Brownian Brownian Motion – I

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March 24, 2005

Abstract

A classical model of Brownian motion consists of a heavy molecule submerged into a gas of light atoms in a closed container. In this work we study a 2D version of this model, where the molecule is a heavy disk of mass $M \gg 1$ and the gas is represented by just one point particle of mass $m = 1$, which interacts with the disk and the walls of the container via elastic collisions. Chaotic behavior of the particles is ensured by convex (scattering) walls of the container. We prove that the position and velocity of the disk, in an appropriate timescale, converge, as $M \to \infty$, to a Brownian motion (possibly, inhomogeneous); the scaling regime and the structure of the limit process depend on the initial conditions. Our proofs are based on strong hyperbolicity of the underlying dynamics, fast decay of correlations in systems with elastic collisions (billiards), and methods of averaging theory.

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1 Introduction

1.1 The model. We study a dynamical system of two particles – a hard disk of radius $r > 0$ and mass $M \gg 1$ and a point particle of mass $m = 1$. Our particles move freely in a two-dimensional container $D$ and collide elastically with each other and with the walls (boundary) of $D$. Our assumptions on the shape of the container $D$ are stated in Section 1.2.

Let $Q(t)$ denote the center and $V(t)$ the velocity of the heavy disk at time $t$. Similarly, let $q(t)$ denote the position of the light particle and $v(t)$ its velocity. When a particle collides with a scatterer, the normal component of its velocity reverses. When the two particles collide with each other, the
normal components of their velocities change by the rules

\begin{equation}
  v_{\text{new}}^\perp = - \frac{M-1}{M+1} v_{\text{old}}^\perp + \frac{2M}{M+1} V_{\text{old}}^\perp
\end{equation}

and

\begin{equation}
  V_{\text{new}}^\perp = \frac{M-1}{M+1} V_{\text{old}}^\perp + \frac{2}{M+1} v_{\text{old}}^\perp,
\end{equation}

while the tangential components remain unchanged. The total kinetic energy is conserved, and we fix it so that

\begin{equation}
  \|v\|^2 + M\|V\|^2 = 1.
\end{equation}

This implies \(\|v\| \leq 1\) and \(\|V\| \leq 1/\sqrt{M}\).

This is a Hamiltonian system, and it preserves Liouville measure on its phase space. Systems of hard disks in closed containers are proven to be completely hyperbolic and ergodic under various conditions [12, 69, 70, 71]. These results do not cover our particular model, but we have little doubt that it is hyperbolic and ergodic, too. In this paper, though, we do not study ergodic properties.

We are interested in the evolution of the system during the initial period of time before the heavy disk experiences its first collision with the border \(\partial D\). This condition restricts our analysis to an interval of time \((0, cM^a)\), where \(c, a > 0\) depend on \(Q(0)\) and \(V(0)\), see Section 1.4. During this initial period, the system does not exhibit its ergodic behavior, but it does exhibit a diffusive behavior in the following sense. As (1.1)–(1.2) imply, \(\|v_{\text{new}}\| - \|v_{\text{old}}\| \leq 2/\sqrt{M}\) and \(\|V_{\text{new}} - V_{\text{old}}\| \leq 2/M\), hence the changes in \(\|v\|\) and \(V\) at each collision are much smaller than their typical values, which are \(\|v\| = O(1)\) and \(\|V\| = O(1/\sqrt{M})\). Thus, the speed of the light particle, \(\|v(t)\|\), remains almost constant, and the heavy particle not only moves slowly but its velocity \(V(t)\) changes slowly as well (it has inertia). We will show that, in the limit \(M \to \infty\), the velocity \(V(t)\) can be approximated by a Brownian motion, and the position \(Q(t)\) by an integral of the Brownian motion.

Our system is one of the simplest models of a particle moving in a fluid. This is what scientists called Brownian motion about one hundred years ago. Now this term has a more narrow technical meaning, namely a Gaussian process with zero mean and stationary independent increments. Our paper is motivated by the Brownian motion in its original sense, and this is why we call it “Brownian Brownian motion”.

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Even though this paper only covers a two particle system (where the “fluid” is represented by a single light particle), we believe that our methods can extend to more realistic fluids of many particles. We consider this paper as a first step in our studies (thus the numeral one in its title) and plan to investigate more complex models in the future, see our discussion of open problems in Section 8.

1.2 The container. In this paper we assume that \( \mathcal{D} \) is a dispersing billiard table with finite horizon and smooth boundary:

Assumption A1: \( \mathcal{D} \) is a dispersing billiard table, i.e. its boundary \( \partial \mathcal{D} \) is concave; this guarantees chaotic motion of the particle colliding with \( \partial \mathcal{D} \).

Assumption A2: \( \mathcal{D} \) has finite horizon, which means the point particle cannot travel longer than a certain finite distance \( L_{\text{max}} < \infty \) without collisions (even if we remove the hard disk from \( \mathcal{D} \)); this prevents superdiffusive (ballistic) motion of the particle [4].

Assumption A3: \( \mathcal{D} \) has \( C^3 \) smooth boundary (without corner points).

Containers satisfying all these assumptions can be constructed as follows. Let \( \mathbb{T}^2 \) be the unit torus and \( B_1, \ldots, B_r \subset \mathbb{T}^2 \) some disjoint convex regions with \( C^3 \) smooth boundaries, whose curvature never vanishes. Then

\[
\mathcal{D} = \mathbb{T}^2 \setminus \bigcup_{i=1}^r B_i.
\]

The obstacles \( B_1, \ldots, B_r \) act as scatterers, our light particle bounces between them (like in a pinball machine). They must also block all collision-free flights of the particle to ensure the finite horizon assumption.

The motion of a single particle in such domains \( \mathcal{D} \) has been studied by Ya. Sinai [74], and this model is now known as dispersing billiard system. It is always hyperbolic and ergodic [74], and has strong statistical properties [11, 79].

Our assumptions on \( \mathcal{D} \) are fairly restrictive. It would be tempting to cover simpler containers – just a rectangular box, for example. We believe that most of our results would carry over to rectangular boxes (perhaps, with certain adjustments). However, a two-particle system in a rectangular container, despite its apparent simplicity, would be much more difficult to analyze, because the corresponding billiard system is not chaotic. For this reason rectangular containers are currently out of reach.
1.3 Billiard approximations. We denote phase points by \( x = (Q, V, q, v) \)
and the phase space by \( \mathcal{M} \). Due to the energy conservation (1.3), \( \dim \mathcal{M} = 7 \).
The dynamics \( \Phi^t : \mathcal{M} \to \mathcal{M} \) can be reduced, in a standard way, to a discrete
time system – a collision map – as follows.

We call \( \Omega = \partial \mathcal{M} \) the collision space. Let \( \mathcal{P}(Q) \) denote the disk of radius \( r \)
centered on \( Q \), then \( \Omega = \{(Q, V, q, v) \in \mathcal{M} : q \in \partial D \cup \partial \mathcal{P}(Q)\} \). At each
collision, we identify the precollisional and postcollisional velocity vectors. Technically, we will only include the postcollisional
vector in \( \Omega \), so that \( \Omega = \Omega_D \cup \Omega_P \),

\[
\begin{align*}
\Omega_D &= \{(Q, V, q, v) \in \mathcal{M} : q \in \partial D, \quad \langle v, n \rangle \geq 0\}, \\
\Omega_P &= \{(Q, V, q, v) \in \mathcal{M} : q \in \partial \mathcal{P}(Q), \quad \langle v - V, n \rangle \geq 0\}.
\end{align*}
\]

where \( \langle \cdot, \cdot \rangle \) stands for the scalar product of vectors and \( n \) denotes a normal vector to \( \partial D \cup \partial \mathcal{P}(Q) \) at \( q \) pointing into \( D \setminus \mathcal{P}(Q) \). The first return map \( \mathcal{F} : \Omega \to \Omega \) is called the collision map. It preserves a smooth probability
measure \( \mu \) on \( \Omega \) induced by the Liouville measure on \( \mathcal{M} \).

It will be convenient to denote points of \( \Omega \) by \( (Q, V, q, w) \), where

\[
(1.4) \quad w = \begin{cases} v & \text{for } q \in \partial D \\ v - V & \text{for } q \in \partial \mathcal{P}(Q) \end{cases}
\]

so that \( \Omega \) can be represented by a unified formula

\[
(1.5) \quad \Omega = \{(Q, V, q, w) : q \in \partial D \cup \partial \mathcal{P}(Q), \quad \langle w, n \rangle \geq 0\}
\]

For every point \( (Q, V, q, w) \in \Omega \) we put

\[
(1.6) \quad \bar{w} = \frac{w}{\|w\|} s_v, \quad s_v = \sqrt{1 - M \|V\|^2}
\]

(note that \( \|\bar{w}\| = s_v = \|v\| \) due to (1.3), hence \( s_v \) only depends on \( \|V\| \)). For each pair \( (Q, V) \) we denote by \( \Omega_{Q,V} \) the cross-section of \( \Omega \) obtained by
fixing \( Q \) and \( V \). By using (1.6) we can write

\[
(1.7) \quad \Omega_{Q,V} = \{(q, \bar{w}) : q \in \partial D \cup \partial \mathcal{P}(Q), \quad \langle \bar{w}, n \rangle \geq 0, \quad \|\bar{w}\| = s_v\}
\]

Now let us pick \( t_0 \geq 0 \) and fix the center of the heavy disk at \( Q = Q(t_0) \in \mathcal{D} \) and set \( M = \infty \). Then the light particle would move with a constant speed \( \|v(t)\| = s_v \), where \( V = V(t_0) \), in the domain \( \mathcal{D} \setminus \mathcal{P}(Q) \) with specular
reflections at $\partial D \cup \partial \mathcal{P}(Q)$. Thus we get a billiard-type dynamics, which approximates our system during a relatively short interval of time, until our heavy disk moves a considerable distance. We may treat our system then as a small perturbation of this billiard-type dynamics, and in fact our entire analysis is based on this approximation.

The collision map $\mathcal{F}_{Q,V}$ of the above billiard system acts on the space (1.7), where $\bar{w}$ denotes the postcollisional velocity of the moving particle. The map $\mathcal{F}_{Q,V} : \Omega_{Q,V} \to \Omega_{Q,V}$ preserves a smooth probability measure $\mu_{Q,V}$ as described in Section 3.

The billiard-type system $(\Omega_{Q,V}, \mathcal{F}_{Q,V}, \mu_{Q,V})$ is essentially independent of $V$. By a simple rescaling (i.e. renormalizing) of $w$ we can identify it with $(\Omega_{Q,0}, \mathcal{F}_{Q,0}, \mu_{Q,0})$, which we denote, for brevity, by $(\Omega_Q, \mathcal{F}_Q, \mu_Q)$, and it becomes a standard billiard system, where the particle moves at unit speed, on the table $D \setminus \partial \mathcal{P}(Q)$. This is a dispersing (Sinai) table, hence the map $\mathcal{F}_Q$ is hyperbolic, ergodic and has strong statistical properties, including exponential decay of correlations and the central limit theorem [74, 79].

Equations (1.1)–(1.2) imply that the change of the velocity of the disk due to a collision with the light particle is

$$V_{\text{new}} - V_{\text{old}} = -\frac{2 (v_{\text{new}} \perp V_{\text{new}})}{M + 1} \quad = -\frac{2 w_\perp}{M + 1}$$

Since $w = \bar{w} \frac{\|v - V\|}{\|v\|}$, we have

$$V_{\text{new}} - V_{\text{old}} = -\frac{2 \bar{w}_\perp}{M} + \delta \quad \text{(1.9)}$$

where

$$|\delta| \leq \text{Const} \left( \frac{\|V\|}{M \|v\|} + \frac{1}{M^2} \right) \quad \text{(1.10)}$$

is a relatively small term. Define a vector function on $\Omega$ by

$$\mathcal{A} = \begin{cases} -2 \bar{w}_\perp & \text{for } q \in \partial \mathcal{P}(Q) \\ 0 & \text{for } q \in \partial D \setminus \partial \mathcal{P}(Q) \end{cases} \quad \text{(1.11)}$$

Obviously, $\mathcal{A}$ is a smooth function, and due to a rotational symmetry $\int \mathcal{A} d\mu_{Q,V} = 0$ for every $Q, V$. Hence the central limit theorem for dispersing billiards [9, 79] implies the convergence in distribution

$$\frac{1}{\sqrt{n}} \sum_{j=0}^{n-1} \mathcal{A} \circ \mathcal{F}_{Q,V}^j \to \mathcal{N}(0, \bar{\sigma}_{Q,V}^2(\mathcal{A})). \quad \text{(1.12)}$$
as \( n \to \infty \), where \( \bar{\sigma}_{Q,V}^2(A) \) a symmetric positive semidefinite matrix given by the Green-Kubo formula

\[
(1.13) \quad \bar{\sigma}_{Q,V}^2(A) = \sum_{j=-\infty}^{\infty} \int_{\Omega_{Q,V}} A \left( A \circ \mathcal{F}_{Q,V}^j \right)^T d\mu_{Q,V}.
\]

(this series converges because its terms decay exponentially fast as \( |j| \to \infty \), see [79, 18]). By setting \( V = 0 \) we define a matrix \( \bar{\sigma}_Q^2(A) := \bar{\sigma}_{Q,0}^2(A) \). Since the restriction of \( A \) to the sets \( \Omega_{Q,V} \) and \( \Omega_{Q,0} = \Omega_Q \) only differ by a scaling factor \( s_v \), see (1.6), we have a simple relation

\[
(1.14) \quad \bar{\sigma}_{Q,V}^2(A) = (1 - M \|V\|^2) \bar{\sigma}_Q^2(A).
\]

Define another matrix

\[
(1.15) \quad \sigma_Q^2(A) = \bar{\sigma}_Q^2(A)/L,
\]

where

\[
(1.16) \quad L = \pi \frac{\text{Area}(D) - \text{Area}(P)}{\text{length}(\partial D) + \text{length}(\partial P)}
\]

is the mean free path of the light particle in the billiard dynamics \( \mathcal{F}_Q \), see [16] (observe that \( L \) does not depend on \( Q \)). Lastly, let \( \sigma_Q(A) \) be the symmetric positive semidefinite square root of \( \sigma_Q^2(A) \).

Let us draw some conclusions, which will be entirely heuristic at this point (they will be formalized later). In view of (1.8)-(1.12), we may expect that the total change of the disk velocity \( V \) in the course of \( n \) consecutive collisions of the light particle with \( \partial D \cup \partial P \) can be approximated by a normal random variable \( \mathcal{N} \left( 0, n\bar{\sigma}_{Q,V}^2(A)/M^2 \right) \). During an interval \((t_0, t_1)\), the light particle experiences \( n \approx L^{-1}\|v\|(t_1 - t_0) \) collisions, hence for the total change of the disk velocity we expect another normal approximation

\[
(1.17) \quad V(t_1) - V(t_0) \sim \mathcal{N} \left( 0, \|v\|(t_1 - t_0) \bar{\sigma}_{Q,V}^2(A)/M^2 \right)
\]

(due to the inertia of the heavy disk, we expect \( Q(t) \approx Q(t_0), \|V(t)\| \approx \|V(t_0)\| \), and thus \( \|v(t)\| \approx s_v(t_0) \) for all \( t_0 < t < t_1 \)). A large part of our paper is devoted to making the heuristic approximation (1.17) precise.
1.4 Statement of results. Suppose the initial position $Q(0) = Q_0$ and velocity $V(0) = V_0$ of the heavy particle are fixed, and the initial state of the light particle $q(0), v(0)$ is selected randomly, according to a smooth distribution in the direct product of the domain $\mathcal{D} \setminus \mathcal{P}(Q_0)$ and the circle $\|v(0)\|^2 = 1 - M\|V_0\|^2$ (alternatively, $q(0)$ may be chosen from $\partial \mathcal{D} \cup \partial \mathcal{P}(Q_0)$ and $v(0)$ from the semicircle containing all the postcollisional velocity vectors). The shape of the initial distribution will not affect our results.

We consider the trajectory of the heavy particle $Q(t), V(t)$ during a time interval $(0, cM)$ with some $c, a > 0$ selected below. We scale time by $\tau = t/M^a$ and, sometimes, scale space in a way specified below, to convert $\{Q(t), V(t)\}$ to a pair of functions $\{Q(\tau), V(\tau)\}$ on the interval $0 < \tau < c$. The random choice of $q(0), v(0)$ induces a probability measure on the space of functions $Q(\tau), V(\tau)$, and we are interested in the convergence of this probability measure, as $M \to \infty$, to a stochastic process $\{Q(\tau), V(\tau)\}$. We prove three major results in this direction.

First, let the initial velocity of the heavy particle be of order $1/\sqrt{M}$. Specifically, let us fix a unit vector $u_0 \in S^1$ and $\chi \in (0, 1)$, set

\begin{equation}
V_0 = M^{-1/2} \chi u_0
\end{equation}

and fix $Q_0 \in \mathcal{D}$ arbitrarily (but so that $\text{dist}(Q_0, \partial \mathcal{D}) > r$). Note that if the heavy disk moved with a constant velocity, $V_0$, without colliding with the light particle, it would hit $\partial \mathcal{D}$ at a certain moment $c_0M^{1/2}$, where $c_0 > 0$ is determined by $Q_0, u_0$ and $\chi$. We restrict our analysis to a time interval $(0, cM^{1/2})$ with some $c < c_0$. During this period of time we expect, due to (1.17), that the overall fluctuations of the disk velocity will be $O(M^{-3/4})$. Hence we expect $V(t) = V_0 + O(M^{-3/4})$ and $Q(t) = Q_0 + tV_0 + O(tM^{-3/4}) = Q_0 + tV_0 + O(M^{-1/4})$ for $0 < t < cM^{1/2}$. This leads us to a time scale

\begin{equation}
\tau = tM^{-1/2}
\end{equation}

and a space scale

\begin{equation}
Q(\tau) = M^{1/4} [Q(\tau M^{1/2}) - Q_0 - \tau M^{1/2}V_0]
\end{equation}

and, respectively,

\begin{equation}
V(\tau) = M^{3/4} [V(\tau M^{1/2}) - V_0]
\end{equation}
We can find an asymptotic distribution of $\mathcal{V}(\tau)$ by using our heuristic normal approximation (1.17). Let

$$Q^\dagger(\tau) = Q_0 + \tau M^{1/2}V_0 = Q_0 + \tau \chi u_0$$

Then for any $\tau \in (0, c)$ we have $Q(\tau M^{1/2}) \to Q^\dagger(\tau)$, as $M \to \infty$, hence

\begin{equation}
\sigma^2_{Q(\tau M^{1/2})}(A) \to \sigma^2_{Q^\dagger(\tau)}(A).
\end{equation}

Anticipating that $\|v(t)\| \approx \sqrt{1-\chi^2}$ for all $0 < t < cM^{1/2}$ we can expect that for small $d\tau > 0$ the number of collisions $N(d\tau)$ is approximately equal to $d\tau L^{-1}\sqrt{1-\chi^2}$ and the momenta exchange during each collision is close to $\sqrt{1-\chi^2}A$, see (1.11). This should give us

$$\mathcal{V}(\tau + d\tau) - \mathcal{V}(\tau) \sim N\left(0, D(d\tau)\right)$$

where

\begin{equation}
D(d\tau) \approx N(d\tau)\left(1 - \chi^2\right)\sigma^2_{Q^\dagger(\tau)}(A)
\end{equation}

Integrating (1.23) over $(0, \tau)$ yields

\begin{equation}
\mathcal{V}(\tau) \sim N\left(0, \sqrt{(1 - \chi^2)^3} \int_0^\tau \sigma^2_{Q^\dagger(s)}(A) \, ds\right)
\end{equation}

The following theorem (proved in this paper) makes this conclusion precise:

**Theorem 1.** Under the conditions A1–A3 and (1.18) the random process $\mathcal{V}(\tau)$ defined on the interval $0 \leq \tau \leq c$ by (1.19), (1.21) weakly converges, as $M \to \infty$, to a Gaussian Markov random process $\mathbf{V}(\tau)$ with independent increments, zero mean and covariance matrix

\begin{equation}
\text{Cov}(\mathbf{V}(\tau)) = \sqrt{(1 - \chi^2)^3} \int_0^\tau \sigma^2_{Q^\dagger(s)}(A) \, ds
\end{equation}

The process $\mathbf{V}(\tau)$ can be, equivalently, defined by

\begin{equation}
\mathbf{V}(\tau) = \sqrt{(1 - \chi^2)^3} \int_0^\tau \sigma_{Q^\dagger(s)}(A) \, d\mathbf{w}(s)
\end{equation}
where \( w(s) \) denotes the standard two dimensional Brownian motion. Accordingly, the function \( Q(\tau) \) defined by (1.20) converges weakly to a Gaussian random process \( Q(\tau) = \int_0^\tau V(s) \, ds \), which has zero mean and covariance matrix

\[
\text{Cov}(Q(\tau)) = \sqrt{(1 - \chi^2)^3} \int_0^\tau (\tau - s)^2 \sigma_Q^2(s)(A) \, ds
\]

We note that the limit velocity process is a (time inhomogeneous) Brownian motion, while the limit position process is the integral of that Brownian motion.

The next theorem deals with the more difficult case of

\[
V_0 = 0
\]

(here again, \( Q_0 \) is chosen arbitrarily). Since the heavy disk is now initially at rest, it takes it longer to build up speed and travel to the border \( \partial \mathcal{D} \). We expect, due to (1.17), that the disk velocity grows as \( \|V(t)\| = \mathcal{O}(\sqrt{t/M}) \), and therefore its displacement grows as \( \|Q(t) - Q_0\| = \mathcal{O}(t^{3/2}/M) \). Hence, for typical trajectories, it takes \( \mathcal{O}(M^{2/3}) \) units of time for the disk to reach \( \partial \mathcal{D} \). It is convenient to modify the dynamics of the disk making it stop (“freeze”) when it comes too close to \( \partial \mathcal{D} \). We pick a small \( \delta_0 > 0 \) and stop the disk at the moment

\[
t_* = \min\{t > 0 : \text{dist}(Q(t), \partial \mathcal{D}) = r + \delta_0\}.
\]

hence we obtain a modified dynamics \( Q_*(t), V_*(t) \) given by

\[
Q_*(t) = \begin{cases} Q(t) & \text{for } t < t_* \\ Q(t_*) & \text{for } t > t_* \end{cases}
\]

\[
V_*(t) = \begin{cases} V(t) & \text{for } t < t_* \\ 0 & \text{for } t > t_* \end{cases}
\]

With this modification, we can consider the dynamics on a time interval \( (0, cM^{2/3}) \) with an arbitrary \( c > 0 \). Our time scaling is

\[
\tau = tM^{-2/3}
\]

and there is no need for any space scaling, i.e. we set

\[
Q(\tau) = Q_*(\tau M^{2/3}) \quad \text{and} \quad V(\tau) = M^{2/3}V_*(\tau M^{2/3}).
\]

We note that the heavy disk, being initially at rest, can move randomly in any direction and follow a random trajectory before reaching \( \partial \mathcal{D} \). Thus, the
matrix $\sigma^2_{Q(\frac{M^2}{3})(A)}$ does not have a limit (in any sense), as $M \to \infty$, because it depends on the (random) location of the disk. Hence, heuristic estimates of the sort (1.22)–(1.24) are now impossible, and the limit distribution of the functions $\{Q(\tau), V(\tau)\}$ cannot be found explicitly. Instead, we will show that any weak limit of these functions, call it $\{Q(\tau), V(\tau)\}$, satisfies two stochastic differential equations (SDE)

\begin{equation}
\begin{aligned}
dQ &= V \, d\tau, \\
dV &= \sigma_Q(A) \, dw(\tau)
\end{aligned}
\end{equation}

with initial conditions $Q_0 = Q_0$ and $V_0 = 0$. Thus, the limit behavior of the functions $Q(\tau)$ and $V(\tau)$ will only be described implicitly, via (1.32).

In order to guarantee the convergence, though, we need to make sure that the initial value problem (1.32) has a unique solution $\{Q(\tau), V(\tau)\}$. SDE of this type have unique solutions if the matrix $\sigma_Q(A)$, as a function of $Q$, is differentiable [65, Section IX.2] but they may have multiple solutions if $\sigma_Q$ is only continuous. We do not expect our matrix $\sigma_Q(A)$ to be differentiable, though. Recent numerical experiments [5] suggest that dynamical invariants, such as the diffusion matrix, are not differentiable if the system has singularities.

To tackle this problem, we prove (see Section 5.9) that the SDE (1.32) has a unique solution provided $\sigma_Q(A)$ is log-Lipschitz continuous in the following sense:

\begin{equation}
\|\sigma_{Q_1}(A) - \sigma_{Q_2}(A)\| \leq \text{Const} \|Q_1 - Q_2\| \left| \ln \|Q_1 - Q_2\| \right|
\end{equation}

(this condition is weaker than Lipschitz continuity but stronger than Hölder continuity with any exponent $< 1$).

Thus we need to establish (1.33), which constitutes a novel and rather difficult result in billiard theory. Its proof occupies a sizable part of our paper (Section 4) and requires two additional assumptions on the scatterers $B_i$. First, the collision map $F_Q: \Omega_Q \to \Omega_Q$ must be $C^3$ smooth (rather than $C^2$, which is commonly assumed in the studies of billiards), hence the boundaries $\partial B_i$ must be at least $C^4$. This additional smoothness of $F_Q$ allows us to prove that

\begin{equation}
\|\sigma^2_{Q_1}(A) - \sigma^2_{Q_2}(A)\| \leq \text{Const} \|Q_1 - Q_2\| \left| \ln \|Q_1 - Q_2\| \right|
\end{equation}

which is slightly weaker than (1.33). To convert (1.34) to (1.33) we need the matrix $\sigma^2_Q(A)$ be nonsingular for every $Q$, so that the function $\sigma^2 \mapsto \sigma$
is smooth. To this end we only find a criterion (see Section A.5), in terms of periodic orbits of \( F_Q \), for the nonsingularity of \( \sigma_Q^2(A) \). We believe it is satisfied for typical configurations of scatterers \( B_i \), but we do not prove it here.

Thus we formulate our additional assumptions:

Assumption A3': The boundaries \( \partial B_i \) of all scatterers are \( C^4 \) smooth;

Assumption A4: \( \sigma_Q^2(A) > 0 \) for all \( Q \in D \) such that \( \text{dist}(P(Q), \partial D) \geq \delta_0 \).

Next we state the convergence theorem:

**Theorem 2.** Under the conditions A1, A2, A3', A4 the random processes \( \{Q(\tau), V(\tau)\} \) defined on the interval \( 0 \leq \tau \leq c \) by (1.28)–(1.31) weakly converge to a stochastic process \( \{Q(\tau), V(\tau)\} \), which constitutes a unique solution of the following stochastic differential equations with initial conditions:

\[
\begin{align*}
dQ &= V \, d\tau, & Q_0 = Q_0 \\
dV &= \sigma_Q(A) \, dw(\tau), & V_0 = 0
\end{align*}
\]

which are stopped the moment \( Q(\tau) \) comes to within the distance \( r + \delta_0 \) from the border \( \partial D \) (here again \( w(\tau) \) is the standard two dimensional Brownian motion).

We now turn to our last major result. The problems that plagued us in the previous theorem can be bypassed by taking the limit \( r \to 0 \), in addition to \( M \to \infty \). In this case the matrix \( \sigma Q^2(A) \) will be asymptotically constant, as we explain next. Recall that \( \sigma Q^2(A) = \bar{\sigma}^2 Q(\Lambda)/\bar{L} \), where \( \bar{L} \) does not depend on \( Q \). Next, \( \bar{\sigma}^2 Q(\Lambda) \) is given by the Green-Kubo formula (1.13). Its central term, corresponding to \( j = 0 \), can be found by a direct calculation:

\[
\int_{\Omega_Q} AA^T d\mu_Q = \frac{8\pi r}{3(\text{length}(\partial D) + \text{length}(\partial P))} I,
\]

see Section A.6, and it is independent of \( Q \). Hence, the dependence of \( \sigma Q^2(A) \) on \( Q \) only comes from the correlation terms \( j \neq 0 \) in the series (1.13). Now, when the size of the massive disk is comparable to the size of the domain \( D \), the average time between its successive collisions with the light particle is of order one, and so those collisions are strongly correlated. By contrast, if \( r \approx 0 \), the average time between successive interparticle collisions is \( \mathcal{O}(1/r) \),
and these collisions become almost independent. Thus, in the Green-Kubo formula (1.13), the central term (1.36) becomes dominant, and we arrive at

\[(1.37)\]
\[
\sigma^2_Q(\mathcal{A}) = \frac{8r}{3\text{Area}(\mathcal{D})} I + o(r).
\]

see Section A.6 for a complete proof.

Next, the time scale introduced in the previous theorem has to be adjusted to the present case where \( r \to 0 \). Due to (1.17) and (1.37), we expect that the disk velocity grows as \( \|V(t)\| = \mathcal{O}(\sqrt{r}/M) \), and its displacement as \( \|Q(t) - Q_0\| = \mathcal{O}(t^{3/2}r^{1/2}/M) \). Hence, for typical trajectories, it takes \( \mathcal{O}(r^{-1/3}M^{2/3}) \) units of time before the heavy disk hits \( \partial\mathcal{D} \). It is important that during this period of time \( \|V(t)\| = \mathcal{O}(r^{1/3}M^{-2/3}) \approx 0 \), hence \( \|v\| \) remains close to one.

We again modify the dynamics of the disk making it stop (freeze up) the moment it becomes \( \delta_0 \)-close to \( \partial\mathcal{D} \) and consider the so modified dynamics of the heavy disk \( Q_*(t), V_*(t) \) on time interval \( (0, c r^{-1/3}M^{2/3}) \) with a constant \( c > 0 \). Our time scale is now

\[(1.38)\]
\[
\tau = t r^{1/3}M^{-2/3}
\]
and we set

\[(1.39)\]
\[
Q(\tau) = Q_*(\tau r^{-1/3}M^{2/3})
\]
and hence

\[(1.40)\]
\[
V(\tau) = r^{-1/3}M^{2/3}V_*(\tau r^{-1/3}M^{2/3}).
\]

It is easy to find an asymptotic distribution of \( V(\tau) \) by using our heuristic normal approximation (1.17) in a way similar to (1.22)–(1.24). Since the matrix \( \sigma^2_Q(\mathcal{A}) \) is almost constant, due to (1.37), we expect that \( V(\tau) \to \mathcal{N}(0, \sigma^2_Q I) \), where

\[(1.41)\]
\[
\sigma^2_Q = \frac{8}{3\text{Area}(\mathcal{D})}.
\]

The following theorem shows that our heuristic estimate is correct:

**Theorem 3.** Under the conditions A1–A3 there is a function \( M_0 \) such that if \( r \to 0 \) and \( M \to \infty \), so that \( M > M_0(r) \), then the processes
\{Q(\tau), V(\tau)\} defined by (1.28), (1.38)-(1.40) converge weakly on the interval \(0 < \tau < c\):

\begin{equation}
V(\tau) \to \sigma_0 w_D(\tau)
\end{equation}

and

\begin{equation}
Q(\tau) \to Q_0 + \sigma_0 \int_0^\tau w_D(s) \, ds
\end{equation}

where \(w_D(\tau)\) is a standard two dimensional Brownian motion subjected to the following modification: we set \(w_D(\tau) = 0\) for all \(\tau > \tau^*\), where \(\tau^*\) is the earliest moment when the right hand side of (1.43) becomes \(\delta_0\)-close to \(\partial D\).

1.5 Comparison to previous works. There are two directions of research which our results are related to. The first one is the averaging theory of differential equations and the second is the study of long time behavior of mechanical systems.

The averaging theory deals with systems characterized by two types of dynamic variables, \(fast\) and \(slow\). The case where the fast variables make a Markov process, which does not depend on the slow variables, is quite well understood [35]. The results obtained in the Markov case have been extended to the situation where the fast motion is made by a hyperbolic dynamical system in \([47, 62, 30]\). By contrast, if the fast variables are coupled to the slow ones, as they are in our model, much less is known. Even the case where the fast motion is a diffusion process was settled quite recently [60]. Some results are available for coupled systems where the fast motion is uniformly hyperbolic \([2, 48]\), but they all deal with relatively short time intervals, like the one in our relatively simple Theorem 1. The behavior during longer time periods, like those in our Theorems 2 and 3, remains virtually unexplored. This type of behavior is hard to control, it appears to be quite sensitive to the details of the problem at hand; for example, the uniqueness of the limiting process in our Theorem 2 relies upon the smoothness of the auxiliary function \(\sigma^2_0(A)\), cf. also Theorem 3 in [60].

Let us now turn to the second research field. Probably, the simplest mechanical model where one can observe a non-trivial statistical behavior is a periodic Lorenz gas. Bunimovich and Sinai [9] (see also an improved version in \([11]\)) were the first to obtain a Brownian motion approximation for the \textit{position} of a particle travelling in the periodic Lorenz gas with finite horizon. Their results hold for arbitrarily long intervals of time with respect to
the equilibrium measure; such approximations are fairly common for chaotic dynamical systems [28]. On the contrary, we construct a Brownian motion approximation for relatively short periods of time, and in the context of Theorems 2–3 our system is far from equilibrium.

On the other hand, models of Brownian motion where one massive (tagged) particle is surrounded by an ideal gas of light particles have been studied in many papers, see, e.g., [14, 31, 32]. These models are more realistic in explaining the actual Brownian motion, however, there are still some unresolved questions. For example, it is commonly assumed that the gas is (and remains) in equilibrium, but there is no satisfactory mathematical explanation of why and how it reaches and maintains that state of equilibrium. We do not make (and do not need) such assumptions.

In fact, the equilibrium assumption is hard to substantiate. In ideal gases, where no direct interaction between gas particles takes place, equilibrium can only establish and propagate due to indirect interaction via collisions with the heavy particle and the walls. This process requires many collisions of each gas particle with the heavy one, but the existing techniques are incapable of tracing the dynamics beyond the time when each gas particle experiences just a few collisions, cf. [22, 23]. Our model contains a single light particle, but we are able to control the dynamics up to $cM^a$ collisions (and actually longer, the main restriction of our analysis is the lack of control over $\sigma_Q(A)$ as the heavy disk approaches the border $\partial D$, see Section 8). We hope that our method can be used to analyze systems of many particles as well.

We refer the reader to the surveys [41, 76, 75, 6] for descriptions of other models where macroscopic equations have been derived from deterministic microscopic laws. One of the main difficulties in deriving such equations is that microscopic equations of motion are time reversible, while the limit macroscopic equations are not, and therefore we cannot expect the convergence everywhere in phase space. Normally, the convergence occurs on a set of large (and, asymptotically, full) measure, which is said to represent “typical” phase trajectories of the system. In each problem, one has to carefully identify that large subset of the phase space and estimate its measure. If the system has some hyperbolic behavior, that large set has quite a complex fractal structure.

The existing approaches to the problem of convergence make use of certain families of measures on phase space, such that the convergence holds with probability $\approx 1$ with respect to each of those measures. In the context of hyperbolic dynamical systems, the natural choice is the family of measures
having smooth conditional distributions on unstable manifolds [73, 66, 63]
(which is the characteristic property of Sinai-Ruelle-Bowen measures). Such
measures work very well for averaging problems when the hyperbolicity is
uniform and the dynamics is entirely smooth [47, 29, 30]. However, if the
system has discontinuities and unbounded derivatives (as it happens in our
case), the analysis of its behavior near the singularities becomes overwhelm-
ingly difficult. Still, we will prove here that this general approach applies to
systems with singularities.

2 Plan of the proofs

2.1 General strategy. Our heuristic calculations of the asymptotic dis-
tribution of \( \mathcal{V}(\tau) \) in Section 1.4 were based on the normal approximation
(1.17), hence our main goal is to prove it. A natural approach is to fix the
heavy disk at \( Q = Q(t) \) and approximate the map \( \mathcal{F} : \Omega \rightarrow \Omega \) by the billiard
map \( \mathcal{F}_{Q,V} : \Omega_{Q,V} \rightarrow \Omega_{Q,V} \), which is known [9, 79] to obey the central limit
theorem (1.12). This approach, however, has obvious limitations.

On the one hand, our map \( \mathcal{F} \) has positive Lyapunov exponents, hence its
nearby trajectories diverge exponentially fast, so the above approximation
(in a strict sense) only remains valid during time intervals \( \mathcal{O}(\ln M) \), which
are far shorter than we need. Thus, some sort of averaging is necessary to
extend the CLT to longer time intervals. Here comes the second limitation:
the central limit theorem for dispersing billiards (1.12) holds with respect to
the billiard measure \( \mu_{Q(t_0),V(t_0)} \), while we have to deal with the initial measure
\( \mu_{Q_0,V_0} \) and its images under our map \( \mathcal{F} \), the latter might be quite different
from \( \mu_{Q(t_0),V(t_0)} \).

To overcome these limitations, we will show that the measures \( \mathcal{F}^n(\mu_{Q_0,V_0}) \)
can be well approximated (in the weak topology) by averages (convex sums)
of billiard measures \( \mu_{Q,V} \):

\[
(2.1) \quad \mathcal{F}^n(\mu_{Q_0,V_0}) \sim \int \mu_{Q,V} \, d\lambda_n(Q,V)
\]

where \( \lambda_n \) is some factor measure on the \( QV \) space. Furthermore, it is con-
venient to work with an even larger family of (auxiliary) measures, which
we introduce shortly, and extend the approximation (2.1) to each auxiliary
measure \( \mu' \):

\[
(2.2) \quad \mathcal{F}^n(\mu') \sim \int \mu_{Q,V} \, d\lambda_n(Q,V)
\]
for large enough $n$. Our Proposition 2.3 below makes this approximation precise.

The proof of the “equidistribution” (2.1)–(2.2) follows a shadowing type argument developed in the theory of uniformly hyperbolic systems without singularities [1, 29, 44, 67]. However, a major extra effort is required to extend this argument to systems with singularities, like ours. In fact, the largest error terms in our approximation (2.1) come from the orbits passing near singularities.

There are two places where we have trouble establishing (2.1)–(2.2) at all. First, if the velocity of the light particle becomes small, $\|v\| \approx 0$, then our system is no longer a small perturbation of a billiard dynamics (because the heavy disk can move a significant distance between successive collisions with the light particle). Second, if the heavy disk comes too close to the border $\partial D$, then the mixing properties of the corresponding billiard dynamics deteriorate dramatically (roughly speaking, because the light particle can be trapped in a narrow tunnel between $\partial P$ and $\partial D$ for a long time). In this case the central limit theorem could only provide a satisfactory normal approximation to the billiard dynamics (in which the heavy disk is fixed) over very large times, but then the position and velocity of the heavy disk may change too much, rendering the billiard approximation itself useless. We will show here that the first phenomenon ($\|v\| \approx 0$) is improbable on the time scale we deal with. However, the second phenomenon forces us to stop the heavy disk when it comes too close to the border $\partial D$.

Our paper can be divided, roughly, into two large parts. In the first, “dynamical” part (Sections 3 and 4 and Appendices) we analyze the mechanical model of two particles, construct auxiliary measures, prove the equidistribution (2.1)–(2.2) and the log-Lipschitz continuity of the diffusion matrix (1.33). In the second, “probabilistic” part (Sections 5–7) we prove the convergence to stochastic processes as claimed in Theorems 1–3; there we use various (standard and novel) moment-type techniques\(^1\) [43, 26]. The arguments in Sections 5–7 do not rely on the specifics of the underlying dynamical

\(^1\)Note that the time scale in [26] corresponds to that of our Theorem 2. Indeed, in the notation of [26], $\varepsilon = 1/\sqrt{M}$ is the typical velocity of the heavy particle at equilibrium, hence their “$4/3$ law” becomes our “$2/3$ law”. Let us also mention the papers [45, 46] studying the exit problem from a neighborhood of a “non-degenerate equilibrium” perturbed by a small noise. In these terms, our Theorem 2 deals with a “degenerate equilibrium”, but the heuristic argument used to determine the correct scaling is similar to that of [45, 46].
systems, hence if one establishes results similar to (2.1)–(2.2) and (1.33) for another system, one would be able to derive analogies of our limit theorems by the same moment estimates.

2.2 Main steps in the proof of Theorem 2. The proofs of Theorems 1–3 follow similar lines, but Theorem 2 requires much more effort than the other two (mainly, because there is no explicit formulas for the limiting process, so we have to proceed in a roundabout way). We divide the proof of Theorem 2 between three sections: the convergence to equilibrium in the sense of (2.1)–(2.2) is established in Section 3, the log-Lipschitz continuity of the diffusion matrix (1.33) in Section 4, and the the moment estimates specific to the scaling of Theorem 2 are done in Section 5. The modifications needed to prove Theorems 1 and 3 are described in Sections 6 and 7, respectively.

Next we give the definition of auxiliary measures. Recall that our primary goal is control over measures $\mathcal{F}_n^\mu(Q,V)$ for $n \geq 1$. The measure $\mu(Q,V)$ is concentrated on the surface $\Omega_{Q,V}$. Let us coarse-grain this measure by partitioning $\Omega_{Q,V}$ into small subdomains $D \subset \Omega_{Q,V}$ and representing $\mu(Q,V)$ as a sum of its restrictions to those domains. The image of a small domain $D \subset \Omega_{Q,V}$ under the map $\mathcal{F}$ gets strongly expanded in the unstable direction of the billiard map $\mathcal{F}_{Q,V}$, strongly contracted in the stable direction of $\mathcal{F}_{Q,V}$, slightly deformed in the transversal directions, and possibly cut by singularities of $\mathcal{F}$ into several pieces. Thus, $\mathcal{F}_n(D)$ looks like a union of one-dimensional curves that resemble unstable manifolds of the billiard map $\mathcal{F}_{Q,V}$, but may vary slightly in the transversal directions. Thus, the measure $\mathcal{F}_n^\mu(Q,V)$ evolves as a weighted sum of smooth measures on such curves.

Motivated by this observation we introduce our family of auxiliary measures. A standard pair is $\ell = (\gamma, \rho)$, where $\gamma \subset \Omega$ is a $C^2$ curve, which is $C^1$ close to an unstable manifold of the billiard map $\mathcal{F}_{Q,V}$ for some $Q,V$, and $\rho$ is a probability density on $\gamma$. The precise description of standard pairs is given in Section 3, here we only mention the properties of standard pairs most essential to our analysis. For a standard pair $\ell$, we denote by $\gamma_{\ell}$ its curve, by $\rho_{\ell}$ its density, and by $\text{mes}_{\ell}$ the measure on $\gamma$ with the density $\rho_{\ell}$.

We define auxiliary measures via convex sums of measures on standard pairs, which satisfy an additional “length control”:

**Definition.** An auxiliary measure is a probability measure $m$ on $\Omega$ such that

$$m = m_1 + m_2, \quad |m_2| < M^{-50}$$

(2.3)
and \( m_1 \) is given by
\[
(2.4) \quad m_1 = \int \text{mes}_{\ell_\alpha} \, d\lambda(\alpha)
\]
where \( \{\ell_\alpha = (\gamma_\alpha, \rho_\alpha)\} \) is a family of standard pairs such that \( \{\gamma_\alpha\} \) make a measurable partition of \( \Omega \) \((m_1\text{-mod} \, 0)\), and \( \lambda \) is some factor measure satisfying
\[
(2.5) \quad \lambda(\alpha : \text{length}(\gamma_\alpha) < M^{-100}) = 0
\]
which imposes a “length control”. We denote by \( \mathcal{M} \) the family of auxiliary measures.

It is clear that our family \( \mathcal{M} \) contains the initial smooth measure \( \mu_{Q_0, V_0} \), as well as every billiard measures \( \mu_{Q, V} \) for \( Q, V \) satisfying \( ||V|| < 1/\sqrt{M} \) and \( \text{dist}(Q, \partial D) > r + \delta_0/2 \). Indeed, one can easily represent any of these measures by its conditional distributions on the fibers of a rather arbitrary smooth foliation of the corresponding space \( \Omega_{Q, V} \) into curves whose tangent vectors lie in unstable cones (see precise definitions in Section 3).

Next we need to define a class of functions \( \mathcal{R} = \{A: \Omega \to \mathbb{R}\} \) satisfying two general (though somewhat conflicting) requirements. On the one hand, the functions \( A \in \mathcal{R} \) should be smooth enough on the bulk of the space \( \Omega \) to ensure a fast (in our case – exponential) decay of correlations under the maps \( F_{Q, V} \). On the other hand, the regularity of the functions \( A \in \mathcal{R} \) should be compatible with that of the map \( F \), so that for any \( A \in \mathcal{R} \) the function \( A \circ F \) would also belong to \( \mathcal{R} \).

We will see in Section 3 that our map \( F: \Omega \to \Omega \) is not smooth, its singularity set \( S_1 = \partial \Omega \cup F^{-1}(\partial \Omega) \) consists of points whose next collision is grazing. Due to our “finite horizon” assumption, \( S_1 \subset \Omega \) is a finite union of compact \( C^2 \) smooth submanifolds (with boundaries). We note that while the map \( F \) depends on the mass \( M \) of the heavy disk, its singularity set \( S_1 \) does not. The complement \( \Omega \setminus S_1 \) is a finite union of open connected domains, we call them \( \Omega_k, 1 \leq k \leq k_0 \). The restriction of the map \( F \) to each \( \Omega_k \) is \( C^2 \). The derivatives of \( F \) are unbounded, but their growth satisfies the following inequality:
\[
(2.6) \quad ||D_x F|| \leq L_F \cdot [\text{dist}(x, S_1)]^{-1/2}
\]
where \( L_F > 0 \) is independent of \( M \), see a proof in Section 3.1. In addition, the restriction of \( F \) to each \( \Omega_k \) can be extended by continuity to the closure
$\bar{\Omega}_k$, it then loses smoothness but remains Hölder continuous:

$$\forall k \forall x, y \in \bar{\Omega}_k \quad \| F(x) - F(y) \| \leq K_F \text{dist}(x, y)^{1/2}$$

where $K_F > 0$ is independent of $M$, see a proof in Section 3.1.

These facts lead us to the following definition of $\mathcal{R}$:

**Definition.** A function $A: \Omega \to \mathbb{R}$ belongs to $\mathcal{R}$ iff

(a) $A$ is continuous on $\Omega \setminus S_1$. Moreover, the continuous extension of $A$ to the closure of each connected component $\Omega_k$ of $\Omega \setminus S_1$ is Hölder continuous with some exponent $\alpha_A \in (0, 1]$:

$$\forall k \forall x, y \in \bar{\Omega}_k \quad |A(x) - A(y)| \leq K_A \text{dist}(x, y)^{\alpha_A}$$

(b) at each point $x \in \Omega \setminus S_1$ the function $A$ has a local Lipschitz constant

$$\text{Lip}_x(A) := \limsup_{y \to x} \frac{|A(y) - A(x)|}{\text{dist}(x, y)}$$

which satisfies the restriction

$$\text{Lip}_x(A) \leq L_A \text{dist}(x, S_1)^{-\beta_A}$$

with some $L_A > 0$ and $\beta_A < 1$. The quantities $\alpha_A \leq 1$, $\beta_A < 1$, and $K_A, L_A > 0$ may depend on the function $A$.

Note that the set $S_1$, and hence the class $\mathcal{R}$, are independent of $M$. On the contrary, the singularity set

$$S_n = \bigcup_{i=0}^{n} \mathcal{F}^{-1}(\partial \Omega)$$

of the map $\mathcal{F}^n$ depends on $M$ for all $n \geq 2$. In Appendix A we will prove the following:

**Lemma 2.1.** Let $n \geq 1$ and $B_1, B_2 \in \mathcal{R}$. Then the function $A = B_1 (B_2 \circ \mathcal{F}^{n-1})$ has the following properties:

(a) $A$ is continuous on $\Omega \setminus S_n$. Moreover, the continuous extension of $A$ to the closure of each connected component $\bar{\Omega}_{n,k}$ of the complement $\Omega \setminus S_n$ is Hölder continuous with some exponent $\alpha_A \in (0, 1]$:

$$\forall k \forall x, y \in \bar{\Omega}_{n,k} \quad |A(x) - A(y)| \leq K_A \text{dist}(x, y)^{\alpha_A}$$

(b) at each point $x \in \Omega \setminus S_n$ the local Lipschitz constant (2.8) of $A$ satisfies the restriction

$$\text{Lip}_x(A) \leq L_A \text{dist}(x, S_n)^{-\beta_A}$$

with some $\beta_A < 1$. Here $\alpha_A, \beta_A, K_A, L_A$ are determined by $n$ and $\alpha_B$, $\beta_B$, $K_B$, $L_B$, for $i = 1, 2$, but they do not depend on $M$. 21
For any function $A: \Omega \to \mathbb{R}$ and a standard pair $\ell = (\gamma, \rho)$ we shall write
\[
\mathbb{E}_\ell(A) = \int_\gamma A(x)\rho(x)\,dx.
\]
We also define a projection $\pi_1(Q,V,q,v) = (Q,V)$ from $\Omega$ to the $QV$ space.

We now fix two small constants $\delta_1 < \delta_0$ and $\delta_\diamond \ll \delta_1$ and a large constant $K > 0$. In most our estimates, we will deal with standard pairs $\ell = (\gamma, \rho)$ satisfying two constraints:
\[
M\|\bar{V}\|^2 \leq 1 - \delta_1 \quad \text{and} \quad D(\bar{Q}, \partial D) > r + \delta_1
\]
for some $(\bar{Q}, \bar{V}) \in \pi_1(\gamma)$.

**Proposition 2.2 (Propagation).** If $\ell = (\gamma, \rho)$ satisfies (2.9), then for all $n \in [K|\ln \text{length}(\gamma)|, \delta_\diamond \sqrt{M}]$ and any integrable function $A$
\[
\mathbb{E}_\ell(A \circ F^n) = \sum c_\alpha \mathbb{E}_{\ell_\alpha}(A)
\]
where $c_\alpha > 0$, $\sum c_\alpha = 1$, $\ell_\alpha = (\gamma_\alpha, \rho_\alpha)$ are standard pairs (the components of the image of $\ell$ under $F^n$ with induced conditional measures)
\[
\sum_{\text{length}(\gamma_\alpha) \leq \varepsilon} c_\alpha \leq C\sqrt{\varepsilon}
\]
for all $\varepsilon > 0$, the map $F^{-n}$ is smooth on each $\gamma_\alpha$, and
\[
\forall y', y'' \in \gamma_\alpha \quad \text{dist}[F^{-m}(y'), F^{-m}(y'')] \leq K\vartheta^m
\]
for all $1 \leq m \leq n$ and some constant $\vartheta \in (0,1)$.

In the following proposition, $A: \Omega \to \mathbb{R}$ is a function such that
\[
A = B_1(B_2 \circ F^{n_0-1}), \quad B_1, B_2 \in \mathcal{R}, \quad n_0 \geq 1.
\]

**Proposition 2.3 (Short term equidistribution).** Let $\ell = (\gamma, \rho)$ satisfy (2.9) and $A$ satisfy (2.11). If $n \in [K|\ln \text{length}(\gamma)|, \delta_\diamond \sqrt{M}]$, then $\forall m \leq \min\{n/2, K\ln M\}$,
\[
\mathbb{E}_\ell(A \circ F^n) = \mu_{\bar{Q}, \bar{V}}(A) + O(R_{n,m} + \theta^m),
\]
where $\theta \in (0,1)$ is a constant and
\[
R_{n,m} = \|\bar{V}\|(n+m^2) + (n^2 + m^3)/M.
\]
**Corollary 2.4 (Long term equidistribution).** Let $\ell = (\gamma, \rho)$ satisfy (2.9), $A$ satisfy (2.11), and, additionally, $\bar{A} = \mu_{Q,V}(A)$ be independent of $Q,V$. If $n \in \left[ K \mid \ln \text{length} (\gamma) \mid, \delta \sqrt{M} \right]$, then for all $j \in \left[ K \mid \ln \text{length} (\gamma) \mid, \delta \sqrt{M} \right]$ and $m \leq \min\{ j/2, K \ln M \}$ we have

$$E_\ell (A \circ F^n) = \bar{A} + O \left( R_{n,j,m} + \theta^m \right),$$

where

$$R_{n,j,m} = E_\ell (\| V_{n-j} \|) (j + m^2) + (j^2 + m^3)/M,$$

and $V_{n-j}$ denotes the $V$ component of the point $F^{n-j}(x), x \in \gamma$.

Observe that the equidistribution property, combined with the fact $\mu_{Q,V} \in \mathfrak{M}$, implies (2.1).

Theorem 2 will follow from the next proposition that we formulate in probabilistic terms (however, it is known to be equivalent to the fact that limiting factor measure $\lambda_n(Q,V)$ of (2.1) satisfies an associated partial differential equation):

**Proposition 2.5.** (a) Let $M_0 > 0$ and $a > 0$. The families of random processes $Q_*(\tau M^{2/3})$ and $M^{2/3}V_*(\tau M^{2/3})$ such that $M \geq M_0$, and the initial condition $(Q_0, V_0, q(0), v(0))$ is chosen randomly with respect to a measure in $\mathfrak{M}$ such that almost surely $\| V_0 \| \leq a M^{-2/3}$, are tight and any limit process $(Q(\tau), V(\tau))$ satisfies (1.35).

(b) If the matrix $\sigma_Q(\mathcal{A})$ satisfies (1.33), then the equations (1.35) are well posed in the sense that any two solutions with the same initial conditions have the same distribution.

The proofs of Propositions 2.2 and 2.3 and Corollary 2.4 are given in Section 3. Proposition 2.5 is proved in Section 5. In Sections 6 and 7 we describe the modifications needed to prove Theorems 1 and 3 respectively. Section 6 is especially short since the material there is quite similar to [30, Sections 13 and 14], except that here some additional complications are due to the fact that we have to deal with a continuous time system.

### 3 Standard pairs and equidistribution

The main goals of this section are the construction of standard pairs and the proofs of Statements 2.2, 2.3 and 2.4.
3.1 Unstable vectors. In accordance with (2.9), we restrict our analysis to the region

\[(Q, V) \in \Upsilon_{\delta_1} = \{\text{dist}(Q, \partial D) > r + \delta_1, \ M\|V\|^2 < 1 - \delta_1\}\].

We first discuss the flow $\Phi^t$ in the full (seven-dimensional) phase space $\mathcal{M}$ in order to collect some preliminary estimates.

Let $x = (Q, V, q, v) \in \mathcal{M}$ be an arbitrary point and $dx = (dQ, dV, dq, dv) \in T_x \mathcal{M}$ a tangent vector. Let $dx(t) = D\Phi^t(dx)$ be the image of $dx$ at time $t$. We describe the evolution of $dx(t)$ for $t > 0$.

Between successive collisions, the velocity components $dV$ and $dv$ remain unchanged, while the position components evolve linearly:

\[(3.2) \quad dQ(t + s) = dQ(t) + s dV(t), \quad dq(t + s) = dq(t) + s dv(t)\]

At collisions, the tangent vector $dx(t)$ changes discontinuously, as we describe below.

First, we need to introduce convenient notation. For any unit vector $n \in \mathbb{R}^2$ (usually, a normal vector to some curve), we denote by $P_n$ the projection onto $n$, i.e. $P_n(u) = \langle u, n \rangle n$, and by $P_n^\perp$ the projection onto the line perpendicular to $n$, i.e. $P_n^\perp(u) = u - P_n(u)$. Also, $R_n$ denotes the reflection across the line perpendicular to $n$, that is

\[R_n(u) = -P_n(u) + P_n^\perp(u) = u - 2\langle u, n \rangle n\]

For any vector $w \neq 0$, we write $P_w^\perp$ for $P_w^\perp/\|w\|$ , for brevity.

Now, consider a collision of the light particle with the wall $\partial D$, and let $n$ denote the inward unit normal vector to $\partial D$ at the point of collision. The components $dQ$ and $dV$ remain unchanged because the heavy disk is not involved in this event. The basic rule of specular reflection at $\partial D$ reads $v^+ = R_n(v^-)$ (the superscripts “+” and “−” refer to the postcollisional and precollisional vectors, respectively). Note that $\|v^+\| = \|v^-\|$. Accordingly, the tangent vectors $dq$ and $dv$ change by

\[dq^+ = R_n(dq^-)\]

and

\[dv^+ = R_n(dv^-) + \Theta^+(dq^+)\]

where

\[\Theta^+ = \frac{2K \|v^+\|^2}{\langle v^+, n \rangle} P_{v^+}^\perp\]
Here $K > 0$ denotes the curvature of the boundary $\partial \mathcal{D}$ at the point of collision. Note that $\|dq^+\| = \|dq^-\|$. Also, $\Theta^+(dq^+) = \Theta^-(dq^-)$ where

$$\Theta^- = \frac{2K \|v^+\|^2}{\langle v^+, n \rangle} R_n \circ P_{v^+}$$

(3.3)

Also, the geometry of reflection implies $\langle v^+, n \rangle > 0$.

Next, consider a collision between the two particles. At the moment of collision we have $q \in \partial P(Q)$, i.e. $\|q - Q\| = r$. Let $n = (q - Q)/r$ be the normalized relative position vector. Then the laws of elastic collision (1.1)–(1.2) can be written as

$$v^+ = v^- - \frac{2M}{M + 1} P_n(v^- - V^-)$$

$$= R_n(v^-) + \frac{2M}{M + 1} \left( \frac{1}{M} P_n(v^-) + P_n(V^-) \right)$$

$$V^+ = V^- + \frac{2}{M + 1} P_n(v^- - V^-)$$

Let $w = v - V$ denote the relative velocity vector, cf. (1.4). Then

$$w^+ = w^- - 2 P_n(w^-) = R_n(w^-)$$

and hence $\|w^+\| = \|w^-\|$. The components $dq$ and $dQ$ of the tangent vector $dx$ change according to

$$dq^+ = R_n(dq^-) + \frac{2M}{M + 1} \left( \frac{1}{M} P_n(dq^-) + P_n(dQ^-) \right)$$

(3.4)

$$dQ^+ = R_n(dQ^-) + \frac{2M}{M + 1} \left( \frac{1}{M} P_n(dq^-) + P_n(dQ^-) \right)$$

(3.5)

$$= dQ^- + \frac{2}{M + 1} P_n(dq^- - dQ^-)$$

Note that

$$dq^+ - dQ^+ = R_n(dq^- - dQ^-)$$

and so $\|dq^+ - dQ^+\| = \|dq^- - dQ^-\|$. Next, the components $dv$ and $dV$ of the tangent vector $dx$ change by

$$dv^+ = R_n(dv^-) + \frac{2M}{M + 1} \left( \frac{1}{M} P_n(dv^-) + P_n(dV^-) \right)$$

$$+ \frac{M}{M + 1} \Theta^+(dq^+ - dQ^+)$$
and
\[ dV^+ = dV^- + \frac{2}{M+1} P_n (dv^- - dV^-) \]
\[ - \frac{1}{M+1} \Theta^+ (dq^- - dQ^-) \]

where
\[ \Theta^+ = \frac{2K \|w^+\|^2}{\langle w^+, n \rangle} P_{w^+} \]

Here \( K = 1/r \) is the curvature of \( \partial \mathcal{P}(Q) \). Note that \( \Theta^+ (dq^- - dQ^-) = -\Theta^- (dq^- - dQ^-) \), where
\[ \Theta^- = \frac{2K \|w^+\|^2}{\langle w^+, n \rangle} R_n \circ P_{w^-} \]

Also, the geometry of collision implies \( \langle w^+, n \rangle > 0 \), since we have chosen \( n \) to point \( \text{toward} \) the light particle.

All the above equations can be verified directly. Alternatively, one can use the fact that the system of two particles of different masses \( M \neq m \) reduces to a billiard in a four dimensional domain by the change of variables \( \tilde{Q} = Q\sqrt{M}, \tilde{V} = V\sqrt{M}, \tilde{q} = q\sqrt{m}, \) and \( \tilde{v} = v\sqrt{m} \) (the latter two are trivial since \( m = 1 \)). This reduction is standard [72], and then the above equations can be derived from the general theory of billiards [16, 55, 72]. We omit the proof of the above estimates.

Now, since the total kinetic energy is fixed (1.3), the velocity components \( dv \) and \( dV \) of the tangent vector \( dx \) satisfy
\[ \langle v, dv \rangle + M \langle V, dV \rangle = 0 \]

In addition, the Hamiltonian character of the dynamics implies that if the identity
\[ \langle v, dq \rangle + M \langle V, dQ \rangle = 0 \]
holds at some time, it will be preserved at all times (future and past). From now on, we assume that all our tangent vectors satisfy (3.7).

There is a class of tangent vectors, which we will call \( \textit{unstable vectors} \), that is invariant under the dynamics. It is described in the following proposition:
Proposition 3.1. The class of tangent vectors $dx$ with the following properties remains invariant under the forward dynamics:

(a) $\langle dq, dv \rangle \geq (1 - C^{-1}) \| dq \| \| dv \|
(b) $\| dQ \| \leq \frac{C}{M} \| dq \|
(c) $\| dV \| \leq \frac{C}{M} \| dv \|
(d) $\langle dq, v \rangle \leq C \| V \| \| dq \| \leq \frac{C}{\sqrt{M}} \| dq \|
(e) $\langle dv, v \rangle \leq C \| V \| \| dv \| \leq \frac{C}{\sqrt{M}} \| dv \|
(f) $\| dq \| \leq C \| dv \|
(g) $\| dv \| \leq \frac{C}{\|t - (x)\|} \| dq \|
(h) Equations (3.6) and (3.7) hold.

Here $C > 1$ is a large constant, and $t = \max\{t \leq 0 : \Phi t(x) \in \Omega\}$ is the time of the latest collision along the past trajectory of $x$.

The proof of this proposition is based on the previous equations and some routine calculations, which we omit.

Unstable vectors have strong (uniform in time) expansion property:

Proposition 3.2. Let $dx$ be an unstable tangent vector and $dx(t) = D\Phi t(dx)$ its image at time $t > 0$. Then the norm $\| dx(t) \|$ monotonically grows with $t$. Furthermore, there is a constant $\vartheta < 1$ such that for any two successive moments of collisions $t < t'$ of the light particle with $\partial D \cup \partial P(Q)$ we have

\begin{equation}
\| dx(t + 0) \| \leq \vartheta \| dx(t' + 0) \|
\end{equation}

The notation $t + 0$, $t' + 0$ refer to the postcollisional vectors.

The proof easily follows from the previous equations. In fact,

\begin{equation}
\vartheta^{-1} = 1 + L_{\min} \kappa_{\min}
\end{equation}

where $\kappa_{\min} > 0$ is the smaller of $1/r$ and the minimal curvature of $\partial D$, $L_{\min}$ is the smaller of the minimal distance between the scatterers and $\delta_1$, the minimal distance from the heavy disk to the scatterers allowed by (3.1).
At the moments of collisions it is more convenient (for technical reasons) to use the vector \( w \) defined by (1.4), instead of \( v \), and respectively \( dw \) instead of \( dv \). Then the vector \( w \) will change by the same rule \( w^+ = R_n(w^-) \) for both types of collisions (at \( \partial D \) and \( \partial P(Q) \)). At collisions with \( \partial D \), the vector \( dw = dv \) will change by the rule

\[
d w^+ = R_n (d w^-) + \Theta^+ (d q^+)
\]

while at collisions with the heavy disk, the vector \( dw = dv - dV \) will change by a similar rule

\[
d w^+ = R_n (d w^-) + \Theta^+ (d q^+ - dQ^+)
\]

Furthermore, the expressions for \( \Theta^+ \) and \( \Theta^- \) will be identical for both types of collisions. The geometry of collision implies \( \langle w, n \rangle \geq 0 \) for both types of collisions.

It is easy to see that the inequalities (a)–(g) in Proposition 3.1 remain valid if we replace \( v \) by \( v - V \) and \( dv \) by \( dv - dV \) at any phase point, hence they apply to the vectors \( w \) and \( dw \) at the points of collision. The inequality (3.8) will also hold in the norm on \( \Omega \) defined by

\[
\| dx \|^2 = \| dQ \|^2 + \| dV \|^2 + \| dq \|^2 + \| dw \|^2
\]

**Remark.** Our equations show that the postcollisional tangent vector \( (dQ^+, dV^+, dq^+, dw^+) \) depends on the precollisional vector \( (dQ^-, dV^-, dq^-, dw^-) \) smoothly, unless \( \langle w^+, n \rangle = 0 \). This is the only singularity of the dynamics, it corresponds to grazing collisions (also, colloquially, called “tangential collisions”).

**Remark.** Our equations imply that the derivative of the collision map \( F \) defined in Section 1.3 is bounded by \( \|D_x F\| \leq \text{Const}/\langle w^+, n \rangle \), where \( \text{Const} \) does not depend on \( M \). It is easy to see that \( \text{dist}(x, S_1) = \mathcal{O}(\langle w^+, n \rangle^2) \), hence we obtain (2.6). Now (2.7) easily follows by integrating (2.6).

### 3.2 Unstable curves.

We call a smooth curve \( \mathcal{W} \subset \mathcal{M} \) an **unstable curve** (or a **u-curve**, for brevity) if, at every point \( x \in \mathcal{W} \), the tangent vector to \( \mathcal{W} \) is an unstable vector. By Propositions 3.1 and 3.2 the future image of a u-curve is a u-curve, which may be only piecewise smooth, due to singularities, and every u-curve is expanded by \( \Phi^t \) monotonically and exponentially fast in time.
Now we extend our analysis to the collision map \( F: \Omega \to \Omega \). For every point \( x \in \mathcal{M} \) we denote by 
\[ t^+(x) = \min\{t \geq 0 : \Phi^t(x) \in \Omega \} \]
and 
\[ t^-(x) = \max\{t \leq 0 : \Phi^t(x) \in \Omega \} \]
the first collision times in the future and the past, respectively. Let \( \tilde{\pi}^\pm(x) = \Phi^{t^\pm(x)}(x) \in \Omega \) denote the respective “first collision” projection of \( \mathcal{M} \) onto \( \Omega \). Note that \( F(x) = \tilde{\pi}^+(\Phi^\varepsilon x) \) for all \( x \in \Omega \) and small \( \varepsilon > 0 \).

For any unstable curve \( W \subset \mathcal{M} \), the projection \( W = \tilde{\pi}^-(W) \) is a smooth or piecewise smooth curve in \( \Omega \), whose components we also call unstable curves or \( u \)-curves. Let \( dx = (dQ, dV, dq, dw) \) be the postcollisional tangent vector to \( W \) at a moment of collision. Its projection under the derivative \( D\tilde{\pi}^- \) is a tangent vector \( dx' = (dQ', dV', dq', dw') \) to the \( u \)-curve \( W = \tilde{\pi}^-(W) \subset \Omega \). Observe that \( dV' = dV, dw' = dw, dQ' = dQ - tv \), and \( dq' = dq - tv \), where \( t \) is uniquely determined by the condition \( dx' \in T_x\Omega \). Now some elementary geometry and an application of Proposition 3.1 give

**Proposition 3.3.** There is a constant \( 1 < C < \infty \) such that \( \|dQ'\| \leq C\|dv\|/\sqrt{M} \) and \( C^{-1}\|dv\| \leq \|dq'\| \leq C\|dv\| \). Therefore,

\[
\|dx'\|^2 = \left[\|dq'\|^2 + \|dv'\|^2\right] \left[1 + O(1/\sqrt{M})\right],
\]

and \( C^{-1} \leq \|dx'\|/\|dx\| \leq C \).

We introduce two norms (metrics) on \( u \)-curves \( W \subset \Omega \). First, we denote by \( \text{length}(\cdot) \) the norm on \( W \) induced by the Euclidean norm \( \|dx'\| \) on \( T_x\Omega \). Second, if \( W = \tilde{\pi}^-(W) \), we denote by \( |\cdot| \) the norm on \( W \) induced by the norm (3.10) on the postcollisional tangent vectors \( dx \) to \( W \) at the moment of collision. Due to the last proposition, these norms are equivalent in the sense

\[
(3.11) \quad C^{-1} \leq \frac{\text{length}(W)}{|W|} \leq C.
\]

By (3.11), we can replace \( \text{length}(\gamma) \) with \( |\gamma| \) in the assumptions of Propositions 2.2 and 2.3, as well as in many other estimates of our paper. We actually prefer to work with the \( |\cdot| \) metric, because it has an important uniform expansion property: the map \( F \) expands every \( u \)-curve in the \( |\cdot| \) metric by a factor \( \geq \vartheta^{-1} > 1 \), see (3.9) (while the \( \text{length}(\cdot) \) metric lacks this property).

Observe that the \( Q, V \) coordinates vary along \( u \)-curves \( W \subset \Omega \) very slowly, so that \( u \)-curves are almost parallel to the cross-sections \( \Omega_{Q,V} \) of \( \Omega \).
defined by (1.7). Each $\Omega_{Q,V}$ can be supplied with standard coordinates. Let $r$ be the arc length parameter along $\partial D \cup \partial P(Q)$ and $\varphi \in [-\pi/2, \pi/2]$ the angle between the outgoing relative velocity vector $\vec{w}$ and the normal vector $n$. The orientation of $r$ and $\varphi$ is shown in Fig. 1. Topologically, $\Omega_{Q,V}$ is a union of cylinders, in which the cyclic coordinate $r$ runs over the boundaries of the scatterers and the disk $\partial P(Q)$, and $\varphi \in [-\pi/2, \pi/2]$. We need to fix reference points on each scatterer and on $\partial P(Q)$ in order to define $r$, and then the coordinate chart $r, \varphi$ in $\Omega$ will actually be the same for all $Q, V$. We denote by $\Omega_0$ that unique $r, \varphi$ coordinate chart.

![Figure 1: A collision of the light particle with a scatterer: the orientation of $r$ and $\varphi$](image)

Note that $r$ and $\varphi$ are defined at every point $x \in \Omega$, hence they make two coordinates in the (six-dimensional) space $\Omega$. Since $\cos \varphi = \langle w, n \rangle/\|w\|$, the singularities of the map $F$ correspond to $\cos \varphi = 0$, i.e. to $\varphi = \pm \pi/2$ (which is the boundary of $\Omega_0$). Let $\pi_0$ denote the natural projection of $\Omega$ onto $\Omega_0$. Note that, for each $Q, V$ the projection $\pi_0: \Omega_{Q,V} \to \Omega_0$ is one-to-one. Then the map

$$\pi_{Q,V}: = (\pi_0|_{\Omega_{Q,V}})^{-1} \circ \pi_0$$

defines a natural projection $\Omega \to \Omega_{Q,V}$ (geometrically, it amounts to moving the center of the heavy disk to $Q$, setting its velocity to $V$, and rescaling the vector $w$ at points $q \in \partial P(Q)$ by the rule (1.6)).

We turn back to u-curves $W \subset \mathcal{M}$. For any such curve, $W = \pi_0(\tilde{\pi}^{-1}(W))$ is a smooth or piecewise smooth curve in $\Omega_0$, whose components we also call u-curves. Any such curve is described by a smooth function $\varphi = \varphi(r)$. Let
\[ dx = (dQ, dV, dq, dv) \] be the postcollisional tangent vector to \( W \) at a moment of collision. Its projection under the derivative \( D(\pi_0 \circ \tilde{\pi}^-) \) is a tangent vector to \( W \), which we denote by \( (dr, d\varphi) \).

To evaluate \( (dr, d\varphi) \), we introduce two useful quantities, \( E \) and \( B \), at each collision point. We set \( E = \|P_w^\perp(dq)\| \) if the light particle collides with \( \partial D \), and \( E = \|P_w^\perp(dq - dQ)\| \) if it collides with the disk. Then we set

\[ B = \left\| P_w^\perp(dw) \right\| / E \|w\| \]

**Proposition 3.4.** In the above notation, \( |dr| = E / \cos \varphi \) and \( d\varphi/dr = B \cos \varphi - K \), where \( K > 0 \) is the curvature of \( \partial D \cup \partial P \) at the point of collision. There is a constant \( C > 1 \) such that for any \( u \)-curve \( W \subset \Omega \) and any point \( x \in W \)

\[ \frac{2K}{\cos \varphi} \leq B \leq \frac{2K}{\cos \varphi} + C \]

and

\[ C^{-1} \leq \frac{d\varphi}{dr} \leq C \]

(3.12)

In particular, \( d\varphi/dr > 0 \), hence \( \pi_0(W) \) is an increasing curve in the \( r, \varphi \) coordinates. Lastly,

\[ C^{-1} \leq \frac{(dr)^2 + (d\varphi)^2}{\|dx\|^2} \leq C \]

The proof is based on elementary geometric analysis, and we omit it. \( \Box \)

Next we study the evolution of \( u \)-curves under the map \( F \). Let \( W_0 \subset \Omega \) be a \( u \)-curve on which \( F^n \) is smooth for some \( n \geq 1 \). Then \( W_i = F^i(W_0) \) for \( i \leq n \) are \( u \)-curves. Pick a point \( x_0 \in W_0 \) and put \( x_i = F^i(x_0) \) for \( i \leq n \). For each \( i \), we denote by \( r_i, \varphi_i, K_i, B_i \), etc. the corresponding quantities, as introduced above, at the point \( x_i \).

Also, for any \( u \)-curve \( W \subset \Omega \) and \( k \geq 1 \) we denote by \( J_{W,F^k}(x) \) the Jacobian of the map \( F^k: W \to F^k(W) \) at the point \( x \in W \) in the norm \( | \cdot | \), i.e. the local expansion factor of the curve \( W \) under \( F^k \) in the \( | \cdot | \)-metric.

**Proposition 3.5.** There is a constant \( 1 < C < \infty \) such that

\[ 1 + \frac{C^{-1}}{\cos \varphi_{i+1}} < J_{W,F}(x_i) < 1 + \frac{C}{\cos \varphi_{i+1}} \]
and
\[(3.13) \quad J_{W_0}F^n(x_0) = J_{W_0}F(x_0) \cdots J_{W_{n-1}}F(x_{n-1}) \geq \vartheta^{-n}\]
where \(\vartheta < 1\) is given by (3.9).

**Proof.** This follows from Proposition 3.4 by direct calculation. \(\square\)

**Remark.** By setting \(M = \infty\) in all our results we obtain their analogies for the billiard-type dynamics in \(D \setminus P(Q)\), in which the disk \(P(Q)\) is fixed and the light particle moves at a constant speed \(\|\tilde{w}\| = s_V\) given by (1.6). Most of them are known in the studies of billiards. In particular, we recover standard definitions of unstable vectors and unstable curves for the billiard-type map \(F_{Q,V}: \Omega_{Q,V} \to \Omega_{Q,V}\). Proposition 3.4 implies that the \(\|dx\|\) norm on \(\Omega_{Q,V}\) becomes

\[(3.14) \quad \|dx\|^2 = \|dq\|^2 + \|dw\|^2 = (dr \cos \varphi)^2 + s_V^2(d\varphi + \mathcal{K} \, dr)^2\]

In this norm, the map \(F_{Q,V}\) expands every unstable curve by a factor \(\geq \vartheta^{-1} > 1\).

As usual, reversing the time (changing \(F_{Q,V}\) to \(F_{Q,V}^{-1}\)) gives the definition of stable vectors and stable curves (or \(s\)-curves for brevity) in the space \(\Omega_{Q,V}\). Those are decreasing in the \(r, \varphi\) coordinates and satisfy the bound
\[(3.15) \quad -C < d\varphi/dr < -C^{-1} < 0\]

The corresponding norm on stable vectors/curves is defined on *precollisional* tangent vectors and is expressed by
\[(3.16) \quad \|dx\|^2_{\text{stable}} = (dr \cos \varphi)^2 + s_V^2(d\varphi - \mathcal{K} \, dr)^2\]

which differs from (3.14) by the sign before \(\mathcal{K}\). In the norm (3.16), the map \(F_{Q,V}\) contracts every \(s\)-curve by a factor \(\leq \vartheta < 1\).

### 3.3 Homogeneous unstable curves
To control distortions of \(u\)-curves by the map \(F\), we need to carefully partition the neighborhood of the singularity set \(\partial \Omega = \{\cos \varphi = 0\}\) into countably many surrounding sections (shells). This procedure has been introduced in [11] and goes as follows. Fix a large \(k_0 \geq 1\) and for each \(k \geq k_0\) define two “homogeneity strips” in \(\Omega_0\)

\[H_k = \{(r, \varphi): \pi/2 - k^{-2} < \varphi < \pi/2 - (k + 1)^{-2}\}\]
and
\[ H_{-k} = \{(r, \varphi): -\pi/2 + (k + 1)^{-2} < \varphi < -\pi/2 + k^{-2}\} \]

We also put
\[ H_0 = \{(r, \varphi): -\pi/2 + k_0^{-2} < \varphi < \pi/2 - k_0^{-2}\} \]

Slightly abusing notation, we will also denote by \( H_{\pm k} \) the sets \( \pi_0^{-1}(H_{\pm k}) \subset \Omega \) and call them homogeneity sections. A u-curve \( W \subset \Omega \) is said to be weakly homogeneous if \( W \) belongs to one section \( H_k \) for some \(|k| \geq k_0\) or for \( k = 0 \).

Let \( W \subset H_k \) be a weakly homogeneous u-curve, \( x = (r, \varphi) \in W \), and \( |\Delta \varphi| \) be the projection of \( W \) onto the \( \varphi \) axis. Due to (3.12), we have
\[ |W| \leq \text{Const} |\Delta \varphi| \leq \text{Const} (|k| + 1)^{-3} \leq \text{Const} \cos^{3/2} \varphi. \]

Now let \( W_0 \subset \Omega \) be a u-curve on which \( F^n \) is smooth, and assume that the u-curve \( W_i = F^i(W_0) \) is weakly homogeneous for every \( i = 0, \ldots, n \). Consider two points \( x_0, x'_0 \in W_0 \) and put \( x_i = F^i(x_0) \) and \( x'_i = F^i(x'_0) \) for \( 1 \leq i \leq n \). We denote by \( r_i, \varphi_i, K_i, B_i \), etc. the corresponding quantities, as introduced in Section 3.2, at the point \( x_i \), and by \( r'_i, \varphi'_i, K'_i, B'_i \), etc. similar quantities at the point \( x'_i \).

For any curve \( W \) we denote by \( W(x, x') \) the segment of \( W \) between the points \( x, x' \in W \) and by \( \angle(x, x')_W \) the angle between the tangent vectors to the curve \( W \) at \( x \) and \( x' \).

**Proposition 3.6 (Distortion bounds).** Under the above assumptions, if the following bound holds for \( i = 0 \) with some \( C_0 = c > 0 \), then it holds for all \( i = 1, \ldots, n - 1 \) with some \( C_i = C > c \) (i.e., \( C_i \) is independent of \( i \) and \( n \))
\[ \left| \ln \frac{J_{W_i} F(x_i)}{J_{W_i} F(x'_i)} \right| \leq C_i \frac{|W_{i+1}(x_{i+1}, x'_{i+1})|}{|W_{i+1}|^{2/3}} \]

Moreover, in this case
\[ \left| \ln \frac{J_{W_0} F^n(x_0)}{J_{W_0} F^n(x'_0)} \right| \leq C \frac{|W_n(x_n, x'_n)|}{|W_n|^{2/3}} \]

**Proposition 3.7 (Curvature bounds).** Under the above assumptions, if the following bound holds for \( i = 0 \) with some \( C_0 = c > 0 \), then it holds for all \( i = 1, \ldots, n \) with some \( C_i = C > c \) (independent of \( i \) and \( n \))
\[ \angle(x_i, x'_i)_W \leq C_i \frac{|W_i(x_i, x'_i)|}{|W_i|^{2/3}} \]
The proofs of these two propositions are quite lengthy. They are given in Appendix C.

We now consider an arbitrary u-curve $W \subset \Omega$ and partition it and its images under $\mathcal{F}^n$, $n \geq 1$, into weakly homogeneous u-curves (called H-components) as follows:

**Definition (H-components).** Given a u-curve $W \subset \Omega$, we call nonempty sets $W \cap \mathbb{H}_k$ (for $k = 0$ and $|k| \geq k_0$) the H-components of $W$. Note that $W$ intersects each hyperplane $\{ \varphi = \pm (\pi/2 - k^2) \}$ separating homogeneity sections at most once, due to (3.12), hence each H-component is a weakly homogeneous u-curve. Next suppose, inductively, that the H-components $W_{n,j}$, $j \geq 1$, of $\mathcal{F}^n(W)$ are constructed. Then the H-components of $\mathcal{F}^{n+1}(W)$ are defined to be the H-components of the u-curves $\mathcal{F}(W_{n,j})$ for all $j \geq 1$.

Observe that the H-components of $\mathcal{F}^n(W)$ are obtained naturally if we pretend that the boundaries of the homogeneity sections act as additional singularities of the dynamics.

Next, observe that if the curve $W_0$ satisfies the distortion bound and the curvature bound for $i = 0$, then so does any part of it (because $|W_0|$ and $|W_1|$ decrease if we reduce the size of the curve, thus the bounds in Propositions 3.6 and 3.7 remain valid). Therefore, if a weakly homogeneous u-curve $W_0$ satisfies the distortion bound and curvature bound for $i = 0$, then every H-component of its image $\mathcal{F}^n(W)$, $n \geq 1$ satisfies these bounds as well. This allows us to restrict our studies to weakly homogeneous u-curves that satisfy the distortion and curvature bounds:

**Definition (H-curves).** A weakly homogeneous u-curve $W_0$ is said to be homogeneous (or an H-curve, for brevity) if it satisfies the above distortion bound and curvature bound.

We note that, in the notation of Proposition 3.6, $|W_n(x_n, x_n')|/|W_n|^{2/3} \leq |W_n|^{1/3} \leq \text{Const}$, hence the distortions of H-curves under the maps $\mathcal{F}^n$, $n \geq 1$, are uniformly bounded, in particular, for some constant $\beta > 0$

\begin{equation}
(3.19) \quad e^{-\beta} \frac{|W_0(x_0, x_0')|}{|\mathcal{F}^{-n}(W_n)|} \leq \frac{|W_n(x_n, x_n')|}{|W_n|} \leq e^{\beta} \frac{|W_0(x_0, x_0')|}{|\mathcal{F}^{-n}(W_n)|}.
\end{equation}

Moreover, Proposition 3.7 implies

\begin{equation}
(3.20) \quad \angle(x, x')_W \leq e^{\beta} \quad \forall x, x' \in W.
\end{equation}

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Now consider an H-curve $W_0$ such that $W_i = F^i(W_0)$ is an H-curve for every $i = 1, \ldots, n$. Let $\text{mes}_0$ be an absolutely continuous measure on $W_0$ with some density $\rho_0$ with respect to the measure induced by the $| \cdot |$-norm. Then $\text{mes}_i = F^i(\text{mes}_0)$ is a measure on the curve $W_i$ with some density $\rho_i$ for each $i = 1, \ldots, n$. As an immediate consequence of Proposition 3.6 and (3.19), we have

**Corollary 3.8 (Density bounds).** Under the above assumptions, if the following bound holds for $i = 0$ with some $C_0 = c > 0$, it holds for all $i = 1, \ldots, n$ with some $C_i = C > c$ (independent of $i$ and $n$)

\[
(3.21) \quad \left| \ln \frac{\rho_i(x_i)}{\rho_0(x_i)} \right| \leq C_i \frac{|W_i(x_i, x'_i)|}{|W_i|^{2/3}}
\]

Observe that if the density bound holds for $i = 0$ on the curve $W_0$, then it holds on any part of it (because $|W_0|$ decreases if we reduce the size of the curves, so the bound (3.21) remains valid). Therefore, if $W_0$ is an arbitrary H-curve with a density $\rho_0$, then the map $F^n$, $n \geq 1$, induces densities on the H-components of $F^n(W_0)$ that satisfy the above density bound. Hence we can restrict our studies to densities satisfying (3.21):

**Definition.** Given an H-curve $W_0$, we say that $\rho_0$ is a homogeneous density if it satisfies (3.21). Note that (3.21) remains valid whether we normalize the corresponding densities or not. Also, because $|W(x, x')|/|W|^{2/3} < |W|^{1/3} < \text{Const}$, we have a uniform bound

\[
(3.22) \quad e^{-\tilde{\beta}} \leq \frac{\rho(x)}{\rho(x')} \leq e^{\tilde{\beta}} \quad \forall x, x' \in W,
\]

where $\tilde{\beta} = C_0 \max_W |W|^{1/3}$.

We will require H-curves to have length shorter than a small constant $\tilde{\delta} > 0$ (to achieve this, large H-curves can be always partitioned into H-curves of length between $\tilde{\delta}/2$ and $\tilde{\delta}$), so that $\tilde{\beta}$ in (3.19), (3.22) and (3.20) is small enough. This will make our H-curves almost straight lines, the map $F$ on them will be almost linear, and homogeneous densities will be almost constant.
3.4 Standard pairs. Now we formally define standard pairs mentioned earlier in Section 2.2:

Definition (Standard pairs). A standard pair $\ell = (\gamma, \rho)$ is an H-curve $\gamma \subset \Omega$ with a homogeneous probability density $\rho$ on it. We denote by $\text{mes} = \text{mes}_\ell$ the measure on $\gamma$ with density $\rho$.

Our previous results imply the following invariance of the class of standard pairs:

Proposition 3.9. Let $\ell = (\gamma, \rho)$ be a standard pair. Then for each $n \geq 0$, we have $\mathcal{F}^n(\gamma) = \bigcup_i \gamma_{i,n}$ and $\mathcal{F}^n(\text{mes}_\ell) = \sum_i c_i \text{mes}_{\ell_{i,n}}$ where $\sum_i c_i = 1$ and $\ell_{i,n} = (\gamma_{i,n}, \rho_{i,n})$ are standard pairs. The curves $\gamma_{i,n}$ are the H-components of $\mathcal{F}^n(\gamma)$. Furthermore, any subcurve $\gamma' \subset \gamma_{i,n}$ with the density $\rho_{i,n}$ restricted to it, is a standard pair.

Recall that $\mathcal{F}$ expands H-curves by a factor $\geq \vartheta^{-1} > 1$, which is a local property. It is also important to show that H-curves grow in a global sense, i.e. given a small H-curve $\gamma$, the sizes of the H-components of $\mathcal{F}^n(\gamma)$ tend to grow exponentially in time until they become of order one, on the average (we will make this statement precise). Such statements are usually referred to as “growth lemmas” [11, 79, 18, 19], and we prove one below.

Let $\ell = (\gamma, \rho)$ be a standard pair and for $n \geq 1$ and $x \in \gamma$, let $r_n(x)$ denote the distance from the point $\mathcal{F}^n(x)$ to the nearest endpoint of the H-component $\gamma_n(x) \subset \mathcal{F}^n(\gamma)$ that contains $\mathcal{F}^n(x)$.

Lemma 3.10 (“Growth lemma”). If $k_0$ in (3.17) is sufficiently large, then

(a) There are constants $\beta_1 \in (0, 1)$ and $\beta_2 > 0$, such that for any $\varepsilon > 0$

$$\text{mes}_\ell(x: r_n(x) < \varepsilon) \leq (\beta_1 / \vartheta)^n \text{mes}_\ell(x: r_0 < \varepsilon \vartheta^n) + \beta_2 \varepsilon$$

(b) There are constants $\beta_3, \beta_4 > 0$, such that if $n \geq \beta_3 \ln |\gamma|$, then for any $\varepsilon > 0$ we have $\text{mes}_\ell(x: r_n(x) < \varepsilon) \leq \beta_4 \varepsilon$.

(c) There are constants $\beta_5, \beta_6 > 0$, a small $\varepsilon_0 > 0$, and $q \in (0, 1)$ such that for any $n_2 > n_1 > \beta_5 \ln |\gamma|$ we have

$$\text{mes}_\ell \left( x: \max_{n_1 < i < n_2} r_i(x) < \varepsilon_0 \right) \leq \beta_6 q^{n_2-n_1}$$

All these estimates are uniform in $\ell = (\gamma, \rho)$.
Proof. The proof of (a) follows the lines of the arguments in [18] and consists of three steps.

First, let \( \gamma \) be an H-curve and \( \gamma_i, 1 \) all the H-components of \( \mathcal{F}(\gamma) \). For each \( i \), denote by \( \vartheta_{i,1}^{-1} \) the minimal (local) factor of expansion of the curve \( \mathcal{F}^{-1}(\gamma_i, 1) \) under the map \( \mathcal{F} \). We claim that

\[
\theta_1 := \liminf_{\delta \to 0} \sup_{\gamma : |\gamma| < \delta} \sum_i \vartheta_{i,1} < 1
\]

(we call this a one-step expansion estimate for the map \( \mathcal{F} \)).

To prove (3.24), we observe that a small H-curve \( \gamma \) may be cut into several pieces by the singularities of \( \mathcal{F} \), which are made by grazing (tangential) collisions with the scatterers and the disk \( \mathcal{P}(Q) \). At each of them, \( \gamma \) is slices into two parts – one hits the scatterer (or the disk) and gets reflected (almost tangentially) and the other misses the collision (passes by). The reflecting part is further subdivided into countably many H-components by the boundaries of the homogeneity sections \( H_k \). Note that the reflecting part of \( \gamma \) lies entirely in \( \bigcup_{k \geq k_0} H_k \) provided \( |\gamma| \) is small enough, which is guaranteed by taking \( \liminf_{\delta \to 0} \).

Let \( \gamma' \) be an H-component of \( \mathcal{F}(\gamma) \) falling into a section \( H_k \) with some \( |k| \geq k_0 \). Since \( \cos \varphi \sim k^{-2} \) on \( \gamma' \), the expansion factor of the preimage \( \mathcal{F}^{-1}(\gamma') \) under the map \( \mathcal{F} \) is \( \geq ck^2 \) for some constant \( c > 0 \), due to Proposition 3.5. Thus all these H-components make a total contribution to (3.24) less than \( \sum_{k \geq k_0} (ck^2)^{-1} \leq \text{Const}/k_0 \).

The part of \( \gamma \) passing by without collision may be sliced again by a grazing collision with another scatterer later on, thus creating another countable set of reflecting H-components. This can happen at most \( L_{\text{max}}/L_{\text{min}} \) times, where \( L_{\text{min}} \) is the minimal free path of the light particle, guaranteed by (3.1), and \( L_{\text{max}} \) is the maximal free path of the light particle (\( L_{\text{max}} < \infty \) due to our “finite horizon” assumption).

In the end, we will have \( \leq L_{\text{max}}/L_{\text{min}} \) countable sets of H-components resulting from almost grazing collisions and at most one component of \( \gamma \) that misses all the grazing collisions and lands somewhere else on \( \partial \mathcal{D} \cup \partial \mathcal{P}(Q) \). That last component is only guaranteed to expand by a moderate factor of \( \vartheta^{-1} \). Thus, we arrive at

\[
\theta_1 \leq \vartheta + \frac{L_{\text{max}}}{L_{\text{min}}} \frac{\text{Const}}{k_0}
\]
Since $\vartheta < 1$, the required condition $\theta_1 < 1$ can be ensured by choosing $k_0$ large enough. This completes the proof of the one-step expansion estimate (3.24).

The second step in the proof of Lemma 3.10 (a) is the verification of (3.23) for $n = 1$:

$$\text{(3.25)} \quad \text{mes}_\epsilon(x: r_1(x) < \varepsilon) \leq (\beta_1 / \vartheta) \text{mes}_\epsilon(x: r_0 < \varepsilon\vartheta) + \beta_2 \varepsilon.$$ 

We assume that $|\gamma| < \tilde{\delta}$, where $\tilde{\delta}$ is chosen so that

$$\tilde{\theta}_1 := \sup_{|\gamma| < \tilde{\delta}} \sum_i \psi_{i,1} < (1 + \theta_1) / 2 < 1.$$ 

Now, for each H-component $\gamma_{i,1}$ of $\mathcal{F}(\gamma)$, the set $\gamma_{i,1} \cap \mathcal{F}\{r_1(x) < \varepsilon\}$ is the union of two subintervals of $\gamma_{i,1}$ of length $\varepsilon$ adjacent to the endpoints of $\gamma_{i,1}$. Then the set $\mathcal{F}^{-1}(\gamma_{i,1}) \cap \{r_1(x) < \varepsilon\}$ is a subset of the union of two subintervals of $\mathcal{F}^{-1}(\gamma_{i,1})$ of length $\psi_{i,1} \varepsilon$, therefore,

$$\text{mes}_\epsilon(r_1(x) < \varepsilon) \leq |\gamma|^{-1} e^{\tilde{\beta}} \sum_i 2\varepsilon \psi_{i,1} \leq 2\varepsilon |\gamma|^{-1} e^{\tilde{\beta}} \tilde{\theta}_1,$$

where the factor $e^{\tilde{\beta}}$ accounts for possible fluctuations of the density $\rho(x)$ on $\gamma$, see (3.22). We can make $\tilde{\beta} > 0$ arbitrarily small by decreasing $\tilde{\delta}$, if necessary, and guarantee that

$$\beta_1 := e^{2\tilde{\beta}} \tilde{\theta}_1 < 1 \quad \text{and} \quad \beta_1 / \vartheta > 1$$

(recall that the first bound is required by Lemma 3.10; the second one can be easily ensured because $\vartheta < \tilde{\theta}_1 < 1$). Now the first term on the right hand side of (3.25) is bounded below by

$$(\beta_1 / \vartheta) \text{mes}_\epsilon(x: r_0 < \varepsilon \vartheta) \geq (\beta_1 / \vartheta) \min \{1, 2\varepsilon \vartheta |\gamma|^{-1} e^{-\tilde{\beta}}\} = \min\{\beta_1 / \vartheta, 2\varepsilon |\gamma|^{-1} e^{\tilde{\beta}} \tilde{\theta}_1\}.$$ 

Since $\beta_1 / \vartheta > 1$, we obtain

$$\text{(3.26)} \quad \text{mes}_\epsilon(x: r_1(x) < \varepsilon) \leq (\beta_1 / \vartheta) \text{mes}_\epsilon(x: r_0 < \varepsilon \vartheta).$$
This bound appears even better than (3.25), but remember it is only proved under the assumption $|\gamma| < \tilde{\delta}$. To make this assumption valid, we require all our H-curves to have length shorter than $\tilde{\delta}$, as already mentioned in the end of the previous section. Accordingly, we have to partition the H-components of $\mathcal{F}(\gamma)$ into pieces that are shorter than $\tilde{\delta}$; this will enlarge the set $\{r_1(x) < \varepsilon\}$ and result in the additional term $\beta_2 \varepsilon$ in (3.25).

More precisely, let us divide each H-component $\gamma_{i,1}$ of $\mathcal{F}(\gamma)$ with length $> \tilde{\delta}$ into $k_i$ equal subintervals of length between $\tilde{\delta}/2$ and $\tilde{\delta}$, with $k_i \leq 2|\gamma_{i,1}|/\tilde{\delta}$. If $|\gamma_{i,1}| \leq \tilde{\delta}$, then we set $k_i = 0$ and leave $\gamma_{i,1}$ unchanged. Then the union of the preimages of the $\varepsilon$-neighborhoods of the new partition points has measure bounded above by

$$\leq 3\varepsilon|\gamma|^{-1} \sum_i k_i \vartheta_{i,1} \leq 6\varepsilon\tilde{\delta}^{-1}|\gamma|^{-1} \sum_i |\gamma_{i,1}| \vartheta_{i,1} \leq 7\varepsilon\tilde{\delta}^{-1},$$

where we increased the numerical coefficient from 6 to 7 in order to incorporate the factor $e^{\tilde{\beta}}$ resulting from the distortion bounds (3.19). This completes the proof of (3.25) with $\beta_2 = 7\tilde{\delta}^{-1}$.

Lastly, the proof of (3.23) for $n > 1$ goes by induction on $n$. Assume that

$$\text{mes}_\ell(x: r_n(x) < \varepsilon) \leq (\beta_1/\vartheta)^n \text{mes}_\ell(x: r_0(x) < \varepsilon \vartheta^n) + 7\tilde{\delta}^{-1}(1 + \beta_1 + \ldots + \beta_1^{n-1}) \varepsilon.$$ 

Then we apply (3.25) with $\beta_2 = 7\tilde{\delta}^{-1}$ to each H-component of $\mathcal{F}^n(\gamma)$ and obtain

$$\text{mes}_\ell(x: r_{n+1}(x) < \varepsilon) \leq (\beta_1/\vartheta) \text{mes}_\ell(x: r_n(x) < \varepsilon \vartheta) + 7\tilde{\delta}^{-1}\varepsilon \leq (\beta_1/\vartheta)^{n+1} \text{mes}_\ell(x: r_0(x) < \varepsilon \vartheta^{n+1}) + 7\tilde{\delta}^{-1}(1 + \beta_1 + \ldots + \beta_1^n) \varepsilon,$$

which completes the induction step. Thus we get (3.23) for all $n \geq 1$ with $\beta_2 = 7\tilde{\delta}^{-1}/(1 - \beta_1)$.

Part (b) of Lemma 3.10 directly follows from (a). Indeed, it suffices to set $\beta_3 = 1/\min\{|\ln \beta_1|, |\ln \vartheta|\}$, so that $\vartheta^n < |\gamma|$ and $\beta_1^n < |\gamma|$, and notice that $\text{mes}_\ell(x: r_0 < \varepsilon \vartheta^n) < 2e^{\tilde{\beta}}\varepsilon \vartheta^n/|\gamma|$ due to (3.22).

The proof of (c) requires a tedious bookkeeping of short H-components of the images of $\gamma$. Pick $\varepsilon_0 < (1 + \beta_4)^{-1}$ and divide the time interval $[n_1, n_2]$
into segments of length \( s = [2\beta_3 \ln \varepsilon_0] \). We will estimate the measure of the set

\[
\tilde{\gamma} = \left\{ x \in \gamma : \max_{1 \leq i \leq K} \ell(n_1+i) < \varepsilon_0 \right\}
\]

where \( K = (n_2 - n_1)/s \). For each \( x \in \tilde{\gamma} \) define a sequence of natural numbers \( S(x) = \{k_0, k_1, \ldots, k_m\} \), with \( m = m(x) \leq K \), inductively. Set \( k_0 = 1 \) and given \( k_0, \ldots, k_i \), we put \( t_i = k_0 + \cdots + k_i \) and consider the H-component \( \gamma_i(x) \) of \( F_{n_1+st_i}(\gamma) \) that contains \( F_{n_1+st_i}(x) \). We set \( k_{i+1} = k \) if \( |\gamma_i(x)| \in [\varepsilon_0^{2k}, \varepsilon_0^{2k-2}] \).

If it happens that \( t_i + k_{i+1} > K \), we reset \( k_{i+1} = K - t_i + 1 \) and put \( m(x) = i + 1 \). Note that now \( k_1 + \cdots + k_m = K \).

Next pick a sequence \( S = \{k_0 = 1, k_1, \ldots, k_m\} \) of natural numbers such that \( k_1 + \cdots + k_m = K \) and let \( \tilde{\gamma}_S = \{x \in \tilde{\gamma} : S(x) = S\} \). We claim that

\[
(3.28) \quad \text{mes}_t(\tilde{\gamma}_S) \leq \beta_4^m \varepsilon_0^K
\]

First, by part (b)

\[
(3.29) \quad \text{mes}_t(k_1(x) = k) \leq \beta_4 \varepsilon_0^k, \quad k \geq 1
\]

(for \( k \geq 2 \) we actually have a better estimate \( \text{mes}_t(k_1(x) = k) \leq \beta_4 \varepsilon_0^{2k-2} \)). Then, inductively, for each \( i = 0, \ldots, m - 2 \) we use our previous notation \( t_i \) and \( \gamma_i(x) \) and put \( \tilde{\gamma}_i(x) = \gamma_i(x) \) if \( |\gamma_i(x)| < 2\varepsilon_0 \), otherwise we denote by \( \tilde{\gamma}_i(x) \subset \gamma_i(x) \) the \( \varepsilon_0 \)-neighborhood of an endpoint of \( \gamma_i(x) \) that contains the point \( F_{n_1+st_i}(x) \). By Proposition 3.9, the curve \( \tilde{\gamma}_i(x) \), with the corresponding conditional measure on it (induced by \( F_{n_1+st_i}(\text{mes}_t) \)), makes a standard pair, call it \( \ell_i(x) \). Then again by part (b)

\[
(3.30) \quad \text{mes}_{\ell_i(x)}(k_{i+2}(x) = k) \leq \beta_4 \varepsilon_0^k, \quad k \geq 1
\]

(because \( k_{i+2}(x) = k \) implies \( |\gamma_{i+1}(x)| < \varepsilon_0^{2k-2} \), which is enough for \( k \geq 2 \), and for \( k = 1 \) we have \( |\gamma_{i+1}(x)| < \varepsilon_0 \)). Multiplying (3.29) and (3.30) for all \( i = 0, \ldots, m - 2 \) proves (3.28).

Now, adding (3.28) over all possible sequences \( S = \{1, k_1, \ldots, k_m\} \) gives

\[
\text{mes}_t(\tilde{\gamma}) \leq \sum_{m=1}^{K} \binom{K-1}{m-1} \beta_4^m \varepsilon_0^K \leq (1 + \beta_4)^K \varepsilon_0^K
\]

where \( \binom{K-1}{m-1} \) denotes the binomial coefficients coming from counting the number of respective sequences \( \{S\} \). This completes the proof of Lemma 3.10. \( \square \)
Proof of Proposition 2.2 is now obtained by combining Proposition 3.9 with Lemma 3.10. □

We conclude this subsection with a few remarks. Let $\gamma = \cup_a \gamma_a \subset \Omega$ be a finite or countable union of disjoint H-curves with some smooth probability measure $\text{mes}_{\gamma}$ on it, whose density of each $\gamma_a$ is homogeneous. For every $\alpha$ and $x \in \gamma_a$ and $n \geq 0$ denote by $r_n(x)$ the distance from the point $F^n(x)$ to the nearest endpoint of the H-component of $F^n(\gamma_a)$ to which the point $F^n(x)$ belongs. The following is an easily consequence of Lemma 3.10 (a) obtained by averaging over $\alpha$:

$$\text{mes}_{\gamma}(x: r_n(x) < \varepsilon) \leq (\beta_1/\partial)^n \text{mes}_{\gamma}(x: r_0 < \varepsilon \partial^n) + \beta_2 \varepsilon.$$  

Also, there is a constant $\beta_7 > 0$ such that if $\text{mes}_{\gamma_a}(x: r_0(x) < \varepsilon) \leq \beta_7 \varepsilon$ for any $\varepsilon > 0$, then $\text{mes}_{\gamma_a}(x: r_n(x) < \varepsilon) \leq \beta_7 \varepsilon$ for all $\varepsilon > 0$ and $n \geq 1$ (it is enough to set $\beta_7 = \beta_2/(1 - \beta_1 \varepsilon)$).

In addition, suppose for each $\alpha$ we fix a subcurve $\gamma'_a \subset \gamma_a$. Put $\gamma' = \cup_a \gamma'_a$ and denote by $\text{mes}_{\gamma'}$ the measure $\text{mes}_{\gamma}$ conditioned on $\gamma'$. For every $\alpha$ and $x \in \gamma'_a$ and $n \geq 0$ denote by $r_n'(x)$ the distance from the point $F^n(x)$ to the nearest endpoint of the H-component of $F^n(\gamma'_a)$ to which the point $F^n(x)$ belongs. Distortion bounds (3.19) then imply

$$\text{mes}_{\gamma'}(x: r_n'(x) < \varepsilon) \leq e^{\beta} \left[ \text{mes}_{\gamma}(\gamma') \right]^{-1} \text{mes}_{\gamma}(x: r_n(x) < \varepsilon)$$

Lastly, we note that taking the limit $M \to \infty$ automatically extends all our results to the billiard map $F_Q: \Omega_Q \to \Omega_Q$ for any $Q$ satisfying (3.1).

3.5 Perturbative analysis. Recall that the billiard-type map $F_{Q,V}: \Omega_{Q,V} \to \Omega_{Q,V}$ is essentially independent of $V$ and can be identified with $F_Q: \Omega_Q \to \Omega_Q$ via $\pi_{Q,0} \circ F_{Q,V} = F_Q \circ \pi_{Q,0}$. Furthermore, the spaces $\Omega_Q$ are identified with the $r,\varphi$ coordinate space $\Omega_0$ by the projection $\pi_0$. This gives us a family of billiard maps $F_Q$ acting on the same space $\Omega_0$. They preserve the same billiard measure $d\mu_0 = c^{-1} \cos \varphi \, dr \, d\varphi$, where $c = 2 \text{length}(\partial D) + 4\pi r$ denotes the normalizing factor.

We recall a few standard facts from billiard theory [10, 11, 18, 79]. In the $r,\varphi$ coordinates, u-curves are increasing and s-curves are decreasing, see (3.12) and (3.15), and they are uniformly transversal to each other. For every $Q$ and integer $m$, the map $F_{Q}^m$ is discontinuous on finite union of curves in $\Omega_0$, which are stable for $m > 0$ and unstable for $m < 0$. The discontinuity
curves of $\mathcal{F}_Q^U$ stretch continuously across $\Omega_0$ between the two borders of $\Omega_0$, i.e. from $\varphi = -\pi/2$ to $\varphi = \pi/2$ (they intersect each other, of course).

We use the $| \cdot |$-norm, see Section 3.2, to measure the lengths of stable and unstable curves. For a u-curve $W \subset \Omega_0$ and a point $x \in \Omega_0$ we define $\text{dist}(x, W)$ to be the minimal length of s-curves connecting $x$ with $W$, and vice versa (if there is no such connecting curve, we set $\text{dist}(x, W) = \infty$). We define the “Hausdorff distance” between two u-curves $W_1, W_2 \subset \Omega_0$ to be

$$\text{dist}(W_1, W_2) = \max \left\{ \sup_{x \in W_1} \text{dist}(x, W_2), \sup_{y \in W_2} \text{dist}(y, W_1) \right\}$$

(and similarly for s-curves). Let $W \subset \Omega_0$ be a stable or unstable curve with endpoints $x_1$ and $x_2$, and $\varepsilon < |W|/2$. For any two points $y_1, y_2 \in W$ such that $|W(x_i, y_i)| < \varepsilon$ for $i = 1, 2$, we call the middle segment $W(y_1, y_2)$ an $\varepsilon$-reduction of $W$.

Next we show that, in a certain crude sense, the map $\mathcal{F}_Q$ depends Lipschitz continuously on $Q$. Let $Q, Q'$ satisfy (3.1) and $\varepsilon = \|Q - Q'\|$. The following lemma is a simple geometric observation:

**Lemma 3.11.** There are constants $c_2 > c_1 > 1$ such that

(a) The discontinuity curves of the map $\mathcal{F}_Q$ in $\Omega_0$ are within the $c_1\varepsilon$-distance of those of the map $\mathcal{F}_Q$.

(b) Let $W \subset \Omega_0$ be a u-curve of length $> 2c_2\varepsilon$ such that $\mathcal{F}_Q$ and $\mathcal{F}_Q'$ are smooth on $W$. Then there are two $c_2\varepsilon$-reductions of this curve, $\hat{W}$ and $\hat{W}'$, such that dist($\mathcal{F}_Q(\hat{W}), \mathcal{F}_Q'(\hat{W}')$) $< c_1\varepsilon$.

**Corollary 3.12.** There is a constant $c_3 > c_2$ such that for any H-curve $W \subset \Omega_0$ of length $> c_3\varepsilon$ there are two finite partitions $W = \bigcup_{i=0}^I W_i = \bigcup_{i=0}^I W'_i$ of $W$ such that

(a) $|W_0| < c_3\varepsilon$ and $|W'_0| < c_3\varepsilon$

(b) For each $i = 1, \ldots, I$, the sets $\mathcal{F}_Q(W_i)$ and $\mathcal{F}_Q'(W'_i)$ are H-curves such that dist($\mathcal{F}_Q(W_i), \mathcal{F}_Q'(W'_i)$) $< c_1\varepsilon$.

**Proof.** The singularities of $\mathcal{F}_Q$ divide $W$ into $\leq K_1 = 1 + L_{\max}/L_{\min}$ pieces, see the proof of Lemma 3.10 (a), and so do the singularities of $\mathcal{F}_Q'$. Removing pieces shorter than $2c_2\varepsilon$ and using Lemma 3.11 gives us two partitions $W = \bigcup_{j=0}^J \hat{W}_j = \bigcup_{j=0}^J \hat{W}'_j$ such that

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(a) $|\hat{W}_0| < 2K_1c_2\varepsilon$ and $|\hat{W}'_0| < 2K_1c_2\varepsilon$

(b) For each $j = 1, \ldots, J$, the sets $\mathcal{F}_Q(\hat{W}_j)$ and $\mathcal{F}_Q'(\hat{W}'_j)$ are u-curves such that $\text{dist}(\mathcal{F}_Q(\hat{W}_j), \mathcal{F}_Q'(\hat{W}'_j)) < c_1\varepsilon$.

Next, for any homogeneity strip $\mathbb{H}_k$ and $j \geq 1$, consider the H-curves $\hat{W}_{jk} = \mathcal{F}_Q(\hat{W}_j) \cap \mathbb{H}_k$ and $\hat{W}'_{jk} = \mathcal{F}_Q'(\hat{W}'_j) \cap \mathbb{H}_k$. It is easy to see that some $C\varepsilon$-reductions of these curves, call them $W_{jk}$ and $W'_{jk}$, respectively, are $c_1\varepsilon$-close to each other in the Hausdorff metric (here $C > 0$ is the bound on the slopes of u-curves and s-curves in $\Omega_0$). Then we take the nonempty curves $\mathcal{F}_Q^{-1}(W_{jk})$ and $\mathcal{F}_Q'^{-1}(W'_{jk})$ for all $j$ and $k$ and relabel them to define the elements of our partitions $\hat{W}_i$ and $\hat{W}'_i$, respectively. Using the notation of Lemma 3.10 we have

$$|W \setminus \bigcup_i W_i| \leq 2K_1c_2\varepsilon + |\{x \in W : r_1(x) < Cc_1\varepsilon\}|$$

$$\leq 2K_1c_2\varepsilon + \beta_1\vartheta^{-1}|\{x : r_0(x) < Cc_1\vartheta\varepsilon\}| + \beta_2|W|$$

(we apply the estimate in Lemma 3.10 (a) to $\mathcal{F}_Q$). The resulting bound clearly does not exceed $c_3\varepsilon$ for some $c_3 > 0$. A similar bound holds for $|W \setminus \bigcup_i W'_i|$. \hfill $\Box$

**Corollary 3.13.** There is a constant $c_4 > 1$ such that for each integer $m$ the discontinuity sets of the maps $\mathcal{F}_Q^m$ and $\mathcal{F}_Q'^m$ are $c_4\varepsilon$-close to each other in the Hausdorff metric.

**Proof.** Let $c_4 = 10c_2/(1 - \vartheta)$. We prove this for $m > 0$ (the case $m < 0$ follows by time reversal) using induction on $m$. For $m = 1$ the statement follows from Lemma 3.11 (a). Assume that it holds for some $m \geq 1$. Now, if the statement fails for $m + 1$, then there is a point $x \in \Omega_0$ at which $\mathcal{F}_Q^{m+1}$ is discontinuous and which lies in the middle of a u-curve $W$, $|W| = 2c_4\varepsilon$, on which $\mathcal{F}_Q^m$ is smooth. We can assume that $\mathcal{F}_Q'$ is smooth on a $\varepsilon$-reduction $\hat{W}$ of $W$, too, otherwise we apply Lemma 3.11 (a). Now by Lemma 3.11 (b), there are $\varepsilon$-reductions of $W$, call them $\hat{W}$ and $\hat{W}'$, such that $\text{dist}(\mathcal{F}_Q(\hat{W}), \mathcal{F}_Q'(\hat{W}')) < c_1\varepsilon$. Due to our choice of $\varepsilon$ and the expansion of u-curves by a factor $\geq \vartheta^{-1}$, the point $\mathcal{F}_Q'(x)$ divides $\mathcal{F}_Q'(\hat{W}')$ into two u-curves of length $> c_4\varepsilon + 5c_2\varepsilon$ each. Since $\mathcal{F}_Q^m$ is discontinuous at $\mathcal{F}_Q'(x)$, our inductive assumption implies that $\mathcal{F}_Q^m$ is discontinuous on $\mathcal{F}_Q(\hat{W})$, a contradiction. \hfill $\Box$
Let $Q \in D$ satisfy (3.1) and $x \in \Omega$. Denote
\begin{equation}
\varepsilon_n(x, Q) = \max_{0 \leq i \leq n} \|Q - Q(F^i x)\| + 1/M
\end{equation}
where $Q(y)$ denotes the $Q$-coordinate of a point $y \in \Omega$. For a u-curve $W \subset \Omega$ we put
\[ \varepsilon_n(W, Q) = \sup_{x \in W} \varepsilon_n(x, Q) \]
Recall that the $Q$ coordinate varies by $< \text{Const}/M$ on u-curves, so that the map $F^n$ acts on a u-curve $W \subset \Omega$ similarly to the action of $F^n_Q$ on its projection $\pi_Q(W)$, if $\varepsilon_n(W, Q)$ is small.

Recall that we consider initial conditions satisfying (2.9). In the lemmas below we require $n \leq \delta \diamond \sqrt{M}$ to prevent collision of the heavy particle with the walls.

The following two lemmas are close analogies of the previous results (with, possibly, different values of the constants $c_1, \ldots, c_4$), and can be proved by similar arguments, so we omit details:

**Lemma 3.14.** For any $H$-curve $W \subset \Omega$ of length $> c_3 \varepsilon$ there are two finite partitions $W = \bigcup_{i=0}^I W_i = \bigcup_{i=0}^I W'_i$ of $W$ such that
(a) $|W_0| < c_3 \varepsilon$ and $|W'_0| < c_3 \varepsilon$
(b) For each $i = 1, \ldots, I$, the sets $F_Q(\pi_0(W_i))$ and $\pi_0(F(W'_i))$ are $H$-curves such that $\text{dist}(F_Q(\pi_0(W_i)), \pi_0(F(W'_i))) < c_1 \varepsilon$.

Here $\varepsilon = \varepsilon_1(W, Q)$.

**Lemma 3.15.** For any discontinuity point $x$ of the map $F^n$, $1 \leq n \leq \delta \sqrt{M}$, its projection $\pi_0(x)$ lies in the $c_4 \varepsilon$-neighborhood of some discontinuity curve of the map $F^n_Q$, were $\varepsilon = \varepsilon_n(x, Q)$.

**Lemma 3.16.** For any $1 \leq n \leq \delta \sqrt{M}$ the singularity set $S_n \subset \Omega$ of the map $F^n$ is a finite union of smooth compact manifolds of codimension one with boundaries. For every $Q, V \in \Upsilon_\delta$, the manifold $S_n$ intersects $\Omega_{Q,V}$ transversally (in fact, almost orthogonally), and $S_n \cap \Omega_{Q,V}$ is a finite union of $s$-curves.

**Proof.** The first claim follows from our “finite horizon” assumption.
Next, recall that $S_n = \bigcup_{j=0}^{n-1} F^{-j} S_0$. Consider for example a component $\hat{S} \subset S_0$ corresponding to a grazing collision between particles (other components can be treated similarly). In the whole 8-dimensional phase space $\hat{S}$ is given by the equations

\begin{align}
\| Q - q \| &= r \quad \text{(collision)} \\
\langle Q - q, V - v \rangle &= 0 \quad \text{(tangency)} \\
MV^2 + v^2 &= 1 \quad \text{(energy conservation)}
\end{align}

Recall that $F$ preserves the restriction to $\Omega$ of the symplectic form

\[
\omega\left( (dQ_1, dV_1, dq_1, dv_1), (dQ_2, dV_2, dq_2, dv_2) \right) = M \langle dQ_1, dV_2 \rangle - M \langle dQ_2, dV_1 \rangle + \langle dq_1, dv_2 \rangle - \langle dq_2, dv_1 \rangle
\]

By (3.32)–(3.34) the tangent space $T \hat{S}$ in the whole 8-dimensional space is the skew-orthogonal complement of the linear subspace spanning three vectors

\[
\begin{align*}
e_1 &= \left( 0, \frac{Q - q}{M}, 0, Q - q \right) \\
e_2 &= \left( \frac{Q - q}{M}, \frac{v - V}{M}, q - Q, V - v \right) \\
e_3 &= \left( 0, V, v, 0 \right)
\end{align*}
\]

Equivalently, in $T \Omega$, the subspace $T \hat{S}$ can be described as the skew-orthogonal complement of

\[\text{span}(e_1, e_2, e_3) \cap T \Omega = \mathbb{R} e_1,\]

where $\mathbb{R} e_1 = \{ ce_1, c \in \mathbb{R} \}$. Observe that $e_1$ is tangent to $\Omega$ because

\[\omega(e_1, e_3) = \langle Q - q, v - V \rangle = 0\]

by (3.33). Hence $T(F^{-j} \hat{S})$ is the skew-orthogonal complement of $DF^{-j}(e_1)$ and so $T((F^{-j} \hat{S}) \cap \Omega_{Q,V})$ is the skew-orthogonal complement of $\pi(DF^{-j}(e_1))$.

Since $(F^{-j} \hat{S}) \cap \Omega_{Q,V}$ is one-dimensional,

\[T((F^{-j} \hat{S}) \cap \Omega_{Q,V}) = \mathbb{R} \pi(DF^{-j}(e_1)).\]

Our results in Section 3.1 easily imply that $\pi(DF^{-j}(e_1))$ is an s-vector for all $j \geq 1$, so the lemma follows. \hfill \Box
Now let \( A \) be a function from Proposition 2.3. For each pair \((Q,V)\) we define a function \( A_{Q,V} \) on \( \Omega_0 \) by

\[
A_{Q,V} = A \circ (\pi_0|_{\Omega_{Q,V}})^{-1}
\]

Note that \( A_{Q,V} \) has discontinuities on the set \( S_{Q,V} = \pi_0(S_{n_0} \cap \Omega_{Q,V}) \). Also,

\[
\bar{A}(Q,V) = \int_{\Omega_{Q,V}} A(Q,V,q,w) \, d\mu_{Q,V}(q,w) = \int_{\Omega_0} A_{Q,V}(r,\varphi) \, d\mu_0
\]

**Lemma 3.17.** For any \((Q,V)\) and \((Q',V')\) we have

\[
|\bar{A}(Q,V) - \bar{A}(Q',V')| \leq C \left( \|Q - Q'\| + \|V - V'\| + n_0(\|V\| + \|V'\|) + n_0^2/M \right)
\]

for some \( C = C(A) > 0 \).

**Proof.** If \( A \) had a bounded local Lipschitz constant (2.8) on the entire space \( \Omega \), the estimate would be trivial. However, the function \( A \) is allowed to have singularities on \( S_{n_0} \) (the discontinuity set for the map \( F^n_0 \)), and the local Lipschitz constant \( \text{Lip}_x A \) is allowed to grow near \( S_{n_0} \), according to Lemma 2.1. As a result, two error terms appear, denoted by \( E_1 + E_2 \), where \( E_1 \) comes from the fact that the functions \( A_{Q,V} \) and \( A_{Q',V'} \) have different singularity sets \( S_{Q,V} \) and \( S_{Q',V'} \), and \( E_2 \) comes from the growing local Lipschitz constant near these singularity sets.

The error term \( E_1 \) is bounded by \( 2\|A\|_{\infty} \text{Area}(G) \), where \( G \) is the region swept by the singularity set \( S_{Q,V} \) as it transforms to \( S_{Q',V'} \) when \((Q,V)\) continuously change to \((Q',V')\). According to Lemma 3.15, these singularity sets lie within the \( c_4\varepsilon' \)-distance from the discontinuity lines of the maps \( F^n_{Q} \) and \( F^n_{Q'} \), respectively, where

\[
\varepsilon' = \text{Const} \left[ n_0(\|V\| + \|V'\|) + n_0^2/M \right]
\]

Due to our “finite horizon” assumption, the discontinuity lines of \( F^n_{Q} \) and \( F^n_{Q'} \) have a finite total length, and they lie within the \( c_4\|Q - Q'\| \)-distance from each other by Corollary 3.13. Therefore, we can cover \( G \) by a finite union of stripes of width \( 2c_4\varepsilon' + c_4\|Q - Q'\| \) bounded by s-curves roughly parallel
to the discontinuity lines of $F_{Q}$ and $F_{Q'}$. The union of these stripes, call it $G_0$, has area bounded by $C(\varepsilon' + \|Q - Q'\|)$, where $C = C(n_0) > 0$, thus

$$\left| \int_{G_0} [A_{Q,V}(r,\varphi) - A_{Q',V'}(r,\varphi)] d\mu_0 \right| \leq 2\|A\|_\infty C(\varepsilon' + \|Q - Q'\|)$$

To estimate the error term $E_2$, we note that the Lipschitz constants of the functions $A_{Q,V}$ and $A_{Q',V'}$ on the domain $\Omega_0 \setminus G_0$ are bounded by $CL_A \operatorname{dist}(x, G_0)^{-\beta_A}$, where $x = (r, \varphi) \in \Omega_0$. Here the distance, originally measured in the Lebesgue metric in Lemma 2.1, can also be measured in the equivalent $| \cdot |$ metric introduced above (the length of the the shortest u-curve connecting $x$ with $\partial G_0$). Thus,

$$E_2 \leq CL_A \left(\|Q - Q'\| + \|V - V'\|\right) \int_{\Omega_0 \setminus G_0} \left[ \operatorname{dist}(x, G_0) \right]^{-\beta_A} d\mu_0$$

and the integral here is finite because $\beta_A < 1$. □

3.6 Equidistribution properties. We use the following scheme to estimate $E_\ell(A \circ F^n)$, where $\ell = (\gamma, \rho)$ is a standard pair in Proposition 2.3.

Let $n_1, n_2$ (to be chosen later) satisfy $K|\ln|\gamma|| < n_1 < n_2 < n$. For each point $x \in \gamma$ put

$$k(x) = \min_{n_1 < k < n_2} \{ k : |\gamma_k(x)| \geq \varepsilon_0 \}$$

where $\gamma_k(x)$ denotes the H-component of $F^k(\gamma)$ that contains the point $F^k(x)$ (the constant $\varepsilon_0$ was introduced in Lemma 3.10). In other words, $k(x)$ is the first time, during the time interval $(n_1, n_2)$, when the image of the point $x$ belongs in an H-curve of length $\geq \varepsilon_0$. Clearly, the set $\{F^k(x) : x \in \gamma\}$ is a union of H-curves of length $> \varepsilon_0$. We denote those curves by $\gamma_j$, $j \geq 1$, and for each $\gamma_j$ denote by $k_j \in (n_1, n_2)$ the iteration of $F$ at which this curve was created. Let $\rho_j$ be the density of the measure $F^k(\mes_\ell)$ conditioned on $\gamma_j$. Observe that $(\gamma_j, \rho_j)$ is a standard pair for every $j \geq 1$.

The function $k(x)$ may not be defined on some parts of $\gamma$, but by Lemma 3.10 we have

$$\mes_\ell(x \in \gamma : k(x) \text{ is not defined}) \leq C q^{n_2 - n_1}$$

Hence

$$E_\ell(A \circ F^n) = \sum_j c_j E_{\ell_j}(A \circ F^{n-k_j}) + O(q^{n_2 - n_1})$$

(3.36)
where $\sum_j c_j > 1 - Cq^{n_2-n_1}$.

We now analyze each standard pair $(\gamma_j, \rho_j)$ separately, and we drop the index $j$ for brevity. For example, we denote by $\text{mes}_\ell = \text{mes}_{\ell j}$ the measure on $\gamma = \gamma_j$ with density $\rho = \rho_j$. Let $x \in \gamma$ be an arbitrary point and $(Q, V) = \pi_1(x)$ its coordinates. For each $0 \leq i \leq n - k$ consider the map

\begin{equation}
F_i : = F_{n-k-i} \circ \pi_0 \circ F^i
\end{equation}

on the curve $\gamma$ (here, as in the previous section, we identify the domain of the map $F_Q$ with $\Omega_0$). Note that $F_{n-k} = \pi_0 \circ F^{n-k}$, and so $A \circ F^{n-k} = A_{Q_{n-k}, V_{n-k}} \circ F_{n-k}$, where the function $A_{Q, V}$ on $\Omega_0$ was defined by (3.35). Our further analysis is based on the obvious identity

\begin{equation}
E_{\ell}(A \circ F^{n-k}) - \bar{A}(Q, V) = E_{\ell}(A_{Q, V} \circ F_0) - \bar{A}(Q, V) + \sum_{i=0}^{n-k-1} \left[ E_{\ell}(A_{Q, V} \circ F_{i+1}) - E_{\ell}(A_{Q, V} \circ F_i) \right] + E_{\ell} \left( (A_{Q_{n-k}, V_{n-k}} \circ F_{n-k}) - (A_{Q, V} \circ F_{n-k}) \right)
\end{equation}

We divide the estimate of (3.38) into three parts (Propositions 3.18, 3.19 and 3.21).

**Proposition 3.18.** We have

$$
|E_{\ell}(A_{Q, V} \circ F_0) - \bar{A}(Q, V)| \leq C\theta_0^{n-k}
$$

for some constants $C > 0$ and $\theta_0 < 1$.

**Proof.** Since $F_0 = F^{n-k}_Q \circ \pi_0$, our proposition asserts the equidistribution for dispersing billiards, see Appendix A.1. Note that the u-curve $\gamma$ has length of order one ($|\gamma| > \varepsilon_0$), hence there is no “waiting period” during which the curve needs to expand – the exponential convergence starts right away. Furthermore, the convergence is uniform in $Q$, i.e. $C$ and $\theta_0$ are independent of $Q$ and $V$, see Extension 1 in Appendix A. $\square$

**Proposition 3.19.** For each $0 \leq i \leq n - k - 1$ we have

\begin{equation}
|E_{\ell}(A_{Q, V} \circ F_{i+1}) - E_{\ell}(A_{Q, V} \circ F_i)| \leq C\varepsilon_{\gamma}
\end{equation}
where $C > 0$ is a constant and
\[
\varepsilon_{\gamma^*} = (n-k)\|V\| + (n-k)^2/M \geq c \max_{0 \leq j \leq n-k} \sup_{x \in \gamma} \left(\|Q - Q(F^j x)\| + \|V - V(F^j x)\|\right)
\]
where $c > 0$ is a small constant.

Proof. Estimates of this kind have been obtained for Anosov diffeomorphisms [29] and they are based on shadowing type arguments. We follow this line of arguments here, too, but face additional problems when dealing with singularities.

We first outline our proof. We will construct two subsets $\gamma^*_i, \hat{\gamma}^*_i \subset \gamma$ and an absolutely continuous map $H^* : \gamma^*_i \to \hat{\gamma}^*_i$ (in fact, the map $h^* = F_{i+1} \circ H^* \circ F^{-1}_i$ will be the holonomy map between some $H$-components of $F_i(\gamma)$ and those of $F_{i+1}(\gamma)$) that have three properties:

(H1) $\text{mes}_\ell(\gamma \setminus \gamma^*_i) < C \varepsilon_{\gamma^*}$ and $\text{mes}_\ell(\gamma \setminus \hat{\gamma}^*_i) < C \varepsilon_{\gamma^*}$,

(H2) $\mathbb{E}_{\ell^*}(|A_{Q,V} \circ F_i - A_{Q,V} \circ h^* \circ F_i|) < C \varepsilon_{\gamma^*} 2^{n-k-i}$,

(H3) the Jacobian $\mathcal{J}_i(x)$ of the map $H^*$ satisfies

\[
|\ln \mathcal{J}_i| \leq 2 \quad \text{and} \quad \mathbb{E}_{\ell^*}(|\ln \mathcal{J}_i|) < C \varepsilon_{\gamma^*}
\]

(here $\mathbb{E}_{\ell^*}(f) = \int f \text{dmes}_{\ell^*}$ for any function $f$). In the rest of the proof of Proposition 3.19, we will denote $A_{Q,V}$ by $A$ for brevity.

Observe that (H1)–(H3) imply (3.39). Indeed, we use the change of variables $y = H^*(x)$ and get

\[
\left|\mathbb{E}_{\ell}(A \circ F_{i+1} - A \circ F_i)\right| \leq \left(\int_{\gamma - \gamma^*_i} (A \circ F_i) \text{dmes}_{l_i} + \int_{\gamma - \hat{\gamma}^*_i} (A \circ h^* \circ F_i) \text{dmes}_{l_i}\right) + \mathbb{E}_{\ell^*}(A \circ h^* \circ F_i - A \circ F_i) + \mathbb{E}_{\ell^*}(A \circ h^* \circ F_i)(\mathcal{J}_i - 1) = I + II + III
\]
To estimate \( \| \mathbf{III} \| \leq C \mathbb{E}_{r_{i}} (|\ln J_{i}|) \| A \|_{\infty} \leq C \epsilon_{\gamma} \| A \|_{\infty} \) by (H3).

This completes the proof of (3.39) assuming (H1)–(H3).

We begin the construction of the sets \( \gamma_{i}^* \) and \( \hat{\gamma}_{i}^* \). First, the definition of both maps \( F_{i} \) and \( F_{i+1} \), see (3.37), involves the transformation of the curve \( \gamma \) to \( F^{i}(\gamma) \). Let \( \hat{\gamma} \) be an H-component of \( F^{i}(\gamma) \). If its length is \(< c_{3} \epsilon_{\gamma} \), we simply discard it (i.e., remove its preimage in \( \gamma \) from the construction of both \( \gamma_{i}^* \) and \( \hat{\gamma}_{i}^* \)). If \( |\hat{\gamma}| > c_{3} \epsilon_{\gamma} \), then Lemma 3.14 gives us two partitions

\[
\hat{\gamma} = \bigcup_{j=0}^{J} \hat{\gamma}_{j} = \bigcup_{j=0}^{J} \hat{\gamma}_{j}'
\]

such that for each \( j = 1, \ldots, J \) the sets \( \mathcal{F}_{Q}(\pi_{0}(\hat{\gamma}_{j})) \) and \( \pi_{0}(\mathcal{F}(\hat{\gamma}_{j}')) \) are H-curves and \( \text{dist}(\mathcal{F}_{Q}(\pi_{0}(\hat{\gamma}_{j})), \pi_{0}(\mathcal{F}(\hat{\gamma}_{j}'))) < c_{1} \epsilon_{\gamma} \). We remove the preimage of \( \gamma_{0} \) from the construction of \( \gamma_{i}^* \) and the preimage of \( \hat{\gamma}_{0} \) from the construction of \( \hat{\gamma}_{i}^* \). By Lemma 3.10, the total measure measure of the (so far) removed sets is \( O(\epsilon_{\gamma}) \). The remaining H-curves in \( \mathcal{F}_{Q}(\pi_{0}(\mathcal{F}^{i}(\gamma)) \) and \( \pi_{0}(\mathcal{F}^{i+1}(\gamma)) \) are now paired according to Lemma 3.14.

Consider an arbitrary pair of curves \( W' \subset \mathcal{F}_{Q}(\pi_{0}(\mathcal{F}^{i}(\gamma)) \) and \( W'' \subset \pi_{0}(\mathcal{F}^{i+1}(\gamma)) \) constructed above and remember that \( \text{dist}(W', W'') < c_{1} \epsilon_{\gamma} \). According to our definition of the maps \( F_{i} \) and \( F_{i+1} \), both curves \( W' \) and \( W'' \) will be then iterated \( n - k - i - 1 \) times under the same billiard map \( F_{Q} \). For each \( x \in W' \) and \( n \geq 0 \) denote by \( r_{n}(x) \) the distance from the point \( \mathcal{F}_{Q}^{n}(x) \) to the nearest endpoint of the H-component of \( \mathcal{F}_{Q}^{n}(\gamma) \) that contains the point \( \mathcal{F}_{Q}^{n}(x) \). Define

\[
W_{*}' = \{ x \in W' : \ r_{n}(x) \geq C \epsilon_{\gamma} \vartheta^{n} \text{ for all } n \geq 0 \}
\]

where \( C \) is a constant chosen as follows. Let \( r^{*}(x) \) denote the distance from \( x \) to the nearest endpoint of the homogeneous stable manifold \( W_{*}^{s} \) for the map \( F_{Q} \) passing through \( x \). (A homogeneous stable manifold \( W^{s} \subset \Omega_{Q} \) is a maximal curve such that \( \mathcal{F}_{Q}^{n}(W^{s}) \) is a homogeneous s-curve for each \( n \geq 0 \).) By [11, Appendix 2], if \( r^{*}(x) < \varepsilon \), then for some \( n \geq 0 \) the point \( \mathcal{F}_{Q}^{n}(x) \) lies within the \((\varepsilon \vartheta^{n})\)-neighborhood of either a singularity set of the map \( F_{Q} \) or the boundary of a homogeneity strip \( \mathbb{H}_{\pm k} \), \( k \geq k_{0} \). Since the singularity lines and the boundaries of homogeneity strips are uniformly transversal to
u-curves it follows that if \( C \) in (3.45) is large enough then for all \( x \in W'_s \), \( W'_s \cap W'' \neq \emptyset \). Let \( h: W'_s \to W'' \) denote the holonomy map (defined by sliding along the stable manifolds \( W'_s \)). We remove the preimage of the set \( W'' \setminus W'_s \) from the construction of \( \gamma_i^* \), and the preimage of the set \( W'' \setminus h(W'_s) \) from the construction of \( \hat{\gamma}_i^* \).

We need to estimate the measure of the sets just removed from the construction. Denote by \( \gamma' = \bigcup \gamma'_a \subset \Omega_0 \) the union of the above H-curves \( W'_s \subset F_Q(\pi_0(F_i(\gamma))) \) and by \( \text{mes}_{\gamma'} \) the restriction of the measure \( F_Q(\pi_0(F_i(\text{mes}_i))) \) to \( \gamma' \).

**Claim.** \( \text{mes}_{\gamma'}(\bigcup_{W'}(W' \setminus W'_s)) \leq \text{Const} \varepsilon_{\gamma} \), and a similar estimate holds for \( \bigcup_{W''}(W'' \setminus h(W'_s)) \).

**Proof.** For any \( n \geq 0 \) and \( \varepsilon > 0 \)

\[
(3.46) \quad \text{mes}_{\gamma'}(x \in \gamma': r_n(x) < \varepsilon) < \beta \varepsilon
\]

where \( \beta > 0 \) is some large constant, according to the remarks in the end of Section 3.3 (they are stated for the map \( F \), but obviously apply to the billiard map \( F_Q \) as well).

Thus

\[
\text{mes}_{\gamma'}(\bigcup_{W'}(W' \setminus W'_s)) \leq \sum_{n=0}^{\infty} C \beta \varepsilon_{\gamma} \vartheta^n = \frac{C \beta}{1 - \vartheta} \varepsilon_{\gamma}.
\]

This proves the estimate for \( \text{mes}_{\gamma'}(\bigcup_{W'}(W' \setminus W'_s)) \). To get a similar estimate for \( \bigcup_{W''}(W'' \setminus h(W'_s)) \) we observe that the \( F_Q \) orbits of the points \( x \in \bigcup_{W''}(W'' \setminus h(W'_s)) \) also come close to the singularities. Indeed, if \( r^s(x) \leq \text{Const} \varepsilon_{\gamma} \), then the orbit of \( x \) comes close to singularities by the previous discussion. If the opposite inequality holds, then the orbit of \( x \) should pass near a singularity since otherwise we would have \( h^{-1}(x) \in W'_s \). Now the result follows by (3.46).

This completes the construction of the sets \( \gamma_i^* \) and \( \hat{\gamma}_i^* \) and the proof of (H1). The map \( h^*: F_i(\gamma_i^*) \to F_{i+1}(\hat{\gamma}_i^*) \) is the induced holonomy map. It remains to prove (H2) and (H3).

Put \( d: = n - k - i - 1 \) for brevity. For any point \( x' \in W'_s \) and its “sister” \( x'' = h(x) \in W'' \), the points \( z' = F_Q^d(x') \in F_i(\gamma) \) and \( z'' = F_Q^d(x'') \in F_{i+1}(\gamma) \) (related by \( h^*(z') = z'' \)) will be \( (C \vartheta^d \varepsilon_{\gamma}) \)-close, since \( F_Q \) contracts stable manifolds by a factor \( \leq \vartheta < 1 \). In other words, the trajectory of the point \( x'' \) shadows that of \( x' \) in the forward dynamics. Therefore, the values of
the function $A = A_{Q,V}$ will differ at the endpoints $z'$ and $z''$ by at most $O(\vartheta_0, D(z', z''))$, unless they are separated by a discontinuity curve of the function $A$. Here $D(z', z'') = \text{dist}(W^s(z', z''), S_{Q,V})^{\beta_A}$, where $W^s(z', z'')$ denotes the stable manifold connecting $z'$ with $z''$, and $S_{Q,V} = \pi_0(S_{n_0} \cap \Omega_{Q,V})$ in accordance with Lemma 2.1 (b).

Let $W^\circ$ be an $H$-component of $F^d_{Q}(W')$. Put $W^\circ_* = W^\circ \cap F^d_{Q}(W'_*)$ and $\text{mes}_i = \mathcal{F}_i(\text{mes}_i)$. We need to estimate

$$\Delta(W^\circ) = \int_{W^\circ_*} |A(z') - A(z'')| d\text{mes}_i$$

The curve $W^\circ$ crosses the discontinuity set $S_{Q,V}$ in at most $K_{n_0}$ points, cf. Lemma 3.16. If a pair of points $z'$ and $z'' = h_t(z')$ is separated by a curve of $S_{Q,V}$, then both $z'$ and $z''$ lie in the $(C^d \varepsilon_\gamma)$-neighborhood of that curve. Let $U$ denote the $(C^d \varepsilon_\gamma)$-neighborhood of $S_{Q,V}$. The sets $W^\circ \cap U$ and $W^\circ_* \cap U$ have $| \cdot |$-measure less than $K_{n_0} C^d \varepsilon_\gamma$, hence their contribution to $\Delta(W^\circ)$ will be $\leq \|A\|_\infty K_{n_0} C^d \varepsilon_\gamma \text{mes}_i(W^\circ)$.

Next, the set $W^\circ \setminus U$ is a union of $H$-curves $W_1, \ldots, W_k$ with some $k \leq K_{n_0}$. For each $W_j$ we put $W_j = W_j \cap F^d_{Q}(W'_*)$ and estimate

$$\int_{W_j^*} |A(z') - A(z'')| d\text{mes}_i \leq C' d \varepsilon_\gamma \frac{\text{mes}_i(W_j)}{|W_j|} \int_0^{|W_j|} t^{-\beta_A} dt$$

$$\leq C'' d \varepsilon_\gamma \frac{\text{mes}_i(W_j)}{|W_j|^{\beta_A}}$$

where $C', C'' > 0$ are some constants. Summing up over $j$ gives

$$(3.47) \quad \int_{W^\circ} |A(z') - A(z'')| d\text{mes}_i \leq \text{Const} K_{n_0} C^d \varepsilon_\gamma \frac{\text{mes}_i(W^\circ)}{|W^\circ|^{\beta_A}},$$

where we first used the homogeneity of the measure $\text{mes}_i$ to estimate

$$\text{mes}_i(W_j) \leq \text{Const} |W_j| \frac{\text{mes}_i(W^\circ)}{|W^\circ|}$$

and then by Jensen’s inequality obtain

$$\sum_j |W_j|^{1-\beta_A} \leq K_{n_0}^{\beta_A} |W^\circ|^{1-\beta_A}$$

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Note that the right hand side of (3.47) easily incorporates the early estimate on the contribution of the points $z'$ and $z''$ from $\mathcal{U}_A$.

Next, summing over all the H-components of $\mathcal{F}_Q^d(W')$ and all the curves $W' \subset \mathcal{F}_Q^d(\pi_0(\mathcal{F}^i(\gamma)))$ gives a bound

$$\mathbb{E}_{\mathcal{C}_i}(|A \circ \mathcal{F}_i - A \circ h^* \circ \mathcal{F}_i|) \leq \sum_{W^o \subset \mathcal{F}_i(\gamma)} \text{Const} K^{\beta_A \cdot \partial^d} \varepsilon^\gamma \frac{\text{mes}_i(W^o)}{|W^o|/\beta_A} \leq \text{Const} K^{\beta_A \cdot \partial^d} \varepsilon^\gamma$$

(3.48)

where the last inequality follows from Lemma 3.10 and

$$\sum_{W^o \subset \mathcal{F}_i(\gamma)} \frac{\text{mes}_i(W^o)}{|W^o|/\beta_A} \leq \text{Const} \int_\gamma [r_{n-k}(x)]^{-\beta_A} d\rho(x) \leq \text{Const}$$

(3.49)

(we remind the reader that $\beta_A < 1$). This proves (H2). It remains to prove (H3).

![Figure 2: The construction in Proposition 3.19](image)

Let $x'_-, x''_\in \tilde{\gamma}$ be the preimages of $x', x''$, respectively, i.e. $x' = \mathcal{F}_Q(\pi_0(x'_-))$ and $x'' = \pi_0(\mathcal{F}(x''_-))$. Note that the distance between $x'_-$ and $x''_-$ is $< C \varepsilon_{\gamma}$. Let $y' = \mathcal{F}^{-i}(x'_-)$ and $y'' = \mathcal{F}^{-i}(x''_-)$ be the preimages of our two points on the original curve $\gamma$. Note that dist$(y', y'') \leq C \partial^i \varepsilon_{\gamma}$ and $z' = \mathcal{F}_i(y')$ and $z'' = \mathcal{F}_{i+1}(y'')$, see Fig. 2. (We can say that the trajectory of the point $y''$
shadows that of \(y'\) during all the \(n-k\) iterations.) Now \(y'' = H^*(y')\), where 
\[H^* = F_{i+1}^{-1} \circ h^* \circ F_i.\]
The Jacobian \(J_*\) of the map \(H^* : \gamma \to \gamma\) satisfies 
\[
\ln J_*(y') = \ln \frac{J_0 F_i(y')}{J_0 F_{i+1}(y'')} + \ln J h^*(z')
\]
where \(J_0 F_i\) and \(J_0 F_{i+1}\) denote the Jacobians (the expansion factors) of the 
maps \(F_i\) and \(F_{i+1}\), respectively, restricted to the curve \(\gamma\), and \(J h^*\) is the 
Jacobian of the holonomy map \(h^*\).

**Lemma 3.20.** We have 
(3.50) 
\[
\left| \ln \frac{J_0 F_i(y')}{J_0 F_{i+1}(y'')} \right| \leq \frac{C \varepsilon_\gamma}{|\gamma|^{2/3}} + \sum_{r=0}^{d} \frac{C \vartheta^r \varepsilon_\gamma}{|\tilde{\gamma}'_r|^{2/3}}
\]
and 
(3.51) 
\[
\left| \ln J h^*(z') \right| \leq \sum_{r=d}^{\infty} C \vartheta^r \varepsilon_\gamma \frac{\mes' (\tilde{\gamma}')}{|\tilde{\gamma}'|^{2/3}}
\]
where \(\tilde{\gamma}'_r\) denotes the \(H\)-component of \(F_{Q}^{r+1}(\pi_0(\tilde{\gamma}))\) containing the point \(F_{Q}^{r}(x')\).

This lemma is, in a sense, an extension of Proposition 3.6. Its proof is 
given in Appendix C, after the proof of Proposition 3.6.

Now (3.40) follows directly from Lemma 3.20 and the definition of \(\gamma_i^*\), cf. 
(3.45). To complete the proof of (H3), we need to establish (3.41):
\[
\mathbb{E}_{\varepsilon_\gamma} \left( |\ln J_*| \right) \leq \sum_{\tilde{\gamma} \in \mathcal{F}_i(\gamma)} C \varepsilon_\gamma \frac{\mes' (\tilde{\gamma})}{|\tilde{\gamma}|^{2/3}}
\]
\[
+ \sum_{r=0}^{\infty} \sum_{\tilde{\gamma}' \in \mathcal{F}_{Q}^{r+1}(\pi_0(\mathcal{F}_i(\gamma)))} C \vartheta^r \varepsilon_\gamma \frac{\mes' (\tilde{\gamma}')}{|\tilde{\gamma}'|^{2/3}}
\]
\[
\leq C \varepsilon_\gamma + \sum_{r=0}^{\infty} C \vartheta^r \varepsilon_\gamma = \text{Const} \varepsilon_\gamma
\]
where \(\mes' = \mathcal{F}_i(\mes_{\varepsilon_\gamma})\) and \(\mes'_r = \mathcal{F}_{Q}^{r+1}(\pi_0(\mathcal{F}_i(\mes_{\varepsilon_\gamma})))\). Here we used the 
same trick as in (3.49). The property (H3) is proved, and so is Proposition 3.19. \(\square\)
Proposition 3.21. There is a constant $C$ such that
\[
\left| \mathbb{E}_\ell \left( (A_{Q_{n-k}, V_{n-k}} \circ F_{n-k}) - (A_{Q, V} \circ F_{n-k}) \right) \right| \leq C \varepsilon_\gamma.
\]

Proof. The proof of this proposition follows exactly the same arguments as the proof of (3.48) in the estimate of (H2) so we omit it. $\square$

We now return to our main identity (3.38) and obtain
\[
\mathbb{E}_\ell (A \circ F^{n-k}) - \bar{A}(Q, V) \leq C \theta_0^{n-k} + C(n-k) \varepsilon_\gamma \leq C \theta_0^{n-k} + C(n-k)^2 \|V\| + C(n-k)^3/M
\]
Equation (3.36) now yields
\[
\mathbb{E}_\ell (A \circ F^n) = \sum_j c_j \bar{A}(Q_j, V_j) + O(q^{n_2-n_1}) + O(\theta_0^{n_2-n_2}) + O((n-n_1)^2) \max_j \|V_j\| + O((n-n_1)^3)/M
\]
where $(Q_j, V_j) \in \pi_1(\gamma_j)$. Note that
\[
\max_j \|V_j\| \leq \|V\| + Cn^2/M
\]
Finally, we apply Lemma 3.17 to estimate the value of $\bar{A}(Q_j, V_j)$:
\[
|\bar{A}(Q_j, V_j) - \bar{A}(Q, V)| \leq Cn \|V\| + Cn^2/M
\]
and arrive at
\[
|\mathbb{E}_\ell (A \circ F^n) - \bar{A}(Q, V)| \leq C \|V\| [n + (n-n_1)^2] + C [n^2 + (n-n_1)^3] /M + C q^{n_2-n_1} + C \theta_0^{n-n_2}
\]
Now for any $m \leq \min\{n/2, K \ln M\}$ we can choose $n_1, n_2$ so that $n - n_2 = n_2 - n_1 = m$. This completes the proof of Proposition 2.3. $\square$

To prove Corollary 2.4, it suffices to decompose the set $F^{n-j}(\gamma)$ into H-components according to Proposition 2.2 and then apply Proposition 2.3 to each of the H-components and deal only with the last $j$ iterations of $F$. $\square$
4 Regularity of the diffusion matrix

4.1 Transport coefficients. In this section we establish the log-Lipschitz continuity, in the sense of (1.33), for the diffusion matrix $\sigma_Q^2(A)$ given by (1.15). Our arguments, however, can be used for the analysis of other transport coefficients in a periodic Lorenz gas (such as electrical conductivity, heat conductivity, viscosity, etc.), so we precede the proof of (1.33) by a general discussion.

Computing transport coefficients is one of the central problems in linear response theory of statistical physics. The evolution of various macroscopic quantities such as mass, momentum, heat, and charge can be described by transport equations, which are very general and can be derived from a few basic principles. They have a wide range of applicability, in the sense that one equation can describe transport in different media. However, the numerical values of transport coefficients are material specific and cannot be found from general principles used to derive the equations themselves. In physics, the values of transport coefficients often have to be determined experimentally. Obtaining the values of transport coefficients theoretically, from the microstructure of the material, seems to be a difficult task.

The difficulty in computing transport coefficients may be partly due to their erratic dependence on the parameters involved. It has been noticed recently that transport coefficients are not differentiable with respect to the model’s parameters in several seemingly unrelated cases: one-dimensional piecewise linear mappings [36, 38, 49, 51, 52], nonlinear baker transformations [37], nonhyperbolic climbing-sine maps [54], billiard particles bouncing against a corrugated wall [39], and various modifications of a periodic Lorentz gas [5, 40, 53]. The only common feature of these models is the presence of singularities in the dynamics. Actually, for completely smooth chaotic systems, such as Anosov diffeomorphisms, the transport coefficients are proven to be differentiable [67].

In this section we analyze the diffusion matrix $\sigma_Q^2(A)$ in a periodic Lorentz gas. Even though we only derive an upper bound on its variation, our results and analysis strongly suggest that it may be not differentiable with respect to $Q$. A similar conjecture was stated in [5], where another transport coefficient (electric conductivity) for the periodic Lorenz gas was studied numerically and semi-heuristically. The lack of differentiability of the electric conductivity was traced in [5] to singularities in the dynamics, and these are the same singularities that cause divergence of certain terms in our estimates.
Eventually we hope to prove rigorously that transport coefficients are not smooth, but so far this remains an open problem. Let us also mention that the regularity of transport coefficients is an issue for stochastic models of interacting particles, see, e.g. [78].

Next we describe several specific problems related to transport coefficients. We restrict our discussion to a periodic Lorenz gas with finite horizon; other models are discussed, e.g., in [6, 41, 76].

A. DIFFUSION. Consider a single particle moving in a periodic array of scatterers in $\mathbb{R}^2$. Let $q(t)$ denote the position of the particle and $x(t)$ the projection of its position and velocity onto the unit tangent bundle over the fundamental domain (the latter is a torus minus the scatterers). Let $x_n$ be the value of $x$ at the moment of the $n$-th collision and $q_n$ the position of the particle in $\mathbb{R}^2$ at this moment. Then we have

$$q_n = \sum_{j=0}^{n-1} H(x_j),$$

where $H(x_j)$ denotes the displacement (the change in position) of the particle between the $j$th and the $(j + 1)$st collisions (obviously this difference does not depend on which lift of $x$ to the plane we choose). The Central Limit Theorem for dispersing billiards now gives the following:

**Theorem 4 ([11]).** If $x_0$ has a smooth initial density with respect to the Lebesgue measure, then $q_n/\sqrt{n}$ converges, as $n \to \infty$, to a normal law $\mathcal{N}(0, \bar{D}^2)$ with

$$\bar{D}^2 = \sum_{n=-\infty}^{\infty} \int_{\Omega} H(x_0)H(x_n) d\mu(x)$$

where $\mu$ denotes the invariant measure on the collision space $\Omega$.

Now standard methods allow us to pass from discrete to continuous time (see [64, 28, 59] or our Section 5.7) and we obtain

**Corollary 4.1 ([11]).** If $x(0)$ has a smooth initial density in the phase space, then $q(t)/\sqrt{t}$ converges to $\mathcal{N}(0, D^2)$ where

$$D^2 = \bar{D}^2/\bar{L}.$$
This result for a single particle system allows us to describe the diffusion in the ideal gas of many noninteracting particles. For example let \( \rho_0 \) be a smooth nonnegative function with a compact support. Pick some \( \varepsilon > 0 \) and for every \( m \in \mathbb{Z}^2 \) put \( N_\varepsilon = [\varepsilon^{-1}\rho_0(\varepsilon m)] \) independent particles into the fundamental domain, which is centered at \( m \), so that each particle’s position and velocity direction are uniformly distributed with respect to the Lebesgue measure. Let \( \nu_{\varepsilon,t} \) be the measure on \( \mathbb{R}^2 \) given by

\[
\nu_{\varepsilon,t}(B) = \varepsilon^{-3} \times \#(\text{particles in } B/\varepsilon \text{ at time } t/\varepsilon^2).
\]

Endow the space of measures with weak topology. Then \( \nu_{\varepsilon,t} \) converges in probability, as \( \varepsilon \to 0 \), to a measure \( \nu_t \) with density \( \rho_t \), which is the convolution \( \rho_t = \rho_0 \ast \mathcal{N}(0, D^2 t) \), i.e. \( \rho_t \) satisfies the diffusion equation

\[
\frac{\partial \rho}{\partial t} = \frac{1}{2} \sum_{i,j} D_{ij}^2 \frac{\partial^2 \rho}{\partial y_i \partial y_j},
\]

where \( D^2 \) is the matrix given by (4.2), and \( y_1, y_2 \) denote the coordinates in \( \mathbb{R}^2 \).

**B. Electric conductance.** Consider the previous model with a single particle moving in a periodic array of scatterers, and in addition assume that between collisions the motion is governed by the equation

\[
\dot{v} = E - \frac{\langle v, E \rangle}{\|v\|^2} v
\]

where \( E \in \mathbb{R}^2 \) is a fixed vector representing a constant electric field; the second term in (4.3) is the so called Gaussian thermostat, it models the energy dissipation (observe that (4.3) preserves kinetic energy). Let \( \mathcal{F}_E : \Omega \to \Omega \) denote the induced collision map.

**Theorem 5 ([21]).** (a) For small \( E \) there exists an \( \mathcal{F}_E \)-invariant ergodic measure \( \mu_E \) such that for almost all \( x \) for all \( A \in C(\Omega) \)

\[
\frac{1}{n} \sum_{j=0}^{n-1} A(\mathcal{F}_E x) \to \mu_E(A),
\]

and \( \mu_E \) is an SRB measure, i.e. its conditional distributions on unstable manifolds are smooth.

(b) If \( A \) is piecewise Hölder continuous, then

\[
\mu_E(A) = \mu(A) + \omega(A, E) + o(\|E\|)
\]

where \( \omega \) is linear in each variable.
Equation (4.4) is typical for linear response theory in statistical physics – it describes the response of the system to small perturbations of its parameters (here the parameter vector $E$), up to a linear order.

As before we apply this result to the displacement of the moving particle between consecutive collisions. Part (a) implies that for almost all initial conditions there exists a limit

$$J(E) = \lim_{n \to \infty} \frac{q_n}{n}$$

which we can interpreted as electrical current (the average speed of the charged particle, see also below). Part (b) implies that there exists a matrix $\bar{M}$ such that for small $E$

$$J(E) = \bar{M}E + o(\|E\|).$$

In other words, $\bar{J}$ is a differentiable function of $E$ at $E = 0$. Note, however, that numerical evidence [5] indicates that it is not always differentiable for $E \neq 0$.

As in Subsection A above, (4.5) implies that there exists a limit

$$J(E) = \lim_{t \to \infty} \frac{q(t)}{t} = \frac{\bar{J}(E)}{\bar{L}(E)}$$

where $\bar{L}(E)$ denotes the mean (with respect to $\mu_E$) free path. Since $L(E) \to \bar{L}$ as $E \to 0$, it follows that

$$J(E) = \frac{\bar{M}E}{\bar{L}} + o(\|E\|).$$

Similarly to Subsection A, this result can be applied to an ideal gas. For example consider an infinitely long “wire” $W$ obtained by identifying points of $\mathbb{R}^2$ whose second coordinates differ by an integer. Let $S = \{x = 0\}$ be a vertical line cutting $W$ in half. Put one particle to each fundamental domain in $W$ independently and uniformly distributed with respect to the Lebesgue measure. Let $N_+(t)$ be the number of particles crossing $S$ from left to right during the time interval $(0, t)$, and $N_-(t)$ be the number of particles crossing $S$ from right to left; denote $N(t) = N_+(t) - N_-(t)$. Then (4.7) implies that almost surely there exists a limit

$$\lim_{t \to \infty} \frac{N(t)}{t} = \langle J(E), e_1 \rangle.$$
Thus, the flow of particles in our wire is an electric current which is for small fields approximately proportional to the “voltage” $\langle E, e_1 \rangle$ — we arrive at classical Ohm’s law of physics. To compute the coefficient in the corresponding equation, we need to know the functional $\omega$ appearing in (4.4). It can be obtained by the following argument (Kawasaki formula):

$$
\mu_E(A) = \lim_{n \to \infty} \mu(A \circ \mathcal{F}_E^n),
$$

$$
\mu(A \circ \mathcal{F}_E^n) = \mu(A) + \sum_{j=0}^{n-1} \left[ \mu(A \circ \mathcal{F}_E^{j+1}) - \mu(A \circ \mathcal{F}_E^j) \right].
$$

To estimate the terms in the last sum let $y = \mathcal{F}_E(x)$. Since $\mathcal{F}$ preserves the measure $\mu$, it follows that

$$
\frac{d\mu(y)}{d\mu(x)} = 1 + \text{div}_\mu \left( \frac{\partial \mathcal{F}}{\partial E} E \right) + O(|E|^2).
$$

Hence

$$
\int A(\mathcal{F}_E^{j+1} x) d\mu(x) = \int A(\mathcal{F}_E^j y) \frac{d\mu(x)}{d\mu(y)} \frac{d\mu(x)}{d\mu(y)} d\mu(y)
$$

$$
= \int A(\mathcal{F}_E^j y) \left[ 1 - \text{div}_\mu \left( \frac{\partial \mathcal{F}}{\partial E} E \right) \right] d\mu(y) + O(\|E\|^2).
$$

It follows that

$$
\omega(A, E) = -\sum_{j=0}^{\infty} \int \text{div}_\mu \left( \frac{\partial \mathcal{F}}{\partial E} E \right) (y) A(\mathcal{F}_E^j y) d\mu(y)
$$

expressing the derivative of $\mu_E$ as the sum of correlations. In our case the divergence in question is easy to compute so we obtain the relation $\bar{J} = \frac{1}{2} \bar{D}^2 E$, where $\bar{D}^2$ is the matrix given by (4.1). In other words, $\bar{M} = \frac{1}{2} \bar{D}^2$, and, respectively, $\bar{J} = \frac{1}{2} \bar{D}^2 E$, where $\bar{D}^2$ is the matrix given by (4.2). This is known in physics as Einstein formula [21].

C. Viscosity. This transport coefficient characterizes the flow of momentum in gases. By its very nature, it can only be defined for systems with several interacting particles, so we will not discuss it here (note, however, that a very simplified version of viscosity in a gas with only two molecules was introduced in [13]).
D. Rayleigh gas. So far we have discussed identical particles moving in a periodic configuration of fixed scatterers, but similar considerations apply to Rayleigh gases, in which one or several big massive particles are submerged into an ideal gas of light particles in the open space. Another possibility is to take only one light particle but place it in a semi-open container, such as a halfplane or a section of the plane between two intersecting lines, cf. [14]. In this case an analysis similar to the one given in Section 1.3 leads us to a diffusion equation for the big particle(s), but in contrast with the single particle case [31], a typical light particle collides with several heavy ones before escaping to infinity. So the coefficients of the corresponding transport equations are sum of infinite series. Unfortunately our method cannot be applied to this case yet, because of the lack of necessary results about mixing properties of open billiards, but once such results become available (see [25] for a discussion of a simplified model), our method could be used for the study of the well-posedness of transport equations.

We summarize our discussion as follows:

- Transport coefficients are given by infinite correlation sums.
- The regularity of the transport coefficients plays an important role in proving well-posedness of the corresponding transport equations.
- There is an experimental evidence that for billiard problems transport coefficients are not smooth, but this has yet to be established analytically.

We now turn to our primary goal – proving the log-Lipschitz continuity of the diffusion matrix, as claimed by (1.33). Let $A$ and $B$ be smooth functions on the $r\varphi$ coordinate chart $\Omega_0$ such that $\int A \, d\mu_0 = \int B \, d\mu_0 = 0$ (in fact, it is enough that one integral vanishes). Recall that the spaces $\Omega_Q$ are identified with the $\Omega_0$, hence our functions $A, B$ are defined on $\Omega_Q$. For every $Q \in \mathcal{D}$ such that $\text{dist}(Q, \partial \mathcal{D}) \geq r + \delta$ we put

$$ (4.8) \quad \sigma^2_Q(A, B) = \sum_{j=\infty}^{\infty} \int_{\Omega_Q} A \left( B \circ \mathcal{F}_Q^j \right) \, d\mu_Q. $$

(Here we let $j$ change from $-\infty$ to $+\infty$ but of course our result is valid for one sided sums as well).
Proposition 4.2. Under Assumption A3', for all \( Q_1 \approx Q_2 \) we have

\[
\left| \bar{\sigma}^2_{Q_1}(A, B) - \bar{\sigma}^2_{Q_2}(A, B) \right| \leq \text{Const} \|Q_1 - Q_2\| \left| \ln \|Q_1 - Q_2\| \right|.
\]

The bound (4.9), along with Assumption A4 on the nonsingularity of the matrix \( \sigma^2_Q(A) \), immediately implies the required (1.33), so it remains to prove Proposition 4.2.

4.2 Reduction to a finite series. We first discuss our approach to the problem. For smooth uniformly hyperbolic systems, the dynamical invariants, such as diffusion coefficients, are usually differentiable with respect to the parameters of the model [44]. In dispersing billiards, the presence of singularities makes the dynamics nonuniformly hyperbolic, and for such systems, no similar results are available. On the contrary, there is an experimental evidence (supported by heuristic arguments) that dynamical invariants are, generally, not differentiable, see [5]. Our proposition is the first positive result in this direction.

Due to the identification of \( \Omega_Q \) with \( \Omega_0 \), all the maps \( \mathcal{F}_Q \) act on the same space \( \Omega_0 \) and preserve the same measure \( d\mu_0 = c^{-1} \cos \varphi \, dr \, d\varphi \), where \( c = 2 \text{length} (\partial D) + 4\pi r \) is the normalizing factor. Hence we can treat \( \mathcal{F}_{Q_2} \) as a perturbation of \( \mathcal{F}_{Q_1} \) in (1.33).

There are two equivalent approaches to establish the regularity of dynamical invariants for hyperbolic maps under perturbations. The analytic approach consists of term-by-term differentiation of the relevant infinite series, like our (4.8), with respect to the parameters of the model (in our case, it is \( Q \)) and then integrating by parts. The geometric approach is based on an explicit comparison of the orbits under the two maps and using a shadowing-type argument.

The analytic method is shorter, if somewhat less transparent, since it involves algebraic manipulations instead of geometric considerations. However its range of applicability is rather narrow, because it requires differentiability at all the relevant values of parameters, whereas the geometric method is more flexible and may handle less regular parameterizations. For this reason we have used the geometric approach in the proof of Proposition 2.3 because we treated the dynamics as a small perturbation of the \( M = \infty \) case, where we had no analyticity (in \( M \)). For the proof of Proposition 4.2 we choose the analytic method, but we hope that after the proof of Proposition 2.3 the geometric meaning of our manipulations is clear.
The main difference between the proofs of Propositions 4.2 and 2.3 is that in the latter we had a luxury of discarding orbits which come close to the singularities, but now we have to take them into account as well. The contribution of those orbits is described by certain triple correlation functions

$$\beta_{m,n} = \int_S (A \circ F_Q^{-m}) B (C \circ F_Q^n) d\nu$$

where $A, B, C$ are smooth functions and the measure $\nu$ is concentrated on a singularity curve $S$ of the map $F_Q$. If $\nu$ were a smooth measure on the entire space $\Omega_0$, then we could use a local product structure to show, in a usual way, an asymptotic independence of the future and the past, and the triple correlations could be bounded as in [20], so that $\sum_{m,n \geq 0} |\beta_{m,n}| < \infty$. However, $\nu$ is concentrated on a curve $S$, which has no local product structure, and the series $\sum_{m,n \geq 0} |\beta_{m,n}|$ appears to diverge. In fact, we are only able to get an estimate growing with the number of terms: $\sum_{m+n \leq N} |\beta_{m,n}| = O(N)$, and it is this estimate that gives us the logarithmic factor in (4.9).

For brevity, we will write $\Omega = \Omega_0$ and $\mu = \mu_0$. Let

$$D_{A,B}^{(N)}(Q) = \sum_{n=1}^{N} \mu [A (B \circ F_Q^n)]$$

Our main estimate is

$$(4.10) \quad \left| \frac{dD_{A,B}^{(N)}(Q)}{dQ} \right| \leq \text{Const}_{A,B} N$$

where $d/dQ$ denotes the directional derivative along an arbitrary unit vector in the $Q$ plane.

**Proof of Proposition 4.2.** According to a uniform exponential bound on correlations (Extension 1 in Section A.1),

$$\left| \mu [A (B \circ F_Q^n)] \right| \leq \text{Const}_{A,B} \theta^n$$

for some $\theta < 1$. Let $N = 2 \ln \|Q_1 - Q_2\|/\ln \theta$. Then for any $Q$

$$\sigma_Q^2 = \mu(AB) + D_{A,B}^{(N)}(Q) + D_{B,A}^{(N)}(Q) + O (\|Q_1 - Q_2\|^2)$$
where the first term does not depend on \( Q \). Hence
\[
\bar{\sigma}_2^2 - \bar{\sigma}_1^2 = [D^{(N)}_{A,B}(Q_1) + D^{(N)}_{B,A}(Q_1) - D^{(N)}_{A,B}(Q_2) - D^{(N)}_{B,A}(Q_2)] \\
+ O(\|Q_1 - Q_2\|^2)
\]
The main estimate (4.10) implies that the expression in brackets is bounded by \( \text{Const}_{A,B}\|Q_1 - Q_2\| N \). □

The rest of this section is devoted to proving the main estimate (4.10).

4.3 Integral estimates: general scheme. Let
\[
I_n = \frac{d}{dQ} \mu[A(B \circ F^n_Q)]
\]
Since the rest of the proof deals with \( F_Q \) for a fixed \( Q \) we shall omit the subscript from now on. We also put \( A_n = A \circ F^n \). Note that \( A \) is smooth on \( \Omega \) but \( A_n \) has discontinuities on the singularity set \( S_n \subset \Omega \) of the map \( F^n \).

The curves of \( S_n \) change with \( Q \) smoothly, so we have
\[
I_n = I_n^{(c)} + I_n^{(d)}
\]
where the first term contains the derivative of the integrand
\[
I_n^{(c)} = \int_{\Omega} A \frac{dB_n}{dQ} d\mu
\]
and the second one contains the boundary integrals
\[
I_n^{(d)} = \int_{S_n \setminus S_0} A (\Delta B_n) v^\perp \cos \varphi \, dl
\]
(4.11)
where \( \Delta B_n \) denotes the jump of \( B_n \) across \( S_n \setminus S_0 \), \( v^\perp \) is the velocity of \( S_n \setminus S_0 \) as it changes with \( Q \) (in the normal direction), and \( dl \) the Lebesgue measure (length) on \( S_n \). Observe that \( S_0 = \partial \Omega \) does not change with \( Q \), hence it need not be included in \( I_n^{(d)} \). We postpone the analysis of the boundary terms until Section 4.5.

Now consider a vector field on \( \Omega \) defined by
\[
X = \frac{dF}{dQ} \circ F^{-1}
\]
For an $x = (r, \varphi)$ such that neither $x$ nor $F^{-1}(x)$ lies on $\partial P(Q) \times [-\pi/2, \pi/2]$ $X$ is an unstable vector with coordinates

\[(4.12) \quad X = (dr_X, d\varphi_X) = \left( \frac{\sin(\varphi + \psi)}{\cos \varphi}, \kappa \frac{\sin(\varphi + \psi)}{\cos \varphi} \right) \]

where $\kappa > 0$ is the curvature of the boundary $\partial D \cup \partial P(Q)$ at $x$, and $\psi$ is the angle between the normal to the boundary at the point $x$ and the direction of our derivative $d/dQ$. Note that $\|X\| = O(1/\cos \varphi)$ is unbounded but $\mu(\|X\|) < \infty$, because the density of $\mu$ is proportional to $\cos \varphi$. It is also easy to check that $\mu(\|dF^k(X)\|) < \infty$ for all $k \geq 1$.

It is now immediate that

\[I_n^{(c)} = \sum_{k=0}^{n-1} I_{n,k}^{(c)} \]

where

\[(4.13) \quad I_{n,k}^{(c)} = \int_\Omega A \left( (\partial_{dF^k(X)} B) \circ F^n \right) d\mu \]

Note that $dF^k(X)$ grows exponentially fast with $k$. To properly handle these integrals, we will decompose $dF^k(X)$ into stable and unstable components.

Let $E^u = E^u(x)$ be the field of unstable directions given by equation $d\varphi/dr = \kappa$, and $E^s = E^s(x)$ be the field of stable directions given by equation $d\varphi/dr = -\kappa$. The field $E^u$ corresponds to (infinitesimal) families of trajectories that are parallel before the collision at $x$, and $E^s$ corresponds to families of trajectories that are parallel after the collision. Note that in contrast with more common notation $E^u$ and $E^s$ are not invariant under dynamics. Rather they are smooth vector fields such that $dF(E^s) = E^u$ and $X$ belongs in $E^u$.

Let $G$ be a smooth foliation of $\Omega$ by $u$-curves that integrate the field $E^u$. Then $G_m = F^m(G)$, for $m \geq 0$, is a piecewise smooth foliation by $u$-curves that integrate the field $E^u_m = dF^m(E^u)$. Note that the discontinuities of $G_m$ coincide with those of the map $F^{-m}$. Let $\Pi_m^u$ and $\Pi_m^s$ denote the projections onto $E^u_m$ and $E^s_m$, respectively, along $E^s_m$ and $E^u_m$. Let $\Theta^*_m = \Pi_m^* \circ dF$, where $* = u, s$. For $k > m \geq 0$, let

$$\Theta^*_{m,k} = \Theta^*_k \circ \cdots \circ \Theta^*_m \circ \Theta^*_s \circ \Theta^*_m + 1$$
Lemma 4.3. There is a constant $\theta < 1$ and a function $u(x)$ on $\Omega$ such that for any nonzero vector $dx \in E^s$ and $m \geq 0$ we have

$$\frac{\|\Theta_m^s(dx)\|}{\|dx\|} \leq \theta \frac{u(F(x))}{u(x)}$$

(4.14)

The function $u(x)$ is bounded away from zero and infinity:

$$0 < u_{\min} < u(x) < u_{\max} < \infty,$$

therefore, for any $0 \neq dx \in E^s$

$$\frac{\|\Theta_{m,k}^s(dx)\|}{\|dx\|} \leq \theta^{k-m} \frac{u(F^{k-m}(x))}{u(x)} \leq \theta^{k-m} \frac{u_{\max}}{u_{\min}}$$

(4.15)

for any $k > m$. Lastly, $\|\Pi_m^s(X)\| \leq \text{Const.}$

Proof. We denote $x = (r, \varphi)$ and $F(x) = x_1 = (r_1, \varphi_1)$. Note that the vectors $dx = (dr, d\varphi) \in E^s(x)$ and $dF(dx) = dx_1 = (dr_1, d\varphi_1) \in E^u(x_1)$ correspond to an (infinitesimal) family of trajectories that remain parallel between the collisions at $x$ and $x_1$, and this family is characterized by the vector $dq$ (orthogonal to the velocity vector) and $dv = 0$, in the notation of Section 3.1, and we have

$$\|dq\| = |\cos \varphi dr| = |\cos \varphi_1 dr_1|$$

Recall that the norm of s-vectors is defined by (3.16), where $s_V = 1$ since $V = 0$, hence

$$\|dx\|^2 = (4K^2 + \cos^2 \varphi)(dr)^2$$

and for the s-vector $\Theta_m^s(dx) = dx_1^s = (dr_1^s, d\varphi_1^s) \in E^s(x_1)$ we have

$$\|dx_1^s\|^2 = (4K_1^2 + \cos^2 \varphi_1)(dr_1^s)^2$$

where $K$ and $K_1$ denote the curvature of the boundary at $x$ and $x_1$, respectively. Next, the vector $dx_1^s$ is the projection of $dx_1$ onto $E^s(x_1)$ along $E_m^u(x_1)$, the latter is given by equation $d\varphi/dr = \mathcal{K}_1 + \mathcal{B}_1 \cos \varphi_1$, where $\mathcal{B}_1$ is the curvature of the precollisional family of trajectories corresponding to $E_m^u(x_1)$. By a direct inspection, see Fig. 3, we have

$$|dr_1^s| = |dr_1| \frac{\mathcal{B}_1 \cos \varphi_1}{2K_1 + \mathcal{B}_1 \cos \varphi_1}$$

(4.16)
hence

\begin{equation}
\frac{\|dx_1^s\|^2}{\|dx\|^2} = \frac{4\mathcal{K}_1^2 + \cos^2 \varphi_1}{4\mathcal{K}_1^2 + \cos^2 \varphi} \times \frac{\cos^2 \varphi}{(2\mathcal{B}_1^{-1}\mathcal{K}_1 + \cos \varphi_1)^2}
\end{equation}

Note that $0 < \mathcal{B}_1 \leq 1/s$, where $s$ the free path length between the points $x$ and $x_1$, hence $\mathcal{B}_1 \leq 1/L_{\min}$. Thus

\begin{equation}
\frac{\|dx_1^s\|^2}{\|dx\|^2} \leq \frac{4\mathcal{K}_1^2 + \cos^2 \varphi_1}{4\mathcal{K}_1^2 + \cos^2 \varphi} \times \frac{(c_0 + \cos \varphi)^2}{(c_0 + \cos \varphi_1)^2} \times \frac{\cos^2 \varphi}{(c_0 + \cos \varphi)^2}
\end{equation}

where $c_0 = 2L_{\min}\mathcal{K}_{\min} > 0$. Now we put $u(x) = (4\mathcal{K}_1^2 + \cos^2 \varphi)^{1/2}/(c_0 + \cos \varphi)$ and $\theta = 1/(c_0 + 1)$, which proves (4.14). Replacing $x_1$ by $x$ and $dx_1$ by $X = (dx_X, d\varphi_X)$, see (4.12), in the above argument gives an estimate for the vector $\Pi_m^s(X) = (dr^s, d\varphi^s)$:

$$
\|\Pi_m^s(X)\|^2 = (4\mathcal{K}_1^2 + \cos^2 \varphi)(dr^s)^2
= \frac{(\mathcal{B}\cos \varphi)^2}{(2\mathcal{K} + \mathcal{B}\cos \varphi)^2}(4\mathcal{K}_1^2 + \cos^2 \varphi)(dr_X)^2
\leq \frac{4\mathcal{K}_{\max}^2 + 1}{4\mathcal{K}_{\min}^2/\mathcal{B}_{\max}^2}
$$

**Remark.** As (4.16) implies,

$$
\|d\mathcal{F}(dx)\| \leq \text{Const} \frac{\|(\Theta^s_m(dx))\|}{\cos \varphi_1}
$$

hence

\begin{equation}
\frac{\|\Theta^u_{k+1} \circ \Theta^s_{m,k}(dx)\|}{\|dx\|} \leq \text{Const} \frac{\theta^{k-m}}{\cos \varphi_{k-m+1}}
\end{equation}

where we denote $\mathcal{F}^{k-m+1}(x) = (r_{k-m+1}, \varphi_{k-m+1})$. Since $\mathcal{F}^{-1}$ uniformly contracts $u$-vectors by a factor $\mathcal{O}(\cos \varphi)$, then

\begin{equation}
\frac{\|d\mathcal{F}^{-1} \circ \Theta^u_{k+1} \circ \Theta^s_{m,k}(dx)\|}{\|dx\|} \leq \text{Const} \theta^{k-m}
\end{equation}

**Remark.** For a future reference, we record a slight improvement of the estimate (4.14):

\begin{equation}
\forall dx \in E^s \quad \frac{\|\Theta^s_m(dx)\|}{\|dx\|} \leq \theta R(\cos \varphi) \frac{u(\mathcal{F}(x))}{u(x)}
\end{equation}
where $R(\cos \varphi) = \min\{1, C_0 \cos \varphi\}$ and $C_0 = 1 + c_0^{-1}$. This improvement follows from (4.18).

We now return to the integral (4.13). Let us decompose

$$X = \bar{\alpha}_{n,k,0} + \beta_{n,k,0}$$

where

$$\bar{\alpha}_{n,k,0} = \Pi_{n-k}^u(X) \in E_{n-k}^u, \quad \beta_{n,k,0} = \Pi_{n-k}^s(X) \in E^s$$

and, inductively, for $r \geq 1$,

$$d\mathcal{F}^r(X) = \bar{\alpha}_{n,k,r} + \beta_{n,k,r}$$

where

$$\bar{\alpha}_{n,k,r} = d\mathcal{F}(\bar{\alpha}_{n,k,r-1}) + \Theta_{n-k+r}^u(\beta_{n,k,r-1}) \in E_{n-k+r}^u$$

and

$$\beta_{n-k,r} = \Theta_{n-k+r}^s(\beta_{n,k,r-1}) \in E^s$$

Observe that

$$\beta_{n,k,k} = \Theta_{n,k,n}^s(\beta_{n,k,0})$$

and

$$\bar{\alpha}_{n,k,k} = d\mathcal{F}^k(\bar{\alpha}_{n,k,0}) + \sum_{j=0}^{k-1} d\mathcal{F}^j \circ \Theta_{n-j}^u(\beta_{n,k,j-1})$$

Figure 3: The decomposition $d\mathcal{F}(dx) = \Theta_{m}^u(dx) + \Theta_{m}^s(dx)$
Denote
\[ \alpha_{n-k,k-j} = \Theta_{n-j}^{u}(\beta_{n-k,k-j-1}) \in E_{n-j}^{u} \]

If we also put, for convenience of notation, \( \alpha_{n-k,0} = \bar{\alpha}_{n-k,0} \) and denote
\[ \alpha_{n-k,k-j}^{(m)} = dF^{m}(\alpha_{n-k,k-j}) \quad \forall \, m \in \mathbb{Z} \]
then we obtain
\[ (4.22) \quad dF^{k}(X) = \sum_{j=0}^{k} \alpha_{n-k,k-j}^{(j)} + \beta_{n-k,k} \]

Accordingly,
\[ I_{n,k}^{(c)} = \sum_{j=0}^{k} I_{n,k,j}^{(u)} + I_{n,k}^{(s)} \]
where
\[ (4.23) \quad I_{n,k,j}^{(u)} = \int_{\Omega} A \left[ (\partial_{\alpha_{n-k,k-j}}^{(j)} B) \circ F^{n} \right] d\mu \]
and
\[ (4.24) \quad I_{n,k}^{(s)} = \int_{\Omega} A \left[ (\partial_{\beta_{n-k,k}} B) \circ F^{n} \right] d\mu \]

**Lemma 4.4.** There is a constant \( \theta < 1 \) such that for all \( 0 \leq k < n \)
\[ \|\alpha_{n-k,k-j}\| \leq \text{Const} \, \theta^{k-j} / \cos \varphi, \]
\[ \|\alpha_{n-k,k-j}^{(m)}\| \leq \text{Const} \, \theta^{k-j+m} \quad \forall \, m \geq 1 \]
and
\[ \|\beta_{n-k,k}\| \leq \text{Const} \, \theta^{k}. \]

**Proof.** Use Lemma 4.3 and the subsequent remark. \( \square \)

**Corollary 4.5.**
\[ \left\| \sum_{n=1}^{N} \sum_{k=0}^{n-1} I_{n,k}^{(s)} \right\| \leq \text{Const} \, N. \]

**Proof.** Estimating the integrand in (4.24) by its absolute value we get
\[ \left| I_{n,k}^{(s)} \right| \leq \text{Const} \, \|A\|_{\infty} \|B\|_{C^{1}} \theta^{k}. \] \( \square \)
4.4 Integration by parts. The estimation of \(I_{n,k,j}^{(u)}\) in (4.23) requires integration by parts. Changing variables \(y = F_{n-1-j} - x\) gives

\[
I_{n,k,j}^{(u)} = \int_\Omega A_{n-k-1} \left( \partial_{\alpha_{n-k-1}} B_{j+1} \right) d\mu
\]

(we have to work with \(dF^{-1}\alpha_{n-k-1}\), instead of \(\alpha_{n-k-1}\) to avoid an infinite growth of the latter as \(\cos \varphi \to 0\), see Lemma 4.4).

Observe that the integrand in (4.25) is discontinuous on the set

\[
S_{n-k-j+1}'\cup S_{n-k-1}
\]

(due to \(A_{n-k-1}\) and the vector field) and \(S_{n-k-j+1}\), hence we have to integrate by parts on each connected domain \(D \subset \Omega \setminus (S_{n-k-j+1}'\cup S_{n-k-1})\).

Observe that \(\alpha_{n-k-1}^{(-1)} \in \mathcal{E}_{n-k-1}\), hence the integral curves of this vector field are the fibers of the foliation \(G_{n-k-1}\). For every domain \(D\), denote by \(G_D = \{ \gamma \in D \}\) the fibers of this foliation restricted to \(D\) and by \(\rho\) the densities of the corresponding conditional measures on them. Let \(\lambda_D\) denote the factor measure. To simplify our notation, we put

\[
A' = A_{n-k-1}, \quad B_+ = B_{j+1}
\]

and

\[
\alpha = \|\alpha_{n-k-j}^{(-1)}\|
\]

For any curve \(\gamma\), let \(\int_\gamma C dx\) denote the integral of a function \(C\) with respect to the arclength parameter on \(\gamma\), and \(C' = \partial C/\partial x\) denote the derivative along \(\gamma\). Then the integration by parts gives

\[
I_{n,k,j}^{(u)} = \sum_D \int_{G_D} d\lambda_D \int_{\gamma_D} A_\alpha B_+ \rho dx
\]

(4.26)

\[
= I_{n,k,j}^{(b)} - \sum_D \int_{G_D} d\lambda_D \int_{\gamma_D} (\rho \alpha A_\alpha)' B_+ dx
\]

where

\[
I_{n,k,j}^{(b)} = \int_{(S_{n-k-j+1}'\cup S_{n-k-1})\setminus S_0} \Delta \left[ A_\alpha B_+ \|\alpha\|_0 \right] \cos \varphi dl
\]

is the boundary term, which will be analyzed in the next subsection (note that we exclude the set \(S_0 = \{(r, \varphi) : \cos \varphi = 0\}\) since \(\rho = 0\) on \(S_0\)).

Observe that

\[
(\rho \alpha A_\alpha)' = A'_\rho \alpha + A_\alpha (\ln \rho)' \rho + A_\alpha \alpha' \rho,
\]

hence the last sum in (4.26) equals

\[
\int_\Omega A'_\rho B_+ d\mu + \int_\Omega (\ln \rho)' A_\alpha B_+ d\mu + \int_\Omega \alpha' A_\alpha B_+ d\mu.
\]

These integrals will be estimated in the next two lemmas.
Lemma 4.6. For some constant \( \theta < 1 \), we have

\[
\left| \int_{\Omega} \alpha A' B_+ \, d\mu \right| \leq \text{Const} \theta^{n-j}, \tag{4.28}
\]

\[
\left| \int_{\Omega} \alpha (\ln \rho)' A_+ B_+ \, d\mu \right| \leq \text{Const} \theta^{k-j}, \tag{4.29}
\]

\[
\left| \int_{\Omega} \alpha' A_+ B_+ \, d\mu \right| \leq \text{Const} \theta^{k-j}. \tag{4.30}
\]

Proof. Since \( \mathcal{F}^{-1} \) contracts unstable curves by a factor \( \leq \vartheta < 1 \), we have \( \|A'_-\| \leq \text{Const} \vartheta^{n-j} \), which proves (4.28).

Lemma 4.4 implies that \( \alpha \leq \text{Const} \theta^{k-j} \), and so

\[
\left| \int_{\Omega} \alpha (\ln \rho)' A_+ B_+ \, d\mu \right| \leq \text{Const} \theta^{k-j} \int_{\Omega} |(\ln \rho)'| \, d\mu.
\]

To show that the last integral is finite, we first need to refine our foliations \( \mathcal{G}_m, m \geq 0 \). We divide the fibers of the original foliation \( \mathcal{G} \) into H-curves (by cutting them at the boundaries of the homogeneity strips) and denote the resulting family of H-curves by \( \tilde{\mathcal{G}} \). For \( m \geq 0 \), let \( \tilde{\mathcal{G}}_m \) denote the foliation of \( \Omega \) into the H-components of the sets \( \mathcal{F}^m(\gamma), \gamma \in \tilde{\mathcal{G}} \), see Section 3.3 (note that \( \tilde{\mathcal{G}}_m \) is a refinement of \( \mathcal{G}_m \)). Denote by \( \gamma_m(x) \) the fiber of \( \tilde{\mathcal{G}}_m \) that contains the point \( x \). Now by (B.7)

\[
\left| [\ln \rho(x)]' \right| \leq \frac{\text{Const}}{|\gamma_{m-j-1}(x)|^{2/3}} \tag{4.31}
\]

Lemma 3.10 implies that \( \mu\{x : |\gamma_m(x)| < t\} \leq \text{Const} t \) for every \( m \geq 0 \), hence

\[
\int_{\Omega} \frac{1}{|\gamma_{m-j-1}(x)|^{2/3}} \, d\mu \leq \text{Const} \int_0^1 t^{-2/3} \, dt \leq \text{Const}
\]

which proves (4.29). To derive (4.30) we will show that

\[
|\alpha'(x)| \leq \frac{\text{Const} \theta^{k-j}}{|\gamma_{m-j}(\mathcal{F}(x))|^{2/3}} \tag{4.32}
\]
where \( \theta < 1 \) is a constant. Then (4.30) will follow by

\[
\int_{\Omega} \frac{\theta^{k-j}}{|\gamma_{n-j}(\mathcal{F}(x))|^2} d\mu \leq \text{Const} \theta^{k-j} \int_0^1 t^{-2/3} dt \leq \text{Const} \theta^{k-j}
\]

where we changed variable \( y = \mathcal{F}(x) \) and used the invariance of \( \mu \).

It remains to prove (4.32). For \( j = k \), we have \( \alpha = \|\alpha_{n-k,0}\| \). The vector \( \alpha_{n-k,0} \) is the projection of \( d\mathcal{F}^{-1}X \) onto \( E_{n-k-1}^u \) along \( E_{n-k-1}^s : = d\mathcal{F}^{-1}(E^s) \).

Similarly to (4.12), we have

\[
d\mathcal{F}^{-1}X = (dr, d\varphi) = \left( \frac{\sin(\varphi - \psi)}{\cos \varphi}, -K \frac{\sin(\varphi - \psi)}{\cos \varphi} \right)
\]

hence the vector field \((\cos \varphi)d\mathcal{F}^{-1}X\) is \(C^2\) smooth, with uniformly bounded first and second derivatives on \( \Omega \). For brevity, we will say that a function is \textit{uniformly} \(C^2\) smooth, if its first and second derivatives are bounded by some constants determined by the domain \( D \), by \( \delta_0 \) in (3.1), and by our functions \( A \) and \( B \). The field \( E_{n-k-1}^u \) is uniformly \(C^2\) smooth along the fibers of \( \tilde{G}_{n-k-1} \) by Proposition B.1. The field \( E^s \) is given by equation \( d\varphi/dr = -K \), so it is uniformly \(C^2\) smooth on \( \Omega \). By using basic facts about billiards, cf. Appendices A and B, and direct calculation we find that the vector field \( E_{n-k-1}^s \) is given by equation

\[
d\varphi/dr = -K - 2K_1 \cos \varphi/(2sK_1 + \cos \varphi_1)
\]

where \( x_1 = (r_1, \varphi_1) = \mathcal{F}(x) \) and \( K_1 \) denotes the curvature of the boundary at the point \( x_1 \). Note that the lines \( E^s(x) \) and \( E_{n-k-1}^s(x) \) have slopes bounded away from 0 and \(-\infty\), and the difference between these slopes is

\[
(4.33) \quad \angle(E^s(x), E_{n-k-1}^s(x)) = O(\cos \varphi)
\]

If \( \hat{\gamma}(x) \) denotes the angle between \( E^s(x) \) and \( E_{n-k-1}^s(x) \), then \( (\cos \varphi)^{-1}\hat{\gamma}(x) \) can be given by a formal expression (in terms of \( x \) and \( x_1 \)) that would be a uniformly \(C^2\) smooth function of \( x \) and \( x_1 \). However, if we differentiate \( (\cos \varphi)^{-1}\hat{\gamma}(x) \) with respect to \( x \) along the fibers of the unstable foliation \( \tilde{G}_{n-k-1} \), then \( x_1 \) becomes a function of \( x \) such that \( |dx_1/dx| = J(x) = O(1/\cos \varphi_1) \), where \( J(x) \) is the Jacobian of the map \( \mathcal{F}: \gamma_{n-k-1}(x) \to \gamma_{n-k}(x_1) \). Hence

\[
\left| \frac{d}{dx} [(\cos \varphi)^{-1}\hat{\gamma}(x)] \right| \leq \text{Const} \frac{1}{\cos \varphi_1}
\]
This gives us an estimate for the derivative along the fibers of $\tilde{G}_{n-k-1}$:

\begin{equation}
\left| \frac{d\alpha(x)}{dx} \right| = \left| \frac{d\alpha(x)}{dx_1} \frac{dx_1}{dx} \right| \leq \frac{\text{Const}}{\cos \varphi_1} \leq \text{Const} \frac{\cos \varphi_1}{|\gamma_{n-k}(\mathcal{F}(x))|^{2/3}}
\end{equation}

where the last inequality follows from (3.18), which proves (4.32) for $j = k$.

For a future reference, we also note that

\begin{equation}
\left| \frac{d^2\alpha(x)}{dx^2} \right| = \left| \frac{d[\alpha/\frac{dx}{dx_1}]}{dx_1} \frac{dx_1}{dx} \right| \leq \text{Const} \frac{\mathcal{J}(x)}{|\gamma_{n-k}(\mathcal{F}(x))|^{4/3}}
\end{equation}

![Figure 4: The vector $\alpha_{n-k,t}^{(-1)}$ is parallel to $E_{n-k+t-1}^u$](image)

To prove (4.32) for $j < k$ we use induction on $t: = k - j$. Let $\alpha_t = \|\alpha_{n-k,t}^{(-1)}\|$ and $\beta_t = \|\beta_{n-k,t}\|$. Consider the trajectory $x_t = (r_t, \varphi_t) = \mathcal{F}^t(x)$ of a point $x$. Observe that the vector $\alpha_{n-k,t}^{(-1)}$ is parallel to the line $E_{n-k+t-1}^u$; and $\alpha_t$, $\beta_{t-1}$ are two sides of a triangle (shaded on Fig. 4), in which one angle is $\mathcal{O}(\cos \varphi_{t-1})$, cf. (4.33). Therefore,

\begin{equation}
\alpha_t = E_{t-1} \beta_{t-1} \cos \varphi_{t-1}
\end{equation}

where the factor $E_{t-1}$ is bounded away from zero and infinity:

$$0 < E_{\min} \leq E_{t-1} \leq E_{\max} < \infty;$$
and $E_{t-1}$ can be given by a formal expression (in terms of $x_{t-1}$, $x_t$, and the slope $\Gamma_{t-1}^u = d\varphi/dr$ of the line $E_{n-k+t-1}^u$ at the point $x_{t-1}$) that would be a uniformly $C^2$ smooth function of the variables $x_{t-1}$, $x_t$, and $\Gamma_{t-1}^u$. Now we have

\begin{equation}
\alpha_{t+1} = G_t \alpha_t, \quad G_t := \frac{E_t \beta_t \cos \varphi_t}{E_{t-1}^u \beta_{t-1} \cos \varphi_{t-1}}.
\end{equation}

It follows from (4.17) that

$H_t := \frac{\beta_t}{\beta_{t-1} \cos \varphi_{t-1}}$

is bounded away from zero and infinity and can be given by a formal expression (in terms of $x_{t-1}$, $x_t$, and the curvature $B_t$ of the precollisional family of trajectories corresponding to $E_{n-k+t}^u$ at the point $x_t$) that would be a uniformly $C^2$ smooth function of $x_{t-1}$, $x_t$, and $B_t$. Then

\begin{equation}
G_t = \frac{E_t H_t \cos \varphi_t}{E_{t-1}^u}
\end{equation}

is a uniformly $C^2$ smooth function of $x_{t-1}$, $x_t$, $x_{t+1}$, $\Gamma_{t-1}$, $\Gamma_t$, and $B_t$ (the variable $x_{t+1}$ comes only from $E_t$). We note that $\Gamma_{t-1}$ and $\Gamma_t$ are $C^2$ smooth functions of $x_{t-1}$ and $x_t$, respectively, and $B_t$ is a uniformly $C^2$ smooth function along the corresponding fiber of the foliation $G_{n-k+t}$, see Appendix B.

Now we differentiate (4.38) with respect to $x_t$ along the corresponding fiber of the foliation $G_{n-k+t}$ and use $|dx_{t+1}/dx_t| = O(1/\cos \varphi_{t+1})$ and $|dx_{t-1}/dx_t| < 1$ to obtain

\begin{equation}
\left| \frac{dG_t}{dx_t} \right| \leq \frac{\bar{C}}{\cos \varphi_{t+1}}
\end{equation}

with a constant $\bar{C} > 0$. Next, differentiating the identity $\alpha_{t+1} = G_t \alpha_t$ gives

\begin{equation}
\left| \frac{d\alpha_{t+1}}{dx_t} \right| \leq \frac{\bar{C} \alpha_t}{\cos \varphi_{t+1}} + \left| \frac{E_t \beta_t \cos \varphi_t}{E_{t-1}^u \beta_{t-1} \cos \varphi_{t-1}} \frac{1}{J_{t-1}} \frac{d\alpha_t}{dx_t} \right|
\end{equation}

where $J_{t-1} = dx_t/dx_{t-1}$ is the Jacobian of the map $F: \gamma_{n-k+t-1}(x_t) \rightarrow \gamma_{n-k+t}(x_t)$. Note that by (4.21),

\begin{equation}
\frac{\beta_t}{\beta_{t-1}} \leq \frac{u_t}{u_{t-1}} R(\cos \varphi_{t-1})
\end{equation}

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where \( u_t = u(x_t) \). Now we prove, by induction on \( t \) that there exists a constant \( \theta < 1 \) and large constants \( P, Q > 0 \) such that

\[
\frac{d\alpha_t}{dx_{t-1}} \leq \frac{E_{t-1}u_{t-1} \cos \varphi_{t-1}}{R(\cos \varphi_{t-1})} \left( P + \frac{Q}{\cos \varphi_t} \right) \theta^t
\]

(4.42)

Note that the first factor here is bounded away from zero and infinity:

\[
0 < \frac{E_{\min}u_{\min}}{C_0} \leq \frac{E_{t-1}u_{t-1} \cos \varphi_{t-1}}{R(\cos \varphi_{t-1})} \leq E_{\max}u_{\max} < \infty
\]

For \( t = 0 \), the bound (4.42) follows from (4.34). (Note that the same angle is denoted by \( \varphi_1 \) in (4.34) and by \( \varphi_t = \varphi_0 \) in (4.42) with \( t = 0 \).) Combining (4.40)–(4.42) gives

\[
\frac{d\alpha_{t+1}}{dx_t} \leq \frac{\bar{C}\alpha_t}{\cos \varphi_{t+1}} + E_t u_t \cos \varphi_t \left( P + \frac{Q}{\cos \varphi_t} \right) \frac{\theta^t}{J_{t-1}}
\]

(4.43)

Since \( \alpha_t < C_1 \theta^t \) for some \( C_1 > 0 \) and \( \theta < 1 \), by Lemma 4.4, the first term in (4.43) can be bounded as

\[
\frac{\bar{C}\alpha_t}{\cos \varphi_{t+1}} \leq \frac{E_t u_t \cos \varphi_t}{R(\cos \varphi_t)} \frac{C_0 C_1 \bar{C}}{\theta E_{\min} u_{\min} \cos \varphi_{t+1}} \theta^{t+1}
\]

We can choose \( \theta \) in Lemma 4.4 so that \( \theta^2 > \vartheta \), then \( \theta^2 > 1/J_{t-1} \). Now we select \( P \) and \( Q \) so that

\[
\frac{C_0 C_1 \bar{C}}{\theta E_{\min} u_{\min}} < Q, \quad \text{and} \quad (P + C_0 Q) \theta < P
\]

which completes the proof of (4.42) by induction. Now (4.32) follows from (4.42) due to (3.18), and hence Lemma 4.6 is proven. \( \square \)

**Remark.** For a future reference, we record a bound, similar to (4.35), on the second derivative of \( \alpha_t \) taken along the corresponding fiber of \( G^n_{n-k+t-1} \):

\[
\frac{d^2\alpha_t}{dx_{t-1}^2} \leq \text{Const} \frac{\theta^t}{\cos^3 \varphi_t} \leq \frac{\text{Const} \theta^t J_{t-1}}{|\gamma_{n-k+t}(x_t)|^{4/3}},
\]

(4.44)
here the second inequality follows from the first due to (3.18) and because 
\( J_{t-1} = \mathcal{O}(1/\cos \varphi_t) \). For \( t = 0 \), the bound (4.44) reduces to (4.35), and for \( t \geq 1 \) one can use an inductive argument as above, we leave the details out.

Our bounds (4.29) and (4.30) in Lemma 4.6 are too weak for small values 
of \( k - j \). The next lemma provides stronger bounds for that case:

**Lemma 4.7.** For some constant \( \theta < 1 \), we have

\[
\left| \int_\Omega \alpha (\ln \rho)' A_- B_+ d\mu \right| \leq \text{Const} \theta^j
\]

\[
\left| \int_\Omega \alpha' A_- B_+ d\mu \right| \leq \text{Const} \theta^j
\]

The proof is based on a more general lemma, which will be useful later as well:

**Lemma 4.8.** Let \( \mathcal{G}_* = \{\ell\} \) be a family of standard pairs \( \ell = (\gamma_\ell, \rho_\ell) \) and \( \lambda_* \) a probability measure on \( \mathcal{G}_* \) such that

\[
\lambda_*\{\ell: |\gamma_\ell| < \varepsilon\} \leq \text{Const} \varepsilon \quad \forall \varepsilon > 0.
\]

Let \( A \) be a \( C^1 \) function on \( \Omega \) such that \( \int A d\mu = 0 \). Let \( B_\ell: \gamma_\ell \to \mathbb{R} \) be a family of functions such that

\[
\|B_\ell\|_{\infty} < b|\gamma_\ell|^{-\beta}
\]

for some \( \beta \in (0, 1) \) and \( b > 0 \), and for every \( \ell \) and any \( x, y \in \gamma_\ell \)

\[
|B_\ell(x) - B_\ell(y)| \leq b|\gamma_\ell|^{-\beta}[\text{dist}(x, y)]^\zeta
\]

for some \( \zeta > 0 \). Then for some \( \theta \in (0, 1) \) we have

\[
\left| \int_{\mathcal{G}_*} d\lambda_* \int_{\gamma_\ell} (A \circ F^n) B_\ell \rho_\ell dx \right| \leq \text{Const} b^\theta^n
\]

for all \( n \geq 0 \).
Proof. Let \( k = n/2 \) and

\[
\mathcal{G}_*^0 = \{ \ell \in \mathcal{G}_* : |\gamma_\ell| < e^{-k/K} \}
\]

where \( K > 0 \) is the constant from Proposition A.2. Observe that

\[
\left| \int_{\mathcal{G}_*^0} d\lambda_\ast \int_{\gamma} (A \circ \mathcal{F}^n) B_\ell \rho_\ell \, dx \right| \leq \text{Const} \int_0^{e^{-k/K}} b t^{-\beta} \, dt \leq \text{Const} \, b^{\theta^n}
\]

for some \( \theta < 1 \). Then we apply Proposition A.2 to every pair \((\gamma_\ell, \rho_\ell)\) in \( \mathcal{G}_*^1 := \mathcal{G}_* \setminus \mathcal{G}_*^0 \) in the following way. Denote by \( \gamma_1', \gamma_2', \ldots \) the H-components of \( \mathcal{F}_k(\gamma_\ell) \). On each curve \( \gamma_j'' = \mathcal{F}_k^{-1}(\gamma_j') \subset \gamma_\ell \), we pick a point \( x_j \in \gamma_j'' \) and replace \( B_\ell(x) \) with a constant function \( \bar{B}_\ell(x) = B_\ell(x_j) \) on the curve \( \gamma_j'' \). This replacement gives us an error term

\[
\left| \int_{\mathcal{G}_*^1} d\lambda_\ast \int_{\gamma} (A \circ \mathcal{F}^n) \bar{B}_\ell \rho_\ell \, dx \right| \leq \text{Const} \, b^{\theta^{n\zeta/2}}
\]

here \( \theta < 1 \) is the minimal contraction factor of u-curves under \( \mathcal{F}^{-1} \). Lastly, the constant function \( \bar{B}_\ell \) can be factored out, and we can apply Proposition A.2 to the H-components of \( \mathcal{F}_k(\gamma_\ell) \) and get

\[
\left| \int_{\mathcal{G}_*^1} d\lambda_\ast \int_{\gamma} (A \circ \mathcal{F}^n) B_\ell \rho_\ell \, dx \right| \leq \text{Const} b^{\theta^k} \int_0^1 t^{-\beta} \, dt \leq \text{Const} b^{\theta^{n/2}}
\]

Remark. In the above lemma, it is obviously enough to require (4.49) only for \( x, y \in \gamma_\ell \) such that \( \mathcal{F}_k(x) \) and \( \mathcal{F}_k(y) \) belong to the same H-component of \( \mathcal{F}_k(\gamma_\ell) \). In fact, the requirements of the lemma can be relaxed even further in the following way: (4.48) may be replaced by

\[
(4.50) \quad |B_\ell(x)| < \text{Const}(|\gamma_\ell|^{-\beta} + |\gamma'_{\ell,x}|^{-\beta})
\]

where \( \gamma'_{\ell,x} \) denotes the H-component of \( \mathcal{F}(\gamma_\ell) \) that contains the point \( \mathcal{F}(x) \), and (4.49) may be replaced by

\[
(4.51) \quad |B_\ell(x) - B_\ell(y)| \leq \text{Const}\left(\frac{[\text{dist}(x, y)]^\zeta}{|\gamma_\ell|^{1/3}} + \frac{[\text{dist}(\mathcal{F}(x), \mathcal{F}(y))]^\zeta}{|\gamma'_{\ell,x}|^{1/3}}\right)
\]

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for every \( x, y \in \gamma_\ell \) such that \( F(y) \in \gamma'_{\ell,x} \). The proof only requires minor changes that we leave to the reader.

Proof of Lemma 4.7. It suffices to apply Lemma 4.8 to two functions, \( B_{1,\ell} = \alpha (\ln \rho)' A_\ell \) and \( B_{2,\ell} = \alpha' A_\ell \). The family \( \mathcal{G}_\bullet \) consists of fibers of the foliation \( \mathcal{G}_{\alpha_{j-1}} \), and (4.47) follows from the growth lemma 3.10. Next, (4.50) for the functions \( B_{1,\ell} \) and \( B_{2,\ell} \) follows from (4.31) and (4.32), respectively. To verify (4.51), it is enough to show that for \( r = 1, 2 \)

\[
|B_r'_{\ell}(x)| \leq \text{Const} \left( |\gamma_{\ell}|^{-q} + |\gamma'_{\ell,x}|^{-q} J_{\gamma_{\ell}} F(x) \right)
\]

with some \( q < 2 \) (here \( J_{\gamma_{\ell}} F(x) \) stands for the Jacobian of the map \( F: \gamma_{\ell} \to \gamma'_{\ell,x} \) at the point \( x \)). Indeed, if (4.52) holds, then for any \( x, y \in \gamma_{\ell} \)

\[
|B_{r,\ell}(x) - B_{r,\ell}(y)| \leq \frac{\text{dist}(x, y)}{|\gamma_{\ell}|^q} + \frac{\text{dist}(F(x), F(y))}{|\gamma'_{\ell,x}|^q}
\]

and we get (4.51). It remains to prove (4.52) for both functions \( B_{1,\ell} \) and \( B_{2,\ell} \). This is a consequence of the following obvious facts: \( |A'| \leq \text{Const}, \alpha \leq \text{Const} \), \( \alpha' \leq \text{Const} |\gamma'_{\ell,x}|^{-2/3} \) by (4.32), \( |\alpha''| \leq \text{Const} |\gamma'_{\ell,x}|^{-4/3} J_{\gamma_{\ell}} F(x) \) by (4.44), \( |(\ln \rho)'| \leq \text{Const} |\gamma_{\ell}|^{-2/3} \) by (B.7) and \( |(\ln \rho)''| \leq \text{Const} |\gamma_{\ell}|^{-4/3} \) by (B.8). Lemma 4.7 is now proved.

Combining Lemmas 4.6 and 4.7 gives the following upper bound on all non-boundary terms in the integral formula (4.26):

Corollary 4.9.

\[
\sum_{n=1}^{N} \sum_{k=0}^{n-1} \sum_{j=0}^{k} |I_{n,k,j}^{(a)} - I_{n,k,j}^{(b)}| \leq \text{Const} N
\]

It remains to estimate the boundary terms \( I_{n}^{(d)} \) and \( I_{n,k,j}^{(b)} \).

4.5 Cancellation of large boundary terms. Here we estimate the boundary terms \( I_{n}^{(d)} \) given by (4.11) and \( I_{n,k,j}^{(b)} \), see (4.27). First we rewrite them in a more explicit manner and cancel out some of the resulting integrals.
**Convention.** Let $S \subset \Omega$ be a smooth curve, $C$ a function and $v$ a vector field on $S$. Then we can integrate

$$
(4.53) \quad \int_S C (\omega \ast v) = \int_S C \|v^\perp\|_0 \cos \varphi \, dl
$$

were $\omega$ denotes the $\mathcal{F}$-invariant volume form

$$
\omega(dr,d\varphi) = \cos \varphi \, dr \wedge d\varphi
$$

and $(\omega \ast v)$ stands for the one form

$$
(\omega \ast v)(w) = \omega(v,w)
$$

On the right hand side of (4.53), $\|\cdot\|_0$ stands for the Euclidean norm $[(dr)^2 + (d\varphi)^2]^{1/2}$ and $v^\perp$ for the normal component of the vector $v$, and we integrate with respect to the Lebesgue measure (length) $dl$ on $S$.

The $\mathcal{F}$-invariance of $\omega$ gives us a change of variables formula

$$
(4.54) \quad \int_S C (\omega \ast v) = \int_{\mathcal{F}^n(S)} (C \circ \mathcal{F}^{-n}) (\omega \ast d\mathcal{F}^n v)
$$

provided $\mathcal{F}^n$ is smooth on $S$.

First we consider $I_n^{(d)}$ given by (4.11). Each discontinuity curve $S \subset S_n \setminus S_0$ has the form $S = \mathcal{F}^{-k} S^+$, where $0 \leq k \leq n - 1$ and $S^+ \subset S_1 \setminus S_0$ is a discontinuity curve for $\mathcal{F}$. Thus $S$ changes with velocity

$$
v = d\mathcal{F}^{-k} v_0 - \sum_{m=0}^{k-1} d\mathcal{F}^{-(k-m)}(X)
$$

where $v_0$ is the speed of $S^+$ as it changes with $Q$ (in the normal direction). Therefore,

$$
I_n^{(d)} = I_n^{(v)} - I_n^{(x)}
$$

$$
= \sum_{k=0}^{n-1} I_{n,k}^{(v)} - \sum_{k=0}^{n-1} \sum_{m=0}^{k-1} I_{n,k,m}^{(x)}
$$

where

$$
I_{n,k}^{(v)} = \sum_{S^+} \int_{S^+} A_{-k} \Delta B_{n-k} (\omega \ast v_0)
$$

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and
\begin{equation}
I_{n,k,m}^{(x)} = \sum_{S^+} \int_{S^+} A_{-k} \Delta B_{n-k} \left( \omega \ast d\mathcal{F}^m(X) \right)
\end{equation}
(here the summation is performed over all smooth curves $S^+ \subset S_1 \setminus S_0$).

Furthermore, by (4.22) we have
\begin{equation}
d\mathcal{F}^m(X) = \sum_{j=0}^{m} \alpha_{k-m,m-j}^{(j)} + \beta_{k-m,m}
\end{equation}
Reindexing our formula by $r = k - m$, $s = m - j$, and $t = j$ gives
\begin{equation}
I_n^{(x)} = \sum_{r,s,t\geq 0} \sum_{r+s+t\leq n} \int_{S^+} A_{-(r+s+t)} \Delta B_{n-(r+s+t)} \left( \omega \ast \alpha_{r,s}^{(t)} \right)
+ \sum_{r,s \geq 0} \sum_{r+s+n} \int_{S^+} A_{-(r+s)} \Delta B_{n-(r+s)} \left( \omega \ast \beta_{r,s} \right)
\end{equation}
The first sum contains exponentially growing (with $t$) integrals, but they will be cancelled shortly. At this moment we estimate the total contribution of the second sum
\begin{equation}
T_N := \sum_{n=1}^{N} \sum_{r,s \geq 0} \sum_{r+s+n} \int_{S^+} A_{-(r+s)} \Delta B_{n-(r+s)} \left( \omega \ast \beta_{r,s} \right)
\end{equation}
\begin{equation}
= \sum_{r,s \geq 0} \sum_{r+s < N} \int_{S^+} A_{-(r+s)} \left[ \sum_{n=r+s+1}^{N} \Delta B_{n-(r+s)} \right] \left( \omega \ast \beta_{r,s} \right)
\end{equation}
\textbf{Lemma 4.10.} We have
\[ |T_N| \leq \text{Const} \ N \]
\textbf{Proof.} Observe that for any point $x \in S^+ \setminus (\cup_{k \geq 2} S_k)$ we have
\[ (B_{n-(r+s)}(x))_+ = (B_{n \pm 1-(r+s)}(x))_- \]
where $(\cdot)_+$ and $(\cdot)_-$ denote the one-sided limit values of the corresponding functions, and the choice of the sign (in $\pm 1$) in the subscript depends on the
orientation of the curve $S^+$. Since $\Delta(B) = (B)_+ - (B)_-$ for any function $B$, the sum in the bracket in (4.58) telescopes, hence

$$|T_N| \leq \text{Const} \sum_{r,s \geq 0, r+s < N} \|\beta_{r,s}\|_0$$

Recall that the $\|\cdot\|_0$ norm is equivalent to $\|\cdot\|$ (Proposition 3.4) and $\|\beta_{r,s}\| \leq \text{Const} \theta^s$ (Lemma 4.4), hence $|T_N| \leq \text{Const} N$. \qed

We now turn to $I_{n,k,j}^{(b)}$ from (4.27). The set $(S_{-(n-j-1)} \cup S_{j+1}) \setminus S_0$ consists of s-curves $S \subset F^{-m}(S_1 \setminus S_0)$, $0 \leq m \leq j$ and u-curves $S \subset F^m(S_{-1} \setminus S_0)$, $0 \leq m \leq n - j - 2$. Accordingly,

$$I_{n,k,j}^{(b)} = I_{n,k,j}^{(bs)} + I_{n,k,j}^{(bu)}$$

where (using change of variables)

(4.59) $I_{n,k,j}^{(bs)} = \sum_{m=0}^{j} \sum_{S^+} \int_{S^+} A_{-(n-j-1+m)} \Delta B_{j+1-m} \left( \omega * \alpha^{(m-1)}_{n-k,k-j} \right)$

and

(4.60) $I_{n,k,j}^{(bu)} = \sum_{m=0}^{n-j-2} \sum_{S^-} \int_{S^-} \Delta \left[ A_{-(n-j-1-m)} \left( \omega * \alpha^{(-m-1)}_{n-k,k-j} \right) \right] B_{j+1+m}$

(here the summation is performed over all the discontinuity curves $S^- \subset S_{-1} \setminus S_0$ of the map $F^{-1}$).

First we analyze (4.59). The case $m = 0$ is special, and we combine all the terms with $m = 0$ in a separate expression:

(4.61) $I_{n,0}^{(bs,0)} = \sum_{k=0}^{n-1} \sum_{j=0}^{k} \sum_{S^+} \int_{S^+} A_{-(n-j-1)} \Delta B_{j+1} \left( \omega * \alpha^{(-1)}_{n-k,k-j} \right)$

To deal with the other terms ($m > 0$) in (4.59), we change our indexing system to $r = n - k$, $s = k - j$, and $t = m - 1$, and obtain a total of

$$\sum_{r,s,t \geq 0} \sum_{r+s+t < n} \int_{S^+} A_{-(r+s+t)} \Delta B_{n-(r+s+t)} \left( \omega * \alpha^{(t)}_{r,s} \right)$$
which completely cancels the first sum in (4.57), hence all the large integrals are now gone.

Next we make a general remark. Every curve $S^-$ separates two regions, one is mapped by $F^{-1}$ into a vicinity of $S_0$ and the other – into a vicinity of some curve $S^+ \subset S_1 \setminus S_0$. On the side of $S^-$ that is mapped onto $S_0$, the map $F^{-1}$ has unbounded derivatives, and we call that side of $S^-$ \textit{irregular}. On the other side, the map $F^{-1}$ has bounded derivatives, and we call that side of $S^-$ \textit{regular}. Thus, every curve $S^- \subset S_1 \setminus S_0$ has one regular side and one irregular side. Similarly we define regular and irregular sides for every curve $S^+ \subset S_1 \setminus S_0$. Note that $F^{-1}$ maps the regular sides of $S^- \setminus S_0$ to the regular sides of $S^+ \setminus S_0$, and the map $F$ does the opposite.

Observe that the integrand in (4.60) vanishes on the irregular side of every curve $S^-$ (to see this, note that the field $\alpha_{n-k,k-j}^{(-m-1)} \subset E_{n-j-1-m}$ is in fact tangent to $S^-$; or, equivalently, one can apply (4.54) with $n = -1$ and note that the form $\omega$ vanishes on $S_0$). Now we can change variables $y = F^{-1}x$ and rewrite (4.60) as

$$I_{n,k,j}^{(bn)} = \sum_{m=1}^{n-j-1} \sum_{S^+} A_{-(n-j-1-m)} B_{j+1+m} \left( \omega \ast \alpha_{n-k,k-j}^{(-m-1)} \right)$$

where the integration is performed along the regular side of each curve $S^+$ (again, on the irregular side of $S^+$ the integrand in (4.62) vanishes).

Now the integrals in (4.62) can be naturally combined with those in (4.61) and make a total of

$$I_{n,k}^{(b)} = \sum_{j=0}^{k} \sum_{m=0}^{n-j-1} \sum_{S^+} A_{-(n-j-1-m)} B_{j+1+m} \left( \omega \ast \alpha_{n-k,k-j}^{(-m-1)} \right)$$

Here the case $m = 0$ corresponds to (4.61) and the case $m \geq 1$ to (4.62). (Note that the integrand in (4.61) also vanishes on the irregular side of each curve $S^+$.)

We also note that

$$\left\| \alpha_{n-k,k-j}^{(-m-1)} \right\| \leq \text{Const} \theta^{m+k-j}$$

due to Lemma 4.4.

It remains to estimate the terms $I_{n,k}^{(v)}$ given by (4.55) and $I_{n,k}^{(b)}$ of (4.63).
4.6 Estimation of small boundary terms. First we outline our strategy. All the integrals in (4.55) and (4.63) have a general form of

\[ \int_{S^+} A_{-k_1} B_{k_2} (\omega \ast v) = \int_{S^+} A_{-k_1} B_{k_2} \|v^\perp\|_0 \cos \varphi \, dl \]

with \( k_1 + k_2 = n \) and some vector fields \( v \) on \( S^+ \). The curve \( S^+ \) is strongly expanded by \( F^{-k_1} \), as well as by \( F^{k_2} \), and so both functions \( A_{-k_1} \) and \( B_{k_2} \) rapidly oscillate on the curve \( S^+ \). However, if \( k_1 \ll k_2 \), then \( B_{k_2} \) oscillates much faster than \( A_{-k_1} \), and we will approximate \( A_{-k_1} \) by constants on appropriately chosen pieces of \( S^+ \) and then use Proposition A.2 to average \( B_{k_2} \) on each of those pieces. If \( k_1 \gg k_2 \), then \( A_{-k_1} \) and \( B_{k_2} \) switch places.

In the remaining case \( k_1 \approx k_2 \) we simply bound the above integrand by \( \|A\|_\infty \|B\|_\infty \sup_{\Omega} \|v\| \), and then summing up over \( n \leq N \) and using (4.64) will give us the desired \( O(N) \) estimate.

When applying Proposition A.2, we will treat the function \( \rho = \|v^\perp\|_0 \cos \varphi \) as a “density” on the corresponding pieces of \( S^+ \), so that they become standard pairs. However, while \( v_0 \) in (4.55) is bounded and smooth (which can be easily verified directly, we omit details), the vector fields (and hence, the corresponding \( \rho \)) in (4.63) are badly discontinuous: their discontinuities lie on the set \( S_{-k_1} \), which is very dense on \( S^+ \). Our first task is to approximate vector fields in (4.63) by smooth enough functions. To this end we develop a general approach.

Let \( S \subset \Omega \) be a u-curve or an s-curve, \( a_1 \in (0,1] \) and \( a_2 \geq 0 \). We denote by \( \mathcal{H}^{a_1,a_2}(S) \) the class of functions \( \rho: S \rightarrow \mathbb{R} \) that are well approximated by Hölder continuous functions in the following sense:

**Definition.** \( \rho \in \mathcal{H}^{a_1,a_2}(S) \) iff there is a \( L_\rho > 0 \) such that for every \( \varepsilon \in (0,1) \) there exists a function \( \rho_\varepsilon: S \rightarrow \mathbb{R} \) satisfying two requirements:

\[ \int_S |\rho - \rho_\varepsilon| \, dl \leq \varepsilon \]

and for all \( x, y \in S \)

\[ |\rho_\varepsilon(x) - \rho_\varepsilon(y)| \leq L_\rho \varepsilon^{-a_2} |S(x,y)|^{a_1} \]

where \( S(x,y) \) denotes the segment of the curve \( S \) between the points \( x \) and \( y \). We always take the smallest \( L_\rho \) for which (4.66) holds for all \( \varepsilon \in (0,1) \) and put

\[ \|\rho\|_{a_1,a_2} : = L_\rho . \]
Lemma 4.11 (Hölder approximation). There exist $a_1 \in (0, 1]$ and $a_2 \geq 0$ such that

$$\rho = \left\| \left( \alpha_{n-k,k-j}^{-(m-1)} \right)^{1/2} \right\|_0 \cos \varphi \in \mathcal{H}^{a_1,a_2}(S^+)$$

and

$$\|\rho\|_{a_1,a_2} \leq 1$$

uniformly in $n,k,j,m$.

We postpone the proof of Lemma 4.11 until Section 4.9 and continue our analysis of the integrals (4.55) and (4.63).

As we mentioned already, $v_0$ is a bounded and smooth vector field, hence

(4.67)  \[ \|v_0\|_\infty \leq \text{Const} \quad \text{and} \quad \|v_0\|_{a_1,a_2} \leq \text{Const} \]

for any $a_1 \in (0, 1]$ and $a_2 \geq 0$.

Proposition 4.12 (Two-sided integral sums). Given $a_1 \in (0, 1]$, $a_2 \geq 0$, and $L > 0$, there are constants $C, c, \xi > 0$ such that for each curve $S^+ \subset S_1 \setminus S_0$ and all $m_1, m_2$ such that $m_j < L \ln N$, and for any functions $\rho_k \in \mathcal{H}^{a_1,a_2}(S^+)$ such that

(4.68)  \[ \|\rho_k\|_\infty \leq \delta \quad \text{and} \quad \|\rho_k\|_{a_1,a_2} \leq 1 \]

we have

$$\left| \sum_{k_1 > m_1, k_2 > m_2 \atop k_1 + k_2 \leq N} \int_{S^+} A_{-k_1} B_{k_2} \rho_{k_1} \, dl \right| \leq C \left( N\delta \ln \delta + N^2 e^{-cN\xi} \right)$$

where the integral can be taken on either side of $S^+$ (but this should be done consistently).

We prove Proposition 4.12 in Section 4.7.

Corollary 4.13.

$$\left| \sum_{n=1}^{N} \sum_{k=0}^{n-1} I_{n,k}^{(v)} \right| \leq \text{Const } N, \quad \left| \sum_{n=1}^{N} \sum_{k=0}^{n-1} I_{n,k}^{(b)} \right| \leq \text{Const } N$$

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Proof. We prove the second bound (the first one is easier). Introduce new indices \((k_1, k_2, r)\) where \(k_1 = n - j - 1 - m, k_2 = j + 1 + m, \) and \(r = k - j\). Due to (4.64) we can choose \(L\) so large that the sum over quadruples with \(m > L \ln N\) or \(r > L \ln N\) will be less than 1. Now Proposition 4.12 and Lemma 4.4 imply that for fixed \(m\) and \(r\) such that \(m \leq L \ln N\) and \(r \leq L \ln N\), the sum over \(k_1\) and \(k_2\) is bounded by \(\text{Const} \left( \theta^{r+m} N + N^2 e^{-cN} \right)\). Summation over \(m\) and \(r\) gives the desired bound. □

This completes the proof of our main estimate (4.10) and hence that of Proposition 4.2 (modulo Lemma 4.11 and Proposition 4.12). □

4.7 Two-sided integral sums. Here we prove Proposition 4.12. For the sake of brevity we shall call any set of the form

\[\{(k_1, k_2) : k_1 \geq m_1, k_2 \geq m_2, (k_1 - m_1) + (k_2 - m_2) \leq R\}\]

a triangle with side \(R\), and any set of the form

\[\{(k_1, k_2) : m_1 \leq k_1 \leq m_1 + R, m_2 \leq k_2 \leq m_2 + R\}\]

a square with side \(R\). For brevity, we denote

\[\mathcal{I}_{k_1,k_2} = \int_{S^+} A_{-k_1} B_{k_2} \rho_{k_1} \, dl\]

Lemma 4.14. For any square \(S_R\) with side \(R\)

\[\left| \sum_{(k_1, k_2) \in S_R} \mathcal{I}_{k_1,k_2} \right| \leq \text{Const} \, R \, \delta \, |\ln \delta|\]

Proof. For simplicity, we will set \(m_1 = m_2 = 0\) (the general case only requires minor modifications). Now we have

\[\left| \sum_{(k_1, k_2) \in S_R} \mathcal{I}_{k_1,k_2} \right| \leq \int_{S^+} \left| \left( \sum_{k_1} A_{-k_1} \rho_{k_1} \right) \left( \sum_{k_2} B_{k_2} \right) \right| \, dl\]

\[\leq \left[ \left( \int_{S^+} \left[ \sum_{k_1} A_{-k_1} \rho_{k_1} \right]^2 \, dl \right) \left( \int_{S^+} \left[ \sum_{k_2} B_{k_2} \right]^2 \, dl \right) \right]^{1/2}\]

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To estimate the first factor we expand

\[
\int_{S^+} \left[ \sum_{k_1} A_{-k_1} \rho_{k_1} \right]^2 \, dl = \int_{S^+} \sum_{j_1,j_2} A_{-j_1} A_{-j_2} \rho_{j_1} \rho_{j_2} \, dl
\]

\[= \int_{S^+} \sum_j A^2_{-j} \rho^2_j \, dl + 2 \int_{S^+} \sum_{j_2 \geq j_1} A_{-j_1} A_{-j_2} \rho_{j_1} \rho_{j_2} \, dl \]

The first term here is \(\mathcal{O}(R \delta^2)\). To estimate the second sum we choose a large \(K > 0\) and divide the domain of summation \(\{j_1 < j_2\} \subset S_R\) into two parts: a smaller one

\[S'_R = \{j_1 < 2K \ln \delta\} \cup \{|j_1 - j_2| < 2K \ln \delta\}\]

and a larger one \(S''_R = \{j_1 < j_2\} \setminus S'_R\). Obviously,

\[\left| \int_{S^+} \sum_{(j_1,j_2) \in S''_R} A_{-j_1} A_{-j_2} \rho_{j_1} \rho_{j_2} \, dl \right| \leq \text{Const} \, R \delta^2 |\ln \delta| \]

To estimate the larger sum, we need to approximate \(\rho_{j_1,j_2} = \rho_{j_1} \rho_{j_2}\) by a Hölder continuous function: (4.68) implies \(\rho_{j_1,j_2} \in \mathcal{H}^{a_1,a_2}(S^+)\) and \(\|\rho_{j_1,j_2}\|_{a_1,a_2} \leq 1\), hence we can set \(\varepsilon = e^{-j_1/K}\) and find \(\tilde{\rho}_{j_1,j_2}\) such that

\[\int_{S^+} |\rho_{j_1,j_2} - \tilde{\rho}_{j_1,j_2}| \, dl \leq e^{-j_1/K} \]

and for any \(x, y \in S^+\)

\[|\tilde{\rho}_{j_1,j_2}(x) - \tilde{\rho}_{j_1,j_2}(y)| \leq e^{a_2j_1/K} [\text{dist}(x,y)]^{a_1} \]

The error of approximation can be bounded by

\[\int_{S^+} \sum_{(j_1,j_2) \in S''_R} |A_{-j_1} A_{-j_2}| |\rho_{j_1,j_2} - \tilde{\rho}_{j_1,j_2}| \, dl \leq \|A\|_\infty^2 \sum_{j_2 > j_1 \geq 2K \ln \delta} e^{-j_1/K} \]

\[\leq \text{Const} \, R \delta^2 \]

It remains to bound the integrals

\[\mathcal{I}_{j_1,j_2} = \int_{S^+} A_{-j_1} A_{-j_2} \tilde{\rho}_{j_1,j_2} \, dl \]

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for \((j_1, j_2) \in S'_{R}\). We denote by \(S^+_q\), \(q \geq 1\), all the H-components of \(F^{-j_1}(S^+)\) (i.e. the maximal curves \(S^+_q \subset F^{-j_1}(S^+)\) such that \(F^i(S^+_q)\) lies in one homogeneity strip for each \(i = 0, \ldots, j_1\)), and by \(m_q\) the image of the Lebesgue measure \(dl\) under \(F^{-j_1}\) on \(S^+_q\). Then

\[
\mathcal{I}_{j_1, j_2} = \sum_q \int_{S^+_q} (AA_{-(j_2-j_1)}) (\tilde{\rho}_{j_1, j_2} \circ F^{j_1}) \, dm_q
\]

We claim that if \(K > 0\) is large enough, then the function \(g = \tilde{\rho}_{j_1, j_2} \circ F^{j_1}\) is Hölder continuous on each curve \(S^+_q\) with exponent \(a_1\) and a uniformly bounded norm. Indeed, for any \(x, y \in S^+_q\)

\[
|g(x) - g(y)| \leq e^{a_2 j_1 / K} \vartheta^{a_1 j_1} [\text{dist}(x, y)]^{a_1} \leq [\text{dist}(x, y)]^{a_1}
\]

where \(\vartheta < 1\) is the minimal factor of expansion of s-curves under \(F^{-1}\), and \(e^{a_2 / K} \vartheta^{a_1} < 1\) provided \(K\) is large enough. Hence we can apply Lemma 4.8 to the map \(F^{-(j_2-j_1)}\) (using time reversibility) on the set \(\bigcup_q S^+_q\), and thus estimate (4.69) as

\[
\left| \sum_q \int_{S^+_q} (AA_{-(j_2-j_1)}) (\tilde{\rho}_{j_1, j_2} \circ F^{j_1}) \, dm_q \right| \leq \text{Const} \theta^{j_2-j_1}
\]

with some constant \(\theta < 1\). Therefore

\[
\sum_{(j_1, j_2) \in S'_{R}} |\mathcal{I}_{j_1, j_2}| \leq \text{Const} R \theta^{2K|\ln \delta|} \leq \text{Const} R \delta^2
\]

provided \(K\) is large enough (say, \(K > 1/|\ln \theta|\)). Combining all the previous estimates gives

\[
\int_{S^+} \left( \sum_{k_1} A_{-k_1} \rho_{k_1} \right)^2 \, dl \leq \text{Const} R \delta^2 |\ln \delta|
\]

The same argument yields

\[
\int_{S^+} \left( \sum_{k_2} B_{k_2} \right)^2 \, dl \leq \text{Const} R
\]

(in fact, this is easier since there is no \(\rho\)'s to approximate). This completes the proof of Lemma 4.14. \(\square\)
Lemma 4.15. There exists a constant $C > 0$ such that for any triangle $T$ with side $R$

$$\left| \sum_{(k_1, k_2) \in T} \mathcal{I}_{k_1, k_2} \right| \leq C (R \ln R) \delta |\ln \delta|$$

Proof. (See Figure 5.) We decompose $T$ into the union of a square and two
triangles with sides $R/2$. Then we apply a similar decomposition to each of
the two smaller triangles, and so on. In this way we get a decomposition of $T$
into squares of variable size, so that for each $k \geq 1$ there are $2^k$ squares with
side about $R/2^k$. Applying Lemma 4.14 to each square yields the required
bound. □

Figure 5: Proof of Lemma 4.15

Lemma 4.15 falls short of the estimate claimed in Proposition 4.12, be-
cause of the extra $\ln R$ factor here, but it has the advantage of being applicable
to an arbitrary triangle. To upgrade Lemma 4.15 to the estimate claimed
in Proposition 4.12 we need to bound off-diagonal terms.

Lemma 4.16 (Off-diagonal bounds). Fix some $0 < \zeta < 1/2$. Then there
are constants $C, c, \xi > 0$ such that if

$$(4.70) \quad \max \{k_1, k_2\} > R/2 \quad \text{and} \quad |k_1 - k_2| > R^{1/2 + \zeta}$$

then

$$|\mathcal{I}_{k_1, k_2}| \leq C \exp(-cR^\xi)$$
We prove Lemma 4.16 in Section 4.8 and first derive Proposition 4.12.

**Proof of Proposition 4.12.** (See Figure 6.) Let $T$ be the triangle of Proposition 4.12, $S$ the inscribed square and $T_1$, $T_2$ the triangles with side $N^{1/2+\xi}$ whose one vertex is the midpoint of the hypotenuse of $T$. Then

$$\sum_{(k_1,k_2)\in T} \mathcal{I}_{k_1,k_2} = \sum_{S} \mathcal{I}_{k_1,k_2} + \sum_{T_1\cup T_2} \mathcal{I}_{k_1,k_2} + \sum_{T\setminus (S\cup T_1\cup T_2)} \mathcal{I}_{k_1,k_2}$$

The first sum here is $\mathcal{O}(N\delta \ln \delta)$ by Lemma 4.14, the second one is $\mathcal{O}(N^{1/2+\xi} \ln N \delta \ln \delta)$ by Lemma 4.15, and the last one is $\mathcal{O}(N^2 \exp(-cN^\xi))$ by Lemma 4.16, because every pair $(k_1,k_2) \in T \setminus (S \cup T_1 \cup T_2)$ satisfies (4.70). □

![Figure 6: Proof of Proposition 4.12](image)

### 4.8 Bounding off-diagonal terms.

Here we prove Lemma 4.16. Our main idea is that if $k_2 - k_1 \gg \sqrt{R}$, then we can partition $S^+$ into subintervals such that the preimages under $\mathcal{F}^{-k_1}$ are predominantly small whereas their images under $\mathcal{F}^{k_2}$ are mostly large (as it will follow from moderate deviation bounds of Section A.4). Thus we can approximate $A_{-k_1}$ and $\rho_{k_1}$ by constants on each interval and average the value of $B_{k_2}$ by using Proposition A.2.

Without loss of generality, we suppose that

$$k_2 - k_1 > \Delta = R^{1/2+\xi}$$

(the case $k_1 - k_2 > \Delta$ is completely symmetric by time-reversibility).

Let $k_3 = k_2 - \Delta/4$ and $k_4 = k_2 - \Delta$. Denote by $S_p^-$, $p \geq 1$, all the H-components of the set $\mathcal{F}^{k_3}(S^+)$, then the curves $S_p^+ = \mathcal{F}^{-k_3}(S_p^-) \subset S^+$
make a partition of $S^+$. Let $\chi$ denote the Lyapunov exponent of the map $F$. We say that a curve $S_p^+$ is *good* if it satisfies three requirements:

(a) $|S_p^+| < \exp(-\chi k_3 + \chi \Delta/4)$,

(b) $F^{-k_4}(S_p^+)$ belongs in one H-component of the set $F^{-k_4}(S^+)$,

(c) $|F^{-k_4}(S_p^+)| < \exp(-\chi \Delta/4)$,

and denote $G^+ = \cup \{S_p^+ : S_p^+ \text{ is good}\}$.

**Lemma 4.17.**

\[(4.71) \quad l(S^+ \setminus G^+) \leq \text{Const} \exp(-cR^{2\zeta}) \]

for some constant $c > 0$.

**Proof.** We note that the distortions of the map $F^{k_3}$ on each curve $S_p^+$ are bounded, i.e. for any $x, y \in S_p^+$

$$0 < \tilde{C}^{-1} \leq \frac{J_S F^{k_3}(x)}{J_S F^{k_3}(y)} \leq \tilde{C} < \infty$$

where $J_S F^k(x)$ denotes the Jacobian (the expansion factor) of the map $F^k$ restricted to the curve $S$ at the point $x$. Now by Proposition A.7 on moderate deviations

$$l(\cup S_p^+ : |S_p^+| > \exp(-\chi k_3 + \chi \Delta/4)) < \text{Const} \exp(-cR^{2\zeta})$$

for some $c > 0$, hence we may ignore the curves on which (a) fails.

Similarly, the distortions of the maps $F^{-k}$, $k \geq 1$, on each curve $S_p^+$ remain bounded as long as the preimage $F^{-k}(S_p^+)$ lies within one H-component of the set $F^{-k}(S^+)$. If the condition (b) fails, then there is a (smallest) $k < k_4$ such that $F^{-k}(S_p^+)$ crosses either a singularity line of the map $F^{-1}$ or the boundary of a homogeneity strip. Now we distinguish two cases:

(b1) $|F^{-k}(S_p^+)| < \exp(-\chi \Delta/4)$ (a short curve),

(b2) $|F^{-k}(S_p^+)| \geq \exp(-\chi \Delta/4)$ (a long curve).
Observe that every short curve $F^{-k}(S^+_p)$ lies within a distance $\leq \exp(-\chi \Delta/4)$ of an endpoint of an H-component of $F^{-k}(S^+)$. Therefore, by the growth lemma 3.10

$$l \left( \cup S^+_p : \text{(b) fails and } F^{-k}(S^+_p) \text{ is short} \right) < \text{Const } k_4 \exp(-\chi \Delta/4)$$

On the other hand, if $F^{-k}(S^+_p)$ is long and (a) holds, then by bounded distortion

$$\mathcal{J}_{S^+_p} F^{-k}(x) \geq \tilde{C}^{-1} \exp(\chi k_3 - \chi \Delta/2)$$

for every point $x \in S^+_p$. Note that $k < k_4 = k_3 - 3\Delta/4$, hence by Proposition A.7 on moderate deviations

$$l \left( \cup S^+_p : \text{(b) fails and } F^{-k}(S^+_p) \text{ is long} \right) < \text{Const } k_4 \exp(-cR^2)$$

with some $c > 0$, hence we may ignore the curves on which (b) fails.

Lastly, if (a) and (b) hold but (c) fails, then we can apply the previous argument to $F^{-k_1}(S^+_p)$, since its length exceeds $\exp(-\chi \Delta/4)$. \qed

Now, consider a good curve $S^+_p \subset S^+$. Observe that $k_4 \geq k_1$, hence $|F^{-k_1}(S^+_p)| < \exp(-\chi \Delta/4)$. Therefore, the oscillations of the function $A_{-k_1}$ on $S^+_p$ does not exceed $\text{Const } \exp(-\chi \Delta/4)$, so we can approximate $A_{-k_1}$ by a constant, $\hat{A}_{-k_1}$, on each good curve.

Next, we use a Hölder continuous approximation to $\rho_{k_1}$. We set $\varepsilon = \exp(-\Delta)$ and find a $\bar{\rho}_{k_1}$ such that

$$\int_{S^+_p} |\rho_{k_1} - \bar{\rho}_{k_1}| \, dl \leq e^{-\Delta}$$

and for any $x, y \in S^+_p$

$$|\bar{\rho}_{k_1}(x) - \bar{\rho}_{k_1}(y)| \leq e^{a_2 \Delta \text{dist}(x, y)} \leq e^{a_2 \Delta - \alpha_1 \chi k_3}$$

so that the oscillations of $\bar{\rho}_{k_1}$ on $S^+_p$ do not exceed $e^{-cR}$ with some $c > 0$. Now we approximate $\bar{\rho}_{k_1}$ by a constant, $\hat{\rho}_{k_1}$, on each good curve $S^+_p$. The errors of this and other approximations above are all bounded by $\exp(-c\Delta)$ with some $c > 0$.

Lastly, we apply Proposition A.2 to the H-components of the set $F^{k_3}(S^+)$ and average the function $B \circ F^{k_2-k_3}$ on every such component. This gives us the estimate

$$\left| \int_{G^+} \hat{A}_{-k_1} B_{k_2} \hat{\rho}_{k_1} \, dl \right| \leq \text{Const } \theta_0^{k_2-k_3} = \text{Const } \theta_0^{\Delta/4}$$

with a constant $\theta_0 < 1$. This proves Lemma 4.16. \qed
4.9 Hölder approximation. Here we prove Lemma 4.11. The problem we face is that the discontinuities of our vector field \( \alpha_{n-k,k-j}^{-m-1} \) on the curve \( S^+ \) exponentially grow with \( n-j \), whereas we need a bound independent of \( n,j,m \). The discontinuities of our vector field are generated by those of the unstable foliation \( G_{n-j-m-1} \) obtained by iterating the original smooth foliation \( G \), see Section 4.3. However, the action of \( dF \) on the projective tangent space is contractive within the unstable cone. Since contractions improve smoothness, the influence of the singularities that have occurred far back in the past decays exponentially allowing us to get a uniform estimate in the end.

The singularity curves \( S^+ \subset S_1 \setminus S_0 \) are known to be \( C^2 \) smooth with uniformly bounded curvature (see [19], where this fact is proved even for a more general class of billiards, those in small external fields), hence it is enough to prove that the restriction of the function 

\[
\hat{\rho} = \| \alpha_{n-k,k-j}^{-m-1} \|_0
\]

to \( S^+ \) has the required properties, i.e. \( \hat{\rho} \in \mathcal{H}^{a_1,a_2}(S^+) \) and \( \| \hat{\rho} \|_{a_1,a_2} \leq \text{Const.} \). Next, it suffices to construct approximating functions \( \hat{\rho}_\varepsilon \) for

\[
\varepsilon < \varepsilon_0 : = \| \hat{\rho} \|_d^d
\]

for some fixed large \( d \). Indeed, if (4.65)–(4.66) hold for some \( a_1,a_2 \) and all \( \varepsilon < \| \hat{\rho} \|_d^d \), then letting

\[
\hat{\rho}_\varepsilon = \begin{cases} 
0 & \text{if } \varepsilon \geq \| \hat{\rho} \|_\infty, \\
\hat{\rho}_{\varepsilon_0} & \text{if } \| \hat{\rho} \|_\infty > \varepsilon > \varepsilon_0, \\
\hat{\rho}_\varepsilon & \text{otherwise}
\end{cases}
\]

we get (4.65)–(4.66) for all \( \varepsilon > 0 \) but with a different \( a_2 \). (In fact, the method we present here works also for \( \varepsilon \geq \varepsilon_0 \), but we consider only small \( \varepsilon \) in order to avoid dealing with too many different cases.)

Now let

\[
r = K | \ln \varepsilon |
\]

where \( K > 0 \) is a sufficiently large constant. Denote by \( S_p^+ \), \( p \geq 1 \), all the H-components of \( F^{-p}(S^+) \) and let \( \xi^+ \) be the partition of \( S^+ \) into the curves \( F^p(S^+_p) \). Next, \( F \) maps \( S^+ \) onto a u-curve \( S^- \subset S_{-1} \setminus S_0 \), and we denote by
\( S_q, \ q \geq 1, \) all the H-components of \( \mathcal{F}^{r-1}(S^-) \). Denote by \( \xi^- \) the partition of \( S^+ \) into the curves \( \mathcal{F}^{-r}(S^-_q) \). Let \( \xi = \xi^+ \cup \xi^- \) and denote by \( \xi(x) \) the element of the partition \( \xi \) that contains the point \( x \).

We say that an element \( W \in \xi \) is \textit{large} if \( \text{length}(W) > \varepsilon K^2 \) and \textit{small} otherwise. We claim that

**Lemma 4.18.** The total Lebesgue measure of small intervals is less than \( \text{Const} \varepsilon^2 \) if \( K \) is large enough.

**Proof.** It is enough to check that

\[
\{ x : \text{dist}(x, \partial \xi(x)) < \varepsilon K^2 \} < \text{Const} \varepsilon^2
\]

This in turn follows from the estimates

\[
\{ x : \text{dist}(x, \partial \xi^\pm(x)) < \varepsilon K^2 \} < \text{Const} \varepsilon^2
\]

and the last bound holds by Proposition A.5 on large deviations and the growth lemma 3.10. \( \square \)

Next, we consider an element \( W \in \xi \). Observe that (4.72), (4.73) and (4.64) imply \( r \gg k - j + m \) (in fact, even \( r \gg 2(k - j + m) \)), so that \( n - k \gg n - j - m - r \). Hence, the projectors \( \Theta^s_p \) and \( \Theta^u_p \) used in the construction of the field \( \alpha_n^{(-m-1)} \), cf. Section 4.3, are smooth on the curve \( W \) and its preimages, up to \( \mathcal{F}^{-(n-k)}(W) \). Hence all the discontinuities of \( \alpha_n^{(-m-1)} \) on \( W \) come from the discontinuities of the field \( \mathcal{E}^{u_{n-j-m-1-r}} \) on the curve \( \mathcal{F}^{-r}(W) \).

We claim that there exist constants \( \tilde{\theta} < 1 \) and \( a_1 > 0 \) such that the restriction of \( \alpha_n^{(-m-1)} \) to each \( W \in \xi \) can be \( \tilde{\theta}^r \) approximated in the \( L^\infty \) metric by a vector field whose \( a_1 \)-Hölder norm is uniformly bounded. To prove this claim, consider first the case \( r \leq n - j - 1 - m \). We take an arbitrary smooth family of unstable directions \( \mathcal{E}^{u_{n-j-m-1-r}} \) on the curve \( \mathcal{F}^{-r}(W) \) (whose derivative along \( \mathcal{F}^{-r}(W) \) is uniformly bounded), for example, we take the restriction of the family \( \mathcal{E}^{u_{n-j-m-1-r}} \) defined in Section 4.3 to \( \mathcal{F}^{-r}(W) \). Then we use \( \mathcal{E}^{u_{n-j-m-1-r}} \), instead of \( \mathcal{E}^{u_{n-j-m-1-r}} \), to construct an approximation \( \alpha_n^{(-m-1)} \) on \( \alpha_n^{(-m-1)} \). Our claim now follows from a general fact:

**Fact.** Given a smooth field \( \mathcal{E}^{u_{n-j-m-1-r}} \) of unstable directions, the derivatives of \( \mathcal{F}^{n} \mathcal{E}^{u_{n-j-m-1-r}} \) along stable curves grow exponentially with \( n \), but the field \( \mathcal{F}^{n} \mathcal{E}^{u_{n-j-m-1-r}} \).
remains Hölder continuous with some fixed exponent $a > 0$ and a Hölder norm bounded uniformly over all $n \geq 0$.

This fact is known as the Invariant Section Theorem [68, Theorem 5.18], and it has been proven for quite general hyperbolic systems. For dispersing billiards, we outline a direct proof in Section B.2.

Hence we obtain an $a_1$-Hölder continuous vector field $\hat{\alpha}_{n,k,j,m,r}$ with a uniformly bounded Hölder norm on each $W$. Besides,

$$\left\| \hat{\alpha}_{n,k,j,m,r} - \alpha_{n-k,k-j}^{(-m-1)} \right\|_{\infty} \leq \text{Const} \tilde{\theta}^r$$

because the angle between $F^r(\dot{E}_u)$ and $E_{n-j-1-m}$ at every point $x \in S^+$ is $O(\tilde{\theta}^r)$.

This proves the claim in the case $r \leq n-j-1-m$. If the opposite inequality holds, then the field $\alpha_{n-k,k-j}$ itself is smooth on $W$ and the claim follows by a direct application of the Invariant Section Theorem.

Lastly, we need to make our approximative vector field Hölder continuous on the entire curve $S^+$, which will be done in two steps. First, let $\hat{\alpha}_{n,k,j,m,r}^{(1)}$ coincide with $\hat{\alpha}_{n,k,j,m,r}$ on large intervals $W \subset S^+$ and be 0 on small ones (see the definition above). We have

$$\int_{S^+} \left\| \hat{\alpha}_{n,k,j,m,r}^{(1)} - \alpha_{n-k,k-j}^{(-m-1)} \right\|_{\infty} \, dl \leq \text{Const} (\varepsilon^2 \theta^{k-j+m} + \tilde{\theta}^r)$$

where the first term estimates the contribution of the small intervals via Lemma 4.18 and (4.64) and the second term estimates the contribution of the large intervals via (4.9). This modification eliminates most of the discontinuities of $\hat{\alpha}_{n,k,j,m,r}$, however $\hat{\alpha}_{n,k,j,m,r}^{(1)}$ is not yet globally Hölder continuous – it can have jumps of size $O(\theta^{m+k-j})$ at the endpoints of each large interval. The total number of jumps is twice the number of large intervals, i.e. $\leq \text{Const} \varepsilon^{-K^2}$. Now we further modify $\hat{\alpha}_{n,k,j,m,r}^{(1)}$ by replacing it with a linear function in the $\varepsilon^{K^2+1}$ neighborhood of each jump, so that the new modification, we call it $\hat{\alpha}_{n,k,j,m,r}^{(2)}$, becomes continuous on $S^+$. It is easy to see that

$$\int_{S^+} \left\| \hat{\alpha}_{n,k,j,m,r}^{(2)} - \alpha_{n-k,k-j}^{(-m-1)} \right\|_{\infty} \, dl \leq \text{Const} (\varepsilon \theta^{k-j+m} + \tilde{\theta}^r)$$

and the $a_1$-Hölder norm of the new approximation is $\leq \text{Const} \varepsilon^{-a_1(K^2+1)}$. So we set $a_2 = a_1(K^2 + 1)$ and obtain the required approximation to $\alpha_{n-k,k-j}^{(-m-1)}$ on $S^+$.
5  Moment estimates

The main goal of this section is to prove Proposition 2.5 and thus establish Theorem 2. Our proof is based on various moment estimates of the underlying processes. In addition, we obtain some more estimates to be used in the proofs of Theorems 1 and 3 presented in the subsequent sections.

5.1  General plan. Here we formulate several propositions that constitute the basis of our arguments. Their proofs are provided in Subsections 5.3–5.7.

The proof of Theorem 2 uses martingale approach of Stroock and Varadhan. Let us briefly recall the main ideas of this approach postponing the details till Section 5.7. According to [77] in order to show that \( X_\tau \) is a diffusion process with generator \( \mathcal{L} \) it is enough to check that for a large set of observables \( B \) the process

\[
\mathcal{M}_\tau = B(X_\tau) - \int_0^\tau \mathcal{L}B(X_{\sigma})d\sigma
\]

is a martingale. Thus one has to check that for sufficiently smooth functions \( B_1, B_2 \ldots B_m \) and for all \( s_1 \leq s_2 \ldots \leq s_m \leq \tau_1 \leq \tau_2 \)

\[
\mathbb{E} \left( \prod_{k=1}^m B_k(X_{s_k}) \right) (\mathcal{M}_{\tau_2} - \mathcal{M}_{\tau_1}) = 0.
\]

Therefore in order to show that a family of random processes \( \{X_\tau, M\} \) converges to \( X_\tau \) as \( M \to \infty \) we need to show that

\[
\mathbb{E} \left( \prod_{k=1}^m B_k(X_{s_k,M}) \right) (\mathcal{M}_{\tau_2,M} - \mathcal{M}_{\tau_1,M}) \to 0.
\]

To derive this one usually divides the segment \([\tau_1, \tau_2]\) into small segments 

\[
\tau_1 = t_1 \leq t_2 \cdots \leq t_N = \tau_2
\]

and uses Taylor development of \( B \) to estimate \( B(X_{t_{j+1},M}) - B(X_{t_j,M}) \). Thus one needs to control the moments \( \mathbb{E}([X_{t_{j+1},M} - X_{t_j,M}]^p) \). Our first task is to control the moments of \( Q \) and \( V \).

We need some notation. Let \( n = \kappa M \sqrt{M} \), where for the proof of Theorem 2 we set \( \kappa M = M^{-\delta} \) with some \( \delta > 0 \), whereas for the proof of Theorem 1 we will need \( \kappa M \) to be a small positive constant (independent of \( M \)).
The estimates of Propositions 2.2 and 2.3 require that \((Q, V) \in \Upsilon_{\delta_1}\), see (3.1), so we have to exclude the orbits leaving this region. Fix a \(\delta_2 \in (\delta_1, \delta_0)\) and let \(\ell = (\gamma, \rho)\) be a standard pair such that \(\text{length}(\gamma) \geq M^{-100}\). We define, inductively, subsets

\[ \emptyset = I_0 \subset I_1 \subset \ldots I_k \subset I_{k+1} \subset \ldots \subset \gamma; \]

which we will exclude from \(\gamma\), as follows. Suppose that \(I_k\) is already defined so that

(i) \(\mathcal{F}^{kn}(\gamma \setminus I_k) = \bigcup_{\alpha} \gamma_{\alpha,k}\), where for each \(\alpha\) we have \(\text{length}(\gamma_{\alpha,k}) > M^{-100}\), and \(\ell_{\alpha,k} = (\gamma_{\alpha,k}, \rho_{\alpha,k})\) is a standard pair (here \(\rho_{\alpha,k}\) is the density of the measure \(\mathcal{F}^{kn}(\text{mes}_\ell)\) conditioned on \(\gamma_{\alpha,k}\));

(ii) \(\pi_1(\gamma \setminus I_k) \subset \Upsilon_{\delta_2}\), cf. (3.1).

Now, by Proposition 2.2, for each \(\pi_1(\gamma \setminus I_k) \subset \Upsilon_{\delta_2}\), we define

\[ \mathcal{F}^{n\gamma_{\alpha,k}} = \left( \bigcup_{\beta} \gamma_{\alpha,\beta,k+1} \right) \bigcup \tilde{\gamma}_{\alpha,k+1} \]

where \(\text{mes}_{\alpha,k}(\tilde{\gamma}_{\alpha,k+1}) < M^{-50}\) and \(\text{length}(\gamma_{\alpha,\beta,k+1}) > M^{-100}\) for each \(\beta\).

We now define

\[ I_{k+1} = I_k \cup \left( \bigcup_{\alpha} \mathcal{F}^{-(k+1)n}(\tilde{\gamma}_{\alpha,k+1}) \right) \bigcup \left( \bigcup_{\alpha,\beta} \mathcal{F}^{-(k+1)n}(\gamma_{\alpha,\beta,k+1}) \right) \]

where \(\bigcup_{\alpha,\beta}\) is taken over all pairs \(\alpha, \beta\) such that \(\pi_1(\gamma_{\alpha,\beta,k+1}) \notin \Upsilon_{\delta_2}\). For each \(x \in \ell\) let \(k(x) = \min\{k : x \in I_k\}\) (we set \(k(x) = \infty\) if \(x \notin I_k\) for any \(k\)).

For brevity, for each \(x \in \Omega\) we denote the point \(\mathcal{F}^n(x)\) by \(x_n = (Q_n, V_n, q_n, v_n)\). Given a standard pair \(\ell = (\gamma, \rho)\) as above, we define for every \(x \in \gamma\)

\[(5.1) \quad \hat{Q}_n = \begin{cases} Q_n & \text{for } n < kn \\ Q_{kn} & \text{for } n \geq kn \end{cases} \quad \hat{V}_n = \begin{cases} V_n & \text{for } n < kn \\ 0 & \text{for } n \geq kn \end{cases} \]

Recall that Theorem 2 claims a weak convergence of the stochastic processes \(Q(\tau)\) and \(V(\tau)\) on any finite time interval \(0 < \tau < c\). From now on, we fix \(c > 0\) and set \(\bar{c} = c/\bar{L}\), where \(\bar{L}\) is the mean free path (1.16).

Let \(A \in \mathfrak{R}\) be a function satisfying two additional requirements:

(a) \(\mu_{Q,V}(A) = 0\) for all \(Q, V\);
(b) \(\mu_{Q,V}(A^k)\) is a Lipschitz continuous function of \(Q\) and \(V\) for \(k = 2, 3, 4\).

Given a standard pair \(\ell = (\gamma, \rho)\) as above and \(x \in \gamma\), we put \(A(x_j) = A(\mathcal{F}^j x)\) and \(S_n(x) = \sum_{j=0}^{n-1} A(x_j)\). We also set

\[ \hat{A}(x_j) = \begin{cases} A(x_j) & \text{if } x \notin I_{j/n} \\ 0 & \text{otherwise} \end{cases} \quad \text{and} \quad \hat{S}_n = \sum_{j=0}^{n-1} \hat{A}(x_j) \]

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Proposition 5.1. The following bounds hold uniformly in $M^{1/2} \leq n \leq \bar{c} M^{2/3}$ and for all standard pairs $\ell = (\gamma, \rho)$ such that

$$\pi_1(\gamma) \subset \mathcal{Y}_{\delta_2,a}^* = \{ \text{dist}(Q, \partial D) > r + \delta_2, \|V\| < a M^{-2/3} \}$$

and length($\gamma$) $> M^{-100}$:

(a) $\mathbb{E}_\ell(\hat{S}_n) = O(M^\delta n/n)$.

(b) $\mathbb{E}_\ell(\hat{S}_n^2) = O(n)$.

(c) $\mathbb{E}_\ell(\hat{S}_n^4) = O(n^2)$.

(d) The last estimate can be specified as follows. Let

$$\mathcal{S}_A = \max_{(Q,V) \in \mathcal{Y}_{\delta_2}} \max \{ \mu_{Q,V}(A^2), D_{Q,V}(A) \}$$

where

$$D_{Q,V}(A) = \sum_{j=-\infty}^{\infty} \mu_{Q,V}(A \circ F_{Q,V}^j(A))$$

Then

$$\mathbb{E}_\ell(\hat{S}_n^4) \leq 2\mathcal{S}_A^2 n^2 + O(n^{1.9}).$$

We remark that part (d) will only be used in Section 7, in the proof of Theorem 3.

Note that our functions $\hat{Q}_n, \hat{V}_n, \hat{A}_n$ and $\hat{S}_n$ are only defined on the selected standard pair $\ell$ and not on the entire phase space $\Omega$ yet. Given an auxiliary measure $m \in \mathcal{M}$, we can use the corresponding partition of $\Omega$ into standard pairs $\{\ell = (\gamma, \rho)\}$, see Section 2.2, and define our functions on all the pairs $\{((\gamma, \rho))$ with length($\gamma$) $> M^{-100}$, and then simply set these functions to zero on the shorter standard pairs. Now our functions are defined on $\Omega$ (but they depend on the measure $m \in \mathcal{M}$ and the decomposition (2.3)).

Next, given $m \in \mathcal{M}$ and $x \in \Omega$, we define continuous functions $\tilde{Q}(\tau)$, $\tilde{V}(\tau)$, and $\tilde{S}(\tau)$ on the interval $(0, \bar{c})$ by

$$\tilde{Q}(\tau) = \hat{Q}_{\tau M^{2/3}}, \quad \tilde{V}(\tau) = M^{2/3} \hat{V}_{\tau M^{2/3}}, \quad \tilde{S}(\tau) = M^{-1/3} \hat{S}_{\tau M^{2/3}}$$
(these formulas apply whenever $\tau M^{2/3} \in \mathbb{Z}$, and then we use linear interpolation in between). In a similar way, let $t_n$ be the time of the $n$th collision, $\bar{t}_n = t_{\min(n, kn)}$ the modified time, and then we define a continuous function

$$
(5.6) \quad \bar{t}(\tau) = M^{-1/3} \left[ \bar{t}_{\lfloor \tau M^{2/3} \rfloor} - \bar{L} \min \{ \tau M^{2/3}, kn \} \right]
$$

where $\bar{L}$ is the mean free path, cf. (1.16). We note that our normalization factors in (5.5)–(5.6) are chosen so that the resulting functions typically take values of order one, as we prove next.

Let us fix $a > 0$ and for each $M > 1$ choose an auxiliary measure $m \in \mathfrak{M}$ such that

$$
(5.7) \quad m \left( \pi_1^{-1} \left( \Upsilon_{\delta_{2,a}}^* \right) \right) = 1,
$$

see (5.2). Then each function $\tilde{S}(\tau), \tilde{Q}(\tau), \tilde{V}(\tau), \bar{t}(\tau)$ induces a family of probability measures (parameterized by $M$) on the space of continuous functions $C[0, \bar{c}]$. We will investigate the tightness of these families. All our statements and subsequent estimates will be uniform over the choices of auxiliary measures $m \in \mathfrak{M}$ satisfying (5.7).

In Section 5.5 we will prove

**Proposition 5.2.**

(a) For every function $A \in \mathfrak{A}$ satisfying the assumptions of Proposition 5.1, the family of functions $\tilde{S}(\tau)$ is tight;

(b) the families $\tilde{Q}(\tau), \tilde{V}(\tau), \bar{t}(\tau)$ are tight.

**Corollary 5.3.** For every sequence $M_k \to \infty$ there is a subsequence $M_{k_j} \to \infty$ along which the functions $\tilde{Q}(\tau)$ and $\tilde{V}(\tau)$ on the interval $0 < \tau < \bar{c}$ weakly converge to some stochastic processes $\hat{Q}(\tau)$ and $\hat{V}(\tau)$, respectively.

Our next step is to use the tightness of $\hat{Q}$ and $\hat{V}$ to improve the estimates of Proposition 5.1(b). In Section 5.6 we will establish

**Proposition 5.4.** Let $\kappa \ll \bar{c}$ be a small positive constant and $n = \kappa M^{2/3}$. The following estimates hold uniformly for all standard pairs $\ell = (\gamma, \rho)$ such that $\pi_1(\gamma) \subset \Upsilon^*_{\delta_{2,a}}$ and $\text{length}(\gamma) > M^{-100}$, and all $(\hat{Q}, \hat{V}) \in \pi_1(\gamma)$:

(a) $\mathbb{E}_\ell (\hat{V}_n - \bar{V}) = \mathcal{O} \left( \frac{1}{M^{1/3 - \delta n}} \right)$. 

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(b) $E_\ell \left( (\hat{V}_n - \bar{V})(\hat{V}_n - \bar{V})^T \right) = (\hat{\sigma}_Q^2(A) + o_{\kappa \to 0}(1)) \asymp M^{-4/3}$

(c) $E_\ell \left( \|\hat{V}_n - \bar{V}\|^4 \right) = O(\kappa^2 M^{-8/3})$

(d) $E_\ell \left( \hat{Q}_n - \bar{Q} \right) = (1 + o_{\kappa \to 0}(1)) \asymp M^{2/3} \bar{L} \bar{V} + O(\kappa^3/2)$,

(e) $E_\ell \left( \|\hat{Q}_n - \bar{Q}\|^2 \right) = O(\kappa^2)$.

Let us now fix some $\delta_3 \in (\delta_2, \delta_0)$. Let $B(Q,V)$ be a $C^3$ smooth function of $Q$ and $V$ with a compact support whose projection on the $Q$ space lies within the domain $\text{dist}(Q, \partial D) > r + \delta_3$. Define a new function $LB(Q,V)$ by

$$(LB)(Q,V) = \bar{L}(V, \nabla_Q B) + \frac{1}{2} \sum_{i,j=1}^2 (\overline{\sigma}_Q^2(A))_{ij} \partial^2_{V_i,V_j} B$$

where $V_1$ and $V_2$ denote the components of the vector $V$, and $(\overline{\sigma}_Q^2(A))_{ij}$ stand for the components of the matrix $\overline{\sigma}_Q^2(A)$. As before, for each $M > 1$ we choose a measure $m \in \mathfrak{M}$ satisfying (5.7). In Section 5.7 we will prove

**Proposition 5.5.** Let $(\hat{Q}, \hat{V})$ be a stochastic process that is a limit point, as $M \to \infty$, of the family of functions $(\tilde{Q}(\tau), \tilde{V}(\tau))$ constructed above. Then the process

$$M(\tau) = B(\hat{Q}(\tau), \hat{V}(\tau)) - \int_0^\tau (LB)(\hat{Q}(s), \hat{V}(s)) \, ds$$

is a martingale.

Proposition 5.5 implies, in virtue of [77, Theorem 4.5.2], that any limit process $(\hat{Q}, \hat{V})$ satisfies

$$d\hat{Q} = \bar{L} \hat{V} \, d\tau, \quad \hat{Q}(0) = Q_0$$
$$d\hat{V} = \overline{\sigma}_Q(A) \, dw(\tau), \quad \hat{V}(0) = 0$$

We will need an analogue of the above result for continuous time. For each $x \in \Omega$ consider two continuous functions on $(0, \bar{c} \bar{L})$ defined by

$$\tilde{Q}_x(\tau) = \left\{ \begin{array}{ll} Q(\tau M^{2/3}) & \text{for } \tau < \bar{\tau} \\ Q(\bar{\tau}) & \text{for } \tau \geq \bar{\tau} \end{array} \right.$$
and
\[
\tilde{V}_{\ast}(\tau) = \begin{cases} 
M^{2/3}V(\tau M^{2/3}) & \text{for } \tau < \tilde{\tau} \\
0 & \text{for } \tau \geq \tilde{\tau}
\end{cases}
\]
where
\begin{equation}
\tilde{\tau} = M^{-2/3} \inf \{ t > 0 : (Q(t), V(t)) \notin \Upsilon_{\delta_2} \}
\end{equation}

In Section 5.7 we will derive

\textbf{Corollary 5.6.} Suppose that \((\tilde{Q}(\tau), \tilde{V}(\tau))\) converges along some subsequence \(M_k \to \infty\) to a process \((Q(\tau), V(\tau))\). Then \((\tilde{Q}_{\ast}(\tau), \tilde{V}_{\ast}(\tau))\) converges along the same subsequence \(\{M_k\}\) to \((Q_{\ast}(\tau), V_{\ast}(\tau)) = (Q(\tau/\bar{L}), V(\tau/\bar{L}))\).

Corollary 5.6 implies that \((Q_{\ast}, V_{\ast})\) satisfies (1.35) up to the moment when \(\text{dist}(Q_{\ast}(\tau), \partial D) = r + \delta_3\). We can now prove Proposition 2.5 (a). Observe that the difference between the limit process \(Q_{\ast}(\tau)\) above and the \(Q(\tau)\) involved in Theorem 2 is only due to the different stopping rules (5.8) and (1.29), respectively. In particular, \(Q_{\ast}\) can be stopped earlier than \(Q\) if for some \(t \leq \bar{c}\bar{L}M^{2/3}\) we have \(MV^2(t) \geq 1 - \delta_2\) but \(\text{dist}(Q(s), \partial D) \geq r + \delta_0\) for all \(s \leq t\). By Proposition 5.2 (b) the probability of this event vanishes as \(M \to \infty\). Thus any \((Q, V)\) is obtained from the corresponding \((Q_{\ast}, V_{\ast})\) by stopping the trajectory of the latter as soon as \(\text{dist}(Q_{\ast}(\tau), \partial D) = r + \delta_0\). This fact concludes the proof of the main claim of Proposition 2.5 (a). Its part (b) will be proved in Section 5.9. \(\square\)

\textbf{5.2 Structure of the proofs.} After having completed a formal description of all the intermediate steps in the proof of Proposition 2.5, let us give an informal overview of the underlying ideas.

Our argument derives from the martingale method of Stroock and Varadhan [77], which is based on the estimation of the first two moments of \(V_n - V_0\). These are provided by Proposition 5.4, especially its part (b) saying that
\begin{equation}
\mathbb{E}_t (\langle V_n - V_0, u \rangle^2) \sim nM^{-2}(\bar{\sigma}_{Q_0}^2(A)u, u)
\end{equation}
for \(n \sim \kappa M^{2/3}\) (see our discussion in Section 1.4 for the motivation of this identity). Our proof of (5.9) proceeds in two steps: first we show that
\begin{equation}
\mathbb{E}_t (\langle V_n - V_0, u \rangle^2) \sim M^{-2} \sum_{j=0}^{n-1} (\bar{\sigma}_{Q_j}^2(A)u, u)
\end{equation}

(cf. Lemma 5.12), and then we approximate

\[(5.11) \quad Q_j \sim Q_0\]

(cf. Proposition 5.2).

For any fixed \(j\), the approximation (5.11) follows from

\[(5.12) \quad \mathbb{E}_\ell (\|V_n - V_0\|^2) \leq \text{Const} \frac{n}{M^2}\]

by the Cauchy–Schwartz inequality. In order to get (5.11) for all \(j\) uniformly, we need to control the fourth moment, which can be derived from (5.10) with little difficulty. In turn, (5.12) itself follows from (5.10), hence the key step is to establish (5.10).

The proof of (5.10) is essentially based on the equidistribution (Proposition 2.3 and Corollary 2.4). For small \(n\), Proposition 2.3 suffices. However, for \(n \sim M^{2/3}\) the term \(n\|\bar{V}\|\) becomes of order 1, so the estimates of Proposition 2.3 alone are too crude. In that case we first establish (5.10) for “short term”, \(n \sim M^{1/2 - \delta}\) (Section 5.3), and then derive (5.10) for “long term”, \(n \sim M^{2/3}\), via Corollary 2.4 and the inductive estimate

\[\mathbb{E}_\ell \left(\|V_{(j-1)M^{1/2-\delta}}\|\right) \leq \text{Const} \frac{\sqrt{(j-1)M^{1/2-\delta}}}{M},\]

see details in Section 5.4.

Finally let us comment on the above inductive step. Denote \(A^{(u)} = \langle A, u \rangle\) for \(u \in \mathbb{R}^2\) and consider the expansion

\[(5.13) \quad \mathbb{E}_\ell \left(\left[\sum_{j=1}^{n} A^{(u)}(x_j)\right]^2\right) = \sum_{i,j=1}^{n} \mathbb{E}_\ell \left(A^{(u)}(x_i)A^{(u)}(x_j)\right)\]

Our early estimate (5.10) effectively states that the main contribution to (5.13) comes from nearly diagonal \((i \approx j)\) terms. Thus to prove (5.10), it will suffice to bound the contribution of the off-diagonal terms in (5.13). There are two possible approaches to this task:

(I) Use Corollary 2.4 to estimate \(\mathbb{E}_\ell \left[\langle A^{(u)}(x_i)A^{(u)}(x_j)\rangle\right]\). Since we expect the change of \(V\) to be of order \(M^{-2/3}\), the best estimate we can get in this way is \(\mathbb{E}_\ell \left[\langle A^{(u)}(x_i)A^{(u)}(x_j)\rangle\right] = \mathcal{O}(M^{-2/3} \ln M)\). Because there are \([M^{2/3}]^2\) terms in (5.13), this approach would provide an off-diagonal bound of \(M^{2/3} \ln M\), which is way too crude – it is even larger than the main term \(\mathcal{O}(M^{2/3})\).
(II) For a fixed $i$, we can try to get the inductive bound

$$
\mathbb{E}_\ell \left( \sum_j A^{(u)}(x_j) A^{(u)}(x_i) \right) \leq O \left( \sqrt{\text{# of terms}} \right) = O(M^{1/3}).
$$

This would give an off-diagonal bound of $O(M^{2/3+1/3}) = O(M)$, which is even worse...

Hence neither approach alone seems to handle the task, but they can be combined together to produce the necessary bound, in the framework of the so called “big-small block techniques”. Namely, we divide the interval $[1, n]$ into “big” blocks of size $M^{1/2-\delta}$ separated by “small” blocks of size $M^{\delta}$. The total contribution of the small blocks is negligible, and denoting by $P'_j$ the contribution of the $j$th big block and setting $U'_k = \sum_{j=1}^k P'_j$ we can get

$$
\mathbb{E}_\ell \left[ (U'_{k+1})^2 - (U'_k)^2 \right] = \mathbb{E}_\ell \left[ (P'_{k+1})^2 \right] + 2 \mathbb{E}_\ell \left[ U'_k P'_{k+1} \right].
$$

The first term here can be handled by the method (I), while for the cross-product term we get, by Proposition 2.3,

$$
\left| \mathbb{E}_\ell (U'_k P'_{k+1}) \right| \leq \text{Const} \mathbb{E}_\ell (|U'_k|) \mathbb{E}_\ell (P'_k),
$$

and apply the method (II) to show that the first factor is of order $\sqrt{kM^{1/2+\delta}}$, while the second factor is of order 1 by the method (I). This approach yields the necessary bound on the off-diagonal terms in (5.13) and thus proves (5.10).

5.3 Short term moment estimates for $V$. Here we estimate the moments of the velocity $V$ during time intervals of length $n = O(\sqrt{M})$, which are much shorter than $O(M^{2/3})$ required for Theorem 2. Our estimates will be used later in the proof of Proposition 5.1. The main result of this subsection is

**Proposition 5.7.** Let $\ell = (\gamma, \rho)$ be a standard pair such that $\pi_1(\gamma) \subset \mathcal{Y}_{\delta_1}$ and $\text{length}(\gamma) > M^{-100}$. Then for all $(\bar{Q}, \bar{V}) \in \pi_1(\gamma)$ and $M^{1/3} \leq n \leq \delta_1 M^{1/2}$ we have

(a) $\mathbb{E}_\ell (V_n - \bar{V}) = O \left( M^{\delta-1} \right)$

(b) $\mathbb{E}_\ell (\|V_n - \bar{V}\|^2) = O \left( n/M^2 \right)$.

Here $\delta_1 \ll \delta_1$ is the constant of Proposition 2.3.
Proof. Let $\Delta V_j = V_{j+1} - V_j$. Then by (1.8)

$$
\Delta V_j = \frac{A \circ F_j}{M} + O \left( \frac{1}{M^{3/2}} \right)
$$

where $A$ is as defined by (1.11). Hence

$$
V_n - \bar{V} = \sum_{i=0}^{n-1} A \circ F_i + O \left( \frac{n}{M^{3/2}} \right)
$$

and then

$$
\|V_n - \bar{V}\|^2 \leq \frac{2}{M^2} \left\| \sum_{i=0}^{n-1} A \circ F_i \right\|^2 + O \left( \frac{n^2}{M^3} \right).
$$

Therefore Proposition 5.7 follows from the next result:

**Proposition 5.8.** Let $A \in \Re$ be a function satisfying $\mu_{Q,V}(A) = 0$ for all $Q,V$, and $\ell$ and $n$ be as in Proposition 5.7. Then

(a) $E_{\ell}(S_n) = O(M^6)$

(b) $E_{\ell}(S_n^2) = O(n)$.

The proof uses the big small block techniques [3]. For each $k = 0, \ldots, \lfloor n/M^{1/3} \rfloor$ denote

$$
R_k' = \sum_{j=kM^{1/3}+M^\delta}^{(k+1)M^{1/3}} A(x_j), \quad R_k'' = \sum_{j=kM^{1/3}+M^\delta}^{kM^{1/3}+M^\delta-1} A(x_j),
$$

$$
Z_k' = \sum_{j=0}^{k-1} R_j', \quad Z_k'' = \sum_{j=0}^{k-1} R_j''.
$$

Observe that $Z_k'' \leq \|A\|_{\infty} n/M^{1/3-\delta}$. Next we prove two lemmas:

**Lemma 5.9.** For every $k$,

(a) $E_{\ell}(R_k') = O(M^{1/3+\delta} (\|\bar{V}\| + n/M))$,

(b) $E_{\ell}(|R_k'|^2) = O(M^{1/3})$.
Lemma 5.10. Given $A$ as above, there exists $D > 0$ such that

(a) $\mathbb{E}_\ell(Z'_k) = \mathbb{E}_\ell(Z_k') + O\left( M^{1/3 + \delta} \left( \|\bar{V}\| + n/M \right) \right)$,

(b) $\mathbb{E}_\ell([Z'_k]^2) = \mathbb{E}_\ell([Z_k]^2) + O\left( M^{1/3} + \sqrt{k + 1} M^{1/2 + \delta} \left( \|\bar{V}\| + n/M \right) \right)$,

$\mathbb{E}_\ell([Z_k]^2) \leq DM^{1/3}(k + 1)$.

Proof of Lemma 5.9. Applying Corollary 2.4 to $n_1 \leq n$ iterations of $F$, setting $j = M\delta/4$, and using the obvious bound

$\|V_{n_1 - j}\| \leq \|\bar{V}\| + \text{Const} n_1/M$

we get

$\mathbb{E}_\ell(A(x_{m})) = O\left( \left( \|\bar{V}\| + n_1/M \right) M^{\delta/2} \right) + O\left( M^{3\delta/4 - 1} \right)$

Now (a) follows by summation over $kM^{1/3} + M^\delta \leq n_1 \leq (k + 1)M^{1/3}$.

To prove (b) we write

$$ (R_k')^2 = \sum_{i,j} A(x_i)A(x_j) = 2 \sum_{i<j} A(x_i)A(x_j) + O\left( M^{1/3} \right). $$

Thus it suffices to show that

$$ |\mathbb{E}_\ell(A(x_i)A(x_j))| < \text{Const} \left( \theta_A^{j-i} + \left( \|\bar{V}\| + n/M \right) M^\delta \right) $$

for some $\theta_A < 1$. To prove (5.16) we apply Proposition 2.2 with $n = (i+j)/2$. Denoting $m = (j-i)/2$ we obtain

$$ \mathbb{E}_\ell(A(x_i)A(x_j)) = \sum_{\alpha} c_{\alpha} \mathbb{E}_{\ell_{\alpha}}(A(x_{-m})A(x_m)). $$

If length($\gamma_{\alpha}$) > $\exp(-m/K)$ where $K$ is the constant of Proposition 2.2, choose $\tilde{x}_{\alpha} \in \gamma_{\alpha}$. Due to (2.10) and the Hölder continuity of $A$, for any $x_{\alpha} \in \gamma_{\alpha}$ we have $|A(F^{-m}x_{\alpha}) - A(F^{-m}\tilde{x}_{\alpha})| = O(\theta_A^m)$ for some constant $\theta_A < 1$, therefore

$$ \mathbb{E}_{\ell_{\alpha}}(A(x_{-m})A(x_m)) = A(F^{-m}\tilde{x}_{\alpha}) \mathbb{E}_{\ell_{\alpha}}(A(x_m)) + O(\theta_A^m). $$

By the argument used in the proof of Lemma 5.9 (a)

$$ \mathbb{E}_{\ell_{\alpha}}A(x_m) = O\left( \left( \|\bar{V}\| + m/M \right) M^{5/2} \right), $$
hence
\[ \mathbb{E}_{\ell_\alpha}(A(x_m)A(x_m)) = \mathcal{O}(\theta^m_A + (\|\hat{V}\| + m/M) M^\delta). \]

On the other hand, the contribution of \( \alpha \)'s with length(\( \gamma_\alpha \)) \( \leq \exp(-m/K) \) is exponentially small due to Proposition 2.2. Summation over \( \alpha \) gives (5.16). Lastly, the summation over \( i, j \) and remembering that \( n \leq \delta_o \sqrt{M} \) and \( \|\hat{V}\| < 1/\sqrt{M} \) yields Lemma 5.9 (b). \( \square \)

**Proof of Lemma 5.10.** The part (a) follows directly from Lemma 5.9 (a). To prove part (b) we expand
\[
(5.18) \quad \mathbb{E}_{\ell}(|Z'_{k+1}|^2) = \mathbb{E}_{\ell}(|Z'_k|^2) + \mathbb{E}_{\ell}([R'_{k+1}]^2) + \mathbb{E}_{\ell}(Z'_k R'_{k+1}).
\]

The second term is \( \mathcal{O}(M^{1/3}) \) by Lemma 5.9 (b). We will show that the last term is much smaller, precisely
\[
(5.19) \quad \mathbb{E}_{\ell}(Z'_k R'_{k+1}) = \mathcal{O}(M^{1/3+\delta})
\]

The argument used in the proof of (5.16) gives
\[
|\mathbb{E}_{\ell}(Z'_k A_j)| \leq \text{Const} \mathbb{E}_{\ell}|Z'_k| \left( \theta^M_A + (\|\hat{V}\| + n/M) M^\delta \right)
\]

for \( (k+1)M^{1/3} \leq j \leq (k+2)M^{1/3} \). Hence
\[
|\mathbb{E}_{\ell}(Z'_k R'_{k+1})| \leq \text{Const} \mathbb{E}_{\ell}|Z'_k| \left( \theta^M_A + (\|\hat{V}\| + n/M) M^\delta \right) M^{1/3}
\]
\[
\leq \text{Const} \sqrt{\mathbb{E}_{\ell}(|Z'_k|^2)} \left( \|\hat{V}\| + n/M \right) M^{1/3+\delta}.
\]

(where we used the Cauchy-Schwartz inequality). By induction
\[
\mathbb{E}_{\ell}(Z'_k R'_{k+1}) \leq C\sqrt{D} \left( \sqrt{(k+1)M^{1/3}} \left( \|\hat{V}\| + n/M \right) \right) M^{1/3+\delta}.
\]

Since \( k \leq \delta_o M^{1/6} \), the the right hand is \( \mathcal{O}(M^{1/12+\delta}) \). If \( D \) is sufficiently large, this implies both inequalities of part (b) for \( k + 1 \) and thus completes the proof of Lemma 5.10. \( \square \)

**Proof of Proposition 5.8.** To simplify our analysis we assume that \( n = kM^{1/3} \) for some integer \( k \), so that \( S_n = Z'_k + Z''_k \). Similarly to the proof of Lemma 5.9 (a) we get
\[
\mathbb{E}_{\ell}(R''_j) = \mathcal{O}(M^\delta(\|\hat{V}\| + n/M))
\]

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for all $1 \leq j \leq k - 1$ and
\[ \mathbb{E}_\ell(R''_0) = O(M^\delta).\]
(The difference between the first term and the others is due to the restriction $n > K|\ln \text{length}(\gamma)|$ in Proposition 2.2.) Combining the above estimates with Lemma 5.9 (a) we obtain part (a) of Proposition 5.8. To prove part (b) we estimate
\[ \mathbb{E}_\ell \left( S^2_n \right) \leq 2 \mathbb{E}_\ell \left( |Z'_k|^2 \right) + 2 \mathbb{E}_\ell \left( |Z''_k|^2 \right) = O(n + k^2 M^2 \delta).\]
This completes the proof of Proposition 5.8 and hence that of 5.7.

5.4 Moment estimates—a priori bounds. Here we prove Proposition 5.1.

First we obtain a useful bound on multiple correlations. Let $A_1, \ldots, A_p$ and $B_1, \ldots, B_q$ be some functions from our class $\mathcal{R}$ and $c_1, c_2$ some constants. Consider the functions
\[ A(x) = \sum A_1(x_{i_1}) \cdots A_p(x_{i_p}) - c_1, \quad B(x) = \sum B_1(x_{j_1}) \cdots B_q(x_{j_q}) - c_2 \]
where the summations $\sum_*$ and $\sum_{**}$ are performed over two different sets of indices (time moments). Let $m_*$ be the maximal index in the first set (denoted by $*$) and $m_{**}$ the minimal index in the second set. We suppose that $m_* \leq m - M^\delta < m \leq m_{**}$ for some $m$, i.e. there is a “time gap” of length $\geq M^\delta$ between $m_*$ and $m_{**}$.

Now, let $\ell = (\gamma, \rho)$ be a standard pair such that $\text{length}(\gamma) > M^{-100}$. For any function $C$, we can decompose the expectation
\[ (5.20) \quad \mathbb{E}_\ell(C \circ \mathcal{F}^{m-\frac{1}{2}M^\delta}) = \sum_\alpha \mathbb{E}_{\ell_\alpha}(C) \]
where $\ell_\alpha$ denote the components of the image of $\ell$ under $\mathcal{F}^{m-\frac{1}{2}M^\delta}$.

Lemma 5.11 (Multiple correlations). We have
\[ |\mathbb{E}_\ell(A(x)B(x))| \leq \mathbb{E}_\ell |A(x)| \max_\alpha |\mathbb{E}_{\ell_\alpha}(B(x_{m-\frac{1}{2}M^\delta}))| + O(M^{-50}) \]
where the maximum is taken over $\alpha$’s in (5.20) with $\text{length}(\gamma_\alpha) > M^{-100}$. We note that the remainder term $O(M^{-50})$ here depends on the choice of the functions $A_i, B_j$ and the constants $c_1, c_2$. 

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The proof of Lemma 5.11 is similar to that of (5.16), in which the factorization (5.17) plays a key role, we omit details. □

We now turn to the proof of Proposition 5.1. Using big small blocks again, we put for all $k = 0, \ldots, \lfloor \tilde{c}M^{2/3}/n \rfloor$

\[ P'_k = \sum_{j=(k+1)n}^{j=kn+M^3} \hat{A}(x_j), \quad P''_k = \sum_{j=kn}^{j=kn+M^3} \hat{A}(x_j), \]

and then

\[ U'_k = \sum_{j=0}^{k-1} P'_j, \quad U''_k = \sum_{j=0}^{k-1} P''_j. \]

Note that $U''_k = O((k+1)M^3).$

**Lemma 5.12.** Under the assumptions of Proposition 5.1 and uniformly in $k$

(a) $E_\ell(P'_k) = O(M^3).$

(b) $E_\ell([P'_k]^2) = \left( E_\ell(\hat{D}_{Q_{kn},V_{kn}}) + g \right) n$

where

\[ \hat{D}_{Q_{kn},V_{kn}}(x) = \begin{cases} D_{Q_{kn},V_{kn}}(A) & \text{if } x \notin I_k \\ 0 & \text{otherwise} \end{cases} \]

see (5.4), and $g \to 0$ as $M \to \infty$ and $\kappa_M \to 0$, see a remark below.

(c) $E_\ell([P'_k]^4) = O(n^2).$

(d) In the notation of (5.3), we have

\[ E_\ell([P'_k]^4) \leq 2 \tilde{\Sigma}_A^2 n^2 + O(n^{1.9}). \]

**Remark.** In the proof of Theorem 2 we set $\kappa_M = M^{-\delta}$, hence $\kappa_M \to 0$ follows from $M \to \infty$, and so we can replace $g$ in (b) by $o(1)$. In the proof of Theorem 1, however, $\kappa_M$ will be a small constant (independent of $M$), hence the condition $\kappa_M \to 0$ will be necessary.

**Proof.** We first note that $\hat{A}$ is different from 0 only on standard pairs where (2.9) holds, see the construction of $\hat{A}$ in Section 5.1. Thus, Proposition 2.3
applies to each standard pair $\gamma_{\alpha,k}$ where $\hat{A} \neq 0$. Therefore it is enough to verify Lemma 5.12 for $k=0$ (but we need to establish it for all $\ell = (\gamma, \rho)$ such that $\pi_1(\gamma) \subset \Upsilon_{\delta_2}$).

Part (a) follows from Proposition 5.8 (a).

The proof of (b) is based on the following claim: for each $\varepsilon > 0$ there exists $K(\varepsilon)$ (it is enough to set $K(\varepsilon) = \text{Const} \ln \varepsilon$) such that

\begin{equation}
(5.21) \quad \mathbb{E}_\ell \left( \sum_{|i-j|>K(\varepsilon)} \hat{A}(x_i)\hat{A}(x_j) \right) < \varepsilon n
\end{equation}

(here, of course, $M^\delta \leq i, j \leq n$). To prove (5.21), we apply the big small block decomposition, as in Lemmas 5.9 and 5.10, to $[P'_k]^2$ (with big blocks of length $M^{1/3}$ and small blocks of length $M^\delta$), then we use Eqs. (5.18)–(5.19), the induction on $k$, and finally the estimate (5.16) applied to each big block will yield (5.21).

Therefore, to get the asymptotics of $\mathbb{E}_\ell ([P'_0]^2)$ we need to get the asymptotics of

\begin{equation}
\mathbb{E}_\ell \left( \sum_{i=M^\delta}^n \hat{A}(x_i)\hat{A}(x_{i+m}) \right)
\end{equation}

for each fixed $m$. Applying Proposition 2.2 to $j = i - M^\delta$ iterations of $\mathcal{F}$ we get

\begin{equation}
\mathbb{E}_\ell(\hat{A}(x_i)\hat{A}(x_{i+m})) = \sum_{\alpha} c_\alpha \mathbb{E}_{\ell_\alpha}(\hat{A}(x_{M^\delta})\hat{A}(x_{M^\delta+M^\delta+m})).
\end{equation}

where $\ell_\alpha = (\gamma_\alpha, \rho_\alpha)$ denote the components of the image of $\ell$ at time $j$. Proposition 2.3 applies to each $\gamma_\alpha$ where $\hat{A}(x_{M^\delta}) \neq 0$, hence for each $\alpha$ such that length$(\gamma_\alpha) > \exp(-M^\delta/K)$ we have

\begin{equation}
\mathbb{E}_{\ell_\alpha}(\hat{A}(x_i)\hat{A}(x_{i+m})) = \mu_{\hat{Q},\hat{V}}(\hat{A}(x_0)\hat{A}(x_m)) + O(\|\hat{V}\|M^\delta + M^{2\delta-1})
\end{equation}

where $(\hat{Q}, \hat{V}) \in \pi_1(\gamma_\alpha)$ is an arbitrary point. As before, the contribution of small $\gamma_\alpha$ is well within the error bounds of our claim (b), hence summing over $\alpha$ and using the fact that the oscillations of $Q$ and $V$ over $\gamma_\alpha$ are of order $1/M$ we obtain

\begin{equation}
\mathbb{E}_\ell(\hat{A}(x_i)\hat{A}(x_{i+m})) = \mathbb{E}_\ell \left( \mu_{Q_j,V_j}(\hat{A}(x_0)\hat{A}(x_m)) \right) + O \left( \mathbb{E}_\ell(\|\hat{V}_j\|)M^\delta + M^{2\delta-1} \right).
\end{equation}

(recall that $j = i - M^\delta$). By Proposition 5.7

\begin{equation}
\mathbb{E}_\ell(\|\hat{V}_j\|) = O(\|\hat{V}\| + \sqrt{i}/M) = O(\|\hat{V}\| + M^{-3/4})
\end{equation}

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whereas by Lemma 3.17

$$E_\ell \left( \mu_{Q,j} \left( \hat{A}(x_0), \hat{A}(x_m) \right) \right) = E_\ell \left( \mu_{Q,V} \left( \hat{A} \circ \mathcal{F}_Q^m \right) \right) + \mathcal{O}(E_\ell \| \hat{Q} - \bar{Q} \|) + \mathcal{O}(E_\ell \| \hat{V} - \bar{V} \|) + \mathcal{O}(\| V \| + M^{-1})$$

Proposition 5.7 (b) gives

$$E_\ell (\| \hat{V}_j - \bar{V} \|) \leq \text{Const} \sqrt{j/M} \leq \text{Const} M^{-3/4}$$

(we note that $n = \kappa M M^{1/2} < \delta_0 M^{1/2}$, hence Proposition 5.7 indeed applies in our context). Also, since $M\|V_j\| < 1 - \delta_1$, then $\|v_j\| \geq \text{Const} > 0$, hence intercollision times are uniformly bounded above for all $j \leq \text{kn}$. Therefore,

$$E_\ell (\| \hat{Q}_j - \bar{Q} \|) \leq \text{Const} \sum_{p=0}^{j-1} E_\ell (\| \hat{V}_p \|) \leq \text{Const} j \| \bar{V} \| + \sum_{p=0}^{j-1} E_\ell (\| \hat{V}_p - \bar{V} \|) \leq \text{Const} (j \| \bar{V} \| + j M^{-3/4}).$$

Note that

$$j \| \bar{V} \| \leq \text{Const} n/\sqrt{M} = \text{Const} \kappa M, \quad j M^{-3/4} \leq \kappa M M^{-1/4}.$$ 

This gives

$$E_\ell \left( \hat{A}(x_i) \hat{A}(x_{i+m}) \right) = \mu_{Q,V} \left( \hat{A} \circ \mathcal{F}_Q^m \right) + \mathcal{O}(\kappa M).$$

We note that all our constants and the $\mathcal{O}(\cdot)$ terms depend, implicitly, on $m$ which takes values between 0 and $K_\varepsilon$. Summing over $i, m$ we get

$$E_\ell \left( [P_{01}^i]^2 \right) = \sum_{|m|<K(\varepsilon)} \mu_{Q,V} \left( \hat{A} \circ \mathcal{F}_Q^m \right) + \mathcal{R} + \mathcal{O}(\kappa M),$$

where $|\mathcal{R}| \leq \varepsilon$ and the $\mathcal{O}(\cdot)$ term implicitly depends on $\varepsilon$. Now for any $\varepsilon > 0$ we can choose a small enough $\kappa_M$ so that the $|\mathcal{O}(\kappa_M)| < \varepsilon$. This concludes the proof of part (b).
We proceed to the proof of part (d). We write
\[ \mathbb{E}_\ell \left( [P_0']^4 \right) = \sum_{i_1,i_2,i_3,i_4} \mathbb{E}_\ell \left( \hat{A}(x_{i_1}) \hat{A}(x_{i_2}) \hat{A}(x_{i_3}) \hat{A}(x_{i_4}) \right). \]

For convenience, we order the indices in each term so that
\[ i_1 \leq i_2 \leq i_3 \leq i_4 \]

There are eight cases depending on the choice of “<” or “=” in (5.22), but we will be able to handle several cases together. First we separate the terms in which \( i_1 \leq i_2 < i_3 < i_4 \) and get
\[ \mathbb{E}_\ell \left( [P_0']^4 \right) = \sum_{i=1}^{n} \mathbb{E}_\ell \left( \hat{S}_m \hat{A}(x_m) \sum_{j=m+1}^{n} \hat{A}(x_j) \right) + \mathcal{R} \]

where we denote, for convenience, \( j = i_4, m = i_3 \) and \( \hat{S}_m = \sum_{i=M^\delta}^{m-1} \hat{A}(x_i) \), while \( \mathcal{R} \) correspond to all the remaining terms. Denote
\[ \hat{S}^{(a)} = \hat{S}_{m-M^\delta}, \quad \hat{S}^{(b)} = \hat{S}_m - \hat{S}_{m-M^\delta}, \quad \hat{S}^{(c)} = \hat{S}_{m} - \hat{S}_m, \quad \hat{S}^{(d)} = \hat{S}_n - \hat{S}_{m+M^\delta}, \]

then we have
\[ \mathbb{E}_\ell \left( \hat{S}_m^2 \hat{A}(x_m) \sum_{j>m} \hat{A}(x_j) \right) = \mathbb{E}_\ell \left( [\hat{S}^{(a)}]^2 \hat{A}(x_m) \sum_{j>m} \hat{A}(x_j) \right) \]
\[ + \mathbb{E}_\ell \left( [\hat{S}^{(b)}]^2 \hat{A}(x_m) \sum_{j>m} \hat{A}(x_j) \right) + 2\mathbb{E}_\ell \left( \hat{S}^{(a)} \hat{S}^{(b)} \hat{A}(x_m) \sum_{j>m} \hat{A}(x_j) \right) \]
\[ = I + II + III. \]

We can assume here that \( m > M^{3\delta} \), because terms with \( m < M^{3\delta} \) make a total contribution of order \( n M^{9\delta} \). It is clear that part (b) of Lemma 5.12 can be applied to any number of iterations \( M^{3\delta} < m \leq n \), hence \( \mathbb{E}_\ell \left( [\hat{S}^{(a)}]^2 \right) < (\mathcal{S}_A + o(1)) m \). Therefore by Lemma 5.11
\[ |I| < m(\mathcal{S}_A + o(1)) \max_{\alpha} \mathbb{E}_{\alpha} \left( A(x_{M^\delta/2}) \sum_{j=1}^{n-M^\delta/2} A(x_{j+M^\delta/2}) \right) + \mathcal{O}(M^{-50}), \]
where \( \ell_\alpha \) denote the components of the image of \( \ell \) at time \( m - M^\delta / 2 \). Similar to the proof of Lemma 5.12 (b), for each \( \alpha \) we have

\[
(5.24) \quad \left| \mathbb{E}_{\ell_\alpha} \left( \hat{A}(x_{M^\delta / 2}) \sum_{j=1}^{n-m} \hat{A}(x_{j+M^\delta / 2}) \right) \right| \leq \sum_{j=1}^{\infty} \mu_{Q,V} \left( A (A \circ \mathcal{F}_j^{\hat{Q},V}) \right) + o(1).
\]

We observe that

\[
\sum_{j=1}^{\infty} \mu_{Q,V} \left( A (A \circ \mathcal{F}_j^{\hat{Q},V}) \right) = D_{Q,V}(A) - \mu_{Q,V}(A^2) \leq \mathcal{G}_A,
\]

hence \( I = \mathcal{O}(\mathcal{G}_A^2 m) \). Next,

\[
III = \mathbb{E}_\ell \left( \hat{S}^{(a)} \hat{S}^{(b)} \hat{A}(x_m) [\hat{S}^{(c)} + \hat{S}^{(d)}] \right)
\]

\[
= \mathbb{E}_\ell \left( \hat{S}^{(a)} \hat{S}^{(b)} \hat{A}(x_m) \hat{S}^{(c)} \right) + \mathbb{E}_\ell \left( \hat{S}^{(a)} \hat{S}^{(b)} \hat{A}(x_m) \hat{S}^{(d)} \right)
\]

\[
= III_c + III_d.
\]

Now

\[
|III_c| \leq \text{Const} \ M^{23} \mathbb{E}_\ell \left( |\hat{S}^{(a)}| \right) \leq \text{Const} \ M^{28} \sqrt{m}
\]

where the last inequality is based on Lemma 5.12 (b) and Cauchy-Schwartz. On the other hand, due to Lemma 5.11 and Proposition 5.8 (a)

\[
|III_d| \leq \text{Const} \ M^4 \mathbb{E}_\ell \left( |\hat{S}^{(a)} \hat{S}^{(b)} \hat{A}(x_m)| \right)
\]

\[
\leq \text{Const} \ M^{25} \mathbb{E}_\ell \left( |\hat{S}^{(a)}| \right)
\]

\[
\leq \text{Const} \ M^{28} \sqrt{m}
\]

(here again the last inequality follows from Lemma 5.12 (b)). Thus \( |III| \leq \text{Const} \ M^{28} \sqrt{m} \). Similar estimates show that \( |II| \leq \text{Const} \ M^{38} \). Combining these results we get

\[
\left| \mathbb{E}_\ell \left( \hat{S}_m^2 \hat{A}(x_m) \sum_{j>m} \hat{A}(x_j) \right) \right| \leq 2 \mathcal{G}_A^2 m + \mathcal{O}(M^{28} \sqrt{m} + M^{38}).
\]

Summation over \( m \) gives

\[
\left| \mathbb{E}_\ell \left( \sum_m \hat{S}_m^2 \hat{A}(x_m) \sum_{j>m} \hat{A}(x_j) \right) \right| \leq 2 \mathcal{G}_A^2 n^2 + \mathcal{O}(n^{3/2 + 6\delta}).
\]
It remains to estimate the term $R$ in (5.23), which corresponds to the cases where $i_2 = i_3$ or $i_3 = i_4$. The cases where $i_1 \leq i_2 < i_3 = i_4$ can be treated in the same way as above, except (5.24) now takes form

$$\mathbb{E}_{\ell_a} \left( \hat{A}^2(x_{M^{i_2/2}}) \right) = \mu_{\bar{\psi}}(A^2) + o(1) \leq \mathcal{G}_A$$

and the term $III_d$ is missing altogether.

The case $i_1 = i_2 = i_3 < i_4$ and that of $i_1 < i_2 = i_3 = i_4$ can be handled as follows:

$$\left| \mathbb{E}_{\ell} \left( \sum_{i \neq k} \hat{A}(x_k)^3 \hat{A}(x_i) \right) \right| \leq \text{Const} \sum_k \mathbb{E} \left( |\hat{S}| + 1 \right) \leq \text{Const} \, n^{3/2}.$$ 

Consider the case $i_1 < i_2 = i_3 < i_4$. Using the same notation as in the analysis of the first term in (5.23) we get

$$\sum_m \mathbb{E}_{\ell} \left[ (\hat{S}^{(a)} + \hat{S}^{(b)}) \hat{A}^2(x_m) (\hat{S}^{(c)} + \hat{S}^{(d)}) \right] = \sum_m [I^{ac} + I^{ad} + I^{bc} + I^{bd}]$$

where we denoted $I^{\alpha\beta} = \mathbb{E}_{\ell} \left( \hat{S}^{(a)} \hat{S}^{(b)} \hat{A}^2(x_m) \right)$. The estimation of each term here is similar to the ones discussed above, and we obtain

$$I^{ad} = \mathcal{O} \left( \sqrt{\mathbb{E}_{\ell}(\hat{S}^{(a)})^2 M^{\delta} + M^{-50}} \right) = \mathcal{O} \left( \sqrt{m} M^{\delta} \right),$$

$$I^{ac} = \mathcal{O} \left( \sqrt{m} M^{\delta} \right),$$

$$I^{bc} = \mathcal{O} \left( M^{2\delta} \right),$$

$$I^{bd} = \mathcal{O} \left( M^{2\delta} \right).$$

Hence

$$\sum_{i_1 < m < i_4} \mathbb{E}_{\ell} \left( \hat{A}(x_{i_1}) \hat{A}^2(x_m) \hat{A}(x_{i_4}) \right) = \mathcal{O} \left( n^{3/2} \right).$$

The only remaining case $i_1 = i_2 = i_3 = i_4$ is simple:

$$\sum_j \mathbb{E}_{\ell} \left( \hat{A}^4(x_j) \right) \leq \text{Const} \, n.$$

This proves part (d). Obviously, part (c) follows from (d), which completes the proof of Lemma 5.12. \qed
We now return to the proof of Proposition 5.1. Denote

\[(5.25)\quad \mathbb{E}_{\max}(\ldots) = \max_{\ell} |\mathbb{E}_\ell(\ldots)|\]

where the maximum is taken over all standard pairs \(\ell = (\gamma, \rho)\) with length(\(\gamma\)) > \(M^{-100}\).

We are now going to prove by induction that

\[(5.26)\quad \mathbb{E}_{\max}(U'_k) \leq G_1 k M^\delta, \]
\[(5.27)\quad \mathbb{E}_{\max}([U'_k]^2) \leq G_2 k n, \]
\[(5.28)\quad \mathbb{E}_{\max}([U'_k]^4) \leq G_4 k^2 n^2\]

provided the constants \(G_1, G_2, G_4\) are sufficiently large. Let us rewrite the estimates of Lemma 5.12 in a simplified way:

\[(5.29)\quad \mathbb{E}_\ell (P'_k) \leq C_1 M^\delta, \quad \mathbb{E}_\ell ([P'_k]^2) \leq C_2 n, \quad \mathbb{E}_\ell ([P'_k]^4) \leq C_4 n^2.\]

Now, by the inductive assumption (5.26) we have

\[|\mathbb{E}_\ell (U'_{k+1})| \leq G_1 k M^\delta + C_1 M^\delta,\]

hence (5.26) holds for \(k + 1\) provided that \(G_1 > C_1\).

Next, by Lemma 5.11, (5.29), the inductive assumption (5.27), and the Cauchy-Schwartz inequality we have

\[(5.30)\quad \mathbb{E}_{\max} ([U'_{k+1}]^2) \leq \mathbb{E}_{\max} ([U'_k]^2) + 2 \mathbb{E}_{\max} (U'_k P'_k) + \mathbb{E}_{\max} ([P'_k]^2)\]

\[\leq G_2 k n + 2 C_1 M^\delta \sqrt{G_2 k n} + C_2 n.\]

Since \(k n < c M^{2/3}\), the second term here is \(O(M^{-1/6} + 2^n n)\), hence (5.27) holds provided that \(G_2 > C_2\).

Lastly, by the inductive assumption (5.28) we have

\[\mathbb{E}_{\max} ([U'_{k+1}]^4) \leq \mathbb{E}_{\max} ([U'_k]^4) + 4 \mathbb{E}_{\max} ([U'_k]^3 P'_k) + 6 \mathbb{E}_{\max} ([U'_k]^2 [P'_k]^2)\]
\[+ 4 \mathbb{E}_{\max} (U'_k [P'_k]^3) + \mathbb{E}_{\max} ([P'_k]^4)\]
\[\leq G_4 k^2 n^2 + I + II + III + IV.\]
Using Lemma 5.11, (5.29), and the Hölder inequality we get

\[ I \leq 4C_1 G_4^{3/4} [kn]^{3/2} M^\delta = 4C_1 G_4^{3/4} k n^2 \sqrt{\frac{k}{n}} M^\delta, \]

\[ II \leq 6(Gk n) (C_2 n) = 6(G C_2) k n^2, \]

\[ III \leq 4 \sqrt{G_2 k n} (C_3^{4/4} n^{3/2}) = \sqrt{G_2 C_4^{3/4}} k n^2, \]

\[ IV \leq C_4 n^2. \]

Hence, (5.28) holds provided that \( G_4 > 6C_2 G_2 \). This completes the proof of (5.26)–(5.28) establishing the parts (a)–(c) of Proposition 5.1 (the contribution from \( U''_k \) is well within our error bounds). The proof of (d) is similar to (c), but we have to use Lemma 5.12 (d) in place of Lemma 5.12 (c). Proposition 5.1 is proved.

Let us also note, for future reference, that by (5.30) the main difference between \( \mathbb{E}_\ell ([U'_{k+1}]^2) \) and \( \mathbb{E}_\ell ([U'_k]^2) \) comes from the \([P'_k]^2\) term. Hence we have

\[ \mathbb{E}_\ell \left( \hat{S}_{\varepsilon M^{2/3}}^2 \right) = \sum_{k \leq \varepsilon M^{2/3}/n} \mathbb{E}_\ell \left( [P'_k]^2 \right) + \mathcal{O} \left( M^{1/3+2\delta} \right). \]

### 5.5 Tightness

We precede the proof of Proposition 5.2 with a few general remarks.

To establish the tightness of a family of probability measures \( \{P_M\} \) on the space of continuous functions \( C[0, \bar{c}] \) we need to show that for any \( \varepsilon > 0 \) there exists a compact subset \( K_\varepsilon \subset C[0, \bar{c}] \) such that \( P_M(K_\varepsilon) > 1 - \varepsilon \) for all \( M \). The compactness of \( K_\varepsilon \) means that the functions \( \{F \in K_\varepsilon\} \) are uniformly bounded at \( \tau = 0 \) and equicontinuous on \( [0, \bar{c}] \). All our families of functions in Proposition 5.2 are obviously uniformly bounded at \( \tau = 0 \), hence we only need to worry about the equicontinuity. For any \( M_0 > 0 \) all our functions \( \bar{S}(\tau), \bar{Q}(\tau), \bar{V}(\tau), \) and \( \bar{t}(\tau) \) corresponding to \( M < M_0 \) have uniformly bounded derivatives (with a bound depending on \( M_0 \)), hence they trivially make a compact set. Thus, to prove the tightness for these functions, it is enough to construct a compact set \( K_\varepsilon \) such that \( P_M(K_\varepsilon) > 1 - \varepsilon \) for all \( M > M_\varepsilon \) with some \( M_\varepsilon > 1 \), hence in our proofs we can (and will) assume that \( M \) is large enough.

Lastly, recall that each \( m \in \mathcal{M} \) satisfies (2.3)–(2.5). Since now we can assume that \( M_\varepsilon^{-50} < \varepsilon/2 \), it will be enough to prove all necessary measure
estimates for measures $\text{mes}_\ell$ on individual standard pairs $\ell = (\gamma, \rho)$ with $\text{length}(\gamma) > M^{-100}$ (but our estimates must be uniform over all such standard pairs).

First we prove the part (a) of Proposition 5.2. Let $C_N$ be the space of continuous functions $S(\tau)$ on $[0, \bar{c}]$ such that

$$\left| S\left(\frac{k + 1}{2^m}\right) - S\left(\frac{k}{2^m}\right) \right| \leq 2^{-\frac{m}{2}}$$

for all $m \geq N$ and $k < 2^m \bar{c}$. Observe that functions in $C_N$ are equicontinuous since they are uniformly Hölder on a dense set (of binary rationals) and by continuity they are globally Hölder continuous. We claim that for each $\mathcal{E} > 0$ there exists $N$ such that for all $\ell = (\gamma, \rho)$ with $\text{length}(\gamma) > M^{-100}$

$$\text{mes}_\ell(\tilde{S} \in C_N) > 1 - \mathcal{E}$$

uniformly in $M$, where $\tilde{S}$ is defined by (5.5). Note that

$$\left| \tilde{S}\left(\frac{k + 1}{2^m}\right) - \tilde{S}\left(\frac{k}{2^m}\right) \right| \leq \frac{\|A\|_\infty M^{1/3}}{2^m}$$

so (5.32) holds for all $m$ such that $2^{-m} < \text{Const} M^{-8/21}$. Assume now that $2^{-m} \geq \text{Const} M^{-8/21}$. Equivalently, we need to estimate $|\hat{S}_{n_2} - \hat{S}_{n_1}|$ for $|n_2 - n_1| \geq \text{Const} M^{2/7}$.

**Lemma 5.13.** For all $n_1, n_2$ such that $|n_2 - n_1| > \text{Const} M^{2/7}$ and for all $\ell = (\gamma, \rho)$ with $\text{length}(\gamma) > M^{-100}$

$$\mathbb{E}_d\left( [\hat{S}_{n_2} - \hat{S}_{n_1}]^4 \right) \leq \text{Const} (n_2 - n_1)^2.$$

**Proof.** For $n_2 - n_1 \geq cM^{1/2}$, our estimate follows from Lemma 5.12 (c) and the argument used in the proof of Proposition 5.1 (c). For smaller $n_2 - n_1$, the proof is similar to that of Lemma 5.12 (c). \qed
Lemma 5.13 implies that for fixed $k, m$

$$
\Delta_m := \text{mes}_\ell \left( \left| S \left( \frac{k+1}{2^m} \right) - S \left( \frac{k}{2^m} \right) \right| > 2^{-m/8} \right)
$$

$$
= \text{mes}_\ell \left( \left| S \left( \frac{k+1}{2^m} \right) - S \left( \frac{k}{2^m} \right) \right|^4 > 2^{-m/2} \right)
$$

$$
\leq 2^{m/2} \mathbb{E}_\ell \left( \left| S \left( \frac{k+1}{2^m} \right) - S \left( \frac{k}{2^m} \right) \right|^4 \right)
$$

$$
\leq \text{Const} \frac{2^{m/2}}{2^m} = \text{Const} 2^{-3m/2}.
$$

Summation over $k$ and $m$ completes the proof of part (a) of Proposition 5.2.

We now prove part (b). The tightness of $\tilde{V}(\tau)$ follows from (1.8), (5.14) and Proposition 5.2 (a) applied to the function $A$ (the contribution of the correction term $O(M^{-3/2})$ in (5.14) is well within our error bounds).

The equicontinuity of $\tilde{Q}(\tau)$ follows from a simple estimate:

$$
\|\tilde{Q}(\tau_2) - \tilde{Q}(\tau_1)\| \leq (\tau_2 - \tau_1) \max_\tau \|\tilde{V}(\tau)\|
$$

Hence the function $\tilde{Q}(\tau)$ is Lipschitz continuous with Lipschitz constant $\max_{[0,T]} \|\tilde{V}(\tau)\|^2$ that can be bounded by using the tightness of $\tilde{V}(\tau)$. Hence the tightness of $\tilde{Q}(\tau)$.

To prove the tightness of $\tilde{t}(\tau)$ we consider intercollision times

$$
s_j = \hat{t}_{j+1} - \hat{t}_j = \hat{d}_j / \|v_j\|
$$

where $d_j$ is the distance between the points of the $j$th and $(j+1)$st collisions and $\hat{d}_j = d_j 1_{j \leq kn}$, for all $0 \leq j \leq M^2/\bar{c}$. Note that $\|v_j\| \geq \text{Const} > 0$ for all $j \leq kn$, hence $s_j \leq \text{Const}$. Let $\hat{L}_j$ equal $\bar{L}$ if $j < kn$ and 0 otherwise.

Consider the function $d(x), x \in \Omega$, equal to the distance between the positions of the light particle at the points $x$ and $\mathcal{F}(x)$ (the distance between its successive collisions). In Section B.3 we prove the following:

**Proposition 5.14.** The function $d$ belongs in our space $\mathcal{R}$. The average $\mu_{Q,V}(d^k)$ is a Lipschitz continuous function of $Q, V$ for $k \in \mathbb{N}$. In particular, we have

$$
\mu_{Q,V}(d) = \bar{L} + O(\|V\|)
$$

where $\bar{L}$ is the mean free path defined by (1.16).
Let $A(x) = d(x) - \mu_{Q,V}(d)$ and $B(x) = \mu_{Q,V}(d) - \bar{L}$. Then $d(x) = A(x) + \bar{L} + B(x)$ and, accordingly, $\tilde{d}(x) = \hat{A}(x) + \tilde{L}(x) + \hat{B}(x)$. Therefore

$$\tilde{t}(\tau) = \frac{1}{M^{1/3}} \sum_{j=0}^{n} \frac{\hat{A}(x_j)}{\|v_j\|} + \frac{1}{M^{1/3}} \sum_{j=0}^{n} \frac{\hat{L}(x_j)}{\|v_j\|} \left( \frac{1}{\|v_j\|} - 1 \right) + \frac{1}{M^{1/3}} \sum_{j=0}^{n} \frac{\hat{B}(x_j)}{\|v_j\|}$$

$$= \tilde{t}_1(\tau) + \tilde{t}_2(\tau) + \tilde{t}_3(\tau)$$

where $n = M^{2/3} \tau$. The function $A(x)/\|v(x)\|$ satisfies the conditions of Proposition 5.1, in particular $\mu_{Q,V}(A/\|v\|) = 0$, hence $\tilde{t}_1(\tau)$ is tight due to Proposition 5.2 (a). Next

$$1 - \frac{\sqrt{1 - M\|V_j\|^2}}{\|v_j\|} = \mathcal{O}(M\|V_j\|^2)$$

To prove the equicontinuity of $\tilde{t}_2(\tau)$ we observe that

$$|\tilde{t}_2(\tau_2) - \tilde{t}_2(\tau_1)| \leq \text{Const} \frac{M^{2/3} |\tau_2 - \tau_1|}{M^{1/3}} \max_{n \leq M^{2/3}} (M\|V_n\|^2)$$

$$= |\tau_2 - \tau_1| \max_{\tau \leq \bar{\tau}} \|\hat{V}(\tau)\|^2.$$

Hence, as before, the function $\tilde{t}_2(\tau)$ is Lipschitz continuous with Lipschitz constant $\max_{[0,T]} \|\hat{V}(\tau)\|^2$ that can be bounded due to the tightness of $\hat{V}(\tau)$.

To prove the equicontinuity of $\tilde{t}_3(\tau)$ we use Proposition 5.14 and write

$$|\mu_{Q,V}(d) - \bar{L}| = |\mu_{Q,V}(d) - \mu_{Q,0}(d)| \leq \text{Const} \|V\|,$$

hence

$$|\tilde{t}_3(\tau_2) - \tilde{t}_3(\tau_1)| \leq \text{Const} \frac{M^{1/3}}{M^{1/3}} |\tau_2 - \tau_1| \max_{\tau \leq \bar{\tau}} \|\hat{V}(\tau)\||,$$

which is not only bounded due to the tightness of $\hat{V}$, but can be made arbitrarily small.

Proposition 5.2 is proved. 

5.6 Second moment. Here we prove Proposition 5.4. We work in the context of Theorem 2, hence $\kappa_M = M^{-\delta}$ and $n = M^{1/2 - \delta}$. The context of Theorem 1 will be discussed in the next section.

Recall that $n = \kappa M^{2/3}$. Our first step is to show that under the conditions of Proposition 5.1

$$\mathbb{E}_t(\hat{S}_n^2) = n \left[ D_{Q,V}(A) + g \right],$$

(5.35)

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where $g \to 0$ as $M \to \infty$ and $\varkappa \to 0$ uniformly over all standard pairs with $\pi_1(\gamma) \subset \Upsilon_{\delta_2,a}^*$ and $\text{length}(\gamma) > M^{-100}$.

Indeed, by (5.31) and Lemma 5.12 (b) we have

$$
\mathbb{E}_\ell \left( \hat{S}_n^2 \right) = \frac{n}{n} \sum_{k=0}^{n/n} \mathbb{E}_\ell \left( \hat{D}_{Q_{kn},V_{kn}} \right) + O \left( M^{1/3+2\delta} \right) + o(n).
$$

By Proposition 5.2, for most of the initial conditions the quantity

$$
\max_{k<n/n} \left\{ \|Q_{kn} - \bar{Q}\|, M^{2/3}\|V_{kn} - \bar{V}\| \right\}
$$

is small if $\varkappa$ is small, hence for most of the initial conditions $x \in \gamma$ we have $k(x) \geq n/n$ thus $\hat{D}_{Q_{kn},V_{kn}}(x) = D_{Q_{kn},V_{kn}}(A)$, and so we would only make small error if we replace $\hat{D}_{Q_{kn},V_{kn}}$ by $D_{Q,V}(A)$ (note that $D_{Q,V}(A)$ is a bounded and continuous function of $Q,V$ on the domain $\text{dist}(Q,\partial D) > r + \delta_1$). Thus we obtain (5.35).

Now the parts (a)–(c) of Proposition 5.4 easily follow from Proposition 5.1 (a), (c), and (5.35). To prove (d), we write

$$
\mathbb{E}_\ell \left( \bar{Q}_n - Q \right) = \mathbb{E}_\ell \left( \sum_{j=0}^{n-1} s_j \hat{V}_j \right)
$$

$$
= \bar{V} \mathbb{E}_\ell \left( \sum_{j=0}^{n-1} s_j \right) + \mathbb{E}_\ell \left( \sum_{j=0}^{n-1} s_j (\hat{V}_j - \bar{V}) \right) = I + \Pi
$$

where $s_j = \hat{t}_{j+1} - \hat{t}_j$ is the intercollision time. To estimate $I$ we use the notation of the proof of Proposition 5.2 (b) and write:

$$
\mathbb{E}_\ell \left( \sum_{j=0}^{n-1} s_j \right) = \mathbb{E}_\ell \left( s_j - \hat{L}_j/\|v_j\| \right) + \mathbb{E}_\ell \left( \hat{L}_j/\|v_j\| \right) = I_a + I_b
$$

As we noted earlier, the function $s_j - \hat{L}_j/\|v_j\|$ satisfies the assumptions of Proposition 5.1, hence its part (a) implies $I_a = O \left( M^{1/6+\delta} \right)$. By using (5.34) and Proposition 5.2 (b) we get

$$
I_b = (1 + o_{\varkappa \to 0}(1)) \varkappa LM^{2/3}.
$$
Next, by the Cauchy-Schwartz inequality and Proposition 5.4 (b)

\[ |\| \| \leq \text{Const} \sum_j \sqrt{\mathbb{E}_\ell (\|\hat{V}_j - \bar{V}\|^2)} \]

\[ \leq \text{Const} \sum_j \frac{j^{1/2}}{M} \]

\[ \leq \text{Const} \frac{(\kappa M^{2/3})^{3/2}}{M} \leq \text{Const} \kappa^{3/2}. \]

This implies (d). To prove (e), we write, in a similar manner,

\[ \mathbb{E}_\ell (\|\bar{Q}_n - \bar{Q}\|^2) \leq 2 \|\bar{V}\|^2 \mathbb{E}_\ell \left( \left[ \sum_j s_j \right]^2 \right) + 2 \mathbb{E}_\ell \left( \|\sum_j (\hat{V}_j - \bar{V})\|^2 \right) \]

\[ = I + II. \]

Then we have

\[ |I| \leq \text{Const} \kappa \|\bar{V}\|^2 M^{4/3} = \mathcal{O}(\kappa^2) \]

and

\[ |II| \leq \text{Const} \kappa M^{2/3} \sum \mathbb{E}_\ell \left( s_j^2 \|\hat{V}_j - \bar{V}\|^2 \right) \]

\[ \leq \text{Const} \kappa M^{2/3} \sum \frac{j}{M^2} \]

\[ \leq \text{Const} \kappa M^{2/3} \frac{(\kappa M^{2/3})^2}{M^2} = \mathcal{O}(\kappa^3). \]

Proposition 5.4 is proven. \( \square \)

5.7 Martingale property. To prove Proposition 5.5 we need to show that for every \( m \geq 1 \), all bounded and Lipschitz continuous functions \( B_1, \ldots, B_m \) on the \((Q,V)\) space, and all times \( s_1 < s_2 < \cdots < s_m \leq \tau_1 < \tau_2 \) we have

\[ \mathbb{E} \left( \prod_{i=1}^m B_i(\hat{Q}(s_i), \hat{V}(s_i)) \left[ \mathbf{M}^{(\tau_2)} - \mathbf{M}^{(\tau_1)} \right] \right) = 0. \]

where \( \mathbb{E} \) denotes the expectation and

\[ \mathbf{M}^{(\tau_2)} - \mathbf{M}^{(\tau_1)} = B(\hat{Q}(\tau_2), \hat{V}(\tau_2)) - B(\hat{Q}(\tau_1), \hat{V}(\tau_1)) \]

\[ - \int_{\tau_1}^{\tau_2} (\mathcal{L}B)(\hat{Q}(s), \hat{V}(s)) \, ds \]
In other words, we have to show that

\begin{equation}
\mathbb{E}_{\max} \left( \prod_{i=1}^{m} B_i \left( \tilde{Q}(s_i), \tilde{V}(s_i) \right) \left[ \beta J_2 - \beta J_1 - M^{-2/3} \sum_{j=J_1}^{J_2} \zeta_j \right] \right) \rightarrow 0
\end{equation}

as \( M \to \infty \), where

\[ \beta_j = B(\tilde{Q}_j, M^{2/3} \tilde{V}_j), \quad \zeta_j = \mathcal{L}B(\tilde{Q}_j, M^{2/3} \tilde{V}_j). \]

and

\[ J_1 = M^{2/3} \tau_1, \quad J_2 = M^{2/3} \tau_2 \]

(see (5.25) for the definition of \( \mathbb{E}_{\max}(\cdot) \) and note that \( B, \mathcal{L}B, \) and \( B_i \) are bounded and continuous functions). Lemma 5.11 allows us to eliminate the first factor in (5.36) and reduce it to

\begin{equation}
\mathbb{E}_{\max} \left( \beta J - \beta_0 - M^{-2/3} \sum_{j=0}^{J} \zeta_j \right) \rightarrow 0 \quad \text{as} \quad M \to \infty
\end{equation}

where \( J = M^{2/3}(\tau_2 - \tau_1) \) (note that even if \( s_m = \tau_1 \), we can approximate

\[ B_m((\tilde{Q}(s_m), \tilde{V}(s_m)) \approx B_m(\tilde{Q}_{s_m M^{2/3} - M^{2/3}} \tilde{V}_{s_m M^{2/3} - M^{2/3}}), \]

\[ B((\tilde{Q}(\tau_1), \tilde{V}(\tau_1)) \approx B(\tilde{Q}_{\tau_1 M^{2/3}}, \tilde{V}_{\tau_1 M^{2/3}}), \]

so Lemma 5.11 applies).

We will denote \( \tau_2 - \tau_1 \) by \( \tau \).

Next we prove (5.37). Given a small constant \( \varkappa > 0 \) and a large constant \( R > 0 \), we define \( \tilde{Q}', \tilde{V}' \) similarly to \( \tilde{Q}, \tilde{V} \) but with an additional stopping rule, defined in the notation of Section 5.1: at any time moment \( k \) that is a multiple of \( \lfloor \varkappa M^{2/3}/n \rfloor \), we “remove from the circulation” all the standard pairs \( \ell_{\alpha,k} = (\gamma_{\alpha,k}, \rho_{\alpha,k}) \) where \( \|V\| > M^{-2/3}R \) for some point \( (Q, V) \in \pi_1(\gamma_{\alpha,k}) \) (technically, we add the corresponding curve \( F^{-k\alpha}(\gamma_{\alpha,k}) \) to the set \( I_k \), see 5.1), and we do not change the construction of Section 5.1 for any time \( k \) that is not a multiple of \( \lfloor \varkappa M^{2/3}/n \rfloor \). Thus, the set \( I_k \) may get larger and \( k(x) \) may decrease, respectively. However, by Proposition 5.2 (b) we have, uniformly in \( \varkappa \),

\[ \sup_{\ell} \text{mes}_{\ell} \left\{ (\tilde{Q}', \tilde{V}') \neq (\tilde{Q}, \tilde{V}) \right\} \rightarrow 0 \]
as \( R \to \infty, M \to \infty \), where the supremum is taken over all standard pairs \( \ell = (\gamma, \rho) \) with \( \text{length}(\gamma) > M^{-100} \). Hence it is enough to show that for all large enough \( R \)

\[
\lim_{R \to \infty} \lim_{M \to \infty} \mathbb{E}_{\max} \left( \beta'_j - \beta'_0 - M^{-2/3} \sum_{j=0}^{k} \zeta'_j \right) \to 0,
\]

where

\[
\beta'_j = B(\hat{Q}'_j, M^{2/3} \hat{V}'_j), \quad \beta'_0 = B(\bar{Q}, M^{2/3} \bar{V}),
\]

\[
\zeta'_j = \begin{cases} 
\mathcal{L} B(\hat{Q}'_j, M^{2/3} \hat{V}'_j), & \text{if } j \leq k\mathbf{n} \\
0 & \text{otherwise}
\end{cases}
\]

\( J = M^{2/3} \tau. \)

(note that both expressions in parentheses in Eqs. (5.37) and (5.38) are uniformly bounded by a constant independent of \( R \), because \( B \) has a compact support). To establish (5.38) it is enough to check that for all large \( R \) and

\[
\lim_{M \to \infty} \mathbb{E}_{\max} \left( \beta'_{(k+1)L} - \beta'_{kL} - M^{-2/3} \sum_{j=kL}^{(k+1)L} \zeta'_j \right) = o(\kappa),
\]

where \( L = \kappa M^{2/3} \). To verify (5.39), we can assume, without loss of generality, that \( k = 0 \). Next we expand the function \( B \) into Taylor series about the point \((\bar{Q}, M^{2/3} \bar{V})\):

\[
\beta'_L - \beta'_0 = \langle \nabla Q B, dQ \rangle + \langle \nabla V B, dV \rangle + \frac{1}{2} (dV)^T B_{VV} dV \\
+ \mathcal{O} \left( \|dQ\|^2 + \|dV\|^3 + \|dQ\| \|dV\| \right)
\]

where \( dQ = \hat{Q}'_L - \bar{Q} \) and \( dV = M^{2/3}(\hat{V}'_L - \bar{V}) \), and \( B_{VV} \) is a \( 2 \times 2 \) matrix with components \( \partial^2_{V_i, V_j} B, 1 \leq i, j \leq 2 \). We claim that

\[
\mathbb{E}_\ell (\beta'_L - \beta'_0) = M^{2/3} \mathcal{L} \langle V, \nabla Q B \rangle + \frac{1}{2} \sum_{i,j=1}^{2} \left( \partial^2_{Q}(\mathcal{A}) \right)_{ij} \partial^2_{V_i, V_j} B + o(\kappa)
\]

\[
= (\mathcal{L} B)(\bar{Q}, M^{2/3} \bar{V}) \kappa + o(\kappa)
\]
for each standard pair \( \ell = (\gamma, \rho) \) with length(\( \gamma \)) > \( M^{-100} \). Indeed the terms in (5.40) are handled by Proposition 5.4(a), (b) and (d) whereas the terms in (5.41) are bounded as follows

\[
\mathbb{E}(||dQ||^2) = O(x^2) \quad \text{by Proposition 5.4(e)}
\]
\[
\mathbb{E}(||dV||^3) = O(x^{3/2}) \quad \text{by Proposition 5.4(c) & Hölder inequality}
\]
\[
\mathbb{E}(||dQ||||dV||) = O(\sqrt{x^2}) = O(x^{3/2}) \quad \text{by Proposition 5.4 & Cauchy-Schwartz}
\]

(note that \( \|\hat{\bar{V}}\| < M^{-2/3}R \) due to our modified construction of \( \hat{Q}' \) and \( \hat{V}' \), hence Proposition 5.4 applies). On the other hand, by Proposition 5.2 (b)

\[
\max_{j \leq L} \left| \mathbb{E}_\ell \left[ LB(\hat{Q}_j, M^{2/3}\hat{V}_j') - LB(\bar{Q}, M^{2/3}\bar{V}) \right] \right| = o_{M \to \infty, \kappa \to 0}(1),
\]

hence

\[
\mathbb{E}_\ell \left( M^{-2/3} \sum_{j=0}^{L} \zeta_j' \right) = LB(\bar{Q}, \bar{V}) \kappa (1 + o_{M \to \infty, \kappa \to 0}(1)).
\]

(5.43)

Now (5.42) and (5.43) imply (5.39). Proposition 5.5 is proved. \( \Box \)

### 5.8 Transition to continuous time

Here we prove Corollary 5.6. Pick a \( \tau \in (0, \varepsilon L) \) and denote \( t = M^{2/3}\tau \). For every \( x \in \Omega \) choose \( n \) so that \( t_n \leq t < t_{n+1} \). Then

\[
\hat{Q}_*(\tau) = \hat{Q}_n + \mathcal{O}(1/\sqrt{M})
\]
\[
= \hat{Q}_{[t/L]} + (\hat{Q}_n - \hat{Q}_{[t/L]}) + \mathcal{O}(1/\sqrt{M})
\]

By Proposition 5.2 (b)

\[
\text{mes}_\ell \left( \|\hat{Q}_n - \hat{Q}_{[t_n/L]}\| > \max_{|n_1-n_2|<M^{1/3+\delta}} \|\hat{Q}_{n_1} - \hat{Q}_{n_2}\| \right) \to 0
\]
as \( M \to \infty \). By the tightness of \( \bar{V}(\tau) \)

\[
\text{mes}_\ell \left( \max_{|n_1-n_2|<M^{1/3+\delta}} \|\hat{Q}_{n_1} - \hat{Q}_{n_2}\| > M^{-1/3+2\delta} \right) \to 0.
\]
Combining these estimates gives
\[ \Delta_Q := \text{mes}_\ell \left( \sup_{\tau} \| \tilde{Q}_\ast(\tau) - \tilde{Q}(\tau/\bar{L}) \| > \varepsilon \right) \to 0 \]
as \( M \to \infty \). We also claim that
\[ (5.44) \quad \Delta_V := \text{mes}_\ell \left( \sup_{\tau} \| \tilde{V}_\ast(\tau) - \tilde{V}(\tau/\bar{L}) \| > \varepsilon \right) \to 0 \]
but this requires a slightly different argument. The tightness of \( \tilde{V}(\tau) \) means that for any \( \varepsilon > 0 \) and \( \varepsilon' > 0 \) there is \( \varepsilon'' > 0 \) such that
\[ \text{mes}_\ell \left( \sup_{|n_1 - n_2| < M^{2/3}\varepsilon''} \| \tilde{V}_{n_1} - \tilde{V}_{n_2} \| > M^{-2/3}\varepsilon \right) < \varepsilon'. \]
Hence, as before,
\[ \Delta_V < \text{mes}_\ell \left( \sup_{|n_1 - n_2| < M^{2/3}\varepsilon''} \| \tilde{V}_{n_1} - \tilde{V}_{n_2} \| > M^{-2/3}\varepsilon \right) + o(1) \]
\[ < \varepsilon' + o(1) \]
as \( M \to \infty \). The arbitrariness of \( \varepsilon' \) implies (5.44).

Thus each \((Q_\ast, V_\ast)\) can be obtained from the corresponding \((\tilde{Q}, \tilde{V})\) by the time change \( \tau \to \tau/\bar{L} \). □

**Remark.** In the proof of Corollary 5.6 we used the tightness of \( \tilde{t}(\tau) \), but it would be enough if the following function
\[ (5.45) \quad \tilde{t}_\ast(\tau) = M^{-1/3-\delta/2} \left[ \tilde{t}_{[\tau M^{2/3}]} - \bar{L} \min\{\tau M^{2/3}, kn\} \right] \]
was tight for some \( \delta > 0 \). We will refer to this observation in Section 7.

### 5.9 Uniqueness for stochastic differential equations

Here we establish the uniqueness of solutions of (1.35) under the assumption that \( \sigma_Q(A) \) satisfies (1.33).

There are two types of uniqueness for stochastic differential equations (SDE). Pathwise uniqueness means, in our terms, that given a Brownian motion \( w(\tau) \), any two solutions \((Q_1(\tau), V_1(\tau))\) and \((Q_2(\tau), V_2(\tau))\) such that \((Q_1, V_1)(0) = (Q_2, V_2)(0)\) coincide almost surely. Uniqueness in distribution means that any two solutions of the SDE have equal distributions provided
their initial distributions coincide. We need the uniqueness in distribution, but according to [65, Section IX.1] it follows from the pathwise uniqueness, so we shall establish the later.

Our argument follows [42, Section III]. Let \((Q_1(\tau), V_1(\tau))\) and \((Q_2(\tau), V_2(\tau))\) be two solutions with the same initial conditions. Denote
\[
\Delta Q(\tau) = Q_1(\tau) - Q_2(\tau), \quad \Delta V(\tau) = V_1(\tau) - V_2(\tau)
\]
We need to show that \((\Delta Q, \Delta V)(\tau) \equiv 0\) with probability one. Given \(k > 0\) let
\[
\bar{\tau}_k = \sup\{\tau : \|\Delta Q(\tau)\| < 0.1, \|V_j(\tau)\| < k, \; j = 1, 2\}
\]
and for every \(\tau \geq 0\) we set \(\tau_k = \min\{\tau, \bar{\tau}_k\}\). Let
\[
a(\tau) = \mathbb{E}\left(\max_{s \leq \tau_k} \|\Delta V(s)\|^2\right), \quad b(\tau) = \mathbb{E}\left(\max_{s \leq \tau_k} \|\Delta Q(s)\|^2\right)
\]
where \(\mathbb{E}\) denotes the mean value. Since the coefficients of (1.35) are bounded due to our cutoffs, the functions \(a(\tau)\) and \(b(\tau)\) are continuous. Our goal is to establish that \(a(\tau) = b(\tau) \equiv 0\) for each \(k > 0\).

Observe that
\[
\Delta V(\tau) = \int_0^\tau \left[\sigma_{Q_1(s)}(A) - \sigma_{Q_2(s)}(A)\right] dw(s)
\]
due to (1.35), hence \(\Delta V(\tau)\) is a martingale. By Doob’s maximal inequality
\[
a(\tau) \leq C_1 \mathbb{E}[\Delta V(\tau_k)]^2
\]
(here and on \(C_i > 0\) are independent of \((Q_1, V_1)\) and \((Q_2, V_2)\)). By \(L^2\)-isomorphism property of stochastic integration
\[
a(\tau) \leq C_2 \mathbb{E} \int_0^{\tau_k} \|\sigma_{Q_1(s)}(A) - \sigma_{Q_2(s)}(A)\|^2 ds
\]
Now (1.33) yields
\[
a(\tau) \leq C_3 \int_0^{\tau_k} \mathbb{E} \left(\|\Delta Q(s)\|^2 \ln^2 \|\Delta Q(s)\|^2\right) ds
\]
Observe that the function \(G(s) = s \ln^2 s\) is convex on the interval \(0 \leq s \leq 0.1\), and \(\|\Delta Q(s)\| \leq 0.1\) for all \(s \leq \tau_k\). Thus, Jensen’s inequality yields
\[
(5.46) \quad a(\tau) \leq C_3 \int_0^{\tau_k} b(s) \ln^2 b(s) ds
\]

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On the other hand,

\[ \| \Delta Q(\tau) \|^2 = \left\| \int_0^{\tau_k} \Delta V(s) \, ds \right\|^2 \leq C_4 \tau \int_0^{\tau_k} \| \Delta V(s) \|^2 \, ds \]

hence

\[ b(\tau) \leq C_5 \int_0^{\tau_k} a(s) \, ds \quad (5.47) \]

Our next goal is to show that (5.46) and (5.47), along with initial conditions \( a(0) = b(0) = 0 \), imply \( a(\tau) = b(\tau) \equiv 0 \). We use the following form of Gronwall inequality (see e.g. [42, Chapter III] for the proof of such results):

**Lemma 5.15.** Let \( f \) and \( g \) be monotone functions on a rectangle \( R = [a_1, a_2] \times [b_1, b_2] \) and continuous functions \( a(t) \) and \( b(t) \) satisfy

\[ a(t) \leq \int_0^t f(a(s), b(s)) \, ds, \quad b(t) \leq \int_0^t g(a(s), b(s)) \, ds \]

Let \( A \) and \( B \) be solutions of the differential equations

\[ A' = f(A, B), \quad B' = g(A, B) \]

If \( (a(s), b(s)) \in R \) and \( (A(s), B(s)) \in R \) for \( 0 \leq s \leq t \) and

\[ a(0) \leq A(0), \quad b(0) \leq B(0) \]

then

\[ a(s) \leq A(s), \quad b(s) \leq B(s) \]

for all \( 0 \leq s \leq t \).

This lemma (and the fact that \( b < 0.01 \)) allows us to compare the functions \( a(\tau) \) and \( b(\tau) \) with the solutions of the differential equations

\[ A' = C_4 B \ln^2 B, \quad B' = C_5 A \quad (5.48) \]

with initial conditions \( A(0) = B(0) = 0 \). Our goal is to show that \( A(\tau) = B(\tau) \equiv 0 \) is the only nonnegative solution of the above initial value problem, i.e. there is no branching at \( \tau = 0 \).
Observe that (5.48) is a Hamiltonian-type system whose Hamiltonian

\[ H = \frac{1}{2} C_5 A^2 - C_4 \int_0^B u \ln^2 u \, du \]

remains constant on all solutions (i.e. \( H' \equiv 0 \)). On every solution originating at \((0,0)\), we have \( H(\tau) \equiv 0 \). Therefore, for small \( A, B \) we have \( A \sim B |\ln B| \), hence

\[ |B'| \leq C_6 B |\ln B| \]

It remains to show that any such function \( B \) must be identically zero. Indeed, if \( B_0 = B(\tau_0) > 0 \) for some \( \tau_0 > 0 \), then

\[ \tau_0 \geq C_6^{-1} \int_0^{B_0} \frac{dB}{B |\ln B|} \]

which is impossible because this integral diverges.

6 Fast slow particle

Here we prove Theorem 1, which allows the slow particle (the disk) to move faster than Theorem 2 does. Our arguments are similar to those presented in Section 5, in fact now they are easier, because we only need to control the dynamics during time intervals \( O \left( M^{1/2} \right) \), instead of \( O \left( M^{2/3} \right) \).

Recall that for the proof of Theorem 1 we set \( \kappa_M \) to a small constant independent of \( M \). Observe that Propositions 5.7 and 5.8, as well as Lemma 5.12, are applicable in the context of Theorem 1, but in the rest of Section 5 we assumed \( \|\bar{V}\| \leq aM^{-2/3} \), which is not the case anymore. Instead of that, we will now assume that \( M\|\bar{V}\|^2 \leq 1 - \delta_2 \) (and \( 1 - \delta_2 > \chi \)). We consider the dynamics up to \( n \leq \bar{c} \sqrt{M} \) collisions, where \( \bar{c} = c \sqrt{1 - \chi^2} / \bar{L} \) and \( c \) is defined in Theorem 1 (note that \( \sqrt{1 - \chi^2} \) is the initial speed of the light particle, hence \( \bar{L}/\sqrt{1 - \chi^2} \) will approximate the mean intercollision time).

The following statement is analogous to Proposition 5.1.

**Proposition 6.1.** Assume the conditions of Proposition 5.1 but with a modified bound on the initial velocity: \( M\|\bar{V}\|^2 \leq 1 - \delta_2 \). Then, uniformly for \( n \leq \bar{c} \sqrt{M} \), we have

(a) \( \mathbb{E}_\ell(\hat{S}_n) = O \left( M^\delta \right) \).
(b) \( \mathbb{E}_t(\hat{S}_n^2) = \mathcal{O}(n) \).  
(c) \( \mathbb{E}_t(\hat{S}_n^4) = \mathcal{O}(n^2) \).

**Proof.** It is enough to divide \([0, c]\) into intervals of length \( \kappa \) and apply Lemma 5.12 to each of them. \( \square \)

Next we define certain continuous functions on the interval \([0, c]\), in a way similar to (5.5)–(5.6), but with scaling factors specific to Theorem 1:

\[
\hat{Q}(\tau) = M^{1/4} \left[ \hat{Q}_{\tau M^{1/2}} - Q_0 - \frac{\bar{L} \min\{\tau M^{1/2}, kn\}}{\sqrt{1 - \chi^2}} V_0 \right],
\]

\[
\hat{V}(\tau) = M^{3/4} \left[ \hat{V}_{\tau M^{1/2}} - V_0 \right],
\]

\[
\hat{S}(\tau) = M^{-1/4} \hat{S}_{\tau M^{1/2}},
\]

\[
\hat{t}(\tau) = M^{-1/4} \left[ \hat{t}_{\tau M^{1/2}} - \frac{\bar{L} \min\{\tau M^{1/2}, kn\}}{\sqrt{1 - \chi^2}} \right].
\]

The next result is analogous to Proposition 5.2, and the proof only requires obvious modifications:

**Proposition 6.2.** (a) For every function \( A \in \mathfrak{A} \) satisfying the assumptions of Proposition 5.1, the family of functions \( \hat{S}(\tau) \) is tight; (b) the families \( \hat{Q}(\tau), \hat{V}(\tau), \) and \( \hat{t}(\tau) \) are tight.

The following result is similar to Proposition 5.4:

**Proposition 6.3.** Let \( \kappa \) be a small positive constant and \( n = \kappa \sqrt{M} \). The following estimates hold uniformly for all standard pairs \( \ell = (\gamma, \rho) \) with length(\( \gamma) > M^{-100} \) and \( \pi_1(\gamma) \subset Y_{\delta_2}, \) and all \( (\bar{Q}, \bar{V}) \in \pi_1(\gamma) \):

(a) \( \mathbb{E}_t(\hat{V}_n - \bar{V}) = \mathcal{O}(M^{-1+\delta}) \).

(b) \( \mathbb{E}_t((\hat{V}_n - \bar{V})(\hat{V}_n - \bar{V})^T) = (\sigma_{Q, V}^2 + o_{\kappa \to 0}(1)) \kappa M^{-3/2} \).

(c) \( \mathbb{E}_t(\|\hat{V}_n - \bar{V}\|^4) = \mathcal{O}(\kappa^2 M^{-3}) \).

(d) \( \mathbb{E}_t((\hat{Q}_n - \bar{Q} - \hat{t}_n V) = \mathcal{O}(\kappa^{3/2} M^{-1/4}) \).

In particular, if \( \bar{V} = V_0 + uM^{-3/4}, \) for a \( u \in \mathbb{R}^2, \) then

\[
\mathbb{E}_t \left( \hat{Q}_n - \bar{Q} - \hat{t}_n V_0 \right) = \frac{(1 + o_{\kappa \to 0}(1)) \bar{L} nu}{\sqrt{1 - \chi^2} M^{3/4}} + \mathcal{O}(\kappa^{3/2} M^{-1/4}) .
\]
\( \mathbb{E}_{\ell} \left( \left\| \hat{Q}_n - \bar{Q} - \hat{t}_n \bar{V} \right\|^2 \right) = \mathcal{O} \left( \chi^3 M^{-1/2} \right). \)

The proof goes along the same lines as that of Proposition 5.4. We only note that the proofs of parts (d) and (e) do not have to deal with the term \( \sum_j s_j \bar{V} \) since it is included in \( \hat{t}_n \bar{V} \), whereas the bound on \( \sum_j s_j (V_j - \bar{V}) \) is obtained exactly as before. Also note that the second estimate of part (d) follows from the first one and the fact that, by Lemma 5.12, \( \mathbb{E}_{\ell} (\hat{t}_n) \sim n \bar{L}/\sqrt{1 - \chi^2} \).

The next statement is an analogue of Proposition 5.5:

**Proposition 6.4.** The function \( \tilde{V}(\tau) \) weakly converges, as \( M \to \infty \), to a Gaussian stochastic process \( \tilde{V}(\tau) \) with independent increments, zero mean, and the covariance matrix

\[
\text{Cov} \tilde{V}(\tau) = (1 - \chi^2) \int_0^\tau \frac{\sigma^2}{Q^1(sL/\sqrt{1-\chi^2})} (A) \, ds.
\]

**Proof.** Since \( \tilde{V}(\tau) \) is tight, we only need to prove the convergence of finite dimensional distributions. Fix a \( \tau < \bar{c} \) and choose \( \chi \ll \tau \) so that \( \tau/\chi \in \mathbb{N} \). Denote

\[
R'_k = \tilde{V}_{(k+1)\chi\sqrt{M}} - M^4 - \tilde{V}_{k\chi\sqrt{M}},
\]

and

\[
\tilde{V}'(\tau) = \sum_{k=0}^{\tau/\chi} R'_k.
\]

Note that \( \tilde{V}(\tau) - \tilde{V}'(\tau) = \mathcal{O}(M^{\delta-1/4}) \to 0 \) as \( M \to \infty \), hence the random processes \( \tilde{V}'(\tau) \) and \( \tilde{V}(\tau) \) must have the same finite dimensional limit distributions. By the continuity theorem, it is enough to prove the pointwise convergence of the corresponding characteristic functions, which we do next.

For every vector \( z \in \mathbb{R}^2 \) we write Taylor expansion

\[
\Phi_k(z) := \exp \left( i M^{3/4} \langle z, R'_k \rangle \right) = 1 + i M^{3/4} \langle z, R'_k \rangle - \frac{1}{2} M^{3/2} \langle z, R'_k \rangle^2 + \mathcal{O} \left( M^{9/4} \langle z, R'_k \rangle^3 \right).
\]

**Lemma 6.5.** For any standard pair \( \ell = (\gamma, \rho) \) satisfying the conditions of Proposition 6.3 we have

\[
\mathbb{E}_{\ell} (\Phi_k(z)) = 1 - \frac{1}{2} (1 - \chi^2) \chi^2 D_k z + o(\chi).
\]

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where
\[ D_k = \bar{\sigma}^2_{Q'(k \kappa \sqrt{1-\chi^2})}(A) \]

**Proof.** We apply Proposition 6.3 (a) and (b) to the linear and quadratic terms of (6.1), respectively, and bound the remainder term by the Hölder inequality:
\[ E_{\ell} \left( M^{9/4} |\langle z, R'_k \rangle|^3 \right) \leq M^{9/4} \left[ E_{\ell} \left( |\langle z, R'_k \rangle|^4 \right) \right]^{3/4} \]
and then use Proposition 6.3 (c). A delicate point here is to deal with the matrix \( \bar{\sigma}^2_{Q_V}(A) \) that comes from Proposition 6.3 (b). According to Proposition 6.2, for most of the standard pairs \( \ell = (\gamma, \rho) \)
\[ \bar{Q} = Q'(k \kappa \sqrt{1-\chi^2}) + O \left( M^{-1/4+\delta} \right), \]
\[ \bar{V} = V_0 + O \left( M^{-3/4+\delta} \right), \]
where \( k \kappa \) is the time moment at which Proposition 6.3 (b) was applied. Since \( \bar{\sigma}^2_{Q_V}(A) \) is a bounded continuous function on the domain \( \{ (Q, V) : \text{dist}(\bar{Q}, \partial D) > r + \delta_2 \} \), see Lemma A.10, we can replace \( \bar{\sigma}^2_{Q_V}(A) \) with
\[ \bar{\sigma}^2_{Q'(k \kappa \sqrt{1-\chi^2}), V_0}(A) = (1 - \chi^2) D_k \]
the last equation follows from (1.14). \( \square \)

Now by (6.1)
\[ E_k(z) : = \ln E_{\ell} \left( \Phi_k(z) \right) \]
(6.2)
\[ = -\frac{1}{2} (1 - \chi^2) \kappa z^T D_k z + o(\kappa). \]

Let \( 0 \leq \tau' < \tau'' \leq \bar{c} \) be two moments of time such that \( k' = \tau'/\kappa \in \mathbb{N} \) and \( k'' = \tau''/\kappa \in \mathbb{N} \). Then
\[ E_{\tau', \tau''} : = \ln E_{\ell} \left( \exp \left( i M^{3/4} \langle z, \bar{V}'(\tau'') - \bar{V}'(\tau') \rangle \right) \right) \]
\[ = \ln E_{\ell} \left( \prod_{k=k'}^{k''} \Phi_k(z) \right) \]
\[ = \sum_{k=k'}^{k''} E_k(z) + o_{\kappa \to 0}(1), \]
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where we used the same trick as in the proof of Lemma 5.11. By using (6.2) and letting $\kappa \to 0$ we prove that for any $0 \leq \tau' < \tau'' \leq \bar{c}$

$$
\lim_{M \to \infty} E_{\tau', \tau''} = -\frac{1 - \chi^2}{2} \int_{\tau'}^{\tau''} z^T \tilde{\sigma}^2 Q^1(sL/\sqrt{1-\chi^2}) (A) z \, ds.
$$

This shows that the increments of the limit process are Gaussian.

Next, let $0 \leq \tau_1 < \cdots < \tau_{m+1} \leq \bar{c}$ be arbitrary time moments and $z_1, \ldots, z_m \in \mathbb{R}^2$ arbitrary vectors. A similar computation as in Lemma 6.5 shows that the joint characteristic function of several increments

$$
E_t \left( \exp \left( iM^{3/4} \sum_{j=1}^m \langle z_j, \tilde{V}'(\tau_{j+1}) - \tilde{V}'(\tau_j) \rangle \right) \right)
$$

converges to

$$
\exp \left( -\frac{1 - \chi^2}{2} \sum_{j=1}^m \int_{\tau_j}^{\tau_{j+1}} z_j^T \tilde{\sigma}^2 Q^1(sL/\sqrt{1-\chi^2}) (A) z_j \, ds \right).
$$

as $M \to \infty$, hence the increments of the limiting process are independent. This completes the proof of Proposition 6.4. $\square$

Lastly, the same argument as in the proof of Corollary 5.6 shows that the velocity function $V(\tau)$ defined in Section 1.4 converges to the stochastic process $V(\tau) = \tilde{V}(\sqrt{1 - \chi^2}/L)$. The properties of $V$ listed in Theorem 1 immediately follow from those of $\tilde{V}$, which we proved above. The convergence of $Q(\tau)$ to $Q(\tau) = \int_0^\tau V(s) \, ds$ follows from the fact that the integration is a continuous map on $C[0, \bar{c}L]$. Theorem 1 is proved. $\square$

### 7 Small large particle

Here we prove Theorem 3, which requires the larger particle (the disk) shrink as $M \to \infty$.

First of all, the results of Section 5 apply to every $r \in (0, r_0)$, where $r_0$ is a sufficiently small constant, and every time interval $(0, \bar{c})$. We now fix $\bar{c}_0 > 0$ and for each $r \in (0, r_0)$ apply those results to the time interval $(0, \bar{c})$ with

$$
\bar{c} = \bar{c}_r = r^{-1/3} \bar{c}_0
$$

(7.1)
In other words, we consider a family of systems \( \mathcal{F}_r : \Omega_r \to \Omega_r \) (parameterized by \( r \)), and for each of them obtain the results of Section 5 on the corresponding interval \((0, \tilde{c}_r)\) with \( \tilde{c}_r \) given by (7.1). Of course, all the \( \mathcal{O}(\cdot) \) estimates in Section 5 will now implicitly depend on \( r \).

Next, for each \( r \) we define continuous functions on the interval \([0, \bar{c}]\), by the following rules that modify (5.5) and (5.45):

\[
\bar{Q}(\tau) = \hat{Q}_{rr^{-1/3}M^{2/3}}, \quad \bar{V}(\tau) = r^{-1/3}M^{2/3}\hat{V}_{rr^{-1/3}M^{2/3}},
\]

and

\[
\bar{t}_\rho(\tau) = r^{1/6}M^{-1/3-\delta/2}\left[\bar{t}_{\hat{r}r^{-1/3}M^{2/3}} - \bar{L}\min\{\tau r^{-1/3}M^{2/3}, kn\}\right]
\]

Now for each \( r \in (0, r_0) \) we pick a function \( A_r \in \mathcal{R}_r \) (where \( \mathcal{R}_r \) denotes the space \( \mathcal{R} \) defined in Section 2.2 corresponding to \( r > 0 \)), satisfying the assumptions of Proposition 5.1 with \( \bar{c} = r^{-1/3}\tilde{c}_0 \). Denote by \( A = \{A_r\} \) the family of just selected functions. Assume, additionally, that

\[
(7.4) \quad \mathcal{G}_A : = \sup_{0 < r < r_0} \max\{||A_r||, \mathcal{G}_{A_r}\} < \infty
\]

where \( \mathcal{G}_{A_r} \) is computed according to (5.3). Now we define

\[
(7.5) \quad \tilde{S}(\tau) = r^{1/6}M^{-1/3}\hat{S}_{rr^{-1/3}M^{2/3}}.
\]

**Proposition 7.1.**

(a) Given a family of functions \( A = \{A_r\} \) as above, there is a function \( M_A(r) \) such that for \( r < r_0, M > M_A(r) \), the family \( \tilde{S}(\tau) \) is tight;

(b) There is a function \( M_0(r) \) such that for \( r < r_0, M > M_0(r) \), the families \( \bar{Q}(\tau), \bar{V}(\tau), \) and \( \bar{t}_\rho(\tau) \) are tight.

The proof follows the same lines as that of Proposition 5.2, and we only discuss steps which require nontrivial modifications. The inequality (5.33) now implies (5.32) whenever \( 2^{-m} < r^{4/21}M^{-8/21} \), cf. (7.4). For the case \( 2^{-m} < r^{4/21}M^{-8/21} \) we need the following sharpened version of Lemma 5.13:

**Lemma 7.2.** Given a family \( A = \{A_r\} \) as above, there is a function \( M_A(r) \) such that for all \( r < r_0, M > M_A(r) \), all \( n_1, n_2 \) such that \( |n_2 - n_1| > r^{-1/7}M^{2/7} \) and all standard pairs \( \ell = (\gamma, \rho) \) with \( \text{length}(\gamma) > M^{-100} \) and \( \pi_1(\gamma) \in \mathcal{Y}_{\delta_2, a} \) we have

\[
\mathbb{E}_\ell\left(\left[\hat{S}_{n_2} - \hat{S}_{n_1}\right]^4\right) \leq 3 \mathcal{G}^2(A) (n_2 - n_1)^2.
\]

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Proof. This bound follows from Lemma 5.12 (d) and the argument used in the proof of Proposition 5.1 (d). Note that the term $\mathcal{O}(n^{1.9})$ in Lemma 5.12 (d) implicitly depends on $r$, i.e. it is $< C(r) n^{1.9}$, but we can always increase $M_0(r)$ so that $n^{0.1} > M^{0.04} > C(r) / \mathcal{S}_A^2$, hence $C(r) n^{1.9} < \mathcal{S}_A^2 n^2$, as desired. \hfill \qed

Now the tightness of $\tilde{S}(\tau)$ follows due to (7.4).

To prove the tightness of $\tilde{V}(\tau)$, we need to modify the above argument slightly. Due to (1.8), (5.14) and Lemma 7.2

$$
\mathbb{E}_t\left( [\tilde{V}_{n_2} - \tilde{V}_{n_1}]^4 \right) \leq \mathcal{S}_A^2 M^{-4} (n_2 - n_1)^2 \leq \text{Const} r^2 M^{-4} (n_2 - n_1)^2,
$$

where we used (1.37). Therefore,

$$
\mathbb{E}_t\left( [\tilde{V}(\tau_2) - \tilde{V}(\tau_1)]^4 \right) \leq \text{Const} (\tau_2 - \tau_1)^2,
$$

which is sufficient to prove the equicontinuity of $\tilde{V}(\tau)$.

The tightness of $\tilde{Q}(\tau)$ and $\tilde{t}_0(\tau)$ follows by the same argument as the one in the proof of Proposition 5.2. This involves the verification of (7.4) for the function $A(x) = d(x) - \mu_{Q,V}(d)$, which requires some effort. Fortunately, we can bypass this step by using the extra factor $M^{-\delta}$ included in the formula for $\tilde{t}_0(\tau)$ and only verifying (7.4) for the function $A_0(x) = M^{-\delta/2} A(x)$, which is much easier: it suffices to observe that $\mathcal{S}_{A_0} = M^{-\delta} \mathcal{S}_A$ and choose $M_0(r)$ so that $M_0^0(r) > \mathcal{S}_A$ for every $r < r_0$. This gives $\mathcal{S}_{A_0} < 1$. \hfill \qed

Next, Lemma 5.12 (b) still holds, with some $g \to 0$, because we can use the same trick as above – increase $M_0(r)$, if necessary, to suppress the terms depending on $r$. Having proved the tightness and Lemma 5.12 (b), we can derive estimates similar to those of Proposition 5.4.

The following statement is analogous to Proposition 6.4:

**Proposition 7.3.** The function $\tilde{V}(\tau)$ weakly converges, as $r \to 0$ and $M \to \infty$, $M > M_0(r)$, to the random process $\sigma_0 w_D(\bar{L} \tau)$, in the notation of (1.42).

The proof is similar to that of Proposition 6.4. A slight complication comes from the fact that, unlike Theorem 1, we have to stop the heavy particle when it comes too close to the border $\partial D$. Thus we cannot argue the independence as before, since the increments depend on whether we have already stopped our particle or not. To overcome this complication, we let
$w(\tau)$ be the standard two dimensional Brownian motion (independent of our dynamical system) and define

$$V_n^\text{\#} = \begin{cases} V_n & \text{if } n \leq kn \\ V_{kn} + r^{1/3}M^{-2/3}\sigma_0[w(\bar{L}n) - w(\bar{L}kn)] & \text{otherwise} \end{cases}$$

(in other words, rather than terminating the velocity process once the particle comes too close to the border, we switch to an auxiliary Brownian motion). After this modification, the limiting process will have independent increments, and we can proceed as in the proof of Proposition 6.4. \hfill \Box

Lastly, the same argument as in the proof of Corollary 5.6 (see also the remark after it) shows that the limit of the functions $V(\tau)$ defined in Section 1.4 and that of $V(\tau)$ above only differ by a time rescaling, $\tau \mapsto \tau/\bar{L}$, hence $V(\tau)$ converges to the stochastic process $\sigma_0w_D(\tau)$, as claimed by Theorem 3. Finally, (1.43) follows by the fact that the integration is a continuous map on $C[0,\bar{c}\bar{L}]$. Theorem 3 is proved. \hfill \Box

8 Open problems

Here we discuss possible extensions of our results.

8.1 Collisions of the massive disk with the wall. An important problem is to understand the behavior of $\bar{\sigma}_Q^2(\mathcal{A})$ as the disk $\mathcal{P}(Q)$ approaches the boundary of $\mathcal{D}$, since this would allow one to extend our results beyond the moment of the first collision of the heavy disk with the wall. It is natural to assume that this behavior should be controlled by the billiard dynamics in the domain where the heavy particle just touches $\partial \mathcal{D}$ at some point. This domain is still a dispersing billiard table, but two of its boundary components are tangent to each other (make two cusps). Therefore, one has to understand the mixing properties of dispersing billiards with cusps, which is a long standing open problem in billiard theory. There is a heuristic argument [58] that leads us to believe that discrete time correlations should decays as $O(1/n)$, hence the diffusion matrix $\bar{\sigma}_Q^2(\mathcal{A})$ might be infinite or behave very irregularly. In any case, the dynamics in billiard tables with cusps appears to be quite delicate and requires further investigation.
8.2 Longer time scales. In all the results of our paper, the velocity $v$ of the light particle does not change significantly during the time intervals we consider, in fact its fluctuations converge to zero in probability as $M \to \infty$. On the basis of heuristic analysis of Section 1.3, we expect that $v$ would experience changes of order one after $O(M)$ collisions with the heavy disk. However, we are currently unable to treat such long intervals, since the error bounds we have in Proposition 2.3 and Corollary 2.4 would accumulate beyond $O(1)$, so we need to improve upon this proposition in order to proceed further. We note that as the velocity of the light particle experiences changes of order one, the system starts approaching its natural equilibrium (its behavior is described by the invariant ergodic measure).

8.3 Stadia and the piston problem. The question of approaching a thermal equilibrium was recently considered by several authors for the piston model [24]. In that model a cubic container is divided into two compartments by a heavy insulating piston, and these compartments contain ideal gases at different temperatures. If the piston were infinitely heavy, it would not move and the temperature in each compartment would remain constant. However, if the mass of the piston is finite the temperatures would change slowly due to the energy and momenta exchanges between the particles and the piston. So far not much is known about the thermalization time needed for the temperatures to converge to a common limit value.

There is an obvious analogy between the motion of the piston and that of the heavy disk in our model. The dynamics of ideal gas particles in each compartment of in the piston model can be made hyperbolic by appropriate boundary conditions (say, let the container have a form of the Bunimovich stadium [8]). Then the methods of our paper could be used. Let us point out, however, that in our case the fluctuations about the averaged dynamics are diffusive, while in the piston case nondiffusive fluctuations may develop as follows. Some particles may move almost parallel to the piston bouncing back and forth between the flat walls of the container for a long time. If that happens on one side of the piston but not the other, the pressure balance will be broken, and the piston may be forced to move on a macroscopic scale.

8.4 Finitely many particles. The analysis of our paper extends without changes to systems with several heavy disks and one light particle. Of course, we need to prevent the disks from colliding with each other or the boundary of the table by restricting our analysis to a sufficiently short interval of time.
Let us, for example, formulate an analogue of Theorem 2 in this situation (similar generalizations are possible for Theorem 1 and 3). Let \( k \) be the number of heavy disks which are initially at rest. Then after rescaling time by \( M^{2/3} \), the velocity of the limiting process satisfy

\[
d \left( \begin{array}{c} V_1 \\ \vdots \\ V_k \end{array} \right) = \sigma_{Q_1...Q_k} d\mathbf{w}
\]

where \( \mathbf{w} \) is a standard \( 2k \)-dimensional Brownian motion. Notice that even though the heavy disks are not allowed to approach each other, each one “feels” the presence of the others through the diffusion matrix \( \sigma_{Q_1...Q_k} \) which depends on the positions of all the disks.

In order to extend our results to systems with several light particles, one needs to generalize Proposition 2.3. Here we have two possibilities. One is to work with a discrete time dynamics, then the multiparticle system is a semidispersing billiard in a higher dimensional space. Very little is known about mixing rates in such systems, see some results in [18]. Alternatively, we may work directly with a continuous time system, and in this case we get a direct product of 2D billiards. This would require obtaining the bounds on continuous time correlation functions, which should be possible in view of recent results [17, 56].

### 8.5 Growing number of particles

A more realistic model of Brownian motion consists of one heavy disk and many light particles, whose number grows with \( M \). It is also quite reasonable to make the size of the heavy disk decrease as \( M \) grows. Let the diameter of the disk be \( r = M^{-\alpha} \) for a small \( \alpha > 0 \) and the number of light particles \( N = M^\beta \) for a small \( \beta > 0 \). Since, in view of (1.2), the heavy disk “remembers” only the last \( \mathcal{O}(M) \) collisions, it is natural to assume that its velocity will be of order \( \sqrt{M}/M = 1/\sqrt{M} \). Hence it covers a distance of order one during a time interval of order \( \sqrt{M} \). Let \( \tau = \sqrt{M} \). According to the calculations of Section 7, the expected number of collisions during this time interval is of order

\[
N\sqrt{M}r = M^{1/2+\alpha-\beta}.
\]

On the other hand, (1.2) tells that \( \mathcal{O}(M) \) is a critical number of collisions. Hence the following conjecture seems reasonable:
Conjecture 8.1. Suppose that the initial state of each light particle is chosen independently, so that the position and velocity direction are uniformly distributed and the speed has an initial distribution with smooth density $\rho_0(v)$. Denote $a_j(\rho) = \int |v|^j \rho(v) \, dv$. Then the limiting process $Q(\tau)$ is

(a) straight motion if $\beta = \alpha + 1/2 - \epsilon$,

(b) the integral of an Ornstein-Uhlenbeck process

(8.1) \[ dQ = V \, d\tau, \quad dV = -\nu V \, d\tau + \sigma \, dw \]

where \[ \nu = c_1 a_1(\rho_0), \quad \sigma^2 = c_2 a_3(\rho_0) \]

if $\beta = \alpha + 1/2$

(c) a Brownian motion if $\beta = \alpha + 1/2 + \epsilon$.

The justification of this conjecture is straightforward. In fact, part (a) is in direct analogy with Theorem 1. There are too few collisions to produce significant changes of the velocity of the massive disk. Part (b) is similar to Theorem 2, with one notable difference: in Theorem 2, there is no drift for the velocity of the disk since the number of collisions was too small for the factor $\frac{M-1}{M+1}$ in (1.2) to take effect. Under the setting of the above conjecture, it is this factor that determines the drift of the Ornstein-Uhlenbeck process. The factor $a_1$ in the drift term comes from the fact that the number of collisions of the massive disk with any given particle is proportional to the speed of that particle. The reason for the factor $a_3$ in the diffusion term is explained before Theorem 1 (see also [31]). Also, observe that in the two particle model treated in this paper, the velocity of the massive disk has a maximal value, $\frac{1}{\sqrt{M}}$, hence when it gets close to this value it is more likely to decrease than to increase. In this sense, we have a “superdrift” in the two particle model. Finally, in the case (c) the Ornstein-Uhlenbeck regime should take effect on time intervals which are much shorter than $\tau$, hence (c) is quite natural in view of the fact that Ornstein-Uhlenbeck process satisfies the central limit theorem.

We believe that the cases of several light particles of the previous subsection and a growing number of particles discussed here are similar, on a technical level. Indeed, our arguments are based on the estimation of the first four moments. For arbitrary many particles, the computation of the fourth moment contains only the contribution of all 4-tuples of collisions, but each 4-tuple involves at most four different light particles, hence an extension of
Proposition 2.3 to only four light particles should be enough for the study of systems with arbitrary many particles. In the case of a growing number of particles, there is also an additional complication because there are, inevitably, slow particles for which there is not enough time for mixing to take effect. However, we expect the contribution of those particles be small, since their collisions with the heavy disk will result in relatively small changes of the velocity of the latter (cf. also [31]).

8.6 Particles of positive size. The results of our paper obviously remain valid if the light particle has a positive diameter, $2r_0$, which is smaller than the shortest distance between scatterers $B_i$. Indeed, that model can be reduced to ours by enlarging the massive disk and all the scatters by $r_0$. However, a model of several light particles of positive diameter becomes more interesting, since the particles can interact with each other. To fix our ideas, consider the situation of the previous subsection with $\beta = \alpha + 1/2$ but now let us assume that instead of $r_0 = 0$ we have $r_0 = M^{-\gamma}$. Then each light particle is expected to collide with $N r_0 \sqrt{M}$ other particles. Since momentum transferred during each collision is of order 1, now an interesting scaling regime is $N r_0 \sqrt{M} \sim 1$. In this case we can expect $\rho$ to change according to the kinetic theory. Thus the following statement seems reasonable.

**Conjecture 8.2.** The limiting process satisfies

$$dQ = V \, d\tau, \quad dV = -\nu(\tau) \, V \, d\tau + \sigma(\tau) \, dw$$

where

(a) $\nu = c_1 a_1(\rho_0), \quad \sigma^2 = c_2 a_3(\rho_0)$ \quad if $\gamma > \alpha + 1$, \\
(b) $\nu = c_1 a_1(\rho_t), \quad \sigma^2 = c_2 a_3(\rho_t), \quad$ and $\rho_t$ satisfies the homogeneous Boltzmann equation

$$\frac{d\rho_t}{d\tau} = Q(\rho_t, \rho_t),$$

where $Q$ is the Boltzmann collision kernel, if $\gamma = \alpha + 1$, \\
(c) $\nu = c_1 a_1(\rho_{Max}(a_2(\rho_0))), \quad \sigma^2 = c_2 a_3(\rho_{Max}(a_2(\rho_0))),$ \quad where $\rho_{Max}(a_2(\rho_0))$ is the Maxwellian distribution with the same second moment as $\rho_0$, if $\gamma < \alpha + 1$.

**Acknowledgment.** We are deeply indebted to Ya. G. Sinai who proposed to us many of the problems discussed in this paper. He outlined a general
strategy of the proof of Theorem 1, suggested the main idea of the proof of Proposition 4.12, and we benefited from long conversations with him about the entire work. This work was done when the authors, in turn, stayed at the Institute for Advanced Study. We are grateful to the institute staff and especially to our host T. Spencer for the excellent working conditions. D. Dolgopyat would like to thank D. Ruelle for explaining to him the results of [67]. A local version of these results constitute an important tool in this paper. We thank Peter Balint for his comments on the preliminary version of this paper. N. Chernov was partially supported by NSF grants DMS-9729992, DMS-0098788. D. Dolgopyat was partially supported by NSF grant DMS-0245359, the Sloan Fellowship and IPST.

Appendices

A Statistical properties of dispersing billiards

Throughout the paper, we have made an extensive use of statistical properties of dispersing billiards obtained recently in [11, 18, 79]. On several occasions, though, those results were insufficient for our purposes, and we needed to extend or sharpen them. Here we adjust the arguments of [11, 18, 79] to obtain the results we need. The reader is advised to consult those papers for relevant details.

A.1 Decay of correlations: overview. To fix our notation, let $D = \mathbb{T}^2 \setminus \bigcup_{i=0}^{r} B_i$ be a dispersing billiard table, where $B_0, B_1, \ldots, B_r$ are open convex scatterers with $C^3$ smooth boundaries and disjoint closures (the scatterer $B_0$ will play a special role, it corresponds to the disk $P(Q)$ in our main model). Denote by $\Omega_D = \partial D \times [-\pi/2, \pi/2]$ the collision space, $F_D: \Omega_D \to \Omega_D$ the collision map, and $\mu_D$ the corresponding invariant measure.

Assume that the horizon is finite, i.e. the free path between collisions is bounded by $L_{\text{max}} < \infty$. In this case for every $k \geq 1$ the map $F^k_D$ is discontinuous on a set $S_k \subset \Omega_D$, which is a finite union of smooth compact curves. The complement $\Omega_D \setminus S_k$ is a finite union of open domains which we denote by $\Omega_{D,k,j}, 1 \leq j \leq J_k$.

Now let $\mathcal{H}_{k,\eta}$ denote the space of functions on $\Omega_D$ which are Hölder continuous with exponent $\eta$ on each domain $\Omega_{D,k,j}, 1 \leq j \leq J_k$:

$$f \in \mathcal{H}_{k,\eta} \iff \forall j \in [1, J_k] \forall x, y \in \Omega_{D,k,j} |f(x) - f(y)| \leq K_f [\text{dist}(x,y)]^\eta$$
One of the central results in the theory of dispersing billiards is

**Proposition A.1 (Exponential decay of correlations [79]).** For every \( \eta \in (0, 1] \) and \( k \geq 1 \) there is a \( \theta_{k,\eta} \in (0, 1) \) such that for all \( f, g \in \mathcal{H}_{k,\eta} \) and \( n \in \mathbb{Z} \)

\[
(A.1) \quad \left| \mu_{\mathcal{D}}(f \cdot (g \circ \mathcal{F}_{\mathcal{D}}^n)) - \mu_{\mathcal{D}}(f)\mu_{\mathcal{D}}(g) \right| \leq C_{f,g} \theta_{k,\eta}^{|n|}
\]

where

\[
(A.2) \quad C_{f,g} = (K_f + \|f\|_{\infty})(K_g + \|g\|_{\infty})
\]

The exponential bound (A.1) is stated and proved in [18, 79]. The formula (A.2), which we also need for our purposes, is not explicitly derived there, but it follows from the estimates on pages 608–609 of [79].

The arguments in [79] can be used to derive the following analogue of our Proposition 2.3:

**Proposition A.2 (Equidistribution for billiards).** For every \( \eta \in (0, 1] \) and \( k \geq 1 \) there is a \( \theta_{k,\eta} \in (0, 1) \) such that for any \( f \in \mathcal{H}_{k,\eta} \) and any standard pair, i.e. an \( \mathcal{H} \)-curve \( W \subset \Omega \) with a smooth probability measure \( \nu \) on it, we have

\[
(A.3) \quad \left| \int_W f \circ \mathcal{F}_{\mathcal{D}}^n d\nu - \mu_{\mathcal{D}}(f) \right| \leq C_f \theta_{k,\eta}^n \quad \forall n \geq K |\ln|W||
\]

where \( C_f = K_f + \|f\|_{\infty} > 0 \) and \( K = K_{\mathcal{D}} > 0 \) are constants. In addition, by time reversibility, a similar property holds for stable curves and negative iterations of \( \mathcal{F}_{\mathcal{D}} \).

Below we sketch alternative proofs of both Propositions A.1 and A.2 using a ‘coupling method’ [7, 80]. This is done in order to make our presentation self-contained, as well as to emphasize the central role played by shadowing-type arguments in the whole theory.

Since the rest of this subsection deals with a fixed domain, we drop \( \mathcal{D} \) in \( \mathcal{F}_{\mathcal{D}} \). First we derive Proposition A.1 from A.2. We may assume that \( \mu(g) = 0 \) (otherwise we replace \( g \) with \( g - \mu(g) \)).

Let \( \mathcal{G} = \{\gamma_\alpha\} \) be a smooth foliation of \( \Omega \) by \( \mathcal{H} \)-curves. Denote by \( \mathcal{G}' = \{\gamma'_\beta\} \) the foliation of \( \Omega \) into the \( \mathcal{H} \)-components of the sets \( \mathcal{F}^{n/2}(\gamma_\alpha) \), \( \gamma_\alpha \in \mathcal{G} \). For every curve \( \gamma'_\beta \in \mathcal{G}' \) its preimage \( \mathcal{F}^{-n/2}(\gamma'_\beta) \) has length smaller than
$C\vartheta^{n/2}$, where $\vartheta^{-1} > 1$ denotes the minimal expansion factor of unstable curve, cf. (3.9). Hence we can approximate the function $f$ by a constant function on every curve $F^{-n/2}(\gamma'_\beta)$, $\gamma'_\beta \in \mathcal{G}'$, and this approximation results in an error term $O\left(\|g\|_\infty K_f \vartheta^{n/2}\right)$ (for all $n/2 > k$). Then we apply (A.3) to $n/2$ iterations of $F$, the function $g$ and every curve $\gamma'_\beta \in \mathcal{G}'$ whose length is at least $e^{-n/2K}$, and obtain a bound $\|f\|_\infty (K_g + \|g\|_\infty) \vartheta^{n/2}$. Lastly, the total measure of the curves $\gamma'_\beta \in \mathcal{G}'$ whose length is shorter than $e^{-n/2K}$ is $O\left(\|f\|_\infty \|g\|_\infty e^{-n/2K}\right)$. Thus Proposition A.1 follows.

Next we prove Proposition A.2 in several steps.

**Step 1.** We may assume that $W$ is long enough, i.e. $|W| = O(1)$, otherwise we apply Lemma 3.10 (c) to transform $W$ into H-components of length $\geq \varepsilon_0$. Hence we assume that $|W| \geq \varepsilon_0$ (in this case (A.3) will hold for all $n \geq 1$).

We will say that an H-curve $W$ is long if $|W| \geq \varepsilon_0$.

Next, to establish (A.3) it is enough to show that the distribution of the image of $F^nW$ is almost independent of $W$, that is

\[(A.4) \quad \left| \int_{W_1} f \circ F^n d\nu_1 - \int_{W_2} f \circ F^n d\nu_2 \right| \leq C_f \theta^n_{k,\eta}\]

where $(W_i, \nu_i)$ satisfy the assumptions of Proposition A.2, and both $W_1, W_2$ are long. In fact, (A.4) can be easily extended to

\[(A.5) \quad \left| \int_M f \circ F^n d\mu_1 - \int_M f \circ F^n d\mu_2 \right| \leq C_f \theta^n_{k,\eta}\]

where $\mu_1, \mu_2$ are measures of the form

$$\mu_i = \int \text{mes}_{\ell_\alpha} d\lambda_i(\alpha)$$

with $\mathcal{G} = \{\ell_\alpha\}$ being some family of standard pairs and $\lambda_i$ factor measures on $\mathcal{G}$ satisfying

\[(A.6) \quad \lambda_i(\text{length}(\gamma_\alpha) \leq \varepsilon) \leq \text{Const} \varepsilon.\]

We will say that a family of standard pairs with a factor measure $\lambda_i$ is proper if it satisfies (A.6).
Note that (A.5) implies Proposition A.2 if we set $\lambda_1$ to an atomic measure (concentrated on a single long H-curve) and $\mu_2 = \mu_D$, as $\mu_D$ satisfies (A.6) by our discussion in Section 2.2.

**Step 2.** The proof of (A.4) will be accomplished by the so called coupling algorithm developed in [80]. Its main idea is to divide $F^n W_1$ and $F^n W_2$ into pieces, which can be paired so that the elements of each pair are close to each other (we used a similar idea to prove Proposition 2.2, but there we coupled the images of the same curve under different maps). However, since the expansion is not uniform in different regions of $\Omega$, some pieces of $F^n W_i$ may carry more weight than others, so we may have to couple a heavy piece with several light ones. This can be done by splitting a heavy piece into several ‘thinner’ curves, each coupled to a different partner. It is actually convenient to split each curve $W_i$ into uncountable many ‘fibers’. Namely, given a standard pair $(W, \nu)$, we consider $Y = W \times [0, 1]$ and equip $Y$ with a probability measure

$$dm(x, t) = d\nu(x) \, dt = \rho(x) \, dx \, dt$$

where $\rho(x)$ is the density of $\nu$ and $0 \leq t \leq 1$. We call $Y$ a rectangle with base $W$. The map $F^n$ can be naturally defined on $Y$ by $F^n(x, t) = (F^n x, t)$ and the function $f$ by $f(x, t) = f(x)$.

The coupling method developed in [80] will give us the following:

**Lemma A.3.** Let $W_1$ and $W_2$ be two long H-curves, and $Y_1$ and $Y_2$ the corresponding rectangles. Then there exist a measure preserving map (coupling map) $\xi : Y_1 \to Y_2$ and a function $R : Y_1 \to \mathbb{N}$ such that

(A) For all $(x, t) \in Y_1$ and $\xi(x, t) = (y, s) \in Y_2$ and all $n > R(x, t)$ the points $F^n(x)$ and $F^n(y)$ lie on the same stable manifold in the same connected component of $\Omega_D \setminus S_{-n+R(x,t)}$; in particular

$$\text{dist}(F^n(x), F^n(y)) \leq C\theta^{n-R(x,t)}$$

where $C > 0$ and $\theta < 1$ are constants.

(B) $m_1((x, t) : R(x, t) > n) \leq C\theta^n$.  

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We postpone the proof until step 3 and first derive (A.4) from Lemma A.3:

\[ \Delta = \int_{W_1} f \circ F^n \; d\nu_1 - \int_{W_2} f \circ F^n \; d\nu_2 \]

\[ = \int_{Y_1} f(F^n(x, t)) \; dm_1 - \int_{Y_2} f(F^n(y, s)) \; dm_2 \]

\[ = \int_{Y_1} [f(F^n(x, t)) - f(F^n(\xi(x, t)))] \; dm_1. \]

The last integral can be decomposed as

\[ \int_{Y_1} [...] = \int_{R^{n/2}} [...] + \int_{R^{n/2}} [...] = I + II, \]

and it is easy to see that \(|I| \leq 2C\|f\|_\infty \theta^{n/2}\) and \(|II| \leq \text{Const} K_f \theta^{n/2}. \]

\[ \square \]

**Step 3.** Here we begin the proof of Lemma A.3. First we construct a special family of stable manifolds that will be used to ‘couple’ points of \(Y_1\) and \(Y_2\).

Let \(\tilde{W} \subset \Omega\) be an H-curve and \(\kappa > 0\); define

\[ \tilde{W}_\kappa = \tilde{W} \setminus \cup_{n \geq 0} F^{-n} U_{\kappa \theta^n}(S_1) \]

where \(U_\varepsilon(S_1)\) denotes the \(\varepsilon\)-neighborhood of \(S_1\). It is standard that through every point \(x \in \tilde{W}_\kappa\) there is a stable manifold \(W^s_x\) extending at least the distance \(\kappa\) on both sides of \(\tilde{W}\). We denote this family of stable manifolds by \(G^s_\kappa(\tilde{W})\).

Furthermore, \(|\tilde{W} \setminus \cup_{\kappa > 0} \tilde{W}_\kappa| = 0\). Hence by reducing \(\tilde{W}\) we can ensure that, given any \(D, \delta > 0\), we can find a curve \(\tilde{W}\) and \(\kappa > 0\) such that

\[ (A.8) \quad \kappa > D|\tilde{W}| \quad \text{and} \quad |\tilde{W}_\kappa|/|\tilde{W}| > 1 - \delta. \]

Moreover, for every \(x \in \tilde{W}_\kappa\) the set of points \(y \in W^s_x\) such that the unstable manifold \(W^u_y\) intersects all the stable manifolds \(W^s_x \in G^s(\tilde{W})\) is closed and has positive Lebesgue measure on \(W^s_x\). For the rest of this section, we fix a small \(\delta > 0\), such a curve \(\tilde{W}\), the family \(G^s = G^s_\kappa(\tilde{W})\), and denote their union by \(\Lambda^s = \cup G^s\). We will say that an H-curve \(W\) **fully crosses** \(\Lambda^s\) if it intersects *all* the stable manifolds \(W^s_x \in G^s\). We note that the first inequality in (A.8) guarantees that any sufficiently long H-curve \(W\) that satisfies \(\text{dist}(\tilde{W}, \tilde{W}) < |\tilde{W}|\) will fully cross \(\Lambda^s\). Observe that \(\tilde{W}_\kappa = \tilde{W} \cap \Gamma^s\). For any H-curve fully crossing \(\Lambda^s\) we set \(W_\kappa := W \cap \Gamma^s.\]
Next, for any standard pair \( \ell = (\gamma, \rho) \) and any \( n \geq 0 \) denote by \( \gamma_{n,i} \) the H-components of \( F^n(\gamma) \) that fully cross \( \Lambda^s \) and put

\[
\gamma_{n,*} = \cup_i F^{-n}(\gamma_{n,i} \cap \Lambda^s).
\]

We claim that there are constants \( n_0 \geq 1 \) and \( d_0 > 0 \) such that for any long standard pair (i.e. \( |\gamma| \geq \varepsilon_0 \)) and any \( n \geq n_0 \) we have

\[
\operatorname{mes}_\ell(\gamma_{n,*}) \geq d_0.
\]

This follows from the mixing property of \( F \) and the compactness of the set of long H-curves, the proof of (A.10) is essentially given in [11, Theorem 3.13].

Now let \( \ell = (\gamma, \rho) \) be a standard pair such that \( \gamma \) fully crosses \( \Lambda^s \), then \( \gamma_{\kappa} = \gamma \cap \Lambda^s \) is a Cantor set on \( \gamma \), and its complement \( \gamma \setminus \gamma_{\kappa} \) consists of infinitely many intervals; we call them gaps in \( \gamma_{\kappa} \). These gaps naturally correspond to the intervals of \( \tilde{W} \setminus \tilde{W}_{\kappa} \) (gaps in \( \tilde{W}_{\kappa} \)), which are created by the removal of the \( F^{-n} \)-images of the \( c\vartheta^n \)-neighborhoods of \( S_1 \) from \( \tilde{W} \). We call \( n \) the rank of the corresponding gap (if a gap is made by several overlapping intervals with different \( n \)'s, then its rank is the smallest such \( n \)).

If a gap \( \tilde{V} \subset \tilde{W} \setminus \tilde{W}_{\kappa} \) has rank \( n \), then \( F^n(\tilde{V}) \) will have length \( \geq c\vartheta^n \). It corresponds to a gap \( V \subset \gamma \setminus \gamma_{\kappa} \), to which we also assign rank \( n \); observe that \( F^n(V) \) lies in the \( \varepsilon \)-vicinity of \( F^n(\tilde{V}) \) with some \( \varepsilon \ll \vartheta^n \), hence \( F^n(V) \) has length \( \geq \frac{1}{2} c\vartheta^n \). Then the set \( F^{n(1 + \beta_3 |\ln \vartheta|)}(V) \), equipped with the image of the conditional measure \( \operatorname{mes}_V = \operatorname{mes}_\ell(\cdot \mid V) \) on \( V \), will be a proper family of standard pairs, in the sense of (A.6), as it follows from Lemma 3.10 (b).

Accordingly, we define a ‘recovery time’ function \( r_\gamma(x) \) on \( \gamma \setminus \gamma_{\kappa} \) by setting \( r_\gamma(x) = n(1 + \beta_3 |\ln \vartheta|) \), where \( n \) is the rank of the gap containing the point \( x \) (note that the function \( r_\gamma(x) \) is constant on every gap). Lemma 3.10 (b) implies that for some \( \theta < 1 \) and all \( n > 0 \)

\[
\operatorname{mes}_\ell(x \in \gamma \setminus \gamma_{\kappa} : r_\gamma(x) > n) / \operatorname{mes}_\ell(\gamma \setminus \gamma_{\kappa}) \leq \text{Const} \theta^n.
\]

Next, let \( s_\ell(x) \) be another function on \( \gamma \setminus \gamma_{\kappa} \) that is constant on every gap and such that \( s_\ell(x) \geq r_\gamma(x) + n_0 \). Then \( \operatorname{mes}_V(V_{s_\ell(x)},s) \geq d_0 \) for each gap \( V \subset \gamma \setminus \gamma_{\kappa} \), in the notation of (A.9). We call \( s_\ell \) a ‘stopping time’ function.

**Lemma A.4.** We can define the stopping time function \( s_\ell(x) \) on \( \gamma \setminus \gamma_{\kappa} \) so that for all \( n \geq 1 \)

\[
\operatorname{mes}_\ell(x \in \gamma \setminus \gamma_{\kappa} : s_\ell(x) = n) / \operatorname{mes}_\ell(\gamma \setminus \gamma_{\kappa}) = q_n,
\]
where \( \{ q_n \} \) is a sequence satisfying

\[
\sum q_n = 1 \quad \text{and} \quad q_n < \text{Const} \theta^n.
\]

Furthermore, the sequence \( \{ q_n \} \) is independent of \( \ell \), i.e. it is the same for all standard pairs \( \ell = (\gamma, \rho) \) that fully cross \( \Lambda^s \).

**Proof.** Due to (A.11), it is easy to define \( s_\ell \) so that for all \( n > 0 \)

\[
\text{mes}_\ell (x \in \gamma \setminus \gamma_s: s_\ell(x) > n) / \text{mes}_\ell (\gamma \setminus \gamma_s) \leq \text{Const} \theta^n.
\]

We still have a considerable flexibility in defining \( s_\ell \), and we want to adjust it so that it will satisfy (A.12) with a sequence \( \{ q_n \} \) independent of \( \ell \). This seems to be a rigid requirement, but it can be fulfilled by splitting gaps \( V \) into ‘thinner’ curves with the help of rectangles \( V \times [0, 1] \) described in Step 2: precisely, we can replace each gap \( V \) with a rectangle \( V \times [0, 1] \), divide the latter into subrectangles \( V \times I_j \), where \( I_j \subset [0, 1] \) are some subintervals, and define \( s_\ell \) differently on each subrectangle \( I_j \). The sizes of the subintervals \( I_j \subset [0, 1] \) must be selected to ensure (A.12), as well as (A.13). □

**Step 4.** We now turn to the construction of the coupling map \( \xi: Y_1 \to Y_2 \) for Lemma A.3, which will be done recurrently. Given two rectangles \( Y_1, Y_2 \) with long bases \( W_1, W_2 \), we define the first stopping time to be constant \( s_0(x) = n_0 \) on both rectangles. At the time \( s_0 = n_0 \) some of the H-components of each curve \( W_i \) will fully cross \( \Lambda^s \). For every H-component \( W_{1,s_0,i} \) of \( \mathcal{F}^{s_0}(W_1) \) that fully crosses \( \Lambda^s \) we consider the corresponding rectangle \( Y_{1,s_0,i} = W_{1,s_0,i} \times [0, 1] \). We will split off a subrectangle \( W_{1,s_0,i} \times [0, \tau_{1,i}] \) with some \( \tau_{1,i} \leq 1/2 \) so that \( m_1(\tilde{Y}_{1,1}) = d_0/2 \), where

\[
\tilde{Y}_{1,1} = \{(x, t) \in Y_1: \mathcal{F}^{s_0}(x) \in W_{1,s_0,i} \cap \Lambda^s \quad \text{and} \quad t \in [0, \tau_{1,i}] \quad \text{for some} \quad i\}
\]

(this is possible due to (A.10)).

Suppose we define, similarly, the set \( \tilde{Y}_{2,1} \subset Y_2 \). Then the sets \( \tilde{Y}_{1,1} \) and \( \tilde{Y}_{2,1} \) will have the same overall measure (= \( d_0/2 \)), and their \( \mathcal{F}^{s_0} \)-images will intersect the same stable manifolds \( W^s \in \mathcal{G}^s \), but for every \( W^s \in \mathcal{G}^s \) the intersections \( W^s \cap \mathcal{F}^{s_0}(\tilde{Y}_{1,1}) \) and \( W^s \cap \mathcal{F}^{s_0}(\tilde{Y}_{2,1}) \) may carry different ‘amount’ of measures \( m_1 \) and \( m_2 \), respectively. This happens for two reasons: (i) the densities of our measures may vary along H-components and (ii) the Jacobian of the holonomy map may also vary and differ from one. To deal with these
problems, we need to assume that the diameter of \( \Lambda^s \) is small, so that the corresponding oscillations of the densities are small (say, the ratio of the densities at different points on the same H-component is between 0.99 and 1.01), and the Jacobian takes values in a narrow interval, say, \([0.99, 1.01]\).

Now we define the set \( \tilde{Y}_{2,1} \) as follows: for every H-component \( W_{2,s_0,j} \subset \mathcal{F}^{s_0}(W_2) \) that fully crosses \( \Lambda^s \) we will construct a function \( \tau_{2,j}(y) \leq 0.6 \) on \( W_{2,s_0,j} \cap \Lambda^s \) and then put

\[
\tilde{Y}_{2,1} = \{(y,t) \in Y_2 : \mathcal{F}^{s_0}(y) \in W_{2,s_0,j} \cap \Lambda^s & t \in [0, \tau_{2,j}(\mathcal{F}^{s_0}y)] \text{ for some } j\}
\]

The functions \( \tau_{2,j} \) can be constructed so that for every \( W^s \in \mathcal{G}^s \) the intersections \( W^s \cap \mathcal{F}^{s_0}(\tilde{Y}_{1,1}) \) and \( W^s \cap \mathcal{F}^{s_0}(\tilde{Y}_{2,1}) \) carry the same ‘amount’ of measures \( m_1 \) and \( m_2 \) (this is why we allow \( \tau_{2,j} \) to take values up to 0.6). Now we naturally define the coupling map \( \xi : \tilde{Y}_{1,1} \rightarrow \tilde{Y}_{2,1} \) that preserves measures and couples points whose \( \mathcal{F}^{s_0} \)-images lie on the same stable manifold of the \( \mathcal{G}^s \) family. Note that

\[
(A.15) \quad m_r(\tilde{Y}_{r,1}) = d_0/2 \quad \text{for } r = 1, 2.
\]

Lastly we set \( R(x,t) = s_0 \) on \( \tilde{Y}_{1,1} \). This concludes the first round of our recurrent construction of \( \xi \).

**Step 5.** Before we start the second round, we need to ‘inventory’ the remaining parts of \( Y_r, r = 1, 2 \), and represent each of them as a countable union of rectangles. To this end we define a function \( \tau_{r,i} \) on every H-component \( W_{r,s_0,i} \) of \( \mathcal{F}^{s_0}(W_r) \) that fully crosses \( \Lambda^s \): for \( r = 1 \) we set \( \tau_{1,i}(x) \) to be constant equal to \( \tau_{1,i} \) defined in Step 4, and for \( r = 2 \) we extend the function \( \tau_{2,i}(x) \) defined in Step 4 on \( W_{2,s_0,i} \cap \Lambda^s \) continuously and linearly to every gap \( V_{2,s_0,i,j} \subset W_{2,s_0,i} \setminus \Lambda^s \). The graph of \( \tau_{r,i} \) divides the rectangle \( W_{r,s_0,i} \times [0,1] \) into two parts (‘subrectangles’ whose one side may be curvilinear).

Now the set \( \mathcal{F}^{s_0}(Y_r \setminus \tilde{Y}_{r,1}) \) consists of connected components of three types. First, these are rectangles corresponding to the H-components of \( \mathcal{F}^{s_0}(W_r) \) that do not fully cross \( \Lambda^s \). Second, the ‘upper subrectangles’

\[
\{(x,t) : x \in W_{r,s_0,i} & t \in [\tau_{r,i}(x), 1]\}.
\]

These are genuine rectangles for \( r = 1 \) and figures with one ‘jagged’ side for \( r = 2 \), see Fig. 7. All of them have sufficiently long bases (longer than the size of \( \Lambda^s \) in the unstable direction). Third, the ‘lower subrectangles’

\[
\{(x,t) : x \in V_{r,s_0,i,j} & t \in [0, \tau_{r,i}(x)]\}.
\]
Figure 7: The partition of a rectangle over an H-component $W_{2,s_0,i}$: the irregular line in the middle is the graph of the function $\tau_{2,i}(x)$; it separates the ‘upper subrectangle’ (of the second type) from lower trapezoids (of the third type).

constructed over gaps $V_{r,s_0,i,j} \subset W_{r,s_0,i} \setminus \Lambda^s$. These are true rectangles for $r = 1$ and trapezoids for $r = 2$, see Fig. 7.

The shape of the functions $\tau_{2,i}$ is determined by the densities on our H-components, which are Lipschitz continuous, see (3.21), and the Jacobian of the holonomy map, which is only weakly regular in the following sense. For any two nearby H-curves $W', W''$ and $x, y \in W'$ that belong to one connected component of $\Omega \setminus S_n$, the Jacobian of the holonomy map $h : W' \to W''$ satisfies

$$| \ln J_{W'} h(x) - \ln J_{W'} h(y) | \leq \text{Const} \theta^n$$

for some $\theta < 1$, see [11, Theorem 3.6] (this property is sometimes called ‘dynamically defined Hölder continuity’ [79, p. 597]). Thus, the function $\tau_{2,i}$ will be dynamically Hölder continuous, i.e. it will satisfy

$$(A.16) \quad | \ln \tau_{2,i}(x) - \ln \tau_{2,i}(y) | \leq C \theta^n$$

whenever $x$ and $y$ belong to the same connected component of $\Omega \setminus S_n$.

Next we rectify the rectangles of the second and third type as follows. Given a ‘rectangle’ $Y = \{(x, t) : x \in W & t \in [0, \tau(x)]\}$, where $\tau(x)$ is a dynamically Hölder continuous function on $W$, equipped with a probability measure $dm(x, t) = \rho(x) \, dx \, dt$, we transform $[0, \tau(x)]$ onto $[0, 1]$ linearly at every point $x \in W$, and thus obtain a full-height rectangle $\hat{Y} = W \times [0, 1]$ with measure

$$d\hat{m}(x, t) = \hat{\rho}(t) \, dx \, dt, \quad \hat{\rho}(x) = \tau(x) \rho(x).$$
Since $\hat{\rho}(x)$ is dynamically Hölder continuous (rather than Lipschitz), we have to generalize our notion of standard pairs (for the proof of Lemma A.3 only!) to include such densities. This will not do any harm, though, since it is only oscillations of these densities that matters in our proof, and the oscillations are well controlled by the dynamical Hölder continuity; observe also that our densities will smooth out before the next stopping time, thus they will always remain uniformly Hölder continuous – with the same $C$ and $\theta$ in (A.16).

Thus the remaining set $Y_{r,1}^{(n)} = \mathcal{F}^{s_0}(Y_r \setminus \tilde{Y}_r,1)$ for $r = 1, 2$ is a (countable) union of rectangles of the full (unit) height, which we denote by $\{Y_{r,1,i}\}$; it carries a probability measure $m_{r,1}$ induced by the $\mathcal{F}^{s_0}$-image of the measure $m_r$. The family $\{Y_{r,1,i}\}$ may not be proper, i.e. it may fail to satisfy (A.6). However, if we condition the measure $m_{r,1}$ onto the union of rectangles of the first and second type, it will obviously recover and become a proper family in just a few iterations of $\mathcal{F}$. On the rectangles of the third type, the recovery time may vary greatly, see Step 3, and we define the stopping time function $s_1(x,t)$ on the rectangles of the third type as described in Lemma A.4. We can clearly define the stopping time $s_1$ on the rectangles of the first and the second types as well, so that its overall distribution matches that described in Step 3, i.e.

(A.17) \[ m_{r,1}(Y_{r,1}^{(n)}) = q_n, \quad Y_{r,1}^{(n)} = \{\cup_i Y_{r,1,i} : s_1 = n\} \]

with the same sequence $\{q_n\}$ as in (A.12)–(A.13). Of course, $s_1$ must be constant on every rectangle, so to ensure (A.17) we may need to split rectangles $Y_{r,1,i}$ of the first and second type into ‘thinner’ subrectangles, as we did in the end of Step 3, and define $s_1$ separately on every subrectangle.

Now for every rectangle $Y_{r,1,i}$ the set $\mathcal{F}^{s_1}(Y_{r,1,i})$ will contain H-components fully crossing $\Lambda^s$, and in the notation of (A.9) we have $m_{r,1}(Y_{r,1,i,s_1,s})/m_{r,1}(Y_{r,1,i}) \geq d_0$, due to (A.10), hence

(A.18) \[ m_{r,1}(Y_{r,1,s_1,s}^{(n)}) \geq d_0 m_{r,1}(Y_{r,1}^{(n)}) = d_0 q_n, \]

where $Y_{r,1,s_1,s}^{(n)} = \cup_i Y_{r,1,i,s_1,s}$.

Based on (A.17) and (A.18), for every $n \geq 1$ we can apply our coupling procedure (Step 4) to the sets $Y_{1,1}^{(n)}$ and $Y_{2,1}^{(n)}$ and define the coupling map $\xi$ on a subset of relative measure $d_0/2$, see (A.15), i.e.

(A.19) \[ m_{r,1}\{(x,t) \in Y_{r,1}^{(n)} \& \mathcal{F}^n(x,t) \text{ is coupled}\} = d_0 q_n/2 \]
We denote by \( \tilde{Y}_{r,2} \subset Y_r \) the set of the preimages of just ‘coupled’ points and put \( R(x) = s_0(x) + s_1(\mathcal{F}^{s_0}x) \) on \( \tilde{Y}_{1,2} \). We do this for every \( n \geq 1 \), and this concludes the second round of our construction. It then proceeds recursively, by repeating Steps 4 and 5 alternatively.

At the \( k \)th round, we define a stopping time function \( s_{k-1} \) on the set \( Y_{r,k-1} \) of yet uncoupled points for \( r = 1, 2 \), then we ‘couple’ some points of the images \( \mathcal{F}^{s_{k-1}}(Y_{r,k-1}) \), denote by \( \tilde{Y}_{r,k} \subset Y_r \) the set of the preimages of just ‘coupled’ points, and define

\[
R(x) = s_0(x) + \cdots + s_{k-1}(\mathcal{F}^{s_0+\cdots+s_{k-2}}x)
\]
on \( \tilde{Y}_{1,k} \). Observe that the point \( \mathcal{F}^R(x) \) and its partner \( \mathcal{F}^R(\xi(x)) \) lie on the same stable manifold, which proves the claim (A) of Lemma A.3.

**Step 6.** It remains to prove the claim (B), which will also imply that the coupling map \( \xi \) is defined almost everywhere on \( Y_1 \). For brevity, we identify the set \( Y_r \) (for each \( r = 1, 2 \)) with its images, i.e. we consider all our stopping time functions as defined on \( Y_r \). We then have two conditional probability formulas:

(A.20) \[ m_r(s_k = n/s_{k-1} = n_{k-1}, \ldots, s_1 = n_1, s_0 = n_0) = q_n \]
due to (A.17) and

(A.21) \[ m_r(\tilde{Y}_{r,k}/s_{k-1} = n_{k-1}, \ldots, s_1 = n_1, s_0 = n_0) = \delta : = d_0/2 \]
due to (A.19). The following argument is standard in the studies of random walks. Let \( \tilde{p}_n = m_1((x,t) \in Y_1: R(x,t) = n) \) denote the fraction of points coupled exactly at time \( n \) (i.e., at the \( n \)th iteration of \( \mathcal{F} \), rather than at the \( n \)th round). Note that \( \tilde{p}_i = 0 \) for \( i < n_0 \) and \( \tilde{p}_{n_0} = \delta \). Now \( p_n = \tilde{p}_n/\delta \) is the fraction of points stopped at time \( n \), i.e.

\[
p_n = m_1((x,t) \in Y_1: s_0 + s_1 + \cdots + s_k = n \text{ for some } k).
\]

Due to (A.20) and (A.21) we have the following ‘convolution law’:

(A.22) \[ p_{n+n_0} = (1 - \delta) \left( q_n + (1 - \delta) \sum_{i=1}^{n-1} q_{n-i} p_{n_0+i} \right) \quad \forall n \geq 1.
\]

Now consider two complex analytic functions

\[
P(z) = \sum_{n=1}^{\infty} p_{n_0+n} z^n \quad \text{and} \quad Q(z) = \sum_{n=1}^{\infty} q_n z^n,
\]

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then (A.22) implies \( P(z) = (1 - \delta) Q(z) + (1 - \delta)^2 P(z) Q(z) \), hence

\[
(A.23) \quad P(z) = \frac{(1 - \delta) Q(z)}{1 - (1 - \delta)^2 Q(z)}
\]

Due to (A.13), we have \(|Q(z)| \leq 1\) for all \(|z| \leq 1\), and the function \( Q(z) \) is analytic in the complex disk \( \{z: |z| < 1 + \varepsilon\} \) for some \( \varepsilon > 0 \). Hence \( P(z) \) is also analytic in a complex disk of radius greater than one, which implies an exponential tail bound on \( p_n \). A similar bound then follows for \( \bar{p}_n = \delta p_n \). □

### A.2 Decay of correlations: extensions.

In this section we will extend the mixing results in several ways:

**Extension 1.** Suppose one scatterer (specifically, \( B_0 \)) is removed from the construction of \( \Omega_D \), i.e. we redefine \( \tilde{\Omega}_D = \bigcup_{i=1}^r \partial B_i \times [-\pi/2, \pi/2] \), and respectively the return map \( \tilde{F}_D: \tilde{\Omega}_D \to \tilde{\Omega}_D \) and the invariant measure \( \tilde{\mu}_D \). Note that we do not change the dynamics – the billiard particle still collides with the scatterer \( B_0 \), we simply skip those collisions in the construction of the collision map. Assume, additionally, that the billiard particle cannot experience two successive collisions with \( B_0 \) without colliding with some other scatterer(s) in between (this follows from our “finite horizon” assumption in Section 1.4, provided \( r \) is small enough). In this case the analysis done in [79] goes through and Propositions A.2 and A.1 now hold for the dynamical system \((\tilde{\Omega}_D, \tilde{F}_D, \tilde{\mu}_D)\) and functions \( f, g \) defined on \( \tilde{\Omega}_D \).

The value of \( \theta_{k,\eta} \) in (A.1) depends the following quantities characterizing the given billiard table:

- (a) the minimal and maximal free path (called \( L_{\text{min}} \) and \( L_{\text{max}} \)),
- (b) the minimal and maximal curvature of the boundary of the scatterers,
- (c) the upper bound on the derivative of the curvature of the scatterers,
- (d) the smallest \( n \geq 1 \) for which the complexity bound

\[
(A.24) \quad K_n \vartheta^n < 1
\]

holds, where \( K_n \) denotes the maximal number of pieces into which \( S_n \) can partition arbitrary short unstable curves.
It is known [10, Section 8] and [79, p. 634] that \( K_n \leq C_1 n + C_2 \), where \( C_1 \) and \( C_2 \) are constants determined by the number of possible tangencies between successive collisions, i.e., the by maximal number of points at which a straight line segment \( I \subset D \) can touch some scatterers \( B_i \). We note that this number does not exceed \( L_{\text{max}}/L_{\text{min}} \), thus \( C_1, C_2, \) and \( n \) in (A.24) are effectively determined by \( L_{\text{max}} \) and \( L_{\text{min}} \).

**Extension 2.** Consider a family of dispersing billiard tables obtained by changing the position of one of the scatterers (specifically, \( B_0 \)) continuously on the original dispersing billiard table. We only allow such changes that the maximal free path \( L_{\text{max}} \) remains bounded away from infinity, and the minimal free path \( L_{\text{min}} \) remains bounded away from zero. Then all the characteristic values (a)–(d) of the billiard tables in our family will effectively remain unchanged, and therefore the bound (A.1) will be *uniform*. (Note that the space \( \Omega_D \) does not depend on the position of the movable scatterer \( B_0 \), hence the functions \( f, g \) in (A.1) do not have to change with the position of \( B_0 \)).

**Extension 3.** Suppose we not only change the position of the scatterer \( B_0 \), but also reduce its size homotetically (namely, suppose \( B_0 \) is a disk of radius \( r_0 \), and we replace it with a disk of radius \( r < r_0 \)). Hence we consider a larger family of dispersing billiard tables than in Extension 2. Now the collision space \( \Omega_D \) depends on the size of \( B_0 \), but we restrict the analysis to the space \( \Omega_D \) constructed exactly as we did in Extension 1, by skipping collisions with \( B_0 \). Then the space \( \Omega_D \) will be the same for all billiard tables in our family, so we can speak about the uniformity of the exponential bound on correlations for the map \( \tilde{F} \). Again, we assume a uniform upper bound on \( L_{\text{max}} \) and a uniform positive lower bound on \( L_{\text{min}} \). There are several new problems now:

The curvature of \( \partial B_0 \) will not be uniformly bounded anymore, it will be proportional to \( 1/r \). The upper bound on the curvature is used to prove a uniform transversality of stable and unstable cones, see [18, pp. 534–535]. Those cones are not uniformly transversal anymore, the angle between then is \( O(r) \) on the part of the phase space \( \Omega_D \) corresponding to the boundary of the scatterer \( B_0 \), but this part is specifically excluded from the construction of \( \tilde{\Omega}_D \), hence the cones are still uniformly transversal on \( \tilde{\Omega}_D \). The upper bound on the curvature is also used in the distortion and curvature estimates, similar to those in Appendix C, but we will show that those estimates remain uniform over all \( r > 0 \), see a remark after the proof of Lemma C.1. Next, the curvature of the disk \( B_0 \) is constant, so its derivative is zero.
Lastly, the complexity $K_n$ of the singularity set $S_n$ will be affected by $r$, too, if $r$ is allowed to be arbitrarily small. Indeed, if all the scatterers had fixed size, one considers [18, 79] short enough unstable curves that can only break into two pieces at any collision (one piece collides, the other passes by, as it is explained in the proof of Lemma 3.10). But now, no matter how small an unstable curve is, the scatterer $B_0$ may be even smaller, and then the unstable curve may be torn by $B_0$ into three pieces. The middle piece hits $B_0$, gets reflected, and by the next collision its image will be of length $O(1)$. It is not hard to see then that the sequence $K_n$ will grow exponentially fast, and therefore the complexity bound (A.24) may easily fail for all $n \geq 1$.

The complexity bound is only used in the proof of the growth lemma [18, Theorem 3.1], which is analogous to our Lemma 3.10. We have seen in Section 3.4 that the growth lemma follows from the one-step expansion estimate (3.24). In fact, it suffices to establish the one-step expansion estimate for any iteration of the given map [18, Proposition 10.1], i.e. in our case it is enough to prove that

\[(A.25) \quad \exists n \geq 1: \quad \theta_n := \liminf_{\delta \to 0} \sup_{W: \text{length}(W) < \delta} \sum_i \vartheta_{i,n} < 1\]

Here $W \subset \hat{\Omega}_D$ denotes an H-curve and $\vartheta_{i,n}^{-1}$ the smallest local factor of expansion of $\hat{\mathcal{F}}_D^n(W_{i,n})$ under the map $\hat{\mathcal{F}}_D^n$, where $W_{i,n}$, $i \geq 1$, denote the H-components of $\hat{\mathcal{F}}_D^n(W)$.

Next we prove (A.25). First we consider the case $n = 1$. Collisions of $W$ with the fixed scatterers $B_j$, $j \geq 1$, are described in the proof of Lemma 3.10. Now if $W$ collides with the disk $B_0$ of a very small radius $r$, say $r < O(\text{length}(W))$, then $W$ may be torn into three pieces as described above. The middle piece (reflecting off $B_0$) will be further subdivided into countably many H-components lying in all the homogeneity strips $H_{\pm k}$ for $k \geq k_0$, as well as $H_0$. Those H-components will be expanded by factors $\geq ck^2/r$ and $> c/r$, respectively, see our estimates in Section 3.1. Hence the contribution of all these H-components to the sum $\sum \vartheta_{i,1}$ will be $r/c + 2r \sum_{k \geq k_0} (ck^2)^{-1} \leq \text{Const} r$.

Thus, the image $\hat{\mathcal{F}}_D(W)$ may consist, generally, of the following H-components $W_{i,1}$: countably many $W_{i,1}$’s produced by a collision with $B_0$, at most $L_{\text{max}}/L_{\text{min}}$ countable sets of $W_{i,1}$’s produced by almost tangential reflections off some fixed scatterers (cf. the proof of Lemma 3.10), and at most two H-components that miss the collision with $B_0$ and all the grazing collisions – these land somewhere else on $\partial D$. The last two H-components are only guaranteed to expand
by a moderate factor of $\vartheta^{-1}$, which gives an estimate

$$\theta_1 \leq 2\vartheta + \frac{L_{\text{max}}}{L_{\text{min}}} \frac{\text{Const}}{k_0} + \text{Const} r \quad (A.26)$$

Note that if $r > \text{length}(W) = \mathcal{O}(\delta)$, then there is at most one (not two) H-component expanding by $\vartheta^{-1}$, and then (A.26) could be easily handled as in the proof of Lemma 3.10 (a). Thus, we may assume that $r = \mathcal{O}(\delta)$, and taking $\limsup_{\delta \to 0}$ we can simplify (A.26) as

$$\theta_1 \leq 2\vartheta + \text{Const}/k_0$$

The last term can be made arbitrarily small by selecting $k_0$ large, as in the proof of Lemma 3.10 (a), but the first term may already exceed one, hence the estimate (A.25) would fail for $n = 1$.

Therefore, we have to consider the case $n \geq 2$. Our previous analysis shows that the image $\tilde{F}_B(W)$ will consist of H-components $W_{i,n}$ of two general types: (a) countably many H-components that have either collided with $B_0$ at least once or got reflected almost tangentially off some fixed scatterer at least once, and (b) all the other H-components. Respectively, we decompose

$$\sum_i \vartheta_{i,n} = \sum^{(a)} + \sum^{(b)}.$$

First, we estimate $\sum^{(a)}$. The above estimate (A.26) can be easily extended to a more general bound:

$$\Theta := \sup_W \sum_i \vartheta_{i,1} < \text{Const}$$

where the supremum is taken over all H-curves $W \subset \tilde{\Omega}_D$. Now the chain rule and the induction on $n$ gives

$$\sum^{(a)} \leq \text{Const} \Theta^n (r + 1/k_0) \quad (A.27)$$

We now turn to $\sum^{(b)}$. First, we need to estimate the maximal number of H-components of type (b), we call it $\tilde{K}_n$. Suppose for a moment that $B_0$ is removed from the billiard table. Then any short u-curve will be cut into at most $K'_n \leq C_1 n + C_2$ pieces by the singularities of the corresponding collision map during the first $n$ collisions, see above, where $C_1$ and $C_2$ only depend on the fixed scatterers $B_i$, $i \geq 1$. Now we put $B_0$ back on the table. As we have seen, each unstable curve during a free flight between successive collisions with the fixed scatterers can be cut by $B_0$ into three pieces, of which only
two (the middle one excluded) can produce H-components of type (b), thus adding one more piece to our count. Therefore the total number of pieces of type (b), after \( n \) reflections, will not exceed \( \tilde{K}_n \leq nK' \leq C_1 n^2 + C_2 n \).

This gives a quadratic bound on \( \tilde{K}_n \), and it is important that this bound is independent of the location or the size of the variable scatterer \( B_0 \), i.e. our bound is uniform over all the billiard tables in our family.

Now, since \( \vartheta_{i,n} \leq \vartheta_n \) for every H-component of type (b), then

\[
\sum^{(b)} \vartheta_n \leq (C_1 n^2 + C_2 n) \vartheta^n
\]

thus

\[
\theta_n \leq (C_1 n^2 + C_2 n) \vartheta^n + \text{Const} \Theta^n / k_0
\]

where the \( \limsup_{\delta \to 0} \) is already taken to eliminate \( r \) from (A.27). Clearly the first term here is less than one for some \( n \geq 1 \), and then the second term can be made arbitrarily small by choosing \( k_0 \) large, hence we obtain (A.25).

This proves that the exponential bound on correlations for the map \( \tilde{F}_D \) will be uniform for all the billiard tables in the family constructed in Extension 3.

We need to make yet another remark: the one-step expansion estimate (A.25) implies the analogue of the growth lemma 3.10 for the map \( \tilde{F} \), with all the constants \( \beta_1, \ldots, \beta_6 \) and \( q \) independent of the location or the size of \( B_0 \).

A.3 Large deviations. Consider an unstable curve \( W \) with the Lebesgue measure \( d\nu \) on it. Denote by \( J_W F^n(x) \) the Jacobian (the expansion factor) of the map \( F^n \) restricted to \( W \) at the point \( x \in W \).

**Proposition A.5 (Large deviations).** There are constants \( K > 0 \) and \( \theta < 1 \) such that uniformly in \( W \) and \( n \geq 1 \)

\[
\nu(x \in W : \ln J_W F^n(x) > Kn) \leq \text{Const} \theta^n.
\]

Note: by time reversibility, a similar estimate holds for stable curves and negative iterations of \( F \).

**Lemma A.6.** There is \( A > 1 \) such that for any \( \zeta \in (0, 1/2) \) there is \( C_\zeta > 0 \) such that uniformly in \( W \) and \( n \)

\[
\int_W |J_W F^n(x)|^\zeta d\nu \leq C_\zeta A^n.
\]
Proof. For every \( x \in W \) let \( m_1, \ldots, m_n \) be the indices of the homogeneity strips where the first \( n \) images of \( x \) belong, i.e. let \( F^i(x) \in \mathbb{H}_{m_i} \) for \( 1 \leq i \leq n \). To avoid zeroes, let us relabel the set \( \mathbb{H}_0 \) by \( \mathbb{H}_1 \) here. Now, as we mentioned in Section A.1, the expansion factor of \( F \) on \( u \)-curves \( W \subset F^{-1}(\mathbb{H}_m) \) is \( \mathcal{O}(m^2) \), hence

\[
C_1^m m_1^2 \cdots m_n^2 < \mathcal{J}_W F^n(x) < C_2^m m_1^2 \cdots m_n^2
\]

for some constants \( C_2 > C_1 > 0 \). On the other hand, there is a constant \( B > 1 \) such that for any given sequence \( m_1, \ldots, m_n \) (“itinerary”), there is at most \( B^n \) \( H \)-components \( W_k \subset F^n(W) \) so that the points \( x \in F^{-n}(W_k) \) have exactly this itinerary. This fact can be proved by induction on \( n \): given an \( H \)-component \( W_k \), its image has at most \( B^H \) \( H \)-components in every single homogeneous strip \( \mathbb{H}_m \), cf. Section A.1, where \( B = L_{\max}/L_{\min} \).

Therefore, denoting by \( W_{m_1 \ldots m_n} \) the set of points \( x \in W \) with the given itinerary \( m_1, \ldots, m_n \) we obtain

\[
\nu(W_{m_1 \ldots m_n}) < (B/C_1)^n m_1^{-2} \cdots m_n^{-2}
\]

Hence

\[
\int_W |\mathcal{J}_W F^n(x)|^{\zeta} \, d\nu \leq \sum_{m_1, \ldots, m_n} (BC_2^\zeta/C_1)^n m_1^{-2+2\zeta} \cdots m_n^{-2+2\zeta}
\]

and the series converges for any \( \zeta < 1/2 \). \( \square \)

Proof of Proposition A.5 is based on Lemma A.6 and Markov inequality:

\[
\nu(x \in W: \ln |\mathcal{J}_W F^n(x)| > Kn) = \nu(x \in W: |\mathcal{J}_W F^n(x)|^{\zeta} > e^{\zeta Kn}) \leq C_{\zeta} [A \exp(-\zeta K)]^n.
\]

It remains to choose \( K \) so large that \( A \exp(-\zeta K) < 1 \). \( \square \)

A.4 Moderate deviations.

We use the notation of the previous section and denote by \( \chi \) the positive Lyapunov exponent of the map \( F \).

Proposition A.7 (Moderate deviations). Given \( \delta > 0 \), there are constants \( C, a > 0 \) such that

\[
\nu(x \in W: |\ln \mathcal{J}_W F^n(x) - n\chi| > k) \leq C \exp(-ak^2/n)
\]

uniformly in \( W \), \( n > 0 \) and \( \sqrt{n} \leq k \leq n^{2/3-\delta} \).
Note: by time reversibility, $\chi$ is also the positive Lyapunov exponent of the map $F^{-1}$, and the above estimate holds for stable curves and negative iterations of $F$.

Proof. We can assume that $W$ is long enough, i.e. $|W| = \mathcal{O}(1)$, and replace $\nu$ with a smooth probability measure on $W$; i.e. we replace $(W, \nu)$ with a standard pair $\ell = (\gamma, \rho)$. Let $W^u_x$ denote the unstable manifold through $x \in \Omega$. Since the tangent lines $T_{F^i x} F^i_x$ and $T_{W^u_{F^i x}} F^i x$ are getting exponentially close to each other as $i \to \infty$, the difference between
\[
\ln J_{\gamma F^n x} = \sum_{i=0}^{n-1} \ln J_{F^i \gamma F^i x} - \chi
\]
and $\sum_{i=0}^{n-1} \ln J_{W^u_{F^i x}} F^i x$ is bounded uniformly in $n$; so it is enough to prove
\[
\text{mes}_{\ell} (x \in \gamma : |S_n| > k) \leq C \exp(-ak^2/n), \tag{A.28}
\]
where
\[
S_n = \sum_{i=0}^{n-1} A \circ F^i, \quad A(x) = \ln J_{W^u_{F^i x}} F^i x - \chi. \tag{A.29}
\]

Next we pick $m = m(n)$ such that
\[
k^2/n \ll m \ll n/k \ll m^{100} \tag{A.30}
\]
where $P \ll Q$ means that $P/Q = \mathcal{O}(n^{-\varepsilon})$ for some $\varepsilon > 0$. For example, $m = n^{1/3}$ will suffice.

Next we divide the time interval $[0, n]$ into segments of length $m$; we will estimate the sums over odd-numbered intervals and those over even-numbered intervals separately\(^2\). Accordingly, we define
\[
R^{(1)}_j : = \sum_{i=2jm-m}^{2jm-1} A \circ F^i, \quad R^{(2)}_j : = \sum_{i=2jm}^{2jm+m-1} A \circ F^i,
\]
for $1 \leq j < L$; $= \frac{n}{2m}$. Then we denote $Z^{(1)}_r = \sum_{j=1}^r R^{(1)}_j$ and $Z^{(2)}_r = \sum_{j=1}^r R^{(2)}_j$ for $r \leq L$, and obtain $S_n = S_m + Z^{(1)}_L + Z^{(2)}_L$, so
\[
\text{mes}_{\ell} (|S_n| > k) \leq \text{mes}_{\ell} (|S_m| > k/3) + \sum_{j=1,2} \text{mes}_{\ell} (|Z^{(j)}_L| > k/3). \tag{A.31}
\]

\(^2\)Thus our method resembles the big-small block technique of probability theory, except our blocks have the same length. It seems that using blocks of variable lengths may help to optimize the value of $a$ in Proposition A.7, but we do not pursue this goal.
The first term with $S_m$ will be handled later. Our analysis of $Z_L(1)$ and $Z_L(2)$ is completely similar, so we will do it for $Z_L(1)$ only (and omit the superscript (1) for brevity).

**Lemma A.8.** There exists a subset $\hat{\gamma} \subset \gamma$ such that

$$\text{mes}_{\ell}(\hat{\gamma}) \leq \text{Const } e^{-k^2/n}$$

and for every $m^{-100} < |t| < m^{-1}$

$$\int_{\gamma \setminus \hat{\gamma}} e^{tZ_L} \, d\text{mes}_{\ell} \leq e^{Dt^2n}$$

where $D > 1$ is a constant.

This lemma implies

$$\text{mes}_{\ell}(Z_L > k) \leq \text{mes}_{\ell}(\hat{\gamma}) + e^{Dt^2n - tk}.$$  

Substitution $t = \frac{k}{2Dn}$ (which is between $m^{-100}$ and $m^{-1}$ due to (A.30)) gives $\text{mes}_{\ell}(Z_L > k) \leq \text{Const } e^{-ak^2/n}$ with $a = 1/4D$. Similarly we obtain $\text{mes}_{\ell}(Z_L < -k) \leq \text{Const } e^{-ak^2/n}$, and combining we get

$$\text{mes}_{\ell}(|Z_L| > k) \leq \text{Const } e^{-ak^2/n},$$

which takes care of $Z_L = Z_L(1)$ in (A.31).

**Proof of Lemma A.8.** We construct, inductively, sets $\emptyset = \hat{\gamma}^0 \subset \hat{\gamma}^1 \subset \cdots \subset \hat{\gamma}_L =: \hat{\gamma}$ such that (i) the image $F^{2mr}(\hat{\gamma}_r)$ is a union of some H-components of the set $F^{2mr}(\gamma)$, (ii) $\text{mes}_{\ell}(\hat{\gamma}_r \setminus \hat{\gamma}_{r-1}) \leq \text{Const } \theta^m$ for some constant $\theta < 1$, and (iii) we have

$$\int_{\gamma \setminus \hat{\gamma}_r} e^{tZ_r} \, d\text{mes}_{\ell} \leq e^{Dt^2mr}.$$  

Then (ii) implies (A.32), since $m(\hat{\gamma}) = O(L\theta^m) = O(e^{-k^2/n})$ due to (A.30).

Suppose $\hat{\gamma}_r$ is constructed. Let $\gamma_{r,\alpha}$ denote all the H-components of the set $F^{2mr}(\gamma \setminus \hat{\gamma}_r)$ and $c > 0$ a small constant. We put

$$\gamma_r^{(c)} = \bigcup_{\alpha} \{ \gamma_{r,\alpha} : |\gamma_{r,\alpha}| < e^{-cm} \}, \quad \hat{\gamma}_r^{(1)} = F^{-2mr}(\gamma_r^{(c)}).$$

By Lemma 3.10 (b), $\text{mes}_{\ell}(\hat{\gamma}_r^{(1)}) = O(e^{-cm})$.  

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Next let $γ_{r,α} \notin γ_r^{(c)}$ be one of the ‘longer’ components, denote by $\tilde{ρ}_{r,α}$ the induced density on $γ_{r,α}$ and put

\[(A.37) \quad ρ_{r,α,t} = \frac{\tilde{ρ}_{r,α} e^{tZ_r o F^{-2mr}}}{\int_{γ_{r,α}} \tilde{ρ}_{r,α} e^{tZ_r o F^{-2mr}} dx}.
\]

The function $A(x)$ defined by (A.29) is smooth along unstable manifolds, hence $ℓ_{r,a,t} = (γ_{r,α}, ρ_{r,α,t})$ is a standard pair, and the regularity of $ρ_{r,α,t}$ is uniform in $r, α$, and $|t| < 1/m$. Even though $A(x)$ is not smooth over $Ω$, it is ‘dynamically Hölder continuous’ in the sense of (A.16), see [11, Theorem 3.6].

Now the same argument as in the proof of Proposition A.2, which is based on Lemma A.3, implies $|E_{r,α,t}(A o F^i)| ≤ Const \theta^i$ for some $θ < 1$ and all $i ≥ m$, provided $c$ in (A.36) is small enough, namely we need $(1 - c)/c > K$, where $K$ is the constant from Proposition A.2 (observe that $\int_Ω A dμ = 0$).

Hence we have

\[(A.38) \quad |E_{r,α,t}(\tilde{R}_{r+1})| ≤ Const \theta^m, \quad |E_{r,α,t}(\tilde{R}^2_{r+1})| ≤ Const m\]

where $\tilde{R}_{r+1} = R_{r+1} o F^{-2mr}$; the second bound follows by the same argument as in Section 5.

Next let $\tilde{γ}_β$ denote all the H-components of $F^{2m(r+1)}(γ \setminus \tilde{γ}_r)$ and

$γ_r^{(K)} := \bigcup β \{F^{-2m}(\tilde{γ}_β) : \max_{x ∈ F^{-2m}(\tilde{γ}_β)} |\tilde{R}_{r+1}(x)| ≥ Km\},$

where $K > 0$ is the constant from the Proposition A.5 on large deviations. Put $\tilde{γ}_r^{(2)} = F^{-2mr}(γ_r^{(K)})$. Since the oscillations of $\tilde{R}_{r+1}$ on each curve $F^{-2m}(\tilde{γ}_β)$ are $O(1)$, it easily follows from Proposition A.5 that $\text{mes}_e(\tilde{γ}_r^{(2)}) = O(\theta^m)$. Now the set $\tilde{γ}_{r+1} := \tilde{γ}_r \cup \tilde{γ}_r^{(1)} \cup \tilde{γ}_r^{(2)}$ will satisfy the requirements (i) and (ii), so it remains to prove (iii).

Let $γ_{r,α} \notin γ_r^{(c)}$. For brevity, denote $γ' = γ_{r,α} \setminus γ_r^{(K)}$ and $γ'' = γ_{r,α} \cap γ_r^{(K)}$, as well as $ρ = ρ_{r,α,t}$. At every point $x ∈ γ'$ we have $|\tilde{R}_{r+1}| < Km$, hence

$$e^{t\tilde{R}_{r+1}} ≤ 1 + t\tilde{R}_{r+1} + At^2\tilde{R}^2_{r+1}$$

with a constant $A > 1$, uniformly in $|t| < 1/m$. Thus

$$\int_{γ'} e^{t\tilde{R}_{r+1}} ρ dx ≤ \int_{γ'} (1 + t\tilde{R}_{r+1} + At^2\tilde{R}^2_{r+1}) ρ dx ≤ \int_{γ' \cup γ''} (1 + t\tilde{R}_{r+1} + At^2\tilde{R}^2_{r+1}) ρ dx ≤ 1 + Bt^2m ≤ e^{Bt^2m}$$

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with some constant $B > 0$. To obtain the second line, we used $\int_{\gamma'} |t\tilde{R}_{r+1}| \rho \, dx \leq \int_{\gamma'} (1 + t^2\tilde{R}_{r+1}^2) \rho \, dx$, and for the third line we used (A.38) (note that $|t|\theta^m \ll t^2m$ since $t \geq m^{-100}$). Now using (A.37) gives

$$\int_{\gamma'} \tilde{\rho}_{r,\alpha} e^{tZ_{r+1}F^{-2mr}} \, dx = \int_{\gamma'} e^{t\tilde{R}_{r+1}} \rho \, dx \times \int_{\gamma',\alpha} \tilde{\rho}_{r,\alpha} e^{tZ_{r+1}F^{-2mr}} \, dx \leq e^{Bt^2m} \int_{\gamma',\alpha} \tilde{\rho}_{r,\alpha} e^{tZ_{r+1}F^{-2mr}} \, dx$$

Summation over $\alpha$ and using (A.35) implies $\int_{\gamma' \setminus \tilde{\gamma}_{r+1}} e^{tZ_{r+1}} \, d\text{mes}_\ell \leq e^{Bt^2m(r+1)}$ (provided $D \geq B$), which proves (A.35) inductively.

It remains to handle the first term in (A.31). Note that $k \gg m$, and due to the uniform hyperbolicity $A \geq 0$, hence $S_m \geq -\chi m$. The necessary upper bound on $S_m$ will follow from the next lemma, which is similar to Proposition A.5 on large deviations, but it controls “very large deviations”:

**Lemma A.9.** We have $\text{mes}_\ell(S_m > k) \leq \text{Const} \, m e^{-k/m}$ for all $k > 0$.

**Proof.** If $S_m(x) > k$, then $A \circ F^i(x) > k/m$ for some $0 \leq i < m$, therefore $F^{i+1}(x)$ lies in the $(e^{-k/m})$-neighborhood of $S_0 = \partial\Omega$, but for each $i$ the probability of this event is $\leq \text{Const} e^{-k/m}$ due to the growth lemma 3.10. This completes the proof of the lemma and that of Proposition A.7. $\square$

**A.5 Nonsingularity of diffusion matrix.** Here we discuss the properties of the matrix $\tilde{\sigma}_Q^2(A)$ defined by the Green-Kubo formula (1.13).

**Lemma A.10.** The matrix $\tilde{\sigma}_Q^2(A)$ depends on $Q$ continuously.

**Proof.** Every term in the series (1.13) depends on $Q$ continuously, and the claim now follows from a uniform bound proved in Extension 1 of Section A.1. $\square$

Next we describe the conditions under which the matrix $\tilde{\sigma}_Q^2(A)$ is nonsingular. For any vector $u \in \mathbb{R}^2$ we have

$$u^T \tilde{\sigma}_Q^2(A) u = \sum_{n=-\infty}^{\infty} \int_{\Omega_Q} (u^T A) [(A \circ F^n_Q)^T u] \, d\mu_Q$$

$$= \sum_{n=-\infty}^{\infty} \int_{\Omega_Q} g_u (g_u \circ F^n_Q) \, d\mu_Q$$

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where \( g_u = \langle A, u \rangle \) is a smooth function on \( \Omega_Q \).

**Fact.** For any smooth function \( g: \Omega_Q \rightarrow \mathbb{R} \), the following three conditions are equivalent:

1. \( \sum_{n=-\infty}^{\infty} \int g_u \left( g_u \circ F_Q^n \right) d\mu_Q = 0 \);
2. \( g = h \circ F_Q - h \) for some \( h \in L^2(\Omega_Q) \);
3. For any periodic point \( x \in \Omega_Q \) with period \( k \geq 1 \), such that \( g \) is smooth at \( x, F(x), \ldots, F^{k-1}(x) \) we have
   \[ S_g(x) = \sum_{i=0}^{k-1} g(F_Q^i x) = 0 \]

The equivalence of 1 and 2 is a standard fact of ergodic theory (see e.g. [27, Lemma 2.2]); for the equivalence of 2 and 3 see [33], [11, Section 7], and [13, Section 5].

Now, if the matrix \( \bar{\sigma}_Q^2(A) \) is singular, it has an eigenvector \( u \) corresponding to the zero eigenvalue, so that \( \bar{\sigma}_Q^2(A) = 0 \). Equivalently, for any periodic point \( x \in \Omega_Q \) of period \( k \geq 1 \),

\[ \langle S_A(x), u \rangle = 0, \quad S_A(x) = \sum_{i=0}^{k-1} A(F_Q^i x) = 0 \]

Therefore, we obtain the following:

**Criterion for nonsingularity of \( \bar{\sigma}_Q^2(A) \).** Suppose there are two periodic points, \( x_1, x_2 \in \Omega \) with periods \( k_1 \) and \( k_2 \), respectively, such that the vectors \( S_A(x_1) \) and \( S_A(x_2) \) are nonzero and noncollinear. Then \( \bar{\sigma}_Q^2(A) \) is nonsingular.

Observe that there is at least one periodic point \( x \) such that \( S_A(x) \neq 0 \), it is made by an orbit running between \( P(Q) \) and the closest scatterer \( B_i \). On many billiard tables, one can easily find several such trajectories, which would guarantee the nondegeneracy of \( \bar{\sigma}_Q^2(A) \).

**A.6 Asymptotics of diffusion matrix.** Here we discuss the asymptotics of \( \sigma_Q^2(A) \) as \( r \rightarrow 0 \) and prove (1.37), in fact a stronger version of it:

\[ \sigma_Q^2(A) = \frac{8r}{3 \text{Area}(D)} I + Z_Q r^2 + o(r^2), \]
where $Z_Q$ is a $2 \times 2$ matrix (independent of $r$). By virtue of (1.16), this is equivalent to

$$
\bar{\sigma}_Q^2(A) = \frac{8\pi r}{3 \text{length}(\partial D)} I + \left( Z_Q - \frac{16\pi^2}{3 \left[ \text{length}(\partial D) \right]^2} I \right) r^2 + o(r^2).
$$

We also provide an explicit algorithm for computing $Z_Q$.

First we fix our notation. To emphasize the dependence of our dynamics on $r$ we denote by $\Omega_{Q,r}$ the collision space, $\mathcal{F}_{Q,r}$ the collision map and $\mu_{Q,r}$ the invariant measure. We also use notation of Extension 3 of Section A.1, after identifying our disk $P(Q)$ with the variable scatterer $B_0$: thus we get the collision space $\tilde{\Omega}_D$, the collision map $\tilde{\mathcal{F}}_D$ on it (however, we will denote this map by $\tilde{\mathcal{F}}_{Q,r}$ to emphasize its dependence on $Q$ and $r$), and the corresponding invariant measure $\tilde{\mu}_D$. Note that $\tilde{\mu}_D$ is obtained by conditioning the measure $\mu_{Q,r}$ on $\tilde{\Omega}_D$, the ratio of their densities is

$$
L_r := \frac{\text{length}(\partial D) + 2\pi r}{\text{length}(\partial D)},
$$

and $\tilde{\mu}_D$ is in fact independent of $Q$ and $r$.

Consider the function $\tilde{A}(x) := A(\mathcal{F}_Q(x))$ on $\tilde{\Omega}_D$ and the matrix

$$
\tilde{\sigma}_Q^2(\tilde{A}) := \sum_{n=-\infty}^{\infty} \int_{\tilde{\Omega}_D} \tilde{A} \left( \tilde{A} \circ \tilde{\mathcal{F}}_{Q,r}^n \right)^T d\tilde{\mu}_D.
$$

It follows from [59, Theorem 1.3] that $\tilde{\sigma}_Q^2(\tilde{A}) = L_r \sigma_Q^2(A)$. Hence it is enough to prove that

$$
\tilde{\sigma}_Q^2(\tilde{A}) = \frac{8\pi r}{3 \text{length}(\partial D)} I + Z_Q r^2 + o(r^2).
$$

First we will establish a weaker formula

$$
\tilde{\sigma}_Q^2(\tilde{A}) = \frac{8\pi r}{3 \text{length}(\partial D)} I + O(r^2 \ln r),
$$

which is, by the way, sufficient for our main purpose of proving (1.37), and then outline a proof of the sharp estimate (A.39).

Due to the invariance of the measure $\mu_{Q,r}$ under the map $\mathcal{F}_{Q,r}$, we have $\tilde{\mu}_D(\tilde{A}) = \mu_{Q,r}(A) = 0$. It is easy to check that $\tilde{A}$ is Hölder continuous with
exponent $\eta = 1/2$ and coefficient $K\tilde{A} = \text{Const}/r$, hence $\tilde{A} \in H_{1,1/2}$, in the notation of Section A.1. Therefore, the uniform bound on correlations proved in Extension 3 gives

\[
(A.44) \quad \left| \int_{\tilde{\Omega}_D} \tilde{A} \left( \tilde{A} \circ \tilde{F}^n_{Q,r} \right)^T d\tilde{\mu}_D \right| \leq \text{Const } r^{-2}\theta^{\lvert n \rvert}_{1,1/2}
\]

where Const is independent of $Q$ and $r$. Let $K$ be such that $\theta^K_{1,1/2} = r^5$. Then

\[
\sigma^2_Q(\tilde{A}) = \sum_{\lvert n \rvert \leq K\lvert n \rvert} \int_{\tilde{\Omega}_D} \tilde{A} \left( \tilde{A} \circ \tilde{F}^n_{Q,r} \right)^T d\tilde{\mu}_D + O(r^2).
\]

Next we prove that for each $n \neq 0$

\[
(A.45) \quad \left| \int_{\tilde{\Omega}_D} \tilde{A} \left( \tilde{A} \circ \tilde{F}^n_{Q,r} \right)^T d\tilde{\mu}_D \right| \leq \text{Const } r^2
\]

By the time symmetry it is enough to consider $n > 0$. Let $\tilde{A} = \tilde{A} \circ \tilde{F}^{-1}_{Q}$. Then (A.45) is equivalent to

\[
(A.46) \quad \left| \int_{\tilde{\Omega}_D} \tilde{A} \left( \tilde{A} \circ \tilde{F}^{n-1}_{Q,r} \right)^T d\tilde{\mu}_D \right| \leq \text{Const } r^2.
\]

Consider domains

\[
\tilde{\Pi}_r := \{ x : \tilde{A} \neq 0 \}, \quad \text{and} \quad \tilde{\Pi}_r := \{ x : \tilde{A} \neq 0 \}
\]

in the space $\tilde{\Omega}_D$. Observe that $\tilde{\Pi}$ consists of points that are about to collide with $\mathbb{B}_0$, and $\tilde{\Pi}$ consists of points that just collided with $\mathbb{B}_0$. Thus $\tilde{\Pi}$ is a finite union of narrow strips of width $O(r)$ stretching along some s-curves, while $\tilde{\Pi}$ is a finite union of strips of width $O(r)$ stretching along some u-curves, see Fig. 8. Observe also that $\cap_{r>0}\tilde{\Pi}_r$ is a finite union of s-curves $\tilde{\gamma}_i \subset \tilde{\Omega}_D$ (consisting of points $x \in \tilde{\Omega}$ whose trajectories run straight into the point $Q$), and $\cap_{r>0}\tilde{\Pi}_r$ is a finite union of u-curves $\tilde{\gamma}_i \subset \tilde{\Omega}_D$ whose trajectories come straight from the point $Q$.

Now the estimate (A.46) is obvious for $n = 1$. For $n > 1$ we apply the growth lemma 3.10. The domain $\tilde{\Pi}$ can be easily foliated by H-curves of length $O(1)$ (independent of $r$). If the foliation is smooth enough, the conditional measures on its fibers will have homogeneous densities, cf. Section 3.3,
thus they become standard pairs. Then Lemma 3.10 implies that at any time
$n > 1$ the images of those fibers will consist, on average, of curves of length
$O(1)$. Thus the fraction of that image intersecting $\tilde{\Pi}$ will be $< \text{Const} \cdot r$. Integrating over all the fibers we obtain

$$\bar{\mu}_D \left( x \in \tilde{\Pi}: \mathcal{F}^{n-1}_Q(x) \in \tilde{\Pi} \right) \leq \text{Const} \cdot r \bar{\mu}_D(\tilde{\Pi}) \leq \text{Const} \cdot r^2$$

This implies (A.45).

It remains to compute the $n = 0$ term

$$\int_{\tilde{\Omega}_P} \tilde{\mathcal{A}} \tilde{\mathcal{A}}^T \, d\bar{\mu}_D = L \int_{\Omega^r_{Q,r}} A A^T \, d\mu_{Q,r}$$

where $\Omega^r_{Q,r} = \partial P(Q) \times [-\pi/2, \pi/2]$ is the collision space of the disk $P(Q)$. The measure $\mu_{Q,r}$ has density $c^{-1} \cos \varphi \, dr \, d\varphi$ in the coordinates $r, \varphi$ introduced in Section 3.2, where $c = 2 \text{length}(\partial D) + 4\pi r$ is the normalization factor. For convenience, we replace the arclength parameter $r$ on $\partial P(Q)$ with the angular coordinate $\psi \in [0, 2\pi)$, then we get the $\psi, \varphi$ coordinates on $\Omega^r_{Q,r}$ and $d \mu_{Q,r} = c^{-1} r \cos \varphi \, d\psi \, d\varphi$.

Due to an obvious rotational symmetry, the matrix (A.47) is a scalar multiple of the identity matrix, so it is enough to compute its first diagonal entry. The first component of the vector function $\mathcal{A}$ is $2 \cos \psi \cos \varphi$, hence the first diagonal entry of (A.47) is

$$\frac{r}{2 \text{length}(\partial D)} \int_{-\pi/2}^{\pi/2} \int_0^{2\pi} 4 \cos^2 \psi \cos^3 \varphi \, d\psi \, d\varphi = \frac{8\pi r}{3 \text{length}(\partial D)}$$

This completes the proof of (A.43), and hence that of (1.37).
We have established the necessary result (1.37), but, as T. Spencer pointed out to us, the importance of the diffusion matrix in physics justified further analysis to obtain the more refined formula (A.42), which we do next.

The proof of (A.42) requires more accurate calculation of the integral (A.46). A crucial observation is that for fixed \( n \) the intersection \( \tilde{\Pi}_r \cap \tilde{\mathcal{F}}^{-n+1}_r \) tends to concentrate around finitely many points, which we call core points and denote by

\[
\bigcap_{r>0} \text{clos}\left( \tilde{\Pi}_r \cap \tilde{\mathcal{F}}^{-n+1}_r \right) = \{x_1^{(n)}, \ldots, x_k^{(n)}\}
\]

(here \( \text{clos}(A) \) means the closure of \( A \)). These points corresponds to billiard trajectories under the map \( \mathcal{F}_{Q,0} \) (on the table with a “degenerate” scatterer \( \mathbb{B}_0 \) of radius \( r = 0 \)) starting and ending at \( \mathbb{B}_0 = \{Q\} \). We distinguish non-singular core points (which do not experience tangential collisions between their visits to \( Q \)) and other (singular) core points. The values of \( Z_Q \) in (A.42) can be computed by using the trajectories of the core points.

Our proof of (A.42) consists of five steps.

**Step 1.** We show that

\[
\tilde{I}_n = \int_{\tilde{\mathcal{D}}} \tilde{\mathcal{A}} \left( \tilde{\mathcal{A}} \circ \tilde{\mathcal{F}}_Q^n \right)^T d\tilde{\mu}_D = a_n(Q) r^2 + b_n(Q, r) + O(r^{2+\delta})
\]

for some \( \delta > 0 \). Here the first term, \( a_n(Q) r^2 \), corresponds to the contribution of non-singular core points, the second term describes the contribution of singular core points, and the third term accounts for the trajectories hitting \( \mathbb{B}_0 \) more than once before time \( n \) and for non-linear effects.

**Step 2.** We establish an a priori bound \( b_n(Q, r) \leq \text{Const} \theta^n r^2 \) where \( \theta < 1 \) for the contribution of the singular core points.

**Step 3.** From Steps 1 and 2 and the estimate (A.44) we conclude that

\[
a_n(Q) = \frac{\tilde{I}_n}{r^2} + O(\theta^n + r^\delta) = O\left(\frac{\theta^n}{r^4} + r^\delta\right).
\]

Since the left hand side does not depend on \( r \), we can optimize our bound in \( r \) to get \( a_n(Q) = O(\tilde{\theta}^n) \) for some \( \tilde{\theta} < 1 \).

**Step 4.** We fix \( n \) and show that

\[
\frac{b_n(Q, r)}{r^2} \to b_n(Q) \quad \text{as} \quad n \to \infty.
\]
We should note that $b_n(Q)$ describes the contribution of singular core points, and the existence of such points is a “codimension one event” (there are only countably many orbits starting from $Q$ and making a tangential collision), and there is no reason for them to pass through $Q$ again). Thus for most $Q$ we expect $b_n(Q) = 0$. However, since $Q$ varies over a two-dimensional domain, we do expect a non-zero contribution for some exceptional values of $Q$.

**Step 5.** The estimates of steps 2–4 and the dominated convergence theorem imply

$$\sum_n \frac{\tilde{I}_n}{r^2} \to \sum_n [a_n(Q) + b_n(Q)].$$

Steps 3 and 5 are self-explanatory. We now describe estimates in Steps 1, 2 and 4 in more detail. First we compute $a_n(Q)$. For every point $q \in \partial D$ with coordinate $r$ we denote by $e_Q(r)$ the unit vector pointing from $q$ to $Q$, and by $d_Q(r)$ the distance from $q$ to $Q$. Let $x_i^{(n)} = (r_i^{(n)}, \varphi_i^{(n)})$ be a nonsingular core point. In its vicinity, i.e. for $|r - r_i^{(n)}| < \varepsilon$, we have

$$\tilde{\Pi}_r = \left\{ |\varphi - \varphi^*(r)| < \sin^{-1}\left(\frac{r}{d(r)}\right) \right\},$$

where $\varphi^*(r)$ denotes the reflection angle of the unique trajectory arriving at $r$ straight from the point $Q$. For small $r$ we can approximate

$$\sin^{-1}\left(\frac{r}{d(r)}\right) = \frac{r}{d(r)} + O(r^2)$$

and so $\tilde{A} = \tilde{u}(r, \varphi - \varphi^*(r)) + O(r^2)$, where $\|\tilde{u}(r, s)\| = 2\sqrt{1 - [d(r)s]^2}$, and $\tilde{u}$ makes angle $\pi - \sin^{-1}(d(r)s)$ with the vector $e_Q(r)$. Similar formulas apply to $\tilde{A}$.

Observe that the set $\tilde{\mathcal{F}}^{-n}_Q \tilde{\Pi}_r \cap \tilde{\Pi}_r$ consists of three (not necessarily disjoint) parts:

1. Vicinities of nonsingular core points that come back to $Q$ for the first time in exactly $n$ collisions;

2. Vicinities of nonsingular core points that come back to $Q$ more than once in the course of $n$ collisions;

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3. Vicinities of singular core points, more precisely, orbits passing in the \( r \)-neighborhood of tangential collisions before returning to \( Q \).

We claim that, at least for large \( n \), the main contribution to the integral \( \tilde{I}_n \) comes from orbits of the first type. To make this statement precise we denote by \( I_2(n) \) and \( I_3(n) \) the contribution of type 2 and type 3 orbits, respectively. To estimate \( I_2(n) \) we observe that for fixed \( k < n \) the set of points having collision with \( B_0 \) immediately before the \( k \)-th return has measure at most \( \text{Const} r^2 \). The images of these points can be foliated by \( u \)-curves of length \( O(1) \), so the contribution of such points is bounded by

\[
|I_2(k, n)| \leq \text{Const} r^3.
\]

Summation over \( k = 1, \ldots, n \) gives

\[
|I_2(n)| \leq \text{Const} r^3 |\ln r|.
\]

Next we turn to the type 3 orbits. Let \( x \) be such an orbit and \( k \in [1, n] \) denote the first moment of time when its image passes in the \( r \)-neighborhood of a tangential collision. Assume first that \( k \leq n/2 \). Again, the measure of the set of all such orbits is \( \text{Const} r^2 \), and it can be foliated by \( u \)-curves of length \( O(r) \). Denote by \( \gamma_k(x) \) the \( u \)-curve containing the image of our point \( x \). Consider now the images of \( \gamma_k(x) \) at time \( \frac{3n}{4} \) and denote by \( \tilde{r}_{3n/4}(x) \) the distance from the corresponding image of our point \( x \) to the nearest endpoint of the \( u \)-curve it belongs to. Pick \( \lambda \) slightly larger than 1, then we have two cases:

1. \( \tilde{r}_{3n/4}(x) < \lambda^n r \). By Lemma 3.10, if \( \lambda \) is sufficiently close to 1, then the measure of all such points is less than \( \text{Const} \theta^n r^2 \) with some \( \theta < 1 \).

2. \( \tilde{r}_{3n/4}(x) \geq \lambda^n r \). In this case we can again use the growth lemma 3.10 to conclude that the conditional probability of later hitting \( B_0 \) (i.e. coming to \( \tilde{\Pi}_r \)) is at most

\[
\text{Const} \frac{r}{\lambda^n r} = \frac{\text{Const}}{\lambda^n},
\]

and so the total contribution of such orbits is at most \( \text{Const} r^2 / \lambda^n \). Summation over \( k \leq n/2 \) gives the combined contribution of \( \text{Const} n r^2 (\theta^n + 1/\lambda^n) \).

The case \( k \geq n/2 \) can be reduced to the previous one by using the time reversal property of billiard dynamics. Hence \( |I_3(n)| \leq \text{Const} \tilde{\theta}^n \) for some \( \tilde{\theta} < 1 \), thus establishing the estimate claimed in Step 2.
Let us now compute the contribution of type 1 orbits. We only outline the argument leaving the (elementary but lengthy) estimates of some higher-order terms out. Let \( x = x_i^{(n)} = \tilde{\gamma}_j \cap \tilde{\gamma}_j' \) be a nonsingular core point. Choose a frame in \( T_x \Omega \) consisting of a unit vector tangent to \( \tilde{\gamma}_j' \) and \( \frac{\partial}{\partial \varphi} \). Consider a frame in \( T_{\tilde{\gamma}_j'} \Omega \) consisting of a unit vector tangent to \( \tilde{\gamma}_j' \) and \( \frac{\partial}{\partial \varphi} \). Denote by \( \zeta(x) = D_x F^n Q \) the \( 2 \times 2 \) matrix of the derivative of the map \( F^n Q \) in these frames. Foliate a neighborhood of \( x \) by curves \( \sigma_c = \{ \varphi - \varphi^*(r) = c \} \).

Then \( \tilde{A} \) is approximately constant on each such curve. When \( r \) is sufficiently small the image \( \tilde{F}_n Q \sigma_c \) intersects \( \tilde{\Pi}_r \) in a curve which is close to the straight line \( D_x F^n Q \tilde{\gamma}_j' \) and the length of its preimage is about \( 2r/\zeta_{21}(x) \). On the curve \( \sigma_c \), we have \( \tilde{A} = \tilde{u}(r, c) + O(r) \) so the average value of \( \tilde{A} \tilde{A} \) over the above intersection is

\[
\tilde{u}(r(x), c) \int \tilde{u}(r(F^n x), \tilde{c}) \, d\tilde{c} + O(r).
\]

Observe that the integral here is a vector parallel to \( e_Q(r(F^n x)) \). To compute the magnitude of this vector consider an angular coordinate \( \psi \) on \( B_0 \) such that its value \( \psi = 0 \) corresponds to the direction toward the point \( r(F^n x) \). In this coordinate, possible angles of collision range from \( -\frac{\pi}{2} + O(r) \) to \( \frac{\pi}{2} + O(r) \). The incoming vector is close to \( (-1, 0) \), so the outgoing vector is close to \( (\cos(2\psi), \sin(2\psi)) \), hence

\[
\tilde{u} \approx (\cos(2\psi) + 1, \sin(2\psi)) = (2(1 - \sin^2 \psi), \sin(2\psi)).
\]

Finally the incoming vector makes angle close to \( r \sin \psi / d(r(F^n x)) \). Hence the length of the average momentum change is close to

\[
\frac{\int_{-\pi/2}^{\pi/2} (1 - \sin^2 \psi) \, d\sin \psi}{\int_{-\pi/2}^{\pi/2} d\sin \psi} = \frac{4}{3}.
\]

Next, averaging over \( c \) and using the density of the invariant measure \( d\mu = [\text{length}(D)]^{-1} \cos \varphi \, dr \, d\varphi \) gives the total contribution of the nonsingular core point \( x \), which we denote by \( Z_Q(x) r^2 + O(r^3) \), where

\[
Z_Q(x) = -\frac{64 \cos \varphi^*(x)}{9d(x) d(F^n x) \zeta_{21}(x) \text{length}(\partial D)} e_Q(r(x)) \otimes e_Q(r(F^n x)).
\]
Thus

\[ \sum_n a_n(Q) = \sum_x Z_Q(x), \]

where the sum is taken over all nonsingular core points of type 1. This completes estimate claimed in Step 1.

It remains to compute the contribution of type 3 orbits around singular core points (which only occur for some exceptional values of \( Q \), as we explained above). This can be done similarly to \( a_n(Q) \), except now the two parts of \( \tilde{F}_Q^{-n} \tilde{\Pi}_r \cap \tilde{\Pi}_r \) separated by the discontinuity curve have to be treated differently. The part experiencing an almost grazing collision makes no contribution to \( b_n(Q) \), since \( \zeta_{21} = \infty \). The contribution of the part avoiding the grazing collision is computed similarly to the type 1 orbits, but now the image of \( F^n_{\sigma_c} \) will be cut by the singularity curve, which needs to be approximated by its tangent line. The resulting expression for \( b_n(Q) \) is not very useful, so we do not include it here. \( \square \)

B Growth and distortion properties of dispersing billiards

B.1 Regularity of H-curves. It is known that for \( C^r \) smooth uniformly hyperbolic maps, such as Anosov diffeomorphisms, unstable manifolds are uniformly \( C^r \) smooth and the conditional densities of the SRB measure on unstable manifolds are uniformly \( C^{r-1} \) smooth.

In the case of billiards, the collision map \( T : \Omega \rightarrow \Omega \) is \( C^r \) smooth whenever the table border \( \partial D \) is \( C^{r+1} \) smooth. Then we also have the \( C^r \) smoothness of unstable manifolds and the \( C^{r-1} \) smoothness of SRB densities, but not uniformly over the space \( \Omega \), since the corresponding derivatives explode near the singularities. Here we establish certain uniform bounds on the corresponding first and second derivatives.

Let \( W_0 \subset \Omega \) be an H-curve, \( x_0 = (r_0, \varphi_0) \in W_0 \), and for every \( n \geq 1 \) denote by \( W_n \) the H-component of \( F^n(W_0) \) containing the point \( x_n = (r_n, \varphi_n) = F^n(x_0) \). In the \( r, \varphi \) coordinates, the curve \( W_n \) is a function \( \varphi(r) \) and we denote its slope at the point \( x_n \) by \( \Gamma_n = d\varphi/dr \). Recall that we use the metric (3.14) on u-curves, in which the norm of tangent vectors \( dx = (dr, d\varphi) \) to u-curves satisfies

\[ \|dx\|^2 = (dr \cos \varphi)^2 + (d\varphi + K dr)^2 \]
Recall that by (3.15) $0 < c_1 \leq |dx/dr| \leq c_2 < \infty$ for some constants $c_1, c_2$. Let

$$J_{W_i}F^{-1}(x_i) = [J_{W_{i-1}}F(x_{i-1})]^{-1} = |dx_{i-1}|/|dx_i|$$

denote the Jacobian (the contraction factor) of the map $F^{-1}: W_i \rightarrow W_{i-1}$ at the point $x_i$.

**Proposition B.1.** Suppose the boundary $\partial D$ is of class $C^3$ and $|d\Gamma_0/dx_0| \leq C_0$ for some $C_0 > 0$ and all $x_0 \in W_0$. Then there is a constant $C > 0$ such that for all $n \geq 1$

$$(B.2) \quad \left| \frac{d\Gamma_n}{dx_n} \right| \leq C$$

and

$$(B.3) \quad \left| \frac{d\ln J_{W_n}F^{-1}(x_n)}{dx_n} \right| \leq \frac{C}{|W_n|^{2/3}}$$

Suppose, in addition, that the boundary $\partial D$ is of class $C^4$ and $|d^2\Gamma_0/dx_0^2| \leq C_0$. Then for all $n \geq 1$

$$(B.4) \quad |d^2\Gamma_n/dx_n^2| \leq C$$

and

$$(B.5) \quad \left| \frac{d^2\ln J_{W_n}F^{-1}(x_n)}{dx_n^2} \right| \leq \frac{C}{|W_n|^{4/3}}$$

The first part of this proposition (related to a $C^3$ boundary) is known – full proofs are provided in [19], even for a more general class of billiards, where a small external field is permitted. The second part related to a $C^4$ boundary is new.

Before giving a proof, we derive a corollary. Let $\rho_0$ denote a density on $W_0$ and $\rho_n$ the induced density on $W_n$:

$$(B.6) \quad \rho_n(x_n) = \rho_0(x_0) J_{W_n}F^{-n}(x_n)$$

**Corollary B.2.** Suppose the boundary $\partial D$ is of class $C^3$ and $|d\Gamma_0/dx_0| \leq C_0$ and $|d\ln \rho_0/dx_0| \leq C_0$. Then there is a constant $C > 0$ such that for all $n \geq 1$

$$(B.7) \quad \left| \frac{d\ln \rho_n}{dx_n} \right| \leq \frac{C}{|W_n|^2/3}$$
Suppose, in addition, that the boundary $\partial D$ is of class $C^4$ and $|d^2 \Gamma_0/dx_0^2| \leq C_0$. Then for all $n \geq 1$

\begin{equation}
(B.8) \quad \left| \frac{d^2 \ln \rho_n}{dx_n^2} \right| \leq \frac{C}{|W_n|^{4/3}}
\end{equation}

Proof. This follows by logarithmic differentiation of (B.6) and using the following simple estimate:

$$
\frac{1}{|W_i|^{2/3}} \left| \frac{dx_i}{dx_n} \right| = \frac{J_{W_i} \mathcal{F}_i^{-n}(x_n)}{|W_i|^{2/3}} \leq \frac{\text{Const} \vartheta^{-\frac{4}{3}}}{|W_n|^{2/3}}
$$

where $\vartheta^{-1} > 1$ denotes the minimal factor of expansion of $u$-curves. \hfill \Box

Proof of Proposition B.1. The curve $W = W_i$ corresponds to a family of trajectories of the billiard flow $\Phi^t$. Let $t_i$ be the reflection time for the trajectory of the point $x_i$. The tangent vector $(dr_i, d\varphi_i) \in T_x W$ corresponds to a (time-dependent) tangent vector $(dq_t, dv_t)$ to the orthogonal cross-section of that family, as it was shown in Section 3 (note that both $dq_t$ and $dv_t$ here are perpendicular to the velocity vector $v_t$ of the family, since $M = \infty$). Denote by $B_t = |dv_t|/|dq_t| > 0$ the curvature of the family.

The following facts are standard in billiard theory [16, 18] and can be obtained directly:

\begin{equation}
(B.9) \quad \frac{4}{dt} dq_t = dv_t, \quad \frac{4}{dt} dv_t = 0, \quad \frac{4}{dt} (B_t^{-1} - t) = 0
\end{equation}

(provided $t$ is not a moment of collision) and

\begin{equation}
(B.10) \quad |dq_{t_i^+}| = |dq_{t_i^-}|, \quad B_{t_i^+} = B_{t_i^-} + \frac{2K(r_i)}{\cos \varphi_i}
\end{equation}

at a moment of collision (here $K(r) > 0$ denotes the curvature of $\partial D$ at the point $r$, and $t_i^-, t_i^+$ refer to the precollisional and postcollisional moments, respectively). One can see that

$$
c_1 \leq B_{t_i^-} \leq c_2, \quad c_1 \leq \cos \varphi_i B_{t_i^+} < c_2
$$

for some constants $0 < c_1 < c_2 < \infty$. Note that $\tilde{B}_i := B_{t_i^-}$ remains uniformly bounded. In fact, all our troubles come from the unbounded factor $1/\cos \varphi_i$ in (B.10).
Lemma B.3. Suppose the boundary $\partial D$ is of class $C^3$ and $|d\tilde{B}_0/dx_0| \leq C_0'/\cos^2 \varphi_0$ for some $C_0' > 0$ and all $x_0 \in W_0$. Then there is a constant $C' > 0$ such that for all $n \geq 1$

\begin{equation}
|d\tilde{B}_n/dr_n| \leq C'
\end{equation}

Suppose, in addition, that the boundary $\partial D$ is of class $C^4$ and $|d^2\tilde{B}_0/dx_0^2| \leq C_0''/\cos^2 \varphi_0$. Then for all $n \geq 1$

\begin{equation}
|d^2\tilde{B}_n/dr_n^2| \leq C''
\end{equation}

We postpone the proof of the lemma and complete the proof of Proposition B.1 first.

The slope $\Gamma_n = d\varphi_n/dr_n$ of the curve $W_n$ satisfies

\begin{equation}
\Gamma_n = \tilde{B}_n \cos \varphi_n + \mathcal{K}(r_n)
\end{equation}

hence

\[
\frac{d\Gamma_n}{dx_n} = \frac{\frac{d\tilde{B}_n}{dr_n} \cos \varphi_n - \tilde{B}_n \Gamma_n \sin \varphi_n + \frac{d\mathcal{K}(r_n)}{dr_n}}{\left[ \cos^2 \varphi_n + (\Gamma_n + \mathcal{K}(r_n))^2 \right]^{1/2}}
\]

(the denominator equals $|dx_n/dr_n|$ according to (B.1)). It is easy to see that our assumption $|d\Gamma_0/dx_0| \leq C_0$ implies $|d\tilde{B}_0/dx_0| \leq C_0'/\cos \varphi_0$ for some constant $C_0' > 0$. Now (B.2) follows from (B.11).

Differentiating further gives an expression for $d^2\Gamma_n/dx_n^2$ (we leave it to the reader), and it shows that our assumption $|d^2\Gamma_0/dx_0^2| \leq C_0$ implies $|d^2\tilde{B}_0/dx_0^2| \leq C_0''/\cos^2 \varphi_0$ for some $C_0'' > 0$. Now (B.4) follows from (B.12).

It remains to prove (B.3) and (B.5). To compute the Jacobian $J_{W_n,F^{-1}}(x_n) = |dx_{n-1}|/|dx_n|$ we note that by (B.10)

\[
|dx_n|^2 = |dq_{t_n}|^2 + |dv_{t_n}|^2 = |dq_{t_n}|^2(1 + B_{t_n}^2)
\]

hence

\[
J_{W_n,F^{-1}}(x_n) = \frac{|dq_{t_n+1}|}{|dq_{t_n}|} \left[ \frac{1 + B_{t_n}^2}{1 + B_{t_n+1}^2} \right]^{1/2}
\]

where

\begin{equation}
\frac{|dq_{t_n+1}|}{|dq_{t_n}|} = \frac{1}{1 + (t_n - t_{n-1})B_{t_n+1}}
\end{equation}

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It follows that

\[
2 \ln \mathcal{J}_{W_n}\mathcal{F}^{-1}(x_n) = -\ln \left[ 1 + \left( \tilde{B}_n + \frac{2\mathcal{K}(r_n)}{\cos \varphi_n} \right)^2 \right] \\
+ \ln \left[ \tilde{B}_n^2 + \left( 1 - (t_n - t_{n-1})\tilde{B}_n \right)^2 \right]
\]

We also note that

(B.15) \quad dt_n/dr_n = \pm \sin \varphi_n

and \( d^2t_n/dr_n^2 = \pm \Gamma_n \cos \varphi_n \) (where the sign depends on the orientation of the tangent vector \( (dr_n, d\varphi_n) \)). Now one can differentiate \( \ln \mathcal{J}_{W_n}\mathcal{F}^{-1}(x_n) \) directly and use Lemma B.3 to derive bounds

\[
\left| \frac{d\ln \mathcal{J}_{W_n}\mathcal{F}^{-1}(x_n)}{dx_n} \right| \leq \text{Const} \div \cos \varphi_n \quad \text{and} \quad \left| \frac{d^2\ln \mathcal{J}_{W_n}\mathcal{F}^{-1}(x_n)}{dx_n^2} \right| \leq \text{Const} \div \cos^2 \varphi_n
\]

which imply (B.3) and (B.5) due to (3.18). \( \square \)

Proof of Lemma B.3. Our argument has an inductive character. Observe that

(B.16) \quad \tilde{B}_n = \frac{1}{t_n - t_{n-1}} - \frac{1}{(t_n - t_{n-1})^2 \left( \tilde{B}_{n-1} + \frac{2\mathcal{K}(r_n)}{\cos \varphi_{n-1}} + \frac{1}{t_n - t_{n-1}} \right)}

Next,

\[
\frac{|dr_{n-1}|}{|dr_n|} = \frac{|dq_{t_{n-1}}| / \cos \varphi_{n-1}}{|dq_n| / \cos \varphi_n} = \frac{\cos \varphi_n}{w_{n-1}}
\]

where

\[
w_{n-1} = 2\mathcal{K}(r_{n-1})(t_n - t_{n-1}) + \cos \varphi_{n-1} \left( 1 + (t_n - t_{n-1})\tilde{B}_{n-1} \right)
\]

Note that \( w_{n-1} \) is uniformly bounded above and below:

\[
0 < w_{\min} \leq w_{n-1} \leq w_{\max} < \infty
\]
Now a direct differentiation of (B.16) using (B.13) and (B.15) gives
\[ \frac{d\tilde{B}_n}{dr_n} = \theta_{n-1}^2 \theta_n w_{n-1} \frac{d\tilde{B}_{n-1}}{dr_{n-1}} + R' \]
where
\[ \theta_{n-1} = \frac{\left| dq_{t_{n-1}}^+ \right|}{\left| dq_{t_n} \right|} = \frac{1}{1 + (t_n - t_{n-1}) B_{t_{n-1}}} \leq \theta_{\text{max}} \]
with
\[ \theta_{\text{max}} = \frac{1}{1 + L_{\text{min}} K_{\text{min}}} < 1 \]
(here \( L_{\text{min}} \) is the minimum free path between collisions), and the remainder term \( R' \) is uniformly bounded, \( |R'| \leq R'_{\text{max}} \). It is now easy to see that
\[ \frac{d\tilde{B}_0}{dr_0} \leq w_{\text{max}} \left( \frac{R'_{\text{max}}}{1 - \theta_{\text{max}}^3} + \theta_{0}^3 \left| \frac{d\tilde{B}_0}{dr_0} \right| \right) \]
Also note that \( \theta_{0}^2 \leq \text{Const} \cos \varphi_{0}^2 \). This proves (B.11).

Differentiating one more time and using (B.11) gives
\[ \frac{d^2\tilde{B}_n}{dr_n^2} = \theta_{n-1}^2 \theta_n^2 w_{n-1}^2 \frac{d^2\tilde{B}_{n-1}}{dr_{n-1}^2} + R'' \]
where \( |R''| \leq R''_{\text{max}} \). Now it is easy to see that
\[ \frac{d^2\tilde{B}_0}{dr_0^2} \leq w_{\text{max}}^2 \left( \frac{R''_{\text{max}}}{1 - \theta_{\text{max}}^4} + \theta_{0}^4 \left| \frac{d^2\tilde{B}_0}{dr_0^2} \right| \right) \]
This proves (B.12). \( \square \)

**B.2 Invariant Section Theorem.** Here we outline a proof of the general fact mentioned in Section 4.9. Let \( E^u \) be a family of unstable directions on an s-curve \( S \), and \( \Gamma(x) = d\varphi/dr > 0 \) denote the slope of the \( E^u \) direction through the point \( x \in S \). We say that \( E^u \) is Hölder continuous on \( S \) with exponent \( a > 0 \) and norm \( L > 0 \) if for all \( x, y \in S \)
\[ |\Gamma(x) - \Gamma(y)| \leq L [\text{dist}(x, y)]^a \]
Proposition B.4. Let $S$ be an $s$-curve such that $S_n = \mathcal{F}^n(S)$ is an $s$-curve for every $n = 1, \ldots, N$. If a family $E^u$ on $S$ is smooth enough, then the family $E^u_n = \mathcal{F}^n(E^u)$ on $S_n$ is Hölder continuous with exponent $a = 1/2$ and norm $\leq C$ for all $n = 1, \ldots, N$, where $C > 0$ is a constant independent of $N$ and $S$.

Proof. We use the notation of the previous section. Let $x = (r, \varphi) \in S$ and $x_n = (r_n, \varphi_n) = \mathcal{F}^n(x) \in S_n$. Denote by $\Gamma_n(x_n)$ the slope of $E^u$ direction at $x_n$. Due to (B.13)

$$\Gamma_n(x_n) = \tilde{B}_n(x_n) \cos \varphi_n + K(r_n)$$

where $\tilde{B}_n(x_n)$ is the curvature of the incoming family of trajectories corresponding to the $E^u_n$ direction at $x_n$. Since $K(r_n)$ is uniformly $C^1$ smooth, it is enough to prove the Hölder continuity for $\tilde{B}_n$ with a uniformly bounded norm. Let $x + dx = (r + dr, \varphi + d\varphi) \in S$ be a nearby point and $x_n + dx_n = (r_n + dr_n, \varphi_n + d\varphi_n) = \mathcal{F}^n(x + dx) \in S_n$. We will prove by induction on $n$ that

(B.17) $$|\tilde{B}_n(x_n + dx_n) - \tilde{B}_n(x_n)| \leq \tilde{C} u(x_n) |dr_n|^{1/2}$$

where $\tilde{C} > 0$ is a large constant and $u(x)$ is a function (defined below), which is uniformly bounded:

$$0 < u_{\min} \leq u(x) \leq u_{\max} < \infty$$

(here $u_{\min}$ and $u_{\max}$ do not depend on $N$ or $S$). Since the distance $|dr_n|$ is equivalent to our metric (3.16) on stable curves, the bound (B.17) implies Proposition B.4.

Now we prove (B.17). Due to (B.16)

$$\tilde{B}_{n+1}(x_{n+1}) = \frac{1}{s(x_n) + \frac{1}{\mathcal{R}(x_n) + \mathcal{B}_n(x_n)}}$$

where $s(x)$ denotes the free path between the collision points at $x$ and $\mathcal{F}(x)$, and $\mathcal{R}(x_n) = 2K(r_n)/\cos \varphi_n$. For brevity, we will use notation $d\tilde{B}_n = \tilde{B}_n(x_n + dx_n) - \tilde{B}_n(x_n), ds_n = s(x_n + dx_n) - s(x_n)$, etc. Now elementary calculations give

$$|d\tilde{B}_{n+1}| \leq \frac{|ds_n|}{[s(x_n)]^2} + \frac{|d\mathcal{R}_n| + |d\tilde{B}_n|}{[\mathcal{J}_n(x_n)]^2}$$

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where
\[ J_n(x_n) = 1 + s(x_n) \left[ \tilde{R}(x_n) + \tilde{B}_n(x_n) \right] \]

Observe that \(|ds_n| \leq |dr_n| + |dr_{n+1}|\) and
\[ |d\tilde{R}_n| \leq \frac{\text{Const} |dr_n|}{\cos^2 \varphi_n} \]

hence
\[ \frac{|d\tilde{R}_n|}{[J_n(x_n)]^2} \leq \text{Const} |dr_n| \]

It is also easy to see that \(|dr_n| \leq \text{Const} |dr_{n+1}|^{1/2}\), thus we obtain

(B.18) \[ |d\tilde{B}_{n+1}| \leq \text{Const} |dr_{n+1}|^{1/2} + \frac{|d\tilde{B}_n|}{[J_n(x_n)]^2} \]

Now pick a vector \(0 \neq dr_n \in E_n(x_n)\) and put \(dr_{n+1} = dF(dr_n) \in E_{n+1}(x_{n+1})\). Using the notation of the previous section, we introduce \(|dq_n| = |dr_n| \cos \varphi_n\) and \(|dq_{n+1}| = |dr_{n+1}| \cos \varphi_{n+1}\), then
\[ J_n(x_n) = |dq_{n+1}|/|dq_n| \]
due to (B.14). The element of the Lebesgue measure \(dm = dr d\varphi\) at the point \(x_n\) can be expressed by
\[ dm(x_n) = |dr_n| |dr_n^u| w(x_n) \]

where
\[ w(x_n) = d\varphi_n^u/dr_n^u - d\varphi_n/dr_n. \]

We note that \(d\varphi_n^u/dr_n^u > 0\) and \(d\varphi_n/dr_n < 0\). Then by (3.12) and (3.15), \(w(x_n)\) is a function uniformly bounded above and below by positive constants:
\[ 0 < w_{\min} \leq w(x) \leq w_{\max} < \infty \]

cf. (3.12). Since the measure \(d\mu = \cos \varphi dm\) is \(F\)-invariant, we can write
\[ |dr_n| |dr_n^u| w(x_n) \cos \varphi_n = |dr_{n+1}| |dr_{n+1}^u| w(x_{n+1}) \cos \varphi_{n+1} \]
hence
\[ |dr_n| = |dr_{n+1}| J_n(x_n) \frac{w(x_{n+1})}{w(x_n)} \]
Now we set \( u(x_n) = [w(x_n)]^{1/2} \) and use (B.18) and the inductive assumption (B.17) to get
\[
|d\tilde{B}_{n+1}| \leq \text{Const} |dr_{n+1}|^{1/2} + \frac{\bar{C} u(x_{n+1}) |dr_{n+1}|^{1/2}}{|J_n(x_n)|^{3/2}}
\]
Since \( J_n(x_n) \geq 1 + L_{\min} K_{\min} > 1 \), we have
\[
|d\tilde{B}_{n+1}| \leq \bar{C} u(x_{n+1}) |dr_{n+1}|^{1/2}
\]
provided \( \bar{C} \) is large enough. This proves (B.17) by induction. \( \square \)

B.3 The function space \( \mathcal{R} \). Here we prove Lemma 2.1. Clearly, it is enough to prove it for \( B_1 \equiv 1 \). We use induction on \( n_0 \). For \( n_0 = 1 \) the lemma reduces to the definition of \( \mathcal{R} \). For \( n_0 \geq 2 \) we put \( B = B_2 \circ F^{n_0-2} \) and \( A = B_2 \circ F^{n_0-1} \). The Hölder continuity of \( A \) on the connected components of \( \Omega \setminus S_{n_0} \) follows from (2.7):
\[
|A(x) - A(x')| = |B(F(x)) - B(F(x'))| \\
\leq K_B \left[ \text{dist}(F(x), F(x')) \right]^{\alpha_B} \\
\leq K_B K_F^{\alpha_B} \left[ \text{dist}(x, x') \right]^{\alpha_B \alpha_F}
\]
It remains to estimate the local Lipschitz constant \( \text{Lip}_x(A) \) defined by (2.8). First we note that \( \text{Lip}_x(A) \leq \|D_x F\| \text{Lip}_y(B) \), where \( y = F(x) \). The derivative \( D_x F \) is unbounded in the vicinity of \( S \), more precisely, on one side of \( S \) which corresponds to nearly grazing collisions, i.e. where \( y \) is close to \( \partial \Omega \). Denote \( d_1 = \text{dist}(x, S) \), \( d_2 = \text{dist}(x, S_{n_0} \setminus S) \), \( d_3 = \text{dist}(y, \partial \Omega) \sim \pi/2 - |\varphi| \), where \( \varphi = (r, \varphi) \) in the notation of Section 3.2, and \( d_4 = \text{dist}(y, S_{n_0-1}) \). All these distances are measured along some unstable curves, see Section 3.5, and \( D_x F \) attains its maximal expansion \( \sim 1/\sqrt{d_1} \) along unstable curves through \( x \), hence \( d_3 \sim \sqrt{d_1} \). Note that \( d = \text{dist}(x, S_{n_0}) = \min\{d_1, d_2\} \). We now have two cases:

(a) If \( d_1 < d_2 \), then \( d_3 < \text{Const} d_4 \), hence \( \text{dist}(y, S_{n_0-1}) > \text{Const}^{-1} d_3 \) and
\[
\text{Lip}_x(A) \leq \frac{\text{Const}}{\sqrt{d_1}} \frac{\text{Const}}{d_3^{\alpha_B}} \leq \frac{\text{Const}}{d^{(1+\beta_B)/2}}
\]
(b) If \( d_2 \leq d_1 \), then \( d_4 \leq \text{Const} d_3 \) and \( d_4 \sim d_2/\sqrt{d_1} \), hence
\[
\text{Lip}_x(A) \leq \frac{\text{Const}}{\sqrt{d_1}} \frac{\text{Const}}{d_4^{\alpha_B}} \leq \frac{\text{Const}}{d_2^{1/2-\beta_B/2}} \frac{\text{Const}}{d_2^{\alpha_B/2}} \leq \frac{\text{Const}}{d^{(1+\beta_B)/2}}
\]

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In either case we obtain the required estimate with $\beta_A = (1 + \beta_B)/2$. Since $\beta_B < 1$, we have $\beta_A < 1$. Lemma 2.1 is proved. \hfill \Box

Lastly, we prove Proposition 5.14. Its first claim follows from the fact that the configuration space of our system is a four dimensional domain bounded by cylindrical surfaces. To prove the Lipschitz continuity of $\mu_{Q,V}(d)$, consider two nearby points $(Q,V)$ and $(Q',V')$ and denote $h = \|Q - Q'\| + \|V - V'\|$. First assume that the light particle starts at a point $(q,v)$ such that $q \in \partial \mathcal{D}$ and compare $d(Q,V,q,v)$ with $d(Q',V',q,v)$. It is convenient to use the coordinate frame moving with velocity vector $V$ (in this frame, the disk $Q,V$ is at rest). Then the light particle moves with velocity $v - V$ and the disk $Q',V'$ moves with velocity $V' - V$. At the time of the next collision, the moving disk $Q',V'$ will be at distance $O(h)$ from the fixed disk $Q,V$. One can check by direct inspection that the average difference $d(Q,V,q,v) - d(Q',V',q,v)$ is $O(h)$. The other case $q \in \partial \mathcal{P}(Q)$ is easier, we leave it to the reader. \hfill \Box

C Distortion bounds for two particle system

Here we prove rather technical Propositions 3.6, 3.7 and Lemma 3.20 whose proofs were left out in Section 3.

We first outline our strategy. We have shown in Section 3 that unstable vectors $dx_t = (dq_t, dv_t, dQ_t, dV_t)$ grow with $t$ through two alternating stages: free motion between collisions expands $dq_t$, while at collisions $dv_t$ “jumps up”. The resulting transformation of the tangent vectors is usually described by an operator-valued continued fraction [15, 16], and then distortion bounds can be proved by differentiating that fraction along unstable directions. This approach is convenient for completely hyperbolic billiards, because it treats all the components of unstable vectors equally. In our case, the components $dq_t$ and $dv_t$ expand uniformly, while $dQ_t$ and $dV_t$ change little and may not grow at all (effectively, we deal with a partially hyperbolic dynamics). We use a more explicit approach to prove distortion bounds here: pick two almost equal unstable vectors at nearby points on one u-curve and show that the images of these vectors have almost the same length at every iteration.

Let $x_0 = (Q_0, V_0, q_0, v_0) \in \Omega$ and $x'_0 = (Q'_0, V'_0, q'_0, v'_0) \in \Omega$ be two nearby points that belong in one homogeneity section, say $\mathbb{H}_{m_0}$. Assume that for each $1 \leq i \leq n$ the points $x_i = (Q_i, V_i, q_i, v_i) = \mathcal{F}^i(x_0)$ and $x'_i = (Q'_i, V'_i, q'_i, v'_i) = \mathcal{F}^i(x'_0)$ also belong in one homogeneity section, call it $\mathbb{H}_{m_i}$. We assume that
for $0 \leq i \leq n$

$$\|Q_i - Q'_i\| \leq C \|q_i - q'_i\|/M$$

and

$$\|V_i - V'_i\| \leq C \|v_i - v'_i\|/M$$

where $C > 1$ is a large constant. Denote by $(r_i, \varphi_i)$ and $(r'_i, \varphi'_i)$ the coordinates of the points $\pi_0(x_i)$ and $\pi_0(x'_i)$, respectively, and put

$$\delta_i = \sqrt{(r_i - r'_i)^2 + (\varphi_i - \varphi'_i)^2}$$

Assume that for all $i \leq n$

(C.1) $\|q_i - q'_i\| \leq C\delta_i$

and

(C.2) $\|v_i - v'_i\| \leq C\delta_i$

where $C > 1$ is a large constant. These assumptions hold, for example, when $x_i$ and $x'_i$ belong in one unstable curve (this follows from Propositions 3.1 and 3.4).

Let $dx_0 = (dQ_0, dV_0, dq_0, dv_0)$ be a postcollisional unstable vector at $x_0$, and $dx'_0 = (dQ'_0, dV'_0, dq'_0, dv'_0)$ a similar vector at $x'_0$. For $i \geq 1$, denote by $dx_i = (dQ_i, dV_i, dq_i, dv_i)$ and $dx'_i = (dQ'_i, dV'_i, dq'_i, dv'_i)$ their postcollisional images at the points $x_i$ and $x'_i$, respectively. We say that the unstable vectors $dx_i$ and $dx'_i$ are $(\varepsilon_i, \tilde{\varepsilon}_i)$-close, if the following four bounds hold:

$$\|dq_i - dq'_i\| \leq \varepsilon_i \|dq_i\|,$$

$$\|dv_i - dv'_i\| \leq \varepsilon_i \|dv_i\|,$$

$$\|dQ_i - dQ'_i\| \leq \tilde{\varepsilon}_i \|dq_i\|/M,$$

$$\|dV_i - dV'_i\| \leq \tilde{\varepsilon}_i \|dv_i\|/M.$$

Lemma C.1 (One-step distortion control). Assume that the unstable vectors $dx_0$ and $dx'_0$ are $(\varepsilon_0, \tilde{\varepsilon}_0)$-close for some small $\varepsilon_0, \tilde{\varepsilon}_0 > 0$. Then their images $dx_1$ and $dx'_1$ will be $(\varepsilon_1, \tilde{\varepsilon}_1)$-close, where

(C.3) $\varepsilon_1 = \left(\varepsilon_0 + \frac{2\tilde{\varepsilon}_0}{M}\right) \left(1 + \frac{C}{\sqrt{M}}\right) + C \frac{\delta_0 + \delta_1}{\cos \varphi_1}$

(C.4) $\tilde{\varepsilon}_1 = \left(2\varepsilon_0 + \tilde{\varepsilon}_0\right) \left(1 + \frac{C}{\sqrt{M}}\right) + C \frac{\delta_0 + \delta_1}{\cos \varphi_1}$

Here $C > 0$ is a large constant.
Proof. We first compare the precollisional vectors $dx_1^- = (dQ_1^- , dV_1^- , dq_1^- , dv_1^-)$ and $(dx'_1)^- = ((dQ'_1)^- , (dV'_1)^- , (dq'_1)^- , (dv'_1)^-)$ at the points $x_1$ and $x'_1$, respectively. Equation (3.2) and the triangle inequality imply

$$
\| dq_1^- - (dq'_1)^- \| \leq \varepsilon_0 \| dq_0 \| + s \varepsilon_0 \| dv_0 \|
$$

$$
+ s - s' \| dv'_0 \|
$$

where $s$ (resp., $s'$) is the time between collisions at the points $x_0$ and $x_1$ (resp., $x'_0$ and $x'_1$). Due to Proposition 3.1 (d)–(e), the vectors $dq_0$ and $dv_0$ are almost parallel, for large $M$, hence we can combine the first two terms in the above bound:

$$
\varepsilon_0 \| dq_0 \| + s \varepsilon_0 \| dv_0 \| \leq \varepsilon_0 (1 + C/\sqrt{M}) \| dq_1^- \|
$$

Here and below we denote by $C = C(\partial D, r) > 0$ various constants. Next, it is a simple geometric fact that

$$
\| sv - s'v' \| \leq \delta_0 + \delta_1 + \| Q_0 - Q'_0 \| + \| Q_1 - Q'_1 \|
$$

and by the assumptions (C.1)–(C.2) we get

$$
| s - s' | \leq C(\delta_0 + \delta_1)
$$

Using Proposition 3.1 (g) gives

(C.5) \[ \| dq_1^- - (dq'_1)^- \| \leq \varepsilon_0 (1 + C/\sqrt{M}) \| dq_1^- \| + C(\delta_0 + \delta_1) \| dq_1^- \| \]

Similarly,

(C.6) \[ \| dQ_1^- - (dQ'_1)^- \| \leq \tilde{\varepsilon}_0 (1 + C/\sqrt{M}) \| dQ_1^- \|/M + C(\delta_0 + \delta_1) \| dQ_1^- \|/M \]

where the estimation of the last term involves Proposition 3.1 (c).

Now the postcollisional vectors $dq_1$ and $dQ_1$ depend on the precollisional vectors $dq_1^-$ and $dQ_1^-$ through certain reflection operators defined in terms of the normal vector $n$, see (3.4), (3.5). Since $\partial D$ and $\partial P(Q)$ are $C^3$ smooth, those reflection operators depend smoothly on $x_1$, with uniformly bounded derivatives, hence

$$
\| dq_1 - dq'_1 \| \leq \| dq_1^- - (dq'_1)^- \| + 2 \| dQ_1^- - (dQ'_1)^- \|
$$

$$
+ C \delta_1 \| dq_1 \| + C \delta_1 \| dQ_1 \| \]
Applying (C.5)–(C.6) and Proposition 3.1 (b) gives
\[ \| dq_1 - dq'_1 \| \leq (\varepsilon_0 + 2\tilde{\varepsilon}_0/M)(1 + C/\sqrt{M}) \| dq_1 \| + C(\delta_0 + \delta_1) \| dq_1 \| \]

Similarly,
\[ \| dQ_1 - dQ'_1 \| \leq \| dQ_1^- - (dQ'_1)^- \| + 2\| dq_1^- - (dq'_1)^- \|/M + C\delta_1 \| dQ_1^- \| + C\delta_1 \| dq_1^- \|/M \]

Applying (C.5)–(C.6) and Proposition 3.1 (b) gives
\[ \| dQ_1 - dQ'_1 \| \leq (2\varepsilon_0 + \tilde{\varepsilon}_0)(1 + C/\sqrt{M}) \| dq_1 \|/M + C(\delta_0 + \delta_1) \| dq_1 \|/M \]

We now consider the velocity components \( dv \) and \( dV \). They do not change between collisions. At collisions, these vectors are formed by certain reflection operators defined in terms of the normal \( n \) and acquire an addition involving the operator \( \Theta^- \), see Section 3.1. In those equations all the operators and vectors smoothly change with the point \( x_1 \) with bounded derivatives (see also (C.2)), except for the unbounded factor \( \| w^+ \|/\langle w^+, n \rangle \), which we later denoted by \( 1/\cos \varphi \). In what follows, we apply an elementary estimate for \( \varphi, \varphi' \) in the same homogeneous section:

\[ \left| \frac{1}{\cos \varphi_1} - \frac{1}{\cos \varphi'_1} \right| \leq \frac{|\varphi_1 - \varphi'_1|}{\cos \varphi_1 \cos \varphi'_1} \leq \frac{C\delta_1}{\cos^2 \varphi_1} \]

Consider first the (simpler) case of a collision of the light particle with \( \partial D \). It follows from (3.3) that
\[ \| \Theta^- \| = \frac{2\mathcal{K}\| v^+ \|^2}{\langle v^+, n \rangle} \]

where all the vectors are taken at the point \( x_1 \). Thus, we obtain
\[ \| dv_1 - dv'_1 \| \leq \| dv_0 - dv'_0 \| + \| \Theta^- \| \| dq_1^- - (dq'_1)^- \| + C\delta_1 \| dv_1 \| + C\| \Theta^- \| \| dq_1^- \| \delta_1 / \cos \varphi_1. \]

By using (C.5), the sum of the first two terms on the right hand side in the above inequality can be bounded as follows:
\[ A: = \| dv_0 - dv'_0 \| + \| \Theta^- \| \| dq_1^- - (dq'_1)^- \| \]
\[ \leq \varepsilon_0 \| dv_0 \| + \varepsilon_0(1 + C/\sqrt{M}) \| \Theta^- \| \| dq_1^- \| + C(\delta_0 + \delta_1) \| \Theta^- \| \| dq_1^- \| \]

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It is also clear that the operator $\Theta^-$ attains its norm on the vectors perpendicular to $v^- = v_1^-$. By Proposition 3.1 the vector $dq_i^-$ is almost perpendicular to $v_1^-$, thus $\|\Theta^-\| \|dq_i^-\| = (1 + \kappa)\|\Theta^- (dq_i^-)\|$ with some $\kappa = O(1/\sqrt{M})$. Now we can combine the first two terms on the right hand side of the previous inequality as follows:

$$A' = \varepsilon_0 \|dv_0\| + \varepsilon_0 (1 + C/\sqrt{M}) \|\Theta^-\| \|dq_i^-\|
\leq \varepsilon_0 \|R_n(dv_0)\| + \varepsilon_0 (1 + C/\sqrt{M}) \|\Theta^+(dq_i^+\|^2
\leq \varepsilon_0 (1 + C/\sqrt{M}) \|dv_1\|
$$

Finally, combining all our estimates gives

$$(C.9) \quad \|dv_1 - dv_1'\| \leq \varepsilon_0 (1 + C/\sqrt{M}) \|dv_1\| + C(\delta_0 + \delta_1) \|dv_1\|/\cos \varphi_1$$

In the (more difficult) case of an interparticle collision we have a few extra terms in the main bound (C.8):

$$\|dv_1 - dv_1'\| \leq \cdots + 2\|dV_0 - dV_0'\| + C\delta_1 \|dV_0\|
+ C\delta_1 \|\Theta^-\| \|dQ_i^-\| + \|\Theta^-\| \|dQ_i^- - (dQ_i')^-\|
$$

where $\cdots$ denote the terms already shown in (C.8). Now, the first new term above is bounded by

$$(C.10) \quad 2\|dV_0 - dV_0'\| \leq 2\tilde{\varepsilon}_0 \|dv_0\|/M$$

The following two terms can be easily bounded and incorporated into the previous estimate (C.9). The last term $\|\Theta^-\| \|dQ_i^- - (dQ_i')^-\|$ can be bounded, with the help of (C.6), by

$$\tilde{\varepsilon}_0 (1 + C/\sqrt{M}) \|\Theta^-\| \|dq_i^-\|/M + C(\delta_0 + \delta_1) \|\Theta^-\| \|dq_i^-\|/M$$

The second term in this expression can be easily incorporated into the previous estimate (C.9). To the first term we apply the same analysis of the operator $\Theta^-$ as was made in the case of a collision of the light particle with $\partial D$, and then combine it with (C.10) and obtain the bound

$$2\tilde{\varepsilon}_0 \|dv_0\|/M + \tilde{\varepsilon}_0 (1 + C/\sqrt{M}) \|\Theta^- (dq_i^-)\|/M \leq 2\tilde{\varepsilon}_0 (1 + C/\sqrt{M}) \|dv_1\|/M$$

Combining all these bounds gives

$$\|dv_1 - dv_1'\| \leq (\varepsilon_0 + 2\tilde{\varepsilon}_0/M) (1 + C/\sqrt{M}) \|dv_1\| + C(\delta_0 + \delta_1) \|dv_1\|/\cos \varphi_1$$

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Lastly, we consider the vectors $dV$ and $dV'$. These do not change between collisions or due to collisions of the light particle with $\partial \mathcal{D}$. At an interparticle collision, we have, in a way similar to the previous estimates

$$
\|dV_1 - dV'_1\| \leq \|dV_0 - dV'_0\| + 2\|dv_0 - dv'_0\|/M
+ C\delta_1 \|dv_0\|/M + C\delta_1 \|dq^-_1\|/M
+ \|\Theta^-\| \|dq^-_1 - (dq'_1)^-\|/M + \|\Theta^-\| \|dQ^-_1 - (dQ'_1)^-\|/M
+ C\delta_1 \|\Theta^-\| \|dq^-_1\|/(M \cos \varphi_1)
(C.11)
$$

Applying (C.5) and the same analysis of the operator $\Theta^-$ as before gives

$$
\|\Theta^-\| \|dq^-_1 - (dq'_1)^-\|/M \leq \varepsilon_0 (1 + C/\sqrt{M}) \|\Theta^-\| (dq^-_1)/M
+ C(\delta_0 + \delta_1) \|dq^-_1\|/(M \cos \varphi_1)
$$

The first term on the right hand side can be combined with the term $2\|dv_0 - dv'_0\|/M$ in (C.11), and we get

$$
A'': = 2\|dv_0 - dv'_0\|/M + \varepsilon_0 (1 + C/\sqrt{M}) \|\Theta^-\| (dq^-_1)/M
\leq 2\varepsilon_0 \|dv_0\|/M + 2\varepsilon_0 (1 + C/\sqrt{M}) \|\Theta^-\| (dq^-_1)/M
\leq 2\varepsilon_0 (1 + C/\sqrt{M}) \|dv_1\|/M
$$

We collect the above estimates and obtain

$$
\|dV_1 - dV'_1\| \leq (2\varepsilon_0 + \tilde{\varepsilon}_0) (1 + C/\sqrt{M}) \|dv_1\|/M
+ C(\delta_0 + \delta_1) \|dv_1\|/(M \cos \varphi_1)
$$

Lemma C.1 is proved. \[\square\]

Remark. By fixing $Q$ and setting $M = \infty$ we obtain a version of the above lemma for the billiard map $\mathcal{F}_Q$. It becomes much simpler, of course, since $dQ_i = dV_i = 0$ and $\tilde{\varepsilon}_i = 0$, so (C.3) reduces to

$$
\varepsilon_1 = \varepsilon_0 + C \frac{\delta_0 + \delta_1}{\cos \varphi_1}
$$

and (C.4) becomes obsolete. It is important to note also that the constant $C$ is uniform over all $r > 0$, as long as the points $x_i$ and $x'_i$ belong to the same u-curve or s-curve (see Section 3.2). To verify the uniformity of $C,$
assume that \( q_1 \in \partial P(Q) \), then \(|r_1 - r'_1| \leq c r |\varphi_1 - \varphi'_1|\) for some \( c > 0 \), hence \(|n(q_1) - n(q_2)| \leq \frac{r^{-1}|r_1 - r'_1|}{c} \leq c |\varphi_1 - \varphi'_1| < c \delta_1\), which allows us to suppress the large factor \( r^{-1} \). Hence, the resulting distortion and curvature bounds will be uniform over all \( r > 0 \).

**Corollary C.2.** Suppose that the point \( x_1 \) in Lemma C.1 belongs to an \( H \)-curve \( W_1 \). In that case the key estimates (C.3)–(C.4) of Lemma C.1 can be modified as follows:

\[(C.12) \quad \varepsilon_1 = \left( \varepsilon_0 + \frac{2\tilde{\varepsilon}_0}{M} \right) \left( 1 + \frac{C}{\sqrt{M}} \right) + C \frac{\delta_0 + \delta_1}{|W_1|^{2/3}}\]

\[(C.13) \quad \tilde{\varepsilon}_1 = \left( 2\varepsilon_0 + \tilde{\varepsilon}_0 \right) \left( 1 + \frac{C}{\sqrt{M}} \right) + C \frac{\delta_0 + \delta_1}{|W_1|^{2/3}}\]

with some constant \( C > 1 \) (possibly different from the one in Lemma C.1).

**Proof.** Indeed, if the points \( x_1 \) and \( x'_1 \) lie in a homogeneity section \( \mathbb{H}_k \), then \(|W_1| \leq \text{Const} (\cos \varphi_1)^{3/2}\), see (3.18). This proves Corollary C.2. \( \square \)

We now extend the estimates of Lemma C.1 and Corollary C.2 to an arbitrary iteration of \( \mathcal{F} \). We will show that the tangent vectors \( dx_n \) and \( dx'_n \) are \((\varepsilon_n, \tilde{\varepsilon}_n)\)-close with some \( \varepsilon_n \) and \( \tilde{\varepsilon}_n \) that we will estimate. For brevity, put \( \varepsilon_i = (\varepsilon_i, \tilde{\varepsilon}_i)^T \) for \( i \leq n \). The bounds in Lemma C.1 and Corollary C.2 can be rewritten in a matrix form

\[(C.14) \quad \varepsilon_i = A \varepsilon_{i-1} + b_i\]

where \( A \) is a fixed matrix

\[A = (1 + C/\sqrt{M}) B, \quad B = \begin{pmatrix} 1 & 2/M \\ 2 & 1 \end{pmatrix}\]

and \( b_i = (b_i, b_i)^T \), where \( b_i = C (\delta_{i-1} + \delta_i) / \cos \varphi_i \) or \( b_i = C (\delta_{i-1} + \delta_i) / |W_i|^{2/3} \) depending on whether we are applying (C.3)–(C.4) or (C.12)–(C.13).

Iterating (C.14) gives

\[(C.15) \quad \varepsilon_n = A^n \varepsilon_0 + \sum_{i=1}^{n} A^{n-i} b_i\]
The matrix $B$ has eigenvalues $\lambda_1 = 1 + 2/\sqrt{M}$ and $\lambda_2 = 1 - 2/\sqrt{M}$. By using its eigenvectors, we find

$$B^k = \frac{1}{2} \left( \frac{\lambda_1^k + \lambda_2^k}{(\lambda_1^k - \lambda_2^k)\sqrt{M}} \left( \frac{\lambda_1^k - \lambda_2^k}{\lambda_1^k + \lambda_2^k} \right) \right)$$

It is easy to see that $\|B^k\| \leq \text{Const} \, k \left( 1 + 2/\sqrt{M} \right)^k$, thus

$$\|A^k\| \leq C_1^k \left( 1 + \frac{C_2}{\sqrt{M}} \right)^k.$$ 

For some constants $C_1, C_2 > 0$. This gives us

**Lemma C.3 (n step distortion control).** Assume that the standard unstable vectors $dx_0$ and $dx'_0$ are $(\varepsilon_0, \varepsilon_0)$-close for some small $\varepsilon_0 > 0$. Then their images $dx_n$ and $dx'_n$ are $(\varepsilon_n, \varepsilon_n)$-close with

$$\varepsilon_n = C_1 n \left( 1 + \frac{C_2}{\sqrt{M}} \right)^n \varepsilon_0 + C_1 \sum_{i=1}^{n} (n - i + 1) \left( 1 + \frac{C_2}{\sqrt{M}} \right)^{n-i+1} b_i$$

for all $n \leq 1$.

We see that the sequence $\varepsilon_n$ effectively grows linearly with $n$.

Now we are ready to prove Propositions 3.6 and 3.7. For brevity, we will say $\varepsilon$-close instead of $(\varepsilon, \varepsilon)$-close.

**Lemma C.4.** Under the assumptions of Proposition 3.6, for any $c > 0$ there is a $C > 0$ such that whenever the tangent vectors $dx_0$ and $dx'_0$ are $\varepsilon_0$-close with $\varepsilon_0 = c|W_0(x_0, x'_0)|/|W_0|^{2/3}$, then the tangent vectors $dx_i$ and $dx'_i$ are $\varepsilon_i$-close with $\varepsilon_i = C|W_i(x_i, x'_i)|/|W_i|^{2/3}$ for all $i = 1, \ldots, n$.

**Proof.** Since the points $x_i$ and $x'_i$ belong to one H-curve, we can redefine $\delta_i$ to be $|W_i(x_i, x'_i)|$, and all our previous estimates will hold (with maybe different values of the constants). Next, since $\delta_0 \simeq |W_0|$, the initial tangent vectors $dx_0$ and $dx'_0$ are $(c\delta_0^{1/3})$-close. Similarly, we have $\delta_i \leq \text{Const} \, \delta_i$, hence $b_i \leq \text{Const} \, \delta_i^{1/3}$ in the notation of Lemma C.3. Since H-curves grow by a factor $\vartheta^{-1} > 1$, cf. (3.8), we have $\delta_i \leq \vartheta^{n-i} \delta_n$ for all $i < n$. We now employ Lemma C.3 and easily obtain that the tangent vectors $dx_n$ and $dx'_n$ are $(C\delta_n^{1/3})$-close with some $C > 0$. Therefore

$$\ln \frac{\mathcal{J}_{W_0} \mathcal{F}^n(x_0)}{\mathcal{J}_{W_0} \mathcal{F}^n(x'_0)} \leq C \delta_n^{1/3}$$

(C.16)
for some \( C > 0 \). This estimate is weaker than the distortion bound claimed in Proposition 3.6, but it provides us, at least, with a uniform bound on distortions in the sense of (3.19) with some \( \beta > 0 \).

The exponential growth of H-curves (3.8) and the uniform bound (3.19) imply that

\[
\frac{\delta_i}{|W_i|^{2/3}} \leq C' \theta^{\frac{2\lambda_i}{3}} \frac{\delta_n}{|W_n|^{2/3}}
\]

for all \( i < n \) and some constant \( C > 0 \). Now we apply (C.14)–(C.15) with \( b_i = \text{Const} \frac{\delta_i}{|W_i|^{2/3}} \) and easily obtain that the tangent vectors \( dx_n \) and \( dx'_n \) are \( (C\delta_n/|W_n|^{2/3}) \)-close with some \( C > 0 \). Lemma C.4 is proved. □

Now Propositions 3.6 and 3.7 follow directly. □

Lastly, we prove Lemma 3.20. Let \( dy' \) and \( dy'' \) be tangent vectors to the curve \( \gamma \) at the points \( y' \) and \( y'' \), respectively. According to the definition of standard pairs, we can assume that they are \( \varepsilon \)-close with \( \varepsilon = C \text{dist}(y', y'')/|\gamma|^{2/3} \). Then by Proposition 3.6, which we just proved, the vectors \( dx'_\gamma = D\mathcal{F}(dy') \) and \( dx''_\gamma = D\mathcal{F}(dy'') \) are \( \varepsilon_\gamma \)-close with

\[
\varepsilon_\gamma = C \text{dist}(x'_\gamma, x''_\gamma)/|W|^{2/3} \leq \text{Const} \frac{\varepsilon_\gamma}{|W|^{2/3}}
\]

We now compare the tangent vectors \( dx' = (D\mathcal{F}_Q \circ D\pi_0)(dx'_\gamma) \) and \( dx'' = (D\pi_0 \circ D\mathcal{F})(dx''_\gamma) \).

Claim. \( dx' \) and \( dx'' \) are \( \varepsilon_0 \)-close with

\[
(C.17) \quad \varepsilon_0 = \frac{C \varepsilon_\gamma}{|W|^{2/3}} + \frac{C \varepsilon_\gamma}{|W_0|^{2/3}}
\]

where \( C > 0 \) is a large constant.

Proof. Our argument follows the same lines as the proofs of Lemma C.1 and Corollary C.2, and we only focus on the novelty of the present situation. First, since \( \text{dist}(x'_\gamma, x''_\gamma) = \mathcal{O}(\varepsilon_\gamma) \) and \( \text{dist}(x', x'') = \mathcal{O}(\varepsilon_\gamma) \), then both \( \delta_0 \) and \( \delta_1 \) in (C.12)–(C.13) will be \( \mathcal{O}(\varepsilon_\gamma) \). In addition, we apply \( D\pi_0 \) to both vectors. Recall that the projection \( \pi_0 : \Omega \to \Omega_0 \), fixes the position of the heavy particle, sets its velocity to zero, and normalizes the vector \( w \) defined by (1.4). Accordingly, \( D\pi_0 \) sets the components \( dQ \) and \( dV \) of the tangent vector to zero and rescales the component \( dw \) by the same factor as it rescales \( w \), i.e. it divides \( dw \) by \( ||w|| \). In addition, we need to project both components \( dq \) and \( dw \) onto the line perpendicular to \( w \), so that the basic equations (3.6)–(3.7) would
hold. Therefore, the map $D\pi_Q : (dQ, dV, dq, dw) \mapsto (dQ_1, dV_1, dq_1, dw_1)$ acts according to the following rules: $dQ_1 = dV_1 = 0$, and

$$dw_1 = dw/\|w\| - \langle dw, w \rangle/\|w\|^3, \quad dq_1 = dq - \langle dq, w \rangle/\|w\|^2,$$

As we noted in Section 3.1, the estimates (a)–(g) of Proposition 3.1 apply to the vectors $w$ and $dw$, just as well as to $v$ and $dv$. Hence

$$\|dq_1 - dq\| \leq C\|V\| \|dq\| \leq C\varepsilon_g\|dq\|$$

and

$$\left\| \|w\| dw_1 - dw \right\| \leq C\|V\| \|dw\| \leq C\varepsilon_g \|dw\|$$

Such a difference can be incorporated into the right hand side of (C.17). The division of $dw$ by $\|w\|$ results in a change of order one, in general, but this will be matched by the corresponding division by $\|w\|$ when $D\pi_0$ is applied to the other vector, as one can easily verify. This completes the proof of the claim.

We now finish the proof of Lemma 3.20. For each $r \geq 1$ we need to compare the tangent vectors $dx'_r = DF_Q(dx')$ and $dx''_r = DF_Q(dx'')$. The map $F_Q$ on $\Omega_Q$ corresponds to the motion of the light particle when the heavy one is fixed at $Q$, which is the limit case of our two-particle dynamics as $M \to \infty$. Thus, our analysis in Appendix B, in particular Lemma C.1, Corollary C.2, and Lemma C.3 apply to the map $F_Q$ as well. In order to use them, though, we need to verify the conditions they are based on. First, since for each $r \geq 1$ the points $F_Q(x')$ and $F_Q(x'')$ belong to one homogeneous stable manifold, they lie in one homogeneity section. Second, (C.1)–(C.2) hold due to (3.15). Now Corollary C.2 and Lemma C.3 can be used, indeed, and they directly imply Lemma 3.20.

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