ON \emph{d}-PARAMETER POINTWISE ERGODIC THEOREMS IN \emph{L}_1

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Abstract. Let \( P_1, \ldots, P_d \) be commuting positive linear contractions on \( L_1 \) and let \( T_1, \ldots, T_d \) be (not necessarily commuting) linear contractions on \( L_1 \) such that \( |T_if| \leq P_i|f| \) for \( 1 \leq i \leq d \) and \( f \in L_1 \). In this paper we prove that if each \( P_i, 1 \leq i \leq d \), satisfies the mean ergodic theorem, then the averages \( A_n(T_1, \ldots, T_d)f = A_n(T_1)f + \cdots + A_n(T_d)f \), where \( A_n(T_i) = \frac{1}{n} \sum_{k=0}^{n-1} T_i^k \), converge a.e. for every \( f \in L_1 \). When \( T_1, \ldots, T_d \) commute, we further prove that the \( L_1 \)-norm convergence of the averages \( A_n(P_1, \ldots, P_d)f \) for every \( f \in L_1 \) implies the a.e. convergence of the averages \( A_n(T_1, \ldots, T_d)f \) for every \( f \in L_1 \). These improve Cômez and Lin's ergodic theorem.

1. Introduction and the results

Let \((X, \mathcal{F}, \mu)\) be a \(\sigma\)-finite measure space, and let \( L_p = L_p(X, \mathcal{F}, \mu) \), \(1 \leq p \leq \infty\), denote the usual Banach spaces of real or complex functions on \((X, \mathcal{F}, \mu)\). A linear operator \( T : L_p \to L_p \) is called positive if \( f \geq 0 \) implies \( Tf \geq 0 \), and a contraction if \( \|T\|_p \leq 1 \), with \( \|T\|_p \) denoting the operator norm of \( T \) on \( L_p \). We shall say that \( T \) satisfies the pointwise ergodic theorem (resp. the mean ergodic theorem) if for any \( f \) in \( L_p \) the averages

\[
A_n(T)f = \left( \frac{1}{n} \sum_{k=0}^{n-1} T^k \right) f
\]

converge a.e. on \( X \) (resp. in \( L_p \)-norm).

About thirty years ago, Chacon [6] showed by a counterexample that a positive linear contraction on \( L_1 \) does not necessarily satisfy the pointwise ergodic theorem; and Ito [10] proved that if a positive linear contraction on \( L_1 \) satisfies the mean ergodic theorem, then it satisfies the pointwise ergodic theorem (cf. also [11]). Since then, generalizations and extensions of Ito's theorem have been done by several authors (see [14], [2], [13], [15] and [7]).

On the other hand, let \( T_1, \ldots, T_d \) be \( d \) commuting linear contractions of \( L_1 \). In 1956, Dunford and Schwartz [8] proved that if each of the operators is
also a contraction of $L_\infty$, then the $d$-dimensional averages

$$A_n(T_1, \ldots, T_d)f = A_n(T_1) \cdots A_n(T_d)f$$

converge a.e. on $X$. A more direct proof was given in 1973 by Brunel [3], who introduced the important tool of the auxiliary operator now called the Brunel operator. The natural question arises whether the same a.e. convergence can be established without requiring the operators to be $L_\infty$-contractions. Assuming that each of the operators is positive, McGrath [13] showed that it is enough that for some $p > 1$ we have that each operator is a contraction of $L_p$; and one of the authors proved in [15] that it is also enough that each operator satisfies the mean ergodic theorem. Without assuming the positivity of the operators, Çömez and Lin [7] have recently proved that if the linear moduli $\tau_i$ of the operators $T_i$ commute and each $\tau_i$ satisfies the mean ergodic theorem, then the a.e. convergence of the $d$-dimensional averages holds.

The purpose of this paper is to generalize and improve these results as follows.

**Theorem 1.** Let $P_1, \ldots, P_d$ be commuting positive linear contractions on $L_1$ and let $T_1, \ldots, T_d$ be commuting linear contractions on $L_1$ such that $|T_i f| \leq P_i |f|$ for $1 \leq i \leq d$ and $f \in L_1$. Then we have:

(a) For every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$, when the averages $A_n(P_1, \ldots, P_d)f$ converge a.e. on $X$ for all $f \in L_1$.

(b) The averages $A_n(P_1, \ldots, P_d)f$ converge a.e. on $X$ for all $f \in L_1$, when the Brunel operator $U$ corresponding to $P_1, \ldots, P_d$ satisfies the pointwise ergodic theorem.

**Corollary.** Let $P_1, \ldots, P_d$ be commuting positive linear contractions of $L_1$ and let $T_1, \ldots, T_d$ be commuting linear contractions of $L_1$ such that $|T_i f| \leq P_i |f|$ for $1 \leq i \leq d$ and $f \in L_1$. Then we have:

(a) For every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$, when the averages $A_n(P_1, \ldots, P_d)f$ converge in $L_1$-norm for all $f \in L_1$.

(b) For every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$, when the Brunel operator $U$ corresponding to $P_1, \ldots, P_d$ satisfies either $\|U\|_p \leq 1$ for some $p > 1$ or $\sup_k \|U^k\|_\infty < \infty$.

By an easy induction argument we see that if $P_1, \ldots, P_d$ are (not necessarily commuting) positive linear contractions of $L_1$ which satisfy the mean ergodic theorem, then for every $f \in L_1$ the averages $A_n(P_1, \ldots, P_d)f$ converge in $L_1$-norm. However, the converse does not hold in general. To see this, let $P_1$ be any positive linear contraction of $L_1$ which does not satisfy the mean ergodic theorem and let $P_2 = 0$. Then, clearly, we have $\lim_n \|A_n(P_1, P_2)f\|_1 = 0$ for all $f \in L_1$.

**Theorem 2.** Let $P_1, \ldots, P_d$ be commuting positive linear contractions of $L_1$ which satisfy the mean ergodic theorem, and let $T_1, \ldots, T_d$ be (not necessarily commuting) linear contractions of $L_1$ such that $|T_i f| \leq P_i |f|$ for $1 \leq i \leq d$ and $f \in L_1$. Then for every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$.

**Theorem 3** (cf. [7], Theorem 2.4). Let $P_1, \ldots, P_d$ be commuting positive linear contractions of $L_1$ and let $T_1, \ldots, T_d$ be (not necessarily commuting) linear contractions of $L_1$ such that $|T_i f| \leq P_i |f|$ for $1 \leq i \leq d$ and $f \in L_1$. If the
Brunel operator $U$ corresponding to $P_1, \ldots, P_d$ satisfies $\|U\|_\infty \leq 1$, then for every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$.

2. Proofs

**Lemma.** Let $P_1, \ldots, P_d$ be commuting positive linear contractions of $L_1$ and let $T_1, \ldots, T_d$ be commuting linear contractions of $L_1$ such that $|T_i f| \leq P_i |f|$ for $1 \leq i \leq d$ and $f \in L_1$. If $u$ is a (not necessarily integrable) nonnegative function on $(X, \mathcal{F}, \mu)$ such that $P_i u \leq u < \infty$ a.e. on $X$ for every $1 \leq i \leq d$, then the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on the set $Y = \{x : u(x) > 0\}$ for all $f \in L_1$.

**Proof.** When $d = 1$, this follows from the Chacon general ratio ergodic theorem (see e.g. [12], Theorem 4.1.11, p. 164). We then use an induction argument. Let $0 \leq f \in L_1$ and $k = 0, 1, \ldots$ be fixed arbitrarily. Since by commutativity of the operators $P_i$ we obtain

$$n^{-d} \sum_{0 \leq n_2, \ldots, n_d < n} P_1^{n_1} P_2^{n_2} \cdots P_d^{n_d} f = \frac{1}{n} A_n(P_2, \ldots, P_d)(P_1^{k} f),$$

and since by the induction hypothesis applied to $P_2, \ldots, P_d$ the averages $A_n(P_2, \ldots, P_d)(P_1^{k} f)$ converge a.e. on $Y$, it follows that

$$\lim_{n} n^{-d} \sum_{0 \leq n_2, \ldots, n_d < n} P_1^{n_1} P_2^{n_2} \cdots P_d^{n_d} f = 0 \text{ a.e. on } Y.$$

Applying the same argument to $P_2^k, \ldots, P_d^k$ and using the commutativity of $T_1, \ldots, T_d$ we see that for each $N \geq 1$ if we set

$$V = T_1 T_2 \cdots T_d,$$

then

$$\left| A_n(T_1, \ldots, T_d)f - \left(1 - \frac{N}{n}\right)^d A_{n-N}(T_1, \ldots, T_d)(V^N f) \right| \leq \sum_{j=1}^{d} \sum_{k=0}^{N-1} \frac{1}{n^d} \left[ \sum_{i \neq j, n_i < n} P_1^{n_1} \cdots P_j^{n_j-1} P_{j+1}^{n_{j+1}} \cdots P_d^{n_d} (P_j^k f) \right] \rightarrow 0 \text{ a.e. on } Y \text{ as } n \to \infty.$$

Put

$$f_N = 1_Y \cdot (V^N f) \text{ and } g_N = (V^N f) - f_N,$$

where $1_Y$ denotes the indicator function of $Y$. Since $f_N \in L_1(Y)$ and $P_i u \leq u < \infty$ for each $1 \leq i \leq d$, changing the measure $\mu$ to $ud\mu$ and applying the Dunford and Schwartz ergodic theorem (see e.g. [12], Theorem 6.3.5, p. 215) we see that

$$\lim_{n} A_n(T_1, \ldots, T_d)f_N \text{ exists a.e. on } Y.$$

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(Since \( f_N \) is supported on \( Y \), the support of the subinvariant measure, and supports of subinvariant measures are absorbing sets, we have that the convergence in (5) actually holds at almost all points of \( X \); this was noticed by the referee.) Therefore the function

\[
F(x) = \limsup_{m, n \to \infty} |A_m(T_1, \ldots, T_d)f(x) - A_n(T_1, \ldots, T_d)f(x)|
\]

satisfies

\[
F(x) \leq \limsup_{m, n \to \infty} |A_m(T_1, \ldots, T_d)g_N(x) - A_n(T_1, \ldots, T_d)g_N(x)|
\leq 2 \limsup_{n} |A_n(T_1, \ldots, T_d)g_N(x)| \quad \text{a.e. on } Y.
\]

Then, putting \( h_N = (P_1 \cdots P_d)^N f - 1_Y \cdot (P_1 \cdots P_d)^N f \), we have

\[
\begin{align*}
\{ |g_N| \leq h_N & \in L_1(X \setminus Y), \\
F & \leq 2 \limsup_n A_n(P_1, \ldots, P_d)h_N \quad \text{a.e. on } Y.
\end{align*}
\]

Since \( P_iL_1(Y) \subset L_1(Y) \) for each \( 1 \leq i \leq d \), it follows that

\[
h_{N+n} = 1_Y \cdot (P_1 \cdots P_d)^{N+n} f \\
= 1_Y \cdot (P_1 \cdots P_d)^n(h_N + 1_Y(P_1 \cdots P_d)^N f) \\
= 1_Y \cdot (P_1 \cdots P_d)^n h_N.
\]

In particular, this implies \( \|h_N\|_1 \geq \|h_{N+1}\|_1 \). Hence we can put

\[
\alpha = \lim\limits_N \|h_N\|_1.
\]

Then, given an \( \varepsilon > 0 \), we can choose \( N \geq 1 \) so that

\[
\|h_N\|_1 < \alpha + \varepsilon.
\]

Since \( P_jL_1(Y) \subset L_1(Y) \), we have \( 1_{X-Y} \cdot P_j f = 1_{X-Y} \cdot P_j(1_{X-Y} f) \); it follows that

\[
\|1_{X-Y} \cdot P_j f\|_1 \leq \|1_{X-Y} f\|_1.
\]

Thus for any \( 0 \leq n_1, n_2, \ldots, n_d < n \) we have

\[
\alpha + \varepsilon > \|h_N\|_1 \geq \|1_{X-Y} \cdot (P_1^{n_1} \cdots P_d^{n_d} h_N)\|_1 \\
\geq \|1_{X-Y} \cdot (P_1 \cdots P_d)^n h_N\|_1 = \|h_{N+n}\|_1 \geq \alpha,
\]

which implies that

\[
\|1_Y \cdot (P_1^{n_1} \cdots P_d^{n_d} h_N)\|_1 = \|P_1^{n_1} \cdots P_d^{n_d} h_N\|_1 - \|1_{X-Y} \cdot (P_1^{n_1} \cdots P_d^{n_d} h_N)\|_1 \\
\leq \|h_N\|_1 - \alpha < \varepsilon.
\]

We now consider the Brunel operator \( U \) corresponding to \( P_1, \ldots, P_d \). It follows (cf. [12], Theorem 6.3.4, p. 213) that for all \( 0 \leq h \in L_1 \)

\[
\limsup_n A_n(P_1, \ldots, P_d)h \leq C_d \cdot \limsup_n A_n(U)h \quad \text{on } X,
\]

where \( C_d > 0 \) is an absolute constant depending only on \( d \). Since \( U \) has the form

\[
U = \sum_{n_1, \ldots, n_d \geq 0} a(n_1, \ldots, n_d)P_1^{n_1} \cdots P_d^{n_d},
\]
with
\begin{equation}
   a(n_1, \ldots, n_d) > 0 \quad \text{and} \quad \sum_{n_1, \ldots, n_d \geq 0} a(n_1, \ldots, n_d) = 1,
\end{equation}

it follows from (8) that \( \int_Y U^k h_N \, d\mu < \varepsilon \) for all \( k \geq 0 \).

On the other hand, by the fact that \( Uu \leq u \) a.e. on \( X \) which follows from \( P_i u \leq u \) for each \( 1 \leq i \leq d \), we may apply the Chacon general ratio ergodic theorem to infer that for every \( 0 \leq h \in L^1 \) the averages \( A_n(U)h \) converge a.e. on \( Y \). Consequently, using (7), (9), and Fatou's lemma,
\begin{align*}
   &\int_Y F \, d\mu \leq 2C_d \cdot \int_Y \limsup_n A_n(U)h_N \, d\mu \\
   &\quad \leq 2C_d \liminf_n \int_Y A_n(U)h_N \, d\mu \leq 2C_d \varepsilon.
\end{align*}

Since \( \varepsilon > 0 \) was arbitrary, this shows that \( F(x) = 0 \) a.e. on \( Y \), completing the proof.

**Proof of Theorem 1.** To prove (a), let \( 0 \leq f \in L^1 \) be fixed arbitrarily and write, using the hypothesis,
\[ f^\sim(x) = \lim_n A_n(P_1, \ldots, P_d)f(x) \quad \text{a.e. on } X. \]
(Here we may assume without loss of generality that \( d \geq 2 \). For, if necessary, add the identity operator.) It is easily seen that \( P_i f^\sim \leq f^\sim \) for each \( 1 \leq i \leq d \). Thus the Brunei operator \( U \) corresponding to \( P_1, \ldots, P_d \) satisfies
\[ 0 \leq U f^\sim \leq f^\sim \in L^1. \]

On the other hand denoting by \( C \) the conservative part of \( U \), \( 0 \leq f \in L^1 \) implies
\[ n^{-1} \sum_{k=0}^{n-1} U^k f \to 0 \quad \text{a.e. on } X \setminus C, \]
so we obtain from inequality (9) applied to \( f \) instead of \( h \) that
\[ \{x : f^\sim(x) > 0\} \subset C; \]
therefore \( U f^\sim \in L^1(C) \) and
\[ \|U f^\sim\|_1 = \int_C U f^\sim \, d\mu = \int f^\sim(U^* 1_C) \, d\mu = \int f^\sim \, d\mu = \int f^\sim \, d\mu = \|f^\sim\|_1. \]

It follows that \( U f^\sim = f^\sim \), and by the Brunel-Falkowitz Lemma (see [12], p. 82) \( P_i f^\sim = f^\sim \) for each \( 1 \leq i \leq d \). Hence we may apply our Lemma to infer that the averages \( A_n(T_1, \ldots, T_d)f \) converge a.e. on the set \( \{x : f^\sim(x) > 0\} \).

On the other hand, it is clear that
\[ \lim_n |A_n(T_1, \ldots, T_d)f| \leq \lim_n A_n(P_1, \ldots, P_d)f = 0 \]
a.e. on \( \{x : f^\sim(x) = 0\} \).

To prove (b), let \( 0 \leq f \in L^1 \) be fixed and write
\[ f^\bullet(x) = \lim_n A_n(U)f(x) \quad \text{a.e. on } X. \]
Since $0 \leq Uf^* = f^* \in L_1$, it follows that $P_if^* = f^*$ for each $1 \leq i \leq d$. Our Lemma yields the a.e. convergence of $A_n(P_1, \ldots, P_d)f$ on $\{x : f^*(x) > 0\}$, and inequality (9) yields convergence (to 0) a.e. on $\{x : f^*(x) = 0\}$.

**Proof of the Corollary.** (a) Çömez and Lin [7] proved that if for every $f \in L_1$ the averages $A_n(P_1, \ldots, P_d)f$ converge in $L_1$-norm, then the Brunel operator $U$ satisfies the mean ergodic theorem. Thus $U$ satisfies the pointwise ergodic theorem, by Ito's theorem. And (a) follows from Theorem 1.

(b) Since $U$ is a positive linear contraction of $L_1$ which satisfies either $\|U\|_p \leq 1$ or $\sup_k \|U^k\|_\infty < \infty$, $U$ also satisfies the pointwise ergodic theorem in $L_1$ by Akcoglu and Chacon's ergodic theorem [2] or by Hasegawa, Sato, and Tsunumi's ergodic theorem [9]. Thus (b) follows from Theorem 1, too.

**Proof of Theorem 2.** When $d = 1$, this is a special case of (a) of the corollary. We then use an induction argument. Since the Brunel operator $U$ corresponding to the commuting operators $P_1, \ldots, P_d$ satisfies the mean ergodic theorem by Çömez and Lin [7] (cf. also the proof of the lemma in [15], where this result is proved explicitly using a different method), $U$ satisfies the pointwise ergodic theorem, by Ito's theorem. This and the obvious inequality

$$|A_n(T_1, \ldots, T_d)f| \leq A_n(P_1, \ldots, P_d)|f|$$

together with inequality (9) imply that for all $f \in L_1$

$$\sup_n |A_n(T_1, \ldots, T_d)f| < \infty \quad \text{a.e. on } X.$$ 

Hence Banach's convergence principle (cf. e.g. [12], Theorem 1.7.2, p. 64) completes the proof, when we see that the set

$$\left\{ f \in L_1 : \lim_n A_n(T_1, \ldots, T_d)f \text{ exists a.e. on } X \right\}$$

is dense in $L_1$. To see this we note that, since $P_d$ satisfies the mean ergodic theorem, so does $T_d$ (cf. [7]), and thus the set

$$\{ g + (f - T_df) : T_dg = g \text{ and } f \in L_1 \}$$

is dense in $L_1$.

For the function $h = g + (f - T_df)$, with $T_dg = g$ and $f \in L_1$, we have

$$A_n(T_1, \ldots, T_d)h = A_n(T_1, \ldots, T_{d-1})g + \frac{1}{n} A_n(T_1, \ldots, T_{d-1})(f - T_d^n f).$$

The induction hypothesis implies that

$$\lim_n A_n(T_1, \ldots, T_{d-1})g \text{ exists a.e. on } X.$$ 

Similarly,

$$\lim_n \frac{1}{n} A_n(T_1, \ldots, T_{d-1})f = 0 \quad \text{a.e. on } X.$$ 

On the other hand, since $P_1, \ldots, P_d$ commute and

$$\|A_n(P_1, \ldots, P_d)(|f| - P_d|f|)\|_1 \to 0 \quad \text{as } n \to \infty,$$
we can apply (a) of the Corollary to $P_1, \ldots, P_d$ instead of $T_1, \ldots, T_d$ to obtain that
\[
\lim_{n} \frac{1}{n} A_n(P_1, \ldots, P_{d-1})(|f| - P_d^{|f|}) = \lim_{n} A_n(P_1, \ldots, P_{d-1}, P_d)(|f| - P_d^{|f|}) = 0 \text{ a.e. on } X.
\]
This can be applied to infer that
\[
\lim_{n} \left| \frac{1}{n} A_n(T_1, \ldots, T_{d-1}) T_d^n f \right| \leq \lim_{n} \frac{1}{n} A_n(P_1, \ldots, P_{d-1}, P_d) P_d^{|f|} = 0 \text{ a.e. on } X,
\]
a.e. on $X$, completing the proof.

Proof of Theorem 3. Since $U$ satisfies the pointwise ergodic theorem, write for any $0 \leq f \in L_1$
\[
f^*(x) = \lim_{n} A_n(U)f(x) \text{ a.e. on } X.
\]
We then have $0 \leq U f^* = f^* \in L_1$. Since $P_1, \ldots, P_d$ commute, it follows that $P_i f^* = f^*$ for each $1 \leq i \leq d$. Further, if we set $Y = \{x : f^*(x) > 0\}$ and $Z = \{x : f^*(x) = 0\}$, then, by the fact that $\|U\|_{\infty} < 1$, it follows that $U L_1(Y) \subset L_1(Y)$ and $U L_1(Z) \subset L_1(Z)$.

(In fact, this can be seen as follows: Let $C$ and $D$ be the conservative and dissipative parts of $U$. For any positive $L_1$-contraction, $C$ is absorbing (cf. [12], p. 118). Since $\|U\|_{\infty} \leq 1$, we can apply Feldman’s result (cf. [12], p. 131) to obtain that also $D$ is absorbing for $U$. Since $Y$ is the support of a finite invariant measure, it is absorbing, and $Y \subset C$. Hence $C \setminus Y$ is absorbing, and so is $Z = (C \setminus Y) \cup D$.) It follows that $P_i L_1(Y) \subset L_1(Y)$ and $P_i L_1(Z) \subset L_1(Z)$ for each $1 \leq i \leq d$.

On the other hand, by (9) it is clear that
\[
\lim_{n} |A_n(T_1, \ldots, T_d)f| \leq \lim_{n} A_n(P_1, \ldots, P_d)f \leq C_d f^* = 0 \text{ a.e. on } Z
\]
and
\[
\lim_{n} |A_n(T_1, \ldots, T_d)(1_{Z} f)| \leq \lim_{n} A_n(P_1, \ldots, P_d)(1_{Z} f) \leq C_d \cdot \lim_{n} A_n(U)(1_{Z} f) \leq C_d \cdot 1_Z f^* = 0 \text{ a.e. on } X.
\]
Therefore in order to prove the a.e. convergence of $A_n(T_1, \ldots, T_d)f$, we may assume without loss of generality that $X = Y$. Then, since each $P_i$ ($1 \leq i \leq d$) satisfies the mean ergodic theorem, Theorem 2 establishes the desired conclusion.

3. Concluding remarks

In Theorem 3, if we further assume that $T_1, \ldots, T_d$ commute, then the conclusion of Theorem 3 remains true even if the condition $\|U\|_{\infty} \leq 1$ is replaced by the weaker condition $\sup_k \|U^k\|_{\infty} < \infty$ or the condition $\|U\|_p \leq 1$ for some $1 < p < \infty$. (See (b) of the corollary.) On the other hand, Theorem 2.4 in [7] states that if $T_1, \ldots, T_d$ are commuting linear contractions of $L_1$
such that the Brunel operator $U$ corresponding to $T_1, \ldots, T_d$ is also an $L_\infty$-contraction, then for every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$. However it seems to the authors that this theorem has not been proved; only the a.e. finiteness of $\sup_n |A_n(T_1, \ldots, T_d)f|$ is shown in [7], but convergence on a dense subset of $L_1$ is still missing. The authors learned from Michael Lin (a private communication, July 1993) that Theorem 2.4 can be proved if in addition to the commutativity of $T_1, \ldots, T_d$ the commutativity of their moduli $\tau_1, \ldots, \tau_d$ is also assumed. We note that Theorem 3 improves this result by showing that the commutativity of the moduli alone is sufficient. We also note (cf. Proposition in [15]) that the conclusion of Theorem 2.4 remains true without assuming the commutativity of $\tau_1, \ldots, \tau_d$ if for some $p > 1$ we have $\|\tau_i\|_p \leq 1$ for each $1 \leq i \leq d$. See also [1] and [13]. We finally prove the following extension of the Dunford-Schwartz ergodic theorem.

**Theorem 4.** Let $P_1, \ldots, P_d$ be positive linear contractions of $L_1$ such that

$$\sup\{\|A_n(P_i)\|_\infty : n \geq 1, 1 \leq i \leq d\} = K < \infty,$$

where $A_n(P_i) = n^{-1} \sum_{k=0}^{n-1} P_i^k$, and let $T_1, \ldots, T_d$ be linear contractions of $L_1$ such that $|T_if| \leq P_i|f|$ for $1 \leq i \leq d$ and $f \in L_1$. If either the operators $P_1, \ldots, P_d$ or the operators $T_1, \ldots, T_d$ commute, then for every $f \in L_1$ the averages $A_n(T_1, \ldots, T_d)f$ converge a.e. on $X$.

**Proof.** We first consider the case $d = 1$. For an $f \in L_p$ with $1 < p < \infty$, let

$$f^\Psi = \sup_n A_n(P_1)|f| \quad \text{a.e. on } X,$$

and if $a$ is a positive real number, denote

$$f^{a^-}(x) = [\text{sgn} f(x)] \cdot \min(a, |f(x)|)$$

and

$$f^{a^+}(x) = f(x) - f^{a^-}(x).$$

Since the positive linear contraction $P_1$ of $L_1$ satisfies $\sup_n \|A_n(P_1)\|_\infty \leq K$ by hypothesis, the proof of Chacon’s maximal ergodic theorem [5] can be easily modified to yield that

$$\int_{\{x : f^\Psi(x) > K^2a\}} (a - |f^{a^-}|) \, d\mu \leq \int |f^{a^+}| \, d\mu,$$

where, if necessary, we may suppose that $\|P_1\|_\infty < K$. Thus it follows from a standard argument (see e.g. the proof of Theorem 3 in [9]) that

$$f^\Psi < \infty \quad \text{a.e. on } X$$

and that if, in particular, $1 < p < \infty$, then

$$\|f^\Psi\|_p \leq \mathcal{H}_p \|f\|_p,$$

where $\mathcal{H}_p$ is an absolute constant depending only on $p$ and $K$.

If $f \in L_1$, then, choosing a strictly positive function $g \in L_1 \cap L_\infty$, we have that

$$\frac{1}{n} |P^n_1 f| \leq |A_n(P_1)g| \frac{P^n_1 |f|}{\sum_{k=0}^{n-1} P^k_1 g} \leq K\|g\|_\infty \frac{P^n_1 |f|}{\sum_{k=0}^{n-1} P^k_1 g} \to 0 \quad \text{a.e. on } X.$$
by the Chacon-Ornstein lemma (see e.g. [12], Lemma 3.2.3, p. 121).

Thus if $1 < p < \infty$, then, since the set
\[ \{ g + (h - P_i h) : P_i g = g \in L_p, h \in L_p \cap L_1 \} \]
is a dense subspace of $L_p$ by the mean ergodic theorem for $P_1$ on $L_p$, Banach's convergence principle, (17) and (19) imply that the averages $A_n(P_i)f$ converge a.e. on $X$ for all $f \in L_p$. Using this and the fact that $L_1 \cap L_p$ is a dense subspace of $L_1$, we then see that the averages $A_n(P_i)f$ converge a.e. on $X$ for all $f \in L_1$. It is now immediate to see that $\lim_n A_n(T_i)f$ exists a.e. on $X$ for all $f \in L_p$ with $1 \leq p < \infty$.

Since the case $d = 1$ has been done, we now proceed by an induction argument. First we define the operators $U_i$, $1 \leq i \leq d$, by the relation
\[ U_i = \sum_{k=0}^{\infty} a_k P_i^k, \]
where the $a_k$ are the coefficients in the expansion
\[ x^{-1}(1 - \sqrt{1 - x}) = \sum_{k=0}^{\infty} a_k x^k \quad (x \neq 0, \ |x| \leq 1). \]

It follows from [4] that the operators $U_i$ are positive linear contractions of $L_1$ such that
\[ \sup\{\|U_i^k\|_\infty : k \geq 0, 1 \leq i \leq d\} = K^* < \infty. \]

Here we remember that each $U_i$ may be regarded as the Brunel operator corresponding to the operator $P_i$ and the identity operator $I$.

Put $V_{2i} = P_i$ and $V_{2i+1} = I$ for $1 \leq i \leq d$, and define the operator $W$ by the relation
\[ W = \sum_{n_1, \ldots, n_{2d} \geq 0} a(n_1, \ldots, n_{2d}) V_1^{n_1} V_2^{n_2} \cdots V_{2d}^{n_{2d}}, \]
where the coefficients $a(n_1, \ldots, n_{2d})$ are those used in the definition of the Brunel operator corresponding to $2d$ contraction operators of $L_1$ (see e.g. [12], Theorem 6.3.4, p. 213). It follows from the argument of Brunel that $W$ has the form
\[ W = \sum_{n_1, \ldots, n_d \geq 0} b(n_1, \ldots, n_d) U_1^{n_1} \cdots U_d^{n_d} \]
with
\[ b(n_1, \ldots, n_d) > 0 \quad \text{and} \quad \sum_{n_1, \ldots, n_d \geq 0} b(n_1, \ldots, n_d) = 1. \]

Hence by (22) $W$ is a positive linear contraction of $L_1$ such that
\[ \sup_k \|W^k\|_\infty \leq K^* < \infty. \]

Further, since either the operators $P_1, \ldots, P_d$ or the operators $T_1, \ldots, T_d$ commute by hypothesis, it follows that for any $f \in L_p$ with $1 \leq p < \infty$,
\[ \sup_n |A_n(T_1, \ldots, T_d)f| \leq C_{2d} \cdot \sup_n |A_n(W)|f| \quad \text{a.e. on } X; \]
and since the averages \( A_n(W)|f| \) converge a.e. on \( X \), we see that
\[
\sup_n |A_n(T_1, \ldots, T_d)f| < \infty \quad \text{a.e. on } X.
\]

Let us fix \( p \) with \( 1 < p < \infty \). Since \( L_p \cap L_1 \) is a dense subspace of \( L_1 \) and since the set
\[
\{ g + (f - T_d f) : T_d g = g \in L_p, f \in L_p \cap L_1 \}
\]
is a dense subspace of \( L_p \) by the mean ergodic theorem for \( T_d \) on \( L_p \), Banach’s convergence principle together with inequality (27) implies that for the proof of the theorem it is sufficient to check the a.e. convergence of \( A_n(T_1, \ldots, T_d)h \), where \( h = g + (f - T_d f) \) with \( T_d g = g \in L_p \) and \( f \in L_p \cap L_1 \). As
\[
A_n(T_1, \ldots, T_d)h = A_n(T_1, \ldots, T_{d-1})g + \frac{1}{n} A_n(T_1, \ldots, T_{d-1})(f - T_d^n f),
\]
and by the induction hypothesis the limit
\[
\lim_n A_n(T_1, \ldots, T_{d-1})g
\]
exists a.e. on \( X \), it is then sufficient to check the a.e. convergence of
\[
\frac{1}{n} A_n(T_1, \ldots, T_{d-1})(f - T_d^n f).
\]
To do this, let for each \( N \geq 1 \),
\[
(28) \quad h_N = \sup_{n > N} \frac{1}{n} |f - T_d^n f| = \sup_{n \geq N} |A_n(T_d)(f - T_d f)|.
\]

By using inequality (18) applied to \( P_d \) and \( |f - T_d f| \) instead of \( P_1 \) and \( f \) and by using the theorem for \( d = 1 \) we observe that
\[
(29) \quad h_1 \in L_p^+ \quad \text{and} \quad h_N \downarrow 0 \quad \text{a.e. on } X.
\]

It also follows, as before (cf. inequality (26)), that
\[
\limsup_n \left| \frac{1}{n} A_n(T_1, \ldots, T_{d-1})(f - T_d^n f) \right| \leq C_2(d-1) \sup_n A_n(W_{d-1})h_N \quad \text{a.e. on } X,
\]

where the operator \( W_{d-1} \) is defined using the operators \( P_1, \ldots, P_{d-1} \) as in (23), thus it is a positive linear contraction of \( L_1 \) such that
\[
\sup_k \| W_{d-1}^k \|_\infty \leq K^\infty < \infty.
\]

By (29) together with inequality (18) applied to \( W_{d-1} \) and \( h_N \) instead of \( P_1 \) and \( f \) we see that the functions
\[
h_N^1 = \sup_n A_n(W_{d-1})h_N \quad (N = 1, 2, \ldots)
\]
satisfy \( h_1^1 \in L_p^+ \) and \( h_N^1 \downarrow 0 \) a.e. on \( X \). Consequently by (30) we get
\[
\lim_n \frac{1}{n} A_n(T_1, \ldots, T_{d-1})(f - T_d^n f) = 0 \quad \text{a.e. on } X.
\]

This completes the proof.
Remark. By virtue of Theorem 4 for $d = 1$ we see that the condition

$$\sup_k \| U^k \|_\infty < \infty$$

in (b) of the Corollary to Theorem 1 can be replaced by the weaker condition

$$\sup_n \| A_n(U) \|_\infty < \infty .$$

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References


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