# Furstenberg theorem; now with a parameter! Joint work with A. Gorodetski 

Victor Kleptsyn

CNRS, Institute of Mathematical Research of Rennes, University of Rennes 1

2020 Vision for Dynamics, Będlewo, Poland, Aug. 12th, 2019.

## Random dynamical systems

Definition<br>Random dynamical system:

## Random dynamical systems

Definition<br>Random dynamical system: a set of homeomorphisms $f_{1}, \ldots, f_{k} \in \operatorname{Homeo}_{+}(X)$,

## Random dynamical systems

## Definition

Random dynamical system: a set of homeomorphisms $f_{1}, \ldots, f_{k} \in \operatorname{Homeo}_{+}(X)$, where $X$ is a metric compact,

## Random dynamical systems

## Definition

Random dynamical system: a set of homeomorphisms $f_{1}, \ldots, f_{k} \in$ Homeo $_{+}(X)$, where $X$ is a metric compact, and the probabilities $p_{1}, \ldots, p_{k}>0$,

## Random dynamical systems

## Definition

Random dynamical system: a set of homeomorphisms $f_{1}, \ldots, f_{k} \in$ Homeo $_{+}(X)$, where $X$ is a metric compact, and the probabilities $p_{1}, \ldots, p_{k}>0, p_{1}+\cdots+p_{k}=1$ of their application.

## Random dynamical systems

## Definition

Random dynamical system: a set of homeomorphisms $f_{1}, \ldots, f_{k} \in$ Homeo $_{+}(X)$, where $X$ is a metric compact, and the probabilities $p_{1}, \ldots, p_{k}>0, p_{1}+\cdots+p_{k}=1$ of their application.

After $n$ iterations we have

$$
F_{n, \omega}=f_{\omega_{n}} \circ \cdots \circ f_{\omega_{1}}
$$

## Simplest examples

- Random dynamical systems on the circle: $X=\mathbb{S}^{1}$


## Simplest examples

- Random dynamical systems on the circle: $X=\mathbb{S}^{1}$
- Products of random matrices: $A_{j} \in \mathbb{S L}(k, \mathbb{R})$,

$$
T_{n, \omega}=A_{\omega_{n}} \ldots A_{\omega_{1}}
$$

## Simplest examples

- Random dynamical systems on the circle: $X=\mathbb{S}^{1}$
- Products of random matrices: $A_{j} \in \mathbb{S L}(k, \mathbb{R})$,

$$
T_{n, \omega}=A_{\omega_{n}} \ldots A_{\omega_{1}}
$$

The really simplest case:

## Simplest examples

- Random dynamical systems on the circle: $X=\mathbb{S}^{1}$
- Products of random matrices: $A_{j} \in \mathbb{S L}(k, \mathbb{R})$,

$$
T_{n, \omega}=A_{\omega_{n}} \ldots A_{\omega_{1}}
$$

The really simplest case:

- $A_{j} \in \mathbb{S L}(2, R)$ projectivize to diffeomorphisms of the circle.


## Furstenberg theorem

Theorem (Furstenberg-Kesten)
Almost surely

$$
\frac{1}{n} \log \left\|A_{\omega_{n}} \ldots A_{\omega_{1}}\right\| \rightarrow \lambda_{F K}
$$

## Furstenberg theorem

Theorem (Furstenberg-Kesten)
Almost surely

$$
\frac{1}{n} \log \left\|A_{\omega_{n}} \ldots A_{\omega_{1}}\right\| \rightarrow \lambda_{F K}
$$

As

$$
\log \|A B\| \leq \log \|A\|+\log \|B\|,
$$

## Furstenberg theorem

Theorem (Furstenberg-Kesten)
Almost surely

$$
\frac{1}{n} \log \left\|A_{\omega_{n}} \ldots A_{\omega_{1}}\right\| \rightarrow \lambda_{F K}
$$

As

$$
\log \|A B\| \leq \log \|A\|+\log \|B\|
$$

this theorem can be seen as a kind of subadditive ergodic theorem.

## Furstenberg theorem

Theorem (Furstenberg-Kesten)
Almost surely

$$
\frac{1}{n} \log \left\|A_{\omega_{n}} \ldots A_{\omega_{1}}\right\| \rightarrow \lambda_{F K}
$$

As

$$
\log \|A B\| \leq \log \|A\|+\log \|B\|
$$

this theorem can be seen as a kind of subadditive ergodic theorem. But what can be said about $\lambda_{F K}$ ?

## Furstenberg theorem

Theorem (Furstenberg-Kesten)
Almost surely

$$
\frac{1}{n} \log \left\|A_{\omega_{n}} \ldots A_{\omega_{1}}\right\| \rightarrow \lambda_{F K}
$$

As

$$
\log \|A B\| \leq \log \|A\|+\log \|B\|
$$

this theorem can be seen as a kind of subadditive ergodic theorem. But what can be said about $\lambda_{F K}$ ?

Theorem (Furstenberg)
If there is no common invariant measure, nor a finite invariant union of subspaces, then $\lambda_{F K}>0$.

## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :

## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :

## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


Its application expands "most" vectors.

## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


Its application expands "most" vectors.

## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


Its application expands "most" vectors.

## "Handwaving" explanation

Consider the action of a large-norm matrix $A \in \mathbb{S L}(2, \mathbb{R})$ :


Its application expands "most" vectors. In this example, blue vectors are contracted, and red ones are expanded; $\|A\|=3$.

## Main question

## Question

What if we add a parameter?

## Main question

## Question

What if we add a parameter?

$$
A_{i}(a) \in \mathbb{S} \mathbb{L}(2, \mathbb{R})
$$

## Main question

Question
What if we add a parameter?

$$
A_{i}(a) \in \mathbb{S L}(2, \mathbb{R}), \quad a \in J \subset \mathbb{R}
$$

## Main question

## Question

What if we add a parameter?

$$
\begin{gathered}
A_{i}(a) \in \mathbb{S L}(2, \mathbb{R}), \quad a \in J \subset \mathbb{R} \\
T_{n, \omega ; a}:=A_{\omega_{n}}(a) \ldots A_{\omega_{1}}(a)
\end{gathered}
$$

## Main question

## Question

What if we add a parameter?

$$
\begin{gathered}
A_{i}(a) \in \mathbb{S L}(2, \mathbb{R}), \quad a \in J \subset \mathbb{R} . \\
T_{n, \omega ; a}:=A_{\omega_{n}}(a) \ldots A_{\omega_{1}}(a)
\end{gathered}
$$

For any individual $a$ we have almost surely

## Main question

## Question

What if we add a parameter?

$$
\begin{gathered}
A_{i}(a) \in \mathbb{S L}(2, \mathbb{R}), \quad a \in J \subset \mathbb{R} . \\
T_{n, \omega ; a}:=A_{\omega_{n}}(a) \ldots A_{\omega_{1}}(a)
\end{gathered}
$$

For any individual $a$ we have almost surely

$$
\frac{1}{n} \log \left\|T_{n, \omega}\right\|
$$

## Main question

## Question

What if we add a parameter?

$$
\begin{gathered}
A_{i}(a) \in \mathbb{S L}(2, \mathbb{R}), \quad a \in J \subset \mathbb{R} . \\
T_{n, \omega ; a}:=A_{\omega_{n}}(a) \ldots A_{\omega_{1}}(a)
\end{gathered}
$$

For any individual $a$ we have almost surely

$$
\frac{1}{n} \log \left\|T_{n, \omega}\right\| \rightarrow \lambda_{F K}(a) .
$$

## Main question

## Question

## What if we add a parameter?

$$
\begin{gathered}
A_{i}(a) \in \mathbb{S L}(2, \mathbb{R}), \quad a \in J \subset \mathbb{R} . \\
T_{n, \omega ; a}:=A_{\omega_{n}}(a) \ldots A_{\omega_{1}}(a)
\end{gathered}
$$

For any individual $a$ we have almost surely

$$
\frac{1}{n} \log \left\|T_{n, \omega}\right\| \rightarrow \lambda_{F K}(a) .
$$

But what if we first fix $\omega$ and then vary $a \in J$ ?

Numerical simulations: setting

Take

$$
H=\left(\begin{array}{cc}
3 & 0 \\
0 & 1 / 3
\end{array}\right)
$$

Numerical simulations: setting

Take

$$
H=\left(\begin{array}{cc}
3 & 0 \\
0 & 1 / 3
\end{array}\right), \quad R_{a}=\left(\begin{array}{cc}
\cos a & -\sin a \\
\sin a & \cos a
\end{array}\right),
$$

## Numerical simulations: setting

Take

$$
H=\left(\begin{array}{cc}
3 & 0 \\
0 & 1 / 3
\end{array}\right), \quad R_{a}=\left(\begin{array}{cc}
\cos a & -\sin a \\
\sin a & \cos a
\end{array}\right),
$$

and define

$$
A_{\omega}(a)=H \cdot R_{a}^{\omega},
$$

## Numerical simulations: setting

Take

$$
H=\left(\begin{array}{cc}
3 & 0 \\
0 & 1 / 3
\end{array}\right), \quad R_{a}=\left(\begin{array}{cc}
\cos a & -\sin a \\
\sin a & \cos a
\end{array}\right),
$$

and define

$$
A_{\omega}(a)=H \cdot R_{a}^{\omega},
$$

where $\omega=0,1,2$ with equal probabilities.

## Numerical simulations: results

Product of length 30 :


## Numerical simulations: results

Another product of length 30 :


## Numerical simulations: results

Two products of length 100 :


## Main result, infinite case

Theorem (A. Gorodetski, VK)
Under some assumptions (see below), almost surely:
For any $a \in J$,

$$
\limsup _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, a, \bar{\omega}}\right\|=\lambda_{F K}(a)>0 .
$$

## Main result, infinite case

Theorem (A. Gorodetski, VK)
Under some assumptions (see below), almost surely:
For any $a \in J$,

$$
\limsup _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, a, \bar{\omega}}\right\|=\lambda_{F K}(a)>0
$$

There exists a $G_{\delta}$-dense subset $X_{0} \subset J$ :

## Main result, infinite case

Theorem (A. Gorodetski, VK)
Under some assumptions (see below), almost surely:
For any $a \in J$,

$$
\limsup _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, a, \bar{\omega}}\right\|=\lambda_{F K}(a)>0
$$

There exists a $G_{\delta}$-dense subset $X_{0} \subset J$ :

$$
\forall a \in X_{0} \quad \liminf _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, \mathrm{a}, \bar{\omega}}\right\|=0
$$

## Main result, infinite case

## Theorem (A. Gorodetski, VK)

Under some assumptions (see below), almost surely:
For any $a \in J$,

$$
\limsup _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, a, \bar{\omega}}\right\|=\lambda_{F K}(a)>0
$$

There exists a $G_{\delta}$-dense subset $X_{0} \subset J$ :

$$
\forall a \in X_{0} \quad \liminf _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, a, \bar{\omega}}\right\|=0 .
$$

The (random) set of parameters with exceptional behaviour,

$$
X_{e x}:=\left\{a \in J \left\lvert\, \liminf _{n \rightarrow \infty} \frac{1}{n} \log \left\|T_{n, a, \bar{\omega}}\right\|<\lambda_{F K}(a)\right.\right\},
$$

has zero Hausdorff dimension.

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.
$N H)$ No uniform hyperbolicity for any $a \in J$.

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.
NH) No uniform hyperbolicity for any $a \in J$.
M) Everything spins in the same direction:

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.
NH) No uniform hyperbolicity for any $a \in J$.
M) Everything spins in the same direction:

$$
\exists \delta>0:
$$

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.
NH) No uniform hyperbolicity for any $a \in J$.
M) Everything spins in the same direction:

$$
\exists \delta>0: \quad \forall a \in J, v \in \mathbb{R}^{2} \backslash\{0\}
$$

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.
NH) No uniform hyperbolicity for any $a \in J$.
M) Everything spins in the same direction:

$$
\exists \delta>0: \quad \forall a \in J, v \in \mathbb{R}^{2} \backslash\{0\} \quad \partial_{a} \arg A_{i}(v)
$$

## Assumptions for the result

F) For any $a \in J$ the Furstenberg condition holds.
$C^{1}$ ) The maps $A_{i}: J \rightarrow \mathbb{S L}_{2}(\mathbb{R})$ are $C^{1}$ with uniformly bounded $C^{1}$-norm.
NH) No uniform hyperbolicity for any $a \in J$.
M) Everything spins in the same direction:

$$
\exists \delta>0: \quad \forall a \in J, v \in \mathbb{R}^{2} \backslash\{0\} \quad \partial_{a} \arg A_{i}(v)>\delta
$$

## Main result, finite case

For any $n$, divide $J$ into $\exp (\sqrt[4]{n})$ equal subintervals $J_{i}$

## Main result, finite case

For any $n$, divide $J$ into $\exp (\sqrt[4]{n})$ equal subintervals $J_{i}=\left[b_{i-1}, b_{i}\right]$.

## Main result, finite case

For any $n$, divide $J$ into $\exp (\sqrt[4]{n})$ equal subintervals $J_{i}=\left[b_{i-1}, b_{i}\right]$.
Theorem (A. Gorodetski, VK)
For any $\varepsilon>0$ there exist $n_{0}=n_{0}(\varepsilon)$ and $\delta_{0}=\delta_{0}(\varepsilon)$ such that for any $n>n_{0}$ the following statement hold.

## Main result, finite case

For any $n$, divide $J$ into $\exp (\sqrt[4]{n})$ equal subintervals $J_{i}=\left[b_{i-1}, b_{i}\right]$.
Theorem (A. Gorodetski, VK)
For any $\varepsilon>0$ there exist $n_{0}=n_{0}(\varepsilon)$ and $\delta_{0}=\delta_{0}(\varepsilon)$ such that for any $n>n_{0}$ the following statement hold. With probability $1-\exp \left(-\delta_{0} \sqrt[4]{n}\right)$

## Main result, finite case

For any $n$, divide $J$ into $\exp (\sqrt[4]{n})$ equal subintervals $J_{i}=\left[b_{i-1}, b_{i}\right]$.
Theorem (A. Gorodetski, VK)
For any $\varepsilon>0$ there exist $n_{0}=n_{0}(\varepsilon)$ and $\delta_{0}=\delta_{0}(\varepsilon)$ such that for any $n>n_{0}$ the following statement hold. With probability $1-\exp \left(-\delta_{0} \sqrt[4]{n}\right)$ there exist a number $M$, indices $i_{1}<\cdots<i_{M}$ and moments $m_{i} \in[0, n]$ such that

## Main result, finite case

For any $n$, divide $J$ into $\exp (\sqrt[4]{n})$ equal subintervals $J_{i}=\left[b_{i-1}, b_{i}\right]$.
Theorem (A. Gorodetski, VK)
For any $\varepsilon>0$ there exist $n_{0}=n_{0}(\varepsilon)$ and $\delta_{0}=\delta_{0}(\varepsilon)$ such that for any $n>n_{0}$ the following statement hold. With probability $1-\exp \left(-\delta_{0} \sqrt[4]{n}\right)$ there exist a number $M$, indices $i_{1}<\cdots<i_{M}$ and moments $m_{i} \in[0, n]$ such that (...).

## Main result, finite case-2

Theorem (A. Gorodetski, VK)
On any $J_{i}$ with $i \notin\left\{i_{1}, \ldots, i_{M}\right\}$ the products $T_{\omega, n ; a}$ grow " $\varepsilon$-Furstenberg-hyperbolically"

## Main result, finite case-2

## Theorem (A. Gorodetski, VK)

On any $J_{i}$ with $i \notin\left\{i_{1}, \ldots, i_{M}\right\}$ the products $T_{\omega, n ; a}$ grow " $\varepsilon$-Furstenberg-hyperbolically"
On any $J_{i_{k}}$ the norms of the products grow hyperbolically on $\left[1, m_{k}\right]$ and $\left[m_{k}, n\right]$, and cancel each other in the best possible way for some $a_{k} \in J_{i_{k}}$

## Main result, finite case-2

## Theorem (A. Gorodetski, VK)

On any $J_{i}$ with $i \notin\left\{i_{1}, \ldots, i_{M}\right\}$ the products $T_{\omega, n ; a}$ grow " $\varepsilon$-Furstenberg-hyperbolically"
On any $J_{i_{k}}$ the norms of the products grow hyperbolically on [1, $m_{k}$ ] and $\left[m_{k}, n\right.$ ], and cancel each other in the best possible way for some $a_{k} \in J_{i_{k}}$


## Main result, finite case-2

## Theorem (A. Gorodetski, VK)

On any $J_{i}$ with $i \notin\left\{i_{1}, \ldots, i_{M}\right\}$ the products $T_{\omega, n ; a}$ grow " $\varepsilon$-Furstenberg-hyperbolically"
On any $J_{i_{k}}$ the norms of the products grow hyperbolically on [1, $m_{k}$ ] and $\left[m_{k}, n\right.$ ], and cancel each other in the best possible way for some $a_{k} \in J_{i_{k}}$
The law of $\left(\frac{m_{k}}{n}, a_{k}\right)$ is $\varepsilon$-close to Leb $\times$ DOS.


## Main result, finite case-2

## Theorem (A. Gorodetski, VK)

On any $J_{i}$ with $i \notin\left\{i_{1}, \ldots, i_{M}\right\}$ the products $T_{\omega, n ; a}$ grow " $\varepsilon$-Furstenberg-hyperbolically"
On any $J_{i_{k}}$ the norms of the products grow hyperbolically on [1, $m_{k}$ ] and $\left[m_{k}, n\right]$, and cancel each other in the best possible way for some $a_{k} \in J_{i_{k}}$
The law of $\left(\frac{m_{k}}{n}, a_{k}\right)$ is $\varepsilon$-close to Leb $\times$ DOS.


## Idea of the proof




## Generalizations

There are many routes (actually in progress with: A. Gorodetski, F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices


## Generalizations

There are many routes (actually in progress with: A. Gorodetski, F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);


## Generalizations

There are many routes (actually in progress with: A. Gorodetski, F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general:


## Generalizations

There are many routes (actually in progress with: A. Gorodetski, F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general: singular values conjecturally jump and fall to the half-sums with the neighboring ones;


## Generalizations

There are many routes (actually in progress with: A. Gorodetski, F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general: singular values conjecturally jump and fall to the half-sums with the neighboring ones;
- Non-linear dynamics on the circle:


## Generalizations

There are many routes (actually in progress with: A. Gorodetski,
F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general: singular values conjecturally jump and fall to the half-sums with the neighboring ones;
- Non-linear dynamics on the circle: forward and backward Lyapunov exponents do not coincide;


## Generalizations

There are many routes (actually in progress with: A. Gorodetski,
F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general: singular values conjecturally jump and fall to the half-sums with the neighboring ones;
- Non-linear dynamics on the circle: forward and backward Lyapunov exponents do not coincide;
- Capacity of the exceptional set;


## Generalizations

There are many routes (actually in progress with: A. Gorodetski,
F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general: singular values conjecturally jump and fall to the half-sums with the neighboring ones;
- Non-linear dynamics on the circle: forward and backward Lyapunov exponents do not coincide;
- Capacity of the exceptional set;
- Non-stationary products.


## Generalizations

There are many routes (actually in progress with: A. Gorodetski,
F. Quintino, A. Gordenko)

- Higher dimension: symplectic matrices (Maslov index instead of rotation numbers, etc.);
- Higher dimension in general: singular values conjecturally jump and fall to the half-sums with the neighboring ones;
- Non-linear dynamics on the circle: forward and backward Lyapunov exponents do not coincide;
- Capacity of the exceptional set;
- Non-stationary products.


## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

$$
\widehat{H} \psi=E \psi,
$$

## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

$$
\widehat{H} \psi=E \psi, \quad \widehat{H} \psi=-\frac{\hbar^{2}}{2 m} \Delta \psi+V(x) \psi
$$

## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

$$
\widehat{H} \psi=E \psi, \quad \widehat{H} \psi=-\frac{\hbar^{2}}{2 m} \Delta \psi+V(x) \psi
$$

What if the potential $V(x)$ is random?

## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

$$
\widehat{H} \psi=E \psi, \quad \widehat{H} \psi=-\frac{\hbar^{2}}{2 m} \Delta \psi+V(x) \psi
$$

What if the potential $V(x)$ is random?
Discrete case: $\psi \in I_{2}(\mathbb{Z})$

## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

$$
\widehat{H} \psi=E \psi, \quad \widehat{H} \psi=-\frac{\hbar^{2}}{2 m} \Delta \psi+V(x) \psi
$$

What if the potential $V(x)$ is random?
Discrete case: $\psi \in I_{2}(\mathbb{Z})$; then $\Delta \psi$ is replaced with

$$
\psi(n+1)+\psi(n-1)-2 \psi(n)
$$

## Motivation: one-dimensional Anderson localization

Stationary Schrödinger equation:

$$
\widehat{H} \psi=E \psi, \quad \widehat{H} \psi=-\frac{\hbar^{2}}{2 m} \Delta \psi+V(x) \psi
$$

What if the potential $V(x)$ is random?
Discrete case: $\psi \in I_{2}(\mathbb{Z})$; then $\Delta \psi$ is replaced with

$$
\psi(n+1)+\psi(n-1)-2 \psi(n)
$$

An electron in one-dimensional crystal (changing sign, $V$ and $E$ ):

$$
\widehat{H}[\psi](n)=\psi(n+1)+\psi(n-1)+\widetilde{V}(n) \psi(n)
$$

## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$,


## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions


## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

- $V(n)$ are i.i.d random variables:


## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

- $V(n)$ are i.i.d random variables: randomly appearing defects.


## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

- $V(n)$ are i.i.d random variables: randomly appearing defects.

Anderson localization. Almost surely

## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

- $V(n)$ are i.i.d random variables: randomly appearing defects.

Anderson localization. Almost surely pure point spectrum:

## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

- $V(n)$ are i.i.d random variables: randomly appearing defects.

Anderson localization. Almost surely pure point spectrum: a countable set of exponentially decreasing eigenfunctions

## One-dimensional random potential

- $V \equiv 0$ : continuous spectrum $[-2,2]$, generalized eigenfunctions

$$
\psi_{\alpha}(n)=\exp (i \alpha n)
$$

- $V(n)$ are i.i.d random variables: randomly appearing defects.

Anderson localization. Almost surely pure point spectrum: a countable set of exponentially decreasing eigenfunctions

$$
\widehat{H} \psi_{k}=E_{k} \psi_{k} .
$$

## Equation for the eigenfunction

$$
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) .
$$

## Equation for the eigenfunction

$$
\begin{gathered}
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) \\
\psi(n+1)=(E-V(n)) \psi(n)-\psi(n-1)
\end{gathered}
$$

## Equation for the eigenfunction

$$
\begin{gathered}
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) \\
\psi(n+1)=(E-V(n)) \psi(n)-\psi(n-1) \\
\binom{\psi(n+1)}{\psi(n)}=\underbrace{\left(\begin{array}{cc}
E-V(n) & -1 \\
1 & 0
\end{array}\right)}_{A_{V(n), E}}\binom{\psi(n)}{\psi(n-1)}
\end{gathered}
$$

## Equation for the eigenfunction

$$
\begin{gathered}
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) \\
\psi(n+1)=(E-V(n)) \psi(n)-\psi(n-1) \\
\binom{\psi(n+1)}{\psi(n)}=\underbrace{\left(\begin{array}{cc}
E-V(n) & -1 \\
1 & 0
\end{array}\right)}_{A_{V(n), E}}\binom{\psi(n)}{\psi(n-1)}
\end{gathered}
$$

## Equation for the eigenfunction

$$
\begin{gathered}
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) . \\
\psi(n+1)=(E-V(n)) \psi(n)-\psi(n-1) . \\
\binom{\psi(n+1)}{\psi(n)}=\underbrace{\left(\begin{array}{cc}
E-V(n) & -1 \\
1 & 0
\end{array}\right)}_{A_{V(n), E}}\binom{\psi(n)}{\psi(n-1)} \\
\binom{\psi(n+1)}{\psi(n)}=A_{V(n), E} \ldots A_{V(1), E}\binom{\psi(1)}{\psi(0)}
\end{gathered}
$$

## Equation for the eigenfunction

$$
\begin{gathered}
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) \\
\psi(n+1)=(E-V(n)) \psi(n)-\psi(n-1) \\
\binom{\psi(n+1)}{\psi(n)}=\underbrace{\left(\begin{array}{cc}
E-V(n) & -1 \\
1 & 0
\end{array}\right)}_{A_{V(n), E}}\binom{\psi(n)}{\psi(n-1)} \\
\binom{\psi(n+1)}{\psi(n)}=A_{V(n), E} \ldots A_{V(1), E}\binom{\psi(1)}{\psi(0)}
\end{gathered}
$$

For random i.i.d. $V(n)$ 's,

## Equation for the eigenfunction

$$
\begin{gathered}
\psi(n+1)+\psi(n-1)+V(n) \psi(n)=E \psi(n) \\
\psi(n+1)=(E-V(n)) \psi(n)-\psi(n-1) \\
\binom{\psi(n+1)}{\psi(n)}=\underbrace{\left(\begin{array}{cc}
E-V(n) & -1 \\
1 & 0
\end{array}\right)}_{A_{V(n), E}}\binom{\psi(n)}{\psi(n-1)} \\
\binom{\psi(n+1)}{\psi(n)}=A_{V(n), E} \ldots A_{V(1), E}\binom{\psi(1)}{\psi(0)}
\end{gathered}
$$

For random i.i.d. $V(n)$ 's, $V(n)=\omega_{n}$, we have a product

$$
T_{\omega, n ; E}=A_{\omega_{n}, E} \ldots A_{\omega_{1}, E}
$$

## Dynamical viewpoint on the Anderson localization

- Going to the future:


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}
$$

## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past:


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past: there is a vector $v_{-}$such that

$$
\frac{1}{n} \log \left|T_{\omega,-n ; E}\left(v_{-}\right)\right| \rightarrow-\lambda_{F K}(E)
$$

## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past: there is a vector $v_{-}$such that

$$
\frac{1}{n} \log \left|T_{\omega,-n ; E}\left(v_{-}\right)\right| \rightarrow-\lambda_{F K}(E)
$$

- But for a general $E$, the vectors $v_{-}$and $v_{+}$are different!


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past: there is a vector $v_{-}$such that

$$
\frac{1}{n} \log \left|T_{\omega,-n ; E}\left(v_{-}\right)\right| \rightarrow-\lambda_{F K}(E)
$$

- But for a general $E$, the vectors $v_{-}$and $v_{+}$are different! (Well, it couldn't be otherwise:


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past: there is a vector $v_{-}$such that

$$
\frac{1}{n} \log \left|T_{\omega,-n ; E}\left(v_{-}\right)\right| \rightarrow-\lambda_{F K}(E)
$$

- But for a general $E$, the vectors $v_{-}$and $v_{+}$are different! (Well, it couldn't be otherwise: otherwise we would have too many eigenfunctions!)


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past: there is a vector $v_{-}$such that

$$
\frac{1}{n} \log \left|T_{\omega,-n ; E}\left(v_{-}\right)\right| \rightarrow-\lambda_{F K}(E)
$$

- But for a general $E$, the vectors $v_{-}$and $v_{+}$are different! (Well, it couldn't be otherwise: otherwise we would have too many eigenfunctions!)
- The (countably many) parameter values at which these vectors coincide


## Dynamical viewpoint on the Anderson localization

- Going to the future: hyperbolic behaviour $\Rightarrow$ there is a vector $v_{+}$ such that

$$
\frac{1}{n} \log \left|T_{\omega, n ; E}\left(v_{+}\right)\right| \rightarrow-\lambda_{F K}(E) .
$$

- Going to the past: there is a vector $v_{-}$such that

$$
\frac{1}{n} \log \left|T_{\omega,-n ; E}\left(v_{-}\right)\right| \rightarrow-\lambda_{F K}(E)
$$

- But for a general $E$, the vectors $v_{-}$and $v_{+}$are different! (Well, it couldn't be otherwise: otherwise we would have too many eigenfunctions!)
- The (countably many) parameter values at which these vectors coincide can be found by considering finite products from $-N$ to $N$ and then increasing $N$.

