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105. A General Local Ergodic Theorem

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1. Introduction and the theorem. The purpose of this note is to prove a local ergodic theorem for a one-parameter semi-group of positive bounded linear operators on $L_1(X)$. A local ergodic theorem for a one-parameter semi-group of positive linear contractions was proved by Krengel [5], Ornstein [6], Akcoglu-Chacon [1] and Terrell [7] under little different conditions. Fong-Sucheston gave a proof of a local ergodic theorem for a special class of one-parameter semi-groups of positive uniformly bounded linear operators [4].

Let (X, \mathfrak{B}, m) be a σ -finite measure space and $L_1(X) = L_1(X, \mathfrak{B}, m)$ be the Banach space of real integrable functions on X. Let $(T_t)(t \ge 0)$ be a strongly continuous one-parameter semi-group of positive bounded linear operators on $L_1(X)$. This means that (1) T_t is a positive bounded linear operator on $L_1(X)$ for every $t \ge 0$ and $T_0 = I$ (identity) (The positivity of T means that $Tf \ge 0$, if $f \ge 0$.), (2) $T_{t+s}f = T_t \circ T_s f$ for any t, $s \ge 0$ and $f \in L_1(X)$, $(3) \lim_{t \to 0} ||T_t f - f|| = 0$ for any $f \in L_1(X)$ (strong continuity). Then there exist constants M, β such that $||T_t|| \leq M e^{\beta t}$ [9]. (If we can take M=1, $\beta=0$, then (T_t) is said to be a strongly continuous one-parameter semi-group of positive linear contractions.) By the strong continuity of (T_t) , there exists a function g(t, x) such that for a fixed $t \ge 0$, $g(t, x) = (T_t f)(x)$ for a.e. x and g(t, x) is $\mathfrak{L}^+ \times \mathfrak{B}$ -measurable, where \mathfrak{L}^+ is the σ -algebra of Lebesgue measurable sets on the half real line $[0, \infty)$. The function with this property is uniquely determined in the class of $\mathfrak{L}^+ \times \mathfrak{B}$ -measurable functions [3, 8]. We define the integral сb

$$\int_{a}^{b} (T_{t}f)(x)dt \ (0 \leq a < b < \infty) \ \text{by} \int_{a}^{b} g(t,x)dt.$$

We shall prove the following

Theorem. Let (T_i) be a strongly continuous one-parameter semigroup of positive bounded linear operators on $L_1(X)$. Then we have

$$\lim_{\alpha \to 0} \frac{1}{\alpha} \int_0^{\alpha} (T_t f)(x) dt = f(x) \qquad a.e. \text{ for any } f \in L_1(X).$$

Corollary. If $g \ge 0$ and $g \in L_1(X)$, then we have

$$\lim_{\alpha \to 0} \frac{\int_0^{\alpha} (T_t f)(x) dt}{\int_0^{\alpha} (T_t g)(x) dt} = \frac{f(x)}{g(x)} \qquad a.e. \text{ for any } f \in L_1(X)$$