

## ERGODIC THEOREMS FOR CERTAIN POWER BOUNDED OPERATORS

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ABSTRACT. We consider invertible power bounded operators  $T$  on an Orlicz space such that  $T$  or  $T^{-1}$  is positive or  $T$  separates supports. For a wide class of Orlicz spaces we prove individual ergodic theorems and dominated ergodic theorems, and study the ergodic Hilbert transforms.

### 1. Introduction

Let  $(X, \mathcal{M}, \mu)$  be a  $\sigma$ -finite measure space and  $L_\phi \equiv L_\phi(X, \mathcal{M}, \mu)$  an Orlicz space associated to an N-function  $\phi$ . In this paper we consider *invertible linear operators*  $T : L_\phi \rightarrow L_\phi$  such that

$$.1) \quad \int_X \phi(|T^k f|) d\mu \leq C \int_X \phi(|f|) d\mu \quad (f \in L_\phi) \quad (k \in \mathbb{Z}),$$

with  $C > 0$  independent of  $f$  and  $k$ , and such that either  $T$  or  $T^{-1}$  is *positive* or else *separates supports* (that is,  $T$  maps functions with disjoint supports to functions with disjoint supports). We prove that for a wide class of N-functions  $\phi$ , *the almost everywhere convergence and the norm convergence of the Césàro-averages*

$$.2) \quad \frac{1}{n} \sum_{i=0}^{n-1} T^i f$$

$$.3) \quad \frac{1}{2n+1} \sum_{i=-n}^n T^i f$$

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and of the sequences

$$(1.4) \quad \sum_{0 < |i| \leq n} \frac{T^i f}{i}$$

hold for every  $f \in L_\phi$ .

The limit function  $H_T f \in L_\phi$  of the sequence (1.4) is called the *ergodic Hilbert transform of  $f$  with respect to  $T$* . We shall prove that the operator  $f \rightarrow H_T f$  is bounded in  $L_\phi$ ; more precisely, there exists a constant  $C > 0$  such that

$$\int_X \phi(|H_T f|) d\mu \leq C \int_X \phi(|f|) d\mu$$

for every  $f \in L_\phi$ .

In order to obtain the convergence of the averages defined by (1.2) and (1.3) (*individual ergodic theorem*) we shall prove that the *ergodic maximal operator*  $M$  defined by

$$(1.5) \quad M_T f = \sup_{m, n \geq 0} \left| \frac{1}{m+n+1} \sum_{i=-m}^n T^i f \right|$$

is bounded in  $L_\phi$  (*dominated ergodic theorem*), which is of interest by itself. Likewise, for the existence of the ergodic Hilbert transform, we shall prove that the *ergodic maximal Hilbert transform*  $H_T^*$  is also bounded, where

$$(1.6) \quad H_T^* f = \sup_{n \geq 1} \left| \sum_{0 < |i| \leq n} \frac{T^i f}{i} \right|.$$

In the  $L_p$ -case,  $1 < p < \infty$ , and assuming that  $T$  and  $T^{-1}$  are positive, the respective dominated ergodic theorem is proved by A. de la Torre in [11]. Likewise, for  $L_p$  with  $1 < p < \infty$ , the boundedness of  $H_T^*$  is obtained by R. Sato in [9] and [10].

Now, we shall present the basic definitions and results concerning N-functions and Orlicz spaces which shall be used in this paper.

An *N-function* is a continuous and convex function  $\phi : [0, \infty) \rightarrow \mathbb{R}$  such that  $\phi(s) > 0$ , for  $s > 0$ ,  $s^{-1} \phi(s) \rightarrow 0$  for  $s \rightarrow 0$  and  $s^{-1} \phi(s) \rightarrow \infty$  for  $s \rightarrow \infty$ .

The function  $\phi$  is an N-function if and only if it has the representation

$$\phi(s) = \int_0^s \varphi$$

Let  $\varphi : [0, \infty) \rightarrow \mathbf{R}$  be continuous from the right, non decreasing, such that  $\varphi(s) > 0$  for  $s > 0$ ,  $\varphi(0) = 0$  and  $\varphi(s) \rightarrow \infty$  for  $s \rightarrow \infty$ . More precisely  $\varphi$  is the right derivative of  $\phi$  and will be called the *density function* of  $\phi$ .

Associated to  $\varphi$  we have the function  $\rho : [0, \infty) \rightarrow \mathbf{R}$  defined by

$$\rho(t) = \sup\{s : \varphi(s) \leq t\}$$

which has the same aforementioned properties of  $\varphi$ . The N-function  $\psi$  defined by

$$\psi(t) = \int_0^t \rho$$

is called the *complementary N-function* of  $\phi$ . Thus, if  $\phi(s) = p^{-1} s^p$ ,  $p > 1$ , then  $\psi(t) = q^{-1} t^q$  where  $p q = p + q$ .

An N-function  $\phi$  is said to satisfy the  $\Delta_2$ -condition in  $[0, \infty)$  (or merely the  $\Delta_2$ -condition) if

$$\sup_{s>0} \frac{\phi(2s)}{\phi(s)} < \infty.$$

If  $\varphi$  is the density function of  $\phi$ , then  $\phi$  satisfies  $\Delta_2$  if and only if there exists a constant  $\alpha > 1$  such that  $s \varphi(s) < \alpha \phi(s)$ ,  $s > 0$ . The complementary N-function  $\psi$  satisfies the  $\Delta_2$ -condition if and only if there exists a constant  $\beta > 1$  such that  $\beta \phi(s) < s \varphi(s)$ ,  $s > 0$ . As examples of N-functions which, together with their complementary N-functions, satisfy the  $\Delta_2$ -condition we have

$$\phi_1(s) = s^p, \quad p > 1;$$

$$\phi_2(s) = s^p (1 + \log(1 + s)), \quad p > 1;$$

$$\phi_3(s) = s^p \log^k(1 + s), \quad p > 1 \text{ and } k > 0;$$

$$\phi_4(s) = \int_0^s \rho$$

where  $\rho : [0, \infty) \rightarrow [0, \infty)$  is defined by  $\rho(0) = 0$ ,  $\rho(t) = 2^{-n}$  if  $t \in [2^{-n}, 2^{-n+1})$  and  $\rho(t) = 2^{n-1}$  if  $t \in [2^{n-1}, 2^n)$ ,  $n$  a positive integer.

If  $(X, \mathcal{M}, \mu)$  is a  $\sigma$ -finite measure space the Orlicz spaces  $L_\phi \equiv L_\phi(X, \mathcal{M}, \mu)$  and  $L_\phi^* \equiv L_\phi^*(X, \mathcal{M}, \mu)$  are defined by

$$L_\phi = \left\{ f \in \mathfrak{M} : \int_X \phi(|f|) d\mu < \infty \right\}$$

$$L_\phi^* = \{f \in \mathfrak{M} : f g \in L_1 \text{ for all } g \in L_\psi\},$$

where  $\psi$  is the complementary N-function of  $\phi$ . We have  $L_\phi \subset L_\phi^*$  and if  $\phi$  satisfies  $\Delta_2$  then  $L_\phi = L_\phi^*$ . We have that  $L_\phi^*$  is a Banach space with the norms

$$\|f\|_\phi = \sup \left\{ \int_X |f g| d\mu : g \in S_\psi \right\},$$

where

$$S_\psi = \left\{ g \in L_\psi : \int_X \psi(|g|) d\mu \leq 1 \right\},$$

and

$$\|f\|_{(\phi)} = \inf \left\{ \lambda > 0 : \int_X \phi(\lambda^{-1} |f|) d\mu \leq 1 \right\}$$

which are called the *Orlicz norm* and the *Luxemburg norm* respectively. Both norms are equivalent, actually

$$\|f\|_{(\phi)} \leq \|f\|_\phi \leq 2 \|f\|_{(\phi)}.$$

If  $\phi(s) = s^p$  with  $p > 1$  then  $L_\phi^* = L_\phi = L_p$ ,  $\|f\|_{(\phi)} = \|f\|_p$  and  $\|g\|_\psi = \|g\|_q$  where  $p q = p + q$ .

The convergence  $f_n \rightarrow f$  in  $[L_\phi^*, \|\cdot\|_\phi]$  implies the mean convergence

$$\lim_{n \rightarrow \infty} \int_X (|f_n - f|) d\mu = 0$$

but, in general, mean convergence only implies norm convergence when  $\phi$  satisfies

If  $\phi$  and  $\psi$  satisfy  $\Delta_2$  then  $[L_\phi, \|\cdot\|_{(\phi)}]$  is reflexive.

The proof of most of above-mentioned results can be found in [5] or in IV-1 [8].

We shall also use in this paper the following *interpolation theorem*:

**Theorem 1.7.** *Let  $(X, \mathcal{M}, \mu)$  and  $(Y, \mathcal{F}, \nu)$  be two  $\sigma$ -finite measure spaces,  $\phi$  an N-function satisfying, together with its complementary N-function, the  $\Delta_2$ -condition and let  $T : L_r + L_s \rightarrow \mathfrak{M}(Y)$  be a quasi-additive operator which is simultaneous weak type  $(r, r)$  and  $(s, s)$  where  $1 \leq r < q_\phi$ ,  $p_\phi < s \leq \infty$  and  $q_\phi, p_\phi$  are given by*

$$q_\phi^{-1} = \lim_{s \rightarrow 0^+} \frac{-\log h_\phi(s)}{\log s} = \inf_{0 < s < 1} \frac{-\log h_\phi(s)}{\log s}$$

$$p_\phi^{-1} = \lim_{s \rightarrow \infty} \frac{-\log h_\phi(s)}{\log s} = \sup_{s > 1} \frac{-\log h_\phi(s)}{\log s},$$

where

$$h_\phi(s) = \sup_{t > 0} \frac{\phi^{-1}(t)}{\phi^{-1}(st)}.$$

then,  $T$  maps  $L_\phi(\mu)$  into  $L_\phi(\nu)$  and there exists a constant  $C$  such that

$$\int_Y \phi(|Tf|) d\nu \leq C \int_X \phi(|f|) d\mu$$

for every  $f \in L_\phi(\mu)$ .

A direct proof of Theorem 1.7 can be found in [2].

In the following, we shall always assume that

(1.8)  $(X, \mathcal{M}, \mu)$  is a  $\sigma$ -finite measure space and  $\phi$ , together with its complementary function, satisfy the  $\Delta_2$ -condition.

2. Results in the case either  $T$  or  $T^{-1}$  positive

**Theorem 2.1.** (Dominated ergodic theorems) Assume (1.8) and let  $T : L_\phi \rightarrow L_\phi$  be an invertible linear operator such that either  $T$  or  $T^{-1}$  is positive and

$$(2) \quad \int_X \phi(|T^k f|) d\mu \leq C \int_X \phi(|f|) d\mu \quad (f \in L_\phi) \quad (k \in \mathbb{Z}),$$

with constant  $C > 0$  independent of  $f$  and  $k$ . Then, there exists a constant  $A$  such that

$$(3) \quad \int_X \phi(M_T f) d\mu \leq A \int_X \phi(|f|) d\mu \quad (f \in L_\phi)$$

$$(4) \quad \int_X \phi(H_T^* f) d\mu \leq A \int_X \phi(|f|) d\mu \quad (f \in L_\phi),$$

where  $M_T$  and  $H_T^*$  are defined by (1.5) and (1.6) respectively.

*Proof.* In this proof we follow the idea given by de la Torre in [11].

It is enough to prove the theorem in the case  $T^{-1}$  positive.

For every integer  $L \geq 1$  we consider the truncated operator  $M_{T,L}$  defined by

$$(5) \quad M_{T,L} f = \max_{0 \leq m, n \leq L} \left| \frac{1}{m+n+1} \sum_{i=-m}^n T^i f \right|.$$

For  $k \geq 0$  and  $0 \leq m, n \leq L$  we have  $M_{T,L} f \leq T^{-k} M_{T,L}(T^k f)$  and therefore it follows from (2.2) that

$$(6) \quad \int_X \phi(M_{T,L} f) d\mu \leq C \int_X \phi(M_{T,L}(T^k f)) d\mu \quad (k \geq 0)$$

and consequently for every integer  $N \geq 1$  we get

$$\int_X \phi(M_{T,L}f) d\mu \leq C N^{-1} \sum_{k=1}^N \int_X \phi(M_{T,L}(T^k f)) d\mu.$$

For a given function  $F$  defined in  $\mathbf{Z}$  and  $k \in \mathbf{Z}$  let

$$MF(k) = \sup_{m,n \geq 0} \left| \frac{1}{m+n+1} \sum_{i=-m}^n F(k+i) \right|,$$

$$M_L F(k) = \max_{0 \leq m,n \leq L} \left| \frac{1}{m+n+1} \sum_{i=-m}^n F(k+i) \right|.$$

For a given  $f \in L_\phi$  and  $x \in X$  let  $F_x$  be defined by  $F_x(k) = T^k f(x)$ . Then, we have

$$(2.7) \quad \int_X \phi(M_{T,L}f) d\mu \leq C N^{-1} \int_X \sum_{k=1}^N \phi(M_L F_x(k)) d\mu(x).$$

The operator  $M$  is of weak type  $(1,1)$  with respect to counting measure on  $\mathbf{Z}$  since  $\tau : \mathbf{Z} \rightarrow \mathbf{Z}$ ,  $\tau(k) = k+1$  preserves the measure, and on the other hand it is obvious that  $M$  is bounded on  $\ell_\infty$ . Then, it follows from the interpolation theorem 1.7 that there exists a constant  $C'$  such that

$$\sum_{k \in \mathbf{Z}} \phi(MF(k)) \leq C' \sum_{k \in \mathbf{Z}} \phi(|F(k)|) \quad \text{for } F \in \mathfrak{M}(\mathbf{Z}).$$

If  $1 \leq k \leq N$  then

$$M_L F(k) = M_L(F \chi_{[-L+1, L+N]})(k) \leq M(F \chi_{[-L+1, L+N]})(k)$$

and therefore

$$(2.8) \quad \sum_{k=1}^N \phi(M_L F(k)) \leq C' \sum_{k=-L+1}^{L+N} \phi(|F(k)|), \quad \text{for } F \in \mathfrak{M}(\mathbf{Z}).$$

It follows from (2.2), (2.7) and (2.8) that for every  $L \geq 1$  and  $f \in L_\phi$  we have

$$\int_X \phi(M_{T,L}f) d\mu \leq C^2 C' N^{-1} (2L+N) \int_X \phi(f) d\mu$$

and thus we obtain (2.3) with  $A = C^2 C'$ .

The proof of (2.4) is an adaptation of the proof of (2.3). For this, for every  $L \geq 1$  consider the truncated operator  $H_{T,L}^*$  defined by

$$H_{T,L}^* f = \max_{1 \leq n \leq L} \left| \sum_{0 < |i| \leq n} \frac{T^i f}{i} \right|$$

and, as in the case  $M_{T,L}$ , for every integer  $N \geq 1$  we obtain

$$9) \quad \int_X \phi(H_{T,L}^* f) d\mu \leq C N^{-1} \sum_{k=1}^N \int_X \phi(H_{T,L}^*(T^k f)) d\mu.$$

Now, we consider the operators on  $\mathfrak{M}(\mathbb{Z})$  defined by

$$H^* F(k) = \sup_{n \geq 1} \left| \sum_{0 < |i| \leq n} \frac{F(k+i)}{i} \right|,$$

$$H_L^* F(k) = \max_{1 \leq n \leq L} \left| \sum_{0 < |i| \leq n} \frac{F(k+i)}{i} \right|.$$

It is well-known that  $H^*$  is bounded on every  $\ell_p$  with  $1 < p < \infty$  (see [3]). Then, it follows again from interpolation theorem (1.7) that there is a constant  $C''$  such that

$$\sum_{k \in \mathbb{Z}} \phi(H^* F(k)) \leq C'' \sum_{k \in \mathbb{Z}} \phi(|F(k)|), \quad \text{for } F \in \mathfrak{M}(\mathbb{Z})$$

and therefore (2.9) shows that

$$\begin{aligned} \int_X \phi(H_{T,L}^* f) d\mu &\leq C N^{-1} \int_X \sum_{k=1}^N \phi(H_L^* F_x(k)) d\mu(x) \\ &\leq C C'' N^{-1} \int_X \sum_{k=1}^{L+N} \phi(|F_x(k)|) d\mu(x) \\ &\leq C^2 C'' N^{-1} (L+N) \int_X \phi(|f|) d\mu, \end{aligned}$$

where  $F_x(k) = T^k f(x)$ , so that we obtain (2.4) with  $A = C^2 C''$ . Thus, the proof is complete.

**Theorem 2.10.** *In the conditions of theorem 2.1, for every  $f \in L_\phi$  there exist  $\bar{f}$ ,  $f^*$  and  $H_T f$  in  $L_\phi$  such that the following conditions are satisfied:*

a)

$$\lim_{n \rightarrow \infty} \left\| \frac{1}{n} \sum_{i=0}^{n-1} T^i f - \bar{f} \right\|_{(\phi)} = 0,$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} T^i f(x) = \bar{f}(x) \quad \text{a.e.}$$

b)

$$\lim_{n \rightarrow \infty} \left\| \frac{1}{2n+1} \sum_{i=-n}^n T^i f - f^* \right\|_{(\phi)} = 0,$$

$$\lim_{n \rightarrow \infty} \frac{1}{2n+1} \sum_{i=0}^n T^i f(x) = f^*(x) \quad \text{a.e.}$$

c)

$$\lim_{n \rightarrow \infty} \left\| \sum_{0 < |i| \leq n} \frac{T^i f}{i} - H_T f \right\|_{(\phi)} = 0,$$

$$\lim_{n \rightarrow \infty} \sum_{0 < |i| \leq n} \frac{T^i f(x)}{i} = H_T f(x) \quad \text{a.e.}$$

Moreover, there exists a constant  $A$  such that

$$(2.11) \quad \int_X \phi(|H_T f|) d\mu \leq A \int_X \phi(|f|) d\mu \quad \text{for } f \in L_\phi.$$

*Proof.* It follows from (2.2) that

$$\|T^k f\|_{(\phi)} \leq \max(1, C) \|f\|_{(\phi)}, \quad \text{for } f \in L_\phi \text{ and } k \geq 0.$$

Since  $T$  is a power bounded linear operator, that is, the powers  $T^k$ ,  $k \geq 0$ , uniformly bounded in  $V = [L_\phi, \|\cdot\|_{(\phi)}]$ , and  $V$  is a reflexive space, then, the Césàro averages

$$R_n f = \frac{1}{n} \sum_{k=0}^{n-1} T^k f$$

converge in norm for all  $f \in L_\phi$  (see Theorem 2.1.2 in [6]).

The norm convergence implies that  $L_\phi$  is the closure of the direct sum of the of fixed points and the space  $(I - T)L_\phi$  (see 2.1 in [6]). On the other hand, since



function complementary of  $\phi$  satisfies  $\Delta_2$ , there exists a constant  $\beta > 1$  such that  $\psi(s) < s\varphi(s)$  for  $s > 0$ , where  $\varphi$  is the density function of  $\phi$ , which implies that the function  $s \rightarrow s^{-\beta}\phi(s)$  increases strictly for  $s > 0$  and consequently  $\phi(st) \leq s^\beta\phi(t)$   $0 \leq s \leq 1$  and  $t \geq 0$ , so that

$$\begin{aligned} \int_X \sum_{n=1}^{\infty} \phi(|n^{-1}T^n g|) d\mu &\leq \sum_{n=1}^{\infty} n^{-\beta} \int_X \phi(|T^n g|) d\mu \\ &\leq C \left( \sum_{n=1}^{\infty} n^{-\beta} \right) \int_X \phi(|g|) d\mu \\ &< \infty. \end{aligned}$$

Since  $n^{-1}T^n g(x) \rightarrow 0$  a.e. for  $n \rightarrow \infty$  and thus  $R_n f \rightarrow 0$  a.e. if  $f = g - Tg$  since at  $R_n f = n^{-1}(g - T^n g)$ .

Therefore, we have that  $\{R_n f\}$  converges almost everywhere for all  $f$  in a dense subset of  $L_\phi$ . Then, the almost everywhere convergence for every  $f \in L_\phi$  follows from 3) and the Banach principle since

$$\lim_{\lambda \rightarrow \infty} \sup_{\|f\|_{(\phi)} \leq 1} \mu\{x \in X : R_T^* f(x) > \lambda\} \leq \lim_{\lambda \rightarrow \infty} \frac{A}{\phi(\lambda)} = 0,$$

where  $R_T^*$  is defined by

$$R_T^* f = \sup_{n=1} \left| \frac{1}{n} \sum_{i=0}^{n-1} T^i f \right|.$$

Since  $T^{-1}$  satisfies the same hypothesis as  $T$ , then b) follows from a).

Now, for  $f \in L_\phi$  let  $\{S_n f\}$  be the sequence given by (1.4). It follows from (2.4) that for almost everywhere convergence it is enough to prove that  $\{S_n f\}$  converges a.e. for all  $f$  in a dense subset of  $[L_\phi, \|\cdot\|_{(\phi)}]$ .

It is easy to verify that if  $f = g - Tg$ , with  $g \in L_\phi$ , then

$$S_n f = g + Tg - n^{-1}(T^{n+1}g + T^{-n}g) - \sum_{i=1}^{n-1} \frac{1}{i(i+1)} (T^{i+1}g + T^{-i}g).$$

We have

$$\begin{aligned} \int_X \sum_{n=1}^{\infty} \phi(|n^{-1}(T^{n+1}g + T^{-n}g)|) d\mu &\leq \frac{\alpha}{2} \sum_{n=1}^{\infty} n^{-\beta} \int_X (\phi(|T^{n+1}g|) + \phi(|T^{-n}g|)) d\mu \\ &\leq \alpha C \left( \sum_{n=1}^{\infty} n^{-\beta} \right) \int_X \phi(|g|) d\mu \\ &< \infty, \end{aligned}$$

where  $\alpha$  is a constant in the  $\Delta_2$ -condition for  $\phi$ , and hence

$$\lim_{n \rightarrow \infty} n^{-1} (T^{n+1}g + T^{-n}g)(x) = 0 \quad \text{a.e.}$$

On the other hand, let  $h_n \in L_\phi$  and  $h \in \mathfrak{M}$  be defined by

$$h_n = \sum_{i=1}^{n-1} \frac{|T^{i+1}g + T^{-i}g|}{i(i+1)},$$

$$h(x) = \sum_{i=1}^{\infty} \frac{|T^{i+1}g(x) + T^{-i}g(x)|}{i(i+1)}.$$

For every positive integer  $n$  we have

$$\|h_n\|_\phi \leq C' \|g\|_\phi \sum_{i \in \mathbb{N}} i^{-2} = b < \infty,$$

where  $C' = 4 \max(1, C)$ , and therefore

$$\int_X |h v| d\mu = \lim_{n \rightarrow \infty} \int_X |h_n v| d\mu \leq b$$

for every  $v$  such that

$$\int_X \psi(|v|) d\mu \leq 1,$$

where  $\psi$  is the N-function complementary of  $\phi$ . This proves that  $h \in L_\phi$  and consequently  $\{h_n\}$  converges almost everywhere. Therefore we get the almost everywhere convergence of  $\{S_n f\}$  for every  $f \in L_\phi$ .

Now, let

$$H_T f(x) = \lim_{n \rightarrow \infty} S_n f(x);$$

it follows from (2.4) that  $H_T f \in L_\phi$  and  $\phi(|S_n f - H_T f|)$  is dominated by  $\phi(2H_T^* L_1)$ ; therefore, the Lebesgue dominated convergence theorem shows that

$$\lim_{n \rightarrow \infty} \int_X \phi(|S_n f - H_T f|) d\mu = 0$$

and consequently

$$\lim_{n \rightarrow \infty} \|S_n f - H_T f\| = 0,$$

since  $\phi$  satisfies  $\Delta_2$ .

Lastly, (2.11) follows trivially from (2.4). Thus, the proof is complete.

In [4] Kan gives a non trivial example of an operator that satisfies the corresponding hypothesis of Theorem 2.1 in the case  $\phi(s) = s^p, 1 < p < \infty$ ; exactly  $T : \ell_p \rightarrow \ell_p, = U + tS$  where  $U\{x_k\} = \{x_{k+1}\}, t$  is a real with  $0 < t < 1$  and  $S\{x_k\} = \{y_k\}$  where  $y_k = 0$  if  $k \neq -1$  and  $y_k = x_1$  if  $k = -1$  ( $\ell_p$  is the  $L_p$ -space on the set of integers with counting measure). The operator  $T$  is positive but  $T^{-1}$  is not. This example is valid in the case  $\ell_\phi$ ; exactly, if  $x = \{x_k\}$  we have

$$\sum_{k \in \mathbb{Z}} \phi(|(T^n x)_k|) \leq 2^{-1} \alpha (1+t) \sum_{k \in \mathbb{Z}} \phi(|x_k|),$$

$$\sum_{k \in \mathbb{Z}} \phi(|(T^{-n} x)_k|) \leq \alpha^m \sum_{k \in \mathbb{Z}} \phi(|x_k|),$$

where  $\alpha$  is a constant in the  $\Delta_2$ -condition of  $\phi$  and  $m$  is such that  $(1-t)^{-1} \leq 2^m$ .

### 3. Results in the case of a Lamperti operator

It is well-known that every positive linear operator on a normed space of functions  $\mathcal{M}$  that has a positive inverse separates supports. On the other hand there exist operators  $T$  satisfying the hypothesis of the theorems of Section 2 such that  $T$  does not separate supports (in the infinite dimensional case); precisely, the operator  $T$  of the example above is in this situation. Hence, it is of interest to obtain the same results for the case in which  $T$  separates supports.

A bounded linear operator separating supports is called a *Lamperti operator*.

Certain isometries on  $L_\phi$  are Lamperti operators. For example, if  $T : L_\phi \rightarrow L_\phi$  is a positive linear operator such that

$$(3.1) \quad \int_X \phi(|Tf|) d\mu = \int_X \phi(|f|) d\mu \quad \text{for } f \in L_\phi$$

then  $T$  is a *Lamperti operator*.

Indeed, condition (3.1) implies that  $\|Tf\|_{(\phi)} = \|f\|_{(\phi)}$  for every  $f \in L_\phi$  and thus  $T$  is an isometry. On the other hand, given  $f$  and  $g$  in  $L_\phi^+$  with disjoint supports we have

$$\int_X \phi(Tf + Tg) d\mu = \int_X (\phi(Tf) + \phi(Tg)) d\mu$$

and therefore  $\phi(Tf + Tg) = \phi(Tf) + \phi(Tg)$  since  $\phi(s+t) \geq \phi(s) + \phi(t)$  for  $s, t \geq 0$ . This shows that the supports of  $Tf$  and  $Tg$  are disjoint since  $\phi(s+t) = \phi(s) + \phi(t)$  and only if  $st = 0$ . Thus  $T$  is a Lamperti operator.

The same result holds for linear operators satisfying (3.1) not necessarily positive but with  $\phi$  such that  $s \rightarrow \phi(\sqrt{s})$  is strictly convex or concave (this follows from Theorem 2.1 in [7]).

In order to obtain the same results as in Section 2 for operators separating supports, we need an structural theorem for Lamperti operators which permits to use methods used in the proof of Theorem 2.1. In Theorem 4.1 of [7], Lamperti proves a structural theorem for certain isometries. In [4] Kan notices that Lamperti's result may be adapted to Lamperti operators on  $L_p$ ,  $1 \leq p \leq \infty$ . We observe that the same happens for Lamperti operators on  $L_\phi$  carrying out a similar method; exactly we have

**Proposition 3.2.** *For every Lamperti operator  $T$  on  $[L_\phi, \|\cdot\|]$  there exist a endomorphism  $\tau$  of the measure algebra  $(X, \mathcal{M}, \mu)$  and a  $\mathcal{M}$ -measurable function with support  $\tau X$ , such that  $Tf = hPf$  for every  $f \in L_\phi$ , where  $P$  is the positive linear operator, on the space of  $\mathcal{M}$ -measurable functions, induced by  $\tau$  (in the case  $\mu(X) < \infty$ ,  $\tau$  is defined by  $\tau E = \text{supp } T\chi_E$  and  $h = T1$ ). Conversely, if  $Tf = hPf$ ,  $f \in L_\phi$ , then  $T$  separates supports.*

The operator  $P$  is characterized by condition  $P\chi_E = \chi_{\tau E}$ ,  $E \in \mathcal{M}$ . Other properties of  $P$ , which will be used later, are  $|Pf| = P|f|$  and  $P(fg) = PfPg$ ,  $f, g$  in  $\mathfrak{M}$ .

**Theorem 3.3.** *Assume (1.8) and let  $T : L_\phi \rightarrow L_\phi$  be an invertible linear operator separating supports such that*

$$\int_X \phi(|T^k f|) d\mu \leq C \int_X \phi(|f|) d\mu,$$

with constant  $C > 0$  independent of  $f \in L_\phi$  and  $k \in \mathbf{Z}$ . Then, the results of Theorems 2.1 and 2.10 hold.

*Proof.* It follows from Proposition 3.2 that  $Tf = hPf$  for every  $f \in L_\phi$ , where  $h$  is a  $\mathcal{M}$ -measurable function and  $P$  is the positive linear operator induced by the  $\sigma$ -endomorphism  $\tau$  of  $(X, \mathcal{M}, \mu)$  and thus, for every  $k \geq 0$  and  $f \in L_\phi$ , we have that  $T^k f = h_k P^k f$ , where  $h_k = h P h P^2 h \dots P^{k-1} h$ . For a given  $L \geq 1$  let  $M_{T,L}$  be the operator defined by (2.5). We can decompose  $X$  into a finite family of disjoint sets  $\{E_{m,n}\}$  such that

$$M_{T,L} f = \sum_{0 \leq m,n \leq L} \chi_{E_{m,n}} |R_{m,n} f|,$$

$$R_{m,n} f = \frac{1}{m+n+1} \sum_{i=-m}^n T^i f.$$

Given  $f \in L_\phi$  and  $k \geq 0$  we have

$$\begin{aligned} P^k(M_{T,L}f) &= \sum_{0 \leq m, n \leq L} \chi_{\tau^k(E_{m,n})} |P^k(R_{m,n}f)| \\ &\leq \max_{0 \leq m, n \leq L} |P^k(R_{m,n}f)|, \end{aligned}$$

since the sets  $\tau^k(E_{m,n})$  are disjoint. Therefore

$$\begin{aligned} |T^k(M_{T,L}f)| &= |h_k| P^k(M_{T,L}) \\ &\leq \max_{0 \leq m, n \leq L} |h_k P^k(R_{m,n}f)| \\ &= \max_{0 \leq m, n \leq L} |R_{m,n}(T^k f)| \\ &= M_{T,L}(T^k f) \end{aligned}$$

and thus we get

$$\begin{aligned} \int_X \phi(M_{T,L}f) d\mu &\leq C \int_X \phi(|T^k(M_{T,L}f)|) d\mu \\ &\leq C \int_X \phi(M_{T,L}(T^k f)) d\mu. \end{aligned}$$

In this way, we obtain the same inequality (2.6) obtained in the proof of Theorem 2.1 and the argument used there can be used here to obtain (2.3). The same happens in the proof of (2.4), once we get inequality (2.9), and in order to obtain (2.9) it is enough to prove that

$$|T^k(H_{T,L}^* f)| \leq H_{T,L}^*(T^k f) \quad \text{for every } f \in L_\phi \text{ and } k \geq 0,$$

which is obtained carrying out the same ideas that in case  $M_{T,L}$ .

Once we have the boundedness of  $M_T$  and  $H_T^*$ , then, the almost everywhere convergence and the norm convergence of the averages defined by (1.2), and of the sequences defined by (1.4), are proved following the proof of Theorem 2.10. Taking into account that  $T^{-1}$  also separates supports, we have the convergence of the averages defined by (1.3). Last, the boundedness of the ergodic Hilbert transform follows naturally from the boundedness of  $H_T^*$ .

A justification of the assumption that  $T^{-1}$  separates supports is the following. Let  $h$  and  $P$  be the given in Proposition 3.2. We have that  $h(x) \neq 0$  a.e. since composing  $X$  into an at most countable family of sets  $E_m$  with  $\mu(E_m) < \infty$  and considering  $A_m = \{x \in E_m : h(x) = 0\}$  we get that for every  $m$  there exists a function  $f_m \in L_\phi$  such that  $\chi_{A_m} = h P f_m$  and therefore  $\mu(A_m) = 0$ . Then, it follows from

Proposition 3.2 that for every  $f$  and  $g$  in  $L_\phi$  we have that  $fg = T^{-1}((TfTg)/h)$  and thus if  $Tf$  and  $Tg$  have disjoint supports the same holds for  $f$  and  $g$ , which proves that  $T^{-1}$  separates supports.

*Final remark.* The results obtained in this paper can be applied to certain isometries on  $L_\phi$ . For example, if  $T$  is an invertible linear operator such that either  $T$  or  $T^*$  is positive and  $T$  satisfies (3.1), then the conclusions of Theorems 2.1 and 2.10 hold. Likewise, it can be proved that if  $T$  satisfies (3.1) and  $T^*$  is positive (not necessarily invertible), then, we have the boundedness (2.3) for the maximal ergodic operator  $R_T^*$  and thus we obtain the almost everywhere convergence of the averages defined in (1.2). However, this does not yield anything new since the only Orlicz spaces, which have non-trivial isometries, are the  $L_p$ -spaces (see [1]).

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