

PROJECTIONS AND SLICES OF MEASURES

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ABSTRACT. We consider a generalization of the L^q -spectrum with respect to two Borel probability measures on \mathbb{R}^n having the same compact support, and also study their behavior under orthogonal projections of measures onto an m -dimensional subspace. In particular, we try to improve the main result of Bahroun and Bhourri [4]. In addition, we are interested in studying the behavior of the generalized lower and upper L^q -spectrum with respect to two measures on “sliced” measures in an $(n - m)$ -dimensional linear subspace. The results in this article establish relations with the L^q -spectrum with respect to two Borel probability measures and its projections and generalize some well-known results.

1. Introduction

The basic geometric properties of Hausdorff and packing dimensions [1–10, 12, 13, 16, 17, 19, 21, 23, 24, 26, 28, 31, 35–40, 42], as well as the dimension properties of intersections of sets and sections of measures [13, 14, 18, 20, 22, 26, 27, 29, 32, 34, 41], are well known. Recently there has been interest in the study of fractal dimensions of projection of sets and measures. The first significant work in this area was the article [25]. Marstrand proved that if E is a Borel subset of \mathbb{R}^2 , then for orthogonal projection π_V onto the line V at angle θ to the x -axis

$$\dim_H(\pi_V(E)) = \min(\dim_H E, 1)$$

for almost all $\theta \in [0, \pi)$, where \dim_H denotes the Hausdorff dimension. Later, this result was generalized for higher dimensions by Kaufman [23] and Mattila [26], who obtained similar results for the Hausdorff dimension of a measure. Let us mention that Falconer and Mattila [13] and Falconer and Howroyd [12] extended these results for the packing dimension of orthogonal projection onto m -dimensional subspaces of \mathbb{R}^n of probability measure and for the packing dimension of the slices of measure by almost all $(n - m)$ -planes V_a through point a .

Let μ be a Borel probability measure on a metric subspace of \mathbb{R}^n with compact support. For $q \geq 0$ and $q \neq 1$ Hunt and Kaloshin [17] introduced the

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lower and upper q -dimensions of measure μ by

$$\underline{D}_\mu(q) = \liminf_{r \rightarrow 0} \frac{1}{(q-1) \log r} \log \int \mu(B(x, r))^{q-1} d\mu(x)$$

and

$$\overline{D}_\mu(q) = \limsup_{r \rightarrow 0} \frac{1}{(q-1) \log r} \log \int \mu(B(x, r))^{q-1} d\mu(x),$$

where $B(x, r)$ is the ball with center x and radius r , $r > 0$. If these dimensions coincide, then their common value is denoted $D_\mu(q)$ and called the q -dimension of μ . The q -dimension allows us to measure in certain cases the degree of singularity and in other ones the degree of regularity of measures [6, 15, 30, 33, 36]. Hunt and Kaloshin [17] showed that if $1 < q \leq 2$, then the lower q -dimension $\underline{D}_\mu(q)$ equals

$$\underline{D}_{\mu_V}(q) = \min(m, \underline{D}_\mu(q))$$

for almost all V , where μ_V is the image of μ under the orthogonal projection π_V onto $V \in G_{n,m}$. Recently, Järvenpää et al. [18] and also Falconer and O'Neil [14] reproved their result by studying certain appropriately defined convolution kernels. By these methods they also proved that for the upper q -dimension of projections of compactly supported Borel probability measure μ onto $V \in G_{n,m}$, $1 \leq m < n$,

$$\overline{D}_{\mu_V}(q) = \overline{D}_\mu^m(q)$$

for $\gamma_{n,m}$ -almost all V .

One of the interesting problems considered in the literature and related with the dimensions of projections [11, 27, 29, 30, 32] is the study of multifractal geometry of intersections of measures with lower dimensional subspaces, the so-called slices of measures. Falconer and O'Neil introduced [14] the generalized q -dimensions of slices of a measure by $(n-m)$ -dimensional planes and proved that for all $V \in G_{n,n-m}$ and almost all a from the orthogonal complement V^\perp of V

$$D_{\mu_{V_a}}(q) \leq \max(0, D_\mu(q) - m).$$

Moreover, Falconer and Mattila [13] proved that if $\dim_H \mu > m$ for Borel probability measure μ on \mathbb{R}^n , then for almost all $a \in \mathbb{R}^n$ and $\gamma_{n,n-m}$ -almost all $V_a = \{v + a : v \in V\}$, $V \in G_{n,m}$,

$$\dim_P \mu_{V_a} \geq \frac{(n-m) \dim_P \mu (\dim_H \mu - m)}{n \dim_H \mu - m \dim_P \mu},$$

$\dim_H \mu$ and $\dim_P \mu$ denotes the Hausdorff and the packing dimensions of the measure, respectively. We note that other studies of slices of probability measures were carried out in this direction [20, 22, 41], as well as measures of slices of specific sets, for example, self-similar sets [32] and dynamically defined sets [34], were considered.

Let μ and ν be two Borel probability measures on \mathbb{R}^n with coincident compact supports. For $q \in \mathbb{R}^n$ Bhourri [7] proposed the following generalized lower and upper L^q -spectrum of measure μ with respect to ν

$$\underline{T}_{\mu,\nu}(q) = \liminf_{r \rightarrow 0} \frac{1}{\log r} \log \int \mu(B(x,r))^q d\nu(x)$$

and

$$\overline{T}_{\mu,\nu}(q) = \limsup_{r \rightarrow 0} \frac{1}{\log r} \log \int \mu(B(x,r))^q d\nu(x).$$

If $\underline{T}_{\mu,\nu}(q) = \overline{T}_{\mu,\nu}(q)$, their common value at q is denoted by $T_{\mu,\nu}(q)$ and called the generalized L^q -spectrum of μ relatively to ν . This quantity appears as a generalization of the q -spectral dimension $D_\mu(q)$. The behavior of such spectra under orthogonal projections is studied in [4, 7, 35]. As it turned out, this technique is very useful in studying the effect of one measure on another, both in theory and in applications.

As a continuation of these researches, we introduce a variation of the upper and lower L^q -spectrum defined in terms of a convolution with a certain kernel, according to the method proposed by Falconer and O’Neil [14]. In particular it allows us to see the effect of projection on the L^q -spectrum relatively to two measures. In the following, we give an example of measures μ and ν where the equality holds between the upper and lower bounds of the generalized L^q -spectral dimension of μ_V relatively to ν_V . These results extend the main results of Falconer and O’Neil in [14] and are more refined than those found in [4, 7]. In addition, we are interested in studying the behavior of generalized lower and upper L^q -spectrum relatively to two measures on \mathbb{R}^n under “sliced” measures into $(n - m)$ -dimensional linear subspace.

2. Preliminaries

Let m be an integer with $0 < m < n$ and $G_{n,m}$ stand for the Grassmannian manifold of all m -dimensional linear subspaces of \mathbb{R}^n and we denote $\gamma_{n,m}$ the invariant Haar measure on $G_{n,m}$ such that $\gamma_{n,m}(G_{n,m}) = 1$. For $V \in G_{n,m}$ we define the projection map $\pi_V : \mathbb{R}^n \rightarrow V$ as the usual orthogonal projection onto V . For a Borel probability measure μ on \mathbb{R}^n supported on the compact set $\text{supp } \mu$ and for $V \in G_{n,m}$ we define μ_V , the projection of μ onto V , by

$$\mu_V(A) = \mu(\pi_V^{-1}(A)) \quad \forall A \subseteq V.$$

Since μ has a compact support, then $\text{supp } \mu_V = \pi_V(\text{supp } \mu)$ for all $V \in G_{n,m}$. For any continuous function $f : V \rightarrow \mathbb{R}$ we have

$$\int_V f d\mu_V = \int f(\pi_V(x)) d\mu(x)$$

whenever these integrals exist.

Throughout the paper, we assume that both μ and ν are compactly supported Borel probability measures with $\text{supp } \mu = \text{supp } \nu$ on \mathbb{R}^n . Recall the following theorem of Bahroun and Bhourri [4].

Theorem 2.1. For $0 < m < n$ and $\gamma_{n,m}$ -almost every $V \in G_{n,m}$

- (1) If $0 < q \leq 1$ and $\underline{T}_{\mu,\nu}(q) \leq mq$, then $\underline{T}_{\mu_V,\nu_V}(q) = \underline{T}_{\mu,\nu}(q)$.
- (2) If $q > 1$ and $\underline{T}_{\mu,\nu}(q) \leq m$, then $\underline{T}_{\mu_V,\nu_V}(q) = \underline{T}_{\mu,\nu}(q)$.

Further, we also need an alternative characterization of the generalized upper L^q -spectrum with respect to measures μ and ν [7] obtained by convolving the measure ν with certain kernel given by $\min \{1, r^k|x - y|^{-k}\}$ for $x, y \in \mathbb{R}^n$, $r > 0$. For all $s \geq 0$, $q > 0$ and $k \in \mathbb{N}^*$

$$L_{s,q}^k(\mu, \nu) = \liminf_{r \rightarrow 0} r^{-s} \int \left(\int \min \{1, r^k|x - y|^{-k}\} d\mu(y) \right)^q d\nu(x)$$

and

$$\dim_q^k(\mu, \nu) = \sup \left\{ s \geq 0 : L_{s,q}^k(\mu, \nu) < \infty \right\}.$$

Proposition 2.2 ([7]). For all $q > 0$, $\overline{T}_{\mu,\nu}(q) = \dim_q^n(\mu, \nu)$.

Bhourri studied the behavior of the generalized upper L^q -spectrum relatively to two measures under orthogonal projections onto a lower dimensional linear subspaces. For $0 < m < n$ the following result was proved.

Theorem 2.3 ([7]). Let $q > 0$. Then

- (1) For $0 < q \leq 1$, we have

$$\overline{T}_{\mu_V,\nu_V}(q) = \dim_q^m(\mu, \nu) \text{ for } \gamma_{n,m}\text{-almost every } V \in G_{n,m}.$$

- (2) For $q > 1$, we have

$$\overline{T}_{\mu_V,\nu_V}(q) = \min \left(mq, \dim_q^m(\mu, \nu) \right) \text{ for } \gamma_{n,m}\text{-almost every } V \in G_{n,m}.$$

Remark 2.4. Let us notice that assertion 1 of the theorem is a generalization of the result of Järvenpää et al. [18], while the assertion 2 extends the result of Järvenpää et al. to the case $q > 1$, which is not considered in their paper.

3. Projection estimates for measures

3.1. Convolution properties

In this section we require an alternative characterization of the generalized upper and lower L^q -spectrum, defined on terms of the convolution. For $1 \leq m < n$ and $r > 0$ defined

$$\begin{aligned} \phi_r^m : \mathbb{R}^n &\longrightarrow \mathbb{R} \\ x &\longmapsto \min \left\{ 1, r^m|x|^{-m} \right\}. \end{aligned}$$

Let \mathcal{P}_n denote the set of all compactly supported Borel probability measures on \mathbb{R}^n . For $\mu \in \mathcal{P}_n$ and $V \in G_{n,m}$ we have

$$\mu * \phi_r^m(x) = \int \mu_V(B(x_V, r)) dV = \int \min \left\{ 1, r^m|x - y|^{-m} \right\} d\mu(y).$$

So, converting into spherical coordinates and integrating by parts [12], we have

$$(1) \quad \mu * \phi_r^m(x) = mr^m \int_r^{+\infty} u^{-m-1} \mu(B(x, u)) du.$$

We can use this approach for generalized L^q -spectrum with respect to measures μ and ν from \mathcal{P}_n , using appropriate definitions in terms of kernels. For $1 \leq m < n$ and $q > 0$, we define

$$\underline{T}_{\mu,\nu}^m(q) = \liminf_{r \rightarrow 0} \frac{1}{\log r} \log \int \left(\int \min \{1, r^m|x - y|^{-m}\} d\mu(y) \right)^q d\nu(x)$$

and

$$\overline{T}_{\mu,\nu}^m(q) = \limsup_{r \rightarrow 0} \frac{1}{\log r} \log \int \left(\int \min \{1, r^m|x - y|^{-m}\} d\mu(y) \right)^q d\nu(x).$$

Lemma 3.1 ([14]). *Let $1 \leq m < n$, $q > 0$, $\varepsilon > 0$ and $R > 1$. Then there are numbers $A, B > 0$ such that for all $\mu, \nu \in \mathcal{P}_n$ with $\text{supp } \mu = \text{supp } \nu \subseteq B(0, R)$ and $0 < r < 1$*

$$\begin{aligned} & A r^{mq+\varepsilon} \int_r^\infty u^{-mq-1} \int \mu(B(x, u))^q d\nu(x) du \\ & \leq \int \left(\int \min \{1, r^m|x - y|^{-m}\} d\mu(y) \right)^q d\nu(x) \\ & \leq B r^{mq-\varepsilon} \int_r^\infty u^{-mq-1} \int \mu(B(x, u))^q d\nu(x) du. \end{aligned}$$

The next result is essentially a restatement of [14, Proposition 3.8]. We provide a proof for the reader's convenience.

Lemma 3.2. *For $q > 0$, we have*

$$\underline{T}_{\mu,\nu}^m(q) = \min \left(mq, \underline{T}_{\mu,\nu}(q) \right).$$

Proof. Recalling from [14, Proposition 2.3] that for all $x \in \mathbb{R}^n$ and $r > 0$

$$\int \min \{1, r^m|x - y|^{-m}\} d\mu(y) \geq \mu(B(x, r)),$$

it will be clear that for $q > 0$ we have

$$\underline{T}_{\mu,\nu}^m(q) \leq \underline{T}_{\mu,\nu}(q) \quad \text{and} \quad \overline{T}_{\mu,\nu}^m(q) \leq \overline{T}_{\mu,\nu}(q).$$

Also by using [14, Lemma 2.1] we have that for all $x \in \mathbb{R}^n$ and for any sufficiently small r ,

$$cr^m \leq \int \min \{1, r^m|x - y|^{-m}\} d\mu(y),$$

where $c > 0$ is independent of r . This leads to

$$\underline{T}_{\mu,\nu}^m(q) \leq \overline{T}_{\mu,\nu}^m(q) \leq mq.$$

In order to prove the other inequality, suppose that $\text{supp } \mu = \text{supp } \nu$ have diameter h . From Lemma 3.1 for $\varepsilon > 0$,

$$\int (\mu * \phi_r^m(x))^q d\nu(x) \leq B r^{mq-\varepsilon} \int_r^{+\infty} u^{-mq-1} \int \mu(B(x, u))^q d\nu(x) du.$$

If $t < \underline{T}_{\mu, \nu}(q)$, then

$$\int \mu(B(x, r))^q d\nu(x) \leq c_1 r^t, \quad \forall r \leq 2h,$$

where c_1 is independent of r , and

$$\int \mu(B(x, r))^q d\nu(x) = 1, \quad \forall r \geq 2h.$$

For $\varepsilon > 0$ and r is small enough,

$$\begin{aligned} & \int (\mu * \phi_r^m(x))^q d\nu(x) \\ & \leq B r^{mq-\varepsilon} \int_r^{+\infty} u^{-mq-1} \int \mu(B(x, u))^q d\nu(x) du \\ & = B r^{mq-\varepsilon} \int_r^{2h} u^{-mq-1} \int \mu(B(x, u))^q d\nu(x) du \\ & \quad + B r^{mq-\varepsilon} \int_{2h}^{+\infty} u^{-mq-1} \int \mu(B(x, u))^q d\nu(x) du \\ & \leq C_1 r^{mq-\varepsilon} \int_r^{2h} u^{-mq-1+t} du + C_2 r^{mq-\varepsilon} \int_{2h}^{+\infty} u^{-mq-1} du \\ & \leq \begin{cases} C_3 r^{t-\varepsilon} & \text{if } t < mq, \\ C_4 r^{mq-\varepsilon} & \text{if } t \geq mq, \end{cases} \end{aligned}$$

where C_i ($i = 1, \dots, 4$) are independent of r . This gives that

$$\underline{T}_{\mu, \nu}^m(q) \geq \min(mq, t) \quad \text{for all } t < \underline{T}_{\mu, \nu}(q).$$

Finally, we obtain

$$\underline{T}_{\mu, \nu}^m(q) \geq \min(mq, \underline{T}_{\mu, \nu}(q)). \quad \square$$

Proposition 3.3.

- (1) For all sufficiently small r and $q > 0$, there exists c independent of r such that for all $V \in G_{n, m}$,

$$\int \mu_V(B(x_V, r))^q d\nu_V(x_V) \geq c \int \left(\int \min\{1, r^m|x-y|^{-m}\} d\mu(y) \right)^q d\nu(x).$$

- (2) Let $0 < q \leq 1$. For $\gamma_{n, m}$ -almost all $V \in G_{n, m}$ and for all sufficiently small r ,

$$\int \mu_V(B(x_V, r))^q d\nu_V(x_V) \leq C \int \left(\int \min\{1, r^m|x-y|^{-m}\} d\mu(y) \right)^q d\nu(x),$$

where C is independent of r .

Proof. We have

- (1) The ideas needed to prove the statement can be found in the proof of Proposition 3.6 in [14] and Lemma 3.4 in [7].
- (2) Follows immediately from Lemma 3.11 in [27], Jensen's inequality and Fubini's Theorem. \square

The following results present alternative expressions of the L^q -spectrum in terms of the convolutions as well as general relations between the L^q -spectrum of measures and that of its orthogonal projections.

Corollary 3.4. *We have*

- (1) for all $q > 0$ and $V \in G_{n,m}$,

$$\liminf_{r \rightarrow 0} \frac{1}{\log r} \log \left(\frac{\int \left(\int \min \{1, r^m |x - y|^{-m}\} d\mu(y) \right)^q d\nu(x)}{\int \mu_V(B(x_V, r))^q d\nu_V(x_V)} \right) \geq 0;$$

- (2) for $0 < q \leq 1$ and $\gamma_{n,m}$ -almost all $V \in G_{n,m}$,

$$\lim_{r \rightarrow 0} \frac{1}{\log r} \log \left(\frac{\int \left(\int \min \{1, r^m |x - y|^{-m}\} d\mu(y) \right)^q d\nu(x)}{\int \mu_V(B(x_V, r))^q d\nu_V(x_V)} \right) = 0.$$

Theorem 3.5. *One has*

- (1) for all $q > 0$ and $V \in G_{n,m}$,

$$\underline{T}_{\mu_V, \nu_V}(q) \leq \underline{T}_{\mu, \nu}^m(q) \quad \text{and} \quad \bar{T}_{\mu_V, \nu_V}(q) \leq \bar{T}_{\mu, \nu}^m(q);$$

- (2) for all $0 < q \leq 1$ and $\gamma_{n,m}$ -almost all $V \in G_{n,m}$,

$$\underline{T}_{\mu_V, \nu_V}(q) = \underline{T}_{\mu, \nu}^m(q) = \min \left(mq, \underline{T}_{\mu, \nu}(q) \right)$$

and

$$\bar{T}_{\mu_V, \nu_V}(q) = \bar{T}_{\mu, \nu}^m(q) = \dim_q^m(\mu, \nu);$$

- (3) for all $q > 1$ and $\gamma_{n,m}$ -almost all $V \in G_{n,m}$,

(a) If $\underline{T}_{\mu, \nu}(q) \leq m$, then $\underline{T}_{\mu_V, \nu_V}(q) = \underline{T}_{\mu, \nu}^m(q) = \underline{T}_{\mu, \nu}(q)$.

(b) If $\bar{T}_{\mu, \nu}(q) \leq mq$, then $\dim_q^m(\mu, \nu) = \bar{T}_{\mu_V, \nu_V}(q) = \bar{T}_{\mu, \nu}^m(q)$.

Proof. This follows from Theorems 2.1 and 2.3, Lemma 3.2, Proposition 3.3 and Corollary 3.4. \square

Remark 3.6.

- (1) Let us notice that assertions 1 and 2 are a generalization of the result of Falconer and O'Neil in [14]. The assertion 3 extends the result of Falconer and O'Neil to the case $q > 1$ untreated in their work.

- (2) The assertion 2 improves the main result of Bahroun and Bhouri [4, Theorem 2.1(1)]. The results in Theorem 3.5 are more refined than those found in [4, 7].

3.2. Equality case

We give an example of measures μ and ν where the equality holds between the upper and lower bounds of the generalized L^q -spectral dimension of μ_V relatively to ν_V . Consider a compactly supported Borel probability measure μ on \mathbb{R}^n . For any integer s with $0 < m \leq s < n$, we define the s -energy of μ by

$$I_s(\mu) = \int \int \frac{d\mu(x)d\mu(y)}{|x - y|^s}.$$

Let ν be a compactly supported Borel probability measure satisfies the following condition, for a Borel set A in \mathbb{R}^n

$$(2) \quad \nu(A) \leq \mathcal{L}^n(A).$$

Theorem 3.7. *For $m \leq s < n$, suppose that $I_s(\mu) < \infty$ and ν satisfies (2). Then for $\gamma_{n,m}$ -almost all $V \in G_{n,m}$ and all $q > 1$,*

- (1) *if $2m < s$, we have*

$$T_{\mu_V, \nu_V}(q) = mq \quad \text{for } 1 < q < \infty;$$

- (2) *if $m < s < 2m$, we have*

$$T_{\mu_V, \nu_V}(q) = mq \quad \text{for } 1 < q < \frac{2m}{2m - s}$$

and

$$\frac{sq}{2} \leq \underline{T}_{\mu_V, \nu_V}(q) \leq \overline{T}_{\mu_V, \nu_V}(q) \leq mq \quad \text{for } q > \frac{2m}{2m - s}.$$

Before proving this theorem we need some preliminary results. Take $r > 0$ and denote by $\Theta(r)$ the set of r -mesh cubes C in \mathbb{R}^n , that is, cubes of the form

$$\prod_{j=1}^n [k_j r, (k_j + 1)r], \text{ where } k_j \in \mathbb{Z}.$$

Lemma 3.8. *For $q \geq 0$, we have*

$$\int \mu(B(x, \sqrt{nr}))^q d\nu(x) \geq \sum_{C \in \Theta(r)} \mu(C)^q \nu(C) \geq 3^{-nq} \int \mu(B(x, r))^q d\nu(x).$$

Proof. The proof for all these inequalities are very similar to those given for [14, Lemma 2.6]. □

Corollary 3.9. *For $q > 0$, we have*

$$\underline{T}_{\mu, \nu}(q) = \liminf_{r \rightarrow 0} \frac{1}{\log r} \log \sum_{C \in \Theta(r)} \mu(C)^q \nu(C),$$

$$\overline{T}_{\mu, \nu}(q) = \limsup_{r \rightarrow 0} \frac{1}{\log r} \log \sum_{C \in \Theta(r)} \mu(C)^q \nu(C).$$

For the measure μ on \mathbb{R}^n and for $p > 1$, we say that $\mu \in L^p(\mathbb{R}^n)$ if there is a function $f \in L^p(\mathbb{R}^n)$ such that f is the Radon-Nikodym derivative of μ with respect to \mathcal{L}^n for μ -a.e. x .

Lemma 3.10. *Fix $p > 1$. Suppose that $\mu \in L^p(\mathbb{R}^n)$ and ν satisfies (2). Then*

$$\underline{T}_{\mu,\nu}(q) \geq \begin{cases} \frac{nq}{p}(p-1), & \text{if } q \geq p > 1, \\ nq, & \text{if } 0 < q < p. \end{cases}$$

Proof. Let $f = \frac{d\mu}{d\mathcal{L}^n} \in L^p(\mathbb{R}^n)$. Using Hölder's inequality we obtain

$$\begin{aligned} \sum_{C \in \Theta(r)} \mu(C)^q \nu(C) &= \sum_{C \in \Theta(r)} \left[\left(\int_C f d\mathcal{L}^n \right)^q \nu(C) \right] \\ &\leq r^{nq(1-\frac{1}{p})} \sum_{C \in \Theta(r)} \left[\left(\int_C f^p d\mathcal{L}^n \right)^{\frac{q}{p}} \nu(C) \right] \\ &\leq \begin{cases} r^{nq(1-\frac{1}{p})} \left(\sum_{C \in \Theta(r)} \int_C f^p d\mathcal{L}^n \right)^{\frac{q}{p}} r^n, & \text{if } q \geq p > 1, \\ c_1 r^{nq(1-\frac{1}{p})} \left(\sum_{C \in \Theta(r)} \int_C f^p d\mathcal{L}^n \right)^{\frac{q}{p}} r^{\frac{nq}{p}}, & \text{if } p > q > 0, \end{cases} \\ &\leq \begin{cases} c_2 r^{n \left(\frac{q}{p}(p-1)+1 \right)}, & \text{if } q \geq p > 1, \\ c_3 r^{nq}, & \text{if } p > q > 0, \end{cases} \end{aligned}$$

where the constants c_1, c_2, c_3 are independent of positive radius r . Taking lower limit gives the result. \square

Proof of Theorem 3.7. It is a consequence of Theorem 2.3, Lemma 3.10 and [14, Proposition 3.11]. \square

Remark 3.11.

- (1) The results of Theorem 3.7 hold if we replace the assumptions $I_s(\mu) < \infty$ and ν satisfies (2) by μ is a Borel probability compactly supported measure on \mathbb{R}^n with $\text{supp } \mu = \text{supp } \nu, I_s(\nu) < \infty$ and

$$\mu(A) \leq \nu(A) \quad \text{for all } A \subset \mathbb{R}^n.$$

- (2) Due to Example 4.1 in [7], Theorem 3.7 and the above results are optimal and the results are the best possible one.

Question. Let $q \geq 0, \mu$ be a compactly supported Borel probability measure such that $I_s(\mu) < \infty$ for some $m \leq s < n$ and $\nu = \mu_q$ be a *Frostman like measure* (*Gibbs measures on conformal repellers*, see [7, Definition 5.1] and [5] for the definitions). Then, the following problem remains open:

$$T_{\mu\nu, \nu\nu}(q) = \underline{T}_{\mu,\nu}^m(q) = \overline{T}_{\mu,\nu}^m(q) = mq$$

for $\gamma_{n,m}$ -almost all $V \in G_{n,m}$.

4. Slices of measures

In this section, we use convolution kernel ψ_r^m to study “slices” of measures on \mathbb{R}^n for $1 \leq m \leq n - 1$. These “slices” will be $(n - m)$ -dimensional [26, 29]. Further, we denote by $\mathcal{B}_{n,m}$ the set of Borel probability measures μ on \mathbb{R}^n with bounded support and satisfying the condition

$$(3) \quad \int |x - y|^{-m} d\mu(y) < \infty$$

for μ -almost all $x \in \mathbb{R}^n$. The condition (3) implies that the projected measure μ_{V^\perp} is absolutely continuous with respect to m -dimensional Lebesgue measure $\mathcal{L}_{V^\perp}^m$ on V^\perp identified with \mathbb{R}^m for $\gamma_{n,n-m}$ -almost all V , where V^\perp is the orthogonal complement of V . For $V \in G_{n,n-m}$ and $x \in \mathbb{R}^n$, we consider the translate V_x of V passing through x , defined by

$$V_x = \{\omega + x : \omega \in V\}.$$

Obviously, for \mathcal{L}^m -almost all $x \in \mathbb{R}^n$ there exists a Borel measure μ_{V_x} on V_x called the *slice* or section of μ by the m -plan V_x , such that

$$\int h d\mu_{V_x} = \lim_{r \rightarrow 0} \alpha(m)^{-1} r^{-m} \int_{V_x(r)} h d\mu$$

for all continuous function h with compact support, where $\alpha(m)$ is the volume of the m -dimensional unit ball and $V_x(r)$ is the r -neighborhood of V_x , defined as follows

$$V_x(r) = \{y, d(y, V_x) \leq r\}.$$

We recall that there exists $a \in V^\perp$ satisfying $V_a = V_x$. We define

$$\mu_{V_x} = \mu_{V_a}, \quad \text{if } a = \pi_{V^\perp}(x).$$

Here $\pi_{V^\perp} : \mathbb{R}^n \rightarrow V^\perp$ is the orthogonal projection. We also recall the basic property of *slices* of measures [27]

$$(4) \quad \int_{a \in V^\perp} \int f d\mu_{V_a} d\mathcal{L}_{V^\perp}^m(a) = \int f d\mu$$

for all non-negative Borel function f on \mathbb{R}^n . Obviously,

$$(5) \quad \text{supp } \mu_{V_a} \subseteq \text{supp } \mu \cap V_a.$$

We modify the definitions of the generalization of the L^q -spectrum relatively to two measures, following Falconer and O’Neil [14], we use as the kernel

$$\psi_r^m(x) = \begin{cases} r^m |x|^{-m} & \text{if } |x| \leq r, \\ 0 & \text{if } |x| > r. \end{cases}$$

From (3), we have

$$\mu * \psi_r^m(x) = r^m \int_{y \in B(x,r)} |x - y|^{-m} d\mu(y) < \infty$$

for μ -almost all x . Using the equation (4), it is proved [13,27] that the following is true

$$\int \mu_{V_x}(B(x, r))dV \leq c \int_{y \in B(x, 2r)} |x - y|^{-m} d\mu(y)$$

for μ -almost all x , where c depends only on n and m . Moreover,

$$(6) \quad \int \mu_{V_x}(B(x, r))dV \leq cr^{-m} \mu * \psi_{2r}^m(x).$$

Integration in parts [13] gives

$$(7) \quad \mu * \psi_r^m(x) \leq c_1 r^m \int_0^{2r} u^{-m-1} \mu(B(x, u))du.$$

In similar way, for $q > 0$ and $1 \leq m < n$ we define a modified generalized upper and lower L^q -spectrum relatively to two compactly supported Borel probability measures μ and ν on \mathbb{R}^n , using the function ψ_r^m , as follows:

$$\underline{T}_{\mu, \nu}^{m*}(q) = \liminf_{r \rightarrow 0} \frac{1}{\log r} \log \int (\mu * \psi_r^m(x))^q d\nu(x)$$

and

$$\overline{T}_{\mu, \nu}^{m*}(q) = \limsup_{r \rightarrow 0} \frac{1}{\log r} \log \int (\mu * \psi_r^m(x))^q d\nu(x).$$

The following theorem gives an important relation between the generalization of the L^q -spectrum relatively to original measures and its *slices*.

Theorem 4.1. *Let $\mu, \nu \in \mathcal{B}_{n,m}$ and $0 < q \leq 1$. If $\underline{T}_{\mu, \nu}(q) > mq$, then for $\gamma_{n, n-m}$ -almost all $V \in G_{n, n-m}$ and $\mathcal{L}_{V^\perp}^m$ -almost all $a \in V^\perp$, we have*

- (1) $\underline{T}_{\mu_{V_a}, \nu_{V_a}}(q) \geq \underline{T}_{\mu, \nu}^{m*}(q) - mq = \underline{T}_{\mu, \nu}(q) - mq.$
- (2) $\overline{T}_{\mu_{V_a}, \nu_{V_a}}(q) \geq \overline{T}_{\mu, \nu}^{m*}(q) - mq.$

Proof. It is an easy consequence of the following lemmas. □

Lemma 4.2 ([14]). *Let $m > 0, q > 0, R > 1$ and $\varepsilon > 0$. There exist $A > 0$ and $B > 0$ such that, for all non decreasing function $f : [0, \infty) \rightarrow [0, \infty)$ with $f(u)$ constant for $u \geq R$, we have*

$$\begin{aligned} A r^\varepsilon \int_r^\infty u^{-mq-1} f(u)^q du &\leq \left(\int_r^\infty u^{-m-1} f(u) du \right)^q \\ &\leq B r^{-\varepsilon} \int_r^\infty u^{-mq-1} f(u)^q du \end{aligned}$$

for all $0 < r \leq 1$.

Lemma 4.3. *Let $q > 0$ and μ, ν be two compactly supported Borel probability measures on \mathbb{R}^n . If $\underline{T}_{\mu, \nu}(q) > mq$, then*

$$\underline{T}_{\mu, \nu}^{m*}(q) = \underline{T}_{\mu, \nu}(q).$$

Proof. Since $\mu * \psi_r^m(x) \geq \mu(B(x, r))$, it is clear that, for $q > 0$, we have

$$\underline{T}_{\mu, \nu}^{m*}(q) \leq \underline{T}_{\mu, \nu}(q).$$

For positive q , using inequality (7) and Lemma 4.2, we have

$$\begin{aligned} \int (\mu * \psi_r^m(x))^q d\nu(x) &\leq c_1 r^{mq} \int \left(\int_0^{2r} u^{-m-1} \mu(B(x, u)) du \right)^q d\nu(x) \\ &\leq c_2 r^{mq-\varepsilon} \int \int_0^{2r} u^{-mq-1} \mu(B(x, u))^q dud\nu(x), \end{aligned}$$

where $\varepsilon > 0$. If $\underline{T}_{\mu, \nu}(q) > t > mq$, we have for sufficiently small r ,

$$\int_0^{2r} \mu(B(x, u))^q d\nu(x) \leq c_3 u^t.$$

Thus,

$$\int (\mu * \psi_r^m(x))^q d\nu(x) \leq c_4 r^{mq-\varepsilon} \int_0^{2r} u^{-mq-1+t} du \leq c_5 r^{t-\varepsilon},$$

where c_i ($i = 1, \dots, 5$) are independent of r , implies that $\underline{T}_{\mu, \nu}^{m*}(q) \geq t$ for all $t < \underline{T}_{\mu, \nu}(q)$. \square

Lemma 4.4. *Let $\mu, \nu \in \mathcal{B}_{n,m}$ and $0 < q < 1$. Given $\varepsilon > 0$, for $\gamma_{n,n-m}$ -almost all V in $G_{n,n-m}$ and $\mathcal{L}_{V^\perp}^m$ -almost all $a \in V^\perp$, we have*

$$(8) \quad \int_{x \in V_a} \mu_{V_a}(B(x, r))^q d\nu_{V_a}(x) \leq r^{-mq-\varepsilon} \int (\mu * \psi_{2r}^m(x))^q d\nu(x).$$

Proof. Using (4), Fubini's theorem, Hölder's inequality and (6), for sufficiently small r , we obtain

$$\begin{aligned} &\int_V \left(\int_{a \in V^\perp} \int_{x \in V_a} \mu_{V_a}(B(x, r))^q d\nu_{V_a}(x) d\mathcal{L}_{V^\perp}^m(a) \right) dV \\ &\leq \int_V \int_{x \in \mathbb{R}^n} \mu_{V_x}(B(x, r))^q d\nu(x) dV \\ &\leq \int_{x \in \mathbb{R}^n} \left(\int_V \mu_{V_x}(B(x, r))^q dV \right) d\nu(x) \\ &\leq \int_{x \in \mathbb{R}^n} \left(\int_V \mu_{V_x}(B(x, r)) dV \right)^q d\nu(x) \\ &\leq Cr^{-mq} \int_{x \in \mathbb{R}^n} (\mu * \psi_{2r}^m(x))^q d\nu(x). \end{aligned}$$

Inequality (8) follows from applying the Borel-Cantelli lemma. \square

Remark 4.5. The results of Theorem 4.1 hold if we replace the hypothesis $\mu \in \mathcal{B}_{n,m}$ by μ is a Borel probability compactly supported measure on \mathbb{R}^n with $\text{supp } \mu = \text{supp } \nu$ and

$$\mu(A) \leq \nu(A) \quad \text{for all } A \subseteq \mathbb{R}^n.$$

The following example is constructed in a similar way as in [13, Example 5.2]. It shows that, for $q > 0$, the behavior of the generalized upper L^q -spectrum relatively to μ and ν under slices measures is different from the generalized upper L^q -spectrum relatively to μ and ν .

Example 4.6. Let $m < d < D < n$. There exists a Borel probability compactly supported measure μ on \mathbb{R}^n such that the following properties hold:

- (1) For some positive constant M ,

$$Mr^D \leq \mu(B(x, r)) \leq M^{-1}r^d$$

for all $x \in \text{supp } \mu$ and $0 < r \leq 1$.

- (2) There exist sequences $(r_i)_i$ and $(R_i)_i$ of positive real numbers going to zero such that

$$\mu(B(x, \sqrt{nr_i})) = r_i^d \text{ and } \mu(B(x, \frac{R_i}{2})) = R_i^D \text{ for all } x \in \text{supp } \mu,$$

- (3) For $\gamma_{n,n-m}$ -almost all $V \in G_{n,n-m}$ and for all $x \in \mathbb{R}^n$,

$$\overline{\dim}_B(\text{supp } \mu \cap V_x) \leq \frac{(n-m)D(d-m)}{nd-mD},$$

where $\overline{\dim}_B$ is the box-counting dimension (see [27]).

Now, for $m = 1$, $d = \frac{4}{3}$, $D = \frac{5}{3}$ and $n = 2$, we take a Borel probability compactly supported measure ν on \mathbb{R}^2 with $\text{supp } \mu = \text{supp } \nu$ and

$$\mu(B(x, r)) \leq \nu(B(x, r)) \text{ for all } x \in \text{supp } \mu \text{ and } r > 0.$$

For $q > 0$ and thanks to assertions (1) and (2), it is easy to show that

$$\underline{T}_{\mu,\nu}(q) = \frac{4q}{3} \text{ and } \overline{T}_{\mu,\nu}(q) = \frac{5q}{3}.$$

Hence, for all $V \in G_{2,1}$ and all $a \in V^\perp$, we have

$$\overline{T}_{\mu_{V_a}, \nu_{V_a}}(q) \leq \overline{T}_{\mu_{V_a}, \mu_{V_a}}(q) \leq q \overline{\dim}_B(\text{supp } \mu_{V_a})$$

for more details, see [18]. Moreover, by (5) and (3) we have for $\gamma_{2,1}$ -almost all $V \in G_{2,1}$ and $\mathcal{L}_{V^\perp}^1$ -almost all $a \in V^\perp$,

$$\overline{T}_{\mu_{V_a}, \nu_{V_a}}(q) \leq q \overline{\dim}_B(\text{supp } \mu \cap V_x) < \overline{T}_{\mu,\nu}(q).$$

Remark 4.7. The results developed by Falconer and O’Neil [14] are obtained as a special case of the multifractal Theorems by setting $\mu = \nu$.

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