Professors and Grants

1. Introduction

This note is intended as a compliment and complement to
B. Zhang's very enjoyable "Coconuts and Islanders",
which motivates the Boltzmann distribution in the case where
every nonnegative integer is a possible energy-level.
Here, our initial focus is, instead, on Boltzmann distributions where
0 and 1 and 10 are the only possible energy-levels.
Taking our cue from "Coconuts and Islanders", we motivate by story.

From §3 to §13, we analyze **three systems** for
dispensing grant money to N professors.
Congress allocates N dollars to award to the N professors,
so the average award (per professor) is: \$1.
The grant rules stipulate: each professor receives \$0 or \$1 or \$10.
Each professor is identified by a number, from 1 to N.
By a **dispensation**, we mean a full complement of awards,
with a specific amount (\$0 or \$1 or \$10) to Professor#1,
a specific amount (\$0 or \$1 or \$10) to Professor#2,
etc., up to and including Professor#N,
such that the total of the awards is the \$$N$ allocated by Congress.

The **first system** (see §3) for awarding grants is very simple:
There are many possible dispensations, and, among all of them,
one is selected randomly,
giving equal probability to each possible dispensation.
The **main problem** is to figure out:
Using this first system, for a given professor,
what is the probability of being awarded \$0? \$1? \$10?

Later (see §5), we describe
second and third probabilistic award systems.
Each of these systems depends on three parameters p, q, r
satisfying $p, q, r > 0$ and $p + q + r = 1$.
The **second system** uses
an iid system of random-variables, $X_1, \ldots, X_N$
such that, $\forall \ell$, $\Pr[X_\ell = \ 0] = p$,

$$\Pr[X_\ell = 1] = q,$$
$$\Pr[X_\ell = 10] = r.$$

For all ℓ, the second system awards X_ℓ dollars to Professor$\#\ell$.
The total dollar payout $X_1 + \cdots + X_N$ is then random;
if $X_1 = \cdots = X_N = 0$, it could be as small as 0 dollars,
and if $X_1 = \cdots = X_N = 10$, it could be as large as $10N$ dollars.
The **third system** is obtained from the second
by conditioning on the event $X_1 + \cdots + X_N = N$,
so that the total payout is exactly the $\$N$ allocated by Congress.

KEY POINT: With well-chosen p, q, r,
the first and third systems are shown to be equivalent.
In §6 and §7, we show that these parameter choices are Boltzmann,
meaning: (p, q, r) is, for some real number β,
a scalar multiple of $(\, e^{-0\cdot\beta}\, ,\, e^{-1\cdot\beta}\, ,\, e^{-10\cdot\beta}\,)$.
That is, $\exists \beta, C \in \mathbb{R}$ s.t. $(p, q, r) \;=\; (\; C \;,\; Ce^{-\beta} \;,\; Ce^{-10\beta} \;)$.

The second and third systems are
accessible by basic tools of probability theory,
while the above "main problem" involves the first system.
However, once we know the first and third systems are equivalent,
we can bring these probabilistic tools to bear on the main problem.
Thanks to J. Steif, for pointing out that, if $q + 10r = 1$, then
the Discrete Local Limit Theorem, which is described in §10,
is the right tool for the main problem, which is solved in §13.

Boltzmann distributions are often motivated by entropy, but,
from our perspective,
what's special about $(p, q, r) = (C, Ce^{-\beta}, Ce^{-10\beta})$ is:
For any $i, j, k \geqslant 0$, we have
$p^i q^j r^k \;=\; C^{i+j+k} \cdot e^{-\beta\cdot(j+10k)}$,
so $p^i q^j r^k$ depends only on: $i + j + k$ and $j + 10k$.
In the third system of grant awards,
there exists a normalizing constant $S > 0$ s.t.,
for any dispensation in which
i professors receive \$ 0,
j professors receive \$ 1,
k professors receive \$10,

the probability of that dispensation is $p^i q^j r^k / S$,
which is equal to $C^{i+j+k} \cdot e^{-\beta\cdot(j+10k)}/S$.
That proabability, then, depends only on
$i+j+k$, which is the number of professors,
and $j+10k$, which is the total dollar payout.
So, since the number of professors is equal to N
and the total dollar payout is also equal to N,
we conclude: each dispensation has probability $C^N \cdot e^{-\beta\cdot N}/S$,
so they are all equally likely,
which exactly describes the first system.
Therefore, under the Boltzmann assumption,
the first and third systems are equivalent.

In §15, we expose the inequitablity of the first system.
In fact, assuming N is sufficiently large, we show, in §15, that:
with probability $> 99\%$, over half of the professors receive \$0.
Thanks to V. Reiner for suggesting
applying Chebyshev's inequality to a sum of indicator variables,
to transition from individual statistics to population statistics.

In §16 and §17 and §18, we extend the theory to handle cases where
the award-sets are arbitrary finite sets of rational numbers,
not necessarily equal to $\{0, 1, 10\}$.
In §19, we show that
irrational award amounts can lead to non-Boltzmann statistics.
In §20 and §21 and §22, we extend our earlier results to include
degenerate energy-levels, with a finite set of states.
In §23 through §31, we extend these results further to include
cases that involve a countably infinite set of states.

Thanks to C. Prouty for help with many calculations.
For some of his Python code, see §32.

2. Some notation

A box around an expression indicates that it is global,
meaning that it is fixed (or "bound") until the end of these notes.
Unboxed variables are freed at the end of each section, if not earlier.

Let $\boxed{\mathbb{R}^*} := \{-\infty\} \bigcup \mathbb{R} \bigcup \{\infty\}$, $\boxed{\mathbb{Z}^*} := \{-\infty\} \bigcup \mathbb{Z} \bigcup \{\infty\}$.
For any $s, t \in \mathbb{R}^*$, **let**
$\boxed{(s;t)} := \{x \in \mathbb{R}^* \,|\, s < x < t\}$, $\boxed{[s;t)} := \{x \in \mathbb{R}^* \,|\, s \leqslant x < t\}$,
$\boxed{(s;t]} := \{x \in \mathbb{R}^* \,|\, s < x \leqslant t\}$, $\boxed{[s;t]} := \{x \in \mathbb{R}^* \,|\, s \leqslant x \leqslant t\}$.
For any $s, t \in \mathbb{R}^*$, **let** $\boxed{(s..t)} := (s;t) \bigcap \mathbb{Z}^*$, $\boxed{[s..t)} := [s;t) \bigcap \mathbb{Z}^*$,
$\boxed{(s..t]} := (s;t] \bigcap \mathbb{Z}^*$, $\boxed{[s..t]} := [s;t] \bigcap \mathbb{Z}^*$.
Let $\boxed{\mathbb{N}} := [1..\infty)$ be the set of positive integers.
For any finite set F, **let** $\boxed{\#F}$ be the number of elements in F.
For any infinite set F, **let** $\boxed{\#F} := \infty$. Then $\#\mathbb{Z} = \infty = \#\mathbb{R}$.
For any set F, both ($\#F \in [0..\infty]$) and ($(\#F = 0) \Leftrightarrow (F = \varnothing)$).
For all $t \in \mathbb{R}$, **let** $\boxed{\lfloor t \rfloor} := \max\{n \in \mathbb{Z} \,|\, n \leqslant t\}$ be the $\boxed{\textbf{floor} \text{ of } t}$.
For any sets S, T, for any function $f : S \to T$,
the $\boxed{\textbf{image} \text{ of } f}$ is: $\boxed{\mathbb{I}_f} := \{ f(x) \,|\, x \in S \} \subseteq T$.
For any sets S, T, for any function $f : S \to T$,
for any set A, we **define**: $\boxed{f^*A} := \{x \in S \,|\, f(x) \in A\}$.

Let $D \subseteq \mathbb{R}^*$ and $f : D \to \mathbb{R}^*$.
By f is $\boxed{\textbf{semi-increasing}}$, we mean:
$\forall s, t \in D$, $(s \leqslant t) \Rightarrow (f(s) \leqslant f(t))$.
By f is $\boxed{\textbf{strictly-increasing}}$, we mean:
$\forall s, t \in D$, $(s < t) \Rightarrow (f(s) < f(t))$.
By f is $\boxed{\textbf{semi-decreasing}}$, we mean:
$\forall s, t \in D$, $(s \leqslant t) \Rightarrow (f(s) \geqslant f(t))$.
By f is $\boxed{\textbf{strictly-decreasing}}$, we mean:
$\forall s, t \in D$, $(s < t) \Rightarrow (f(s) > f(t))$.

By convention, in these notes, we define $\boxed{0^0} := 1$.
By $\boxed{C^\omega}$, we mean: real-analytic.

3. First system of grant awards

Let $\boxed{N} \in \mathbb{N}$. Think of N as large.
Whenever we need to formalize and prove approximations involving N, we will "pass to the thermodynamic limit", which means:
we replace N by a variable $n \in \mathbb{N}$, and let $n \to \infty$.
((Alternatively, within nonstandard analysis,

N could be replaced by an *infinite* integer,
and the various approximations involving N,
would be formalized as equality-modulo-infinitesimals.))

Suppose there are N professors, numbered 1 to N,
who apply, once per year, to the GFA (Grant Funding Agency),
seeking funding for the very important work they are doing.

Each year, Congress authorizes $\$N$ for the GFA to dispense
to the N professors.

The GFA has the rule: every award is 0 or 1 or 10 dollars.

The set of dispensations (of grants) is represented by:

$$\boxed{\Omega} := \left\{ \omega : [1..N] \to \{0,1,10\} \;\middle|\; \sum_{\ell=1}^{N} [\omega(\ell)] = N \right\}.$$

The GFA has set aside $\#\Omega$ pieces of paper,
and has written down all possible dispensations,
one on each piece of paper.

So, for example, there is a piece of paper that says:
Professors 1 to N each get \$1.

Another piece of paper says:
Professors 1 to $N-10$ each get \$1
and Professors $N-9$ to $N-1$ each get \$0
and Professor N gets \$10.

Since N is large, it follows that $\#\Omega$ is large,
and so there are many, many, many other pieces of paper.

Each year, a GFA bureaucrat
places all the pieces of paper in a big bin,
then selects one at random,
then makes the awards as indicated on that piece of paper.

Under this **first system** of awarding grants, we have:
$\forall \omega \in \Omega$, the probability that
the selected grant-dispensation is ω
is equal to $1/(\#\Omega)$.

Suppose I am one of the professors. Here is our **main problem**:
Calculate my probability of getting \$0.
Then calculate my probability of getting \$1.
Then calculate my probability of getting \$10.

Approximate answers are acceptable.

In §5 to §13 of this note,
we reformulate and then solve this problem.

Spoiler: It's a Boltzmann distribution, approximately.

4. Particles and energy

Recall that $N \in \mathbb{N}$. Think of N as large.
Suppose there are N particles, numbered 1 to N,
each of which has a certain amount of energy.
Suppose the total energy is N, dispensed among the N particles.
Suppose physicists have somehow determined that, for any particle,
its possible energy-levels are: 0 or 1 or 10.
Recall (§3): $\Omega = \left\{ \omega : [1..N] \to \{0, 1, 10\} \;\middle|\; \sum_{\ell=1}^{N} [\omega(\ell)] = N \right\}$.
Then Ω represents the set of energy-dispensations.
Assume that physicists have somehow determined
that this system of particles has a random energy-dispensation
and that all energy-dispensations in Ω are equally probable.
That is, physicists tell us:
$\forall \omega \in \Omega$, the probability that
the energy-dispensation is ω
is equal to $1 / (\#\Omega)$.
The equal probability of all energy-dispensations
is a recurring theme in microcanonical-ensemble thermodynamics,
and can often be motivated through
rules of random energy transfer between random pairs of particles.
For examples of this, either see §20 below or
search for "Coconuts and Islanders" by B. Zhang,
and, in particular, see the work leading up to
the last paragraph of §3.2 therein.
In §20 below,
instead of particles exchanging energy,
there are professors exchanging dollars,
but the principle is exactly the same.
In Zhang's exposition,
instead of particles exchanging energy,
there are islanders exchanging coconuts,
but the principle is exactly the same.

Returing to our N particles, pick any one of them.
Problem: Calculate its probability of having energy-level 0.
Then calculate its probability of having energy-level 1.
Then calculate its probability of having energy-level 10.

Approximate answers are acceptable.
Spoiler: It's a Boltzmann distribution, approximately.

Except for terminology, this problem is the same as
the main problem (end of §3) about professors and grants.
We will go back to professors and grants.
Mathematically it makes no difference, but it's more fun.

5. Second and third systems of grant awards

In an effort to go paperless, the GFA changes to a new system:
In this **second system**, instead of all those pieces of paper,
the GFA chooses $p, q, r > 0$ s.t. $p + q + r = 1$,
and then, for each of the N professors,
awards \$ 0 with probability p,
\$ 1 with probability q,
\$10 with probability r.
No professor's award depends in any way on any other professor's;
the awards are independent.
The expected payout, for any professor, is $p \cdot 0 + q \cdot 1 + r \cdot 10$ dollars.
Under this second system,
there is no guarantee that the total payout will be \$$N$,
which is a difficulty that we will discuss later.
However, recognizing that the average award is *intended* to be \$1,
the GFA chooses the numbers p, q, r subject to the constraint that

$$p \cdot 0 + q \cdot 1 + r \cdot 10 = 1, \quad i.e., \quad q + 10r = 1.$$

For each function $\omega : [1..N] \to \{0, 1, 10\}$, **let**

$$\boxed{i_\omega} := \#\{ \ell \in [1..N] \mid \omega(\ell) = 0 \},$$
$$\boxed{j_\omega} := \#\{ \ell \in [1..N] \mid \omega(\ell) = 1 \},$$
$$\boxed{k_\omega} := \#\{ \ell \in [1..N] \mid \omega(\ell) = 10 \};$$

that is, i_ω is the number of professors awarded \$ 0
and j_ω is the number of professors awarded \$ 1
and k_ω is the number of professors awarded \$10.
Then, $\forall \omega : [1..N] \to \{0, 1, 10\}$, we have:
the total number of awards is $i_\omega + j_\omega + k_\omega$
and the total dollar payout is $i_\omega \cdot 0 + j_\omega \cdot 1 + k_\omega \cdot 10$,
i.e., $j_\omega + 10k_\omega$.
Then, $\forall \omega : [1..N] \to \{0, 1, 10\}$, we have:

$i_\omega + j_\omega + k_\omega \;=\; N$ and $j_\omega + 10k_\omega = \sum_{\ell=1}^{N} [\omega(\ell)]$.

Recall: $\Omega \;=\; \left\{\, \omega : [1..N] \to \{0,1,10\} \;\middle|\; \sum_{\ell=1}^{N} [\omega(\ell)] = N \,\right\}$.

That is, Ω is the set of all payout functions

$\omega : [1..N] \to \{0,1,10\}$

s.t. the total dollar payout is N.

Then: $\forall \omega : [1..N] \to \{0,1,10\}$, we have:

$\omega \in \Omega \quad \Leftrightarrow \quad j_\omega + 10k_\omega = N$.

For every $i,j,k \in [0..N]$,

if $i + j + k = N$ and $j + 10k = N$,

then $\exists \omega \in \Omega$ s.t. $(i,j,k) = (i_\omega, j_\omega, k_\omega)$;

indeed, one such $\omega : [1..N] \to \{0,1,10\}$ is described by:

$\omega = 0$ on $[1..i]$, $\omega = 1$ on $(i..i+j]$, $\omega = 10$ on $(i+j..N]$.

Let $\boxed{A} := \{(i_\omega, j_\omega, k_\omega) \,|\, \omega \in \Omega\}$.

Then A is the set of all (i,j,k) s.t. $i,j,k \in [0..N]$ and

$i + j + k = N$ and $j + 10k = N$.

Under the second system,

each \$ 0 award happens with probability p

and each \$ 1 award happens with probability q

and each \$10 award happens with probability r.

So, $\forall \omega : [1..N] \to \{0,1,10\}$, under the second system,

the probability that the grant-dispensation is equal to ω

is $p^{i_\omega} q^{j_\omega} r^{k_\omega}$.

Let $S := \sum_{\omega \in \Omega} p^{i_\omega} q^{j_\omega} r^{k_\omega}$.

Then S is the probability (using the second system) that $\omega \in \Omega$,

i.e., the probability that the total payout is exactly N dollars.

Assuming N is large, it turns out that S is close to zero.

So, under this second system,

the probability of paying out exactly N dollars

is very small.

Congress allocates exactly \$$N$ each year for the N professors.

So, using this second system, each year,

with probability $1 - S \approx 1$, the GFA will run a surplus or a deficit.

On the other hand, since $q + 10r = 1$, we see that,

each year, the expected payout is \$1 per professor,

so, each year, the expected total payout is \$$N$.

So these surpluses and deficits should, over time, cancel one another.

Unfortunately, Congress is a paragon of fiscal responsibility, and,

as soon as it finds out about the GFA's second system,
it insists that the GFA never again underspend or overspend.
So the GFA changes its system one more time, as follows.
Under its **third system**, each year,
before announcing any of the awards publicly,
the GFA writes out, in an *internal* memo,
a *tentative* proposal of awards that,
independently, for each of the N professors,
awards \$ 0 with probability p,
\$ 1 with probability q,
\$10 with probability r.
If the memo's total award payout is NOT equal to $\$N$,
the GFA deems the memo as unacceptable,
deletes it, and starts over, making memo after memo,
until an acceptable one (meaning payout exactly $\$N$) appears.
Each memo has a probability S of being acceptable, so, each year,
the GFA will likely need to repeat the memo process many times
to get to a memo with total payout exactly equal to $\$N$.
However, as soon as that happens,
the GFA uses that first acceptable memo,
and publicizes its dispensation of awards.
Mathematically, we are conditioning on the event $\omega \in \Omega$.
So, using the third system, the probability that $\omega \notin \Omega$ is 0.
Also, for this third system, $\forall \omega \in \Omega$, the probability of ω is $p^{i_\omega} q^{j_\omega} r^{k_\omega} / S$.
The sum of these probabilities is 1:

$$\sum_{\omega \in \Omega} \frac{p^{i_\omega} q^{j_\omega} r^{k_\omega}}{S} \quad = \quad \frac{1}{S} \cdot \sum_{\omega \in \Omega} p^{i_\omega} q^{j_\omega} r^{k_\omega} \quad = \quad \frac{1}{S} \cdot S \quad = \quad 1.$$

This third system is not necessarily equivalent to the first, because
in the first system, all the probabilities were $1 / (\#\Omega)$,
whereas, in the third system, they are $p^{i_\omega} q^{j_\omega} r^{k_\omega} / S$.
So a **new question** arises:
Is it possible to choose $p, q, r > 0$ in such a way that

$$p + q + r = 1 \quad \text{and} \quad q + 10r = 1 \quad \text{and}$$
$$\forall \omega \in \Omega, \quad p^{i_\omega} q^{j_\omega} r^{k_\omega} / S \;=\; 1 / (\#\Omega) \qquad ?$$

If yes, then, using that (p, q, r),
the first and third systems are equivalent.
We will see that the answer to this new question, in fact, *is* yes.

In the next two sections, assuming $N \geqslant 10$,
we will show how to compute the only (p, q, r) that works.
Spoiler: It's a Boltzmann distribution, exactly.

6. Computing p, q, r à la Boltzmann

Recall (§3): $\Omega = \left\{ \omega : [1..N] \to \{0, 1, 10\} \;\middle|\; \sum_{\ell=1}^{N} [\omega(\ell)] = N \right\}$.
As in the preceding section, **let** $p, q, r > 0$, $S := \sum_{\omega\in\Omega} p^{i_\omega} q^{j_\omega} r^{k_\omega}$.
We assume: $p + q + r = 1$ and $q + 10r = 1$.
We also assume: $\forall\omega \in \Omega,\ p^{i_\omega} q^{j_\omega} r^{k_\omega} / S = 1/(\#\Omega)$.
We will prove that, if $N \geqslant 10$, then
there is at most one (p, q, r) that satisfies these conditions,
specifically, $(p, q, r) = \dfrac{(1, 9^{-1/10}, 9^{-1})}{1 + 9^{-1/10} + 9^{-1}}$.

Define the dot product, $\odot$, on $\mathbb{R}^3$, by:
$\forall x, y, z, X, Y, Z \in \mathbb{R},\ (x, y, z) \odot (X, Y, Z) = xX + yY + zZ$.
For all $u \in \mathbb{R}^3$, **let** $u^\perp := \{ v \in \mathbb{R}^3 \mid u \odot v = 0 \}$;
then $u^\perp$ is a vector subspace of $\mathbb{R}^3$.
For all $U \subseteq \mathbb{R}^3$, **let** $U^\perp := \{ v \in \mathbb{R}^3 \mid \forall u \in U,\ u \odot v = 0 \}$;
then $U^\perp$ is a vector subspace of $\mathbb{R}^3$.
Also, $\forall u \in \mathbb{R}^3$, $u \in u^{\perp\perp}$.
Also, $\forall t \in \mathbb{R}^3, \forall U \subseteq \mathbb{R}^3$, $(t \in U) \Rightarrow (t^\perp \supseteq U^\perp)$.
Also, $\forall T, U \subseteq \mathbb{R}^3$, $(T \subseteq U) \Rightarrow (T^\perp \supseteq U^\perp)$.
For all $u, v \in \mathbb{R}^3$, **let** $\langle u, v\rangle_{\text{span}}$ denote the $\mathbb{R}$-span of $\{u, v\}$, *i.e.*,
let $\langle u, v\rangle_{\text{span}} := \{ su + tv \mid s, t \in \mathbb{R} \}$;
then $\langle u, v\rangle_{\text{span}}$ is a vector subspace of $\mathbb{R}^3$.
Recall (§5): $A = \{(i_\omega, j_\omega, k_\omega) \mid \omega \in \Omega\}$.
Recall (§5): A is the set of all (i, j, k) s.t. $i, j, k \in [0..N]$ and
$i + j + k = N$ and $j + 10k = N$.
Then: A is the set of all (i, j, k) s.t. $i, j, k \in [0..N]$ and
$(1, 1, 1)\odot(i, j, k) = N$ and $(0, 1, 10)\odot(i, j, k) = N$.
For all $a, b \in A$, we have
$(1, 1, 1) \odot a = N = (1, 1, 1) \odot b$ and
$(0, 1, 10) \odot a = N = (0, 1, 10) \odot b$,
so we get
$(1, 1, 1) \odot (a - b) = 0$ and $(0, 1, 10) \odot (a - b) = 0$,
so $a - b \in (1, 1, 1)^\perp \bigcap (0, 1, 10)^\perp$.
Let $V := (1, 1, 1)^\perp \bigcap (0, 1, 10)^\perp$.

Then: $\forall a,b\in A,\quad a-b\in V$.

Let $D:=\{a-b\,|\,a,b\in A\}$. Then $D\subseteq V$.

Also, we have: $V\subseteq(1,1,1)^\perp$ and $V\subseteq(0,1,10)^\perp$.

Then: $V^\perp\supseteq(1,1,1)^{\perp\perp}$ and $V^\perp\supseteq(0,1,10)^{\perp\perp}$.

Since $(1,1,1)\in(1,1,1)^{\perp\perp}\subseteq V^\perp$ and $(0,1,10)\in(0,1,10)^{\perp\perp}\subseteq V^\perp$,

we get: $\langle\,(1,1,1)\,,\,(0,1,10)\,\rangle_{\mathrm{span}}\subseteq V^\perp$.

Let $W:=\langle\,(1,1,1)\,,\,(0,1,10)\,\rangle_{\mathrm{span}}$. Then: $W\subseteq V^\perp$.

Assume $N\geqslant 10$. **Let** $a_1:=(0,N,0)$, $a_2:=(9,N-10,1)$.

Then $a_1,a_2\in A$. **Let** $d_1:=a_2-a_1$. Then $d_1\in D$.

Since $d_1\neq(0,0,0)$, we get: $\dim d_1^\perp=2$.

Since $W=\langle(1,1,1),(0,1,10)\rangle_{\mathrm{span}}$, we get: $\dim W=2$.

Since $d_1\in D\subseteq V$ and $W\subseteq V^\perp$, we get: $d_1^\perp\supseteq D^\perp\supseteq V^\perp\supseteq W$.

So, since $\dim d_1^\perp=2=\dim W$, we get: $d_1^\perp=D^\perp=V^\perp=W$.

Then $D^\perp=W$. Recall: $\forall\omega\in\Omega,\quad p^{i_\omega}q^{j_\omega}r^{k_\omega}/S\;=\;1/(\#\Omega)$.

So, since $A=\{(i_\omega,j_\omega,k_\omega)\,|\,\omega\in\Omega\}$, we get:

$$\forall(i,j,k)\in A,\qquad p^iq^jr^k\,/\,S\;=\;1/(\#\Omega).$$

Equivalently, $\forall(i,j,k)\in A$,

$$i\cdot(\ln p)+j\cdot(\ln q)+k\cdot(\ln r)-(\ln S)\;=\;-(\ln(\#\Omega)).$$

Equivalently, $\forall(i,j,k)\in A$,

$$(i,j,k)\odot(\,\ln p\,,\,\ln q\,,\,\ln r\,)=(\ln S)-(\ln(\#\Omega)).$$

Then: $\forall a,b\in A$,

$$a\odot(\,\ln p\,,\,\ln q\,,\,\ln r\,)=(\ln S)-(\ln(\#\Omega))=b\odot(\,\ln p\,,\,\ln q\,,\,\ln r\,),$$

so we get: $(a-b)\odot(\,\ln p\,,\,\ln q\,,\,\ln r\,)=0$.

Then: $\forall d\in D,\qquad d\;\odot(\,\ln p\,,\,\ln q\,,\,\ln r\,)=0$.

Then: $(\,\ln p\,,\,\ln q\,,\,\ln r\,)\in D^\perp$.

Since $(\,\ln p\,,\,\ln q\,,\,\ln r\,)\in D^\perp=W=\langle(1,1,1),(0,1,10)\rangle_{\mathrm{span}}$,

choose a real number $C>0$ and $\beta\in\mathbb{R}$ s.t.

$$(\,\ln p\,,\,\ln q\,,\,\ln r\,)\;=\;(\ln C)\cdot(1,1,1)-\beta\cdot(0,1,10).$$

Then $(\,\ln p\,,\,\ln q\,,\,\ln r\,)\;=\;(\;\ln C\;,\;(\ln C)-\beta\;,\;(\ln C)-10\beta\;)$.

Then $(p,q,r)\;=\;(C,Ce^{-\beta},Ce^{-10\beta})$.

Then $(p,q,r)\;=\;C\cdot(1,e^{-\beta},e^{-10\beta})$.

So, since $p+q+r=1$, we get: $C\cdot(1+e^{-\beta}+e^{-10\beta})=1$.

Then $C=\dfrac{1}{1+e^{-\beta}+e^{-10\beta}}$. Then $(p,q,r)\;=\;\dfrac{(1,e^{-\beta},e^{-10\beta})}{1+e^{-\beta}+e^{-10\beta}}$.

So, since $q+10r=1$, we get: $\dfrac{e^{-\beta}+10e^{-10\beta}}{1+e^{-\beta}+e^{-10\beta}}=1$.

Then $e^{-\beta}+10e^{-10\beta}=1+e^{-\beta}+e^{-10\beta}$. Then $9e^{-10\beta}=1$.

Then $e^{-10\beta}=9^{-1}$. Then $e^{-\beta}=9^{-1/10}$. Then $(p,q,r)\;=\;\dfrac{(\,1\,,\,9^{-1/10}\,,\,9^{-1})}{1\;+\;9^{-1/10}\;+\;9^{-1}}$.

So this is the only (p,q,r) that can possibly work.
In the next section, we show that it *does* work.

7. Showing the Boltzmann p,q,r work

In this section, we prove
the converse of the result from the preceding section.
That is, we **let** $(p,q,r) := \dfrac{(1, 9^{-1/10}, 9^{-1})}{1+9^{-1/10}+9^{-1}}$ and $S := \sum_{\omega\in\Omega} p^{i_\omega} q^{j_\omega} r^{k_\omega}$,
and **we wish to show**: $p+q+r=1$ and $q+10r=1$ and
$\forall \omega \in \Omega,\quad p^{i_\omega} q^{j_\omega} r^{k_\omega} / S = 1/(\#\Omega)$.

Let $\beta := (\ln 9)/10$. Then $e^{-\beta} = 9^{-1/10}$. Then $e^{-10\beta} = 9^{-1}$.
Then $(p,q,r) = \dfrac{(1, e^{-\beta}, e^{-10\beta})}{1+e^{-\beta}+e^{-10\beta}}$. **Let** $C := \dfrac{1}{1+e^{-\beta}+e^{-10\beta}}$.
Then $(p,q,r) = C \cdot (1, e^{-\beta}, e^{-10\beta})$. Then $(p,q,r) = (C, Ce^{-\beta}, Ce^{-10\beta})$.
Let $K := C^N \cdot e^{-\beta\cdot N}$.
Recall (§3): $\Omega = \left\{ \omega : [1..N] \to \{0,1,10\} \;\middle|\; \sum_{\ell=1}^N [\omega(\ell)] = N \right\}$.

Claim: $\forall \omega \in \Omega,\quad p^{i_\omega} q^{j_\omega} r^{k_\omega} = K$.
Proof of Claim: **Given** $\omega \in \Omega$, **want:** $p^{i_\omega} q^{j_\omega} r^{k_\omega} = K$.
Recall (§5): $i_\omega + j_\omega + k_\omega = N$ and $j_\omega + 10k_\omega = \sum_{\ell=1}^N [\omega(\ell)]$.
By definition of Ω, since $\omega \in \Omega$, we get: $\sum_{\ell=1}^N [\omega(\ell)] = N$.
Then: $j_\omega + 10k_\omega = N$. Recall: $(p,q,r) = (C, Ce^{-\beta}, Ce^{-10\beta})$.
Then:
$$p^{i_\omega} q^{j_\omega} r^{k_\omega} = C^{i_\omega} \cdot (Ce^{-\beta})^{j_\omega} \cdot (Ce^{-10\beta})^{k_\omega} = C^{i_\omega+j_\omega+k_\omega} \cdot e^{-\beta\cdot(j_\omega+10k_\omega)} = C^N \cdot e^{-\beta\cdot N} = K.$$
End of proof of Claim.

By definition of S, we have: $S = \sum_{\omega\in\Omega} p^{i_\omega} q^{j_\omega} r^{k_\omega}$.
So, by the Claim, we have: $S = \sum_{\omega\in\Omega} K$.
Since $S = \sum_{\omega\in\Omega} K = K \cdot \sum_{\omega\in\Omega} 1 = K \cdot (\#\Omega)$, we get: $K/S = 1/(\#\Omega)$.
We have: $10/9 = 1 + (1/9)$. That is, $10 \cdot 9^{-1} = 1 + 9^{-1}$.
So, since $e^{-10\beta} = 9^{-1}$, we get: $10e^{-10\beta} = 1 + e^{-10\beta}$.
Then: $e^{-\beta} + 10e^{-10\beta} = 1 + e^{-\beta} + e^{-10\beta}$.
Recall: $(p,q,r) = C \cdot (1, e^{-\beta}, e^{-10\beta})$.
By definition of C, we get: $C \cdot (1 + e^{-\beta} + e^{-10\beta}) = 1$.
Since $p+q+r = C \cdot (1 + e^{-\beta} + e^{-10\beta}) = 1$
and since $q + 10r = C \cdot (e^{-\beta} + 10e^{-10\beta})$

$$= C \cdot (1 + e^{-\beta} + e^{-10\beta}) = 1,$$

it remains only to show: $\forall \omega \in \Omega,\quad p^{i_\omega} q^{j_\omega} r^{k_\omega} \,/\, S \;=\; 1 \,/\, (\#\Omega).$

Given $\omega \in \Omega$, **want:** $p^{i_\omega} q^{j_\omega} r^{k_\omega} \,/\, S \;=\; 1 \,/\, (\#\Omega).$

By the Claim, we get: $p^{i_\omega} q^{j_\omega} r^{k_\omega} \;=\; K.$

Recall: $K/S = 1/(\#\Omega).$

Then: $p^{i_\omega} q^{j_\omega} r^{k_\omega}/S = K/S = 1/(\#\Omega).$

8. Unordered summation

The theorems in this section are all basic. We omit proofs.

General philosophy:

First, semi-positive unordered summation follows
all the expected rules for algebraic manipulations;
it behaves according to intuition.

Second, while general unordered summation can lead to
counter-intuitive results,

if all relevant sums are absolutely (semi-positive) summable,
then the expected rules continue to hold.

In the next definition, "SP" stands for "semi-positive", *i.e.*, "$\geqslant 0$".

DEFINITION 8.1. Let *I be a set,* $a : I \to [0; \infty]$.
For all $i \in I$, **let** $a_i := a(i)$. **Let** $\mathcal{F} := \{F \subseteq I \,|\, \#F < \infty\}$.
Then the $\boxed{\textit{SP-sum,}\quad \textit{over } i \in I, \quad \textit{of } a_i}$ *is:*

$$\boxed{\sum_{i \in I}^{\mathrm{SP}} a_i} \;:=\; \sup_{F \in \mathcal{F}} \left[\sum_{i \in F} a_i \right] \;\in\; [0; \infty].$$

For any set I, $\sum_{i\in I}^{\mathrm{SP}} 0 = 0$

and $\forall c \in (0; \infty],\quad \sum_{i\in I}^{\mathrm{SP}} c = (\#I) \cdot c;$

in particular, $\sum_{i\in I}^{\mathrm{SP}} 1 = \#I.$

For any set I, for any $a : I \to [0; \infty]$, if $\sum_{i\in I}^{\mathrm{SP}} a_i < \infty$, then:
both ($\forall i \in I,\quad a_i < \infty$) and ($\{i \in I \,|\, a_i \neq 0\}$ is countable).

Let I be a set and **let** μ denote counting measure on I.
Let $a : I \to [0; \infty]$. For all $i \in \mathbb{I}$, **let** $a_i := a(i)$.
Then: $\sum_{i\in I}^{\mathrm{SP}} a_i = \int_I a \, d\mu.$

THEOREM 8.2. **Let** *I be a set,* $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$.
Let $J_1, J_2, \ldots \subseteq I$ *be pairwise-disjoint.* **Let** $J := J_1 \bigcup J_2 \bigcup \cdots$.
Then: $\sum_{n=1}^{\infty} \sum_{i \in J_n}^{\mathrm{SP}} a_i = \sum_{i \in J}^{\mathrm{SP}} a_i$.

THEOREM 8.3. **Let** *I be a set,* $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$.
Let $J_1, J_2, \ldots \subseteq I$. *Assume* $J_1 \subseteq J_2 \subseteq \cdots$. **Let** $J := J_1 \bigcup J_2 \bigcup \cdots$.
Then: *as* $n \to \infty$, $\sum_{i \in J_n}^{\mathrm{SP}} a_i \to \sum_{i \in J}^{\mathrm{SP}} a_i$.

In the next theorem, we follow the standard definition:

$$\sum_{i=k}^{\infty} a_i \quad := \quad \lim_{\ell \to \infty} \left[\sum_{i=k}^{\ell} a_i\right].$$

If $\forall i \in \mathbb{N}$, $a_i \in [0;\infty]$, then this limit exists in $[0;\infty]$.

An ordered sum is equal to the corresponding unordered sum:

THEOREM 8.4. **Let** $k \in \mathbb{Z}$, $I := [k..\infty)$, $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$. *Then:* $\sum_{i=k}^{\infty} a_i = \sum_{i \in I}^{\mathrm{SP}} a_i$.

THEOREM 8.5. **Let** *I be a set,* $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$. **Let** $\mathcal{F} := \{F \subseteq I \,|\, \#F < \infty\}$.
Then: $\forall F \in \mathcal{F}$, $\sum_{i \in F}^{\mathrm{SP}} a_i < \infty$.

THEOREM 8.6. **Let** *I be a set,* $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$. **Let** $\mathcal{F} := \{F \subseteq I \,|\, \#F < \infty\}$.
Assume: $\exists F \in \mathcal{F}$ *s.t.* $\sum_{i \in I \setminus F}^{\mathrm{SP}} a_i < \infty$.
Then: $\sum_{i \in I}^{\mathrm{SP}} a_i < \infty$.

THEOREM 8.7. **Let** *I be a set,* $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$. **Let** $\mathcal{F} := \{F \subseteq I \,|\, \#F < \infty\}$.
Assume: $\sum_{i \in I}^{\mathrm{SP}} a_i < \infty$.
Then: $\forall \delta > 0$, $\exists F \in \mathcal{F}$ *s.t.* $\sum_{i \in I \setminus F}^{\mathrm{SP}} a_i < \delta$.

THEOREM 8.8. **Let** *I be a set,* $a, b : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$ *and* $b_i := b(i)$.
Let $J \subseteq I$. *Assume:* $\forall i \in J$, $a_i \leqslant b_i$. *Then:* $\sum_{i \in J}^{\mathrm{SP}} a_i \leqslant \sum_{i \in J}^{\mathrm{SP}} b_i$.

THEOREM 8.9. **Let** *I be a set,* $a : I \to [0;\infty]$.
For all $i \in I$, **let** $a_i := a(i)$. **Let** $J, K \subseteq I$. *Assume:* $J \subseteq K$.
Then: $\sum_{i \in J}^{\mathrm{SP}} a_i \leqslant \sum_{i \in K}^{\mathrm{SP}} a_i$.

The following is an SP-version of Fubini's Theorem:

THEOREM 8.10. Let *I and J be sets,* $a : I \times J \to [0; \infty]$.
For all $i \in I$, for all $j \in J$, **let** $a_{ij} := a(i, j)$.
Then: $\sum_{i\in I} \sum_{j\in J} a_{ij} \;=\; \sum_{(i,j)\in I\times J} a_{ij} \;=\; \sum_{j\in J} \sum_{i\in I} a_{ij}$.

DEFINITION 8.11. Let *I be a set,* $a : I \to \mathbb{C}$.
For all $i \in I$, **let** $a_i := a(i)$.
Let $\mathcal{F} := \{F \subseteq I \,|\, \#F < \infty\}$, *directed by inclusion.*
By $\boxed{a \text{ is summable in } \mathbb{C}}$, *we mean:* $\exists s \in \mathbb{C}$ *s.t.,*
as $F \to \infty$ in $\mathcal{F}$, $\sum_{i\in F} a_i \;\to\; s$ *in* $\mathbb{C}$.

By the definition of limit (over a directed set),
"as $F \to \infty$ in $\mathcal{F}$, $\sum_{i\in F} a_i \;\to\; s$ in $\mathbb{C}$"
means
"$\forall$real $\delta > 0$, $\exists F_0 \in \mathcal{F}$ s.t., $\forall F \in \mathcal{F}$,
$(\, F \supseteq F_0 \,) \;\Rightarrow\; (\, |(\sum_{i\in F} a_i) - s| < \delta \,)$".

THEOREM 8.12. Let *I be a set,* $a : I \to \mathbb{C}$.
For all $i \in I$, **let** $a_i := a(i)$.
Then: $(\; a$ *is summable in* $\mathbb{C} \;) \;\Leftrightarrow\; (\; \sum^{\mathrm{SP}}_{i\in I} |a_i| < \infty \;)$.

Recall (§2) the notation: $\mathbb{I}_f$.

Suggestion for proof of Theorem 8.12:
The case $\mathbb{I}_a \subseteq [0; \infty)$ follows from arguments used to prove that
any semi-increasing sequence of reals
tends to the supremum of its set of terms.
The case $\mathbb{I}_a \subseteq \mathbb{R}$ follows
by **letting** $J := \{i \in I \,|\, a_i \geqslant 0\}$, $K := \{i \in I \,|\, a_i < 0\}$,
and **letting** $b := a|J$, $c := -a|K$
and analyzing summability of b and c,
using the preceding case (in which $\mathbb{I}_a \subseteq [0; \infty)$).
The general case $\mathbb{I}_a \subseteq \mathbb{C}$ follows
by analyzing the real and imaginary parts of a,
using the preceding case (in which $\mathbb{I}_a \subseteq \mathbb{R}$).

Let I be a set and **let** μ denote counting measure on I.
Let $a : I \to \mathbb{C}$. Then: a is summable in $\mathbb{C}$ $\Leftrightarrow$ a is L^1 wrt μ.

DEFINITION 8.13. Let *I be a set,* $a : I \to \mathbb{C}$.
For all $i \in I$, **let** $a_i := a(i)$. *Assume:* $\sum^{\mathrm{SP}}_{i\in I} |a_i| < \infty$.

Let $\mathcal{F} := \{F \subseteq I \,|\, \#F < \infty\}$, *directed by inclusion.*
Then the $\boxed{\textit{sum, over } i \in I, \textit{ of } a_i}$ *is:*

$$\boxed{\sum_{i \in I} a_i} \quad := \quad \left(\textit{the limit in } \mathbb{C} \textit{ of } \sum_{i \in F} a_i, \quad \textit{as } F \to \infty \textit{ in } \mathcal{F} \right).$$

Let I be a set and **let** μ denote counting measure on I.
Let $a : I \to \mathbb{C}$ be L^1 wrt μ. For all $i \in \mathbb{I}$, **let** $a_i := a(i)$.
Then: $\sum_{i \in I}^{\mathrm{SP}} a_i = \int_I a \, d\mu$.

When terms are semi-positive with finite SP-sum,
then the sum is equal to the SP-sum:

THEOREM 8.14. Let *I be a set, $a : I \to [0; \infty)$.*
For all $i \in I$, **let** *$a_i := a(i)$.*
Assume: $\sum_{i \in I}^{\mathrm{SP}} a_i < \infty$. Then: $\sum_{i \in I} a_i = \sum_{i \in I}^{\mathrm{SP}} a_i$.

We have subadditivity of absolute value:

THEOREM 8.15. Let *I be a set, $a : I \to \mathbb{C}$.*
For all $i \in I$, **let** *$a_i := a(i)$.*
Assume: $\sum_{i \in I}^{\mathrm{SP}} |a_i| < \infty$. Then: $|\sum_{i \in I} a_i| \leqslant \sum_{i \in I}^{\mathrm{SP}} |a_i|$.

THEOREM 8.16. Let *I be a set, $a : I \to [0; \infty]$.*
Let *$J, K \subseteq I$. Assume: $J \bigcap K = \varnothing$. For all $i \in I$,* **let** *$a_i := a(i)$.*
Then: $(\sum_{i \in J}^{\mathrm{SP}} a_i) + (\sum_{i \in K}^{\mathrm{SP}} a_i) = \sum_{i \in J \bigcup K}^{\mathrm{SP}} a_i$.

THEOREM 8.17. Let *I be a set, $a : I \to \mathbb{C}$.*
Let *$J, K \subseteq I$. Assume: $J \bigcap K = \varnothing$.*
For all $i \in I$, **let** *$a_i := a(i)$. Assume: $\sum_{i \in J \bigcup K}^{\mathrm{SP}} |a_i| < \infty$.*
Then: $\sum_{i \in J}^{\mathrm{SP}} |a_i| < \infty$ and $\sum_{i \in K}^{\mathrm{SP}} |a_i| < \infty$ and
$(\sum_{i \in J} a_i) + (\sum_{i \in K} a_i) = \sum_{i \in J \bigcup K} a_i$.

THEOREM 8.18. Let *I be a set, $c \in (0; \infty]$, $a : I \to [0; \infty]$.*
For all $i \in I$, **let** *$a_i := a(i)$. Then: $\sum_{i \in I}^{\mathrm{SP}} [c \cdot a_i] = c \cdot \sum_{i \in I}^{\mathrm{SP}} a_i$.*

THEOREM 8.19. Let *I be a set, $c \in \mathbb{C}$, $a : I \to \mathbb{C}$.*
For all $i \in I$, **let** *$a_i := a(i)$. Assume: $\sum_{i \in I}^{\mathrm{SP}} |a_i| < \infty$.*
Then: $\sum_{i \in I}^{\mathrm{SP}} |c \cdot a_i| < \infty$ and $\sum_{i \in I} [c \cdot a_i] = c \cdot \sum_{i \in I} a_i$.

THEOREM 8.20. Let *I be a set, $a, b : I \to [0; \infty]$.*
For all $i \in I$, **let** *$a_i := a(i)$ and $b_i := b(i)$.*
Then: $\sum_{i \in I}^{\mathrm{SP}} [a_i + b_i] = (\sum_{i \in I}^{\mathrm{SP}} a_i) + (\sum_{i \in I}^{\mathrm{SP}} b_i)$.

THEOREM 8.21. Let *I be a set, $a,b : I \to \mathbb{C}$.*
For all $i \in I$, **let** *$a_i := a(i)$ and $b_i := b(i)$.*
Assume: $\sum_{i\in I}^{\mathrm{SP}} |a_i| < \infty$ and $\sum_{i\in I}^{\mathrm{SP}} |b_i| < \infty$.
Then: $\sum_{i\in I}^{\mathrm{SP}} |a_i + b_i| < \infty$ and $\sum_{i\in I} [a_i + b_i] = (\sum_{i\in I} a_i) + (\sum_{i\in I} b_i)$.

THEOREM 8.22. Let *I, J be sets, $\eta : I \to J$, $a : I \to [0;\infty]$.*
For all $i \in I$, **let** *$a_i := a(i)$. Then: $\sum_{j\in J}^{\mathrm{SP}} [\, \sum_{i\in\eta^*\{j\}}^{\mathrm{SP}} a_i \,] = \sum_{i\in I}^{\mathrm{SP}} a_i$.*

THEOREM 8.23. Let *I, J be sets, $\eta : I \to J$, $a : I \to \mathbb{C}$.*
For all $i \in I$, **let** *$a_i := a(i)$. Assume: $\sum_{i\in I}^{\mathrm{SP}} |a_i| < \infty$.*
Then: $\forall i \in I$, $\sum_{i\in\eta^*\{j\}}^{\mathrm{SP}} |a_i| < \infty$.
Also, $\sum_{j\in J}^{\mathrm{SP}} |\, \sum_{i\in\eta^*\{j\}} a_i \,| < \infty$.
Also, $\sum_{j\in J} [\, \sum_{i\in\eta^*\{j\}} a_i \,] = \sum_{i\in I} a_i$.

THEOREM 8.24. Let *I, J be sets, $a : I \to [0;\infty]$, $b : J \to [0;\infty]$.*
For all $i \in I$, **let** *$a_i := a(i)$. For all $j \in J$,* **let** *$b_j := b(j)$.*
Then: $(\sum_{i\in I}^{\mathrm{SP}} a_i) \cdot (\sum_{j\in J}^{\mathrm{SP}} b_j) = \sum_{i\in I}^{\mathrm{SP}} [\, \sum_{j\in J}^{\mathrm{SP}} [a_i \cdot b_j]\,]$.

THEOREM 8.25. Let *I, J be sets, $a : I \to \mathbb{C}$, $b : J \to \mathbb{C}$.*
For all $i \in I$, **let** *$a_i := a(i)$. For all $j \in J$,* **let** *$b_j := b(j)$.*
Assume: $\sum_{i\in I}^{\mathrm{SP}} |a_i| < \infty$ and $\sum_{j\in J}^{\mathrm{SP}} |b_j| < \infty$.
Then: $\forall j \in J$, $\sum_{j\in J}^{\mathrm{SP}} |a_i \cdot b_j| < \infty$.
Also, $\sum_{i\in I}^{\mathrm{SP}} |\, \sum_{j\in J} [a_i \cdot b_j]\,| < \infty$.
Also, $(\sum_{i\in I} a_i) \cdot (\sum_{j\in J} b_j) = \sum_{i\in I} [\, \sum_{j\in J} [a_i \cdot b_j]\,]$.

The following is a version of Fubini's Theorem:

THEOREM 8.26. Let *I and J be sets, $a : I \times J \to \mathbb{C}$.*
For all $i \in I$, for all $j \in J$, **let** *$a_{ij} := a(i,j)$.*
Assume: $\sum_{(i,j)\in I\times J} |a_{ij}| < \infty$.
Then: $\forall i \in I$, $\sum_{j\in J} |a_{ij}| < \infty$ and $\forall j \in J$, $\sum_{i\in I} |a_{ij}| < \infty$
and $\sum_{i\in I} |\sum_{j\in J} a_{ij}| < \infty$ and $\sum_{j\in J} |\sum_{i\in I} a_{ij}| < \infty$
and $\sum_{i\in I} \sum_{j\in J} a_{ij} = \sum_{(i,j)\in I\times J} a_{ij} = \sum_{j\in J} \sum_{i\in I} a_{ij}$.

9. Countable measure theory

By convention, in this note,
any countable set is given its discrete Borel structure.

Let Θ be a countable set. **Let** $\mathcal{B}$ be the set of subsets of Θ.
A $\boxed{\textbf{measure}}$ on Θ is a function $\mu : \mathcal{B} \to [0;\infty]$
such that, $\forall$pairwise-disjoint $\Theta_1, \Theta_2, \ldots \subseteq \Theta$, we have:

$$\mu(\Theta_1 \bigcup \Theta_2 \bigcup \cdots) = (\mu(\Theta_1)) + (\mu(\Theta_2)) + \cdots.$$

Recall (§8) the notation: $\sum_{i\in I}^{\mathrm{SP}} a_i$ for unordered SP-summation.

Ordered countable-additivity implies unordered countable-additivity:

Let Θ be a countable set. **Let** $\mathcal{B}$ be the set of subsets of Θ.
Let I be a set, $S : I \to \mathcal{B}$. For all $i \in I$, **let** $S_i := S(i)$.
Assume: $\forall i, j \in I,\quad (\ i \neq j\ ) \Rightarrow (\ S_i \bigcap S_j = \varnothing\ ).$
Let $\mu \in \mathcal{M}_\Theta$. Then: $\mu(\bigcup_{i\in I} S_i) = \sum_{i\in I}^{\mathrm{SP}} [\mu(S_i)]$.

A measure μ on a countable set Θ
is completely determined by
the function $t \mapsto \mu\{t\} : \Theta \to [0;\infty]$,
because: $\forall \Theta_0 \subseteq \Theta$, we have $\mu(\Theta_0) = \sum_{t\in\Theta_0}^{\mathrm{SP}} [\,\mu\{t\}\,]$.

DEFINITION 9.1. Let Θ *be a countable set.*
Then $\boxed{\mathcal{M}_\Theta}$ *denotes the set of measures on* Θ,
and $\boxed{\mathcal{FM}_\Theta} := \{\mu \in \mathcal{M}_\Theta \,|\, \mu(\Theta) < \infty\}$,
and $\boxed{\mathcal{FM}_\Theta^\times} := \{\mu \in \mathcal{M}_\Theta \,|\, 0 < \mu(\Theta) < \infty\}$,
and $\boxed{\mathcal{P}_\Theta} := \{\mu \in \mathcal{M}_\Theta \,|\, \mu(\Theta) = 1\}$.

Then $\mathcal{M}_\Theta$ is the set of measures on Θ
and $\mathcal{FM}_\Theta$ is the set of finite measures on Θ
and $\mathcal{FM}_\Theta^\times$ is the set of nonzero finite measures on Θ
and $\mathcal{P}_\Theta$ is the set of probability measures on Θ.
The only measure on $\varnothing$ is the zero measure.
Therefore: $\mathcal{FM}_\varnothing^\times = \varnothing = \mathcal{P}_\varnothing$.

DEFINITION 9.2. Let Θ *be a countable set,* $\mu \in \mathcal{FM}_\Theta$.
Let $n \in \mathbb{N}$. *Then* $\boxed{\mu^n} \in \mathcal{FM}_{\Theta^n}$ **is defined by:**
$\forall x \in \Theta^n,\quad \mu^n\{x\} = (\mu\{x_1\})\cdots(\mu\{x_n\})$.

The following is a basic fact, whose proof we omit:
Let Θ be a countable set, $\mu \in \mathcal{FM}_\Theta$, $n \in [2..\infty)$.
Let $Z \subseteq \Theta^n$, $X \subseteq \Theta^{n-1}$, $Y \subseteq \Theta$. Assume that:
under the standard bijection $\Theta^n \longleftrightarrow \Theta^{n-1} \times \Theta$,
we have: $Z \longleftrightarrow X \times Y$.
Then: $\mu^n(Z) = (\mu^{n-1}(X)) \cdot (\mu(Y))$.
It is common to identify Z with $X \times Y$, in which case we have:

$$\mu^n(X \times Y) \quad = \quad (\mu^{n-1}(X)) \quad \cdot (\mu(Y)).$$

We also omit proof of:

Let Θ be a countable set, $\mu \in \mathcal{FM}_\Theta$, $n \in \mathbb{N}$.
Then: $\mu^n(\Theta^n) = (\mu(\Theta))^n$.
In particular, $(\, \mu \in \mathcal{P}_\Theta \,) \Rightarrow (\, \mu^n \in \mathcal{P}_{\Theta^n} \,)$.

The countable sets that are of interest in this note
all carry the discrete topology. We therefore define:

DEFINITION 9.3. Let Θ *be a countable set,* $\mu \in \mathcal{M}_\Theta$.
Then the $\boxed{\textbf{support } \textit{of } \mu}$ *is:* $\boxed{S_\mu} \;:=\; \{\, t \in \Theta \mid \mu\{t\} \neq 0 \,\}$.

DEFINITION 9.4. Let $\Theta \subseteq \mathbb{R}$ *be countable,* $\mu \in \mathcal{M}_\Theta$.
Let $\rho \geqslant 1$ *be real.* *Then:* $\boxed{|\mu|_\rho} \;:=\; (\, \sum_{t\in\Theta}^{\mathrm{SP}} [|t|^\rho \cdot (\mu\{t\})] \,)^{1/\rho}$.

Note: **Let** $\Theta \subseteq \mathbb{R}$ be countable. **Let** $\mu \in \mathcal{FM}_\Theta$.
If $\#S_\mu < \infty$, then: $\forall$real $\rho \geqslant 1$, $|\mu|_\rho < \infty$.
Therefore, if $\#\Theta < \infty$, then: $\forall$real $\rho \geqslant 1$, $|\mu|_\rho < \infty$.

Recall (§8) the notation: $\sum_{i\in I} a_i$ for unordered summation.

DEFINITION 9.5. Let $\Theta \subseteq \mathbb{R}$ *be countable.*
Let $\mu \in \mathcal{P}_\Theta$. *Assume:* $|\mu|_1 < \infty$.
Then the $\boxed{\textbf{mean } \textit{of } \mu}$ *is:* $\boxed{M_\mu} \;:=\; \sum_{t\in\Theta} [\, t \cdot (\mu\{t\})]$.
Also, the $\boxed{\textbf{variance } \textit{of } \mu}$ *is:* $\boxed{V_\mu} \;:=\; \sum_{t\in\Theta}^{\mathrm{SP}} [(t - M_\mu)^2 \cdot (\mu\{t\})]$.

The "mean" of μ is sometimes called its "barycenter".

Let $\Theta \subseteq \mathbb{R}$ be countable, $\mu \in \mathcal{P}_\Theta$. Assume: $|\mu|_1 < \infty$.
Then, by subadditivity of absolute value, we get: $|M_\mu| \leqslant |\mu|_1$.
In particular, $|M_\mu| < \infty$, *i.e.*, $-\infty < M_\mu < \infty$. Also, $0 \leqslant V_\mu \leqslant \infty$.
Also, by expanding the square in the formula for V_μ,
we get: $V_\mu = (|\mu|_2)^2 - M_\mu^2$.
In particular, $(\, V_\mu < \infty \,) \Leftrightarrow (\, |\mu|_2 < \infty \,)$.

Let $\Theta \subseteq \mathbb{R}$ be countable and **let** X be a Θ-valued random-variable.
Let μ denote the distribution on Θ of X,
i.e., **define** $\mu \in \mathcal{P}_\Theta$ by: $\forall t \in \Theta$, $\mu\{t\} = \Pr[X = t]$.
Then, $\forall$real $\rho \geqslant 1$, we have: $|\mu|_\rho$ is the L^ρ-norm of X.

Then, $\forall$real $\rho \geqslant 1$, we have: $\quad (\, |\mu|_\rho < \infty \,) \quad \Leftrightarrow \quad (\, X \text{ is } L^\rho \,).$
In particular, $\quad (\, |\mu|_1 < \infty \,) \quad \Leftrightarrow \quad (\, X \text{ is } L^1 \,).$
Also, if X is L^1, then $M_\mu = \mathrm{E}[X]$ and $V_\mu = \mathrm{Var}[X]$.
That is, if X is L^1, then

M_μ is the mean (aka expected value, aka average value) of X
and V_μ is the variance of X.

THEOREM 9.6. Let $\Theta \subseteq \mathbb{R}$ *be countable,* $\mu \in \mathcal{P}_\Theta$.
Assume: $|\mu|_1 < \infty$. *Then:* $(V_\mu > 0) \Leftrightarrow (\#S_\mu \geqslant 2)$.

We omit proof; this is a measure-theoretic analogue of the statement:

An L^1 random-variable has positive variance
iff it is not deterministic.

Because $\forall t \in \mathbb{Z}$, $|t| \leqslant t^2$, we conclude:
for any $\mathbb{Z}$-valued random-variable X, $\mathrm{E}[\,|X|\,] \leqslant \mathrm{E}[\,X^2\,]$.
It follows that for any $\mathbb{Z}$-valued L^2 random-variable X, we have:
X is L^1, and so $\mathrm{E}[X]$ is defined and finite.

Because $\forall t \in \mathbb{Z}$, $|t| \leqslant t^2$, we conclude:
$\forall \Theta \subseteq \mathbb{Z}, \forall \mu \in \mathcal{M}_\Theta, \quad |\mu|_1 \leqslant (|\mu|_2)^2$.
It follows that, $\forall \Theta \subseteq \mathbb{Z}, \forall \mu \in \mathcal{M}_\Theta$, if $|\mu|_2 < \infty$, then:
$|\mu|_1 < \infty$, and so M_μ is defined and finite.

DEFINITION 9.7. Let Θ *be a countable set.*
Let $\mu_1, \mu_2, \ldots \in \mathcal{P}_\Theta$ *and* **let** $\lambda \in \mathcal{P}_\Theta$.
By $\boxed{\mu_1, \mu_2, \ldots \to \lambda}$, *we mean:* $\forall \Theta_0 \subseteq \Theta,\ \mu_1(\Theta_0), \mu_2(\Theta_0), \ldots \to \lambda(\Theta_0)$.

Recall (§2) the notations: $\mathbb{I}_f$, f^*A.

Let X be a countable set, Y a set, $f : X \to Y$, $\mu \in \mathcal{M}_X$.
Then $\boxed{f_*\mu} \in \mathcal{M}_{\mathbb{I}_f}$ is **defined** by: $\forall A \subseteq \mathbb{I}_f$, $(f_*\mu)(A) = \mu(f^*A)$.
The support of $f_*\mu$ is the image of the support of μ, *i.e.*, $S_{f_*\mu} = \mathbb{I}_{f|S_\mu}$.

Let X be a countable set, Y a set, $f : X \to Y$, $\mu \in \mathcal{M}_X$, $n \in \mathbb{N}$.
Define $f^n : X^n \to Y^n$ by: $\forall x \in X^n$, $f^n(x) = (\, f(x_1)\,, \ldots, f(x_n)\,)$.
Then: $(f^n)_*(\mu^n) = (f_*\mu)^n$.

For any nonempty countable set Θ, for any $\mu \in \mathcal{FM}_\Theta^\times$,

let $\boxed{\mathcal{N}(\mu)} := \dfrac{\mu}{\mu(\Theta)} \in \mathcal{P}_\Theta$; then $\forall \Theta_0 \subseteq \Theta$, $(\mathcal{N}(\mu))(\Theta_0) = \dfrac{\mu(\Theta_0)}{\mu(\Theta)}$, and $\quad \mathcal{N}(\mu)$ is called the $\boxed{\textbf{normalization of } \mu}$.

For any nonempty countable set Θ, for any $\mu \in \mathcal{FM}_\Theta^\times$,
for any real $c > 0$, we have: $c\cdot\mu \in \mathcal{FM}_\Theta^\times$ and $\mathcal{N}(c\cdot\mu) = \mathcal{N}(\mu)$.

Let $\widehat{\Theta}$ be a countable set. **Let** $\mu \in \mathcal{M}_{\widehat{\Theta}}$. **Let** $\Theta \subseteq \widehat{\Theta}$.
Then the $\boxed{\textbf{restriction of } \mu \textbf{ to } \Theta}$, denoted $\boxed{\mu|\Theta} \in \mathcal{M}_\Theta$,
is **defined by:** $\quad \forall \Theta_0 \subseteq \Theta, \ (\mu|\Theta)(\Theta_0) = \mu(\Theta_0)$.
NOTE: We have $(\mu|\Theta)(\Theta) = \mu(\Theta)$. So, if $0 < \mu(\Theta) < \infty$, then:

$$\mu|\Theta \in \mathcal{FM}_\Theta^\times \qquad \text{and} \qquad \mathcal{N}(\mu|\Theta) = \frac{\mu|\Theta}{\mu(\Theta)}$$

$$\text{and} \qquad \forall \Theta_0 \subseteq \Theta, \ (\mathcal{N}(\mu|\Theta))(\Theta_0) = \frac{\mu(\Theta_0)}{\mu(\Theta)}.$$

DEFINITION 9.8. **Let** *F be a nonempty finite set.*
Then we **define** $\boxed{\nu_F} \in \mathcal{P}_F$ *by:* $\quad \forall f \in F, \ \nu_F\{f\} = 1/(\#F)$.

Also, we **define** $\boxed{\nu_\varnothing} : \{\varnothing\} \to \{-1\}$ by: $\nu_\varnothing(\varnothing) = -1$.

THEOREM 9.9. **Let** *F be a nonempty finite set.* **Let** $\theta \in \mathcal{P}_F$.
Assume: $\quad \forall f, g \in F, \ \theta\{f\} = \theta\{g\}$. $\qquad$ *Then:* $\theta = \nu_F$.

Proof. Since $\theta \in \mathcal{P}_F$, we get: $\theta(F) = 1$.
Since F is nonempty, **choose** $g_0 \in F$. $\qquad$ **Let** $b := \theta\{g_0\}$.
Then: $\quad \forall f \in F, \quad \theta\{f\} \ = \ b$.
Since $1 = \theta(F) = \sum_{f\in F}[\theta\{f\}] = \sum_{f\in F}[b] = b \cdot \sum_{f\in F}[1] = b \cdot (\#F)$,
we get: $\quad b = 1/(\#F)$.
Since $\forall f \in F, \ \ \theta\{f\} = b = 1/(\#F) = \nu_F\{f\}$, we get: $\theta = \nu_F$. $\square$

10. The Discrete Local Limit Theorem

DEFINITION 10.1. **Let** $E \subseteq \mathbb{Z}$.
By $\ E$ *is* $\boxed{\textbf{residue-constrained}}$, *we mean:*
$\exists m \in [2..\infty), \exists n \in \mathbb{Z}$ *s.t.* $\ E \subseteq m\mathbb{Z} + n$.
By $\ E$ *is* $\boxed{\textbf{residue-unconstrained}}$, *we mean:*
E is not residue-constrained.

Since $\varnothing \subseteq 2 \cdot \mathbb{Z} + 1$, we get: $\varnothing$ is residue-constrained.
For all $b \in \mathbb{Z}$, since $\{b\} \subseteq 2 \cdot \mathbb{Z} + b$, we get: $\{b\}$ is residue-constrained.
Then: $\quad \forall$residue-unconstrained $E \subseteq \mathbb{Z}, \ \ \#E \geqslant 2$.
We have: $\quad \{0, 3, 9\} \subseteq 3\mathbb{Z} + 0 \quad$ and $\quad \{2, 5, 11\} \subseteq 3\mathbb{Z} + 2$,
so $\ \{0, 3, 9\}$ and $\{2, 5, 11\}$ are both residue-constrained.

Here is a test for residue-unconstrainedness:

Let $E \subseteq \mathbb{Z}$. Assume $\#E \geqslant 2$. **Let** $\varepsilon_0 \in E$.

Then: (E is residue-unconstrained) $\Leftrightarrow$ ($\gcd(E - \varepsilon_0) = 1$).

By this test, we see that:

$\{0, 1, 10\}$ and $\{2, 4, 8, 9\}$ and $\{3, 9, 13, 18\}$ are all residue-unconstrained.

DEFINITION 10.2. *For all* $\alpha \in \mathbb{R}$, *for all real* $v > 0$, **define** $\boxed{\Phi_\alpha^v} : \mathbb{R} \to (0; \infty)$ *by:* $\forall t \in \mathbb{R}$, $\Phi_\alpha^v(t) = \dfrac{\exp(\ -(t-\alpha)^2\ /\ (2v)\ )}{\sqrt{2\pi v}}$.

Note: Φ_α^v is a PDF of a normal variable with mean α and variance v.

The next result is a version of the Discrete Local Limit Theorem;

this version is stated in probability-theoretic terms:

THEOREM 10.3. Let $E \subseteq \mathbb{Z}$ *be residue-unconstrained.*

Let $X_1, X_2, \ldots$ *be an iid sequence of* $\mathbb{Z}$*-valued* L^2 *random-variables.*

Assume: $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.

Let $\alpha \in \mathbb{R}$, $v \in [0; \infty]$. *Assume:* $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ *and* $\mathrm{Var}[X_n] = v$.

Then: $0 < v < \infty$, *and,* $\forall t_1, t_2, \ldots \in \mathbb{Z}$,

as $n \to \infty$, $\sqrt{n} \cdot [\,(\Pr[X_1 + \cdots + X_n = t_n]) - (\Phi_{n\alpha}^{nv}(t_n))\,] \to 0$.

For a good exposition of this theorem and its proof,

search on "Terence Tao Local Limit Theorem".

Visit the website, and then expand "read the rest of this entry",

and then scroll down to "– 2. Local limit theorems –".

In Theorem 10.3, $\forall n \in \mathbb{N}$, since X_n is $\mathbb{Z}$-valued, we get:

$|X_n| \leqslant X_n^2$, so $\mathrm{E}[|X_n|] \leqslant \mathrm{E}[X_n^2]$,

so, since X_n is L^2, we get X_n is L^1,

and so $\mathrm{E}[X_n]$ and $\mathrm{Var}[X_n]$ are both defined.

Moreover, in Theorem 10.3, $\forall n \in \mathbb{N}$,

since $|\mathrm{E}[X_n]| \leqslant \mathrm{E}[|X_n|] \leqslant \mathrm{E}[X_n^2] < \infty$, we get: $\mathrm{E}[X_n]$ is finite.

In Theorem 10.3, the proof that $v > 0$ is relatively simple:

Since E is residue-unconstrained, we get: $\#E \geqslant 2$.

Then, $\forall n \in \mathbb{N}$, $\#\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} \geqslant 2$,

so X_n is not deterministic,

which implies that $\mathrm{Var}[X_n] > 0$,

and so $v > 0$.

In Theorem 10.3, the proof that $v < \infty$ is relatively simple:

$\forall n \in \mathbb{N}$, $\mathrm{Var}[X_n] = \mathrm{E}[X_n^2] - (\mathrm{E}[X_n])^2 \leqslant E[X_n^2] < \infty$, and so $v < \infty$.

Next is another version of the Discrete Local Limit Theorem;
this version is stated in measure-theoretic terms:

THEOREM 10.4. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let $\mu \in \mathcal{P}_E$. *Assume:* $S_\mu = E$. *Assume:* $|\mu|_2 < \infty$.
Let $\alpha := M_\mu$, $v := V_\mu$. *Then:* $0 < v < \infty$, *and,* $\forall t_1, t_2, \ldots \in \mathbb{Z}$,
as $n \to \infty$, $\sqrt{n} \cdot [\,(\mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}) - (\Phi_{n\alpha}^{nv}(t_n))\,] \to 0$.

In Theorem 10.4, since $S_\mu = E \subseteq \mathbb{Z}$ we get: $|\mu|_1 \leqslant |\mu|_2^2$.
Since $|\mu|_1 \leqslant |\mu|_2^2 < \infty$, we get: M_μ and V_μ are both defined.
Moreover, since $|M_\mu| \leqslant |\mu|_1 \leqslant |\mu|_2^2 < \infty$, we get: M_μ is finite.
In Theorem 10.4, the proof that $v > 0$ is relatively simple:
Since E is residue-unconstrained, we get: $\#E \geqslant 2$.
Since $\#S_\mu = \#E \geqslant 2$, by Theorem 9.6, we get: $v > 0$.
In Theorem 10.4, the proof that $v < \infty$ is relatively simple:

$$v = V_\mu = |\mu|_2^2 - M_\mu^2 \leqslant |\mu|_2^2 < \infty.$$

Proof. **Choose** an iid sequence $X_1, X_2, \ldots$ of $\mathbb{Z}$-valued random-variables
s.t., $\forall n \in \mathbb{N}$, μ is the distribution in E of X_n.
Then, $\forall n \in \mathbb{N}$, μ^n is the joint-distribution in E^n of $X_1, \ldots, X_n$.
Then, $\forall n \in \mathbb{N}$, $\mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\} = \Pr[X_1 + \cdots + X_n = t_n]$.
Since $|\mu|_2 < \infty$, it follows that: $\forall n \in \mathbb{N}$, X_n is L^2.
Since $\alpha = M_\mu$, it follows that: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$.
Since $v = V_\mu$, it follows that: $\forall n \in \mathbb{N}$, $\mathrm{Var}[X_n] = v$.
By Theorem 10.3, $0 < v < \infty$. **Given** $t_1, t_2, \ldots \in \mathbb{Z}$.
Want: as $n \to \infty$,

$$\sqrt{n} \cdot [\,(\mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}) - (\Phi_{n\alpha}^{nv}(t_n))\,] \to 0.$$

By Theorem 10.3, we have: as $n \to \infty$,

$$\sqrt{n} \cdot [\,(\quad \Pr[X_1 + \cdots + X_n = t_n] \quad) - (\Phi_{n\alpha}^{nv}(t_n))\,] \to 0.$$

Therefore, we have: as $n \to \infty$,

$$\sqrt{n} \cdot [\,(\mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}) - (\Phi_{n\alpha}^{nv}(t_n))\,] \to 0. \qquad \square$$

Going forward, when one theorem is a translation of an earlier one,
from the language of probability theory
to the language of measure theory,
or vice versa, we will not offer a proof.

Here is an application of Theorem 10.3:

THEOREM 10.5. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$X_1, X_2, \ldots$ be an iid sequence of $\mathbb{Z}$-valued L^2 random-variables.*
Assume: $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.
Let *$\alpha \in \mathbb{R}$, $v \in [0;\infty]$. Assume: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ and $\mathrm{Var}[X_n] = v$.*
Then: $0 < v < \infty$. *Also,* $\forall t_1, t_2, \ldots \in \mathbb{Z}$,
if $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ *is bounded,*
then, as $n \to \infty$, $\sqrt{n} \cdot (\, \Pr[X_1 + \cdots + X_n = t_n]\,) \to 1/\sqrt{2\pi v}$.

Proof. By Theorem 10.3, we get: $0 < v < \infty$.
Given $t_1, t_2, \ldots \in \mathbb{Z}$, assume $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded,
want: as $n \to \infty$, $\sqrt{n} \cdot (\, \Pr[X_1 + \cdots + X_n = t_n]\,) \to 1/\sqrt{2\pi v}$.
By Theorem 10.3, **it suffices to show:**

$$\text{as } n \to \infty, \quad \sqrt{n} \cdot (\, \Phi^{nv}_{n\alpha}(t_n)\,) \to 1/\sqrt{2\pi v}.$$

We have: $\forall n \in \mathbb{N}$,
$$\Phi^{nv}_{n\alpha}(t_n) = \frac{\exp(\, -(t_n - n\alpha)^2 \,/\, (2nv)\,)}{\sqrt{2\pi n v}}.$$

Since $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded and since $0 < v < \infty$, we get:
as $n \to \infty$, $-(t_n - n\alpha)^2 \,/\, (2nv) \to 0$.
Then: as $n \to \infty$, $\exp(\, -(t_n - n\alpha)^2 \,/\, (2nv)\,) \to 1$.
Then: as $n \to \infty$, $\sqrt{n} \cdot (\, \Phi^{nv}_{n\alpha}(t_n)\,) \to 1/\sqrt{2\pi v}$. □

We record a measure-theoretic version of Theorem 10.5:

THEOREM 10.6. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$\mu \in \mathcal{P}_E$.* *Assume: $S_\mu = E$ and $|\mu|_2 < \infty$.*
Let *$\alpha := M_\mu$, $v := V_\mu$.* *Then: $0 < v < \infty$.*
Also, $\forall t_1, t_2, \ldots \in \mathbb{Z}$,
if $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ *is bounded,*
then, as $n \to \infty$, $\sqrt{n} \cdot (\, \mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}\,) \to 1/\sqrt{2\pi v}$.

We also record the $t_n = t_0 + n\alpha$ special case of the past two theorems:

THEOREM 10.7. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$X_1, X_2, \ldots$ be an iid sequence of $\mathbb{Z}$-valued L^2 random-variables.*
Assume: $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.
Let *$t_0, \alpha \in \mathbb{Z}$, $v \in [0;\infty]$. Assume: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ and $\mathrm{Var}[X_n] = v$.*
Then: $0 < v < \infty$, *and,*
as $n \to \infty$, $\sqrt{n} \cdot (\, \Pr[X_1 + \cdots + X_n = t_0 + n\alpha]\,) \to 1/\sqrt{2\pi v}$.

THEOREM 10.8. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$\mu \in \mathcal{P}_E$.* *Assume: $S_\mu = E$.* *Assume: $|\mu|_2 < \infty$.*
Let *$\alpha := M_\mu$, $v := V_\mu$.* *Assume: $\alpha \in \mathbb{Z}$.* **Let** *$t_0 \in \mathbb{Z}$.*

Then: $\quad 0 < v < \infty$, $\quad$ *and,*
$$\text{as } n \to \infty, \quad \sqrt{n} \cdot (\, \mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_0 + n\alpha\}\,) \to 1/\sqrt{2\pi v}.$$

We also record the $t_0 = 0$ special case of the past two theorems:

THEOREM 10.9. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$X_1, X_2, \ldots$ be an iid sequence of $\mathbb{Z}$-valued L^2 random-variables.*
Assume: $\quad \forall n \in \mathbb{N}, \quad \{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.
Let $\alpha \in \mathbb{Z}$, $v \in [0;\infty]$. $\quad$ *Assume:* $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ *and* $\mathrm{Var}[X_n] = v$.
Then: $\quad 0 < v < \infty$, $\quad$ *and,*
$$\text{as } n \to \infty, \quad \sqrt{n} \cdot (\, \Pr[X_1 + \cdots + X_n = n\alpha]\,) \to 1/\sqrt{2\pi v}.$$

THEOREM 10.10. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let $\mu \in \mathcal{P}_E$. $\quad$ *Assume:* $S_\mu = E$. $\quad$ *Assume:* $|\mu|_2 < \infty$.
Let $\alpha := M_\mu$, $\; v := V_\mu$. $\quad$ *Assume:* $\alpha \in \mathbb{Z}$.
Then: $\quad 0 < v < \infty$, $\quad$ *and,*
$$\text{as } n \to \infty, \quad \sqrt{n} \cdot (\, \mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = n\alpha\}\,) \to 1/\sqrt{2\pi v}.$$

11. Average events have low information, particular case

Suppose, in secret, I flip a fair coin 1000 times,
then reveal to you that
the total number of heads was 1000,
and then ask you to guess the last flip.
The answer is that, since *all* the coin flips were heads,
the last flip must have been a head.
Similarly, if I had told you that
the total number of heads was 0,
then you would have known that the last flip was a tail.
By contrast, if I had told you that
the total number of heads was 500,
it seems intuitively clear that
you'd have had very little information about the last flip.
We wish to generalize and formalize that intuition,
and then provide rigorous proof of the resulting formal statement.
Our main theorem is Theorem 12.1, in the next section.
In this section, we go carefully through a special case:

Let $X_1, X_2 \ldots$ be $\mathbb{Z}$-valued iid random-variables s.t.,
$\forall n \in \mathbb{N}, \qquad \Pr[\, X_n = -1\,] = 1/2$

and $\Pr[\, X_n = \quad 0\,] \;=\; 1/3$
and $\Pr[\, X_n = \quad 3\,] \;=\; 1/6.$

Then, $\forall n \in \mathbb{N}$, X_n is L^1 and X_n is L^2.
Also, $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = 0$ and $\mathrm{Var}[X_n] = 2$.
Also, $\forall n \in \mathbb{N}$, $-1 \;\leqslant\; X_n \;\leqslant\; 3$ a.s.
For all $n \in \mathbb{N}$, **let** $T_n := X_1 + \cdots + X_n$.
Then: $\forall n \in \mathbb{N}$, $-n \;\leqslant\; T_n \;\leqslant\; 3n$ a.s.
Then: $-1000 \leqslant T_{1000} \leqslant 3000$ a.s.
Also, $[\, T_{1000} = -1000\,] \Rightarrow [\, X_1 = \cdots = X_{1000} = -1\,]$,
and so $\Pr[X_{1000} = -1 \,|\, T_{1000} = -1000] = 1$.
Similarly, $\Pr[X_{1000} = \quad 3 \,|\, T_{1000} = \quad 3000] = 1$.
By contrast, since $\mathrm{E}[T_{1000}] = 0$,
the event $T_{1000} = 0$ should give little information about X_{1000}.
It therefore seems reasonable to expect that
$\Pr[X_{1000} = -1 \,|\, T_{1000} = 0] \approx 1/2$ and
$\Pr[X_{1000} = \quad 0 \,|\, T_{1000} = 0] \approx 1/3$ and
$\Pr[X_{1000} = \quad 3 \,|\, T_{1000} = 0] \approx 1/6$.
To make this precise, we will work "in the thermodynamic limit",
which means: we replace 1000 by a variable $n \in \mathbb{N}$, and let $n \to \infty$.
That is, more precisely, we expect that, as $n \to \infty$,
$\Pr[X_n = -1 \,|\, T_n = 0] \;\to\; 1/2$ and
$\Pr[X_n = \quad 0 \,|\, T_n = 0] \;\to\; 1/3$ and
$\Pr[X_n = \quad 3 \,|\, T_n = 0] \;\to\; 1/6$.
We will focus on proving the third of these limits;
proofs of the other two are similar.
By definition of conditional probability,

we wish to prove: As $n \to \infty$, $\dfrac{\Pr[(X_n = 3)\&(T_n = 0)]}{\Pr[T_n = 0]} \;\to\; 1/6$.

Claim: **Let** $n \in [2..\infty)$.
Then: $\Pr[(X_n = 3)\&(T_n = 0)] \;=\; (1/6) \cdot (\Pr[T_{n-1} = -3])$.

Proof of Claim: We have: $T_n = X_1 + \cdots + X_{n-1} + X_n$.
Since $\Pr[(X_n = 3)\&(T_n = 0)]$
$= \Pr[(X_n = 3)\&(X_1 + \cdots + X_{n-1} + \quad X_n = 0)]$
$= \Pr[(X_n = 3)\&(X_1 + \cdots + X_{n-1} + \quad 3 \quad = 0)]$
$= \Pr[(X_n = 3)\&(X_1 + \cdots + X_{n-1} = -3)]$,
it follows, from independence of $X_1, \ldots, X_n$, that
$\Pr[(X_n = 3)\&(T_n = 0)]$

$= (\ \Pr[X_n = 3]\ ) \ \cdot \ (\ \Pr[X_1 + \cdots + X_{n-1} = -3]\ ).$

So, since $\Pr[X_n = 3] = 1/6$ and $X_1 + \cdots + X_{n-1} = T_{n-1}$,

we get: $\Pr[(X_n = 3)\&(T_n = 0)] \ = \ (1/6) \cdot (\Pr[T_{n-1} = -3])$.

End of proof of Claim.

By the claim, **we wish to prove:**

$$\text{As } n \to \infty, \quad \frac{(1/6) \cdot (\Pr[T_{n-1} = -3])}{\Pr[T_n = 0]} \to 1/6.$$

We wish to prove: $\quad$ As $n \to \infty$, $\quad \dfrac{\Pr[T_{n-1} = -3]}{\Pr[T_n = 0]} \to 1.$

That is, **we wish to prove:**

As $n \to \infty$, $\quad \Pr[T_{n-1} = -3]$ is asymptotic to $\Pr[T_n = 0]$.

So the question becomes:

How do we get a handle on the asymptotics, as $n \to \infty$, of both $\Pr[T_{n-1} = -3]$ and $\Pr[T_n = 0]$?

The Discrete Local Limit Theorem turns out to be just what we need:

Recall: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = 0$ and $\mathrm{Var}[X_n] = 2$.

Let $\alpha := 0$ and $v := 2$. Then: $(\ \forall n \in \mathbb{N},\ n\alpha = 0\ )$ and $(\ 2\pi v = 4\pi\ )$.

Also, $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ and $\mathrm{Var}[X_n] = v$.

Let $E := \{-1, 0, 3\}$. Then E is residue-unconstrained.

Also, we have: $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.

Recall: $\forall n \in \mathbb{N}$, $T_n = X_1 + \cdots + X_n$.

By Theorem 10.9, as $n \to \infty$,

$$\sqrt{n} \cdot (\Pr[X_1 + \cdots + X_n = n\alpha]) \ \to \ 1/\sqrt{2\pi v},$$

Then: as $n \to \infty$, $\sqrt{n} \cdot (\Pr[T_n = 0]) \ \to \ 1/\sqrt{4\pi}$,

so, as $n \to \infty$, $\Pr[T_n = 0]$ is asymptotic to $1/\sqrt{4\pi n}$.

Want: as $n \to \infty$, $\Pr[T_{n-1} = -3]$ is asymptotic to $1/\sqrt{4\pi n}$.

Let $t_0 := -3$. Then, $\forall n \in \mathbb{N}$, $t_0 + n\alpha = -3$.

By Theorem 10.7, as $n \to \infty$,

$$\sqrt{n} \cdot (\Pr[X_1 + \cdots + X_n \ = \ t_0 + n\alpha]) \ \to \ 1/\sqrt{2\pi v}.$$

Then: as $n \to \infty$, $\sqrt{n} \cdot (\Pr[T_n \ = -3]) \ \to \ 1/\sqrt{4\pi}$.

Then, as $n \to \infty$, $\sqrt{n-1} \cdot (\Pr[T_{n-1} = -3]) \ \to \ 1/\sqrt{4\pi}$.

Then, as $n \to \infty$, $\Pr[T_{n-1} = -3]$ is asymptotic to $1/\sqrt{4\pi(n-1)}$,

which is asymptotic to $1/\sqrt{4\pi n}$.

12. Average events have low information, general result

We now seek to generalize our work in §11.
In this section, Theorem 12.1 is our main theorem.
Its measure-theoretic form is Theorem 12.2.
Theorem 12.3 is a special case of Theorem 12.1.
Theorem 12.4 is the corresponding special case of Theorem 12.2.
In the example at the end of this section, we show that
Theorem 12.3 reproduces the result of §11.

THEOREM 12.1. Let *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$X_1, X_2, \ldots$ be an iid sequence of $\mathbb{Z}$-valued L^2 random-variables.*
Assume: $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$. **Let** $\alpha, P \in \mathbb{R}$.
Let $\varepsilon_0 \in E$. *Assume:* $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ *and* $\Pr[X_n = \varepsilon_0] = P$.
Let $t_1, t_2, \ldots \in \mathbb{Z}$. *Assume:* $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ *is bounded.*
Then: *as* $n \to \infty$, $\Pr[\, X_n = \varepsilon_0 \,|\, X_1 + \cdots + X_n = t_n \,] \to P$.

I don't know whether "L^2" can be replaced by "L^1".
See the "Open Question" appearing later in this section.

Part of the content of Theorem 12.1 is:
$\forall$sufficiently large $n \in \mathbb{N}$, $\Pr[\, X_1 + \cdots + X_n = t_n \,] > 0$
since, otherwise, $\Pr[\, X_n = \varepsilon_0 \,|\, X_1 + \cdots + X_n = t_n \,]$ is not defined.

Proof. Since $X_1, X_2, \ldots$ are all $\mathbb{Z}$-valued and L^2,
and since, $\forall t \in \mathbb{Z}$, $|t| \leqslant t^2$, we get: $X_1, X_2, \ldots$ are all L^1.
So, since $X_1, X_2, \ldots$ is an identically distributed sequence,
choose $v \in [0; \infty]$ s.t., $\forall n \in \mathbb{N}$, $\mathrm{Var}[X_n] = v$.
By Theorem 10.5, we have: $0 < v < \infty$ and
as $n \to \infty$, $\sqrt{n} \cdot (\, \Pr[X_1 + \cdots + X_n = t_n] \,) \to 1/\sqrt{2\pi v}$.
For all $n \in \mathbb{N}$, **let** $T_n := X_1 + \cdots + X_n$ and $\tau := 1/\sqrt{2\pi v}$.
Since $0 < v < \infty$, we get: $0 < \tau < \infty$.
Also, as $n \to \infty$, $\sqrt{n} \cdot (\, \Pr[\quad T_n \quad = t_n] \,) \to \tau$.
So, since $\tau > 0$, **choose** $n_0 \in [2..\infty)$ s.t., $\forall n \in [n_0..\infty)$,
$\sqrt{n} \cdot (\, \Pr[\quad T_n \quad = t_n] \,) > 0$.
Want: as $n \to \infty$, $\Pr[\, X_n = \varepsilon_0 \,|\, T_n = t_n \,] \to P$.
Let $D_1 := \{t_n - n\alpha \,|\, n \in \mathbb{N}\}$. By hypothesis, D_1 is bounded.
Let $D_2 := \{t_n - n\alpha \,|\, n \in [2..\infty)\}$. Then $D_2 \subseteq D_1$.
Let $D_3 := \{t_{n+1} - (n+1) \cdot \alpha \,|\, n \in \mathbb{N}\}$. Then $D_3 = D_2$.
For all $n \in \mathbb{N}$, **let** $\widetilde{t}_n := t_{n+1} - \varepsilon_0$.

Let $D_4 := \{\ \widetilde{t}_n - n\alpha \mid n \in \mathbb{N}\}$.

Since
$$\begin{aligned} D_4 - \alpha + \varepsilon &= \{\ \widetilde{t}_n - n\alpha - \alpha + \varepsilon \mid n \in \mathbb{N}\} \\ &= \{t_{n+1} - \varepsilon_0 - (n+1)\cdot\alpha + \varepsilon \mid n \in \mathbb{N}\} \\ &= \{t_{n+1} - (n+1)\cdot\alpha \mid n \in \mathbb{N}\} \\ &= D_3 = D_2 \subseteq D_1, \end{aligned}$$

and since D_1 is bounded,

we get $D_4 - \alpha + \varepsilon$ is bounded.

Then: $D_4 - \alpha + \varepsilon + (\alpha - \varepsilon)$ is bounded.

Then: D_4 is bounded.

That is, $\{\,\widetilde{t}_n - n\alpha \mid n \in \mathbb{N}\,\}$ is bounded.

Then, by Theorem 10.5, we have:
$$\text{as } n \to \infty, \quad \sqrt{n}\cdot(\,\Pr[X_1 + \cdots + X_n = \widetilde{t}_n]\,) \to 1/\sqrt{2\pi v}.$$

Then, as $n \to \infty$, $\sqrt{n}\cdot(\,\Pr[T_n = \widetilde{t}_n]\,) \to \tau$.

Then, as $n \to \infty$, $\sqrt{n-1}\cdot(\,\Pr[T_{n-1} = \widetilde{t}_{n-1}]\,) \to \tau$.

We have: $\forall n \in [2..\infty)$, $\widetilde{t}_{n-1} = t_n - \varepsilon_0$.

Then, as $n \to \infty$, $\sqrt{n-1}\cdot(\,\Pr[T_{n-1} = t_n - \varepsilon_0]\,) \to \tau$.

Recall: as $n \to \infty$, $\sqrt{n}\cdot(\,\Pr[T_n = t_n]\,) \to \tau$.

Dividing the last two limits, we get:
$$\text{as } n \to \infty, \quad \frac{\sqrt{n-1}\cdot(\,\Pr[T_{n-1} = t_n - \varepsilon_0]\,)}{\sqrt{n}\cdot(\,\Pr[T_n = t_n]\,)} \to 1.$$

Also, as $n \to \infty$, $\dfrac{\sqrt{n}}{\sqrt{n-1}} \to 1$.

Multiplying the last two limits together, we get:
$$\text{as } n \to \infty, \quad \frac{\Pr[T_{n-1} = t_n - \varepsilon_0]}{\Pr[T_n = t_n]} \to 1.$$

By choice of n_0, $n_0 \geqslant 2$ and $\forall n \in [n_0..\infty)$, $\Pr[T_n = t_n] > 0$.

Since, $\forall n \in [n_0..\infty)$,
$$\begin{aligned} \Pr[\,X_n = \varepsilon_0 \mid T_n = t_n\,] &= \frac{\Pr[(X_n = \varepsilon_0)\&(T_n = t_n)]}{\Pr[T_n = t_n]} \\ &= \frac{\Pr[(X_n = \varepsilon_0)\&(T_{n-1} + X_n = t_n)]}{\Pr[T_n = t_n]} \\ &= \frac{\Pr[(X_n = \varepsilon_0)\&(T_{n-1} + \varepsilon_0 = t_n)]}{\Pr[T_n = t_n]} \\ &= \frac{\Pr[(X_n = \varepsilon_0)\&(T_{n-1} = t_n - \varepsilon_0)]}{\Pr[T_n = t_n]} \\ &= \frac{(\Pr[X_n = \varepsilon_0])\cdot(\Pr[T_{n-1} = t_n - \varepsilon_0])}{\Pr[T_n = t_n]} \\ &= P\cdot\frac{\Pr[T_{n-1} = t_n - \varepsilon_0]}{\Pr[T_n = t_n]}, \end{aligned}$$

and since, as $n \to \infty$, $$\frac{\Pr[T_{n-1} = t_n - \varepsilon_0]}{\Pr[T_n = t_n]} \to 1,$$
we get: as $n \to \infty$,

$$\Pr[\,X_n = \varepsilon_0 \,|\, T_n = t_n\,] \to P. \qquad \square$$

Recall (§9) the notations: $\mathcal{FM}_\Theta^\times$, $\mathcal{P}_\Theta$, $\mathcal{N}(\mu)$.

Here is a measure-theoretic version of the preceding theorem:

THEOREM 12.2. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$\mu \in \mathcal{P}_E$. Assume: $S_\mu = E$. Assume: $|\mu|_2 < \infty$.*
Let *$\alpha := M_\mu$.* **Let** *$\varepsilon_0 \in E$, $P := \mu\{\varepsilon_0\}$.*
Let *$t_1, t_2, \ldots \in \mathbb{Z}$. Assume: $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded.*
For all $n \in \mathbb{N}$, **let** *$\Omega_n := \{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}$.*
Then: as $n \to \infty$, $(\mathcal{N}(\mu^n|\Omega_n))\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to P$.

I don't know whether "$|\mu|_2 < \infty$" can be replaced by "$|\mu|_1 < \infty$".

Part of the content of Theorem 12.2 is:

$\forall$sufficiently large $n \in \mathbb{N}$, $\mu^n(\Omega_n) > 0$,

since, otherwise, $\mu^n|\Omega_n$ would be the zero measure on Ω_n,
and so $\mathcal{N}(\mu^n|\Omega_n)$ would not be defined.

We record the $t_n = n\alpha$ special case of the past two theorems:

THEOREM 12.3. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$X_1, X_2, \ldots$ be an iid sequence of $\mathbb{Z}$-valued L^2 random-variables.*
Assume: $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$. **Let** *$\alpha \in \mathbb{Z}$, $P \in \mathbb{R}$.*
Let *$\varepsilon_0 \in E$. Assume: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$ and $\Pr[X_n = \varepsilon_0] = P$.*
Then: as $n \to \infty$, $\Pr[\,X_n = \varepsilon_0 \,|\, X_1 + \cdots + X_n = n\alpha\,] \to P$.

THEOREM 12.4. **Let** *$E \subseteq \mathbb{Z}$ be residue-unconstrained.*
Let *$\mu \in \mathcal{P}_E$.* **Let** *$\alpha := M_\mu$. Assume: $\alpha \in \mathbb{Z}$ and $S_\mu = E$ and $|\mu|_2 < \infty$.*
Let *$\varepsilon_0 \in E$.* **Let** *$P := \mu\{\varepsilon_0\}$.*
For all $n \in \mathbb{N}$, **let** *$\Omega_n := \{f \in E^n \,|\, f_1 + \cdots + f_n = n\alpha\}$.*
Then: as $n \to \infty$, $(\mathcal{N}(\mu^n|\Omega_n))\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to P$.

Open Question: **Let** $I := \mathbb{Z}\backslash\{0\}$.
Let $s := \sum_{k\in I}^{\mathrm{SP}} [|k|^{-3}]$. Then: $0 < s < \infty$.
For all $k \in I$, **let** $p_k := |k|^{-3}/s$. Then: $\sum_{k\in I}^{\mathrm{SP}} p_k = 1$.
Let $p_0 := 0$. Then: $\sum_{k\in \mathbb{Z}}^{\mathrm{SP}} p_k = 1$.
Let $X_1, X_2, \ldots$ be $\mathbb{Z}$-valued iid random-variables s.t.

$\forall n \in \mathbb{N}, \quad \forall k \in \mathbb{Z}, \quad \Pr[X_n = k] = p_k.$
Then: $\forall n \in \mathbb{N}, \quad X_n$ is L^1 and $\mathrm{E}[X_n] = 0.$
Also, $\forall n \in \mathbb{N}, \quad X_n$ is *not* L^2 and $\mathrm{Var}[X_n] = \infty.$
Is it true that, as $n \to \infty$, $\Pr[X_n = 1 \,|\, X_1 + \cdots + X_n = 0] \to p_1$?

Example: **Let** $E := \{-1, 0, 3\}$.
Then: $E \subseteq \mathbb{Z}$ and E is residue-unconstrained.
Let $X_1, X_2 \ldots$ be $\mathbb{Z}$-valued iid random-variables s.t.,

$$\forall n \in \mathbb{N}, \qquad \Pr[\, X_n = -1\,] = 1/2$$
$$\text{and} \qquad \Pr[\, X_n = 0\,] = 1/3$$
$$\text{and} \qquad \Pr[\, X_n = 3\,] = 1/6.$$

Then: $\forall n \in \mathbb{N}, \quad \{\, t \in \mathbb{Z} \mid \Pr[\, X_n = t\,] > 0 \,\} = E.$
Let $\varepsilon_0 = 3$, $P := 1/6$.
Then: $\forall n \in \mathbb{N}, \quad \Pr[\, X_n = \varepsilon_0] = P.$
We have: $\forall n \in \mathbb{N}, \quad X_n$ is L^1 and X_n is L^2.
We have: $\forall n \in \mathbb{N}, \quad \mathrm{E}[X_n] = 0.$ **Let** $\alpha := 0.$
Then, $\forall n \in \mathbb{N}, \quad \mathrm{E}[X_n] = \alpha.$
Then, by Theorem 12.3, we have:

$$\text{as } n \to \infty, \quad \Pr\left[\, X_n = \varepsilon_0 \,|\, X_1 + \cdots + X_n = n\alpha \,\right] \to P.$$

Then: as $n \to \infty$, $\Pr\left[\, X_n = 3 \,|\, X_1 + \cdots + X_n = 0 \,\right] \to 1/6.$
For all $n \in \mathbb{N}$, **let** $T_n := X_1 + \cdots + X_n$.
Then: as $n \to \infty$, $\Pr\left[\, X_n = 3 \,|\, T_n = 0 \,\right] \to 1/6.$
Thus Theorem 12.3 reproduces the result of §11.

13. Solving the main problem

We finally have all we need to solve the main problem (end of §3).

$$\textbf{Let} \qquad (p, q, r) := \frac{(1, 9^{-1/10}, 9^{-1})}{1 + 9^{-1/10} + 9^{-1}}.$$

We compute $(p, q, r) \approx (\,0.5225\,,\ 0.4194\,,\ 0.0581\,)$,
all accurate to four decimal places.

Again, let's say I am one of the professors applying to the GFA.
We will show: Under the GFA's *first* system (§3),
my probability of getting \$ 0 is p, approximately
and my probability of getting \$ 1 is q, approximately
and my probability of getting \$10 is r, approximately.

Recall: $\Omega = \left\{\, \omega : [1..N] \to \{0, 1, 10\} \;\middle|\; \sum_{\ell=1}^{N} [\omega(\ell)] = N \,\right\}.$

Recall (§5) the notations: i_ω, j_ω, k_ω. **Let** $S := \sum_{\omega\in\Omega} p^{i_\omega} q^{j_\omega} r^{k_\omega}$.
By the work in §7, $p+q+r=1$ and $q+10r=1$ and

$$\forall \omega \in \Omega, \quad p^{i_\omega} q^{j_\omega} r^{k_\omega} \,/\, S \;=\; 1\,/\,(\#\Omega).$$

Let $X_1, X_2, \ldots$ be $\mathbb{Z}$-valued iid random-variables s.t.,

$$\forall n \in \mathbb{N}, \qquad \Pr[\,X_n = 0\,] \;=\; p \quad \text{and} \quad \Pr[\,X_n = 1\,] \;=\; q \quad \text{and} \quad \Pr[\,X_n = 10\,] \;=\; r.$$

Then, $\forall n \in \mathbb{N}$, X_n is L^1 and X_n is L^2.
Also, $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = q + 10r$.
So, since $q + 10r = 1$,
we get: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = 1$.
We model the GFA's *second* system (§5) by: $\forall \ell \in [1..N]$,
Professor$\#\ell$ receives X_ℓ dollars.
For all $n \in \mathbb{N}$, **let** $T_n := X_1 + \cdots + X_n$.
We model the GFA's *third* system (§5) by: $\forall \ell \in [1..N]$,
Professor$\#\ell$ receives X_ℓ dollars, conditioned on $T_N = N$.
As observed at the end of §5, since, $\forall \omega \in \Omega$, $p^{i_\omega} q^{j_\omega} r^{k_\omega} \,/\, S \;=\; 1\,/\,(\#\Omega)$,
it follows that: the third system is equivalent to the first.
For definiteness, let's assume that I am Professor$\#N$.
Then, assuming N is large, **we wish to show:**

$$\Pr[\,X_N \;=\; 0 \,|\, T_N \;=\; N\,] \;\approx\; p \quad \text{and} \quad \Pr[\,X_N \;=\; 1 \,|\, T_N \;=\; N\,] \;\approx\; q \quad \text{and} \quad \Pr[\,X_N \;=\; 10 \,|\, T_N \;=\; N\,] \;\approx\; r.$$

To be more precise, **we wish to show:**

$$\text{as } n \to \infty, \qquad \Pr[\,X_n \;=\; 0 \,|\, T_n \;=\; n\,] \;\to\; p \quad \text{and} \quad \Pr[\,X_n \;=\; 1 \,|\, T_n \;=\; n\,] \;\to\; q \quad \text{and} \quad \Pr[\,X_n \;=\; 10 \,|\, T_n \;=\; n\,] \;\to\; r.$$

Let $E := \{0, 1, 10\}$. Then: E is residue-unconstrained.

Given $\varepsilon_0 \in E$, **let** $P := \begin{cases} p, & \text{if } \varepsilon_0 = 0 \\ q, & \text{if } \varepsilon_0 = 1 \\ r, & \text{if } \varepsilon_0 = 10, \end{cases}$

want: as $n \to \infty$, $\Pr[\,X_n \;=\; \varepsilon_0 | T_n \;=\; n\,] \;\to\; P$.
By definition of $X_1, X_2, \ldots$, we get: $\forall n \in \mathbb{N}$, $\Pr[X_n = \varepsilon_0] = P$.
Let $\alpha := 1$. Then: $\alpha \in \mathbb{Z}$ and $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = \alpha$.
Also, $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.
Then, by Theorem 12.3, we have:

as $n \to \infty$, $\quad \Pr[X_n = \varepsilon_0 | X_1 + \cdots + X_n = n\alpha] \to P$.

Then: as $n \to \infty$, $\quad \Pr[X_n = \varepsilon_0 | \quad T_n \quad = \; n \;] \to P$.

14. Probability of two professors getting zero

Under the GFA's first system, since N is large, one would expect:
the award amounts of two different professors
are almost independent.
Then, for example, one would expect:
the probability that two professors both receive zero dollars
should be very close to the square of
the probability that one professor receives zero dollars.
In this section, we will formalize this statement and then prove it.
For definiteness, we will assume that
the two professors are Professor $\#(N-1)$ and Professor $\#N$.

Let $\quad (p,q,r) := \dfrac{(1, 9^{-1/10}, 9^{-1})}{1 + 9^{-1/10} + 9^{-1}}$. $\quad$ Then (§7): $\; p + q + r = 1$.
Let $X_1, X_2, \ldots$ be $\mathbb{Z}$-valued iid random-variables s.t.,

$$\forall n \in \mathbb{N}, \quad \Pr[\, X_n = \; 0\,] \; = \; p$$
$$\text{and} \quad \Pr[\, X_n = \; 1\,] \; = \; q$$
$$\text{and} \quad \Pr[\, X_n = 10\,] \; = \; r.$$

Then, $\forall n \in \mathbb{N}$, $\quad X_n$ is L^1 and X_n is L^2.
For all $n \in \mathbb{N}$, **let** $T_n := X_1 + \cdots + X_n$.
For all $n \in \mathbb{N}$, $\quad [X_1 = \cdots = X_n = 1] \; \Rightarrow \; [T_n \; = \; n]$,

so $\quad \Pr[X_1 = \cdots = X_n = 1] \leqslant \Pr[T_n \; = \; n]$,

so $\quad q^n \leqslant \Pr[T_n \; = \; n]$.

So, since $q > 0$, we get: $\quad \forall n \in \mathbb{N}, \quad \Pr[T_n \; = \; n] \; > \; 0$.
In particular, $\quad \Pr[T_N = N] \; > \; 0$.
Assuming N is large, **our goal is to prove:**

$$\Pr\,[\; X_{N-1} = 0 = X_N \mid T_N = N \;] \approx p^2.$$

To be more precise, **we will prove:**

as $n \to \infty$, $\quad \Pr\,[\; X_{n-1} \; = \; 0 \; = \; X_n \mid T_n = \; n \;] \to p^2$.

For all $n \in \mathbb{N}$, **define** $\psi_n : \mathbb{Z} \to \mathbb{R}$ by:

$$\forall t \in \mathbb{Z}, \quad \psi_n(t) = \Pr[T_n = t].$$

For all $n \in \mathbb{N}$, **let** $\quad a_n := \psi_n(n+2), \quad z_n := \psi_n(n)$.
Since, $\quad \forall n \in \mathbb{N}, \; \psi_n(n) = \Pr[T_n = n] > 0$,
we conclude: $\quad \forall n \in \mathbb{N}, \quad z_n > 0$.

Claim: **Let** $n \in [3..\infty)$. Then $\Pr[X_{n-1} = 0 = X_n \,|\, T_n = n] = p^2 \cdot \dfrac{a_{n-2}}{z_n}$.

Proof of Claim: We have: $T_n = X_1 + \cdots + X_{n-2} + X_{n-1} + X_n$.

Since $\Pr[(X_{n-1} = 0 = X_n) \& (T_n = n)]$
$= \Pr[(X_{n-1} = 0 = X_n) \& (X_1 + \cdots + X_{n-2} + X_{n-1} + X_n = n)]$
$= \Pr[(X_{n-1} = 0 = X_n) \& (X_1 + \cdots + X_{n-2} + 0 + 0 = n)]$
$= \Pr[(X_{n-1} = 0 = X_n) \& (X_1 + \cdots + X_{n-2} = n)]$,

it follows, from independence of $X_1, \ldots, X_n$, that

$\Pr[(X_{n-1} = 0 = X_n) \& (T_n = n)]$
$= (\Pr[X_{n-1} = 0]) \cdot (\Pr[X_n = 0]) \cdot (\Pr[X_1 + \cdots + X_{n-2} = n])$.

So, since $\Pr[X_{n-1} = 0] = p = \Pr[X_n = 0]$
and since $X_1 + \cdots + X_{n-2} = T_{n-2}$,

we get: $\Pr[(X_{n-1} = 0 = X_n) \& (T_n = n)] = p^2 \cdot (\Pr[T_{n-2} = n])$.

Then $\Pr[X_{n-1} = 0 = X_n \,|\, T_n = n] = \dfrac{\Pr[(X_{n-1} = 0 = X_n) \& (T_n = n)]}{\Pr[T_n = n]}$

$$= \frac{p^2 \cdot (\Pr[T_{n-2} = n])}{\Pr[T_n = n]} = p^2 \cdot \frac{\psi_{n-2}(n)}{\psi_n(n)} = p^2 \cdot \frac{a_{n-2}}{z_n}.$$

End of proof of Claim.

Because of the Claim, **we want to show:** as $n \to \infty$, $p^2 \cdot \dfrac{a_{n-2}}{z_n} \to p^2$.

It suffices to show: as $n \to \infty$, $\dfrac{a_{n-2}}{z_n} \to 1$.

We compute: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = q + 10r$.

Recall (§7): $q + 10r = 1$. Then: $\forall n \in \mathbb{N}$, $\mathrm{E}[X_n] = 1$.

Let $\alpha := 1$. Then: $(\alpha \in \mathbb{Z})$ and $(\forall n \in \mathbb{N},\ \mathrm{E}[X_n] = \alpha)$.

Let $E := \{0,1,10\}$. Then, $\forall n \in \mathbb{N}$, $\{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.
Also, E is residue-unconstrained.

For all $n \in \mathbb{N}$, **let** $v := \mathrm{Var}[X_n]$. Then $v \in [0;\infty]$.

By Theorem 10.9, we have: $0 < v < \infty$.

Let $\tau := 1/\sqrt{2\pi v}$. Then: $0 < \tau < \infty$.

By Theorem 10.9, as $n \to \infty$, $\sqrt{n} \cdot (\Pr[T_n = n\alpha]) \to 1/\sqrt{2\pi v}$.

Then: as $n \to \infty$, $\sqrt{n} \cdot (\Pr[T_n = n]) \to \tau$.

Then: as $n \to \infty$, $\sqrt{n} \cdot (\psi_n(n)) \to \tau$.

Then: as $n \to \infty$, $\sqrt{n} \cdot z_n \to \tau$.

Let $t_0 := 2$. Then $t_0 \in \mathbb{Z}$ and $\forall n \in \mathbb{N}$, $t_0 + n\alpha = n + 2$.

By Theorem 10.7, as $n \to \infty$, $\sqrt{n} \cdot (\Pr[T_n = t_0 + n\alpha]) \to 1/\sqrt{2\pi v}$.

Then: as $n \to \infty$, $\sqrt{n} \cdot (\Pr[T_n = n + 2]) \to \tau$.

Then: as $n \to \infty$, $\sqrt{n} \cdot (\psi_n(n + 2)) \to \tau$.

Then: as $n \to \infty$, $\sqrt{n} \cdot a_n \to \tau$.
Then: as $n \to \infty$, $\sqrt{n-2} \cdot a_{n-2} \to \tau$.
Recall: as $n \to \infty$, $\sqrt{n} \cdot z_n \to \tau$.
Dividing the last two limits, we get:

$$\text{as } n \to \infty, \quad \frac{\sqrt{n-2} \cdot a_{n-2}}{\sqrt{n} \cdot z_n} \to 1.$$

Also, as $n \to \infty$, $\dfrac{\sqrt{n}}{\sqrt{n-2}} \to 1$.

Multiplying these last two limits, we get:

$$\text{as } n \to \infty, \quad \frac{a_{n-2}}{z_n} \to 1.$$

15. Fraction of professors getting a zero award

Let $(p, q, r) := \dfrac{(1, 9^{-1/10}, 9^{-1})}{1 + 9^{-1/10} + 9^{-1}}$.

We compute $(p, q, r) \approx (\, 0.5225\, ,\ 0.4194\, ,\ 0.0581\,)$, all accurate to four decimal places.

In §7, we showed: $p + q + r = 1$.

Let $X_1, X_2, \ldots$ be $\mathbb{Z}$-valued iid random-variables s.t., $\forall n \in \mathbb{N}$,

$\Pr[\, X_n = 0\,] = p$,
$\Pr[\, X_n = 1\,] = q$,
$\Pr[\, X_n = 10\,] = r$.

For all $n \in \mathbb{N}$, **let** I_n be the indicator variable of the event: $X_n = 0$.
For all $n \in \mathbb{N}$, **let** $J_n := (I_1 + \cdots + I_n)/n$.
For all $n \in \mathbb{N}$, **let** $T_n := X_1 + \cdots + X_n$.
For all $n \in \mathbb{N}$, $[X_1 = \cdots = X_n = 1] \Rightarrow [T_n = n]$,
so $\Pr[X_1 = \cdots = X_n = 1] \leqslant \Pr[T_n = n]$,
so $q^n \leqslant \Pr[T_n = n]$.
So, since $q > 0$, we get: $\forall n \in \mathbb{N}$, $\Pr[T_n = n] > 0$.
In particular, $\Pr[T_N = N] > 0$.
Using the GFA's first (or third) awards system, the random-variable J_N conditioned on $T_N = N$ represents the fraction of professors receiving a \$0 award.
In this section, **we will prove the following:**

Claim: $\forall \delta > 0$, as $n \to \infty$, $\Pr\,[\, p - \delta < J_n < p + \delta \,|\, T_n = n] \to 1$.

Assume, for a moment, that this Claim is true.
Then: as $n \to \infty$, $\Pr\,[\, p - 0.02 < J_n < p + 0.02 \,|\, T_n = n] \to 1$.

From this, it follows that, if N is sufficiently large, then

$$\Pr[\, p - 0.02 < J_N < p + 0.02 \mid T_N = N \,] \;>\; 0.99,$$

so $\Pr[\, p - 0.02 < J_N \mid T_N = N \,] \;>\; 0.99.$

Since $p \;\approx\; 0.5225$, accurate to four decimal places, we get

$$p - 0.02 \quad > \quad 0.5,$$

so $[\, J_N \;>\; p - 0.02 \,] \;\Rightarrow\; [\, J_n \;>\; 0.5 \,]$,

so $\Pr[\, J_N \;>\; p - 0.02 \mid T_N = N \,]$

$\leqslant \Pr[\, J_N \;>\; 0.5 \mid T_N = N \,]$.

Therefore, if N is sufficiently large, then,

since $\Pr[\, J_N \;>\; 0.5 \mid T_N = N \,]$

$\geqslant \Pr[\, J_N \;>\; p - 0.02 \mid T_N = N \,] \;>\; 0.99,$

we get: under the GFA's first system, with probability $>$ 99%, over 50% of the professors receive \$0.

Proof of Claim:

Given $\delta > 0$, **want:** as $n \to \infty$, $\Pr[\, p - \delta < J_n < p + \delta \,|\, T_n = n \,] \;\to\; 1$.

Let $E := \{0, 1, 10\}$. Then $E \subseteq \mathbb{Z}$ and E is residue-unconstrained.

Also, $\forall n \in \mathbb{N},\; \{t \in \mathbb{Z} \,|\, \Pr[X_n = t] > 0\} = E$.

We have: $\forall n \in \mathbb{N},\; \mathrm{E}[X_n] = q + 10r$.

In §7, we showed: $q + 10r = 1$.

Then: $\forall n \in \mathbb{N},\; \mathrm{E}[X_n] = 1$. **Let** $\alpha := 1$.

Then: $\forall n \in \mathbb{N},\; \mathrm{E}[X_n] = \alpha$. Also, $\alpha \in \mathbb{Z}$.

For all $n \in \mathbb{N}$, **let** $\kappa_n \;:=\; \mathrm{E}\,[\; I_n \mid T_n = n \,]$.

Then: $\forall n \in \mathbb{N},\; \kappa_n \;=\; \Pr[\, X_n = 0 \mid T_n = n \,]$.

Let $\varepsilon_0 := 0$, $P := p$. Then $\varepsilon_0 \in E$. Also, $\forall n \in \mathbb{N},\; \Pr[X_n = \varepsilon_0] = P$.

By Theorem 12.3, we get:

as $n \to \infty$, $\Pr[X_n = \varepsilon_0 \,|\, X_1 + \cdots + X_n = n\alpha] \;\to P$.

That is, as $n \to \infty$, $\Pr[X_n = 0 \mid T_n = n\,] \;\to\; p$.

Then: as $n \to \infty$, $\kappa_n \;\to\; p$.

So, $\exists n_0 \in \mathbb{N}$ s.t., $\forall n \in [n_0..\infty)$,

we have $p - (\delta/2) < \kappa_n < p + (\delta/2)$,

and so both $p - \delta < \kappa_n - (\delta/2)$ and $\kappa_n + (\delta/2) < p + \delta$,

and so $[\, \kappa_n - (\delta/2) < J_n < \kappa_n + (\delta/2) \,] \;\Rightarrow\; [\, p - \delta < J_n < p + \delta \,]$,

and so $\Pr[\, \kappa_n - (\delta/2) < J_n < \kappa_n + (\delta/2) \,|\, T_n = n \,]$

$\leqslant \Pr[\; p - \delta < J_n < p + \delta \;|\, T_n = n \,] \;\leqslant\; 1.$

It therefore suffices to show:

as $n \to \infty$, $\Pr[\, \kappa_n - (\delta/2) < J_n < \kappa_n + (\delta/2) \,|\, T_n = n \,] \;\to\; 1.$

We have: $\forall n \in \mathbb{N}$, T_n is invariant under permutation of $X_1, \ldots, X_n$, as is the joint-distribution of $X_1, \dots, X_n$.

Then: $\forall n \in \mathbb{N}, \forall i \in [1..n], \quad \mathrm{E}[\, I_i \mid T_n = n \,] = \mathrm{E}[\, I_n \mid T_n = n \,]$.

Then: $\forall n \in \mathbb{N}, \forall i \in [1..n], \quad \mathrm{E}[\, I_i \mid T_n = n \,] = \kappa_n$.

Since, $\forall n \in \mathbb{N}, \quad J_n = (I_1 + \cdots + I_n)/n$, we get:

$\forall n \in \mathbb{N}, \quad \mathrm{E}[\, J_n \mid T_n = n \,] = (\, \sum_{i=1}^n \mathrm{E}[\, I_i \mid T_n = n \,] \,) / n$.

Then: $\forall n \in \mathbb{N}, \quad \mathrm{E}[\, J_n \mid T_n = n \,] = (\, \sum_{i=1}^n \kappa_n \,) / n$.

Then: $\forall n \in \mathbb{N}, \quad \mathrm{E}[\, J_n \mid T_n = n \,] = (\, \kappa_n \cdot \sum_{i=1}^n [1] \,) / n$.

Then: $\forall n \in \mathbb{N}, \quad \mathrm{E}[\, J_n \mid T_n = n \,] = (\, \kappa_n \cdot n \,) / n$.

Then: $\forall n \in \mathbb{N}, \quad \mathrm{E}[\, J_n \mid T_n = n \,] = \kappa_n$.

For all $n \in \mathbb{N}$, **let** $v_n := \mathrm{Var}[\, J_n \,|\, T_n = n \,]$.

Then, by Chebyshev's inequality, we have: $\forall n \in \mathbb{N}$,

$\mathrm{Pr}[\, \kappa_n - (\delta/2) < J_n < \kappa_n + (\delta/2) \,|\, T_n = n \,] \geqslant 1 - (v_n/(\delta/2)^2)$.

It therefore suffices to show: as $n \to \infty$, $v_n \to 0$.

Recall: as $n \to \infty$, $\kappa_n \to p$.

Since $\forall n \in \mathbb{N}$,
$$\begin{aligned} v_n &= \mathrm{Var}[\, J_n \,|\, T_n = n \,] \\ &= (\, \mathrm{E}[\, J_n^2 \,|\, T_n = n \,] \,) - (\, \mathrm{E}[\, J_n \,|\, T_n = n \,] \,)^2 \\ &= (\, \mathrm{E}[\, J_n^2 \,|\, T_n = n \,] \,) - \kappa_n^2. \end{aligned}$$

and since, as $n \to \infty$, $\kappa_n^2 \to p^2$,

we want: as $n \to \infty$, $\mathrm{E}[\, J_n^2 \,|\, T_n = n \,] \to p^2$.

For all $n \in [2..\infty)$, **let** $\lambda_n := \mathrm{E}[\, I_{n-1} \cdot I_n \mid T_n = n \,]$.

Then: $\forall n \in [2..\infty)$, $\lambda_n = \mathrm{Pr}[\, X_{n-1} = 0 = X_n \mid T_n = n \,]$.

So, by the result of §14, we get: as $n \to \infty$, $\lambda_n \to p^2$.

For all $n \in \mathbb{N}$, for all $i, j \in [1..n]$, **let** $c_{ijn} := \mathrm{E}[\, I_i \cdot I_j \mid T_n = n \,]$.

Recall: $\forall n \in \mathbb{N}, \forall i \in [1..n], \quad \mathrm{E}[\, I_i \mid T_n = n \,] = \kappa_n$.

For all $i \in \mathbb{N}$, since I_i is an indicator variable, we get: $I_i \in \{0, 1\}$ a.s.

Then: $\forall i \in \mathbb{N}, \quad I_i^2 = I_i$ a.s.

Then: $\forall n \in \mathbb{N}, \forall i \in [1..n], \quad \mathrm{E}[\, I_i^2 \mid T_n = n \,] = \mathrm{E}[\, I_i \mid T_n = n \,]$.

Then: $\forall n \in \mathbb{N}, \forall i \in [1..n], \quad c_{iin} = \kappa_n$.

Recall: $\forall n \in \mathbb{N}$, T_n is invariant under permutation of $X_1, \dots, X_n$,

as is the joint-distribution of $X_1, \dots, X_n$.

Then, $\forall n \in [2..\infty)$, $\forall i, j \in [1..n]$, if $i \neq j$, then

$\mathrm{E}[\, I_i \cdot I_j \mid T_n = n \,] = \mathrm{E}[\, I_{n-1} \cdot I_n \mid T_n = n \,]$,

so, $c_{ijn} = \lambda_n$.

Then: $\forall n \in \mathbb{N}, \forall i, j \in [1..n], \quad c_{ijn} = \begin{cases} \kappa_n, & \text{if } i = j \\ \lambda_n, & \text{if } i \neq j. \end{cases}$

Then: $\forall n \in \mathbb{N}, \quad \sum_{i=1}^n \sum_{j=1}^n c_{ijn} = n \cdot \kappa_n + (n^2 - n) \cdot \lambda_n$.

Recall: as $n \to \infty$, $\kappa_n \to p$ and $\lambda_n \to p^2$.

$$\begin{array}{lllcl}
\text{Since} & \forall n \in \mathbb{N}, & J_n & = & (I_1 + \cdots + I_n)/n, \\
\text{we get:} & \forall n \in \mathbb{N}, & J_n^2 & = & (\ \sum_{i=1}^n \sum_{j=1}^n\ [\, I_i \cdot I_j \,]\ )\ /\ n^2. \\
\text{Then:} & \forall n \in \mathbb{N}, & \mathrm{E}\,[\ J_n^2 \mid T_n = n\ ] & = & (\ \sum_{i=1}^n \sum_{j=1}^n\ c_{ijn}\ )\ /\ n^2. \\
\text{Then:} & \forall n \in \mathbb{N}, & \mathrm{E}\,[\ J_n^2 \mid T_n = n\ ] & = & (1/n)\cdot\kappa_n + (1-(1/n))\cdot\lambda_n. \\
\text{Then:} & \text{as } n \to \infty, & \mathrm{E}\,[\ J_n^2 \mid T_n = n\ ] & \to & 0 \cdot p + 1 \cdot p^2. \\
\text{Then:} & \text{as } n \to \infty, & \mathrm{E}\,[\ J_n^2 \mid T_n = n\ ] & \to & p^2.
\end{array}$$

End of proof of Claim.

16. Boltzmann distributions on nonempty finite sets

Recall (§9) the notations: $\mathcal{M}_\Theta$, $\mathcal{FM}_\Theta^\times$, $\mathcal{P}_\Theta$, $\mathcal{N}(\mu)$.

DEFINITION 16.1. Let *$E \subseteq \mathbb{R}$ be nonempty and finite, $\beta \in \mathbb{R}$. The* $\boxed{\textbf{unnormalized-}\beta\textbf{-Boltzmann distribution } \textit{on } E}$ *is the measure* $\boxed{\widehat{B}_\beta^E} \in \mathcal{FM}_E^\times$ **defined** *by:*

$$\forall \varepsilon \in E, \quad \widehat{B}_\beta^E\{\varepsilon\} = e^{-\beta\cdot\varepsilon}.$$

Also, the $\boxed{\beta\textbf{-Boltzmann distribution } \textit{on } E}$ *is*

$$\boxed{B_\beta^E} := \mathcal{N}(\widehat{B}_\beta^E) \in \mathcal{P}_E.$$

Then: $\forall \varepsilon \in E$, we have: $B_\beta^E\{\varepsilon\} = (\widehat{B}_\beta^E\{\varepsilon\})\,/\,(\widehat{B}_\beta^E(E))$.

Example: **Let** $E := \{0, 1, 10\}$ and **let** $\beta \in \mathbb{R}$.
Then: $\widehat{B}_\beta^E\{0\} = 1$, $\widehat{B}_\beta^E\{1\} = e^{-\beta}$, $\widehat{B}_\beta^E\{10\} = e^{-10\beta}$.
Let $C := 1/(1 + e^{-\beta} + e^{-10\beta})$.
Then: $B_\beta^E\{0\} = C$, $B_\beta^E\{1\} = Ce^{-\beta}$, $B_\beta^E\{10\} = Ce^{-10\beta}$.

Example: **Let** $E := \{2, 4, 8, 9\}$ and **let** $\beta \in \mathbb{R}$.
Then: $\widehat{B}_\beta^E\{2\} = e^{-2\beta}$, $\widehat{B}_\beta^E\{4\} = e^{-4\beta}$,
$\widehat{B}_\beta^E\{8\} = e^{-8\beta}$, $\widehat{B}_\beta^E\{9\} = e^{-9\beta}$.
Let $C := 1/(e^{-2\beta} + e^{-4\beta} + e^{-8\beta} + e^{-9\beta})$.
Then: $B_\beta^E\{2\} = Ce^{-2\beta}$, $B_\beta^E\{4\} = Ce^{-4\beta}$,
$B_\beta^E\{8\} = Ce^{-8\beta}$, $B_\beta^E\{9\} = Ce^{-9\beta}$.

THEOREM 16.2. Let *$E \subseteq \mathbb{R}$ be nonempty and finite.*
Let *$\varepsilon_0 \in E$, $\beta, \xi \in \mathbb{R}$. Then: $B_\beta^{E-\xi}\{\varepsilon_0 - \xi\} = B_\beta^E\{\varepsilon_0\}$.*

Proof. We have:
$$B_\beta^{E-\xi}\{\varepsilon_0 - \xi\} = \frac{e^{-\beta\cdot(\varepsilon_0-\xi)}}{\sum_{\varepsilon\in E}\left[e^{-\beta\cdot(\varepsilon-\xi)}\right]} = \frac{e^{-\beta\cdot\varepsilon_0}\cdot e^{\beta\cdot\xi}}{\sum_{\varepsilon\in E}\left[e^{-\beta\cdot\varepsilon}\cdot e^{\beta\cdot\xi}\right]}$$

$$= \frac{e^{\beta\cdot\xi}\cdot e^{-\beta\cdot\varepsilon_0}}{e^{\beta\cdot\xi}\cdot\sum_{\varepsilon\in E}\left[e^{-\beta\cdot\varepsilon}\right]}$$
$$= \frac{e^{-\beta\cdot\varepsilon_0}}{\sum_{\varepsilon\in E}\left[e^{-\beta\cdot\varepsilon}\right]} = B_\beta^E\{\varepsilon_0\}. \qquad \square$$

Recall (§9) the notations: S_μ, $|\mu|_\rho$, M_μ.

Note: $\forall$nonempty finite $E \subseteq \mathbb{R}$, $\forall\beta \in \mathbb{R}$, we have: $S_{\widehat{B}_\beta^E} = E = S_{B_\beta^E}$.

Recall (§9): **Let** $\Theta \subseteq \mathbb{R}$ be countable, $\mu \in \mathcal{P}_\Theta$. Assume $\#S_\mu < \infty$.
Then: $\forall\rho \in [1;\infty)$, $|\mu|_\rho < \infty$.

Let $E \subseteq \mathbb{R}$ be nonempty and finite. **Let** $\beta \in \mathbb{R}$. We **define**:

$$\boxed{\Gamma_\beta^E} := \textstyle\sum_{\varepsilon\in E}\left[\varepsilon\cdot e^{\beta\cdot\varepsilon}\right],$$
$$\boxed{\Delta_\beta^E} := \textstyle\sum_{\varepsilon\in E}\left[e^{\beta\cdot\varepsilon}\right],$$
$$\boxed{A_\beta^E} := \Gamma_\beta^E \,/\, \Delta_\beta^E.$$

Then: $\Gamma_\beta^E = \sum_{\varepsilon\in E}\left[\varepsilon\cdot(\widehat{B}_\beta^E\{\varepsilon\})\right]$.
Also, $\Delta_\beta^E = \sum_{\varepsilon\in E}\left[\widehat{B}_\beta^E\{\varepsilon\}\right]$, and so $\Delta_\beta^E = \widehat{B}_\beta^E(E)$.

Since
$$\frac{\Gamma_\beta^E}{\Delta_\beta^E} = \frac{\sum_{\varepsilon\in E}\left[\varepsilon\cdot(\widehat{B}_\beta^E\{\varepsilon\})\right]}{\widehat{B}_\beta^E(E)} = \sum_{\varepsilon\in E}\left[\varepsilon\cdot(B_\beta^E\{\varepsilon\})\right],$$
we conclude: $A_\beta^E = M_{B_\beta^E}$.

Then: A_β^E is the average value of any E-valued random-variable whose distribution on E is B_β^E.

THEOREM 16.3. **Let** $E \subseteq \mathbb{R}$ *be nonempty and finite.* **Let** $\beta, \xi \in \mathbb{R}$.
Then: $A_\beta^{E-\xi} = A_\beta^E - \xi$.

Proof. **Want:** $M_{B_\beta^{E-\xi}} = M_{B_\beta^E} - \xi$.

Let $\lambda := B_\beta^{E-\xi}$, $\mu := B_\beta^E$. **Want:** $M_\lambda = M_\mu - \xi$.

We have: $\lambda \in \mathcal{P}_{E-\xi}$ and $\mu \in \mathcal{P}_E$.

By Theorem 16.2, we have: $\forall\varepsilon \in E$, $B_\beta^{E-\xi}\{\varepsilon-\xi\} = B_\beta^E\{\varepsilon\}$.
Then: $\forall\varepsilon \in E$, $\lambda\{\varepsilon-\xi\} = \mu\{\varepsilon\}$.

Since $\mu \in \mathcal{P}_E$, we get: $\mu(E) = 1$.

Then:
$$\begin{aligned} M_\lambda &= \textstyle\sum_{\varepsilon\in E}\left[\,(\varepsilon-\xi)\cdot(\lambda\{\varepsilon-\xi\})\,\right] \\ &= \textstyle\sum_{\varepsilon\in E}\left[\,(\varepsilon-\xi)\cdot(\mu\{\varepsilon\})\,\right] \\ &= \textstyle\sum_{\varepsilon\in E}\left[\,\varepsilon\cdot(\mu\{\varepsilon\}) - \xi\cdot(\mu\{\varepsilon\})\,\right] \\ &= \left(\textstyle\sum_{\varepsilon\in E}\left[\,\varepsilon\cdot(\mu\{\varepsilon\})\,\right]\right) - \left(\textstyle\sum_{\varepsilon\in E}\left[\,\xi\cdot(\mu\{\varepsilon\})\,\right]\right) \end{aligned}$$

$$= \left(\sum_{\varepsilon\in E}\left[\varepsilon\cdot(\mu\{\varepsilon\})\right]\right) - \xi\cdot\left(\sum_{\varepsilon\in E}\left[\mu\{\varepsilon\}\right]\right)$$
$$= M_\mu - \xi\cdot(\mu(E)) \quad = \quad M_\mu - \xi\cdot 1 \quad = \quad M_\mu - \xi. \qquad \square$$

THEOREM 16.4. Let *$E \subseteq \mathbb{R}$ be nonempty and finite. Then:*

$$\text{as } \beta \to \infty, \quad A^E_\beta \to \min E$$
$$\text{and} \quad \text{as } \beta \to -\infty, \quad A^E_\beta \to \max E.$$

The proof is a matter of bookkeeping, best explained by example:
Let $E := \{2,4,8,9\}$. Then: $\min E = 2$ and $\max E = 9$.

Since, $\forall\beta\in\mathbb{R}$, $A^E_\beta = \dfrac{2e^{-2\beta}+4e^{-4\beta}+8e^{-8\beta}+9e^{-9\beta}}{e^{-2\beta}+e^{-4\beta}+e^{-8\beta}+e^{-9\beta}}$,

we get as $\beta\to\infty$, $A^E_\beta \to 2/1$
and as $\beta\to-\infty$, $A^E_\beta \to 9/1$,

and so as $\beta\to\infty$, $A^E_\beta \to \min E$
and as $\beta\to-\infty$, $A^E_\beta \to \max E$.

For all nonempty, finite $E\subseteq\mathbb{R}$, **define** $\boxed{A^E_\bullet} : \mathbb{R}\to\mathbb{R}$ by:
$\forall\beta\in\mathbb{R}$, $A^E_\bullet(\beta) = A^E_\beta$.

Recall (§2): "C^ω" means "real-analytic".

THEOREM 16.5. Let *$E\subseteq\mathbb{R}$. Assume: $2 \leqslant \#E < \infty$.
Then: $A^E_\bullet$ is a strictly-decreasing C^ω-diffeomorphism
from $\mathbb{R}$ onto $(\min E; \max E)$.*

Proof. **Let** $\kappa := \#E$. **Choose** $\varepsilon_1,\dots,\varepsilon_\kappa\in\mathbb{R}$ s.t. $E = \{\varepsilon_1,\dots,\varepsilon_\kappa\}$.
Then: $2\leqslant\kappa<\infty$ and $\varepsilon_1,\dots,\varepsilon_\kappa$ are distinct.
Then: $\forall\beta\in\mathbb{R}$, $A^E_\bullet(\beta) = \dfrac{\sum_{i=1}^\kappa[\varepsilon_i\cdot e^{-\beta\cdot\varepsilon_i}]}{\sum_{j=1}^\kappa[e^{-\beta\cdot\varepsilon_j}]}$. Then $A^E_\bullet:\mathbb{R}\to\mathbb{R}$ is C^ω.
So, by Theorem 16.4 and the C^ω-Inverse Function Theorem and the Mean Value Theorem, **it suffices to show:** $(A^E_\bullet)' < 0$ on $\mathbb{R}$.
Given $\beta\in\mathbb{R}$, **want:** $(A^E_\bullet)'(\beta) < 0$.
Let $P := \sum_{i=1}^\kappa[\varepsilon_i\cdot e^{-\beta\cdot\varepsilon_i}]$, $P' := \sum_{i=1}^\kappa[(-\varepsilon_i^2)\cdot e^{-\beta\cdot\varepsilon_i}]$.
Let $Q := \sum_{j=1}^\kappa[e^{-\beta\cdot\varepsilon_j}]$, $Q' := \sum_{j=1}^\kappa[(-\varepsilon_j)\cdot e^{-\beta\cdot\varepsilon_j}]$.
Then $Q>0$. By the Quotient Rule, $(A^E_\bullet)'(\beta) = [QP'-PQ']/Q^2$.
Want: $QP'-PQ'<0$.
We have: $PQ' = \sum_{i=1}^\kappa\sum_{j=1}^\kappa[(\quad-\varepsilon_i\varepsilon_j)\cdot e^{-\beta\cdot(\varepsilon_i+\varepsilon_j)}]$.
We have: $-QP' = \sum_{i=1}^\kappa\sum_{j=1}^\kappa[(\varepsilon_i^2\quad)\cdot e^{-\beta\cdot(\varepsilon_i+\varepsilon_j)}]$.
Then: $QP'-PQ' = \sum_{i=1}^\kappa\sum_{j=1}^\kappa[(\varepsilon_i^2-\varepsilon_i\varepsilon_j)\cdot e^{-\beta\cdot(\varepsilon_i+\varepsilon_j)}]$.
Interchanging i and j, we get:

$$PQ' - QP' = \sum_{j=1}^{\kappa} \sum_{i=1}^{\kappa} \left[\, (\varepsilon_j^2 - \varepsilon_j \varepsilon_i) \cdot e^{-\beta \cdot (\varepsilon_j + \varepsilon_i)} \, \right].$$

By commutativity of addition and multiplication,
adding the last two equations gives:

$$2 \cdot (PQ' - QP') = \sum_{i=1}^{\kappa} \sum_{j=1}^{\kappa} \left[\, (\varepsilon_i^2 + \varepsilon_j^2 - 2\varepsilon_i \varepsilon_j) \cdot e^{-\beta \cdot (\varepsilon_i + \varepsilon_j)} \, \right].$$

Then: $2 \cdot (PQ' - QP') = \sum_{i=1}^{\kappa} \sum_{j=1}^{\kappa} \left[\, (\varepsilon_i - \varepsilon_j)^2 \cdot e^{-\beta \cdot (\varepsilon_i + \varepsilon_j)} \, \right]$.

Since $\kappa \geqslant 2$, $\sum_{i=1}^{\kappa} \sum_{j=1}^{\kappa} \left[\, (\varepsilon_i - \varepsilon_j)^2 \cdot e^{-\beta \cdot (\varepsilon_i + \varepsilon_j)} \, \right] > 0$.

Then: $2 \cdot (PQ' - QP') > 0$.

Then: $QP' - PQ' = -(PQ' - QP') < 0$. □

DEFINITION 16.6. **Let** $E \subseteq \mathbb{R}$.
Assume: $2 \leqslant \#E < \infty$. **Let** $\alpha \in (\min E; \max E)$.
The $\boxed{\alpha\textbf{-Boltzmann-parameter } \textit{on } E}$ *is:* $\boxed{\mathrm{BP}_\alpha^E} := (A_\bullet^E)^{-1}(\alpha)$.

So the α-Boltzmann-parameter on E is the unique $\beta \in \mathbb{R}$ s.t. $A_\beta^E = \alpha$.

Example: Computations in §6 and §7 show:

$$\forall \beta \in \mathbb{R}, \quad \beta = (\ln 9)/10 \Leftrightarrow \frac{e^{-\beta} + 10e^{-10\beta}}{1 + e^{-\beta} + 10e^{-10\beta}} = 1.$$

Then, $\forall \beta \in \mathbb{R}, \quad \beta = (\ln 9)/10 \Leftrightarrow (A_\bullet^{\{0,1,10\}})(\beta) = 1$.

Then: $(A_\bullet^{\{0,1,10\}})^{-1}(1) = (\ln 9)/10$.

Then: $\mathrm{BP}_1^{\{0,1,10\}} = (\ln 9)/10$.

Example: **Let** $E := \{2, 4, 8, 9\}$, $\alpha := 5$, $\beta := \mathrm{BP}_\alpha^E$.
To compute β, we need to solve $A_\bullet^E(\beta) = 5$ for β.
Since $A_\bullet^E$ is strictly-decreasing, there are iterative methods of solution,
and we get: $\beta \approx 0.0918$, accurate to four decimal places.
(Thanks to C. Prouty for this calculation. See §32.)

THEOREM 16.7. **Let** $E \subseteq \mathbb{R}$. *Assume:* $2 \leqslant \#E < \infty$.
Let $\alpha \in (\min E; \max E)$. **Let** $\xi \in \mathbb{R}$. *Then:* $\mathrm{BP}_{\alpha-\xi}^{E-\xi} = \mathrm{BP}_\alpha^E$.

Proof. **Let** $\beta := \mathrm{BP}_\alpha^E$. **Want:** $\mathrm{BP}_{\alpha-\xi}^{E-\xi} = \beta$.
Since $\beta = \mathrm{BP}_\alpha^E = (A_\bullet^E)^{-1}(\alpha)$, we get: $(A_\bullet^E)(\beta) = \alpha$.
By Theorem 16.3, $A_\beta^{E-\xi} = A_\beta^E - \xi$.
Since $(A_\bullet^{E-\xi})(\beta) = A_\beta^{E-\xi} = A_\beta^E - \xi = ((A_\bullet^E)(\beta)) - \xi = \alpha - \xi$,
we get: $\beta = (A_\bullet^{E-\xi})^{-1}(\alpha - \xi)$.
So, since $\mathrm{BP}_{\alpha-\xi}^{E-\xi} = (A_\bullet^{E-\xi})^{-1}(\alpha - \xi)$, we get: $\mathrm{BP}_{\alpha-\xi}^{E-\xi} = \beta$. □

17. Residue-unconstrained finite award sets

In the next three theorems, we generalize our work in §13 from $\{0,1,10\}$ to arbitrary finite residue-unconstrained sets. In the example at the end of this section, we show that Theorem 17.3 below reproduces the result of §13.

Recall (§9) the notations: $\mathcal{FM}_\Theta$, $\mathcal{FM}_\Theta^\times$, $\mathcal{P}_\Theta$, ν_F, μ^n, M_μ, V_μ.

THEOREM 17.1. Let $E \subseteq \mathbb{Z}$ *be finite and residue-unconstrained.*
Let $\alpha \in (\min E; \max E)$. **Let** $\beta := \mathrm{BP}_\alpha^E$.
Let $t_1, t_2, \ldots \in \mathbb{Z}$. *Assume:* $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ *is bounded.*
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}$.
Let $\varepsilon_0 \in E$. *Then: as* $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to B_\beta^E\{\varepsilon_0\}$.

Recall (§9): $\nu_\varnothing(\varnothing) = -1$.
So, since $B_\beta^E\{\varepsilon_0\} > 0$, part of the content of this theorem is:
$\forall$sufficiently large $n \in \mathbb{N}$, $\Omega_n \neq \varnothing$;
see Claim 1 in the proof below.

Proof. Since E is residue-unconstrained, we get: $E \neq \varnothing$.
By hypothesis, $E \subseteq \mathbb{Z}$ and E is finite.
Then: $E \subseteq \mathbb{R}$ and E is nonempty and finite.
Let $\mu := B_\beta^E$. Then: $\mu \in \mathcal{P}_E$ and $S_\mu = E$.
Since $\mu \in \mathcal{P}_E \subseteq \mathcal{FM}_E$, and since $\#E < \infty$, we get:
$|\mu|_1 < \infty$ and $|\mu|_2 < \infty$.
Since $\beta = \mathrm{BP}_\alpha^E = (A_\bullet^E)^{-1}(\alpha)$, we get: $(A_\bullet^E)(\beta) = \alpha$.
So, since $(A_\bullet^E)(\beta) = A_\beta^E = M_{B_\beta^E} = M_\mu$, we get: $M_\mu = \alpha$.
For all $n \in \mathbb{N}$, **define** $\psi_n : \mathbb{Z} \to \mathbb{R}$ by:
$\forall t \in \mathbb{Z}$, $\psi_n(t) = \mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t\}$.
Then: $\forall n \in \mathbb{N}$, $\psi_n(t_n) = \mu^n(\Omega_n)$.
Let $v := V_\mu$. By Theorem 10.6, we get: $0 < v < \infty$.
Let $\tau := 1/\sqrt{2\pi v}$. Then: $0 < \tau < \infty$.
By Theorem 10.6, we get:
as $n \to \infty$, $\sqrt{n} \cdot (\mu^n\{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}) \to 1/\sqrt{2\pi v}$.
Then: as $n \to \infty$, $\sqrt{n} \cdot (\psi_n(t_n)) \to \tau$.
So, since $\tau > 0$, **choose** $n_0 \in \mathbb{N}$ s.t.: $\forall n \in [n_0..\infty)$, $\sqrt{n} \cdot (\psi_n(t_n)) > 0$.

Claim 1: **Let** $n \in [n_0..\infty)$. Then: $\mu^n(\Omega_n) > 0$.
Proof of Claim 1: Recall: $\psi_n(t_n) = \mu^n(\Omega_n)$. **Want:** $\psi_n(t_n) > 0$.

By the choice of n_0, we get: $\sqrt{n} \cdot (\psi_n(t_n)) > 0$. Then: $\psi_n(t_n) > 0$.
End of proof of Claim 1.

Recall: $\mu \in \mathcal{P}_E$.
Then: $\forall n \in \mathbb{N},\ \mu^n \in \mathcal{P}_{E^n}$, so $\mu^n(\Omega_n) \leqslant 1$.
So, by Claim 1, $\forall n \in [n_0..\infty)$, $0 < \mu^n(\Omega_n) \leqslant 1$.
Also, we have: $\forall n \in \mathbb{N}$, $(\mu^n|\Omega_n)(\Omega_n) = \mu^n(\Omega_n)$.
Then: $\forall n \in [n_0..\infty)$, $0 < (\mu^n|\Omega_n)(\Omega_n) \leqslant 1$.
Then: $\forall n \in [n_0..\infty)$, $\mu^n \,|\, \Omega_n \in \mathcal{FM}^\times_{\Omega_n}$.
Then: $\forall n \in [n_0..\infty)$, $\mathcal{N}(\mu^n \,|\, \Omega_n) \in \mathcal{P}_{\Omega_n}$.

Claim 2: **Let** $n \in [n_0..\infty)$. Then: $\mathcal{N}(\mu^n \,|\, \Omega_n) = \nu_{\Omega_n}$.
Proof of Claim 2: By Claim 1, we have: $\Omega_n \neq \varnothing$.
So, since $\Omega_n \subseteq \Sigma^n$ and since Σ is finite,
we conclude: Ω_n is a nonempty finite set.
Let $F := \Omega_n$. Then: F is a nonempty finite set.
Let $\theta := \mathcal{N}(\mu^n|\Omega_n)$. Then $\theta \in \mathcal{P}_F$.
Want: $\theta = \nu_F$. By Theorem 9.9, **given** $f, g \in F$, **want:** $\theta\{f\} = \theta\{g\}$.
By Claim 1, we have: $\mu^n(\Omega_n) > 0$.
Since $(\mu^n|\Omega_n)(\Omega_n) = \mu^n(\Omega_n)$ and $\theta = \mathcal{N}(\mu^n|\Omega)$, we get: $\theta = \dfrac{\mu^n|\Omega_n}{\mu^n(\Omega_n)}$.
Want: $\dfrac{(\mu^n|\Omega_n)\{f\}}{\mu^n(\Omega_n)} = \dfrac{(\mu^n|\Omega_n)\{g\}}{\mu^n(\Omega_n)}$.
Want: $(\mu^n|\Omega_n)\{f\} = (\mu^n|\Omega_n)\{g\}$.
Since $f, g \in F = \Omega_n$, we get:
$(\mu^n|\Omega_n)\{f\} = \mu^n\{f\}$ and $(\mu^n|\Omega_n)\{g\} = \mu^n\{g\}$.
Want: $\mu^n\{f\} = \mu^n\{g\}$.
Since $E \subseteq \mathbb{R}$ is nonempty and finite, we get: $0 < \widehat{B}^E_\beta(E) < \infty$.
Let $C := 1/(\widehat{B}^E_\beta(E))$. Then $\mathcal{N}(\widehat{B}^E_\beta) = C \cdot \widehat{B}^E_\beta$
By definition of $\widehat{B}^E_\beta$, we have: $\forall \varepsilon \in E$, $\widehat{B}^E_\beta\{\varepsilon\} = e^{-\beta\cdot\varepsilon}$.
So, since $\mu = B^E_\beta = \mathcal{N}(\widehat{B}^E_\beta) = C \cdot \widehat{B}^E_\beta$,
we get: $\forall \varepsilon \in E$, $\mu\{\varepsilon\} = Ce^{-\beta\cdot\varepsilon}$.
Since $f \in F = \Omega_n$, by definition of Ω_n, we get: $f_1 + \cdots + f_n = t_n$.
Since $g \in F = \Omega_n$, by definition of Ω_n, we get: $g_1 + \cdots + g_n = t_n$.
Since $f_1 + \cdots + f_n = t_n = g_1 + \cdots + g_n$,
we get: $C^n e^{-\beta\cdot(f_1+\cdots+f_n)} = C^n e^{-\beta\cdot(g_1+\cdots+g_n)}$.
Then: $(Ce^{-\beta\cdot f_1})\cdots(Ce^{-\beta\cdot f_n}) = (Ce^{-\beta\cdot g_1})\cdots(Ce^{-\beta\cdot g_n})$.
Then: $(\ \mu\{f_1\}\ )\cdots(\ \mu\{f_n\}\ ) = (\ \mu\{g_1\}\ )\cdots(\ \mu\{g_n\}\ )$.

Then: $\mu^n\{f\} = \mu^n\{g\}$.
End of proof of Claim 2.

By hypothesis, E is residue-unconstrained and $\varepsilon_0 \in E$ and
$t_1, t_2, \ldots \in \mathbb{Z}$ and $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded.
By hypothesis, $\forall n \in \mathbb{N}$, $\Omega_n = \{f \in E^n \,|\, f_1 + \cdots + f_n = t_n\}$.
Recall: $\mu \in \mathcal{P}_E$ and $S_\mu = E$ and $|\mu|_2 < \infty$ and $M_\mu = \alpha$.
Let $P := \mu\{\varepsilon_0\}$. Then, since $\mu = B^E_\beta$, we get: $P = B^E_\beta\{\varepsilon_0\}$.
We want: as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to P$.
By Theorem 12.2, as $n \to \infty$, $(\mathcal{N}(\mu^n|\Omega_n))\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to P$.
So, by Claim 2, as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to P$. □

Recall (§2): $\forall t \in \mathbb{R}$, $\lfloor t \rfloor$ is the floor of t.
We record the $t_n = \lfloor n\alpha \rfloor$ version of the preceding theorem:

THEOREM 17.2. Let *$E \subseteq \mathbb{Z}$ be finite and residue-unconstrained.*
Let $\alpha \in (\min E; \max E)$. **Let** $\beta := \mathrm{BP}^E_\alpha$.
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in E^n \,|\, f_1 + \cdots + f_n = \lfloor n\alpha \rfloor\}$.
Let $\varepsilon_0 \in E$. *Then: as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to B^E_\beta\{\varepsilon_0\}$.*

We record the $\alpha \in \mathbb{Z}$ special case of the preceding theorem:

THEOREM 17.3. Let *$E \subseteq \mathbb{Z}$ be finite and residue-unconstrained.*
Let $\alpha \in (\min E; \max E)$. **Let** $\beta := \mathrm{BP}^E_\alpha$. *Assume $\alpha \in \mathbb{Z}$.*
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in E^n \,|\, f_1 + \cdots + f_n = n\alpha\}$.
Let $\varepsilon_0 \in E$. *Then: as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \varepsilon_0\} \to B^E_\beta\{\varepsilon_0\}$.*

Example: Suppose, in Theorem 17.3, $E = \{0, 1, 10\}$ and $\alpha = 1$.
Then $\Omega_N = \{f \in E^N \,|\, f_1 + \cdots + f_N = N\}$,
so Ω_N represents the set of all GFA dispensations,
as described in §3.
The measure ν_{Ω_N} gives equal probability to each dispensation,
so ν_{Ω_N} represents the GFA's first system for awarding grants,
also described in §3.
Since $\beta = \mathrm{BP}^E_\alpha = \mathrm{BP}^{\{0,1,10\}}_1$, we calculate: $\beta = (\ln 9)/10$.
More calculation gives: $(B^E_\beta\{0\}, B^E_\beta\{1\}, B^E_\beta\{10\}) = \dfrac{(1, 9^{-1/10}, 9^{-1})}{1 + 9^{-1/10} + 9^{-1}}$.
Assuming N is large, by Theorem 17.3, we get:
$\nu_{\Omega_N}\{f \in \Omega_N \,|\, f_N = \varepsilon_0\} \approx B^E_\beta\{\varepsilon_0\}$.
So, if I am the Nth professor, then, under the first system,
my probability of receiving ε_0 dollars

is approximately equal to $B^E_\beta\{\varepsilon_0\}$.
Thus Theorem 17.3 reproduces the result of §13.

18. Rational awards

In this section, we investigate what happens if
the set of awards is an arbitrary finite set of rational numbers.
Recall that, on our Earth, which is Earth-1218,
grants are \$0, \$1, \$10, with average grant \$1.

Example: In a parallel universe, on Earth-googol-plex,
there are N_0 professors applying for grants from their GFA.
By their GFA's rules, grant amounts are \$10, \$14.45, \$54,
and their Congress allocates \$13.37 per professor.
That GFA is using the "first system" for awarding grants,
in which every dispensation is equally likely.
Question: For any professor on Earth-googol-plex,
what is the approximate probability of receiving \$10? \$14.45? \$54?
To simplify this problem, we can imagine that
that GFA makes two rounds of awards.
In the first round, it simply dispenses \$10 to each professor.
In the second round, using the first system, it dispenses
additional grants of \$0, \$4.45, \$44, with average grant \$3.37.
We seek the approximate probability of the additional grant being
each of the numbers \$0, \$4.45, \$44.
To simplify this problem still more, we can
change monetary units so that the grant amounts are all integers:
Additional grants, in pennies, are 0, 445, 4400, with average grant 337,
and we seek the approximate probability of receiving 0, 445, 4400.
Unfortunately, $\gcd\{0, 445, 4400\} = 5$,
so $\{0, 445, 4400\}$ is residue-constrained,
making it difficult to apply the Discrete Local Limit Theorem.
However, we can fix this by changing monetary units again:
We have: $\{0, 445, 4400\}/5 = \{0, 89, 880\}$ and $\gcd\{0, 89, 880\} = 1$.
Additional grants, in nickels, are $0, 89, 880$, with average grant $337/5$,
and we seek the approximate probability of receiving 0, 89, 880.
Let $E := \{0, 89, 880\}$ and **let** $\alpha := 337/5$.
Since $0 \in E$ and $\gcd(E) = 1$, we get: E is residue-unconstrained.
The amount of money (in nickels) allocated by Congress is $N_0\alpha$,

to be dispensed among the N_0 professors.
Unfortunately, a census reveals that: N_0 *is not* divisible by 5.
So, since $\alpha = 337/5$, we get $N_0\alpha \notin \mathbb{Z}$.
On the other hand, $E \subseteq \mathbb{Z}$, so:
the total of the awards must be an integer,
and so cannot be equal to $N_0\alpha$.
It is therefore *impossible* to dispense the grant money.
The bureaucracy seizes up, there is pandemonium in the streets,
and the military steps in to impose order.
The superheroes of Earth-googol-plex are committed to democracy,
and so they reverse time and select a different time-line.
On this new time-line, E and α are unchanged, but
there is a new number, N_1, of professors,
and N_1 is blissfully divisible by 5. Then: $N_1\alpha \in \mathbb{Z}$.
For each $\varepsilon_0 \in E$,
we want: the approximate probability of receiving ε_0 nickels.
Recall (§2): $\forall t \in \mathbb{R}$, $\lfloor t \rfloor$ is the floor of t.
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{ f \in E^n \mid f_1 + \cdots + f_n = \lfloor n\alpha \rfloor \}$.
Since $N_1\alpha \in \mathbb{Z}$, we get: $\Omega_{N_1} = \{ f \in E^{N_1} \mid f_1 + \cdots + f_{N_1} = N_1\alpha \}$.
For each $\varepsilon_0 \in E$,
we want: an approximation to $\nu_{\Omega_{N_1}}\{ f \in \Omega_{N_1} \mid f_{N_1} = \varepsilon_0 \}$.
Recall: $E = \{0, 89, 880\}$ is residue-unconstrained.
Let $\beta := \mathrm{BP}^E_\alpha$. By Theorem 17.2, we have: $\forall \varepsilon_0 \in E$,
as $n \to \infty$, $\nu_{\Omega_n}\{ f \in \Omega_n \mid f_n = \varepsilon_0 \} \to B^E_\beta\{\varepsilon_0\}$.
So, assuming N_1 is large, we get: $\forall \varepsilon_0 \in E$,
$$\nu_{\Omega_{N_1}}\{ f \in \Omega_{N_1} \mid f_{N_1} = \varepsilon_0 \} \approx B^E_\beta\{\varepsilon_0\}.$$
For each $\varepsilon_0 \in \{0, 89, 880\}$, **we want** to compute $B^E_\beta\{\varepsilon_0\}$.
We therefore want to compute $(B^E_\beta\{0\} , B^E_\beta\{89\} , B^E_\beta\{880\})$.
Since $\beta = \mathrm{BP}^E_\alpha = \mathrm{BP}^{\{0,89,880\}}_{337/5}$, we see that:
to evaluate β, we must solve $A^{\{0,89,880\}}_\bullet(\beta) = 337/5$ for β.
Since, by Theorem 16.5, $A^{\{0,89,880\}}_\bullet$ is strictly-decreasing,
there are simple iterative methods to do this.
We calculate $\beta = 0.003144$, accurate to six decimal places,
and $(B^E_\beta\{0\} , B^E_\beta\{89\} , B^E_\beta\{880\}) = (0.5498 , 0.4156 , 0.0345)$,
all accurate to four decimal places.
(Thanks to C. Prouty for these calculations. See §32.)

Recall (§3): N is a large positive integer.
More generally: Imagine a parallel universe with N professors.
Let E_0 denote the set of grant-awards.
Assume: $E_0 \subseteq \mathbb{Q}$ and $2 \leqslant \#E_0 < \infty$.
Let $\alpha_0 \in (\min E_0; \max E_0)$ denote the average award.
Since $\#E_0 \geqslant 2$, we get: $E_0 \neq \varnothing$. **Choose** $\varepsilon_0 \in E_0$. Then $\varepsilon_0 \in \mathbb{Q}$.
Let $E_1 := E_0 - \varepsilon_0$, $\alpha_1 := \alpha_0 - \varepsilon_0$. Then: $\alpha_1 \in (\min E_1; \max E_1)$.
Also, $0 \in E_1 \subseteq \mathbb{Q}$.
So, by giving out awards in two rounds (first ε_0, then the remainder), we reduce to a case where 0 is a possible grant-award.
Since $E_1 \subseteq \mathbb{Q}$, **choose** $m \in \mathbb{N}$ s.t. $mE_1 \subseteq \mathbb{Z}$.
Let $E_2 := mE_1$, $\alpha_2 := m\alpha_1$. Then: $\alpha_2 \in (\min E_2; \max E_2)$.
Also, $0 \in E_2 \subseteq \mathbb{Z}$.
So, by a change of monetary unit, we reduce to a case where 0 is a possible grant-award and every grant-award is an integer.
Let $g := \gcd(E_2)$, $E := E_2/g$, $\alpha := \alpha_2/g$. Then: $\alpha \in (\min E; \max E)$.
Also, $0 \in E \subseteq \mathbb{Z}$ and $\gcd(E) = 1$, so E is residue-unconstrained.
So, by a second change of monetary unit, we reduce to a case where the set of grant-awards is a residue-unconstrained set of integers.
If $N\alpha \notin \mathbb{Z}$, then, since every grant-award is an integer, no dispensation is possible, leading to your typical military dictatorship and superhero intervention.
If $N\alpha \in \mathbb{Z}$, then, assuming N is large, using Theorem 17.2, we can compute the approximate probability of each award.

19. Irrational awards

In this section, we briefly discuss what can happen if NOT every grant award is a rational number;
we present an example to show that the award probabilities may NOT follow a Boltzmann distribution.

Example: On Earth-aleph-1, the GFA gives grants of 0 , $\sqrt{2}$, $\sqrt{3}$, $10 - \sqrt{2} - \sqrt{3}$ dollars, with an average grant of 1 dollar,
giving equal probability to every possible dispensation.
Let K be the number of professors. Assume: K is divisible by 10.
Let $M := K/10$. Then $M \in \mathbb{N}$ and there are $10M$ professors.
Moreover, since the average grant is 1 dollar, we conclude:

there are $10M$ dollars to dispense among the $10M$ professors.

Claim: On Earth-aleph-1, every dispensation of awards has

$7M$	grants of	0	dollars,
M	grants of	$\sqrt{2}$	dollars,
M	grants of	$\sqrt{3}$	dollars,
M	grants of	$10-\sqrt{2}-\sqrt{3}$	dollars.

Proof of Claim: **Given** a dispensation,

	let w be	the number of	0	dollar grants
and	**let** x be	the number of	$\sqrt{2}$	dollar grants
and	**let** y be	the number of	$\sqrt{3}$	dollar grants
and	**let** z be	the number of	$10-\sqrt{2}-\sqrt{3}$	dollar grants,

want: $w = 7M$ and $x = y = z = M$.

Because the total money dispensed is $10M$ dollars, we get:

$$w \cdot 0 + x \cdot \sqrt{2} + y \cdot \sqrt{3} + z \cdot (10 - \sqrt{2} - \sqrt{3}) = 10M.$$

Then: $(10z - 10M) \cdot 1 + (x - z) \cdot \sqrt{2} + (y - z) \cdot \sqrt{3} = 0.$

So, since $1, \sqrt{2}, \sqrt{3}$ are linearly indpendent over $\mathbb{Q}$, we get:

$$10z - 10M = 0 \quad \text{and} \quad x - z = 0 \quad \text{and} \quad y - z = 0.$$

Then $z = M$ and $x = z$ and $y = z$. Then $x = y = z = M$.

It remains only to show: $w = 7M$.

Because there are $10M$ professors, we get: $w + x + y + z = 10M$.

Then: $w + M + M + M = 10M$. Then: $w = 7M$.

End of proof of Claim.

By the Claim, in each dispensation, there are

exactly M grants of $10 - \sqrt{2} - \sqrt{3}$ dollars.

Of the four grant amounts, the largest is $10 - \sqrt{2} - \sqrt{3}$.

So, if I am one of the $10M$ professors, then I would hope to be among

the lucky M receiving $10 - \sqrt{2} - \sqrt{3}$ dollars.

My probability of being so lucky is: $M/(10M)$, *i.e.*, 10%.

That is, we obtain a probaity of:

10% for $10 - \sqrt{2} - \sqrt{3}$ dollars.

Extending this reasoning, we obtain probabities of:

70%	for	0	dollars,
10%	for	$\sqrt{2}$	dollars,
10%	for	$\sqrt{3}$	dollars,
10%	for	$10-\sqrt{2}-\sqrt{3}$	dollars.

In a Boltzmann distribution, depending on whether $\beta = 0$ or $\beta \neq 0$,

either the probabilities are all equal
or the probabilities are all distinct.
The numbers 70,10,10,10 are neither all equal nor all distinct.
Thus, the 70-10-10-10 distribution above is NOT Boltzmann.

20. Earth-minimum-Mahlo-cardinal and the BUA

Next, we wish to handle thermodynamic systems in which
many states may have a single energy-level.
One says that such an energy-level is “degenerate”.
In this section, we develop a whimsical example.
In §21 and §22, we will develop a general theory.

Recall that $N \in \mathbb{N}$ is large.
In a parallel universe, on Earth-minimum-Mahlo-cardinal,
the BUA (Best University Anywhere) employs N professors.
Each professor has a number, from 1 to N.
Each professor wanders the campus,
carrying two bags: one red, one blue.
Each bag is closed from view, but has money in it or is empty.
The “state” of a professor is the pair $\sigma = (\sigma_1, \sigma_2)$ such that
σ_1 is the number of dollars in the professor's red bag,
σ_2 is the number of dollars in the professor's blue bag;
the professor's “wealth” is $\sigma_1 + \sigma_2$ dollars.
So, if I am one of the professors, and if my state is $(3, 2)$,
then I have: \$3 in my red bag and \$2 in my blue bag,
and my wealth is \$5.
By BUA rules, the amount of money in any bag is always
\$0 or \$1 or \$2 or \$3 or \$4,
and each professor's wealth is always $\leqslant$ \$7.
Therefore, the set of allowable states is
$(\,[0..4] \times [0..4]\,) \setminus \{\,(4, 4)\,\}$.
Let $\Sigma := (\,[0..4] \times [0..4]\,) \setminus \{\,(4, 4)\,\}$.
Since $\#(\,[0..4] \times [0..4]\,) = 5 \cdot 5 = 25$, we get: $\#\Sigma = 24$.
Define $\varepsilon : \Sigma \to [0..7]$ by: $\forall \sigma \in \Sigma,\ \ \varepsilon(\sigma) = \sigma_1 + \sigma_2$.
For convenience of notation, $\forall \sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
If I am one of the professors,
and if my state is $\sigma = (\sigma_1, \sigma_2) \in \Sigma$,
then I have: $\$\sigma_1$ in my red bag and $\$\sigma_2$ in my blue bag,

and my wealth is $\$\varepsilon_\sigma$.
Since $\varepsilon_{(3,2)} = 5 = \varepsilon_{(1,4)}$, we see that ε is not one-to-one,
and we have a so-called "degeneracy" at 5.
This function ε has many other degeneracies, as well.

Recall: The professors, numbered 1 to N, wander the campus.
Assume that, once per minute, like clockwork, some two professors
encounter one another, and have an interaction.
Each time, any pair of professors has
the same probability of an encounter as any other pair.
Each interaction involves three steps:
a game and then
a verbal offer and then
a rejection or a money transfer.
The first step, the game, is played as follows:
one of the two professors flips a fair coin and
if heads, then the lower-numbered professor wins and
if tails, then the higher-numbered professor wins.
Next, without touching any money,
the losing professor verbally offers \$1 to the winning professor.
The losing professor then flips a fair coin, and
if heads, then the loser's red bag is opened and
if tails, then the loser's blue bag is opened.
If the loser's open bag is empty, then
then the winner gallantly rejects the \$1 offer and
the opened bag is closed, the interaction is over, and
the professors continue their wanderings.
On the other hand, if the loser's open bag is NOT empty, then,
both of the winner's bags are opened.
Recall that, by BUA rules, every professor's wealth must be $\leqslant \$7$.
If the winner's wealth is exactly \$7,
then the winner rejects the \$1 offer and
the opened bags are closed, the interaction is over, and
the professors continue their wanderings.
On the other hand, if the winner's wealth is $\leqslant \$6$,
then the winner flips a fair coin, and
if heads, then the winner's red bag is closed and
if tails, then the winner's blue bag is closed.

At this point, the winner has one open bag, as does the loser.
Moreover, the loser's open bag is NOT empty,
and the winner's wealth is $\leqslant \$6$.
Recall that, by BUA rules, every bag has $\leqslant \$4$.
If the winner's open bag has exactly \$4,
then the winner rejects the \$1 offer and
the opened bags are closed, the interaction is over, and
the professors continue their wanderings.
On the other hand, if the winner's open bag has $\leqslant \$3$,
then \$1 is transferred
from the losing professor's open bag
to the winning professor's open bag;
then the opened bags are closed, the interaction is over, and
the professors continue their wanderings.

Because of these interactions,
the wealth of an individual professor may change over time,
but the sum of the wealths of all of them is constant;
there is "conservation of (total) wealth".
An audit reveals that, at the BUA, that total wealth is always N.

Recall: $\Sigma = ([0..4] \times [0..4]) \backslash \{(4,4)\}$ is the set of states.
A "state-dispensation" is a function $[1..N] \to \Sigma$,
representing the states of all N professors.
So, if, at some point in time, the state-dispensation is $\omega : [1..N] \to \Sigma$,
then, for every $\ell \in [1..N]$, the state of Professor $\#\ell$ is $\omega(\ell)$,
and the wealth of Professor $\#\ell$ is $\varepsilon_{\omega(\ell)}$;
therefore, the total wealth of all the professors is $\sum_{\ell=1}^{N} \varepsilon_{\omega(\ell)}$.
As we mentioned, at the BUA, that total wealth is N.
Let $\Omega^* := \left\{ \omega : [1..N] \to \Sigma \;\middle|\; \sum_{\ell=1}^{N} \varepsilon_{\omega(\ell)} = N \right\}$.
Then Ω^* represents the set of all state-dispensations at the BUA.

The random interactions, described above,
induce a discrete Markov-chain on Ω^*.
This, in turn, induces a convolution map $\Pi : \mathcal{P}_{\Omega^*} \to \mathcal{P}_{\Omega^*}$.

Let $T := \#\Omega^*$. **Fix** an ordering of Ω^*, *i.e.*, a bijection $[1..T] \leftrightarrow \Omega^*$.

The Markov-chain then has a $T \times T$ transition-matrix Φ,
with entries in $[0;1]$, whose column-sums are all 1.
For every $\phi, \psi \in \Omega^*$, the probability of transitioning from ϕ to ψ
is equal to
the probability of transitioning from ψ to ϕ.
That is, the transition-matrix Φ is symmetric.
So, since the column-sums of Φ are all 1,
we get: the row-sums of Φ are all 1.
Let v be a $T \times 1$ column-vector whose entries are all 1. Then $\Phi v = v$.
Let $w := v/T$. Then: all the entries of w are $1/T$ and $\Phi w = w$.
Recall that the probability-distribution $\nu_{\Omega^*} \in \mathcal{P}_{\Omega^*}$
assigns equal probability to each state-dispensation in Ω^*.
Then: $\forall \omega \in \Omega^*$, $\nu_{\Omega^*}\{\omega\} = 1/T$.
The entries of w are equal to these ν_{Ω^*}-probabilities,
and so since $\Phi w = w$, we get: $\Pi(\nu_{\Omega^*}) = \nu_{\Omega^*}$.

We will say that two state-dispensations $\phi, \psi \in \Omega^*$ are "adjacent",
if there is an interaction (as described above) that carries ϕ to ψ.
For any distinct $\phi, \psi \in \Omega^*$,
$\exists$a finite sequence of interactions that carries ϕ to ψ.
That is: $\forall$distinct $\phi, \psi \in \Omega^*$, $\exists m \in \mathbb{N}$, $\exists \omega_0, \ldots, \omega_m \in \Omega^*$
s.t. $\phi = \omega_0$ and $\omega_m = \psi$
and s.t. $\forall i \in [1..m]$, ω_{i-1} is adjacent to ω_i.
That is: any two state-dispensations
are connected by an adjacency-path.
That is: the Markov-chain on Ω^* is irreducible.
Recall that some interactions result in a rejection;
such interactions do not change the state-dispensation.
So, a state-dispensation is sometimes adjacent to itself.
That is: there are adjacency-cycles of length 1.
It follows that the Markov-chain is aperiodic.
So, since the Markov-chain is irreducible and since $\Pi(\nu_{\Omega^*}) = \nu_{\Omega^*}$,
by the Perron-Frobenius Theorem, we get:
$\forall \mu \in \mathcal{P}_{\Omega^*}$, $\mu\,,\ \Pi(\mu)\,,\ \Pi(\Pi(\mu))\,,\ \Pi(\Pi(\Pi(\mu)))\,,\ \ldots \to \nu_{\Omega^*}$.
That is, for any starting probability-distribution on Ω^*,
after enough random interactions,
the resulting probability-distribution on Ω^*
will be approximately equal to ν_{Ω^*},

to any desired level of accuracy.

Problem: Suppose I am Professor $\#N$ at the BUA.
Suppose that the probability-distribution μ of state-dispensations is approximately equal to ν_{Ω^*}.
For each $\sigma \in \Sigma$, compute my probability of being in state σ.
That is, $\forall \sigma \in \Sigma$, compute $\mu\{\omega \in \Omega^* \,|\, \omega(N) = \sigma\}$.
Since $\#\Sigma = 24$, there will be 24 answers.
Approximate answers are acceptable.

To make a **precise mathematical problem**,
we, in fact, assume that μ is *exactly* equal to ν_{Ω^*},
and we seek the exact "thermodynamic limit", meaning
we replace N with a variable $n \in \mathbb{N}$, and let $n \to \infty$.

In the next two sections, we will develop a theory to solve problems like this one.
We need only adapt our earlier methods to allow for degeneracies.

Our main theorems are
Theorem 22.1 and Theorem 22.2 and Theorem 22.3,
and the solution to the above "precise mathematical problem"
appears in the example at the end of §22.

21. Boltzmann distributions on finite sets with degeneracy

In this section, we adapt
our earlier work (§16) on Boltzmann distributions
to allow for degeneracies.

Recall (§9) the notations: $\mathcal{FM}_\Theta^\times$, $\mathcal{P}_\Theta$, $\mathcal{N}(\mu)$, S_μ.

DEFINITION 21.1. Let Σ *be a nonempty finite set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$. **Let** $\beta \in \mathbb{R}$.
Then $\boxed{\widehat{B}^\varepsilon_\beta} \in \mathcal{FM}_\Sigma^\times$ *is* **defined** *by:* $\forall \sigma \in \Sigma$, $\widehat{B}^\varepsilon_\beta\{\sigma\} = e^{-\beta\cdot(\varepsilon(\sigma))}$.
Also, we **define**: $\boxed{B^\varepsilon_\beta} := \mathcal{N}(\widehat{B}^\varepsilon_\beta) \in \mathcal{P}_\Sigma$.

Then: $\forall$nonempty finite set Σ, $\forall \varepsilon : \Sigma \to \mathbb{R}$, $\forall \beta \in \mathbb{R}$,
$$S_{\widehat{B}^{\varepsilon}_{\beta}} = \Sigma = S_{B^{\varepsilon}_{\beta}}.$$

Example: **Let** $\Sigma := \{0, 1, 10\}$ and **let** $\beta \in \mathbb{R}$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ by: $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) = \sigma$.
Then: $\widehat{B}^{\varepsilon}_{\beta}\{0\} = 1$, $\widehat{B}^{\varepsilon}_{\beta}\{1\} = e^{-\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{10\} = e^{-10\beta}$.
Let $C := 1/(1 + e^{-\beta} + e^{-10\beta})$.
Then: $B^{\varepsilon}_{\beta}\{0\} = C$, $B^{\varepsilon}_{\beta}\{1\} = Ce^{-\beta}$, $B^{\varepsilon}_{\beta}\{10\} = Ce^{-10\beta}$.

Example: **Let** $\Sigma := \{2, 4, 8, 9\}$ and **let** $\beta \in \mathbb{R}$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ by: $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) = \sigma$.
Then: $\widehat{B}^{\varepsilon}_{\beta}\{2\} = e^{-2\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{4\} = e^{-4\beta}$,
$\widehat{B}^{\varepsilon}_{\beta}\{8\} = e^{-8\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{9\} = e^{-9\beta}$.
Let $C := 1/(e^{-2\beta} + e^{-4\beta} + e^{-8\beta} + e^{-9\beta})$.
Then: $B^{\varepsilon}_{\beta}\{2\} = Ce^{-2\beta}$, $B^{\varepsilon}_{\beta}\{4\} = Ce^{-4\beta}$,
$B^{\varepsilon}_{\beta}\{8\} = Ce^{-8\beta}$, $B^{\varepsilon}_{\beta}\{9\} = Ce^{-9\beta}$.

Example: **Let** $\Sigma := \{1, 2, 3, 4\}$ and **let** $\beta \in \mathbb{R}$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ by:
$\varepsilon(1) = 2$, $\varepsilon(2) = 4$, $\varepsilon(3) = 8$, $\varepsilon(4) = 9$.
Then: $\widehat{B}^{\varepsilon}_{\beta}\{1\} = e^{-2\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{2\} = e^{-4\beta}$,
$\widehat{B}^{\varepsilon}_{\beta}\{3\} = e^{-8\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{4\} = e^{-9\beta}$.
Let $C := 1/(e^{-2\beta} + e^{-4\beta} + e^{-8\beta} + e^{-9\beta})$.
Then: $B^{\varepsilon}_{\beta}\{1\} = Ce^{-2\beta}$, $B^{\varepsilon}_{\beta}\{2\} = Ce^{-4\beta}$,
$B^{\varepsilon}_{\beta}\{3\} = Ce^{-8\beta}$, $B^{\varepsilon}_{\beta}\{4\} = Ce^{-9\beta}$.

In the preceding three examples, ε is one-to-one.
That is, ε has no degeneracies.
In the next, ε has one degeneracy, at energy-level 9.

Example: **Let** $\Sigma := \{1, 2, 3, 4\}$ and **let** $\beta \in \mathbb{R}$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ by:
$\varepsilon(1) = 2$, $\varepsilon(2) = 4$, $\varepsilon(3) = 9$, $\varepsilon(4) = 9$.
Then: $\widehat{B}^{\varepsilon}_{\beta}\{1\} = e^{-2\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{2\} = e^{-4\beta}$,
$\widehat{B}^{\varepsilon}_{\beta}\{3\} = e^{-9\beta}$, $\widehat{B}^{\varepsilon}_{\beta}\{4\} = e^{-9\beta}$.
Let $C := 1/(e^{-2\beta} + e^{-4\beta} + 2e^{-9\beta})$.
Then: $B^{\varepsilon}_{\beta}\{1\} = Ce^{-2\beta}$, $B^{\varepsilon}_{\beta}\{2\} = Ce^{-4\beta}$,

$$B_\beta^\varepsilon\{3\} = Ce^{-9\beta}, \quad B_\beta^\varepsilon\{4\} = Ce^{-9\beta}.$$

In the next example, ε has many degeneracies.

Example: **Let** $\Sigma := (\,[0..4] \times [0..4]\,) \backslash \{\,(4,4)\,\}$ and **let** $\beta \in \mathbb{R}$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ by: $\forall \sigma \in \Sigma,\ \ \varepsilon(\sigma) = \sigma_1 + \sigma_2$.
Then: $\widehat{B}_\beta^\varepsilon\{(3,2)\} = e^{-5\beta}$, $\widehat{B}_\beta^\varepsilon\{(1,4)\} = e^{-5\beta}$, $\widehat{B}_\beta^\varepsilon\{(0,0)\} = 1$.
Generally, $\forall \sigma \in \Sigma,\ \ \widehat{B}_\beta^\varepsilon\{\sigma\} = e^{-(\sigma_1+\sigma_2)\cdot\beta}$.
Let $C := 1/(\sum_{\sigma\in\Sigma}[e^{-(\sigma_1+\sigma_2)\cdot\beta}])$.
Then: $B_\beta^\varepsilon\{(3,2)\} = Ce^{-5\beta}$, $B_\beta^\varepsilon\{(1,4)\} = Ce^{-5\beta}$, $B_\beta^\varepsilon\{(0,0)\} = C$.
Generally, $\forall \sigma \in \Sigma,\ \ B_\beta^\varepsilon\{\sigma\} = Ce^{-(\sigma_1+\sigma_2)\cdot\beta}$.

THEOREM 21.2. Let Σ *be a nonempty finite set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$, $\xi, \beta \in \mathbb{R}$. *Then:* $B_\beta^\varepsilon = B_\beta^{\varepsilon-\xi}$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Since, $\forall \sigma \in \Sigma$, $\widehat{B}_\beta^\varepsilon\{\sigma\} = e^{-\beta\cdot\varepsilon_\sigma} = e^{-\beta\cdot\xi}\cdot e^{-\beta\cdot(\varepsilon_\sigma-\xi)} = e^{-\beta\cdot\xi}\cdot(\widehat{B}_\beta^{\varepsilon-\xi}\{\sigma\})$,
we get: $\widehat{B}_\beta^\varepsilon = e^{-\beta\cdot\xi}\cdot\widehat{B}_\beta^{\varepsilon-\xi}$.
Since $e^{-\beta\cdot\xi} > 0$, we get: $\mathcal{N}(e^{-\beta\cdot\xi}\cdot\widehat{B}_\beta^{\varepsilon-\xi}) = \mathcal{N}(\widehat{B}_\beta^{\varepsilon-\xi})$.
Then: $B_\beta^\varepsilon = \mathcal{N}(\widehat{B}_\beta^\varepsilon) = \mathcal{N}(e^{-\beta\cdot\xi}\cdot\widehat{B}_\beta^{\varepsilon-\xi}) = \mathcal{N}(\widehat{B}_\beta^{\varepsilon-\xi}) = B_\beta^{\varepsilon-\xi}$. $\square$

DEFINITION 21.3. Let Σ *be a nonempty finite set,* $\varepsilon : \Sigma \to \mathbb{R}$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
For all $\beta \in \mathbb{R}$, **let** $\boxed{\Gamma_\beta^\varepsilon} := \sum_{\sigma\in\Sigma}[\varepsilon_\sigma\cdot e^{-\beta\cdot\varepsilon_\sigma}]$,
$\boxed{\Delta_\beta^\varepsilon} := \sum_{\sigma\in\Sigma}[e^{-\beta\cdot\varepsilon_\sigma}]$,
$\boxed{A_\beta^\varepsilon} := \Gamma_\beta^\varepsilon\,/\,\Delta_\beta^\varepsilon$.

Let Σ be a nonempty finite set, $\varepsilon : \Sigma \to \mathbb{R}$.
Since $\Gamma_\beta^\varepsilon = \sum_{\sigma\in\Sigma}[\varepsilon_\sigma\cdot(\widehat{B}_\beta^\varepsilon\{\sigma\})]$,
we get: Γ_β^ε is the integral of ε wrt $\widehat{B}_\beta^\varepsilon$.
Since $\Delta_\beta^\varepsilon = \sum_{\sigma\in\Sigma}[\widehat{B}_\beta^\varepsilon\{\sigma\}]$,
we get: $\Delta_\beta^\varepsilon = \widehat{B}_\beta^\varepsilon(\Sigma)$.
Since $$\frac{\Gamma_\beta^\varepsilon}{\Delta_\beta^\varepsilon} = \frac{\sum_{\sigma\in\Sigma}[\varepsilon_\sigma\cdot(\widehat{B}_\beta^\varepsilon\{\sigma\})]}{\widehat{B}_\beta^\varepsilon(\Sigma)},$$
we get: $A_\beta^\varepsilon = \sum_{\sigma\in\Sigma}[\varepsilon_\sigma\cdot(B_\beta^\varepsilon\{\sigma\})]$.
Then: A_β^ε is the integral of ε wrt B_β^ε.
Since B_β^ε is a probability measure,
A_β^ε is a.k.a. the "average value" of ε wrt B_β^ε.

Recall (§2) the notations: $\mathbb{I}_f$, f^*A. Recall (§9) the notation: $\varepsilon_*\mu$.
Recall (Definition 9.5) the notation: M_μ.

THEOREM 21.4. **Let** Σ *be a nonempty finite set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$. *Then:* $M_{\varepsilon_* B^\varepsilon_\beta} = A^\varepsilon_\beta$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Because Σ is the disjoint union, over $t \in \mathbb{I}_\varepsilon$, of $\varepsilon^*\{t\}$,
we get: $\sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})] = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
Also, $A^\varepsilon_\beta = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
Then: $\sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})] = A^\varepsilon_\beta$.
So, since $\sum_{t\in\mathbb{I}_\varepsilon} [t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\})] = M_{\varepsilon_* B^\varepsilon_\beta}$,
we want: $\sum_{t\in\mathbb{I}_\varepsilon} [t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\})] = \sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
Want: $\forall t \in \mathbb{I}_\varepsilon$, $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
Given $t \in \mathbb{I}_\varepsilon$, **want:** $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
For all $\sigma \in \varepsilon^*\{t\}$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{t\}$, we get: $\varepsilon_\sigma = t$.
Want: $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [\, t \cdot (B^\varepsilon_\beta\{\sigma\})\,]$.
Because $\varepsilon^*\{t\}$ is the disjoint union, over $\sigma \in \varepsilon^*\{t\}$, of $\{\sigma\}$,
we get: $B^\varepsilon_\beta(\varepsilon^*\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [\quad B^\varepsilon_\beta\{\sigma\}\ ]$.
Also, $(\varepsilon_* B^\varepsilon_\beta)\{t\} = B^\varepsilon_\beta(\varepsilon^*\{t\})$.
Then: $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = t \cdot (B^\varepsilon_\beta(\varepsilon^*\{t\})) = \sum_{\sigma\in\varepsilon^*\{t\}} [\, t \cdot (B^\varepsilon_\beta\{\sigma\})]$. $\square$

THEOREM 21.5. **Let** Σ *be a nonempty finite set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$, $\beta, \xi \in \mathbb{R}$. *Then:* $A^{\varepsilon-\xi}_\beta = A^\varepsilon_\beta - \xi$.

Proof. We have: $B^\varepsilon_\beta(\Sigma) = \sum_{\sigma\in\Sigma} [\, B^\varepsilon_\beta\{\sigma\}\,]$.
Since $B^\varepsilon_\beta \in \mathcal{P}_\Sigma$, we get: $B^\varepsilon_\beta(\Sigma) = 1$.
By Theorem 21.2, we have: $B^\varepsilon_\beta = B^{\varepsilon-\xi}_\beta$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Then:

$$\begin{aligned} A^{\varepsilon-\xi}_\beta &= \textstyle\sum_{\sigma\in\Sigma} [\, (\varepsilon_\sigma - \xi) \cdot (B^{\varepsilon-\xi}_\beta\{\sigma\})\,] \\ &= \textstyle\sum_{\sigma\in\Sigma} [\, (\varepsilon_\sigma - \xi) \cdot (B^{\varepsilon}_\beta\{\sigma\})\,] \\ &= (\textstyle\sum_{\sigma\in\Sigma} [\, \varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})\,]) - (\textstyle\sum_{\sigma\in\Sigma} [\, \xi \cdot (B^\varepsilon_\beta\{\sigma\})\,]) \\ &= (\textstyle\sum_{\sigma\in\Sigma} [\, \varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})\,]) - \xi \cdot (\textstyle\sum_{\sigma\in\Sigma} [\, B^\varepsilon_\beta\{\sigma\}\,]) \\ &= A^\varepsilon_\beta - \xi \cdot (B^\varepsilon_\beta(\Sigma)) = A^\varepsilon_\beta - \xi \cdot 1 = A^\varepsilon_\beta - \xi. \end{aligned}$$ $\square$

THEOREM 21.6. **Let** Σ *be a nonempty finite set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then: *as* $\beta \to \infty$, $A^\varepsilon_\beta \to \min \mathbb{I}_\varepsilon$
and *as* $\beta \to -\infty$, $A^\varepsilon_\beta \to \max \mathbb{I}_\varepsilon$.

The proof is a matter of bookkeeping, best explained by example:
Let $\Sigma := \{1,2,3,4\}$ and **define** $\varepsilon : \Sigma \to \mathbb{R}$ by:
$\varepsilon(1) = 2, \quad \varepsilon(2) = 4, \quad \varepsilon(3) = 9, \quad \varepsilon(4) = 9.$
Then $\mathbb{I}_\varepsilon = \{2,4,9\}$, so $\min \mathbb{I}_\varepsilon = 2$ and $\max \mathbb{I}_\varepsilon = 9$.

$$\text{Since} \qquad \forall\,\beta \in \mathbb{R}, \quad A^\varepsilon_\beta = \frac{2e^{-2\beta} + 4e^{-4\beta} + 9e^{-9\beta} + 9e^{-9\beta}}{e^{-2\beta} + e^{-4\beta} + e^{-9\beta} + e^{-9\beta}} = \frac{2e^{-2\beta} + 4e^{-4\beta} + 18e^{-9\beta}}{e^{-2\beta} + e^{-4\beta} + 2e^{-9\beta}},$$

we get as $\beta \to \infty$, $A^\varepsilon_\beta \to 2/1$
and as $\beta \to -\infty$, $A^\varepsilon_\beta \to 18/2$,
and so as $\beta \to \infty$, $A^\varepsilon_\beta \to \min \mathbb{I}_\varepsilon$
and as $\beta \to -\infty$, $A^\varepsilon_\beta \to \max \mathbb{I}_\varepsilon$.

For any nonempty finite set Σ, for any $\varepsilon : \Sigma \to \mathbb{R}$,
define $\boxed{A^\varepsilon_\bullet} : \mathbb{R} \to \mathbb{R}$ by: $\forall \beta \in \mathbb{R}, \; A^\varepsilon_\bullet(\beta) = A^\varepsilon_\beta$.

Recall (§2): "C^ω" means "real-analytic".

THEOREM 21.7. Let Σ *be a finite set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$. *Assume:* $\#\mathbb{I}_\varepsilon \geqslant 2$.
Then: $A^\varepsilon_\bullet$ *is a strictly-decreasing* C^ω*-diffeomorphism from* $\mathbb{R}$ *onto* $(\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon)$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
We have: $\forall \beta \in \mathbb{R}$, $A^\varepsilon_\bullet(\beta) = \dfrac{\sum_{\sigma\in\Sigma}[\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}]}{\sum_{\tau\in\Sigma}[e^{-\beta\cdot\varepsilon_\tau}]}$. Then $A^\varepsilon_\bullet : \mathbb{R} \to \mathbb{R}$ is C^ω.
So, by Theorem 21.6 and the C^ω-Inverse Function Theorem and the Mean Value Theorem, **it suffices to show:** $(A^\varepsilon_\bullet)' < 0$ on $\mathbb{R}$.
Given $\beta \in \mathbb{R}$, **want:** $(A^\varepsilon_\bullet)'(\beta) < 0$.
Let $P := \sum_{\sigma\in\Sigma}[\,\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}\,]$, $P' := \sum_{\sigma\in\Sigma}[\,(-(\varepsilon_\sigma)^2)\cdot e^{-\beta\cdot\varepsilon_\sigma}\,]$.
Let $Q := \sum_{\tau\in\Sigma}[\,e^{-\beta\cdot\varepsilon_\tau}\,]$, $Q' := \sum_{\tau\in\Sigma}[\,(-\varepsilon_\tau)\cdot e^{-\beta\cdot\varepsilon_\tau}\,]$.
Then $Q > 0$. By the Quotient Rule, $(A^\varepsilon_\bullet)'(\beta) = [QP' - PQ']/Q^2$.
Want: $QP' - PQ' < 0$.

$$\begin{aligned}
\text{We have:}\quad PQ' &= \textstyle\sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,(\qquad - \varepsilon_\sigma\varepsilon_\tau)\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,].\\
\text{We have:}\quad -QP' &= \textstyle\sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,((\varepsilon_\sigma)^2 \qquad)\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,].\\
\text{Then:}\quad PQ' - QP' &= \textstyle\sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,((\varepsilon_\sigma)^2 - \varepsilon_\sigma\varepsilon_\tau)\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,].
\end{aligned}$$

Interchanging σ and τ, we get:

$$PQ' - QP' = \textstyle\sum_{\tau\in\Sigma}\sum_{\sigma\in\Sigma}[\,((\varepsilon_\tau)^2 + \varepsilon_\tau\varepsilon_\sigma)\cdot e^{-\beta\cdot(\varepsilon_\tau+\varepsilon_\sigma)}\,].$$

By commutativity of addition and multiplication,
adding the last two equations gives:

$2\cdot(PQ'-QP') = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,((\varepsilon_\sigma)^2+(\varepsilon_\tau)^2-2\varepsilon_\sigma\varepsilon_\tau)\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,]$,

Then:

$2\cdot(PQ'-QP') = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\qquad(\varepsilon_\sigma-\varepsilon_\tau)^2\qquad\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,]$.

So, since $\#\mathbb{I}_\varepsilon \geqslant 2$, we get: $2\cdot(PQ'-QP') > 0$.

Then: $QP'-PQ' = -(PQ'-QP') < 0$. □

DEFINITION 21.8. **Let** Σ *be a finite set.* **Let** $\varepsilon:\Sigma\to\mathbb{R}$.
Assume: $\#\mathbb{I}_\varepsilon \geqslant 2$. **Let** $\alpha \in (\min\mathbb{I}_\varepsilon;\max\mathbb{I}_\varepsilon)$.
The $\boxed{\alpha\textbf{-Boltzmann-parameter } \textit{on } \varepsilon}$ *is:* $\boxed{\mathrm{BP}^\varepsilon_\alpha} := (A^\varepsilon_\bullet)^{-1}(\alpha)$.

So the α-Boltzmann-parameter on ε is the unique $\beta\in\mathbb{R}$ s.t. $A^\varepsilon_\beta = \alpha$.

Example: **Let** $\Sigma := \{0,1,10\}$ and **define** $\varepsilon:\Sigma\to\mathbb{R}$ by:
$\forall\sigma\in\Sigma,\quad \varepsilon(\sigma)=\sigma$.
Computation shows: $A^\varepsilon_{(\ln 9)/10} = 1$. Then: $\mathrm{BP}^\varepsilon_1 = (\ln 9)/10$.

Example: **Let** $\Sigma := \{2,4,8,9\}$ and **define** $\varepsilon:\Sigma\to\mathbb{R}$ by:
$\forall\sigma\in\Sigma,\quad \varepsilon(\sigma)=\sigma$.
To evaluate $\mathrm{BP}^\varepsilon_5$, we must solve $A^\varepsilon_\bullet(\beta)=5$ for β,
and, since, by Theorem 21.7, $A^\varepsilon_\bullet$ is strictly-decreasing,
there are simple iterative methods to do this.
We compute: $\mathrm{BP}^\varepsilon_5 \approx 0.0918$, accurate to four decimal places.
(Thanks to C. Prouty for this calculation. See §32.)
Next, **let** $\overline{\Sigma} := \{1,2,3,4\}$ and **define** $\overline{\varepsilon}:\overline{\Sigma}\to\mathbb{R}$ by:
$\overline{\varepsilon}(1)=2,\quad \overline{\varepsilon}(2)=4,\quad \overline{\varepsilon}(3)=8,\quad \overline{\varepsilon}(4)=9$.
Then $A^{\overline{\varepsilon}}_\bullet = A^\varepsilon_\bullet$, so $\mathrm{BP}^{\overline{\varepsilon}}_5 = \mathrm{BP}^\varepsilon_5$.
Then $\mathrm{BP}^{\overline{\varepsilon}}_5 \approx 0.0918$, accurate to four decimal places.

Example: **Let** $\Sigma := \{1,2,3,4\}$ and **define** $\varepsilon:\Sigma\to\mathbb{R}$ by:
$\varepsilon(1)=2,\quad \varepsilon(2)=4,\quad \varepsilon(3)=9,\quad \varepsilon(4)=9$.
To evaluate $\mathrm{BP}^\varepsilon_5$, we must solve $A^\varepsilon_\bullet(\beta)=5$ for β,
and, since, by Theorem 21.7, $A^\varepsilon_\bullet$ is strictly-decreasing,
there are simple iterative methods to do this.
We compute: $\mathrm{BP}^\varepsilon_5 \approx 0.1060$, accurate to four decimal places.
(Thanks to C. Prouty for this calculation. See §32.)

Example: **Let** $\Sigma := ([0..4]\times[0..4])\setminus\{(4,4)\}$.
Define $\varepsilon:\Sigma\to\mathbb{R}$ by: $\forall\sigma\in\Sigma,\quad \varepsilon(\sigma)=\sigma_1+\sigma_2$.
To evaluate $\mathrm{BP}^\varepsilon_1$, we must solve $A^\varepsilon_\bullet(\beta)=1$ for β,

and, since, by Theorem 21.7, $A^\varepsilon_\bullet$ is strictly-decreasing,
there are simple iterative methods to do this.
We compute: $\mathrm{BP}^\varepsilon_1 \approx 1.0670$, accurate to four decimal places.
(Thanks to C. Prouty for this calculation. See §32.)

THEOREM 21.9. **Let** Σ *be a finite set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$. *Assume:* $\#\mathbb{I}_\varepsilon \geqslant 2$.
Let $\alpha \in (\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon)$. **Let** $\xi \in \mathbb{R}$. *Then:* $\mathrm{BP}^{\varepsilon-\xi}_{\alpha-\xi} = \mathrm{BP}^\varepsilon_\alpha$.

Proof. **Let** $\beta := \mathrm{BP}^\varepsilon_\alpha$. **Want:** $\mathrm{BP}^{\varepsilon-\xi}_{\alpha-\xi} = \beta$.
Since $\beta = \mathrm{BP}^\varepsilon_\alpha = (A^\varepsilon_\bullet)^{-1}(\alpha)$, we get: $(A^\varepsilon_\bullet)(\beta) = \alpha$.
By Theorem 21.5, $A^{\varepsilon-\xi}_\beta = A^\varepsilon_\beta - \xi$.
Since $(A^{\varepsilon-\xi}_\bullet)(\beta) = A^{\varepsilon-\xi}_\beta = A^\varepsilon_\beta - \xi = ((A^\varepsilon_\bullet)(\beta)) - \xi = \alpha - \xi$,
we get: $\beta = (A^{\varepsilon-\xi}_\bullet)^{-1}(\alpha - \xi)$.
So, since $\mathrm{BP}^{\varepsilon-\xi}_{\alpha-\xi} = (A^{\varepsilon-\xi}_\bullet)^{-1}(\alpha - \xi)$, we get: $\mathrm{BP}^{\varepsilon-\xi}_{\alpha-\xi} = \beta$. ☐

22. Degenerate energy levels

Recall (§2) the notations: $\mathbb{I}_f$ and f^*A.
Recall (§9) the notations: μ^n and ν_F.

THEOREM 22.1. **Let** Σ *be a finite set.*
Let $\varepsilon : \Sigma \to \mathbb{Z}$. *Assume* $\mathbb{I}_\varepsilon$ *is residue-unconstrained.*
Let $\alpha \in (\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon)$. **Let** $\beta := \mathrm{BP}^\varepsilon_\alpha$.
Let $t_1, t_2, \ldots \in \mathbb{Z}$. *Assume:* $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ *is bounded.*
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = t_n\}$.
Let $\sigma_0 \in \Sigma$. *Then: as* $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$.

Recall (§9): $\nu_\varnothing(\varnothing) = -1$.
So, since $B^\varepsilon_\beta\{\sigma_0\} > 0$, part of the content of Theorem 22.1 is:
$\forall$sufficiently large $n \in \mathbb{N}$, $\Omega_n \neq \varnothing$;
see Claim 1 in the proof below.

Proof. Since $\mathbb{I}_\varepsilon$ is residue-unconstrained, we get: $\mathbb{I}_\varepsilon \neq \varnothing$.
So, since $\varepsilon : \Sigma \to \mathbb{Z}$, we conclude: $\Sigma \neq \varnothing$.
By hypothesis, Σ is finite. Then: Σ is a nonempty finite set.
Since $\beta = \mathrm{BP}^\varepsilon_\alpha = (A^\varepsilon_\bullet)^{-1}(\alpha)$, we get: $A^\varepsilon_\bullet(\beta) = \alpha$.
By Theorem 21.4, we have: $M_{\varepsilon_* B^\varepsilon_\beta} = A^\varepsilon_\beta$.
So, since $A^\varepsilon_\beta = A^\varepsilon_\bullet(\beta) = \alpha$, we get: $M_{\varepsilon_* B^\varepsilon_\beta} = \alpha$.
Let $\mu := B^\varepsilon_\beta$. Then: $\mu \in \mathcal{P}_\Sigma$ and $M_{\varepsilon_*\mu} = \alpha$.
Let $E := \mathbb{I}_\varepsilon$, $\widetilde{\mu} := \varepsilon_*\mu$. Then: $\widetilde{\mu} \in \mathcal{P}_E$ and $M_{\widetilde{\mu}} = \alpha$.

By hypothesis, E is residue-unconstrained.
Since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $E \subseteq \mathbb{Z}$.
Since Σ is finite, we get: E is finite.
So, since $\widetilde{\mu} \in \mathcal{P}_E \subseteq \mathcal{FM}_E$, we get: $|\widetilde{\mu}|_1 < \infty$ and $|\widetilde{\mu}|_2 < \infty$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Then: $\forall n \in \mathbb{N}$, $\Omega_n = \{f \in \Sigma^n \,|\, \varepsilon_{f_1} + \cdots + \varepsilon_{f_n} = t_n\}$.
For all $n \in \mathbb{N}$, **define** $\varepsilon^n : \Sigma^n \to E^n$ by:

$$\forall f_1, \ldots, f_n \in \Sigma, \quad \varepsilon^n(f_1, \ldots, f_n) = (\varepsilon_{f_1}, \ldots, \varepsilon_{f_n}).$$

Then, since $\varepsilon_*\mu = \widetilde{\mu}$, we get: $\forall n \in \mathbb{N}$, $(\varepsilon^n)_*(\mu^n) = \widetilde{\mu}^n$.
For all $n \in \mathbb{N}$, **let** $\widetilde{\Omega}_n := \{\widetilde{f} \in E^n \,|\, \widetilde{f}_1 + \cdots + \widetilde{f}_n = t_n\}$;
then $(\varepsilon^n)^*\widetilde{\Omega}_n = \Omega_n$.
Then: $\forall n \in \mathbb{N}$, $\mu^n((\varepsilon^n)^*\widetilde{\Omega}_n) = \mu^n(\Omega_n)$.
Then: $\forall n \in \mathbb{N}$, $((\varepsilon^n)_*\mu^n)(\widetilde{\Omega}_n) = \mu^n(\Omega_n)$.
Then: $\forall n \in \mathbb{N}$, $\widetilde{\mu}^n(\widetilde{\Omega}_n) = \mu^n(\Omega_n)$.
For all $n \in \mathbb{N}$, **define** $\psi_n : \mathbb{Z} \to \mathbb{R}$ by:

$$\forall t \in \mathbb{Z}, \quad \psi_n(\,t\,) = \widetilde{\mu}^n\{\widetilde{f} \in E^n \,|\, \widetilde{f}_1 + \cdots + \widetilde{f}_n = t\}.$$

Then: $\forall n \in \mathbb{N}$, $\psi_n(t_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n)$.
Since E is finite and residue-unconstrained, we get: $2 \leqslant \#E < \infty$.
Since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $S_{B^\varepsilon_\beta} = \Sigma$.
So, since $\mu = B^\varepsilon_\beta$, we get: $S_\mu = \Sigma$.
So, since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $S_{\varepsilon_*\mu} = \mathbb{I}_\varepsilon$.
So, since $\varepsilon_*\mu = \widetilde{\mu}$ and $\mathbb{I}_\varepsilon = E$, we get: $S_{\widetilde{\mu}} = E$.
Let $v := V_{\widetilde{\mu}}$. By Theorem 10.6, we get: $0 < v < \infty$.
Let $\tau := 1/\sqrt{2\pi v}$. Then: $0 < \tau < \infty$.
By hypothesis, $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded.
Then, by Theorem 10.6, we get:

$$\text{as } n \to \infty, \quad \sqrt{n} \cdot (\widetilde{\mu}^n\{\widetilde{f} \in E^n \,|\, \widetilde{f}_1 + \cdots + \widetilde{f}_n = t_n\}) \to 1/\sqrt{2\pi v}.$$

Then: as $n \to \infty$, $\sqrt{n} \cdot (\psi_n(t_n)) \to \tau$.
So, since $\tau > 0$, **choose** $n_0 \in [2..\infty)$ such that:

$$\forall n \in [n_0..\infty), \quad \sqrt{n} \cdot (\psi_n(t_n)) > 0.$$

Claim 1: **Let** $n \in [n_0..\infty)$. Then: $\mu^n(\Omega_n) > 0$.
Proof of Claim 1: Recall: $\widetilde{\mu}^n(\widetilde{\Omega}_n) = \mu^n(\Omega_n)$ and $\psi_n(t_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n)$.
By the choice of n_0, we get: $\sqrt{n} \cdot (\psi_n(t_n)) > 0$. Then: $\psi_n(t_n) > 0$.
Then: $\mu^n(\Omega_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n) = \psi_n(t_n) > 0$.
End of proof of Claim 1.

Recall: Σ is a nonempty finite set and $\varepsilon : \Sigma \to \mathbb{Z}$.

Then $\widehat{B}^\varepsilon_\beta \in \mathcal{FM}^\times_\Sigma$, *i.e.*, $0 < \widehat{B}^\varepsilon_\beta(\Sigma) < \infty$. **Let** $C := 1/(\widehat{B}^\varepsilon_\beta(\Sigma))$.
Then $\mathcal{N}(\widehat{B}^\varepsilon_\beta) = C \cdot \widehat{B}^\varepsilon_\beta$.

Claim 2: $\forall \sigma \in \Sigma, \quad \mu\{\sigma\} = Ce^{-\beta \cdot \varepsilon_\sigma}$.
Proof of Claim 2:
By definition of $\widehat{B}^\varepsilon_\beta$, we have: $\forall \sigma \in \Sigma, \quad \widehat{B}^\varepsilon_\beta\{\sigma\} = e^{-\beta \cdot \varepsilon_\sigma}$.
So, since $\mu = B^\varepsilon_\beta = \mathcal{N}(\widehat{B}^\varepsilon_\beta) = C \cdot \widehat{B}^\varepsilon_\beta$,
we get: $\forall \sigma \in \Sigma, \quad \mu\{\sigma\} = Ce^{-\beta \cdot \varepsilon_\sigma}$.
End of proof of Claim 2.

Since $\mu \in \mathcal{P}_\Sigma$, we get: $\forall n \in \mathbb{N}$, $\mu^n \in \mathcal{P}_{\Sigma^n}$, so $\mu^n(\Omega_n) \leqslant 1$.
So, by Claim 1, $\forall n \in [n_0..\infty)$, $0 < \mu^n(\Omega_n) \leqslant 1$.
Also, we have: $\forall n \in \mathbb{N}$, $(\mu^n|\Omega_n)(\Omega_n) = \mu^n(\Omega_n)$.
Then: $\forall n \in [n_0..\infty)$, $0 < (\mu^n|\Omega_n)(\Omega_n) \leqslant 1$.
Then: $\forall n \in [n_0..\infty)$, $\mu^n|\Omega_n \in \mathcal{FM}^\times_{\Omega_n}$.
Then: $\forall n \in [n_0..\infty)$, $\mathcal{N}(\mu^n|\Omega_n) \in \mathcal{P}_{\Omega_n}$.
Also, $\forall n \in \mathbb{N}, \forall S \subseteq \Omega_n$, $(\mu^n|\Omega_n)(\,S\,) = \mu^n(\,S\,)$.
Then: $\forall n \in \mathbb{N}$, $(\mu^n|\Omega_n)(\Omega_n) = \mu^n(\Omega_n)$.
For all $n \in \mathbb{N}$, **let** $z_n := \mu^n(\Omega_n)$.
Then: $\forall n \in [n_0..\infty)$, $(\mu^n|\Omega_n)(\Omega_n) = z_n$.
Also, $\forall n \in [n_0..\infty)$, $0 < z_n \leqslant 1$.
For all $n \in [n_0..\infty)$, **let** $\lambda_n := \mathcal{N}(\mu^n|\Omega_n)$.
Then: $\forall n \in [n_0..\infty)$, $\lambda_n = (\mu^n|\Omega_n)/z_n$.
Then: $\forall n \in [n_0..\infty)$, $\forall S \subseteq \Omega_n$, $\lambda_n(S) = (\mu^n(S))/z_n$.

Claim 3: **Let** $n \in [n_0..\infty)$. Then: $\lambda_n = \nu_{\Omega_n}$.
Proof of Claim 3: By Claim 1, we have: $\Omega_n \neq \varnothing$.
So, since $\Omega_n \subseteq \Sigma^n$ and since Σ is finite,
we conclude: Ω_n is a nonempty finite set.
Let $F := \Omega_n$. Then: F is a nonempty finite set. **Want:** $\lambda_n = \nu_F$.
Since $\lambda_n = \mathcal{N}(\mu^n|\Omega_n) \in \mathcal{P}_{\Omega_n}$, we get: $\lambda_n \in \mathcal{P}_F$.
By Theorem 9.9, **given** $f, g \in F$, **want:** $\lambda_n\{f\} = \lambda_n\{g\}$.
Want: $(\mu^n\{f\})/z_n = (\mu^n\{g\})/z_n$. **Want:** $\mu^n\{f\} = \mu^n\{g\}$.
For all $i \in [1..n]$, **let** $\widetilde{f}_i := \varepsilon_{f_i}$ and $\widetilde{g}_i := \varepsilon_{g_i}$.
By Claim 2, $\forall \sigma \in \Sigma$, $\mu\{\sigma\} = Ce^{-\beta \cdot \varepsilon_\sigma}$.
Then: $\forall i \in [1..n]$, $\mu\{f_i\} = Ce^{-\beta \cdot \widetilde{f}_i}$ and $\mu\{g_i\} = Ce^{-\beta \cdot \widetilde{g}_i}$.
Since $f \in F = \Omega_n$, we get: $\varepsilon_{f_1} + \cdots + \varepsilon_{f_n} = t_n$.

Since $g \in F = \Omega_n$, we get: $\varepsilon_{g_1} + \cdots + \varepsilon_{g_n} = t_n$.
Since $\widetilde{f}_1 + \cdots + \widetilde{f}_n = \varepsilon_{f_1} + \cdots + \varepsilon_{f_n} = t_n$
$= \varepsilon_{g_1} + \cdots + \varepsilon_{g_n} = \widetilde{g}_1 + \cdots + \widetilde{g}_n$,
we get: $C^n e^{-\beta\cdot(\widetilde{f}_1+\cdots+\widetilde{f}_n)} = C^n e^{-\beta\cdot(\widetilde{g}_1+\cdots+\widetilde{g}_n)}$.
Then: $(Ce^{-\beta\cdot\widetilde{f}_1})\cdots(Ce^{-\beta\cdot\widetilde{f}_n}) = (Ce^{-\beta\cdot\widetilde{g}_1})\cdots(Ce^{-\beta\cdot\widetilde{g}_n})$.
Then: $(\ \mu\{f_1\}\ )\cdots(\ \mu\{f_n\}\ ) = (\ \mu\{g_1\}\ )\cdots(\ \mu\{g_n\}\ )$.
Then: $\mu^n\{f\} = \mu^n\{g\}$.
End of proof of Claim 3.

Claim 4: **Let** $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$. Then: $\mu\{\sigma\} = \mu\{\sigma_0\}$.
Proof of Claim 4: Since $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$.
By Claim 2, $\mu\{\sigma\} = Ce^{-\beta\cdot\varepsilon_\sigma}$ and $\mu\{\sigma_0\} = Ce^{-\beta\cdot\varepsilon_{\sigma_0}}$.
Since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon_\sigma = \varepsilon_{\sigma_0}$.
Then: $\mu\{\sigma\} = Ce^{-\beta\cdot\varepsilon_\sigma} = Ce^{-\beta\cdot\varepsilon_{\sigma_0}} = \mu\{\sigma_0\}$.
End of proof of Claim 4.

Let $k := \#(\varepsilon^*\{\varepsilon_{\sigma_0}\})$.

Claim 5: $1 \leqslant k \leqslant \infty$ and $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\})\cdot k$.
Proof of Claim 5: Since $\varepsilon(\sigma_0) = \varepsilon_{\sigma_0} \in \{\varepsilon_{\sigma_0}\}$, we get: $\sigma_0 \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$.
Then $\varepsilon^*\{\varepsilon_{\sigma_0}\} \neq \varnothing$, so $\#(\varepsilon^*\{\varepsilon_{\sigma_0}\}) \geqslant 1$, so $k \geqslant 1$.
Since Σ is finite and since $\varepsilon^*\{\varepsilon_{\sigma_0}\} \subseteq \Sigma$, we get: $\#(\varepsilon^*\{\varepsilon_{\sigma_0}\}) < \infty$.
Since $k \geqslant 1$ and since $k = \#(\varepsilon^*\{\varepsilon_{\sigma_0}\}) < \infty$, we get: $1 \leqslant k \leqslant \infty$.
It remains to show: $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\})\cdot k$.
Since $\varepsilon^*\{\varepsilon_{\sigma_0}\}$ is equal to
the disjoint union, over $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, of $\{\ \sigma\ \}$,
we get: $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = \sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}}[\mu\{\ \sigma\ \}]$,
So, by Claim 4, we get: $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = \sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}}[\mu\{\sigma_0\}]$.
Then:
$$\begin{aligned}\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) &= (\mu\{\sigma_0\})\cdot \textstyle\sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}}[1]\\ &= (\mu\{\sigma_0\})\cdot(\#(\varepsilon^*\{\varepsilon_{\sigma_0}\}))\\ &= (\mu\{\sigma_0\})\cdot k.\end{aligned}$$
End of proof of Claim 5.

Claim 6: **Let** $n \in [2..\infty)$. **Let** $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$.
Then: $\mu^n\{f \in \Omega_n \,|\, f_n = \sigma\} = \mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}$.
Proof of Claim 6:
Let $X := \{f \in \Sigma^{n-1} \,|\ \varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_\sigma\}$.

Recall: $\Omega_n = \{f \in \Sigma^n \mid \varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{f_n} = t_n\}$.

Since

$$\begin{aligned}
&\{f \in \Omega_n \mid f_n = \sigma\} \\
&= \{f \in \Sigma^n \mid [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{f_n} = t_n] \,\&\, [f_n = \sigma]\} \\
&= \{f \in \Sigma^n \mid [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{\sigma} = t_n] \,\&\, [f_n = \sigma]\} \\
&= \{f \in \Sigma^n \mid [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_{\sigma}] \,\&\, [f_n = \sigma]\},
\end{aligned}$$

it follows that, under the standard bijection $\Sigma^n \leftrightarrow \Sigma^{n-1} \times \Sigma$, we have:

$$\{f \in \Omega_n \mid f_n = \sigma\} \quad \subseteq \quad \Sigma^n$$

corresponds to

$$X \times \{\sigma\} \quad \subseteq \quad \Sigma^{n-1} \times \Sigma.$$

Then: $\mu^n\{f \in \Omega_n \mid f_n = \sigma\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma\})$.

Want: $\mu^n\{f \in \Omega_n \mid f_n = \sigma_0\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma\})$.

By Claim 4, we have: $\mu\{\sigma\} = \mu\{\sigma_0\}$.

Want: $\mu^n\{f \in \Omega_n \mid f_n = \sigma_0\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma_0\})$.

Since $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$.

Since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon_\sigma = \varepsilon_{\sigma_0}$.

Then $X = \{f \in \Sigma^{n-1} \mid \varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_{\sigma_0}\}$.

Since

$$\begin{aligned}
&\{f \in \Omega_n \mid f_n = \sigma_0\} \\
&= \{f \in \Sigma^n \mid [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{f_n} = t_n] \,\&\, [f_n = \sigma_0]\} \\
&= \{f \in \Sigma^n \mid [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{\sigma_0} = t_n] \,\&\, [f_n = \sigma_0]\} \\
&= \{f \in \Sigma^n \mid [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_{\sigma_0}] \,\&\, [f_n = \sigma_0]\},
\end{aligned}$$

it follows that, under the standard bijection $\Sigma^n \leftrightarrow \Sigma^{n-1} \times \Sigma$, we have:

$$\{f \in \Omega_n \mid f_n = \sigma_0\} \quad \subseteq \quad \Sigma^n$$

corresponds to

$$X \times \{\sigma_0\} \quad \subseteq \quad \Sigma^{n-1} \times \Sigma.$$

Then: $\mu^n\{f \in \Omega_n \mid f_n = \sigma_0\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma_0\})$.

End of proof of Claim 6.

Recall: $k = \#(\varepsilon^*\{\varepsilon_{\sigma_0}\})$. By Claim 5, $1 \leqslant k < \infty$.

Claim 7: **Let** $n \in [2..\infty)$.

Then: $\widetilde{\mu}^n\{\widetilde{f} \in \widetilde{\Omega}_n \mid \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\mu^n\{f \in \Omega_n \mid f_n = \sigma_0\}) \cdot k$.

Proof of Claim 7: Recall: $(\varepsilon^n)^*\widetilde{\Omega}_n = \Omega_n$.

Then $(\varepsilon^n)^*\{\widetilde{f} \in \widetilde{\Omega}_n \mid \widetilde{f}_n = \varepsilon_{\sigma_0}\} = \{f \in \Omega_n \mid f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}$,

and so $\mu^n((\varepsilon^n)^*\{\widetilde{f} \in \widetilde{\Omega}_n \mid \widetilde{f}_n = \varepsilon_{\sigma_0}\}) = \mu^n\{f \in \Omega_n \mid f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}$.

Then: $((\varepsilon^n)_*(\mu^n))\{\widetilde{f} \in \widetilde{\Omega}_n \mid \widetilde{f}_n = \varepsilon_{\sigma_0}\} = \mu^n\{f \in \Omega_n \mid f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}$.

Recall: $(\varepsilon^n)_*(\mu^n) = \widetilde{\mu}^n$.

Then: $\widetilde{\mu}^n\{\widetilde{f} \in \widetilde{\Omega}_n \mid \widetilde{f}_n = \varepsilon_{\sigma_0}\} = \mu^n\{f \in \Omega_n \mid f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}$.

Want: $\mu^n\{f \in \Omega_n \mid f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} = (\mu^n\{f \in \Omega_n \mid f_n = \sigma_0\}) \cdot k$.

Let $a := \mu^n\{f \in \Omega_n \mid f_n = \sigma_0\}$.

Want: $\mu^n\{f \in \Omega_n \mid f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} = a \cdot k$.

Since $\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}$
is the disjoint union, over $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, of $\{f \in \Omega_n \,|\, f_n = \sigma\}$,
we get: $\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} = \sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}} [\mu^n\{f \in \Omega_n \,|\, f_n = \sigma\}]$.
Then, by Claim 6, we conclude:

$$\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} = \sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}} [\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}].$$

Then:
$$\begin{aligned}\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} &= \textstyle\sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}} [\quad a \quad]. \\ &= a \cdot \textstyle\sum_{\sigma\in\varepsilon^*\{\varepsilon_{\sigma_0}\}} [\quad 1 \quad] \\ &= a \cdot (\#(\varepsilon^*\{\varepsilon_{\sigma_0}\})) \;=\; a \cdot k.\end{aligned}$$

End of proof of Claim 7.

Recall: $\forall n \in \mathbb{N}$, $z_n = \mu^n(\Omega_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n)$.
Recall: $\forall n \in [n_0..\infty)$, $0 < z_n \leqslant 1$,
so $0 < \mu^n(\Omega_n) \leqslant 1$
and $0 < \widetilde{\mu}^n(\widetilde{\Omega}_n) \leqslant 1$.
Also, $\forall n \in \mathbb{N}, \forall S \subseteq \widetilde{\Omega}_n$, $(\widetilde{\mu}^n|\widetilde{\Omega}_n)(\, S\,) = \widetilde{\mu}^n(\, S\,)$.
Then: $\forall n \in \mathbb{N}$, $(\widetilde{\mu}^n|\widetilde{\Omega}_n)(\widetilde{\Omega}_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n)$.
By dividing the last two equations, we get:

$$\forall n \in [n_0..\infty), \forall S \subseteq \widetilde{\Omega}_n, \; (\mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n))(S) = (\widetilde{\mu}^n(S))/(\widetilde{\mu}^n(\widetilde{\Omega}_n)).$$

For all $n \in [n_0..\infty)$, **let** $\widetilde{\lambda}_n := \mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n)$.
Then: $\forall n \in [n_0..\infty), \forall S \subseteq \widetilde{\Omega}_n$, $\widetilde{\lambda}_n(S) = (\widetilde{\mu}^n(S))/(\widetilde{\mu}^n(\widetilde{\Omega}_n))$.
Then: $\forall n \in [n_0..\infty), \forall S \subseteq \widetilde{\Omega}_n$, $\widetilde{\lambda}_n(S) = (\widetilde{\mu}^n(S))/z_n$.
Recall: $\forall n \in [n_0..\infty)$, $\lambda_n = \mathcal{N}(\mu^n|\Omega_n)$.
Recall: $\forall n \in [n_0..\infty), \forall S \subseteq \Omega_n$, $\lambda_n(S) = (\mu^n(S))/z_n$.

Claim 8: **Let** $n \in [n_0..\infty)$.
Then: $\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k$.

Proof of Claim 8: By choice of n_0, we have: $n_0 \in [2..\infty)$.
Then $[n_0..\infty) \subseteq [2..\infty)$, so, since $n \in [n_0..\infty)$, we get: $n \in [2..\infty)$.
Then, by Claim 7, $\widetilde{\mu}^n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k$.
Dividing this last equation by z_n yields

$$\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k.$$

End of proof of Claim 8.

Let $P := \mu\{\sigma_0\}$ and $\widetilde{P} := \widetilde{\mu}\{\varepsilon_{\sigma_0}\}$.
By Claim 5, $1 \leqslant k \leqslant \infty$ and $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\}) \cdot k$.
Recall: $\widetilde{\mu} = \varepsilon_*\mu$.
Since $\widetilde{P} = \widetilde{\mu}\{\varepsilon_{\sigma_0}\} = (\varepsilon_*\mu)\{\varepsilon_{\sigma_0}\} = \mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\}) \cdot k = P \cdot k$,

we get: $\widetilde{P}/k = P$.

Recall: $M_{\widetilde{\mu}} = \alpha$ and $\widetilde{\mu} \in \mathcal{P}_E$ and $S_{\widetilde{\mu}} = E$.

Recall: E is residue-unconstrained and $|\widetilde{\mu}|_2 < \infty$.

Since $\varepsilon_{\sigma_0} = \varepsilon(\sigma_0) \in \mathbb{I}_\varepsilon = E$, we get: $\varepsilon_{\sigma_0} \in E$.

Let $\widetilde{\varepsilon}_0 := \varepsilon_{\sigma_0}$. Then: $\widetilde{\varepsilon}_0 \in E$ and $\widetilde{P} = \widetilde{\mu}\{\widetilde{\varepsilon}_0\}$.

Recall: $\forall n \in \mathbb{N}$, $\widetilde{\Omega}_n := \{\widetilde{f} \in E^n \,|\, \widetilde{f}_1 + \cdots + \widetilde{f}_n = t_n\}$.

By hypothesis, $t_1, t_2, \ldots \in \mathbb{Z}$ and $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded.

By Theorem 12.2, as $n \to \infty$, $\mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n)\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \widetilde{\varepsilon}_0\} \to \widetilde{P}$.

Recall: $\forall n \in [n_0..\infty)$, $\widetilde{\lambda}_n = \mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n)$.

Then: as $n \to \infty$, $\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \widetilde{\varepsilon}_0\} \to \widetilde{P}$.

Then: as $n \to \infty$, $\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} \to \widetilde{P}$.

So, by Claim 8, as $n \to \infty$, $(\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k \to \widetilde{P}$.

Then: as $n \to \infty$, $\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to \widetilde{P}/k$.

So, by Claim 3, as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to \widetilde{P}/k$.

Recall: $\mu = B^\varepsilon_\beta$.

Then, since $\widetilde{P}/k = P = \mu\{\sigma_0\} = B^\varepsilon_\beta\{\sigma_0\}$, we get:

as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$. $\square$

Recall (§2): $\forall t \in \mathbb{R}$, $\lfloor t \rfloor$ is the floor of t.

Next, we record the $t_n = \lfloor n\alpha \rfloor$ version of the preceding theorem:

THEOREM 22.2. Let Σ *be a finite set.*
Let $\varepsilon : \Sigma \to \mathbb{Z}$. *Assume* $\mathbb{I}_\varepsilon$ *is residue-unconstrained.*
Let $\alpha \in (\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon)$. **Let** $\beta := \mathrm{BP}^\varepsilon_\alpha$.
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = \lfloor n\alpha \rfloor\}$.
Let $\sigma_0 \in \Sigma$. *Then: as* $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$.

We record the $\alpha \in \mathbb{Z}$ special case of the preceding theorem:

THEOREM 22.3. Let Σ *be a finite set.*
Let $\varepsilon : \Sigma \to \mathbb{Z}$. *Assume* $\mathbb{I}_\varepsilon$ *is residue-unconstrained.*
Let $\alpha \in (\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon)$. **Let** $\beta := \mathrm{BP}^\varepsilon_\alpha$. *Assume:* $\alpha \in \mathbb{Z}$.
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = n\alpha\}$.
Let $\sigma_0 \in \Sigma$. *Then: as* $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$.

Example: Suppose, in Theorem 22.3, $\Sigma = \{0, 1, 10\}$ and $\alpha = 1$.
Suppose, also, $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) = \sigma$.
Then $\Omega_N = \{f \in \Sigma^N \,|\, f_1 + \cdots + f_N = N\alpha\}$, so, following §3,
Ω_N represents (on our Earth, *i.e.*, Earth-1218)
the set of all dispensations to the N professors.

Since ν_{Ω_N} gives equal probability to each dispensation,
ν_{Ω_N} represents the GFA's first system for awarding grants.
Since $\beta = \mathrm{BP}^\varepsilon_\alpha = \mathrm{BP}^\varepsilon_1$, we calculate: $\beta = (\ln 9)/10$.
More calculation gives: $(B^\varepsilon_\beta\{0\}, B^\varepsilon_\beta\{1\}, B^\varepsilon_\beta\{10\}) = \dfrac{(1, 9^{-1/10}, 9^{-1})}{1 + 9^{-1/10} + 9^{-1}}$.
Assuming N is large, by Theorem 22.3, we get:

$$\nu_{\Omega_N}\{f \in \Omega_N \mid f_N = \sigma_0\} \approx B^\varepsilon_\beta\{\sigma_0\}.$$

So, if I am the Nth professor, then, under the first system,
my probability of receiving σ_0 dollars
is approximately equal to $B^\varepsilon_\beta\{\sigma_0\}$.
Thus Theorem 22.3 reproduces the result of §13.

Example: Suppose, in Theorem 22.3, $\Sigma = (\,[0..4]\times[0..4]\,)\setminus\{\,(4,4)\,\}$.
Suppose, also, $\alpha = 1$ and $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) = \sigma_1 + \sigma_2$.
Then Ω_N represents (on Earth-minimum-Mahlo-cardinal)
the set of all state-dispensations at the BUA. (See §20.)
Since $\beta = \mathrm{BP}^\varepsilon_\alpha = \mathrm{BP}^\varepsilon_1$, we calculate:
$\beta \approx 1.0670$, accurate to four decimal places.
Let $M \in \mathbb{R}^{5\times 5}$ be the matrix defined by: $M_{55} = 0$ and
$\forall (i,j) \in (\,[1..5] \times [1..5]\,)\setminus\{\,(5,5)\,\}$, $M_{ij} = B^\varepsilon_\beta\{(i-1, j-1)\}$.

Then
$$M \approx \begin{bmatrix} 0.4345 & 0.1495 & 0.0514 & 0.0177 & 0.0061 \\ 0.1495 & 0.0514 & 0.0177 & 0.0061 & 0.0021 \\ 0.0514 & 0.0177 & 0.0061 & 0.0021 & 0.0007 \\ 0.0177 & 0.0061 & 0.0021 & 0.0007 & 0.0002 \\ 0.0061 & 0.0021 & 0.0007 & 0.0002 & 0 \end{bmatrix}$$
all accurate to four decimal places.

(Thanks to C. Prouty for these calculations. See §32.)

According to Theorem 22.3, this answers
the "precise mathematical problem" formulated near the end of §20.
Since $B^\varepsilon_\beta\{(0,0)\} = M_{11} \approx 0.4345$, it is possible (cf. §15) to prove:
If N is sufficiently large, then, more than 99% of the time,
over 43% of the BUA professors have \$0 wealth.
The state-probabilities follow a Boltzmann distribution,
but the wealth-probabilities do not, which can be seen as follows.
Let P be the "state-probability" vector defined by: $\forall i \in [1..8]$,
$\forall \sigma \in \varepsilon^*\{i-1\}$, P_i is the probability of a professor being in state σ.
Then $P = (M_{11}, M_{12}, M_{13}, M_{14}, M_{15}, M_{25}, M_{35}, M_{45})$,
so $P \approx (0.4345, 0.1495, 0.0514, 0.0177, 0.0061, 0.0021, 0.0007, 0.0002)$.

By construction, the sum of the entries of M is 1. That is:

$$P_1 + 2P_2 + 3P_3 + 4P_4 + 5P_5 + 4P_6 + 3P_7 + 2P_8 = 1.$$

Let Q be the vector of quotients of P:

$$Q := \left(\frac{P_1}{P_2}, \frac{P_2}{P_3}, \frac{P_3}{P_4}, \frac{P_4}{P_5}, \frac{P_5}{P_6}, \frac{P_6}{P_7}, \frac{P_7}{P_8} \right).$$

Then, because B_β^ε is a Boltzmann distribution,

it follows that P is a Boltzmann vector, *i.e.*, Q is constant;

in fact, $Q = (e^\beta, e^\beta, e^\beta, e^\beta, e^\beta, e^\beta, e^\beta)$.

Let $P' \in \mathbb{R}^8$ be the "wealth-probability" vector defined by: $\forall i \in [1..8]$,

P'_i is the probability of a professor having wealth $i-1$.

Then $P' = (P_1, 2P_2, 3P_3, 4P_4, 5P_5, 4P_6, 3P_7, 2P_8)$.

Note: $P'_1 + P'_2 + P'_3 + P'_4 + P'_5 + P'_6 + P'_7 + P'_8 = 1$.

We will show: P' is not a Boltzmann vector.

Let Q' be the vector of quotients of P':

$$Q' := \left(\frac{P'_1}{P'_2}, \frac{P'_2}{P'_3}, \frac{P'_3}{P'_4}, \frac{P'_4}{P'_5}, \frac{P'_5}{P'_6}, \frac{P'_6}{P'_7}, \frac{P'_7}{P'_8} \right).$$

Then $$Q' = \left(\frac{P_1}{2P_2}, \frac{2P_2}{3P_3}, \frac{3P_3}{4P_4}, \frac{4P_4}{5P_5}, \frac{5P_5}{4P_6}, \frac{4P_6}{3P_7}, \frac{3P_7}{2P_8} \right).$$

Then $$Q' = \left(\tfrac{1}{2}e^\beta, \tfrac{2}{3}e^\beta, \tfrac{3}{4}e^\beta, \tfrac{4}{5}e^\beta, \tfrac{5}{4}e^\beta, \tfrac{4}{3}e^\beta, \tfrac{3}{2}e^\beta \right).$$

Since Q' is not constant, P' is not Boltzmann.

23. ∞-PROPERNESS AND $(-\infty)$-PROPERNESS

The theorems in this section are all basic. We omit proofs.

Recall (§2) the notations: $\mathbb{I}_f$ and f^*A.

DEFINITION 23.1. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
By ε *is* $\boxed{\infty\textbf{-proper}}$, *we mean:* $\forall t \in \mathbb{R}$, $\#\{\sigma \in \Sigma \,|\, \varepsilon(\sigma) \leqslant t\} < \infty$.

That is: $\forall t \in \mathbb{R}$, $\#(\varepsilon^*(-\infty; t]) < \infty$.

The next result asserts that, $\forall$nonempty set Σ, $\forall\infty$-proper $\varepsilon : \Sigma \to \mathbb{R}$,
$\mathbb{I}_\varepsilon$ has a minimal element.

THEOREM 23.2. Let Σ *be a nonempty set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: ε *is* ∞*-proper.* *Then:* $\inf \mathbb{I}_\varepsilon \in \mathbb{I}_\varepsilon$.

THEOREM 23.3. Let Σ *be an infinite set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: ε *is* ∞*-proper.* *Then:* $\sup \mathbb{I}_\varepsilon = \infty$.

THEOREM 23.4. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$ *be* ∞*-proper.*
Then: ($\mathbb{I}_\varepsilon$ *is bounded below*) & ($\forall t \in \mathbb{R}$, $\varepsilon^*\{t\}$ *is finite*).

When ε is $\mathbb{Z}$-valued, the converse of Theorem 23.4 is also true:

THEOREM 23.5. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{Z}$.
Then: $[\ \varepsilon$ *is* ∞*-proper* $]$
$\Leftrightarrow$ $[\ (\ \mathbb{I}_\varepsilon$ *is bounded below* $)\ \&\ (\ \forall t \in \mathbb{R},\ \ \varepsilon^*\{t\}$ *is finite* $)\ ]$.

THEOREM 23.6. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{Z}$ *be injective.*
Then: $[\ \varepsilon$ *is* ∞*-proper* $]$ $\Leftrightarrow$ $[\ \mathbb{I}_\varepsilon$ *is bounded below* $]$.

The preceding result is a corollary of Theorem 23.5.

DEFINITION 23.7. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
By ε *is* $\boxed{(-\infty)\textbf{-proper}}$, *we mean:* $\forall t \in \mathbb{R},\ \ \#\{\sigma \in \Sigma \,|\, \varepsilon(\sigma) \geqslant t\} < \infty$.

THEOREM 23.8. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
Then: $(\ \varepsilon$ *is* $(-\infty)$*-proper* $)$ $\Leftrightarrow$ $(\ -\varepsilon$ *is* ∞*-proper* $)$.

THEOREM 23.9. Let Σ *be a finite set.*
Then: $\forall \varepsilon : \Sigma \to \mathbb{R},$ ε *is* ∞*-proper and* ε *is* $(-\infty)$*-proper.*

THEOREM 23.10. Let Σ *be a set.*
Assume: $\exists \varepsilon : \Sigma \to \mathbb{R}$ *s.t.* ε *is* ∞*-proper and* ε *is* $(-\infty)$*-proper.*
Then: Σ *is finite.*

THEOREM 23.11. Let Σ *be a set.*
Assume: $\exists \varepsilon : \Sigma \to \mathbb{R}$ *s.t.* ε *is* ∞*-proper or* ε *is* $(-\infty)$*-proper.*
Then: Σ *is countable.*

THEOREM 23.12. Let Σ *be a set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: ε *is* ∞*-proper or* ε *is* $(-\infty)$*-proper.*
Then: $\forall t \in \mathbb{R},\ \ \varepsilon^*\{t\}$ *is finite.*

THEOREM 23.13. Let Σ *be an infinite set.* **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: either ε *is* ∞*-proper or* ε *is* $(-\infty)$*-proper.*
Then: $\mathbb{I}_\varepsilon$ *is infinite.*

24. Boltzmann distributions on countable sets

In this and the next few sections (§24 to §31),
we generalize our earlier work on Boltzmann distributions
to allow for a countably infinite set of states.

Recall (§8): the notation: $\sum_{i\in I}^{\mathrm{SP}} a_i$.

DEFINITION 24.1. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
We **define***:* $\boxed{\Delta^\varepsilon_\beta} := \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [\, e^{-\beta\cdot(\varepsilon(\sigma))} \,] \in [0;\infty]$.

Then: $\forall$nonempty set Σ, $\forall\varepsilon : \Sigma \to \mathbb{R}$, $\forall\beta \in \mathbb{R}$, $\Delta^\varepsilon_\beta > 0$.

DEFINITION 24.2. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then the $\boxed{\textbf{Delta-finite-set}}$ **of** ε *is:* $\boxed{\mathrm{DF}_\varepsilon} := \{\beta \in \mathbb{R} \mid \Delta^\varepsilon_\beta < \infty\}$.

We have: $\forall$finite set Σ, $\forall\varepsilon : \Sigma \to \mathbb{R}$, $\forall\beta \in \mathbb{R}$, $\Delta^\varepsilon_\beta < \infty$.
Therefore:

THEOREM 24.3. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume Σ *is finite.* *Then* $\mathrm{DF}_\varepsilon = \mathbb{R}$.

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.
Then: $\forall\beta \in \mathbb{R}$, $\Delta^{-\varepsilon}_{-\beta} = \Delta^\varepsilon_\beta$. Then: $\mathrm{DF}_{-\varepsilon} = -\mathrm{DF}_\varepsilon$.

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\xi \in \mathbb{R}$.
Then: $\forall\beta \in \mathbb{R}$, $\Delta^{\varepsilon+\xi}_\beta = e^{-\beta\cdot\xi} \cdot \Delta^\varepsilon_\beta$. Then: $\mathrm{DF}_{\varepsilon+\xi} = \mathrm{DF}_\varepsilon$.

Recall (§9) the notations: $\mathcal{M}_\Theta$, $\mathcal{FM}^\times_\Theta$, $\mathcal{P}_\Theta$, $\mathcal{N}(\mu)$.

DEFINITION 24.4. Let Σ *be a countable set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Then $\boxed{\widehat{B}^\varepsilon_\beta} \in \mathcal{M}_\Sigma$ *is defined by:* $\forall\sigma \in \Sigma$, $\widehat{B}^\varepsilon_\beta\{\sigma\} = e^{-\beta\cdot(\varepsilon(\sigma))}$.

Let Σ be a countable set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Since $\Delta^\varepsilon_\beta = \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [\widehat{B}^\varepsilon_\beta\{\sigma\}]$, we get: $\Delta^\varepsilon_\beta = \widehat{B}^\varepsilon_\beta(\Sigma)$.

For any countable set Σ, for any $\varepsilon : \Sigma \to \mathbb{R}$, for any $\beta \in \mathbb{R}$,

$$(\,\Sigma \neq \varnothing \text{ and } \beta \in \mathrm{DF}_\varepsilon\,) \Leftrightarrow$$
$$(\,0 < \Delta^\varepsilon_\beta < \infty\,) \Leftrightarrow (\,0 < \widehat{B}^\varepsilon_\beta(\Sigma) < \infty\,) \Leftrightarrow (\,\widehat{B}^\varepsilon_\beta \in \mathcal{FM}^\times_\Sigma\,).$$

DEFINITION 24.5. Let Σ *be a countable set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Assume: $0 < \Delta^\varepsilon_\beta < \infty$. *Then:* $\boxed{B^\varepsilon_\beta} := \mathcal{N}(\widehat{B}^\varepsilon_\beta) \in \mathcal{P}_\Sigma$.

Recall (§2) the notations: $\mathbb{I}_f$ and f^*A.

Let Σ be a countable set, $\varepsilon : \Sigma \to \mathbb{R}$.
If $\mathrm{DF}_\varepsilon = \varnothing$, then, $\forall\beta \in \mathbb{R}$, since $\widehat{B}^\varepsilon_\beta(\Sigma) = \Delta^\varepsilon_\beta = \infty$,
we see that $\widehat{B}^\varepsilon_\beta$ cannot be normalized, *i.e.*, there is no B^ε_β.
So, if $\mathrm{DF}_\varepsilon = \varnothing$, then we have no Boltzmann distributions to study.
So, going forward, we often focus on cases where $\mathrm{DF}_\varepsilon \neq \varnothing$.

If $\Sigma = \varnothing$, then ε is the empty function, and there is nothing to say.
If Σ is nonempty and finite, then
we already developed a satisfactory Boltzmann theory, in §21.
So, going forward, we often focus on cases where Σ is infinite.
By Theorem 24.17 below, we have: (Σ is infinite) $\Leftrightarrow$ ($\mathrm{DF}_\varepsilon \neq \mathbb{R}$).

Let Σ be an infinite set, $\varepsilon : \Sigma \to \mathbb{R}$. Then: $\varepsilon^*\mathbb{R} = \Sigma$,
We have: $(-\infty; 0] \bigcup [0; \infty) = \mathbb{R}$.
Since $(\ \varepsilon^*(-\infty; 0]\ ) \bigcup (\ \varepsilon^*[0; \infty)\ ) = \varepsilon^*\mathbb{R} = \Sigma$,
and since $\#\Sigma = \infty$,
we see that at least one of the following two cases must happen:
either $\varepsilon^*(-\infty; 0]$ is infinite or $\varepsilon^*[0; \infty)$ is infinite.
Moreover, replacing ε with $-\varepsilon$ interchanges the two cases,
so the theory in one case parallels the theory in the other.
Also, by Theorem 24.8 below, if $\mathrm{DF}_\varepsilon \neq \varnothing$,
then only one of the two cases can happen.

THEOREM 24.6. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\varepsilon^*[0; \infty)$ *is infinite.* *Then:* $\mathrm{DF}_\varepsilon \subseteq (0; \infty)$.

Proof. **Given** $\beta \in \mathrm{DF}_\varepsilon$, **want:** $\beta \in (0; \infty)$.
Want: $\beta > 0$. Assume: $\beta \leqslant 0$. **Want:** Contradiction.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
For all $\sigma \in \varepsilon^*[0; \infty)$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in [0; \infty)$, we get: $\varepsilon_\sigma \geqslant 0$.
So, since $\beta \leqslant 0$, we get: $\forall \sigma \in \varepsilon^*[0; \infty)$, $-\beta \cdot \varepsilon_\sigma \geqslant 0$.
Then: $\forall \sigma \in \varepsilon^*[0; \infty)$, $e^{-\beta \cdot \varepsilon_\sigma} \geqslant 1$.
So, since $\varepsilon^*[0; \infty)$ is infinite, we get: $\sum_{\sigma \in \varepsilon^*[0;\infty)}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] = \infty$.
Since $\Delta_\beta^\varepsilon = \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] \geqslant \sum_{\sigma \in \varepsilon^*[0;\infty)}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] = \infty$,
we get: $\beta \notin \mathrm{DF}_\varepsilon$. Contradiction. $\square$

THEOREM 24.7. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\varepsilon^*(-\infty; 0]$ *is infinite.* *Then:* $\mathrm{DF}_\varepsilon \subseteq (-\infty; 0)$.

Proof. Since $(-\varepsilon)^*[0; \infty) = \varepsilon^*(-\infty; 0]$, we get: $(-\varepsilon)^*[0; \infty)$ is infinite.
Then, by Theorem 24.6, we get: $\mathrm{DF}_{-\varepsilon} \subseteq (0; \infty)$.
Then: $\mathrm{DF}_\varepsilon = -\mathrm{DF}_{-\varepsilon} \subseteq -(0; \infty) = (-\infty; 0)$. $\square$

THEOREM 24.8. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\varepsilon^*(-\infty; 0]$ *and* $\varepsilon^*[0; \infty)$ *are both infinite.* *Then:* $\mathrm{DF}_\varepsilon = \varnothing$.

Proof. By Theorem 24.6, we get: $\mathrm{DF}_\varepsilon \subseteq (0;\infty)$.
By Theorem 24.7, we get: $\mathrm{DF}_\varepsilon \subseteq (-\infty;0)$.
Since $\mathrm{DF}_\varepsilon \subseteq (-\infty;0) \bigcap (0;\infty) = \varnothing$, we get: $\mathrm{DF}_\varepsilon = \varnothing$. □

THEOREM 24.9. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \bigcap [0;\infty) \neq \varnothing$. *Then: ε is ∞-proper.*

Proof. **Given** $t \in \mathbb{R}$, **let** $\Sigma_0 := \{\sigma \in \Sigma \,|\, \varepsilon(\sigma) \leqslant t\}$, **want:** $\#\Sigma_0 < \infty$.
Since $\mathrm{DF}_\varepsilon \bigcap [0;\infty) \neq \varnothing$, **choose** $\beta \in \mathrm{DF}_\varepsilon \bigcap [0;\infty)$.
Then $\beta \in \mathrm{DF}_\varepsilon$ and $\beta \in [0;\infty)$.
Since $\beta \in \mathrm{DF}_\varepsilon$, we get: $\Delta^\varepsilon_\beta < \infty$. Then: $e^{\beta \cdot t} \cdot \Delta^\varepsilon_\beta < \infty$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$. Then: $\Delta^\varepsilon_\beta = \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [e^{-\beta\cdot\varepsilon_\sigma}]$.
By definition of Σ_0, we have: $\forall \sigma \in \Sigma_0$, $\varepsilon(\sigma) \leqslant t$.
Since $\beta \in [0;\infty)$ and since $\forall \sigma \in \Sigma_0$, $t \geqslant \varepsilon(\sigma) = \varepsilon_\sigma$,
we get: $\forall \sigma \in \Sigma_0$, $-\beta \cdot t \leqslant -\beta \cdot \varepsilon_\sigma$.
Then: $\forall \sigma \in \Sigma_0$, $e^{-\beta\cdot t} \leqslant e^{-\beta\cdot\varepsilon_\sigma}$.
Then:

$$\begin{aligned}\#\Sigma_0 = \sum^{\mathrm{SP}}_{\sigma\in\Sigma_0} [1] = e^{\beta\cdot t} \cdot \sum^{\mathrm{SP}}_{\sigma\in\Sigma_0} [e^{-\beta\cdot t}] &\leqslant e^{\beta\cdot t} \cdot \sum^{\mathrm{SP}}_{\sigma\in\Sigma_0} [e^{-\beta\cdot\varepsilon_\sigma}] \\ &\leqslant e^{\beta\cdot t} \cdot \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [e^{-\beta\cdot\varepsilon_\sigma}] = e^{\beta\cdot t} \cdot \Delta^\varepsilon_\beta < \infty.\end{aligned}$$ □

THEOREM 24.10. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \bigcap (-\infty;0] \neq \varnothing$. *Then: ε is $(-\infty)$-proper.*

Proof. Since $\mathrm{DF}_{-\varepsilon} \bigcap [0;\infty) = -(\,\mathrm{DF}_\varepsilon \bigcap (-\infty;0]\,) \neq \varnothing$,
by Theorem 24.9, $-\varepsilon$ is ∞-proper. Then: ε is $(-\infty)$-proper. □

THEOREM 24.11. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$. *Then: (ε is $(-\infty)$-proper) or (ε is ∞-proper).*

Proof. Since $(\,\mathrm{DF}_\varepsilon \bigcap (-\infty;0]\,) \bigcup (\,\mathrm{DF}_\varepsilon \bigcap [0;\infty)\,) = \mathrm{DF}_\varepsilon \neq \varnothing$,
it follows that: either $\mathrm{DF}_\varepsilon \bigcap (-\infty;0] \neq \varnothing$ or $\mathrm{DF}_\varepsilon \bigcap [0;\infty) \neq \varnothing$.
Then, by Theorem 24.10 or Theorem 24.9,
we get: either ε is $(-\infty)$-proper or ε is ∞-proper. □

THEOREM 24.12. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\sup \mathrm{DF}_\varepsilon = \infty$. *Then: ε is ∞-proper.*

Proof. Since $\sup \mathrm{DF}_\varepsilon = \infty$, **choose** $\beta \in \mathrm{DF}_\varepsilon$ s.t. $\beta \geqslant 0$.
Since $\beta \in \mathrm{DF}_\varepsilon \bigcap [0;\infty)$, we get: $\mathrm{DF}_\varepsilon \bigcap [0;\infty) \neq \varnothing$.
Then, by Theorem 24.9, we get: ε is ∞-proper. □

THEOREM 24.13. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$ *and $\varepsilon^*[0;\infty)$ is infinite. Then: ε is ∞-proper.*

Proof. By Theorem 24.6, we have: $\mathrm{DF}_\varepsilon \subseteq (0;\infty)$.
Since $\mathrm{DF}_\varepsilon \subseteq (0;\infty) \subseteq [0;\infty)$, we get: $\mathrm{DF}_\varepsilon \bigcap [0;\infty) = \mathrm{DF}_\varepsilon$.
Since $\mathrm{DF}_\varepsilon \bigcap [0;\infty) = \mathrm{DF}_\varepsilon \neq \varnothing$, by Theorem 24.9, ε is ∞-proper. $\square$

THEOREM 24.14. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$ and $\varepsilon^*(-\infty;0]$ is infinite. Then: ε is $(-\infty)$-proper.

Proof. Since $\mathrm{DF}_{-\varepsilon} = -\mathrm{DF}_\varepsilon$, we get: $\mathrm{DF}_{-\varepsilon} \neq \varnothing$.
Since $(-\varepsilon)^*[0;\infty) = \varepsilon^*(-\infty;0]$, we get: $(-\varepsilon)^*[0;\infty)$ is infinite.
Then, by Theorem 24.13, $-\varepsilon$ is ∞-proper, so ε is $(-\infty)$-proper. $\square$

THEOREM 24.15. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$. Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$.*
Then: Σ is countable and $\forall t \in \mathbb{R}$, $\varepsilon^*\{t\}$ is finite.

Proof. By Theorem 24.11, (ε is $(-\infty)$-proper) or (ε is ∞-proper).
Then, by Theorem 23.11 and Theorem 23.12 we get:
Σ is countable and $\forall t \in \mathbb{R}$, $\varepsilon^*\{t\}$ is finite. $\square$

THEOREM 24.16. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \bigcap (-\infty;0] \neq \varnothing \neq \mathrm{DF}_\varepsilon \bigcap [0;\infty)$. Then: Σ is finite.

Proof. By Theorem 24.9, we get: ε is ∞-proper.
By Theorem 24.10, we get: ε is $(-\infty)$-proper.
Then, by Theorem 23.10, we get: Σ is finite. $\square$

THEOREM 24.17. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Then: ($\mathrm{DF}_\varepsilon = \mathbb{R}$) $\Leftrightarrow$ (Σ is finite).

Proof. By Theorem 24.3, (Σ is finite) $\Rightarrow$ ($\mathrm{DF}_\varepsilon = \mathbb{R}$),
so **we need only show:** ($\mathrm{DF}_\varepsilon = \mathbb{R}$) $\Rightarrow$ (Σ is finite).
Assume: $\mathrm{DF}_\varepsilon = \mathbb{R}$. **Want:** Σ is finite.
Since $\mathrm{DF}_\varepsilon = \mathbb{R}$, we get: $\mathrm{DF}_\varepsilon \bigcap (-\infty;0] \neq \varnothing \neq \mathrm{DF}_\varepsilon \bigcap [0;\infty)$.
Then, by Theorem 24.16, Σ is finite. $\square$

THEOREM 24.18. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \neq \mathbb{R}$ and $\sup \mathrm{DF}_\varepsilon = \infty$. Then: $\sup \mathbb{I}_\varepsilon = \infty$.

Proof. Since $\mathrm{DF}_\varepsilon \neq \mathbb{R}$, by Theorem 24.3, Σ is infinite.
Since $\sup \mathrm{DF}_\varepsilon = \infty$, by Theorem 24.12, ε is ∞-proper.
Then, by Theorem 23.3, $\sup \mathbb{I}_\varepsilon = \infty$. $\square$

THEOREM 24.19. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.*
Assume: $\mathrm{DF}_\varepsilon \neq \mathbb{R}$ and $\mathrm{DF}_\varepsilon \neq \varnothing$. Then: $\mathbb{I}_\varepsilon$ is infinite.

Proof. Since $\mathrm{DF}_\varepsilon \neq \mathbb{R}$, by Theorem 24.17, Σ is infinite.
Since $\mathrm{DF}_\varepsilon \neq \varnothing$, by Theorem 24.11,
ε is $(-\infty)$-proper or ε is ∞-proper.
Then, by Theorem 23.13, $\mathbb{I}_\varepsilon$ is infinite. $\square$

Recall (§8) the notation: $\sum_{i\in I} a_i$.

DEFINITION 24.20. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.*
For all $\sigma \in \Sigma$, **let** *$\varepsilon_\sigma := \varepsilon(\sigma)$.*
Then, $\forall \rho \in [0;\infty)$, the $\boxed{\rho\text{-}\textbf{exponent } (\beta,\varepsilon)\textbf{-absolute-sum}}$ *is:*

$$\boxed{\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta} := \sum\nolimits^{\mathrm{SP}}_{\sigma\in\Sigma} \left[\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma} \,\right] \in [0;\infty].$$

Also, $\forall \rho \in [0..\infty)$, if $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta < \infty$,
then the $\boxed{\rho\text{-}\textbf{exponent } (\beta,\varepsilon)\textbf{-sum}}$ *is:*

$$\boxed{\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta} := \sum\nolimits_{\sigma\in\Sigma} \left[\, (\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma} \,\right] \in \mathbb{R}.$$

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0;\infty)$.
Then: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{-\varepsilon}_{-\beta} = \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta$.
Also, (Σ is finite) $\Rightarrow$ ($\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta < \infty$).

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0..\infty)$.
Assume: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta < \infty$.
Then, by subadditivity of absolute value, $|\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta$.
Also, $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{-\varepsilon}_{-\beta} < \infty$ and $\mathrm{X}^\rho\mathrm{S}^{-\varepsilon}_{-\beta} = (-1)^\rho \cdot (\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta)$.

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Recall our convention (§2): $0^0 = 1$. Then: $\overline{\mathrm{X}}^0\overline{\mathrm{S}}^\varepsilon_\beta = \Delta^\varepsilon_\beta$.
Also, if $\overline{\mathrm{X}}^0\overline{\mathrm{S}}^\varepsilon_\beta < \infty$, then: $\mathrm{X}^0\mathrm{S}^\varepsilon_\beta = \Delta^\varepsilon_\beta$.

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0..\infty)$.
If $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta < \infty$, then, by subadditivity of absolute value, $|\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta$.

THEOREM 24.21. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_1 \in \mathbb{R}$.*
Assume: $\mathbb{I}_\varepsilon$ is bounded below and $\beta_1 \in \mathrm{DF}_\varepsilon$.
Let *$\rho \geqslant 0$ be real.* **Let** *$\beta > \beta_1$ be real. Then: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta < \infty$.*

We cannot replace "$\beta > \beta_1$" with "$\beta \geqslant \beta_1$": see Theorem 24.26 below.

Proof. Since $\mathbb{I}_\varepsilon$ is bounded below, **choose** $t_0 \in \mathbb{R}$ s.t., $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) \geqslant t_0$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$. Then: $\forall \sigma \in \Sigma$, $\varepsilon_\sigma \geqslant t_0$.

Let $\delta := \beta - \beta_1$. Then $\delta > 0$, so, as $t \to \infty$, $|t|^\rho \cdot e^{-\delta \cdot t} \to 0$.
So, since $t \mapsto |t|^\rho \cdot e^{-\delta \cdot t} : [t_0; \infty) \to \mathbb{R}$ is continuous,
by the Extreme Value Theorem, **choose** $M \in [0; \infty)$ s.t.,
$\forall$real $t \geqslant t_0$, $|\, t\,|^\rho \cdot e^{-\delta \cdot t} \leqslant M$.
Recall: $\forall \sigma \in \Sigma$, $\varepsilon_\sigma \geqslant t_0$.
Then: $\forall \sigma \in \Sigma$, $|\varepsilon_\sigma|^\rho \cdot e^{-\delta \cdot \varepsilon_\sigma} \leqslant M$.
By definition of $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon$, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon = \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta \cdot \varepsilon_\sigma} \,]$.
So, since $-\beta = -\delta - \beta_1$, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon = \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [\, (|\varepsilon_\sigma|^\rho \cdot e^{-\delta \cdot \varepsilon_\sigma}) \cdot e^{-\beta_1 \cdot \varepsilon_\sigma} \,]$.
Then: $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon \leqslant \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [\, M \cdot e^{-\beta_1 \cdot \varepsilon_\sigma} \,]$.
Since $\beta_1 \in \mathrm{DF}_\varepsilon$, we get: $\Delta_{\beta_1}^\varepsilon < \infty$. Then: $M \cdot \Delta_{\beta_1}^\varepsilon < \infty$.
Then: $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon \leqslant \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [M \cdot e^{-\beta_1 \cdot \varepsilon_\sigma}]$
$= M \cdot \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [\, e^{-\beta_1 \cdot \varepsilon_\sigma} \,] = M \cdot \Delta_{\beta_1}^\varepsilon < \infty$. □

THEOREM 24.22. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$ *and* $\mathbb{I}_\varepsilon$ *is bounded below.* **Let** $\rho \geqslant 0$ *be real.*
Let $\beta_0 := \inf \mathrm{DF}_\varepsilon$ *and* **let** $\beta \in (\beta_0; \infty)$. *Then:* $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon < \infty$.

Proof. Since $\beta > \beta_0 = \inf \mathrm{DF}_\varepsilon$, **choose** $\beta_1 \in \mathrm{DF}_\varepsilon$ s.t. $\beta > \beta_1$.
Then, by Theorem 24.21, we get: $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon < \infty$. □

THEOREM 24.23. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0; \infty)$.
Assume: ε *is* ∞*-proper and* $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon < \infty$. *Then:* $\beta \in \mathrm{DF}_\varepsilon$.

The hypothesis "ε is ∞-proper" cannot be dropped;
in fact, without it, by Theorem 24.27, DF_ε might be empty.
On the other hand, if we somehow *know* that $\mathrm{DF}_\varepsilon \neq \varnothing$, then,
by Theorem 24.25, "ε is ∞-proper" isn't needed.

Proof. **Want:** $\Delta_\beta^\varepsilon < \infty$. **Let** $F := \varepsilon^*(-\infty; 1)$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$. Then: $F = \{\sigma \in \Sigma \,|\, \varepsilon_\sigma < 1\}$.
Since $\Delta_\beta^\varepsilon = \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]$ and Σ is the disjoint-union of F and $\Sigma \backslash F$,
we get: $\Delta_\beta^\varepsilon = (\sum_{\sigma \in F}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]) + (\sum_{\sigma \in \Sigma \backslash F}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}])$.
Since ε is ∞-proper, we get: $\varepsilon^*(-\infty; 1]$ is finite.
So, since $F = \varepsilon^*(-\infty; 1) \subseteq \varepsilon^*(-\infty; 1]$, we see that F is finite,
and so $\sum_{\sigma \in F}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] < \infty$.
So, since $\Delta_\beta^\varepsilon = (\sum_{\sigma \in F}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]) + (\sum_{\sigma \in \Sigma \backslash F}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}])$,
it suffices to show: $\sum_{\sigma \in \Sigma \backslash F}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] < \infty$.
Since $F = \{\sigma \in \Sigma \,|\, \varepsilon_\sigma < 1\}$,
we get: $\forall \sigma \in \Sigma \backslash F$, $\varepsilon_\sigma \geqslant 1$.
Then: $\forall \sigma \in \Sigma \backslash F$, since $\varepsilon_\sigma \geqslant 1 > 0$,

we get: $\varepsilon_\sigma = |\varepsilon_\sigma|$.

Since, $\forall \sigma \in \Sigma\backslash F$, $1 \leqslant \varepsilon_\sigma = |\varepsilon_\sigma|$,

we get: $\forall \sigma \in \Sigma\backslash F$, $1^\rho \leqslant |\varepsilon_\sigma|^\rho$.

Then: $\forall \sigma \in \Sigma\backslash F$, $1^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma} \leqslant |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}$.

Then: $\sum_{\sigma\in\Sigma\backslash F}^{\mathrm{SP}} [e^{-\beta\cdot\varepsilon_\sigma}] = \sum_{\sigma\in\Sigma\backslash F}^{\mathrm{SP}} [1^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] \leqslant \sum_{\sigma\in\Sigma\backslash F}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]$

$\leqslant \sum_{\sigma\in\Sigma}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] = \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon < \infty$. $\square$

THEOREM 24.24. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0;\infty)$. *Assume:* ε *is* $(-\infty)$*-proper and* $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon < \infty$. *Then:* $\beta \in \mathrm{DF}_\varepsilon$.

Proof. Since $-\varepsilon$ is ∞-proper and $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_{-\beta}^{-\varepsilon} = \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon < \infty$, by Theorem 24.23, we get: $-\beta \in \mathrm{DF}_{-\varepsilon}$. Then: $\beta \in \mathrm{DF}_\varepsilon$. $\square$

THEOREM 24.25. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0;\infty)$. *Assume:* $\mathrm{DF}_\varepsilon \neq \varnothing$ *and* $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon < \infty$. *Then:* $\beta \in \mathrm{DF}_\varepsilon$.

Proof. By Theorem 24.11, we get:

ε is $(-\infty)$-proper or ε is ∞-proper.

Then, by Theorem 24.24 or Theorem 24.23, $\beta \in \mathrm{DF}_\varepsilon$. $\square$

THEOREM 24.26. Let $\Sigma := [3..\infty)$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ *by:* $\forall k \in \Sigma$, $\varepsilon(k) = (\ln k) + 2\cdot(\ln(\ln k))$.
Let $\beta := 1$, $\beta_1 := 1$, $\rho := 1$. *Then:* $\beta_1 \in \mathrm{DF}_\varepsilon$ *and* $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon = \infty$.

Proof. For all $k \in \Sigma$, **let** $\varepsilon_k := \varepsilon(k)$.

Then: $\forall k \in [3..\infty)$, $\varepsilon_k = (\ln k) + 2\cdot(\ln(\ln k))$.

Since $\Delta_{\beta_1}^\varepsilon = \Delta_1^\varepsilon = \sum_{k\in\Sigma}^{\mathrm{SP}} [e^{-\varepsilon_k}] = \sum_{k=3}^{\infty} [e^{-\varepsilon_k}]$

$$= \sum_{k=3}^{\infty}\left[\frac{1}{e^{\varepsilon_k}}\right] = \sum_{k=3}^{\infty}\left[\frac{1}{e^{(\ln k)+2\cdot(\ln(\ln k))}}\right] = \sum_{k=3}^{\infty}\left[\frac{1}{k\cdot(\ln k)^2}\right] < \infty,$$

we get: $\beta_1 \in \mathrm{DF}_\varepsilon$. **It remains only to show:** $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon = \infty$.

We have: $\forall k \in [3..\infty)$, $k > e$, so $\ln k > 1$, so $\ln(\ln k) > 0$.

For all $k \in [3..\infty)$, since $\varepsilon_k = (\ln k) + 2\cdot(\ln(\ln k)) > 1 + 2\cdot 0 = 1 > 0$,

we get: $|\varepsilon_k| = \varepsilon_k$.

Since

$$\begin{aligned}\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_\beta^\varepsilon = \overline{\mathrm{X}}^1\overline{\mathrm{S}}_1^\varepsilon &= \textstyle\sum_{k\in\Sigma}^{\mathrm{SP}} [|\varepsilon_k|\cdot e^{-\varepsilon_k}] \\ &= \textstyle\sum_{k=3}^{\infty} [|\varepsilon_k|\cdot e^{-\varepsilon_k}] \\ &= \textstyle\sum_{k=3}^{\infty} [\ \varepsilon_k\ \cdot e^{-\varepsilon_k}] \\ &= \sum_{k=3}^{\infty}\left[\frac{\varepsilon_k}{e^{\varepsilon_k}}\right] = \sum_{k=3}^{\infty}\left[\frac{(\ln k)+2\cdot(\ln(\ln k))}{e^{(\ln k)+2\cdot(\ln(\ln k))}}\right] \\ &= \sum_{k=3}^{\infty}\left[\frac{(\ln k)+2\cdot(\ln(\ln k))}{k\cdot(\ln k)^2}\right]\end{aligned}$$

$$\geqslant \sum_{k=3}^{\infty}\left[\frac{(\ln k)+2\cdot(\quad 0\quad)}{k\cdot(\ln k)^2}\right]$$
$$= \sum_{k=3}^{\infty}\left[\frac{\ln k}{k\cdot(\ln k)^2}\right]$$
$$= \sum_{k=3}^{\infty}\left[\frac{1}{k\cdot(\ln k)}\right] = \infty,$$

we get: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta} = \infty$. ☐

THEOREM 24.27. Let $\Sigma := \mathbb{N}$.
Define $\varepsilon : \Sigma \to \mathbb{R}$ *by:* $\forall k \in \Sigma,\ \ \varepsilon(k) = 1/k^2$.
Let $\beta := 1,\ \ \rho := 1$. *Then:* $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$ *and* $\mathrm{DF}_{\varepsilon} = \varnothing$.

Proof. Since $\varepsilon : \Sigma \to (0;1]$, $\varepsilon^*(0;1] = \Sigma$.
So, since Σ is infinite, $\varepsilon^*(0;1]$ is infinite.
So, since $(-\infty;1] \supseteq (0;1]$, $\varepsilon^*(-\infty;1]$ is infinite,
and, since $[0;\infty) \supseteq (0;1]$, $\varepsilon^*[0;\infty)$ is infinite.
Since $\varepsilon^*(-\infty;1]$ is infinite, ε is not ∞-proper.
Since $\varepsilon^*[0;\infty)$ is infinite, ε is not $(-\infty)$-proper.
Then, by Theorem 24.11, $\mathrm{DF}_{\varepsilon} = \varnothing$.
It remains only to show: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$.
For all $k \in \Sigma$, **let** $\varepsilon_k := \varepsilon(k)$. Then: $\forall k \in \mathbb{N},\ \ \varepsilon_k = 1/k^2$.
Then: $\forall k \in \mathbb{N},\quad -\varepsilon_k \leqslant 0$.
Then: $\forall k \in \mathbb{N},\quad e^{-\varepsilon_k} \leqslant 1$.
Then: $\forall k \in \mathbb{N},\quad (1/k^2)\cdot e^{-\varepsilon_k} \leqslant 1/k^2$.
Then: $\sum_{k=1}^{\infty}\left[(1/k^2)\cdot e^{-\varepsilon_k}\right] \leqslant \sum_{k=1}^{\infty}\left[1/k^2\right]$.
Then: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta} = \overline{\mathrm{X}}^{1}\overline{\mathrm{S}}^{\varepsilon}_{1} = \sum_{k\in\Sigma}^{\mathrm{SP}}\left[|\ \varepsilon_k\ |\cdot e^{-\varepsilon_k}\right]$
$= \sum_{k=1}^{\infty}\left[(1/k^2)\cdot e^{-\varepsilon_k}\right] \leqslant \sum_{k=1}^{\infty}\left[1/k^2\right] < \infty$. ☐

THEOREM 24.28. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\forall \sigma \in \Sigma,\ \ \varepsilon(\sigma) \geqslant 0$. **Let** $\rho \in [0;\infty)$, $\beta, \beta' \in \mathbb{R}$.
Assume: $\beta' \geqslant \beta$. *Then:* $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta'} \leqslant \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta}$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
We have: $(\ \forall \sigma \in \Sigma,\ \ \varepsilon_\sigma \geqslant 0\ )$ and $(\ \beta' \geqslant \beta\ )$.
Then: $\forall \sigma \in \Sigma,\quad \varepsilon_\sigma \cdot \beta' \geqslant \varepsilon_\sigma \cdot \beta$.
Then: $\forall \sigma \in \Sigma,\quad -\beta' \cdot \varepsilon_\sigma \leqslant -\beta \cdot \varepsilon_\sigma$.
Then: $\forall \sigma \in \Sigma,\quad e^{-\beta'\cdot\varepsilon_\sigma} \leqslant e^{-\beta\cdot\varepsilon_\sigma}$.
Then: $\forall \sigma \in \Sigma,\quad |\varepsilon_\sigma|^{\rho}\cdot e^{-\beta'\cdot\varepsilon_\sigma} \leqslant |\varepsilon_\sigma|^{\rho}\cdot e^{-\beta\cdot\varepsilon_\sigma}$.
Then: $\sum_{\sigma\in\Sigma}^{\mathrm{SP}}\left[|\varepsilon_\sigma|^{\rho}\cdot e^{-\beta'\cdot\varepsilon_\sigma}\right] \leqslant \sum_{\sigma\in\Sigma}^{\mathrm{SP}}\left[|\varepsilon_\sigma|^{\rho}\cdot e^{-\beta\cdot\varepsilon_\sigma}\right]$.
Then: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta'} \leqslant \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta}$. ☐

THEOREM 24.29. Let Σ *be a nonempty set,* $\varepsilon:\Sigma\to\mathbb{R}$.
Assume: $\forall\sigma\in\Sigma,\ \ \varepsilon(\sigma)\geqslant 0.$ **Let** $\rho\in[0..\infty)$, $\beta\in\mathbb{R}$.
Assume: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}_{\beta}^{\varepsilon}<\infty.$ *Then:* $\mathrm{X}^{\rho}\mathrm{S}_{\beta}^{\varepsilon}=\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}_{\beta}^{\varepsilon}$.

Proof. For all $\sigma\in\Sigma$, **let** $\varepsilon_\sigma:=\varepsilon(\sigma)$.
Then: $\forall\sigma\in\Sigma,\ \ \varepsilon_\sigma\geqslant 0$, so $\forall\sigma\in\Sigma,\ \ |\varepsilon_\sigma|=\varepsilon_\sigma$.
Define $a:\Sigma\to[0;\infty)$ by: $\forall\sigma\in\Sigma,\ \ a(\sigma)=(\varepsilon_\sigma)^\rho\cdot e^{-\beta\cdot\varepsilon_\sigma}$.
For all $\sigma\in\Sigma$, **let** $a_\sigma:=a(\sigma)$.
Then: $\forall\sigma\in\Sigma,\ \ a_\sigma=(\varepsilon_\sigma)^\rho\cdot e^{-\beta\cdot\varepsilon_\sigma}$.
Then: $\forall\sigma\in\Sigma,\ \ a_\sigma=|\varepsilon_\sigma|^\rho\cdot e^{-\beta\cdot\varepsilon_\sigma}$.
We have: $\mathrm{X}^{\rho}\mathrm{S}_{\beta}^{\varepsilon}=\sum_{\sigma\in\Sigma}\left[(\varepsilon_\sigma)^\rho\cdot e^{-\beta\cdot\varepsilon_\sigma}\right]$, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}_{\beta}^{\varepsilon}=\sum_{\sigma\in\Sigma}^{\mathrm{SP}}\left[|\varepsilon_\sigma|^\rho\cdot e^{-\beta\cdot\varepsilon_\sigma}\right]$.
Then: $\mathrm{X}^{\rho}\mathrm{S}_{\beta}^{\varepsilon}=\sum_{\sigma\in\Sigma}\left[\ a_\sigma\ \right]$, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}_{\beta}^{\varepsilon}=\sum_{\sigma\in\Sigma}^{\mathrm{SP}}\left[\ a_\sigma\ \right]$.
Since $\sum_{\sigma\in\Sigma}^{\mathrm{SP}}a_\sigma=\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}_{\beta}^{\varepsilon}<\infty$, by Theorem 8.14,
we get: $\sum_{\sigma\in\Sigma}a_\sigma=\sum_{\sigma\in\Sigma}^{\mathrm{SP}}a_\sigma$.
Then: $\mathrm{X}^{\rho}\mathrm{S}_{\beta}^{\varepsilon}=\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}_{\beta}^{\varepsilon}$. □

25. Possible DF_ε

THEOREM 25.1. Let Σ *be a set,* $\varepsilon:\Sigma\to\mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon\neq\varnothing$ *and* $\varepsilon^*[0;\infty)$ *is infinite.* **Let** $\beta_0:=\inf\mathrm{DF}_\varepsilon$.
Then: $0\leqslant\beta_0<\infty$ *and* $(\beta_0;\infty)\subseteq\mathrm{DF}_\varepsilon$.

Proof. By Theorem 24.6, $\mathrm{DF}_\varepsilon\subseteq(0;\infty)$. Then: $\inf\mathrm{DF}_\varepsilon\geqslant\inf(0;\infty)$.
Since $\mathrm{DF}_\varepsilon\neq\varnothing$, we get: $\inf\mathrm{DF}_\varepsilon<\infty$.
Since $\beta_0=\inf\mathrm{DF}_\varepsilon\geqslant\inf(0;\infty)=0$ and since $\beta_0=\inf\mathrm{DF}_\varepsilon<\infty$,
we get: $0\leqslant\beta_0<\infty$.
It remains to show: $(\beta_0;\infty)\subseteq\mathrm{DF}_\varepsilon$.
Given $\beta\in(\beta_0;\infty)$, **want:** $\beta\in\mathrm{DF}_\varepsilon$.
By Theorem 24.13, we have: ε is ∞-proper.
Then, by Theorem 23.4, we have: $\mathbb{I}_\varepsilon$ is bounded below.
Then, by Theorem 24.22, we have: $\overline{\mathrm{X}}^{0}\overline{\mathrm{S}}_{\beta}^{\varepsilon}<\infty$.
Since $\Delta_\beta^\varepsilon=\overline{\mathrm{X}}^{0}\overline{\mathrm{S}}_{\beta}^{\varepsilon}<\infty$, we have: $\beta\in\mathrm{DF}_\varepsilon$. □

THEOREM 25.2. Let Σ *be a set,* $\varepsilon:\Sigma\to\mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon\neq\varnothing$ *and* $\varepsilon^*[0;\infty)$ *is infinite.* **Let** $\beta_0:=\inf\mathrm{DF}_\varepsilon$.
Then either ($\mathrm{DF}_\varepsilon=[\beta_0;\infty)$ *and* $0<\beta_0<\infty$)
or ($\mathrm{DF}_\varepsilon=(\beta_0;\infty)$ *and* $0\leqslant\beta_0<\infty$).

Proof. By Theorem 25.1, we get: $0\leqslant\beta_0<\infty$ and $(\beta_0;\infty)\subseteq\mathrm{DF}_\varepsilon$.
Since $\beta_0=\inf\mathrm{DF}_\varepsilon$, we get: $\mathrm{DF}_\varepsilon\subseteq[\beta_0;\infty)$.

By Theorem 24.6, we get: $\mathrm{DF}_\varepsilon \subseteq (0;\infty)$.

Case 1: $\beta_0 \in \mathrm{DF}_\varepsilon$. **Want:** $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$ and $0 < \beta_0 < \infty$.
Since $\beta_0 \in \mathrm{DF}_\varepsilon \subseteq (0;\infty)$, we get: $0 < \beta_0 < \infty$.
It remains to show: $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$.
Since $\beta_0 \in \mathrm{DF}_\varepsilon$ and $(\beta_0;\infty) \subseteq \mathrm{DF}_\varepsilon$,
we get: $\{\beta_0\} \bigcup (\beta_0;\infty) \subseteq \mathrm{DF}_\varepsilon$.
Since $[\beta_0;\infty) = \{\beta_0\} \bigcup (\beta_0;\infty) \subseteq \mathrm{DF}_\varepsilon$ and since $\mathrm{DF}_\varepsilon \subseteq [\beta_0;\infty)$,
we get: $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$.
End of Case 1.

Case 2: $\beta_0 \notin \mathrm{DF}_\varepsilon$. **Want:** $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$ and $0 \leqslant \beta_0 < \infty$.
Recall: $0 \leqslant \beta_0 < \infty$.
It remains only to show: $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$.
Recall: $\mathrm{DF}_\varepsilon \subseteq [\beta_0;\infty)$.
Since $\beta_0 \notin \mathrm{DF}_\varepsilon$ and $\mathrm{DF}_\varepsilon \subseteq [\beta_0;\infty)$,
we get: $\mathrm{DF}_\varepsilon \subseteq [\beta_0;\infty)\backslash\{\beta_0\}$. Recall: $(\beta_0;\infty) \subseteq \mathrm{DF}_\varepsilon$.
Since $\mathrm{DF}_\varepsilon \subseteq [\beta_0;\infty)\backslash\{\beta_0\} = (\beta_0;\infty)$ and $(\beta_0;\infty) \subseteq \mathrm{DF}_\varepsilon$,
we get: $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$.
End of Case 2. □

THEOREM 25.3. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$ *and* $\varepsilon^*(-\infty;0]$ *is infinite.* **Let** $\beta_0 := -\sup \mathrm{DF}_\varepsilon$.
Then one of the following holds:

either ($\mathrm{DF}_\varepsilon = (-\infty;-\beta_0]$ *and* $0 < \beta_0 < \infty$)
or ($\mathrm{DF}_\varepsilon = (-\infty;-\beta_0)$ *and* $0 \leqslant \beta_0 < \infty$).

Proof. We have $\mathrm{DF}_{-\varepsilon} = -\mathrm{DF}_\varepsilon$ and $(-\varepsilon)^*[0;\infty) = \varepsilon^*(-\infty;0]$.
Then $\mathrm{DF}_{-\varepsilon} \neq \varnothing$ and $(-\varepsilon)^*[0;\infty)$ is infinite,
so, since $\beta_0 = -\sup \mathrm{DF}_\varepsilon = \inf(-\mathrm{DF}_\varepsilon) = \inf \mathrm{DF}_{-\varepsilon}$,
by Theorem 25.2, we get:

either ($\mathrm{DF}_{-\varepsilon} = [\beta_0;\infty)$ and $0 < \beta_0 < \infty$)
or ($\mathrm{DF}_{-\varepsilon} = (\beta_0;\infty)$ and $0 \leqslant \beta_0 < \infty$).
Then: either ($-\mathrm{DF}_\varepsilon = [\beta_0;\infty)$ and $0 < \beta_0 < \infty$)
or ($-\mathrm{DF}_\varepsilon = (\beta_0;\infty)$ and $0 \leqslant \beta_0 < \infty$).
Then: either ($\mathrm{DF}_\varepsilon = (-\infty;-\beta_0]$ and $0 < \beta_0 < \infty$)
or ($\mathrm{DF}_\varepsilon = (-\infty;-\beta_0)$ and $0 \leqslant \beta_0 < \infty$). □

THEOREM 25.4. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then one of the following holds:

$$\begin{array}{llllr} & \textit{(0)} & & & \mathrm{DF}_\varepsilon = \varnothing \\ or & \textit{(i)} & & & \mathrm{DF}_\varepsilon = \mathbb{R} \\ or & \textit{(ii)} & \exists \beta_0 \in [0;\infty) & s.t. & \mathrm{DF}_\varepsilon = (\beta_0;\infty) \\ or & \textit{(iii)} & \exists \beta_0 \in [0;\infty) & s.t. & \mathrm{DF}_\varepsilon = (-\infty;-\beta_0) \\ or & \textit{(ii')} & \exists \beta_0 \in (0;\infty) & s.t. & \mathrm{DF}_\varepsilon = [\beta_0;\infty) \\ or & \textit{(iii')} & \exists \beta_0 \in (0;\infty) & s.t. & \mathrm{DF}_\varepsilon = (-\infty;-\beta_0]. \end{array}$$

Remarks: Below, in Theorem 26.6, we give an example of
an ∞-proper $\varepsilon : \Sigma \to \mathbb{Z}$ s.t. $\mathrm{DF}_\varepsilon = \varnothing$.
By Theorem 24.3, $\forall$finite set Σ, $\forall \varepsilon : \Sigma \to \mathbb{R}$, $\mathrm{DF}_\varepsilon = \mathbb{R}$.
Below, in Theorem 26.8, $\forall \beta_0 \in [0;\infty)$, we give an example of
an ∞-proper $\varepsilon : \Sigma \to \mathbb{Z}$ s.t. $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$;
then $-\varepsilon$ is $(-\infty)$-proper and $\mathrm{DF}_{-\varepsilon} = (-\infty;-\beta_0)$.
Below, in Theorem 26.10, $\forall \beta_0 \in (0;\infty)$, we give an example of
an ∞-proper $\varepsilon : \Sigma \to \mathbb{Z}$ s.t. $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$;
then $-\varepsilon$ is $(-\infty)$-proper and $\mathrm{DF}_{-\varepsilon} = (-\infty;-\beta_0]$.

Proof. Assume: neither (0) nor (i) holds.
Want: (ii) or (iii) or (ii') or (iii') holds.
Since neither (0) nor (i) holds, we have: $\mathrm{DF}_\varepsilon \neq \varnothing$ and $\mathrm{DF}_\varepsilon \neq \mathbb{R}$.
Since $\mathrm{DF}_\varepsilon \neq \mathbb{R}$, by Theorem 24.3, we get: $\#\Sigma = \infty$.
Since $\varepsilon : \Sigma \to \mathbb{R}$, we have: $\varepsilon^*\mathbb{R} = \Sigma$.
So, since $(-\infty;0] \bigcup [0;\infty) = \mathbb{R}$,
we get: $(\,\varepsilon^*(-\infty;0]\,) \bigcup (\,\varepsilon^*[0;\infty)\,) = \Sigma$.
So, since $\#\Sigma = \infty$,
we get: either $\varepsilon^*(-\infty;0]$ is infinite or $\varepsilon^*[0;\infty)$ is infinite.
Then, by Theorem 25.3 or Theorem 25.2,
we get: either (iii) or (iii') holds or (ii) or (ii') holds.
Then: (ii) or (iii) or (ii') or (iii') holds. □

26. Examples of DF_ε

THEOREM 26.1. Let $n_1, n_2, \ldots \in [0..\infty)$.
Let $\Sigma := \{(k,j) \in \mathbb{N} \times \mathbb{N} \,|\, j \leqslant n_k\}$.
Define $\varepsilon : \Sigma \to [0..\infty)$ *by:* $\forall (k,j) \in \Sigma$, $\varepsilon(k,j) = k-1$.
Then: $\forall k \in \mathbb{N}$, $\#(\,\varepsilon^*[k-1;k)\,) = n_k$.

Proof. **Given** $k \in \mathbb{N}$, **want:** $\#(\,\varepsilon^*[k-1;k)\,) = n_k$.
Since
$$\begin{aligned} \varepsilon^*[k-1;k) &= \{(\ell,j) \in \Sigma \,|\, \varepsilon(\ell,j) \in [k-1;k)\} \\ &= \{(\ell,j) \in \Sigma \,|\, \ell - 1 \in [k-1;k)\} \end{aligned}$$

$$
\begin{aligned}
&= \{(\ell,j)\in\Sigma \mid \ell-1 \;=\; k-1\} \\
&= \{(\ell,j)\in\Sigma \mid \qquad \ell \;=\; k\} \\
&= \{(\ell,j)\in\mathbb{N}\times\mathbb{N} \mid \ell \;=\; k\;,\; j\leqslant n_\ell\} \\
&= \{(\ell,j)\in\mathbb{N}\times\mathbb{N} \mid \ell \;=\; k\;,\; j\leqslant n_k\} \\
&= \{\,(k,1)\,,\,\ldots\,,\,(k,n_k)\,\},
\end{aligned}
$$

we get: $\#(\,\varepsilon^*[k-1;k)\,) = \qquad n_k.$ ☐

THEOREM 26.2. Let *Σ be a finite set,* $\varepsilon:\Sigma\to\mathbb{R}$, $\beta\in\mathbb{R}$.
For all $k\in\mathbb{N}$, **let** $n_k := \#(\,\varepsilon^*[k-1;k)\,)$. *Then:* $\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] < \infty$.

Proof. Since Σ is finite and $\varepsilon:\Sigma\to\mathbb{R}$, we get:
$\mathbb{I}_\varepsilon$ is finite and $\mathbb{I}_\varepsilon\subseteq\mathbb{R}$.
Choose $m\in\mathbb{N}$ s.t. $m\geqslant(\max\mathbb{I}_\varepsilon)+1$.
Since $\varepsilon:\Sigma\to\mathbb{R}$, we get: $\forall$set A, $\varepsilon^*A\subseteq\Sigma$.
So, since Σ is finite, we get: $\forall$set A, ε^*A is finite.
Then: $\forall k\in\mathbb{N}$, $\varepsilon^*[k-1;k)$ is finite.
Since, $\forall k\in\mathbb{N}$, $n_k \;=\; \#(\varepsilon^*[k-1;k)) \;<\; \infty$,
we get: $\sum_{k=1}^{m}[n_k e^{-\beta\cdot k}] < \infty$.
Want: $\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] = \sum_{k=1}^{m}[n_k e^{-\beta\cdot k}]$.
Want: $\forall k\in(m..\infty)$, $n_k e^{-\beta\cdot k} = 0$.
Given $k\in(m..\infty)$, **want:** $n_k = 0$.
Since $k>m\geqslant(\max\mathbb{I}_\varepsilon)+1$, we get: $k-1>\max\mathbb{I}_\varepsilon$.
Then $[k-1;\infty)\bigcap\mathbb{I}_\varepsilon=\varnothing$.
Then $[k-1;\,k\,)\bigcap\mathbb{I}_\varepsilon=\varnothing$, so $\varepsilon^*[k-1;k) \;=\; \varnothing$.
Then: $n_k = \#(\varepsilon^*[k-1;k)) = \#\varnothing = 0$. ☐

THEOREM 26.3. Let *Σ be an infinite set,* $\varepsilon:\Sigma\to[0;\infty)$, $\beta\in\mathbb{R}$.
For all $k\in\mathbb{N}$, **let** $n_k := \#(\,\varepsilon^*[k-1;k)\,)$.
Assume: $\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] < \infty$. *Then:* $\beta>0$.

Proof. Since $\varepsilon:\Sigma\to[0;\infty)$, we get: $\varepsilon^*[0;\infty) \;=\; \Sigma$.
So, since Σ is infinite, we get: $\#(\,\varepsilon^*[0;\infty)\,) = \;\infty$.
We have $[0;\infty) \;=\; [0;1) \;\bigcup\; [1;2) \;\bigcup\;\cdots,$
so $\varepsilon^*(\,[0;\infty)\,) \;=\; \varepsilon^*(\,[0;1)\,) \;\bigcup\; \varepsilon^*(\,[1;2)\,) \;\bigcup\;\cdots,$
so, by pairwise-disjointness, we get:
$\#(\;\varepsilon^*(\,[0;\infty)\,)\;) \;=\; \#(\;\varepsilon^*(\,[0;1)\,)\;) \;+\#(\;\varepsilon^*(\,[1;2)\,)\;) \;+\;\cdots.$
Then: $\infty \;=\; n_1 \;+\; n_2 \;+\;\cdots.$
Then: $\infty \;=\; \sum_{k=1}^{\infty}[n_k]$.
Assume: $\beta\leqslant 0$. **Want:** Contradiction.
We have: $\forall k\in\mathbb{N}$, $-\beta\cdot k \;\geqslant\; 0$.

Then: $\forall k \in \mathbb{N}$, $e^{-\beta \cdot k} \geqslant 1$.
Then: $\forall k \in \mathbb{N}$, $n_k e^{-\beta \cdot k} \geqslant n_k$.
Then: $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] \geqslant \sum_{k=1}^{\infty} [n_k]$.
So, since $\sum_{k=1}^{\infty} [n_k] = \infty$,
we get: $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] \geqslant \infty$.
However, by hypothesis, $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] < \infty$. Contradiction. $\square$

THEOREM 26.4. Let Σ *be a set,* $\varepsilon : \Sigma \to [0; \infty)$, $\beta \in \mathbb{R}$.
For all $k \in \mathbb{N}$, **let** $n_k := \#(\, \varepsilon^*[k-1; k)\,)$.
Then: $(\ \beta \in \mathrm{DF}_\varepsilon\ ) \Leftrightarrow (\ \sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] < \infty\ )$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.

Proof of $\Rightarrow$*:* Assume: $\beta \in \mathrm{DF}_\varepsilon$. **Want:** $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] < \infty$.
In case Σ is finite, by Theorem 26.2, we get: $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] < \infty$.
We therefore assume that: Σ is infinite.
Since $\varepsilon : \Sigma \to [0; \infty)$, we get: $\varepsilon^*[0; \infty) = \Sigma$. Then: $\varepsilon^*[0; \infty)$ is infinite.
Then, by Theorem 24.6, we get: $\mathrm{DF}_\varepsilon \subseteq (0; \infty)$.
Since $\beta \in \mathrm{DF}_\varepsilon \subseteq (0; \infty)$, we get: $\beta > 0$. Then: $\beta \geqslant 0$.
Since $\beta \in \mathrm{DF}_\varepsilon$, we get: $\Delta_\beta^\varepsilon < \infty$.
Because Σ is the disjoint union, over $k = 1$ to ∞, of $\varepsilon^*[k-1; k)$,
we get: $\sum_{\sigma \in \Sigma}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] = \sum_{k=1}^{\infty} \sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1; k)$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in [k-1; k)$,
we have $k > \varepsilon_\sigma$,
so $k \geqslant \varepsilon_\sigma$.
Since $\beta \geqslant 0$, we get: $-\beta \leqslant 0$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1; k)$, we have: $-\beta \cdot k \leqslant -\beta \cdot \varepsilon_\sigma$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1; k)$, we have: $e^{-\beta \cdot k} \leqslant e^{-\beta \cdot \varepsilon_\sigma}$.
Since, $\forall k \in \mathbb{N}$,

$$\begin{aligned} n_k e^{-\beta \cdot k} &= (\ \#(\, \varepsilon^*[k-1; k)\,)\ ) \cdot e^{-\beta \cdot k} \\ &= (\ \textstyle\sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [\ 1\ ]\ ) \cdot e^{-\beta \cdot k} \\ &= \textstyle\sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [e^{-\beta \cdot k}] \\ &\leqslant \textstyle\sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}], \end{aligned}$$

we get: $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] \leqslant \sum_{k=1}^{\infty} \sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]$.
Recall: $\sum_{\sigma \in \Sigma}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}] = \sum_{k=1}^{\infty} \sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]$.
Then: $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] \leqslant \sum_{\sigma \in \Sigma}^{\mathrm{SP}} [e^{-\beta \cdot \varepsilon_\sigma}]$.
Then: $\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] \leqslant \Delta_\beta^\varepsilon < \infty$.
End of proof of $\Rightarrow$.

Proof of $\Leftarrow$*:* Assume: $\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] < \infty$. **Want:** $\beta \in \mathrm{DF}_\varepsilon$.
In case Σ is finite, we get $\mathrm{DF}_\varepsilon = \mathbb{R}$, and so $\beta \in \mathrm{DF}_\varepsilon$.
We therefore assume: Σ is infinite.
Then, by Theorem 26.3, we get: $\beta > 0$. Then: $\beta \geqslant 0$.
Because Σ is the disjoint union, over $k = 1$ to ∞, of $\varepsilon^*[k-1;k)$,
we get: $\sum_{k=1}^{\infty}\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] = \sum_{\sigma\in\Sigma}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}]$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1;k)$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in [k-1;k)$,
we have: $\varepsilon_\sigma \geqslant k-1$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1;k)$, we have: $\varepsilon_\sigma + 1 \geqslant k$.
Since $\beta \geqslant 0$, we get: $-\beta \leqslant 0$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1;k)$, we have: $-\beta\cdot(\varepsilon_\sigma+1) \leqslant -\beta\cdot k$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k-1;k)$, we have: $e^{-\beta\cdot(\varepsilon_\sigma+1)} \leqslant e^{-\beta\cdot k}$.
Then: $\forall k \in \mathbb{N}$, $\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant \sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot k}]$.
Then: $\forall k \in \mathbb{N}$, $\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant e^{-\beta\cdot k}\cdot\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[\ 1\ ]$.
Then: $\forall k \in \mathbb{N}$, $\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant e^{-\beta\cdot k}\cdot(\#(\varepsilon^*[k-1;k)))$.
Then: $\forall k \in \mathbb{N}$, $\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant e^{-\beta\cdot k}\cdot(\quad n_k \quad)$.
Then: $\forall k \in \mathbb{N}$, $\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant n_k e^{-\beta\cdot k}$.
Then: $\sum_{k=1}^{\infty}\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant \sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}]$.
Recall: $\sum_{k=1}^{\infty}\sum_{\sigma\in\varepsilon^*[k-1;k)}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] = \sum_{\sigma\in\Sigma}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}]$.
Then: $\sum_{\sigma\in\Sigma}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] \leqslant \sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}]$.
By assumption, $\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] < \infty$.
Then: $\sum_{\sigma\in\Sigma}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] < \infty$.
Multiplying by e^β,
we get: $e^\beta\cdot\sum_{\sigma\in\Sigma}^{\mathrm{SP}}[e^{-\beta\cdot(\varepsilon_\sigma+1)}] < \infty$.
Then: $\sum_{\sigma\in\Sigma}^{\mathrm{SP}}[\ e^{-\beta\cdot\varepsilon_\sigma}\ ] < \infty$.
Since $\Delta_\beta^\varepsilon = \sum_{\sigma\in\Sigma}^{\mathrm{SP}}[\ e^{-\beta\cdot\varepsilon_\sigma}\ ] < \infty$, we get: $\beta \in \mathrm{DF}_\varepsilon$.
End of proof of $\Leftarrow$. ☐

THEOREM 26.5. Let Σ *be a set,* $\varepsilon : \Sigma \to [0;\infty)$.
For all $k \in \mathbb{N}$, **let** $n_k := \#(\varepsilon^*[k-1;k))$.
Assume: $\forall k \in \mathbb{N}$, $n_k \geqslant e^{k^2}$. *Then:* $\mathrm{DF}_\varepsilon = \varnothing$.

Proof. **Given** $\beta \in \mathbb{R}$, **want:** $\beta \notin \mathrm{DF}_\varepsilon$.
Since, as $k \to \infty$, $e^{k^2-\beta\cdot k} \to \infty$, we get: $\sum_{k=1}^{\infty}[e^{k^2-\beta\cdot k}] = \infty$.
Since $\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] \geqslant \sum_{k=1}^{\infty}[e^{k^2}e^{-\beta\cdot k}] = \sum_{k=1}^{\infty}[e^{k^2-\beta\cdot k}] = \infty$,
by Theorem 26.4, we get: $\beta \notin \mathrm{DF}_\varepsilon$. ☐

Recall (§2): $\forall t \in \mathbb{R}$, $\lfloor t \rfloor$ denotes the floor of t.

THEOREM 26.6. *For all* $k \in \mathbb{N}$, **let** $n_k := \lfloor e^{k^2} + 1 \rfloor$.
Let $\Sigma := \{(k, j) \in \mathbb{N} \times \mathbb{N} \mid j \leqslant n_k\}$.
Define $\varepsilon : \Sigma \to [0..\infty)$ *by:* $\forall (k, j) \in \Sigma$, $\varepsilon(k, j) = k - 1$.
Then: $\mathrm{DF}_\varepsilon = \varnothing$.

Proof. For all $k \in \mathbb{N}$, we have $n_k > e^{k^2}$, so $n_k \geqslant e^{k^2}$.
By Theorem 26.1, we get: $\forall k \in \mathbb{N}$, $\#(\,\varepsilon^*[k - 1; k)\,) = n_k$.
Then, by Theorem 26.5, we get: $\mathrm{DF}_\varepsilon = \varnothing$. □

THEOREM 26.7. Let Σ *be a set,* $\varepsilon : \Sigma \to [0; \infty)$.
For all $k \in \mathbb{N}$, **let** $n_k := \#(\,\varepsilon^*[k - 1; k)\,)$. **Let** $\beta_0 \in [0; \infty)$.
Assume: *as* $k \to \infty$, $n_k e^{-\beta_0 \cdot k} \to 1$. *Then:* $\mathrm{DF}_\varepsilon = (\beta_0; \infty)$.

Proof. We have: $\forall \beta \in \mathbb{R}$, $\forall k \in \mathbb{N}$,

$$[n_k e^{-\beta \cdot k}] \,/\, [e^{-(\beta - \beta_0) \cdot k}] = n_k e^{-\beta_0 \cdot k}.$$

By hypothesis, as $k \to \infty$, $n_k e^{-\beta_0 \cdot k} \to 1$.
Then: $\forall \beta \in \mathbb{R}$, as $k \to \infty$, $[n_k e^{-\beta \cdot k}] \,/\, [e^{-(\beta - \beta_0) \cdot k}] \to 1$.
Then: $\forall \beta \in \mathbb{R}$, $(\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] < \infty) \Leftrightarrow (\sum_{k=1}^{\infty} [e^{-(\beta - \beta_0) \cdot k}] < \infty)$.
Also, $\forall \beta \in \mathbb{R}$, $(\,\beta \in (\beta_0; \infty)\,) \Leftrightarrow (\sum_{k=1}^{\infty} [e^{-(\beta - \beta_0) \cdot k}] < \infty)$.
Then: $\forall \beta \in \mathbb{R}$, $(\sum_{k=1}^{\infty} [n_k e^{-\beta \cdot k}] < \infty) \Leftrightarrow (\,\beta \in (\beta_0; \infty)\,)$.
Then, by Theorem 26.4,
$\forall \beta \in \mathbb{R}$, $(\beta \in \mathrm{DF}_\varepsilon) \Leftrightarrow (\,\beta \in (\beta_0; \infty)\,)$.
Then: $\mathrm{DF}_\varepsilon = (\beta_0; \infty)$. □

THEOREM 26.8. Let $\beta_0 \in [0; \infty)$.
For all $k \in \mathbb{N}$, **let** $n_k := \lfloor e^{\beta_0 \cdot k} \rfloor$. **Let** $\Sigma := \{(k, j) \in \mathbb{N} \times \mathbb{N} \mid j \leqslant n_k\}$.
Define $\varepsilon : \Sigma \to [0..\infty)$ *by:* $\forall (k, j) \in \Sigma$, $\varepsilon(k, j) = k - 1$.
Then: $\mathrm{DF}_\varepsilon = (\beta_0; \infty)$.

Proof. We have: as $k \to \infty$, $n_k e^{-\beta_0 \cdot k} \to 1$.
By Theorem 26.1, we get: $\forall k \in \mathbb{N}$, $\#(\,\varepsilon^*[k - 1; k)\,) = n_k$.
Then, by Theorem 26.7, we get: $\mathrm{DF}_\varepsilon = (\beta_0; \infty)$. □

THEOREM 26.9. Let Σ *be a set,* $\varepsilon : \Sigma \to [0; \infty)$.
For all $k \in \mathbb{N}$, **let** $n_k := \#(\,\varepsilon^*[k - 1; k)\,)$.
Let $p \in (1; \infty)$, $\beta_0 \in (0; \infty)$.
Assume: *as* $k \to \infty$, $k^p n_k e^{-\beta_0 \cdot k} \to 1$. *Then:* $\mathrm{DF}_\varepsilon = [\beta_0; \infty)$.

Proof. We have: $\forall \beta \in \mathbb{R}$, $\forall k \in \mathbb{N}$,

$$[n_k e^{-\beta \cdot k}]/[k^{-p} e^{-(\beta - \beta_0) \cdot k}] = k^p n_k e^{-\beta_0 \cdot k}.$$

By hypothesis, as $k \to \infty$, $k^p n_k e^{-\beta_0 \cdot k} \to 1$.
Then: $\forall \beta \in \mathbb{R}$, as $k \to \infty$, $[n_k e^{-\beta \cdot k}]/[k^{-p} e^{-(\beta - \beta_0) \cdot k}] \to 1$.

Then: $\forall \beta \in \mathbb{R}$, $\quad (\sum_{k=1}^{\infty}[n_k e^{-\beta \cdot k}] < \infty) \Leftrightarrow (\sum_{k=1}^{\infty}[k^{-p} e^{-(\beta-\beta_0)\cdot k}] < \infty)$.
Also, since $p \in (1;\infty)$, we get:
$\forall \beta \in \mathbb{R}$, $\quad (\beta \in [\beta_0;\infty)) \Leftrightarrow (\sum_{k=1}^{\infty}[k^{-p} e^{-(\beta-\beta_0)\cdot k}] < \infty)$.
Then: $\forall \beta \in \mathbb{R}$, $\quad (\sum_{k=1}^{\infty}[n_k e^{-\beta \cdot k}] < \infty) \Leftrightarrow (\beta \in [\beta_0;\infty))$.
Then, by Theorem 26.4,
$\forall \beta \in \mathbb{R}$, $\quad (\beta \in \mathrm{DF}_\varepsilon) \Leftrightarrow (\beta \in [\beta_0;\infty))$.
Then: $\quad \mathrm{DF}_\varepsilon = [\beta_0;\infty)$. $\square$

THEOREM 26.10. Let $\beta_0 \in (0;\infty)$.
For all $k \in \mathbb{N}$, **let** $n_k := \lfloor k^{-2} e^{\beta_0 \cdot k} \rfloor$. **Let** $\Sigma := \{(k,j) \in \mathbb{N} \times \mathbb{N} \,|\, j \leqslant n_k\}$.
Define $\varepsilon : \Sigma \to [0..\infty)$ *by:* $\quad \forall (k,j) \in \Sigma$, $\varepsilon(k,j) = k-1$.
Then: $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$.

Proof. We have: as $k \to \infty$, $k^2 n_k e^{-\beta_0 \cdot k} \to 1$.
By Theorem 26.1, we get: $\forall k \in \mathbb{N}$, $\#(\varepsilon^*[k-1;k)) = n_k$.
Then, by Theorem 26.9, we get: $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$. $\square$

Let Σ be an infinite set. **Let** $\varepsilon : \Sigma \to \mathbb{R}$.
For all $k \in \mathbb{N}$, **let** $n_k := \#(\varepsilon^*[k-1;k))$.
In many applications of Boltzmann distributions, one has:
$\mathbb{I}_\varepsilon \subseteq [0;\infty)$ and the sequence $n_1, n_2, \ldots$ is subexponential.
By the next theorem, whenever that happens, we get: $\mathrm{DF}_\varepsilon = (0;\infty)$.

THEOREM 26.11. Let Σ *be an infinite set,* $\varepsilon : \Sigma \to [0;\infty)$.
For all $k \in \mathbb{N}$, **let** $n_k := \#(\varepsilon^*[k-1;k))$.
Assume: $\forall \beta \in (0;\infty)$, *as* $k \to \infty$, $n_k e^{-\beta \cdot k} \to 0$. *Then:* $\mathrm{DF}_\varepsilon = (0;\infty)$.

Proof. Since $\varepsilon : \Sigma \to [0;\infty)$, we get: $\varepsilon^*[0;\infty) = \Sigma$.
So, since Σ is infinite, we get: $\varepsilon^*[0;\infty)$ is infinite.
Then, by Theorem 24.6, we get: $\mathrm{DF}_\varepsilon \subseteq (0;\infty)$.
Want: $(0;\infty) \subseteq \mathrm{DF}_\varepsilon$.
Given $\beta \in (0;\infty)$, **want:** $\beta \in \mathrm{DF}_\varepsilon$.
By Theorem 26.4, **it suffices to show:** $\sum_{k=1}^{\infty}[n_k e^{-\beta \cdot k}] < \infty$.
Let $\beta' := \beta/2$. Since $\beta \in (0;\infty)$, we get: $\beta' \in (0;\infty)$.
Then, by hypothesis, as $k \to \infty$, $n_k e^{-\beta' \cdot k} \to 0$.
It follows that: $\{n_k e^{-\beta' \cdot k} \,|\, k \in \mathbb{N}\}$ is bounded.
Choose a real $M > 0$ s.t., $\forall k \in \mathbb{N}$, $n_k e^{-\beta' \cdot k} \leqslant M$.
Since $\beta' \in (0;\infty)$, it follows that $0 < e^{-\beta'} < 1$.
Then: $e^{-\beta'} + e^{-2\beta'} + e^{-3\beta'} + \cdots = e^{-\beta'}/(1-e^{-\beta'})$.
Since $\sum_{k=1}^{\infty}[e^{-\beta' \cdot k}] = e^{-\beta'} + e^{-2\beta'} + e^{-3\beta'} + \cdots = e^{-\beta'}/(1-e^{-\beta'}) < \infty$,
it follows that: $M \cdot \sum_{k=1}^{\infty}[e^{-\beta' \cdot k}] < \infty$.

$$\begin{aligned}\text{Then: } \textstyle\sum_{k=1}^{\infty}[n_k e^{-\beta\cdot k}] &= \textstyle\sum_{k=1}^{\infty}[n_k e^{-2\beta'\cdot k}] \\ &= \textstyle\sum_{k=1}^{\infty}[(n_k e^{-\beta'\cdot k})\cdot e^{-\beta'\cdot k}] \\ &\leqslant \textstyle\sum_{k=1}^{\infty}[\quad M \quad \cdot e^{-\beta'\cdot k}] \\ &= M\cdot \textstyle\sum_{k=1}^{\infty}[e^{-\beta'\cdot k}] \,<\, \infty. \end{aligned}$$ □

The next theorem is a corollary of Theorem 26.11:

THEOREM 26.12. Let *Σ be an infinite set, $\varepsilon:\Sigma\to[0..\infty)$.*
Assume: ε is injective. Then: $\mathrm{DF}_\varepsilon=(0;\infty)$.

A slight improvement to Theorem 26.12 is:

THEOREM 26.13. Let *Σ be an infinite set, $\varepsilon:\Sigma\to\mathbb{N}$.*
Assume: ε is injective, $\mathbb{I}_\varepsilon$ is bounded below. Then: $\mathrm{DF}_\varepsilon=(0;\infty)$.

Proof. Since $\mathbb{I}_\varepsilon\subseteq\mathbb{N}$ and since $\mathbb{I}_\varepsilon$ is bounded below,
choose $\xi\in\mathbb{N}$ s.t. $\mathbb{I}_\varepsilon+\xi\subseteq[0..\infty)$.
Then, since $\mathbb{I}_{\varepsilon+\xi}=\mathbb{I}_\varepsilon+\xi$, we get: $\mathbb{I}_{\varepsilon+\xi}\subseteq[0..\infty)$.
It follows that: $\varepsilon+\xi:\Sigma\to[0..\infty)$.
So, since $\varepsilon+\xi$ is injective, by Theorem 26.12,
we get: $\mathrm{DF}_{\varepsilon+\xi}=(0;\infty)$.
So, since $\mathrm{DF}_{\varepsilon+\xi}=\mathrm{DF}_\varepsilon$, we get: $\mathrm{DF}_\varepsilon=(0;\infty)$. □

27. Interior of DF_ε

DEFINITION 27.1. Let *Σ be a set, $\varepsilon:\Sigma\to\mathbb{R}$.*
Then: $\boxed{\mathrm{IDF}_\varepsilon}$ *denotes the interior in $\mathbb{R}$ of* DF_ε.

Let Σ be a set, $\varepsilon:\Sigma\to\mathbb{R}$.
Recall: $(\ \mathrm{DF}_{-\varepsilon}=-\,\mathrm{DF}_\varepsilon\ )$ and $(\ \forall\xi\in\mathbb{R},\ \ \mathrm{DF}_{\varepsilon+\xi}=\mathrm{DF}_\varepsilon\ )$.
Then: $(\ \mathrm{IDF}_{-\varepsilon}=-\mathrm{IDF}_\varepsilon\ )$ and $(\ \forall\xi\in\mathbb{R},\ \ \mathrm{IDF}_{\varepsilon+\xi}=\mathrm{IDF}_\varepsilon\ )$.
Also, examining each case of Theorem 25.4, we find:

$$\begin{aligned} &[\ \inf\mathrm{DF}_\varepsilon=\inf\mathrm{IDF}_\varepsilon\ ] \\ \text{and}\quad &[\ \sup\mathrm{DF}_\varepsilon=\sup\mathrm{IDF}_\varepsilon\ ] \\ \text{and}\quad &[\ (\ \mathrm{DF}_\varepsilon=\varnothing\ )\Leftrightarrow(\ \mathrm{IDF}_\varepsilon=\varnothing\ )\ ] \\ \text{and}\quad &[\ (\ \mathrm{DF}_\varepsilon=\mathbb{R}\ )\Leftrightarrow(\ \mathrm{IDF}_\varepsilon=\mathbb{R}\ )\ ].\end{aligned}$$

By Theorem 24.17, $(\ \mathrm{DF}_\varepsilon=\mathbb{R}\ )\Leftrightarrow(\ \Sigma\text{ is finite }).$
Then: $(\ \mathrm{IDF}_\varepsilon=\mathbb{R}\ )\Leftrightarrow(\ \Sigma\text{ is finite }).$

Also, by Theorem 25.4, we find:

THEOREM 27.2. Let *Σ be a set, $\varepsilon:\Sigma\to\mathbb{R}$.*
Then one of the following holds:

	(0)		$\mathrm{IDF}_\varepsilon = \varnothing$
or	*(i)*		$\mathrm{IDF}_\varepsilon = \mathbb{R}$
or	*(ii)*	$\exists \beta_0 \in [0;\infty)$ *s.t.*	$\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$
or	*(iii)*	$\exists \beta_0 \in [0;\infty)$ *s.t.*	$\mathrm{IDF}_\varepsilon = (-\infty;-\beta_0)$.

THEOREM 27.3. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then: IDF_ε *is a connected open subset of* $\mathbb{R}$.

The preceding theorem is a corollary of Theorem 27.2.

THEOREM 27.4. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$ *and* $\varepsilon^*[0;\infty)$ *is infinite.*
Let $\beta_0 := \inf \mathrm{DF}_\varepsilon$. *Then:* $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$ *and* $\beta_0 \in [0;\infty)$.

The preceding theorem is a corollary of Theorem 25.2.

THEOREM 27.5. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon \neq \varnothing$ *and* $\varepsilon^*(-\infty;0]$ *is infinite.*
Let $\beta_0 := -\sup \mathrm{DF}_\varepsilon$. *Then:* $\mathrm{IDF}_\varepsilon = (-\infty;-\beta_0)$ *and* $\beta_0 \in [0;\infty)$.

The preceding theorem is a corollary of Theorem 25.3.

THEOREM 27.6. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0;\infty)$.
Assume: $\beta \in \mathrm{IDF}_\varepsilon$ *and* $\varepsilon^*[0;\infty)$ *is infinite.* *Then:* $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta < \infty$.

Proof. Since $\beta \in \mathrm{IDF}_\varepsilon \subseteq \mathrm{DF}_\varepsilon$, we get: $\mathrm{DF}_\varepsilon \neq \varnothing$.
Then, by Theorem 24.13, we get: ε is ∞-proper.
So, by Theorem 23.4, we get: $\mathbb{I}_\varepsilon$ is bounded below.
Let $\beta_0 := \inf \mathrm{DF}_\varepsilon$. By Theorem 27.4, we get: $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
Since $\beta \in \mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, by Theorem 24.22, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta < \infty$. ☐

We can remove the hypothesis "$\varepsilon^*[0;\infty)$ is infinite"
from Theorem 27.6, as follows:

THEOREM 27.7. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$, $\rho \in [0;\infty)$.
Assume: $\beta \in \mathrm{IDF}_\varepsilon$. *Then:* $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta < \infty$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
In case Σ is finite, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta = \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] < \infty$.
So we assume: Σ is infinite.
Since $\varepsilon : \Sigma \to \mathbb{R}$, we get: $\varepsilon^*\mathbb{R} = \Sigma$.
Since $[0;\infty) \bigcup (-\infty;0] = \mathbb{R}$,
we get: $(\varepsilon^*[0;\infty)) \bigcup (\varepsilon^*(-\infty;0]) = \varepsilon^*\mathbb{R}$.
In case $\varepsilon^*[0;\infty)$ is infinite, by Theorem 27.6, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta < \infty$.

So we assume: $\varepsilon^*[0;\infty)$ is finite.
Then, since $(\varepsilon^*[0;\infty))\bigcup(\varepsilon^*(-\infty;0]) = \varepsilon^*\mathbb{R} = \Sigma$,
and since Σ is infinite,
we get: $\varepsilon^*(-\infty;0]$ is infinite.
Then: $(-\varepsilon)^*[0;\infty)$ is infinite.
So, since $-\beta \in -\mathrm{IDF}_\varepsilon = \mathrm{IDF}_{-\varepsilon}$, by Theorem 27.6,
we get: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{-\varepsilon}_{-\beta} < \infty$.
So, since $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta} = \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{-\varepsilon}_{-\beta}$, we get: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$. $\square$

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.
According to the preceding theorem, for any $\rho \in [0..\infty)$,
$\forall \beta \in \mathrm{IDF}_\varepsilon$, we have $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$,
and so $\mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\beta}$ is defined and finite.

DEFINITION 27.8. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\rho \in [0..\infty)$.*
Then: $\boxed{\mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet}}$: $\mathrm{IDF}_\varepsilon \to \mathbb{R}$ *is defined by:*
$\forall \beta \in \mathrm{IDF}_\varepsilon$, $(\mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet})(\beta) = \mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\beta}$.

28. Convergence, complex-differentiation, C^ω results

In the following theorem,
$\forall n \in \mathbb{N}$, f'_n denotes the complex-derivative of f_n;
also, g' denotes the complex-derivative of g.

THEOREM 28.1. Let $D \subseteq \mathbb{C}$. **Let** $f_1, f_2, \ldots : D \to \mathbb{C}$.
Let $E \subseteq \mathbb{C}$. **Let** $g, h : E \to \mathbb{C}$.
Let *V be an open subset of $\mathbb{C}$. Assume: $V \subseteq D \bigcap E$.*
Assume: $f_1, f_2, \ldots$ are all complex-differentiable on V.
Assume: as $n \to \infty$,
both $f_n \to g$ pointwise on V and $f'_n \to h$ uniformly on V.
Then: g is complex-differentiable on V and $g' = h$ on V.

Theorem 28.1 is a standard result. We omit proof.

Recall (§2) the notations: $\mathbb{I}_f$ and f^*A.
Recall (§8) the notations: $\sum^{\mathrm{SP}}_{i\in I} a_i$ and $\sum_{i\in I} a_i$.

It will be helpful to complexify Definition 24.20:

DEFINITION 28.2. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{C}$, $z \in \mathbb{C}$.*
For all $\sigma \in \Sigma$, **let** *$\varepsilon_\sigma := \varepsilon(\sigma)$.*

Then, $\forall\rho\in[0;\infty)$, *the* $\boxed{\rho\textbf{-exponent } (z,\varepsilon)\textbf{-absolute-sum}}$ *is:*

$$\boxed{\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}} \;:=\; \sum\nolimits^{\mathrm{SP}}_{\sigma\in\Sigma}\left[\,|\varepsilon_\sigma|^{\rho}\cdot|e^{-z\cdot\varepsilon_\sigma}|\,\right] \;\in\; [0;\infty].$$

Also, $\forall\rho\in[0..\infty)$, *if* $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}<\infty$,

then *the* $\boxed{\rho\textbf{-exponent } (z,\varepsilon)\textbf{-sum}}$ *is:*

$$\boxed{\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z}} \;:=\; \sum\nolimits_{\sigma\in\Sigma}\left[\,(\varepsilon_\sigma)^{\rho}\cdot e^{-z\cdot\varepsilon_\sigma}\,\right] \;\in\; \mathbb{C}.$$

Let Σ be a set, $\varepsilon:\Sigma\to\mathbb{C}$, $z\in\mathbb{C}$, $\rho\in[0;\infty)$.
Then: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{-\varepsilon}_{-z}=\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}$.

Let Σ be a set, $\varepsilon:\Sigma\to\mathbb{C}$, $z\in\mathbb{C}$, $\rho\in[0..\infty)$.
Assume: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}<\infty$.
Then, by subadditivity of absolute value, $|\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z}|\leqslant\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}$.
Also, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{-\varepsilon}_{-z}<\infty$ and $\mathrm{X}^{\rho}\mathrm{S}^{-\varepsilon}_{-z}=(-1)^{\rho}\cdot(\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z})$.

Choose an element of $\{z\in\mathbb{C}\,|\,z^2=-1\}$ and **denote** it by $\boxed{\sqrt{-1}}$.
Define $\boxed{\Re}:\mathbb{C}\to\mathbb{R}$ by: $\forall x,y\in\mathbb{R}$, $\Re(x+y\sqrt{-1})=x$.
Then, $\forall S\subseteq\mathbb{R}$, $\Re^*S=\{x+y\sqrt{-1}\,|\,x\in S,\,y\in\mathbb{R}\}$,
so $(\Re^*S)\bigcap\mathbb{R}=S$, so $\Re^*S\supseteq S$.

Let Σ be a set, $\varepsilon:\Sigma\to\mathbb{R}$.
Since, $\forall\zeta\in\mathbb{C}$, $|e^{\zeta}|=e^{\Re(\zeta)}$ and since $\mathbb{I}_\varepsilon\subseteq\mathbb{R}$,
we get: $\forall z\in\mathbb{C}$, $\forall\rho\in[0;\,\infty)$, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}=\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\Re(z)}$.
By Theorem 27.7, we have:
$\forall\beta\in\mathrm{IDF}_\varepsilon$, $\forall\rho\in[0;\,\infty)$, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta}<\infty$.
Then: $\forall z\in\Re^*\mathrm{IDF}_\varepsilon$, $\forall\rho\in[0;\,\infty)$, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\Re(z)}<\infty$.
Then: $\forall z\in\Re^*\mathrm{IDF}_\varepsilon$, $\forall\rho\in[0;\,\infty)$, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z}<\infty$.
Then: $\forall z\in\Re^*\mathrm{IDF}_\varepsilon$, $\forall\rho\in[0..\infty)$, $\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z}$ is defined.

It will be helpful to complexify Definition 27.8:

DEFINITION 28.3. Let Σ *be a set,* $\varepsilon:\Sigma\to\mathbb{R}$, $\rho\in[0..\infty)$.
Then: $\boxed{\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}}:\Re^*\mathrm{IDF}_\varepsilon\to\mathbb{C}$ *is defined by:*
$\forall z\in\Re^*\mathrm{IDF}_\varepsilon$, $(\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}})(z)=\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z}$.

Note: $(\Re^*\mathrm{IDF}_\varepsilon)\bigcap\mathbb{R}=\mathrm{IDF}_\varepsilon$ and $\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}\,|\,\mathrm{IDF}_\varepsilon=\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{\bullet}$
and $\forall z\in\Re^*\mathrm{IDF}_\varepsilon$, $(\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}})(z)=(\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{\bullet})(\Re(z))$.

THEOREM 28.4. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_1 \in \mathbb{R}$.
Assume: $\beta_1 \in \mathrm{IDF}_\varepsilon$ *and* $\varepsilon^*[0;\infty)$ *is infinite.*
For all $n \in \mathbb{N}$, **let** $\Sigma_n := \varepsilon^*(-\infty;n]$ *and* **let** $\varepsilon_n := \varepsilon|\Sigma_n$.
Then: $(\beta_1;\infty) \subseteq \mathrm{IDF}_\varepsilon \bigcap (\mathrm{IDF}_{\varepsilon_1} \bigcap \mathrm{IDF}_{\varepsilon_2} \bigcap \cdots)$ *and*
$\forall \rho \in [0..\infty)$, *as* $n \to \infty$, $\mathrm{X}^\rho\mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} \to \mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$ *uniformly on* $\Re^*(\beta_1;\infty)$.

Proof. Since $\beta_1 \in \mathrm{IDF}_\varepsilon \subseteq \mathrm{DF}_\varepsilon$, we get: $\mathrm{DF}_\varepsilon \neq \varnothing$.
Then, by Theorem 24.13, we get: ε is ∞-proper.
Then: $\forall n \in \mathbb{N}$, Σ_n is finite.
Then, by Theorem 24.3, $\forall n \in \mathbb{N}$, $\mathrm{DF}_{\varepsilon_n} = \mathbb{R}$.
Then: $\forall n \in \mathbb{N}$, $\mathrm{IDF}_{\varepsilon_n} = \mathbb{R}$.
Let $\beta_0 := \inf \mathrm{DF}_\varepsilon$. By Theorem 27.4, $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
Then: $\mathrm{IDF}_\varepsilon \bigcap (\mathrm{IDF}_{\varepsilon_1} \bigcap \mathrm{IDF}_{\varepsilon_2} \bigcap \cdots) = (\beta_0;\infty)$.
Since $\beta_1 \in \mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, we get: $\beta_1 > \beta_0$.
Then: $(\beta_1;\infty) \subseteq (\beta_0;\infty)$.
Since $(\beta_1;\infty) \subseteq (\beta_0;\infty) = \mathrm{IDF}_\varepsilon \bigcap (\mathrm{IDF}_{\varepsilon_1} \bigcap \mathrm{IDF}_{\varepsilon_2} \bigcap \cdots)$,
given $\rho \in [0..\infty)$, **it remains only to show:**
as $n \to \infty$, $\mathrm{X}^\rho\mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} \to \mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$ uniformly on $\Re^*(\beta_1;\infty)$.
Since $(-\infty;1] \subseteq (-\infty;2] \subseteq \cdots$, we get: $\Sigma_1 \subseteq \Sigma_2 \subseteq \cdots$.
Since $\varepsilon : \Sigma \to \mathbb{R}$, we get: $\varepsilon^*\mathbb{R} = \Sigma$.
So, since $(-\infty;1] \bigcup (-\infty;2] \bigcup \cdots = \mathbb{R}$, we get: $\Sigma_1 \bigcup \Sigma_2 \bigcup \cdots = \Sigma$.
Since $\beta_1 \in \mathrm{IDF}_\varepsilon$, by Theorem 27.7, we get: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_{\beta_1} < \infty$.
For all $\sigma \in \Sigma$, **let** $u_\sigma := |\varepsilon(\sigma)|^\rho \cdot e^{-\beta_1 \cdot (\varepsilon(\sigma))}$.
By Theorem 8.3, as $n \to \infty$, $\sum^{\mathrm{SP}}_{\sigma \in \Sigma_n} u_\sigma \to \sum^{\mathrm{SP}}_{\sigma\in\Sigma} u_\sigma$.
Then, as $n \to \infty$, $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1} \to \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta_1}$.
Then, as $n \to \infty$, $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta_1} - \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1} \to 0$.
It therefore suffices to show:
$\forall n \in \mathbb{N}$, on $\Re^*(\beta_1;\infty)$, $|\mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} - \mathrm{X}^\rho\mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}}| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta_1} - \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1}$.
Given $n \in \mathbb{N}$, **want:** on $\Re^*(\beta_1;\infty)$, $|\mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} - \mathrm{X}^\rho\mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}}| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta_1} - \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1}$.
Given $z \in \Re^*(\beta_1;\infty)$, **want:** $|\mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{z} - \mathrm{X}^\rho\mathrm{S}^{\varepsilon_n}_{z}| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\beta_1} - \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1}$.
Recall: $\Sigma_n = \varepsilon^*(-\infty;n]$. **Let** $\Sigma' := \varepsilon^*(n;\infty)$.
Since $\mathbb{R}$ is the disjoint-union of $(-\infty;n]$ and $(n;\infty)$,
we get: Σ is the disjoint-union of Σ_n and Σ'. **Let** $\varepsilon' := \varepsilon|\Sigma'$.

Claim 1: **Let** $\zeta \in \mathbb{C}$. Then: $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon}_{\zeta} = \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon_n}_{\zeta} + \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^{\varepsilon'}_{\zeta}$.
Proof of Claim 1: For all $\sigma \in \Sigma$, **let** $v_\sigma := |\varepsilon(\sigma)|^\rho \cdot |e^{-\zeta\cdot(\varepsilon(\sigma))}|$.
Since Σ is the disjoint-union of Σ_n and Σ', we get:

$$\sum^{\mathrm{SP}}_{\sigma\in\Sigma} v_\sigma = \Big(\sum^{\mathrm{SP}}_{\sigma\in\Sigma_n} v_\sigma\Big) + \Big(\sum^{\mathrm{SP}}_{\sigma\in\Sigma'} v_\sigma\Big).$$

Then: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\zeta} = \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon_n}_{\zeta} + \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{\zeta}$.

End of proof of Claim 1.

Since $z \in \Re^*(\beta_1;\infty)$, we get: $\Re(z) \in (\beta_1;\infty)$.
So, since $(\beta_1;\infty) \subseteq (\beta_0;\infty) = \mathrm{IDF}_\varepsilon$, we get: $\Re(z) \in \mathrm{IDF}_\varepsilon$.

Claim 2: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z} < \infty$ and $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon_n}_{z} < \infty$ and $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{z} < \infty$ and
$\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z} - \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon_n}_{z} = \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon'}_{z}$.

Proof of Claim 2: For all $\sigma \in \Sigma$, **let** $w_\sigma := (\varepsilon(\sigma))^\rho \cdot e^{-z\cdot(\varepsilon(\sigma))}$.
Since $\Re(z) \in \mathrm{IDF}_\varepsilon$, by Theorem 27.7, we get: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\Re(z)} < \infty$.
So, since $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z} = \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\Re(z)}$, we get: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{z} < \infty$.
Then: $\sum^{\mathrm{SP}}_{\sigma\in\Sigma} |w_\sigma| < \infty$.
So, since $\Sigma_n \subseteq \Sigma$ and $\Sigma' \subseteq \Sigma$, we get:
$\sum^{\mathrm{SP}}_{\sigma\in\Sigma_n} |w_\sigma| < \infty$ and $\sum^{\mathrm{SP}}_{\sigma\in\Sigma'} |w_\sigma| < \infty$.
Then: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon_n}_{z} < \infty$ and $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{z} < \infty$.
It remains to show: $\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z} - \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon_n}_{z} = \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon'}_{z}$.
Since Σ is the disjoint-union of Σ_n and Σ', we get:
$$\sum_{\sigma\in\Sigma}[w_\sigma] = \Big(\sum_{\sigma\in\Sigma_n}[w_\sigma]\Big) + \Big(\sum_{\sigma\in\Sigma'}[w_\sigma]\Big).$$
Then: $\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z} = \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon_n}_{z} + \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon'}_{z}$.
Then: $\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z} - \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon_n}_{z} = \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon'}_{z}$.

End of proof of Claim 2.

Since Σ_n is finite, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1} < \infty$.
By Claim 1, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta_1} = \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1} + \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{\beta_1}$.
It follows that: $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta_1} - \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon_n}_{\beta_1} = \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{\beta_1}$.
By Claim 2, $|\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon}_{z} - \mathrm{X}^{\rho}\mathrm{S}^{\varepsilon_n}_{z}| = |\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon'}_{z}|$.
Want: $|\mathrm{X}^{\rho}\mathrm{S}^{\varepsilon'}_{z}| \leqslant \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{\beta_1}$.
Since $\Sigma' = \varepsilon^*(n;\infty)$, we get: $\forall \sigma \in \Sigma'$, $\varepsilon(\sigma) > n$.
Recall: $\varepsilon' := \varepsilon|\Sigma'$. Then: $\forall \sigma \in \Sigma'$, $\varepsilon'(\sigma) = \varepsilon(\sigma)$.
Since $n \in \mathbb{N}$, we get: $n > 0$.
So, $\forall \sigma \in \Sigma'$, since $\varepsilon'(\sigma) = \varepsilon(\sigma) > n$,
we get $\varepsilon'(\sigma) > 0$,
and so $\varepsilon'(\sigma) \geqslant 0$.
Since $\Re(z) \in (\beta_1;\infty)$, we get: $\Re(z) > \beta_1$.
Then: $\Re(z) \geqslant \beta_1$.
Then, by Theorem 24.28, $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{\Re(z)} \leqslant \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon'}_{\beta_1}$.

By Claim 2, $\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_z^{\varepsilon'} < \infty$.
By subadditivity, $|\mathrm{X}^\rho\mathrm{S}_z^{\varepsilon'}| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_z^{\varepsilon'}$,
Then: $|\mathrm{X}^\rho\mathrm{S}_z^{\varepsilon'}| \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_z^{\varepsilon'} = \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_{\Re(z)}^{\varepsilon'} \leqslant \overline{\mathrm{X}}^\rho\overline{\mathrm{S}}_{\beta_1}^{\varepsilon'}$. □

In the sequel, $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)'$ denotes the complex-derivative of $\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon$.

THEOREM 28.5. Let *Σ be a finite set, $\varepsilon : \Sigma \to \mathbb{R}$, $\rho \in [0..\infty)$.*
Then: $\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon$ *is complex-differentiable.*
and $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)' = -(\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)$.

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Since Σ is finite, by Theorem 24.3, we get $\mathrm{DF}_\varepsilon = \mathbb{R}$,
so $\mathrm{IDF}_\varepsilon = \mathbb{R}$, so $\Re^*\mathrm{IDF}_\varepsilon = \mathbb{C}$.
Then: $\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon : \mathbb{C} \to \mathbb{C}$ and $\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon : \mathbb{C} \to \mathbb{C}$.
Also, $\forall z \in \mathbb{C}$, $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)(z) = \sum_{\sigma\in\Sigma}[(\varepsilon_\sigma)^\rho \cdot e^{-z\cdot\varepsilon_\sigma}]$.
and $(\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)(z) = \sum_{\sigma\in\Sigma}[(\varepsilon_\sigma)^{\rho+1} \cdot e^{-z\cdot\varepsilon_\sigma}]$.
Since Σ is finite, we may differentiate term-by-term, yielding:
$\forall z \in \mathbb{C}$, $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)'(z) = \sum_{\sigma\in\Sigma}[(\varepsilon_\sigma)^\rho \cdot e^{-z\cdot\varepsilon_\sigma} \cdot (-\varepsilon_\sigma)]$
In particular, we have: $\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon$ is complex-differentiable.
It remains to show: $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)' = -(\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)$.
Given $z \in \mathbb{C}$. **Want:** $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)'(z) = (-(\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon))(z)$.
We have:
$$\begin{aligned}(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)'(z) &= \textstyle\sum_{\sigma\in\Sigma}[(\varepsilon_\sigma)^\rho \cdot e^{-z\cdot\varepsilon_\sigma} \cdot (-\varepsilon_\sigma)]\\ &= -\textstyle\sum_{\sigma\in\Sigma}[(\varepsilon_\sigma)^{\rho+1} \cdot e^{-z\cdot\varepsilon_\sigma}]\\ &= (-(\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon))(z).\end{aligned}$$ □

In Theorem 28.5 above, we assumed: Σ is finite.
In Theorem 28.7 below, we will eliminate that assumption.
First, though, we prove another partial result:

THEOREM 28.6. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\rho \in [0..\infty)$.*
Assume: $\mathrm{IDF}_\varepsilon \neq \varnothing$ *and* $\varepsilon^*[0;\infty)$ *is infinite.*
Then: $\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon$ *is complex-differentiable*
and $(\mathrm{X}^\rho\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)' = -(\mathrm{X}^{\rho+1}\mathrm{S}_{\bullet\mathbb{C}}^\varepsilon)$.

Proof. Since $\mathrm{DF}_\varepsilon \supseteq \mathrm{IDF}_\varepsilon \neq \varnothing$, we get: $\mathrm{DF}_\varepsilon \neq \varnothing$.
Let $\beta_0 := \inf \mathrm{DF}_\varepsilon$. By Theorem 27.4, $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
For all $n \in \mathbb{N}$, **let** $\Sigma_n := \varepsilon^*(-\infty;n]$ and **let** $\varepsilon_n := \varepsilon|\Sigma_n$.
By Theorem 24.13, ε is ∞-proper, so: $\forall n \in \mathbb{N}$, Σ_n is finite.
Then, by Theorem 24.3, $\forall n \in \mathbb{N}$, $\mathrm{DF}_{\varepsilon_n} = \mathbb{R}$,
so $\mathrm{IDF}_{\varepsilon_n} = \mathbb{R}$, so $\Re^*\mathrm{IDF}_{\varepsilon_n} = \mathbb{C}$.
Also, $\forall n \in \mathbb{N}$, by Theorem 28.5, we see that:

$$\mathrm{X}^\rho \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} \text{ is complex-differentiable}$$
$$\text{and} \qquad (\mathrm{X}^\rho \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}})' = -(\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}}).$$

Let $D := \mathbb{C}$. For all $n \in \mathbb{N}$, **let** $f_n := \mathrm{X}^\rho \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} : D \to \mathbb{C}$.
Then: $\forall n \in \mathbb{N}$, f_n is complex-differentiable and $f_n' = -(\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}})$.
Let $E := \Re^*\mathrm{IDF}_\varepsilon$. **Let** $g := \mathrm{X}^\rho \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} : E \to \mathbb{C}$.
Let $h := -(\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}) : E \to C$.
Want: g is complex-differentiable and $g' = h$.
Given $z \in E$, **want:** g is complex-differentiable at z and $g'(z) = h(z)$.
Since $z \in E = \Re^*\mathrm{IDF}_\varepsilon$, $\Re(z) \in \mathrm{IDF}_\varepsilon$.
Let $\beta := \Re(z)$. Since $\beta = \Re(z) \in \mathrm{IDF}_\varepsilon = (\beta_0; \infty)$, we get: $\beta_0 < \beta$.
Let $\beta_1 := (\beta_0 + \beta)/2$. Then $\beta_0 < \beta_1 < \beta$.
Since $\Re(z) = \beta > \beta_1$, we get $\Re(z) \in (\beta_1; \infty)$, so $z \in \Re^*(\beta_1; \infty)$.
Let $V := \Re^*(\beta_1; \infty)$. Then: $z \in V$.
For all $n \in \mathbb{N}$, since Σ_n is finite, by Theorem 28.5, we see that

$$\mathrm{X}^\rho \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} \text{ is complex-differentiable}$$
$$\text{and} \qquad (\mathrm{X}^\rho \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}})' = -(\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}}).$$

Then: $\forall n \in \mathbb{N}$, f_n is complex-differentiable and $f_n' = -(\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}})$.
Since $\beta_0 < \beta_1$, we get: $\beta_1 \in (\beta_0; \infty)$.
So, since $\mathrm{IDF}_\varepsilon = (\beta_0; \infty)$, we get: $\beta_1 \in \mathrm{IDF}_\varepsilon$.
Then, by Theorem 28.4, as $n \to \infty$, we have:

$$\mathrm{X}^\rho \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} \to \mathrm{X}^\rho \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} \quad \text{uniformly on} \quad \Re^*(\beta_1; \infty)$$
$$\text{and} \qquad \mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon_n}_{\bullet\mathbb{C}} \to \mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} \quad \text{uniformly on} \quad \Re^*(\beta_1; \infty).$$

Then, as $n \to \infty$, we have:

$$f_n \to g \quad \text{uniformly on} \quad V$$
$$\text{and} \qquad -f_n' \to -h \quad \text{uniformly on} \quad V.$$

Then, as $n \to \infty$, we have:

$f_n \to g$ pointwise on V and $f_n' \to h$ uniformly on V.

Then, by Theorem 28.1, we have:

g is complex-differentiable on V and $g' = h$ on V.

So, since $z \in V$, g is complex-differentiable at z and $g'(z) = h(z)$. □

We can remove the hypotheses on ε from Theorem 28.6:

THEOREM 28.7. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\rho \in [0..\infty)$.
Then: $\mathrm{X}^\rho \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$ *is complex-differentiable*
and $(\mathrm{X}^\rho \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}})' = -(\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}})$.

Proof. We have: $\mathrm{X}^\rho \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} : \Re^*\mathrm{IDF}_\varepsilon \to \mathbb{C}$ and $\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}} : \Re^*\mathrm{IDF}_\varepsilon \to \mathbb{C}$.
In case $\mathrm{IDF}_\varepsilon = \varnothing$, we have:

$\mathrm{X}^\rho \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$ and $\mathrm{X}^{\rho+1} \mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$ are both equal to the empty function, and the result holds.

So we assume: $\mathrm{IDF}_\varepsilon \neq \varnothing$.

In case Σ is finite, by Theorem 28.5, the result holds.

So we assume: Σ is infinite.

Since $\varepsilon : \Sigma \to \mathbb{R}$, we get: $\varepsilon^*\mathbb{R} = \Sigma$.

Since $[0;\infty) \bigcup (-\infty;0] = \mathbb{R}$,

we get: $(\,\varepsilon^*[0;\infty)\,) \bigcup (\,\varepsilon^*(-\infty;0]\,) = \varepsilon^*\mathbb{R}$.

In case $\varepsilon^*[0;\infty)$ is infinite, by Theorem 28.6, the result holds.

So we assume: $\varepsilon^*[0;\infty)$ is finite.

Then, since $(\,\varepsilon^*[0;\infty)\,) \bigcup (\,\varepsilon^*(-\infty;0]\,) = \varepsilon^*\mathbb{R} = \Sigma$,

and since Σ is infinite,

we get: $\varepsilon^*(-\infty;0]$ is infinite.

Then: $(-\varepsilon)^*[0;\infty)$ is infinite.

So, since $\mathrm{IDF}_{-\varepsilon} = -\mathrm{IDF}_\varepsilon \neq \varnothing$, by Theorem 28.6,

we get: $\mathrm{X}^\rho\mathrm{S}^{-\varepsilon}_{\bullet\mathbb{C}}$ is complex-differentiable

and $(\mathrm{X}^\rho\mathrm{S}^{-\varepsilon}_{\bullet\mathbb{C}})' = -(\mathrm{X}^{\rho+1}\mathrm{S}^{-\varepsilon}_{\bullet\mathbb{C}})$.

Let $\phi := \mathrm{X}^\rho\mathrm{S}^{-\varepsilon}_{\bullet\mathbb{C}}$, $\psi := \mathrm{X}^{\rho+1}\mathrm{S}^{-\varepsilon}_{\bullet\mathbb{C}}$,

$f := \mathrm{X}^\rho\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$, $g := \mathrm{X}^{\rho+1}\mathrm{S}^{\varepsilon}_{\bullet\mathbb{C}}$.

Then: ϕ is complex-differentiable and $\phi' = -\psi$.

Want: f is complex-differentiable and $f' = -g$.

Since $\mathrm{IDF}_{-\varepsilon} = -\mathrm{IDF}_\varepsilon$, we get: $\Re^*\mathrm{IDF}_{-\varepsilon} = -\Re^*\mathrm{IDF}_\varepsilon$.

Let $V := \Re^*\mathrm{IDF}_\varepsilon$. Then: $\Re^*\mathrm{IDF}_{-\varepsilon} = -V$.

Then: $\phi : -V \to \mathbb{C}$, $\psi : -V \to \mathbb{C}$, $f : V \to \mathbb{C}$, $g : V \to \mathbb{C}$.

We have: $\forall z \in V$, $\mathrm{X}^\rho\mathrm{S}^\varepsilon_z = (-1)^\rho \cdot (\mathrm{X}^\rho\mathrm{S}^{-\varepsilon}_{-z})$

and $\mathrm{X}^{\rho+1}\mathrm{S}^\varepsilon_z = (-1)^{\rho+1} \cdot (\mathrm{X}^{\rho+1}\mathrm{S}^{-\varepsilon}_{-z})$.

Then: $\forall z \in V$, $f(z) = (-1)^\rho \cdot (\phi(-z))$

and $g(z) = (-1)^{\rho+1} \cdot (\psi(-z))$.

Define $\tau : V \to -V$ by: $\forall z \in V$, $\tau(z) = -z$.

Then: $f = (-1)^\rho \cdot (\phi \circ \tau)$ and $g = (-1)^{\rho+1} \cdot (\psi \circ \tau)$,

By the complex Chain Rule, f is complex-differentiable

and $f' = (-1)^\rho \cdot (\,\phi' \circ \tau) \cdot \tau'$.

It remains to show: $f' = -g$.

Since $\tau' = -1$ on V, we get: $f' = (-1)^\rho \cdot (\,\phi' \circ \tau) \cdot (-1)$.

So, since $\phi' = -\psi$, we get: $f' = (-1)^\rho \cdot ((-\psi) \circ \tau) \cdot (-1)$.

Then: $f' = -[\,(-1)^{\rho+1} \cdot (\psi \circ \tau)\,]$.

So, since $g = (-1)^{\rho+1} \cdot (\psi \circ \tau)$, $f' = -g$. □

In the following theorem,

U is an open subset of $\mathbb{R}$ and V is an open subset of $\mathbb{C}$
and $\iota' : U \to \mathbb{C}$ is the real-derivative of $\iota : U \to \mathbb{C}$
and $(g \circ \iota)' : U \to \mathbb{C}$ is the real-derivative of $g \circ \iota : U \to \mathbb{C}$
and $g' : V \to \mathbb{C}$ is the complex-derivative of $g : V \to \mathbb{C}$.

THEOREM 28.8. Let *U be an open subset of $\mathbb{R}$, $\iota : U \to \mathbb{C}$.*
Let *V be an open subset of $\mathbb{C}$, $g : V \to \mathbb{C}$. Assume: $\mathbb{I}_\iota \subseteq V$.*
Assume: ι is real-differentiable and g is complex-differentiable.
Then: $g \circ \iota : U \to \mathbb{C}$ is real-differentiable and $(g \circ \iota)' = (g' \circ \iota) \cdot \iota'$.

The preceding is a version of the Chain Rule. We omit proof.

Recall (§2): “C^ω” means “real-analytic”.
We will therefore use the following terminology:

Let S and T be finite-dimensional real vector spaces.
Then: $\forall$open subset S_0 of S, $\forall g : S_0 \to T$,
by g is C^ω on S_0, we mean: g is real-analytic on S_0.

In particular, $\mathbb{C}$ is a two-dimensional real vector space, so:
$\forall$open subset S_0 of $\mathbb{C}$, $\forall g : S_0 \to \mathbb{C}$,
by g is C^ω on S_0, we mean: g is real-analytic on S_0.
A basic result of complex-analysis asserts:
$\forall$open subset S_0 of $\mathbb{C}$, $\forall g : S_0 \to \mathbb{C}$,

$$\begin{aligned} &(\ g \text{ is complex-differentiable on } S_0\ ) \\ \Rightarrow\ &(\ g \text{ is complex-analytic on } S_0\ ) \\ \Rightarrow\ &(\ g \text{ is } C^\omega \text{ on } S_0\ ). \end{aligned}$$

In the sequel, $(\mathrm{X}^\rho \mathrm{S}^\varepsilon_\bullet)'$ denotes the real-derivative of $\mathrm{X}^\rho \mathrm{S}^\varepsilon_\bullet$.

THEOREM 28.9. Let *Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$, $\rho \in [0..\infty)$.*
Then: $\mathrm{X}^\rho \mathrm{S}^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to \mathbb{R}$ is C^ω.
and $(\mathrm{X}^\rho \mathrm{S}^\varepsilon_\bullet)' = -(\mathrm{X}^{\rho+1} \mathrm{S}^\varepsilon_\bullet)$.

In the following proof,

U is an open subset of $\mathbb{R}$ and V is an open subset of $\mathbb{C}$
and $f' : U \to \mathbb{C}$ is the real-derivative of $f : U \to \mathbb{C}$
and $\iota' : U \to \mathbb{C}$ is the real-derivative of $\iota : U \to \mathbb{C}$
and $(g \circ \iota)' : U \to \mathbb{C}$ is the real-derivative of $g \circ \iota : U \to \mathbb{C}$
and $g' : V \to \mathbb{C}$ is the complex-derivative of $g : V \to \mathbb{C}$.

Proof. **Let** $V := \Re^*\mathrm{IDF}_\varepsilon$, $U := V \bigcap \mathbb{R}$. Then: $U = \mathrm{IDF}_\varepsilon$.
Also, $(\mathrm{X}^\rho\mathrm{S}^\varepsilon_{\bullet\mathbb{C}})|U = \mathrm{X}^\rho\mathrm{S}^\varepsilon_\bullet$ and $(\mathrm{X}^{\rho+1}\mathrm{S}^\varepsilon_{\bullet\mathbb{C}})|U = \mathrm{X}^{\rho+1}\mathrm{S}^\varepsilon_\bullet$.
Let $g := \mathrm{X}^\rho\mathrm{S}^\varepsilon_{\bullet\mathbb{C}}$, $f := \mathrm{X}^\rho\mathrm{S}^\varepsilon_\bullet$, $\psi := -(\mathrm{X}^{\rho+1}\mathrm{S}^\varepsilon_{\bullet\mathbb{C}})$, $\phi := -(\mathrm{X}^{\rho+1}\mathrm{S}^\varepsilon_\bullet)$.
Then $g|U = f$ and $\psi|U = \phi$. **Want:** f is C^ω and $f' = \phi$.
By Theorem 28.7, we get: g is complex-differentiable and $g' = \psi$.
Since $g : V \to \mathbb{C}$ is complex-differentiable and V is open in $\mathbb{C}$,
we conclude: g is C^ω.
Let $\iota : U \to V$ be the inclusion. Then: ι is C^ω and $\iota' = 1$ on U.
Since $\mathbb{I}_\iota = U = V \bigcap \mathbb{R}$, we get: $\mathbb{I}_\iota \subseteq V$.
Also, $g|U = g \circ \iota$ and $g'|U = g' \circ \iota$.
Since $f = g|U = g \circ \iota$ and since g and ι are both C^ω, we get: f is C^ω.
It remains to show: $f' = \phi$.
Since $f = g|U = g \circ \iota$, we get: $f' = (g \circ \iota)'$.
So, by Theorem 28.8, we get: $f' = (g' \circ \iota) \cdot \iota'$.
So, since $\iota' = 1$ on U, we get: $f' = g' \circ \iota$.
Since $g' = \psi$, we get: $g'|U = \psi|U$.
Recall: $g' \circ \iota = g'|U$, $\psi|U = \phi$.
Then: $f' = g' \circ \iota = g'|U = \psi|U = \phi$. □

29. Boltzmann averages on countable sets

DEFINITION 29.1. Let *Σ be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Assume: $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$. *Then:* $\boxed{\Gamma^\varepsilon_\beta} := \mathrm{X}^1\mathrm{S}^\varepsilon_\beta \in \mathbb{R}$.

We have: $\Gamma^{-\varepsilon}_{-\beta} = -\Gamma^\varepsilon_\beta$.

In the next definition, in order that $\Gamma^\varepsilon_\beta / \Delta^\varepsilon_\beta$ is defined and finite,
we need: both Γ^ε_β is defined and finite and $0 < \Delta^\varepsilon_\beta < \infty$.
We therefore assume $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$, so that Γ^ε_β is defined and finite.
We also assume $\Sigma \neq \varnothing$, so that $\Delta^\varepsilon_\beta > 0$.
Finally, we assume $\beta \in \mathrm{DF}_\varepsilon$, so that $\Delta^\varepsilon_\beta < \infty$.

DEFINITION 29.2. Let *Σ be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Assume: $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$ *and* $\beta \in \mathrm{DF}_\varepsilon$. *Then:* $\boxed{A^\varepsilon_\beta} := \Gamma^\varepsilon_\beta / \Delta^\varepsilon_\beta \in \mathbb{R}$.

NOTE: Assuming $\mathrm{DF}_\varepsilon \neq \varnothing$, by Theorem 24.25, we have:
$(\, \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty \,) \Rightarrow (\, \beta \in \mathrm{DF}_\varepsilon \,)$.

Since $\Gamma^{-\varepsilon}_{-\beta} = -\Gamma^\varepsilon_\beta$ and $\Delta^{-\varepsilon}_{-\beta} = \Delta^\varepsilon_\beta$, we get: $A^{-\varepsilon}_{-\beta} = -A^\varepsilon_\beta$.

Let Σ be a nonempty countable set, $\varepsilon : \Sigma \to \mathbb{R}$, $\beta \in \mathbb{R}$.
Assume: $\overline{\mathrm{X}}^{1}\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$ and $\beta \in \mathrm{DF}_{\varepsilon}$. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.

Since $\Gamma^{\varepsilon}_{\beta} = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot \; e^{-\beta\cdot\varepsilon_\sigma} \;]$,
we get $\Gamma^{\varepsilon}_{\beta} = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (\,\widehat{B}^{\varepsilon}_{\beta}\{\sigma\}\,)]$,
and so $\Gamma^{\varepsilon}_{\beta}$ is the integral of ε wrt $\widehat{B}^{\varepsilon}_{\beta}$.

Since $\dfrac{\Gamma^{\varepsilon}_{\beta}}{\Delta^{\varepsilon}_{\beta}} = \dfrac{\sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (\,\widehat{B}^{\varepsilon}_{\beta}\{\sigma\}\,)]}{\widehat{B}^{\varepsilon}_{\beta}(\Sigma)}$,
we get $A^{\varepsilon}_{\beta} = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (\,B^{\varepsilon}_{\beta}\{\sigma\}\,)]$,
and so A^{ε}_{β} is the integral of ε wrt B^{ε}_{β}.
a.k.a. the average of ε wrt B^{ε}_{β}.

Recall (§9) the notation: $|\mu|_\rho$.

THEOREM 29.3. Let Σ *be a nonempty countable set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Let $\beta \in \mathbb{R}$, $\rho \in [0;\infty)$. *Assume:* $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$ *and* $\beta \in \mathrm{DF}_{\varepsilon}$.
Then: $\widehat{B}^{\varepsilon}_{\beta} \in \mathcal{FM}^{\times}_{\Sigma}$ *and* $|\varepsilon_* B^{\varepsilon}_{\beta}|_\rho < \infty$.

Proof. Since $|\varepsilon_* B^{\varepsilon}_{\beta}|_\rho = (\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot [\,(\varepsilon_* B^{\varepsilon}_{\beta})\{t\}\,]\,]\,)^{1/\rho}$,
we want: $\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot [\,(\varepsilon_* B^{\varepsilon}_{\beta})\{t\}\,]\,] < \infty$.
Since $\Sigma \neq \varnothing$, we get: $\Delta^{\varepsilon}_{\beta} > 0$. Since $\beta \in \mathrm{DF}_{\varepsilon}$, we get: $\Delta^{\varepsilon}_{\beta} < \infty$.
Then $0 < \Delta^{\varepsilon}_{\beta} < \infty$, so, since $\Delta^{\varepsilon}_{\beta} = \widehat{B}^{\varepsilon}_{\beta}(\Sigma)$, we get: $0 < \widehat{B}^{\varepsilon}_{\beta}(\Sigma) < \infty$.
Then: $\widehat{B}^{\varepsilon}_{\beta} \in \mathcal{FM}^{\times}_{\Sigma}$. **It remains to show:** $|\varepsilon_* B^{\varepsilon}_{\beta}|_\rho < \infty$.
We have: $\forall \sigma \in \Sigma$, $(\widehat{B}^{\varepsilon}_{\beta}\{\sigma\}) \,/\, (\widehat{B}^{\varepsilon}_{\beta}(\Sigma)) = B^{\varepsilon}_{\beta}\{\sigma\}$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
By SP-associativity (Theorem 8.22), we have:

$$\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [|\varepsilon_\sigma|^\rho \cdot (\widehat{B}^{\varepsilon}_{\beta}\{\sigma\})] = \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [|\varepsilon_\sigma|^\rho \cdot (\widehat{B}^{\varepsilon}_{\beta}\{\sigma\})].$$

For all $\sigma \in \varepsilon^*\{t\}$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{t\}$,
we get: $\varepsilon_\sigma = t$.

Then: $\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [\,|t|^\rho \cdot (\widehat{B}^{\varepsilon}_{\beta}\{\sigma\})] = \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [|\varepsilon_\sigma|^\rho \cdot (\widehat{B}^{\varepsilon}_{\beta}\{\sigma\})]$.
Then: $\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [\widehat{B}^{\varepsilon}_{\beta}\{\sigma\}]] = \sum^{\mathrm{SP}}_{\sigma\in\Sigma} [|\varepsilon_\sigma|^\rho \cdot \; e^{-\beta\cdot\varepsilon_\sigma} \;]$.
Then: $\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [\widehat{B}^{\varepsilon}_{\beta}\{\sigma\}]] = \overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta}$.
So, since $\overline{\mathrm{X}}^{\rho}\overline{\mathrm{S}}^{\varepsilon}_{\beta} < \infty$, we get:

$$\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [\widehat{B}^{\varepsilon}_{\beta}\{\sigma\}]] < \infty.$$

Dividing by $\widehat{B}^{\varepsilon}_{\beta}(\Sigma)$, we get:

$$\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [B^{\varepsilon}_{\beta}\{\sigma\}]] < \infty.$$

Then: $\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot [\; B^{\varepsilon}_{\beta}(\varepsilon^*\{t\}) \;]] < \infty$.
Then: $\sum^{\mathrm{SP}}_{t\in\mathbb{I}_\varepsilon} [\,|t|^\rho \cdot [\; (\varepsilon_* B^{\varepsilon}_{\beta})\{t\} \;]] < \infty$. $\square$

Recall (§9) the notation: M_μ for the mean (or barycenter) of μ.

THEOREM 29.4. Let Σ *be a nonempty countable set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Let $\beta \in \mathbb{R}$. *Assume:* $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$ *and* $\beta \in \mathrm{DF}_\varepsilon$.
Then: $\widehat{B}^\varepsilon_\beta \in \mathcal{FM}^\times_\Sigma$ *and* $|\varepsilon_* B^\varepsilon_\beta|_1 < \infty$ *and* $A^\varepsilon_\beta = M_{\varepsilon_* B^\varepsilon_\beta}$.

Proof. Since $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$ and $\beta \in \mathrm{DF}_\varepsilon$, by Theorem 29.3,
we get: $\widehat{B}^\varepsilon_\beta \in \mathcal{FM}^\times_\Sigma$ and $|\varepsilon_* B^\varepsilon_\beta|_1 < \infty$.
It remains only to show: $A^\varepsilon_\beta = M_{\varepsilon_* B^\varepsilon_\beta}$.
We have: $\forall \sigma \in \Sigma$, $(\widehat{B}^\varepsilon_\beta\{\sigma\}) \,/\, (\widehat{B}^\varepsilon_\beta(\Sigma)) = B^\varepsilon_\beta\{\sigma\}$.
By hypothesis, $\beta \in \mathrm{DF}_\varepsilon$, so $\mathrm{DF}_\varepsilon \neq \varnothing$.
Then, by Theorem 24.15, we get: $\forall t \in \mathbb{R}$, $\varepsilon^*\{t\}$ is finite.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Since $\sum_{\sigma\in\Sigma} |\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}| = \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$, by associativity (Theorem 8.23),
we get: $\sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}] = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}]$.
Then: $\sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (\widehat{B}^\varepsilon_\beta\{\sigma\})] = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (\widehat{B}^\varepsilon_\beta\{\sigma\})]$.
Dividing by $\widehat{B}^\varepsilon_\beta(\Sigma)$, we get:
$\sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})] = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
So, since $A^\varepsilon_\beta = \sum_{\sigma\in\Sigma} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$,
we get: $\sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})] = A^\varepsilon_\beta$.
So, since $\sum_{t\in\mathbb{I}_\varepsilon} [t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\})] = M_{\varepsilon_* B^\varepsilon_\beta}$,
we want: $\sum_{t\in\mathbb{I}_\varepsilon} [t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\})] = \sum_{t\in\mathbb{I}_\varepsilon} \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
Want: $\forall t \in \mathbb{I}_\varepsilon$, $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
Given $t \in \mathbb{I}_\varepsilon$, **want:** $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [\varepsilon_\sigma \cdot (B^\varepsilon_\beta\{\sigma\})]$.
For all $\sigma \in \varepsilon^*\{t\}$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{t\}$, we get: $t = \varepsilon_\sigma$.
Want: $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [t \cdot (B^\varepsilon_\beta\{\sigma\})]$.
We have: $B^\varepsilon_\beta(\varepsilon^*\{t\}) = \sum^{\mathrm{SP}}_{\sigma\in\varepsilon^*\{t\}} [B^\varepsilon_\beta\{\sigma\}]$.
So, since $\varepsilon^*\{t\}$ is finite, $B^\varepsilon_\beta(\varepsilon^*\{t\}) = \sum_{\sigma\in\varepsilon^*\{t\}} [B^\varepsilon_\beta\{\sigma\}]$.
Also, $(\varepsilon_* B^\varepsilon_\beta)\{t\} = B^\varepsilon_\beta(\varepsilon^*\{t\})$.
Then: $t \cdot ((\varepsilon_* B^\varepsilon_\beta)\{t\}) = t \cdot (B^\varepsilon_\beta(\varepsilon^*\{t\})) = \sum_{\sigma\in\varepsilon^*\{t\}} [t \cdot (B^\varepsilon_\beta\{\sigma\})]$. □

Let Σ be a set, $\varepsilon : \Sigma \to \mathbb{R}$.
By Theorem 27.7, we have: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$.
Then: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $|\mathrm{X}^1\mathrm{S}^\varepsilon_\beta| < \infty$, *i.e.*, $|\Gamma^\varepsilon_\beta| < \infty$, *i.e.*, $\Gamma^\varepsilon_\beta \in \mathbb{R}$.
Also, since $\mathrm{IDF}_\varepsilon \subseteq \mathrm{DF}_\varepsilon$, we have: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $\beta \in \mathrm{DF}_\varepsilon$.
Then: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $0 \leqslant \Delta^\varepsilon_\beta < \infty$, *i.e.*, $\Delta^\varepsilon_\beta \in [0;\infty)$.

DEFINITION 29.5. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then $\boxed{\Gamma^\varepsilon_\bullet} : \mathrm{IDF}_\varepsilon \to \mathbb{R}$ *is defined by:* $\forall \beta \in \mathrm{IDF}_\varepsilon$, $\Gamma^\varepsilon_\bullet(\beta) = \Gamma^\varepsilon_\beta$
and $\boxed{\Delta^\varepsilon_\bullet} : \mathrm{IDF}_\varepsilon \to [0;\infty)$ *is defined by:* $\forall \beta \in \mathrm{IDF}_\varepsilon$, $\Delta^\varepsilon_\bullet(\beta) = \Delta^\varepsilon_\beta$.

We have: $\Gamma^\varepsilon_\bullet = \mathrm{X}^1\mathrm{S}^\varepsilon_\bullet$ and $\Delta^\varepsilon_\bullet = \mathrm{X}^0\mathrm{S}^\varepsilon_\bullet$.
If $\Sigma \neq \varnothing$, then, $\forall \beta \in \mathbb{R}$, $\Delta^\varepsilon_\beta > 0$,
so $\Delta^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to (0;\infty)$.

DEFINITION 29.6. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then we define: $\boxed{A^\varepsilon_\bullet} = \Gamma^\varepsilon_\bullet / \Delta^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to \mathbb{R}$.

Then: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $A^\varepsilon_\bullet(\beta) = A^\varepsilon_\beta$.

DEFINITION 29.7. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
The $\boxed{\textbf{Boltzmann-averages-set}}$ *of* ε *is* $\boxed{\mathrm{BA}_\varepsilon} := \{A^\varepsilon_\beta \,|\, \beta \in \mathrm{IDF}_\varepsilon\}$.

Then $\mathrm{BA}_\varepsilon = \mathbb{I}_{A^\varepsilon_\bullet}$.
Since $\mathrm{IDF}_{-\varepsilon} = -\mathrm{IDF}_\varepsilon$ and $\forall \beta \in \mathrm{IDF}_\varepsilon$, $A^{-\varepsilon}_{-\beta} = -A^\varepsilon_\beta$,
we get: $\mathrm{BA}_{-\varepsilon} = -\mathrm{BA}_\varepsilon$.

THEOREM 29.8. Let Σ *be a nonempty set.*
Let $\varepsilon : \Sigma \to \mathbb{R}$. *Assume:* $\#\mathbb{I}_\varepsilon \geqslant 2$.
Then: BA_ε *is a connected open subset of* $\mathbb{R}$
and $A^\varepsilon_\bullet$ *is a strictly-decreasing* C^ω*-diffeomorphism*
from IDF_ε *onto* BA_ε.

Proof. Since $\mathrm{BA}_\varepsilon = \mathbb{I}_{A^\varepsilon_\bullet}$, $A^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to \mathrm{BA}_\varepsilon$ is surjective.
By Theorem 27.3, IDF_ε is a connected open subset of $\mathbb{R}$.
Then, by the Intermediate Value Theorem
and the C^ω-Inverse Function Theorem
and the Mean Value Theorem,
it suffices to show: $(A^\varepsilon_\bullet)' < 0$ on IDF_ε.
Given $\beta \in \mathrm{IDF}_\varepsilon$, **want:** $(A^\varepsilon_\bullet)'(\beta) < 0$.
Let $P := (\mathrm{X}^1\mathrm{S}^\varepsilon_\bullet)(\beta)$, $P' := (\mathrm{X}^1\mathrm{S}^\varepsilon_\bullet)'(\beta)$,
$Q := (\mathrm{X}^0\mathrm{S}^\varepsilon_\bullet)(\beta)$, $Q' := (\mathrm{X}^0\mathrm{S}^\varepsilon_\bullet)'(\beta)$.
Since $\Sigma \neq \varnothing$, we get: $\Delta^\varepsilon_\beta > 0$.
Then, since $(\mathrm{X}^0\mathrm{S}^\varepsilon_\bullet)(\beta) = \mathrm{X}^0\mathrm{S}^\varepsilon_\beta = \Delta^\varepsilon_\beta > 0$, we get: $Q > 0$.
Since $A^\varepsilon_\bullet = \Gamma^\varepsilon_\bullet / \Delta^\varepsilon_\bullet = (\mathrm{X}^1\mathrm{S}^\varepsilon_\bullet) / (\mathrm{X}^0\mathrm{S}^\varepsilon_\bullet)$,
by the Quotient Rule, we get: $(A^\varepsilon_\bullet)'(\beta) = [QP' - PQ']/Q^2$.
Want: $QP' - PQ' < 0$.
By Theorem 28.9, $P' = -(\mathrm{X}^2\mathrm{S}^\varepsilon_\bullet)(\beta)$ and $Q' = -(\mathrm{X}^1\mathrm{S}^\varepsilon_\bullet)(\beta)$.

For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.

Then: $P = \sum_{\sigma\in\Sigma}[\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}]$, $P' = -\sum_{\sigma\in\Sigma}[(\varepsilon_\sigma)^2 \cdot e^{-\beta\cdot\varepsilon_\sigma}]$,
$Q = \sum_{\tau\in\Sigma}[e^{-\beta\cdot\varepsilon_\tau}]$, $Q' = -\sum_{\tau\in\Sigma}[\varepsilon_\tau \cdot e^{-\beta\cdot\varepsilon_\tau}]$.

Since $\beta \in \mathrm{IDF}_\varepsilon$, by Theorem 27.7, we have

$$\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty, \qquad \overline{\mathrm{X}}^2\overline{\mathrm{S}}^\varepsilon_\beta < \infty,$$
$$\overline{\mathrm{X}}^0\overline{\mathrm{S}}^\varepsilon_\beta < \infty, \qquad \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty,$$

and so the four sums above are all absolutely convergent, *i.e.*,

$$\sum^{\mathrm{SP}}_{\sigma\in\Sigma} |\varepsilon_\sigma \cdot e^{-\beta\cdot\varepsilon_\sigma}| < \infty, \qquad \sum^{\mathrm{SP}}_{\sigma\in\Sigma} |(\varepsilon_\sigma)^2 \cdot e^{-\beta\cdot\varepsilon_\sigma}| < \infty,$$
$$\sum^{\mathrm{SP}}_{\tau\in\Sigma} |e^{-\beta\cdot\varepsilon_\tau}| < \infty, \qquad \sum^{\mathrm{SP}}_{\tau\in\Sigma} |\varepsilon_\tau \cdot e^{-\beta\cdot\varepsilon_\tau}| < \infty.$$

Then, by expanding products (Theorem 8.25), we have:

$$PQ' = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\ -\varepsilon_\sigma\varepsilon_\tau \cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\ ]$$
and
$$-QP' = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\ (\varepsilon_\sigma)^2 \cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\ ].$$

Then: $PQ' - QP' = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,((\varepsilon_\sigma)^2 - \varepsilon_\sigma\varepsilon_\tau)\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,]$.

Interchange σ and τ, and apply Fubini's Theorem (Theorem 8.26).

Then: $PQ' - QP' = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,((\varepsilon_\tau)^2 - \varepsilon_\tau\varepsilon_\sigma)\cdot e^{-\beta\cdot(\varepsilon_\tau+\varepsilon_\sigma)}\,]$.

Adding the last two equations gives:

$$2\cdot(PQ' - QP') = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\,((\varepsilon_\sigma)^2 + (\varepsilon_\tau)^2 - 2\varepsilon_\sigma\varepsilon_\tau)\cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\,].$$

Then:

$$2\cdot(PQ' - QP') = \sum_{\sigma\in\Sigma}\sum_{\tau\in\Sigma}[\ (\varepsilon_\sigma - \varepsilon_\tau)^2 \cdot e^{-\beta\cdot(\varepsilon_\sigma+\varepsilon_\tau)}\ ].$$

So, since $\#\mathbb{I}_\varepsilon \geqslant 2$, we get: $2\cdot(PQ' - QP') > 0$.

Then: $QP' - PQ' = -(PQ' - QP') < 0$. ∎

30. Limits at the boundary of IDF_ε

DEFINITION 30.1. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Then we define: $\boxed{\check{\alpha}_\varepsilon} := \inf \mathrm{BA}_\varepsilon$ *and* $\boxed{\hat{\alpha}_\varepsilon} := \sup \mathrm{BA}_\varepsilon$.

Then: $\check{\alpha}_{-\varepsilon} = -\hat{\alpha}_\varepsilon$ and $\hat{\alpha}_{-\varepsilon} = -\check{\alpha}_\varepsilon$.

Since $\inf \varnothing = \infty > -\infty = \sup\varnothing$, we get: $\varnothing = (\inf\varnothing; \sup\varnothing)$.
In general, $\forall$open, connected subset U of $\mathbb{R}$, $U = (\inf U; \sup U)$.

THEOREM 30.2. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: $\#\mathbb{I}_\varepsilon \geqslant 2$. *Then:* $\mathrm{BA}_\varepsilon = (\check{\alpha}_\varepsilon; \hat{\alpha}_\varepsilon)$.

Proof. By Theorem 29.8, BA_ε is a connected open subset of $\mathbb{R}$.
Then: $\mathrm{BA}_\varepsilon = (\inf \mathrm{BA}_\varepsilon\ ;\ \sup \mathrm{BA}_\varepsilon)$.
Then: $\mathrm{BA}_\varepsilon = (\ \check{\alpha}_\varepsilon\ ;\ \hat{\alpha}_\varepsilon\ )$. ∎

THEOREM 30.3. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Let $\beta_0 \in \mathbb{R}$. *Assume:* $\mathrm{IDF}_\varepsilon = (\beta_0; \infty)$.

Then: as $\beta \to (\beta_0)^+$, $A^\varepsilon_\beta \to \widehat{\alpha}_\varepsilon$
and as $\beta \to \infty$, $A^\varepsilon_\beta \to \breve{\alpha}_\varepsilon$.

Proof. Since $\mathrm{IDF}_\varepsilon = (\beta_0; \infty)$, we get: $\mathrm{DF}_\varepsilon \neq \mathbb{R}$ and $\mathrm{DF}_\varepsilon \neq \varnothing$.
By Theorem 24.19, we get: $\mathbb{I}_\varepsilon$ is infinite. Then: $\#\mathbb{I}_\varepsilon \geqslant 2$.
Since $\mathrm{IDF}_\varepsilon = (\beta_0; \infty)$, by Theorem 29.8, we get:
$A^\varepsilon_\bullet : (\beta_0; \infty) \to \mathrm{BA}_\varepsilon$ is surjective and strictly-decreasing.
It follows that as $\beta \to (\beta_0)^+$, $A^\varepsilon_\beta \to \sup \mathrm{BA}_\varepsilon$
and that as $\beta \to \infty$, $A^\varepsilon_\beta \to \inf \mathrm{BA}_\varepsilon$.
Then: as $\beta \to (\beta_0)^+$, $A^\varepsilon_\beta \to \widehat{\alpha}_\varepsilon$
and as $\beta \to \infty$, $A^\varepsilon_\beta \to \breve{\alpha}_\varepsilon$. □

THEOREM 30.4. Let Σ *be a set.*
For all $\sigma \in \Sigma$, **let** $f_\sigma : \mathbb{R} \to [0; \infty]$ *be semi-decreasing.*
Define $F : \mathbb{R} \to [0; \infty]$ *by:* $\forall \beta \in \mathbb{R}$, $F(\beta) = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [f_\sigma(\beta)]$.
Let $\beta_0 \in \mathbb{R}$. *Assume:* $\forall \sigma \in \Sigma$, *as* $\beta \to (\beta_0)^+$, $f_\sigma(\beta) \to f_\sigma(\beta_0)$.
Then: *as* $\beta \to (\beta_0)^+$, $F(\beta) \to F(\beta_0)$.

Proof. **Given** $\beta_1, \beta_2, \ldots \in (\beta_0; \infty)$,
assume ($\beta_1 \geqslant \beta_2 \geqslant \cdots$) and (as $i \to \infty$, $\beta_i \to \beta_0$),
want: as $i \to \infty$, $F(\beta_i) \to F(\beta_0)$.
For all $i \in \mathbb{N}$, **define** $g_i : \Sigma \to [0; \infty)$ by: $\forall \sigma \in \Sigma$, $g_i(\sigma) = f_\sigma(\beta_i)$.
Define $h : \Sigma \to [0; \infty)$ by: $\forall \sigma \in \Sigma$, $h(\sigma) = f_\sigma(\beta_0)$.
Let μ denote counting measure on Σ.
Then, $\forall i \in \mathbb{N}$, $\int_\Sigma g_i \, d\mu = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [g_i(\sigma)]$.
Also, $\int_\Sigma h \, d\mu = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [h(\sigma)]$.
For all $\sigma \in \Sigma$, since, as $\beta \to (\beta_0)^+$, $f_\sigma(\beta) \to f_\sigma(\beta_0)$,
we get: as $i \to \infty$, $f_\sigma(\beta_i) \to f_\sigma(\beta_0)$.
Then: $\forall \sigma \in \Sigma$, as $i \to \infty$, $g_i(\sigma) \to h(\sigma)$.
For all $\sigma \in \Sigma$, since $f_\sigma(\beta_1) \in \mathbb{I}_{f_\sigma} \subseteq [0; \infty]$
and since $\beta_1 \geqslant \beta_2 \geqslant \cdots$
and since f_σ is semi-decreasing,
we get: $0 \leqslant f_\sigma(\beta_1) \leqslant f_\sigma(\beta_2) \leqslant f_\sigma(\beta_3) \leqslant \cdots$.
Then: $\forall \sigma \in \Sigma$, $0 \leqslant g_1(\sigma) \leqslant g_2(\sigma) \leqslant g_3(\sigma) \leqslant \cdots$.
Then, by the Lebesgue Monotone Convergence Theorem,
as $i \to \infty$, $\int_\Sigma g_i \, d\mu \to \int_\Sigma h \, d\mu$.
Then: as $i \to \infty$, $\sum^{\mathrm{SP}}_{\sigma \in \Sigma} [g_i(\sigma)] \to \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [h(\sigma)]$.
Then: as $i \to \infty$, $\sum^{\mathrm{SP}}_{\sigma \in \Sigma} [f_\sigma(\beta_i)] \to \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [f_\sigma(\beta_0)]$.
Then: as $i \to \infty$, $F(\beta_i) \to F(\beta_0)$. □

THEOREM 30.5. **Let** Σ *be a set,* $\varepsilon : \Sigma \to [0;\infty)$, $\rho \in [0;\infty)$.
Let $\beta_0 \in \mathbb{R}$. *Then:* *as* $\beta \to (\beta_0)^+$, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta \to \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0}$.

Proof. Since $\varepsilon : \Sigma \to [0;\infty)$, we get: $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) \geqslant 0$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
For all $\sigma \in \Sigma$, **define** $f_\sigma : \mathbb{R} \to [0;\infty)$ by:
$\forall \beta \in \mathbb{R}$, $f_\sigma(\beta) = |\varepsilon_\sigma|^\rho \cdot e^{-\beta \cdot \varepsilon_\sigma}$.
Then: $\forall \sigma \in \Sigma$, f_σ is continuous.
Since, $\forall \sigma \in \Sigma$, $\varepsilon_\sigma = \varepsilon(\sigma) \geqslant 0$, we get:
$\forall \sigma \in \Sigma$, f_σ is semi-decreasing.
Define $F : \mathbb{R} \to [0;\infty]$ by: $\forall \beta \in \mathbb{R}$, $F(\beta) = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [f_\sigma(\beta)]$.
Then: $\forall \beta \in \mathbb{R}$, $F(\beta) = \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta$.
For all $\sigma \in \Sigma$, by continuity of f_σ,
we have as $\beta \to \beta_0$, $f_\sigma(\beta) \to f_\sigma(\beta_0)$,
and so as $\beta \to (\beta_0)^+$, $f_\sigma(\beta) \to f_\sigma(\beta_0)$.
Then, by Theorem 30.4, as $\beta \to (\beta_0)^+$, $F(\beta) \to F(\beta_0)$.
Then: as $\beta \to (\beta_0)^+$, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta \to \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0}$. □

THEOREM 30.6. **Let** Σ *be a set,* $\varepsilon : \Sigma \to [0;\infty)$.
Let $\beta_0 \in \mathbb{R}$. *Then:* *as* $\beta \to (\beta_0)^+$, $\Delta^\varepsilon_\beta \to \Delta^\varepsilon_{\beta_0}$.

Proof. By Theorem 30.5, as $\beta \to (\beta_0)^+$, $\overline{\mathrm{X}}^0 \overline{\mathrm{S}}^\varepsilon_\beta \to \overline{\mathrm{X}}^0 \overline{\mathrm{S}}^\varepsilon_{\beta_0}$.
Then: as $\beta \to (\beta_0)^+$, $\Delta^\varepsilon_\beta \to \Delta^\varepsilon_{\beta_0}$. □

THEOREM 30.7. **Let** Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Let $\beta_0 \in \mathbb{R}$ *and* **let** $\rho \in [0..\infty)$. *Assume:* $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
Then: *as* $\beta \to (\beta_0)^+$, $\mathrm{X}^\rho \mathrm{S}^\varepsilon_\beta \to \begin{cases} \mathrm{X}^\rho \mathrm{S}^\varepsilon_{\beta_0}, & \text{if } \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty, \\ \infty, & \text{if } \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty. \end{cases}$

Proof. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Let $\Sigma^- := \{\sigma \in \Sigma \,|\, \varepsilon_\sigma < 0\}$ and $\Sigma^\oplus := \{\sigma \in \Sigma \,|\, \varepsilon_\sigma \geqslant 0\}$.
Then: Σ is the disjoint-union of Σ^- and $\Sigma^\oplus$.
For all $\beta \in \mathbb{R}$, **let** $P_\beta := \sum^{\mathrm{SP}}_{\sigma \in \Sigma^\oplus} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta \cdot \varepsilon_\sigma} \,] \in [0;\infty]$.
Let $\varepsilon^\oplus := \varepsilon|\Sigma^\oplus$. Then: $\varepsilon^\oplus : \Sigma^\oplus \to [0;\infty)$ and $\forall \beta \in \mathbb{R}$, $P_\beta = \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^{\varepsilon^\oplus}_\beta$.
By Theorem 30.5, we have: as $\beta \to (\beta_0)^+$, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^{\varepsilon^\oplus}_\beta \to \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^{\varepsilon^\oplus}_{\beta_0}$.
Then: as $\beta \to (\beta_0)^+$, $P_\beta \to P_{\beta_0}$.
Since $\mathrm{DF}_\varepsilon \supseteq \mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, we get: $\sup \mathrm{DF}_\varepsilon = \infty$.
By Theorem 24.12, we get: ε is ∞-proper.
Then $\varepsilon^*(-\infty;0]$ is finite, so, since $\Sigma^- = \varepsilon^*(-\infty;0) \subseteq \varepsilon^*(-\infty;0]$,
we get: Σ^- is finite.

For all $\beta \in \mathbb{R}$, **let** $Q_\beta := \sum_{\sigma\in\Sigma^-}^{\mathrm{SP}} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma} \,]$.
Then: $\forall \beta \in \mathbb{R}$, $Q_\beta \geqslant 0$.
Since Σ^- is finite, we get:
$\forall \beta \in \mathbb{R}$, $Q_\beta < \infty$
and, as $\beta \to \beta_0$, $Q_\beta \to Q_{\beta_0}$.
Then: as $\beta \to (\beta_0)^+$, $Q_\beta \to Q_{\beta_0}$.
Also, $\forall \beta \in \mathbb{R}$, $0 \leqslant Q_\beta < \infty$.
In particular, $0 \leqslant Q_{\beta_0} < \infty$.

Claim 1: **Let** $\beta \in \mathbb{R}$. Then: $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon = P_\beta + Q_\beta$.
Proof of Claim 1: Recall: Σ is the disjoint-union of Σ^- and $\Sigma^\oplus$.

$$
\begin{aligned}
\text{Then: } \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon &= \textstyle\sum_{\sigma\in\Sigma}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] \\
&= \left(\textstyle\sum_{\sigma\in\Sigma^\oplus}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] \right) + \left(\textstyle\sum_{\sigma\in\Sigma^-}^{\mathrm{SP}} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] \right) \\
&= P_\beta + Q_\beta.
\end{aligned}
$$

End of proof of Claim 1.

For all $\beta \in \mathbb{R}$, since $Q_\beta \in [0;\infty)$,
we get: $(-1)^\rho \cdot Q_\beta \in (-\infty;\infty)$.
For all $\beta \in \mathbb{R}$, we have: $P_\beta \in [0;\infty]$.
For all $\beta \in \mathbb{R}$, **let** $R_\beta := P_\beta + (-1)^\rho \cdot Q_\beta \in (-\infty;\infty]$.
Recall: as $\beta \to (\beta_0)^+$, $P_\beta \to P_{\beta_0}$ and $Q_\beta \to Q_{\beta_0}$.
Then: as $\beta \to (\beta_0)^+$, $R_\beta \to R_{\beta_0}$.

Claim 2: **Let** $\beta \in \mathbb{R}$. Assume: $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon < \infty$. Then: $\mathrm{X}^\rho \mathrm{S}_\beta^\varepsilon = R_\beta$.
Proof of Claim 2: **Want:** $\mathrm{X}^\rho \mathrm{S}_\beta^\varepsilon = P_\beta + (-1)^\rho \cdot Q_\beta$.
Since $\sum_{\sigma\in\Sigma}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] = \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_\beta^\varepsilon < \infty$,
we get: both $\sum_{\sigma\in\Sigma^\oplus}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] < \infty$
and $\sum_{\sigma\in\Sigma^-}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] < \infty$.
Therefore, by Theorem 8.14,
we get: both $\sum_{\sigma\in\Sigma^\oplus} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] = \sum_{\sigma\in\Sigma^\oplus}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]$,
and $\sum_{\sigma\in\Sigma^-} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] = \sum_{\sigma\in\Sigma^-}^{\mathrm{SP}} [|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]$.
Recall: Σ is the disjoint-union of Σ^- and $\Sigma^\oplus$.

$$
\begin{aligned}
\text{Then: } \mathrm{X}^\rho \mathrm{S}_\beta^\varepsilon &= \textstyle\sum_{\sigma\in\Sigma} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] \\
&= \left(\textstyle\sum_{\sigma\in\Sigma^\oplus} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) + \left(\textstyle\sum_{\sigma\in\Sigma^-} [\, (\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) \\
&= \left(\textstyle\sum_{\sigma\in\Sigma^\oplus} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) + (-1)^\rho \cdot \left(\textstyle\sum_{\sigma\in\Sigma^-} [(-\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) \\
&= \left(\textstyle\sum_{\sigma\in\Sigma^\oplus} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) + (-1)^\rho \cdot \left(\textstyle\sum_{\sigma\in\Sigma^-} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) \\
&= \left(\textstyle\sum_{\sigma\in\Sigma^\oplus}^{\mathrm{SP}} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right) + (-1)^\rho \cdot \left(\textstyle\sum_{\sigma\in\Sigma^-}^{\mathrm{SP}} [\, |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]\right)
\end{aligned}
$$

$$= \qquad P_\beta \qquad + (-1)^\rho \cdot \qquad Q_\beta.$$

End of proof of Claim 2.

Since $\quad \mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, by Theorem 27.7, we have:

$$\forall \beta \in (\beta_0;\infty), \quad \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_\beta < \infty.$$

So, by Claim 2, we have:

$$\forall \beta \in (\beta_0;\infty), \quad \mathrm{X}^\rho \mathrm{S}^\varepsilon_\beta = R_\beta.$$

Recall: $\quad$ as $\beta \to (\beta_0)^+$, $\qquad R_\beta \to R_{\beta_0}$.

Then: $\quad$ as $\beta \to (\beta_0)^+$, $\qquad \mathrm{X}^\rho \mathrm{S}^\varepsilon_\beta \to R_{\beta_0}$.

Want: $R_{\beta_0} = \begin{cases} \mathrm{X}^\rho \mathrm{S}^\varepsilon_{\beta_0}, & \text{if } \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty, \\ \infty, & \text{if } \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty. \end{cases}$

By Claim 2, we have: $\quad (\, \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty \,) \quad \Rightarrow \quad (\, R_{\beta_0} = \mathrm{X}^\rho \mathrm{S}^\varepsilon_{\beta_0} \,)$.

It remains to show: $\quad (\, \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty \,) \quad \Rightarrow \quad (\, R_{\beta_0} = \infty \,)$.

Assume: $\quad \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty$. **Want:** $R_{\beta_0} = \infty$.

Recall: $\quad \forall \beta \in \mathbb{R}, \quad (-1)^\rho \cdot Q_\beta \in (-\infty;\infty)$.

Then: $\qquad (-1)^\rho \cdot Q_{\beta_0} \in (-\infty;\infty)$.

Then: $\qquad (-1)^\rho \cdot Q_{\beta_0} > -\infty$.

By Claim 1, $\quad P_{\beta_0} + Q_{\beta_0} = \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0}$. $\qquad$ Recall: $0 \leqslant Q_{\beta_0} < \infty$.

Since $\qquad P_{\beta_0} + Q_{\beta_0} = \overline{\mathrm{X}}^\rho \overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty$ and since $\quad Q_{\beta_0} < \infty$,

we get: $\quad P_{\beta_0} = \infty$.

So, since $\quad (-1)^\rho \cdot Q_{\beta_0} > -\infty$, $\quad$ we get: $\quad P_{\beta_0} + (-1)^\rho \cdot Q_{\beta_0} = \infty$.

Then: $\qquad R_{\beta_0} = P_{\beta_0} + (-1)^\rho \cdot Q_{\beta_0} = \infty$. $\quad \square$

THEOREM 30.8. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.

Assume: $\qquad \mathrm{DF}_\varepsilon = [\beta_0;\infty)$.

Then: as $\beta \to (\beta_0)^+$, $\qquad A^\varepsilon_\beta \to \begin{cases} A^\varepsilon_{\beta_0}, & \textit{if } \overline{\mathrm{X}}^1 \overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty, \\ \infty, & \textit{if } \overline{\mathrm{X}}^1 \overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty. \end{cases}$

Proof. Since $\quad \Sigma \neq \varnothing$, $\quad$ we get: $\quad \forall \beta \in \mathbb{R}, \quad \Delta^\varepsilon_\beta > 0$.

So, since $\quad \mathrm{DF}_\varepsilon = [\beta_0;\infty)$, $\quad$ we get:

$$\forall \beta \in [\beta_0;\infty), \qquad 0 < \Delta^\varepsilon_\beta < \infty.$$

In particular, $\qquad 0 < \Delta^\varepsilon_{\beta_0} < \infty$.

Since $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$, we get $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.

Then, by Theorem 27.7, we get:

$$\forall \beta \in (\beta_0;\infty), \quad \overline{\mathrm{X}}^1 \overline{\mathrm{S}}^\varepsilon_\beta < \infty.$$

Then: $\quad \forall \beta \in (\beta_0;\infty), \quad \mathrm{X}^1 \mathrm{S}^\varepsilon_\beta = \Gamma^\varepsilon_\beta$ and $\Gamma^\varepsilon_\beta \,/\, \Delta^\varepsilon_\beta = A^\varepsilon_\beta$.

Also, $\quad (\, \overline{\mathrm{X}}^1 \overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty \,) \Rightarrow (\, \mathrm{X}^1 \mathrm{S}^\varepsilon_{\beta_0} = \Gamma^\varepsilon_{\beta_0}$ and $\Gamma^\varepsilon_{\beta_0} / \Delta^\varepsilon_{\beta_0} = A^\varepsilon_{\beta_0} \,)$.

By Theorem 30.7, we get:

$$\text{as } \beta \to (\beta_0)^+, \quad \mathrm{X}^1\mathrm{S}^\varepsilon_\beta \quad \to \begin{cases} \mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0}, & \text{if } \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty, \\ \infty, & \text{if } \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty. \end{cases}$$

By Theorem 30.6, we have:

$$\text{as } \beta \to (\beta_0)^+, \qquad \Delta^\varepsilon_\beta \to \qquad \Delta^\varepsilon_{\beta_0}.$$

Dividing the last two limits, we get:

$$\text{as } \beta \to (\beta_0)^+, \quad \mathrm{X}^1\mathrm{S}^\varepsilon_\beta \,/\, \Delta^\varepsilon_\beta \to \begin{cases} \mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0}, & \text{if } \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty, \\ \infty, & \text{if } \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty. \end{cases}$$

So, since, $\forall \beta \in (\beta_0;\infty)$, $\mathrm{X}^1\mathrm{S}^\varepsilon_\beta \,/\, \Delta^\varepsilon_\beta = \Gamma^\varepsilon_\beta \,/\, \Delta^\varepsilon_\beta = A^\varepsilon_\beta$, we get:

$$\text{as } \beta \to (\beta_0)^+, \qquad A^\varepsilon_\beta \to \begin{cases} \mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0}, & \text{if } \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty, \\ \infty, & \text{if } \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} = \infty. \end{cases}$$

Want: $(\ \overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty\ ) \quad \Rightarrow \quad (\ \mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0} = A^\varepsilon_{\beta_0}\ )$.

Assume: $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty$. **Want:** $\mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0} = A^\varepsilon_{\beta_0}$.

Since $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_{\beta_0} < \infty$, $\mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0} = \Gamma^\varepsilon_{\beta_0}$ and $\Gamma^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0} = A^\varepsilon_{\beta_0}$.

Then: $\mathrm{X}^1\mathrm{S}^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0} = \Gamma^\varepsilon_{\beta_0} \,/\, \Delta^\varepsilon_{\beta_0} = A^\varepsilon_{\beta_0}$. □

Theorem 30.8, above, analyzes $\lim_{\beta\to(\beta_0)^+} [A^\varepsilon_\beta]$, in case $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$.
Theorem 30.10, below, analyzes $\lim_{\beta\to(\beta_0)^+} [A^\varepsilon_\beta]$, in case $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$.
Theorem 30.13, below, analyzes $\lim_{\beta\to\infty} [A^\varepsilon_\beta]$, in either case.

THEOREM 30.9. Let $\beta_0 \in \mathbb{R}$, $g : (\beta_0;\infty) \to \mathbb{R}$.
Assume: g *is differentiable on* $(\beta_0;\infty)$.
Assume: g' *is semi-decreasing on* $(\beta_0;\infty)$.
Assume: as $\beta \to (\beta_0)^+$, $g(\beta) \to -\infty$.
Then: as $\beta \to (\beta_0)^+$, $g'(\beta) \to \infty$.

Proof. Since $g : (\beta_0;\infty) \to \mathbb{R}$ and g is differentiable on $(\beta_0;\infty)$,
we get: $g' : (\beta_0;\infty) \to \mathbb{R}$.
So, since g' is semi-decreasing on $(\beta_0;\infty)$, we get:

$$\text{as } \beta \to (\beta_0)^+, \qquad g'(\beta) \to \sup \mathbb{I}_{g'}.$$

Want: $\sup \mathbb{I}_{g'} = \infty$. Assume $\sup \mathbb{I}_{g'} \neq \infty$. **Want:** Contradiction.
Let $M := \max\{\sup \mathbb{I}_{g'}, 0\}$. Then: $M \in [0;\infty)$ and $M \geqslant \sup \mathbb{I}_{g'}$.
Let $\beta_1 := \beta_0 + 1$. Then: $\beta_1 - \beta_0 = 1$. **Let** $L := (g(\beta_1)) - M$.
By hypothesis, as $\beta \to (\beta_0)^+$, $g(\beta) \to -\infty$,
so **choose** $\beta \in (\beta_0;\beta_1)$ s.t. $g(\beta) < L$.
Since $\beta \in (\beta_0;\beta_1) \subseteq [\beta_0;\beta_1)$, we get $\beta_0 \leqslant \beta < \beta_1$,
so $\beta_1 - \beta_0 \geqslant \beta_1 - \beta > 0$.
Since $\beta_1 - \beta \leqslant \beta_1 - \beta_0 = 1$ and since $M \in [0;\infty)$,
we get: $M \cdot (\beta_1 - \beta) \leqslant M$.

Since $g' \leqslant \sup \mathbb{I}_{g'}$ on $(\beta_0;\infty)$ and since $\sup \mathbb{I}_{g'} \leqslant M$,
we get: $g' \leqslant M$ on $(\beta_0;\infty)$.
So, since $\beta, \beta_1 \in (\beta_0;\beta_1] \subseteq (\beta_0;\infty)$, by the Mean Value Theorem,
we get: $\dfrac{(g(\beta_1)) - (g(\beta))}{\beta_1 - \beta} \leqslant M$.
So, since $\beta_1 - \beta > 0$, we get:
$(g(\beta_1)) - (g(\beta)) \leqslant M \cdot (\beta_1 - \beta)$.
So, since $M \cdot (\beta_1 - \beta) \leqslant M$.
we get: $(g(\beta_1)) - (g(\beta)) \leqslant M$.
Then: $g(\beta) \geqslant (g(\beta_1)) - M$.
By definition of L, $(g(\beta_1)) - M = L$.
Then: $g(\beta) \geqslant L$.
By choice of β, $g(\beta) < L$. Contradiction. $\square$

THEOREM 30.10. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$. *Then: as* $\beta \to (\beta_0)^+$, $A^\varepsilon_\beta \to \infty$.

Proof. Since $\beta_0 \notin (\beta_0;\infty) = \mathrm{DF}_\varepsilon$, we get: $\Delta^\varepsilon_{\beta_0} = \infty$.
Since $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$, we get: $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
Also, $\mathrm{DF}_\varepsilon \neq \mathbb{R}$ and $\mathrm{DF}_\varepsilon \neq \varnothing$,
so, by Theorem 24.19, we get: $\mathbb{I}_\varepsilon$ is infinite. Then $\#\mathbb{I}_\varepsilon \geqslant 2$.
Since $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, by Theorem 29.8,
we get: $A^\varepsilon_\bullet$ is strictly-decreasing on $(\beta_0;\infty)$.
Since $\overline{\mathrm{X}}^0\overline{\mathrm{S}}^\varepsilon_{\beta_0} = \Delta^\varepsilon_{\beta_0} = \infty$, by Theorem 30.7, we get:
as $\beta \to (\beta_0)^+$, $\mathrm{X}^0\mathrm{S}^\varepsilon_\beta \to \infty$.
Since $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, we get:
$\forall \beta \in (\beta_0;\infty)$, $\mathrm{X}^0\mathrm{S}^\varepsilon_\beta = \Delta^\varepsilon_\beta$.
Then: as $\beta \to (\beta_0)^+$, $\Delta^\varepsilon_\beta \to \infty$.
Since $\Sigma \neq \varnothing$, we get: $\forall \beta \in \mathbb{R}$, $\Delta^\varepsilon_\beta > 0$.
Since $\mathrm{IDF}_\varepsilon \subseteq \mathrm{DF}_\varepsilon$, we get: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $\Delta^\varepsilon_\beta < \infty$.
Then: $\forall \beta \in \mathrm{IDF}_\varepsilon$, $0 < \Delta^\varepsilon_\beta < \infty$.
Then: $\Delta^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to (0;\infty)$.
Let $f := \Delta^\varepsilon_\bullet$. Then $f : \mathrm{IDF}_\varepsilon \to (0;\infty)$.
Recall: $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
Then $f : (\beta_0;\infty) \to (0;\infty)$.
Since $f = \Delta^\varepsilon_\bullet = \mathrm{X}^0\mathrm{S}^\varepsilon_\bullet$, by Theorem 28.9, we get:
f is C^ω and $f' = -(\mathrm{X}^1\mathrm{S}^\varepsilon_\bullet)$.
Then: $\forall \beta \in (\beta_0;\infty)$, $-(f'(\beta)) = \mathrm{X}^1\mathrm{S}^\varepsilon_\beta$.
Since $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$, we get:

$\forall \beta \in (\beta_0; \infty)$, $\quad \mathrm{X}^1\mathrm{S}^\varepsilon_\beta = \Gamma^\varepsilon_\beta$.
Then: $\forall \beta \in (\beta_0; \infty)$, $\quad -(f'(\beta)) = \Gamma^\varepsilon_\beta$.
Also, $\forall \beta \in (\beta_0; \infty)$, $\quad f(\beta) = \Delta^\varepsilon_\beta$.
Define $g : (\beta_0; \infty) \to \mathbb{R}$
by: $\forall \beta \in (\beta_0; \infty)$, $\quad g(\beta) = -(\ln(f(\beta)))$.
Then, by the Chain Rule, g is differentiable on $(\beta_0; \infty)$
and $\forall \beta \in (\beta_0; \infty)$, $\quad g'(\beta) = -(f'(\beta))/(f(\beta))$.
Then: $\forall \beta \in (\beta_0; \infty)$, $\quad g'(\beta) = \Gamma^\varepsilon_\beta \;/\; \Delta^\varepsilon_\beta$.
Then: $\forall \beta \in (\beta_0; \infty)$, $\quad g'(\beta) = A^\varepsilon_\beta$.
Then: on $(\beta_0; \infty)$, $\quad g' = A^\varepsilon_\bullet$.
Recall: $A^\varepsilon_\bullet$ is strictly-decreasing on $(\beta_0; \infty)$.
Then: g' is strictly-decreasing on $(\beta_0; \infty)$.
Then: g' is semi-decreasing on $(\beta_0; \infty)$.
Recall: as $\beta \to (\beta_0)^+$, $\quad \Delta^\varepsilon_\beta \to \infty$.
Then: as $\beta \to (\beta_0)^+$, $\quad f(\beta) \to \infty$.
Then: as $\beta \to (\beta_0)^+$, $\quad -(\ln(f(\beta))) \to -\infty$.
Then: as $\beta \to (\beta_0)^+$, $\quad g(\beta) \to -\infty$.
Then, by Theorem 30.9, as $\beta \to (\beta_0)^+$, $\quad g'(\beta) \to \infty$.
Then: as $\beta \to (\beta_0)^+$, $\quad A^\varepsilon_\beta \to \infty$. □

THEOREM 30.11. Let Σ *be a set.*
For all $\sigma \in \Sigma$, **let** $f_\sigma : \mathbb{R} \to [0; \infty]$ *be semi-decreasing.*
Define $F : \mathbb{R} \to [0; \infty]$ *by:* $\forall \beta \in \mathbb{R}$, $\quad F(\beta) = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [f_\sigma(\beta)]$.
Assume: $\exists b \in \mathbb{R}$ *s.t.* $F(b) < \infty$.
Assume: $\forall \sigma \in \Sigma$, *as* $\beta \to \infty$, $\quad f_\sigma(\beta) \to 0$.
Then: *as* $\beta \to \infty$, $\quad F(\beta) \to 0$.

Proof. **Choose** $b \in \mathbb{R}$ s.t. $F(b) < \infty$.
Given $\beta_1, \beta_2, \ldots \in [b; \infty)$, assume, as $i \to \infty$, $\quad \beta_i \to \infty$,
want: as $i \to \infty$, $\quad F(\beta_i) \to 0$.
We have: $\forall i \in \mathbb{N}$, $\quad \beta_i \geqslant b$.
By hypothesis, $\forall \sigma \in \Sigma$, as $\beta \to \infty$, $\quad f_\sigma(\beta) \to 0$.
Then: $\forall \sigma \in \Sigma$, as $i \to \infty$, $\quad f_\sigma(\beta_i) \to 0$.
For all $i \in \mathbb{N}$, **define** $g_i : \Sigma \to [0; \infty]$ by: $\forall \sigma \in \Sigma$, $\quad g_i(\sigma) = f_\sigma(\beta_i)$.
Then: $\forall \sigma \in \Sigma$, as $i \to \infty$, $\quad g_i(\sigma) \to 0$.
Define $U : \Sigma \to [0; \infty]$ by: $\forall \sigma \in \Sigma$, $\quad U(\sigma) = f_\sigma(b)$.
Let μ denote counting measure on Σ.
Then, $\forall i \in \mathbb{N}$, $\quad \int_\Sigma g_i \, d\mu = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [g_i(\sigma)]$.
Also, $\int_\Sigma U \, d\mu = \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [U(\sigma)]$. $\quad$ Also, $\int_\Sigma 0 \, d\mu = 0$.

Since, $\forall i \in \mathbb{N}$, $g_i : \Sigma \to [0;\infty]$,
we get: $\forall i \in \mathbb{N}$, on Σ, $g_i \geqslant 0$.
For all $\sigma \in \Sigma$, by hypothesis, f_σ is semi-decreasing,
so, $\forall i \in \mathbb{N}$, since $\beta_i \geqslant b$, we get: $f_\sigma(\beta_i) \leqslant f_\sigma(b)$.
Then: $\forall i \in \mathbb{N}$, $\forall \sigma \in \Sigma$, $g_i(\sigma) \leqslant U(\sigma)$.
Then: $\forall i \in \mathbb{N}$, on Σ, $g_i \leqslant U$.
Then: $\forall i \in \mathbb{N}$, on Σ, $0 \leqslant g_i \leqslant U$.
So, since $\int_\Sigma U\,d\mu = \sum_{\sigma\in\Sigma}^{\mathrm{SP}} [U(\sigma)] = \sum_{\sigma\in\Sigma}^{\mathrm{SP}} [f_\sigma(b)] = F(b) < \infty$,
and since, $\forall \sigma \in \Sigma$, as $i \to \infty$, $g_i(\sigma) \to 0$,
by the Lebesgue Dominated Convergence Theorem,
we get: as $i \to \infty$, $\int_\Sigma g_i\,d\mu \to \int_\Sigma 0\,d\mu$.
Then: as $i \to \infty$, $\sum_{\sigma\in\Sigma}^{\mathrm{SP}} [\,g_i(\sigma)\,] \to 0$.
Then: as $i \to \infty$, $\sum_{\sigma\in\Sigma}^{\mathrm{SP}} [f_\sigma(\beta_i)] \to 0$.
Then: as $i \to \infty$, $F(\beta_i) \to 0$. □

THEOREM 30.12. Let *Σ be a set, $t_0 \in \mathbb{R}$, $\varepsilon : \Sigma \to [t_0;\infty)$.*
Assume: $\mathrm{IDF}_\varepsilon \neq \varnothing$. **Let** $\Sigma_0 := \varepsilon^*\{t_0\}$. **Let** $\Sigma' := \Sigma\backslash\Sigma_0$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$. **Let** *$\rho \geqslant 0$ be real.*
Then: as $\beta \to \infty$, $\sum_{\sigma\in\Sigma'}^{\mathrm{SP}} [\,|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot(\varepsilon_\sigma - t_0)}\,] \to 0$.

Proof. Since $\varepsilon : \Sigma \to [t_0;\infty)$,
we get: $\varepsilon^*[t_0;\infty) = \Sigma$.
Since $[t_0;\infty) \ \backslash \ \{t_0\} = (t_0;\infty)$,
we get: $(\,\varepsilon^*[t_0;\infty)\,) \backslash (\,\varepsilon^*\{t_0\}\,) = \varepsilon^*(t_0;\infty)$.
Then: $\Sigma \ \backslash \ \Sigma_0 = \varepsilon^*(t_0;\infty)$.
Since $\Sigma' = \Sigma\backslash\Sigma_0 = \varepsilon^*(t_0;\infty)$,
we get: $\forall \sigma \in \Sigma'$, $\varepsilon(\sigma) \in (t_0;\infty)$.
Since $\forall \sigma \in \Sigma'$, $\varepsilon_\sigma = \varepsilon(\sigma) \in (t_0;\infty)$,
we get: $\forall \sigma \in \Sigma'$, $\varepsilon_\sigma - t_0 > 0$.
For all $\sigma \in \Sigma'$, **define** $f_\sigma : \mathbb{R} \to [0;\infty)$ by:
$\forall \beta \in \mathbb{R}$, $f_\sigma(\beta) = |\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot(\varepsilon_\sigma - t_0)}$.
Then: $\forall \sigma \in \Sigma'$, since $\varepsilon_\sigma - t_0 > 0$, we get:
f_σ is semi-decreasing and as $\beta \to \infty$, $f_\sigma(\beta) \to 0$.
Since $\mathrm{IDF}_\varepsilon \neq \varnothing$, **choose** $b \in \mathrm{IDF}_\varepsilon$.
Then, by Theorem 27.7, $\overline{\mathrm{X}}^\rho \overline{\mathrm{S}}_b^\varepsilon < \infty$.
Then $\sum_{\sigma\in\Sigma}^{\mathrm{SP}} [\,|\varepsilon_\sigma|^\rho \cdot e^{-b\cdot\varepsilon_\sigma}\,] < \infty$.
So, since $\Sigma' \subseteq \Sigma$, $\sum_{\sigma\in\Sigma'}^{\mathrm{SP}} [\,|\varepsilon_\sigma|^\rho \cdot e^{-b\cdot\varepsilon_\sigma}\,] < \infty$.
Multiplying by $e^{b\cdot t_0}$, $e^{b\cdot t_0} \cdot \sum_{\sigma\in\Sigma'}^{\mathrm{SP}} [\,|\varepsilon_\sigma|^\rho \cdot e^{-b\cdot\varepsilon_\sigma}\,] < \infty$.
Then $\sum_{\sigma\in\Sigma'}^{\mathrm{SP}} [\,|\varepsilon_\sigma|^\rho \cdot e^{-b\cdot(\varepsilon_\sigma - t_0)}\,] < \infty$.

Define $F : \mathbb{R} \to [0;\infty]$ by: $\forall \beta \in \mathbb{R}$, $F(\beta) = \sum^{\mathrm{SP}}_{\sigma\in\Sigma'} [f_\sigma(\beta)]$.
Then, since $F(b) = \sum^{\mathrm{SP}}_{\sigma\in\Sigma'} [\,|\varepsilon_\sigma|^\rho \cdot e^{-b\cdot(\varepsilon_\sigma - t_0)}\,] < \infty$,
by Theorem 30.11, we get:
as $\beta \to \infty$, $F(\beta) \to 0$.
Then: as $\beta \to \infty$, $\sum^{\mathrm{SP}}_{\sigma\in\Sigma'} [\,|\varepsilon_\sigma|^\rho \cdot e^{-\beta\cdot(\varepsilon_\sigma - t_0)}\,] \to 0$. □

THEOREM 30.13. Let *Σ be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.
Assume: either $\mathrm{DF}_\varepsilon = [\beta_0;\infty)$ *or* $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$.
Then: as $\beta \to \infty$, $A^\varepsilon_\beta \to \inf \mathbb{I}_\varepsilon$.

Proof. We have: $\sup \mathrm{DF}_\varepsilon = \infty$ and $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
By Theorem 24.12, ε is ∞-proper.
Then, by Theorem 23.2, $\inf \mathbb{I}_\varepsilon \in \mathbb{I}_\varepsilon$.
Let $t_0 := \inf \mathbb{I}_\varepsilon$. Then: $t_0 \in \mathbb{I}_\varepsilon$.
Want: as $\beta \to \infty$, $A^\varepsilon_\beta \to t_0$.
Let $\Sigma_0 := \varepsilon^*\{t_0\}$. **Let** $\Sigma' := \Sigma\backslash\Sigma_0$. **Let** $n_0 := \#\Sigma_0$.
Then: $n_0 = \#(\varepsilon^*\{t_0\})$.
Since $t_0 \in \mathbb{I}_\varepsilon$, we get $\varepsilon^*\{t_0\} \neq \varnothing$, so $n_0 > 0$.
By Theorem 23.4, $\varepsilon^*\{t_0\}$ is finite, so $n_0 < \infty$.
Then: $0 < n_0 < \infty$. For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.

Claim 1: **Let** $\rho \in [0..\infty)$, $\beta \in (\beta_0;\infty)$.
Then: $\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta = n_0 \cdot (t_0)^\rho \cdot e^{-\beta\cdot t_0} + \sum_{\sigma\in\Sigma'} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]$.
Proof of Claim 1:
Since $\beta \in (\beta_0;\infty) = \mathrm{IDF}_\varepsilon$, by Theorem 27.7, we get:
$\overline{\mathrm{X}}^\rho\overline{\mathrm{S}}^\varepsilon_\beta < \infty$.
Then: $\sum^{\mathrm{SP}}_{\sigma\in\Sigma} |(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}| < \infty$.
We have: $\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta = \sum_{\sigma\in\Sigma} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]$.
So, since Σ is the disjoint-union of Σ_0 and Σ', we get:
$\mathrm{X}^\rho\mathrm{S}^\varepsilon_\beta = (\sum_{\sigma\in\Sigma_0} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}]) + (\sum_{\sigma\in\Sigma'} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}])$.
Want: $\sum_{\sigma\in\Sigma_0} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] = n_0 \cdot (t_0)^\rho \cdot e^{-\beta\cdot t_0}$.
Recall: $\Sigma_0 = \varepsilon^*\{t_0\}$ and $\#\Sigma_0 = n_0$.
For all $\sigma \in \Sigma_0$, since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{t_0\}$, we get $\varepsilon_\sigma = t_0$.

$$
\begin{aligned}
\text{Then: } \sum_{\sigma\in\Sigma_0} [(\varepsilon_\sigma)^\rho \cdot e^{-\beta\cdot\varepsilon_\sigma}] &= \sum_{\sigma\in\Sigma_0} [(t_0)^\rho \cdot e^{-\beta\cdot t_0}] \\
&= (t_0)^\rho \cdot e^{-\beta\cdot t_0} \cdot \sum_{\sigma\in\Sigma_0} [\ 1\ ] \\
&= (t_0)^\rho \cdot e^{-\beta\cdot t_0} \cdot (\#\Sigma_0) \\
&= (t_0)^\rho \cdot e^{-\beta\cdot t_0} \cdot n_0 \\
&= n_0 \cdot (t_0)^\rho \cdot e^{-\beta\cdot t_0}.
\end{aligned}
$$

End of proof of Claim 1.

Claim 2: **Let** $\rho \in [0..\infty)$.

Then: as $\beta \to \infty$, $\sum^{\text{SP}}_{\sigma \in \Sigma'} \left| (\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right| \to 0$

and as $\beta \to \infty$, $\sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \to 0$.

Proof of Claim 2:

Since $t_0 = \inf \mathbb{I}_\varepsilon$, we get $\mathbb{I}_\varepsilon \subseteq [t_0; \infty)$, and so $\varepsilon : \Sigma \to [t_0; \infty)$.

By Theorem 30.12, as $\beta \to \infty$, $\sum^{\text{SP}}_{\sigma \in \Sigma'} \left[|\varepsilon_\sigma|^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \to 0$.

Then: as $\beta \to \infty$, $\sum^{\text{SP}}_{\sigma \in \Sigma'} \left| (\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right| \to 0$.

It remains to show: as $\beta \to \infty$, $\sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \to 0$.

By subadditivity of absolute value,

since as $\beta \to \infty$, $\sum^{\text{SP}}_{\sigma \in \Sigma'} \left| (\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right| \to 0$,

we get: as $\beta \to \infty$, $\left| \sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \right| \to 0$.

Then: as $\beta \to \infty$, $\sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^\rho \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \to 0$.

End of proof of Claim 2.

Recall: $0 < n_0 < \infty$ and $\text{IDF}_\varepsilon = (\beta_0; \infty)$.

For all $\beta \in (\beta_0; \infty)$,

by Claim 1, $\text{X}^1\text{S}^\varepsilon_\beta = n_0 \cdot t_0 \cdot e^{-\beta \cdot t_0} + \sum_{\sigma \in \Sigma'} \left[\varepsilon_\sigma \cdot e^{-\beta \cdot \varepsilon_\sigma} \right]$

and $\text{X}^0\text{S}^\varepsilon_\beta = n_0 \cdot e^{-\beta \cdot t_0} + \sum_{\sigma \in \Sigma'} \left[e^{-\beta \cdot \varepsilon_\sigma} \right]$,

so, since $A^\varepsilon_\beta = \dfrac{\Gamma^\varepsilon_\beta}{\Delta^\varepsilon_\beta} = \dfrac{\text{X}^1\text{S}^\varepsilon_\beta}{\text{X}^0\text{S}^\varepsilon_\beta}$,

we get $A^\varepsilon_\beta = \dfrac{n_0 \cdot t_0 \cdot e^{-\beta \cdot t_0} + \sum_{\sigma \in \Sigma'} \left[\varepsilon_\sigma \cdot e^{-\beta \cdot \varepsilon_\sigma} \right]}{n_0 \cdot e^{-\beta \cdot t_0} + \sum_{\sigma \in \Sigma'} \left[e^{-\beta \cdot \varepsilon_\sigma} \right]}$,

so $A^\varepsilon_\beta = \dfrac{n_0 \cdot t_0 \cdot e^{-\beta \cdot t_0} + \sum_{\sigma \in \Sigma'} \left[\varepsilon_\sigma \cdot e^{-\beta \cdot \varepsilon_\sigma} \right]}{n_0 \cdot e^{-\beta \cdot t_0} + \sum_{\sigma \in \Sigma'} \left[e^{-\beta \cdot \varepsilon_\sigma} \right]} \cdot \dfrac{e^{\beta \cdot t_0}}{e^{\beta \cdot t_0}}$,

so $A^\varepsilon_\beta = \dfrac{n_0 \cdot t_0 + \sum_{\sigma \in \Sigma'} \left[\varepsilon_\sigma \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right]}{n_0 + \sum_{\sigma \in \Sigma'} \left[e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right]}$,

so $A^\varepsilon_\beta = \dfrac{n_0 \cdot t_0 + \sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^1 \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right]}{n_0 + \sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^0 \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right]}$.

By Claim 2, as $\beta \to \infty$, $\sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^1 \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \to 0$

and as $\beta \to \infty$, $\sum_{\sigma \in \Sigma'} \left[(\varepsilon_\sigma)^0 \cdot e^{-\beta \cdot (\varepsilon_\sigma - t_0)} \right] \to 0$.

Then: as $\beta \to \infty$, $A^\varepsilon_\beta \to \dfrac{n_0 \cdot t_0 + 0}{n_0 + 0}$.

Then: as $\beta \to \infty$, $A^\varepsilon_\beta \to t_0$. $\square$

THEOREM 30.14. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.
Assume: $\text{DF}_\varepsilon = [\beta_0; \infty)$ *or* $\text{DF}_\varepsilon = (\beta_0; \infty)$. *Then:* $\breve{\alpha}_\varepsilon = \inf \mathbb{I}_\varepsilon$.

Proof. We have: $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
By Theorem 30.13, as $\beta \to \infty$, $A^\varepsilon_\beta \to \inf \mathbb{I}_\varepsilon$.
By Theorem 30.3, as $\beta \to \infty$, $A^\varepsilon_\beta \to \breve{\alpha}_\varepsilon$.
Then: $\breve{\alpha}_\varepsilon = \inf \mathbb{I}_\varepsilon$. $\square$

THEOREM 30.15. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$. *Then:* $\widehat{\alpha}_\varepsilon = \sup \mathbb{I}_\varepsilon = \infty$.

Proof. We have $\mathrm{DF}_\varepsilon \neq \mathbb{R}$ and $\sup \mathrm{DF}_\varepsilon = \infty$,
so, by Theorem 24.18, we get: $\sup \mathbb{I}_\varepsilon = \infty$.
It remains to show: $\widehat{\alpha}_\varepsilon = \sup \mathbb{I}_\varepsilon$. **Want:** $\widehat{\alpha}_\varepsilon = \infty$.
Since $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$, we get: $\mathrm{IDF}_\varepsilon = (\beta_0;\infty)$.
By Theorem 30.10, we have: as $\beta \to (\beta_0)^+$, $A^\varepsilon_\beta \to \infty$.
By Theorem 30.3, we have: as $\beta \to (\beta_0)^+$, $A^\varepsilon_\beta \to \widehat{\alpha}_\varepsilon$.
Then: $\widehat{\alpha}_\varepsilon = \infty$. $\square$

THEOREM 30.16. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon = (\beta_0;\infty)$. *Then:* $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$.

Proof. We have $\mathrm{DF}_\varepsilon \neq \mathbb{R}$ and $\mathrm{DF}_\varepsilon \neq \varnothing$,
so, by Theorem 24.19, we get: $\mathbb{I}_\varepsilon$ is infinite.
Then $\#\mathbb{I}_\varepsilon \geqslant 2$, so, by Theorem 30.2, we have: $\mathrm{BA}_\varepsilon = (\breve{\alpha}_\varepsilon; \widehat{\alpha}_\varepsilon)$.
By Theorem 30.14, we get: $\breve{\alpha}_\varepsilon = \inf \mathbb{I}_\varepsilon$.
By Theorem 30.15, we get: $\widehat{\alpha}_\varepsilon = \sup \mathbb{I}_\varepsilon$.
Then: $\mathrm{BA}_\varepsilon = (\breve{\alpha}_\varepsilon; \widehat{\alpha}_\varepsilon) = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$. $\square$

THEOREM 30.17. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\beta_0 \in \mathbb{R}$.
Assume: $\mathrm{DF}_\varepsilon = (-\infty;-\beta_0)$. *Then:* $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$.

Proof. Since $\mathrm{DF}_{-\varepsilon} = -\mathrm{DF}_\varepsilon = (\beta_0;\infty)$, by Theorem 30.16,
we get: $\mathrm{BA}_{-\varepsilon} = (\inf \mathbb{I}_{-\varepsilon}; \sup \mathbb{I}_{-\varepsilon})$.
So, since $\inf \mathbb{I}_{-\varepsilon} = \inf(-\mathbb{I}_\varepsilon) = -\sup \mathbb{I}_\varepsilon$
and since $\sup \mathbb{I}_{-\varepsilon} = \sup(-\mathbb{I}_\varepsilon) = -\inf \mathbb{I}_\varepsilon$,
we get: $\mathrm{BA}_{-\varepsilon} = (-\sup \mathbb{I}_\varepsilon; -\inf \mathbb{I}_\varepsilon)$.
Then: $\mathrm{BA}_\varepsilon = -\mathrm{BA}_{-\varepsilon} = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$. $\square$

THEOREM 30.18. Let Σ *be a nonempty set,* $\varepsilon : \Sigma \to \mathbb{R}$.
Assume: DF_ε *is a nonempty open subset of* $\mathbb{R}$ *and* $\#\mathbb{I}_\varepsilon \geqslant 2$.
Then: $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$.

Proof. Since DF_ε is nonempty and open in $\mathbb{R}$,
by Theorem 25.4, one of the following holds:

(i) $\mathrm{DF}_\varepsilon = \mathbb{R}$

or (ii) $\exists$real $\beta_0 \geqslant 0$ s.t. $\mathrm{DF}_\varepsilon = (\beta_0; \infty)$

or (iii) $\exists$real $\beta_0 \geqslant 0$ s.t. $\mathrm{DF}_\varepsilon = (-\infty; -\beta_0)$.

In case (ii), by Theorem 30.16, $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$.
In case (iii), by Theorem 30.17, $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$.
We may therefore assume that (i) holds, *i.e.*, that $\mathrm{DF}_\varepsilon = \mathbb{R}$.
Then, by Theorem 24.17, we get: Σ is finite.
Moreover, by hypothesis, we get: Σ is nonempty.
Since Σ is a nonempty finite subset of $\mathbb{R}$, we get:

$\min \mathbb{I}_\varepsilon = \inf \mathbb{I}_\varepsilon$ and $\max \mathbb{I}_\varepsilon = \sup \mathbb{I}_\varepsilon$.

By hypothesis, $\#\mathbb{I}_\varepsilon \geqslant 2$, so, by Theorem 21.7,
we get: $\mathbb{I}_{A^\varepsilon_\bullet} = (\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon)$.
Then: $\mathrm{BA}_\varepsilon = \mathbb{I}_{A^\varepsilon_\bullet} = (\min \mathbb{I}_\varepsilon; \max \mathbb{I}_\varepsilon) = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$. □

Unfortunately, it is not always true that $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$,
see (4) of Theorem 30.19.
However, by Theorem 30.18, this pathology
does not happen when DF_ε is a nonempty open subset of $\mathbb{R}$.
By Theorem 26.11, in typical Boltzmann applications, $\mathrm{DF}_\varepsilon = (0; \infty)$,
so DF_ε is often nonempty and open in $\mathbb{R}$.

THEOREM 30.19. *For all* $k \in \mathbb{N}$, **let** $n_k := \lfloor k^{-3} \cdot e^k \rfloor$.
Let $\Sigma := \{(k, j) \in \mathbb{N} \times \mathbb{N} \,|\, j \leqslant n_k\}$.
Define $\varepsilon : \Sigma \to [0..\infty)$ *by:* $\forall k \in \mathbb{N}$, $\forall j \in [1..n_k]$, $\varepsilon(k, j) = k - 1$.
Then: *(1)* $\forall k \in [24..\infty)$, $(k, 1) \in \Sigma$
and *(2)* $\check{\alpha}_\varepsilon = 0 = \inf \mathbb{I}_\varepsilon$,
and *(3)* $\hat{\alpha}_\varepsilon < \infty = \sup \mathbb{I}_\varepsilon$,
and *(4)* $\mathrm{BA}_\varepsilon \neq (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$.

Proof. We have: as $k \to \infty$, $k^3 n_k e^{-k} \to 1$.
By Theorem 26.1, we get: $\forall k \in \mathbb{N}$, $\#(\,\varepsilon^*[k-1; k)\,) = n_k$.
Then, by Theorem 26.9, we get: $\mathrm{DF}_\varepsilon = [1; \infty)$.

Proof of (1): **Given** $k \in [24..\infty)$, **want:** $(k, 1) \in \Sigma$. **Want:** $1 \leqslant n_k$.
Since $k \in [24..\infty)$, we get $k \geqslant 24$, so $k/24 \geqslant 1$, so $k^4/24 \geqslant k^3$.
Since $e^k = \sum_{i=0}^{\infty} [k^i/(i!)]$, we get: $e^k \geqslant k^4/(4!)$.
We have: $k^4/24 = k^4/(4!)$.
So, since $k^3 \leqslant k^4/24$ and $k^4/(4!) \leqslant e^k$,
we get $k^3 \leqslant e^k$,
so $1 \leqslant k^{-3} \cdot e^k$,

$$\begin{array}{lccc} \text{so} & \lfloor 1 \rfloor & \leqslant & \lfloor k^{-3} \cdot e^k \rfloor, \\ \text{so} & 1 & \leqslant & n_k. \end{array}$$

End of proof of (1).

Proof of (2):
Since $n_1 = \lfloor 1^{-3} \cdot e^1 \rfloor = \lfloor e \rfloor = 2$, we get: $(1, 2) \in \Sigma$.
So, since $\varepsilon(1, 2) = 1 - 1 = 0$, we get: $0 \in \mathbb{I}_\varepsilon$.
So, since $\mathbb{I}_\varepsilon \subseteq [0..\infty)$, we get: $0 = \inf \mathbb{I}_\varepsilon$.
It remains to show: $\check{\alpha}_\varepsilon = 0$. Recall: $\mathrm{DF}_\varepsilon = [1; \infty)$.
By Theorem 30.14, $\check{\alpha}_\varepsilon = \inf \mathbb{I}_\varepsilon$. Then: $\check{\alpha}_\varepsilon = \inf \mathbb{I}_\varepsilon = 0$.
End of proof of (2).

Proof of (3): By (1), we have: $\forall k \in [24..\infty)$, $(k, 1) \in \Sigma$.
So, since $\varepsilon : \Sigma \to \mathbb{R}$, we get:

$$\forall k \in [24..\infty), \quad \varepsilon(k, 1) \in \mathbb{I}_\varepsilon, \quad i.e., \quad k - 1 \in \mathbb{I}_\varepsilon.$$

Then $[23..\infty) \subseteq \mathbb{I}_\varepsilon$, and so $\infty = \sup \mathbb{I}_\varepsilon$.
It remains to show: $\widehat{\alpha}_\varepsilon < \infty$. Recall: $\mathrm{DF}_\varepsilon = [1; \infty)$.
By (1), we have $(24, 1) \in \Sigma$, and so $\Sigma \neq \varnothing$.
Since $\Sigma \neq \varnothing$, we get: $\forall \beta \in \mathbb{R}$, $\Delta^\varepsilon_\beta > 0$. Then: $\Delta^\varepsilon_1 > 0$.
Since $1 \in [1; \infty) = \mathrm{DF}_\varepsilon$, we get: $\Delta^\varepsilon_1 < \infty$. Then: $0 < \Delta^\varepsilon_1 < \infty$.
Since $\varepsilon : \Sigma \to [0..\infty)$, we get: $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) \geqslant 0$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
For all $\sigma \in \Sigma$, since $\varepsilon_\sigma = \varepsilon(\sigma) \geqslant 0$, we get: $|\varepsilon_\sigma| = \varepsilon_\sigma$.
Since Σ is the disjoint-union, over $k = 1$ to ∞, of $\varepsilon^*[k - 1; k)$,
we get $\sum^{\mathrm{SP}}_{\sigma \in \Sigma} [\, |\varepsilon_\sigma| \cdot e^{-\varepsilon_\sigma} \,] = \sum^\infty_{k=1} \sum^{\mathrm{SP}}_{\sigma \in \varepsilon^*[k-1;k)} [\, |\varepsilon_\sigma| \cdot e^{-\varepsilon_\sigma} \,]$.
By hypothesis, $\varepsilon : \Sigma \to [0..\infty)$. Then: $\mathbb{I}_\varepsilon \subseteq [0..\infty)$.
For all $k \in \mathbb{N}$, for all $\sigma \in \varepsilon^*[k - 1; k)$,

$$\begin{array}{rcl} \text{since} \quad \varepsilon_\sigma & = & \varepsilon(\sigma) \in [k - 1; k) \\ \text{and since} \quad \varepsilon_\sigma & = & \varepsilon(\sigma) \in \mathbb{I}_\varepsilon \subseteq [0..\infty) \subseteq \mathbb{Z}, \\ \text{we get} \quad \varepsilon_\sigma & \in & [k - 1; k) \bigcap \mathbb{Z} = \{k - 1\}, \\ \text{and so} \quad \varepsilon_\sigma & = & k - 1. \end{array}$$

Recall: $\forall k \in \mathbb{N}$, $n_k = \#(\, \varepsilon^*[k - 1; k)\,)$.
By hypothesis, we have: $\forall k \in \mathbb{N}$, $n_k = \lfloor k^{-3} \cdot e^k \rfloor$.

$$\begin{array}{rcl} \text{Since} \quad \overline{\mathrm{X}}^1 \overline{\mathrm{S}}^\varepsilon_1 & = & \sum^{\mathrm{SP}}_{\sigma \in \Sigma} [\, |\varepsilon_\sigma| \cdot e^{-\varepsilon_\sigma} \,] \\ & = & \sum^\infty_{k=1} \sum^{\mathrm{SP}}_{\sigma \in \varepsilon^*[k-1;k)} [\, |\varepsilon_\sigma| \cdot e^{-\varepsilon_\sigma} \,] \\ & = & \sum^\infty_{k=1} \sum^{\mathrm{SP}}_{\sigma \in \varepsilon^*[k-1;k)} [\, \varepsilon_\sigma \cdot e^{-\varepsilon_\sigma} \,] \\ & = & \sum^\infty_{k=1} \sum^{\mathrm{SP}}_{\sigma \in \varepsilon^*[k-1;k)} [(k - 1) \cdot e^{-(k-1)}] \end{array}$$

$$
\begin{aligned}
&= \textstyle\sum_{k=1}^{\infty} \big[\ (k-1) \cdot e^{-(k-1)} \cdot \sum_{\sigma \in \varepsilon^*[k-1;k)}^{\mathrm{SP}} [1] \ \big] \\
&= \textstyle\sum_{k=1}^{\infty} \big[\ (k-1) \cdot e^{-(k-1)} \cdot (\, \#(\, \varepsilon^*[k-1;k)\,)\,) \ \big] \\
&= \textstyle\sum_{k=1}^{\infty} \big[\ (k-1) \cdot e^{-(k-1)} \cdot (\ n_k \ ) \ \big] \\
&= \textstyle\sum_{k=1}^{\infty} \big[\ n_k \cdot (k-1) \cdot e^{-k+1} \ \big] \\
&= \textstyle\sum_{k=1}^{\infty} \big[\ \lfloor k^{-3} \cdot e^k \rfloor \cdot (k-1) \cdot e^{-k+1} \ \big] \\
&\leqslant \textstyle\sum_{k=1}^{\infty} \big[\ k^{-3} \cdot e^k \cdot (k-1) \cdot e^{-k} \cdot e \ \big] \\
&\leqslant \textstyle\sum_{k=1}^{\infty} \big[\ k^{-3} \cdot e^k \cdot k \cdot e^{-k} \cdot e \ \big] \\
&= e \cdot \textstyle\sum_{k=1}^{\infty} \big[\ k^{-2} \ \big],
\end{aligned}
$$

and since $\sum_{k=1}^{\infty} [\ k^{-2}\ ] < \infty$,

we get: $\overline{\mathrm{X}}^1 \overline{\mathrm{S}}_1^{\varepsilon} < \infty$.

Recall: $\forall \sigma \in \Sigma,\ \ \varepsilon(\sigma) \geqslant 0$.

Then, by Theorem 24.29, $\mathrm{X}^1\mathrm{S}_1^{\varepsilon} = \overline{\mathrm{X}}^1 \overline{\mathrm{S}}_1^{\varepsilon}$.

Since $\Gamma_1^{\varepsilon} = \mathrm{X}^1\mathrm{S}_1^{\varepsilon}$ and since $\mathrm{X}^1\mathrm{S}_1^{\varepsilon} = \overline{\mathrm{X}}^1 \overline{\mathrm{S}}_1^{\varepsilon} < \infty$,

we conclude that: $\Gamma_1^{\varepsilon} < \infty$.

Recall: $0 < \Delta_1^{\varepsilon} < \infty$. Then: $\Gamma_1^{\varepsilon} / \Delta_1^{\varepsilon} < \infty$.

Then: $A_1^{\varepsilon} < \infty$.

It therefore suffices to show: $A_1^{\varepsilon} = \widehat{\alpha}_{\varepsilon}$.

Recall: $\overline{\mathrm{X}}^1 \overline{\mathrm{S}}_1^{\varepsilon} < \infty$. Recall: $\mathrm{DF}_{\varepsilon} = [1;\infty)$.

Then: $\mathrm{IDF}_{\varepsilon} = (1;\infty)$.

By Theorem 30.8, as $\beta \to 1^+$, $A_{\beta}^{\varepsilon} \to A_1^{\varepsilon}$.

By Theorem 30.3, as $\beta \to 1^+$, $A_{\beta}^{\varepsilon} \to \widehat{\alpha}_{\varepsilon}$.

Then: $A_1^{\varepsilon} = \widehat{\alpha}_{\varepsilon}$.

End of proof of (3).

Proof of (4):

Assume: $\mathrm{BA}_{\varepsilon} = (\inf \mathbb{I}_{\varepsilon}; \sup \mathbb{I}_{\varepsilon})$. **Want:** Contradiction.

Let $\breve{u} := \inf \mathbb{I}_{\varepsilon}$, $\widehat{u} := \sup \mathbb{I}_{\varepsilon}$.

Then: $\mathrm{BA}_{\varepsilon} = (\ \breve{u}\ ;\ \widehat{u}\ )$, so $\sup \mathrm{BA}_{\varepsilon} = \widehat{u}$.

Then: $\widehat{\alpha}_{\varepsilon} = \widehat{u}$.

Since $\widehat{\alpha}_{\varepsilon} = \widehat{u}$ and $\widehat{u} = \sup \mathbb{I}_{\varepsilon}$,

we get: $\widehat{\alpha}_{\varepsilon} = \sup \mathbb{I}_{\varepsilon}$.

By (3), $\widehat{\alpha}_{\varepsilon} < \sup \mathbb{I}_{\varepsilon}$. Contradiction.

End of proof of (4). □

31. Countable sets of states

Recall (§29) the notations: $A_{\bullet}^{\varepsilon}$, $\mathrm{BA}_{\varepsilon}$.

DEFINITION 31.1. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $\alpha \in \mathrm{BA}_\varepsilon$.
The $\boxed{\alpha\text{-}\textbf{Boltzmann-parameter } \textit{on } \varepsilon}$ *is:* $\boxed{\mathrm{BP}^\varepsilon_\alpha} := (A^\varepsilon_\bullet)^{-1}(\alpha)$.

Recall (§2) the notations: $\mathbb{I}_f$, f^*A.
Recall (§9) the notations: μ^n, ν_F.

THEOREM 31.2. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $n \in \mathbb{N}$, $t \in \mathbb{R}$.
Let $\Omega := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = t\}$.
Assume: ε *is* ∞*-proper and* $\mathbb{I}_\varepsilon \subseteq [0;\infty)$. *Then:* Ω *is finite.*

Proof. Since $\varepsilon^*(-\infty;t]$ is finite and $\Omega \subseteq (\,\varepsilon^*(-\infty;t]\,)^n$,
we get: Ω is finite. ☐

THEOREM 31.3. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $n \in \mathbb{N}$, $t \in \mathbb{R}$.
Let $\Omega := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = t\}$.
Assume: ε *is* ∞*-proper.* *Then:* Ω *is finite.*

Proof. By Theorem 23.4, $\mathbb{I}_\varepsilon$ is bounded below,
so **choose** $\xi \in \mathbb{R}$ s.t. $\mathbb{I}_\varepsilon + \xi \subseteq [0;\infty)$.
Let $\widetilde{\varepsilon} := \varepsilon + \xi$. Then $\mathbb{I}_{\widetilde{\varepsilon}} = \mathbb{I}_\varepsilon + \xi$, so $\mathbb{I}_{\widetilde{\varepsilon}} \subseteq [0;\infty)$.
Also, $\widetilde{\varepsilon}$ is ∞-proper. **Let** $\widetilde{t} = t + n\xi$.
Let $\widetilde{\Omega} := \{f \in \Sigma^n \,|\, (\widetilde{\varepsilon}(f_1)) + \cdots + (\widetilde{\varepsilon}(f_n)) = \widetilde{t}\}$. Then $\Omega = \widetilde{\Omega}$.
By Theorem 31.2, $\widetilde{\Omega}$ is finite.
So, since $\Omega = \widetilde{\Omega}$, we get: Ω is finite. ☐

THEOREM 31.4. Let Σ *be a set,* $\varepsilon : \Sigma \to \mathbb{R}$, $n \in \mathbb{N}$, $t \in \mathbb{R}$.
Let $\Omega := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = t\}$.
Assume: ε *is* $(-\infty)$*-proper.* *Then:* Ω *is finite.*

Proof. **Let** $\widetilde{\varepsilon} := -\varepsilon$. Then: $\widetilde{\varepsilon}$ is ∞-proper. **Let** $\widetilde{t} := -t$.
Let $\widetilde{\Omega} := \{f \in \Sigma^n \,|\, (\widetilde{\varepsilon}(f_1)) + \cdots + (\widetilde{\varepsilon}(f_n)) = \widetilde{t}\}$. Then $\Omega = \widetilde{\Omega}$.
By Theorem 31.3, $\widetilde{\Omega}$ is finite.
So, since $\Omega = \widetilde{\Omega}$, we get: Ω is finite. ☐

THEOREM 31.5. Let Σ *be a countable set,* $\varepsilon : \Sigma \to \mathbb{Z}$, $\alpha \in \mathbb{R}$.
Assume: $\mathbb{I}_\varepsilon$ *is residue-unconstrained and* $\alpha \in \mathrm{BA}_\varepsilon$. **Let** $\beta := \mathrm{BP}^\varepsilon_\alpha$.
Let $t_1, t_2, \ldots \in \mathbb{Z}$. *Assume:* $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ *is bounded.*
For all $n \in \mathbb{N}$, **let** $\Omega_n := \{f \in \Sigma^n \,|\, (\varepsilon(f_1)) + \cdots + (\varepsilon(f_n)) = t_n\}$.
Then: $\forall n \in \mathbb{N}$, Ω_n *is finite.*
Also, $\forall \sigma_0 \in \Sigma$, *as* $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$.

Recall (§9): $\nu_\varnothing(\varnothing) = -1$.
So, since $B^\varepsilon_\beta\{\sigma_0\} > 0$, part of the content of Theorem 31.5 is:

$\forall$sufficiently large $n \in \mathbb{N}$, $\Omega_n \neq \varnothing$;
see Claim 1 in the proof below.

Proof. Since $A^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to \mathrm{BA}_\varepsilon$ and since $\mathrm{BA}_\varepsilon = \mathbb{I}_{A^\varepsilon_\bullet} \neq \varnothing$,
we get $\mathrm{IDF}_\varepsilon \neq \varnothing$.
Since $\mathrm{DF}_\varepsilon \supseteq \mathrm{IDF}_\varepsilon \neq \varnothing$, we get: $\mathrm{DF}_\varepsilon \neq \varnothing$.
Then, by Theorem 24.11, we get:
ε is $(-\infty)$-proper or ε is ∞-proper.
Then, by Theorem 31.4 or Theorem 31.3,
we get: $\forall n \in \mathbb{N}$, Ω_n is finite.
Given $\sigma_0 \in \Sigma$, **it remains to show:**
as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$.
Since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $\mathbb{I}_\varepsilon \subseteq \mathbb{Z}$.
By hypothesis, $\mathbb{I}_\varepsilon$ is residue-unconstrained, so $\mathbb{I}_\varepsilon \neq \varnothing$.
So, since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $\Sigma \neq \varnothing$.
Since Σ is a nonempty countable set and $\#\mathbb{I}_\varepsilon \geqslant 2$, by Theorem 29.8,
$A^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to \mathrm{BA}_\varepsilon$ is a strictly-decreasing C^ω-diffeomorphism.
Let $E := \mathbb{I}_\varepsilon$. Then: $E \subseteq \mathbb{Z}$ and E is residue-unconstrained.
Since $\beta = \mathrm{BP}^\varepsilon_\alpha = (A^\varepsilon_\bullet)^{-1}(\alpha)$, we get: $\beta \in \mathrm{IDF}_\varepsilon$ and $A^\varepsilon_\bullet(\beta) = \alpha$.
By Theorem 27.7, we have: $\overline{\mathrm{X}}^1\overline{\mathrm{S}}^\varepsilon_\beta < \infty$ and $\overline{\mathrm{X}}^2\overline{\mathrm{S}}^\varepsilon_\beta < \infty$.
Since $\beta \in \mathrm{IDF}_\varepsilon$ and $\mathrm{IDF}_\varepsilon \subseteq \mathrm{DF}_\varepsilon$, we get: $\beta \in \mathrm{DF}_\varepsilon$.
Then, by Theorem 29.3, we get: $|\varepsilon_* B^\varepsilon_\beta|_1 < \infty$ and $|\varepsilon_* B^\varepsilon_\beta|_2 < \infty$.
Let $\mu := B^\varepsilon_\beta$. Then $\mu \in \mathcal{P}_\Sigma$ and $|\varepsilon_*\mu|_1 < \infty$ and $|\varepsilon_*\mu|_2 < \infty$.
Let $\widetilde{\mu} := \varepsilon_*\mu$. Then $\widetilde{\mu} \in \mathcal{P}_E$ and $|\widetilde{\mu}|_1 < \infty$ and $|\widetilde{\mu}|_2 < \infty$.
By Theorem 29.4, we have: $M_{\varepsilon_* B^\varepsilon_\beta} = A^\varepsilon_\beta$.
So, since $A^\varepsilon_\beta = A^\varepsilon_\bullet(\beta) = \alpha$, we get: $M_{\varepsilon_* B^\varepsilon_\beta} = \alpha$.
So, since $\varepsilon_* B^\varepsilon_\beta = \varepsilon_*\mu = \widetilde{\mu}$, we get: $M_{\widetilde{\mu}} = \alpha$.
For all $\sigma \in \Sigma$, **let** $\varepsilon_\sigma := \varepsilon(\sigma)$.
Then: $\forall n \in \mathbb{N}$, $\Omega_n = \{f \in \Sigma^n \,|\, \varepsilon_{f_1} + \cdots + \varepsilon_{f_n} = t_n\}$.
For all $n \in \mathbb{N}$, **define** $\varepsilon^n : \Sigma^n \to E^n$ by:
$\forall f_1, \ldots, f_n \in \Sigma$, $\varepsilon^n(f_1, \ldots, f_n) = (\varepsilon_{f_1}, \ldots, \varepsilon_{f_n})$.
Then, since $\varepsilon_*\mu = \widetilde{\mu}$, we get: $\forall n \in \mathbb{N}$, $(\varepsilon^n)_*(\mu^n) = \widetilde{\mu}^n$.
For all $n \in \mathbb{N}$, **let** $\widetilde{\Omega}_n := \{\widetilde{f} \in E^n \,|\, \widetilde{f}_1 + \cdots + \widetilde{f}_n = t_n\}$;
then $(\varepsilon^n)^*\widetilde{\Omega}_n = \Omega_n$.
Then: $\forall n \in \mathbb{N}$, $\mu^n((\varepsilon^n)^*\widetilde{\Omega}_n) = \mu^n(\Omega_n)$.
Then: $\forall n \in \mathbb{N}$, $((\varepsilon^n)_*\mu^n)(\widetilde{\Omega}_n) = \mu^n(\Omega_n)$.
Then: $\forall n \in \mathbb{N}$, $\widetilde{\mu}^n(\widetilde{\Omega}_n) = \mu^n(\Omega_n)$.
For all $n \in \mathbb{N}$, **define** $\psi_n : \mathbb{Z} \to \mathbb{R}$ by:

$$\forall t \in \mathbb{Z}, \quad \psi_n(\ t\ ) \ = \ \widetilde{\mu}^n\{\widetilde{f} \in E^n \mid \widetilde{f}_1 + \cdots + \widetilde{f}_n = t\}.$$

Then: $\forall n \in \mathbb{N}, \quad \psi_n(t_n) \ = \ \widetilde{\mu}^n(\widetilde{\Omega}_n)$.

Since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $S_{B_\beta^\varepsilon} \ = \ \Sigma$.

So, since $\mu = B_\beta^\varepsilon$, we get: $S_\mu \ = \ \Sigma$.

So, since $\varepsilon : \Sigma \to \mathbb{Z}$, we get: $S_{\varepsilon_*\mu} \ = \ \mathbb{I}_\varepsilon$.

So, since $\varepsilon_*\mu = \widetilde{\mu}$ and $\mathbb{I}_\varepsilon = E$, we get: $S_{\widetilde{\mu}} \ = \ E$.

Let $v := V_{\widetilde{\mu}}$. By Theorem 10.6, we get: $0 < v < \infty$.

Let $\tau := 1/\sqrt{2\pi v}$. Then: $0 < \tau < \infty$.

By Theorem 10.6, we get:

$$\text{as } n \to \infty, \quad \sqrt{n} \cdot (\widetilde{\mu}^n\{\widetilde{f} \in E^n \mid \widetilde{f}_1 + \cdots + \widetilde{f}_n = t_n\}) \to 1/\sqrt{2\pi v}.$$

Then: as $n \to \infty$, $\sqrt{n} \cdot (\quad \psi_n(t_n) \quad) \to \quad \tau$.

So, since $\tau > 0$, **choose** $n_0 \in [2..\infty)$ such that:

$$\forall n \in [n_0..\infty), \quad \sqrt{n} \cdot (\psi_n(t_n)) > 0.$$

Claim 1: **Let** $n \in [n_0..\infty)$. Then: $\mu^n(\Omega_n) > 0$.

Proof of Claim 1: Recall: $\widetilde{\mu}^n(\widetilde{\Omega}_n) = \mu^n(\Omega_n)$ and $\psi_n(t_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n)$.

By the choice of n_0, we get: $\sqrt{n} \cdot (\psi_n(t_n)) > 0$. Then: $\psi_n(t_n) > 0$.

Then: $\mu^n(\Omega_n) \ = \ \widetilde{\mu}^n(\widetilde{\Omega}_n) \ = \ \psi_n(t_n) > 0$.

End of proof of Claim 1.

Recall: $\Sigma \neq \varnothing$ and $\varepsilon : \Sigma \to \mathbb{Z}$. Then $\widehat{B}_\beta^\varepsilon \in \mathcal{FM}_\Sigma^\times$.

Then $0 < \widehat{B}_\beta^\varepsilon(\Sigma) < \infty$. **Let** $C := 1/(\widehat{B}_\beta^\varepsilon(\Sigma))$.

Then $\mathcal{N}(\widehat{B}_\beta^\varepsilon) = C \cdot \widehat{B}_\beta^\varepsilon$.

Claim 2: $\forall \sigma \in \Sigma, \quad \mu\{\sigma\} = Ce^{-\beta \cdot \varepsilon_\sigma}$.

Proof of Claim 2:

By definition of $\widehat{B}_\beta^\varepsilon$, we have: $\forall \sigma \in \Sigma, \quad \widehat{B}_\beta^\varepsilon\{\sigma\} = \quad e^{-\beta \cdot \varepsilon_\sigma}$.

So, since $\mu = B_\beta^\varepsilon = \mathcal{N}(\widehat{B}_\beta^\varepsilon) = C \cdot \widehat{B}_\beta^\varepsilon$,

we get: $\forall \sigma \in \Sigma, \quad \mu\{\sigma\} = Ce^{-\beta \cdot \varepsilon_\sigma}$.

End of proof of Claim 2.

Since $\mu \in \mathcal{P}_\Sigma$, we get: $\forall n \in \mathbb{N}$, $\mu^n \in \mathcal{P}_{\Sigma^n}$, so $\mu^n(\Omega_n) \leqslant 1$.

So, by Claim 1, $\forall n \in [n_0..\infty)$, $0 < \mu^n(\Omega_n) \leqslant 1$.

Also, we have: $\forall n \in \mathbb{N}$, $(\mu^n|\Omega_n)(\Omega_n) = \mu^n(\Omega_n)$.

Then: $\forall n \in [n_0..\infty)$, $0 < (\mu^n|\Omega_n)(\Omega_n) \leqslant 1$.

Then: $\forall n \in [n_0..\infty)$, $\mu^n \,|\, \Omega_n \ \in \mathcal{FM}_{\Omega_n}^\times$.

Then: $\forall n \in [n_0..\infty)$, $\mathcal{N}(\mu^n \,|\, \Omega_n) \ \in \ \mathcal{P}_{\Omega_n}$.

Also, $\forall n \in \mathbb{N}, \forall S \subseteq \Omega_n$, $(\mu^n|\Omega_n)(\,S\,) = \mu^n(\,S\,)$.
Then: $\forall n \in \mathbb{N}$, $(\mu^n|\Omega_n)(\Omega_n) = \mu^n(\Omega_n)$.
For all $n \in \mathbb{N}$, **let** $z_n := \mu^n(\Omega_n)$.
Then: $\forall n \in [n_0..\infty)$, $(\mu^n|\Omega_n)(\Omega_n) = z_n$ and $0 < z_n \leqslant 1$.
For all $n \in [n_0..\infty)$, **let** $\lambda_n := \mathcal{N}(\mu^n|\Omega_n)$.
Then: $\forall n \in [n_0..\infty)$, $\lambda_n = (\mu^n|\Omega_n)/z_n$.
Then: $\forall n \in [n_0..\infty)$, $\forall S \subseteq \Omega_n$, $\lambda_n(S) = (\mu^n(S))/z_n$.
By Claim 1, $\forall n \in [n_0..\infty)$, $\Omega_n \neq \varnothing$.
Recall: $\forall n \in \mathbb{N}$, Ω_n is finite.
Then: $\forall n \in [n_0..\infty)$, Ω_n is a nonempty finite set.

Claim 3: **Let** $n \in [n_0..\infty)$. Then: $\lambda_n = \nu_{\Omega_n}$.
Proof of Claim 3: **Let** $F := \Omega_n$. **Want:** $\lambda_n = \nu_F$.
Since $\lambda_n = \mathcal{N}(\mu^n|\Omega_n) \in \mathcal{P}_{\Omega_n}$, we get: $\lambda_n \in \mathcal{P}_F$.
By Theorem 9.9, **given** $f, g \in F$, **want:** $\lambda_n\{f\} = \lambda_n\{g\}$.
Want: $(\mu^n\{f\})/z_n = (\mu^n\{g\})/z_n$. **Want:** $\mu^n\{f\} = \mu^n\{g\}$.
For all $i \in [1..n]$, **let** $\widetilde{f}_i := \varepsilon_{f_i}$ and $\widetilde{g}_i := \varepsilon_{g_i}$.
By Claim 2, $\forall \sigma \in \Sigma$, $\mu\{\sigma\,\} = Ce^{-\beta\cdot\varepsilon_\sigma}$.
Then: $\forall i \in [1..n]$, $\mu\{f_i\} = Ce^{-\beta\cdot\widetilde{f}_i}$ and $\mu\{g_i\} = Ce^{-\beta\cdot\widetilde{g}_i}$.
Since $f \in F = \Omega_n$, we get: $\varepsilon_{f_1} + \cdots + \varepsilon_{f_n} = t_n$.
Since $g \in F = \Omega_n$, we get: $\varepsilon_{g_1} + \cdots + \varepsilon_{g_n} = t_n$.
Since
$$\begin{aligned}\widetilde{f}_1 + \cdots + \widetilde{f}_n &= \varepsilon_{f_1} + \cdots + \varepsilon_{f_n} = t_n\\ &= \varepsilon_{g_1} + \cdots + \varepsilon_{g_n} = \widetilde{g}_1 + \cdots + \widetilde{g}_n,\end{aligned}$$
we get: $C^n e^{-\beta\cdot(\widetilde{f}_1+\cdots+\widetilde{f}_n)} = C^n e^{-\beta\cdot(\widetilde{g}_1+\cdots+\widetilde{g}_n)}$.
Then: $(Ce^{-\beta\cdot\widetilde{f}_1})\cdots(Ce^{-\beta\cdot\widetilde{f}_n}) = (Ce^{-\beta\cdot\widetilde{g}_1})\cdots(Ce^{-\beta\cdot\widetilde{g}_n})$.
Then: $(\;\mu\{f_1\}\;)\cdots(\;\mu\{f_n\}\;) = (\;\mu\{g_1\}\;)\cdots(\;\mu\{g_n\}\;)$.
Then: $\mu^n\{f\} = \mu^n\{g\}$.
End of proof of Claim 3.

Claim 4: **Let** $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$. Then: $\mu\{\sigma\} = \mu\{\sigma_0\}$.
Proof of Claim 4: Since $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$.
By Claim 2, $\mu\{\sigma\} = Ce^{-\beta\cdot\varepsilon_\sigma}$ and $\mu\{\sigma_0\} = Ce^{-\beta\cdot\varepsilon_{\sigma_0}}$.
Since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon_\sigma = \varepsilon_{\sigma_0}$.
Then: $\mu\{\sigma\} = Ce^{-\beta\cdot\varepsilon_\sigma} = Ce^{-\beta\cdot\varepsilon_{\sigma_0}} = \mu\{\sigma_0\}$.
End of proof of Claim 4.

Let $k := \#(\varepsilon^*\{\varepsilon_{\sigma_0}\})$.

Claim 5: $1 \leqslant k \leqslant \infty$ and $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\}) \cdot k$.
Proof of Claim 5: Since $\varepsilon(\sigma_0) = \varepsilon_{\sigma_0} \in \{\varepsilon_{\sigma_0}\}$, we get: $\sigma_0 \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$.
Then $\varepsilon^*\{\varepsilon_{\sigma_0}\} \neq \varnothing$, so $\#(\varepsilon^*\{\varepsilon_{\sigma_0}\}) \geqslant 1$, so $k \geqslant 1$.
Since $\alpha \in \mathrm{BA}_\varepsilon$, we get: $\mathrm{BA}_\varepsilon \neq \varnothing$.
So, since $A^\varepsilon_\bullet : \mathrm{IDF}_\varepsilon \to \mathrm{BA}_\varepsilon$, we get: $\mathrm{IDF}_\varepsilon \neq \varnothing$.
So, since $\mathrm{DF}_\varepsilon \supseteq \mathrm{IDF}_\varepsilon$, we get: $\mathrm{DF}_\varepsilon \neq \varnothing$.
Then, by Theorem 24.15, $\forall t \in \mathbb{R}$, $\varepsilon^*\{t\}$ is finite.
Then: $\varepsilon^*\{\varepsilon_{\sigma_0}\}$ is finite. So, since $k = \#(\varepsilon^*\{\varepsilon_{\sigma_0}\})$, we get: $k < \infty$.
Then: $1 \leqslant k \leqslant \infty$. **It remains to show:** $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\}) \cdot k$.
Since $\varepsilon^*\{\varepsilon_{\sigma_0}\}$ is equal to
the disjoint union, over $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, of $\{\,\sigma\,\}$,
we get: $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = \sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [\mu\{\,\sigma\,\}]$,
So, by Claim 4, we get: $\mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = \sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [\mu\{\sigma_0\}]$.

$$\begin{aligned} \text{Then:}\quad \mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) &= (\mu\{\sigma_0\}) \cdot \textstyle\sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [1] \\ &= (\mu\{\sigma_0\}) \cdot (\#(\varepsilon^*\{\varepsilon_{\sigma_0}\})) \\ &= (\mu\{\sigma_0\}) \cdot k. \end{aligned}$$

End of proof of Claim 5.

Claim 6: **Let** $n \in [2..\infty)$. **Let** $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$.
Then: $\mu^n\{f \in \Omega_n \,|\, f_n = \sigma\} = \mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}$.
Proof of Claim 6:
Let $X := \{f \in \Sigma^{n-1} \,|\, \varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_\sigma\}$.
Recall: $\Omega_n = \{f \in \Sigma^n \,|\, \varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{f_n} = t_n\}$.

$$\begin{aligned} \text{Since}\quad &\{f \in \Omega_n \,|\, f_n = \sigma\,\} \\ &= \{f \in \Sigma^n \,|\, [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{f_n} = t_n] \,\&\, [f_n = \sigma]\} \\ &= \{f \in \Sigma^n \,|\, [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_\sigma = t_n] \,\&\, [f_n = \sigma]\} \\ &= \{f \in \Sigma^n \,|\, [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_\sigma\,] \,\&\, [f_n = \sigma]\}, \end{aligned}$$

it follows that, under the standard bijection $\Sigma^n \leftrightarrow \Sigma^{n-1} \times \Sigma$, we have:

$$\begin{aligned} &\{f \in \Omega_n \,|\, f_n = \sigma\} \subseteq \Sigma^n \\ \text{corresponds to}\quad &X \times \{\sigma\} \subseteq \Sigma^{n-1} \times \Sigma. \end{aligned}$$

Then: $\mu^n\{f \in \Omega_n \,|\, f_n = \sigma\,\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma\})$.
Want: $\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma\})$.
By Claim 4, we have: $\mu\{\sigma\} = \mu\{\sigma_0\}$.
Want: $\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma_0\})$.
Since $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$.
Since $\varepsilon_\sigma = \varepsilon(\sigma) \in \{\varepsilon_{\sigma_0}\}$, we get: $\varepsilon_\sigma = \varepsilon_{\sigma_0}$.
Then $X = \{f \in \Sigma^{n-1} \,|\, \varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_{\sigma_0}\}$.
Since $\{f \in \Omega_n \,|\, f_n = \sigma_0\,\}$

$$= \{f \in \Sigma^n \quad | \, [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{f_n} = t_n] \,\&\, [f_n = \sigma_0]\}$$
$$= \{f \in \Sigma^n \quad | \, [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} + \varepsilon_{\sigma_0} = t_n] \,\&\, [f_n = \sigma_0]\}$$
$$= \{f \in \Sigma^n \quad | \, [\varepsilon_{f_1} + \cdots + \varepsilon_{f_{n-1}} = t_n - \varepsilon_{\sigma_0}] \,\&\, [f_n = \sigma_0]\},$$

it follows that, under the standard bijection $\Sigma^n \leftrightarrow \Sigma^{n-1} \times \Sigma$, we have:

$$\{f \in \Omega_n \,|\, f_n = \sigma_0\} \quad \subseteq \quad \Sigma^n$$

corresponds to $\quad X \;\times\; \{\sigma_0\} \quad \subseteq \quad \Sigma^{n-1} \times \Sigma.$

Then: $\quad \mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\} = (\mu^{n-1}(X)) \cdot (\mu\{\sigma_0\}).$

End of proof of Claim 6.

Claim 7: **Let** $n \in [2..\infty)$.

Then: $\quad \widetilde{\mu}^n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} \;=\; (\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k.$

Proof of Claim 7: Recall: $(\varepsilon^n)^* \widetilde{\Omega}_n = \Omega_n$.

Then $\quad (\varepsilon^n)^*\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} \;=\; \{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\},$

and so $\mu^n((\varepsilon^n)^*\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\}) = \mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}.$

Then: $\quad ((\varepsilon^n)_*(\mu^n))\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = \mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}.$

Recall: $\quad (\varepsilon^n)_*(\mu^n) = \widetilde{\mu}^n.$

Then: $\quad \widetilde{\mu}^n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = \mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}.$

Want: $\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} \;=\; (\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k.$

Let $a := \mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}.$

Want: $\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} \;=\; a \cdot k.$

Since $\quad \{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\}$

is the disjoint union, over $\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}$, of

$\{f \in \Omega_n \,|\, f_n = \sigma\},$

we get: $\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} \;=\; \sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [\mu^n\{f \in \Omega_n \,|\, f_n = \sigma\}].$

Then, by Claim 6, we conclude:

$$\mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} \;=\; \sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}].$$

Then: $\quad \mu^n\{f \in \Omega_n \,|\, f_n \in \varepsilon^*\{\varepsilon_{\sigma_0}\}\} \;=\; \sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [\quad a \quad].$

$$= \; a \cdot \sum_{\sigma \in \varepsilon^*\{\varepsilon_{\sigma_0}\}} [\quad 1 \quad]$$
$$= \; a \cdot (\#(\varepsilon^*\{\varepsilon_{\sigma_0}\})) \;=\; a \cdot k.$$

End of proof of Claim 7.

Recall: $\forall n \in \mathbb{N}, \qquad z_n = \mu^n(\Omega_n) = \widetilde{\mu}^n(\widetilde{\Omega}_n).$

Recall: $\forall n \in [n_0..\infty), \qquad 0 < \mu^n(\Omega_n) \leqslant 1.$

Then: $\forall n \in [n_0..\infty), \qquad 0 < z_n \leqslant 1.$

Also, $\forall n \in [n_0..\infty), \qquad 0 < \widetilde{\mu}^n(\widetilde{\Omega}_n) \leqslant 1.$

Also, $\forall n \in \mathbb{N}, \forall S \subseteq \widetilde{\Omega}_n, \qquad (\widetilde{\mu}^n|\widetilde{\Omega}_n)(\,S\,) \;=\; \widetilde{\mu}^n(\,S\,).$

Then: $\forall n \in \mathbb{N}, \qquad (\widetilde{\mu}^n|\widetilde{\Omega}_n)(\,\widetilde{\Omega}_n) \;=\; \widetilde{\mu}^n(\,\widetilde{\Omega}_n).$

By dividing the last two equations, we get:

$$\forall n \in [n_0..\infty),\ \forall S \subseteq \widetilde{\Omega}_n,\ \ (\mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n))(S) = (\widetilde{\mu}^n(S))/(\widetilde{\mu}^n(\widetilde{\Omega}_n)).$$

For all $n \in [n_0..\infty)$, **let** $\widetilde{\lambda}_n := \mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n)$.
Then: $\forall n \in [n_0..\infty),\ \forall S \subseteq \widetilde{\Omega}_n,\qquad \widetilde{\lambda}_n(S) = (\widetilde{\mu}^n(S))/(\widetilde{\mu}^n(\widetilde{\Omega}_n))$.
Then: $\forall n \in [n_0..\infty),\ \forall S \subseteq \widetilde{\Omega}_n,\qquad \widetilde{\lambda}_n(S) = (\widetilde{\mu}^n(S))/z_n$.
Recall: $\forall n \in [n_0..\infty),\qquad \lambda_n = \mathcal{N}(\mu^n|\Omega_n)$.
Recall: $\forall n \in [n_0..\infty),\ \forall S \subseteq \Omega_n,\qquad \lambda_n(S) = (\mu^n(S))/z_n$.
By Claim 5, $k = \#(\varepsilon^*\{\varepsilon_{\sigma_0}\})$ and $1 \leqslant k < \infty$.

Claim 8: **Let** $n \in [n_0..\infty)$.
Then: $\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k$.

Proof of Claim 8: By choice of n_0, we have: $n_0 \in [2..\infty)$.
Then $[n_0..\infty) \subseteq [2..\infty)$, so, since $n \in [n_0..\infty)$, we get: $n \in [2..\infty)$.
Then, by Claim 7, $\widetilde{\mu}^n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\mu^n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k$.
Dividing this last equation by z_n yields

$$\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} = (\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k.$$

End of proof of Claim 8.

Let $P := \mu\{\sigma_0\}$ and $\widetilde{P} := \widetilde{\mu}\{\varepsilon_{\sigma_0}\}$.
By Claim 5, $k = \#(\varepsilon^*\{\varepsilon_{\sigma_0}\})$ and $1 \leqslant k < \infty$.
Recall: $\widetilde{\mu} = \varepsilon_*\mu$.
Since $\widetilde{P} = \widetilde{\mu}\{\varepsilon_{\sigma_0}\} = (\varepsilon_*\mu)\{\varepsilon_{\sigma_0}\} = \mu(\varepsilon^*\{\varepsilon_{\sigma_0}\}) = (\mu\{\sigma_0\}) \cdot k = P \cdot k$,
we get: $\widetilde{P}/k = P$.
Recall: $M_{\widetilde{\mu}} = \alpha$ and $\widetilde{\mu} \in \mathcal{P}_E$ and $S_{\widetilde{\mu}} = E$.
Recall: E is residue-unconstrained and $|\widetilde{\mu}|_2 < \infty$.
Since $\varepsilon_{\sigma_0} = \varepsilon(\sigma_0) \in \mathbb{I}_\varepsilon = E$, we get: $\varepsilon_{\sigma_0} \in E$.
Let $\widetilde{\varepsilon}_0 := \varepsilon_{\sigma_0}$. Then: $\widetilde{\varepsilon}_0 \in E$ and $\widetilde{P} = \widetilde{\mu}\{\widetilde{\varepsilon}_0\}$.
Recall: $\forall n \in \mathbb{N},\ \widetilde{\Omega}_n := \{\widetilde{f} \in E^n \,|\, \widetilde{f}_1 + \cdots + \widetilde{f}_n = t_n\}$.
By hypothesis, $t_1, t_2, \ldots \in \mathbb{Z}$ and $\{t_n - n\alpha \,|\, n \in \mathbb{N}\}$ is bounded.
By Theorem 12.2, as $n \to \infty$, $\mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n)\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \widetilde{\varepsilon}_0\} \to \widetilde{P}$.
Recall: $\forall n \in [n_0..\infty),\qquad \widetilde{\lambda}_n = \mathcal{N}(\widetilde{\mu}^n|\widetilde{\Omega}_n)$.
Then: as $n \to \infty$, $\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \widetilde{\varepsilon}_0\} \to \widetilde{P}$.
Then: as $n \to \infty$, $\widetilde{\lambda}_n\{\widetilde{f} \in \widetilde{\Omega}_n \,|\, \widetilde{f}_n = \varepsilon_{\sigma_0}\} \to \widetilde{P}$.
So, by Claim 8, as $n \to \infty$, $(\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\}) \cdot k \to \widetilde{P}$.
Then: as $n \to \infty$, $\lambda_n\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to \widetilde{P}/k$.
So, by Claim 3, as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to \widetilde{P}/k$.
Recall: $\mu = B^{\varepsilon}_{\beta}$.

Then, since $\widetilde{P}/k = P = \mu\{\sigma_0\} = B^\varepsilon_\beta\{\sigma_0\}$, we get:
as $n \to \infty$, $\nu_{\Omega_n}\{f \in \Omega_n \,|\, f_n = \sigma_0\} \to B^\varepsilon_\beta\{\sigma_0\}$. □

Theorem 30.19 leads to an open problem, as follows:
For all $k \in \mathbb{N}$, **let** $n_k := \lfloor k^{-3} \cdot e^k \rfloor$.
Let $\Sigma := \{(k, j) \in \mathbb{N} \times \mathbb{N} \,|\, k \in \mathbb{N}, \; j \in [1..n_k]\}$.
Define $\varepsilon : \Sigma \to \mathbb{N}$ by: $\forall k \in \mathbb{N}, \forall j \in [1..n_k], \; \varepsilon(k, j) = k$.
By Theorem 30.16, we get: $\mathrm{BA}_\varepsilon = (\breve{\alpha}_\varepsilon; \widehat{\alpha}_\varepsilon)$.
Choose $\alpha \in \mathbb{N}$ s.t. $\alpha > \widehat{\alpha}_\varepsilon$. Then: $\alpha \notin \mathrm{BA}_\varepsilon$.
Suppose N professors, numbered 1 to N, have states in Σ.
Suppose each state $\sigma \in \Sigma$ has wealth $\varepsilon(\sigma)$.
Suppose the total wealth of all professors is $N\alpha$.
Give equal probability to every dispensation of states.
We seek a method that, for each $\sigma_0 \in \Sigma$, approximates
the probability that Professor#N is in state σ_0.
More precisely: For all $n \in \mathbb{N}$,
let $\Omega_n := \{\omega : [1..n] \to \Sigma \,|\, \sum_{\ell=1}^n [\varepsilon(\omega(\ell))] = n\alpha\}$.
Then Ω_N represents the set of all state-dispensations.

Open Problem:
For each $\sigma_0 \in \Sigma$, determine whether
the limit, as $n \to \infty$, of $\nu_{\Omega_n}\{\omega \in \Omega_n \,|\, \omega(n) = \sigma_0\}$ exists,
and, if it does, compute it.

This is a well-defined mathematical problem.
However, since $\alpha \notin \mathrm{BA}_\varepsilon = \mathbb{I}_{A^\varepsilon_\bullet}$, we cannot solve $A^\varepsilon_\beta = \alpha$ for β,
so our earlier techniques do not immediately apply.

Using Theorem 31.5, we can recover
the result of B. Zhang's "Coconuts and Islanders":
Assume, as in Zhang's exposition, that
N islanders are exchanging $3N$ coconuts, by random interactions,
in such a way that, by Perron-Frobenius,
the dispensation of coconuts is random,
with near equal distribution of probability
among the various dispenastions.
Let $\sigma_0 \in [0..\infty)$. To approximate the probability p of
an islander having σ_0 coconuts,

we proceed as follows.

Let $\Sigma := [0..\infty)$. Define $\varepsilon : \Sigma \to [0..\infty)$ by: $\forall \sigma \in \Sigma$, $\varepsilon(\sigma) = \sigma$.
Then, by Theorem 26.12, we have: $\mathrm{DF}_\varepsilon = (0; \infty)$.
By Theorem 30.18, we get: $\mathrm{BA}_\varepsilon = (\inf \mathbb{I}_\varepsilon; \sup \mathbb{I}_\varepsilon)$. Then, by ???, we get $\mathrm{BA}_\varepsilon = (0; \infty)$. Then $3 \in \mathrm{BA}_\varepsilon$.
Let $\beta := \mathrm{BP}^\varepsilon_3$. Then $A^\varepsilon_\beta = 3$.

Since
$$\begin{aligned}
3 = A^\varepsilon_\beta &= \frac{\sum_{\sigma\in\Sigma}\left[\sigma \cdot e^{-\beta\cdot\sigma}\right]}{\sum_{\sigma\in\Sigma}\left[e^{-\beta\cdot\sigma}\right]} \\
&= \frac{\sum_{\sigma=0}^{\infty}\left[\sigma \cdot e^{-\beta\cdot\sigma}\right]}{\sum_{\sigma=0}^{\infty}\left[e^{-\beta\cdot\sigma}\right]} \\
&= \frac{e^{-\beta} + 2e^{-2\beta} + 3e^{-3\beta} + \cdots}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \\
&= \frac{e^{-\beta} + 2e^{-2\beta} + 3e^{-3\beta} + \cdots}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \cdot \frac{1 - e^{-\beta}}{1 - e^{-\beta}} \\
&= \frac{e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \cdot \frac{1}{1 - e^{-\beta}} \\
&= \frac{e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \cdot \frac{e^{\beta}}{e^{\beta}} \cdot \frac{1}{1 - e^{-\beta}} \\
&= \frac{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \cdot \frac{1}{e^{\beta}} \cdot \frac{1}{1 - e^{-\beta}} \\
&= \qquad 1 \qquad \cdot \frac{1}{e^{\beta}} \cdot \frac{1}{1 - e^{-\beta}} \\
&= \frac{1}{e^{\beta} - 1},
\end{aligned}$$
we get $1/3 = e^{\beta} - 1$, so $4/3 = e^{\beta}$, so $3/4 = e^{-\beta}$.

Then
$$\begin{aligned}
B^\varepsilon_\beta\{\sigma_0\} &= \frac{e^{-\beta\cdot\sigma_0}}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \\
&= \frac{e^{-\beta\cdot\sigma_0}}{1 + e^{-\beta} + e^{-2\beta} + e^{-3\beta} + \cdots} \cdot \frac{1 - e^{-\beta}}{1 - e^{-\beta}} \\
&= \frac{e^{-\beta\cdot\sigma_0}}{1} \cdot \frac{1 - e^{-\beta}}{1} \\
&= (e^{-\beta})^{\sigma_0} \cdot (1 - e^{-\beta}) \\
&= (3/4)^{\sigma_0} \cdot (1 - (3/4)) \\
&= (1/4) \cdot (3/4)^{\sigma_0}.
\end{aligned}$$

MORE LATER

32. Appendix: Python code

Thanks once again to C. Prouty, for writing the Python code to do the Boltzmann computations in this paper:

First code: The GFA and 0, 2, 20 dollar awards, with average 3 dollars.

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
def F(beta):
z = np.zeros(3)
z[0] = 1
z[1] = np.exp(-2 * beta)
z[2] = np.exp(-20 * beta)
return z
def G(beta):
z = np.zeros(3)
z[0] = 0
z[1] = 2 * np.exp(-2 * beta)
z[2] = 20 * np.exp(-20 * beta)
return z
def f(beta):
return np.sum(F(beta))
def g(beta):
return np.sum(G(beta))
def bisection(minval, maxval, y, fn):
mid = (maxval + minval) / 2
while((fn(mid) - y) ** 2 > 0.0000001):
if(fn(mid) < y):
maxval = mid
else:
minval = mid
mid = (maxval + minval) / 2
return mid
fn = lambda x: g(x) / f(x)
```

```
target = bisection(-25, 25, 3, fn)
b = 0.07410049 # hard-coded result of bisection
r = F(b) / f(b)
df = pd.DataFrame(r)
df.to_excel("results2.xlsx", index=False)
betas = np.linspace(-25,25,100000)
z = np.zeros(len(betas))
for i in range(len(betas)):
z[i] = fn(betas[i])
plt.plot(betas,z)
plt.show()
```

Second code: The BUA and red bags and blue bags

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
def F(beta):
z = np.zeros(25).reshape(5,5)
for i in range(5):
for j in range(5):
z[i,j] = np.exp(-(i+j)*beta)
z[4,4] = 0
return z
def G(beta):
z = np.zeros(25).reshape(5,5)
for i in range(5):
for j in range(5):
z[i,j] = (i+j) * np.exp(-(i+j)*beta)
z[4,4] = 0
return z
def f(beta):
return np.sum(F(beta))
def g(beta):
return np.sum(G(beta))
def bisection(minval, maxval, y, fn):
```

```
mid = (maxval + minval) / 2
while((fn(mid) - y) ** 2 > 0.0000001):
if(fn(mid) < y):
maxval = mid
else:
minval = mid
mid = (maxval + minval) / 2
return mid
fn = lambda x: g(x) / f(x)
target = bisection(-25, 25, 1, fn)
b = 1.06697083 # hard-coded result of bisection
r = F(b) / f(b)
df = pd.DataFrame(r)
df.to_excel("results5.xlsx", index=False)
betas = np.linspace(-25,25,100000)
z = np.zeros(len(betas))
for i in range(len(betas)):
z[i] = fn(betas[i])
plt.plot(betas, z)
plt.show()
```