# The derivative and moment of the generalized Riesz-Nágy-Takács function 

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#### Abstract

We give the characterization of the differentiability and nondifferentiability points of a generalization of the Riesz-Nágy-Takács (RNT) singular function, namely, the generalized RNT (GRNT) singular function. A particular characterization generalizes recent multifractal and metric-number-theoretical results associated with the RNT singular function. Furthermore, we compute the moments of the GRNT singular function.


## 1. Introduction

Singular functions have been investigated by many authors (see [9], [13], [15], [10]). Recently, the characterization of the differentiability and nondifferentiability points of the Riesz-Nágy-Takács (RNT) singular function was studied (see [15]), and their dimensions were computed (see [3]). Their characterization and dimensions can be found if we use the distribution sets which give the information of the cylindrical local dimension sets for a self-similar set $[0,1]$ the attractor of an iteration function system (IFS), which has two similarity transformations. In this article, we consider the generalized Riesz-Nágy-Takács (GRNT) singular function, which is a generalized form of the RNT singular function. The characterization of the differentiability and nondifferentiability points of the GRNT singular function and their dimensions also can be found if we use the parameter distribution sets (see [4], [5]) which give the information of the cylindrical local dimension sets for a self-similar set $[0,1]$ the attractor of an IFS which has many similarity transformations. Furthermore, using the recurrence relation, we compute the moments of the GRNT singular function.

## 2. Preliminaries

For the probability vectors $\left(a_{1}, \ldots, a_{N}\right) \in(0,1)^{N}$ and $\mathbf{p}=\left(p_{1}, \ldots, p_{N}\right) \in(0,1)^{N}$ where $N \geq 2$ is a positive integer,

$$
[0,1]=\bigcup_{k=1}^{N} S_{k}([0,1])
$$

where $S_{k}(x)=a_{k} x+\sum_{i=1}^{k-1} a_{i}$, and $\gamma_{\mathbf{p}}$ is the unique probability measure on $[0,1]$ such that

$$
\gamma_{\mathbf{p}}=\sum_{i=1}^{N} p_{i} \gamma_{\mathbf{p}} \circ S_{i}^{-1} .
$$

We define

$$
f(x)=\gamma_{\mathbf{p}}([0, x]),
$$

where $\gamma_{\mathbf{p}}$ is the self-similar measure on the self-similar set $[0,1]$. We call the function $f(x)$ the GRNT function.

In this paper, to avoid the degenerate case, we also assume that $\mathbf{p}=\left(p_{1}, \ldots\right.$, $\left.p_{N}\right) \neq\left(a_{1}, \ldots, a_{N}\right)$ (which happens if and only if $\frac{\log p_{k}}{\log a_{k}}$ is not the same for all $k=1, \ldots, N)$. Let $\mathbb{N}$ and $\mathbb{R}$ be the set of positive integers and the set of real numbers, respectively. The attractor $K$ in the 1-dimensional Euclidean space $\mathbb{R}^{1}$ of the IFS $\left(S_{1}, \ldots, S_{N}\right)$ of contractions where $N \geq 2$ makes each point $q \in K$ have an infinite sequence $\omega=\left(m_{1}, m_{2}, \ldots\right) \in \Sigma=\{1, \ldots, N\}^{\mathbb{N}}$ where

$$
\{q\}=\bigcap_{n=1}^{\infty} K_{\omega \mid n}
$$

for $K_{\omega \mid n}=K_{m_{1}, \ldots, m_{n}}=S_{m_{1}} \circ \cdots \circ S_{m_{n}}(K)$ (see [12]). In this case, we sometimes write $\pi(\omega)$ for such $q$ using the natural projection $\pi: \Sigma \rightarrow K$ and write $c_{n}(q)$ for such $K_{\omega \mid n}$ and call it a fundamental interval. We note that, in our case, $K$ is the unit interval $[0,1]$, which is the self-similar set satisfying the open set condition.

We also note that the points in the unit interval which have two different infinite sequences $\omega=\left(m_{1}, m_{2}, \ldots\right), \omega^{\prime}=\left(m_{1}^{\prime}, m_{2}^{\prime}, \ldots\right) \in \Sigma=\{1, \ldots, N\}^{\mathbb{N}}$ satisfying $\pi(\omega)=\pi\left(\omega^{\prime}\right)$ are only countable. Except for such countable points, each point in the unit interval has a unique infinite sequence $\omega=\left(m_{1}, m_{2}, \ldots\right) \in \Sigma=$ $\{1, \ldots, N\}^{\mathbb{N}}$. We recall $A\left(\left\{x_{n}(\omega)\right\}\right)$ (see [8], [4]) of the accumulation points in the ( $N-1$ )-simplex of probability vectors in $\mathbb{R}^{N}$ of the vector-valued sequence $\left\{x_{n}(\omega)\right\}$ $\left\{\left(u_{1}^{(n)}, \ldots, u_{N}^{(n)}\right)\right\}$ of the probability vectors, where $u_{k}^{(n)}$ for $1 \leq k \leq N$ in the probability vector $\left(u_{1}^{(n)}, \ldots, u_{N}^{(n)}\right)$ for each $n \in \mathbb{N}$ is defined by

$$
u_{k}^{(n)}=\frac{\left|\left\{1 \leq l \leq n: m_{l}=k\right\}\right|}{n} .
$$

## LEMMA 2.1

Let $\mathbf{p}=\left(p_{1}, \ldots, p_{N}\right) \in(0,1)^{N}$ with $\sum_{k=1}^{N} p_{k}=1$, consider a self-similar measure $\gamma_{\mathbf{p}}$ on $K$, and let $\mathbf{r}=\left(r_{1}, \ldots, r_{N}\right) \in[0,1]^{N}$ with $\sum_{k=1}^{N} r_{k}=1$ and

$$
g(\mathbf{r}, \mathbf{p})=\frac{\sum_{k=1}^{N} r_{k} \log p_{k}}{\sum_{k=1}^{N} r_{k} \log a_{k}}
$$

Then we have the following.
(1) The set $\{\mathbf{r}: g(\mathbf{r}, \mathbf{p})=\alpha\}$ is a hyperplane of the $(N-1)$-simplex or empty.
(2) There are distinct integers $1 \leq i, j \leq N$ such that

$$
\alpha_{\min } \equiv \min _{1 \leq k \leq N} \frac{\log p_{k}}{\log a_{k}}=\frac{\log p_{i}}{\log a_{i}} \leq g(\mathbf{r}, \mathbf{p}) \leq \frac{\log p_{j}}{\log a_{j}}=\max _{1 \leq k \leq N} \frac{\log p_{k}}{\log a_{k}} \equiv \alpha_{\max }
$$

## Proof

Part (1) follows from the fact that $\{\mathbf{r}: g(\mathbf{r}, \mathbf{p})=\alpha\}$ is the intersection of two hyperplanes of $\mathbb{R}^{N}$. Part (2) follows from the fact that the two hyperplanes are not parallel because of our assumption that $\left(p_{1}, \ldots, p_{N}\right) \neq\left(a_{1}, \ldots, a_{N}\right)$.

## REMARK 2.2

From now on, without specific mention, we fix distinct $i, j$ respectively determining the parameter axes (see [4]) satisfying

$$
\frac{\log p_{i}}{\log a_{i}}=\min _{1 \leq k \leq N} \frac{\log p_{k}}{\log a_{k}}<\max _{1 \leq k \leq N} \frac{\log p_{k}}{\log a_{k}}=\frac{\log p_{j}}{\log a_{j}} .
$$

Furthermore, we define $g(\mathbf{r}, \mathbf{p})$ for $\mathbf{r}=\left(r_{1}, \ldots, r_{N}\right) \in[0,1]^{N}$ and $\mathbf{p}=\left(p_{1}, \ldots, p_{N}\right) \in$ $(0,1)^{N}$ as in the above lemma.

## DEFINITION 2.3

For $\mathbf{y}, \mathbf{z}$ such that $g(\mathbf{y}, \mathbf{p})=g(\mathbf{z}, \mathbf{p})$ where $\mathbf{z}=\left(z_{1}, \ldots, z_{N}\right)$ with $z_{j}=1-z_{i}$ and $z_{k}=0$ if $k \neq i, j$, we define the natural projection $t(\mathbf{y})$ of $\mathbf{y}$ into the $i$-axis to be $z_{i}$ (see [4]). We also define the parameter distribution sets (see [4]) with respect to the parameter axes

$$
\underline{F}(t) \equiv\left\{\omega: \min _{\mathbf{y} \in A\left(\left\{x_{n}(\omega)\right\}\right)} t(\mathbf{y})=t\right\}
$$

and

$$
\bar{F}(t) \equiv\left\{\omega: \max _{\mathbf{y} \in A\left(\left\{x_{n}(\omega)\right\}\right)} t(\mathbf{y})=t\right\} .
$$

We also write $F(t) \equiv \underline{F}(t) \cap \bar{F}(t)$ henceforth.

## DEFINITION 2.4

Let $t_{0}$ be the real number satisfying

$$
\frac{t_{0} \log p_{i}+\left(1-t_{0}\right) \log p_{j}}{t_{0} \log a_{i}+\left(1-t_{0}\right) \log a_{j}}=g\left(\mathbf{r}_{0}, \mathbf{p}\right)
$$

for $\mathbf{r}_{0}=\left(a_{1}, \ldots, a_{N}\right)$ with $\sum_{k=1}^{N} a_{k}=1$. That is, $t_{0}$ is the natural projection $t\left(\mathbf{r}_{0}\right)$ of $\mathbf{r}_{0}$ into the $i$-axis satisfying the above condition. Let $t_{1}$ be the real number satisfying

$$
\frac{t_{1} \log p_{i}+\left(1-t_{1}\right) \log p_{j}}{t_{1} \log a_{i}+\left(1-t_{1}\right) \log a_{j}}=1 .
$$

## REMARK 2.5

We note that there is $q$ satisfying $\beta^{\prime}(q)=-1$, where $\sum_{k=1}^{N} p_{k}^{q} a_{k}^{\beta(q)}=1$. Then
$\mathbf{r}_{1}=\left(p_{1}^{q} a_{1}^{\beta(q)}, \ldots, p_{N}^{q} a_{N}^{\beta(q)}\right)$ satisfies $g\left(\mathbf{r}_{1}, \mathbf{p}\right)=1$ (see [4, Example 2]). That is, $t_{1}$ is the natural projection $t\left(\mathbf{r}_{1}\right)$ of $\mathbf{r}_{1}$ into the $i$-axis satisfying the above condition. We will use $t_{0}$ and $t_{1}$ as above henceforth in this article.

## 3. The differentiability points and the nondifferentiability points

Let $\omega \in \Sigma=\{1, \ldots, N\}^{\mathbb{N}}$ be given. Then $A\left(\left\{x_{n}(\omega)\right\}\right)$, which is a subset of the ( $N-1$-simplex, is determined. Then $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)$ is a nonempty subinterval of the unit interval since $t$ is a continuous map and $A\left(\left\{x_{n}(\omega)\right\}\right)$ is a continuum (see [4], [14]).

THEOREM 3.1
If $\left(a_{1}, \ldots, a_{N}\right) \neq\left(p_{1}, \ldots, p_{N}\right)$, then $\frac{\log p_{i}}{\log a_{i}}<1<\frac{\log p_{j}}{\log a_{j}}$.
Proof
We note that $\frac{\log p_{i}}{\log a_{i}}=\min _{1 \leq k \leq N} \frac{\log p_{k}}{\log a_{k}} \leq \max _{1 \leq k \leq N} \frac{\log p_{k}}{\log a_{k}}=\frac{\log p_{j}}{\log a_{j}}$ for some $1 \leq$ $i, j \leq N$. If $\left(a_{1}, \ldots, a_{N}\right) \neq\left(p_{1}, \ldots, p_{N}\right)$, then there are $a_{k} \neq p_{k}$ for some $1 \leq k \leq N$, say, $a_{k}>p_{k}$. Since $\left(a_{1}, \ldots, a_{N}\right)$ and $\left(p_{1}, \ldots, p_{N}\right)$ are probability vectors, there are also $a_{l}<p_{l}$ for some $1 \leq l(\neq k) \leq N$. Therefore, $\frac{\log p_{i}}{\log a_{i}} \leq \frac{\log p_{k}}{\log a_{k}}<1<\frac{\log p_{l}}{\log a_{l}} \leq$ $\frac{\log p_{j}}{\log a_{j}}$.

THEOREM 3.2
If $p_{k} \neq a_{k}$ for all $k=1, \ldots, N$, then we have

$$
\left\{x \in(0,1]: 0<f^{\prime}(x)<\infty\right\}=\phi .
$$

Proof
We note that

$$
0 \leq \lim _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}=f^{\prime}(x) \leq \infty
$$

where $\gamma_{\mathbf{p}}$ is a self-similar probability measure on $[0,1]$ if $f^{\prime}(x) \in[0, \infty]$ exists. Since

$$
\left\{x \in(0,1]: 0<f^{\prime}(x)<\infty\right\} \subset\left\{x \in(0,1]: 0<\lim _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}<\infty\right\},
$$

we only need to show that

$$
\left\{x \in(0,1]: 0<\lim _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}<\infty\right\}=\phi .
$$

Noting that $0<\min _{k} a_{k} \leq \frac{\left|c_{n+1}(x)\right|}{\left|c_{n}(x)\right|} \leq 1$, we see that if there is an $x \in(0,1]$ such that $0<\lim _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}=l<\infty$, then

$$
\lim _{n \rightarrow \infty}\left|\frac{\gamma_{\mathbf{p}}\left(c_{n+1}(x)\right)}{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}-\frac{l\left|c_{n+1}(x)\right|}{l\left|c_{n}(x)\right|}\right|=0 .
$$

However,

$$
\left|\frac{\gamma_{\mathbf{p}}\left(c_{n+1}(x)\right)}{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}-\frac{l\left|c_{n+1}(x)\right|}{l\left|c_{n}(x)\right|}\right|=\left|p_{k}-a_{k}\right| \neq 0
$$

since $p_{k} \neq a_{k}$ for all $k=1, \ldots, N$.

## PROPOSITION 3.1 ([4])

For $t \in[0,1]$ satisfying $\frac{t \log p_{i}+(1-t) \log p_{j}}{t \log a_{i}+(1-t) \log a_{j}}=\alpha$, we have the following. For

$$
\begin{aligned}
& \bar{E}_{\alpha}^{(\mathbf{p})}=\left\{x \in[0,1]: \limsup _{n \rightarrow \infty} \frac{\log \gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}=\alpha\right\}, \\
& \underline{E}_{\alpha}^{(\mathbf{p})}=\left\{x \in[0,1]: \liminf _{n \rightarrow \infty} \frac{\log \gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}=\alpha\right\},
\end{aligned}
$$

(1)

$$
\bar{E}_{\alpha}^{(\mathbf{p})}=\pi(\underline{F}(t)),
$$

(2)

$$
\underline{E}_{\alpha}^{(\mathbf{p})}=\pi(\bar{F}(t))
$$

Proof
It follows from [4, Theorems 3.4, 3.5] with $s=1$.

## REMARK 3.2

From now on, we only consider $x=\pi(\omega)$, which is not an endpoint of the fundamental interval for simplicity. We also note that the endpoints of the fundamental intervals are countable.

## THEOREM 3.3

## We have the following.

(1) If $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left[0, t_{1}\right)$, then $f^{\prime}(x)=0$ when $f^{\prime}(x)$ exists for $x=\pi(\omega)$.
(2) If $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left(t_{1}, 1\right]$, then $f^{\prime}(x)=\infty$ when $f^{\prime}(x)$ exists for $x=$ $\pi(\omega)$.
(3) If $t_{1} \in\left[t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)\right]^{o}$, then $f^{\prime}(x)$ does not exist for $x=\pi(\omega)$.

Proof
For (1), if $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left[0, t_{1}\right)$, then

$$
\liminf _{n \rightarrow \infty} \frac{\log \gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}>1
$$

for $x=\pi(\omega)$, where $\omega \in \bigcup_{0 \leq t<t_{1}} \bar{F}(t)$ from Proposition 3.1(2). Therefore, for some $\epsilon>0, \liminf _{n \rightarrow \infty} \frac{\log \gamma_{\mathrm{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|} \geq 1+\epsilon$, which gives

$$
0 \leq \limsup _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|} \leq \limsup _{n \rightarrow \infty}\left|c_{n}(x)\right|^{\epsilon}=0 .
$$

Using Proposition 3.1(1) instead of Proposition 3.1(2), we have (2) from arguments similar to those given above.

For (3), if $t_{1} \in\left[t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)\right]^{o}$, then

$$
\liminf _{n \rightarrow \infty} \frac{\log \gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}<1<\limsup _{n \rightarrow \infty} \frac{\log \gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}
$$

for $x=\pi(\omega)$, where

$$
\omega \in\left[\bigcup_{t_{1}<t \leq 1} \bar{F}(t)\right] \cap\left[\bigcup_{0 \leq t<t_{1}} \underline{F}(t)\right]
$$

from Propositions 3.1(1) and 3.1(2). This gives

$$
0=\liminf _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}<\limsup _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}=\infty
$$

from arguments similar to those given above.

THEOREM 3.4
We have the following.
(1) If $f^{\prime}(x)=0$ for $x=\pi(\omega)$, then $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left[0, t_{1}\right]$.
(2) If $f^{\prime}(x)=\infty$ for $x=\pi(\omega)$, then $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left[t_{1}, 1\right]$.
(3) If $0<f^{\prime}(x)<\infty$ for $x=\pi(\omega)$, then $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)=\left\{t_{1}\right\}$.

Proof
For (1), assume that $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \not \subset\left[0, t_{1}\right]$. Noting that $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)$ is connected, we have $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left(t_{1}, 1\right]$ or $t_{1} \in\left[t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)\right]^{o}$ or $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)=\left[t_{1}, t_{2}\right]$ where $t_{1}<t_{2} \leq 1$. If $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \subset\left(t_{1}, 1\right]$ or $t_{1} \in$ $\left[t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)\right]^{o}$, from Theorems 3.3(2) and 3.3(3), we have $f^{\prime}(x)=\infty$ for $x=$ $\pi(\omega)$ or $f^{\prime}(x)$ does not exist for $x=\pi(\omega)$. For $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right)=\left[t_{1}, t_{2}\right]$, we have $\limsup \mathrm{p}_{n \rightarrow \infty} \frac{\gamma_{\mathrm{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}=\infty$ from the fact that $\liminf _{n \rightarrow \infty} \frac{\log \gamma_{\mathrm{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}<1$. Similarly, (2) follows.

For (3), assume that $t\left(A\left(\left\{x_{n}(\omega)\right\}\right)\right) \neq\left\{t_{1}\right\}$. Then $\liminf _{n \rightarrow \infty} \frac{\log \gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}<1$ or $\limsup \mathrm{sin}_{n \rightarrow \infty} \frac{\log \gamma_{\mathrm{p}}\left(c_{n}(x)\right)}{\log \left|c_{n}(x)\right|}>1$. This gives

$$
\limsup _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}=\infty
$$

or

$$
\liminf _{n \rightarrow \infty} \frac{\gamma_{\mathbf{p}}\left(c_{n}(x)\right)}{\left|c_{n}(x)\right|}=0
$$

From now on, $M$ denotes the nondifferentiability points, $D_{0}$ denotes the nulldifferentiability points, $D_{\infty}$ denotes the $\infty$-differentiability points, and $D$ denotes the set $\left\{x \in[0,1]: 0<f^{\prime}(x)<\infty\right\}$.

COROLLARY 3.3
We have

$$
\begin{aligned}
\pi\left(\left[\bigcup_{t_{1}<t \leq 1} \bar{F}(t)\right] \cap\right. & {\left.\left[\bigcup_{0 \leq t<t_{1}} \underline{F}(t)\right]\right) \subset M } \\
& \bigcup_{0 \leq t<t_{1}} \pi(\bar{F}(t)) \subset D_{0} \cup M \\
& \bigcup_{t_{1}<t \leq 1} \pi(\underline{F}(t)) \subset D_{\infty} \cup M
\end{aligned}
$$

furthermore,

$$
\begin{gathered}
D_{0} \subset \bigcup_{0 \leq t \leq t_{1}} \pi(\bar{F}(t)), \\
D_{\infty} \subset \bigcup_{t_{1} \leq t \leq 1} \pi(\underline{F}(t)),
\end{gathered}
$$

and

$$
D \subset \pi\left(F\left(t_{1}\right)\right)
$$

Proof
It follows from Theorems 3.3 and 3.4.
From now on, $\operatorname{dim}(E)$ denotes the Hausdorff dimension of $E$ and $\operatorname{Dim}(E)$ denotes the packing dimension of $E$ [12]. We note that $\operatorname{dim}(E) \leq \operatorname{Dim}(E)$ for every set $E$ [12].

## COROLLARY 3.4

The GRNT function $f$ which is not the identity function is a singular function, and $0<t_{0}<t_{1}<1$ for $t_{0}, t_{1}$ in Definition 2.4.

## Proof

The GRNT function $f$ is an increasing function, so its derivative is zero or finite almost everywhere (see [16]). We note that $D \subset \pi\left(F\left(t_{1}\right)\right)$ from Corollary 3.3 and $\operatorname{dim}(D) \leq \operatorname{dim}\left(\pi\left(F\left(t_{1}\right)\right)\right)=g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)$ (see the proofs of [4, Theorems 4.2, 4.3]). Further, $\alpha q+\beta(q)=g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)<g\left(\mathbf{r}_{0}, \mathbf{r}_{0}\right)=1$ where $\alpha=1$ and $\beta^{\prime}(q)=-1$ from [12, (11.37)]. Hence, the GRNT function has null derivative almost everywhere.

Since $\beta$ is strictly convex (see [12]) where $\sum_{k=1}^{N} p_{k}^{q} a_{k}^{\beta(q)}=1$,

$$
\frac{t_{0} \log p_{i}+\left(1-t_{0}\right) \log p_{j}}{t_{0} \log a_{i}+\left(1-t_{0}\right) \log a_{j}}=g\left(\mathbf{r}_{0}, \mathbf{p}\right)=-\beta^{\prime}(0)<\frac{\log p_{j}}{\log a_{j}}=-\lim _{q \rightarrow-\infty} \beta^{\prime}(q)
$$

This gives $t_{0}>0$.
We note that $t_{0} \neq t_{1}$ from Gibbs's inequality since $\left(p_{1}, \ldots, p_{N}\right) \neq\left(a_{1}, \ldots, a_{N}\right)$. Assuming $t_{1}=1$, we have $\frac{\log p_{i}}{\log a_{i}}=1$, which is a contradiction by Theorem 3.1. Therefore, $t_{1}<1$.

Assume that $t_{1}<t_{0}$. Noting that $\Gamma \subset F\left(t_{0}\right)$, where $\pi(\Gamma)$ is the set of the normal points (see [8], [7], [11], [14]), that is, $\Gamma=\left\{\omega: A\left(\left\{x_{n}(\omega)\right\}\right)=\left\{\left(a_{1}, \ldots, a_{N}\right)\right\}\right\}$, we have $\left(D_{0} \cup D\right) \cap \pi\left(F\left(t_{0}\right)\right)=\phi$ since $D_{0} \cup D \subset \bigcup_{0 \leq t \leq t_{1}} \pi(\bar{F}(t))$ from Corollary 3.3. Then a contradiction arises from the fact that $D_{0} \cup D$ is of full Lebesgue measure and $\pi(\Gamma)$ is also of full Lebesgue measure. This and $t_{0} \neq t_{1}$ give $t_{0}<t_{1}$.

## THEOREM 3.5

For the vector $\mathbf{r}_{1}$ in Remark 2.5, we have

$$
0<g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right) \leq \operatorname{dim}(M) \leq \operatorname{Dim}(M)=1 .
$$

Furthermore,

$$
\operatorname{dim}\left(D_{\infty}\right) \leq \operatorname{Dim}\left(D_{\infty}\right) \leq g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)<1
$$

Proof
We note that $0<t_{0}<t_{1}<1$. We also note that

$$
g(\mathbf{r}, \mathbf{r})=\frac{\sum_{k=1}^{N} r_{k} \log r_{k}}{\sum_{k=1}^{N} r_{k} \log a_{k}}>0
$$

if $r_{k}>0$ for all $k=1, \ldots, N$ with $\sum_{k=1}^{N} r_{k}=1$. This gives $g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)>0$. Moreover, $g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)<1$ from the proof of Corollary 3.4. Noting that $\pi(\underline{F}(0) \cap \bar{F}(1)) \subset M$ from Corollary 3.3 and

$$
\left\{\omega: A\left(\left\{x_{n}(\omega)\right\}\right)=C\right\} \subset \underline{F}(0) \cap \bar{F}(1),
$$

where $C$ is the $(N-1)$-simplex, we have $\operatorname{Dim}(M)=1$ from [8, Theorem 2]. Then

$$
g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right) \leq \operatorname{dim}(M)
$$

follows from $\pi\left(\left[\bigcup_{t_{1}<t \leq 1} \bar{F}(t)\right] \cap\left[\bigcup_{0 \leq t<t_{1}} \underline{F}(t)\right]\right) \subset M$ and

$$
\sup _{t_{1}<t_{2} \leq 1,0 \leq t_{3}<t_{1}} \operatorname{dim}\left(\pi\left(\bar{F}\left(t_{2}\right) \cap \underline{F}\left(t_{3}\right)\right)\right)=g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right),
$$

which follows from arguments similar to those of the proofs of [4, Theorems 4.2 and 4.3].

From [5, Corollary 3.5(1)], we see that

$$
\operatorname{Dim}\left(\bigcup_{t_{1} \leq t \leq 1} \pi(\underline{F}(t))\right)=g\left(\mathbf{r}\left(t_{1}\right), \mathbf{r}\left(t_{1}\right)\right)=g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right) .
$$

Then $\operatorname{Dim}\left(D_{\infty}\right) \leq g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)$ follows from $D_{\infty} \subset \bigcup_{t_{1} \leq t \leq 1} \pi(\underline{F}(t))$ by Corollary 3.3.

## CONJECTURE 3.5

For the vector $\mathbf{r}_{1}$ in Remark 2.5, we positively conjecture

$$
0<\operatorname{dim}\left(D_{\infty}\right)=\operatorname{Dim}\left(D_{\infty}\right)=g\left(\mathbf{r}_{1}, \mathbf{r}_{1}\right)<1
$$

for the integer $N \geq 3$ as we have the same result (see [6]) for $N=2$.

## 4. Moments of the GRNT function

We have the recurrence relation of the GRNT function by using the arguments of [1] and [2].

## THEOREM 4.1

The GRNT function $f$ satisfies the $N-1$ equations

$$
f\left(\sum_{k=1}^{l-1} a_{k}+a_{l} x\right)=\sum_{k=1}^{l-1} p_{k}+p_{l} f(x),
$$

where $l=1, \ldots, N$.
Proof
It follows from the definition of the GRNT function $f$.

## COROLLARY 4.2

For the continuous function $G$ and the GRNT function $f$, we have

$$
\int_{\sum_{j=1}^{k-1} a_{j}}^{\sum_{j=1}^{k} a_{j}} G(x) d f(x)=p_{k} \int_{0}^{1} G\left(\sum_{j=1}^{k-1} a_{j}+a_{k} x\right) d f(x)
$$

where $k=1, \ldots, N$.

Proof
It follows from Theorem 4.1.

COROLLARY 4.3
For the $n$th moment $c_{n}=\int_{0}^{1} x^{n} d f(x)$, we have

$$
c_{n}=\frac{\sum_{k=2}^{N} p_{k}\left(\sum_{j=0}^{n-1}\binom{n}{j}\left(\sum_{i=1}^{k-1} a_{i}\right)^{n-j} a_{k}^{j} c_{j}\right)}{1-p_{1} a_{1}^{n}-\sum_{k=1}^{N} p_{k} a_{k}^{n}}
$$

where $n=0,1, \ldots$.
Proof
It follows from Theorem 4.1. See also [1].

## COROLLARY 4.4

For the fundamental interval of the form $\left[\gamma, \gamma+a_{1}^{k_{1}} \cdots a_{N}^{k_{N}}\right]$, we have

$$
\int_{\gamma}^{\gamma+a_{1}^{k_{1}} \cdots a_{N}^{k_{N}}} x^{i} d f(x)=p_{1}^{k_{1}} \cdots p_{N}^{k_{N}} \sum_{j=0}^{i}\binom{i}{j}\left[a_{1}^{k_{1}} \cdots a_{N}^{k_{N}}\right]^{j} \gamma^{i-j} c_{j}
$$

Proof
It follows from the formula

$$
\int_{\gamma}^{\gamma+\delta} G(x) d f(x)=p(\delta) \int_{0}^{1} G(\gamma+\delta x) d f(x)
$$

with $G(x)=x^{i}$ and the fundamental interval of the form $[\gamma, \gamma+\delta]$ with $p(\delta)=$ $f(\gamma+\delta)-f(\gamma)$.

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