

CONVERGENCE OF POLYNOMIAL ERGODIC AVERAGES OF SEVERAL VARIABLES FOR SOME COMMUTING TRANSFORMATIONS

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ABSTRACT. Let (X, \mathcal{B}, μ) be a probability space and let T_1, \dots, T_l be l commuting invertible measure preserving transformations of X . We show that if $T_1^{c_1} \dots T_l^{c_l}$ is ergodic for each $(c_1, \dots, c_l) \neq (0, \dots, 0)$, then the averages $\frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)} f_i$ converge in $L^2(\mu)$ for all polynomials $p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z}$, all $f_i \in L^\infty(\mu)$, and all Følner sequences $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d .

1. Introduction

In 1996, Bergelson and Leibman proved the following generalization of Furstenberg’s Multiple Recurrence theorem [Fu], corresponding to the multi-dimensional polynomial version of Szemerédi’s theorem.

THEOREM 1.1 ([BL]). *Let (X, \mathcal{B}, μ) be a probability space, let T_1, \dots, T_l be commuting invertible measure preserving transformations of X , let $p_{ij} : \mathbb{Z} \rightarrow \mathbb{Z}$ be polynomials satisfying $p_{ij}(0) = 0$ for all $1 \leq i \leq r$, $1 \leq j \leq l$, and let $A \in \mathcal{B}$ with $\mu(A) > 0$. Then*

$$\liminf_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} \mu \left(\bigcap_{i=1}^r T_1^{-p_{i1}(n)} \dots T_l^{-p_{il}(n)} A \right) > 0.$$

Furstenberg’s theorem corresponds to the case that $p_{ij}(n) = n$ for $i = j$, $p_{ij}(n) = 0$ for $i \neq j$, and each $T_i = T_1^i$. In this linear case, Host and Kra [HK1] showed that the lim inf is in fact a limit. Host and Kra [HK2] and Leibman [Le2] proved convergence in the polynomial case assuming all $T_i = T_1$. It is natural to ask whether the general commuting averages for polynomials in Theorem 1.1 converge.

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DEFINITION 1.2. We say (T_1, \dots, T_l) is a *totally ergodic generating set* of invertible measure preserving transformations of X if $T_1^{c_1} T_2^{c_2} \dots T_l^{c_l}$ is ergodic for any choice of $(c_1, \dots, c_l) \neq (0, \dots, 0)$.

We note that if (T_1, \dots, T_l) is a totally ergodic generating set of invertible measure preserving transformations of a nontrivial probability space (X, \mathcal{B}, μ) , then the associated group of transformations generated by T_1, \dots, T_l is a free abelian group with l generators. We show that given a totally ergodic generating set of transformations, we obtain convergence in $L^2(\mu)$ for the averages in Theorem 1.1. We prove a statement replacing indicator functions with arbitrary functions in $L^\infty(\mu)$.

THEOREM 1.3. *Let (X, \mathcal{B}, μ) be a probability space, let (T_1, \dots, T_l) be a totally ergodic generating set of commuting invertible measure preserving transformations of X , and let $p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z}$ for $1 \leq i \leq r, 1 \leq j \leq l$ be polynomials. For any $f_1, \dots, f_r \in L^\infty(\mu)$ and any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d , the averages*

$$(1) \quad \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r f_i(T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)} x)$$

converge in $L^2(\mu)$ as $N \rightarrow \infty$.

Without the assumption that (T_1, \dots, T_l) form a totally ergodic generating set, convergence for the above averages in (1) remains open and is only known in the linear case. Frantzikinakis and Kra [FrK] showed that given $p_{ij}(n) = n$ for $i = j$ and $p_{ij}(n) = 0$ for $i \neq j$, if we assume that T_i is ergodic for each $i \in \{1, \dots, l\}$ and $T_i T_j^{-1}$ is ergodic for all $i \neq j$, we obtain convergence in $L^2(\mu)$. Tao [T] recently proved convergence in $L^2(\mu)$ for the general linear case without the ergodicity assumptions needed in [FrK].

In previous results, convergence was often shown by proving that the averages in (1) do not change by replacing each function with its conditional expectation on a certain characteristic factor, namely an inverse limit of nil-systems. This characteristic factor, is then shown to have algebraic structures for which convergence is known. We define these terms precisely in the section below. To prove our theorem, we combine this technique with a modified version of PET-induction as introduced by Bergelson [Be].

2. Preliminaries

For simplicity, we assume all functions are real valued. All theorems and definitions hold for complex valued functions with obvious minor modifications. Throughout, we use the notation $Tf = f(T)$.

2.1. Nilsystems.

DEFINITION 2.1. Let G be a k -step nilpotent Lie group, let Γ be a discrete cocompact subgroup of G , let $X = G/\Gamma$, and let \mathcal{B} be the Borel σ -algebra associated to X . For each $g \in G$, let $T_g : G/\Gamma \rightarrow G/\Gamma$ be defined by $T_g(x\Gamma) = gx\Gamma$, and let μ be Haar measure, the unique normalized measure on (X, \mathcal{B}) invariant under left translations by elements in G . We call $(X, \mathcal{B}, \mu, (T_g, g \in G))$ a *nilsystem*.

DEFINITION 2.2. A sequence of finite subsets $\{\Phi_N\}_{N=1}^\infty$ of a countable, discrete group G is a *Følner sequence* if for all $g \in G$,

$$\lim_{n \rightarrow \infty} \frac{|g\Phi_n \Delta \Phi_n|}{|\Phi_n|} = 0,$$

where Δ is the symmetric difference operation.

Ergodic averages in nilsystems have been well studied. We make use of the following theorem of Leibman.

THEOREM 2.3 ([Le1]). *Let $(X, \mathcal{B}, \mu, (T_g, g \in G))$ be a nilsystem with $X = G/\Gamma$, $g_1, \dots, g_l \in G$, and $p_1, \dots, p_l : \mathbb{Z}^d \rightarrow \mathbb{Z}$ be polynomials. Then for any $f \in C(X)$ and any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d , the averages*

$$\frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} T_{g_1}^{p_1(u)} \dots T_{g_l}^{p_l(u)} f$$

converge pointwise as $N \rightarrow \infty$.

COROLLARY 2.4. *Let $(X, \mathcal{B}, \mu, (T_g, g \in G))$ be a nilsystem with $X = G/\Gamma$, $g_1, \dots, g_l \in G$, and $p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z}$ for $1 \leq i \leq r, 1 \leq j \leq l$ be polynomials. Then for any $f_1, \dots, f_r \in L^\infty(\mu)$ and any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d , the averages*

$$\frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r T_{g_i}^{p_{i1}(u)} \dots T_{g_i}^{p_{il}(u)} f_i$$

converge in $L^2(\mu)$ as $N \rightarrow \infty$.

Proof. We apply Theorem 2.3 to X^r , with transformations $\hat{T}_{ij} : X^r \rightarrow X^r$ for $1 \leq i \leq r, 1 \leq j \leq l$ defined by

$$\hat{T}_{ij}(x_1, x_2, \dots, x_r) = (x_1, \dots, x_{i-1}, T_{g_j}(x_i), x_{i+1}, \dots, x_r).$$

Using polynomials $p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z}$ for $1 \leq i \leq r, 1 \leq j \leq l$, $f = f_1 \otimes \dots \otimes f_r$, and $\mathbf{x} = (x_1, \dots, x_r)$ in X^r , we get

$$f(\hat{T}_{11}^{p_{11}(u)} \dots \hat{T}_{1l}^{p_{1l}(u)} \dots \hat{T}_{r1}^{p_{r1}(u)} \dots \hat{T}_{rl}^{p_{rl}(u)} \mathbf{x}) = \prod_{i=1}^r f_i(T_{g_1}^{p_{i1}(u)} \dots T_{g_l}^{p_{il}(u)} x).$$

Theorem 2.3 guarantees the required averages converge pointwise for each $f_1, \dots, f_r \in C(X)$. Using the density of $C(X)$ in $L^2(\mu)$, $L^2(\mu)$ convergence follows for arbitrary $f_1, \dots, f_r \in L^\infty(\mu)$. \square

2.2. The Host–Kra seminorms $\|\cdot\|_k$. We briefly review the construction of the Host–Kra seminorms on $L^\infty(\mu)$ from [HK1]. As our setting deals with multiple commuting transformations, we must specify which transformation is used. In this section, T is an ergodic measure preserving transformation of (X, \mathcal{B}, μ) .

For each $k \geq 0$, we define a probability measure $\mu_T^{[k]}$ on $X^{[k]} = X^{2^k}$, invariant under $T^{[k]} = T \times \dots \times T$ (2^k times).

Set $\mu_T^{[0]} = \mu$. For $k \geq 0$, let $\mathcal{I}_T^{[k]}$ be the σ -algebra of $T^{[k]}$ -invariant subsets of $X^{[k]}$. Then define $\mu_T^{[k+1]} = \mu_T^{[k]} \times_{\mathcal{I}_T^{[k]}} \mu_T^{[k]}$ to be the relatively independent square of $\mu_T^{[k]}$ over $\mathcal{I}_T^{[k]}$. This means for $F, G \in L^\infty(\mu^{[k]})$

$$\int_{X^{[k+1]}} F(\mathbf{x}')G(\mathbf{x}'') d\mu_T^{[k+1]}(\mathbf{x}', \mathbf{x}'') = \int_{X^{[k]}} \mathbb{E}(F|\mathcal{I}_T^{[k]})\mathbb{E}(G|\mathcal{I}_T^{[k]}) d\mu_T^{[k]},$$

where $\mathbb{E}(\cdot)$ is the conditional expectation operation.

Using these measures, define

$$\|f\|_{k,T}^{2^k} = \int_{X^{[k]}} \prod_{j=0}^{2^k-1} f(x_j) d\mu_T^{[k]}(\mathbf{x})$$

for a bounded function $f \in L^\infty(\mu)$ and $k \geq 1$. It is shown in [HK1] that for every $k \geq 1$ and every ergodic T , $\|\cdot\|_{k,T}$ is a seminorm on $L^\infty(\mu)$. Also, for $f \in L^\infty(\mu)$, we have $\|f\|_{1,T} = |\int f d\mu|$ and for every $k \geq 1$, $\|f\|_{k,T} \leq \|f\|_{k+1,T} \leq \|f\|_{L^\infty(\mu)}$.

2.3. The Host–Kra factors $Z_k(X)$. We now define an increasing sequence of factors $\{Z_k(X, T) : k \geq 0\}$ as constructed in [HK1]. Let $\mathcal{Z}_k(X, T)$ be the T -invariant sub- σ -algebra characterized by the following property: for every $f \in L^\infty(\mu)$, $\mathbb{E}(f|\mathcal{Z}_k(X, T)) = 0$ if and only if $\|f\|_{k+1,T} = 0$. We define $Z_k(X, T)$ to be the factor of X associated to the sub- σ -algebra \mathcal{Z}_k . Thus, $Z_0(X, T)$ is the trivial factor and $Z_1(X, T)$ is the Kronecker factor. A priori, these constructions depend on the transformation T .

Indeed, the following observation of Frantzikinakis and Kra shows that given basic assumptions, none of the previous constructions depend on the transformation T . This result was also proved independently by Assani (personal communication).

PROPOSITION 2.5 ([FrK]). *Assume that T and S are ergodic commuting invertible measure preserving transformations of a space (X, \mathcal{B}, μ) . Then for all $k \geq 1$ and all $f \in L^\infty(\mu)$, $\|f\|_{k,T} = \|f\|_{k,S}$ and $Z_k(X, T) = Z_k(X, S)$.*

Thus, we discard T from our notation.

DEFINITION 2.6. We call a probability space (X, \mathcal{B}, μ) with l invertible commuting measure preserving transformations T_1, \dots, T_l , an (*invertible commuting measure preserving*) *system*. If (T_1, \dots, T_l) is also a totally ergodic generating set, then we call it a *freely generated totally ergodic system [with generators (T_1, \dots, T_l)]*. We denote it as $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$. A system $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ is an *inverse limit* of systems $(X, \mathcal{B}_i, \mu_i, (T_1, \dots, T_l))$ if each $\mathcal{B}_i \subset \mathcal{B}_{i+1}$ and $\mathcal{B} = \bigvee_{i=1}^\infty \mathcal{B}_i$ up to sets of measure zero.

The main result of the Host–Kra theory is that each of the factors (Z_k, T_i) is isomorphic to an inverse limit of k -step nilsystems. However, such isomorphism a priori depends on the transformation T_i . [Note that by Proposition 2.5, $Z_k(X, T_i)$, does not depend on i .] In [FrK], they deal specifically with this technicality. We say that a system $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ has *order k* if $X = Z_k(X)$.

THEOREM 2.7 ([FrK]). *Any system $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ of order k is an inverse limit of a sequence of systems $(X, \mathcal{B}_i, \mu_i, (T_1, \dots, T_l))$, each arising from k -step nilsystems, where $X = G_i/\Gamma_i$ and each transformation T_1, \dots, T_l is a left translation of G_i/Γ_i by an element in G_i .*

By combining Theorem 2.7 and Corollary 2.4, Theorem 1.3 is proved in the case that $X = Z_k(X)$ for some k .

2.4. Characteristic factors and ED-sets.

DEFINITION 2.8. We say a sub- σ -algebra $\mathcal{X} \subseteq \mathcal{B}$ is a *characteristic factor* for $L^2(\mu)$ -convergence of the averages

$$\frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)} f_i \quad (\text{see (1)})$$

if \mathcal{X} is T_j invariant for all $1 \leq j \leq l$ and the averages in (1) converge to 0 in $L^2(\mu)$ for any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d whenever $\mathbb{E}(f_i | \mathcal{X}) = 0$ for some $1 \leq i \leq r$.

Using the multilinearity of our averages in (1), it only remains to show that for some $k \in \mathbb{N}$, $Z_k(X)$ is a characteristic factor.

To simplify future arguments, we require that our set of polynomials have a property related to being essentially distinct, as defined in [Le2].

DEFINITION 2.9. We say the set of polynomials $P = \{p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z} \text{ for } 1 \leq i \leq r, 1 \leq j \leq l\}$ is an *ED-set* if all of the following hold:

- (1) Each p_{ij} in P is not equal to a nonzero constant.
- (2) No two polynomials $p_{i_1 j}, p_{i_2 j}$ in P differ by a nonzero constant for any $j = 1, \dots, l$.
- (3) For each $i = 1, \dots, r$, there is some $j \in \{1, \dots, l\}$ where p_{ij} is nonzero.

(4) For each distinct pair $i_1, i_2 \in \{1, \dots, r\}$, there is some $j \in \{1, \dots, l\}$ where $p_{i_1 j} \neq p_{i_2 j}$.

When P is viewed as an $r \times l$ matrix whose entries are polynomials, conditions (1) and (2) are related to the polynomials being essentially distinct in each column. Condition (3) requires that P contains no rows of all zeros, and condition (4) requires that P does not have identical rows.

We note that Theorem 1.3 is trivially true if all the polynomials are identically zero. By replacing each f_i with $T_1^{c_1} \dots T_l^{c_l} f_i$ for some $c_1, \dots, c_l \in \mathbb{Z}$, we may assume that our set of polynomials satisfies conditions (1) and (2). In the case that there is some $i \in \{1, \dots, r\}$ for which $p_{ij} = 0$ for each $j = 1, \dots, l$, we have $T_1^{p_{i1}} \dots T_l^{p_{il}} f_i = f_i$, and we then factor f_i out of our average. Thus, we further assume our polynomials satisfy condition (3). By writing $T_1 \dots T_l f T_1 \dots T_l g$ as $T_1 \dots T_l (fg)$, we may assume that our set of polynomials also satisfies condition (4), and hence is an ED-set. Thus, the main theorem is a consequence of the following proposition.

PROPOSITION 2.10. *Let $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ be a freely generated totally ergodic system and $P = \{p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z} \text{ for } 1 \leq i \leq r, 1 \leq j \leq l\}$ be an ED-set of polynomials. Then there exists $k \in \mathbb{N}$ such that for any $f_1, \dots, f_r \in L^\infty(\mu)$ with $\|f_m\|_k = 0$ for some $1 \leq m \leq r$, we have*

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^r T_1^{p_{i1}(u)} T_2^{p_{i2}(u)} \dots T_l^{p_{il}(u)} f_i \right) \right\|_{L^2(\mu)} = 0$$

for any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d .

We note that the above integer k is only dependent on the set of polynomials P and not on the system $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ or the dimension d . By relabeling our polynomials and functions, we need only prove Proposition 2.10 in the case that $\|f_1\|_k = 0$ for some $k \in \mathbb{N}$.

3. Linear case

To prove Proposition 2.10, we use PET-induction as introduced by Bergelson in [Be]. In this section, we prove the base case of the induction.

PROPOSITION 3.1. *Let $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ be a freely generated totally ergodic system and $P = \{p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z} \text{ for } 1 \leq i \leq r, 1 \leq j \leq l\}$ be an ED-set of linear functions. Then there exists a constant $C > 0$ dependent only on the set of polynomials, such that*

$$\begin{aligned} \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^r T_1^{p_{i1}(u)} T_2^{p_{i2}(u)} \dots T_l^{p_{il}(u)} f_i \right) \right\|_{L^2(\mu)} \\ \leq C \min_{1 \leq i \leq r} \|f_i\|_{r+1} \end{aligned}$$

for any $f_1, \dots, f_r \in L^\infty(\mu)$ with $\|f_i\|_{L^\infty(\mu)} \leq 1$ and any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d .

As a corollary, we get that $Z_r(X)$ is characteristic for the averages in (1) when each of the polynomials in P is linear. We use the following version of the van der Corput lemma in the inductive process to reduce each average to a previous step.

LEMMA 3.2 ([BMZ]). *Let $\{g_u\}_{u \in G}$ be a bounded family of elements of a Hilbert space \mathcal{H} indexed by elements of a finitely generated abelian group G and let $\{\Phi_N\}_{N=1}^\infty$ be a Følner sequence in G .*

(1) *For any finite set $F \subseteq G$,*

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} g_u \right\|^2 \leq \limsup_{N \rightarrow \infty} \frac{1}{|F|^2} \sum_{v,w \in F} \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \langle g_{u+v}, g_{u+w} \rangle.$$

(2) *There exists a Følner sequence $\{\Theta_M\}_{M=1}^\infty$ in G^3 such that*

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} g_u \right\|^2 \leq \limsup_{M \rightarrow \infty} \frac{1}{|\Theta_M|} \sum_{(u,v,w) \in \Theta_M} \langle g_{u+v}, g_{u+w} \rangle.$$

Leibman proved the following lemma in his proof of convergence for a single transformation [Le2]. We likewise use his lemma to prove the linear case for multiple commuting transformations.

LEMMA 3.3 ([Le2]).

(1) *Let $p_i : \mathbb{Z}^d \rightarrow \mathbb{Z}$ be nonconstant linear functions for each $i = 1, \dots, l$. There exists a constant C , such that for any $f \in L^\infty(\mu)$ and any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d ,*

$$\lim_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} T_1^{p_1(u)} \dots T_l^{p_l(u)} f \right\|_{L^2(\mu)} \leq C \|f\|_2.$$

(2) *Let $p_i : \mathbb{Z}^d \rightarrow \mathbb{Z}$ be nonconstant linear functions for each $i = 1, \dots, l$. There exists a constant C , such that for any $f \in L^\infty(\mu)$ and any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d ,*

$$\lim_{N \rightarrow \infty} \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \|f \cdot T_1^{p_1(u)} \dots T_l^{p_l(u)} f\|_k^{2^k} \leq C \|f\|_{k+1}^{2^{k+1}}.$$

We note here that Lemma 3.3 is similar to Lemmas 7 and 8 in [Le2], but with multiple commuting transformations. The only step needed to alter his proof is to show our average also converges to the conditional expectation of f onto the appropriate sub- σ -algebra. But this follows from well-known results by [W] for convergence for \mathbb{Z}^d -actions.

Proof of Proposition 3.1. To simplify notation, we write $T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)}$ as $S^{p_i(u)}$. Since each p_{ij} is a linear polynomial, we have $S^{p_i(u)} S^{p_i(v)} = S^{p_i(u+v)}$.

We proceed by induction on r . For $r = 1$, we are done by Lemma 3.3. Assume the proposition holds for $r - 1$ functions. Let f_1, \dots, f_r be essentially bounded functions on X with $\|f_i\|_{L^\infty(\mu)} \leq 1$ for all $1 \leq i \leq r$, and let $\{\Phi_N\}_{N=1}^\infty$ be a Følner sequence in \mathbb{Z}^d . By applying Lemma 3.2 to $g_u = S^{p_i(u)} f_1 \dots S^{p_r(u)} f_r$, for any finite $F \subseteq \mathbb{Z}^d$, we get

$$\begin{aligned} & \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r S^{p_i(u)} f_i \right\|_{L^2(\mu)}^2 \\ & \leq \limsup_{N \rightarrow \infty} \frac{1}{|F|^2} \sum_{v, w \in F} \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \int_X \prod_{i=1}^r S^{p_i(u+v)} f_i \cdot \prod_{i=1}^r S^{p_i(u+w)} f_i \, d\mu \\ & = \limsup_{N \rightarrow \infty} \frac{1}{|F|^2} \sum_{v, w \in F} \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \int_X \prod_{i=1}^{r-1} S^{p_i(u)} S^{-p_r(u)} \\ & \quad (S^{p_i(v)} f_i \cdot S^{p_i(w)} f_i) \cdot (S^{p_r(v)} f_r \cdot S^{p_r(w)} f_r) \, d\mu \\ & \leq \frac{1}{|F|^2} \sum_{v, w \in F} \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^{r-1} S^{(p_i - p_r)(u)} (S^{p_i(v)} f_i \cdot S^{p_i(w)} f_i) \right\|_{L^2(\mu)}. \end{aligned}$$

Since P is an ED-set, so is the family $\{(p_{ij} - p_{rj}) : \mathbb{Z}^d \rightarrow \mathbb{Z} \text{ for } 1 \leq i \leq r - 1, 1 \leq j \leq l\}$. By the induction process, there exists a constant C , independent of f_1, \dots, f_r and $\{\Phi_N\}_{N=1}^\infty$, such that

$$\begin{aligned} & \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^{r-1} S^{(p_i - p_r)(u)} (S^{p_i(v)} f_i \cdot S^{p_i(w)} f_i) \right\|_{L^2(\mu)} \\ & \leq C \left\| (S^{p_i(v)} f_i \cdot S^{p_i(w)} f_i) \right\|_r \end{aligned}$$

for all $(v, w) \in \mathbb{Z}^{2d}$ and $i \in \{1, \dots, r\}$. Thus, for any finite set $F \subset \mathbb{Z}^d$ and $i \in \{1, \dots, r\}$,

$$\begin{aligned} & \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r S^{p_i(u)} f_i \right\|_{L^2(\mu)} \\ & \leq \left(\frac{C}{|F|^2} \sum_{v, w \in F} \left\| (S^{p_i(v)} f_i \cdot S^{p_i(w)} f_i) \right\|_r \right)^{1/2} \\ & \leq C^{1/2} \left(\frac{1}{|F|^2} \sum_{v, w \in F} \left\| (f_i \cdot S^{p_i(w-v)} f_i) \right\|_r^{2r} \right)^{(1/2)^{r+1}}. \end{aligned}$$

Let $\{\Psi_N\}_{N=1}^\infty$ be any Følner sequence in \mathbb{Z}^d . Thus, $\{\Psi_N \times \Psi_N\}_{N=1}^\infty$ is a Følner sequence in \mathbb{Z}^{2d} . By Lemma 3.3, we have for each $i \in \{1, \dots, r\}$

$$\limsup_{M \rightarrow \infty} \frac{1}{|\Psi_M|^2} \sum_{v, w \in \Psi_M} \|f_i \cdot S^{p_i(w-v)} f_i\|_r^{2r} \leq c \|f_i\|_{r+1}^{2r+1}$$

with c independent of f_i . By replacing F with Ψ_N for each $N \in \mathbb{N}$, we get

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{i=1}^r S^{p_i(u)} f_i \right\|_{L^2(\mu)} \leq C^{1/2} c^{(1/2)^{r+1}} \min_{i \leq r} \|f_i\|_{r+1}. \quad \square$$

4. Nonlinear case

We now deal with the inductive step. A set of polynomials $P = \{p_{ij} : 1 \leq i \leq r, 1 \leq j \leq l\}$ where each $p_{ij} : \mathbb{Z}^d \rightarrow \mathbb{Z}$ is called a *(integer) polynomial family*. We view P as an $r \times l$ matrix whose entries are the polynomials p_{ij} . We define the *degree* of a family P ,

$$\text{deg}(P) = \max\{\text{deg}(p_{ij}) : p_{ij} \in P\}.$$

Let $D \in \mathbb{N}$. We define the *column degree* of a polynomial family P with $\text{deg}(P) \leq D$ to be the vector $C(P) = (c_1, \dots, c_D)$ where c_i is the number of columns whose maximal degree is i .

We say that two polynomials p, q are equivalent if $\text{deg}(p) = \text{deg}(q)$ and $\text{deg}(p - q) < \text{deg}(p)$. Thus, any collection of polynomials can be partitioned into equivalence classes. We define the degree of an equivalence class of polynomials to be equal to the degree of any of its representatives.

For a family P with $\text{deg}(P) \leq D$, we define the *column weight* of a column j , to be the vector $w_j(P) = (w_{1j}, \dots, w_{Dj})$ with each w_{ij} equal to the number of equivalence classes in P of degree i in column j . Given two vectors $\mathbf{v} = (v_1, \dots, v_D)$, $\mathbf{v}' = (v'_1, \dots, v'_D)$, we say $\mathbf{v} < \mathbf{v}'$ there exists n_0 such that $v_{n_0} < v'_{n_0}$ and for each $n > n_0$, $v_n = v'_n$. Thus, the set of weights and the set of column degrees become well ordered sets.

For each polynomial family P with $\text{deg}(P) \leq D$, we define the *subweight* of P to be the matrix $w(P) = [w_1(P) \dots w_D(P)]$ whose columns are the corresponding column weights of P . Due the fact that our polynomial family may have many polynomial entries that are zero, we must modify the PET-induction scheme from that of [Le2]. We introduce the following notation to record the position of such zeros in P . Let $I_0 = \{i \in \{1, \dots, r\} : p_{ij} = 0 \text{ for all } j = 1, \dots, l\}$, $I_1 = \{i \in \{1, \dots, r\} : \text{deg}(p_{ij}) \leq 1 \text{ for all } j = 1, \dots, l\} \setminus I_0$, and $I_2 = \{1, \dots, r\} \setminus (I_0 \cup I_1)$.

When P is an ED-set, I_0 is empty, I_1 records which nonzero rows contain only polynomials with degree at most 1, while I_2 records which rows contain a polynomial of degree greater than 2. Define $H_0(P) = I_1 \cup I_2$ and inductively define

$$H_j(P) = \{i \in \{1, \dots, r\} : p_{ij} = 0\} \cap H_{j-1}(P)$$

for $1 \leq j \leq l - 1$ (we omit the polynomial family P when there is no confusion which family we are dealing with). Thus, H_j records which nonidentically zero rows have zeros in columns $1, \dots, j$. Pick j_0 to be the smallest $j \geq 1$ such that $H_j = \emptyset$. In the case that column 1 has no zero entries, we note that $j_0 = 1$.

For each polynomial family P and integer $a = 1, \dots, l$, we define the sub-polynomial family

$$P^a = \{p_{ij} : i \in H_{a-1}(P), a \leq j \leq l\}.$$

We note that the entries in the first column in P^a are precisely the entries of column a of P from nonzero rows whose polynomials are all identically zero in columns $1, \dots, a - 1$. We note that when P is an ED-set, $P^1 = P$.

For each polynomial family P with $\deg(P) \leq D$, we define the *weight* of P to be the ordered set of matrices $W(P) = \{w(P^1), \dots, w(P^l)\}$. Given two polynomial families P and Q where $\deg(P), \deg(Q) \leq D$, we say that $W(Q) < W(P)$ if there exists $J, A \in \{1, \dots, l\}$ such that $w_J(Q^A) < w_J(P^A)$, but $w_J(Q^a) = w_J(P^a)$ for all $1 \leq a < A$ and $w_j(Q^a) = w_j(P^a)$ for all $1 \leq j < J$ and $a = 1, \dots, l$.

EXAMPLE. Let $P = \begin{pmatrix} n^2 & 2n & n \\ 0 & 2n^2 & 3n \end{pmatrix}$. We see that P is an ED-set, and $H_1(P) = \{2, 3\}$. Thus, $P^2 = \begin{pmatrix} n^2 & 0 \\ 2n^2 & 3n \end{pmatrix}$. Since $H_2(P) = \emptyset$, P^3 is the empty family. Therefore, $w(P^1) = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 0 \end{bmatrix}$, $w(P^2) = \begin{bmatrix} 0 & 1 \\ 2 & 0 \end{bmatrix}$, and $w(P^3) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$. Let

$$Q = \begin{pmatrix} n^2 - 2n + 1 & -n^2 + 1 & n + 1 \\ n^2 + 2n + 1 & -n^2 + 1 & n + 1 \\ 0 & -4n & 0 \\ 0 & n^2 - 6n + 1 & 3n + 3 \\ 0 & n^2 + 2n + 1 & 3n + 3 \end{pmatrix}.$$

Q is also an ED-set, and we have $H_1(Q) = \{3, 4, 5\}$. So,

$$Q^2 = \begin{pmatrix} -4n & 0 \\ n^2 - 6n + 1 & 3n + 3 \\ n^2 + 2n + 1 & 3n + 3 \end{pmatrix}.$$

Since $H_2(Q) = \emptyset$, Q^3 is the empty family. Therefore, $w(Q^1) = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 0 \end{bmatrix}$, $w(Q^2) = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$, and $w(Q^3) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.

We note that $w(P) = w(Q)$. However, since $w_1(Q) = w_1(P)$ but $w_1(Q^2) < w_1(P^2)$, we have $W(Q) < W(P)$. We have implicitly chosen $D = 2$ in this example. As long as D is at least as large as the degree of all polynomial families under consideration, it will not affect whether $W(Q) < W(P)$.

A polynomial family $P = \{p_{ij}\}$ is said to be *standard* if it is an ED-set and $\deg(p_{1j}) = \deg(P)$ for some $1 \leq j \leq l$. We now state Proposition 2.10 in the case that P is standard.

PROPOSITION 4.1. *Let $(X, \mathcal{B}, \mu, (T_1, \dots, T_l))$ be a freely generated totally ergodic system and $P = \{p_{ij} : 1 \leq i \leq r, 1 \leq j \leq l\}$ be a standard polynomial family. Then there exists $k \in \mathbb{N}$ such that for any $f_1, \dots, f_r \in L^\infty(\mu)$ with $\|f_1\|_k = 0$, we have*

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^r T_1^{p_{i1}(u)} T_2^{p_{i2}(u)} \dots T_l^{p_{il}(u)} f_i \right) \right\|_{L^2(\mu)} = 0$$

for any Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d .

To prove Proposition 4.1, we construct a new polynomial family Q that controls the above averages, where $W(Q) < W(P)$. This process is a modified version of the PET-induction process used in [Le2] for a single transformation.

4.1. Inductive polynomial families. We begin by defining that a certain property holds for *almost all* $v \in \mathbb{Z}^d$ if the set of elements for which the property does not hold is contained in a set of zero density with respect to any Følner sequence in \mathbb{Z}^d . To show a property holds for almost all $v \in \mathbb{Z}^d$, we use the fact that a set of zeros of a nontrivial polynomial has zero density with respect to any Følner sequence in \mathbb{Z}^d .

Given any standard polynomial family P with $\deg(P) \geq 2$ where $\deg(p_{11}) = \deg(P)$, for each $(v, w) \in \mathbb{Z}^{2d}$ we construct a new family $P_{v,w}$, as follows. We first select an appropriate row i_0 in P , so that $P_{v,w}$ is standard for almost all $(v, w) \in \mathbb{Z}^{2d}$ and $W(P_{v,w}) < W(P)$.

We split into the following five cases.

- *Case 1:* $H_1 = \emptyset$ and some p_{i1} is not equivalent to p_{11} .
Choose the smallest i_0 so that $p_{i_0 1}$ has minimal degree over all p_{i1} that are not equivalent to p_{11} .
- *Case 2:* $H_1 = \emptyset$, all p_{i1} are equivalent to p_{11} , and there is some i, j where p_{ij} is not equivalent to p_{1j} and the degree of either p_{ij} or p_{1j} equals $\deg(P)$.
Choose i_0 to be the smallest such i where p_{ij} is not equivalent to p_{1j} and the degree of either p_{ij} or p_{1j} equals $\deg(P)$.
- *Case 3:* $H_1 = \emptyset$, all p_{i1} are equivalent to p_{11} and for all j either p_{ij} is equivalent to p_{1j} for all $i = 1, \dots, r$ or $\deg(p_{ij}) < \deg(P)$ for all $i = 1, \dots, r$.
Choose $i_0 = 1$.
- *Case 4:* $H_1 \neq \emptyset$, and some p_{ij_0} is not equivalent to $p_{i'j_0}$ for $i, i' \in H_{j_0-1}$.
Choose i_0 to be the smallest $i \in H_{j_0-1}$ where $p_{i_0 j_0}$ has minimal degree over all p_{ij_0} that are not equivalent to p_{11} .
- *Case 5:* $H_1 \neq \emptyset$ and all p_{ij_0} are equivalent to $p_{i'j_0}$ for $i, i' \in H_{j_0-1}$.
Choose $i_0 = \min H_{j_0-1}$.

In our construction, we must treat polynomials in P with degree 1 differently than those of greater degree. For all $(v, w) \in \mathbb{Z}^{2d}$, set

$$z_{ij} = \begin{cases} w, & \text{if } \deg(p_{ij}) = 1, \\ v, & \text{otherwise.} \end{cases}$$

For a fixed $(v, w) \in \mathbb{Z}^{2d}$, $p_{ij}(u + z_{ij})$ equals $p_{ij}(u + v)$ or $p_{ij}(u + w)$, depending only on the degree on p_{ij} . Thus, we view $p_{ij}(u + z_{ij})$ and $p_{ij}(u + w)$ as polynomials in u . Given $(v, w) \in \mathbb{Z}^{2d}$, we define the new polynomial family

$$\begin{aligned} \bar{P}_{v,w} = & \{p_{ij}(u + z_{ij}), p_{ij}(u + w) : i \in I_2, j = 1, \dots, l\} \\ & \cup \{p_{ij}(u + w) : i \in I_1, j = 1, \dots, l\}. \end{aligned}$$

We relabel the family

$$\bar{P}_{v,w} = \{q_{v,w,h,j} : 1 \leq h \leq s, 1 \leq j \leq l\}$$

in the following manner. We label each row

$$p_{i1}(u + z_{i1}), \quad \dots, \quad p_{il}(u + z_{il})$$

and

$$p_{i1}(u + w), \quad \dots, \quad p_{il}(u + w)$$

as

$$q_{v,w,h,1}(u), \quad \dots, \quad q_{v,w,h,l}(u)$$

for some unique $1 \leq h \leq s$ where $p_{1j}(u + z_{1j}) = q_{v,w,1,j}$ and $p_{i_0j}(u + w) = q_{v,w,s,j}(u)$.

Since for each vector (v, w) in \mathbb{Z}^{2d} , $p_{ij}(u + v)$, $p_{ij}(u + w)$, and $p_{ij}(u)$ are all equivalent, $\bar{P}_{v,w}$ and P have identical column degrees, and $w_j(P) = w_j(P_{v,w})$ for all $1 \leq j \leq l$ and $(v, w) \in \mathbb{Z}^{2d}$. By construction, the first row of $\bar{P}_{v,w}$ also contains a polynomial of maximal degree and it is easy to check that $\bar{P}_{v,w}$ is an ED-set for each (v, w) outside a set of zeros of finitely many polynomials. Hence, $\bar{P}_{v,w}$ is a standard polynomial family for almost all $(v, w) \in \mathbb{Z}^{2d}$.

Next, for each $(v, w) \in \mathbb{Z}^{2d}$ we define the new family

$$P_{v,w} = \{q_{v,w,h,j} - q_{v,w,s,j} : 1 \leq h \leq s - 1, 1 \leq j \leq l\}.$$

EXAMPLE. For P in our previous example on page 874, case 4 applies and $i_0 = 2$. It is easy to check that $Q = P_{v,w}$ with $(v, w) = (-1, 1)$.

LEMMA 4.2. *For each standard polynomial family P where $\deg(P) \geq 2$ and $\deg(p_{11}) = \deg(P)$, $P_{v,w}$ is standard for almost all choices of $(v, w) \in \mathbb{Z}^{2d}$. Moreover, $C(P_{v,w}) \leq C(P)$, and $\deg(P_{v,w})$ equals $\deg(P)$ or $\deg(P) - 1$.*

Proof. Since each entry in $P_{v,w}$ is constructed by subtracting 2 polynomials from the same column of $\bar{P}_{v,w}$, the maximum degree in each column of $P_{v,w}$ cannot increase. Therefore, $C(P_{v,w}) \leq C(P)$ and $\deg(P_{v,w}) \leq \deg(P)$. It is easy to check that $P_{v,w}$ is an ED-set whenever $\bar{P}_{v,w}$ is. We now show that the first row in $P_{v,w}$ contains a polynomial of maximal degree.

We split into the five cases used to define i_0 on page 875. In Cases 1, 4, and 5, $p_{i_0 1}$ is not equivalent to p_{11} . When $p_{i_0 1}$ is not equivalent to p_{11} ,

$$\deg(P_{v,w}) \geq \deg(q_{v,w,1,1} - q_{v,w,s,1}) = \deg(p_{11}) \geq \deg(P_{v,w}).$$

Thus, $\deg(q_{v,w,1,1} - q_{v,w,s,1}) = \deg(P_{v,w})$ and the first row in $P_{v,w}$ contains a polynomial of maximal degree.

In Case 2, $p_{i_0 j}$ is not equivalent to p_{1j} for some $1 \leq j \leq l$ and the degree of either p_{ij} or p_{1j} equals $\deg(P)$. So,

$$\deg(P_{v,w}) \geq \deg(q_{v,w,1,j} - q_{v,w,s,j}) = \deg(P) \geq \deg(P_{v,w}).$$

Thus, $\deg(q_{v,w,1,j} - q_{v,w,s,j}) = \deg(P_{v,w})$ and the first row in $P_{v,w}$ contains a polynomial of maximal degree.

In Case 3, all p_{i1} are equivalent to p_{11} , and $i_0 = 1$. Thus,

$$\deg(q_{v,w,1,1} - q_{v,w,s,1}) = p_{11}(u + v) - p_{11}(u + w) = \deg(P) - 1$$

for almost all $(v, w) \in \mathbb{Z}^{2d}$, since $\deg(p_{11}) \geq 2$. Let $j \in \{1, \dots, l\}$. Then either p_{ij} is equivalent to p_{1j} for all $i = 1, \dots, r$ or $\deg(p_{ij}) < \deg(P)$ for all $i = 1, \dots, r$. When p_{ij} is equivalent to p_{1j} , then

$$\deg(q_{v,w,h,j} - q_{v,w,s,j}) < \deg(p_{1j}) \leq \deg(P).$$

When $\deg(p_{ij}) < \deg(P)$, $\deg(q_{v,w,h,j} - q_{v,w,s,j}) < \deg(P)$. Thus, all polynomials in $P_{v,w}$ have degree less than or equal to $\deg(P) - 1$, and for almost all $(v, w) \in \mathbb{Z}^{2d}$, $\deg(q_{v,w,1,1} - q_{v,w,s,1}) = \deg(P) - 1$. Therefore, the first row in $P_{v,w}$ contains a polynomial of maximal degree.

In each case, the first row in $P_{v,w}$ contains a polynomial of maximal degree, and $\deg(P_{v,w})$ equals $\deg(P)$ in Cases 1, 2, 4, 5 and equals $\deg(P) - 1$ in Case 3. □

4.2. Reduction of weight. We now show that the above construction leads to a reduction in the weights of our polynomial families.

PROPOSITION 4.3. *For each $(v, w) \in \mathbb{Z}^{2d}$ and each standard polynomial family P where $\deg(p_{11}) = \deg(P) \geq 2$, we have $W(P_{v,w}) < W(P)$.*

Proof. We show that $W(P_{v,w}) < W(P)$ for each of our five cases used to define i_0 on page 875. In Cases 1, 2, and 3, $p_{i_0 1}$ has minimal degree over all p_{i1} . For all (v, w) , the equivalence classes and their degrees in each column remain the same in $\bar{P}_{v,w}$ as in P . Thus, $w_1(P) = w_1(\bar{P}_{v,w})$. Column 1 of $P_{v,w}$ is comprised of polynomials $q_{v,w,h,1} - q_{v,w,s,1}$, where $q_{v,w,s,1}$ has minimal degree over all $q_{v,w,h,1}$. We now consider each equivalence class in column 1 of $\bar{P}_{v,w}$ as we pass from $\bar{P}_{v,w}$ to $P_{v,w}$. Each distinct equivalence class in column 1 of $\bar{P}_{v,w}$ not containing $q_{v,w,s,1}$, remains a distinct equivalence class of the same degree in column 1 of $P_{v,w}$. The equivalence class in column one containing $q_{v,w,s,1}$ splits into possibly several equivalence classes of lower degree. Thus, $w_1(P_{v,w}) < w_1(P)$, and hence $W(P_{v,w}) < W(P)$.

For Cases 4 and 5, we show that $w_1((P_{v,w})^{j_0}) < w_1(P^{j_0})$, and $w_1((P_{v,w})^a) < w_1(P^a)$ for all $a < j_0$. The polynomials in the first column of P^a are precisely those entries in the a th column of P only from those rows whose entries are zero in columns $1, \dots, a - 1$. Thus, $w_1(P^a)$ counts the equivalence classes of polynomials from only those rows of column a in P whose entries are zero in columns $1, \dots, a - 1$.

Suppose $1 \leq a \leq j_0$. If the h th row of $\bar{P}_{v,w}$ has zeros in columns $1, \dots, a - 1$, then $q_{v,w,h,a} = p_{ia}(u + v)$ or $p_{ia}(u + w)$ where $p_{ia}(u)$ is a polynomial in P with $i \in H_{a-1}$. Moreover, for each $i \in H_{a-1}$, there is some row h of $\bar{P}_{v,w}$ with zeros in columns $1, \dots, a - 1$ and $q_{v,w,h,a} = p_{ia}(u + w)$. Thus, the equivalence classes in $\bar{P}_{v,w}$ from only those rows of column a whose entries are zero in columns $1, \dots, a - 1$ are the same as the equivalence classes in P from only those rows of column a whose entries are zero in columns $1, \dots, a - 1$. Thus, $w_1(\bar{P}_{v,w}^a) = w_1(P^a)$.

Since $i_0 \in H_{j_0-1}$, $q_{v,w,s,j} = 0$ for all $j = 1, \dots, j_0 - 1$. So, for all $j = 1, \dots, j_0 - 1$, $q_{v,w,h,j} - q_{v,w,s,j} = q_{v,w,h,j}$. Thus the rows in $\bar{P}_{v,w}$ (except the last) with zeros in columns $1, \dots, a - 1$, are the same as the rows in $P_{v,w}$ with zeros in columns $1, \dots, a - 1$.

When $a < j_0$, we have $q_{v,w,s,j} = 0$, for all $j = 1, \dots, a$. So the equivalence classes and their degrees in only those rows of column a whose entries are zero in columns $1, \dots, a - 1$ are the same for both $\bar{P}_{v,w}$ and $P_{v,w}$. Therefore, $w_1(P_{v,w}^a) = w_1(\bar{P}_{v,w}^a) = w_1(P^a)$.

When $a = j_0$, we have $q_{v,w,s,a} \neq 0$. However, $q_{v,w,s,a}$ has minimal degree over all $q_{v,w,h,a}$ where $q_{v,w,h,a} = 0$ for all $j = 1, \dots, a - 1$. As before, each distinct equivalence class of such polynomials in column a of $\bar{P}_{v,w}$ not containing $q_{v,w,s,a}$, remains a distinct equivalence class of the same degree in column a of $P_{v,w}$. The equivalence class in column a containing $q_{v,w,s,a}$ splits into possibly several equivalence classes of lower degree. Therefore, $w_1(P_{v,w}^a) < w_1(P^a)$. Since, $w_1(P_{v,w}^a) = w_1(P^a)$ for $a = 1, \dots, j_0 - 1$ and $w_1(P_{v,w}^{j_0}) = w_1(P^{j_0})$, $W(P_{v,w}) < W(P)$. □

4.3. PET-induction.

Proof of Proposition 4.1. Let $P = \{p_{ij} : 1 \leq i \leq r, 1 \leq j \leq l\}$ be a standard polynomial family. For polynomial families of degree 1, the result is given by Proposition 3.1. Suppose $\deg(P) \geq 2$. Since P is standard, by relabeling the transformations, we may assume that $\deg(p_{11}) = \deg(P)$. There are only finitely many column degrees $C(Q) < C(P)$ and weights $W(Q) < W(P)$ that correspond to families $Q = \{q_{ij} : 1 \leq i \leq s, 1 \leq j \leq l\}$ where $1 \leq s \leq 2r$ and $C(Q) \leq C(P)$. Thus, we state our PET-induction hypothesis as follows. We assume that for all $1 \leq s \leq 2r$ there exists $k \in \mathbb{N}$ such that for all standard polynomial families $Q = \{q_{ij} : 1 \leq i \leq s, 1 \leq j \leq l\}$ where $C(Q) < C(P)$, or

where $C(Q) \leq C(P)$, $\deg(q_{11}) = \deg(Q)$, and $W(Q) < W(P)$, we have

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^s T_1^{q_{i1}(u)} \dots T_l^{q_{il}(u)} b_i \right) \right\|_{L^2(\mu)} = 0$$

for any $b_1, \dots, b_r \in L^\infty(\mu)$ with $\|b_1\|_k = 0$, and for each Følner sequence $\{\Phi_N\}_{N=1}^\infty$ in \mathbb{Z}^d .

Now let $f_1, \dots, f_r \in L^\infty(\mu)$ where $\|f_1\|_k = 0$, and let $\{\Phi_N\}_{N=1}^\infty$ be a Følner sequence in \mathbb{Z}^d . Without loss of generality, we may assume that $\|f_i\|_{L^\infty(\mu)} \leq 1$ for all $1 \leq i \leq r$. By replacing each f_i with $T_1^{c_1} \dots T_l^{c_l} f_i$ for some $c_1, \dots, c_l \in \mathbb{Z}$, we may assume that each p_{ij} has zero constant term. In particular, each polynomial in P whose degree is 1 is linear.

By Lemma 3.2 and the Cauchy–Schwarz inequality we have for any finite set $F \subset \mathbb{Z}^d$,

$$\begin{aligned} & \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^r T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)} f_i \right) \right\|_{L^2(\mu)}^2 \\ & \leq \limsup_{N \rightarrow \infty} \frac{1}{|F|^2} \sum_{v,w \in F} \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \int_X \prod_{i=1}^r T_1^{p_{i1}(u+v)} \dots \\ & \quad T_l^{p_{il}(u+v)} f_i \cdot \prod_{i=1}^r T_1^{p_{i1}(u+w)} \dots T_l^{p_{il}(u+w)} f_i \, d\mu \\ & \leq \limsup_{N \rightarrow \infty} \frac{1}{|F|^2} \sum_{v,w \in F} \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \int_X \prod_{h=1}^s T_1^{q_{v,w,h,1}(u)} \dots \\ & \quad T_l^{q_{v,w,h,l}(u)} b_{v,w,h} \, d\mu \\ & \leq \frac{1}{|F|^2} \sum_{v,w \in F} \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{h=1}^{s-1} T_1^{(q_{v,w,h,1}-q_{v,w,s,1})(u)} \dots \right. \\ & \quad \left. T_l^{(q_{v,w,h,l}-q_{v,w,s,l})(u)} b_{v,w,h} \right\|_{L^2(\mu)} \end{aligned}$$

for $(v, w) \in \mathbb{Z}^{2d}$, where the $b_{v,w,h}$ represent any of the following bounded functions:

- $T_1^{p_{i1}(v-z_{i1})} \dots T_l^{p_{il}(v-z_{il})} f_i$ for $i \in I_2$,
- $f_i \cdot T_1^{p_{i1}(v)-p_{i1}(w)} \dots T_l^{p_{il}(v)-p_{il}(w)} f_i$ for $i \in I_1$.

Since P has degree of at least 2, $1 \in I_2$ and $b_{v,w,1} = T_1^{t_1} \dots T_l^{t_l} f_1$ for some $t_1, \dots, t_l \in \mathbb{Z}$. Thus, for all $k \in \mathbb{N}$ and all $(v, w) \in \mathbb{Z}^{2d}$,

$$\|b_{v,w,1}\|_k = \|f_1\|_k.$$

However, $P_{v,w} = \{q_{v,w,h,j} - q_{v,w,s,j} : 1 \leq h \leq s-1, 1 \leq j \leq l\}$, is a standard polynomial family where $1 \leq s-1 \leq 2r$ and $W(P_{v,w}) < W(P)$ for almost all $(v,w) \in \mathbb{Z}^{2d}$. We note that whenever $\deg(q_{v,w,1,1} - q_{v,w,s,1}) < \deg(P_{v,w})$, $C(P_{v,w}) < C(P)$. By the PET-induction hypothesis, for almost all choices of $(v,w) \in \mathbb{Z}^{2d}$, we have

$$\limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{h=1}^{s-1} T_1^{(q_{v,w,h,1} - q_{v,w,s,1})(u)} \dots T_l^{(q_{v,w,h,l} - q_{v,w,s,l})(u)} b_{v,w,h} \right\|_{L^2(\mu)} = 0.$$

For all other choices of $(v,w) \in \mathbb{Z}^{2d}$, the above average is bounded above by 1. Therefore,

$$\begin{aligned} & \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^r T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)} f_i \right) \right\|_{L^2(\mu)}^2 \\ & \leq \inf_F \frac{1}{|F|^2} \sum_{v,w \in F} \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \prod_{h=1}^{s-1} T_1^{(q_{v,w,h,1} - q_{v,w,s,1})(u)} \dots T_l^{(q_{v,w,h,l} - q_{v,w,s,l})(u)} b_{v,w,h} \right\|_{L^2(\mu)} = 0, \end{aligned}$$

where the infimum is taken over all finite subsets of \mathbb{Z}^d . □

4.4. Reduction to the standard case.

Proof of Proposition 2.10. We now reduce the general case to one involving standard systems. Let $P = \{p_{ij} : 1 \leq i \leq r, 1 \leq j \leq l\}$ be a (nonstandard) ED-set of polynomials of degree less than b , let $f_1, \dots, f_r \in L^\infty(\mu)$, and let $\{\Phi_N\}_{N=1}^\infty$ be a Følner sequence in \mathbb{Z}^d . Once again, we assume that each polynomial in P has zero constant term. In other words, $p_{ij}(\mathbf{0}) = 0$ for each polynomial p_{ij} in P , where $\mathbf{0}$ is the zero vector in \mathbb{Z}^d . Thus, we have $p_{ij}(u+v) = p_{ij}(u+z_{ij}) + p_{ij}(v-z_{ij})$ for each polynomial in P , where z_{ij} is defined as on page 876. By Lemma 3.2, there exists a Følner sequence $\{\Theta_N\}_{N=1}^\infty$ in \mathbb{Z}^{3d} such that

$$\begin{aligned} & \limsup_{N \rightarrow \infty} \left\| \frac{1}{|\Phi_N|} \sum_{u \in \Phi_N} \left(\prod_{i=1}^r T_1^{p_{i1}(u)} \dots T_l^{p_{il}(u)} f_i \right) \right\|_{L^2(\mu)}^2 \\ & \leq \limsup_{M \rightarrow \infty} \frac{1}{|\Theta_M|} \sum_{(u,v,w) \in \Theta_M} \int_X \prod_{i=1}^r T_1^{p_{i1}(u+v)+q(u)} \dots \end{aligned}$$

$$\begin{aligned}
 & T_l^{p_{il}(u+v)} f_i \prod_{i=1}^r T_1^{p_{i1}(u+w)+q(u)} \dots T_l^{p_{il}(u+w)} f_i d\mu \\
 & \leq \limsup_{M \rightarrow \infty} \left\| \frac{1}{\Theta_M} \sum_{(u,v,w) \in \Theta_M} \prod_{i=1}^r T_1^{p_{i1}(u+z_{i1})+q(u)} \dots T_l^{p_{il}(u+z_{il})} \right. \\
 & \quad \left. (T_1^{p_{i1}(v-z_{i1})} \dots T_l^{p_{il}(v-z_{il})} f_i) \prod_{i=1}^r T_1^{p_{i1}(u+w)+q(u)} \dots T_l^{p_{il}(u+w)} f_i \right\|_{L^2(\mu)},
 \end{aligned}$$

where $q : \mathbb{Z}^{3d} \rightarrow \mathbb{Z}$ is any polynomial of degree b . Whether z_{ij} equals v or w is determined only by the degree of p_{ij} , so each polynomial below is really only a polynomial in u, v, w . Thus, the set

$$\begin{aligned}
 & \{p_{i1}(u + z_{i1}) + q(u), p_{i1}(u + w) + q(u), \\
 & \quad p_{ij}(u + z_{ij}), p_{ij}(u + w) : 1 \leq i \leq r, 2 \leq j \leq l\}
 \end{aligned}$$

of polynomials from $\mathbb{Z}^{3d} \rightarrow \mathbb{Z}$ is a standard family of degree b . Thus, there exists $k \in \mathbb{N}$ (that depends only on the original polynomial family P) such that

$$\begin{aligned}
 & \limsup_{M \rightarrow \infty} \left\| \frac{1}{\Theta_M} \sum_{(u,v,w) \in \Theta_M} \prod_{i=1}^r T_1^{p_{i1}(u+z_{i1})+q(u)} \dots T_l^{p_{il}(u+z_{il})} \right. \\
 & \quad \left. (T_1^{p_{i1}(v-z_{i1})} \dots T_l^{p_{il}(v-z_{il})} f_i) \prod_{i=1}^r T_1^{p_{i1}(u+w)+q(u)} \dots T_l^{p_{il}(u+w)} f_i \right\|_{L^2(\mu)} \\
 & = 0. \quad \square
 \end{aligned}$$

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