

Pacific Journal of Mathematics

STRONGLY RECURRENT TRANSFORMATIONS

ARSHAG BERGE HAJIAN

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Let (X, \mathcal{B}, m) be a finite or σ -finite and non-atomic measure space. A set B is said to be measurable if it is a member of \mathcal{B} . Two measures on \mathcal{B} , finite or σ -finite (one may be finite and the other σ -finite), are said to be equivalent if they have the same null sets. In this paper we consider a one-to-one, nonsingular, measurable transformation ϕ of X onto itself. By a nonsingular transformation ϕ we mean $m(\phi B) = m(\phi^{-1}B) = 0$ for every measurable set B with $m(B) = 0$, and by a measurable transformation ϕ we mean $\phi B \in \mathcal{B}$ and $\phi^{-1}B \in \mathcal{B}$ for every $B \in \mathcal{B}$. We shall say that the transformation ϕ is measure preserving (with respect to a measure μ) or equivalently, μ is an invariant measure (with respect to the transformation ϕ) if $\mu(\phi B) = \mu(\phi^{-1}B) = \mu(B)$ for every measurable set B .

A recurrent transformation is a common notion in ergodic theory. This is a measurable transformation ϕ defined on a finite or σ -finite measure space (X, \mathcal{B}, m) with the following property: if A is a measurable set of positive measure, then for almost all $x \in A$ $\phi^n x$ belongs to A for infinitely many integers n . It is not difficult to see that every measurable transformation which preserves a finite invariant measure μ equivalent to m is recurrent. The converse statement is not in general true; for example an ergodic transformation which preserves an infinite and σ -finite measure is always recurrent yet it does not preserve a finite invariant equivalent measure. In this paper we restrict the notion of a recurrent transformation. We introduce the notion of a strongly recurrent set and define a strongly recurrent transformation. We show that a transformation ϕ is strongly recurrent if and only if there exists a finite invariant measure μ equivalent to m (Theorem 2). This is accomplished by showing the connection between strongly recurrent sets and weakly wandering sets (Theorem 1). Weakly wandering sets were introduced in [1], and the condition that a transformation ϕ does not have any weakly wandering set of positive measure was further strengthened (see condition $(W)^*$ below). It was shown in [1] that this stronger condition was again a necessary and sufficient condition for the existence of a finite invariant measure μ equivalent to m . We show that a similar strengthening for a strongly recurrent transformation is false for a wide class of measure preserving transformations defined on a finite measure space (Theorem 3).

DEFINITION. A measurable set S is said to be *strongly recurrent*

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(with respect to ϕ) if the set of all integers n such that $m(\phi^n S \cap S) > 0$ is relatively dense, i.e., if there exists a positive integer k such that

$$(1) \quad \max_{0 \leq i \leq k-1} m(\phi^{n-i} S \cap S) > 0$$

for $n = 0, \pm 1, \pm 2, \dots$. This condition is obviously equivalent to the following:

$$(2) \quad m\left(\bigcup_{i=0}^{k-1} \phi^{n-i} S \cap S\right) > 0$$

or

$$(3) \quad m\left(\phi^n S \cap \left[\bigcup_{i=0}^{k-1} \phi^i S\right]\right) > 0$$

for $n = 0, \pm 1, \pm 2, \dots$. This last condition means that there exists a finite number of images of S by the powers of ϕ such that any image of S by any power of ϕ has an intersection of positive measure with at least one of them.

The transformation ϕ is said to be strongly recurrent if every set of positive measure is strongly recurrent. We note that the property of a transformation ϕ being strongly recurrent is preserved under equivalent measures.

The following notion was introduced in [1]: A measurable set W is said to be weakly wandering (with respect to ϕ) if there exists a sequence of integers $\{n_k : k = 1, 2, \dots\}$ such that the sets $\phi^{n_k} W$, $k = 1, 2, \dots$ are mutually disjoint.

THEOREM 1. *Let (X, \mathcal{B}, m) be a finite or σ -finite measure space, and let ϕ be a one-to-one, nonsingular, measurable transformation of X onto itself. Then the following two conditions are equivalent:*

(W) $m(A) > 0$ implies that there exists at most a finite number of mutually disjoint images of A by the powers of ϕ ; in other words, A is not weakly wandering.

(S) $m(A) > 0$ implies that A is strongly recurrent.

We first prove a Lemma which is by itself of some interest.

LEMMA 1. *Let (X, \mathcal{B}, m) and ϕ be as in Theorem 1, and let A be a measurable set of positive measure such that*

$$(4) \quad \liminf_{n \rightarrow \infty} m(\phi^n A) = 0.$$

Then given ε with $0 < \varepsilon < m(A)$, there exists a measurable subset A' of A with $m(A') < \varepsilon$ such that the set $S = A - A'$ is not strongly recurrent.

Proof. Let A be a measurable set with $m(A) = \alpha > 0$ and $\liminf_{n \rightarrow \infty} m(\phi^n A) = 0$. Let ε be a positive number with $0 < \varepsilon < \alpha$. Let

$$\varepsilon_k = \frac{\varepsilon}{k2^k}$$

for $k = 1, 2, \dots$. Next, for each $k = 1, 2, \dots$ we choose a positive integer n_k such that

$$m(\phi^{n_k - i} A) < \varepsilon_k$$

for $i = 0, 1, 2, \dots, k - 1$. This is possible since ϕ is nonsingular and (4) is satisfied by A . Let us put

$$A' = \bigcup_{k=1}^{\infty} \bigcup_{i=0}^{k-1} \phi^{n_k - i} A \cap A.$$

Then

$$m(A') \leq \sum_{k=1}^{\infty} \sum_{i=0}^{k-1} m(\phi^{n_k - i} A) < \sum_{k=1}^{\infty} k\varepsilon_k = \varepsilon.$$

Let $S = A - A'$, then it is easy to see that

$$\phi^{n_k - i} S \cap S \subset \phi^{n_k - i} A \cap (A - A') = \phi$$

for $i = 0, 1, 2, \dots, k - 1$ and $k = 1, 2, \dots$. This shows that S is not strongly recurrent.

Proof of Theorem 1. If a measurable set S of positive measure is not strongly recurrent, then it is possible to find a measurable subset N of S with $m(N) = 0$ such that $S' = S - N$ is weakly wandering. This is easy, since S not strongly recurrent means that for each positive integer n_k there exists another positive integer n_{k+1} such that

$$m\left(\phi^{n_{k+1}} S \cap \bigcup_{i=0}^{n_k} \phi^i S\right) = 0.$$

In this way we may obtain a sequence of integers $\{n_k : k = 1, 2, \dots\}$ such that

$$m(\phi^{n_k} S \cap \phi^{n_j} S) = m(S \cap \phi^{n_k - n_j} S) = 0 \text{ for } k \neq j.$$

It follows that $S' = S - N$ is weakly wandering, where

$$N = \bigcup_{k=1}^{\infty} \bigcup_{j=1}^{k-1} \phi^{n_k - n_j} S \cap S$$

and $m(N) = 0$.

Conversely, let W be a weakly wandering set of positive measure.

Since the measure space is σ -finite we can find a sequence of measurable sets $\{A_i : i = 1, 2, \dots\}$ which are mutually disjoint, such that $0 < m(A_i) < \infty$ for $i = 1, 2, \dots$ and $X = \bigcup_{i=1}^{\infty} A_i$. We let

$$m'(B) = \sum_{i=1}^{\infty} \frac{m(A_i \cap B)}{2^i m(A_i)} \text{ for } B \in \mathcal{B}.$$

It follows that m' and m are equivalent. Since $\phi^{nk}W, k = 1, 2, \dots$ are mutually disjoint and $m'(X) < \infty$ it follows that $\liminf_{n \rightarrow \infty} m'(\phi^n W) = 0$. Thus, whether m is finite or σ -finite, the set W satisfies (4) with m replaced by the equivalent and finite measure m' . By applying Lemma 1 we obtain a measurable subset S of W such that $m'(S) > 0$ and S is not strongly recurrent. Since m and m' are equivalent, this proves the theorem.

THEOREM 2. *Let (X, \mathcal{B}, m) and ϕ be as in Theorem 1. Then condition (S) is equivalent to the existence of a finite invariant measure μ equivalent to m .*

Proof. Theorem 2 is an immediate consequence of Theorem 1 above and Theorem 1 of [1], where it was shown that condition (W) is equivalent to the existence of a finite invariant measure μ equivalent to m .

In [1] it was further shown that the following condition:

(W)* Given $\varepsilon > 0$, there exists a positive integer N such that $m(A) \geq \varepsilon$ implies that there exists at most N mutually disjoint images of A by the powers of T ,

is again a necessary and sufficient condition for the existence of a finite invariant measure μ equivalent to m (see condition (V)*, § 3 of [1]).

Condition (W)* is in appearance a stronger condition than condition (W). We note that in condition (W)* the positive integer N depends on ε only and not on the measurable set A . However, it turns out that these two conditions are equivalent to each other and are in turn necessary and sufficient conditions for the existence of a finite invariant measure μ equivalent to m (see Theorem 1 of [1]). By analogy, we may attempt to strengthen condition (S) in the following manner:

(S)* Given $\varepsilon > 0$, there exists a positive integer N such that $m(A) \geq \varepsilon$ implies

$$m\left(\phi^n A \cap \bigcup_{i=0}^{N-1} \phi^i A\right) > 0 \text{ for } n = 0, \pm 1, \pm 2, \dots$$

We show that condition (S)* is not a necessary condition for the

existence of a finite invariant measure μ equivalent to m . In fact, we shall show that for any ergodic measure preserving transformation ϕ defined on a finite measure space (X, \mathcal{B}, μ) condition (S)* is not satisfied.

We say that a transformation ϕ is ergodic if $\phi A = A$ implies $m(A) = 0$ or $m(X - A) = 0$.

LEMMA 2. *Let (X, \mathcal{B}, μ) be a finite or σ -finite measure space, and let ϕ be an ergodic measure preserving transformation defined on it. Then given $\varepsilon > 0$ and a positive integer $N > 0$, there exists a measurable set C with $\mu(C) \leq \varepsilon$ such that*

$$X - C = \bigcup_{i=0}^{N-1} \phi^i E$$

for some measurable set E where $E, \phi E, \dots, \phi^{N-1} E$ are mutually disjoint.

Proof. Given $\varepsilon > 0$ and an integer $N > 0$, let F be any measurable set with $0 < \mu(F) \leq \varepsilon/N$. Let

$$\begin{aligned} F_0 &= F \\ F_1 &= \phi^{-1} F - F_0 \\ F_2 &= \phi^{-2} F - F_0 \cup F_1 \end{aligned}$$

and in general

$$F_n = \phi^{-n} F - \bigcup_{j=0}^{n-1} F_j \quad \text{for } n = 1, 2, \dots$$

It follows that $F_n, n = 0, 1, 2, \dots$ are mutually disjoint, and furthermore;

$$\begin{aligned} \phi^k F_n &\subset F_{n-k} && \text{for } k = 0, \dots, n \\ &&& \text{and } n = 0, 1, 2, \dots \end{aligned}$$

We let

$$E_i = F_{iN} = \phi^{-iN} F - \bigcup_{j=0}^{iN-1} F_j = \phi^{-iN} F - \bigcup_{j=0}^{iN-1} \phi^{-j} F$$

then

$$\phi^k E_i \subset F_{iN-k} \quad \text{for } k = 0, 1, \dots, iN; \text{ and } i = 1, 2, \dots$$

which implies that the sets

$$(5) \quad \phi^k E_i \quad \text{for } k = 0, 1, \dots, iN; \text{ and } j = 1, 2, \dots$$

are mutually disjoint.

Next we let

$$E = \bigcup_{i=1}^{\infty} E_i$$

and

$$C = X - \bigcup_{k=0}^{N-1} \phi^k E.$$

It follows from (5) that $E, \phi E, \dots, \phi^{N-1} E$ are mutually disjoint, and

$$\mu(C) = \mu\left(X - \bigcup_{k=0}^{N-1} \phi^k E\right) \leq N\mu(E) \leq \varepsilon.$$

THEOREM 3. *Let ϕ be an ergodic measure preserving transformation defined on a finite measure space (X, \mathcal{B}, μ) with $\mu(X) = 1$. Then condition (S)* is not satisfied.*

Proof. Let $\varepsilon = 1/(q+1)$ for some positive integer $q > 3$. Let $k > 1$ be an arbitrary positive integer. We show that there exists a measurable set A with $\mu(A) \geq \varepsilon$ and

$$\mu\left(\phi^{n_k} A \cap \bigcup_{i=0}^{k-1} \phi^i A\right) = 0$$

for some integer $n_k > k$. Let us put $N = qk$. Then by Lemma 2 there exists a measurable set E with $E, \phi E, \dots, \phi^{N-1} E$ mutually disjoint and

$$\mu\left(X - \bigcup_{k=0}^{N-1} \phi^k E\right) \leq \varepsilon = \frac{1}{q+1}.$$

Since $\mu(X) = 1$, this implies $1 - N\mu(E) \leq \varepsilon$ or $\mu(E) \geq (1 - \varepsilon)/N$. Let

$$A = \bigcup_{i=0}^{k-1} \phi^i E.$$

Since $k = N/q$ we have

$$\mu(A) = k\mu(E) \geq \frac{N}{q} \frac{(1 - \varepsilon)}{N} = \frac{1 - \frac{1}{q+1}}{q} = \frac{1}{q+1} = \varepsilon$$

and

$$\mu\left(\phi^{n_k} A \cap \bigcup_{i=0}^{k-1} \phi^i A\right) = \mu\left(\bigcup_{i=n_k}^{n_k+k-1} \phi^i E \cap \bigcup_{i=0}^{2k-2} \phi^i E\right) = 0$$

for some n_k where $2k < n_k < (q-1)k = N - k$.

This shows that condition **(S)*** is not satisfied since ε is fixed, k is arbitrary, and $n_k > k$.

REFERENCE

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Vol. 14, No. 2

June, 1964

Tom M. (Mike) Apostol and Herbert S. Zuckerman, <i>On the functional equation</i> $F(mn)F((m, n)) = F(m)F(n)f((m, n))$	377
Reinhold Baer, <i>Irreducible groups of automorphisms of abelian groups</i>	385
Herbert Stanley Bear, Jr., <i>An abstract potential theory with continuous kernel</i>	407
E. F. Beckenbach, <i>Superadditivity inequalities</i>	421
R. H. Bing, <i>The simple connectivity of the sum of two disks</i>	439
Herbert Busemann, <i>Length-preserving maps</i>	457
Heron S. Collins, <i>Characterizations of convolution semigroups of measures</i>	479
Paul F. Conrad, <i>The relationship between the radical of a lattice-ordered group and complete distributivity</i>	493
P. H. Doyle, III, <i>A sufficient condition that an arc in S^n be cellular</i>	501
Carl Clifton Faith and Yuzo Utumi, <i>Intrinsic extensions of rings</i>	505
Watson Bryan Fulks, <i>An approximate Gauss mean value theorem</i>	513
Arshag Berge Hajian, <i>Strongly recurrent transformations</i>	517
Morisuke Hasumi and T. P. Srinivasan, <i>Doubly invariant subspaces. II</i>	525
Lowell A. Hinrichs, Ivan Niven and Charles L. Vanden Eynden, <i>Fields defined by polynomials</i>	537
Walter Ball Laffer, I and Henry B. Mann, <i>Decomposition of sets of group elements</i>	547
John Albert Lindberg, Jr., <i>Algebraic extensions of commutative Banach algebras</i>	559
W. Ljunggren, <i>On the Diophantine equation $Cx^2 + D = y^n$</i>	585
M. Donald MacLaren, <i>Atomic orthocomplemented lattices</i>	597
Moshe Marcus, <i>Transformations of domains in the plane and applications in the theory of functions</i>	613
Philip Miles, <i>B^* algebra unit ball extremal points</i>	627
W. F. Newns, <i>On the difference and sum of a basic set of polynomials</i>	639
Barbara Osofsky, <i>Rings all of whose finitely generated modules are injective</i>	645
Calvin R. Putnam, <i>Toeplitz matrices and invertibility of Hankel matrices</i>	651
Shoichiro Sakai, <i>Weakly compact operators on operator algebras</i>	659
James E. Simpson, <i>Nilpotency and spectral operators</i>	665
Walter Laws Smith, <i>On the elementary renewal theorem for non-identically distributed variables</i>	673
T. P. Srinivasan, <i>Doubly invariant subspaces</i>	701
J. Roger Teller, <i>On the extensions of lattice-ordered groups</i>	709
Robert Charles Thompson, <i>Unimodular group matrices with rational integers as elements</i>	719
J. L. Walsh and Ambikeshwar Sharma, <i>Least squares and interpolation in roots of unity</i>	727
Charles Edward Watts, <i>A Jordan-Hölder theorem</i>	731
Kung-Wei Yang, <i>On some finite groups and their cohomology</i>	735
Adil Mohamed Yaqub, <i>On the ring-logic character of certain rings</i>	741
Paul Ruel Young, <i>A note on pseudo-creative sets and cylinders</i>	749