On the strong convergence to equilibrium for randomly perturbed dynamical systems

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Abstract. We study the asymptotic behaviour of discrete time dynamical systems in the presence of stochastic perturbations. We show a sufficient condition for the asymptotic stability of distributions of the state variables. This result is applied to a dynamical system appearing in mathematical biology.

Introduction. We consider the effect of stochastic perturbation on discrete time dynamical systems from a statistical point of view. Thus we study the behaviour of the sequence of distributions corresponding to a given system. Our aim is to establish simple criteria for the strong convergence of the distributions of the state variables to a stationary density.

In some places our definitions and proofs are similar to the results of [3] and [4]. There are, however, important differences. First, we prove the strong convergence to equilibrium without the assumption that the perturbations have an absolutely continuous distribution. This was the main assumption in [4]. Moreover, in [4] in order to establish the convergence it was assumed that the density distribution function of perturbations is positive on a sufficiently large set. Finally, we do not assume the existence of higher order moments of the right-hand side of the system under consideration. This assumption was used in [3] even in the proof of weak convergence.

On the other hand, we restrict ourselves to the case of additive perturbations. Thus we consider systems of the form $x_{n+1} = S(x_n) + \xi_n$, where $x_n$ is the state variable and $\xi_n$ is random vector. In this case the statements and proofs are much simpler. We believe, however, that our method can be extended to the general case $x_{n+1} = S(x_n, \xi_n)$.

1. Notations. Let $m$ denote the standard Lebesgue measure on the $d$-dimensional Euclidean space $\mathbb{R}^d$ and let $V$ be a closed subset of $\mathbb{R}^d$ such that $V + V \subset V$, $m(V) > 0$. Any probability measure $F$ defined on Borel subsets of $V$ will be called a distribution. If a distribution $F$ is absolutely continuous with respect to $m$, we denote by $dF/dm$ its Radon–Nikodym derivative. If $F$ is an arbitrary Borel measure on $V$ we denote by $\|F\|$ the total variation of $F$. 
We shall consider the dynamical system

\[ x_{n+1} = S(x_n) + \xi_n, \quad n = 0, 1, 2, \ldots, \]

where \( S: V \to V \) is a Borel measurable transformation and \( \{\xi_n\} \) is a sequence of identically distributed independent \( d \)-dimensional random vectors with values in \( V \). We also assume that the initial value \( x_0 \) is a random vector independent of the sequence of perturbations \( \{\xi_n\} \).

By \( G \) we denote the common distribution of \( \xi_n \), i.e.

\[ G(A) = \text{Prob}(\xi_n \in A) \quad \text{for} \ A \subset V, \ A \text{ Borelian}. \]

We say that \( G \) is nonsingular if in the Lebesgue decomposition of \( G \)

\[ G = G_0 + G_1 \quad (\text{\( G_0 \) abs. cont., \( G_1 \) singular}) \]

the absolutely continuous part \( G_0 \) is not vanishing (\( \|G_0\| > 0 \)).

We say that a transformation \( S: V \to V \) is nonsingular if \( S \) is Borel measurable and \( m(A) = 0 \Rightarrow m(S^{-1}(A)) = 0 \) for Borel subsets \( A \) of \( V \).

Now return to the system (1) and denote by \( F_n \) the distribution of \( x_n \),

\[ F_n(A) = \text{Prob}(x_n \in A) \quad \text{for} \ A \subset V, \ A \text{ Borelian}. \]

It is easy to find a recurrence relation between \( F_{n+1} \) and \( F_n \). In fact, the random vector \( S(x_n) \) has distribution \( F_n(S^{-1}(A)) \), and \( x_{n+1} \), being the sum of two independent random variables, has distribution given by the convolution formula

\[ F_{n+1}(A) = \int \int \frac{F_n(S^{-1}(A-y))G(dy)}{V} = \int \frac{G(A-S(y))F_n(dy)}{V}. \]

In order to make formula (3) (and subsequent ones) correct we consider \( S \) in (3) to be a mapping from \( V \) into \( \mathbb{R}^d \) and we extend \( G \) and \( F_n \) in a trivial way to the whole \( \mathbb{R}^d \) (\( G(\mathbb{R}^d \setminus V) = F_n(\mathbb{R}^d \setminus V) = 0 \)). In the special case when \( S \) is nonsingular and \( F_n \) is absolutely continuous with density \( f_n = dF_n/dm \) we may rewrite (3) as

\[ F_{n+1}(A) = \int \int \frac{f_n(x)dx}{V} G(dy) = \int \left[ \int \frac{P_S f_n(x-y)G(dy)}{A} \right] dx, \]

where \( P_S \) is the Frobenius–Perron operator corresponding to \( S \). It follows that \( F_{n+1} \) is absolutely continuous and its density \( f_{n+1} \) is given by

\[ f_{n+1}(x) = \int \frac{P_S f_n(x-y)G(dy)}{V} \quad \text{for} \ x \in V. \]

Thus, for \( S \) nonsingular the existence of \( f_n \) implies the existence of \( f_{n+1} \). In particular, if \( F_0 \) is absolutely continuous then all the densities \( f_n = dF_n/dm, \ n = 0, 1, \ldots, \) exist.

Now define the transition operators

\[ \mathcal{P}F(A) = \int \frac{G(A-S(y))F(dy)}{V}, \]

\[ Pf(x) = \int \frac{P_S f(x-y)G(dy)}{V}. \]
According to (3) the evolution of measures corresponding to the dynamical system (1) is given by the sequence \( \mathcal{P}_n F \). When \( S \) is nonsingular and \( F \) is absolutely continuous formula (4) gives

\[
\frac{d\mathcal{P}_n F}{dm} = P^n \left( \frac{dF}{dm} \right).
\]

A distribution \( F \) satisfying \( \mathcal{P} F = F \) will be called stationary. An absolutely continuous distribution is stationary if and only if its density \( f = dF/dm \) satisfies \( Pf = f \). Such a density is also called stationary.

2. Preliminary results. We start from a lemma showing that the singular part of \( F_n \) vanishes as \( n \to \infty \). This resembles some properties of Harris operators [1].

**Lemma 1.** Assume that \( S \) and \( G \) are nonsingular. Then for every initial distribution \( F_0 \), in the Lebesgue decomposition

\[
F_n = F_{n_0} + F_{n_1} \quad (F_{n_0} \text{ abs. const.}, \; F_{n_1} \text{ singular})
\]

of the sequence \( F_n = \mathcal{P}^n F_0 \) the singular part \( F_{n_1} \) satisfies

\[
\lim_{n \to \infty} \|F_{n_1}\| = 0.
\]

**Proof.** Using (7) we may rewrite (3) in the form

\[
F_{n+1}(A) = \int_V F_{n_0}(S^{-1}(A-y))G(dy) + \int_V F_{n_1}(S^{-1}(A-y))G(dy) = I_{n_0}(A) + I_{n_1}(A).
\]

\( I_{n_0} \) defines an absolutely continuous measure, namely

\[
I_{n_0}(A) = \int_V \left( \int_{S^{-1}(A-y)} f_{n_0}(x)dx \right) G(dy) = \int_A \left( \int_V P_S f_{n_0}(x-y)G(dy) \right) dx,
\]

where \( f_{n_0} = dF_{n_0}/dm \). Next, \( I_{n_1} \) may be rewritten as follows:

\[
I_{n_1}(A) = \int_V F_{n_1}(S^{-1}(A-y))G_0(dy) + \int_V F_{n_1}(S^{-1}(A-y))G_1(dy) = J_{n_0}(A) + J_{n_1}(A).
\]

Again, \( J_{n_0} \) is absolutely continuous,

\[
J_{n_0}(A) = \int_V G_0(A-S(y))F_{n_1}(dy) = \int_A \left( \int_V g_0(x-S(y))F_{n_1}(dy) \right) dx.
\]

Thus, \( J_{n_1} \) contains the singular part of \( F_{n+1} \) and consequently

\[
\|F_{n+1,1}\| \leq \|J_{n_1}\| \leq \|F_{n_1}\| \|G_1\|.
\]

By an induction argument we obtain \( \|F_{n}\| \leq \|F_{0,1}\| \|G_1\|^n \). Since \( \|G_1\| < 1 \) this completes the proof. ■

We denote by \( | \cdot | \) an arbitrary, not necessarily Euclidean, norm in \( \mathbb{R}^d \). Our
next lemma describes the behaviour of the first moment of $x_n$,

(9) \[ E(|x_n|) = \int_V |x| F_n(dx). \]

**Lemma 2.** Assume that the first moments of $\xi_n$ are finite,

(10) \[ \int_V |x| G(dx) < \infty, \]
and that $S$ satisfies

(11) \[ |S(x)| \leq \alpha |x| + \beta \quad \text{for } x \in V, \]
where $\alpha$, $\beta$ are constants, $\alpha < 1$. Then there is a constant $k \geq 0$ such that

(12) \[ \lim_{n \to \infty} \sup E(|x_n|) < k \]
for every solution $\{x_n\}$ of (1) starting from an initial vector $x_0$ with finite first moment ($E(|x_0|) < \infty$).

**Proof.** From equation (1) it follows immediately that

\[ E(|x_{n+1}|) \leq E(|S(x_n)|) + \mu, \]

where $\mu = \int_V |x| G(dx)$. Now using (11) we obtain

\[ E(|x_{n+1}|) \leq \alpha E(|x_n|) + \beta + \mu, \]

which implies (12) with $k > (\beta + \mu)(1 - \alpha)^{-1}$. \[ \Box \]

Now define

\[ |x|_q = \begin{cases} |x| & \text{for } |x| \geq q, \\ 0 & \text{for } |x| < q. \end{cases} \]

Our goal is to describe the asymptotic behaviour of

(13) \[ E(|x_n|_q) = \int_V |x|_q F_n(dx) \]
for large $q$ and $n$.

**Lemma 3.** Assume that $S$ and $G$ satisfy (10) and (11). Then for every $\varepsilon > 0$ there is a $q > 0$ such that

(14) \[ \lim_{n \to \infty} \sup E(|x_n|_q) < \varepsilon \]
for every solution $\{x_n\}$ of (1) with finite first moment of $x_0$.

**Proof.** Using (3) we may rewrite $E(|x_{n+1}|_q)$ in the form

\[ E(|x_{n+1}|_q) = \int_{V^2} |S(x) + y|_q F_n(dx) G(dy). \]

Let $\varepsilon > 0$. Choose $\gamma > 0$ such that $\alpha + \gamma < 1$ and define
\[ V_q = \{(x, y) \in V^2 : |y| \geq \gamma|x|, \ |S(x) + y| \geq q\}, \]
\[ W_q = \{(x, y) \in V^2 : |y| < \gamma|x|, \ |S(x) + y| \geq q\}. \]

Then
\[ I_{V_q} = \int_{V_q} |S(x) + y|F_n(dx)G(dy) \leq \int_{V_q} \left( (\alpha|x| + \beta + |y|)F_n(dx)G(dy) \right. \]
\[ \left. \leq \int_{V_q} \left( (\alpha \gamma^{-1} + 1)|y| + \beta \right)F_n(dx)G(dy). \right. \]

The inequalities \(|S(x) + y| \geq q\) and \(|y| \geq \gamma|x|\) imply \(|y| \geq aq - b\) with \(a = (\alpha \gamma^{-1} + 1)^{-1}\), \(b = \beta (\alpha \gamma^{-1} + 1)^{-1}\). Thus
\[ I_{V_q} \leq \int_{|y| \geq aq - b} |y|G(dy). \]

The last integral tends to zero as \(q \to \infty\). Analogously
\[ I_{W_q} = \int_{W_q} |S(x) + y|F_n(dx)G(dy) \leq \int_{W_q} \left( (\alpha|x| + \beta + |y|)F_n(dx)G(dy) \right. \]
\[ \left. \leq \int_{W_q} \left( (\alpha + \gamma)|x| + \beta \right)F_n(dx)G(dy). \right. \]

The inequalities \(|S(x) + y| \geq q\) and \(|y| < \gamma|x|\) imply \(|x| > (q - \beta)(\alpha + \gamma)^{-1}\) or \(|x| \geq q\) for sufficiently large \(q\), say \(q \geq q_0\). Thus
\[ I_{W_q} \leq (\alpha + \gamma) \int_{q}^\infty |x|F_n(dx) + \beta \int_{|x| \geq q} F_n(dx). \]

Using (12) and the Chebyshev inequality we may estimate the last term by \(\beta k/q\) for sufficiently large \(n\), \(n \geq n_0\). Thus, finally,
\[ E(|x_{n+1}|_q) \leq I_{V_q} + I_{W_q} \leq (\alpha + \gamma) E(|x_n|_q) + I_{V_q} + \beta k/q \]
for \(q \geq q_0\) and \(n \geq n_0\). Since \(I_{V_q}\) goes to zero as \(q \to \infty\) we have \(I_{V_q} + \beta k/q < \frac{1}{2} \epsilon (1 - \alpha - \gamma)\) for sufficiently large \(q\), say \(q \geq q_1 \geq q_0\). Therefore by induction
\[ E(|x_{n+q_0}|_q) \leq (\alpha + \gamma)^n E(|x_{n0}|_q) + \frac{1}{2} \epsilon, \]
which implies (14).

3. Convergence results. We introduce notations which allow us to write the solution of (1) and its moments explicitly. Define
\[ y^n = (y_1, \ldots, y_n), \quad G_n(dy^n) = G(dy_1) \ldots G(dy_n) \quad (y_i \in V), \]
\[ S_n(x, y^n) = S(S_{n-1}(x, y^{n-1})) + y_n, \quad S_1(x, y^1) = S(x) + y_1. \]

Then \(x_n = S_n(x_0, \xi_0, \ldots, \xi_{n-1})\) and
\[ E(|x_n|_q) = \int_{Y_{n+1}} |S_n(x, y^n)|_q F_0(dx)G_n(dy^n). \]
Now consider two particular solutions \((\bar{x}_n)\) and \((\tilde{x}_n)\) of (1) corresponding to some constant initial values \(\bar{x}_0\) and \(\tilde{x}_0\). Our goal is to study the asymptotic behaviour of the mathematical expectation

\[
(16) \quad u_n(\bar{x}, \tilde{x}) = \int_{V_n} |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| G_n(dy^n).
\]

**Theorem 1.** Assume that \(G\) and \(S\) satisfy (10), (11) and that

\[
(17) \quad |S(x) - S(z)| < |x - z| \quad \text{for } x \neq z.
\]

Then

\[
(18) \quad \lim_{n \to \infty} u_n(\bar{x}, \tilde{x}) = 0 \quad \text{for } \bar{x}, \tilde{x} \in V.
\]

**Proof.** From (17) it follows that the sequence \(\{u_n\}\) is nonincreasing. To prove (18) assume that for some \(\bar{x}\) and \(\tilde{x}\)

\[
(19) \quad \lim_{n \to \infty} u_n(\bar{x}, \tilde{x}) = \sigma > 0.
\]

Following [3] define

\[
A_{r,q} = \{(x, z) \in V^2: |S(x) - S(z)| \geq r, |x| \leq q, |z| \leq q\},
\]

\[
\omega_{r,q} = \max \{|x - z|^{-1} |S(x) - S(z)|: (x, z) \in A_{r,q}\},
\]

\[
V_{r,q} = \{y^n \in V^n: (S_n(\bar{x}, y^n), S_n(\tilde{x}, y^n)) \in A_{r,q}\}, \quad W_{r,q} = V^n \setminus V_{r,q}.
\]

For sufficiently large \(q\) and small \(r > 0\) the set \(A_{r,q}\) is not empty. From (16) and (17) we obtain immediately

\[
(20) \quad u_{n+1}(\bar{x}, \tilde{x}) \leq \omega_{r,q} \int_{V_{r,q}} |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| G_n(dy^n)
\]

\[
+ \int_{W_{r,q}} |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| G_n(dy^n).
\]

\(W_{r,q}\) is contained in \(W_q \cup U_q \cup Z_r\) where

\[
W_q = \{y^n: |S_n(\bar{x}, y^n)| \geq q\}, \quad U_q = \{y^n: |S_n(\bar{x}, y^n)| \geq q\},
\]

\[
Z_r = \{y^n: |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| \leq r\}.
\]

Thus, we have

\[
(21) \quad \int_{W_{r,q}} |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| G_n(dy^n) \leq r + \int_{W_q \cup U_q} |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| G_n(dy^n)
\]

\[
\leq r + 2 \int_{W_q} |S_n(\bar{x}, y^n)| G_n(dy^n) + 2 \int_{U_q} |S_n(\bar{x}, y^n)| G_n(dy^n).
\]

Using Lemma 3 with \(\varepsilon = \sigma/8\) we can find a \(q > 0\) and an integer \(n_0\) such that the integrals over \(W_q\) and \(U_q\) are smaller than \(\sigma/8\) for \(n \geq n_0\). From (19), (20) and (21) it follows that

\[
\sigma \leq \omega_{r,q} \int_{V_{r,q}} |S_n(\bar{x}, y^n) - S_n(\tilde{x}, y^n)| G_n(dy^n) + r + \frac{1}{2} \sigma
\]
or
\[ \frac{1}{2} \sigma \leq 2q \omega_{r_q} G_n(V_{r_q}) + r \quad \text{for } n \geq n_0. \]
Fixing an \( r \in (0, \sigma/4) \) we obtain \( G_n(V_{r_q}) \geq \sigma/(8q \omega_{r_q}) \). On the other hand, from (20) it follows that
\[ u_{n+1}(\vec{x}, \vec{x}) \leq u_n(\vec{x}, \vec{x}) + (\omega_{r_q} - 1) \int_{V_{r_q}} |S_n(\vec{x}, y^n) - S_n(\vec{x}, y^n)| G_n(dy^n) \]
or
\[ u_{n+1}(\vec{x}, \vec{x}) - u_n(\vec{x}, \vec{x}) \leq r(\omega_{r_q} - 1) G_n(V_{r_q}) \leq \frac{r \sigma (\omega_{r_q} - 1)}{8q \omega_{r_q}} \quad \text{for } n \geq n_0. \]
Since \( \omega_{r_q} < 1 \) and \( u_{n+1} - u_n \rightarrow 0 \) the last inequality leads to a contradiction. \( \blacksquare \)

A result analogous to Theorem 1 was proved in [3] for dynamical systems of the form \( x_{n+1} = S(x_n, \xi_n) \). However, in that proof the existence of the second moment of \( |S(x, \xi)| \) was assumed. Due to Lemma 3 we released this assumption.

Now using the Komornik decomposition theorem [2] we may prove our main result.

**THEOREM 2.** Assume that \( S \) and \( G \) are nonsingular and satisfy (10), (11) and (17). Then there exists a unique stationary distribution \( F_\bullet = \mathcal{P} F_\bullet \). This distribution is absolutely continuous and
\[ \lim_{n \rightarrow \infty} \| \mathcal{P} G_0^n - F_\bullet \| = 0 \]
for every initial distribution \( F_0 \).

**Proof.** Assume first that the initial distribution \( F_0 \) is absolutely continuous. Then the densities \( f_n = dF_n/dm \) are given by \( f_n = P^nf_0 \) with \( P \) defined by (6). According to (4) we have
\[ P^nf_0(x) = \int_V P_S f_{n-1}(x-y) G(dy). \]

Using the decomposition (2) we may rewrite this equality in the form
\[ P^nf_0(x) = \int_V g(x-y) P_S f_{n-1}(y) dy + \int_V P_S f_{n-1}(x-y) G_1(dy), \]
where \( g = dG_0/dm \). Now integrating over a measurable set \( C \subset V \) we obtain
\[ \int_C P^nf_0(x) dx \leq \sup_Y \int_Y g(x-y) dx + \| G_1 \|. \]
Define \( \varepsilon = \frac{1}{2}(1 - \| G_1 \|) \) and choose \( \delta > 0 \) such that \( \int_C g(x) dx \leq \varepsilon \) for \( m(C) \leq \delta \). Then we have
\[ \int_C P^nf_0(x) dx \leq 1 - 2\varepsilon \quad \text{for } m(C) \leq \delta. \]
Now assume in addition that $E(|x_0|) < \infty$. According to Lemma 2 there exists an integer $n_0 = n_0(F_0)$ such that

$$E(|x_n|) = \int \|x\| P^n f_0(x) dx \leq k \quad \text{for } n \geq n_0.$$ 

Thus, by the Chebyshev inequality

$$\int_B P^n f_0(x) dx \leq k/q,$$

where $B = \{x: |x| \geq q\}$. Now setting $q = k/\delta$ and using (23) we finally obtain

$$\int_{B \cup C} P^n f_0(x) dx \leq 1 - \delta \quad \text{for } m(C) \leq \delta, \; n \geq n_0.$$ 

Since the densities $f_0$ such that $E(|x_0|) < \infty$ form a dense subset of the set of all densities, the last inequality shows that the operator $P$ is constricive [2]. Thus, according to the Komornik decomposition theorem for every $f \in L^1$ the sequence $\{P^n f\}$ may be written in the form

$$P^n f = \sum_{i=1}^r \lambda_i(f) h_{\alpha^n(i)} + \varepsilon_n(f),$$

where $h_1, \ldots, h_r$ are densities with disjoint supports, $\lambda_1, \ldots, \lambda_r$ are linear functionals on $L^1$ and $\alpha^n$ is the $n$-th iterate of a permutation $\alpha$ of $1, \ldots, r$. The remainder $\varepsilon_n(f)$ converges strongly to zero ($\|\varepsilon_n(f)\| \to 0$) and $Ph = h_{\alpha(0)}$.

We claim that $r = 1$. Consider the scalar product

$$\langle z, P^n f \rangle = \int_{\mathcal{V}} z(x) P^n f(x) dx \quad \text{for } f \in L^1, \; z \in L^\infty.$$ 

Using (6) and an induction argument we may rewrite it in the form

$$\langle z, P^n f \rangle = \int_{\mathcal{V}^{n+1}} z(S_n(x, y^n)) f(x) G_n(dy^n) dx.$$ 

(This formula is also evident from the probabilistic point of view; namely both sides represent the mathematical expectation of $z(x_n)$ if $x_0$ has density distribution function $f$.) Now assume that $z$ is bounded Lipschitzian and that $\tilde{f}$ and $\tilde{f}'$ are two densities with supports contained in a compact set $K$. For every integer $n \geq 1$ there exist $\tilde{x}_n, \tilde{x}'_n \in K$ such that

$$|\langle z, P^n \tilde{f} - P^n \tilde{f}' \rangle| \leq \int_{\mathcal{V}^n} |z(S_n(\tilde{x}, y^n)) - z(S_n(\tilde{x}', y^n))| G_n(dy^n).$$

Consequently

$$|\langle z, P^n \tilde{f} - P^n \tilde{f}' \rangle| \leq L u_n(\tilde{x}, \tilde{x}_n),$$

where $L$ is the Lipschitz constant for $z$ and $u_n$ is given by (16). Since for every $n$ the function $u_n$ is continuous and $u_{n+1} \leq u_n$ the convergence in (18) is uniform on $K$. Thus

$$\lim_{n \to \infty} \langle z, P^n \tilde{f} - P^n \tilde{f}' \rangle = 0.$$
Using an approximation argument it is easy to extend (25) to all $f, f \in L^1$ and continuous $z$ with compact support. In particular, choosing $f = h_i$ and $f = h_j$ we obtain

$$
\lim_{n \to \infty} \langle z, h_{x_n(i)} - h_{x_n(j)} \rangle = 0.
$$

This shows that the sequence of measures

$$
\mu_n(A) = \int_A (h_{x_n(i)} - h_{x_n(j)}) \, dx
$$

(26)

converges weakly to zero. Since the sequence (26) is periodic we conclude that the $\mu_n$ are all identically equal to zero. Thus we have $h_i = h_j$ for all $i, j$ and $r = 1$ in (24). Now define $F_{\ast}(dx) = h_1 \, dx$. From (24) with $r = 1$, (22) follows.

We have proved (22) in the case when $F_0$ is absolutely continuous. Using Lemma 1 we may easily extend this result to every initial distribution $F_0$. Finally, from (22) it follows that $\mathcal{P} F_{\ast} = F_{\ast}$ and that $F_{\ast}$ is a unique fixed point of $\mathcal{P}$.

Remark 1. If $G$ is absolutely continuous we may release, in the assumptions of Theorem 2, the condition that $S$ is nonsingular. In this case for every initial distribution $F_0$ all the distributions $F_n$ with $n \geq 1$ are absolutely continuous and the densities $f_n = dF_n/dm$ are given by $f_n = P^{n-1} f_1$, where

$$
f_1(x) = \int_V g(x - S(y)) F_0(dy), \quad P f(x) = \int_V (x - S(y)) f(y) dy.
$$

The proof goes without any substantial changes. It is even simpler, since the application of Lemma 1 is unnecessary.

Remark 2. Inequality (17) was used only to prove that $r = 1$ in the decomposition formula (24). If $S$ and $G$ satisfy all the assumptions of Theorem 2 except (17), then for every initial distribution $F$ the sequence $\mathcal{P} F$ is asymptotically periodic. Namely from (24) and Lemma 1 it follows that

$$
\mathcal{P} F = \sum_{i=1}^{r} \gamma_i(F) H_{x_n(i)} + e_n(F),
$$

where $H_i$ is a distribution with density $h_i$ and $\gamma_i(F)$ a coefficient depending on $F$. The total variation of $e_n(F)$ converges to zero as $n \to \infty$.

4. Applications. Interesting transition operators appear in the mathematical theory of the cell cycle (see [5], [6] and [7]). In [5] it was shown that the dynamics of a population of cells may be described by the operator

$$
P f(x) = \int_0^{\lambda(x)} k(x, y) f(y) \, dy
$$

(27)

with the kernel

$$
k(x, y) = -\frac{\partial}{\partial x} \exp[Q(y) - Q(\lambda(x))],
$$

where $Q$ and $\lambda$ are given nondecreasing functions.
The operator (27) has a simple biological interpretation. Namely consider a population of proliferating cells and denote by $f_n$ the density of the cell size distribution (at birth) in the $n$-th generation. Then $f_{n+1} = Pf_n$.

To simplify calculations we assume that the functions $\lambda$ and $Q$ are continuously differentiable and mapping $R_+$ onto itself. Moreover, we assume that $Q'(x) > 0$, $x'(x) > 0$ for $x \in R_+$. In this case a straightforward calculation shows that $P$ is the transition operator for the dynamical system

$$x_{n+1} = \lambda^{-1} \{Q^{-1}[Q(x_n) + \xi_n]\}, \quad n = 0, 1, \ldots,$$

where the $\xi_n$ are independent random variables with common exponential density $g(x) = e^{-x}$ ($x \geq 0$). The state variables $x_n$ belong to the set $V = R_+$. Substituting $\bar{x}_n = Q[\lambda(x_n)]$ into (28) we obtain

$$\bar{x}_{n+1} = Q[\lambda^{-1}(Q^{-1}Q(x_n))]+\xi_n, \quad n = 0, 1, \ldots$$

Denote by $F_n$ and $\bar{F}_n$ the distributions of the variables $x_n$ and $\bar{x}_n$ respectively. It is obvious that $F_n = \bar{F}_n \circ Q \circ \lambda$. Set $S = Q \circ \lambda^{-1} \circ Q^{-1}$. If $S$ satisfies (11) and (17), then according to Theorem 2 and Remark 1 there exists a unique stationary distribution $\bar{F}_\ast$ for the system (29) and

$$\lim_{n \to \infty} \|\bar{F}_n - \bar{F}_\ast\| = 0$$

for every initial distribution $\bar{F}_0$. Now we may come back to the system (28) and define $F_\ast = \bar{F}_\ast \circ Q \circ \lambda$. Then evidently $\|F_n - F_\ast\| = \|\bar{F}_n - \bar{F}_\ast\|$. Combining the last equality with (30) we finally obtain

$$\lim_{n \to \infty} \|F_n - F_\ast\| = 0$$

for every initial distribution $F_0$. This shows that $F_\ast$ is a unique stationary distribution for (28).

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