AN ERGODIC THEOREM FOR SEMIGROUPS OF CONTRACTIONS

S. GUTMAN AND A. PAZY

ABSTRACT. An ergodic theorem for semigroups of nonlinear contractions having precompact trajectories in a Banach space is proved.

- 1. The main result. Throughout this note X will be a real Banach space, $C \subset X$ a closed subset of X and S(t), $t \ge 0$, a semigroup of contractions on C, that is a family of mappings S(t): $C \to C$, $t \ge 0$, satisfying:
 - (i) $\lim_{t \to t_0} S(t)x = S(t_0)x$ for $t_0 \ge 0$, $x \in C$.
 - (ii) S(t+s)x = S(t)S(s)x for $t, s \ge 0, x \in C$.
 - (iii) $||S(t)x S(t)y|| \le ||x y||$ for $t \ge 0$, $x, y \in C$.

For $x \in C$ we denote by $\alpha(x) = \{S(t)x : t \ge 0\}$ the trajectory starting at x and by

$$\omega(x) = \left\{ y : y = \lim_{t_n \to \infty} S(t_n)x, \text{ for some sequence } t_n \to \infty \right\},$$

the possibly empty ω -limit set of X. If $\omega(x) \neq \emptyset$ then it follows from its definition that $\omega(x)$ is invariant under S(t), $t \ge 0$, i.e. S(t): $\omega(x) \to \omega(x)$ for $t \ge 0$ and

(1)
$$\lim_{t\to\infty} \operatorname{dist}(S(t)x,\omega(x)) = 0,$$

where $\operatorname{dist}(z, B)$ is the distance between the point z and the set B. Assuming, as we will do below, that for some $x \in C$ the trajectory $\alpha(x)$ is precompact, it follows easily that $\omega(x)$ is nonempty and compact. In this case, $\omega(x)$ can be given the structure of a compact commutative group and the following much stronger assertion, which is our main result, holds.

THEOREM 1 (THE ERGODIC THEOREM). Let X, Y be real Banach spaces, $C \subset X$ be closed and let S(t), $t \ge 0$, be a semigroup of contractions on C. If for some $x \in C$ the trajectory $\gamma(x)$ is precompact, then $\omega(x)$ is a compact commutative group, and for every $f: C \to Y$ which is uniformly on bounded subsets of C we have

(2)
$$\lim_{T \to \infty} \frac{1}{T} \int_0^T f(S(t)x) dt = \int_{\omega(x)} f(\xi) d\xi,$$

where $d\xi$ is the unique normalized Haar's measure on $\omega(x)$.

2. The proof of Theorem 1. Let $C \subset X$ be a closed subset of the Banach space X and let S(t), $t \ge 0$, be a semigroup of contractions on C. A subset Ω of C is called *minimal* under S(t), $t \ge 0$, if it is the closure of the trajectory $\gamma(y) = \{S(t)y: t \ge 0\}$

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for every $y \in \Omega$; it is strongly invariant under S(t), $t \ge 0$, if for every $t \ge 0$, S(t) is a homeomorphism of Ω onto itself so that S(t), $t \ge 0$, can be extended as a continuous group on Ω . The set Ω is equi-almost periodic under S(t) if it is strongly invariant and for every $\varepsilon > 0$ the set of real numbers with the property $\sup_{y \in \Omega} ||S(t)y - y|| \le \varepsilon$ is relatively dense. The following proposition, whose proof can be found for example in [4, Theorem 1], is a standard result from the theory of dynamical systems.

PROPOSITION 2. If for some $x \in C$, $\omega(x) \neq \emptyset$, then $\omega(x)$ is minimal and strongly invariant under S(t). For each $t \in \mathbf{R}$, S(t) is an isometry on $\omega(x)$. Moreover, if $\omega(x)$ is compact, then it is equi-almost periodic under S(t).

The proof of Thereom 1 will follow easily from the next two lemmas.

LEMMA 3. Let $F: C \to Y$ be uniformly continuous on bounded subsets of C. If the trajectory $\gamma(x)$ is bounded and $\omega(x) \neq \emptyset$ then

(3)
$$\lim_{T \to \infty} \left\| \frac{1}{T} \int_0^T f(S(t)x) dt - \frac{1}{T} \int_0^T f(S(t)y) dt \right\| = 0 \quad \text{for every } y \in \omega(x).$$

The proof of this simple lemma is omitted. It can be found, e.g., in [6, Proposition 4.1].

If $\omega(x)$ is a nonempty compact subset of C there is a standard way to endow it with a commutative groups structure (see e.g. [5, Theorem 8.16, p. 394]), and hence there is a unique normalized Haar measure on it which will be denoted by $d\xi$. Moreover, if $\omega(x) \neq \emptyset$ is compact it follows from Proposition 2 that it is a minimal set consisting of almost periodic motions, and hence by [5, Theorem 9.34, p. 510] we have

LEMMA 4. Let $\omega(x) \neq \emptyset$ be compact and $y \in \omega(x)$. For every continuous real valued function $h: \omega(x) \to \mathbf{R}$ we have

(4)
$$\lim_{T\to\infty}\frac{1}{T}\int_0^T h(S(t)y)\,dt = \int_{\omega(x)} h(\xi)\,d\xi.$$

We turn now to the proof of Theorem 1.

PROOF OF THEOREM 1. From the precompactness of the trajectory $\gamma(x)$ it follows that it suffices to prove the theorem only for functions $f \in C(\omega(x); Y)$ (the space of continuous Y-valued functions on $\omega(x)$). Since $\omega(x)$ is compact each function $f \in C(\omega(x); Y)$ can be uniformly approximated by functions $g_n(z)$ of the form $g_n(z) = \sum_{k=1}^n h_k(z) e_k$ where $h_k(z)$: $\omega(x) \to \mathbf{R}$ is continuous and $e_k \in Y$ for $1 \le k \le n$. From Lemma 4 it follows readily that the theorem is true for functions g_n of this form, and therefore by the uniform continuity of $f \in C(\omega(x); Y)$ and the functions $g_n \in C(\omega(x); Y)$, it is also true for any $f \in C(\omega(x); Y)$ and the proof is complete.

3. Concluding remarks. It is well known that if A is an m-accretive operator in a Banach space X (for the definitions and properties of such operators see e.g. [1 and 3]) then it generates a semigroup of contractions S(t), $t \ge 0$, on $\overline{D(A)}$ given by the exponential formula

(5)
$$S(t)x = \lim_{n \to \infty} \left(I + \frac{t}{n} A \right)^{-n} x \quad \text{for } x \in \overline{D(A)} .$$

For the proof of (5) see [3].

The main assumption of the ergodic theorem is the precompactness of the trajectory $\gamma(x)$ for some $x \in C$. This condition is clearly satisfied for all $x \in C$ if the semigroup S(t), $t \ge 0$, is compact for $t \ge 0$, i.e. for every t > 0, S(t) is a compact operator. A characterization of such compact semigroups, in terms of their *m*-accretive generator, is given in [2].

The compactness of the semigroup S(t), $t \ge 0$, is of course not necessary for the precompactness of all the trajectories of S(t), $t \ge 0$. It is shown in [4, Theorem 3] that if A is m-accretive, 0 is in the range of A and the everywhere defined contractions $(I + tA)^{-1}$ are compact for all t > 0, then all the trajectories S(t), $t \ge 0$, are precompact and thus one can apply Theorem 1 to such semigroups.

Finally we note that Theorem 1 is an extension of a similar result in [6, Theorem 4.5] which deals with the special case where X is a real Hilbert space. The conditions there assure that $\omega(x)$ lies in a finite-dimensional subspace of X and it is nonempty and bounded. Hence $\omega(x)$ is clearly compact and the situation is similar to that of Theorem 1.

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INSTITUTE OF MATHEMATICS, THE HEBREW UNIVERSITY OF JERUSALEM, 91904 JERUSALEM, ISRAEL