

66. An Ergodic Theorem for a Semigroup of Linear Contractions

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1. The purpose of the present paper is to extend a general ergodic theorem [1] and a general ergodic theorem of Abel type [4] in the discrete case to one in the continuous case.

2. Consider a σ -finite measure space (X, \mathcal{F}, μ) and also a measure space (R^+, \mathcal{M}, dt) where $R^+ = [0, \infty)$, \mathcal{M} is the σ -algebra of all Lebesgue measurable subsets of R^+ and dt the Lebesgue measure on \mathcal{M} . Let L_1 be the real or complex Banach space of all equivalence classes of real or complex valued integrable functions on X .

Let $\{T_t : t \in R^+\}$ be a strongly continuous semigroup of linear contractions on L_1 . Then it is known that, given $f \in L_1$, there exists a $\mathcal{M} \otimes \mathcal{F}$ -measurable function g on $R^+ \otimes X$ such that, for every t , $g(t, x) = (T_t f)(x)$ for a.a. x . Such a function g is uniquely determined up to a set of $dt \otimes d\mu$ -measure zero. In what follows, $g(t, x)$ will be denoted by $(T_t f)(x)$. Then, by Fubini's theorem it is shown that, for a.a. x chosen suitably, $(T_t f)(x)$ is Lebesgue integrable on any bounded subinterval of R^+ .

A family $\{p_t : t \in R^+\}$ of nonnegative measurable (not necessarily integrable) functions on X is called $\{T_t\}$ -admissible if it satisfies

- (i) *Admissibility.* $f \in L_1$ and $|f| \leq p_t$ for some t imply $|T_s f| \leq p_{s+t}$ for all s ;
- (ii) *Continuity.* There exists a strictly positive L_1 -function p such that $\lim_{t \rightarrow s} \| |p_t - p_s| \wedge p \| = 0$ for all s , where $q \wedge p$ means $\min(q, p)$.

Lemma 1. *Let $\{p_t : t \in R^+\}$ be $\{T_t\}$ -admissible. Then there exists an $\mathcal{M} \otimes \mathcal{F}$ -measurable function g on $R^+ \otimes X$ such that, for every t , $g(t, x) = p_t(x)$ for a.a. x . Such a function g is uniquely determined up to a set of $dt \otimes d\mu$ -measure zero.*

Proof. Define $p_{t,n}(x) = p_{[nt]/n}(x)$, where $[nt]$ is the integral part of nt . Then $p_{t,n}(x)$ is $\mathcal{M} \otimes \mathcal{F}$ -measurable and, for every t ,

$$\lim_{n \rightarrow \infty} \| |p_{t,n} - p_t| \wedge p \| = 0.$$

On the other hand, since

$$|p_{t,m} - p_{t,n}| \wedge p \leq 2(|p_{t,m} - p_t| \wedge (p/2)) + 2(|p_{t,n} - p_t| \wedge (p/2)),$$

so