# RELATIVE MULTIFRACTAL SPECTRUM 

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#### Abstract

We obtain a relation between generalized Hausdorff and packing multifractal premeasures and generalized Hausdorff and packing multifractal measures. As an application, we study a general formalism for the multifractal analysis of one probability measure with respect to an other.


## 1. Introduction

Multifractal theory was first introduced by Mandelbrot in [11, 12] as a description of measure arising in turbulance. Given a finite measure $\mu$ on $\mathbb{R}^{n}$, $n \geq 1$, we define the local dimension or the pointwise Hölder exponent of $\mu$ at $x$, when the limit exists, by

$$
\alpha_{\mu}(x)=\lim _{r \rightarrow 0} \frac{\log \mu\left(B_{x}(r)\right)}{\log r}
$$

where $B_{x}(r)$ denote the closed ball of center $x$ and radius $r$.
The level set of the local dimension of $\mu$ contains crucial information on the geometrical properties of $\mu$. The aim of multifractal analysis of a measure is to relate the Hausdorff and packing dimensions of these levels sets to the Legendre transform of some concave function $[1,2,6,13]$.

Cole introduced in [8] a general formalism for the multifractal analysis of one probability measure $\mu$ with respect to an other measure $\nu$. More specifically, he calculated, for $\alpha \geq 0$, the size of the set

$$
E(\alpha)=\left\{x \in \operatorname{supp} \mu \cap \operatorname{supp} \nu ; \quad \lim _{r \rightarrow 0} \frac{\log \mu\left(B_{x}(r)\right)}{\log \nu\left(B_{x}(r)\right)}=\alpha\right\},
$$

where supp $\mu$ is the topologic support of $\mu$. These sets were first introduced by Billingsley in [5] and studied in the setting of symbolic dynamics by Cajar in [7]. In several recent papers many authors have begun to discuss the idea of performing multifractal analysis with respect to an arbitrary reference measure $[3,9,10,14]$. The special case when $\nu$ is the Lebesgue measure was studied by Olsen in [13] and he computes the Hausdorff and packing dimensions of

[^0]$E(\alpha)$. Later, Ben Nasr, Bhouri and Heurteaux in [4] developed a necessary and sufficient condition for the validity of the multifractal formalism.

In this paper, we obtain a relation between generalized Hausdorff (resp. packing) multifractal premeasure $\overline{\mathcal{H}}_{\mu, \nu}^{q, t}$ (resp. $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}$ ) and generalized Hausdorff (resp. packing) multifractal measure $\mathcal{H}_{\mu, \nu}^{q, t}$ (resp. $\mathcal{P}_{\mu, \nu}^{q, t}$ ). In particular, we give a sufficient condition about the validity of the multifractal formalism which extends the result of the sufficient condition in [8].

## 2. Preliminaries

### 2.1. Generalized packing and Hausdorff measures

Fix an integer $n \geq 1$ and denote by $\mathcal{P}\left(\mathbb{R}^{n}\right)$ the family of Borel probability measures on $\mathbb{R}^{n}$. We define, for $q \in \mathbb{R}$, the function $\varphi_{q}:[0,+\infty) \rightarrow[0,+\infty]$ by

Consider two measures $\mu$ and $\nu$ of $\mathcal{P}\left(\mathbb{R}^{n}\right)$ and two real numbers $q$ and $t$. We suppose that $S_{\mu, \nu}=\operatorname{supp} \mu \cap \operatorname{supp} \nu \neq \emptyset$. For any subset $E$ of $S_{\mu, \nu}$, we define

$$
\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E)= \begin{cases}\sup \sum_{i} \varphi_{q}\left(\mu\left(B_{x_{i}}\left(r_{i}\right)\right)\right) \varphi_{t}\left(\nu\left(B_{x_{i}}\left(r_{i}\right)\right)\right) & \text { if } \quad E \neq \emptyset, \\ 0 & \text { if } \quad E=\emptyset\end{cases}
$$

where the supremum is taken over all centered $\delta$-packing of $E$. We also define

$$
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)=\inf _{\delta>0} \overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E) \quad \text { and } \quad \mathcal{P}_{\mu, \nu}^{q, t}(E)=\inf _{E \subset \bigcup_{i} E_{i}} \sum_{i} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(E_{i}\right) .
$$

$\mathcal{P}_{\mu, \nu}^{q, t}$ is called the generalized packing measure relatively to $\mu$ and $\nu$. In a similar way we define

$$
\overline{\mathcal{H}}_{\mu, \nu, \delta}^{q, t}(E)= \begin{cases}\inf \sum_{i} \varphi_{q}\left(\mu\left(B_{x_{i}}\left(r_{i}\right)\right)\right) \varphi_{t}\left(\nu\left(B_{x_{i}}\left(r_{i}\right)\right)\right) & \text { if } \quad E \neq \emptyset \\ 0 & \text { if } \quad E=\emptyset\end{cases}
$$

where the infinimum is taken over all centered $\delta$-covering of $E$. Also define

$$
\overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E)=\sup _{\delta>0} \overline{\mathcal{H}}_{\mu, \nu, \delta}^{q, t}(E) \quad \text { and } \quad \mathcal{H}_{\mu, \nu}^{q, t}(E)=\sup _{F \subseteq E} \overline{\mathcal{H}}_{\mu, \nu}^{q, t}(F) .
$$

$\mathcal{H}_{\mu, \nu}^{q, t}$ is called the generalized Hausdorff measure relatively to $\mu$ and $\nu$.
The functions $\mathcal{H}_{\mu, \nu}^{q, t}$ and $\mathcal{P}_{\mu, \nu}^{q, t}$ are metric outer measures and are, thus, measures on the Borel family of subsets of $\mathbb{R}^{n}$. An important feature of the Hausdorff and packing measures is that $\mathcal{P}_{\mu, \nu}^{q, t} \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}$ and there exists an integer $\xi \in \mathbb{N}$, such that $\mathcal{H}_{\mu, \nu}^{q, t} \leq \xi \mathcal{P}_{\mu, \nu}^{q, t}$. For more details about these measures, the reader can see [8].

As with generalized Hausdorff and packing measures, we can define, for any subset $E$ of $S_{\mu, \nu}$ and any real $q$,

$$
\begin{aligned}
\overline{\operatorname{dim}}_{\mu, \nu}^{q}(E) & =\sup \left\{t, \overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E)=\infty\right\} \\
\operatorname{dim}_{\mu, \nu}^{q}(E) & =\sup \left\{t, \mathcal{H}_{\mu, \nu}^{q, t}(E)=\infty\right\} \\
\operatorname{Dim}_{\mu, \nu}^{q}(E) & =\sup \left\{t, \overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E)=0\right\} \\
\left.\Delta_{\mu, \nu}^{q, t}(E)=\infty\right\} & =\inf \left\{t, \mathcal{P}_{\mu, \nu}^{q, t}(E)=0\right\} \\
\Delta_{\mu, \nu}^{q, t}(E) & =\sup \left\{t, \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)=\infty\right\}
\end{aligned},=\inf \left\{t, \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)=0\right\} ., ~ \$
$$

Coming back to the definition, we can see obviously, for $t>0$, that

$$
\overline{\mathcal{H}}_{\mu, \nu}^{0, t}=\overline{\mathcal{H}}_{\nu}^{t}, \quad \mathcal{H}_{\mu, \nu}^{0, t}=\mathcal{H}_{\nu}^{t}, \quad \mathcal{P}_{\mu, \nu}^{0, t}=\mathcal{P}_{\nu}^{t} \quad \text { and } \quad \overline{\mathcal{P}}_{\mu, \nu}^{0, t}=\overline{\mathcal{P}}_{\nu}^{t}
$$

Hence, we denote $\nu$-pre-Hausdorff, $\nu$-Hausdorff, $\nu$-packing and $\nu$-pre-packing dimension by $\operatorname{dim}_{\nu}, \operatorname{dim}_{\nu}, \operatorname{Dim}_{\nu}$ and $\Delta_{\nu}$ respectively, then, for $E \subset S_{\mu, \nu}$, we have

$$
\overline{\operatorname{dim}}_{\nu}(E)=\overline{\operatorname{dim}}_{\mu, \nu}^{0}(E), \quad \operatorname{dim}_{\nu}(E)=\operatorname{dim}_{\mu, \nu}^{0}(E)
$$

and

$$
\operatorname{Dim}_{\nu}(E)=\operatorname{Dim}_{\mu, \nu}^{0}(E), \quad \Delta_{\nu}(E)=\operatorname{dim}_{\mu, \nu}^{0}(E)
$$

We can see immediately that the dimensions defined above satisfy

$$
\overline{\operatorname{dim}}_{\mu, \nu}^{q}(E) \leq \operatorname{dim}_{\mu, \nu}^{q}(E) \leq \operatorname{Dim}_{\mu, \nu}^{q}(E) \leq \Delta_{\mu, \nu}^{q}(E)
$$

Next, we define the multifractal functions

$$
\begin{gathered}
\Theta_{\mu, \nu}(q)=\overline{\operatorname{dim}}_{\mu, \nu}^{q}\left(S_{\mu, \nu}\right), \\
b_{\mu, \nu}(q)=\operatorname{dim}_{\mu, \nu}^{q}\left(S_{\mu, \nu}\right), \\
B_{\mu, \nu}(q)=\operatorname{Dim}_{\mu, \nu}^{q}\left(S_{\mu, \nu}\right), \\
\Lambda_{\mu, \nu}(q)=\Delta_{\mu, \nu}^{q}\left(S_{\mu, \nu}\right),
\end{gathered}
$$

For $\mu \in \mathcal{P}\left(\mathbb{R}^{n}\right)$ and $a>0$, write

$$
P_{a}(\mu)=\limsup _{r \searrow 0} \sup _{x \in \operatorname{supp} \mu} \frac{\mu\left(B_{x}(a r)\right)}{\mu\left(B_{x}(r)\right)} \quad \text { and } \quad d_{\mu}(a)=\liminf _{r \rightarrow 0} \inf _{x \in \operatorname{supp} \mu} \frac{\mu\left(B_{x}(a r)\right)}{\mu\left(B_{x}(r)\right)} .
$$

We recall that in [13], it was proved that

$$
\left(P_{a}(\mu)<\infty \text { for some } a>1\right) \quad \text { if and only if } \quad\left(P_{a}(\mu)<\infty \text { for all } a>1\right)
$$

Also, define the family $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$ of doubling probability measures on $\mathbb{R}^{n}$, by

$$
\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)=\left\{\mu \in \mathcal{P}\left(\mathbb{R}^{n}\right) \mid P_{a}(\mu)<\infty \quad \text { for some } a>1\right\}
$$

Obviously, the set $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$ is independent of $a$ and we have (see [15]) that

$$
\mu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right) \text { if and only if } d_{\mu}\left(1^{-}\right)=\lim _{a \rightarrow 1^{-}} d_{\mu}(a)>0
$$

Finally, if $f: \mathbb{R} \rightarrow \mathbb{R}$ is a real-valued function, let $f^{*}: \mathbb{R} \rightarrow[-\infty,+\infty]$ denote the following Legendre transform of

$$
f^{*}(x)=\inf _{x \in \mathbb{R}}(x y+f(y))
$$

### 2.2. Relative multifractal analysis

Let us define, for $\mu$ and $\nu \in \mathcal{P}\left(\mathbb{R}^{n}\right)$,

$$
\underline{a}_{\mu, \nu}=\sup _{q>0}-\frac{b_{\mu, \nu}(q)}{q} ; \quad \bar{a}_{\mu, \nu}=\inf _{q<0}-\frac{b_{\mu, \nu}(q)}{q} .
$$

Recall the level set $E(\alpha)$ introduced in the introduction. Cole in [8] proved the upper bound of generalizes Hausdorff and packing dimension of this set. More precisely he get the following result.

Theorem 1. Let $\mu, \nu \in \mathcal{P}\left(\mathbb{R}^{n}\right)$ and $\alpha \geq 0$.
(1) If $\alpha \in\left(\underline{a}_{\mu, \nu}, \bar{a}_{\mu, \nu}\right)$, then

$$
\operatorname{dim}_{\nu}(E(\alpha)) \leq b_{\mu, \nu}^{*}(\alpha) \quad \text { and } \quad \operatorname{Dim}_{\nu}(E(\alpha)) \leq B_{\mu, \nu}^{*}(\alpha)
$$

(2) If $\alpha \in \mathbb{R}_{+}^{*} \backslash\left[\underline{a}_{\mu, \nu}, \bar{a}_{\mu, \nu}\right]$, then $\operatorname{dim}_{\nu}(E(\alpha))=\operatorname{Dim}_{\nu}(E(\alpha))=0$.

## 3. Relations of multifractals measures

Let $\mu, \nu$ in $\mathcal{P}\left(\mathbb{R}^{n}\right)$ and $q, t$ in $\mathbb{R}$. Without loss of generality, we suppose that $S_{\mu, \nu} \neq \emptyset$. In general case, we only know that, for all set $E$

$$
\overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E) \leq \mathcal{H}_{\mu, \nu}^{q, t}(E) \quad \text { and } \quad \mathcal{P}_{\mu, \nu}^{q, t}(E) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)
$$

In this section, we are interested in the others inequalities. This result will be used to obtain a relative multifractal formalism which will be discussed in the next section.

Theorem 2. Let $\mu, \nu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$. Then, for all $E \subset \mathbb{R}^{n}$, for all $q, t \in \mathbb{R}$, there exists a constant $c>0$ which depends on $q$ and $t$ such that

$$
c \mathcal{H}_{\mu, \nu}^{q, t}(E) \leq \overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E) \leq \mathcal{H}_{\mu, \nu}^{q, t}(E)
$$

Proof. Let $\delta>0, F \subset E$ and $\Omega=\left\{B\left(x_{i}, r_{i}\right)\right\}_{i}$ is a centered $\delta$-covering of $E$. We set

$$
\Omega^{\prime}=\left\{B_{x_{i}}\left(r_{i}\right) ; \quad B_{x_{i}}\left(r_{i}\right) \in \Omega \text { and } B_{x_{i}}\left(r_{i}\right) \cap F \neq \emptyset\right\} .
$$

For all $B_{x_{i}}\left(r_{i}\right) \in \Omega^{\prime}$, let $y_{i} \in B_{x_{i}}\left(r_{i}\right) \cap F$. Then, $B_{x_{i}}\left(r_{i}\right) \subset B_{y_{i}}\left(2 r_{i}\right)$ and $\Lambda=\left\{B_{y_{i}}\left(2 r_{i}\right)\right\}$ is a $2 \delta$-covering of $F$.
(1) If $q \leq 0$ and $t \leq 0$, then

$$
\begin{aligned}
\sum_{B_{x_{i}}\left(r_{i}\right) \in \Omega} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} & \geq \sum_{B_{x_{i}}\left(r_{i}\right) \in \Omega^{\prime}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \\
& \geq \sum_{B_{y_{i}}\left(2 r_{i}\right) \in \Lambda} \mu\left(B_{y_{i}}\left(2 r_{i}\right)\right)^{q} \nu\left(B_{y_{i}}\left(2 r_{i}\right)\right)^{t}
\end{aligned}
$$

when we have used the fact that

$$
\mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \geq \mu\left(B_{y_{i}}\left(2 r_{i}\right)\right)^{q} \quad \text { and } \quad \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \geq \nu\left(B_{y_{i}}\left(2 r_{i}\right)\right)^{t} .
$$

Hence

$$
\overline{\mathcal{H}}_{\mu, \nu, \delta}^{q, t}(E) \geq \overline{\mathcal{H}}_{\mu, \nu, 2 \delta}^{q, t}(F) .
$$

Letting $\delta \rightarrow 0$ we get

$$
\overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E) \geq \overline{\mathcal{H}}_{\mu, \nu}^{q, t}(F),
$$

and we conclude since $F$ is arbitrary.
(2) If $q>0, t>0$ and $\mu, \nu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$, then

$$
\begin{aligned}
& \sum_{B_{x_{i}}\left(r_{i}\right) \in \Omega} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \\
\geq & \sum_{B_{x_{i}}\left(r_{i}\right) \in \Omega^{\prime}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \\
\geq & c_{1}^{-2 q} c_{2}^{-2 t} \sum_{B_{x_{i}}\left(r_{i}\right) \in \Omega^{\prime}} \mu\left(B_{x_{i}}\left(4 r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(4 r_{i}\right)\right)^{t} \\
\geq & c_{1}^{-2 q} c_{2}^{-2 t} \sum_{B_{y_{i}}\left(2 r_{i}\right) \in \Lambda} \mu\left(B_{y_{i}}\left(2 r_{i}\right)\right)^{q} \nu\left(B_{y_{i}}\left(2 r_{i}\right)\right)^{t}
\end{aligned}
$$

when we have used the fact that

$$
c_{1}^{2 q} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \geq \mu\left(B_{x_{i}}\left(4 r_{i}\right)\right)^{q} \quad \text { and } \quad c_{2}^{2 t} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \geq \nu\left(B_{x_{i}}\left(4 r_{i}\right)\right)^{t} .
$$

Hence

$$
\overline{\mathcal{H}}_{\mu, \nu, \delta}^{q, t}(E) \geq c_{1}^{-2 q} c_{2}^{-2 t} \overline{\mathcal{H}}_{\mu, \nu, 2 \delta}^{q, t}(F)
$$

Letting $\delta \rightarrow 0$ we get

$$
\overline{\mathcal{H}}_{\mu, \nu}^{q, t}(E) \geq c_{1}^{-2 q} c_{2}^{-2 t} \overline{\mathcal{H}}_{\mu, \nu}^{q, t}(F),
$$

and we conclude since $F$ is arbitrary.
(3) If $q>0, t \leq 0$ and $\mu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$, then the proof is similar and we get $c=c_{1}^{-2 q}$.
(4) If $q \leq 0, t>0$ and $\nu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$, then the proof is similar and we get $c=c_{2}^{-2 t}$.

Similarly, we will give a relation between generalized packing multifractal premeasure $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}$ and generalized packing multifractal measure $\mathcal{P}_{\mu, \nu}^{q, t}$. First we start with the following result.
Proposition 1. Let $\bar{E}$ be the closure of $E \subset S_{\mu, \nu}$. Then
(1) for $q \leq 0$ and $t \leq 0$, we have $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)=\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E})$,
(2) for $q \geq 0$ and $t \geq 0$, we have $d_{\mu}\left(1^{-}\right)^{q} d_{\nu}\left(1^{-}\right)^{t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E}) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) \leq$ $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E})$,
(3) for $q \leq 0$ and $t \geq 0$, we have $d_{\nu}\left(1^{-}\right)^{t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E}) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E})$,
(4) for $q \geq 0$ and $t \leq 0$, we have $d_{\mu}\left(1^{-}\right)^{q} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E}) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E})$.

Proof. Obviously, for all $E \subset S_{\mu, \nu}$ and $q, t \in \mathbb{R}$, we have $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) \leq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E})$. Fix $\delta>0$ and $\eta \in(0,1)$. Let $\left\{B_{x_{i}}\left(r_{i}\right)\right\}_{i}$ be a centred $\delta$-packing of $\bar{E}$. Then, there exists $\left\{B_{y_{i}}\left((1-\eta) r_{i}\right)\right\}_{i}$ a centred $\delta$-packing of $E$ such that

$$
\begin{equation*}
B_{y_{i}}\left((1-\eta) r_{i}\right) \subset B_{x_{i}}\left(r_{i}\right) \subset B_{y_{i}}\left((1+\eta) r_{i}\right) . \tag{3.1}
\end{equation*}
$$

From the definition of $\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}$, we have

$$
\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E) \geq \sum_{i} \mu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right)^{q} \nu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right)^{t}
$$

(1) If $q \leq 0$ and $t \leq 0$ we have

$$
\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E) \geq \sum_{i} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}
$$

which yields $\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E) \geq \overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(\bar{E})$ and so $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) \geq \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E})$.
(2) If $q \geq 0$ and $t \geq 0$ we have

$$
\left.\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E) \geq \sum_{i} \mu\left(B_{y_{i}}((1-\eta)) r_{i}\right)\right)^{q} \nu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right)^{t} .
$$

Notice that, from (3.1), for each $i$, we have

$$
\begin{aligned}
\mu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right) & =\frac{\mu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right)}{\mu\left(B_{y_{i}}\left((1+\eta) r_{i}\right)\right)} \mu\left(B_{y_{i}}\left((1+\eta) r_{i}\right)\right) \\
& \geq\left(\inf _{0<r \leq \delta} \inf _{y \in \operatorname{supp} \mu} \frac{\mu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right)}{\mu\left(B_{y_{i}}\left((1+\eta) r_{i}\right)\right)}\right) \mu\left(B_{x_{i}}\left(r_{i}\right)\right)
\end{aligned}
$$

Similarly, we have

$$
\nu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right) \geq\left(\inf _{0<r \leq \delta} \inf _{y \in \operatorname{supp}} \nu \frac{\nu\left(B_{y_{i}}\left((1-\eta) r_{i}\right)\right)}{\nu\left(B_{y_{i}}\left((1+\eta) r_{i}\right)\right)}\right) \nu\left(B_{x_{i}}\left(r_{i}\right)\right)
$$

Which yields, by letting $\delta \rightarrow 0$ and $\eta \rightarrow 0$,

$$
\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(E) \geq d_{\mu}\left(1^{-}\right)^{q} d_{\nu}\left(1^{-}\right)^{t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(\bar{E}) .
$$

The other cases are similar.
Corollary 1. Let $\mu, \nu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$ and $q \in \mathbb{R}$. Then, for all subset $E \subset \mathbb{R}^{n}$ we have

$$
\overline{\operatorname{dim}}_{\mu, \nu}^{q}(E)=\operatorname{dim}_{\mu, \nu}^{q}(E) .
$$

In particular, we get $\Theta_{\mu, \nu}(q)=b_{\mu, \nu}(q)$.
Theorem 3. Let $E$ be a compact subset of $S_{\mu, \nu}$ such that $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)<\infty$.
(1) For $q \leq 0$, we have

$$
\mathcal{P}_{\mu, \nu}^{q, t}(E) \geq\left\{\begin{array}{cl}
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) & \text { if } t \leq 0, \\
d_{\nu}\left(1^{-}\right)^{2 t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) & \text { if } t>0 \text { and } \nu \in \mathcal{P}_{D}(E) .
\end{array}\right.
$$

(2) For $q>0$, we have

$$
\mathcal{P}_{\mu, \nu}^{q, t}(E) \geq\left\{\begin{array}{cl}
d_{\nu}\left(1^{-}\right)^{2 t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) & \text { if } t \leq 0 \quad \text { and } \mu \in \mathcal{P}_{D}(E) \\
d_{\mu}\left(1^{-}\right)^{2 q} d_{\nu}\left(1^{-}\right)^{2 t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) & \text { if } t>0 \quad \text { and } \mu, \nu \in \mathcal{P}_{D}(E) .
\end{array}\right.
$$

Proof. For $\epsilon>0$ and $F$ is a compact subset of $E$, let $F_{\epsilon}$ be the open $\epsilon$ neighborhood of $F$. Obviously we have

$$
a:=\inf _{\epsilon>0} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(F_{\epsilon} \cap E\right)<\infty .
$$

Let us announced this two lemmas, the first one can be found in [15] and the second will be proved in the end of this section.

Lemma 1. For $w>0$, there exist $\epsilon, \delta \in \mathbb{R}_{+}^{*}, p \in \mathbb{N}$ and $\left\{B_{x_{i}}\left(r_{i}\right)\right\}_{i=1}^{p}$ a $\delta$ packing of $F_{\epsilon} \cap E$ such that

$$
\begin{equation*}
a-w \leq \sum_{i=1}^{p} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \leq \overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}\left(F_{\epsilon} \cap E\right) \leq a+2 w \tag{3.2}
\end{equation*}
$$

Moreover there exist, for all $i \in\{1, \ldots, p\}, y_{i} \in F$ and $r_{i}^{\prime}, r_{i}^{\prime \prime} \geq 0$ such that

$$
r_{i}^{\prime}+r_{i}^{\prime \prime}=r_{i} \quad \text { and } \quad\left\{B_{y_{i}}\left(r_{i}^{\prime}\right), r_{i}^{\prime}>0\right\} \text { is a } \delta \text {-packing of } F .
$$

In addition, there exists a constant $c(q, t) \in \mathbb{R}_{+}$,

$$
\begin{equation*}
\sum_{i, r_{i}^{\prime \prime}>0} \mu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{t} \leq c(q, t) w . \tag{3.3}
\end{equation*}
$$

## Lemma 2.

$$
\begin{equation*}
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_{\mu}\left(1^{-}\right)^{q} a, \quad(t<0) \tag{3.4}
\end{equation*}
$$

and

$$
\begin{equation*}
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_{\mu}\left(1^{-}\right)^{q} d_{\nu}\left(1^{-}\right)^{t} a, \quad\left(t>0, \quad \nu \in \mathcal{P}_{D}(E)\right) \tag{3.5}
\end{equation*}
$$

Now we will give the proof of Theorem 3 for $q>0, t>0$ and $\mu, \nu \in \mathcal{P}_{D}(E)$. The others cases are similar.

Let $\left(F_{i}\right)_{i}$ be any sequence of subsets of $E$ such that $E \subset \cup_{i} F_{i}$. Let $w$ be given arbitrarily. By inequality (3.5), for each $i$ there exists an open set $\theta_{i}$ with $\bar{F}_{i} \subset \theta_{i}$ such that

$$
\begin{equation*}
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(\bar{F}_{i}\right) \geq d_{\mu}\left(1^{-1}\right)^{q} d_{\nu}\left(1^{-1}\right)^{t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(\theta_{i} \cap E\right)-\frac{w}{2^{i}} . \tag{3.6}
\end{equation*}
$$

Since $E$ is compact and $E \subset \cup_{i} \theta_{i}$, there exists an integer $N$ such that $E \subset$ $\cup_{i=1}^{N} \theta_{i}$. From Proposition 1 and the inequality (3.6) it follows that

$$
\begin{aligned}
d_{\mu}\left(1^{-1}\right)^{2 q} d_{\nu}\left(1^{-1}\right)^{2 t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) & \leq d_{\mu}\left(1^{-1}\right)^{2 q} d_{\nu}\left(1^{-1}\right)^{2 t} \sum_{i=1}^{N} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(\theta_{i} \cap E\right) \\
& \leq d_{\mu}\left(1^{-1}\right)^{q} d_{\nu}\left(1^{-1}\right)^{t}\left[\sum_{i=1}^{N} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(\overline{F_{i}}\right)+w\right] \\
& \leq \sum_{i=1}^{N} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(F_{i}\right)+d_{\mu}\left(1^{-1}\right)^{q} d_{\nu}\left(1^{-1}\right)^{t} w
\end{aligned}
$$

Letting $w \rightarrow 0$ we get

$$
d_{\mu}\left(1^{-1}\right)^{2 q} d_{\nu}\left(1^{-1}\right)^{2 t} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E) \leq \inf _{E \subset \cup_{i} F_{i}} \sum_{i=1}^{N} \overline{\mathcal{P}}_{\mu, \nu}^{q, t}\left(F_{i}\right)=\mathcal{P}_{\mu, \nu}^{q, t}(E)
$$

Corollary 2. Let $\mu, \nu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$ and $q \in \mathbb{R}$. Then, for all compact $E \subset S_{\mu, \nu}$ we have

$$
\operatorname{Dim}_{\mu, \nu}^{q}(E)=\Delta_{\mu, \nu}^{q}(E)
$$

In particular, if $S_{\mu, \nu}$ is compact, we get $B_{\mu, \nu}(q)=\Lambda_{\mu, \nu}(q)$.
Proof of Lemma 2. Recall the notation and the definition in Lemma 1. Under the assumption of Theorem 3: $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(E)<\infty$ we get, for $q \leq 0$, that $t \geq 0$.
(1) Case $q \leq 0$ and $\nu \in \mathcal{P}_{D}(E)$.

$$
\begin{aligned}
\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(F) \geq & \sum_{i: r_{i}^{\prime}>0} \mu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{q} \nu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{t} \\
\geq & \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{q} \nu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{t} \\
\geq & \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}\left(\frac{\nu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right.}{\nu\left(B_{x_{i}}\left(r_{i}\right)\right.}\right)^{t} \\
& \text { since } q \leq 0 \text { and } \quad r_{i}^{\prime}<r_{i} \\
\geq & \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}\left(\frac{\nu\left(B_{y_{i}}\left(r_{i} / 2\right)\right.}{\nu\left(B_{x_{i}}\left(\frac{3 r_{i}}{2}\right)\right.}\right)^{t} \\
\geq & \left(\inf _{0<r \leq \delta} \inf _{x \in E} \frac{\nu\left(B_{x}\left(\frac{r}{3}\right)\right.}{\nu\left(B_{x}(r)\right.}\right)^{t} \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} .
\end{aligned}
$$

In addition, for $q \leq 0$, we have, for $\delta$ small enough,

$$
\sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}
$$

$$
\begin{aligned}
& \leq \sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{t}\left(\frac{\nu\left(B_{x_{i}}\left(r_{i}\right)\right.}{\nu\left(B_{x_{i}}\left(\frac{r_{i}}{2}\right)\right.}\right)^{t} \\
& \leq \sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{t}\left(\sup _{0 \leq r \leq \delta} \sup _{x \in E} \frac{\nu\left(B_{x}(2 r)\right.}{\nu\left(B_{x}(r)\right.}\right)^{t} \\
& \leq c_{1}^{t} \sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{t},
\end{aligned}
$$

where $C_{1}$ is the constant in the doubling condition. Then, from the fact that

$$
\begin{aligned}
& \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \\
\geq & \sum_{i=1}^{p} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}-\sum_{i: r_{i} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t},
\end{aligned}
$$

if $\delta \rightarrow 0$ we have

$$
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_{\nu}\left(1^{-1}\right)^{t}\left(a-w-c_{1}^{t} c(q, t) w\right) .
$$

Letting $w \rightarrow 0$ we get $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_{\nu}\left(1^{-1}\right)^{t} a$.
(2) Case $q>0, t \leq 0$ and $\mu \in \mathcal{P}_{D}(E)$. This case is similar to the preview case.
(3) Case $q>0, t>0$ and $\mu, \nu \in \mathcal{P}_{D}(E)$.

$$
\begin{aligned}
& \overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(F) \\
\geq & \sum_{i: r_{i}^{\prime}>0} \mu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{q} \nu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{t} \\
\geq & \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{q} \nu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right)^{t} \\
\geq & \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}\left(\frac{\mu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right.}{\mu\left(B_{x_{i}}\left(r_{i}\right)\right.}\right)^{q}\left(\frac{\nu\left(B_{y_{i}}\left(r_{i}^{\prime}\right)\right.}{\nu\left(B_{x_{i}}\left(r_{i}\right)\right.}\right)^{t} \\
\geq & \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}\left(\frac{\mu\left(B_{y_{i}}\left(r_{i} / 2\right)\right.}{\mu\left(B_{y_{i}}\left(3 r_{i} / 2\right)\right.}\right)^{q}\left(\frac{\nu\left(B_{y_{i}}\left(r_{i} / 2\right)\right.}{\nu\left(B_{y_{i}}\left(3 r_{i} / 2\right)\right.}\right)^{t} \\
\geq & \left(\inf _{0<r \leq \delta} \inf _{x \in E} \frac{\mu\left(B_{x}\left(\frac{r}{3}\right)\right.}{\mu\left(B_{x}(r)\right.}\right)^{q}\left(\inf _{0<r \leq \delta} \inf _{x \in E} \frac{\nu\left(B_{x}\left(\frac{r}{3}\right)\right.}{\nu\left(B_{x}(r)\right.}\right)^{t} \sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} .
\end{aligned}
$$

Finally, since

$$
\sum_{i: r_{i}^{\prime \prime}<\frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}
$$

$$
=\sum_{i=1}^{p} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}-\sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t}
$$

and, for $\delta$ small enough,

$$
\sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}\right)\right)^{t} \leq c_{1}^{t} c_{2}^{q} \sum_{i: r_{i}^{\prime \prime} \geq \frac{r_{i}}{2}} \mu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{q} \nu\left(B_{x_{i}}\left(r_{i}^{\prime \prime}\right)\right)^{t},
$$

we get, by Lemma 1 , if $\delta \rightarrow 0$

$$
\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_{\mu}\left(1^{-1}\right)^{q} d_{\nu}\left(1^{-1}\right)^{t}\left(a-w-c_{1}^{t} c_{2}^{q} c(q, t) w\right)
$$

Letting $w \rightarrow 0$ we get the result.

## 4. Relative multifractal spectrum

Let $\mu, \nu$ in $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$ such that $S_{\mu, \nu}$ is a compact set. We will start by computing the $\nu$-Hausdorff and $\nu$-packing dimensions of the set $E(\alpha)$ and then, Corollary 3, give the validity of multifractal analysis:

$$
\Theta_{\mu, \nu}=b_{\mu, \nu}=B_{\mu, \nu}=\Lambda_{\mu, \nu}
$$

Theorem 4. Suppose that $b_{\mu, \nu}$ is differentiable at $q$ and set $\alpha(q)=-b_{\mu, \nu}^{\prime}(q)$, then, provided that $\Theta_{\mu, \nu}^{*}(\alpha(q)) \geq 0$ and $\mathcal{H}_{\mu, \nu}^{q, \Theta_{\mu, \nu}(q)}(E(\alpha(q)))>0$, we have

$$
\operatorname{dim}_{\nu} E(\alpha(q))=\Theta_{\mu, \nu}^{*}(\alpha(q))=b_{\mu, \nu}^{*}(\alpha(q))
$$

Proof. Since $\mu, \nu$ in $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$, then, from Corollary 1, we have $\Theta_{\mu, \nu}=b_{\mu, \nu}$. In particular our assumption implies that $\mathcal{H}_{\mu, \nu}^{q, b_{\mu, \nu}(q)}(E(\alpha(q)))>0$ and we deduce the result from Theorem 2.10 in [8].

Remark 1. For $q \in \mathbb{R}$, we have $\Theta_{\mu, \nu}(q) \leq b_{\mu, \nu}(q)$. Then $\mathcal{H}_{\mu, \nu}^{q, \Theta_{\mu, \nu}(q)}(E(\alpha(q)))>0$ does not implies that $\mathcal{H}_{\mu, \nu}^{q, b_{\mu, \nu}(q)}(E(\alpha(q)))>0$. Hence, if $\mu, \nu$ in $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$, the preview theorem improves Cole's result established in [8] (Theorem 2.10).

Theorem 5. Let $q \in \mathbb{R}$ such that $\overline{\mathcal{P}}_{\mu, \nu}^{q, B_{\mu, \nu}(q)}\left(S_{\mu, \nu}\right)<\infty$. Suppose that $B_{\mu, \nu}$ is differentiable at $q$ and set $\alpha(q)=-B_{\mu, \nu}^{\prime \prime}(q)$, then, provided that $B_{\mu, \nu}^{*}(\alpha(q)) \geq 0$ and $\mathcal{P}_{\mu, \nu}^{q, B_{\mu, \nu}(q)}(E(\alpha(q)))>0$, we have

$$
\operatorname{Dim}_{\nu} E(\alpha(q))=B_{\mu, \nu}^{*}(\alpha(q))=\Lambda_{\mu, \nu}^{*}(\alpha(q)) .
$$

Proof. It follow from Corollary 2, that $B_{\mu, \nu}=\Lambda_{\mu, \nu}$ and we deduce the result from Theorem 2.11 in [8].

Corollary 3. Suppose that $\Lambda_{\mu, \nu}$ is differentiable at $q$ and set $\alpha(q)=-\Lambda_{\mu, \nu}^{\prime}(q)$, then, provided that $\Theta_{\mu, \nu}^{*}(\alpha(q)) \geq 0$ and $\mathcal{H}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(S_{\mu, \nu}\right)>0$, we have

$$
\begin{aligned}
\operatorname{dim}_{\nu} E(\alpha(q)) & =\operatorname{Dim}_{\nu} E(\alpha(q))=\Theta_{\mu, \nu}^{*}(\alpha(q)) \\
& =b_{\mu, \nu}^{*}(\alpha(q))=B_{\mu, \nu}^{*}(\alpha(q))=\Lambda_{\mu, \nu}^{*}(\alpha(q))
\end{aligned}
$$

Proof. From the definition of generalized Hausdorff multifractal premeasure, the assumption $\mathcal{H}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(S_{\mu, \nu}\right)>0$ implies that $\Lambda_{\mu, \nu}(q) \leq b_{\mu, \nu}(q)$ so we have the equality. In addition, since $\mu, \nu$ in $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$, we get $\Theta_{\mu, \nu}=b_{\mu, \nu}$. Finally, we only have to prove, according to Theorem 4 , that $\mathcal{H}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}(E(\alpha(q)))>0$ or $\mathcal{H}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(S_{\mu, \nu} \backslash E(\alpha(q))\right)=0$. Since $\mu, \nu \in \mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$ then, according to Theorem 4, we only have to prove that

$$
\overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(S_{\mu, \nu} \backslash E(\alpha(q))\right)=0 .
$$

For $\alpha \in \mathbb{R}_{+}^{*}$, let us introduce the sets

$$
\bar{F}_{\alpha}=\left\{x \in S_{\mu, \nu}, \limsup _{r \rightarrow 0} \frac{\log (\mu(B x(r))}{\log \left(\nu\left(B_{x}(r)\right)\right.}>\alpha\right\}
$$

and

$$
\underline{F}_{\alpha}=\left\{x \in S_{\mu, \nu}, \liminf _{r \rightarrow 0} \frac{\log (\mu(B x(r))}{\log \left(\nu\left(B_{x}(r)\right)\right.}<\alpha\right\}
$$

We only have to prove that

$$
\begin{align*}
& \overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\bar{F}_{\alpha}\right)=0, \forall \alpha>\alpha(q),  \tag{4.1}\\
& \overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu}(q)}\left(\underline{F}_{\alpha}\right)=0, \quad \forall \alpha<\alpha(q) . \tag{4.2}
\end{align*}
$$

In deed,

$$
\begin{aligned}
0 & \leq \overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(S_{\mu, \nu} \backslash E(\alpha(q))\right. \\
& \leq \overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\underline{F}_{\alpha(q)}\right)+\overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\bar{F}_{\alpha(q)}\right) \\
& \leq \overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\bigcup_{\alpha<\alpha(q)} \underline{F}_{\alpha}\right)+\overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\bigcup_{\alpha>\alpha(q)} \bar{F}_{\alpha}\right) \\
& \leq \sum_{\alpha} \overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\underline{F}_{\alpha}\right)+\overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\bar{F}_{\alpha}\right)=0 .
\end{aligned}
$$

Let us come back to prove the inequality (4.1) (the proof for (4.2) is similar). If $x \in \bar{F}_{\alpha}$, let $\delta>0$ we can find $0<r_{x}<\delta$ such that

$$
\begin{equation*}
\mu\left(B_{x}\left(r_{x}\right)\right)<\nu\left(B_{x}\left(r_{x}\right)\right)^{\alpha} . \tag{4.3}
\end{equation*}
$$

The family $\left(B_{x}\left(r_{x}\right)\right)_{x \in \bar{F}_{\alpha}}$ is then a centered $\delta$-covering of $\bar{F}_{\alpha}$. Using Besicovitch's Covering Theorem, we can construct $\xi$ finite or countable sub-families

$$
\left(B_{x_{1 j}}\left(r_{1 j}\right)\right)_{j}, \ldots,\left(B_{x_{\xi j}}\left(r_{\xi j}\right)\right)_{j}
$$

such that each $\bar{F}_{\alpha} \subseteq \bigcup_{i=1}^{\xi} \bigcup_{j} B_{x_{i j}}\left(r_{i j}\right)$ and $\left(B_{x_{i j}}\left(r_{i j}\right)\right)_{j}$ is a $\delta$-packing of $\bar{F}_{\alpha}$. From the inequality (4.3), we get, for $t>0$,

$$
\mu\left(B_{x_{i j}}\left(r_{i j}\right)\right)^{q} \nu\left(B_{x_{i j}}\left(r_{i j}\right)\right)^{\Lambda_{\mu, \nu}(q)} \leq \mu\left(B_{x_{i j}}\left(r_{i j}\right)\right)^{q-t} \nu\left(B_{x_{i j}}\left(r_{i j}\right)\right)^{\Lambda_{\mu, \nu}(q)+\alpha t}
$$

and then

$$
\overline{\mathcal{H}}_{\mu, \nu}^{q, \Lambda_{\mu, \nu}(q)}\left(\bar{F}_{\alpha}\right) \leq \xi \overline{\mathcal{P}}_{\mu, \nu}^{q-t, \Lambda_{\mu, \nu}(q)+\alpha t}\left(\bar{F}_{\alpha}\right) .
$$

Since $\alpha>-\Lambda_{\mu, \nu}^{\prime}(q)$, we may choose $t>0$ such that $\Lambda(q-t)>\Lambda(q)+\alpha t$ thereby

$$
\overline{\mathcal{P}}_{\mu, \nu}^{q-t, \Lambda_{\mu, \nu}(q)+\alpha t}\left(S_{\mu, \nu}\right)=0 .
$$

Computing the Hausdorff and packing dimension of the set $E(\alpha)$, respectively $\operatorname{dim} E(\alpha)$ and $\operatorname{Dim} E(\alpha)$, is difficult in general, but we can estimate from bellow Hausdorff and packing dimension of this level set. Indeed, we can decompose the set $E(\alpha)$ according to the $\nu$-local dimension of theirs points and then calculate the size of the subset of $E(\alpha)$ whose points have $\nu$-local dimension $\beta$. This idea can be found in $[8,14]$. We set, for $\alpha, \beta \geq 0$,

$$
E(\alpha, \beta)=\left\{x \in S_{\mu \nu} \left\lvert\, \lim _{r \rightarrow 0} \frac{\log \mu\left(B_{x}(r)\right)}{\log \nu\left(B_{x}(r)\right)}=\alpha\right. ; \lim _{r \rightarrow 0} \frac{\log \nu\left(B_{x}(r)\right)}{\log r}=\beta\right\} .
$$

Theorem 6. Let $q \in \mathbb{R}$ such that $b_{\mu, \nu}$ is differentiable at $q$. Set $\alpha(q)=-b_{\mu, \nu}^{\prime}(q)$ and

$$
I=\left\{\beta \geq 0 \mid \mathcal{H}_{\mu, \nu}^{q, \Theta_{\mu, \nu}(q)}(E(\alpha(q), \beta))>0\right\}
$$

Suppose that $\Theta_{\mu, \nu}^{*}(\alpha(q)) \geq 0$ then

$$
\operatorname{dim} E(\alpha(q)) \geq \sup _{\beta \in I} \beta \cdot \Theta_{\mu, \nu}^{*}(\alpha(q)) .
$$

Proof. It's clear that $E(\alpha(q), \beta) \subset E(\alpha(q))$. Then it's enough to prove that $\operatorname{dim} E(\alpha(q), \beta)=\beta \cdot \Theta_{\mu, \nu}^{*}(\alpha(q))$. From Corollary 2, we have $\Theta_{\mu, \nu}=b_{\mu, \nu}$. In particular our assumption implies that $\mathcal{H}_{\mu, \nu}^{q, b_{\mu, \nu}(q)}(E(\alpha(q)))>0$ and we deduce the result from Theorem 2.14 in [8].

Theorem 7. Let $q \in R$ such that $B_{\mu, \nu}$ is differentiable at $q$. Set $\alpha(q)=$ $-B_{\mu, \nu}^{\prime}(q)$ and

$$
J=\left\{\beta \geq 0 \mid \overline{\mathcal{P}}_{\mu, \nu}^{q, B_{\mu, \nu}(q)}(E(\alpha(q), \beta))>0\right\} .
$$

Suppose that $B_{\mu, \nu}^{*}(\alpha(q)) \geq 0$ then

$$
\operatorname{Dim} E(\alpha(q)) \geq \sup _{\beta \in J} \beta \cdot B_{\mu, \nu}^{*}(\alpha(q))
$$

Proof. By Theorem 3, the assumption $\overline{\mathcal{P}}_{\mu, \nu}^{q, B_{\mu, \nu}(q)}(E(\alpha(q), \beta))>0$ implies that

$$
\mathcal{P}_{\mu, \nu}^{q, B_{\mu, \nu}(q)}(E(\alpha(q), \beta))>0
$$

and we deduce the result from Theorem 2.15 in [8].
Remark 2. Theorems 6 and 7 improve Theorems 2.14 and 2.15 established in [8], if $\mu, \nu$ in $\mathcal{P}_{D}\left(\mathbb{R}^{n}\right)$.

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