Fukushima, M. Sato, K. and Taniguchi, S. Osaka J. Math. 28 (1991), 517-535

ON THE CLOSABLE PARTS OF PRE-DIRICHLET FORMS AND THE FINE SUPPORTS OF UNDERLYING MEASURES

MASATOSHI FUKUSHIMA, KEN-ITI SATO and SETSUO TANIGUCHI

(Received June 16, 1990)

1. Introduction

Let X be a locally compact separable metric space, \mathcal{M} be the space of positive Radon measures on X and let $\mathcal{M}' = \{v \in \mathcal{M}: supp[v] = X\}$. Fix $m \in \mathcal{M}'$ and a regular Dirichlet form \mathcal{E} with domain \mathcal{F} on $L^2(X; m)$, which possesses a nice core C as described in Section 3. Throughout the present paper, we assume that \mathcal{E} is either irreducible or transient. Let $Cap(\cdot)$ be the 1-capacity associated with \mathcal{E} . A set A is said to be \mathcal{E}_1 -polar if Cap(A)=0. Define

$$\mathcal{M}_{0} = \{ \nu \in \mathcal{M} : \nu \text{ charges no } \mathcal{E}_{1} \text{-polar set} \}, \\ \mathcal{M}_{00} = \{ \nu \in \mathcal{M}_{0} : Cap(X \setminus \tilde{S}_{\nu}) = 0 \},$$

where \tilde{S}_{ν} stands for the support of the positive continuous additive functional (abbreviated to PCAF) associated with $\nu \in \mathcal{M}_0$. \tilde{S}_{ν} is closed with respect to the fine topology for the associated Hunt process and we call it the fine support of ν .

For $\mu \in \mathcal{M}$, we introduce the capacitary decomposition of μ_1 with respect to $Cap(\cdot)$: a unique decomposition $\mu = \mu_0 + \mu_1$, where $\mu_0 \in \mathcal{M}_0$ and $\mu_1 = \mathbf{I}_N \cdot \mu$ with an \mathcal{E}_1 -polar set N. For details, see Section 2. This is a variant of the potential-theoretical decomposition of measures due to Blumenthal-Getoor [1, VI(3.6)].

In the present paper, we are interested in changing the underlying measure *m* for another element of \mathcal{M}' by keeping the pre-Dirichlet form \mathcal{E} on \mathcal{C} unchanged. We aim at showing the following necessary and sufficient condition for $\mu \in \mathcal{M}'$,

 $(\mathcal{E}, \mathcal{C})$ is closable on $L^2(X; \mu)$ if and only if $\mu_0 \in \mathcal{M}_{00}$.

See Theorem 4.1, where the Hunt process associated with the closure is also specified by time changing with respect to μ_0 and making points of N traps.

The condition that $\nu \in \mathcal{M}_{00}$ is an indispensable requirement for the invariance of the pre-Dirichlet form under the random time change with respect to