

AKCOGLU'S ERGODIC THEOREM FOR UNIFORM SEQUENCES

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1. Introduction. Let (X, F, ν) be a sigma-finite measure space. In what follows we assume p fixed, $1 < p < \infty$. Let T be a contraction of $L_p(X, F, \mu)$ ($\|T\|_p \leq 1$). If $f \geq 0$ implies $Tf \geq 0$ we will say that T is positive. In this paper we prove that if $\{k_i\}_{i=1}^\infty$ is a uniform sequence (see Section 2 for definition) and T is a positive contraction of L_p , then

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n T^{k_i} f(x)$$

exists and is finite almost everywhere for every $f \in L_p(X, F, \mu)$.

2. Preliminaries. We begin with describing the construction of a uniform sequence as given in [2]. Let Ω be a compact metric space, B the collection of Borel subsets of Ω , and ϕ a homomorphism of Ω such that $\{\phi^n\}$, n a positive integer, is an equicontinuous set of mappings. The system (Ω, ϕ) is then called *uniformly L stable*. We assume that Ω possesses a dense orbit, and it then follows (see [2]) that there exists a ϕ invariant probability measure on (Ω, B) which we denote by ν , such that for any $w \in \Omega$, and any continuous function f on Ω ,

$$\int f d\nu = \lim_n \frac{1}{n} \sum_{i=0}^{n-1} f(\phi^i w).$$

Such a system will be called *strictly L stable*.

If $Y \in B$ and $y \in \Omega$, then we define the *i*th entry time $k_i(y, Y)$ of y into Y recursively as:

$$\begin{aligned} k_1(y, Y) &= \min \{i \geq 1: \phi^i y \in Y\} \\ k_i(y, Y) &= \min \{j > k_{i-1}(y, Y): \phi^j y \in Y\} \quad i > 1 \end{aligned}$$

allowing infinity as a value.

Definition. A sequence $\{k_i\}_{i=1}^\infty$ of natural numbers will be called *uniform* if there exist:

- (1) a strictly L stable system (Ω, B, ν, ϕ)
- (2) a $Y \in B$ such that $\nu(Y) > 0 = \nu(\partial Y)$ and
- (3) a point $y \in \Omega$ such that $k_i = k_i(y, Y)$ for each $i \geq 1$.

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The (Ω, B, ν, ϕ) , Y and y in the above definition will be called the apparatus connected with the uniform sequence $\{k_i\}_{i=1}^\infty$. We will also need Akcoglu's ergodic theorem ([1]) which we will state next.

THEOREM. *Let (X, F, μ) be a σ -finite measure space, T a positive contraction of $L_p(X, F, \mu)$, some $p, 1 < p < \infty$. Then*

$$\lim_n \frac{1}{n} \sum_{k=0}^{n-1} T^k f(x)$$

exists and is finite almost everywhere for all $f \in L_p(X, F, \mu)$.

3. Result.

THEOREM. *Let (X, F, μ) be a σ -finite measure space, T a positive contraction of $L_p(X, F, \mu)$, p fixed $1 < p < \infty$, $\{k_i\}_{i=1}^\infty$, a uniform sequence. Then*

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} T^{k_i} f$$

exists and is finite a.e. for all f in $L_p(X, F, \mu)$.

Proof. We adapt the proof of Theorem 1 of [4]. Let (Ω, B, ν, ϕ) and y, Y be the apparatus connected with the uniform sequence, $X_1 \in F, \mu(X_1) < \infty$. Let

$$(\Omega', B', \nu') = (\Omega, B, \nu) \times (X, F, \mu),$$

Φ the operator on $L_p(\Omega, B, \nu)$ defined by

$$\Phi f = f \circ \phi,$$

T' the operator induced on $L_p(\Omega', B', \nu')$ by defining

$$T'(f \cdot g) = \Phi f \cdot Tg$$

where

$$f \in L_p(\Omega, B, \nu) \text{ and } g \in L_p(X, F, \mu).$$

Then T' is a positive contraction of $L_p(\Omega', B', \nu')$. Let $f \in L_p(X, F, \mu)$, $f \geq 0$ and $\epsilon > 0$. As in the proof of Theorem 1 of [2] there exists open subsets Y_1, Y_2 and W of Ω such that

- (1) $Y_1 \subseteq Y \subseteq Y_2$
- (2) $\nu(Y_2 - Y_1) < \epsilon$
- (3) $y \in W$
- (4) for any $w \in W$ and any $n \geq 0$,

$$1_{Y_1}(\phi^n w) \leq 1_Y(\phi^n y) \leq 1_{Y_2}(\phi^n w).$$

Put

$$g_1(x, w) = f(x)1_{Y_1}(w)$$

$$g_2(x, w) = f(x)1_{Y_2}(w).$$

Akcoglu’s ergodic theorem ([1]) implies

$$\bar{g}_i(x, w) = \lim_n \frac{1}{n} \sum_{k=0}^{n-1} T'^k g_i(x, w)$$

exists and is finite a.e. for $i = 1, 2$.

The mean ergodic theorem ([3], p. 54) implies

$$\lim_n \left\| \frac{1}{n} \sum_{k=0}^{n-1} T'^k g_i - \bar{g}_i \right\|_p = 0 \quad \text{for } i = 1, 2.$$

We will need

$$\lim_n \left\| \frac{1}{n} \sum_{k=0}^{n-1} T'^k (g_2 - g_1) - (\bar{g}_2 - \bar{g}_1) \right\|_1 = 0.$$

To show this, recall $\mu(X_1) < \infty$. Then

$$1 \in L_q(X_1 \times W, B', \nu')$$

and we have

$$\begin{aligned} & \left| \int_{X_1 \times W} (\bar{g}_2 - \bar{g}_1) d\nu' - \int_{X_1 \times W} \left(\frac{1}{n} \sum_{k=0}^{n-1} T'^k f(x) 1_{Y_2 - Y_1}(\phi^k w) \right) d\nu' \right| \\ &= \left| \int_{X_1 \times W} \left(\bar{g}_2(x, w) - \frac{1}{n} \sum_{k=0}^{n-1} T'^k g_2(x, w) \right) d\nu' \right. \\ & \quad \left. + \int_{X_1 \times W} \left(\frac{1}{n} \sum_{k=0}^{n-1} T'^k g_1(x, w) - \bar{g}_1(x, w) \right) d\nu' \right| \\ & \leq \left(\left\| \bar{g}_2 - \frac{1}{n} \sum_{k=0}^{n-1} T'^k g_2(x, w) \right\|_p + \left\| \bar{g}_1 - \frac{1}{n} \sum_{k=0}^{n-1} T'^k g_1(x, w) \right\|_p \right) \\ & \qquad \qquad \qquad \times [\nu'(X_1 \times W)]^{1/q}. \end{aligned}$$

Therefore

$$\lim_n \int_{X_1 \times W} \left(\frac{1}{n} \sum_{k=0}^{n-1} T'^k f(x) 1_{Y_2 - Y_1} \phi^k(w) d\nu' \right) = \int_{X_1 \times W} (\bar{g}_2 - \bar{g}_1) d\nu'.$$

Then

$$\begin{aligned} \int_{X_1 \times W} (\bar{g}_2 - \bar{g}_1) d\nu' &= \int_{X_1 \times W} \left(\lim_n \frac{1}{n} \sum_{k=0}^{n-1} T'^k f(x) 1_{Y_2}(\phi^k(w)) \right. \\ & \quad \left. - \frac{1}{n} \sum_{k=0}^{n-1} T'^k f(x) 1_{Y_1} \phi^k(w) \right) d\nu'. \end{aligned}$$

Put

$$S(x, w) = S(x) = \limsup_n \frac{1}{n} \sum_{k=0}^{n-1} T'^k f(x) 1_Y(\phi^k y)$$

$$s(x, w) = s(x) = \liminf_n \frac{1}{n} \sum_{k=0}^{n-1} T'^k f(x) 1_Y(\phi^k y).$$

Then $\bar{g}_1(x, w) \leq s(x) \leq S(x) \leq \bar{g}_2(x, w)$ almost everywhere on $X_1 \times W$. We want to show $S(x) = s(x)$ a.e., or

$$\int_{X_1} S(x) - s(x) = 0.$$

But

$$\begin{aligned} \int_{X_1} (S(x, w) - s(x, w))d\mu &= \frac{1}{\nu(w)} \int_{X_1 \times W} (S(x, w) - s(x, w))d\nu' \\ &\leq \frac{1}{\nu(w)} \int_{X_1 \times W} (\bar{g}_2 - \bar{g}_1)d\nu' = \frac{1}{\nu(w)} \lim_n \int_{X_1 \times W} \frac{1}{n} \sum_{k=0}^{n-1} T^k f(x) 1_{y_2 - y_1} \\ &\times (\phi^k(w))d\nu' = \frac{1}{\nu(w)} \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} \int_{X_1} T^k f(x) d\mu \int_W 1_{y_2 - y_1} \phi^k(w) d\nu' \\ &\leq \frac{1}{\nu(w)} \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} \|f\|_p \mu(X_1)^{1/q} \int_W 1_{y_2 - y_1} \phi^k(w) d\nu \\ &\leq \frac{1}{\nu(w)} \|f\|_p \mu(X_1)^{1/q} \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} \int_W 1_{y_2 - y_1} \phi^k(w) d\nu. \end{aligned}$$

Now using the mean ergodic theorem, the Birkoff ergodic theorem and the ergodicity of ϕ , we have

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} \int_W 1_{y_2 - y_1} \phi^k(w) d\nu &= \int_W \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} 1_{y_2 - y_1} \phi^k(w) d\nu \\ &= \int_W \nu(y_2 - y_1) d\nu = \nu(w) \nu(y_2 - y_1). \end{aligned}$$

So

$$\begin{aligned} \int_{X_1} (S(x, w) - s(x, w))d\mu &\leq \frac{1}{\nu(w)} \|f\|_p \mu(X_1)^{1/q} \nu(y_2 - y_1) \nu(w) \\ &< \|f\|_p \mu(X_1)^{1/q} \epsilon. \end{aligned}$$

Since $\epsilon > 0$ was arbitrary, and $\mu(X_1) < \infty$, we have $S(X) = s(x)$ almost everywhere on X_1 , and since X is σ -finite, we have

$$S(X) = \lim_n \frac{1}{n} \sum_{k=0}^{n-1} T f(x) 1_Y(\phi^k y)$$

exists and is finite a.e. However,

$$\lim \frac{1}{n} \sum_{k=0}^{n-1} f(T^k x) 1_Y(\phi^k y) = \lim \frac{1}{n} \sum_{i=1}^{n-1} \chi_{\{i:k_i \leq n\}} T^{k_i} f(x),$$

and in [2] it is shown that

$$\lim_n \frac{n}{|\{i:k_i \leq n\}|} \text{ exists.}$$

Hence

$$\lim_n \frac{1}{n} \sum_{k=0}^{n-1} T^{k_i} f(x) = \lim_n \frac{n}{|\{i: k_i \leq n\}|} \cdot \frac{1}{n} \sum_{k=0}^{n-1} \chi_{\{i: k_i \leq n\}} T^{k_i} f(x).$$

exists and is finite almost everywhere. This concludes the proof of the theorem.

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