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## Hölder equivalence of homogeneous Moran sets

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**Abstract.** For two homogeneous Moran sets  $E = \mathcal{C}([0, 1], \{n_k\}, \{c_k\})$  and  $E' = \mathcal{C}([0, 1], \{n'_k\}, \{c'_k\})$  with Hausdorff dimensions s and s' with s' < s such that  $\{n_k\}$  and  $\{n'_k\}$  are bounded and the spacings are uniform in some sense, we prove that there exists a homeomorphism  $f : E \to E'$  such that f is  $\left(\frac{s'}{s} - \epsilon\right)$ -Hölder continuous but not  $\left(\frac{s'}{s} + \epsilon\right)$ -Hölder continuous for any  $\epsilon > 0$ .

# 1. Introduction

The class of homogeneous Moran sets are defined and studied by DEJUN FENG, ZHIYING WEN and JUN WU [4]. Let  $n_k \ge 2$  be integers and  $c_k$  be positive numbers satisfying that  $0 < c_k n_k < 1$  (k = 1, 2, ...). Let  $D_k = \prod_{i=1}^k \{1, 2, ..., n_i\}$ and  $D = \bigcup_{k=0}^{\infty} D_k$ , where an element in  $D_k$  is denoted by a finite sequence  $\sigma_1 \sigma_2 \dots \sigma_k$  of  $\sigma_i \in \{1, 2, ..., n_i\}$  (i = 1, 2, ..., k) and  $D_0$  consists of the empty sequence  $\emptyset$ . Let  $\mathbb{J}_{\emptyset} = [0, 1]$  and define closed intervals  $\mathbb{J}_{\sigma} \subset [0, 1]$  for  $\sigma \in D$  inductively. Let  $\sigma = \sigma' i \in D_k$  with  $\sigma' \in D_{k-1}$  and  $i \in \{1, 2, ..., n_k\}$ . Let  $\mathbb{J}_{\sigma'} = [a, b]$ with  $b - a = c_1 \dots c_{k-1}$ . Then,  $\mathbb{J}_{\sigma'1}, \mathbb{J}_{\sigma'2}, \dots, \mathbb{J}_{\sigma'n_k}$  are disjoint closed intervals of length  $c_1 \dots c_{k-1}c_k$  contained in  $\mathbb{J}_{\sigma'}$  arranged from left to right in this order. To determine these sets, we introduce another quantity, a sequence of positive numbers  $(d_k^1, \dots, d_k^{n_k-1})$  called *spacing* satisfying that

$$d_k^1 + \dots + d_k^{n_k - 1} + n_k c_k \le 1.$$

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Then define

$$\mathbb{J}_{\sigma'i} = [a + ((i-1)c_k + d_k^1 + \dots + d_k^{i-1})\delta, \ a + (ic_k + d_k^1 + \dots + d_k^{i-1})\delta] 
(i = 1, 2, \dots, n_k),$$

where  $\delta = c_1 \dots c_{k-1}$ . Finally, we define a fractal set

$$E = \bigcap_{k=0}^{\infty} \bigcup_{\sigma \in D_k} \mathbb{J}_{\sigma}$$
(1.1)

which we call a homogeneous Moran set denoted as  $\mathcal{C}([0, 1], \{n_k\}, \{c_k\}, \{d_k^i\})$ .

In this paper, we always assume that

(\*) 
$$\sup_{k=1,2,\dots} n_k < \infty$$
,  $\Delta := \inf_{k=1,2,\dots; i=1,\dots,n^k-1} d_k^i > 0$ ,

and

$$s = \lim_{k \to \infty} \frac{\log N_k}{-\log \delta_k}$$
 exists and  $0 < s < 1$ ,

where  $\delta_k = c_1 \dots c_k$  and  $N_k = n_1 \dots n_k$   $(k = 1, 2, \dots)$ .

It is known [4] that for any  $E \in \mathcal{C}([0, 1], \{n_k\}, \{c_k\}, \{d_k^i\})$  satisfying (\*), the Hausdorff dimension  $\dim_H E$  is equal to s as above. For the general notions of fractal geometry, refer to [1], [5]. For the multifractal properties of Moran sets, refer to [3], [9]. For the notions of Hölder equivalence or Lipschitz equivalence, refer to [2], [7], [8]. We prove that

**Theorem 1.** For homogeneous Moran sets  $E = \mathcal{C}([0,1], \{n_k\}, \{c_k\}, \{d_k^i\})$ and  $E' = \mathcal{C}([0,1], \{n'_k\}, \{c'_k\}, \{d_k^{i'}\})$  satisfying the condition (\*) with  $s = \dim_H E$ and  $s' = \dim_H E'$  such that  $s \leq s'$ . Then, there exists a homeomorphism  $f : E \to E'$  such that

$$C_1(y-x)^{\frac{s}{s'}+\epsilon} < f(y) - f(x) < C_2(y-x)^{\frac{s}{s'}-\epsilon}$$
(1.2)

holds for any x < y in E, where  $\epsilon > 0$  is arbitrary and  $C_1$ ,  $C_2$  are positive constants.

**Corollary 1** (QIN WANG and LI-FENG XI [6]). In the above theorem, if s = s', then E and E' are quasi-Lipschitz equivalent.

### 2. Basic lemmas

**Lemma 1.** Let k and l be positive integers. Let  $U_1, U_2, \ldots, U_k$  be a disjoint family of sets having the same number l of elements. Let  $k < n \leq kl$ . Then, there exists a disjoint family  $V_1, V_2, \ldots, V_n$  of nonempty sets such that

- (1)  $V_1 \cup V_2 \cup \cdots \cup V_n = U_1 \cup U_2 \cup \cdots \cup U_k$ , and
- (2) for any j = 1, 2, ..., n, there exists i = 1, 2, ..., k such that  $V_j \subset U_i$ .
- (3)  $\#V_i \leq 3\#V_j$  holds for any i, j = 1, 2, ..., n, where #V denotes the number of elements in a set V.

PROOF. Let  $d = \lfloor n/k \rfloor$  and n = kd + r with  $0 \le r < k$ . Then, n = (k - r)d + r(d + 1). We partition each of  $U_1, U_2, \ldots, U_{k-r}$  into d number of subsets and each of  $U_{k-r+1}, U_{k-r+2}, \ldots, U_k$  into d + 1 number of subsets. These subsets will become  $V_1, V_2, \ldots, V_n$ . Let  $h = \lfloor l/d \rfloor$ . Since l = dh + s with  $0 \le s < d$ , we have l = (d - s)h + s(h + 1). Partition each of  $U_1, U_2, \ldots, U_{k-r}$  into d - s number of subsets with h elements and s number of subsets with h + 1 elements. Let  $m = \lfloor l/(d + 1) \rfloor$ . Since l = (d + 1)m + t with  $0 \le t < d + 1$ , we have l = (d + 1 - t)m + t(m + 1). Partition each of  $U_{k-r+1}, U_{k-r+2}, \ldots, U_k$  into d + 1 - t number of subsets with m elements and t number of subsets with m + 1 elements. The collection of these sets becomes  $V_1, V_2, \ldots, V_n$ . Then, we have (1)(2).

Let us prove (3). We have

$$\max_{i} \# V_{i} = \begin{cases} h+1 & \text{if } l \text{ is not a multiple of } d, \\ h & \text{if } l \text{ is a multiple of } d, \end{cases}$$

$$\min_{i} \# V_{i} = \begin{cases} m & \text{if } n \text{ is not a multiple of } k, \\ h & \text{if } n \text{ is a multiple of } k. \end{cases}$$

Case 1. If l is not a multiple of d, then  $h = \lfloor l/d \rfloor \leq (l-1)/d$ . Since l = (d+1)m+t,  $0 \leq t \leq d$  and  $d \geq 1$ , we have

$$\begin{aligned} \max_i \# V_i &= h + 1 = \lfloor l/d \rfloor + 1 \leq (l-1)/d + 1 = ((d+1)m + t - 1)/d + 1 \\ &\leq ((d+1)m + d - 1)/d + 1 = m + 1 + (m-1)/d + 1 \\ &\leq m + 1 + (m-1) + 1 = 2m + 1 \leq 3m \leq 3 \min_i \# V_i. \end{aligned}$$

Case 2. If l is a multiple of d, then

$$\begin{aligned} max_i \# V_i &= h = \lfloor l/d \rfloor = l/d = ((d+1)m+t)/d \le ((d+1)m+d)/d \\ &= m+1+m/d \le m+1+m = 2m+1 \le 3m \le 3 \ min_i \# V_i. \end{aligned}$$

Let  $D_k = \prod_{i=1}^k \{1, 2, \dots, n_i\}$  and  $D'_k = \prod_{i=1}^k \{1, 2, \dots, n'_i\}$   $(k = 0, 1, 2, \dots)$ . For  $\sigma \in D_k$  or  $\sigma' \in D'_k$ , let  $\mathbb{J}_{\sigma}$  or  $\mathbb{J}_{\sigma'}$  be the intervals defined in (1.1) with respect to  $E = \mathcal{C}([0, 1], \{n_k\}, \{c_k\}, \{d_k^i\})$  or  $E' = \mathcal{C}([0, 1], \{n'_k\}, \{c'_k\}, \{d_k^{i'}\})$ , respectively. We call it a *basic* interval of E or E' of level k. We denote by  $\delta'_k$ ,  $N'_k$  or  $\Delta'$  the quantities  $\delta_k$ ,  $N_k$  or  $\Delta$  for E'.

Notation. Denote  $C_0 := \sup_i n_i$  and  $C'_0 = \sup_i n'_i$ .

Definition 1. Let k = 1, 2, ... and e = 0, 1, ..., k. For basic intervals I and J of E of level k contained in a same basic interval of E of level k - e, the minimum interval containing I and J is called an (k, e)-admissible interval of E. Specially, a basic interval of E of level k is a (k, 0)-admissible interval of E. The number of basic intervals of level k contained in an interval H is called the k-size of H and denoted by  $\#_k H$ . Let  $\mathcal{I} = \{I_1, I_2, \ldots, I_t\}$  be a set of (k, e)-admissible intervals of E. We call it an (k, e)-admissible partition of F (in E) if

- (1)  $I_i \cap I_j = \emptyset$  for any  $i \neq j$ , and
- (2)  $(\bigcup_{i=1}^{t} I_i) \cap E = F.$

Specially, the (k, 0)-admissible partition of E, that is, the set of all basic intervals of level k is denoted by  $\mathcal{E}_k$  and called the *k*-basic partition of E. Just by an *admissible partition*, we mean an (k, e)-admissible partition for some e and k. We define the same things for E' and the *k*-basic partition of E' is denoted by  $\mathcal{E}'_k$ 

Definition 2. An (l, g)-admissible partition  $\mathcal{I}' = \{I_1, I_2, \ldots, I_t\}$  of E' is said to be of  $\mathcal{E}_k$ -type if  $t = \#\mathcal{I}' = N_k$ . In this case, there exists a unique orderpreserving bijection  $\varphi$  from  $\mathcal{E}_k$  to  $\mathcal{I}'$ , that is, if x < y holds for any  $x \in I$  and  $y \in J$  with  $I, J \in \mathcal{E}_k$ , then x' < y' holds for any  $x' \in \varphi(I)$  and  $y' \in \varphi(J)$ . We call  $\varphi$  the *isomorphism* from  $\mathcal{E}_k$  to  $\mathcal{I}'$ . Let  $\mathcal{I}'$  and  $\mathcal{J}'$  be admissible partitions of E'of  $\mathcal{E}_k$ -type and  $\mathcal{E}_m$ -type with k < m, respectively. They are said to be *consistent* if for any  $I \in \mathcal{E}_k$  and  $J \in \mathcal{E}_m$  with  $I \subset J, \varphi(I) \subset \psi(J)$  holds, where  $\varphi$  and  $\psi$  are the isomorphisms from  $\mathcal{E}_k$  to  $\mathcal{I}'$ , and from  $\mathcal{E}_m$  to  $\mathcal{J}'$ , respectively.

**Lemma 2.** (1) For any  $k = 1, 2, ..., let N'_{l-1} < N_k \leq N'_l$ . Then, there exists an (l, 1)-admissible partition  $\mathcal{I}'_l$  of E' of  $\mathcal{E}_k$ -type such that  $\#_l I \leq 3 \#_l J$  holds for any  $I, J \in \mathcal{I}'_l$ .

(2) Assume that  $\mathcal{I}'_l$  is an (l, e)-admissible partition of E' of  $\mathcal{E}_k$ -type such that  $\#_l I \leq C \#_l J$  for any  $I, J \in \mathcal{I}'_l$  with C > 1. Let

$$g = \lfloor (\log C + \log C_0) / \log 2 + 1 \rfloor.$$

Then for any integer h > k, there exists an (s, g)-admissible partition  $\mathcal{I}'_s$  of E' of  $\mathcal{E}_m$ -type with  $h \le m < h + \frac{\log C'_0}{\log 2}g$  and some s such that  $\mathcal{I}'_l$  and  $\mathcal{I}'_s$  are consistent. Moreover,  $\#_s I \le 9C \#_s J$  holds for any  $I, J \in \mathcal{I}'_s$ .

PROOF. (1) We consider a basic interval I of E' of level l-1 to be the set of basic intervals J of E' of level l such that  $J \subset I$ . There are  $N'_{l-1}$  number of sets as this which are denoted by  $U_1, U_2, \ldots, U_{N'_{l-1}}$ . All of them have  $n'_l$  number of elements. Since  $N'_{l-1} < N_k \leq n'_l N'_{l-1} = N'_l$ , applying Lemma 1, we have a disjoint family  $V_1, V_2, \ldots, V_{N_k}$  of nonempty sets such that (1)(2)(3) of Lemma 1 hold with  $k = N'_{l-1}$ ,  $n = N_k$  and  $l = n'_l$ . Moreover, we may assume that each of  $V_1, V_2, \ldots, V_{N_k}$  consists of neighboring basic intervals of level l, so that the admissible intervals generated by them are disjoint. Hence, they define a (l, 1)-admissible partition  $\mathcal{I}'_l$  of  $\mathcal{E}'$  of  $\mathcal{E}_k$ -type satisfying that  $\#_l I \leq 3\#_l J$  for any  $I, J \in \mathcal{I}'_l$ .

(2) Denote  $N_{k,h} = n_{k+1} \cdots n_h$  for  $h = k+1, k+2, \cdots$  and  $N'_{l,s} = n'_{l+1} \cdots n'_s$  for  $s = l+1, l+2, \cdots$ . If  $h \leq k$  or  $s \leq l$ , we define  $N_{k,h} = N'_{l,s} = 1$ . Let  $p = \min_{I \in \mathcal{I}'_l} \#_l I$  and  $q = \max_{I \in \mathcal{I}'_l} \#_l I$ .

Take any h > k and take an integer s such that  $pN'_{l,s-g} < N_{k,h} \le pN'_{l,s}$ . Since

$$\frac{pN'_{l,s}}{qN'_{l,s-g}} \ge \frac{n'_{s-g+1}\cdots n'_s}{C} \ge \frac{2^g}{C} \ge \frac{2^{(\log C + \log C_0)/\log 2}}{C} = C_0,$$

there exists m such that

$$qN'_{l,s-g} < N_{k,m} \le pN'_{l,s}.$$
(2.1)

If  $qN'_{l,s-g} < N_{k,h}$ , then we can take m = h. Otherwise, since  $N_{k,h} \le qN'_{l,s-g} < N_{k,m}$ , we must have h < m. Moreover, since  $pN'_{l,s-g} < N_{k,h}$  and  $N_{k,m} \le pN'_{l,s}$ , we have

$$\frac{N_{k,m}}{N_{k,h}} < \frac{pN'_{l,s}}{pN'_{l,s-q}} = n'_{s-g+1} \cdots n'_s \le C_0'^g.$$

Therefore,

$$2^{m-h} \le n_{h+1} \cdots n_m = \frac{N_{k,m}}{N_{k,h}} < C_0'^g,$$

and hence,  $m < h + \frac{\log C'_0}{\log 2} g$ . Thus, there exists *m* satisfying (2.1) together with

$$h \le m < h + \frac{\log C'_0}{\log 2} g.$$

Construct an (s,g)-admissible partition  $\mathcal{I}'_s$  of E' of  $\mathcal{E}_m$ -type such that  $\mathcal{I}'_l$  and  $\mathcal{I}'_s$  are consistent and  $\#_s I \leq 9C \#_s J$  holds for any  $I, J \in \mathcal{I}'_s$ .

Take any  $K \in \mathcal{I}'_l$ . Then, we have

$$\#_{l}KN'_{l,s-g} \le qN'_{l,s-g} < N_{k,m} \le pN'_{l,s} \le \#_{l}KN'_{l,s-g}$$

Hence by the same argument as in the proof of (1) applying Lemma 1, there exists a (s,g)-admissible partition  $\mathcal{K}_K$  of K in E' with  $\#\mathcal{K}_K = N_{k,m}$ . Moreover,  $\#_s I \leq 3\#_s J$  holds for any  $I, J \in \mathcal{K}_K$ . Let  $\mathcal{I}'_s = \bigcup_{K \in \mathcal{I}'_l} \mathcal{K}_K$ . Then, it is clear that  $\mathcal{I}'_s$  is a (s,g)-admissible partition of E' of  $\mathcal{E}_m$ -type which is consistent with  $\mathcal{I}'_l$ . Take any  $I, J \in \mathcal{I}'_s$ . Let  $I \in \mathcal{K}_K$  and  $J \in \mathcal{K}_L$ . Then, since

$$\#_{s}I \leq \frac{1}{\#\mathcal{K}_{K}} \sum_{I' \in \mathcal{K}_{K}} 3\#_{s}I' = \frac{3}{N_{k,m}} \sum_{I' \in \mathcal{K}_{K}} \#_{s}I' = \frac{3}{N_{k,m}} N'_{l,s} \#_{l}K$$

and

$$\#_s J \ge \frac{1}{\#\mathcal{K}_L} \sum_{I' \in \mathcal{K}_L} (1/3) \#_s I' = \frac{1/3}{N_{k,m}} \sum_{I' \in \mathcal{K}_L} \#_s I' = \frac{1/3}{N_{k,m}} N'_{l,s} \#_l L,$$

we have

$$\#_s J \le 9 \frac{\#_l K}{\#_l L} \#_s J \le 9C \#_s J,$$

which completes the proof.

**Corollary 2.** There exist sequences of positive integers  $\{k_i\}, \{g_i\}$  and  $\{s_i\}$  increasing to  $\infty$  such that

- (i)  $\lim_{i\to\infty} k_i/i = \infty$  and  $\lim_{i\to\infty} k_{i+1}/k_i = 1$ ,
- (ii)  $(1/2)^{k_{i+1}-k_i} < \Delta \ (i=1,2,\ldots),$
- (iii)  $\sup g_i/i < \infty$ , and
- (iv) there exists a consistent family of  $(s_i, g_i)$ -admissible partitions  $\mathcal{I}'_i$  (i=1,2,...) of E' of  $\mathcal{E}_{k_i}$ -type.

PROOF. Take j such that  $2^{-j} < \Delta$ . We construct  $k_1 < k_2 < \cdots$  inductively starting by an arbitrary  $k_1$ . For  $k = k_1$ , there exists (l, 1)-admissible partitions  $\mathcal{I}'_l$  of  $\mathcal{E}'$  of  $\mathcal{E}_k$ -type by (1) of Lemma 2. Let  $(s_1, g_1) = (l, 1)$  and  $\mathcal{I}'_1 = \mathcal{I}'_l$ . Assume that  $k_i$ ,  $(s_i, g_i)$  and  $\mathcal{I}'_i$  are determined. For  $k = k_i$ , h = k + j and  $\mathcal{I}'_i$ , apply Lemma 2 and get m and (s, g)-admissible partitions  $\mathcal{I}'_s$  of  $\mathcal{E}'$  of  $\mathcal{E}_k$ -type. Define  $k_{i+1} = m$ ,  $(s_{i+1}, g_{i+1}) = (s, g)$  and  $\mathcal{I}'_{i+1} = \mathcal{I}'_s$ . Then, we have (i)(ii). We also have (iii) since

$$g_i \le \frac{i\log 9 + \log C_0}{\log 2} + 1 \ (i = 1, 2, \dots).$$

### 3. Proof of the main theorem

Take a sequence  $k_1 < k_2 < \cdots$  and a consistent family of  $(s_i, g_i)$ -admissible partitions  $\mathcal{I}'_i$   $(i = 1, 2, \dots)$  as in Corollary 2. Note that since  $\lim_{i\to\infty} g_i/k_i = 0$  and  $N_{s_i-g_i} \leq N_{k_i} \leq N_{s_i}$ , we have

$$0 < \liminf_{i \to \infty} N'_{s_i - g_i} / N_{k_i} \le \limsup_{i \to \infty} N'_{s_i} / N_{k_i} < \infty.$$

In particular, we have

(iv)  $\lim_{i\to\infty} s_i/i = \infty$  and  $\lim_{i\to\infty} s_{i+1}/s_i = 1$ .

We may also assume that

(v)  $(1/2)^{s_{i+1}-s_i} < \Delta' \ (i=1,2,\ldots).$ 

For  $x \in E$ , let  $I^i(x)$  be  $I \in \mathcal{E}_{k_i}$  such that  $x \in I$ . Let  $\varphi_i$  be the isomorphism from  $\mathcal{E}_{k_i}$  to  $\mathcal{I}'_i$ . Since  $\lim_{i\to\infty} N'_{s_i-g_i} = \infty$ ,  $y \in E'$  such that  $y \in \varphi_i(I^i(x))$  for any  $i = 1, 2, \ldots$  is determined, which is denoted by f(x).

We prove that f satisfies the required conditions. By the construction, it is clear that f is strictly increasing. Take any  $x \in E$ . If  $x + 0 \in E$ , then x is not the right end point of  $I^i(x)$  for any  $i = 1, 2, \ldots$ . Hence, f(x) and f(x + 0) stay in a same  $(s_i, g_i)$ -admissible interval of E' as  $s_i - g_i \to \infty$ . Hence, f(x+0) = f(x) + 0. Thus, f is right continuous. The same argument holds for x - 0. Thus, f is continuous.

Now, we prove the inequality (1.2). Let  $x, y \in E$  satisfy that x < y and y - x is sufficiently small. Take  $i = 1, 2, \ldots$  such that  $\delta_{k_{i+2}} < y - x \leq \delta_{k_{i+1}}$ . Then, since

$$y - x \le \delta_{k_{i+1}} \le (1/2)^{k_{i+1} - k_i + 1} \delta_{k_i - 1} < \Delta \delta_{k_i - 1} \le d_{k_i}^j \delta_{k_i - 1}$$

for any  $j \in \{1, 2, \ldots, n_{k_i-1} - 1\}$ . Hence, there exists a basic interval I of E of level  $k_i$  such that  $\{x, y\} \subset I$ . Therefore, f(x) and f(y) belong to a same  $(s_i, g_i)$ -admissible interval of E', and hence, in a same basic interval of E' of level  $s_i - g_i$ . Denote  $l = s_i - g_i$  and  $h = s_i$ . Since f(x) and f(y) belong to a same basic interval of E' of level l, we have  $f(y) - f(x) \leq \delta'_l$ . For any  $\epsilon > 0$ , there exists a sufficiently small  $\lambda > 0$  such that

$$(1-\lambda)^2(s'+\lambda)^{-1}(s-\lambda) < \frac{s}{s'} - \epsilon.$$

Take  $i_0$  such that

$$|s - \frac{\log N_{k_{i+2}}}{-\log \delta_{k_{i+2}}}| < \lambda, \ |s' - \frac{\log N'_l}{-\log \delta'_l}| < \lambda,$$

$$\frac{(k_{i+2}-k_i)\log C_0}{k_{i+2}\log 2} < \lambda \ \text{ and } \ \frac{(h-l)\log C_0'}{h\log 2} < \lambda$$

for any  $i \ge i_0$ . Assume that  $i \ge i_0$ . Since  $N'_l \le N_{k_i} \le N'_h$ , we have

$$\begin{split} -\log(f(y) - f(x)) &\geq -\log \delta'_{l} > (s' + \lambda)^{-1} \log N'_{l} \\ &= (s' + \lambda)^{-1} \log N'_{h} \left( 1 - \frac{\log(n'_{l+1} \cdots n'_{h})}{\log N'_{h}} \right) \\ &\geq (s' + \lambda)^{-1} \log N'_{h} \left( 1 - \frac{(h - l) \log C'_{0}}{h \log 2} \right) \\ &> (s' + \lambda)^{-1} \log N'_{h} (1 - \lambda) \geq (1 - \lambda)(s' + \lambda)^{-1} \log N_{k_{i}} \\ &= (1 - \lambda)(s' + \lambda)^{-1} \log N_{k_{i+2}} \left( 1 - \frac{\log(n_{k_{i}+1} \cdots n_{k_{i+2}})}{\log N_{k_{i+2}}} \right) \\ &\geq (1 - \lambda)(s' + \lambda)^{-1} \log N_{k_{i+2}} \left( 1 - \frac{(k_{i+2} - k_{i}) \log C_{0}}{k_{i+2} \log 2} \right) \\ &> (1 - \lambda)^{2}(s' + \lambda)^{-1} \log N_{k_{i+2}} \\ &> (1 - \lambda)^{2}(s' + \lambda)^{-1}(s - \lambda)(-\log \delta_{k_{i+2}}) \\ &> (1 - \lambda)^{2}(s' + \lambda)^{-1}(s - \lambda)(-\log(y - x)) \\ &> (\frac{s}{s'} - \epsilon)(-\log(y - x)) \end{split}$$

Hence, for any  $\epsilon > 0$ ,  $f(y) - f(x) < (y - x)^{\frac{s}{s'} - \epsilon}$  holds for any x < y in E such that y - x is sufficiently small. Thus, for any  $\epsilon > 0$ , there exists  $C_1$  such that

$$f(y) - f(x) < C_1(y - x)^{\frac{s}{s'} - \epsilon}$$

for any x < y in E.

Let us prove the inequality of the opposite direction. Let  $x, y \in E$  satisfy that x < y and y - x is sufficiently small. Take i = 1, 2, ... such that  $\delta_{k_{i-1}} < y - x \le \delta_{k_{i-2}}$ . Then, there exists a basic interval I of level  $k_{i-1}$  such that  $x \in I$ but  $y \notin I$ . Therefore, f(x) and f(y) belong to distinct  $(s_{i-1}, g_{i-1})$ -admissible intervals in  $\mathcal{I}'_{i-1}$ , and hence, belong to distinct basic interval of E' of level  $s_{i-1}$ . Therefore, by (v),

$$f(y) - f(x) \ge d_{s_{i-1}}^{j'} \delta'_{s_{i-1}-1} \ge \Delta \delta'_{s_{i-1}-1} > \delta'_{s_i}.$$

Denote  $l = s_i - g_i$  and  $h = s_i$ . For any  $\epsilon > 0$ , there exists a sufficiently small  $\lambda > 0$  such that

$$(1+\lambda)^2(s'-\lambda)^{-1}(s+\lambda) < \frac{s}{s'} + \epsilon.$$

Take  $i_0$  such that

$$|s - \frac{\log N_{k_{i-2}}}{-\log \delta_{k_{i-2}}}| < \lambda, \ |s' - \frac{\log N'_h}{-\log \delta'_h}| < \lambda,$$
$$\frac{(k_i - k_{i-2})\log C_0}{k_{i-2}\log 2} < \lambda \text{ and } \frac{(h-l)\log C'_0}{l\log 2} < \lambda$$

for any  $i \ge i_0$ . Assume that  $i \ge i_0$ . Since  $N'_l \le N_{k_i} \le N'_h$ , we have

$$\begin{aligned} -\log(f(y) - f(x)) &< -\log \delta'_{h} < (s' - \lambda)^{-1} \log N'_{h} \\ &= (s' - \lambda)^{-1} \log N'_{l} \left( 1 + \frac{\log(n'_{l+1} \cdots n'_{h})}{\log N'_{l}} \right) \\ &\leq (s' - \lambda)^{-1} \log N'_{l} \left( 1 + \frac{(h - l) \log C'_{0}}{l \log 2} \right) \\ &< (s' - \lambda)^{-1} \log N'_{l} (1 + \lambda) \le (1 + \lambda)(s' - \lambda)^{-1} \log N_{k_{i}} \\ &= (1 + \lambda)(s' - \lambda)^{-1} \log N_{k_{i-2}} \left( 1 + \frac{\log(n_{k_{i-2}+1} \cdots n_{k_{i}})}{\log N_{k_{i-2}}} \right) \\ &\leq (1 + \lambda)(s' + \lambda)^{-1} \log N_{k_{i-2}} \left( 1 + \frac{(k_{i} - k_{i-2}) \log C_{0}}{k_{i-2} \log 2} \right) \\ &< (1 + \lambda)^{2}(s' - \lambda)^{-1} \log N_{k_{i-2}} \\ &< (1 + \lambda)^{2}(s' - \lambda)^{-1}(s + \lambda)(-\log \delta_{k_{i-2}}) \\ &\leq (1 + \lambda)^{2}(s' - \lambda)^{-1}(s + \lambda)(-\log(y - x)) \\ &< (\frac{s}{s'} + \epsilon)(-\log(y - x)) \end{aligned}$$

Hence, for any  $\epsilon > 0$ ,  $f(y) - f(x) > (y - x)^{\frac{s}{s'} + \epsilon}$  holds for any x < y in E such that y - x is sufficiently small. Thus, for any  $\epsilon > 0$ , there exists  $C_2$  such that

$$f(y) - f(x) > C_2(y - x)^{\frac{s}{s'} + \epsilon}$$

for any x < y in E.

Thus, we complete the proof.

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