Omar Revasplata; Jan Rychtář; Byron Schmuland
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OMAR RIVASPLATA, JAN RYCHTÁŘ AND BYRON SCHMULAND

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Why is the drift coefficient b associated with a reversible diffusion on $\mathbb{R}^d$ given by a gradient? Our explanation is inspired by Handa's recent results on reversibility and quasi-invariance of the invariant measure.

1. Introduction

We look at the problem of reversibility for operators of the form

$$Lf(x) = \frac{1}{2}\Delta f(x) + \sum_{i=1}^{d} b_i(x)\partial_i f(x), \qquad f \in C_c^\infty(\mathbb{R}^d). \tag{1}$$

For simplicity we assume that the function b_i is smooth for every $1 \leq i \leq d$.

We call L *reversible* if there exists a measure m on $\mathbb{R}^d$ so that

$$\int (Lf)(x)g(x)m(dx) = \int (Lg)(x)f(x)m(sx), \qquad f,g \in C_c^\infty(\mathbb{R}d).$$

Sección Matemáticas, Pontificia Universidad Católica del Perú, Av. Universitaria cdra 18, San Miguel, Lima, Peru

Department of Mathematical Sciences, University of North Carolina at Greensboro, Greensboro, NC 27402, USA

Department of Mathematical and Statistical Sciences, University of Alberta, Edmonton, T6G 2G1, Canada

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E-mail adress: orivasplata@pucp.edu.pe

E-mail adress: rychtar@uncg.edu

E-mail adress: schmu@stat.ualberta.ca

This terminology derives from the time reversal property of the corresponding diffusion process $C = (X_t)$, with initial state chosen randomly using the measure m. If the generator L of X is reversible, and $\mathscr{L}(X_0) = m$, then for any $T > 0$, the two finite horizon processes $(X_t)_{0 \le t \le T}$ and $(X_{T-t})_{0 \le t \le T}$ have identical finite-dimensional distributions. That is, X_t has the same probabilistic properties whether the time parameter t runs forward or barkwards.

A classical result of Kolmogorov [5] tells us that a diffusion process in $\mathbb{R}^d$ with infinitesimal generator L is reversible if and only if the vector field $b(x) = (b_1(x), \ldots, b_d(x))$ is conservative, i.e., given by a gradient. In this note, we offer an alternative proof using the concept of quasi-invariance.

Here in some notation and terminology that we use throughouut the paper. A measure m is non-zero Borel measure that is finite on compact sets. By "transformation" we will mean a measurable bijection with measurable inverse. The space $C^\infty(\mathbb{R}^d)$ is the space of smooth functions on $\mathbb{R}^d$, while $C_c^\infty(\mathbb{R}^d)$ are the smooth functions with compact support. The brackets $\langle x, y \rangle$ will refer to the usual inner product on $\mathbb{R}^d$.

2. Quasi-invariant measures

Let $\mathbb{R}^d$ be equipped with its Borel σ-algebra $\mathscr{B}(\mathbb{R}^d)$. *Let* $S = \{S_v\}_{v \in V}$ denote a group of transformations on $\mathbb{R}^d$, indexed by a vector space V. In other words, for each $v \in V$, the mapping $S_v : \mathbb{R}^d \to \mathbb{R}^d$ is a transformation, and the following properties hold:

$$S_{u+v}(x) = S_u(S_v(x)), \qquad S_0(x) = x.$$

Since these mappings are bimeasurable, we can define the image measure by $m \circ S_v(B) := m(S_v(B))$. This image measure is characterized by the fact that for all $g \in C_c^\infty(\mathbb{R}^d)$

$$\int g(S_v(x))(m \circ S_v)(dx) = \int g(x) m(dx). \tag{2}$$

Definition 1. *Let $S = \{S_v\}_{v \in V}$ be a transformation group on $(\mathbb{R}^d, \mathscr{B}(\mathbb{R}^d))$. A measure m is called S-quasi-invariant if, for each $v \in V$, the measures m and $m \circ S_v$ are equivalent.*

If m is S-quasi-invariant, then we can write the density of $m \circ S_v$ with respect to m, for some measurable function $\Lambda(v, x)$, as

$$\frac{d(m \circ S_v)}{dm}(x) = e^{\Lambda(v,x)}, \qquad m\text{-a.s.},$$

and we say that m is S-quasi-invariant with cocycle Λ. This terminology is explained by the proposition below, where (3) is called the cocycle identity. See

[3], [4], and [6] for similar results in other contexts and [1] for more information on cocycles.

Proposition 1. *If m is S-quasi-invariant with cocycle Λ, then for any $u, v \in V$, we have:*

$$\Lambda(u + v, x) = \Lambda(u, S_v(x)) + \Lambda(v, x), \qquad m\text{-a.s.} \tag{3}$$

Proof. For every $v \in V$ the measures m and $m \circ S_v$ are mutually absolutely continuous. Then on one hand, from the definition of Radom-Nikodym density we have

$$dm \circ S_{u+v}(x) = e^{\Lambda(u+v,x)} dm(x).$$

On the other hand, using the transformation group properties we have

$$\begin{aligned} dm \circ S_{u+v}(x) &= dm \circ S_u(S_v(x)) \\ &= e^{\Lambda(u, S_v(x))} dm(S_v(x)) \\ &= e^{\Lambda(u, S_v(x))} e^{\Lambda(v,x)} dm(x) \\ &= e^{\Lambda(u, S_v(x)) + \Lambda(v,x)} dm(x). \end{aligned}$$

Hence $e^{\Lambda(u+v,x)} = e^{\Lambda(u,S_v(x)) + \Lambda(v,x)}$ m-a.s., which gives the result. ☐

3. Reversibility and Quasi-invariance

In the remainder of the paper we take the group S of transformations to be $S_v(x) := x + v$ for $v \in \mathbb{R}^d$. The next proposition provides a host of example of quasi-invariant measures on $\mathbb{R}^d$.

Proposition 2. *Let $U : \mathbb{R}^d \to \mathbb{R}$ be a continuously differentiable function. The measure $m(dx) = e^{U(x)} dx$ is S-quasi-invariant with cocycle*

$$\Lambda(v, x) = \int_0^1 \langle \nabla U(S_{tv}(x)), v \rangle \, dt. \tag{4}$$

Proof. Define $\Lambda(v, x) = U(S_v(x)) - U(x)$, so that for any $v \in \mathbb{R}^d$,

$$(m \circ S_v)(dx) = e^{U(S_v(x))} dx = e^{U(S_v(x))} dx = e^{U(S_v(x)) - U(x)} dx = e^{\Lambda(v,x)} m(dx),$$

so m is S-quasi-invariant with cocycle Λ. Note that

$$U(S_v(x)) - U(x) = U(S_v(x)) - U(S_0(x)) = \int_0^1 \frac{d}{dt} U(S_{tv}(x)) \, dt.$$

We finish by using the chain rule to obtain $\frac{d}{dt} U(S_{tv}(x)) = \langle \nabla U(S_{tv}(x)), v \rangle$. ☐

Let us comment on how this result helps our intuition for the reversible case. Consider an operator L as in (1), and assume that the measure m is reversible for L. Formally, m should be given by $m(dx) = e^{U(x)} dx$ for some "potential function" U. Then by the result above m is S-quasi-invariant with cocycle (4). Furthermore, we know from Kolmogorov's criterion that in the reversible case we have $b(x) = \frac{1}{2} \nabla U(x)$, where $b(x)$ is the drift of the operator L. So we expect that

$$\Lambda(v, x) = 2 \int_0^1 \langle b(S_{tv}(x)), v \rangle \, dt. \tag{5}$$

Our main theorem, Theorem 1, makes this intuition rigorous by showing that *a measure m on* $\mathbb{R}^d$ *is a reversible measure for the operator L if and only if m is quasi-invariant under the group* $\{S_v\}_{v\in\mathbb{R}^d}$ *of translations with cocycle (5).*

The following three technical lemmas will be used in proving Theorem 1.

Lemma 1. *Let* Λ *be given by (5). Fix an arbitrary* $v \in \mathbb{R}^d$. *For any given* $g \in C_c^\infty(\mathbb{R}^d)$ *and* $t \in \mathbb{R}$, *define*

$$g_t(x) = g(S_{tv}(x)) \exp\{\Lambda(tv, x)\}.$$

Then $g_t \in C_c^\infty(\mathbb{R}^d)$ *for all* $t \in \mathbb{R}$, *and*

$$\frac{d}{dt} g_t(x) = 2\langle b(x), v\rangle g_t(x) + \langle v, \nabla g_t(x))\rangle. \tag{6}$$

Proof. Set $F_t(x) = \Lambda(tv, x)$ and rewrite $g_t(x) = g(S_{tv}(x)) e^{F_t(x)}$. From (5) we see that $x \mapsto \Lambda(v, x)$ is smooth so that $F_t \in C^\infty(\mathbb{R}^d)$ and $g_t \in C_c^\infty(\mathbb{R}^d)$. The product rule gives us

$$\frac{d}{dt} g_t(x) = \left[\frac{d}{dt} f(S_{tv}(x))\right] e^{F_t(x)} + g_t(x) \frac{d}{dt} F_t(x) \tag{7}$$

$$\nabla g_t(x) = [\nabla g(S_{tv}(x))] e^{F_t(x)} + g_t(x) \nabla F_t(x). \tag{8}$$

By the chain rule

$$\frac{d}{dt} g(S_{tv}(x)) = \langle v, \nabla g(x))\rangle. \tag{9}$$

Take the inner product of (8) with v, and subtract from (7) (using (9)) to get

$$\frac{d}{dt} g_t(x) - \langle v, \nabla g_t(x)\rangle = g_t(x)\left(\frac{d}{dt} F_t(x) - \langle v, \nabla F_t(x)\rangle\right). \tag{10}$$

So we need to analyze the function F_t. A change of variables gives

$$F_t(x) = 2\int_0^t \langle b(S_{rv}(x)), v\rangle\, dr. \tag{11}$$

Using the auxiliary function $h(x) := \langle b(x), v\rangle$, we differentiate (11) to get

$$\nabla F_t(x) = 2\int_0^t \nabla(h \circ S_{rv})(x)\, dr.$$

Then using the same calculation as in (9) with h instead of g we get

$$\begin{aligned}\langle v, \nabla F_t(x)\rangle &= 2\int_0^t \langle v, \nabla(h \circ S_{rv})(x)\rangle\, dr = 2\int_0^t \frac{d}{dr} h(S_{rv}(x))\, dr \\ &= 2[h(S_{tv}(x)) - h(S_0(x))] = 2[\langle b(S_{tv}(x)), v\rangle - \langle b(x), v\rangle] \\ &= \frac{d}{dt} F_t(x) - 2\langle b(x), v\rangle.\end{aligned}$$

Substituting this back into (10) gives the result. □

Lemma 2. *Let L be an operator of the form (1), and let m be a measure on* $\mathbb{R}^d$. *If m is reversible for L, then*

$$\int_{\mathbb{R}^d} Lf(x)\, m(dx) = 0, \qquad f \in C_c^\infty(\mathbb{R}^d). \tag{12}$$

Proof. Let $f \in C_c^\infty(\mathbb{R}^d)$ be arbitrary. Since both f and Lf have compact support, we ca find an open ball $B_r(0)$ centered at the origin with radius big enough to contai the supports of both these functions. Take a function $g \in C_c^\infty(\mathbb{R}^d)$ such that $g = 1$ on $B_r(0)$. We have

$$\int_{\mathbb{R}^d} Lf(x)\, m(dx) = \int_{\mathbb{R}^d} Lf(x)\, g(x)\, m(dx) = \int_{\mathbb{R}^d} f(x)\, Lg(x)\, m(dx) = 0,$$

where in the last step we use the fact that $Lg = 0$ on $B_r(0)$. □

Lemma 3. *Let L be an operator of the form (1), and let m be a measure on* $\mathbb{R}^d$. *Then m is reversible measure for L if and only if, for any* $f, g \in C_c^\infty(\mathbb{R}^d)$,

$$\int (Lf)(x)\, g(x)\, m(dx) = -\frac{1}{2}\int \langle \nabla f(x), \nabla g(x)\rangle\, m(dx). \tag{13}$$

Proof. Suppose that m is reversible for L, and fix $f, g \in C_c^\infty(\mathbb{R}^d)$, so that

$$\int (Lf)(x)\, g(x)\, m(dx) = \int f(x)\, (Lg)(x)\, m(dx). \tag{14}$$

Now, a direct computation shows that

$$(Lf)(x)\, g(x) + f(x)(Lg)(x) - L(fg)(x) = -\langle \nabla f(x), \nabla g(x)\rangle. \tag{15}$$

Also, $fg \in C_c^\infty(\mathbb{R}^d)$, so $\int L(fg)(x)\, m(dx) = 0$ by (12). Then integrating both sides of (15) with respect to m we get (13).

Conversely, assume that (13) holds. Since the right hand side of this equation is symmetric in f and g, this implies that the left hand side is also symmetric; *i.e.*, (14) holds. □

Theorem 1. *Let L be an operator of the form (1), and let m be a measure on* $\mathbb{R}^d$. *Then m is a reversible measure for L if and only if m is quasi-invariant under the group* $\{S_v\}_{v \in \mathbb{R}^d}$ *of all translations with cocycle*

$$\Lambda(v, x) = 2\int_0^1 \langle b(S_{tv}(x)), v\rangle\, dt. \tag{16}$$

Proof. Let us take $g \in C_c^\infty(\mathbb{R}^d)$ and $v \in \mathbb{R}^d$ arbitrary. Integrating both sides of (6) with respect to m we get

$$\int \langle b(x), v\rangle\, g_t(x)\, m(dx) + \frac{1}{2}\int \langle v, \nabla g_t(x)\rangle\, m(dx) = \frac{1}{2}\int \frac{d}{dt} g_t(x)\, m(dx).$$

Consider a ball $B_r(0)$ big enough to contain the supports of all the functions g_t, for $0 \le t \le 1$ (see Lemma 1 for the definition of g_t), and take $\varphi \in C_c^\infty(\mathbb{R}^d)$ with $\varphi(x) = 1$ for $x \in B_r(0)$. Now define the function $f(x) := \langle x, v\rangle\, \varphi(x)$. We may regard this kind of function f as a "truncated polynomial" of first degree. Note that for $x \in B_r(0)$ we have $f(x) = \langle x,v \rangle$, $\nabla f(x) = v$, and $Lf(x) = \langle b(x), v \rangle$. For such f

$$\int (Lf)(x) g_t(x) m(dx) + \frac{1}{2} \int \langle \nabla f(x), \nabla g_t(x) \rangle m(dx) = \frac{1}{2} \frac{d}{dt} \int g_t(x) m(dx). \quad (17)$$

We know that $g_t \in C_c^\infty(\mathbb{R}^d)$ by Lemma 1.

If m is a reversible measure for L, then the left-hand side of (17) vanishes by (13). Therefore $\int g_t(x) m(dx)$ is constant in t and in particular $\int g_1(x) m(dx) = \int g_0(x) m(dx)$, or equivalently

$$\int g(S_v(x)) \exp\{\Lambda(v,x)\} m(dx) = \int g(x) m(dx).$$

The gives us (2) with the appropriate density, and therefore m is quasi-invariant under S with the desired cocycle.

Conversely, assume that the measure m is quasi-invariant under S with the given cocycle Λ. Fix an arbitrary $g \in C_c^\infty(\mathbb{R}^d)$, and consider equation (17) for g and $f(x) = \langle x,v \rangle \varphi(x)$ for some $v \in \mathbb{R}^d$. It is clear that the right-hand side of (17) vanishes (see Lemma 1 and equation (2)). Thus (13) holds in this case.

Next we note that, for fixed $g \in C_c^\infty(\mathbb{R}^d)$, the set of functions $f \in C_c^\infty(\mathbb{R}^d)$ that satisfy equation (13) is closed under multiplication. To see this, assume that $f_1, f_2 \in C_c^\infty(\mathbb{R}^d)$ satisfy (13). Then using (15) with $f_1 f_2$ replacing f we have

$$\begin{aligned}
\int (Lf_1 f_2)(x) g(x) m(dx) &= \int (Lf_1)(x) f_2(x) g(x) m(dx) \\
&\quad + \int f_1(x) (Lf_2)(x) g(x) m(dx) \\
&\quad + \int \langle \nabla f_1(x), \nabla f_2(x) \rangle g(x) m(dx) \\
&= -\frac{1}{2} \int \langle \nabla f_1(x), \nabla f_2 g)(x) \rangle m(dx) \\
&\quad - \frac{1}{2} \int \langle \nabla f_2(x), \nabla f_1 g)(x) \rangle m(dx) \\
&\quad + \langle \nabla f_1(x), \nabla f_2(x) \rangle g(x) m(dx) \\
&= -\frac{1}{2} \int f_2(x) \langle \nabla f_1(x), \nabla g(x) \rangle m(dx) \\
&\quad - \frac{1}{2} \int f_1(x) \langle \nabla f_2(x), \nabla g(x) \rangle m(dx) \\
&= -\frac{1}{2} \int \langle \nabla (f_1 f_2)(x), \nabla g(x) \rangle m(dx),
\end{aligned}$$

so the product $f_1 f_2$ also satisfies (13).

Thus (13) can be extended to all functions $f(x) = \langle x,v_1\rangle \ldots \langle x,v_k\rangle \varphi(x)$ with $v_1, \ldots, v_k \in \mathbb{R}^d$. Using the linearity in f of (13) it follows that this expression must be true for all "truncated polynomials" f of arbitrary degree. A suitable approximation procedure (see *e.g.* [2, Appendix 7]) shows that (13) is valid for all $f \in C_c^\infty(\mathbb{R}^d)$. Since $g \in C_c^\infty(\mathbb{R}^d)$ was fixed arbitrarily, this establishes the reversilibity of m.

As consequence, we give now our explanation that an operator L as in (1) is reversible precisely when its drift b is of gradient form.

Corollary 1. *The operator L as in (1) has a non-zero reversible measure m, if and only if b has a potential,* i.e., *there is a function* $F : \mathbb{R}^d \to \mathbb{R}$ *such that* $b = \nabla F$.

Proof. If $b = \nabla F$, then set $U(x) = 2F(x)$ and $m(dx) = e^{U(x)}dx$. Proposition 2 and Theorem 1 show that m is reversible for L.

Now suppose that L has a non-zero reversible measure m. Define Λ as in (16) using the function b associated with L. By Proposition 1 and Theorem 1, Λ satisfies the cocycle identity:

$$\Lambda(u + v, x) = \Lambda(u, x + v) + \Lambda(v, x), \qquad m\text{-a.s.} \tag{18}$$

On the other hand, Theorem 1 also says that m is quasi-invariant with respect to shifts, therefore it has full support on $\mathbb{R}^d$. Since both sides of the equation (18) are continuous functions, the equation must be true for all $x \in \mathbb{R}^d$.

To show that b has a potential it is enough to prove that

$$\partial_v \langle b(x), u\rangle = \partial_u \langle b(x), v\rangle, \qquad u, v \in \mathbb{R}^d, x \in \mathbb{R}^d. \tag{19}$$

For if (19) holds, then taking $u = e_i$, $v = e_j$ we get $\partial_j b_i(x) = \partial_i b_j(x)$, and this condition is sufficient for b to have a potential, since the domain $\mathbb{R}^d$ is simply connected. Now let us establish (19). From the cocycle identity we get

$$\Lambda(u, x + v) + \Lambda(v, x) = \Lambda(v, x + u) + \Lambda(u, x),$$

or equivalently

$$\Lambda(u, x + v) - \Lambda(u, x) = \Lambda(v, x + u) - \Lambda(v, x).$$

Then using the definition of Λ we get

$$\int_0^1 \langle b(x + v + tu) - b(x + tu), u\rangle\, dt = \int_0^1 \langle b(x + u + tv) - b(x + tv), v\rangle\, dt.$$

Replace u by δu and v by εv, for some $\delta, \varepsilon > 0$. Then

$$\int_0^1 \frac{\langle b(x + \varepsilon v + \delta tu) - b(x + \delta tu), u\rangle}{\varepsilon}\, dt = \int_0^1 \frac{\langle b(x + \delta u + \varepsilon tv) - b(x + \varepsilon tv), v\rangle}{\delta}\, dt,$$

and letting first $\delta \to 0$ and then $\varepsilon \to 0$ we get $\partial_v \langle b(x), u\rangle = \partial_v \langle b(x), v\rangle$. □

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