i} \in \mathcal{W}_{F_{n_i}}$ such that $B_{F_{n_i}}(x_i, \epsilon) \subset \mathbf{U}_{n_i}$. Let $\Gamma_{\mathcal{G}} = \{\mathbf{U}_{n_i}\}$. Obviously, $\Gamma_{\mathcal{G}}$ covers Z and

$$F_\mu(\mathcal{G}, 0, t) = \sum_{B_{F_{n_i}}(x_i, \epsilon) \in \mathcal{G}} \exp(-t|F_{n_i}|) = \sum_{\mathbf{U}_{n_i} \in \Gamma_{\mathcal{G}}} \exp(-t|F_{n_i}|).$$

Since \mathcal{G} is arbitrary, we conclude that

$$M_{\mu,c}(Z, 0, t, \epsilon, N) = \inf_{\mathcal{G}} F_{\mu}(\mathcal{G}, 0, t) \geq \mathcal{M}(Z, \mathcal{U}, t, N).$$

Taking limits as $N \rightarrow \infty$,

$$\mathcal{M}(Z, \mathcal{U}, t) \leq M_{\mu,c}(Z, 0, t, \epsilon) \leq M_{\mu}(Z, 0, t, \epsilon).$$

Therefore,

$$h_{top}^B(\{F_n\}, Z, \mathcal{U}) \leq h_{\mu}(\{F_n\}, 0, Z, \epsilon)$$

for any $\epsilon < \frac{\gamma(\mathcal{U})}{2}$. Let $\epsilon \rightarrow 0$, we have

$$h_{top}^B(\{F_n\}, Z, \{\mathcal{U}_i\}_{i=1}^k) \leq \limsup_{\epsilon \rightarrow 0} h_{\mu}(\{F_n\}, 0, Z, \epsilon) = h_{\mu}(\{F_n\}, 0, Z),$$

which yields that

$$h_{top}^B(\{F_n\}, Z) \leq h_{\mu}(\{F_n\}, 0, Z).$$

Let us now show the opposite inequality. Assume that $h_{\mu}(\{F_n\}, 0, Z) - h_{top}^B(\{F_n\}, Z) > 3\gamma > 0$. Then there exists $\epsilon > 0$ such that

$$h_{\mu}(\{F_n\}, 0, Z, \epsilon) - h_{top}^B(\{F_n\}, Z) > 2\gamma.$$

By definition of topological entropy, there exists an open cover \mathcal{U} with $\text{diam}(\mathcal{U}) < \epsilon$ such that

$$h_{\mu}(\{F_n\}, 0, Z, \epsilon) - h^B(\{F_n\}, Z, \mathcal{U}) > \gamma. \quad (3.4)$$

Let Z' be an arbitrary subset of Z and $\Gamma = \{\mathbf{U}_{n_i}\}$ be an arbitrary collection of strings covering Z' . We may assume that $\mathbf{U}_{n_i} \cap Z' \neq \emptyset$ for $\mathbf{U}_{n_i} \in \Gamma$. Otherwise we just delete those strings and obtain a smaller collection of strings, which still covers Z' . For any $\mathbf{U}_{n_i} \in \Gamma$, we choose an arbitrary $x_{\mathbf{U}_{n_i}} \in \mathbf{U}_{n_i} \cap Z'$. Thus,

$$x_{\mathbf{U}_{n_i}} \in \mathbf{U}_{n_i} \subset B_{F_{n_i}}(x_{\mathbf{U}_{n_i}}, \epsilon).$$

Therefore, the collection $\mathcal{G} = \{B_{F_{n_i}}(x_{\mathbf{U}_{n_i}}, \epsilon)\}$ is a centered cover of Z' . From the definition of weighted free energies, we obtain

$$M_{\mu,c}(Z', 0, s, \epsilon) \leq \mathcal{M}(Z', \mathcal{U}, s)$$

for any $s \in \mathbb{R}$. Furthermore,

$$M_{\mu}(Z, 0, s, \epsilon) = \sup_{Z' \subset Z} M_{\mu,c}(Z', 0, s, \epsilon) \leq \mathcal{M}(Z, \mathcal{U}, s).$$

The last inequality holds due to the monotonicity of $\mathcal{M}(\cdot, \mathcal{U}, s)$ with respect to the first argument. Finally, we get $h_{\mu}(\{F_n\}, 0, Z, \epsilon) \leq h(\{F_n\}, Z, \mathcal{U})$ which is contradicted with (3.4). \square

Remark 3.1. If $q = 0$, Theorem 2.1 can be showed by Proposition 3.1 easily. We will prove Theorem 2.1 for each $q \in \mathbb{R}$ in next section.

Proof of Theorem 2.1 Consider $\alpha \geq 0$ and the corresponding level set

$$\begin{aligned} K_\alpha(\mu) &= \{x \in X_1 : h_\mu^{\text{loc}}(x, \{F_n\}) = \alpha\} \\ &= \{x \in X_1 : \lim_{\epsilon \rightarrow 0} \limsup_{n \rightarrow \infty} \frac{-\log \mu(B_{F_n}^{\mathbf{a}}(x, \epsilon))}{|F_n|} = \lim_{\epsilon \rightarrow 0} \liminf_{n \rightarrow \infty} \frac{-\log \mu(B_{F_n}^{\mathbf{a}}(x, \epsilon))}{|F_n|} = \alpha\}. \end{aligned}$$

Choose some monotonic sequence $\epsilon_M \rightarrow 0$ as $M \rightarrow \infty$ and this sequence will be fixed for the rest of this section. Let $\delta > 0$ and put

$$K_{\alpha, M} = \left\{ x \in K_\alpha(\mu) : \alpha - \delta < \liminf_{n \rightarrow \infty} \frac{-\log \mu(B_{F_n}(x, \epsilon_M))}{|F_n|} \right\}.$$

Obviously, $K_{\alpha, M} \subset K_{\alpha, M+1}$ and $K_\alpha(\mu) = \bigcup_{M=1}^{\infty} K_{\alpha, M}$. Due to the monotonicity of $\frac{-\log \mu(B_{F_n}(x, \epsilon))}{|F_n|}$ with respect to ϵ , for each $x \in K_\alpha(\mu)$ and every $\epsilon > 0$ one has

$$\limsup_{n \rightarrow \infty} \frac{-\log \mu(B_{F_n}(x, \epsilon))}{|F_n|} \leq \alpha.$$

Fix $x \in K_{\alpha, M}$, there exists $N_0 = N_0(x, \delta, \epsilon_M)$ such that

$$\alpha - \delta < \frac{-\log \mu(B_{F_n}(x, \epsilon_M))}{|F_n|} \leq \alpha + \delta$$

for all $n \geq N_0$. Put

$$K_{\alpha, M, N} = \{x \in K_{\alpha, M} : N_0 = N_0(x, \delta, \epsilon_M) < N\}.$$

Again, it is easy to see that $K_{\alpha, M, N} \subset K_{\alpha, M, N+1}$ and $K_{\alpha, M} = \bigcup_{N=1}^{\infty} K_{\alpha, M, N}$. Using the properties of weighted topological entropy, we conclude that

$$h_{\text{top}}^B(\{F_n\}, K_\alpha(\mu), \mathcal{U}) = \lim_{M \rightarrow \infty} \lim_{N \rightarrow \infty} h_{\text{top}}^B(\{F_n\}, K_{\alpha, M, N}, \mathcal{U}).$$

Lemma 3.1. Suppose \mathcal{U} is an open cover respect to X . Consider $K_{\alpha, M, N}$ for some $M, N \in \mathbb{N}$ such that $\epsilon_M < \frac{\gamma(\mathcal{U})}{2}$, where $\gamma(\mathcal{U})$ denotes the Lebesgue number of \mathcal{U} . Then for $s \geq q\alpha + |q|\delta + t$ one has

$$\mathcal{M}(\{F_n\}, K_{\alpha, M, N}, \mathcal{U}, s) \leq M_{\mu, c}(\{F_n\}, K_{\alpha, M, N}, q, t, \epsilon_M).$$

Proof. Suppose that $n > N$ and $\mathcal{G}_n = \{B_{F_{n_i}}(x_i, \epsilon_M)\}$ is an arbitrary cover of $K_{\alpha, M, N}$ with $x_i \in K_{\alpha, M, N}$ such that $n_i \geq n \geq N$ for all i . Then for every x_i , we can get some string \mathbf{U}_{n_i} satisfying $B_{n_i}(x_i, \epsilon_M) \subset \mathbf{U}_{n_i}$, i.e., there exists $\Gamma_n := \{\mathbf{U}_{n_i}\}$ such that

$$K_{\alpha, M, N} \subset \bigcup_{B_{F_{n_i}}(x_i, \epsilon_M) \in \mathcal{G}_n} B_{n_i}(x_i, \epsilon_M) \subset \bigcup_{\mathbf{U}_{n_i} \in \Gamma_n} \mathbf{U}_{n_i}.$$

Since $x_i \in K_{\alpha, M, N}$ for all i and $n_i \geq n > N$, we get

$$\exp(-(\alpha + \delta)|F_{n_i}|) \leq \mu(B_{F_{n_i}}(x_i, \epsilon_M)) \leq \exp(-(\alpha - \delta)|F_{n_i}|).$$

If $q \geq 0$, then $\mu(B_{F_{n_i}}(x_i, \epsilon_M))^q \geq \exp(-q(\alpha + \delta)|F_{n_i}|)$ and

$$\begin{aligned} \sum_{B_{F_{n_i}}(x_i, \epsilon_M) \in \mathcal{G}_n} \mu(B_{F_{n_i}}(x_i, \epsilon_M))^q \exp(-t|F_{n_i}|) &\geq \sum_{B_{F_{n_i}}(x_i, \epsilon_M) \in \mathcal{G}_n} \exp(-|F_{n_i}|(q\alpha + q\delta + t)) \\ &\geq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \exp(-|F_{n_i}|s) \\ &\geq \mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s, n) \end{aligned} \tag{3.5}$$

for $s \geq q\alpha + q\delta + t$. On the other hand, if $q \leq 0$, then $\mu(B_{F_{n_i}}(x_i, \epsilon_M))^q \geq \exp(-(\alpha - \delta)q|F_{n_i}|)$ and

$$\begin{aligned} \sum_{B_{F_{n_i}}(x_i, \epsilon_M) \in \mathcal{G}_n} \mu(B_{F_{n_i}}(x_i, \epsilon_M))^q \exp(-t|F_{n_i}|) &\geq \sum_{B_{F_{n_i}}(x_i, \epsilon_M) \in \mathcal{G}_n} \exp(-|F_{n_i}|(q\alpha - q\delta + t)) \\ &\geq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \exp(-|F_{n_i}|s) \\ &\geq \mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s, n) \end{aligned} \tag{3.6}$$

for $s \geq q\alpha - q\delta + t$. Together (3.5) with (3.6), we have

$$\mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s, n) \leq M_{\mu, c}(K_{\alpha, M, N}, q, t, \epsilon_M, n).$$

Let $n \rightarrow \infty$;

$$\mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s) \leq M_{\mu, c}(K_{\alpha, M, N}, q, t, \epsilon_M).$$

□

Lemma 3.2. *Suppose $K_{\alpha, M, N}$ for some $M, N \in \mathbb{N}$ and \mathcal{U} is an open cover of X satisfy $\text{diam}(\mathcal{U}) < \frac{\epsilon_M}{2}$. Then for $s \leq q\alpha - |q|\delta + t$ one has*

$$M_{\mu}(K_{\alpha, M, N}, q, t, \epsilon_M) \leq \mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s).$$

Proof. Fix some integers M, N and let $Z \subset K_{\alpha, M, N}$, Z be a nonempty set. Since the open cover \mathcal{U} satisfy $\text{diam}(\mathcal{U}) < \frac{\epsilon_M}{2}$, we can choose any $n > N$ and let $\Gamma_n = \{\mathbf{U}_{n_i}\}$ be an arbitrary collection of strings covering Z with $n_i \geq n$. Without loss of generality we may assume that $\mathbf{U}_{n_i} \cap Z \neq \emptyset$ for each $\mathbf{U}_{n_i} \in \Gamma_n$. Pick any $x_{\mathbf{U}_{n_i}} \in \mathbf{U}_{n_i} \cap Z$. It follows from $\text{diam}(\mathcal{U}) < \frac{\epsilon_M}{2}$ that

$$\mathbf{U}_{n_i} \subset B_{F_{n_i}}(x_{\mathbf{U}_{n_i}}, \epsilon_M).$$

The collection $B_{F_n}(x, \epsilon_M)$ is centered cover of Z . Since $x_{\mathbf{U}_{n_i}} \in Z \subset K_{\alpha, M, N}$ and $n > N$, one has

$$\exp(-|F_{n_i}|(\alpha + \delta)) \leq \mu(B_{F_n}(x_{\mathbf{U}_{n_i}}, \epsilon)) \leq \exp(-|F_{n_i}|(\alpha - \delta))$$

For $q \geq 0$

$$\begin{aligned} M_{\mu, c}(Z, q, t, \epsilon_M, n) &\leq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \mu(B_n(x_{\mathbf{U}_{n_i}}, \epsilon_M))^q \exp(-n_i t) \\ &\leq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \exp(-|F_{n_i}|(q\alpha - q\delta + t)) \\ &\leq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \exp(-|F_{n_i}|s) \end{aligned}$$

for $s \leq q\alpha - q\delta + t$. Since Γ_n is arbitrary, we get

$$M_{\mu, c}(Z, q, t, \epsilon_M, n) \leq \mathcal{M}(Z, \mathcal{U}, s, n).$$

Let $n \rightarrow \infty$,

$$M_{\mu, c}(Z, q, t, \epsilon_M) \leq \mathcal{M}(Z, \mathcal{U}, s) \leq \mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s).$$

Moreover,

$$M_{\mu}(K_{\alpha, M, N}, q, t, \epsilon_M) \leq \mathcal{M}(K_{\alpha, M, N}, \mathcal{U}, s). \quad (3.7)$$

For $q \leq 0$, we have

$$\mu(B_{F_{n_i}}(x_{\mathbf{U}_{n_i}}, \epsilon_M))^q \leq \exp(-|F_{n_i}|q(\alpha + \delta)).$$

Hence,

$$\begin{aligned} M_{\mu, c}(Z, q, t, \epsilon_M, n) &\leq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \mu(B_{F_n}(x_{\mathbf{U}_{n_i}^a}, \epsilon_M))^q \exp(-|F_{n_i}|t) \\ &\leq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \exp(-|F_{n_i}|(q\alpha + q\delta + t)) \\ &\leq \sum_{\mathbf{U}_{n_i} \in \Gamma_n} \exp(-|F_{n_i}|s) \end{aligned}$$

for $s \leq q\alpha + q\delta + t$. Similar to the case $q > 0$, we can get

$$M_{\mu}^a(K_{\alpha, M, N}, q, t, \epsilon_M) \leq m(K_{\alpha, M, N}, \mathcal{U}, s). \quad (3.8)$$

Together (3.7) with (3.8), we complete the proof. \square

Finally, we prove Theorem 2.1. By the definition of Bowen topological entropy, we only need to show

$$h_{top}^B(\{F_n\}, K_{\alpha}(\mu)) = q\alpha + h_{\mu}(\{F_n\}, q, K_{\alpha}(\mu)).$$

We may assume that $K_\alpha(\mu) \neq \emptyset$. Otherwise, the statement is obvious, since both sides are equal to $-\infty$. When $K_\alpha(\mu) \neq \emptyset$, we divide the proof into two steps:

Step 1: $h_{top}^B(\{F_n\}, K_\alpha(\mu)) \leq q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu))$. Suppose that the opposite is true: let

$$\gamma = \frac{1}{4}(h_{top}^B(\{F_n\}, K_\alpha(\mu)) - q\alpha - h_\mu(\{F_n\}, q, K_\alpha(\mu))) > 0.$$

Clearly,

$$h_{top}^B(K_\alpha(\mu)) = \lim_{diam(\mathcal{U}) \rightarrow 0} h_{top}^B(\{F_n\}, K_\alpha(\mu), \mathcal{U}).$$

There exists a family of open covers \mathcal{U} such that

$$h_{top}^B(\{F_n\}, K_\alpha(\mu), \mathcal{U}) > q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) + 3\gamma.$$

Let $\delta > 0$ be an arbitrary positive number if $q = 0$ and $\delta = \frac{\gamma}{2|q|}$ if $|q| > 0$. Consider $K_{\alpha, M, N}$ defined above, choose sufficiently large M, N such that the following three conditions are satisfied:

$$\begin{aligned} h_{top}^B(\{F_n\}, K_{\alpha, M, N}, \mathcal{U}) &> q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) + 2\gamma, \\ \epsilon_M < \delta, h_\mu(\{F_n\}, q, K_\alpha(\mu)) + \frac{\gamma}{2} &\geq h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M). \end{aligned} \quad (3.9)$$

This is possible because

$$h_{top}^B(\{F_n\}, K_\alpha(\mu), \{\mathcal{U}_i\}_{i=1}^k) = \lim_{M \rightarrow \infty} \lim_{N \rightarrow \infty} h_{top}^B(\{F_n\}, K_{\alpha, M, N}, \{\mathcal{U}_i\}_{i=1}^k)$$

and

$$h_\mu(\{F_n\}, q, K_\alpha(\mu)) = \limsup_{\epsilon \rightarrow 0} h_\mu^B(\{F_n\}, q, K_\alpha(\mu), \epsilon).$$

By the definition of $h_{top}^B(\{F_n\}, K_{\alpha, M, N}, \{\mathcal{U}_i\}_{i=1}^k)$, the inequality (3.9) implies

$$\mathcal{M}(K_{\alpha, M, N}, \{\mathcal{U}_i\}_{i=1}^k, q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) + 2\gamma) = \infty.$$

It follows from $s = q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) + 2\gamma$, $t = h_\mu(\{F_n\}, q, K_\alpha(\mu)) + \gamma - |q|\delta$ and Lemma 3.1 that

$$M_{\mu, c}(K_{\alpha, M, N}, q, h_\mu(\{F_n\}, q, K_\alpha(\mu)) + \gamma - |q|\delta, \epsilon_M) = \infty.$$

Moreover,

$$M_\mu(K_{\alpha, M, N}, q, h_\mu(\{F_n\}, q, K_\alpha(\mu)) + \gamma - |q|\delta, \epsilon_M) = \infty. \quad (3.10)$$

Here, we arrive at a contradiction with the assumption above. Indeed,

$$\begin{aligned} h_\mu(\{F_n\}, q, K_\alpha(\mu)) + \gamma - |q|\delta &\geq h_\mu(\{F_n\}, q, K_\alpha(\mu)) + \frac{\gamma}{2} \\ &\geq h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M) \\ &\geq h_\mu(\{F_n\}, q, K_{\alpha, M, N}, \epsilon_M) \end{aligned}$$

and therefore one must have

$$M_\mu(K_{\alpha,M,N}, q, h_\mu(T_1, q, K_\alpha(\mu)) + \gamma - |q|\delta, \epsilon_M) = 0$$

which contradicts (3.10).

Step 2: $h_{top}^B(\{F_n\}, K_\alpha(\mu)) \geq q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu))$. Suppose that the opposite is true: let

$$\gamma = \frac{1}{4}(q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) - h_{top}^B(\{F_n\}, K_\alpha(\mu))) > 0.$$

By $h_\mu(\{F_n\}, q, K_\alpha(\mu)) = \limsup_{\epsilon \rightarrow 0} h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon)$, we can choose a decreasing sequence $\epsilon_M \rightarrow 0$ such that

$$h_\mu(\{F_n\}, q, K_\alpha(\mu)) = \lim_{M \rightarrow \infty} h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M).$$

Let $\delta > 0$ be an arbitrary positive number if $q = 0$ and $\delta = \frac{\gamma}{2|q|}$ if $|q| > 0$. Choose sufficiently large M such

$$\epsilon_M < \delta, h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M) > h_\mu(\{F_n\}, q, K_\alpha(\mu)) - \frac{\gamma}{2}.$$

Since

$$h_{top}^B(\{F_n\}, K_\alpha(\mu)) = \lim_{diam(\mathcal{U}) \rightarrow 0} h^B(K_\alpha(\mu), \mathcal{U}).$$

One can find a family of open covers \mathcal{U} such that

$$diam(\mathcal{U}) < \frac{\epsilon_M}{2}$$

and

$$q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) > h(\{F_n\}, K_\alpha(\mu), \mathcal{U}) + 3\gamma.$$

Furthermore, consider $K_{\alpha,M,N}$ defined above, we can get

$$q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) > h_{top}^B(\{F_n\}, K_{\alpha,M,N}, \mathcal{U}) + 2\gamma \quad (3.11)$$

$$h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M) - \gamma \leq h_\mu(\{F_n\}, q, K_{\alpha,M,N}, \epsilon_M) \quad (3.12)$$

for M, N large enough. This is possible because

$$h_{top}^B(\{F_n\}, K_\alpha(\mu), \{\mathcal{U}_i\}_{i=1}^k) = \lim_{M \rightarrow \infty} \lim_{N \rightarrow \infty} h_{top}^B(\{F_n\}, K_{\alpha,M,N}, \{\mathcal{U}_i\}_{i=1}^k)$$

and

$$h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M) = \lim_{M \rightarrow \infty} \lim_{N \rightarrow \infty} h_\mu(\{F_n\}, q, K_{\alpha,M,N}, \epsilon_M).$$

By the definition of $h_{top}^B(\{F_n\}, K_{\alpha,M,N}, \mathcal{U})$, the inequality (3.11) implies

$$\mathcal{M}(K_{\alpha,M,N}, \mathcal{U}, q\alpha + h_\mu(\{F_n\}, q, K_\alpha(\mu)) - 2\gamma) = 0.$$

It follows from $s = q\alpha + h_\mu(T, q, K_\alpha(\mu)) - 2\gamma$, $t = h_\mu(\{F_n\}, q, K_\alpha(\mu)) - \gamma + |q|\delta$ and Lemma 3.2 that

$$M_\mu(K_{\alpha, M, N}, q, h_\mu(\{F_n\}, q, K_\alpha(\mu)) - \gamma + |q|\delta, \epsilon_M) = 0. \quad (3.13)$$

Here, we arrive at a contradiction with the assumption above. Indeed, by (3.12)

$$\begin{aligned} h_\mu(\{F_n\}, q, K_\alpha(\mu)) - \gamma + |q|\delta &\leq h_\mu(\{F_n\}, q, K_\alpha(\mu)) - \frac{\gamma}{2} \\ &\leq h_\mu(\{F_n\}, q, K_\alpha(\mu), \epsilon_M) - \gamma \\ &\leq h_\mu(\{F_n\}, q, K_{\alpha, M, N}, \epsilon_M). \end{aligned}$$

Therefore one must have

$$M_\mu(K_{\alpha, M, N}, q, h_\mu(\{F_n\}, q, K_\alpha(\mu)) - \gamma + |q|\delta, \epsilon_M) = \infty$$

which contracts (3.13).

Acknowledgements. We would like to thank the anonymous referees for valuable comments. The work was supported by NNSF of China (11671208 and 11431012).

References

- [1] R. Bowen, Topological entropy for noncompact sets. *Trans. Amer. Math. Soc. Ser.* **184**(1973),125-136.
- [2] L. Barreira, Dimension and recurrence in Hyperbolic Dynamics, Birkhäuser, 2008.
- [3] M. Brin & A. Katok, On local entropy, Lecture Notes in Math. 1007, Springer, Berlin.(1983), 30-38.
- [4] E. Chen, T. Küpper & L. Shu, Topological entropy for divergence points, *Ergod. Th. & Dynam. Sys.* **25**(2005),1173-1208.
- [5] H. Federer, Geometric Measure Theory, Springer-Verlag, New York, 1969.
- [6] E. Lindenstrauss, Pointwise theorems for amenable groups, *Invent. Math.* **146** (2001) 259–295.
- [7] P. Mattila, Geometry of Sets and Measures in Euclidean Spaces, Cambridge University Press, 1995.
- [8] L. Olsen, Self-affine multifractal Sierpinski sponges in \mathbb{R}^d , *Pacific J. Math.* **183**(1998),143-199.
- [9] L. Olsen, A multifractal formalism, *Adv. Math.* **116**(1995),82-196.

- [10] J. Ollagnier, D. Pinchon, The variational principle, *Studia Math.***72**(1982),151–159.
- [11] D. Ornstein, B. Weiss, Entropy and isomorphism theorems for actions of amenable groups, *J. Anal. Math.* **48**(1987),1–141.
- [12] Y. Pesin, Dimension theory in Dynamical systems. Contemporary Views and Applications, The University of Chicago Press. 1997.
- [13] Y. Pesin & B. Pitskel, Topological pressure and the variational principle for non-compact sets, *Functional Analysis and its Applications.* **18**(1984), 307-318.
- [14] Y. Pei & E. Chen, On the variational principle for the topological pressure for certain non-compact sets, *Sci. China Math.* **53** (2010), 1117-1128.
- [15] Z. Yan & E. Chen, Multifractal analysis of local entropies for recurrence time, *Chaos, Solitons Fractals*, **33**(2007),1584-1591.
- [16] X. Raymond & C. Tricot, Packing regularity of sets in n -space, *Math. Proc. Cambridge Philos. Soc.* **103**(1998), 133-145.
- [17] A. Shulman, Maximal ergodic theorems on groups, Dep. Lit. NIINTI, No.2184, 1988.
- [18] A. Stepin, A. Tagi-Zade, Variational characterization of topological pressure of the amenable groups of transformations, *Dokl. Akad. Nauk. Sssr* **254**(1980) 545–549 (in Russian).
- [19] F. Takens & E. Verbitski, General multifractal analysis of local entropies, *Fundamenta Mathematicae.* **165**(2000), 203-237.
- [20] F. Takens & E. Verbitskiy, On the variational principle for the topological entropy of certain non-compact sets, *Ergod. Th. and Dynam. Sys.* **23** (2003), 317-348.
- [21] D. Thompson, A variational principle for topological pressure for certain non-compact sets, *J. Lond. Math. Soc.* **80**(2009), 585-602.
- [22] X. Zhou & E. Chen, Multifractal analysis for the historic set in topological dynamical systems, *Nonlinearity* **26**(2013), 1975-1997.
- [23] D. Zheng & E. Chen. Bowen entropy for actions of amenable groups[J]. *Israel Journal of Mathematics.* **212**(2016), 895-911.