

104. A Pointwise Ergodic Theorem for Positive Bounded Operator

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1. Introduction and the theorem. The purpose of this note is to prove a pointwise ergodic theorem for a positive bounded linear operator which generalizes those induced by non-singular measurable transformations and Markov processes with an invariant measure. Throughout this note, let (X, \mathfrak{B}, m) be a finite measure space. We denote the norm and the operator norm in $L_p(X)$ by $\| \cdot \|_p$ ($1 \leq p \leq \infty$). Let T be a positive bounded linear operator defined on $L_1(X)$. (The positivity means that $Tf \geq 0$, if $f \geq 0$.) Put $S_n = \sum_{k=0}^{n-1} T^k$, where $T^0 = I$ (identity). In the sequel we assume that the operator T satisfies the following conditions.

- (A) There exists a constant $K > 0$ such that
- $$\| (1/n)S_n \|_1 \leq K \quad \text{and} \quad \| (1/n)S_n \|_\infty \leq K \quad (n=1, 2, \dots),$$
- (B) $\lim_{n \rightarrow \infty} \| (T^n/n)f \|_1 = 0$ for any $f \in L_1(X)$ and $\lim_{n \rightarrow \infty} \| (T^n/n)f \|_\infty = 0$ for any $f \in L_\infty(X)$,
- (C) If $f \geq 0$, $f \in L_1(X)$ and $\liminf_{n \rightarrow \infty} \| (S_n/n)f \|_1 = 0$, then $f = 0$.

We shall prove the following

Theorem. *Let T be a positive bounded linear operator on $L_1(X)$. If the operator T satisfies three conditions (A), (B) and (C), then a pointwise ergodic theorem holds for T , that is, the limit*

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

exists almost everywhere for any $f \in L_1(X)$ and it is in $L_1(X)$.

Remark. The operator in the theorem includes those induced by measure preserving transformations (the Birkhoff's pointwise ergodic theorem). Consider an operator induced by a non-singular measurable transformation. Then we have a pointwise ergodic theorem for the operator only if the operator satisfies the above condition (C). For the operator induced by a Markov process, there exists a finite invariant measure μ with $\mu \sim m$ if and only if the operator satisfies the above condition (C) [3]. The operator in the theorem includes a positive invertible operator T with $\sup_{-\infty < n < \infty} \| T^n \|_1 < \infty$ and $\sup_{-\infty < n < \infty} \| T^n \|_\infty < \infty$.

2. The proof of the theorem.