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DERIVATIONS ON THE LINE AND FLOWS ALONG ORBITS

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The closure of the derivation $\lambda D: C_c^1(\mathbb{R}) \rightarrow C_0(\mathbb{R})$ defined by $(\lambda D)(f) = \lambda f'$, where $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ is continuous, generates a C_0 -group on $C_0(\mathbb{R})$ (corresponding to a flow on \mathbb{R}) if and only if $1/\lambda$ is not locally integrable on either side of any zero of λ or at $\pm\infty$.

If S is a flow on a locally compact, Hausdorff, space X with fixed point set X_S^0 , δ_S is the generator of the induced action on $C_0(X)$, $\lambda: X \setminus X_S^0 \rightarrow \mathbb{R}$ is continuous, and bounded on sets of low frequency under S , and $t \rightarrow \lambda(S_t \omega)^{-1}$ is not locally integrable on either side of any zero or at $\pm\infty$, then the flows along the orbits of S form a flow on X whose generator acts as $\lambda \delta_S$.

1. Introduction. Let S be a flow on a locally compact, Hausdorff, space X , and δ_S be the generator of the associated one-parameter group of *-automorphisms of $C_0(X)$, the commutative C^* -algebra of continuous complex-valued functions on X which vanish at infinity. Thus

$$\delta_S f = \lim_{t \rightarrow 0} t^{-1}(f \circ S_t - f)$$

whenever the limit exists (pointwise, and hence uniformly) and defines a function in $C_0(X)$. Let $\mathcal{D}_S^\infty = \bigcap_{n \geq 1} \mathcal{D}(\delta_S^n)$. Then \mathcal{D}_S^∞ is a dense *-subalgebra of $C_0(X)$. If $\delta: \mathcal{D}_S^\infty \rightarrow C_0(X)$ is a *-derivation, then there is a function $\lambda: X \rightarrow \mathbb{R}$ such that

$$\delta f = \lambda \delta_S f \quad (f \in \mathcal{D}_S^\infty)$$

[1]. The function λ may be chosen arbitrarily on the fixed point set X_S^0 :

$$\begin{aligned} X_S^0 &= \{ \omega \in X: S_t \omega = \omega \text{ for all } t \} \\ &= \{ \omega \in X: \delta_S f(\omega) = 0 \text{ for all } f \text{ in } \mathcal{D}_S^\infty \}, \end{aligned}$$

and we shall always assume that $\lambda = 0$ on X_S^0 . However, λ is uniquely determined and continuous on $X \setminus X_S^0$, and satisfies a bound of the form

$$(*) \quad |\lambda(\omega)| \leq c(1 + \nu(\omega)^n) \quad (\omega \in X \setminus X_S^0)$$

for some constant $c \geq 0$, and integer $n \geq 0$, where $\nu(\omega)$ is the frequency of ω , so

$$\nu(\omega)^{-1} = \inf\{t > 0: S_t \omega = \omega\}$$

($\nu(\omega) = 0$ if ω is aperiodic) (see [4]).

We shall therefore study the $*$ -derivations $\lambda\delta_S$ defined by

$$(\lambda\delta_S)f = \begin{cases} \lambda\delta_S f & \text{on } X \setminus X_S^0 \\ 0 & \text{on } X_S^0 \end{cases}$$

whenever the right-hand side defines a function in $C_0(X)$. Here $\lambda: X \setminus X_S^0 \rightarrow \mathbb{R}$ is a continuous function. The domain $\mathcal{D}(\lambda\delta_S)$ contains \mathcal{D}_S^∞ if and only if λ satisfies a bound of the form (*), but this will not necessarily be assumed. Nevertheless, $\mathcal{D}(\lambda\delta_S)$ is always reasonably large. Indeed for any ω in $X \setminus X_S^0$, $\varepsilon > 0$ such that $2\varepsilon\nu(\omega) < 1$ and F in $C^\infty[-\varepsilon, \varepsilon]$, there exists f in \mathcal{D}_S^∞ such that $f(S_t\omega) = F(t)$ ($|t| \leq \varepsilon$), and $\text{supp } f \subset X \setminus X_S^0$ [4]. In particular, $f \in \mathcal{D}(\lambda\delta_S)$.

The properties of interest are whether there is a flow T whose generator δ_T extends $\lambda\delta_S$, and if so whether T is unique and whether $\mathcal{D}(\lambda\delta_S)$ (or some smaller subalgebra) is a core for δ_T . Considering both functions which vary transversally and along the orbits of S , it is apparent that T should be a flow along the orbits of S whose speed is given at each point by the function λ . Thus

$$T_t S_s \omega = S_{\tau_\omega(s, t)} \omega$$

where τ_ω is a flow on \mathbb{R} such that

$$\partial\tau_\omega/\partial t = \lambda_\omega \circ \tau_\omega$$

where $\lambda_\omega(s) = \lambda(S_s\omega)$.

The first stage (§2) therefore is to study flows T on \mathbb{R} satisfying the differential equation

$$\partial T/\partial t = \lambda \circ T$$

where $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function. If $1/\lambda$ is not locally integrable on either side of any zero of λ or at $\pm\infty$, then there is a unique flow T of this type, each zero of λ is a fixed point of T , and $C_c^\infty(\mathbb{R})$ is a core for δ_T . Otherwise, there may be no flows or there may be many flows.

In §3, it is shown that if each λ_ω satisfies these conditions of reciprocal non-integrability, then the flows with speeds λ_ω along the orbits together define a flow on X whose generator extends $\lambda\delta_S$.

There is some overlap between §2 of this paper, a paper of de Laubenfels [6], which left several questions incompletely answered, and an unpublished manuscript of the author's [2] which has circulated and been cited quite widely. The results of §3 are more general than those obtained in [3, 7], where it was assumed that λ satisfies a Lipschitz condition

$$|\lambda(S_t\omega) - \lambda(\omega)| \leq |t|\kappa(\nu)$$

whenever $\nu(\omega) \leq \nu$. Such a condition implies the reciprocal non-integrability conditions.

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2. The real line. Sakai [9] has raised the question of characterizing all flows T on $[0, 1]$ whose generator extends λD , where $\lambda \in C[0, 1]$ and D denotes differentiation defined on $C^1[0, 1]$. The motivation for this was the fact that, for any flow T on $[0, 1]$, there is a homeomorphism θ of $[0, 1]$ such that $\delta_{\theta T \theta^{-1}}$ extends λD for some λ . Similar remarks apply to flows on \mathbb{R} , where D itself is the generator for the flow of translations, and we shall work on the whole line, at least initially.

In fact, one can, by choosing θ appropriately, arrange that $\theta T \theta^{-1}$ is one of the flows T_U^ε described in the following example [10, p. 26]. But this fact does not directly help to decide when λD extends to a generator, nor is it helpful in considering flows on general spaces.

EXAMPLE 2.1. For each open interval I in \mathbb{R} , define flows T_I on I as follows:

$$\begin{aligned}
 T_{(a,b)}(x,t) &= \frac{b(x-a)e^{(b-a)t} + a(b-x)}{b-x+(x-a)e^{(b-a)t}}, \\
 T_{(a,\infty)}(x,t) &= a+(x-a)e^t, \\
 T_{(-\infty,b)}(x,t) &= b+(x-b)e^{-t}, \\
 T_{\mathbb{R}}(x,t) &= x+t.
 \end{aligned}$$

Now let U be an open subset of \mathbb{R} , \mathcal{C}_U be the set of all connected components of U , and ε be a function of \mathcal{C}_U into $\{-1, 1\}$. Define

$$T_U^\varepsilon(x,t) = \begin{cases} T_I(x, \varepsilon(I)t) & (x \in I \in \mathcal{C}_U), \\ x & (x \in \mathbb{R} \setminus U). \end{cases}$$

Then T_U^ε is a flow on \mathbb{R} , and its generator is the closure of $\lambda_U^\varepsilon D | C_c^\infty(\mathbb{R})$, where

$$\lambda_U^\varepsilon(x) = \begin{cases} \varepsilon((a,b))(x-a)(b-x) & (x \in (a,b) \in \mathcal{C}_U), \\ \varepsilon((a,\infty))(x-a) & (x \in (a,\infty) \in \mathcal{C}_U), \\ \varepsilon((-\infty,b))(b-x) & (x \in (-\infty,b) \in \mathcal{C}_U), \\ \varepsilon(\mathbb{R}) & (\text{if } U = \mathbb{R}), \\ 0 & (x \in \mathbb{R} \setminus U). \end{cases}$$

Let $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ be any continuous function, and put

$$Z(\lambda) = \{x \in \mathbb{R}: \lambda(x) = 0\},$$

$$U(\lambda) = \mathbb{R} \setminus Z(\lambda) = \{x: \lambda(x) \neq 0\}.$$

For x in $U(\lambda)$, let

$$\alpha_x = \sup\{y < x: \lambda(y) = 0\},$$

$$\beta_x = \inf\{y > x: \lambda(y) = 0\}$$

with the convention that the supremum of the empty set is $-\infty$, and the infimum is $+\infty$.

Let $A_l^+(\lambda)$ (respectively, $A_l^-(\lambda)$) be the set of all points x in $Z(\lambda) \cup \{\infty\}$ such that for some $y < x$, $\lambda \geq 0$ (respectively, $\lambda \leq 0$) in (y, x) and $1/\lambda$ is integrable over (y, x) . Let $A_r^+(\lambda)$ (respectively, $A_r^-(\lambda)$) be the set of all x in $Z(\lambda) \cup \{-\infty\}$ such that for some $z > x$, $\lambda \geq 0$ (respectively, $\lambda \leq 0$) in (x, z) and $1/\lambda$ is integrable over (x, z) . Let

$$A_l(\lambda) = A_l^+(\lambda) \cup A_l^-(\lambda), \quad A_r(\lambda) = A_r^+(\lambda) \cup A_r^-(\lambda),$$

$$A(\lambda) = A_l(\lambda) \cup A_r(\lambda).$$

The first lemma specifies the properties which amount to a flow on \mathbb{R} having speed λ . The proof is elementary and will be omitted.

LEMMA 2.2. *Let T be a flow on \mathbb{R} , and $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ be continuous. The following are equivalent:*

- (i) T is differentiable with respect to t , and $\partial T/\partial t = \lambda \circ T$,
- (ii) $C_c^\infty(\mathbb{R}) \subset \mathcal{D}(\delta_T)$ and δ_T extends $\lambda D|C_c^\infty(\mathbb{R})$,
- (iii) $C_c^1(\mathbb{R}) \subset \mathcal{D}(\delta_T)$ and δ_T extends $\lambda D|C_c^1(\mathbb{R})$,
- (iv) If $x \in U(\lambda)$ and $T_t x \in (\alpha_x, \beta_x)$, then

$$\int_x^{T_t x} \frac{dy}{\lambda(y)} = t;$$

if $x \in \text{int } Z(\lambda)$, then $T_t x = x$.

COROLLARY 2.3. *Let T be a flow with speed λ (so that T satisfies the conditions of Lemma 2.2) and $x \in U_\lambda$. The following are equivalent:*

- (i) $\{T_t x: t \in \mathbb{R}\} \subset U(\lambda)$,
- (ii) $\{T_t x: t \in \mathbb{R}\} = (\alpha_x, \beta_x)$,
- (iii) $\alpha_x \notin A_r(\lambda)$ and $\beta_x \notin A_l(\lambda)$.

The following result (for $[0, 1]$ rather than \mathbb{R}) was included in [6], but no proof was given of the core property. The construction of T appeared earlier in [11].

THEOREM 2.4. *Let $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function. The following are equivalent:*

- (i) *There is a flow T such that δ_T is the closure of $\lambda D \mid C_c^\infty(\mathbb{R})$,*
- (ii) $A(\lambda) = \emptyset$.

Proof. (i) \Rightarrow (ii). For y in $Z(\lambda)$, $(\delta_T f)(y) = 0$ for all f in $C_c^\infty(\mathbb{R})$, and hence for all f in $\mathcal{D}(\delta_T)$. It follows that $T_t y = y$. Thus for x in $U(\lambda)$, $\{T_t x\} \subset U(\lambda)$, so, by Corollary 2.3, $\alpha_x \notin A_r(\lambda)$ and $\beta_x \notin A_l(\lambda)$. Now if there exists z in $A_l(\lambda)$, then there exists x in $U(\lambda)$ such that $x < z$ and $1/\lambda$ is integrable over (x, z) and therefore over (x, β_x) . But then $\beta_x \in A_l(\lambda)$, which is a contradiction. Similarly, $A_r(\lambda)$ is empty.

(ii) \Rightarrow (i). For x in $U(\lambda)$, there is a (unique) function q such that $q(x) = 0$ and $q' = 1/\lambda$ in (α_x, β_x) ; q is injective, and, by assumption, q maps (α_x, β_x) onto \mathbb{R} . Define $T_t x = q^{-1}(t)$. For y in $Z(\lambda)$, define $T_t y = y$. It is easy to verify that T is a flow with speed λ .

The open set $U(\lambda)$ may be decomposed into a countable union of disjoint open intervals (a_i, b_i) . Let $\mathcal{D}(\lambda)$ be the algebra of all functions f in $C_c^1(\mathbb{R})$ which are constant in some neighborhood of each a_i and in some neighborhood of each b_i . Since T fixes each a_i and each b_i , $\mathcal{D}(\lambda)$ is invariant under the dual action of T —the derivative of $f \circ T_t$ is $(\lambda \circ T_t)(f' \circ T_t)/\lambda$ on $U(\lambda)$. Since $\mathcal{D}(\lambda)$ is dense in $C_0(\mathbb{R})$, and contained in $\mathcal{D}(\delta_T)$, it follows that $\mathcal{D}(\lambda)$, and therefore $C_c^1(\mathbb{R})$, is a core for δ_T . Finally, given f in $C_c^1(\mathbb{R})$ with support in $[-N, N]$, there is a sequence f_n in $C_c^\infty(\mathbb{R})$ with support in $[-N, N]$ such that $\|f - f_n\| \rightarrow 0$, $\|f' - f_n'\| \rightarrow 0$. Then $\|\delta_T f_n - \delta_T f\| \rightarrow 0$. Thus $C_c^\infty(\mathbb{R})$ is a core for δ_T .

If $A(\lambda) \neq \emptyset$, there may or may not be a flow with speed λ , and any such flow may or may not be unique. Suppose for example that there exists x in $A_l^+(\lambda) \cap A_r^-(\lambda)$. Then any flow with speed λ would reach x from neighboring points on either side in a finite length of time, but would have no way of leaving x . So there is no flow with speed λ . On the other hand, if there are sufficiently many zeros of λ , a flow T may be delayed at the zeros. These delays are measured by μ where

$$(1) \quad \mu(I_T(x, t)) = |t| - \int_{I_T(x, t)} \frac{dy}{|\lambda(y)|}$$

for x in $U(\lambda)$, where $I_T(x, t)$ is the open interval between x and $T_t x$. Since the intervals $I_T(x, t)$ are disjoint from the fixed point space \mathbb{R}_T^0 , there is no restriction on μ on \mathbb{R}_T^0 , and, for standardisation, one may as well assume that $\mu(\mathbb{R}_T^0) = 0$. Thus a (positive) measure μ , defined on the

Borel subsets of \mathbb{R} , will be said to be a *delay measure* for T if (1) is satisfied and $\mu(\mathbb{R}_T^0) = 0$.

Conversely, it is possible to reconstruct T from μ by observing that $T_t x = y$ if $x < y$ and

$$\int_x^y \frac{dz}{\lambda(z)} + (\text{sgn } t)\mu(x, y) = t.$$

This sets up a bijective correspondence between flows with speed λ and a certain class of measures, which have to be identified. A formal statement will be made in Theorem 2.5, for which the following notation and terminology is needed. As suggested above, finiteness of the delays and integrability of $1/\lambda$ on one side of a zero of λ has to be balanced on the other side with no change of sign of λ .

For a measure μ on \mathbb{R} , let $F_l(\mu)$ (respectively, $F_r(\mu)$) be the set of all x in $(-\infty, \infty]$ (respectively, $[-\infty, \infty)$) for which $\mu(y, x) < \infty$ for some $y < x$ (respectively, $\mu(x, z) < \infty$ for some $z > x$). Then μ will be said to be a *fluid measure* for λ if μ is non-atomic,

$$(2) \quad A_l^\pm(\lambda) \cap F_l(\mu) = A_r^\pm(\lambda) \cap F_r(\mu),$$

and μ is carried by $A_l(\lambda) \cap F_l(\mu)$ ($= A_r(\lambda) \cap F_r(\mu)$). Note that all these sets are Borel measurable, and that $A_l(\lambda) \setminus A_r(\lambda)$ etc. are countable and therefore null for measures μ which are non-atomic.

THEOREM 2.5. *Let $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function. For any fluid measure μ for λ , there is a unique flow T on \mathbb{R} with speed λ for which μ is a delay measure. Conversely, for any flow T with speed λ , there is a unique delay measure μ for T , and μ is a fluid measure for λ .*

Proof. For simplicity, we shall write A_l^+ , F_l , etc. in place of $A_l^+(\lambda)$, $F_l(\lambda)$ etc., and put

$$\begin{aligned} V^+ &= \{x: \lambda(x) \geq 0\}, & V^- &= \{x: \lambda(x) \leq 0\}, \\ U^+ &= \{x: \lambda(x) > 0\}, & U^- &= \{x: \lambda(x) < 0\}. \end{aligned}$$

Let μ be a fluid measure. Define an equivalence relation on \mathbb{R} by saying that points x and y with $x < y$ are equivalent if $\mu(x, y) < \infty$ and $1/\lambda$ is integrable over (x, y) . Let C_x be the equivalence class of x ; it is clear that C_x is some interval in \mathbb{R} . If C_x consists of the single point x , define $T_t x = x$. Otherwise, let a and b be the endpoints of C_x , so that $-\infty \leq a \leq x \leq b \leq \infty$. To define $T_t x$, the first stage is to show that C_x is contained in V^+ or in V^- . Suppose that there exist y^- in $C_x \cap U^-$ and y^+

in $C_x \cap U^+$, and suppose for the sake of argument that $y^- < y$. Let $y = \sup((y^-, y^+) \cap U^+)$, so that $y^- < y < y^+$. Then (y, y^+) is contained in V^+ , and y is equivalent to y^+ , so $y \in A_r^+ \cap F_r$. By (2), $y \in A_l^+$ which contradicts the fact that y is the limit of an increasing sequence in U^- .

Now suppose for the sake of argument that C_x is contained in V^+ (the other case is similar). If $a = x$, then $x \notin A_l^+ \cap F_l = A_r^+ \cap F_r$, so $b = x$. Thus we need only consider the case $a < x < b$. Define

$$\varphi(x') = \begin{cases} -\int_{x'}^x \frac{dy}{\lambda(y)} - \mu(x', x) & (a \leq x' \leq x), \\ \int_x^{x'} \frac{dy}{\lambda(y)} + \mu(x, x') & (x \leq x' \leq b). \end{cases}$$

By definition of the equivalence relation, and (2),

$$a \notin A_l \cap F_l \supset A_r^+ \cap F_r.$$

Since $(a, x) \subset V^+$, it follows that either $\mu(a, x) = \infty$ or $\int_a^x \lambda(y)^{-1} dy = \infty$, so $\varphi(a) = -\infty$. Similarly, $\varphi(b) = \infty$. In particular, neither a nor b is equivalent to x , so $C_x = (a, b)$.

Since μ is non-atomic, φ is continuous, and φ is clearly strictly increasing. Thus for each t in \mathbb{R} , there is a unique point $T_t x$ in (a, b) such that $\varphi(T_t x) = t$, and $t \mapsto T_t x$ is a homeomorphism of \mathbb{R} onto $(a, b) = C_x$. It is clear that $T_0 x = x$ and (1) holds.

If T is defined on $\mathbb{R} \times \mathbb{R}$ in this way, then for $s, t \geq 0$ and with the above notation and assumptions, using (1) with x replaced by $T_t x$,

$$\begin{aligned} \varphi(T_{s+t} x) &= s + t = \int_{T_t x}^{T_s T_t x} \frac{dy}{\lambda(y)} + \mu(T_t x, T_s T_t x) + t \\ &= \varphi(T_s T_t x) - \varphi(T_t x) + \varphi(T_t x) = \varphi(T_s T_t x), \end{aligned}$$

so $T_{s+t} x = T_s T_t x$. Dealing similarly with other cases, it follows that T satisfies the group property. Since T_t is an order-preserving homeomorphism of each C_x , it is a homeomorphism of \mathbb{R} . It is clear from the construction that $t \mapsto T_t x$ is continuous, so T is a continuous flow on \mathbb{R} . (For flows on \mathbb{R} , it is elementary to establish joint continuity from separate continuity, but flows on general spaces have the same property (see [5, Lemma 2.4]) for example).

For x in $A_l \cap F_l$, C_x is non-trivial, so x is not fixed by T . Thus $A_l \cap F_l$ is disjoint from \mathbb{R}_T^0 (actually $\mathbb{R}_T^0 = \mathbb{R} \setminus (A_l \cap F_l)$). Since μ is carried by $A_l \cap F_l$, μ is a delay measure. Since $\mu(U) = 0$, it follows from (1) and the construction that Lemma 2.2(iv) is satisfied, so that T has speed λ .

Let S be any flow with speed λ for which μ is a delay measure. For x in U^+ , $S_t x$ increases with t for small t by Lemma 2.2(iv), and hence for all t (since $t \mapsto S_t x$ is either strictly monotone or constant by the group property). Now $S_t x$ is determined by (1). Similarly $S_t x$ is uniquely determined for x in U^- . Any interior point of Z is fixed under S . Thus $S_t x$ is uniquely determined for all x in a dense subset of \mathbb{R} , so by continuity S is unique.

Now let T be a flow with speed λ , let x be a point in $\mathbb{R} \setminus \mathbb{R}_T^0$ and C be the trajectory of x . Now $t \mapsto T_t x$ is injective, hence strictly monotone, and suppose for the sake of argument that it is increasing, so C is contained in V^+ by Lemma 2.2(i). If for some $\epsilon > 0$ and $s_1 < s_2$, $\lambda(T_t x) < \epsilon$ whenever $s_1 < t < s_2$, then by Lemma 2.2(iv),

$$T_{s_2} x - T_{s_1} x < \epsilon(s_2 - s_1).$$

For $t_1 < t_2$, $\{y \in (T_{t_1} x, T_{t_2} x) : \lambda(y) < \epsilon\}$ is a countable union of disjoint intervals of the type $(T_{s_1} x, T_{s_2} x)$, so it follows that its Lebesgue measure is less than $\epsilon(t_2 - t_1)$. Hence $Z \cap (T_{t_1} x, T_{t_2} x)$ is (Lebesgue) null.

If $\lambda(T_t x) > 0$ whenever $s'_1 < t < s'_2$, then by Lemma 2.2(iv),

$$(3) \quad s'_2 - s'_1 = \int_{T_{s'_1} x}^{T_{s'_2} x} \frac{dy}{\lambda(y)}.$$

Now $U^+ \cap (T_{t_1} x, T_{t_2} x)$ is a countable union of disjoint intervals of the form $(T_{s'_1} x, T_{s'_2} x)$ and, taking the sum over these intervals and using the nullity of $Z \cap (T_{t_1} x, T_{t_2} x)$ gives

$$(4) \quad t_2 - t_1 \geq \int_{U \cap (T_{t_1} x, T_{t_2} x)} \frac{dy}{\lambda(y)} = \int_{T_{t_1} x}^{T_{t_2} x} \frac{dy}{\lambda(y)}.$$

Define a function F_C on C by

$$F_C(T_t x) = \begin{cases} t + \int_{T_t x}^x \frac{dy}{\lambda(y)} & (t \leq 0), \\ t - \int_x^{T_t x} \frac{dy}{\lambda(y)} & (t > 0). \end{cases}$$

Then F_C is continuous and (4) shows that F_C is increasing. So F_C determines a (positive) non-atomic Lebesgue-Stieltjes measure μ_C on C , and μ_C may be regarded as a measure on \mathbb{R} . Furthermore μ_C is independent of the choice of x in C , since replacing x by $T_t x$ alters F_C only by a constant. For $t > 0$ it is immediate that

$$(5) \quad \int_x^{T_t x} \frac{dy}{\lambda(y)} + \mu_C(x, T_t x) = t.$$

Also (3) shows that any compact subinterval of the open set $C \cap U^+$, and hence $C \cap U^+$ itself, is μ_C -null, so μ_C is carried by $C \cap Z$.

Similarly for a non-trivial trajectory C contained in V^- , one may construct a non-atomic measure μ_C , carried by $C \cap Z$, such that

$$(6) \quad \int_x^{T_t x} \frac{dy}{\lambda(y)} - \mu_C(x, T_t x) = t \quad (t < 0).$$

There are only countably many non-trivial trajectories C ; let μ be the sum of all the corresponding measures μ_C . It is clear that $\mu(\mathbb{R}_T^0) = 0$, and (5) and (6) show that (1) also holds, so μ is a delay measure for T .

Suppose x is a point in Z with non-trivial trajectory C . Assuming that C is contained in V^+ , (5) gives

$$\int_{T_{-1}x}^{T_1x} \frac{dy}{\lambda(y)} + \mu_C(T_{-1}x, T_1x) = 2,$$

so $x \in A_l^+ \cap F_l \cap A_r^+ \cap F_r$.

Now consider a point in $\mathbb{R}_T^0 \cap A_l^+$. For all sufficiently large $x' < x$, (x', x) is contained in V^+ and $1/\lambda$ is integrable over (x', x) . Let x'' be any point of $U^+ \cap (x', x)$. The trajectory C of x'' is contained in $(-\infty, x)$, so

$$\begin{aligned} \mu(x', x) &\geq \mu_C(x'', x) \geq \lim_{t \rightarrow \infty} \mu_C(x'', T_t x'') \\ &= \lim_{t \rightarrow \infty} \left\{ t - \int_{x''}^{T_t x''} \frac{dy}{\lambda(y)} \right\} = \infty, \end{aligned}$$

using (5) in the penultimate step. Thus $x \notin F_l$.

These and similar arguments show that

$$\begin{aligned} &(A_l \cap F_l) \cup (A_r \cap F_r) \\ &\subset Z \setminus \mathbb{R}_T^0 \subset [(A_l^+ \cap A_r^+) \cup (A_l^- \cap A_r^-)] \cap F_l \cap F_r. \end{aligned}$$

Thus μ is a fluid measure.

Finally, let μ' be any delay measure for T . Then (1) shows that μ' is uniquely determined on any open subinterval of a non-trivial trajectory, and is σ -finite on the trajectory. Hence μ' is uniquely determined on each non-trivial trajectory. Since μ' is carried by the union of the countable set of non-trivial trajectories, it follows that μ' is unique. This completes the proof of Theorem 2.5.

From Theorem 2.5, it is a routine matter of measure theory to determine those λ for which there is a (unique) flow with speed λ .

COROLLARY 2.6. *There is at least one flow on \mathbb{R} with speed λ if and only if $(x, y) \cap Z(\lambda)$ is uncountable whenever $-\infty \leq x < y \leq \infty$ and either $x \in (A_r^+(\lambda) \setminus A_l^+(\lambda)) \cup (A_r^-(\lambda) \setminus A_l^-(\lambda))$ or $y \in (A_l^+(\lambda) \setminus A_r^-(\lambda)) \cup (A_l^-(\lambda) \setminus A_r^-(\lambda))$. The flow is unique if and only if $A_l^+(\lambda) = A_r^+(\lambda)$, $A_l^-(\lambda) = A_r^-(\lambda)$ and $A(\lambda)$ is countable. If there are two distinct flows with speed λ , then there are uncountably many.*

If $\overline{\lambda D | C_c^\infty(\mathbb{R})}$ generates a C_0 -semigroup τ , then the derivation law implies that τ_t is an endomorphism of $C_0(\mathbb{R})$. Since all C_0 -groups of *-automorphisms arise from flows, Theorem 2.5 covers all cases when $\overline{\lambda D | C_c^\infty(\mathbb{R})}$ generates a C_0 -group. A C_0 -semigroup of endomorphisms corresponds to a half-flow T on $\overline{\mathbb{R}} = \mathbb{R} \cup \{\pm \infty\}$ which fixes $\pm \infty$, that is, a continuous mapping $T: \overline{\mathbb{R}} \times [0, \infty) \rightarrow \overline{\mathbb{R}}$ such that

$$T_0 x = x, \quad T_s T_t = T_{s+t}, \quad T_t \infty = \infty, \quad T_t(-\infty) = -\infty.$$

The analogue of Theorem 2.4 follows.

PROPOSITION 2.7. *Let $\lambda: \mathbb{R} \rightarrow \mathbb{R}$ be continuous. The following are equivalent:*

- (i) $\overline{\lambda D | C_c^\infty(\mathbb{R})}$ generates a C_0 -semigroup on $C_0(\mathbb{R})$,
- (ii) $A_r^+(\lambda) = A_l^-(\lambda) = \emptyset$.

The C_0 -semigroup in Proposition 2.7 arises from a half-flow on \mathbb{R} (as opposed to $\overline{\mathbb{R}}$) if and only if $-\infty \notin A_r^-(\lambda)$ and $\infty \notin A_l^+(\lambda)$, that is, $1/\lambda$ is not integrable at $\pm \infty$.

All the results of this section have analogues for $\mathbb{T} (= \mathbb{R}/\mathbb{Z})$ and $[0, 1]$, provided that $A_l^+(\lambda)$ etc. are interpreted correctly. For \mathbb{T} , regard $\lambda: \mathbb{T} \rightarrow \mathbb{R}$ as a periodic function on \mathbb{R} and let $A_l^+(\lambda)$ consist of those x in $Z(\lambda)$ such that for some $y < x$, $\lambda \geq 0$ in (y, x) and $1/\lambda$ is integrable over (y, x) , etc. The statements of Theorems 2.4 and 2.5 and Proposition 2.7 are almost unchanged. For $[0, 1]$, let $A_l^+(\lambda)$ consist of those $x \neq 0$ in $Z(\lambda)$ such that, for some $0 < y < x$, $\lambda \geq 0$ in (y, x) and $1/\lambda$ is integrable over (y, x) ; let $A_r^+(\lambda)$ consist of those $x \neq 1$ in $Z(\lambda)$ such that for some $x < z < 1$, $\lambda \leq 0$ in (x, z) and $1/\lambda$ is integrable over (x, z) , etc. The statements of Theorem 2.4 become:

- (i) There is a flow T on $[0, 1]$ such that $\delta_T = \overline{\lambda D}$,
- (ii) $A(\lambda) = \emptyset$; $\lambda(0) = \lambda(1) = 0$.

Theorem 2.5 is valid, but only for functions satisfying $\lambda(0) = \lambda(1) = 0$. The conditions of Proposition 2.7 are:

- (i) $\overline{\lambda D}$ generates a C_0 -semigroup on $C[0, 1]$,
- (ii) $A_r^+(\lambda) = A_l^-(\lambda) = \emptyset$; $\lambda(0) \geq 0$, $\lambda(1) \leq 0$.

This answers a question raised in [6]. In particular, Theorem 4 of [6] remains valid if the assumption that the derivation is well-behaved is dropped, provided that the assertion that $p(0) = p(1) = 0$ is replaced by the conditions $p(0) \geq 0, p(1) \leq 0$. Some of the claims made in [6] about the example on p. 77 are incorrect, and the true position is set out below. (In comparing this paper with [6], the reader should bear in mind that there is a difference in sign conventions in defining generators.)

EXAMPLE 2.8 [6, p. 77]. Consider $\lambda: [0, 1] \rightarrow \mathbb{R}$ defined by $\lambda(x) = -2x^{1/2}$. Then

$$A_r^-(\lambda) = \{0\}, \quad A_r^+(\lambda) = A_l^-(\lambda) = A_l^+(\lambda) = \emptyset.$$

Thus condition (ii) is satisfied, and $\overline{\lambda D}$ is the generator of the half-flow T^- , where

$$T_t^- x = (\max(x^{1/2} - t, 0))^2.$$

On the other hand, $-\lambda$ does not satisfy (ii) because $-\lambda(1) < 0$ and $0 \in A_r^+(-\lambda)$. The half-flow T^+ defined by

$$T_t^+ x = (\min(x^{1/2} + t, 1))^2$$

satisfies

$$\delta_{T^+} f(x) = -\lambda(x) f'(x)$$

for $0 < x < 1$, but behaves differently at both endpoints.

3. General spaces. Let S be a flow on a locally compact Hausdorff space X , with fixed point set X_S^0 , and let $\lambda: X \setminus X_S^0 \rightarrow \mathbb{R}$ be a continuous function. The problem now is to determine conditions under which there is a flow with “speed λ relative to S ”, and how such flows behave at the points of X_S^0 . The first result interprets the relative speed in two different, but equivalent, ways.

PROPOSITION 3.1. *Let T be a flow on X , and $\lambda: X \setminus X_S^0 \rightarrow \mathbb{R}$ be a continuous function. The following are equivalent:*

- (i) *For $\omega \in \text{int } X_S^0, T_t \omega = \omega$; for $\omega \in X \setminus X_S^0$, there is a function $\tau_\omega: \mathbb{R} \rightarrow \mathbb{R}$ such that $T_t \omega = S_{\tau_\omega(t)} \omega$ ($t \in \mathbb{R}$) and $\tau'_\omega(0) = \lambda(\omega)$,*
- (ii) *If $f \in \mathcal{D}(\delta_S)$ and $g \in C_0(X)$ are such that*

$$g = \begin{cases} \lambda \delta_S f & \text{on } X \setminus X_S^0 \\ 0 & \text{on } X_S^0, \end{cases}$$

then $f \in \mathcal{D}(\delta_T)$ and $\delta_T f = g$.

Proof. (i) \Rightarrow (ii). This is a standard argument, but the details are included for completeness. For ω in $X \setminus X_S^0$,

$$\begin{aligned} \lim_{t \rightarrow 0} \frac{f(T_t \omega) - f(\omega)}{t} &= \frac{d}{dt} \left(f(S_{\tau_\omega(t)} \omega) \right) \Big|_{t=0} \\ &= \tau'_\omega(0) \delta_S f(\omega) = g(\omega). \end{aligned}$$

Replacing ω by $T_s \omega$, it follows that

$$\begin{aligned} \left| \frac{f(T_t \omega) - f(\omega)}{t} - g(\omega) \right| &= \left| \frac{1}{t} \int_0^t \left\{ \frac{d}{ds} (f(T_s \omega)) - g(\omega) \right\} ds \right| \\ &\leq \frac{1}{|t|} \int_0^t |g(T_s \omega) - g(\omega)| ds \leq \sup_{|s| \leq |t|} \|g \circ T_s - g\|. \end{aligned}$$

By continuity, this estimate remains valid for ω in $\overline{X \setminus X_S^0}$, while it is trivially valid for ω in $\text{int } X_S^0$. Thus

$$\|t^{-1}(f \circ T_t - f) - g\| \leq \sup_{|s| \leq |t|} \|g \circ T_s - g\| \rightarrow 0 \quad \text{as } t \rightarrow 0.$$

Thus $f \in \mathcal{D}(\delta_T)$, and $\delta_T f = g$.

(ii) \Rightarrow (i). Firstly, consider ω in $X \setminus X_S^0$. The argument used in [3] to show that $\{T_t \omega\} \subset \{S_s \omega\}$ is still valid, so there is a function τ_ω such that $T_t = S_{\tau_\omega(t)} \omega$. Furthermore, τ_ω is uniquely determined modulo the S -period of ω , and one may (uniquely) arrange that τ_ω is continuous and $\tau_\omega(0) = 0$. It was shown in [4, Theorem 2.1] that there exists f in $\mathcal{D}(\delta_S)$ such that $f(S_s \omega) = s$ for all small $|s|$, and $\text{supp } f \subset X \setminus X_S^0$. It follows from (ii) that $f \in \mathcal{D}(\delta_T)$ and

$$\lambda(\omega) = (\delta_T f)(\omega) = \lim_{t \rightarrow 0} \frac{\tau_\omega(t)}{t} = \tau'_\omega(0).$$

Next, for any function h in $C_0(X)$ with $\text{supp } h$ contained in $\text{int } X_S^0$, it follows from (ii) that $h \in \mathcal{D}(\delta_T)$ and $\delta_T h = 0$. The local nature of δ_T ensures that each point of $\text{int } X_S^0$ is fixed by T .

REMARK. The class \mathcal{D} of functions f which satisfy condition (ii) of Proposition 3.1 is a *-subalgebra of $\mathcal{D}(\delta_S)$, but it may not separate the points of X_S^0 . Furthermore the flow T may not fix every point of X_S^0 (so that T may not be a "fluctuation" of S in the sense of [2]). For example, let $X = \mathbb{R}^2$, $S_t(x, y) = (x + ty, y)$, $T_t(x, y) = (x + t, y)$. Here $X_S^0 = \mathbb{R} \times \{0\}$ and $\lambda(x, y) = 1/y$ ($y \neq 0$), while \mathcal{D} fails to separate any points of X_S^0 .

A sufficient condition that T fixes each point of X_S^0 is condition (i) in Theorem 3.2 below (see [3] and the proof of Theorem 3.2). Sufficient conditions that \mathcal{D} is a core for δ_T (in particular, \mathcal{D} separates the points of X , and T fixes X_S^0) were given in [3, 7, 8].

THEOREM 3.2. *Let $\lambda: X \setminus X_S^0$ be a continuous function, and suppose that*

(i) *For any compact set $K \subset X$, there exists $\varepsilon > 0$ such that λ is bounded on $\{\omega \in K \setminus X_S^0: \nu(\omega) < \varepsilon\}$,*

(ii) *If $\lambda(\omega) = 0$ for some ω in $X \setminus X_S^0$, then $t \mapsto \lambda(S_t\omega)^{-1}$ is not integrable over $(0, a)$ or over $(-a, 0)$ for any $a > 0$,*

(iii) *For any ω in $X \setminus X_S^0$, $t \mapsto \lambda(S_t\omega)^{-1}$ is not integrable over $(0, \infty)$ or over $(-\infty, 0)$.*

Then there is a unique flow T on X with speed λ relative to S (so that the conditions of Proposition 3.1 are valid).

Proof. For ω in $X \setminus X_S^0$, let $\lambda_\omega(t) = \lambda(S_t\omega)$. It follows from assumptions (ii) and (iii) and Theorem 2.5 that there is a unique flow θ_ω on \mathbb{R} with speed λ_ω . This flow is characterised by the properties:

$$x \text{ is a fixed point of } \theta_\omega \Leftrightarrow \lambda(S_x\omega) = 0,$$

$$\int_x^{\theta_\omega(x,t)} \frac{ds}{\lambda(S_s\omega)} = t \quad \text{if } \lambda(S_x\omega) \neq 0.$$

The uniqueness of the flows, together with the relation

$$\lambda_{S_t\omega}(x) = \lambda_\omega(x + t),$$

ensures that the flows θ_ω are coherent in the sense that

$$\theta_{S_t\omega}(x, s) + t = \theta_\omega(x + t, s).$$

Let $\tau_\omega(t) = \theta_\omega(0, t)$ and

$$T_t\omega = \begin{cases} S_{\tau_\omega(t)}\omega & (\omega \in X \setminus X_S^0), \\ \omega & (\omega \in X_S^0). \end{cases}$$

Then T satisfies the group property $T_sT_t = T_{s+t}$.

In order to show that T is a flow, it remains to show that $(\omega, t) \mapsto T_t\omega$ is jointly continuous. Let (ω_α) and (t_α) be nets such that $\omega_\alpha \rightarrow \omega$, $t_\alpha \rightarrow t$. By passing to subnets and replacing λ by $-\lambda$, it suffices to assume that $t_\alpha \geq 0$ and to consider six cases:

1. $\omega_\alpha \in X_S^0$;
2. $\omega_\alpha \in X \setminus X_S^0$, $\lambda(\omega_\alpha) = 0$;

3. $\omega_\alpha \in X \setminus X_S^0, \omega \in X \setminus X_S^0, \lambda(\omega_\alpha) > 0, \lambda(\omega) > 0, \tau_{\omega_\alpha}(t_\alpha) \rightarrow \tau,$
 where $0 \leq \tau \leq \infty;$

4. $\omega_\alpha \in X \setminus X_S^0, \omega \in X \setminus X_S^0, \lambda(\omega_\alpha) > 0, \lambda(\omega) = 0;$

5. $\omega_\alpha \in X \setminus X_S^0, \omega \in X_S^0, \lambda(\omega_\alpha) > 0, \nu(\omega_\alpha) > \nu, \text{ where } \nu > 0;$

6. $\omega_\alpha \in X \setminus X_S^0, \omega \in X_S^0, \lambda(\omega_\alpha) > 0, \nu(\omega_\alpha) \rightarrow 0.$

Cases 1 and 2. Since X_S^0 is closed and λ is continuous, either $\omega \in X_S^0$ or $\lambda(\omega) = 0$. Thus

$$T_{t_\alpha} \omega_\alpha = \omega_\alpha \rightarrow \omega = T_t \omega.$$

Case 3. Firstly, suppose that $\tau > \tau_\omega(t)$. Then, by construction of τ_ω , there exists θ such that $\tau_\omega(t) < \theta < \tau, \lambda(S_s \omega) > 0$ for $0 \leq s \leq \theta$. Since S is jointly continuous, $\lambda(S_s \omega_\alpha)^{-1} \rightarrow \lambda(S_s \omega)^{-1}$ as $\alpha \rightarrow \infty$ uniformly for $0 \leq s \leq \theta$, and therefore

$$\int_0^\theta \frac{ds}{\lambda(S_s \omega_\alpha)} \rightarrow \int_0^\theta \frac{ds}{\lambda(S_s \omega)}.$$

But for large $\alpha, \tau_\omega(t) < \theta < \tau_{\omega_\alpha}(t_\alpha)$, so

$$t_\alpha > \int_0^\theta \frac{ds}{\lambda(S_s \omega_\alpha)} \rightarrow \int_0^\theta \frac{ds}{\lambda(S_s \omega)} > t.$$

This is a contradiction, so it follows that $\tau \leq \tau_\omega(t)$. For all sufficiently small $\theta' > \tau, \lambda(S_s \omega) > 0$ for $0 \leq s \leq \theta'$, and the same argument as above shows that

$$t_\alpha \leq \int_0^{\theta'} \frac{ds}{\lambda(S_s \omega_\alpha)} \rightarrow \int_0^{\theta'} \frac{ds}{\lambda(S_s \omega)}.$$

Hence $\theta' \geq \tau_\omega(t)$. Since $\theta' > \tau$ is arbitrarily small, it follows that $\tau \geq \tau_\omega(t)$. Thus $\tau = \tau_\omega(t)$ and

$$T_{t_\alpha} \omega_\alpha = S_{\tau_{\omega_\alpha}(t_\alpha)} \omega_\alpha \rightarrow S_t \omega = S_{\tau_\omega(t)} \omega = T_t \omega.$$

Case 4. By assumption (ii), for any $\eta > 0, \int_0^\eta |\lambda(S_s \omega)|^{-1} ds = \infty$, and therefore

$$\lim_{\epsilon \rightarrow 0^+} \int_0^\eta \frac{ds}{|\lambda(S_s \omega)| + \epsilon} = \infty.$$

Since $(|\lambda(S_s \omega_\alpha)| + \epsilon)^{-1} \rightarrow (|\lambda(S_s \omega)| + \epsilon)^{-1}$ uniformly on $(0, \eta)$, it follows that

$$\lim_{\epsilon \rightarrow 0^+} \lim_{\alpha \rightarrow \infty} \int_0^\eta \frac{ds}{|\lambda(S_s \omega_\alpha)| + \epsilon} = \infty.$$

It follows that

$$\lim_{\alpha \rightarrow \infty} \int_0^\eta \frac{ds}{|\lambda(S_s \omega_\alpha)|} = \infty$$

and therefore $\tau_{\omega_\alpha}(t_\alpha) < \eta$ for large α . Thus $\tau_{\omega_\alpha}(t_\alpha) \rightarrow 0$, so

$$T_{t_\alpha} \omega_\alpha = S_{\tau_{\omega_\alpha}(t_\alpha)} \omega_\alpha \rightarrow \omega = T_t \omega.$$

Case 5. For each α ,

$$\tau_{\omega_\alpha}(t_\alpha) = m_\alpha \nu(\omega_\alpha)^{-1} + \theta_\alpha$$

where m_α is an integer, $0 \leq \theta_\alpha < \nu(\omega_\alpha)^{-1} \leq \nu^{-1}$. Passing to a subnet, one may assume that $\theta_\alpha \rightarrow \theta$. Then

$$T_{t_\alpha} \omega_\alpha = S_{\tau_{\omega_\alpha}(t_\alpha)} \omega_\alpha = S_{\theta_\alpha} \omega_\alpha \rightarrow S_\theta \omega = \omega.$$

Case 6. Let K be any compact neighbourhood of ω , and let

$$\tau_\alpha = \inf\{t > 0: S_t \omega_\alpha \notin K\}.$$

Suppose that $\tau_\alpha \rightarrow \tau < \infty$. Then $S_{\tau_\alpha} \omega_\alpha \rightarrow S_\tau \omega = \omega$, so $\omega \in \overline{X \setminus K}$. This is a contradiction. It follows (on passing to subnets) that $\tau_\alpha \rightarrow \infty$.

By assumption (i), there is a constant c such that $|\lambda(S_s \omega_\alpha)| \leq c$ whenever $0 \leq s \leq \tau_\alpha$, so that, for any $\eta > 0$,

$$\int_0^\eta \frac{ds}{|\lambda(S_s \omega_\alpha)|} \geq \frac{\eta}{c}$$

for all sufficiently large α . In particular, $\tau_{\omega_\alpha}(t_\alpha) \leq ct_\alpha$. Passing to a subnet, one may assume that $\tau_{\omega_\alpha}(t_\alpha) \rightarrow \tau < \infty$. Then

$$T_{t_\alpha} \omega_\alpha \rightarrow S_\tau \omega = \omega = T_t \omega.$$

It is clear that T satisfies condition (i) of Proposition 3.1, and it remains only to establish uniqueness. If \tilde{T} is any flow with relative speed λ , then for ω in $X \setminus X_S^0$, there is a unique continuous function $\tilde{\tau}_\omega: \mathbb{R} \rightarrow \mathbb{R}$ such that $\tilde{\tau}_\omega(0) = 0$ and $T_t \omega = S_{\tilde{\tau}_\omega(t)} \omega$. Furthermore $\tau'_\omega(0) = \lambda(\omega)$. The uniqueness ensures that

$$\tilde{\tau}_\omega(s + t) = \tilde{\tau}_\omega(s) + \tilde{\tau}_{S_{\tilde{\tau}_\omega(s)} \omega}(t)$$

and therefore there is a flow $\tilde{\theta}_\omega$ on \mathbb{R} given by

$$\tilde{\theta}_\omega(x, t) = \tilde{\tau}_{S_x \omega}(t) + x.$$

Now $\tilde{\theta}_\omega$ has speed λ_ω , and it follows from the uniqueness of flows with speed λ_ω that $\tilde{\theta}_\omega = \theta_\omega$. In particular

$$\tilde{\tau}_\omega(t) = \tilde{\theta}_\omega(0, t) = \theta_\omega(0, t) = \tau_\omega(t),$$

so $\tilde{T}_t\omega = T_t\omega$ ($\omega \in X \setminus X_S^0$).

For $\omega \in \text{int } X_S^0$, $\tilde{T}_t\omega = \omega = T_t\omega$. Thus \tilde{T}_t and T_t coincide on a dense subset of X , and therefore $\tilde{T} = T$.

REMARK. Under the assumptions of Theorem 3.2, the algebra \mathcal{D} considered in the remark following Proposition 3.1 equals $\mathcal{D}(\delta_S) \cap \mathcal{D}(\delta_T)$, but it is still unclear whether it is automatically a core for δ_T . Let

$$\mathcal{D}_0 = \{ f \in \mathcal{D} : f(S_t\omega) \in \mathcal{D}(\lambda_\omega) \text{ for all } \omega \in X \setminus X_S^0, \\ f \text{ has compact support} \},$$

where $\mathcal{D}(\lambda_\omega)$ is as defined in the proof of Theorem 2.4. Then \mathcal{D}_0 is a T -invariant $*$ -subalgebra of \mathcal{D} , but it is not clear that \mathcal{D}_0 separates the points of X . If so, then \mathcal{D} is a core for δ_T .

EXAMPLE 3.3. In Theorem 3.2, it is not possible to replace (ii) and (iii) by the weaker assumption

(iii)' For each ω in $X \setminus X_S^0$, there is a unique flow on \mathbb{R} with speed λ_ω (where $\lambda_\omega(t) = \lambda(S_t\omega)$),

even if (i) is replaced by the stronger assumption that λ is bounded. For example, let

$$X = \mathbb{R} \times [0, 1], \quad S_t(x, y) = (x + t, y) \\ \lambda(x, y) = \begin{cases} \frac{|x|^{1/2}}{1 + (1/y + 1)(1 - |x|)^{1/y}|x|^{1/2}} & (|x| \leq 1, y \neq 0), \\ |x|^{1/2} & (|x| \leq 1, y = 0), \\ 1 & (|x| \geq 1). \end{cases}$$

Then

$$\int_0^2 \frac{dx}{\lambda(x, 0)} = 3 = \int_0^1 \frac{dx}{\lambda(x, y)} \quad (y \neq 0).$$

Since $Z(\lambda_{(0,y)}) = A_l^+(\lambda_{(0,y)}) = A_r^+(\lambda_{(0,y)}) = \{0\}$ and $A_l^-(\lambda_{(0,y)}) = A_r^-(\lambda_{(0,y)}) = \emptyset$, there is a unique measure μ satisfying the conditions of Theorem 2.5 for $\lambda = \lambda_{(0,y)}$, namely $\mu = 0$. The corresponding flow θ_y on \mathbb{R} satisfies

$$\theta_y(s, t) = s + \tau_y(t) \quad \text{where} \quad \int_0^{\tau_y(t)} \frac{dx}{\lambda(x, y)} = t.$$

If T is any flow on \mathbb{R} satisfying the conditions of Proposition 3.1, then T induces flows $\tilde{\theta}_y$ on \mathbb{R} such that

$$T_t(x, y) = (\tilde{\theta}_y(x, t), y),$$

and $\tilde{\theta}_y$ has speed $\lambda_{(0, y)}$. Hence $\tilde{\theta}_y = \theta_y$, so

$$T_3(0, y) = (\tau_y(3), y) = (1, y) \quad (y \neq 0)$$

$$T_3(0, 0) = (\tau_0(3), 0) = (2, 0).$$

This contradicts the continuity of T .

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