RECURRENCE AND PRESERVATION OF MEASURE

F. H. SIMONS

Let T be a measurable (not necessarily invertible) transformation in a (not necessarily σ -finite) measure space $(X, \mathfrak{R}, \mu)$. The following theorem extends results of Halmos-Ornstein [1] and Helmbert [2], while the proof is rather simple.

THEOREM. *Suppose $\mu(T^{-1}A) \leq \mu(A)$ for all $A \in \mathfrak{R}$. If $E \in \mathfrak{R}$ satisfies $E \subset \bigcup_{n=1}^{\infty} T^{-n}E$, then $\mu(T^{-1}E) = \mu(E)$.*

PROOF. Suppose $\mu(T^{-1}E) < \mu(E)$. Put $E_1 = T^{-1}E \cap E$ and $A_1 = T^{-1}E \cap (X \setminus E)$, then $E_1 \in \mathfrak{R}$, $A_1 \in \mathfrak{R}$, and

$$\mu(E) > \mu(E_1) + \mu(A_1).$$

The sets $E_n \in \mathfrak{R}$, $A_n \in \mathfrak{R}$ are defined inductively for $n \geq 2$ by

$$E_n = T^{-1}A_{n-1} \cap E, \quad A_n = T^{-1}A_{n-1} \cap (X \setminus E).$$

It follows that for every $n \geq 2$

$$\mu(A_1) \geq \mu(E_2) + \cdots + \mu(E_n) + \mu(A_n)$$

hence

$$\mu(A_1) \geq \sum_{n=2}^{\infty} \mu(E_n), \quad \mu(E) > \sum_{n=1}^{\infty} \mu(E_n).$$

Since $\bigcup_{n=1}^{\infty} E_n$ is the set of recurrent points of E , we must have $\mu(E \setminus \bigcup_{n=1}^{\infty} E_n) = 0$. Contradiction.

In particular, if T is also conservative, then $E \subset \bigcup_{n=1}^{\infty} T^{-n}E$ for all $E \in \mathfrak{R}$, hence T is measure preserving.

As a corollary we obtain by repeating the proof given in [2, §4], that if T is a conservative measure preserving transformation in $(X, \mathfrak{R}, \mu)$, for every $E \in \mathfrak{R}$ the induced transformation T_E on $(E, \mathfrak{R} \cap E, \mu)$ is conservative and measure preserving.

REFERENCES

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TECHNOLOGICAL UNIVERSITY, EINDHOVEN, NETHERLANDS

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