

Ergodic and mixing properties of horocycle flows and their time-changes

Simons Semester – Lecture 3

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Plan for today

Today we will study the mixing properties of the horocycle flows. We will look at:

- the *mixing via shearing* method (using geodesic curves),
- the equidistribution of arbitrary homogeneous curves,
- Ratner's result on the rate of decay of correlations.

Mixing via shearing

The setting

- $G = \mathrm{SL}_2(\mathbb{R})$ and $\Gamma \leq G$ is discrete,
- $M = \Gamma \backslash G$ is compact,
- vol is the Haar measure on M , normalized so that $\mathrm{vol}(M) = 1$.
- $\mathbf{u} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \in \mathfrak{g}$ generates the horocycle flow

$$h_t = \varphi_t^{\mathbf{u}}: \Gamma g \mapsto \Gamma g \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix}.$$

- $\mathbf{x} = \begin{pmatrix} 1/2 & 0 \\ 0 & -1/2 \end{pmatrix} \in \mathfrak{g}$ generates the geodesic flow

$$\varphi_t^{\mathbf{x}}: \Gamma g \mapsto \Gamma g \begin{pmatrix} e^{t/2} & 0 \\ 0 & e^{-t/2} \end{pmatrix}.$$

Mixing via shearing

Saying that (h_t) is mixing means that for any measurable set A with $\mu(A) > 0$ and any $f \in L^\infty(M)$ we have

$$\frac{1}{\mu(A)} \int_A f \circ h_t \, d\text{vol} \rightarrow \int_M f \, d\text{vol}, \quad \text{as } t \rightarrow \infty.$$

Instead, we now look at (smooth) arcs $\gamma: [0, \sigma] \rightarrow M$.

The smooth arc $\gamma: [0, \sigma] \rightarrow M$ equidistributes under (h_t) if for every $f \in L^\infty(M)$ we have

$$\frac{1}{\sigma} \int_0^\sigma f \circ h_t \circ \gamma(s) \, ds \rightarrow \int_M f \, d\text{vol}, \quad \text{as } t \rightarrow \infty.$$

Mixing via shearing

Let $\mathbf{w} \in \mathfrak{g} \setminus \{0\}$, then we let

$$\gamma_{p,\sigma}^{\mathbf{w}}(s) = \varphi_s^{\mathbf{w}}(p) = p \exp(s\mathbf{w}), \quad \text{for } s \in [0, \sigma].$$

Lemma

Let $f \in L^\infty(M)$ with $\int_M f \, d\text{vol} = 0$, and let $g \in \mathcal{C}^1(M)$. Then, for any $S \in (0, 1]$, we have

$$\left| \int_M f \circ h_t \cdot g \, d\text{vol} \right| \leq 2 \|g\|_{\mathcal{C}^1} \cdot \frac{1}{S} \sup_{\sigma \in (0, S]} \left\| \int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}} \, ds \right\|_2.$$

Equidistribution of arcs $\gamma_{p,\sigma}^{\mathbf{w}}$ under (h_t) for “most” points p implies mixing.

Proof of the Lemma

By measure invariance,

$$\int_M f \circ h_t \cdot g \, d\text{vol} = \int_M (f \circ h_t \cdot g) \circ \varphi_s^{\mathbf{w}} \, d\text{vol},$$

for all $s \in \mathbb{R}$. Therefore, given $S > 0$,

$$\int_M f \circ h_t \cdot g \, d\text{vol} = \frac{1}{S} \int_0^S \int_M (f \circ h_t \cdot g) \circ \varphi_\sigma^{\mathbf{w}} \, d\text{vol} \, d\sigma.$$

Integrating by parts,

$$\begin{aligned} \int_0^S (f \circ h_t \circ \varphi_\sigma^{\mathbf{w}}) \cdot (g \circ \varphi_\sigma^{\mathbf{w}}) \, d\sigma &= \left(\int_0^S f \circ h_t \circ \varphi_\sigma^{\mathbf{w}} \, d\sigma \right) \cdot (g \circ \varphi_S^{\mathbf{w}}) \\ &\quad - \int_0^S \left(\int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}} \, ds \right) \cdot Wg \circ \varphi_\sigma^{\mathbf{w}} \, d\sigma. \end{aligned}$$

Proof of the Lemma

We obtained

$$\begin{aligned} \int_M f \circ h_t \cdot g \, d\text{vol} &= \frac{1}{S} \int_M \left(\int_0^S f \circ h_t \circ \varphi_\sigma^{\mathbf{w}} \, d\sigma \right) \cdot (g \circ \varphi_S^{\mathbf{w}}) \, d\text{vol} \\ &\quad - \frac{1}{S} \int_M \int_0^S \left(\int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}} \, ds \right) \cdot Wg \circ \varphi_\sigma^{\mathbf{w}} \, d\sigma \, d\text{vol}. \end{aligned}$$

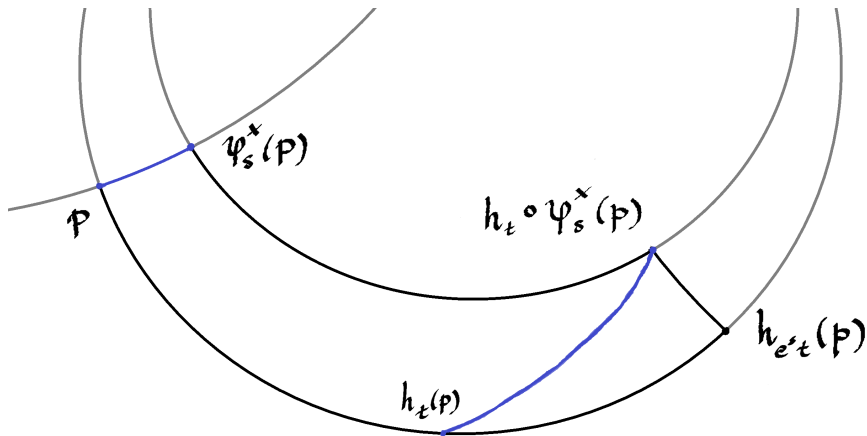
By Cauchy-Schwarz,

$$\begin{aligned} \left| \int_M f \circ h_t \cdot g \, d\text{vol} \right| &\leq \|g\|_{\mathcal{C}^1} \cdot \frac{1}{S} \left\| \int_0^S f \circ h_t \circ \varphi_\sigma^{\mathbf{w}} \, d\sigma \right\|_2 \\ &\quad + \|g\|_{\mathcal{C}^1} \cdot \sup_{\sigma \in (0, S]} \left\| \int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}} \, ds \right\|_2 \\ &\leq 2 \|g\|_{\mathcal{C}^1} \cdot \frac{1}{S} \sup_{\sigma \in (0, S]} \left\| \int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}} \, ds \right\|_2. \end{aligned}$$

Shearing of geodesic segments

We look at the case $\mathbf{w} = \mathbf{x}$. Recall that

$$\varphi_s^{\mathbf{x}} \circ h_{e^st}(p) = h_t \circ \varphi_s^{\mathbf{x}}(p) \quad \text{for any } p \in M.$$



Shearing of geodesic segments

Let $\gamma_{p,\sigma}^x(s) = \varphi_s^x(p)$, for $s \in [0, \sigma]$, be a geodesic segment, with $\sigma \leq 1$. Then,

$$h_t \circ \gamma_{p,\sigma}^x(s) = h_t \circ \varphi_s^x(p) = \varphi_s^x \circ h_{e^s t}(p) \approx h_{e^s t}(p), \quad \text{for } s \in [0, \sigma].$$

More precisely, if $f \in \mathcal{C}^1(M)$, then we have

$$\begin{aligned} & \left| \int_0^\sigma f \circ h_t \circ \varphi_s^x(p) ds - \int_0^\sigma f \circ h_{e^s t}(p) ds \right| \\ & \leq \int_0^\sigma |f \circ \varphi_s^x - f| \circ h_{e^s t}(p) ds \leq \|Xf\|_\infty \cdot \sigma^2. \end{aligned}$$

Moreover,

$$\left| \int_0^\sigma f \circ h_{e^s t}(p) ds - \int_0^\sigma f \circ h_{(s+1)t}(p) ds \right| \leq \|Uf\|_\infty \cdot \sigma^3 t.$$

Shearing of geodesic segments

A change of variables gives us

$$\int_0^\sigma f \circ h_{(s+1)t}(p) ds = \frac{1}{t} \int_0^{\sigma t} f \circ h_s(h_t(p)) ds.$$

thus,

$$\left| \int_0^\sigma f \circ h_t \circ \varphi_s^x(p) ds - \frac{1}{t} \int_0^{\sigma t} f \circ h_s(h_t(p)) ds \right| \leq \|f\|_{\mathcal{C}^1} \cdot (\sigma^2 + \sigma^3 t).$$

The remaining term to bound is an ergodic integral at time σt .

Shearing of geodesic segments

In Lecture 2 we saw that, if $f \in \mathcal{C}^4(M)$ has zero average, then

$$\left\| \int_0^{\sigma t} f \circ h_s ds \right\|_{\infty} \leq C_M \|f\|_{\mathcal{C}^4} (\sigma t)^{\frac{1+\nu_0}{2}},$$

for some explicit $\nu_0 \in [0, 1)$, whenever $\sigma t \geq 1$.

Thus, we proved that for every $t \geq 1$ and $0 < \sigma \leq 1$ we have

$$\left| \int_0^{\sigma} f \circ h_t \circ \varphi_s^x(p) ds \right| \leq C_M \|f\|_{\mathcal{C}^4} \cdot \left(t^{-1} \min \left\{ (\sigma t)^{\frac{1+\nu_0}{2}}, \sigma t \right\} + \sigma^2 + \sigma^3 t \right).$$

This implies that

$$\sup_{\sigma \in (0, t^{-1/2}]} \left| \int_0^{\sigma} f \circ h_t \circ \varphi_s^x(p) ds \right| \leq C_M \|f\|_{\mathcal{C}^4} t^{-\frac{3-\nu_0}{4}}.$$

Mixing via shearing

From the mixing via shearing lemma, choosing $S = t^{-1/2}$, for any $f \in \mathcal{C}^4(M)$ with $\int_M f \, d\text{vol} = 0$ and $g \in \mathcal{C}^1(M)$, we have

$$\begin{aligned} \left| \int_M f \circ h_t \cdot g \, d\text{vol} \right| &\leq 2 \|g\|_{\mathcal{C}^1} \cdot t^{1/2} \sup_{\sigma \in (0, t^{-1/2}]} \left\| \int_0^\sigma f \circ h_t \circ \varphi_s^x \, ds \right\|_2 \\ &\leq 2C_M \|g\|_{\mathcal{C}^1} \|f\|_{\mathcal{C}^4} t^{-\frac{1-\nu_0}{4}}. \end{aligned}$$

Theorem

The horocycle flow on M is mixing with polynomial rates: there exist $C_M > 0$ and $\eta \in (0, 1]$ such that for every $f, g \in \mathcal{C}^4(M)$ we have

$$\left| \int_M f \circ h_t \cdot g \, d\text{vol} - \left(\int_M f \, d\text{vol} \right) \left(\int_M g \, d\text{vol} \right) \right| \leq C_M \|g\|_{\mathcal{C}^1} \|f\|_{\mathcal{C}^4} t^{-\eta}.$$

What is the optimal exponent?

- By the mixing via shearing lemma, the speed of mixing was related to the equidistribution of curves $\gamma_{p,\sigma}^{\mathbf{w}}(s) = \varphi_s^{\mathbf{w}}(p)$.
- We chose $\mathbf{w} = \mathbf{x}$ (i.e., geodesic arcs) and we proved that $h_t \circ \gamma_{p,\sigma}^{\mathbf{x}}$ approximate a horocycle orbit of length $t\sigma$.
- By unique ergodicity, $h_t \circ \gamma_{p,\sigma}^{\mathbf{x}}$ becomes equidistributed as $t \rightarrow \infty$.
- Note that this approach will give a speed of mixing which at best matches the speed of equidistribution of horocycle orbits.
- Do other curves equidistribute faster?

Equidistribution of homogeneous arcs

Equidistribution of homogeneous curves

Recall that the equidistribution of a horocycle average at time t is $O(t^{-\frac{1-\nu_0}{2}})$, for some $\nu_0 \in [0, 1)$.

Theorem (Bufetov-Forni 2014)

Let $\mathbf{w} = a\mathbf{u} + b\mathbf{x}$, with $b \neq 0$. For every $S > 0$ there exists a constant $C = C(\mathbf{w}, S, M)$ such that for all $f \in \mathcal{C}^6(M)$ with $\int_M f \, d\text{vol} = 0$, for all $p \in M$ and for all $t \geq 1$ we have

$$\sup_{\sigma \in (0, S]} \left| \int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}}(p) \, ds \right| \leq C \|f\|_{\mathcal{C}^6} t^{-\frac{1-\nu_0}{2}} (1 + \log t).$$

Small note: in the case $\nu_0 > 0$, the factor $(1 + \log t)$ is not present.

Equidistribution of homogeneous curves

Theorem (R. 2020)

Let $\mathbf{w} = a\mathbf{u} + b\mathbf{x} + c\mathbf{v}$, with $c \neq 0$. For every $S > 0$ there exists a constant $C = C(\mathbf{w}, S, M)$ such that for all $f \in \mathcal{C}^6(M)$ with $\int_M f \, d\text{vol} = 0$, for all $p \in M$ and for all $t \geq 1$ we have

$$\sup_{\sigma \in (0, S]} \left| \int_0^\sigma f \circ h_t \circ \varphi_s^{\mathbf{w}}(p) \, ds \right| \leq C \|f\|_{\mathcal{C}^6} t^{-(1-\nu_0)} (1 + \log t).$$

Equidistribution of homogeneous curves

- Homogeneous arcs transverse to the foliation tangent to $\langle X, U \rangle$ —namely, the weak-stable leaves of the geodesic flow— equidistribute faster than geodesic arcs.
- By the mixing via shearing lemma, the rate of mixing of the horocycle flow is at least $O(t^{-(1-\nu_0)})$; the exponent is double the exponent coming from equidistribution of orbits.

Key observation

Let us look at the case

$$\gamma_{\rho, \sigma}^{\mathbf{v}}(s) = \varphi_s^{\mathbf{v}}(\rho) = \rho \begin{pmatrix} 1 & 0 \\ s & 1 \end{pmatrix}, \quad \text{for } s \in [0, \sigma].$$

The key observation is that

$$\begin{pmatrix} 1 & 0 \\ s & 1 \end{pmatrix} \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -1/t & 1 \end{pmatrix} = \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -1/t & 1 \end{pmatrix} \begin{pmatrix} 1 & -st^2 \\ 0 & 1 \end{pmatrix}.$$

which means

$$\varphi_{-1/t}^{\mathbf{v}} \circ h_t \circ \gamma_{\rho, \sigma}^{\mathbf{v}}(s) = h_{-st^2}(p_t), \quad \text{where } p_t = \varphi_{-1/t}^{\mathbf{v}} \circ h_t(\rho).$$

Key observation

From

$$\varphi_{-1/t}^{\mathbf{v}} \circ h_t \circ \gamma_{p,\sigma}^{\mathbf{v}}(s) = h_{-st^2}(p_t), \quad \text{where } p_t = \varphi_{-1/t}^{\mathbf{v}} \circ h_t(p),$$

roughly speaking, we deduce

$$\frac{1}{\sigma} \int_0^\sigma h_t \circ \gamma_{p,\sigma}^{\mathbf{v}}(s) ds \approx \frac{1}{\sigma} \int_0^\sigma h_{-st^2}(p_t) ds = \frac{1}{\sigma t^2} \int_0^{\sigma t^2} h_{-s}(p_t) ds.$$

In other words, the segment $h_t \circ \gamma_{p,\sigma}^{\mathbf{v}}(s)$ is “very close” to a horocycle orbit of length σt^2 , parametrized with constant speed.

Ratner's Theorem on mixing rates

Our observables

Recall from Lecture 1 that the Casimir operator \square was defined as

$$\square = R^2 - X^2 - Y^2 = -X^2 + X - U^2 - 2UR,$$

where $\mathbf{r} = \begin{pmatrix} 0 & -1/2 \\ 1/2 & 0 \end{pmatrix}$ is the generator of $SO(2)$.

We consider a functions $f \in \mathcal{C}^2(M)$ such that

$$\square f = \mu f, \quad Rf = 0,$$

for some $\mu > 0$.

Our observables

- $Rf = 0$ means that f is $SO(2)$ -invariant and hence is defined on $M/SO(2)$ or, equivalently, defined on $G/SO(2)$ and invariant by Γ .
- In Lecture 1, we saw that $G/SO(2)$ can be identified with the hyperbolic plane \mathcal{H} , so f is a function on \mathcal{H} invariant by the action of Γ . That is, f is a function on the hyperbolic surface $S = \Gamma \backslash \mathcal{H}$.
- For positive $\mu > 0$, saying that f satisfies $\square f = \mu f$ and $Rf = 0$ is equivalent to asking that $\Delta_S f = \mu f$, i.e., f is an eigenfunction of the Laplacian on S .

The function K

We want to compute the self-correlations

$$K(t) := \langle f \circ h_t, f \rangle = \int_M f \circ h_t \cdot \bar{f} \, d\text{vol}.$$

Note that, for any $j \geq 0$,

$$K^{(j)}(t) = \frac{d^j}{dt^j} \langle f \circ h_t, f \rangle = \left\langle \frac{d^j}{dt^j} f \circ h_t, f \right\rangle = \langle U^j f \circ h_t, f \rangle.$$

We also define

$$Q(t) := \langle Xf \circ h_t, f \rangle.$$

The function K

We have

$$0 = -\langle f \circ h_t, Rf \rangle = \langle R(f \circ h_t), f \rangle = \langle [Dh_t(R)f] \circ h_t, f \rangle.$$

From Lecture 1, we can compute

$$Dh_t(R) \simeq \text{Ad}(\exp(t\mathbf{u}))\mathbf{r} = \mathbf{r} - t\mathbf{x} - \frac{t^2}{2}\mathbf{u}.$$

Therefore

$$\begin{aligned} 0 &= \langle Rf \circ h_t, f \rangle - t\langle Xf \circ h_t, f \rangle - \frac{t^2}{2}\langle Uf \circ h_t, f \rangle \\ &= -tQ(t) - \frac{t^2}{2}K'(t). \end{aligned}$$

The function K

For all $t \geq 1$, we obtained

$$Q(t) = -\frac{t}{2}K'(t).$$

This implies that

$$Q'(t) = -\frac{1}{2}K'(t) - \frac{t}{2}K''(t).$$

Remark: since $K'(t) = \langle Uf \circ h_t, f \rangle$ and $Q'(t) = \langle UXf \circ h_t, f \rangle$, by the Cauchy-Schwarz Inequality,

$$\begin{aligned} |K'(t)| &\leq \|f\|_{\mathcal{E}^1}^2, \quad \text{and} \\ |K''(t)| &\leq \frac{1}{t}(|K'(t)| + 2|Q'(t)|) \leq \frac{3}{t}\|f\|_{\mathcal{E}^2}^2. \end{aligned}$$

The function $Q(t)$

We do the same for $Q(t)$ instead of $K(t)$ and we get

$$\begin{aligned} 0 &= -\langle Xf \circ h_t, Rf \rangle = \langle R(Xf \circ h_t), f \rangle = \langle [Dh_t(R)Xf] \circ h_t, f \rangle \\ &= \langle RXf \circ h_t, f \rangle - t\langle X^2f \circ h_t, f \rangle - \frac{t^2}{2}\langle UXf \circ h_t, f \rangle. \end{aligned}$$

Since, from Lecture 1, $\mathbf{r} \cdot \mathbf{x} - \mathbf{x} \cdot \mathbf{r} = [\mathbf{r}, \mathbf{x}] = \frac{1}{2}\mathbf{y} = \frac{1}{2}(\mathbf{r} + \mathbf{u})$, we can write

$$\begin{aligned} 0 &= \langle XRF \circ h_t, f \rangle + \frac{1}{2}\langle Rf \circ h_t, f \rangle + \frac{1}{2}\langle Uf \circ h_t, f \rangle \\ &\quad - t\langle X^2f \circ h_t, f \rangle - \frac{t^2}{2}\langle UXf \circ h_t, f \rangle \\ &= \frac{1}{2}K'(t) - t\langle X^2f \circ h_t, f \rangle - \frac{t^2}{2}Q'(t). \end{aligned}$$

The equation to solve

We proved that

$$Q(t) = -\frac{t}{2}K'(t), \quad Q'(t) = -\frac{1}{2}K'(t) - \frac{t}{2}K''(t),$$
$$\langle X^2 f \circ h_t, f \rangle = \frac{1}{2t}K'(t) - \frac{t}{2}Q'(t).$$

Since $\square f = \mu f$ we also have

$$\begin{aligned}\mu K(t) &= \langle \mu f \circ h_t, f \rangle = \langle \square f \circ h_t, f \rangle \\ &= \langle (-X^2 + X - U^2 - 2UR)f \circ h_t, f \rangle \\ &= -\langle X^2 f \circ h_t, f \rangle + Q(t) - K''(t).\end{aligned}$$

The equation to solve

Plugging everything together, we find

$$t^2 K''(t) + 3tK'(t) + 4\mu K(t) = -4K''(t) - \frac{2}{t}K'(t).$$

Recalling the bounds we had for $|K'(t)|$ and for $|K''(t)|$, we proved the following result.

Theorem

Let $f \in \mathcal{C}^2(M)$ be such that $Rf = 0$ and $\square f = \mu f$ for some $\mu > 0$. Then the self-correlations $K(t) = \langle f \circ h_t, f \rangle$ satisfy

$$t^2 K''(t) + 3tK'(t) + 4\mu K(t) = P(t), \quad \text{for all } t \geq 1,$$

where $P(t)$ is such that $|P(t)| \leq 14\|f\|_{\mathcal{C}^2} t^{-1}$.

The solution

Assume $\mu \neq 1/4$. Then, the previous equation can be solved exactly: if we let $\nu \in \mathbb{R}_{>0} \cup i\mathbb{R}_{>0}$ be such that $\nu^2 = 1 - 4\mu$, we get

$$K(t) = \frac{t^{-1+\nu}}{2\nu} \int_1^t r^{-\nu} P(r) dr - \frac{t^{-1-\nu}}{2\nu} \int_1^t r^{\nu} P(r) dr + c_1 t^{-1+\nu} + c_2 t^{-1-\nu},$$

where the constants c_1, c_2 are determined by the initial conditions $K(1)$ and $K'(1)$.

Recalling $P(t) = O(t^{-1})$, we can rewrite

$$K(t) = \frac{t^{-1+\nu}}{2\nu} \left(\int_1^{\infty} r^{-\nu} P(r) dr + c_1 \right) + O(t^{-1}).$$

The solution

Theorem

Let $f \in \mathcal{C}^2(M)$ be such that $Rf = 0$ and $\square f = \mu f$ for some $\mu > 0$, $\mu \neq 1/4$. Then, there exists a constant $A = A(f)$ such that

$$|\langle f \circ h_t, f \rangle - At^{-1+\nu}| = O(t^{-1}).$$

In particular,

$$|\langle f \circ h_t, f \rangle| = O(t^{-1+\Re \nu}).$$

Exercise: generalise the theorem above to $\langle f \circ h_t, g \rangle$, where $f, g \in \mathcal{C}^2(M)$ are such that

$$\begin{aligned} \square f &= \mu f, & Rf &= inf, \\ \square g &= \mu g, & Rg &= img, \end{aligned}$$

for some $\mu \in \mathbb{R}$ and $n, m \in \mathbb{Z}$.

Ratner's Theorem

Theorem (Ratner 1987)

There exists $\nu_0 \in [0, 1)$ such that the following holds. Let f, g be such that $R^3 f$ and $R^3 g$ exist and are continuous. Then, there exists a constant $A = A(f, g)$ such that

$$\left| \int_M f \circ h_t \cdot g \, d\text{vol} - \left(\int_M f \, d\text{vol} \right) \left(\int_M g \, d\text{vol} \right) \right| \leq A t^{-1+\nu},$$

for all $t \geq 1$.

Ratner's Theorem

The proof uses a spectral decomposition of $f \in L^2(M)$ into

$$f = \sum_{\mu \in \text{Spec}(\square)} \sum_{n \in I_\mu} f_{\mu,n},$$

where $I_\mu \subseteq \mathbb{Z}$ and $f_{\mu,n} \in \mathcal{C}^\infty(M)$ satisfies $\square f_{\mu,n} = \mu f_{\mu,n}$ and $Rf_{\mu,n} = inf_{\mu,n}$. All these functions $f_{\mu,n}$ are mutually orthogonal.