

A CHARACTERIZATION OF THE CLOSABLE PARTS OF PRE-DIRICHLET FORMS BY HITTING DISTRIBUTIONS

KAZUHIRO KUWAE

(Received October 15, 1991)

1. Introduction

Let X be a locally compact separable metric space with an extra point Δ such that $X_\Delta \equiv X \cup \{\Delta\}$ is a one point compactification and let m be a positive Radon measure with $\text{supp}[m] = X$. When X is compact, Δ is adjoined as an isolated point. For a subset B of X , we denote $B_\Delta = B \cup \{\Delta\}$. We consider a C_0 -regular Dirichlet space $(\mathcal{E}, \mathcal{F})$ on $L^2(X, m)$ having a nice core \mathcal{C} (see Section 2) and $\mathbf{M} = (\Omega, \mathcal{F}_t, X_t, P_x, x \in X)$ the associated m -symmetric Hunt process. We say that a subset B of X is \mathcal{E}_1 -polar if it is of zero capacity. Let $\{T_t, t \geq 0\}$ be the L^2 -semigroup associated with $(\mathcal{E}, \mathcal{F})$. We say that a Borel set B of X is T_t -invariant if $T_t(I_B u) = I_B T_t u$ for any $u \in L^2(X, m)$, and $t > 0$. $(\mathcal{E}, \mathcal{F})$ is called irreducible if for any T_t -invariant set B , B or $X - B$ is m -negligible. A Borel set B of X is \mathbf{M} -invariant if $P_x(X_t \in B_\Delta, X_{t-} \in B_\Delta, \text{ for any } t > 0) = 1$, for any $x \in B$. M. Fukushima-K. Sato-S. Taniguchi [10] investigated the closable part of general symmetric bilinear form on a real Hilbert space. They characterized the closable part of a pre-Dirichlet form under the changes of underlying measures and gave a necessary and sufficient condition for the closability. They used the analytic characterization of the time changed Dirichlet space formulated in K. Kuwae-S. Nakao [12]. In these mentioned articles assumed is that $(\mathcal{E}, \mathcal{F})$ is either transient or irreducible in order to make a reduction to the transient case, but the irreducibility is not easily checked.

In this paper, we will not assume the irreducibility of $(\mathcal{E}, \mathcal{F})$ nor its transience. In Section 2 and Section 3 we prepare some quasi-notions and decomposition theorems of the state space X . In particular, we give a decomposition

$$X = X^{(c)} + X^{(d)} + N,$$

where $X^{(c)}$ (resp. $X^{(d)}$) is an \mathbf{M} -invariant conservative (resp. dissipative) part of X , and N is a properly exceptional set. In Section 4 we give a characterization of the regular Dirichlet space associated with the time changed process using the above decomposition. In Section 5 we fix a closed set Y and consider the space $\mathcal{C}|_Y = \{u \in C_0(Y); u = \bar{u}|_Y, \text{ for some } \bar{u} \in \mathcal{C}\}$. We then introduce, for each

choice of a finely closed Borel set F with $F \subset Y$, a pre-Dirichlet form \mathcal{A}_F with domain $\mathcal{C}|_Y$ defined by

$$\mathcal{A}_F(u, u) = \mathcal{E}(H_F u, H_F u), u \in \mathcal{C}|_Y,$$

where \mathbf{u} is a function appearing in the definition of $\mathcal{C}|_Y$ and $H_F \mathbf{u}(x) = E_x[\mathbf{u}(X_{\sigma_F})]$, σ_F being the hitting time of F . Suppose μ is a positive Radon measure on X and $Y = \text{supp} [\mu]$. Using the characterization of time changed Dirichlet space in Section 4, we prove that the closable part of $(\mathcal{A}_F, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$ is $(\mathcal{A}_{\tilde{Y}_0}, \mathcal{C}|_Y)$ where \tilde{Y}_0 is the quasi-support of the smooth part of μ , generalizing a result of [10]. As a consequence, we can generalize the closability criterion of [10] (Theorem 5.4).

The author would like to express his thank to Professor M. Fukushima for helpful advice.

2. Quasi-notions

As in Section 1, let X be a locally compact separable metric space with an extra point Δ such that X_Δ is a one point compactification and m be a positive Radon measure with $\text{supp} [m] = X$. For a Borel measure γ on X and Borel functions f and g on X , we denote $(f, g)_\gamma = \int_X f(x)g(x)\gamma(dx)$ if this integral makes sense. Let $C_0(X)$ be the family of continuous functions with compact support. Consider a dense subalgebra \mathcal{C} of $C_0(X)$ satisfying the following two properties:

(C. 1) For any compact set K and relatively compact open set G with $K \subset G \subset X$, there exists $f \in \mathcal{C}$ such that $0 \leq f \leq 1$ and $f = 1$ on K and $f = 0$ on $X - G$.

(C. 2) For any $\varepsilon > 0$ there exists a real function $\varphi_\varepsilon(t)$ satisfying that $\varphi_\varepsilon(t) = t$ for any $t \in [0, 1]$, $-\varepsilon \leq \varphi_\varepsilon(t) \leq 1 + \varepsilon$ for any t , and $0 \leq \varphi_\varepsilon(t) - \varphi_\varepsilon(s) \leq t - s$ for $s \leq t$, and $\varphi_\varepsilon(f) \in \mathcal{C}$ whenever $f \in \mathcal{C}$.

Let $(\mathcal{E}, \mathcal{F})$ be a C_0 -regular Dirichlet space on $L^2(X, m)$ possessing \mathcal{C} as its core, namely \mathcal{C} is dense in $(\mathcal{E}_1, \mathcal{F})$, where \mathcal{E}_1 is defined by

$$\mathcal{E}_1(u, v) = \mathcal{E}(u, v) + (u, v)_m, \quad u, v \in \mathcal{F}.$$

Let $\mathbf{M} = (\Omega, \mathcal{F}_t, X_t, P_x, x \in X)$ be the m -symmetric Hunt process associated with $(\mathcal{E}, \mathcal{F})$. The capacity associated with $(\mathcal{E}, \mathcal{F})$ will be called the \mathcal{E}_1 -capacity; for any open set G ,

$$(2.1) \quad \mathcal{E}_1\text{-Cap}(G) = \inf \{ \varepsilon_1(u, u); u \in \mathcal{F}, u \geq 1 \text{ } m\text{-a.e. on } G \}$$

and, for any subset A of X ,

$$(2.2) \quad \mathcal{E}_1\text{-Cap}(A) = \inf \{ \mathcal{E}_1\text{-Cap}(G); A \subset G, \text{ open} \}.$$

It is well-known that for any compact set K ,

$$(2.3) \quad \mathcal{E}_1\text{-Cap}(K) = \inf \{ \mathcal{E}_1(u, u); u \in \mathcal{C}, u \geq 1 \text{ on } K \}.$$

A set $B \subset X$ is called \mathcal{E}_1 -polar if $\mathcal{E}_1\text{-Cap}(B) = 0$. A statement Γ depending on $x \in A$ is said to hold \mathcal{E}_1 -q.e. on A (abbreviated to q.e. on A) if there exists an \mathcal{E}_1 -polar set N such that Γ is true for $x \in A - N$. A function $f: X \rightarrow [-\infty, \infty]$ is called \mathcal{E}_1 -quasi-continuous (abbreviated to quasi-continuous) if for any $\varepsilon > 0$ there exists an open set G such that $\mathcal{E}_1\text{-Cap}(G) < \varepsilon$ and $f|_{X-G}$ is continuous. An increasing sequence of closed sets $\{F_n\}$ is called \mathcal{E}_1 -nest (abbreviated to nest) if $\lim_{n \rightarrow +\infty} \mathcal{E}_1\text{-Cap}(X - F_n) = 0$. Let \mathcal{M} be the space of positive Radon measures on X and let $\mathcal{M}_0 = \{\nu \in \mathcal{M}; \nu \text{ charges no } \mathcal{E}_1\text{-polar set}\}$. As in [9], we use following notations: For set $A, B \subset X$, we denote

$$A \subset B \text{ q.e. (resp. } A = B \text{ q.e.)}$$

if the set $A - B$ (resp. $A \Delta B$) is \mathcal{E}_1 -polar. Here $A \Delta B$ is the symmetric difference. Similarly we can define $A \subset B$ ν -a.e. if $\nu(A - B) = 0$ for $\nu \in \mathcal{M}$. We say that a set A is a q.e. (resp. ν -a.e.) version of a set B or A is q.e. (resp. ν -a.e.) equivalent to B if $A = B$ q.e. (resp. ν -a.e.). We call a set $E \subset X$ quasi-open if

$$\inf \{ \mathcal{E}_1\text{-Cap}(E \Delta G); G \text{ open} \} = 0$$

and a set F is called quasi-closed if $X - F$ is quasi-open. It is easy to see that the notion of quasi-open (resp.-closed) is stable under q.e. equivalence and a set E is quasi-open (resp.-closed) if and only if there exists a nest $\{F_n\}$ such that $E \cap F_n$ is an open (resp. a closed) subset of F_n with respect to relative topology of F_n . Any countable union and finite intersection of quasi-open sets are quasi-open and any countable intersection and finite union of quasi-closed sets are quasi-closed. A function $f: X \rightarrow [-\infty, \infty]$ is quasi-continuous if and only if for any open set $I \subset [-\infty, \infty]$, $f^{-1}(I)$ is quasi-open. In particular, for a quasi-open and quasi-closed set B , the indicator function I_B is quasi-continuous (B. Fuglede [4]). For two outer capacities $C^{(1)}$ and $C^{(2)}$ on X , we write $C^{(1)} < C^{(2)}$ if for any decreasing sequence of relatively compact open sets $\{A_n\}$

$$\lim_{n \rightarrow \infty} C^{(2)}(A_n) = 0 \text{ implies } \lim_{n \rightarrow \infty} C^{(1)}(A_n) = 0.$$

Then $C^{(2)}$ -polarity, $C^{(2)}$ -quasi-open set, $C^{(2)}$ -quasi-continuity are inherited to the corresponding notions relative to $C^{(1)}$. We say that $C^{(2)}$ is equivalent to $C^{(1)}$ if $C^{(2)} < C^{(1)}$ and $C^{(1)} < C^{(2)}$.

For $\nu \in \mathcal{M}_0$, a set $\tilde{Y} \subset X$ is called a quasi-support of ν if \tilde{Y} is a quasi-closed ν -a.e. version of X and $\tilde{Y} \subset \hat{Y}$ q.e. for any quasi-closed \hat{Y} which is a ν -a.e. version of X . Let $Y = \text{supp}[\nu]$ be the topological support of ν . Then $\tilde{Y} \subset Y$ q.e.. The existence of quasi-support of $\nu \in \mathcal{M}_0$ up to \mathcal{E}_1 -polar set is guaranteed ([4], [10]). For $\nu \in \mathcal{M}_0$, denote by $\text{q-supp}[\nu]$ the quasi-support of ν . We let $\mathcal{M}_{00} = \{\nu \in \mathcal{M}_0; \mathcal{E}_1\text{-Cap}(X - \text{q-supp}[\nu]) = 0\}$. For $\nu \in \mathcal{M}_{00}$, there exists a unique (up to an \mathcal{E}_1 -polar set) positive continuous additive functional (abbreviated to

PCAF) A_t of \mathcal{M} characterized by

$$\langle \nu, f \rangle = \lim_{t \rightarrow 0} \frac{1}{t} E_m \left[\int_0^t f(X_s) dA_s \right], \quad f \in \mathcal{B}^+(X),$$

where $\mathcal{B}^+(X)$ denotes the family of all non-negative Borel functions on X and $\langle \nu, f \rangle$ stands for $\int_X f(x) \nu(dx)$. E_γ denotes integration by $P_\gamma(d\omega) = \int_X P_x(d\omega) \gamma(dx)$ for a Borel measure γ on X . ν is called Revuz measure of A_t . We put $Y_A = \{x \in X - N_A; P_x(A_t > 0 \text{ for any } t > 0) = 1\}$, where N_A is the defining exceptional set for A_t . Y_A is called the support of A_t . In [9], Fukushima and LeJan proved that the support of PCAF associated with $\nu \in \mathcal{M}_0$ is a quasi-support of ν .

A set $B \subset X_\Delta$ is called nearly Borel measurable if for any probability measure ν on X_Δ there exist Borel sets $B_1, B_2 \subset X_\Delta$ with $B_1 \subset B \subset B_2$ such that $P_\nu(X_t \in B_2 - B_1 \text{ for some } t \geq 0) = 0$. A set $E \subset X$ is called finely open if for each $x \in E$ there exists nearly Borel set $B = B(x)$ with $X - E \subset B \subset X$ such that $P_x(\sigma_B > 0) = 1$. Here $\sigma_B = \inf \{t > 0; X_t \in B\}$. A set F is finely closed if $X - F$ is finely open. For a set A we denote $A' = \{x \in X; P_x(\sigma_A = 0) = 1\}$ the regular set for A . A nearly Borel set F is finely closed if and only if $F' \subset F$. We say that a set E is q.e. finely open (resp. q.e. finely closed) if there exists a finely open (resp. finely closed) nearly Borel set \tilde{E} with $E = \tilde{E}$ q.e. A function $u: X \rightarrow [-\infty, \infty]$ is called finely continuous q.e. if there exists an \mathcal{E}_1 -polar finely closed set N such that u is finely continuous and nearly Borel measurable on $X - N$. A set N is called properly exceptional if N is m -negligible Borel set and $X - N$ is \mathcal{M} -invariant. A function $u: X \rightarrow [-\infty, \infty]$ is finely continuous q.e. if and only if there exists a properly exceptional set \tilde{N} such that u is finely continuous and Borel measurable on $X - \tilde{N}$ (Lemma 4.2.6 in [6]). We collect generalizations of some assertions in [6].

Lemma 2.1. (i) For a quasi-open set E and a quasi-continuous function $u: X \rightarrow [-\infty, \infty]$,

$$u \geq 0 \quad m\text{-a.e. on } E \quad \text{if and only if} \quad u \geq 0 \quad \text{q.e. on } E.$$

(ii) For a quasi-open set E ,

$$\mathcal{E}_1\text{-Cap}(E) = \inf_{u \in \mathcal{L}_E} \mathcal{E}_1(u, u), \quad \text{where } \mathcal{L}_E = \{u \in \mathcal{F}; u \geq 1 \text{ m-a.e. on } E\}.$$

(iii) A quasi-open m -negligible set E is \mathcal{E}_1 -polar.

Proof. (i) The "if" part is trivial. We show the "only if" part. Let $\{\tilde{F}_k\}$ and $\{F'_k\}$ be nests such that $E \cap \tilde{F}_k$ is open in \tilde{F}_k and $u|_{F'_k}$ is continuous. We put $F_k = \text{supp}[m|_{\tilde{F}_k \cap F'_k}]$. Then $\{F_k\}$ is an m -regular nest, namely $m(U(x) \cap F_k) > 0$, for any $x \in F_k$ and any open neighbourhood $U(x)$ of x . The rest of the proof is the same as in Lemma 3.1.3 in [6].

(ii) By (i) and Theorem 3.3.1 in [6], (ii) is clear in case $\mathcal{E}_1\text{-Cap}(E) < \infty$.

We show that $\mathcal{E}_1\text{-Cap}(E) = \infty$ implies $\mathcal{L}_E = \phi$. Suppose $\mathcal{L}_E \neq \phi$ and $\mathcal{E}_1\text{-Cap}(E) = \infty$. Then there exists unique element $e_E \in \mathcal{L}_E$ which attains the infimum. Let $\{G_n\}$ be an increasing sequence of relatively compact open sets such that $X = \bigcup_{n=1}^{\infty} G_n$. Then there exists unique element $e_{E \cap G_n} \in \mathcal{L}_{E \cap G_n}$ satisfying $\mathcal{E}_1\text{-Cap}(E \cap G_n) = \mathcal{E}_1(e_{E \cap G_n}, e_{E \cap G_n})$, because $\mathcal{E}_1\text{-Cap}(E \cap G_n) < \mathcal{E}_1\text{-Cap}(G_n) < \infty$. Since $\mathcal{E}_1\text{-Cap}$ is a Choquet capacity, $\mathcal{E}_1(e_{E \cap G_n}, e_{E \cap G_n}) \nearrow \mathcal{E}_1\text{-Cap}(E) = \infty$ as $n \rightarrow \infty$. On the other hand $\mathcal{E}_1(e_E, e_E) = \mathcal{E}_1(e_E - e_{E \cap G_n}, e_E - e_{E \cap G_n}) + \mathcal{E}_1(e_{E \cap G_n}, e_{E \cap G_n})$, because $\mathcal{E}_1(e_{E \cap G_n}, v) = \mathcal{E}_1(e_{E \cap G_n}, e_{E \cap G_n})$ for any $v \in \mathcal{F}$, $\bar{v} = 1$ q.e. on $E \cap G_n$, where \bar{v} is an m -a.e. quasi-continuous version of v . This is a contradiction. (iii) is a trivial consequence of (ii). The proof is complete.

Theorem 2.2. (i) *A set E is quasi-open if and only if E is q.e. finely open.*
 (ii) *A function $u: X \rightarrow [-\infty, \infty]$ is quasi-continuous if and only if u is finely continuous q.e.*

Proof. By Theorem 4.3.2 in [6], (ii) follows from (i). We show (i). Suppose that E is quasi-open and $\{F_n\}$ is a nest such that $E \cap F_n$ is open in F_n for each n . There exists a properly exceptional set $N \supset \bigcap_{n=1}^{\infty} (X - F_n)$ satisfying

$$P_x(\lim_{n \rightarrow \infty} \sigma_{Y-F_n} = \infty) = 1 \quad \text{for any } x \in X - N,$$

by (4.3.5) in [6], $E - N$ is then finely open and Borel measurable. Conversely suppose E is q.e. finely open. Then there exists a finely open and nearly Borel set \tilde{E} with $E = \tilde{E}$ q.e.. For a strictly positive bounded $f \in L^2(X; m)$, we put

$$v(x) = E_x \left[\int_0^{\sigma_{X-\tilde{E}}} e^{-t} f(X_t) dt \right].$$

Then $v \in \mathcal{F}$ and quasi-continuous by Theorem 4.3.2 in [6]. Further $v > 0$ on \tilde{E} and $v = 0$ q.e. on $X - \tilde{E}$. Hence we get $\tilde{E} = v^{-1}(0, \infty)$ q.e. which implies that E is quasi-open. The proof is complete.

A universally measurable function $h: X \rightarrow [0, \infty]$ is said to be α -excessive if $e^{-\alpha t} p_t h(x) \nearrow h(x)$, $t \searrow 0$, $x \in X$ ($\alpha \geq 0$). It is known that α -excessive function ($\alpha \geq 0$) is nearly Borel measurable and finely continuous.

Corollary 2.3. *For each $\alpha \geq 0$, α -excessive function is quasi-continuous.*

3. Ergodic decomposition into M-invariant sets

As in Section 2, $(\mathcal{E}, \mathcal{F})$ is a C_0 -regular Dirichlet space possessing \mathcal{C} as its core. Let $\{T_t, t \geq 0\}$ be the L^2 -semigroup associated with $(\mathcal{E}, \mathcal{F})$. In this section we give a relation of T_t -invariant set and \mathbf{M} -invariant set.

Lemma 3.1. *If a nearly Borel set B is T_t -invariant and simultaneously*

quasi-open and quasi-closed, then there exists a properly exceptional set N such that both $B-N$ and $X-B-N$ are \mathbf{M} -invariant and quasi-open.

Proof. Denote by p_t the transition kernel of \mathbf{M} . Since I_B is a quasi-continuous function, we get

$$p_t I_B u = I_B p_t u \text{ q.e. for } u \in \mathcal{B}^+(X) \cap L^2(X; m) \text{ for each } t > 0,$$

where $\mathcal{B}^+(X)$ is the family of positive Borel functions on X . Approximating 1 by $h_n \in \mathcal{B}^+(X) \cap L^2(X; m)$ with $h_n \nearrow 1$, we have

$$p_t I_B = I_B p_t 1 \text{ q.e. for each } t > 0,$$

or equivalently

$$p_t I_B = 0 \text{ q.e. on } X-B \text{ and } p_t I_{X-B} = 0 \text{ q.e. on } B \text{ for each } t > 0.$$

Since I_B is quasi-continuous, the map $t \mapsto I_B(X_t)$ is right continuous and has left limit $I_B(X_{t-})$ P_x -a.s. for q.e. $x \in X$. Thus we have

$$(3.1) \quad P_x(X_t \in B_\Delta \text{ for any } t \geq 0, X_{t-} \in B_\Delta \text{ for any } t > 0) = 1 \text{ q.e. } x \in B.$$

Similarly

$$(3.2) \quad P_x(X_t \in (X-B)_\Delta \text{ for any } t \geq 0, X_{t-} \in (X-B)_\Delta \text{ for any } t > 0) = 1 \text{ q.e. } x \in X-B.$$

By Theorem 4.2.1 in [6] there exists an appropriate properly exceptional set N such that $B_1 = B-N$ and $B_2 = X-B-N$ are \mathbf{M} -invariant. Since quasi-notions are invariant under q.e. equivalence, B_1 and B_2 are also quasi-open and quasi-closed sets. The proof is complete.

The next Corollary was proven in [7] under the local property.

Corollary 3.2. *A Borel set B is T_1 -invariant if and only if there exists a quasi-open and quasi-closed set B_1 (resp. B_2) which is an \mathbf{M} -invariant m -a.e. version of B (resp. $X-B$) and a properly exceptional set N such that $X = B_1 + B_2 + N$.*

Proof. The “if” part is trivial. We only show the “only if” part. Suppose that B is T_t -invariant. Then there exists an m -a.e. version \tilde{B} of B such that $I_{\tilde{B}}$ is quasi-continuous (implications (i) \Rightarrow (ii) \Rightarrow (iii) \Rightarrow (vi) \Rightarrow (v) of Theorem 2 in [7]). Since \tilde{B} is also T_t -invariant, we have the assertion by Lemma 3.1. The proof is complete.

For a strictly positive $f \in L^1(X; m)$, the sets $C_f = \{x \in X; Gf(x) = \infty\}$ and $D_f = \{x \in X; Gf(x) < \infty\}$ are T_t -invariant (Theorem 1.5.8 in [14]). Here $Gf = \int_0^\infty T_t f dt$. Further C_f and D_f are independent of the choice of f up to m -negligible sets. Hence by Corollary 3.2 the whole space X admits a decomposi-

tion $X=X^{(c)}+X^{(d)}+N$, where $X^{(c)}$ (resp. $X^{(d)}$) is an \mathbf{M} -invariant m -a.e. version of C_f (resp. D_f) and N is a properly exceptional set.

Lemma 3.3. *Let h be an excessive function. Then $p_t h=h$ q.e. on $X^{(c)}$ for each $t>0$.*

Proof. This lemma follows from Corollary 2.3 and Theorem 1 in [1]. For the convenience of readers we give a direct proof. Suppose that $f \in L^1(X; m)$ is m -a.e. strictly positive on X . Then $Rf(x)=E_x[\int_0^\infty f(X_t) dt]=\infty$ q.e. on $X^{(c)}$ by Lemma 2.1 (i) and Corollary 2.3. Put $h_n=h \wedge n$. Then h_n is an excessive function. By resolvent equation $R_p h_n - R_q h_n + (p-q) R_p R_q h_n = 0$, we get

$$\begin{aligned} (h_n - qR_q h_n, Rf)_{m|X^{(c)}} &\leq \lim_{p \searrow 0} (h_n - qR_q h_n, R_p f)_m \\ &= \lim_{p \searrow 0} (h_n - pR_p h_n, R_q f)_m \\ &\leq (h_n, R_q f)_m \\ &\leq \frac{n}{q} \langle m, f \rangle < \infty. \end{aligned}$$

Hence we have $qR_q h_n=h_n$ q.e. on $X^{(c)}$. Letting $n \rightarrow \infty$, we have $qR_q h=h$ q.e. on $X^{(c)}$. The proof is complete.

We say that the Dirichlet space $(\mathcal{E}, \mathcal{F})$ is transient if there exists a bounded $g \in L^1(X; m)$ with $g > 0$ m -a.e. such that $Gg < \infty$ m -a.e. and $(\mathcal{E}, \mathcal{F})$ is recurrent if it is non-transient and irreducible ([8], [14]). The restricted process $\mathbf{M}|_{X^{(d)}}$ (resp. $\mathbf{M}|_{X^{(c)}}$) is transient (resp. conservative). $(\mathcal{E}, \mathcal{F})$ is transient if and only if $m(X^{(c)})=0$. If $(\mathcal{E}, \mathcal{F})$ is irreducible then $m(X^{(c)})=0$ or $m(X^{(d)})=0$, namely $(\mathcal{E}, \mathcal{F})$ is transient or recurrent. $X^{(c)}$ (resp. $X^{(d)}$) is called the conservative (resp. dissipative) part of \mathbf{M} ([1], [3], [5], [11]).

Without loss of generality, we shall assume that the space \mathcal{F} consists of \mathcal{E}_1 -quasi-continuous functions, two functions which equal \mathcal{E}_1 -q.e. being identified. For each non-trivial $\nu \in \mathcal{M}_0$, the symmetric form $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ on $L^2(X; m)$ defined by

$$(3.3) \quad \begin{cases} \mathcal{F}^\nu = \mathcal{F} \cap L^2(X; \nu), \\ \mathcal{E}^\nu(u, v) = \mathcal{E}(u, v) + (u, v)_\nu, \end{cases}$$

is a C_0 -regular Dirichlet form having \mathcal{C} as its core (see the proof of Lemma 3.1 in [10]). $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ is called ν -killed Dirichlet space. Denote by \mathbf{M}^ν the m -symmetric Hunt process associated with $(\mathcal{E}^\nu, \mathcal{F}^\nu)$. Let A_t^ν be the PCAF associated with ν . The set $C_t^\nu = \{x \in X; E_x[\int_0^\infty e^{-At^\nu} f(X_t) dt] = \infty\}$ and $D_t^\nu = \{x \in X; E_x[\int_0^\infty e^{-At^\nu} f(X_t) dt] < \infty\}$ are T_t^ν -invariant set for $f \in L^1(X; m), f > 0$ m -

a.e. on X . Since \mathcal{E}_1^ν -Cap is equivalent to \mathcal{E}_1 -Cap (Lemma 2.3 in [12]), we can denote by $X^{\nu(c)}$, $X^{\nu(d)}$ the \mathbf{M}^ν -invariant \mathcal{E}_1 -quasi-open and \mathcal{E}_1 -quasi-closed m -a.e. version of C_f^ν , D_f^ν respectively. Put $B^\nu = \{x \in X; P_x(A_\infty^\nu > 0) > 0\}$.

Proposition 3.4. (i) For $\nu \in \mathcal{M}_0$, $X^{\nu(c)} \subset B^\nu$ q.e. if and only if the ν -killed Dirichlet space $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ on $L^2(X; m)$ is transient.

(ii) In the above case the ν -killed extended Dirichlet space \mathcal{F}_e^ν is complete by \mathcal{E}^ν -norm. \mathcal{E}^ν -capacity is equivalent to \mathcal{E}_1 -capacity.

Proof. The proof of (ii) is the same as in Lemma 2.3 in [12]. We show (i). The “if” part is trivial. We show the “only if” part. Applying Lemma 3.3 to \mathbf{M}^ν with $h=1$, we have

$$E_x[e^{-At}] = 1 \text{ q.e. } x \in X^{\nu(c)} \text{ for each } t > 0,$$

namely

$$(3.4) \quad P_x(A_\infty^\nu = 0) = 1 \text{ q.e. } x \in X^{\nu(c)}.$$

which, combined with the assumption $X^{\nu(c)} \subset B^\nu$ q.e., implies $X^{\nu(c)} = \phi$ q.e.. The proof is complete.

Corollary 3.5. If $(\mathcal{E}, \mathcal{F})$ is irreducible, $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ is transient.

Proof. Suppose $(\mathcal{E}, \mathcal{F})$ is irreducible. Then $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ is irreducible. Hence $X^{\nu(c)} = \phi$ q.e. or $X^{\nu(c)} = X$ q.e.. Suppose $X^{\nu(c)} = X$ q.e.. Then by (3.4)

$$P_x(A_\infty^\nu = 0) = 1 \text{ q.e. } x,$$

which contradicts the non-triviality of ν . The proof is complete.

Corollary 3.6. If $\nu \in \mathcal{M}_{00}$, $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ is transient.

Proof. By Corollary 3.5 in [9], $\text{q-supp}[\nu] \subset B^\nu$ q.e.. Hence $B^\nu = X$ q.e.. The proof is complete.

4. Time changed Dirichlet space

In this section we give a characterization of the time changed Dirichlet space without irreducibility as in Fitzsimmons [2]. Fix $\mu \in \mathcal{M}_0$. Let A_t^μ be the associated PCAF with μ . Put $B^\mu = \{x \in X; P_x(A_\infty^\mu > 0) > 0\}$ and $\tilde{Y} = \text{q-supp}[\mu]$.

Lemma 4.1. B^μ and $X - B^\mu$ have \mathbf{M}^μ -invariant q.e. versions.

Proof. It is easy to see that the function $u(x) = P_x(A_\infty^\mu > 0)$ is excessive and hence B^μ is finely open and nearly Borel. Put $B_n^\mu = \{x \in X; P_x(A_\infty^\mu > 0) \geq \frac{1}{n}\}$. Then B_n^μ is a finely closed and nearly Borel set. For each n and $x \in X - B^\mu$, we

have

$$\begin{aligned}
 1 &= P_x(A_\infty^\mu = 0) \\
 &= P_x(A_\infty^\mu = 0; \sigma_{B_n^\mu} < \infty) + P_x(A_\infty^\mu = 0; \sigma_{B_n^\mu} = \infty) \\
 &= P_x(A_\infty^\mu(\theta_{\sigma_{B_n^\mu}}) = 0; \sigma_{B_n^\mu} < \infty) + P_x(A_\infty^\mu = 0; \sigma_{B_n^\mu} = \infty) \\
 &= E_x[P_{X\sigma_{B_n^\mu}}(A_\infty^\mu = 0; \sigma_{B_n^\mu} < \infty)] + P_x(A_\infty^\mu = 0; \sigma_{B_n^\mu} = \infty) \\
 &\leq (1 - \frac{1}{n}) P_x(\sigma_{B_n^\mu} < \infty) + P_x(\sigma_{B_n^\mu} = \infty) \\
 &= 1 - \frac{1}{n} P_x(\sigma_{B_n^\mu} < \infty).
 \end{aligned}$$

Letting $n \nearrow \infty$, we get $P_x(\sigma_{B^\mu} < \infty) = 0$ for any $x \in X - B^\mu$. In particular, $X - B^\mu$ is T_t -invariant and finely open. Since B^μ is also finely open, we can find by Theorem 2.2 and Lemma 3.1 a properly exceptional set N such that $X - B^\mu - N$ and $B^\mu - N$ are M -invariant. The proof is complete.

By the above lemma we may assume that $X^{(c)} - B^\mu$ and $X^{(c)} \cap B^\mu$ are M -invariant. For each $\alpha > 0$, we let $\nu_\alpha = \alpha \mu + I_{X^{(c)} - B^\mu} m$. Then $\nu_\alpha \in \mathcal{M}_0$, $A_t^{\nu_\alpha} = \alpha A_t^\mu + \int_0^t I_{X^{(c)} - B^\mu}(X_s) ds$ and $X^{\nu_\alpha(c)} \subset X^{(c)} \subset B^{\nu_\alpha}$ q.e.. By Proposition 3.4, we see that the extended Dirichlet space $(\mathcal{E}^{\nu_\alpha}, \mathcal{F}_e^{\nu_\alpha})$ can be defined as the \mathcal{E}^{ν_α} -completion of \mathcal{F}^{ν_α} and that \mathcal{E}^{ν_α} -capacity is equivalent to \mathcal{E}_1 -capacity. Note that the spaces \mathcal{F}^{ν_α} and $\mathcal{F}_e^{\nu_\alpha}$ is independent of $\alpha > 0$. We denote \mathcal{F}^ν (resp. \mathcal{F}_e^ν) instead of \mathcal{F}^{ν_α} (resp. $\mathcal{F}_e^{\nu_\alpha}$). Without loss of generality, we shall assume that every element of \mathcal{F}_e^ν is \mathcal{E}_1 -quasi-continuous. We let $\mathcal{F}_{eX-\tilde{Y}}^\nu = \{u \in \mathcal{F}_e^\nu; u = 0 \text{ q.e. on } \tilde{Y}\}$. This is a closed subspace of \mathcal{F}_e^ν and the Hilbert space $(\mathcal{E}^{\nu_\alpha}, \mathcal{F}_e^\nu)$ admits the orthogonal decomposition

$$\mathcal{F}_e^\nu = \mathcal{F}_{eX-\tilde{Y}}^\nu \oplus \mathcal{H}_{\tilde{Y}}^{\nu_\alpha},$$

where $\mathcal{H}_{\tilde{Y}}^{\nu_\alpha}$ is the orthogonal complement of $\mathcal{F}_{eX-\tilde{Y}}^\nu$ with respect to \mathcal{E}^{ν_α} . Denote by \mathcal{P}^{ν_α} the orthogonal projection on $\mathcal{H}_{\tilde{Y}}^{\nu_\alpha}$. Note that the space $\mathcal{H}_{\tilde{Y}}^{\nu_\alpha}$ and the projection \mathcal{P}^{ν_α} are independent of $\alpha > 0$. Indeed for any $u \in \mathcal{H}_{\tilde{Y}}^{\nu_\alpha}$ and $\beta > 0$,

$$\mathcal{E}^{\nu_\beta}(u, v) = \mathcal{E}^{\nu_\alpha}(u, v) + (\beta - \alpha)(u, v)_\mu = 0, \quad v \in \mathcal{F}_{eX-\tilde{Y}}^\nu,$$

because $\mu(X - \tilde{Y}) = 0$ ([6]). Hence $u \in \mathcal{H}_{\tilde{Y}}^{\nu_\beta}$. Consequently \mathcal{P}^{ν_α} is also independent of $\alpha > 0$. We may omit the index α from ν_α . We notice that, for $f, g \in \mathcal{F}_e^\nu$, $\mathcal{P}^\nu f = \mathcal{P}^\nu g$ if and only if $f = g$ q.e. on \tilde{Y} .

We assume that μ is non-trivial. Put $Y = \text{supp}[\mu]$. Define a symmetric bilinear form on $L^2(Y; \mu)$ by

$$(4.1) \quad \begin{cases} \mathcal{F}_Y^\mu = \{u \in L^2(Y; \mu); u = v|_Y \text{ } \mu\text{-a.e. on } Y \text{ for some } v \in \mathcal{F}_e^\nu\} \\ \mathcal{E}_Y^\mu(u, u) = \mathcal{E}^{\nu_\alpha}(\mathcal{P}^\nu v, \mathcal{P}^\nu v), \text{ for } u \in \mathcal{F}_Y^\mu, v \in \mathcal{F}_e^\nu \text{ s.t. } u = v|_Y \text{ } \mu\text{-a.e.} \end{cases}$$

where $v|_Y$ is the restriction of function v to Y and $\mathcal{E}^{\nu-\alpha\mu}(v, v) = \mathcal{E}^{\nu\alpha}(v, v) - (v, v)_{\alpha\mu}$ for $v \in \mathcal{F}_e^\nu$. $(\mathcal{E}_Y^\mu, \mathcal{F}_Y^\mu)$ is a well defined closed symmetric form on $L^2(Y; \mu)$.

Theorem 4.2. $(\mathcal{E}_Y^\mu, \mathcal{F}_Y^\mu)$ is the Dirichlet space on $L^2(Y; \mu)$ associated with the time changed process $M^t = (X_\tau, P_x)_{x \in \tilde{Y}}$. Here $\tau_t = \inf \{s > 0; A_s^\mu > t\}$. $(\mathcal{E}_Y^\mu, \mathcal{F}_Y^\mu)$ is C_0 -regular and has the core $\mathcal{C}|_Y = \{u \in C_0(Y); \text{for some } v \in \mathcal{C}, u = v|_Y\}$.

Proof. First we show that $\mathcal{C}|_Y$ is a core of $(\mathcal{E}_Y^\mu, \mathcal{F}_Y^\mu)$. For $u \in \mathcal{F}_Y^\mu$, there exists $v \in \mathcal{F}_e^\nu$ such that $u = v|_Y$ μ -a.e.. Since \mathcal{C} is a core of $(\mathcal{E}^\nu, \mathcal{F}_e^\nu)$, there exists $\{v_n\} \subset \mathcal{C}$ such that $\lim_{n \rightarrow \infty} \mathcal{E}^\nu(v_n - v, v_n - v) = 0$. By (4.1) we get

$$\begin{aligned} \lim_{n \rightarrow \infty} \mathcal{E}_{Y\alpha}^\mu(u - v_n|_Y, u - v_n|_Y) &= \lim_{n \rightarrow \infty} \mathcal{E}^\nu(\mathcal{P}^\nu(v - v_n), \mathcal{P}^\nu(v - v_n)) \\ &\leq \lim_{n \rightarrow \infty} \mathcal{E}^\nu(v - v_n, v - v_n) = 0. \end{aligned}$$

For $u \in C_0(Y)$, there exists $w \in C_0(X)$ such that $u = w|_Y$. Since w is uniformly approximated by an element of \mathcal{C} , u is uniformly approximated by an element of $\mathcal{C}|_Y$.

Next we show that, for $u \in \mathcal{B}_i(Y) \cap L^2(Y; \mu)$ and $v \in \mathcal{F}_Y^\mu$,

$$(4.2) \quad \begin{cases} \tilde{R}_\alpha u \in \mathcal{F}_Y^\mu \\ \mathcal{E}_{Y\alpha}^\mu(\tilde{R}_\alpha u, v) = (u, v)_\mu, \end{cases}$$

where $\tilde{R}_\alpha u(x) = E_x[\int_0^\infty e^{-\alpha A_t^\mu} u(X_t) dA_t^\mu]$, $x \in \tilde{Y}$, is the resolvent kernel for M^t .

We introduce the kernel V_α on X by

$$(4.3) \quad V_\alpha f(x) = E_x[\int_0^\infty e^{-\alpha A_t^\mu} f(X_t) dA_t^\mu], \quad x \in X, f \in \mathcal{B}_i(X).$$

Take now $u \in \mathcal{B}_i(Y) \cap L^2(Y; \mu)$ and let \bar{u} be any bounded Borel extension of u to X . Then $\tilde{R}_\alpha u = V_\alpha \bar{u}|_{\tilde{Y}}$. Applying Theorem 2.4 and Corollary 2.7 in [12] to A_t^ν and A_t^μ , $E_x[\int_0^\infty e^{-A_t^\nu} \bar{u}(X_t) dA_t^\mu]$, $x \in X$ is seen to be a quasi-continuous version of 0-order potential $U^\nu(\bar{u}\mu)$ with respect to $(\mathcal{E}^\nu, \mathcal{F}^\nu)$. Note that only the transience of $(\mathcal{E}^\nu, \mathcal{F}^\nu)$ is used and the irreducibility condition is irrelevant in the proof of Theorem 2.4 and Corollary 2.7 in [12]. By Lemma 4.1 and the identity $P_x(A_t^\mu = 0, \text{ for any } t > 0) = 1$ q.e. $x \in X - B^\mu$, we conclude that $V_\alpha \bar{u}$ is a quasi-continuous version of $U^\nu(\bar{u}\mu)$, and accordingly $\tilde{R}_\alpha u \in \mathcal{F}_Y^\mu$ and moreover $V_\alpha \bar{u} = \mathcal{P}^\nu V_\alpha \bar{u} \in \mathcal{A}_{\tilde{Y}}^\nu$. Let ϑ be an element of \mathcal{F}_e^ν such that $v = \vartheta|_Y$ μ -a.e.. Noting that $\mathcal{P}^\nu f = f$ μ -a.e. on Y for each $f \in \mathcal{F}_e^\nu$, we have

$$\begin{aligned} \mathcal{E}_{Y\alpha}^\mu(\tilde{R}_\alpha u, v) &= \mathcal{E}_Y^\mu(\tilde{R}_\alpha u, v) + \alpha(\tilde{R}_\alpha u, v)_\mu \\ &= \mathcal{E}^{\nu-\alpha\mu}(V_\alpha \bar{u}, \mathcal{P}^\nu \vartheta) + \alpha(\mathcal{P}^\nu V_\alpha \bar{u}, \mathcal{P}^\nu \vartheta)_\mu \\ &= \mathcal{E}^\nu(V_\alpha \bar{u}, \mathcal{P}^\nu \vartheta) = \mathcal{E}^\nu(U^\nu(\bar{u}\mu), \mathcal{P}^\nu \vartheta) \end{aligned}$$

$$= (\bar{u}, \mathcal{P}^\nu v)_\mu = (u, v)_\mu.$$

The proof is complete.

For each $u \in \mathcal{B}_+(X)$, we denote $H_{\tilde{Y}} u(x) = E_x[u(X\sigma_{\tilde{Y}})]$.

Corollary 4.3. $H_{\tilde{Y}}\bar{v}$ is a quasi-continuous version of $\mathcal{P}^\nu v$ for each $v \in \mathcal{F}_e^\nu$ and the time changed Dirichlet space $(\mathcal{F}_{\tilde{Y}}^\mu, \mathcal{E}_{\tilde{Y}}^\mu)$ is given by

$$\begin{cases} \mathcal{F}_{\tilde{Y}}^\mu = \{u \in L^2(Y; \mu); u = v|_Y \text{ } \mu\text{-a.e. on } Y \text{ for some } v \in \mathcal{F}_e^\nu\} \\ \mathcal{E}_{\tilde{Y}}^\mu(u, u) = \mathcal{E}(H_{\tilde{Y}}v, H_{\tilde{Y}}v), \text{ for } u \in \mathcal{E}_{\tilde{Y}}^\mu, v \in \mathcal{F}_e^\nu \text{ s.t. } u = v|_Y \text{ } \mu\text{-a.e.} \end{cases}$$

Proof. Since $\tilde{Y} \subset B^\mu$ q.e., we get $H_{\tilde{Y}}v(x) = E_x[v(X_\infty)] = 0$ q.e. $x \in X - B^\mu$. Therefore the latter assertion holds. Next we show the first assertion. We may assume that $v \in \mathcal{F}_e^\nu$ is non-negative. Put $v_n = v \wedge n$. Noting that $\sigma_{\tilde{Y}}(\omega) = \inf\{t > 0; A_t^\mu(\omega) > 0\}$, we get from (4.3)

$$H_{\tilde{Y}}v_n(x) = \lim_{m \rightarrow \infty} mV_m v_n(x).$$

On the other hand $mV_m v_n = \mathcal{P}^\nu mV_m v_n$ is \mathcal{E}^ν -convergent to $\mathcal{P}^\nu v_n \in \mathcal{F}_e^\nu$ as $m \rightarrow \infty$ because $m\tilde{R}_m(v_n|_Y)$ is $\mathcal{E}_{Y_\sigma}^\mu$ -convergent to $v_n|_Y \in \mathcal{F}_Y^\mu$ as $m \rightarrow \infty$. We get $H_{\tilde{Y}}v_n = \mathcal{P}^\nu v_n$ q.e.. Since $\mathcal{P}^\nu v_n$ is \mathcal{E}^ν -convergent to $\mathcal{P}^\nu v \in \mathcal{H}_{\tilde{Y}}^\nu$ as $n \rightarrow \infty$, we have

$$\begin{aligned} H_{\tilde{Y}}v &= \lim_{n \rightarrow \infty} H_{\tilde{Y}}v_n \\ &= \lim_{n \rightarrow \infty} \mathcal{P}^\nu v_n = \mathcal{P}^\nu v \text{ q.e..} \end{aligned}$$

The proof is complete.

By Theorem 4.2 we can get next result in the similar manner as in Section 4 in [12].

Theorem 4.4. (i) For a Borel set $B \subset Y$,

$$\mathcal{E}_{\tilde{Y}_\sigma}^\mu\text{-Cap}(B \cap \tilde{Y}) = 0 \text{ if and only if } \mathcal{E}_1\text{-Cap}(B \cap \tilde{Y}) = 0.$$

(ii) For any decreasing sequence of open sets $A_n, \mathcal{E}_1\text{-Cap}(A_n) \searrow 0$ implies $\mathcal{E}_{\tilde{Y}_\sigma}^\mu\text{-Cap}(A_n \cap Y) \searrow 0$. In case $\mu \in \mathcal{M}_{00}$ $\mathcal{E}_1\text{-Cap}$ is equivalent to $\mathcal{E}_{\tilde{Y}_\sigma}^\mu\text{-Cap}$.

(iii) $\mathcal{E}_{\tilde{Y}_1}^\mu\text{-Cap}(Y - \tilde{Y}) = 0$.

(iii) There exists a Borel set \tilde{N} with $\mu(\tilde{N}) = 0$ such that $Y - \tilde{Y} \subset \tilde{N}$ and $\tilde{Y} - \tilde{N}$ is \mathbf{M}^t -invariant. And further the restricted process $\mathbf{M}^t|_{\tilde{Y} - \tilde{N}}$ of the time changed process \mathbf{M}^t is a Hunt process on $\tilde{Y} - \tilde{N}$ associated with the regular Dirichlet space $(\mathcal{E}_{\tilde{Y}}^\mu, \mathcal{F}_{\tilde{Y}}^\mu)$.

5. Closable part of a pre-Dirichlet form on $\mathcal{C}|_Y$

A non-negative definite symmetric bilinear form \mathcal{A} on \mathcal{C} is called a pre-

Dirichlet form if there exists a function φ_ε satisfying condition (C.2) and $\mathcal{A}(\varphi_\varepsilon(u), \varphi_\varepsilon(u)) \leq \mathcal{A}(u, u)$ for any $u \in \mathcal{C}$. For a closed set $Y, \mathcal{C}|_Y = \{u \in \mathcal{C}_0(Y); u = \tilde{u}|_Y \text{ for some } \tilde{u} \in \mathcal{C}\}$ satisfies (C.2) and (C.1) with respect to the relative topology on Y . A pre-Dirichlet form $(\mathcal{A}, \mathcal{C}|_Y)$ is said to be closable on $L^2(Y; \mu)$ for a positive Radon measure μ on Y with $Y = \text{supp}[\mu]$ if $\mathcal{A}(u_n, u_n) \rightarrow 0, n \rightarrow \infty$ whenever $\{u_n\} \subset \mathcal{C}|_Y$ is \mathcal{A} -Cauchy and $u_n \rightarrow 0$ in $L^2(Y; \mu)$. A pre-Dirichlet form $(\mathcal{A}^0, \mathcal{C}|_Y)$ is said to be the closable part of $(\mathcal{A}, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$ if $(\mathcal{A}^0, \mathcal{C}|_Y)$ is closable on $L^2(Y; \mu)$ and $\mathcal{A}^0(u, u) \leq \mathcal{A}(u, u), u \in \mathcal{C}|_Y$, and $\mathcal{B}(u, u) \leq \mathcal{A}^0(u, u), u \in \mathcal{C}|_Y$ for any other pre-Dirichlet form $(\mathcal{B}, \mathcal{C}|_Y)$ which is closable on $L^2(Y; \mu)$ and satisfies $\mathcal{B}(u, u) \leq \mathcal{A}(u, u), u \in \mathcal{C}|_Y$. In this section we study the closable part of a pre-Dirichlet form on $\mathcal{C}|_Y$ when Y is the support of a measure $\mu \in \mathcal{M}$.

Let $(\mathcal{E}, \mathcal{F})$ be a C_0 -regular Dirichlet space as in Section 2. In general, a function u defined m -a.e. is said to belong to the extended Dirichlet space \mathcal{F}_e if there exists an \mathcal{E} -Cauchy sequence $\{u_n\} \subset \mathcal{F}$ such that $u_n \rightarrow u, m$ -a.e. as $n \rightarrow \infty$. In this case we define $\mathcal{E}(u, u) = \lim_{n \rightarrow \infty} \mathcal{E}(u_n, u_n)$. $\mathcal{E}(u, u)$ does not depend on the choice of $\{u_n\}$ ([16]). It is easy to see that $u \in \mathcal{F}_e$ if and only if there exists an \mathcal{E} -Cauchy sequence $\{v_n\} \subset \mathcal{C}$ such that $v_n \rightarrow u, m$ -a.e. as $n \rightarrow \infty$, and that $\mathcal{E}(u, u) = \lim_{n \rightarrow \infty} \mathcal{E}(v_n, v_n)$ in this case.

Lemma 5.1. (i) $u \in \mathcal{F}_e$ has quasi-continuous version \tilde{u} .

(ii) Every normal contraction operates on $(\mathcal{F}_e, \mathcal{E})$.

(iii) For a Borel set B , let $H_B \tilde{u}(x) = E_x[\tilde{u}(X_{\sigma_B})]$. Then $H_B \tilde{u} \in \mathcal{F}_e$ for any $u \in \mathcal{F}_e$. Furthermore

$$(5.1) \quad \mathcal{E}(u, v) = \mathcal{E}(H_B \tilde{u}, H_B \tilde{v}) + \mathcal{E}((I - H_B) \tilde{u}, (I - H_B) \tilde{v}), \text{ for any } u, v \in \mathcal{F}_e.$$

Proof. For each $g \in L^1(X; m)$ with $g > 0$ m -a.e., the finite measure gm belongs to \mathcal{M}_{00} . Hence the gm -killed Dirichlet space $(\mathcal{E}^{gm}, \mathcal{F}^{gm})$ is transient by Corollary 3.6. Denote by \mathcal{F}_e^{gm} its extended Dirichlet space. By (4.1) the time changed Dirichlet space $(\tilde{\mathcal{E}}, \tilde{\mathcal{F}})$ on $L^2(X; gm)$ associated with the time changed process M^t by the PCAF $A_t^x = \int_0^t g(X_s) ds$ is given by

$$(5.2) \quad \begin{cases} \tilde{\mathcal{F}} = \mathcal{F}_e^{gm} \\ \tilde{\mathcal{E}}(u, v) = \mathcal{E}(u, v), \text{ for any } u, v \in \tilde{\mathcal{F}} \end{cases}$$

and \mathcal{C} is a core of $(\tilde{\mathcal{E}}, \tilde{\mathcal{F}})$. Now the extended Dirichlet space $\tilde{\mathcal{F}}_e$ of this time changed Dirichlet space coincides with \mathcal{F}_e . We therefore get $\mathcal{F}_e \cap L^2(X; gm) = \tilde{\mathcal{F}}_e \cap L^2(X; gm) = \tilde{\mathcal{F}} = \mathcal{F}_e^{gm}$ by [16]. For each $u \in \mathcal{F}_e$ choose $g \in L^1(X; m), g > 0$ m -a.e. such that $u \in L^2(X; gm)$. Then $u \in \tilde{\mathcal{F}} = \mathcal{F}_e^{gm}$ with this choice of g . Thus (i) follows from C_0 -regularity of $(\tilde{\mathcal{E}}, \tilde{\mathcal{F}})$ and (ii) follows from that every normal contraction operates on $(\tilde{\mathcal{E}}, \tilde{\mathcal{F}})$.

Next we show (iii). For each Borel set B , we denote $\tilde{\mathcal{F}}_{X-B} = \{u \in \tilde{\mathcal{F}}; \tilde{u} = 0 \text{ q.e. on } B\}$. Then $\tilde{\mathcal{F}}$ admits the orthogonal decomposition as follows: For each $p > 0$,

$$\tilde{\mathcal{F}} = \tilde{\mathcal{F}}_{X-B} \oplus \tilde{\mathcal{H}}_B^p,$$

where $\tilde{\mathcal{H}}_B^p$ is the orthogonal complement of $\tilde{\mathcal{F}}_{X-B}$ with respect to $\tilde{\mathcal{E}}_p = \tilde{\mathcal{E}} + p(\cdot, \cdot)_{gm}$. For each $u \in \tilde{\mathcal{F}}_e^{gm}$ we denote $H_B^p \tilde{u}(x) = E_x[e^{-pA_{\sigma_B}^g} \tilde{u}(X_{\sigma_B})]$. Letting $\mathbf{M}^t = (Y_t, P_x)$ and denoting by δ_B its hitting time, we see that $H_B^p \tilde{u}(x) = E_x[e^{-p\delta_B} \tilde{u}(Y_{\delta_B})]$ and hence $H_B^p \tilde{u}$ is the quasi-continuous version of $P \tilde{\mathcal{H}}_B^p u$, where $P \tilde{\mathcal{H}}_B^p$ is the projection to $\tilde{\mathcal{H}}_B^p$ ([6]). Hence we have

$$\tilde{\mathcal{E}}_p(u, v) = \tilde{\mathcal{E}}_p(H_B^p \tilde{u}, H_B^p \tilde{v}) + \tilde{\mathcal{E}}_p((I - H_B^p) \tilde{u}, (I - H_B^p) \tilde{v}), \text{ for any } u, v \in \tilde{\mathcal{F}}_e^{gm}.$$

Fix non-negative $u, v \in \tilde{\mathcal{F}}_e$. Choose $g \in L^1(X; m), g > 0, m$ -a.e. such that $u, v \in \tilde{\mathcal{F}}_e^{gm}$. Consider the time changed Dirichlet space $(\tilde{\mathcal{E}}, \tilde{\mathcal{F}})$ with this choice of g . Put $u_n = u \wedge n, v_n = v \wedge n$. Then $u_n, v_n \in \tilde{\mathcal{F}}$ and $u_n \rightarrow u, v_n \rightarrow v, n \rightarrow \infty$ in $\tilde{\mathcal{E}}_1$. Since $B - B'$ is \mathcal{E}_1 -polar, $H_B^p u_n - H_B^q u_n \in \tilde{\mathcal{F}}_{X-B}$. Hence we have

$$\begin{aligned} \tilde{\mathcal{E}}(H_B^p \tilde{u}_n - H_B^q \tilde{u}_n, H_B^p \tilde{u}_n - H_B^q \tilde{u}_n) &\leq \tilde{\mathcal{E}}_p(H_B^p \tilde{u}_n - H_B^q \tilde{u}_n, H_B^p \tilde{u}_n - H_B^q \tilde{u}_n) \\ &= \tilde{\mathcal{E}}_p(H_B^p \tilde{u}_n, H_B^p \tilde{u}_n - H_B^q \tilde{u}_n) - \tilde{\mathcal{E}}_q(H_B^p \tilde{u}_n, H_B^p \tilde{u}_n - H_B^q \tilde{u}_n) \\ &\quad + (p - q)(H_B^p \tilde{u}_n, H_B^p \tilde{u}_n - H_B^q \tilde{u}_n)_{pm} \\ &= (q - p)(H_B^q \tilde{u}_n, H_B^p \tilde{u}_n - H_B^q \tilde{u}_n)_{gm} \rightarrow 0, p, q \rightarrow 0, \end{aligned}$$

namely, $H_B^p \tilde{u}_n$ is $\tilde{\mathcal{E}}_1$ -Cauchy. We have $H_B \tilde{u}_n \in \tilde{\mathcal{F}}$ and

$$\tilde{\mathcal{E}}(u_n, v_n) = \tilde{\mathcal{E}}(H_B \tilde{u}_n, H_B \tilde{v}_n) + \tilde{\mathcal{E}}((I - H_B) \tilde{u}_n, (I - H_B) \tilde{v}_n)$$

Since u_n and v_n are $\tilde{\mathcal{E}}_1$ -convergent to u, v as $n \rightarrow \infty$, we arrive at (5.1). The proof is complete.

For a finely closed Borel set F and a closed set Y with $F \subset Y \subset X$, we introduce a symmetric bilinear form $(\mathcal{A}_F, \mathcal{C}|_Y)$ by

$$\mathcal{A}_F(u, v) = \mathcal{E}(H_F u, H_F v) \text{ } u, v \in \mathcal{C}|_Y, u, v \in \mathcal{C}, u = u|_Y, v = v|_Y.$$

Suppose $u_1, u_2 \in \mathcal{C}$ and $u_1 = u_2$ on Y . Then $H_F u_1(x) = E_x[u_1(X_{\sigma_F})] = E_x[u_2(X_{\sigma_F})] = H_F u_2(x)$. Hence $(\mathcal{A}_F, \mathcal{C}|_Y)$ is well-defined.

Lemma 5.2.

$$\mathcal{A}_F(u, u) = \inf \{ \mathcal{E}(v, v); v \in \tilde{\mathcal{F}}_e, u = v \text{ q.e. on } F \}, u \in \mathcal{C}|_Y.$$

Proof. For each $u \in \mathcal{C}|_Y$, we take $v \in \tilde{\mathcal{F}}_e$ such that $u = v$ q.e. on F . Then there exists a properly exceptional set N such that $u(x) = v(x)$ for $x \in F - N$. Since $F - N$ is again finely closed Borel set of $\mathbf{M}|_{X-N}$, we have $H_F u(x) =$

$E_x[\mathbf{u}(X_{\sigma_F-N})]=E_x[\mathbf{v}(X_{\sigma_F-N})]=H_F \mathbf{v}(x)$ for any $x \in X-N$. Hence we get $\mathcal{A}_F(u, u) = \mathcal{E}(H_F \mathbf{v}, H_F \mathbf{v}) \leq \mathcal{E}(v, v)$. Moreover $H_F \mathbf{u} \in \mathcal{F}_e$ attains the infimum, because $H_F \mathbf{u}$ is a bounded quasi-continuous function by virtue of Corollary 2.3. The proof is complete.

Theorem 5.3. $(\mathcal{A}_F, \mathcal{C}|_Y)$ is a pre-Dirichlet form.

Proof. Let φ_e be the function described in (C. 2). It suffices to show that

$$\mathcal{A}_F(\varphi_e(u), \varphi_e(u)) \leq \mathcal{A}_F(u, u), \text{ for any } u \in \mathcal{C}|_Y.$$

For each $u \in \mathcal{C}|_Y$,

$$\begin{aligned} \mathcal{A}_F(\varphi_e(u), \varphi_e(u)) &= \inf \{ \mathcal{E}(v, v); v \in \mathcal{F}_e, \varphi_e(u) = \tilde{v} \text{ q.e. on } F \} \\ &\leq \inf \{ \mathcal{E}(\varphi_e(w), \varphi_e(w)); w \in \mathcal{F}_e, \varphi_e(u) = \varphi_e(\tilde{w}) \text{ q.e. on } F \} \\ &\leq \inf \{ \mathcal{E}(\varphi_e(w), \varphi_e(w)); w \in \mathcal{F}_e, u = \tilde{w} \text{ q.e. on } F \} \\ &\leq \inf \{ \mathcal{E}(w, w); w \in \mathcal{F}_e, u = \tilde{w} \text{ q.e. on } F \} \\ &= \mathcal{A}_F(u, u). \end{aligned}$$

The proof is complete.

Each $\mu \in \mathcal{M}$ is uniquely decomposed as follows:

$$\mu = \mu_0 + \mu_1 \quad \mu_0 \in \mathcal{M}_0, \mu_1 = I_N \mu \text{ for some } \mathcal{E}_1\text{-polar set } N.$$

μ_0 is called the smooth part of μ , (cf. Fukushima-Sato-Taniguchi [10]). We let $Y = \text{supp}[\mu]$, $Y_0 = \text{supp}[\mu_0]$ and $\tilde{Y}_0 = \text{q-supp}[\mu_0]$. The \mathcal{E}_1 -polar set N is unique upto a μ -negligible set. We may assume that $N \subset Y$. Hence $Y_0 \cup N \subset Y$. We state the main theorem in this section.

Theorem 5.4. (i) $(\mathcal{A}_{\tilde{Y}_0}, \mathcal{C}|_Y)$ is the closable part of $(\mathcal{A}_Y, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$.

(ii) Suppose that $\mathcal{E}_1\text{-Cap}(Y - \tilde{Y}_0) = 0$. Then $(\mathcal{A}_Y, \mathcal{C}|_Y)$ is closable on $L^2(Y; \mu)$ and $Y \cap (X^{(c)} - B^{\mu_0}) = \emptyset$ q.e.

(iii) Suppose $(\mathcal{A}_Y, \mathcal{C}|_Y)$ is closable on $L^2(Y; \mu)$ and $X^{(c)} - B^{\mu_0} = \emptyset$ q.e.. Then $\mathcal{E}_1\text{-Cap}(Y - \tilde{Y}_0) = 0$.

(iv) The closure $(\mathcal{A}_{\tilde{Y}_0}, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$ is associated with the Hunt process $\mathbf{M}^\mu = (X_t^\mu, P_x^\mu)_{x \in Y}$ such that

(a) "the law of X^μ . under P_x^μ " = "the law of \hat{X}^{μ_0} . under $\hat{P}_x^{\mu_0}$ " for any $x \in Y_0 - N$,

(b) $P_x^\mu(X_t^\mu = x, \text{ for any } t \geq 0) = 1, \text{ for any } x \in N$,

(c) $Y - Y_0 - N$ is an exceptional set for \mathbf{M}^μ ,

where $\mathbf{M}_{Y_0}^{\mu_0} = (\hat{X}_t^{\mu_0}, \hat{P}_x^{\mu_0})$ is the Hunt process associated with the time changed regular Dirichlet space $(\mathcal{F}_{\tilde{Y}_0}^{\mu_0}, \mathcal{F}_{Y_0}^{\mu_0})$ on $L^2(Y_0; \mu_0)$.

REMARK. By Theorem 4.4 the condition (a) and (c) can be replaced by

- (a') "the law of X^x under P_x^μ " = "the law of $X\tau_x^{\mu_0}$ under P_x " for any $x \in \tilde{Y}_0 - \tilde{N}_0 - N$,
 - (c') $Y - \tilde{Y}_0 - \tilde{N}_0 - N$ is an exceptional set of M^μ ,
- where $M^t = (X\tau_t^{\mu_0}, P_x)_{x \in \tilde{Y}_0}$ is the time changed process by the PCAF $A_t^{\mu_0}$ and \tilde{N}_0 is a properly exceptional set of $M_{\tilde{Y}_0}^{\mu_0}$.

To prove this theorem we prepare several lemmas as in [10].

Lemma 5.5. For a closed set $\hat{X} \subset X$, we let $\hat{m} \in \mathcal{M}$ with $\hat{X} = \text{supp}[\hat{m}]$ and $(\hat{\mathcal{E}}, \hat{\mathcal{F}})$ be another Dirichlet form on $L^2(\hat{X}; \hat{m})$ with $\mathcal{C}|_{\hat{X}} \subset \hat{\mathcal{F}}$. Assume that $\hat{\mathcal{E}}(u, u) \leq \mathcal{E}(\bar{u}, \bar{u})$, $u \in \mathcal{C}|_{\hat{X}}$, $\bar{u} \in \mathcal{C}$, $u = \bar{u}|_{\hat{X}}$. Then for any \mathcal{E}_1 -polar set N' ,

$$\hat{\mathcal{G}}_\alpha(I_{N' \cap \hat{X}} u) = \frac{1}{\alpha} I_{N' \cap \hat{X}} u, \quad \hat{m}\text{-a.e. on } \hat{X} \text{ for any } u \in L^2(\hat{X}; \hat{m}),$$

where $\hat{\mathcal{G}}_\alpha$ is the resolvent on $L^2(\hat{X}; \hat{m})$ associated with $\hat{\mathcal{E}}$.

Proof. The proof is the same as in Lemma 4.1 in [10].

Lemma 5.6. Let $(\mathcal{B}, \mathcal{C}|_Y)$ be a closable pre-Dirichlet form on $L^2(Y; \mu)$ such that $\mathcal{B}(u, u) \leq \mathcal{E}(\bar{u}, \bar{u})$, $u \in \mathcal{C}|_Y$, $\bar{u} \in \mathcal{C}$, $u = \bar{u}|_Y$. Then $(\mathcal{B}, \mathcal{C}|_Y)$ is well-defined on $L^2(Y_0; \mu_0)$ and closable on $L^2(Y_0; \mu_0)$.

Proof. The proof is same as in Lemma 4.2 in [10].

Lemma 5.7. $(\mathcal{A}_{\tilde{Y}_0}, \mathcal{C}|_Y)$ is the closable part of $(\mathcal{A}_Y, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$.

Proof. This follows from the description of Corollary 4.3 of the time changed Dirichlet space as the proof of Lemma 4.3 in [10]. We give the proof for completeness. We let $\nu_0 = \mu_0 + I_{X(c_0) - B^{\mu_0}} m$. Then the ν_0 -killed Dirichlet space $(\mathcal{F}^{\nu_0}, \mathcal{E}^{\nu_0})$ is transient. Let $\mathcal{F}_e^{\nu_0}$ be the extended Dirichlet space of $(\mathcal{F}^{\nu_0}, \mathcal{E}^{\nu_0})$. We let $\mathcal{F}_{eX - \tilde{Y}_0}^{\nu_0} = \{u \in \mathcal{F}_e^{\nu_0}; u = 0 \text{ q.e. on } \tilde{Y}_0\}$. Let \mathcal{P}^{ν_0} be the projection operator on the orthogonal complement of $\mathcal{F}_{eX - \tilde{Y}_0}^{\nu_0}$ with respect to \mathcal{E}^{ν_0} . Since \mathcal{E}^{ν_0} -Cauchy sequence is an \mathcal{E} -Cauchy sequence, $\mathcal{P}^{\nu_0} u \in \mathcal{F}_e$ for any $u \in \mathcal{F}_e^{\nu_0}$. Note that

$$(5.3) \quad \mathcal{A}_{\tilde{Y}_0}(u, u) = \mathcal{E}(\mathcal{P}^{\nu_0} u, \mathcal{P}^{\nu_0} u), \quad u \in \mathcal{C}|_Y, \bar{u} \in \mathcal{C}, u = \bar{u}|_Y.$$

Indeed if μ_0 is non-trivial, (5.3) follows from Corollary 4.3. Suppose that μ_0 is trivial. Then $\tilde{Y}_0 = \emptyset$ q.e.. We have $\mathcal{F}_{eX - \tilde{Y}_0}^{\nu_0} = \mathcal{F}_e^{\nu_0}$ and $\mathcal{E}^{\nu_0}(\mathcal{P}^{\nu_0} u, \mathcal{P}^{\nu_0} u) = 0$. On the other hand, $P_x(\sigma_{\tilde{Y}_0} = \infty) = 1$ q.e. $x \in X$. We get $H_{\tilde{Y}_0} u = 0$ q.e.. Thus we have (5.3).

If μ_0 is trivial, the closability of $(\mathcal{A}_{\tilde{Y}_0}, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$ is clear. If μ_0 is non-trivial, the closability follows from (5.3) and Theorem 4.2. The inequality $\mathcal{A}_{\tilde{Y}_0}(u, u) \leq \mathcal{A}_Y(u, u)$, $u \in \mathcal{C}|_Y$ follows from (5.1) and $H_{\tilde{Y}_0} H_Y u = H_{\tilde{Y}_0} u$, $u \in \mathcal{C}|_Y$. Let $(\mathcal{B}, \mathcal{C}|_Y)$ is a closable pre-Dirichlet form with $\mathcal{B}(u, u) \leq \mathcal{A}_Y(u, u)$ for $u \in \mathcal{C}|_Y$.

Fix an $f \in \mathcal{C}|_Y$. Then there exists $\tilde{f} \in \mathcal{C}$ such that $f = \tilde{f}|_Y$. Since \mathcal{C} is dense in $\mathcal{F}_e^{\nu_0}$, there exists a sequence $\{f_n\} \subset \mathcal{C}$ such that

$$\lim_{n \rightarrow \infty} \mathcal{E}^{\nu_0}(f_n - \mathcal{P}^{\nu_0} f, f_n - \mathcal{P}^{\nu_0} f) = 0.$$

We have

$$(5.4) \quad \{f_n\} \text{ is an } \mathcal{E}\text{-Cauchy sequence and } f_n \rightarrow f \text{ in } L^2(Y_0; \mu_0).$$

By (5.3), we see that

$$\mathcal{A}_{\tilde{Y}_0}(f, f) = \mathcal{E}(\mathcal{P}^{\nu_0} f, \mathcal{P}^{\nu_0} f) = \lim_{n \rightarrow \infty} \mathcal{E}(f_n, f_n).$$

It follows from (5.3) and (5.1) that $\{f_n|_Y - f\} \subset \mathcal{C}|_Y$ is an \mathcal{B} -Cauchy sequence and $f_n - f \rightarrow 0$ in $L^2(Y_0; \mu_0)$. By Lemma 5.6, we have that $\mathcal{B}(f_n|_Y - f, f_n|_Y - f) \rightarrow 0$. Therefore it holds that

$$\mathcal{B}(f, f) = \lim_{n \rightarrow \infty} \mathcal{B}(f_n|_Y, f_n|_Y) \leq \lim_{n \rightarrow \infty} \mathcal{E}(f_n, f_n) = \mathcal{A}_{\tilde{Y}_0}(f, f).$$

The proof is complete.

Lemma 5.8. *Suppose $(\mathcal{A}_Y, \mathcal{C}|_Y)$ is closable on $L^2(Y; \mu)$. Then*

$$\mathcal{E}(H_Y \mathbf{u} - H_{\tilde{Y}_0} \mathbf{u}, H_Y \mathbf{u} - H_{\tilde{Y}_0} \mathbf{u}) = 0, \text{ for any } \mathbf{u} \in \mathcal{C}.$$

Proof. By Lemma 5.7 we have

$$\mathcal{E}(H_Y \mathbf{u}, H_Y \mathbf{u}) \leq \mathcal{E}(H_{\tilde{Y}_0} \mathbf{u}, H_{\tilde{Y}_0} \mathbf{u}) \text{ for any } \mathbf{u} \in \mathcal{C}.$$

Hence by (5.1)

$$\begin{aligned} & \mathcal{E}(H_Y \mathbf{u} - H_{\tilde{Y}_0} \mathbf{u}, H_Y \mathbf{u} - H_{\tilde{Y}_0} \mathbf{u}) \\ &= \mathcal{E}(H_Y \mathbf{u}, H_Y \mathbf{u}) - 2\mathcal{E}(H_Y \mathbf{u}, H_{\tilde{Y}_0} \mathbf{u}) + \mathcal{E}(H_{\tilde{Y}_0} \mathbf{u}, H_{\tilde{Y}_0} \mathbf{u}) \\ &= \mathcal{E}(H_Y \mathbf{u}, H_Y \mathbf{u}) - \mathcal{E}(H_{\tilde{Y}_0} \mathbf{u}, H_{\tilde{Y}_0} \mathbf{u}) \leq 0. \end{aligned}$$

Lemma 5.9. *Denote the closure of $(\mathcal{A}_{\tilde{Y}_0}, \mathcal{C}|_Y)$ on $L^2(Y; \mu)$ by $(\overline{\mathcal{A}}_{\tilde{Y}_0}, \overline{\mathcal{C}}|_Y)$. Let $\{G_\alpha^{\mathcal{A}_{\tilde{Y}_0}}, \alpha > 0\}$ (resp. $\{\tilde{G}_\alpha^{\mu_0}, \alpha > 0\}$) be the resolvent on $L^2(Y; \mu)$ (resp. $L^2(Y_0; \mu_0)$) associated with $(\overline{\mathcal{A}}_{\tilde{Y}_0}, \overline{\mathcal{C}}|_Y)$ (resp. $(\mathcal{E}_{Y_0}^{\mu_0}, \mathcal{F}_{Y_0}^{\mu_0})$). Then*

- (i) $G_\alpha^{\mathcal{A}_{\tilde{Y}_0}}(I_N \mathbf{u}) = \frac{1}{\alpha} I_N \mathbf{u}$, μ -a.e. for any $\mathbf{u} \in L^2(Y; \mu)$.
- (ii) $G_\alpha^{\mathcal{A}_{\tilde{Y}_0}} \mathbf{u} = \tilde{G}_\alpha^{\mu_0} \mathbf{u}$, μ_0 -a.e. on Y_0 for any $\mathbf{u} \in L^2(Y; \mu)$.
- (iii) $\overline{\mathcal{A}}_{\tilde{Y}_0, 1}\text{-Cap}(Y - Y_0 - N) = 0$.

Proof. (i) follows from Lemma 5.5. The proof of (ii) is same as in Lemma 4.5 in [10]. For compact set $K \subset Y - Y_0$ in Y , there exists a relatively compact open set G in Y and $f \in \mathcal{C}|_Y$ such that $G \subset Y - Y_0$ and $0 \leq f \leq 1, f = 1$ on

$K, f=0$ on $Y-G$. Then $\mathcal{A}_{\tilde{Y}_0}(f, f)=0$. By Lemma 5.7 we have

$$\begin{aligned} \bar{\mathcal{A}}_{\tilde{Y}_0,1}\text{-Cap}(K) &= \inf \{ \mathcal{A}_{\tilde{Y}_0,1}(u, u); u \in \mathcal{C} \mid_Y, u \geq 1 \text{ on } K \} \\ &\leq (f, f)_\mu \leq \mu(G). \end{aligned}$$

Hence we can get $\bar{\mathcal{A}}_{\tilde{Y}_0,1}\text{-Cap}(B) \leq \mu(B)$ for any Borel set $B \subset (Y - Y_0)$, which implies (iii). The proof is complete.

Proof of Theorem 5.4. (i) follows from Lemma 5.7 (iv) follows from Lemma 5.9. We show (ii). Suppose $\mathcal{E}_1\text{-Cap}(Y - \tilde{Y}_0) = 0$. Then $(\mathcal{A}_Y, \mathcal{C} \mid_Y) = (\mathcal{A}_{\tilde{Y}_0}, \mathcal{C} \mid_Y)$. Hence $(\mathcal{A}_Y, \mathcal{C} \mid_Y)$ is closable on $L^2(Y; \mu)$ and $Y \cap (X^{(c)} - B^{\mu_0}) = \tilde{Y}_0 \cap (X^{(c)} - B^{\mu_0}) = \emptyset$ q.e., because $\tilde{Y}_0 \subset B^{\mu_0}$. Next we show (iii). Suppose $X^{(c)} - B^{\mu_0} = \emptyset$ q.e. and $(\mathcal{A}_Y, \mathcal{C} \mid_Y)$ is closable on $L^2(Y; \mu)$. Then $\nu_0 = \mu_0$. We get $H_Y \mathbf{u} = H_{\tilde{Y}_0} \mathbf{u}$, ν_0 -a.e.. By Lemma 5.8 we have $\mathcal{E}^{\nu_0}(H_Y \mathbf{u} - H_{\tilde{Y}_0} \mathbf{u}, H_Y \mathbf{u} - H_{\tilde{Y}_0} \mathbf{u}) = 0$ for any $\mathbf{u} \in \mathcal{C}$, namely $H_Y \mathbf{u} = H_{\tilde{Y}_0} \mathbf{u}$ q.e. for any $\mathbf{u} \in \mathcal{C}$. Hence we have that $Y - \tilde{Y}_0$ is \mathcal{E}_1 -polar. The proof is complete.

References

- [1] R.M. Blumenthal: *A decomposition of excessive measures*, Seminar on Stochastic Processes, Birkhäuser, Boston, 1985, 1-8.
- [2] P.J. Fitzsimmons: *Time changes of symmetric Markov processes and a Feynman-Kac formula*, Journal of Theoretical Probability **2** (1989), 487-501.
- [3] P.J. Fitzsimmons and B. Maisonneuve: *Excessive Measures and Markov Processes with Random Birth and Death*, Probability Theory and Related Fields **72** (1986), 319-336.
- [4] B. Fuglede: *The quasi topology associated with a countably subadditive set function*, Ann. Inst. Fourier **21** (1971), 123-169.
- [5] M. Fukushima: *Almost polar sets and an ergodic theorem*, J. Math. Soc. Japan **26** (1974), 17-32.
- [6] M. Fukushima: *Dirichlet forms and Markov processes*, Amsterdam-Oxford-New York, North-Holland, Tokyo, Kodansha, 1980.
- [7] M. Fukushima: *Markov processes and functional analysis*, Proc. International Math. Conf. Singapore, ed, by L.H.Y. Chen. T.B. Ng and M.J. Wicks, 1982.
- [8] M. Fukushima and Y. Ōshima: *On the skew product of symmetric diffusion processes*, Forum Math. **1** (1989), 103-142
- [9] M. Fukushima and Y. LeJan: *On quasi-supports of smooth measures and closability of pre-Dirichlet forms*, Osaka J. Math. **28** (1991), 837-845.
- [10] M. Fukushima and K. Sato and S. Taniguchi: *On the closable parts of pre-Dirichlet forms and the fine supports of underlying measures*, Osaka J. Math. **28** (1991), 517-535.
- [11] R.K. Gettoor: *Excessive Measures*, Birkhäuser, Boston, 1990.
- [12] K. Kuwae and S. Nakao: *Time changes in Dirichlet space theory*, Osaka J. Math. **28** (1991), 847-865.
- [13] Y. Ōshima: *On time change of symmetric Markov processes*, Osaka J. Math. **25**

(1988), 411–418.

- [14] Y. Ōshima: Lecture on Dirichlet spaces, Universität Erlangen-Nürnberg, 1988, unpublished.
- [15] M. Sharpe: General theory of Markov processes, Academic Press, New York, 1989.
- [16] M. Silverstein: Symmetric Markov processes, Lecture Notes in Math. Vol. 426, Springer, Berlin Heidelberg New York, 1974.

Department of Mathematics
Osaka University, Toyonaka
Osaka 560, Japan

Present Address
Department of Mathematics
Faculty of Science
Kochi University
Kochi 780, Japan