DISINTEGRATION OF MEASURES ON COMPACT TRANSFORMATION GROUPS

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The present work falls into two parts. In the first, a left transformation group [2] (G, X) with G a compact *metric* group and X a locally compact Hausdorff space is given; in the second, a bitransformation group [2] (G, X, T) with G, X compact Hausdorff and T arbitrary is considered. It is always assumed that G acts freely; thus $g \cdot x = x$ implies g = identity in $G(x \in X)$.

- 1. Let $\pi: X \longrightarrow X/G \equiv Y$ be the projection. Let μ be a Radon measure on X, $\nu = \pi(\mu)$.
- 1.1. Theorem. There is a disintegration [1], λ : $y \rightarrow \lambda_y$ of μ with respect to π such that
 - (a) λ_{v} is supported on $\pi^{-1}(y)$;
 - (b) λ is v-Lusin-measurable

(thus, if $K \subset Y$ is compact, there is a countable collection K_i of compact sets, with $\nu(K \sim \bigcup_{i=1}^{\infty} K_i) = 0$, such that $\lambda | K_i$ is continuous for each i). If λ' is another disintegration of μ with respect to π satisfying (a) and (b), then $\lambda' = \lambda$ ν -a.e.

To prove 1.1, one first assumes X is compact and G is a Lie group. In this case, X is "measure-theoretically" the product $Y \times G$; this follows from the existence of local cross-sections to the projection π [6]. Let $\pi_2 \colon X \cong Y \times G \longrightarrow G$, and define a map ξ from $L^1(Y, \nu)$ to the space of Radon measures on G as follows: $\xi(f) = \pi_2 [(f \circ \pi) \cdot \mu]$. Apply the Dunford-Pettis Theorem [3] to ξ to obtain a map ω from Y to $M_+(G) =$ the set of positive Radon measures η on G such that $||\eta|| = 1$. The map λ is easily obtained from ω . One now completes the proof by (i) approximating G by a sequence of Lie groups [6]; (ii) using the fact that there is a locally countable collection of pairwise disjoint compact subsets of Y the complement of whose union is locally ν -null [1].

2. First suppose G is metric. Let μ be a T-ergodic measure on X, and let λ be a disintegration of μ as in 1.1. Let $G \supset G_0 = \{g \in G | \int_X f(gx) \, d\mu(x) = \int_X f(x) \, d\mu(x) \text{ for all } f \in C(X)\}; G_0 \text{ is a closed subgroup of } G.$ Denote the normalized Haar measure on G_0 by γ_0 .

2.1. THEOREM. For each $y \in Y$, there exists $x \in \pi^{-1}(y)$ such that $\int_X f d\lambda_y = \int_G f(gx) d\gamma_0(g)$ $(f \in C(X))$.

Thus each λ_{ν} "looks like" γ_{0} .

To prove 2.1, define $\phi_x \colon G \to X \colon g \to g \cdot x$ for each $x \in X$. Then ϕ_x is a homeomorphism onto $\pi^{-1}\pi(x)$. Define $F \colon X \to M_+(G) \colon F(x) = \phi_x^{-1}(\lambda_y)$ where $y = \pi(x)$.

2.2. LEMMA. Let H map X to a Hausdorff space, and suppose (i) H is μ -Lusin-measurable, (ii) $H(xt) = H(x) \mu$ -a.e. for each fixed $t \in T$. Then $H = \text{const } \mu$ -a.e.

This lemma may be applied to F; thus $F(x) = \text{const } \mu\text{-a.e.}$ Results of [5] now imply that $F(x) = \gamma_0 \mu\text{-a.e.}$, and 2.1 follows immediately.

- If G is not metric, our results are quite a bit weaker. We do have an analogue of 2.1, however, if Y has a strong lifting [3]. Let $M_0(X) = \{\eta \colon \eta \text{ is a positive Radon measure on } X, ||\eta|| = 1, \eta \text{ is } G_0\text{-invariant}\}$. It is easily seen that 2.1 is equivalent with the following
- 2.3. STATEMENT. For each $y \in Y$, λ_y is extreme in the compact convex set $M_0(X)$.
- 2.4. THEOREM. Suppose Y has a strong lifting [3]. Then there exists a weakly measurable disintegration λ such that (i) λ_y is supported on $\pi^{-1}(y)$; (ii) λ_y is extreme in $M_0(X)$ for all y.

The proof is a straightforward argument using 2.1 and approximation of G by Lie groups.

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