

Seminar 8

(S8.1)

- (i) $\mathcal{S} = \mathcal{C} \cup \{\emptyset\}$ is a semialgebra on $W^{\mathbb{Z}}$.
- (ii) $\mathcal{B} = \sigma(\mathcal{S}) = \sigma(\mathcal{C}_e)$.
- (iii) \mathcal{B} coincides with the Borel σ -algebra on $W^{\mathbb{Z}}$.

Proof. (i) We have that $\emptyset \in \mathcal{S}$ and that \mathcal{S} is closed under finite intersections as an immediate consequence of Lemma 1.2.8.(ii). Furthermore,

$$W^{\mathbb{Z}} \setminus C_{n_1, \dots, n_t}^{w_{i_1}, \dots, w_{i_t}} = \bigcup_{u_1 \neq w_{i_1}} C_{n_1}^{u_1} \cup \bigcup_{u_2 \neq w_{i_2}} C_{n_1, n_2}^{w_{i_1}, u_2} \cup \dots \cup \bigcup_{u_t \neq w_{i_t}} C_{n_1, \dots, n_{t-1}, n_t}^{w_{i_1}, \dots, w_{i_{t-1}}, u_t}$$

is a finite union of pairwise disjoint cylinders.

- (ii) \mathcal{B} is the σ -algebra generated by the set \mathcal{R} of measurable rectangles. By (3.9), we have that $\mathcal{C}_e \subseteq \mathcal{R} \subseteq \mathcal{A}(\mathcal{C}_e)$, hence $\sigma(\mathcal{C}_e) \subseteq \mathcal{B} = \sigma(\mathcal{R}) \subseteq \sigma(\mathcal{A}(\mathcal{C}_e)) = \sigma(\mathcal{C}_e)$. Thus, $\mathcal{B} = \sigma(\mathcal{C}_e)$. Since $\mathcal{C}_e \subseteq \mathcal{S} \subseteq \mathcal{R}$, we also get that $\sigma(\mathcal{S}) = \mathcal{B}$.
- (iii) Let $\mathcal{B}(W^{\mathbb{Z}})$ be the Borel σ -algebra on $W^{\mathbb{Z}}$. We have to prove that $\mathcal{B} = \mathcal{B}(W^{\mathbb{Z}})$.
 "⊆" follows from the fact that the elementary cylinders are open sets in $W^{\mathbb{Z}}$.
 "⊇" The set \mathcal{C} of cylinders is countable, since W is finite. Since \mathcal{C} is a basis for the product topology on $W^{\mathbb{Z}}$, any open set U of $W^{\mathbb{Z}}$ is a union of sets in \mathcal{C} , hence U is an at most countable union of sets in \mathcal{C} . Thus, any open set is in $\sigma(\mathcal{C}) = \sigma(\mathcal{S}) = \mathcal{B}$. □

(S8.2) Let $A \in \mathcal{B}$.

- (i) $A \setminus A_{ret}$ is wandering.
- (ii) $A \setminus A_{inf} = A \cap \bigcup_{n \geq 0} T^{-n}(A \setminus A_{ret})$.

Proof. (i) Remark that for every $n \geq 0$, $T^{-n}(A \setminus A_{ret})$ consists of all points which are in A at moment n , but then leave A for ever.

(ii)

$$\begin{aligned} A \setminus A_{inf} &= A \setminus \bigcap_{n \geq 1} T^{-n}(A^*) = A \cap \left(X \setminus \bigcap_{n \geq 1} T^{-n}(A^*) \right) = A \cap \bigcup_{n \geq 1} (X \setminus T^{-n}(A^*)) \\ &= A \cap \left[(X \setminus T^{-1}(A^*)) \cup \dots \cup (X \setminus T^{-n}(A^*)) \cup \dots \right] = A \cap \bigcup_{n \geq 1}^{\infty} C_n, \end{aligned}$$

where $C_n := X \setminus T^{-n}(A^*)$ for all $n \geq 1$. Remark that (C_n) is an increasing sequence, since $T^{-1}(A^*) = A^+ \subseteq A^*$. By defining $D_0 := C_1$ and $D_n := C_{n+1} - C_n$ for all $n \geq 1$, we get that D_0, D_1, \dots are disjoint and $\bigcup_{n \geq 1} C_n = \bigcup_{n \geq 0} D_n$. Using moreover that for all $n \geq 2$,

$$D_n = C_{n+1} - C_n = (X \setminus T^{-n-1}(A^*)) \setminus (X \setminus T^{-n}(A^*)) = T^{-n}(A^*) \setminus T^{-n-1}(A^*)$$

we get that

$$\begin{aligned} A \setminus A_{inf} &= A \cap \left((X \setminus T^{-1}(A^*)) \cup \bigcup_{n \geq 1} (T^{-n}(A^*) \setminus T^{-n-1}(A^*)) \right) \\ &= \left(A \cap (X \setminus A^+) \right) \cup \left[A \cap \bigcup_{n \geq 1} T^{-n}(A^* \setminus T^{-1}(A^*)) \right] \\ &= \left(A \cap (X \setminus A^+) \right) \cup \left[A \cap \bigcup_{n \geq 1} T^{-n}(A^* \setminus T^{-1}(A^*)) \right] \\ &= (A \setminus A^+) \cup \left[A \cap \bigcup_{n \geq 1} T^{-n}(A^* \setminus A^+) \right] \\ &= (A \setminus A_{ret}) \cup \left[A \cap \bigcup_{n \geq 1} T^{-n}(A \setminus A_{ret}) \right] \\ &= A \cap \bigcup_{n \geq 0} T^{-n}(A \setminus A_{ret}). \end{aligned}$$

□

(S8.3) Let (X, \mathcal{B}, μ, T) be a MPS. If $A \in \mathcal{B}$ is such that $\mu(A) > 0$, then there exists $1 \leq N \leq \Phi$ such that

$$\mu(A \cap T^{-N}(A)) > 0,$$

where $\Phi = \left\lceil \frac{1}{\mu(A)} \right\rceil$.

Proof. Assume that $\mu(A \cap T^{-i}(A)) = 0$ for all $i = 1, \dots, \Phi$. Then for all $m > n \in \{0, \dots, \Phi\}$, if $1 \leq k := m - n \leq \Phi$, we have that

$$\begin{aligned} \mu(T^{-n}(A) \cap T^{-m}(A)) &= \mu(T^{-n}(A \cap T^{-k}(A))) \\ &= \mu(A \cap T^{-k}(A)), \quad \text{as } T \text{ is measure preserving} \\ &= 0. \end{aligned}$$

It follows that

$$\begin{aligned} 1 = \mu(X) &\geq \mu\left(\bigcup_{i=0}^{\Phi} T^{-i}(A)\right) = \sum_{i=0}^{\Phi} \mu(T^{-i}(A)) \quad \text{by C.4.5.(iv)} \\ &= \sum_{i=0}^{\Phi} \mu(A), \quad \text{as } T \text{ is measure preserving} \\ &= \mu(A) \cdot (\Phi + 1) > 1, \quad \text{as } \Phi = \left\lceil \frac{1}{\mu(A)} \right\rceil > \frac{1}{\mu(A)}. \end{aligned}$$

We have got thus a contradiction. □