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# On the ergodic power function for invertible positive operators

by

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**Abstract.** Let T be an invertible positive linear operator on  $L_p$ ,  $1 , of a <math>\sigma$ -finite measure space, and suppose  $T^{-1}$  is also positive. For  $1 < r < \infty$ , the ergodic r-th power function  $P_r f$  of  $f \in L_p$  (with respect to T) is defined by

$$P_r f = \left[ \sum_{k=0}^{\infty} |T_{k+1,0} f - T_{k,0} f|^r + |T_{0,k+1} f - T_{0,k} f|^r \right]^{1/r}$$

where  $T_{n,k}f = (n+k+1)^{-1}\sum_{i=-n}^k T^i f$  with  $n,k \ge 0$ . In this paper it is proved that if  $T_{k,k}$  are uniformly bounded operators on  $L_p$  then  $||P_rf||_p \le C||f||_p$  for all  $f \in L_p$ . This generalizes a recent result of F. J. Martín-Reyes. An application is also given.

1. Introduction and the theorem. Let  $(X, \mathcal{F}, \mu)$  be a  $\sigma$ -finite measure space and T an invertible linear operator on  $L_p = L_p(X, \mathcal{F}, \mu)$ , with 1 . If both <math>T and  $T^{-1}$  are positive, then, as is well known (see e.g. [3]), T and  $T^{-1}$  are Lamperti operators, and there exists an invertible positive linear operator S acting on measurable functions such that S is multiplicative and S1 = 1, and a sequence  $\{g_i\}_{i=-\infty}^{\infty}$  of positive measurable functions on X such that for each integer i.  $T^i$  has the form

(1) 
$$T^{i} f(x) = q_{i}(x) S^{i} f(x).$$

It is immediately seen that

(2) 
$$g_{i+1}(x) = g_i(x) S^i g_i(x)$$
 a.e. on X.

Further, by the Radon-Nikodym theorem there exists a sequence  $\{J_i\}_{i=-\infty}^{\infty}$  of positive measurable functions on X such that

(3) 
$$\int J_i(x) S^i f(x) d\mu = \int f(x) d\mu \quad \text{for each } i \text{ and } f \in L_1.$$

Clearly,

(4) 
$$J_{i+j}(x) = J_i(x) S^i J_j(x)$$
 a.e. on  $X$ .

On the other hand, we now consider functions f on the integers. The maximal function  $f^*$  of f is defined by

$$f^*(i) = \sup_{n,k \ge 0} (n+k+1)^{-1} \sum_{j=-n}^{k} |f(i+j)|.$$

For a positive real function u on the integers the following is known (see e.g.  $\lceil 6 \rceil$  for a proof):

$$\sum_{i=-\infty}^{\infty} (f^*(i))^p u(i) \leqslant C \sum_{i=-\infty}^{\infty} |f(i)|^p u(i) \quad \text{for all } f$$

if and only if u satisfies the condition

$$(A_p) \qquad \qquad (\sum_{j=0}^k u(i+j)) (\sum_{j=0}^k u(i+j)^{-1/p-1})^{p-1} \leqslant C(k+1)^p$$

for all i and k, with  $k \ge 0$ .

Here, and in the sequel, C will denote a constant that may be different at each occurrence.

Using these properties, Martín-Reyes and de la Torre [5] proved a dominated ergodic theorem. That is, they proved

Theorem A. If both T and  $T^{-1}$  are positive linear operators on  $L_p$ , 1 , then the following are equivalent:

(i)  $||Mf||_p \le C||f||_p$  for all  $f \in L_p$ , where Mf is the ergodic maximal function defined by

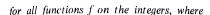
$$Mf = \sup_{n,k \ge 0} |T_{n,k} f|.$$

- (ii)  $||T_{k,k} f||_p \leqslant C ||f||_p$  for all  $k \geqslant 0$  and  $f \in L_p$ .
- (iii) For almost all  $x \in X$ , the function  $u_x(i) = g_i^{-p}(x)J_i(x)$  defined on the integers satisfies  $(A_p)$  with a constant independent of x, where  $\{g_i\}_{i=-\infty}^{\infty}$  and  $\{J_i\}_{i=-\infty}^{\infty}$  are the sequences of functions determined by (1) and (3), respectively.

On the other hand, Martin-Reyes [4] recently studied good weights for the ergodic power function associated with an invertible measure preserving transformation, and generalized the results of Jones [2]. In particular, the following lemma is due to Martin-Reyes [4].

LEMMA A. Let u be a positive real function on the integers and suppose u satisfies  $(A_p)$  with a constant C. Then for each  $1 < r < \infty$  there exists a constant  $C_r$  depending only on the constant  $C_r$  such that

$$\sum_{i=-\infty}^{\infty} |P_r^* f(i)|^p u(i) \leqslant C_r \sum_{i=-\infty}^{\infty} |f(i)|^p u(i)$$



$$P_r^* f(i) = \left[ \sum_{k=-\infty}^{\infty} (|k|+1)^{-r} |f(i+k)|^r \right]^{1/r}.$$

In this paper, using Theorem A and Lemma A, we shall generalize a recent result of Martin-Reyes [4] to the operator-theoretic level. In the next section we shall apply the result obtained in this section to give a unified proof of the almost everywhere and  $L_p$ -norm convergence of the ergodic averages  $n^{-1}\sum_{k=0}^{n-1}T^lf(x)$  and the ergodic series  $\sum_{k=1}^{\infty}k^{-1}\left(T^kf(x)-T^{-k}f(x)\right)$ , when T is an invertible Lamperti operator on  $L_p$  satisfying a certain norm condition. The theorem we are going to prove in this section is as follows.

THEOREM 1. If both T and  $T^{-1}$  are positive linear operators on  $L_p$ ,  $1 , and if <math>\sup_{k \ge 0} ||T_{k,k}||_p < \infty$ , then for any r with  $1 < r < \infty$  there exists a constant  $C_r$  such that  $||P_r f||_p \le C_r ||f||_p$  for all  $f \in L_p$ , where  $P_r f$  is the ergodic r-th power function of f defined in the abstract.

Proof. From the relation  $T_{0,k+1}f-T_{0,k}f=(k+2)^{-1}[T^{k+1}f-T_{0,k}f]$ , it follows that

$$P_r f \le \left[\sum_{k=-\infty}^{\infty} (|k|+1)^{-r} |T^k f|^r\right]^{1/r} + C(Mf).$$

Hence Theorem A implies that for the proof of the theorem it suffices to prove  $||Qf||_p \le C||f||_p$  for all  $f \in L_p$ , where

$$Qf = \left[ \sum_{k=-\infty}^{\infty} (|k|+1)^{-r} |T^k f|^r \right]^{1/r}.$$

To do this, we now fix an  $N \ge 1$  and let

$$Q_N f = \left[ \sum_{k=-N}^{N} (|k|+1)^{-r} |T^k f|^r \right]^{1/r}.$$

From (1), (2) and (3) we see that

$$\int |Q_N f|^p d\mu = \frac{1}{2L+1} \int_{l=-L}^{L} S^l(|Q_N f|^p) J_l d\mu$$

$$= \frac{1}{2L+1} \int_{l=-L}^{L} \left[ \sum_{k=-N}^{N} \left( \frac{S^l |T^k f|}{|k|+1} \right)^r \right]^{p/r} J_l d\mu$$

$$= \frac{1}{2L+1} \int_{l=-L}^{L} \left[ \sum_{k=-N}^{N} \left( \frac{g_{l+k} S^{l+k} |f|}{|k|+1} \right)^r \right]^{p/r} g_i^{-p} J_l d\mu.$$

 $=g_i^{-p}(x)J_i(x)$  on the integers satisfies  $(A_p)$  with a constant C independent of

x. Hence by Lemma A, for almost all x in X,

On the other hand, since  $||T_{k,k}f||_p \le C||f||_p$  for all  $k \ge 0$  and  $f \in L_p$  by hypothesis, Theorem A shows that for almost all x in X the function  $u_x(i)$ 

$$\begin{split} \sum_{i=-L}^{L} \left[ \sum_{k=-N}^{N} \left( \frac{g_{i+k}(x) \, S^{i+k} \, |f|(x)}{|k|+1} \right)^{p} \right]^{p/p} g_{i}^{-p}(x) \, J_{i}(x) \\ &\leqslant C_{r} \sum_{i=-L-N}^{L+N} \left( g_{i}(x) \, S^{i} \, |f|(x) \right)^{p} g_{i}^{-p}(x) \, J_{i}(x) \\ &= C_{r} \sum_{i=-L-N}^{L+N} S^{i} \, |f|^{p}(x) \, J_{i}(x), \end{split}$$

and thus

$$\int |Q_N f|^p d\mu \le \frac{1}{2L+1} C_r \sum_{i=-L-N}^{L+N} \int S^i |f|^p (x) J_i(x) d\mu$$
$$= \frac{2(L+N)+1}{2L+1} C_r \int |f|^p d\mu.$$

Letting  $L \uparrow \infty$  and then  $N \uparrow \infty$ , we have  $(|Qf|^p d\mu \leqslant C_r (|f|^p d\mu)$ , and the proof is complete.

Remark. It seems interesting to note that the converse of Theorem 1 is not true even if T is induced by a point transformation; an example can be found in [4].

2. An application. In this section let T be an invertible Lamperti operator on  $L_p$  with  $1 . Thus, as is easily seen (cf. [3]), <math>T^{-1}$  is also a Lamperti operator on  $L_p$ , and there exists an invertible positive linear operator S acting on measurable functions such that S is multiplicative and S1 = 1, and a sequence  $\{h_i\}_{i=-\infty}^{\infty}$  of measurable functions on X such that for each i,  $T^i$  has the form  $T^i f(x) = h_i(x) S^i f(x)$ . Clearly,  $h_{i+1}(x) = h_i(x) S^i h_j(x)$ a.e. on X for any i and i. Let

$$\tau f = |h_1| \, Sf.$$

It then follows that  $\tau$  is an invertible positive linear operator on  $L_p$  and, for each integer i,  $\tau^i$  has the form  $\tau^i f(x) = |h_i(x)| S^i f(x)$ . We call  $\tau$  the linear modulus of T. In this section we apply the result obtained in the preceding section to prove the following theorem due to Martín-Reyes and de la Torre [5] and the author [7].

THEOREM 2. If T is an invertible Lamperti operator on  $L_p$ , 1 , andif the linear modulus  $\tau$  of T satisfies  $\sup_{k\geq 0} ||\tau_{k,k}||_p < \infty$ , then for any  $f \in L_p$  the



$$\lim_{n \to \infty} n^{-1} \sum_{i=0}^{n-1} T^{i} f \quad and \quad \lim_{n \to \infty} \sum_{k=1}^{n} k^{-1} (T^{k} f - T^{-k} f)$$

exist almost everywhere and in the norm topology of L<sub>n</sub>.

Proof. We first notice that for any  $f \in L_n$ 

(5) 
$$\lim_{n \to \infty} n^{-1} T^n f = 0 \quad \text{a.e. on } X \text{ and in the norm of } L_p,$$

(6) 
$$\sum_{k=1}^{\infty} (1/k)^2 |T^k f| < \infty \quad \text{a.e. on } X.$$

In fact, letting r = p in the proof of Theorem 1, we see that

$$\sum_{k=-\infty}^{\infty} \int (|k|+1)^{-p} |\tau^k f|^p d\mu < \infty,$$

from which (5) follows. Further, since  $\sum_{k=1}^{\infty} k^{-p} |T^k f|^p < \infty$  a.e. on X, Hölder's inequality implies that

$$\sum_{k=1}^{\infty} k^{-2} |T^k f| \le \left[ \sum_{k=1}^{\infty} k^{-p} |T^k f|^p \right]^{1/p} \left[ \sum_{k=1}^{\infty} k^{-q} \right]^{1/q} < \infty$$

a.e. on X, where 1/p + 1/q = 1. Thus (6) follows.

Since  $L_p$  is a reflexive Banach space and

$$\sup_{n\geqslant 1} ||n^{-1}\sum_{i=0}^{n-1} T^i||_p < \infty,$$

a mean ergodic theorem (see e.g. Theorem VIII.5.1 in [1]) together with (5) proves the norm convergence of the ergodic averages  $n^{-1} \sum_{i=0}^{n-1} T^i f$ . It follows that the set  $\{g+(f-Tf); Tg=g \text{ and } f\in L_n\}$  is a dense subset of  $L_n$ . Hence, by Theorem A and (5), we may apply Banach's convergence theorem (see e.g. Theorem IV.11.2 in [1]) to infer that the ergodic averages converge a.e. on X for any  $f \in L_n$ .

To prove the rest of the theorem, we need the following result due to the author [7] (cf. Lemma in [7]): For all  $f \in L_p$ 

(7) 
$$||H^*f||_p \le C||f||_p$$
, where  $H^*f = \sup_{n \ge 1} |\sum_{k=1}^n k^{-1} (T^k f - T^{-k} f)|$ .

By (7) and Lebesgue's convergence theorem, it suffices to prove the a.e. convergence of the ergodic series  $\sum_{k=1}^{\infty} k^{-1} (T^k f - T^{-k} f)$ . Since  $\{g + (f - Tf)\}$ : Tg = g and  $f \in L_p$  is a dense subset of  $L_p$ , we again apply Banach's convergence theorem together with (7) and see that it suffices to prove the a.e.



convergence of

$$\sum_{k=1}^{n} k^{-1} \left[ T^{k} (f - Tf) - T^{-k} (f - Tf) \right]$$

$$= f + Tf - \frac{1}{n} (T^{n+1} f + T^{-n} f) - \sum_{k=1}^{n-1} \left( \frac{1}{k} - \frac{1}{k+1} \right) (T^{k+1} f + T^{-k} f)$$

as  $n \uparrow \infty$ ; by (5) and (6) we see that the limit

$$\lim_{n \to \infty} \sum_{k=1}^{n} k^{-1} [T^{k} (f - Tf) - T^{-k} (f - Tf)]$$

exists a.e. on X. This completes the proof.

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# On the geometry of spaces of Co K-valued operators

by

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Abstract. Let K be a locally compact Hausdorff space and X a Banach space. We consider operator spaces W in  $L(X, C_0K)$  which contain the compact operators and have the property that  $T \in W$  implies  $M_h \circ T \in W$  for every bounded continuous scalar-valued function h on K ( $M_h$  denotes the multiplication operator  $f \mapsto hf$  on  $C_0K$ ).

Our main results center around the M-structure properties of such spaces W. We characterize the centralizer of W if the centralizer of X' is small, and for many classes of Banach spaces X (including e.g. the  $L^1$ -preduals) we are able to describe all M-ideals of W, at least in the case of compact K.

These characterizations generalize results of Flinn and Smith who discussed the case W = L(CK, CK) if the scalars are complex.

With our methods we also can treat questions as "Is K determined by W?" or "When can W be a dual space?". We are able to derive answers which generalize recent results of Cambern and Greim.

- 1. Introduction. Let X be a real or complex Banach space (the scalar field, R or C, will be denoted by K in the sequel). The following basic definitions from M-structure theory will be of importance:
- **1.1.** DEFINITION. (i) Let  $J \subset X$  be a closed linear subspace, J is called an M-summand (resp. L-summand) if there is a closed subspace  $J^{\perp} \subset X$  such that  $X = J \oplus J^{\perp}$  algebraically and  $||x+x^{\perp}|| = \max\{||x||, ||x^{\perp}||\}$  (resp.  $= ||x|| + ||x^{\perp}||$ ) whenever  $x \in J$ ,  $x^{\perp} \in J^{\perp}$ . J is called an M-ideal if  $J^{\pi}$ , the annihilator of J in X', is an L-summand.
- (ii) Let  $T: X \to X$  be an operator. T is called a *multiplier* if for every extreme functional p (i.e. for every extreme point p of the dual unit ball) there is a scalar  $a_T(p)$  such that  $p \circ T = a_T(p)p$ . Mult(X) will denote the collection of all multipliers.

A multiplier S is called the *adjoint* of a multiplier T (and we write  $S = T^*$  in this case) if  $a_S(p)$  is the complex conjugate of  $a_T(p)$  for every p. Z(X), the *centralizer* of X, is the set of all multipliers which admit an adjoint.

These definitions have been introduced by Cunningham ([8, 9]) and Alfsen-Effros ([1]); for a systematic introduction the reader is referred to Behrends ([2]).

Here we only note that Z(X) and Mult(X) are always commutative