RANDOM ITERATION WITH PLACE DEPENDENT PROBABILITIES

BY

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Abstract. We consider Markov chains arising from random iteration of functions $S_\theta : X \to X$, $\theta \in \Theta$, where X is a Polish space and Θ is an arbitrary set of indices. At $x \in X$, θ is sampled from a distribution ϑ_x on Θ, and the ϑ_x are different for different x. Exponential convergence to a unique invariant measure is proved. This result is applied to the case of random affine transformations on $\mathbb{R}^d$, giving the existence of exponentially attractive perpetuities with place dependent probabilities.

2020 Mathematics Subject Classification: Primary 60J05; Secondary 37A25.

Key words and phrases: random iteration of functions, exponential convergence, invariant measure, perpetuities.

1. INTRODUCTION

We consider the Markov chain of the form $X_0 = x_0$, $X_1 = S_{\theta_0}(x_0)$, $X_2 = S_{\theta_1} \circ S_{\theta_0}(x_0)$ and inductively

$$(1.1) \qquad X_{n+1} = S_{\theta_n}(X_n),$$

where $S_{\theta_0}, S_{\theta_1}, \ldots, S_{\theta_n}$ are randomly chosen from a family $\{S_\theta : \theta \in \Theta\}$ of functions that map a separable metric space X into itself. If the chain starts at $x \in X$ then $\theta \in \Theta$ is sampled from a distribution ϑ_x on Θ, where the ϑ_x are different for different x. The chain $(X_n)_{n \in \mathbb{N}_0}$ is defined in a rigorous way in Section 3. We are interested in the rate of convergence to a stationary distribution μ_* on X, i.e.

$$(1.2) \qquad P\{X_n \in A\} \to \mu_*(A) \quad \text{as } n \to \infty.$$

If the above convergence is exponential then $(X_n)_{n \in \mathbb{N}_0}$ is called *exponentially ergodic*. In the case of constant probabilities, i.e. $\vartheta_x = \vartheta_y$ for $x, y \in X$, the basic tool when studying asymptotics of (1.1) is backward iterations $Z_{n+1} = S_{\theta_0} \circ S_{\theta_1} \circ \cdots \circ S_{\theta_n}(x_0)$. Since X_n and Z_n are identically distributed and, under suitable conditions, Z_n converges almost surely at exponential rate to some

random element Z, one obtains exponential ergodicity of $(X_n)_{n\in\mathbb{N}_0}$ (see [6]). For place dependent ϑ_x we need a different approach because the distributions of X_n and Z_n are not equal.

The simplest case when $\Theta = \{1, \ldots, n\}$ is treated in [2] and [31], where the existence of a unique attractive invariant measure is established. A similar result holds true when $\Theta = [0, T]$ and ϑ_x are absolutely continuous (see [15]). Recently it was shown that the rate of convergence in the case of $\Theta = \{1, \ldots, n\}$ is exponential (see [28]).

In this paper we treat the general case of place dependent ϑ_x for arbitrary Θ and prove the existence of a unique exponentially attractive invariant measure for (1.1). Our approach is based on the coupling method which can be briefly described as follows. For arbitrary starting points $x_0, \bar{x}_0 \in X$ we consider chains $(X_n)_{n\in\mathbb{N}_0}$, $(\bar{X}_n)_{n\in\mathbb{N}_0}$ with $X_0 = x_0$, $\bar{X}_0 = \bar{x}_0$ and try to build correlations between $(X_n)_{n\in\mathbb{N}_0}$ and $(\bar{X}_n)_{n\in\mathbb{N}_0}$ in order to make their trajectories as close as possible. This can be done since the transition probability function $\mathbf{B}_{x,y}(A) = P\{(X_{n+1}, \bar{X}_{n+1}) \in A \mid (X_n, \bar{X}_n) = (x, y)\}$ of the coupled chain $(X_n, \bar{X}_n)_{n\in\mathbb{N}_0}$ taking values in X^2 can be decomposed (see [11]) in the following way:

$$\mathbf{B}_{x,y} = \mathbf{Q}_{x,y} + \mathbf{R}_{x,y},$$

where the subprobability measures $\mathbf{Q}_{x,y}$ are *contractive*, i.e. for some constant $\alpha \in (0, 1)$ $\int_{X^2} d(u, v)\, \mathbf{Q}_{x,y}(du, dv) \leqslant \alpha d(x, y)$.

Since the transition probabilities for (1.1) can be mutually singular even for very close points, one cannot expect that the chains $(X_n)_{n\in\mathbb{N}_0}$ and $(\bar{X}_n)_{n\in\mathbb{N}_0}$ couple in finite time (i.e. $X_n = \bar{X}_n$ for some $n \in \mathbb{N}_0$) as in classical coupling constructions ([21]) leading to convergence in the total variation norm. On the contrary, they only couple at infinity (i.e. $d(X_n, \bar{X}_n) \to 0$ as $n \to \infty$) so this method is sometimes called asymptotic coupling ([13]) and gives convergence in the weak topology.

There are two reasons which make random iterations with place dependent probabilities in some sense the critical case. First, when passing from constant to place dependent probabilities one loses the backward iterations argument, which combined with mutual singularity of transition probabilities makes establishing exponential ergodicity a difficult task. Secondly, such iterations are a simplest example of systems where exponential ergodicity must be understood in the sense of convergence in the weak topology. Another example is much more sophisticated: stochastic partial differential equations (SPDEs). In both cases the main difficulty is the same: mutual singularity of transition probabilities. The emerging theory of weak exponential ergodicity brings many results which can be found in the vast SPDE literature (see [19], [20], [12], [34]), some of them ([13]) indicating analogies to the existing theory of strong ergodicity summarized in [23]. However, to our best knowledge, none of these results applies in our case.

One of the most important consequences of exponential ergodicity (understood here in the sense of the weak topology) is that it implies the Law of Large Num-

bers and the Central Limit Theorem. Shirikyan [27] showed that if the process is exponentially ergodic in a norm equivalent to the Fortet–Mourier norm then the strong version of LLN holds. Since the convergence we obtain in this paper is in the Fortet–Mourier norm, Shirikyan's result can be applied in our case. Establishing the CLT is a much more delicate problem. As proved by Komorowski and Walczuk [18], exponential ergodicity implies the CLT, but they use the stronger Wasserstein norm. Recent results [14], [16] establish the CLT and exponential ergodicity simultaneously, using methods similar to ours. It is thus reasonable to expect that a general theorem in the spirit of Komorowski and Walczuk and involving the Fortet–Mourier norm can be formulated.

The paper is organized as follows. In Section 2 we formulate and prove a theorem which yields exponential convergence to an invariant measure for a class of Markov chains. This theorem is applied in Section 3 to chains generated by random iteration of functions. In Section 4 we discuss a special class of such functions, random affine transformations on $\mathbb{R}^d$, thus generalizing the notion of *perpetuity* to the place dependent case.

2. AN EXPONENTIAL CONVERGENCE RESULT

2.1. Notation and basic definitions. Let (X, d) be a *Polish* space, i.e. a complete and separable metric space, and denote by $\mathcal{B}_X$ the σ-algebra of Borel subsets of X. We denote by $B_b(X)$ the space of bounded Borel-measurable functions equipped with the supremum norm, and $C_b(X)$ stands for the subspace of bounded continuous functions. Let $\mathcal{M}_{\text{fin}}(X)$ and $\mathcal{M}_1(X)$ be the sets of Borel measures on X such that $\mu(X) < \infty$ for $\mu \in \mathcal{M}_{\text{fin}}(X)$ and $\mu(X) = 1$ for $\mu \in \mathcal{M}_1(X)$. The elements $\mu \in \mathcal{M}_1(X)$ are called *probability measures*, and the elements $\mu \in \mathcal{M}_{\text{fin}}(X)$ for which $\mu(X) \leqslant 1$ are called *subprobability measures*. We denote by $\operatorname{supp} \mu$ the support of the measure μ. We also define

$$\mathcal{M}_L(X) = \Big\{ \mu \in \mathcal{M}_1(X) : \int\limits_X L(x) \, \mu(dx) < \infty \Big\}$$

where $L : X \to [0, \infty)$ is an arbitrary Borel measurable function, and

$$\mathcal{M}_1^1(X) = \Big\{ \mu \in \mathcal{M}_1(X) : \int\limits_X d(\bar{x}, x) \, \mu(dx) < \infty \Big\},$$

where $\bar{x} \in X$ is fixed. By the triangle inequality the definition of $\mathcal{M}_1^1(X)$ is independent of the choice of $\bar{x}$.

The space $\mathcal{M}_1(X)$ is equipped with the *Fortet–Mourier metric*:

$$\|\mu_1 - \mu_2\|_{\text{FM}} = \sup\Big\{ \Big| \int\limits_X f(x)(\mu_1 - \mu_2)(dx) \Big| : f \in \mathcal{F} \Big\},$$

where $\mathcal{F} = \{f \in C_b(X) : |f(x) - f(y)| \leqslant 1 \text{ and } |f(x)| \leqslant 1 \text{ for } x, y \in X\}$. The space $\mathcal{M}_1^1(X)$ is equipped with the *Wasserstein metric*:

$$\|\mu_1 - \mu_2\|_{\mathrm{W}} = \sup\left\{\left|\int\limits_X f(x)(\mu_1 - \mu_2)(dx)\right| : f \in \mathcal{W}\right\},$$

where $\mathcal{W} = \{f \in C_b(X) : |f(x) - f(y)| \leqslant 1 \text{ for } x, y \in X\}$. Let $\|\cdot\|$ denote the total variation norm. If a measure μ is nonnegative then $\|\mu\|$ is simply the total mass of μ. In Section 4 we will use Euclidean norm $|\cdot|$ in $\mathbb{R}^d$ and the operator norm $\|\cdot\|_{\mathrm{op}}$ given by $\|m\|_{\mathrm{op}} = \sup\{|mx| : x \in \mathbb{R}^d, |x| = 1\}$.

Let $P : B_b(X) \to B_b(X)$ be a *Markov operator*, i.e. a linear operator satisfying $P\mathbf{1}_X = \mathbf{1}_X$ and $Pf \geqslant 0$ if $f \geqslant 0$. Denote by P^* the dual operator, i.e. the operator $P^* : \mathcal{M}_{\mathrm{fin}}(X) \to \mathcal{M}_{\mathrm{fin}}(X)$ defined as follows:

$$P^*\mu(A) := \int\limits_X P\mathbf{1}_A(x)\,\mu(dx) \quad \text{for } A \in \mathcal{B}_X.$$

We say that a measure $\mu_* \in \mathcal{M}_1(X)$ is *invariant* for P if $\int_X Pf(x)\,\mu_*(dx) = \int_X f(x)\,\mu_*(dx)$ for every $f \in B_b(X)$, or equivalently $P^*\mu_* = \mu_*$. We denote by $\{\mathbf{P}_x : x \in X\}$ a *transition probability function* for P, i.e. a family of measures $\mathbf{P}_x \in \mathcal{M}_1(X)$ for $x \in X$ such that the map $x \mapsto \mathbf{P}_x(A)$ is measurable for every $A \in \mathcal{B}_X$ and $Pf(x) = \int_X f(y)\,\mathbf{P}_x(dy)$ for $x \in X$ and $f \in B_b(X)$, or equivalently $P^*\mu(A) = \int_X \mathbf{P}_x(A)\,\mu(dx)$ for $A \in \mathcal{B}_X$ and $\mu \in \mathcal{M}_{\mathrm{fin}}(X)$.

2.2. Formulation of the theorem

DEFINITION 2.1. A *coupling* for $\{\mathbf{P}_x : x \in X\}$ is a family $\{\mathbf{B}_{x,y} : x, y \in X\}$ of probability measures on $X \times X$ such that for every $B \in \mathcal{B}_{X^2}$ the map $X^2 \ni (x, y) \mapsto \mathbf{B}_{x,y}(B)$ is measurable and

$$\mathbf{B}_{x,y}(A \times X) = \mathbf{P}_x(A), \quad \mathbf{B}_{x,y}(X \times A) = \mathbf{P}_y(A)$$

for all $x, y \in X$ and $A \in \mathcal{B}_X$.

In the following we assume (see [11]) that there exists a family $\{\mathbf{Q}_{x,y} : x, y \in X\}$ of subprobability measures on X^2 such that the map $(x, y) \mapsto \mathbf{Q}_{x,y}(B)$ is measurable for all $B \in \mathcal{B}_{X^2}$ and $\mathbf{Q}_{x,y}(A \times X) \leqslant \mathbf{P}_x(A)$ and $\mathbf{Q}_{x,y}(X \times A) \leqslant \mathbf{P}_y(A)$ for all $x, y \in X$ and $A \in \mathcal{B}_X$.

The measures $\{\mathbf{Q}_{x,y} : x, y \in X\}$ allow us to construct a coupling for $\{\mathbf{P}_x : x \in X\}$. Define on X^2 a family $\{\mathbf{R}_{x,y} : x, y \in X\}$ of measures which on rectangles $A \times B$ are given by

$$\mathbf{R}_{x,y}(A \times B) = \frac{1}{1 - \mathbf{Q}_{x,y}(X^2)}(\mathbf{P}_x(A) - \mathbf{Q}_{x,y}(A \times X))(\mathbf{P}_y(B) - \mathbf{Q}_{x,y}(X \times B))$$

if $\mathbf{Q}_{x,y}(X^2) < 1$ and $\mathbf{R}_{x,y}(A \times B) = 0$ otherwise. A simple computation shows that the family $\{\mathbf{B}_{x,y} : x, y \in X\}$ of measures on X^2 defined by

$$(2.1) \qquad \mathbf{B}_{x,y} = \mathbf{Q}_{x,y} + \mathbf{R}_{x,y} \quad \text{for } x, y \in X$$

is a coupling for $\{\mathbf{P}_x : x \in X\}$.

Now we list our assumptions on the Markov operator P and the transition sub-probabilities $\{\mathbf{Q}_{x,y} : x, y \in X\}$.

A0. *P is a Feller operator, i.e.* $P(C_b(X)) \subset C_b(X)$.

A1. *There exists a Lyapunov function for P, i.e. a continuous function $L : X \to [0, \infty)$ such that L is bounded on bounded sets,* $\lim_{x \to \infty} L(x) = +\infty$ (*for bounded X this condition is omitted*) *and for some* $\lambda \in (0, 1)$ *and* $c > 0$

$$PL(x) \leqslant \lambda L(x) + c \quad \text{for } x \in X.$$

A2. *There exist* $F \subset X^2$ *and* $\alpha \in (0, 1)$ *such that* $\operatorname{supp} \mathbf{Q}_{x,y} \subset F$ *and*

$$(2.2) \qquad \int_{X^2} d(u, v) \, \mathbf{Q}_{x,y}(du, dv) \leqslant \alpha d(x, y) \quad \text{for } (x, y) \in F.$$

A3. *There exist* $\delta, l > 0$ *and* $\nu \in (0, 1]$ *such that*

$$(2.3) \qquad \begin{aligned} &1 - \|\mathbf{Q}_{x,y}\| \leqslant l d(x, y)^\nu \quad \text{and} \\ &\mathbf{Q}_{x,y}(\{(u, v) \in X^2 : d(u, v) < \alpha d(x, y)\}) \geqslant \delta \end{aligned}$$

for $(x, y) \in F$.

A4. *There exist* $\beta \in (0, 1)$ *and* $\tilde{C}, R > 0$ *such that for*

$$\kappa((x_n, y_n)_{n \in \mathbb{N}_0}) = \inf\{n \in \mathbb{N}_0 : (x_n, y_n) \in F \text{ and } L(x_n) + L(y_n) < R\},$$

where $(x_n, y_n)_{n \in \mathbb{N}_0}$ *is a sequence of elements of $X \times X$, we have*

$$\mathbb{E}_{x,y} \beta^{-\kappa} \leqslant \tilde{C} \quad \text{whenever} \quad L(x) + L(y) < \frac{4c}{1 - \lambda},$$

where $\mathbb{E}_{x,y}$ *denotes the expectation with respect to the chain starting from (x, y) and with transition function* $\{\mathbf{B}_{x,y} : x, y \in X\}$.

Before proceeding to the formulation of the theorem we briefly comment on the above conditions. Assumption **A0** is standard. Existence of a Lyapunov function in **A1** allows one to reduce the dynamics to some bounded region of X. Assumption **A2** is the well known *contraction on average* condition, written in the language of coupling. The measures $\mathbf{Q}_{x,y}$ are thus the contractive part of coupled transition probabilities $\mathbf{B}_{x,y}$ with $\mathbf{R}_{x,y}$ being the uncontrollable part. Some such condition seems to be necessary for exponential ergodicity (see [25]). The first part

of **A3** means that the total mass of the contractive part $\mathbf{Q}_{x,y}$ is close to 1 for x close to y. Some higher order regularity is necessary here to ensure the uniqueness of the invariant measure (see [30]). The second part of **A3** guarantees that some part of the contractive-on-average measure $\mathbf{Q}_{x,y}$ is contractive in the strict sense. Condition **A4** means that the dynamics quickly enters the domain F of contractivity. In this paper we discuss Markov chains generated by random iteration of functions for which always $F = X^2$ and $L(x) = d(x, \bar{x})$ with some fixed $\bar{x} \in X$, so **A4** is trivially fulfilled when $R = \frac{4c}{1-\lambda}$. There are, however, examples of random dynamical systems for which F is a proper subset of X^2. Indeed, in *contractive Markov systems* introduced by I. Werner [33] we have $X = \sum_{i=1}^{n} X_i$ but $F = \sum_{i=1}^{n} X_i \times X_i$. They are studied in [29].

Now we formulate the main result of this section. Its proof is given in Section 2.4.

THEOREM 2.1. *Assume* **A0**–**A4**. *Then the operator P has a unique invariant measure $\mu_* \in \mathcal{M}_L(X)$, which is attractive, i.e.*

$$\lim_{n \to \infty} \int_X P^n f(x)\, \mu(dx) = \int_X f(x)\, \mu(dx) \quad \text{for } f \in C_b(X),\ \mu \in \mathcal{M}_1(X).$$

Moreover, there exist $q \in (0,1)$ and $C > 0$ such that

$$(2.4) \qquad \|P^{*n}\mu - \mu_*\|_{\mathrm{FM}} \leqslant q^n C\Big(1 + \int_X L(x)\, \mu(dx)\Big)$$

for $\mu \in \mathcal{M}_L(X)$ and $n \in \mathbb{N}$.

REMARK. In [13, Theorem 4.8], sufficient conditions are given for the existence of a unique exponentially attractive invariant measure for a continuous-time Markov semigroup $\{P(t)\}_{t \geqslant 0}$, which do not refer to coupling. One of the assumptions is that there exists a distance-like (i.e. symmetric, lower semicontinuous and vanishing only on the diagonal) function $d : X \times X \to [0,1]$ which is contractive for some $P(t_*)$, i.e. there exists $\alpha < 1$ such that for all $x, y \in X$ with $d(x,y) < 1$ we have $d(\mathcal{P}(x,\cdot), \mathcal{P}(y,\cdot)) \leqslant \alpha d(x,y)$, where $\mathcal{P}(\cdot, \cdot) : X \times \mathcal{B}_X \to [0,1]$ is a transition kernel for $P(t_*)$. This assumption is stronger than **A2**, since the measures $\mathbf{R}_{x,y}$ in (2.1) need not be contractive (i.e. need not satisfy $\int_{X^2} d(u,v)\, \mathbf{R}_{x,y}(du, dv) \leqslant \alpha d(u,v)$) for any distance-like function d.

2.3. Measures on the pathspace. For fixed $(x_0, y_0) \in X^2$ the next step of a chain with transition probability function $\mathbf{B}_{x,y} = \mathbf{Q}_{x,y} + \mathbf{R}_{x,y}$ can be drawn according to $\mathbf{Q}_{x_0,y_0}$ or according to $\mathbf{R}_{x_0,y_0}$. To distinguish these two cases we introduce (see [11]) the augmented space $\widehat{X} = X^2 \times \{0,1\}$ and the transition function $\{\widehat{\mathbf{B}}_{x,y,\theta} : (x,y,\theta) \in \widehat{X}\}$ on $\widehat{X}$ given by $\widehat{\mathbf{B}}_{x,y,\theta} = \widehat{\mathbf{Q}}_{x,y,\theta} + \widehat{\mathbf{R}}_{x,y,\theta}$, where $\widehat{\mathbf{Q}}_{x,y,\theta} = \mathbf{Q}_{x,y} \times \delta_1$ and $\widehat{\mathbf{R}}_{x,y,\theta} = \mathbf{R}_{x,y} \times \delta_0$. The parameter $\theta \in \{0,1\}$ is responsible for choosing $\mathbf{Q}_{x,y}$ or $\mathbf{R}_{x,y}$. If a Markov chain with transition function

$\{\widehat{\mathbf{B}}_{x,y,\theta} : (x, y, \theta) \in \widehat{X}\}$ stays in the set $X^2 \times \{1\}$ at time n it means that the last step was drawn according to $\mathbf{Q}_{u,v}$ for some $(u, v) \in X^2$.

For every $x \in X$ finite-dimensional distributions $\mathbf{P}_x^{0,\dots,n} \in \mathcal{M}_1(X^{n+1})$ are defined by

$$\mathbf{P}_x^{0,\dots,n}(B) = \int\limits_X \delta_x(dx_0) \int\limits_X \mathbf{P}_{x_1}(dx_2) \dots \int\limits_X \mathbf{P}_{x_{n-1}}(dx_n) \, \mathbf{1}_B(x_0, \dots, x_n)$$

for $n \in \mathbb{N}_0$ and $B \in \mathcal{B}_{X^{n+1}}$, where δ_x is the Dirac measure at x. By the Kolmogorov extension theorem we obtain a measure $\mathbf{P}_x^\infty$ on the pathspace X^∞. Similarly we define measures $\mathbf{B}_{x,y}^\infty$, $\widehat{\mathbf{B}}_{x,y,\theta}^\infty$ on $(X \times X)^\infty$ and $\widehat{X}^\infty$. These measures have the following interpretation. Consider the Markov chain $(X_n, Y_n)_{n \in \mathbb{N}_0}$ on $X \times X$, starting from (x_0, y_0), with transition function $\{\mathbf{B}_{x,y} : x, y \in X\}$, obtained by the canonical Kolmogorov construction, i.e. $\Omega = (X \times X)^\infty$ is the sample space equipped with the probability measure $\mathbb{P} = \mathbf{B}_{x_0,y_0}^\infty$, $X_n(\omega) = x_n$, $Y_n(\omega) = y_n$, where $\omega = (x_k, y_k)_{k \in \mathbb{N}_0} \in \Omega$ and $n \in \mathbb{N}_0$. Then $(X_n)_{n \in \mathbb{N}_0}$, $(Y_n)_{n \in \mathbb{N}_0}$ are Markov chains in X, starting from x_0 and y_0, with transition function $\{\mathbf{P}_x : x \in X\}$, and $\mathbf{P}_x^\infty$, $\mathbf{P}_y^\infty$ are their measures on the pathspace X^∞.

In this paper we often consider marginals of measures on the pathspace. If μ is a measure on a measurable space X and $f : X \to Y$ is a measurable map, then $f^\# \mu$ is the measure on Y defined by $f^\# \mu(A) = \mu(f^{-1}(A))$. So, if we denote by pr the projection map from a product space to its component, then $pr^\# \mu$ is simply the marginal of μ on that component.

In the following we consider Markov chains on $\widehat{X}$ with transition function $\{\widehat{\mathbf{B}}_{x,y,\theta} : x, y \in X, \theta \in \{0, 1\}\}$. We adopt the convention that $\theta_0 = 1$, so the chain always starts from $X^2 \times \{1\}$, and define $\widehat{\mathbf{B}}_{x,y}^\infty := \widehat{\mathbf{B}}_{x,y,1}^\infty$.

For $b \in \mathcal{M}_{\text{fin}}(X^2)$ we write $\widehat{\mathbf{B}}_b^\infty(B) = \int_X \widehat{\mathbf{B}}_{x,y}^\infty(B) \, b(dx, dy)$ for $B \in \mathcal{B}_{\widehat{X}^\infty}$, $\mathbf{Q}_b(A) = \int_{X^2} \mathbf{Q}_{x,y}(A) \, b(dx, dy)$ for $A \in \mathcal{B}_{X^2}$ and $\mathbf{Q}_{x,y}^n(A) = \mathbf{Q}_{\mathbf{Q}_{x,y}^{n-1}}(A)$ for $A \in \mathcal{B}_{X^2}$. When studying the asymptotics of a chain $(X_n)_{n \in \mathbb{N}_0}$ with transition function $\{\mathbf{P}_x : x \in X\}$ it is particularly interesting whether a coupled chain $(X_n, Y_n)_{n \in \mathbb{N}_0}$ is moving only according to the contractive part $\mathbf{Q}_{x,y}$ of the transition function $\mathbf{B}_{x,y}$. For every subprobability measure $b \in \mathcal{M}_{\text{fin}}(X^2)$ we define finite-dimensional subprobability distributions $\mathbf{Q}_b^{0,\dots,n} \in \mathcal{M}_{\text{fin}}((X \times X)^{n+1})$ by

$$\mathbf{Q}_b^{0,\dots,n}(B) = \int\limits_{X^2} b(dx_0, dy_0) \int\limits_{X^2} \mathbf{Q}_{x_0,y_0}(dx_1, dy_1) \dots$$

$$\dots \int\limits_{X^2} \mathbf{Q}_{x_{n-1},y_{n-1}}(dx_n, dy_n) \mathbf{1}_B((x_0, y_0), \dots, (x_n, y_n)),$$

where $B \in \mathcal{B}_{(X \times X)^{n+1}}$ and $n \in \mathbb{N}_0$. For $n \geqslant 1$ define $\iota_n : (X \times X)^n \to \widehat{X}^n$ by

$$\iota_n((x_1, y_1), \dots, (x_n, y_n)) = ((x_1, y_1, 1), \dots, (x_n, y_n, 1))$$

and $\widehat{\mathbf{Q}}_b^{0,\ldots,n} = \iota_n^{\#}\mathbf{Q}_b^{0,\ldots,n}$. Since $\mathbf{Q}_b^{0,\ldots,n}((X \times X)^{n+1}) > \mathbf{Q}_b^{0,\ldots,n+1}((X \times X)^{n+2})$, the family $\{\widehat{\mathbf{Q}}_b^{0,\ldots,n} : n \in \mathbb{N}_0\}$ is not consistent and we cannot use the Kolmogorov extension theorem to obtain a measure on the whole pathspace $\widehat{X}^\infty$. However, defining for every $b \in \mathcal{M}_{\text{fin}}(X^2)$ a measure $\mathbf{Q}_b^\infty \in \mathcal{M}_{\text{fin}}(\widehat{X}^\infty)$ by $\mathbf{Q}_b^\infty(B) = \widehat{\mathbf{B}}_b^\infty(B \cap (X^2 \times \{1\})^\infty)$ for $B \in \mathcal{B}_{\widehat{X}^\infty}$, one can easily check that for every cylindrical set $B = A \times \widehat{X}^\infty$ with $A \in \mathcal{B}_{\widehat{X}^{n+1}}$, we have

$$(2.5) \qquad \mathbf{Q}_b^\infty(B) = \lim_{n\to\infty} \widehat{\mathbf{Q}}_b^{0,\ldots,n}(A).$$

2.4. Proof of Theorem 2.1. Before proceeding to the proof of Theorem 2.1 we formulate two lemmas. The first one is partially inspired by the reasoning found in [26].

LEMMA 2.1. *Let Y be a metric space and let $(Y_n^y)_{n\in\mathbb{N}_0}$ be a family of Markov chains indexed by the starting point $y \in Y$, with common transition function $\{\pi_y : y \in Y\}$. Let $V : Y \to [0,\infty)$ be a Lyapunov function for $\{\pi_y : y \in Y\}$. Assume that for some bounded and measurable $A \subset Y$ there exist $\lambda \in (0,1)$ and $C_\rho > 0$ such that for*

$$\rho((y_n)_{n\in\mathbb{N}_0}) = \inf\{n \geqslant 1 : y_n \in A\}$$

we have

$$\mathbb{E}_y\lambda^{-\rho} \leqslant C_\rho(V(y_0)+1) \quad \text{for } y \in Y,$$

where $\mathbb{E}_y$ is the expectation with respect to the measure $\mathbb{P}_y$ on Y^∞ induced by $(Y_n^y)_{n\in\mathbb{N}_0}$. Moreover, assume that for some measurable $B \subset Y$ and

$$\epsilon((y_n)_{n\in\mathbb{N}_0}) = \inf\{n \geqslant 1 : y_n \notin B\}$$

there exist constants $p, \beta \in (0,1)$ and $C_\epsilon > 0$ such that

$$\mathbb{P}_y(\{(y_n)_{n\in\mathbb{N}_0} : \forall_{n\geqslant 1}\, y_n \in B\}) > p \quad \text{and} \quad \mathbb{E}_y\mathbf{1}_{\{\epsilon<\infty\}}\beta^{-\epsilon} \leqslant C_\epsilon$$

for every $y \in A$. Then there exist $\gamma \in (0,1)$ and $C > 0$ such that for

$$\tau((y_n)_{n\in\mathbb{N}_0}) = \inf\{n \geqslant 1 : \forall_{k\geqslant n}\, y_k \in B\}$$

we have

$$\mathbb{E}_y\gamma^{-\tau} \leqslant C(V(y)+1) \quad \text{for } y \in Y.$$

Proof. Define $\kappa = \epsilon + \rho \circ T_\epsilon$, where $T_n((y_k)_{k\in\mathbb{N}_0}) = (y_{k+n})_{k\in\mathbb{N}_0}$. Fix $y \in Y$, $\alpha \in (0,1)$ and $r > 1$ such that $(\lambda\alpha)^{-1/(r-1)} < \beta^{-1}$. The strong Markov property and the Hölder inequality for every $y \in Y$ give

$$\mathbb{E}_y\mathbf{1}_{\{\epsilon<\infty\}}\lambda^{-\frac{\kappa}{r}} \leqslant [\mathbb{E}_y(\mathbf{1}_{\{\epsilon<\infty\}}(\lambda\alpha)^{-\frac{\epsilon}{r}})^{\frac{r}{r-1}}]^{\frac{r-1}{r}}[\mathbb{E}_y(\mathbf{1}_{\{\epsilon<\infty\}}\alpha^\epsilon\lambda^{-\rho\circ T_\epsilon})]^{\frac{1}{r}}$$

$$\leqslant (\mathbb{E}_y\mathbf{1}_{\{\epsilon<\infty\}}\beta^{-\epsilon})^{\frac{r-1}{r}}[\mathbb{E}_y(\mathbf{1}_{\{\epsilon<\infty\}}\alpha^\epsilon\mathbb{E}_y(\lambda^{-\rho\circ T_\epsilon}\mid\mathcal{F}_\epsilon))]^{\frac{1}{r}}$$

$$= (\mathbb{E}_y\mathbf{1}_{\{\epsilon<\infty\}}\beta^{-\epsilon})^{\frac{r-1}{r}}[\mathbb{E}_y(\mathbf{1}_{\{\epsilon<\infty\}}\alpha^\epsilon\mathbb{E}_{Y_\epsilon^y}(\lambda^{-\rho}))]^{\frac{1}{r}}$$

$$\leqslant (\mathbb{E}_y\mathbf{1}_{\{\epsilon<\infty\}}\beta^{-\epsilon})^{\frac{r-1}{r}}[\mathbb{E}_y(\mathbf{1}_{\{\epsilon<\infty\}}\alpha^\epsilon C_\rho(V(Y_\epsilon^y)+1))]^{\frac{1}{r}},$$

where $\mathcal{F}_\epsilon$ is the σ-algebra generated by ϵ. Since $\sup_{y \in A} V(y) < \infty$ and V satisfies

$$\mathbb{E}_y(\mathbf{1}_{\{\epsilon < \infty\}} \alpha^\epsilon V(Y_\epsilon^y)) \leqslant C_1(V(y) + 1) \quad \text{for } y \in Y,$$

for some $C_1 > 0$, taking $c = \lambda^{1/r}$ we obtain $\mathbb{E}_y \mathbf{1}_{\{\epsilon < \infty\}} c^{-\kappa} \leqslant C_2$ whenever $y \in A$, for some constant $C_2 > 0$. Define $\epsilon_0 = 0$, $\kappa_0 = \rho$ and

$$\epsilon_n = \kappa_{n-1} + \epsilon \circ T_{\kappa_{n-1}},$$
$$\kappa_n = \kappa_{n-1} + \kappa \circ T_{\kappa_{n-1}} \quad \text{for } n \geqslant 1.$$

Observe that $Y_{\kappa_n}^y \in A$, $Y_{\epsilon_n}^y \notin B$, $\epsilon_n \leqslant \kappa_n \leqslant \epsilon_{n+1}$ and $\kappa_n \nearrow \infty$. We have

$$\mathbb{E}_y \mathbf{1}_{\{\kappa_{n+1} < \infty\}} c^{-\kappa_{n+1}} = \mathbb{E}_y[\mathbf{1}_{\{\kappa_n < \infty\}} c^{-\kappa_n} \mathbb{E}_y((\mathbf{1}_{\{\kappa < \infty\}} c^{-\kappa}) \circ T_{\kappa_n} \mid \mathcal{F}_{\kappa_n})]$$
$$= \mathbb{E}_y[\mathbf{1}_{\{\kappa_n < \infty\}} c^{-\kappa_n} \mathbb{E}_{Y_{\kappa_n}^y}(\mathbf{1}_{\{\kappa < \infty\}} c^{-\kappa})]$$
$$\leqslant C_2 \mathbb{E}_y \mathbf{1}_{\{\kappa_n < \infty\}} c^{-\kappa_n}$$

and thus

$$\mathbb{E}_y \mathbf{1}_{\{\kappa_n < \infty\}} c^{-\kappa_n} \leqslant C_2^n C_\rho(V(y) + 1) \quad \text{for } y \in Y.$$

Define $E = Y^\infty \setminus (Y \times B^\infty)$ and $B_n = \{\epsilon_n < \infty\}$. Observe that $B_{n+1} = T_{\kappa_n}^{-1} E$ and $B_n \in \mathcal{F}_{\epsilon_n} \subset \mathcal{F}_{\kappa_n}$. For $y \in Y$ we have

$$\mathbb{P}_y(B_{n+1}) = \mathbb{P}_y(B_n \cap B_{n+1}) = \mathbb{E}_y(\mathbf{1}_{B_n} \mathbb{E}_y(\mathbf{1}_E \circ T_{\kappa_n} \mid \mathcal{F}_{\kappa_n}))$$
$$= \int_{B_n} \mathbb{P}_{x_{\kappa_n}}(E) \, \mathbb{P}_y(dx) \leqslant (1 - p) \mathbb{P}_y(B_n),$$

where $x = (x_0, x_1, \dots) \in Y^\infty$. It follows that

$$\mathbb{P}_y(B_n) \leqslant (1 - p)^n \quad \text{for } y \in Y, \, n \geqslant 1.$$

Define $\widehat{\tau}((y_n)_{n \in \mathbb{N}_0}) = \inf\{n \geqslant 1 : y_n \in A, \forall_{k > n} \, y_k \in B\}$, $D_0 = \{\widehat{\tau} = \kappa_0\}$ and $D_n = \{\kappa_{n-1} < \widehat{\tau} \leqslant \kappa_n < \infty\}$, for $n \geqslant 1$. Since $B_n = \{\widehat{\tau} > \kappa_{n-1}\}$, we have $D_n \subset B_n$ for $n \geqslant 0$ and $\mathbb{P}_y(\widehat{\tau} = \infty) = \lim_{n \to \infty} \mathbb{P}_y(\widehat{\tau} > \kappa_{n-1}) = \lim_{n \to \infty} \mathbb{P}_y(B_n) \leqslant \lim_{n \to \infty} (1 - p)^n = 0$ for $y \in Y$. Finally, by the Hölder inequality, for $s > 1$ and $y \in Y$ we obtain

$$\mathbb{E}_y \lambda^{-\widehat{\tau}/s} \leqslant \sum_{n=0}^\infty \mathbb{E}_y(\mathbf{1}_{\{\kappa_n < \infty\}} \lambda^{-\kappa_n/s} \mathbf{1}_{D_n})$$
$$\leqslant \sum_{n=0}^\infty [\mathbb{E}_y \mathbf{1}_{\{\kappa_n < \infty\}} \lambda^{-\kappa_n}]^{1/s} \mathbb{P}_y(D_n)^{1-1/s}$$
$$\leqslant \sum_{n=0}^\infty [C_2^n C_\rho(V(y) + 1)]^{1/s} (1 - p)^{n(1-1/s)}$$
$$\leqslant C_\rho^{1/s}(1 + V(y)) \sum_{n=0}^\infty \left[\left(\frac{C_2}{1-p}\right)^{1/s}(1-p)\right]^n.$$

Choosing sufficiently large s and setting $\gamma = \lambda^{1/s}$ we have $\mathbb{E}_y \gamma^{-\widehat{\tau}} \leqslant C(1 + V(y))$ for $y \in Y$. Since $\tau < \widehat{\tau}$, the proof is complete. $\qquad \square$

LEMMA 2.2. *Let $(Y_n^y)_{n \in \mathbb{N}_0}$ with $y \in Y$ be a family of Markov chains on a metric space Y. Suppose that $V : Y \to [0, \infty)$ is a Lyapunov function for their transition function $\{\pi_y : y \in Y\}$, i.e. there exist $a \in (0, 1)$ and $b > 0$ such that*

$$\int\limits_Y V(x) \, \pi_y(dx) \leqslant aV(y) + b \quad \text{for } y \in Y.$$

Then there exist $\lambda \in (0, 1)$ and $\tilde{C} > 0$ such that for

$$\rho((y_k)_{k \in \mathbb{N}_0}) = \inf \left\{ k \geqslant 1 : V(y_k) < \frac{2b}{1-a} \right\}$$

we have

$$\mathbb{E}_y \lambda^{-\rho} \leqslant \tilde{C}(V(y_0) + 1) \quad \text{for } y \in Y.$$

Proof. Suppose that the chains $(Y_n^y)_{n \in \mathbb{N}_0}$ for $y \in Y$ are defined on a common probability space $(\Omega, \mathcal{F}, \mathbb{P})$. Fix $\alpha \in \left(\frac{1+a}{2}, 1 \right)$ and set $V_0 = \frac{b}{\alpha - a}$. Define $\tilde{\rho}((y_k)_{k \in \mathbb{N}_0}) = \inf\{k \geqslant 1 : V(y_k) \leqslant V_0\}$. Fix $y \in Y$. Let $\mathcal{F}_n \subset \mathcal{F}, n \in \mathbb{N}_0$, be the filtration induced by $(Y_n^y)_{n \in \mathbb{N}_0}$. Define

$$A_n = \{\omega \in \Omega : V(Y_i^y(\omega)) > V_0 \text{ for } i = 0, 1, \dots, n\}, \quad n \in \mathbb{N}_0.$$

Observe that $A_{n+1} \subset A_n$ and $A_n \in \mathcal{F}_n$. By the definition of V_0 we have $\mathbf{1}_{A_n} \mathbb{E}(V(Y_{n+1}^y) \,|\, \mathcal{F}_n) \leqslant \mathbf{1}_{A_n}(aV(Y_n^y) + b) < \alpha \mathbf{1}_{A_n} V(Y_n^y)$ $\mathbb{P}$-a.e. in Ω. This gives

$$\int\limits_{A_n} V(Y_n^y) \, d\mathbb{P} \leqslant \int\limits_{A_{n-1}} V(Y_n^y) \, d\mathbb{P} = \int\limits_{A_{n-1}} \mathbb{E}(V(Y_n^y) \,|\, \mathcal{F}_{n-1}) \, d\mathbb{P}$$

$$\leqslant \int\limits_{A_{n-1}} (aV(Y_{n-1}^y) + b) \, d\mathbb{P} \leqslant \alpha \int\limits_{A_{n-1}} V(Y_{n-1}^y) \, d\mathbb{P}.$$

By the Chebyshev inequality,

$$\mathbb{P}(V(Y_0^y) > V_0, \dots, V(Y_n^y) > V_0) = \int\limits_{A_{n-1}} \mathbb{P}(V(Y_n^y) > V_0 \,|\, \mathcal{F}_{n-1}) \, d\mathbb{P}$$

$$\leqslant V_0^{-1} \int\limits_{A_{n-1}} \mathbb{E}(V(Y_n^y) \,|\, \mathcal{F}_{n-1}) \, d\mathbb{P} \leqslant \alpha^{n-1} V_0^{-1}(aV(y) + b),$$

thus for some $C > 0$ we have

$$\mathbb{P}_y(\tilde{\rho} > n) \leqslant \alpha^n C(V(y) + 1), \quad n \in \mathbb{N}_0.$$

Fix $\gamma \in (0, 1)$ and observe that for $\lambda = \alpha^\gamma$ we have

$$\mathbb{E}_y \lambda^{-\tilde{\rho}} \leqslant 2 + \sum_{n=1}^{\infty} \mathbb{P}_y(\lambda^{-\tilde{\rho}} > n) = 2 + \sum_{n=1}^{\infty} \mathbb{P}_y(\tilde{\rho} > \log_\alpha(n^{-1/\gamma}))$$

$$\leqslant 2 + \sum_{n=1}^{\infty} \mathbb{P}_y(\tilde{\rho} > \lfloor \log_\alpha(n^{-1/\gamma}) \rfloor) \leqslant 2 + \frac{C(V(y) + 1)}{\alpha} \sum_{n=1}^{\infty} n^{-1/\gamma}$$

$$= \tilde{C}(V(y) + 1)$$

for some $\tilde{C}$. Since $\rho \leqslant \tilde{\rho}$, the proof is finished. ∎

Proof of Theorem 2.1. For every $r > 0$ define $D_r = \{(x, y) \in X^2 : d(x, y) < r\}$.

STEP I. To simplify calculations define a new metric $\bar{d}(x, y) = d(x, y)^\nu$ and observe that for $\bar{D}_r = \{(x, y) \in X^2 : \bar{d}(x, y) < r\}$ we have $D_R = \bar{D}_{\bar{R}}$ with $\bar{R} = R^\nu$. By the Jensen inequality, (2.2) takes the form

$$(2.6) \qquad \int_{X^2} \bar{d}(u, v) \, \mathbf{Q}_{x,y}(du, dv) \leqslant \bar{\alpha}\bar{d}(x, y) \quad \text{for } (x, y) \in F,$$

with $\bar{\alpha} = \alpha^\nu$. Assumption **A3** implies that

$$(2.7) \qquad 1 - \|\mathbf{Q}_{x,y}\| \leqslant l\bar{d}(x, y) \quad \text{and} \quad \mathbf{Q}_{x,y}(D_{\bar{\alpha}\bar{d}(x,y)}) \geqslant \delta$$

for $(x, y) \in F$.

STEP II. Observe that if $b \in \mathcal{M}_{\mathrm{fin}}(X^2)$ satisfies $\operatorname{supp} b \subset F$ then (2.7) implies

$$\|\mathbf{Q}_b\| \geqslant \|b\| - l \int_{X^2} \bar{d}(u, v) \, b(du, dv).$$

Since $\operatorname{supp} b \subset F$, we have $\operatorname{supp} \mathbf{Q}_b^{0,\dots,n} \subset F^{n+1}$. Iterating the above inequality and using (2.6) we obtain $\|\mathbf{Q}_b^{0,\dots,n}\| \geqslant \|b\| - \frac{l}{1-\bar{\alpha}} \int_{X^2} \bar{d}(u, v) \, b(du, dv)$. If $\operatorname{supp} b \subset \left\{(u, v) \in X^2 : \bar{d}(u, v) < \frac{1-\bar{\alpha}}{2l}\right\} \cap F$ then from (2.5) it follows that

$$(2.8) \qquad \|\mathbf{Q}_b^\infty\| \geqslant \tfrac{1}{2}\|b\|.$$

Set $R_0 = \sup\{\bar{d}(x, y) : L(x) + L(y) < R\} < \infty$ and $n_0 = \min\{n \in \mathbb{N}_0 : \bar{\alpha}^n R_0 < \frac{1-\bar{\alpha}}{2l}\}$. Now (2.7) implies that for $(x, y) \in F$ such that $L(x) + L(y) < R$ we have

$$\mathbf{Q}_{x,y}^{n_0}\left(\left\{(u, v) \in X^2 : \bar{d}(u, v) < \frac{1-\bar{\alpha}}{2l}\right\} \cap F\right) > \delta^{n_0}$$

and finally (2.8) gives

$$(2.9) \qquad \|\mathbf{Q}_{x,y}^\infty\| \geqslant \tfrac{1}{2}\delta^{n_0}.$$

STEP III. Define $\tilde{\rho}((x_n, y_n)_{n \in \mathbb{N}_0}) = \inf\left\{n \geqslant 1 : L(x_n) + L(y_n) < \frac{4c}{1-\lambda}\right\}$. Since $L(x) + L(y)$ is a Lyapunov function for a Markov chain in X^2 with transition probabilities $\{\mathbf{B}_{x,y} : x, y \in X\}$, Lemma 2.2 shows that there exist constants $\lambda_0 \in (0, 1)$ and C_0 such that

$$(2.10) \qquad \mathbb{E}_{x,y} \lambda_0^{-\tilde{\rho}} \leqslant C_0(L(x) + L(y) + 1) \quad \text{for } (x, y) \in X^2.$$

Define $A = \{(x, y, \theta) \in \widehat{X} : (x, y) \in F \text{ and } L(x) + L(y) < R\}$ and

$$\rho((x_n, y_n, \theta_n)_{n \in \mathbb{N}_0}) = \inf\{n \in \mathbb{N}_0 : (x_n, y_n, \theta_n) \in A\}.$$

Slightly abusing notation, we identify $\kappa : (X \times X)^\infty \to \mathbb{N}_0 \cup \{\infty\}$, defined in **A4**, with its extension to $\widehat{X}^\infty$: $\kappa((x_n, y_n, \theta_n)_{n \in \mathbb{N}_0}) = \kappa((x_n, y_n)_{n \in \mathbb{N}_0})$. Since $\rho \leqslant \tilde{\rho} + \kappa \circ T_{\tilde{\rho}}$, where $T_{\tilde{\rho}}((x_n, y_n, \theta_n)_{n \in \mathbb{N}_0}) = (x_{n+\tilde{\rho}}, y_{n+\tilde{\rho}}, \theta_{n+\tilde{\rho}})_{n \in \mathbb{N}_0}$, an argument similar to that in the proof of Lemma 2.1 shows that there exists $\lambda \in (0, 1)$ such that

$$\mathbb{E}_{x,y,\theta}\, \lambda^{-\rho} \leqslant \tilde{C} C_0 (L(x) + L(y) + 1) \quad \text{for } x, y \in X, \theta \in \{0, 1\}.$$

Define $B = \{(x, y, \theta) \in \widehat{X} : \theta = 1\}$ and

$$\epsilon((x_n, y_n, \theta_n)_{n \in \mathbb{N}_0}) = \inf\{n \geqslant 1 : (x_n, y_n, \theta_n) \notin B\}.$$

From Step II we obtain $\mathbb{P}_{x,y,\theta}(B) \geqslant \frac{1}{2}\delta^{n_0}$ for $(x, y, \theta) \in A$. From (2.6) and (2.7) it follows that

$$\begin{aligned}
\widehat{\mathbf{B}}_{x,y,\theta}(\epsilon = n) &= \int_{\widehat{X}^n} \widehat{\mathbf{R}}_{z_{n-1}}(\widehat{X})\, \widehat{\mathbf{Q}}_{x,y,\theta}^{0,\dots,n-1}(dz_0, \dots, dz_{n-1}) \\
&= \|\mathbf{Q}_{\delta_{(x,y)}}^{n-1}\| - \|\widehat{Q}_{\mathbf{Q}_{\delta_{(x,y)}}^{n-1}}\| \leqslant l \int_{X^2} \bar{d}(u, v)\, \mathbf{Q}_{\delta_{(x,y)}}^{n-1}(du, dv) \\
&\leqslant l\bar{\alpha}^{n-1}\bar{d}(x, y) < \bar{\alpha}^{n-1} l R_0
\end{aligned}$$

whenever $(x, y, \theta) \in A$. Finally, Lemma 2.1 guarantees the existence of constants $\gamma \in (0, 1)$ and $C_1 > 0$ such that for

$$\tau((x_n, y_n, \theta_n)_{n \in \mathbb{N}_0}) = \inf\{n \geqslant 1 : \forall_{k \geqslant n}\, (x_k, y_k, \theta_k) \in B\}$$

we have

$$\mathbb{E}_{x,y,\theta}\, \gamma^{-\tau} \leqslant C_1 (L(x) + L(y) + 1) \quad \text{for } x, y \in X,\, \theta \in \{0, 1\}.$$

STEP IV. Define $G_{n/2} = \{t \in (X^2 \times \{0, 1\})^\infty : \tau(t) \leqslant n/2\}$ and $H_{n/2} = \{t \in (X^2 \times \{0, 1\})^\infty : \tau(t) > n/2\}$. For every $n \in \mathbb{N}$ we have

$$\widehat{\mathbf{B}}_{x,y,\theta}^\infty = \widehat{\mathbf{B}}_{x,y,\theta}^\infty|_{G_{n/2}} + \widehat{\mathbf{B}}_{x,y,\theta}^\infty|_{H_{n/2}} \quad \text{for } x, y \in X,\, \theta \in \{0, 1\}.$$

Fix $\theta = 1$ and $(x, y) \in X^2$. From the fact that $\|\cdot\|_{\mathrm{FM}} \leqslant \|\cdot\|_{\mathrm{W}}$ it follows that

$$\begin{aligned}
&\|P^{*n}\delta_x - P^{*n}\delta_y\|_{\mathrm{FM}} = \|\mathbf{P}_x^n - \mathbf{P}_y^n\|_{\mathrm{FM}} \\
&= \sup_{f \in \mathcal{F}} \left| \int_{X^2} (f(z_1) - f(z_2))\, (pr_n^\# \mathbf{B}_{x,y}^\infty)(dz_1, dz_2) \right| \\
&= \sup_{f \in \mathcal{F}} \left| \int_{X^2} (f(z_1) - f(z_2))\, (pr_{X^2}^\# pr_n^\# \widehat{\mathbf{B}}_{x,y,\theta}^\infty)(dz_1, dz_2) \right| \\
&\leqslant \sup_{f \in \mathcal{W}} \left| \int_{X^2} (f(z_1) - f(z_2))\, (pr_{X^2}^\# pr_n^\# (\widehat{\mathbf{B}}_{x,y,\theta}^\infty|_{G_{n/2}}))(dz_1, dz_2) \right| + 2\widehat{\mathbf{B}}_{x,y,\theta}^\infty(H_{n/2}).
\end{aligned}$$

From **A2** we obtain

$$\sup_{\mathcal{W}} \left| \int_{X^2} (f(z_1) - f(z_2))\, (pr_{X^2}^{\#} pr_n^{\#}(\widehat{\mathbf{B}}_{x,y,\theta}^{\infty}|_{G_{n/2}}))(dz_1, dz_2) \right|$$

$$\leqslant \int_{X^2} d(z_1, z_2)\, (pr_{X^2}^{\#} pr_n^{\#}(\widehat{\mathbf{B}}_{x,y,\theta}^{\infty}|_{G_{n/2}}))(dz_1, dz_2)$$

$$\leqslant \alpha^{n/2} \int_{X^2} d(z_1, z_2)\, (pr_{X^2}^{\#} pr_{n/2}^{\#}(\widehat{\mathbf{B}}_{x,y,\theta}^{\infty}|_{G_{n/2}}))(dz_1, dz_2) \leqslant \alpha^{n/2} R.$$

Now Step III and the Chebyshev inequality imply that

$$\widehat{\mathbf{B}}_{x,y,\theta}^{\infty}(H_{n/2}) \leqslant \gamma^{n/2} C_1(L(x) + L(y) + 1) \quad \text{for } n \in \mathbb{N}.$$

Taking $C_2 = 2C_1 + R$ and $q = \max\{\gamma^{n/2}, \alpha^{n/2}\}$ we obtain

$$\|P^{*n}\delta_x - P^{*n}\delta_y\|_{\mathrm{FM}} \leqslant \gamma^n C_1(L(x) + L(y) + 1) \quad \text{for } x, y \in X,\, n \in \mathbb{N},$$

and so

$$(2.11) \qquad \|P^{*n}\mu - P^{*n}\nu\|_{\mathrm{FM}} \leqslant \gamma^n C_1\Big(\int_X L(x)\, \mu(dx) + \int_X L(y)\, \nu(dy) + 1 \Big)$$

for $\mu, \nu \in \mathcal{M}_1^L(X)$ and $n \in \mathbb{N}$.

STEP V. Observe that Step IV and **A1** give

$$\|P^{*n}\delta_x - P^{*(n+k)}\delta_x\|_{\mathrm{FM}} \leqslant \int_X \|P^{*n}\delta_x - P^{*n}\delta_y\|_{\mathrm{FM}}\, P^{*k}\delta_x(dy)$$

$$\leqslant q^n C_2 \int_X (L(x) + L(y))\, P^{*k}\delta_x(dy) \leqslant q^n C_3(1 + L(x)),$$

so $(P^{*n}\delta_x)_{n \in \mathbb{N}}$ is a Cauchy sequence for every $x \in X$. Since $\mathcal{M}_1(X)$ equipped with the norm $\|\cdot\|_{\mathrm{FM}}$ is complete (see [8]), assumption **A0** implies the existence of an invariant measure μ_*. Assumption **A1** gives $\mu_* \in \mathcal{M}_L(X)$. Applying inequality (2.11) we obtain (2.4). The observation that $\mathcal{M}_L(X)$ is dense in $\mathcal{M}_1(X)$ in the total variation norm finishes the proof. ∎

REMARK. In Steps IV and V of the above proof we follow M. Hairer [11].

3. RANDOM ITERATION OF FUNCTIONS

Let (X, d) be a Polish space and (Θ, Ξ) a measurable space with a family $\vartheta_x \in \mathcal{M}_1(\Theta)$ of distributions on Θ indexed by $x \in X$. The space Θ serves as a set of indices for a family $\{S_\theta : \theta \in \Theta\}$ of continuous functions from X into X. We assume that $(\theta, x) \mapsto S_\theta(x)$ is product measurable.

In this section we study a stochastically perturbed dynamical system $(X_n)_{n\in\mathbb{N}_0}$. Its intuitive description is the following: if X_0 starts at x_0, then by choosing θ_0 at random from ϑ_{x_0} we define $X_1 = S_{\theta_0}(x_0)$. Having X_1 we select θ_1 according to ϑ_{X_1} and put $X_2 = S_{\theta_1}(X_1)$, and so on. More precisely, the process $(X_n)_{n\in\mathbb{N}_0}$ can be written as

$$X_{n+1} = S_{Y_n}(X_n), \quad n = 0, 1, \ldots,$$

where $(Y_n)_{n\in\mathbb{N}_0}$ is a sequence of random elements defined on a probability space $(\Omega, \Sigma, prob)$ with values in Θ such that

$$(3.1) \quad prob(Y_n \in B \mid X_n = x) = \vartheta_x(B) \quad \text{for } x \in X,\, B \in \Xi,\, n = 0, 1, \ldots,$$

and $X_0 : \Omega \to X$ is a given random variable. Denoting by μ_n the probability law of X_n, we will give a recurrence relation between μ_{n+1} and μ_n. To this end fix $f \in B_b(X)$ and note that $\mathbb{E}f(X_{n+1}) = \int_X f\,d\mu_{n+1}$. By (3.1) we have

$$\int_A \vartheta_x(B)\,\mu_n(dx) = prob(\{Y_n \in B\} \cap \{X_n \in A\}) \quad \text{for } B \in \Xi,\, A \in \mathcal{B}_X,$$

hence

$$\mathbb{E}f(X_{n+1}) = \int_\Omega f(S_{Y_n(\omega)}(X_n(\omega)))\,prob(d\omega) = \int_X \int_\Theta f(S_\theta(x))\,\vartheta_x(d\theta)\,\mu_n(dx).$$

Putting $f = \mathbf{1}_A$, $A \in \mathcal{B}_X$, we obtain $\mu_{n+1}(A) = P^*\mu_n(A)$, where

$$P^*\mu(A) = \int_X \int_\Theta \mathbf{1}_A(S_\theta(x))\,\vartheta_x(d\theta)\,\mu(dx) \quad \text{for } \mu \in \mathcal{M}_{\text{fin}}(X),\, A \in \mathcal{B}_X.$$

In other words this formula defines the transition operator for μ_n. The operator P^* is the adjoint of the Markov operator $P : B_b(X) \to B_b(X)$ of the form

$$(3.2) \qquad\qquad Pf(x) = \int_\Theta f(S_\theta(x))\,\vartheta_x(d\theta).$$

We take this formula as the precise formal definition of the process under study. We will show that the operator (3.2) has a unique invariant measure provided the following conditions hold:

B1. *There exists* $\alpha \in (0, 1)$ *such that*

$$\int_\Theta d(S_\theta(x), S_\theta(y))\,\vartheta_x(d\theta) \leqslant \alpha d(x, y) \quad \text{for } x, y \in X.$$

B2. *There exists* $\bar{x} \in X$ *such that*

$$c := \sup_{x \in X} \int_\Theta d(S_\theta(\bar{x}), \bar{x})\,\vartheta_x(d\theta) < \infty.$$

B3. *The map $x \mapsto \vartheta_x$, $x \in X$, is Hölder continuous in the total variation norm, i.e. there exist $l > 0$ and $\nu \in (0, 1]$ such that*

$$\|\vartheta_x - \vartheta_y\| \leqslant l d(x, y)^\nu \quad \text{for } x, y \in X.$$

B4. *There exists $\delta > 0$ such that*

$$\vartheta_x \wedge \vartheta_y(\{\theta \in \Theta : d(S_\theta(x), S_\theta(y)) \leqslant \alpha d(x, y)\}) > \delta \quad \text{for } x, y \in X,$$

where $\wedge$ denotes the greatest lower bound in the lattice of finite measures.

REMARK. In the simplest case $\Theta = \{1, \dots, n\}$ the above conditions are standard and nearly optimal (see [28] for a discussion).

PROPOSITION 3.1. *Assume* **B1–B4**. *Then the operator* (3.2) *has a unique invariant measure $\mu_* \in \mathcal{M}_1^1(X)$, which is attractive in $\mathcal{M}_1(X)$. Moreover there exist $q \in (0, 1)$ and $C > 0$ such that*

$$\|P^{*n}\mu - \mu_*\|_{\mathrm{FM}} \leqslant q^n C \left(1 + \int_X d(\bar{x}, x) \, \mu(dx)\right)$$

for $\mu \in \mathcal{M}_1^1(X)$ and $n \in \mathbb{N}$.

Proof. Define the operator Q on $B_b(X^2)$ by

$$Q(f)(x, y) = \int_\Theta f(S_\theta(x), S_\theta(y)) \, \vartheta_x \wedge \vartheta_y(d\theta).$$

Since

$$\|\vartheta_{x'} \wedge \vartheta_{y'} - \vartheta_x \wedge \vartheta_y\| \leqslant 2(\|\vartheta_{x'} - \vartheta_x\| + \|\vartheta_{y'} - \vartheta_y\|)$$

it follows that

$$
\begin{aligned}
|Q(f)(x', y') - Q(f)(x, y)| \leqslant &\int_\Theta |f(S_\theta(x'), S_\theta(y'))| \, \|\vartheta_{x'} \wedge \vartheta_{y'} - \vartheta_x \wedge \vartheta_y\|(d\theta) \\
&+ \int_\Theta |f(S_\theta(x'), S_\theta(y')) - f(S_\theta(x), S_\theta(y))| \, \vartheta_x \wedge \vartheta_y(d\theta) \\
\leqslant &\, 2l \sup_{z \in X^2} |f(z)| \, (d(x, x')^\nu + d(y, y')^\nu) \\
&+ \int_\Theta |f(S_\theta(x'), S_\theta(y')) - f(S_\theta(x), S_\theta(y))| \, \vartheta_x \wedge \vartheta_y(d\theta),
\end{aligned}
$$

for $f \in B_b(X^2)$ and $x, y \in X$. Consequently, $Q(C_b(X^2)) \subset C_b(X^2)$, by Lebesgue's dominated convergence theorem. Put

$$\mathcal{F} = \left\{ f \in B_b(X^2) : \sup_{z \in X^2} |f(z)| \leqslant M, \, Q(f) \in B_b(X^2) \right\},$$

where $M > 0$ is fixed, and observe that the family $\mathcal{F}$ contains all continuous functions bounded by M and the limit of any convergent sequence of functions in the class, i.e. $\mathcal{F}$ consists, by definition, of all Baire functions bounded by M. Since the class of Baire functions is identical with the class of Borel functions (see [22, Theorem 4.5.2]) it follows that $Q(B_b(X^2)) \subset B_b(X^2)$. In particular, for the family $\{Q_{x,y} : x, y \in X\}$ of (subprobability) measures given by

$$Q_{x,y}(C) = \int\limits_{\Theta} \mathbf{1}_C(S_\theta(x), S_\theta(y)) \, \vartheta_x \wedge \vartheta_y(d\theta),$$

the maps $(x, y) \mapsto Q_{x,y}(C)$ are measurable for every $C \in \mathcal{B}_{X^2}$.

Arguing similarly we show that (3.2) is a well defined Feller operator. It has Lyapunov function $L(x) = d(x, \bar{x})$, since $\int_\Theta d(S_\theta(x), \bar{x}) \, \vartheta_x(d\theta) \leqslant \alpha d(x, \bar{x}) + c$. Now, observe that

$$\|Q_{x,y}\| = \vartheta_x \wedge \vartheta_y(\Theta) = \inf_{A \in \Xi} \{\vartheta_x(A) + \vartheta_y(\Theta \setminus A)\}$$

$$= 1 - \sup_{A \in \Xi} \{\vartheta_y(A) - \vartheta_x(A)\} = 1 - \|\vartheta_x - \vartheta_y\| \geqslant 1 - ld(x,y)^\nu$$

for $x, y \in X$. Moreover,

$$\int\limits_{X^2} d(u,v) \, Q_{x,y}(du, dv) = \int\limits_{\Theta} d(S_\theta(x), S_\theta(y)) \, \vartheta_x \wedge \vartheta_y(d\theta) \leqslant \alpha d(x,y),$$

and $Q_{x,y}(D_{\alpha d(x,y)}) = \vartheta_x \wedge \vartheta_y(\{\theta \in \Theta : d(S_\theta(x), S_\theta(y)) \leqslant \alpha d(x,y)\}) > \delta$ for $x, y \in X$. In consequence, **A0–A3** are fulfilled. The use of Theorem 2.1 (see also comments in Subsection 2.2 concerning assumption **A4**) ends the proof. $\blacksquare$

4. PERPETUITIES WITH PLACE DEPENDENT PROBABILITIES

Let $X = \mathbb{R}^d$ and $G = \mathbb{R}^{d \times d} \times \mathbb{R}^d$, and consider the function $S_\theta : X \to X$ defined by $S_\theta(x) = M(\theta)x + Q(\theta)$, where (M, Q) is a random variable on (Θ, Ξ) with values in G. Then (3.2) may be written as

$$(4.1) \qquad Pf(x) = \int\limits_{G} f(mx + q) \, d\vartheta_x \circ (M, Q)^{-1}(m, q).$$

This operator is connected with the random difference equation of the form

$$(4.2) \qquad \Phi_n = M_n \Phi_{n-1} + Q_n, \quad n = 1, 2, \ldots,$$

where $(M_n, Q_n)_{n \in \mathbb{N}}$ is a sequence of independent random variables distributed as (M, Q). Namely, the process $(\Phi_n)_{n \in \mathbb{N}_0}$ is a homogeneous Markov chain with transition kernel P given by

$$(4.3) \qquad Pf(x) = \int\limits_{G} f(mx + q) \, d\mu(m, q),$$

where μ stands for the distribution of (M, Q). Equation (4.2) arises in various areas including economics, physics, nuclear technology, biology and sociology (see

e.g. [32]). It is closely related to a sequence $(\Psi_n)_{n\in\mathbb{N}}$ of backward iterations, given by $\sum_{k=1}^{n} M_1 \ldots M_{k-1} Q_k, n \in \mathbb{N}$ (see e.g. [9]). Under conditions ensuring the almost sure convergence of the sequence $(\Psi_n)_{n\in\mathbb{N}}$ the limiting random variable

$$(4.4) \qquad \sum_{n=1}^{\infty} M_1 \ldots M_{n-1} Q_n$$

is often called a *perpetuity*. It turns out that the probability law of (4.4) is a unique invariant measure for (4.3). The name perpetuity comes from perpetual payment streams and recently gained some popularity in the literature on stochastic recurrence equations (see [7]). In the insurance context a perpetuity represents the present value of a permanent commitment to make a payment at regular intervals, say annually, into the future forever. The Q_n represent annual payments, and the M_n cumulative discount factors. Many interesting examples of perpetuities can be found in [1]. Due to the significant papers [17], [10], [32] and [9] we have a complete (in dimension one) characterization of convergence of perpetuities. The rate of that convergence has recently been extensively studied by many authors (see for instance [3]–[5], [24]). The main result of this section concerns the rate of convergence of the process $(X_n)_{n\in\mathbb{N}_0}$ associated with the operator $P : B_b(\mathbb{R}^d) \to B_b(\mathbb{R}^d)$ given by

$$(4.5) \qquad Pf(x) = \int_G f(mx + q) \, d\mu_x(m, q),$$

where $\{\mu_x : x \in \mathbb{R}^d\}$ is a family of Borel probability measures on G. In contrast to $(\Phi_n)_{n\in\mathbb{N}_0}$, the process $(X_n)_{n\in\mathbb{N}_0}$ moves by choosing θ at random from a measure depending on x. Taking into consideration the concept of perpetuity we may say that $(X_n)_{n\in\mathbb{N}_0}$ forms *a perpetuity with place dependent probabilities*.

COROLLARY 4.1. *Assume that $\{\mu_x : x \in \mathbb{R}^d\}$ is a family of Borel probability measures on G such that*

$$(4.6) \quad \alpha := \sup_{x\in\mathbb{R}^d} \int_G \|m\|_{\mathrm{op}} \, d\mu_x(m, q) < 1, \quad c := \sup_{x\in\mathbb{R}^d} \int_G |q| \, d\mu_x(m, q) < \infty.$$

Assume moreover that the map $x \mapsto \mu_x$, $x \in X$, is Hölder continuous in the total variation norm and there exists $\delta > 0$ such that

$$\mu_x \wedge \mu_y(\{(m, q) \in G : \|m\|_{\mathrm{op}} \leqslant \alpha\}) > \delta \quad for \ x, y \in \mathbb{R}^d.$$

Then the operator (4.5) has a unique invariant measure $\mu_* \in \mathcal{M}_1^1(\mathbb{R}^d)$, which is attractive in $\mathcal{M}_1(\mathbb{R}^d)$. Moreover there exist $q \in (0, 1)$ and $C > 0$ such that

$$\|P^{*n}\mu - \mu_*\|_{\mathrm{FM}} \leqslant q^n C \left(1 + \int_{\mathbb{R}^d} |x| \, \mu(dx)\right)$$

for $\mu \in \mathcal{M}_1^1(\mathbb{R}^d)$ and $n \in \mathbb{N}$.

The proof of the corollary is a straightforward application of Proposition 3.1. We leave the details to the reader.

We finish the paper by giving an example illustrating Corollary 4.1.

EXAMPLE. Let ν_0, ν_1 be distributions on $\mathbb{R}^2$. Assume that $p, q : \mathbb{R} \to [0, 1]$ are Lipschitz functions (with Lipschitz constant L) summing to 1, and $p(x) = 1$ for $x \leqslant 0$, while $p(x) = 0$ for $x \geqslant 1$. Define μ_x by $\mu_x = p(x)\nu_0 + q(x)\nu_1, x \in \mathbb{R}$. Then:

- $\|\mu_x - \mu_y\| \leqslant 2L|x - y|$ for $x, y \in \mathbb{R}$.
- If $\int_{\mathbb{R}^2} |m|\, d\nu_i(m, q) < 1$ and $\int_{\mathbb{R}^2} |q|\, d\nu_i(m, q) < \infty$ for $i = 0, 1$, then (4.6) holds.
- For all $A \in \mathcal{B}_{\mathbb{R}^2}$ and $x, y \in \mathbb{R}$ we have

$$\mu_x \wedge \mu_y(A) \geqslant \nu_0 \wedge \nu_1(A) = (\nu_0 - \lambda^+)(A) = (\nu_1 - \lambda^-)(A)$$
$$\geqslant \max\{\nu_0(A), \nu_1(A)\} - \|\nu_0 - \nu_1\|(A),$$

where (λ^+, λ^-) is the Jordan decomposition of $\nu_1 - \nu_0$.

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