

# EXTENSIONS OF JENTZSCH'S THEOREM

BY

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1. **Introduction.** In this paper, the projective metric of Hilbert<sup>(1)</sup> is applied to prove various extensions of Jentzsch's theorem on integral equations<sup>(2)</sup> with positive kernels. In particular, it is shown that Jentzsch's theorem reduces to the Picard fixpoint theorem<sup>(3)</sup>, relative to this projective metric.

A natural setting for generalizing Jentzsch's theorem seems to be provided by the theory of vector lattices<sup>(4)</sup>. A bounded linear transformation  $P$  of a vector lattice  $L$  into itself will be called *uniformly positive* if, for some fixed  $\epsilon > 0$  in  $L$  and finite real number  $K$ , independent of  $f$ , we have

$$(1) \quad \lambda \epsilon \leq fP \leq K\lambda \epsilon \quad \text{for any } f > 0 \text{ and some } \lambda = \lambda(f) > 0.$$

Theorem 3 below shows that Jentzsch's theorem applies, in generalized form, to any such operator  $P$ .

The method is also applied to various other cases: in §5, to a class of integro-functional equations to which the usual proof would not be applicable; in §8, to a class of semigroups including various multiplicative processes<sup>(5)</sup>.

2. **Projective metrics on line.** For convenient reference, we derive some basic formulas regarding the effect of projective transformations on projective metrics. In homogeneous coordinates, the first positive quadrant joins  $(0, 1)$  with  $(1, 0)$  by "points"  $(f_1, f_2)$ . This is mapped onto the hyperbolic line  $-\infty < u < +\infty$  by the correspondence  $\text{Ln}(f_2/f_1) = u$ . We define

$$(2) \quad \theta(f, g) = | \text{Ln } v - \text{Ln } u | = | \text{Ln } (f_2g_1/f_1g_2) |.$$

Since  $f_2g_1/f_1g_2$  is the cross-ratio  $R(f_2/f_1, g_2/g_1; 0, \infty)$ ,  $\theta(f, g)$  is invariant under all projective transformations mapping the interval  $0 < f_2/f_1 < +\infty$  onto itself.

We next consider a general projective transformation

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<sup>(1)</sup> Math. Ann. vol. 57 (1903) pp. 137-150. For a modern exposition, see H. Busemann and P. J. Kelly, *Projective geometries and projective metrics*, New York, 1953, §§28, 29, 50; or H. Busemann, *The geometry of geodesics*, New York, 1955, §18. I am indebted to Professors Busemann, Coxeter and Menger for helpful references.

<sup>(2)</sup> J. Reine Angew. Math. vol. 141 (1912) pp. 235-244, or W. Schmeidler, *Integralgleichungen*, p. 298.

<sup>(3)</sup> É. Picard, *Traité d'analyse*, 2d ed. vol. 1 p. 170. The present approach was announced in Abstract 62-2-190 of Bull. Amer. Math. Soc., where the phrase "hyperbolic metric" was used, because of the relation to Hilbert's hyperbolic geometries.

<sup>(4)</sup> In the sense of G. Birkhoff, *Lattice theory*, rev. ed., Chap. XV. Interpretations of the usual Banach spaces as vector lattices are explained there.

<sup>(5)</sup> In the sense of C. J. Everett and S. Ulam, Proc. Nat. Acad. Sci. U.S.A. vol. 34 (1948) pp. 403-407.

$$(3) \quad P: y = xP = (ax + b)/(cx + d), \quad x = f_2/f_1,$$

which maps  $0 < x < \infty$  onto a proper subinterval of  $0 < y < \infty$ . Without loss of generality, since  $y \rightarrow 1/y$  is an isometry for  $\theta(y, y')$ , we can assume that order is preserved. That is, we can assume  $x > x'$  implies  $xP \geq x'P$ . Since  $OP = b/d$ , clearly  $b$  and  $d$  have the same sign; since  $xP = 0$  has no positive solution,  $b$  and  $a$  have the same sign; since  $xP = \infty$  has no positive solution,  $d$  and  $c$  have the same sign. Hence we can assume  $a, b, c, d$  positive in (3). Furthermore, since

$$(4) \quad y' = dy/dx = (ad - bc)/(cx + d)^2,$$

we can assume  $ad > bc$ .

We now consider the ratio of hyperbolic distance differentials  $d\theta(y)/d\theta(x) = xdy/ydx$ . By (3) and (4), this is  $d\theta(y)/d\theta(x) = (ad - bc)x/(ax + b)(cx + d)$ . By the differential calculus, the *maximum* of this (i.e., the minimum of its reciprocal) occurs when  $ac = bdx^{-2}$ , or  $x = (bd/ac)^{1/2}$ . Substituting above and simplifying, we see that  $P$  contracts all hyperbolic distances, by a factor whose supremum is

$$(5) \quad N(P) = \frac{\nu - 1}{\nu + 2(\nu)^{1/2} + 1}, \quad \text{where } \nu = (ad/bc) > 1.$$

We call  $N(P)$  the *projective norm* of  $P$ . Because of its definition, as the supremum of distance ratios

$$(6) \quad N(P) = \sup [\theta(fP, gP)/\theta(f, g)],$$

we have immediately

$$(6') \quad N(PP') \leq N(P)N(P').$$

Also, if  $\lambda = \text{Ln}(ad/bc)$  is the length of the segment onto which  $P$  maps the first quadrant, then by (5), we have

$$(7) \quad N(P) = \frac{\nu^{1/4} - \nu^{-1/4}}{\nu^{1/4} + \nu^{-1/4}} = \frac{2 \sinh(\lambda/4)}{2 \cosh(\lambda/4)} = \tanh \frac{\lambda}{4}.$$

The intervention of hyperbolic functions is most appropriate!

3. **Convex cones.** Now let  $C$  be any *bounded closed convex cone* of a real vector space  $L$ , of finite or infinite dimensions. It is convenient to make a central projection of  $C$  onto its (convex) intersection  $C \cap H$  with a hyperplane  $H$ , cutting each ray of  $C$  in exactly one point; we can then discuss  $C$  and  $C \cap H$  interchangeably, as subspaces of projective space.

Since  $C$  is a bounded closed convex set, every line intersects  $C$  in a closed segment. Hence, if  $f \neq g$  in  $H$ , the intersection of the line  $l(f, g)$  with  $C$  can be mapped onto the line  $0 \leq x \leq \infty$  of §2 so that  $fA < gA$  by a *unique* affine transformation  $A$ . We define

$$(8) \quad \theta(f, g; C) = \theta(fA, gA).$$

If  $f$  or  $g$  is a boundary point,  $\theta(f, g; C) = \infty$ . We call  $\theta(f, g; C)$  the *projective metric* associated with  $C$ .

The following result is well-known<sup>(6)</sup>.

LEMMA 1. For any  $a \in C$ , the set  $A$  of rays  $f \in C$  satisfying  $\theta(a, f; c) < +\infty$  is a metric space relative to the distance  $\theta(f, g; C)$ .

It is well known<sup>(6)</sup> that, if  $C \cap H$  is an ellipsoid, then  $\theta(f, g; C)$  makes  $C$  into a hyperbolic geometry. It seems not to have been observed, however, that the following example leads to the Perron-Frobenius<sup>(7)</sup> theory of positive matrices.

EXAMPLE 1. Let  $C$  be the cone  $R$  of "positive"  $f \neq 0$  satisfying  $f_1 \geq 0, \dots, f_n \geq 0$  in real  $n$ -space, and let  $H$  be the hyperplane  $\sum f_i = 1$ . In this case, the disconnected components of  $C \cap H$  are the interiors of its cells, where  $C \cap H$  is regarded as a *simplex*.

The theorem of Jentzsch can be deduced very simply, as we shall see below, from the following special case.

EXAMPLE 2. Let  $L$  be the space of continuous functions, in the usual Banach lattice norm  $\|f\| = \sup |f(x)|$ , and let  $C$  be the cone  $L^+$  of non-negative functions. Then the functions which are identically *positive* form a connected component under  $\theta(f, g; L^+)$ .

Similarly, generalizations of Jentzsch's theorem can be deduced by considering other special cases, such as the following.

EXAMPLE 3. Let  $B$  be the Banach space of bounded measurable functions on the unit interval, with the norm  $\|f\| = \sup |f(x)|$ . For any positive constant  $M$ , let  $C$  be the cone of functions satisfying

$$0 < \sup f(x) \leq M \inf f(x).$$

We omit proving that the cones in question are closed in the relevant Banach spaces, if the origin is included.

4. **Fixpoint theorem.** Let  $P$  be any bounded linear transformation of a Banach space  $B$ , which maps a closed convex cone  $C$  of  $B$  into itself. The  $C$ -norm  $N(P; C)$  of  $P$  is defined as

$$(9) \quad N(P; C) = \sup [\theta(fP, gP; C) / \theta(f, g; C)],$$

for pairs  $f, g \in C$  with finite  $\theta(f, g; C)$ .

LEMMA 1. If the transform  $CP$  of  $C$  under  $P$  has finite diameter  $\Delta$  under  $\theta(f, g; C)$ , then

$$(9a) \quad N(P, C) = \tanh(\Delta/4) < 1.$$

<sup>(6)</sup> See the refs. of Footnote 1.

<sup>(7)</sup> G. Frobenius, *Sitzungsberichte der Berlin Akad. Wiss.* (1908) pp. 471-476 and (1909) pp. 514-518 and references given there.

**Proof.** If  $\theta(f, g; C) < +\infty$ , then  $f$  and  $g$  lie on a segment  $s(a, b)$  of  $C$ . The image segment  $s(aP, bP) \leq CP$ ; hence  $\theta(aP, bP; C) \leq \Delta$ . By (7), we infer

$$\theta(fP, gP; C)/\theta(f, g; C) \leq \tanh(\Delta/4).$$

Hence, by (9),  $N(P, C) \leq \tanh(\Delta/4)$ . To show that equality holds, we take a sequence of inverse images  $f_n, g_n$  of suitable nearby pairs of points on segments  $s(c_n, d_n)$  of lengths  $\Delta - 2^{-n}$  or more, and use (7) again.

If  $CP$  has infinite diameter, then similar considerations show that  $N(P, C) = 1$ . (The fact that  $N(P, C) \leq 1$  is immediate from (7).)

**THEOREM 1 (PROJECTIVE CONTRACTION THEOREM).** *Let  $N(P^r; C) < 1$  for some  $r$ , and let  $C$  be complete relative to  $\theta(f, g; C)$ . Then, for any  $f \in C$ , the sequence of  $fP^n$  converges geometrically to a unique fixpoint (characteristic ray)  $c \in C$ .*

**Proof.** If  $N(P^r; C) < 1$ , then  $CP^r$  has a finite hyperbolic diameter, by what we have just seen. Hence  $\theta(fP^r, fP^{r+1}; C) < +\infty$ . More generally, if  $q > 0$  is the integral part of  $(n/r)$ , then (writing  $\theta(f, g; C)$  as  $\theta(f, g)$ )

$$\theta(fP^n, fP^{n+1}) \leq N(P^r; C)^{q-1} \theta(fP^r, fP^{r+1}).$$

Hence, as in the proof of Picard's Fixpoint Theorem<sup>(3)</sup>,  $\{fP^n\}$  is a Cauchy sequence. By the assumption of completeness, the Cauchy sequence converges to a limit  $c \in C$ . Since  $P$  is bounded,  $cP = c$ , and

$$\|fP^n - c\| < K\rho^n,$$

where  $\rho = N(P^r; C)^{1/r}$ , and  $K < +\infty$ . The uniqueness of  $c$  is immediate, since  $cP = c$  and  $c^*P = c^*$  imply

$$\theta(c, c^*) = \theta(cP, c^*P) \leq N(P^r, C)\theta(c, c^*),$$

all relative to  $C$ . Since  $N(P^r, C) < 1$ , this implies  $\theta(c, c^*) = 0$ .

**COROLLARY 1.** *If some  $CP^r$  has finite projective diameter relative to  $C$ , then the conclusion of Theorem 1 holds.*

**5. Applications.** To apply Theorem 1, one must verify that the cone  $C$  involved is complete in the projective metric  $\theta(f, g; C)$ . This is obvious in the case of Example 1, from the known<sup>(6)</sup> facts about finite-dimensional projective metrics. The cases of Examples 2-3 are also easily covered. We now give some applications of Theorem 1 based on these special examples.

If  $P$  is the linear transformation corresponding to a matrix  $\|p_{ij}\|$ , with positive entries, then  $RP$  is a compact subset interior to  $R$ . The rays  $L$  touching  $R$ , in Example 1 of §3, are also a compact set, and the lengths  $\theta(LP)$  of their transforms vary continuously with  $L$ ; hence  $RP$  has finite projective diameter. We conclude, by Theorem 1, that  $P$  admits a positive eigenvector  $c \in R$ , with  $cP = \gamma c$ . Obviously, it is sufficient that  $P$  be non-negative, and some power  $P^r$  positive.

Again, as in Jentzsch's theorem, let  $P$  be the operator defined by  $[fP](x) = \int_0^1 p(x, y)f(y)dy$ ,  $p(x, y) > 0$ , with

$$(10) \quad 0 < I = \inf p(x, y) \leq \sup p(x, y) = KI = S.$$

Choose  $L$  as in Example 2 of §3. Then, if  $e(x) \equiv 1$ , and  $f(x) \geq 0$  with  $\int f(x)dx = \phi > 0$ , clearly  $(I\phi)e \leq fP \leq (S\phi)e$ . Hence  $\theta(e, fP; L^+) \leq \text{Ln } K$ , and Theorem 1 applies to show that  $fP^n \rightarrow c$ , where  $cP = \gamma c$ ,  $c \in R$ .

Note that the preceding proof does not assume Fredholm's theory of integral equations. It will be generalized in Theorem 3 below.

Projective metrics can be applied flexibly<sup>(8)</sup> to a variety of positive transformations. The following application is fairly typical.

**THEOREM 2.** *Let  $p(x, y)$  satisfy (10); let  $T_1, \dots, T_n$  be any one-one Borel transformations of the unit interval onto itself, and let  $a_1, \dots, a_n$  be positive constants with sum  $A$ . Then the integro-functional equation*

$$(11) \quad [fP](x) = \int_0^1 p(x, y)f(y)dy + \sum a_i f(xT_i)$$

*admits a unique positive characteristic function, such that*

$$(12) \quad \int_0^1 p(x, y)c(y)dy + \sum a_i c(xT_i) = \gamma c(x).$$

**Proof.** Choose any  $M > K$ , and let  $B$  and  $C$  be defined for this  $M$  as in Example 3 of §4. Then, if  $f(x) \in C$  and  $g(x) = [fP](x)$ , we have

$$\sup g(x) \leq KI \int f(y)dy + MA \inf f(x),$$

$$\inf g(x) \geq I \int f(y)dy + A \inf f(x).$$

In view of the inequality  $\int f(y)dy \geq \inf f(x)$ , we infer

$$\frac{\sup g(x)}{\inf g(x)} \leq \frac{KI + MA}{I + A} < M, \quad \text{if } K < M.$$

Hence, the projective contraction theorem applies, and so the conclusion of Theorem 2 follows.

**6. Banach lattices.** In a different direction, one can generalize Jentzsch's

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<sup>(8)</sup> In this respect, the technique of projective metrics is analogous to the Leray-Schauder technique applied by E. Rothe, *Amer. J. Math.* vol. 66 (1944) pp. 245-254, and by M. G. Krein and M. A. Rutman, *Uspehi Matematicheskikh Nauk.* vol. 3 (1948) pp. 3-95, to prove other generalizations of Jentzsch's theorem. It differs from the Leray-Schauder technique in being *constructive* and in not assuming complete continuity of  $P$ .

theorem to Banach lattices. In making this generalization, the following lemma will prove convenient.

LEMMA 2. *In any vector lattice  $L$ , let  $L^+$  denote the cone of positive elements. If  $f$  and  $g$  are in the same connected component of  $L^+$ , then they are STRONGLY COMPARABLE in the sense that*

$$(13) \quad \lambda f \leq g \leq R\lambda f \quad \text{and} \quad \mu g \leq f \leq R\mu f, \quad R < +\infty.$$

Actually, the smallest such  $R = \exp [\theta(f, g; L^+)]$ .

**Proof.** The plane through  $f$  and  $g$  intersects  $L^+$  in a domain affine equivalent to a quadrant of the  $(x, y)$ -plane, with  $g_2/g_1 \geq f_2/f_1$ . In this quadrant, we easily calculate  $(f_1, f_2) \leq (f_1, g_2f_1/g_1) \leq R(f_1, f_2)$ , etc. To complete the proof, consider the  $(x, y)$ -plane as a projective line.

COROLLARY 1. *On the unit sphere of any Banach lattice<sup>(4)</sup>  $L$ , we have*

$$(14) \quad \|f - g\| \leq e^\theta - 1, \quad \text{where } \theta = \theta(f, g; L^+).$$

**Proof.** Suppose  $\|f\| = \|g\| = 1$  in (13). Then by the monotonicity of  $\|f\|$  as a function of  $|f|$ ,  $\lambda \leq 1 \leq R\lambda$ . Consequently

$$\|f - g\| = \|f \cup g - f \cap g\| \leq \|R\lambda f - \lambda f\| = (R - 1)\lambda\|f\|.$$

Since  $R = e^\theta$  and  $\lambda \leq 1$ , the proof is complete.

COROLLARY 2. *In the metric  $\theta(f, g; L^+)$ , any  $\theta$ -connected component of the unit sphere of any Banach lattice is a complete metric space.*

THEOREM 3. *Any uniformly positive bounded linear transformation  $P$  of a Banach lattice  $L$  into itself admits a unique positive unit vector  $c$  such that*

$$(15) \quad cP = \gamma c, \quad \gamma > 0.$$

For any  $f > 0$ ,  $\|(fP^n/\|fP^n\|) - c\| < M\rho^n$ , for some finite  $M$  and positive  $\rho < 1$ .

**Proof.** Choose  $C$  as the set  $L^+$  of positive elements. By Theorem 1 and Corollary 2 of Lemma 2, it suffices to show that  $CP$  has finite projective diameter. Since  $\theta(fP, gP; C) = \theta(fP/\lambda(f), gP/\lambda(g); C)$  we can assume that  $\lambda(f) = \lambda(g) = 1$  in (1). Hence, if  $K$  is defined by (1), the segment  $(Kf - g, (K - 1)f, (K - 1)g, Kg - f)$  is in  $C$ . But, by the projective invariance of cross-ratios,

$$R(Kf - g, (K - 1)f, (K - 1)g, Kg - f) = R(-1, 0, K - 1, K),$$

since the two quadruples are perspective. Hence<sup>(1)</sup>  $\theta(fP, gP; C) \leq \text{Ln } K$ , and the projective diameter of  $CP$  is at most  $\text{Ln } K$ . This completes the proof.

7. **Complementary invariant subspace.** Let  $P$  be again any uniformly positive linear operator on a Banach lattice  $L$ , and let  $c$  be the associated positive characteristic vector, with positive characteristic value  $\gamma$ . For any positive  $f > 0$ , we can define  $\lambda_n$  and  $\mu_n$  as the largest and smallest real numbers, respectively, such that

$$(16a) \quad \lambda_n \gamma^n c \leq fP^n \leq \mu_n \gamma^n c.$$

Clearly,  $0 < \lambda_n \leq \mu_n$ , for all  $n \geq 1$  (see also (16d) below). Applying  $P$  to (16a), we get  $\lambda_n \gamma^{n+1} c \leq fP^{n+1} \leq \mu_n \gamma^{n+1} c$ , whence

$$(16b) \quad \lambda_n \leq \lambda_{n+1} \leq \mu_{n+1} = \mu_n, \text{ or } \lambda_n \uparrow \text{ and } \mu_n \downarrow.$$

Now consider  $r_n = fP^n - \lambda_n \gamma^n c$  and  $s_n = \mu_n \gamma^n c - fP^n$ . Clearly,  $0 \leq r_n$ ,  $0 \leq s_n$ , and  $r_n + s_n = (\mu_n - \lambda_n) \gamma^n c$ . By (1) and Lemma 2 of §6,  $\alpha_n > 0$  and  $\beta_n > 0$  exist (the case  $r_n = s_n = 0$  is trivial), such that

$$(16c) \quad \alpha_n c \leq r_n P \leq e^\Delta \alpha_n c \quad \text{and} \quad \beta_n c \leq s_n P \leq e^\Delta \beta_n c,$$

whence

$$(16d) \quad (\alpha_n + \beta_n) c \leq (r_n + s_n) P = \gamma^{n+1} (\mu_n - \lambda_n) c \leq e^\Delta (\alpha_n + \beta_n) c.$$

On the other hand, (16c) implies

$$(\lambda_n \gamma^{n+1} + \alpha_n) c \leq (\lambda_n \gamma^n c + r_n P) = fP^{n+1} = (\mu_n \gamma^n c - s_n P) \leq (\mu_n \gamma^{n+1} + \beta_n) c,$$

whence  $\lambda_{n+1} \geq \lambda_n + \gamma^{-n-1} \alpha_n$ ,  $\mu_{n+1} \leq \mu_n - \gamma^{-n-1} \beta_n$ . Subtracting these inequalities, and using (16d), we get

$$\mu_{n+1} - \lambda_{n+1} \leq (\mu_n - \lambda_n) - \gamma^{-n-1} (\alpha_n + \beta_n) \leq (1 - e^{-\Delta}) (\mu_n - \lambda_n).$$

Induction on  $n$  gives  $(\mu_{n+1} - \lambda_{n+1}) \leq (1 - e^{-\Delta})^n (\mu_1 - \lambda_1)$ , so that  $\lambda_n \uparrow M$  and  $\mu_n \downarrow M$  for some finite  $M = M(f)$ . Now, referring back to (16a), we conclude

LEMMA 3. For each  $f > 0$ , there exist positive constants  $M = M(f)$ ,  $K = K(f)$ , and  $\rho = (1 - e^{-\Delta}) \gamma < \gamma$  independent of  $f$ , such that

$$(17) \quad |fP^n - M\gamma^n c| \leq K\rho^n c, \quad 0 \leq \rho < \gamma.$$

But now,  $f = f^+ + f^-$  for any  $f \in L$ , where  $f^+ = f \cup 0 \geq 0$  and  $f^- = f \cap 0 \leq 0$ . Writing  $fP^n = f^+ P^n + f^- P^n$ , we deduce the following

COROLLARY. The inequality (17) holds for each  $f \in L$ , and  $M(f)$  is a POSITIVE LINEAR FUNCTIONAL.

THEOREM 4. Any uniformly positive linear operator  $P$ , acting on a Banach lattice  $L$ , decomposes  $L$  into an invariant axis with positive basis-element (eigenvector)  $c$  and associated positive eigenvalue  $\gamma$ , and a complementary invariant subspace  $S$  on which the spectral norm<sup>(9)</sup> of  $P$  is at most  $(1 - e^{-\Delta}) \gamma < \gamma$ .

**Proof.** Let  $S$  be the subspace on which  $M(f) = 0$ . Then, by (17) with  $M = 0$ ,  $SP \leq S$ . The last conclusion also follows from Lemma 3.

8. **Multiplicative processes.** We now consider one-parameter semigroups  $\{P_t\}$  of non-negative linear operators, like those involved in multiplicative processes<sup>(9)</sup>. For simplicity, we shall consider only one-parameter semigroups

<sup>(9)</sup> L. Loomis, *Abstract harmonic analysis*, p. 75. The conclusion holds in any vector lattice which is complete in  $\theta(f, g; L^+)$ .

on Banach lattices, though the method can easily be adapted to other cases.

Accordingly, let  $P_t$  ( $t > 0$ ) map a Banach lattice  $L$  linearly into itself, so that

$$(18) \quad f > 0 \text{ implies } fP_t > 0.$$

We assume the (Chapman-Kolmogorov) semigroup condition  $(fP_t)P_\tau = fP_{t+\tau}$ . The special case

$$(19) \quad f(x; t + \tau) = \int p(x; y; \tau)f(y; t)dR(y),$$

with  $p(x, y; \tau) > 0$  for all  $\tau > 0$ , is typical for many applications (e.g., to multi-group diffusion).

**THEOREM 5.** *If, for some  $t = T$ ,  $P_T$  is uniformly positive, then there exists a positive eigenvector  $c > 0$  and a unique "asymptotic growth coefficient"  $\delta$ , such that*

$$(20) \quad \|fP_t - e^{\delta t}m(f)c\| \leq K^*e^{\sigma t}, \quad 0 \leq \sigma < \delta,$$

for every  $f$ , a suitable "effective initial size"  $m(f)$ , and  $t \geq T$ .

**Proof.** By Theorem 4, the discrete semigroup of  $P_T^n = P_{nT}$  has the desired property;  $m(f)$  is given by (17), with  $e^{\delta T} = \gamma$ . Furthermore, if  $C$  is the "cone" of non-negative  $f = f^+$  in  $L$ , then  $CP_T$  has finite projective diameter  $\Delta$ . Hence, for any  $t > nT$ , we have

$$(21) \quad \Delta[CP_t] = \Delta[(CP_{t-nT})P_{nT}] \leq \Delta[CP_{nT}] \rightarrow 0$$

where  $\Delta[S] = \sup \hat{f}_{g \in S} \theta(f, g; L^+)$ , denotes the projective diameter of a cone  $S$ . It follows that the  $c$  for  $P_T$  (in the sense of Theorem 3) is the (unique)  $c$  for  $P_t$ , which is also "uniformly positive," and with the same  $\delta$ .

Finally, we can write  $f = c + r$ , where  $r$  is in the complementary invariant subspace of §7. Applying (17), with  $M = m(f)$ , we get

$$|fP_T^n - m(f)\gamma^n c| \leq K\rho^n c, \quad 0 \leq \rho < \gamma.$$

Hence, for any  $t$  with  $(n+1)T \leq t < (n+2)T$ , we have

$$\|fP_t - e^{\delta t}m(f)c\| = \|(fP_T^n - m(f)\gamma^n c)P_{(t-nT)}\| \leq K\rho^n \|c\| \cdot \|P_{t-nT}\|.$$

The uniform boundedness of  $\|P_{t-nT}\|$  follows, however, from (16d). There follows

$$(22) \quad \|fP_t - e^{\delta t}m(f)c\| \leq K^*e^{\sigma t}, \quad 0 \leq \sigma < \delta,$$

where  $K^* = (K/\rho^2)\|c\|\sup_{T \leq t < 2T} \|P_t\|$ , and  $e^{\sigma T} = \rho$ . This completes the proof.

Theorem 5 should be compared with the main result of Everett and Ulam<sup>(5)</sup>. Our assumption of "uniform positivity" corresponds to *uniform*

*mixing at a finite stage.* For various physical applications, it would be desirable to weaken this hypothesis.

**REMARK.** It is perhaps worth noting that all the preceding results apply to complete vector lattices<sup>(10)</sup>. The essential step is the following extension of Corollary 2 of Lemma 2, §6.

**LEMMA 4.** *Let  $L$  be any complete vector lattice. Relative to  $\theta(f, g; L^+)$ , any connected component of  $L^+$  is a complete metric space.*

**Proof.** From any convergent subsequence  $\{g_k\}$ , we can extract a hyperconvergent subsequence  $\{f_n\} = \{g_{k(n)}\}$ , such that  $\theta(f_n, f_{n+1}; L^+) < 2^{-n}$ . There follows, as in (13),

$$|f_{n+1} - f_n| \leq ((R_n)^{1/2} - 1) |f_n| < 2^{-n} f_n, \quad f_n = |f_n| \in L^+.$$

By the triangle inequality and induction,  $|f_{n+k} - f_n| \leq f_n / 2^{n-1}$  for any  $m \leq n$ ; hence all  $f_n$  satisfy  $0 < f_n < 4f_1$ . The vector lattice being complete,  $f_\infty = Vf_n$  therefore exists, and  $|f_\infty - f_n| \leq |f_n| / 2^{n-2} \leq f_1 / 2^{n-4}$ , whence  $f_n \rightarrow f_\infty$  in the sense of relative uniform convergence *and* in the intrinsic topology.

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(<sup>10</sup>) In the sense of G. Birkhoff, *Lattice theory*, Chap. XV, §3.