統計数理研究所 オープンハウス 2011年7月14日 Algorithmic analogies to Kamae-Weiss theorem on normal numbers

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Selection function 1

Example

0100110101 x =y =x/y =0 • • •

 $x, y \in \{0, 1\}^{\infty}.$

Kamae-Weiss theorem 2

Definition 1. $x = x_1 x_2 \cdots$ is called normal number if

 $\forall s \in \{0,1\}^* \lim_{n \to \infty} \#\{1 \le i \le n \mid x_i \cdots x_{i+|s|-1} = s\}/n = 2^{-|s|}.$

Let \mathcal{N} be the set of normal numbers. Definition 2. p is called cluster point if there is a sequence $\{n_i\}$

two statements are equivalent: (i) y is computable. (ii) $\forall x \in \mathcal{R} \ x/y \in \mathcal{R}^y$.

 \mathcal{R}^{y} : the set of Martin-Löf random sequences with respect to (1/2, 1/2)i.i.d. process relative to y.

Weak randomness 5

Definition 3. y is called weakly random with respect to a computable P if

$$\lim_{n \to \infty} K(y_1^n)/n = \lim_{n \to \infty} -\frac{1}{n} \log P(y_1^n).$$

y is weakly random with respect to (1/2, 1/2)-i.i.d. process if

 $\lim_{n \to \infty} K(y_1^n)/n = 1.$

$$\forall s \ p(s) = \lim_{i \to \infty} \#\{1 \le j \le n_i \mid x_j \cdots x_{j+|s|-1} = s\}/n_i.$$

Let V(x) be the set of cluster point of x. $V(x) \neq \emptyset$ for all x.

Kamae entropy is defined by

 $h(x) = \sup\{h(p) \mid p \in V(x)\}.$

Theorem 1 (Kamae[1]). Suppose that $\liminf \frac{1}{n} \sum_{i=1}^{n} y_i > 0$ then (i) and *(ii) are equivalent:* (*i*) h(y) = 0. (*ii*) $\forall x \in \mathcal{N} \ x/y \in \mathcal{N}$,

Note: The part (i) \Rightarrow (ii) is appeared in Weiss [3].

van Lambalgen's conjecture 3

K: prefix Kolmogorov complexity.

 \mathcal{R} : the set of Martin-Löf random sequences with respect to (1/2, 1/2)-i.i.d. process.

In van Lambalgen [2] the following equivalence is conjectured:

(i) $\lim_{n \to \infty} K(y_1^n)/n = 0.$

(ii) $\forall x \in \mathcal{R} \ x/y \in \mathcal{R}$.

Proposition 1 4

Proposition 1. Suppose that y is Martin-Löf random with respect to some computable probability P and $\sum_{i=1}^{\infty} y_i = \infty$. Then the following Note

$$y \in \mathcal{R} \to \lim_{n \to \infty} K(y_1^n)/n = 1 \to y \in \mathcal{N}.$$

None of the converse is true.

6 **Proposition 2**

Proposition 2. Suppose that y is weakly random with respect to a computable measure and $\lim_{n \to \infty} \frac{1}{n} \sum_{i=1}^{n} y_i > 0.$ Then the following two statements are equivalent: (i) $\lim_{n \to \infty} K(y_1^n)/n = 0.$ (*ii*) $\forall x \ \lim_{n \to \infty} K(x_1^n)/n = 1 \to \lim_{n \to \infty} \frac{1}{|x_1^n/y_1^n|} K(x_1^n/y_1^n|y_1^n) = 1.$

Example: computable sequences and sturmian sequences satisfy (i).

References

- [1] T. Kamae. Subsequences of normal numbers. Israel J. Math., 16:121–149, 1973.
- [2] M. van Lambalgen. Random sequences. PhD thesis, Universiteit van Amsterdam, 1987.
- [3] B. Weiss. Normal sequences as collectives. In Proc. Symp. on Topological Dynamics and Ergodic Theory. Univ. of Kentucky, 1971.



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