

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 another.

1. Introduction

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

$$\alpha_\mu(x) = \lim_{r \rightarrow 0} \frac{\log \mu(B_x(r))}{\log r},$$

where $B_x(r)$ denote the closed ball of center x and radius r .

The level set of the local dimension of μ contains crucial information on the geometrical properties of μ . 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 μ with respect to another measure ν . More specifically, he calculated, for $\alpha \geq 0$, the size of the set

$$E(\alpha) = \left\{ x \in \text{supp } \mu \cap \text{supp } \nu; \lim_{r \rightarrow 0} \frac{\log \mu(B_x(r))}{\log \nu(B_x(r))} = \alpha \right\},$$

where $\text{supp } \mu$ is the topologic support of μ . 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 ν is the Lebesgue measure was studied by Olsen in [13] and he computes the Hausdorff and packing dimensions of

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$E(\alpha)$. Later, Ben Nasr, Bhourri 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 $\mathcal{P}(\mathbb{R}^n)$ 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

$$\varphi_q(x) = \begin{cases} \left. \begin{array}{l} \infty \text{ for } x = 0 \\ x^q \text{ for } x > 0 \end{array} \right\} & \text{for } q < 0, \\ 1 & \text{for } q = 0, \\ \left. \begin{array}{l} 0 \text{ for } x = 0 \\ x^q \text{ for } x > 0 \end{array} \right\} & \text{for } q > 0. \end{cases}$$

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

$$\overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(E) = \begin{cases} \sup \sum_i \varphi_q(\mu(B_{x_i}(r_i))) \varphi_t(\nu(B_{x_i}(r_i))) & \text{if } E \neq \emptyset, \\ 0 & \text{if } E = \emptyset, \end{cases}$$

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

$$\overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) = \inf_{\delta > 0} \overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(E) \quad \text{and} \quad \mathcal{P}_{\mu,\nu}^{q,t}(E) = \inf_{E \subset \bigcup_i E_i} \sum_i \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E_i).$$

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

$$\overline{\mathcal{H}}_{\mu,\nu,\delta}^{q,t}(E) = \begin{cases} \inf \sum_i \varphi_q(\mu(B_{x_i}(r_i))) \varphi_t(\nu(B_{x_i}(r_i))) & \text{if } E \neq \emptyset, \\ 0 & \text{if } E = \emptyset, \end{cases}$$

where the infimum is taken over all centered δ -covering of E . Also define

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

$\mathcal{H}_{\mu,\nu}^{q,t}$ is called the generalized Hausdorff measure relatively to μ and ν .

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 ,

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

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 ν -pre-Hausdorff, ν -Hausdorff, ν -packing and ν -pre-packing dimension by $\overline{\dim}_{\nu}$, \dim_{ν} , Dim_{ν} and Δ_{ν} respectively, then, for $E \subset S_{\mu,\nu}$, we have

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

and

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

We can see immediately that the dimensions defined above satisfy

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

Next, we define the multifractal functions

$$\begin{aligned}\Theta_{\mu,\nu}(q) &= \overline{\dim}_{\mu,\nu}^q(S_{\mu,\nu}), \\ b_{\mu,\nu}(q) &= \dim_{\mu,\nu}^q(S_{\mu,\nu}), \\ B_{\mu,\nu}(q) &= \text{Dim}_{\mu,\nu}^q(S_{\mu,\nu}), \\ \Lambda_{\mu,\nu}(q) &= \Delta_{\mu,\nu}^q(S_{\mu,\nu}).\end{aligned}$$

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

$$P_a(\mu) = \limsup_{r \searrow 0} \sup_{x \in \text{supp } \mu} \frac{\mu(B_x(ar))}{\mu(B_x(r))} \quad \text{and} \quad d_{\mu}(a) = \liminf_{r \rightarrow 0} \inf_{x \in \text{supp } \mu} \frac{\mu(B_x(ar))}{\mu(B_x(r))}.$$

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 $\mathcal{P}_D(\mathbb{R}^n)$ of doubling probability measures on \mathbb{R}^n , by

$$\mathcal{P}_D(\mathbb{R}^n) = \{ \mu \in \mathcal{P}(\mathbb{R}^n) \mid P_a(\mu) < \infty \text{ for some } a > 1 \}.$$

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

$$\mu \in \mathcal{P}_D(\mathbb{R}^n) \quad \text{if and only if} \quad d_{\mu}(1^-) = \lim_{a \rightarrow 1^-} d_{\mu}(a) > 0.$$

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

$$f^*(x) = \inf_{x \in \mathbb{R}} (xy + f(y)).$$

2.2. Relative multifractal analysis

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

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

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 $\mu, \nu \in \mathcal{P}(\mathbb{R}^n)$ and $\alpha \geq 0$.*

(1) *If $\alpha \in (\underline{a}_{\mu,\nu}, \bar{a}_{\mu,\nu})$, then*

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

(2) *If $\alpha \in \mathbb{R}_+^* \setminus [\underline{a}_{\mu,\nu}, \bar{a}_{\mu,\nu}]$, then $\dim_{\nu}(E(\alpha)) = \text{Dim}_{\nu}(E(\alpha)) = 0$.*

3. Relations of multifractals measures

Let μ, ν in $\mathcal{P}(\mathbb{R}^n)$ 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

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

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 $\mu, \nu \in \mathcal{P}_D(\mathbb{R}^n)$. 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*

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

Proof. Let $\delta > 0$, $F \subset E$ and $\Omega = \{B(x_i, r_i)\}_i$ is a centered δ -covering of E . We set

$$\Omega' = \{B_{x_i}(r_i); B_{x_i}(r_i) \in \Omega \text{ and } B_{x_i}(r_i) \cap F \neq \emptyset\}.$$

For all $B_{x_i}(r_i) \in \Omega'$, let $y_i \in B_{x_i}(r_i) \cap F$. Then, $B_{x_i}(r_i) \subset B_{y_i}(2r_i)$ and $\Lambda = \{B_{y_i}(2r_i)\}$ is a 2δ -covering of F .

(1) If $q \leq 0$ and $t \leq 0$, then

$$\begin{aligned} \sum_{B_{x_i}(r_i) \in \Omega} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t &\geq \sum_{B_{x_i}(r_i) \in \Omega'} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \\ &\geq \sum_{B_{y_i}(2r_i) \in \Lambda} \mu(B_{y_i}(2r_i))^q \nu(B_{y_i}(2r_i))^t \end{aligned}$$

when we have used the fact that

$$\mu(B_{x_i}(r_i))^q \geq \mu(B_{y_i}(2r_i))^q \quad \text{and} \quad \nu(B_{x_i}(r_i))^t \geq \nu(B_{y_i}(2r_i))^t.$$

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 $\mu, \nu \in \mathcal{P}_D(\mathbb{R}^n)$, then

$$\begin{aligned} & \sum_{B_{x_i}(r_i) \in \Omega} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \\ & \geq \sum_{B_{x_i}(r_i) \in \Omega'} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \\ & \geq c_1^{-2q} c_2^{-2t} \sum_{B_{x_i}(r_i) \in \Omega'} \mu(B_{x_i}(4r_i))^q \nu(B_{x_i}(4r_i))^t \\ & \geq c_1^{-2q} c_2^{-2t} \sum_{B_{y_i}(2r_i) \in \Lambda} \mu(B_{y_i}(2r_i))^q \nu(B_{y_i}(2r_i))^t \end{aligned}$$

when we have used the fact that

$$c_1^{2q} \mu(B_{x_i}(r_i))^q \geq \mu(B_{x_i}(4r_i))^q \quad \text{and} \quad c_2^{2t} \nu(B_{x_i}(r_i))^t \geq \nu(B_{x_i}(4r_i))^t.$$

Hence

$$\overline{\mathcal{H}}_{\mu,\nu,\delta}^{q,t}(E) \geq c_1^{-2q} c_2^{-2t} \overline{\mathcal{H}}_{\mu,\nu,2\delta}^{q,t}(F).$$

Letting $\delta \rightarrow 0$ we get

$$\overline{\mathcal{H}}_{\mu,\nu}^{q,t}(E) \geq c_1^{-2q} c_2^{-2t} \overline{\mathcal{H}}_{\mu,\nu}^{q,t}(F),$$

and we conclude since F is arbitrary.

(3) If $q > 0$, $t \leq 0$ and $\mu \in \mathcal{P}_D(\mathbb{R}^n)$, then the proof is similar and we get $c = c_1^{-2q}$.

(4) If $q \leq 0$, $t > 0$ and $\nu \in \mathcal{P}_D(\mathbb{R}^n)$, then the proof is similar and we get $c = c_2^{-2t}$. \square

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 \overline{E} be the closure of $E \subset S_{\mu,\nu}$. Then*

- (1) *for $q \leq 0$ and $t \leq 0$, we have $\overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) = \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E})$,*
- (2) *for $q \geq 0$ and $t \geq 0$, we have $d_\mu(1^-)^q d_\nu(1^-)^t \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E}) \leq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) \leq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E})$,*
- (3) *for $q \leq 0$ and $t \geq 0$, we have $d_\nu(1^-)^t \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E}) \leq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) \leq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E})$,*

(4) for $q \geq 0$ and $t \leq 0$, we have $d_\mu(1^-)^q \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E}) \leq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) \leq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E})$.

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

$$(3.1) \quad B_{y_i}((1-\eta)r_i) \subset B_{x_i}(r_i) \subset B_{y_i}((1+\eta)r_i).$$

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

$$\overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(E) \geq \sum_i \mu(B_{y_i}((1-\eta)r_i))^q \nu(B_{y_i}((1-\eta)r_i))^t.$$

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

$$\overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(E) \geq \sum_i \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t,$$

which yields $\overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(E) \geq \overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(\overline{E})$ and so $\overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) \geq \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{E})$

(2) If $q \geq 0$ and $t \geq 0$ we have

$$\overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(E) \geq \sum_i \mu(B_{y_i}((1-\eta)r_i))^q \nu(B_{y_i}((1-\eta)r_i))^t.$$

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

$$\begin{aligned} \mu(B_{y_i}((1-\eta)r_i)) &= \frac{\mu(B_{y_i}((1-\eta)r_i))}{\mu(B_{y_i}((1+\eta)r_i))} \mu(B_{y_i}((1+\eta)r_i)) \\ &\geq \left(\inf_{0 < r \leq \delta} \inf_{y \in \text{supp } \mu} \frac{\mu(B_{y_i}((1-\eta)r_i))}{\mu(B_{y_i}((1+\eta)r_i))} \right) \mu(B_{x_i}(r_i)). \end{aligned}$$

Similarly, we have

$$\nu(B_{y_i}((1-\eta)r_i)) \geq \left(\inf_{0 < r \leq \delta} \inf_{y \in \text{supp } \nu} \frac{\nu(B_{y_i}((1-\eta)r_i))}{\nu(B_{y_i}((1+\eta)r_i))} \right) \nu(B_{x_i}(r_i)).$$

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

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

The other cases are similar. \square

Corollary 1. Let $\mu, \nu \in \mathcal{P}_D(\mathbb{R}^n)$ and $q \in \mathbb{R}$. Then, for all subset $E \subset \mathbb{R}^n$ we have

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

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

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

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

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

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

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

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 $\{B_{x_i}(r_i)\}_{i=1}^p$ a δ -packing of $F_\epsilon \cap E$ such that

$$(3.2) \quad a - w \leq \sum_{i=1}^p \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \leq \overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(F_\epsilon \cap E) \leq a + 2w.$$

Moreover there exist, for all $i \in \{1, \dots, p\}$, $y_i \in F$ and $r'_i, r''_i \geq 0$ such that

$$r'_i + r''_i = r_i \quad \text{and} \quad \{B_{y_i}(r'_i), r'_i > 0\} \text{ is a } \delta\text{-packing of } F.$$

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

$$(3.3) \quad \sum_{i, r''_i > 0} \mu(B_{x_i}(r''_i))^q \nu(B_{x_i}(r''_i))^t \leq c(q, t)w.$$

Lemma 2.

$$(3.4) \quad \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(F) \geq d_\mu(1^-)^q a, \quad (t < 0),$$

and

$$(3.5) \quad \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(F) \geq d_\mu(1^-)^q d_\nu(1^-)^t a, \quad (t > 0, \nu \in \mathcal{P}_D(E)).$$

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 $(F_i)_i$ 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 θ_i with $\overline{F_i} \subset \theta_i$ such that

$$(3.6) \quad \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\overline{F_i}) \geq d_\mu(1^-)^q d_\nu(1^-)^t \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(\theta_i \cap E) - \frac{w}{2^i}.$$

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

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

Letting $w \rightarrow 0$ we get

$$d_\mu(1^{-1})^{2q} d_\nu(1^{-1})^{2t} \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(E) \leq \inf_{E \subset \cup_i F_i} \sum_{i=1}^N \overline{\mathcal{P}}_{\mu,\nu}^{q,t}(F_i) = \mathcal{P}_{\mu,\nu}^{q,t}(E). \quad \square$$

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

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

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 $\nu \in \mathcal{P}_D(E)$.

$$\begin{aligned} \overline{\mathcal{P}}_{\mu,\nu,\delta}^{q,t}(F) &\geq \sum_{i:r'_i > 0} \mu(B_{y_i}(r'_i))^q \nu(B_{y_i}(r'_i))^t \\ &\geq \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{y_i}(r'_i))^q \nu(B_{y_i}(r'_i))^t \\ &\geq \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \left(\frac{\nu(B_{y_i}(r'_i))}{\nu(B_{x_i}(r_i))} \right)^t \\ &\quad \text{since } q \leq 0 \text{ and } r'_i < r_i \\ &\geq \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \left(\frac{\nu(B_{y_i}(r_i/2))}{\nu(B_{x_i}(3r_i/2))} \right)^t \\ &\geq \left(\inf_{0 < r \leq \delta} \inf_{x \in E} \frac{\nu(B_x(r))}{\nu(B_x(r))} \right)^t \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t. \end{aligned}$$

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

$$\sum_{i:r'_i \geq \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t$$

$$\begin{aligned}
&\leq \sum_{i:r'_i \geq \frac{r_i}{2}} \mu(B_{x_i}(r'_i))^q \nu(B_{x_i}(r'_i))^t \left(\frac{\nu(B_{x_i}(r_i))}{\nu(B_{x_i}(\frac{r_i}{2}))} \right)^t \\
&\leq \sum_{i:r'_i \geq \frac{r_i}{2}} \mu(B_{x_i}(r'_i))^q \nu(B_{x_i}(r'_i))^t \left(\sup_{0 \leq r \leq \delta} \sup_{x \in E} \frac{\nu(B_x(2r))}{\nu(B_x(r))} \right)^t \\
&\leq c_1^t \sum_{i:r'_i \geq \frac{r_i}{2}} \mu(B_{x_i}(r'_i))^q \nu(B_{x_i}(r'_i))^t,
\end{aligned}$$

where C_1 is the constant in the doubling condition. Then, from the fact that

$$\begin{aligned}
&\sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \\
&\geq \sum_{i=1}^p \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t - \sum_{i:r_i \geq \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t,
\end{aligned}$$

if $\delta \rightarrow 0$ we have

$$\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_\nu(1^{-1})^t (a - w - c_1^t c(q, t) w).$$

Letting $w \rightarrow 0$ we get $\overline{\mathcal{P}}_{\mu, \nu}^{q, t}(F) \geq d_\nu(1^{-1})^t a$.

(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 $\mu, \nu \in \mathcal{P}_D(E)$.

$$\begin{aligned}
&\overline{\mathcal{P}}_{\mu, \nu, \delta}^{q, t}(F) \\
&\geq \sum_{i:r'_i > 0} \mu(B_{y_i}(r'_i))^q \nu(B_{y_i}(r'_i))^t \\
&\geq \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{y_i}(r'_i))^q \nu(B_{y_i}(r'_i))^t \\
&\geq \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \left(\frac{\mu(B_{y_i}(r'_i))}{\mu(B_{x_i}(r_i))} \right)^q \left(\frac{\nu(B_{y_i}(r'_i))}{\nu(B_{x_i}(r_i))} \right)^t \\
&\geq \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \left(\frac{\mu(B_{y_i}(r_i/2))}{\mu(B_{y_i}(3r_i/2))} \right)^q \left(\frac{\nu(B_{y_i}(r_i/2))}{\nu(B_{y_i}(3r_i/2))} \right)^t \\
&\geq \left(\inf_{0 < r \leq \delta} \inf_{x \in E} \frac{\mu(B_x(\frac{r}{3}))}{\mu(B_x(r))} \right)^q \left(\inf_{0 < r \leq \delta} \inf_{x \in E} \frac{\nu(B_x(\frac{r}{3}))}{\nu(B_x(r))} \right)^t \sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t.
\end{aligned}$$

Finally, since

$$\sum_{i:r'_i < \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t$$

$$= \sum_{i=1}^p \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t - \sum_{i:r_i'' \geq \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t$$

and, for δ small enough,

$$\sum_{i:r_i'' \geq \frac{r_i}{2}} \mu(B_{x_i}(r_i))^q \nu(B_{x_i}(r_i))^t \leq c_1^t c_2^q \sum_{i:r_i'' \geq \frac{r_i}{2}} \mu(B_{x_i}(r_i''))^q \nu(B_{x_i}(r_i''))^t,$$

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

$$\overline{\mathcal{P}}_{\mu,\nu}^{q,t}(F) \geq d_\mu(1^{-1})^q d_\nu(1^{-1})^t (a - w - c_1^t c_2^q c(q,t)w).$$

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

4. Relative multifractal spectrum

Let μ, ν in $\mathcal{P}_D(\mathbb{R}^n)$ such that $S_{\mu,\nu}$ is a compact set. We will start by computing the ν -Hausdorff and ν -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 $\alpha(q) = -b'_{\mu,\nu}(q)$, 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*

$$\dim_\nu E(\alpha(q)) = \Theta_{\mu,\nu}^*(\alpha(q)) = b_{\mu,\nu}^*(\alpha(q)).$$

Proof. Since μ, ν in $\mathcal{P}_D(\mathbb{R}^n)$, 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]. \square

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 μ, ν in $\mathcal{P}_D(\mathbb{R}^n)$, the preview theorem improves Cole's result established in [8] (Theorem 2.10).

Theorem 5. *Let $q \in \mathbb{R}$ such that $\overline{\mathcal{P}}_{\mu,\nu}^{q,B_{\mu,\nu}(q)}(S_{\mu,\nu}) < \infty$. Suppose that $B_{\mu,\nu}$ is differentiable at q and set $\alpha(q) = -B'_{\mu,\nu}(q)$, 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*

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

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

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

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

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

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

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

$$\overline{F}_\alpha = \left\{ x \in S_{\mu,\nu}, \limsup_{r \rightarrow 0} \frac{\log(\mu(Bx(r)))}{\log(\nu(Bx(r)))} > \alpha \right\}$$

and

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

We only have to prove that

$$(4.1) \quad \overline{\mathcal{H}}_{\mu,\nu}^{q,\Lambda_{\mu,\nu}(q)}(\overline{F}_\alpha) = 0, \quad \forall \alpha > \alpha(q),$$

$$(4.2) \quad \overline{\mathcal{H}}_{\mu,\nu}^{q,\Lambda_{\mu,\nu}(q)}(\underline{F}_\alpha) = 0, \quad \forall \alpha < \alpha(q).$$

In deed,

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

Let us come back to prove the inequality (4.1) (the proof for (4.2) is similar).

If $x \in \overline{F}_\alpha$, let $\delta > 0$ we can find $0 < r_x < \delta$ such that

$$(4.3) \quad \mu(B_x(r_x)) < \nu(B_x(r_x))^\alpha.$$

The family $(B_x(r_x))_{x \in \overline{F}_\alpha}$ is then a centered δ -covering of \overline{F}_α . Using Besicovitch's Covering Theorem, we can construct ξ finite or countable sub-families

$$(B_{x_{1j}}(r_{1j}))_j, \dots, (B_{x_{\xi j}}(r_{\xi j}))_j$$

such that each $\overline{F}_\alpha \subseteq \bigcup_{i=1}^{\xi} \bigcup_j B_{x_{ij}}(r_{ij})$ and $(B_{x_{ij}}(r_{ij}))_j$ is a δ -packing of \overline{F}_α .

From the inequality (4.3), we get, for $t > 0$,

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

and then

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

Since $\alpha > -\Lambda'_{\mu,\nu}(q)$, we may choose $t > 0$ such that $\Lambda(q-t) > \Lambda(q) + \alpha t$ thereby

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

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

$$E(\alpha, \beta) = \left\{ x \in S_{\mu\nu} \mid \lim_{r \rightarrow 0} \frac{\log \mu(B_x(r))}{\log \nu(B_x(r))} = \alpha; \lim_{r \rightarrow 0} \frac{\log \nu(B_x(r))}{\log r} = \beta \right\}.$$

Theorem 6. *Let $q \in \mathbb{R}$ such that $b_{\mu,\nu}$ is differentiable at q . Set $\alpha(q) = -b'_{\mu,\nu}(q)$ 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*

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

Proof. It's clear that $E(\alpha(q), \beta) \subset E(\alpha(q))$. Then it's enough to prove that $\dim E(\alpha(q), \beta) = \beta \cdot \Theta_{\mu,\nu}^*(\alpha(q))$. 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]. \square

Theorem 7. *Let $q \in \mathbb{R}$ such that $B_{\mu,\nu}$ is differentiable at q . Set $\alpha(q) = -B'_{\mu,\nu}(q)$ 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*

$$\text{Dim } E(\alpha(q)) \geq \sup_{\beta \in J} \beta \cdot B_{\mu,\nu}^*(\alpha(q)).$$

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]. \square

Remark 2. Theorems 6 and 7 improve Theorems 2.14 and 2.15 established in [8], if μ, ν in $\mathcal{P}_D(\mathbb{R}^n)$.

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