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## Ergodic properties of contraction semigroups in $L_p$ , $1 < p < \infty$

RYOTARO SATO

*Abstract.* Let  $\{T(t) : t > 0\}$  be a strongly continuous semigroup of linear contractions in  $L_p$ ,  $1 < p < \infty$ , of a  $\sigma$ -finite measure space. In this paper we prove that if there corresponds to each  $t > 0$  a positive linear contraction  $P(t)$  in  $L_p$  such that  $|T(t)f| \leq P(t)|f|$  for all  $f \in L_p$ , then there exists a strongly continuous semigroup  $\{S(t) : t > 0\}$  of positive linear contractions in  $L_p$  such that  $|T(t)f| \leq S(t)|f|$  for all  $t > 0$  and  $f \in L_p$ . Using this and Akcoglu’s dominated ergodic theorem for positive linear contractions in  $L_p$ , we also prove multiparameter pointwise ergodic and local ergodic theorems for such semigroups.

*Keywords:* contraction semigroup, semigroup modulus, majorant, pointwise ergodic theorem, pointwise local ergodic theorem

*Classification:* 47A35

### 1. Introduction and the main result

Let  $(X, \Sigma, \mu)$  be a  $\sigma$ -finite measure space and let  $L_p = L_p(X, \Sigma, \mu)$ ,  $1 \leq p \leq \infty$ , denote the usual Banach spaces of real or complex functions on  $(X, \Sigma, \mu)$ . A linear operator  $T : L_p \rightarrow L_p$  is called a **contraction** if  $\|T\|_p \leq 1$ ,  $\|T\|_p$  being the operator norm of  $T$  in  $L_p$ , **positive** if  $0 \leq f \in L_p$  implies  $Tf \geq 0$ , and **majorizable** if there exists a positive linear operator  $P : L_p \rightarrow L_p$  such that  $|Tf| \leq P|f|$  for all  $f \in L_p$ . Any such  $P$  will be referred to as a **majorant** of  $T$ . It is known (cf. [5, § 4.1]) that a bounded linear operator  $T$  in  $L_p$  possesses a majorant  $P$  when  $p = 1$  or  $\infty$ . But this is not the case when  $1 < p < \infty$ . The Hilbert transform serves as an example in  $L_p$  for all  $1 < p < \infty$  (see Starr [8]). The following proposition is needed later, whose proof is omitted because it is essentially the same as that of Theorem 4.1.1 in [5].

**Proposition** (cf. [5], Remark, p. 161). *Let  $T$  be a bounded linear operator in  $L_p$ ,  $1 < p < \infty$ , and let  $P$  be a majorant of  $T$ . Then there exists a unique positive linear operator  $\tau$  in  $L_p$ , called the linear modulus of  $T$ , such that*

- (i)  $\|\tau\|_p \leq \|P\|_p$ ,
- (ii)  $|Tf| \leq \tau|f|$  for all  $f \in L_p$ ,
- (iii)  $\tau f = \sup\{|Tg| : g \in L_p, |g| \leq f\}$  for all  $f \in L_p^+$ .

From now on let us fix  $p$  with  $1 < p < \infty$ . Let  $\{T(t) : t > 0\}$  be a strongly continuous semigroup of linear contractions in  $L_p$ , i.e.

- (i) each  $T(t)$  is a linear contraction in  $L_p$ ,
- (ii)  $T(t)T(s) = T(t + s)$  for all  $t, s > 0$ ,
- (iii)  $\lim_{t \rightarrow s} \|T(t)f - T(s)f\|_p = 0$  for all  $f \in L_p$  and  $s > 0$ .

Since the operators  $T(t)$  are not necessarily majorizable, it cannot be expected that the semigroup  $\{T(t) : t > 0\}$  is majorizable by a positive semigroup, i.e. there exists a strongly continuous semigroup  $\{S(t) : t > 0\}$  of positive linear operators in  $L_p$  such that  $|T(t)f| \leq S(t)|f|$  for all  $t > 0$  and  $f \in L_p$ . But if each  $T(t)$  possesses a majorant  $P(t)$  such that  $\|P(t)\|_p \leq 1$ , then we can prove the following main result in this paper.

**Theorem 1** (cf. Theorem 1 in [7]). *Let  $\{T(t) : t > 0\}$  be a strongly continuous semigroup of linear contractions in  $L_p$ ,  $1 < p < \infty$ . Suppose each  $T(t)$  possesses a majorant  $P(t)$  such that  $\|P(t)\|_p \leq 1$ . Then there exists a strongly continuous semigroup  $\{S(t) : t > 0\}$  of positive linear contractions in  $L_p$ , called the semigroup modulus of  $\{T(t) : t > 0\}$ , such that*

- (i)  $|T(t)f| \leq S(t)|f|$  for all  $t > 0$  and  $f \in L_p$ ,
- (ii)  $S(t)f = \sup\{\tau(t_1) \dots \tau(t_n)f : \sum_{i=1}^n t_i = t, t_i > 0, n \geq 1\}$  for all  $f \in L_p^+$ , where  $\tau(t)$  denotes the linear modulus of  $T(t)$ ,
- (iii)  $\tau(0) = \text{strong-}\lim_{t \rightarrow +0} S(t)$ , where  $\tau(0)$  denotes the linear modulus of  $T(0) = \text{strong-}\lim_{t \rightarrow +0} T(t)$ .

PROOF: For an  $f \in L_p^+$  and  $t > 0$ , define

$$(1) \quad S(t)f = \sup\{\tau(t_1) \dots \tau(t_n)f : \sum_{i=1}^n t_i = t, t_i > 0, n \geq 1\}.$$

Since  $\|\tau(t)\|_p \leq \|P(t)\|_p \leq 1$  and  $\tau(t)\tau(s) \geq \tau(t + s) \geq 0$  for all  $t, s > 0$ , it follows that

$$(2) \quad \|S(t)f\|_p \leq \|f\|_p$$

and that

$$(3) \quad S(t)(cf) = cS(t)f \text{ and } S(t)(f + g) = S(t)f + S(t)g$$

for a constant  $c > 0$  and  $f, g \in L_p^+$ . Thus we may regard  $S(t)$  as a positive linear contraction in  $L_p$ . From the definition of  $S(t)$  it easily follows that

$$(4) \quad S(t)S(s) = S(t + s) \text{ for all } t, s > 0.$$

Since (i) is clear, to complete the proof it is enough to establish (iii), because (iii) together with the fact that  $\|S(t)\|_p \leq 1$  for all  $t > 0$  implies that for every  $f \in L_p$  and  $s > 0$

$$\begin{aligned} \lim_{t \rightarrow +0} \|S(s)f - S(s + t)f\|_p &\leq \lim_{t \rightarrow +0} \|S(s - t)\|_p \|S(t)f - S(2t)f\|_p \\ &\leq \lim_{t \rightarrow +0} (\|S(t)f - \tau(0)f\|_p + \|S(2t)f - \tau(0)f\|_p) = 0, \end{aligned}$$

and similarly  $\lim_{t \rightarrow +0} \|S(s)f - S(s-t)f\|_p = 0$ ; namely,  $\{S(t) : t > 0\}$  is strongly continuous at each  $s > 0$ . For this purpose we first remark that  $T(0) = \text{strong-}\lim_{t \rightarrow +0} T(t)$  exists. This is due to Lemma 1 in [6], because  $L_p$  is a reflexive Banach space and  $\|T(t)\|_p \leq 1$  for all  $t > 0$ .

We next show that the linear modulus  $\tau(0)$  of  $T(0)$  exists. To do this, define

$$(5) \quad P(0)f = \sup \{|T(0)g| : g \in L_p, |g| \leq f\} \quad \text{for } f \in L_p^+.$$

Since  $\lim_{t \rightarrow +0} \|T(t)g - T(0)g\|_p = 0$ , it follows that there exists a sequence  $\{t_n\}$  of positive reals with  $t_n \downarrow 0$  for which

$$T(0)g = \lim_n T(t_n)g \quad \text{a.e. on } X.$$

Then

$$|T(0)g| \leq \liminf_n \tau(t_n)|g| \leq \liminf_n \tau(t_n)f \quad \text{a.e. on } X.$$

Since there are countable functions  $g_i \in L_p$ ,  $1 \leq p \leq \infty$ , such that  $|g_i| \leq f$  and  $P(0)f = \sup_i |T(0)g_i|$  a.e. on  $X$ , we apply the Cantor diagonal argument to infer that there exists a sequence  $\{t_n\}$  of positive reals with  $t_n \downarrow 0$  for which

$$P(0)f \leq \liminf_n \tau(t_n)f \quad \text{a.e. on } X.$$

Then, by Fatou's lemma,

$$(6) \quad \|P(0)f\|_p \leq \liminf_n \|\tau(t_n)f\|_p \leq \|f\|_p \quad (f \in L_p^+).$$

It also follows from the proof of Theorem 4.1.1 in [5] that if  $\{B_1, \dots, B_m\}$  is a finite measurable partition of  $X$ , then

$$(7) \quad \sum_{i=1}^m |T(0)(1_{B_i}f)| \leq P(0)f \quad \text{a.e. on } X,$$

where  $1_{B_i}$  denotes the indicator function of  $B_i$ . Thus we see, as in the proof of Theorem 4.1.1 in [5], that the linear modulus  $\tau(0)$  of  $T(0)$  exists. (Incidentally we note that  $\tau(0)f = P(0)f$  for all  $f \in L_p^+$ .)

To prove (iii), let  $f \in L_p^+$  be fixed arbitrarily, and given an  $\varepsilon > 0$  choose  $g_i \in L_p$ ,  $1 \leq i \leq n$ , so that

$$|g_i| \leq f \quad \text{and} \quad \|\tau(0)f - \max_i |T(0)g_i|\|_p < \varepsilon.$$

Since  $T(0) = \text{strong-}\lim_{t \rightarrow +0} T(t)$ , choose  $\delta > 0$  so that

$$0 < t < \delta \quad \text{implies} \quad \|T(0)g_i - T(t)g_i\|_p < \varepsilon/n \quad (1 \leq i \leq n).$$

Then, putting  $h_0 = \max_i |T(0)g_i|$  and  $h_t = \max_i |T(t)g_i|$  for  $t > 0$ , we get

$$|h_0 - h_t| \leq \max_i |T(0)g_i - T(t)g_i| \leq \sum_{i=1}^n |T(0)g_i - T(t)g_i|,$$

and hence  $\|h_0 - h_t\|_p \leq \sum_{i=1}^n \|T(0)g_i - T(t)g_i\|_p < \varepsilon$  for  $0 < t < \delta$ . Thus

$$\begin{aligned} \|\tau(0)f - \max_i |T(t)g_i|\|_p &\leq \|\tau(0)f - h_0\|_p + \|h_0 - h_t\|_p \\ &< \varepsilon + \varepsilon = 2\varepsilon \quad \text{for } 0 < t < \delta, \end{aligned}$$

and since  $S(t)f \geq \tau(t)f \geq \max_i |T(t)g_i|$ , it follows that

$$(\tau(0)f - S(t)f)^+ \leq (\tau(0)f - \max_i |T(t)g_i|)^+.$$

This yields

$$\|(\tau(0)f - S(t)f)^+\|_p \leq \|(\tau(0)f - \max_i |T(t)g_i|)^+\|_p < 2\varepsilon$$

for  $0 < t < \delta$ . That is,

$$(8) \quad \lim_{t \rightarrow +0} \|(\tau(0)f - S(t)f)^+\|_p = 0.$$

On the other hand, since  $T(t)T(0) = T(0)T(t) = T(t)$  implies  $\tau(t)\tau(0) \geq \tau(t)$  and  $\tau(0)\tau(t) \geq \tau(t)$ , it follows that

$$(9) \quad S(t)\tau(0) \geq S(t) \quad \text{and} \quad \tau(0)S(t) \geq S(t) \quad \text{for all } t > 0.$$

Therefore

$$(10) \quad \begin{aligned} (\tau(0)f - S(t)f)^- &\leq (\tau(0)f - S(t)\tau(0)f)^- \\ &\leq |\tau(0)f - S(t)\tau(0)f| \end{aligned}$$

and

$$(11) \quad (\tau(0)f - S(t)\tau(0)f)^+ \leq (\tau(0)f - S(t)f)^+.$$

By (11) and (8),

$$\lim_{t \rightarrow +0} \|(\tau(0)f - S(t)\tau(0)f)^+\|_p \leq \lim_{t \rightarrow +0} \|(\tau(0)f - S(t)f)^+\|_p = 0.$$

Thus

$$(12) \quad \lim_{t \rightarrow +0} \|\tau(0)f - (S(t)\tau(0)f \wedge \tau(0)f)\|_p = 0,$$

whence

$$(13) \quad \lim_{t \rightarrow +0} \int (S(t)\tau(0)f \wedge \tau(0)f)^p d\mu = \|\tau(0)f\|_p^p.$$

We now use the relations

$$\begin{aligned} 0 &\leq [S(t)\tau(0)f - (S(t)\tau(0)f \wedge \tau(0)f)]^p \\ &\leq (S(t)\tau(0)f)^p - (S(t)\tau(0)f \wedge \tau(0)f)^p \quad (\text{because } 1 < p < \infty) \end{aligned}$$

and

$$\int (S(t)\tau(0)f)^p d\mu \leq \|\tau(0)f\|_p^p \quad (\text{because } \|S(t)\|_p \leq 1)$$

together with (13) to see that

$$(14) \quad \lim_{t \rightarrow +0} \|S(t)\tau(0)f - (S(t)\tau(0)f \wedge \tau(0)f)\|_p = 0.$$

Hence by (12),  $\lim_{t \rightarrow +0} \|\tau(0)f - S(t)\tau(0)f\|_p = 0$ ; and (10) gives

$$(15) \quad \lim_{t \rightarrow +0} \|(\tau(0)f - S(t)f)^-\|_p \leq \lim_{t \rightarrow +0} \|\tau(0)f - S(t)\tau(0)f\|_p = 0.$$

This and (8) imply that  $\lim_{t \rightarrow +0} \|\tau(0)f - S(t)f\|_p = 0$  for all  $f \in L_p^+$ , completing the proof.  $\square$

## 2. An application

**Theorem 2** (cf. Theorem VIII.7.10 in [3] and Theorem 4.3 in [4]). *Let  $\{T_i(t) : t \geq 0\}$ ,  $i = 1, \dots, d$ , be strongly continuous semigroups of linear contractions in  $L_p$ ,  $1 < p < \infty$ . Suppose each  $T_i(t)$  possesses a majorant  $P_i(t)$  such that  $\|P_i(t)\|_p \leq 1$ . Then for every  $f \in L_p$  the averages*

$$(16) \quad \begin{aligned} &A(u_1, \dots, u_d)f(x) \\ &= \frac{1}{u_1 \dots u_d} \int_0^{u_1} \dots \int_0^{u_d} T_1(t_1) \dots T_d(t_d)f(x) dt_1 \dots dt_d \end{aligned}$$

converge a.e. to  $T_1(0) \dots T_d(0)f(x)$  as  $\max_i u_i \rightarrow 0$ , and also they converge a.e. to  $E_1 \dots E_d f(x)$  as  $\min_i u_i \rightarrow \infty$ , where  $E_i$  is the operator in  $L_p$  defined by

$$E_i f = \lim_{b \rightarrow \infty} \frac{1}{b} \int_0^b T_i(t)f dt \quad \text{in } L_p\text{-norm.}$$

PROOF: We first show that the function

$$(17) \quad f^*(x) = \sup_{u_1, \dots, u_d > 0} |A(u_1, \dots, u_d)f(x)| \quad (x \in X)$$

is in  $L_p$  and satisfies  $\|f^*\|_p \leq (p/(p-1))^d \|f\|_p$ .

For this purpose let  $\{S_i(t) : t > 0\}$ ,  $1 \leq i \leq d$ , denote the semigroup moduli of the semigroups  $\{T_i(t) : t > 0\}$ ,  $1 \leq i \leq d$ . Write for  $u > 0$  and  $1 \leq i \leq d$ ,

$$A_i(u)f(x) = \frac{1}{u} \int_0^u T_i(t)f(x) dt \quad \text{and} \quad B_i(u)|f|(x) = \frac{1}{u} \int_0^u S_i(t)|f|(x) dt.$$

Since

$$|A_i(u)f(x)| \leq B_i(u)|f|(x) \quad \text{a.e. on } X$$

and

$$\sup_{u>0} B_i(u)|f|(x) = \sup_{u \in Q^+} B_i(u)|f|(x),$$

where  $Q^+$  denotes the set of positive rationals, and for every  $u \in Q^+$

$$B_i(u)|f| = \lim_{n \rightarrow \infty} \frac{1}{u(n!)} \sum_{m=0}^{u(n!)-1} S_i(m/n!)|f| \quad \text{in } L_p\text{-norm,}$$

it follows from the Cantor diagonal argument that there exists a subsequence  $\{n'\}$  of the sequence of positive integers such that

$$\sup_{u>0} B_i(u)|f|(x) \leq \liminf_{n' \rightarrow \infty} f_{i,n'}^*(x) \quad \text{a.e. on } X,$$

where

$$f_{i,n}^*(x) = \sup_{k \geq 1} \frac{1}{k} \sum_{m=0}^{k-1} S_i(m/n!)|f|(x) \quad (n \geq 1).$$

Thus, by Fatou's lemma and Akcoglu's dominated ergodic theorem [1] for positive linear contractions in  $L_p$  with  $1 < p < \infty$ ,

$$(18) \quad \left\| \sup_{u>0} B_i(u)|f|(x) \right\|_p \leq \liminf_{n' \rightarrow \infty} \|f_{i,n'}^*\|_p \leq \frac{p}{p-1} \|f\|_p.$$

Now, the equality  $A(u_1, \dots, u_d)f = A_1(u_1) \dots A_d(u_d)f$  implies

$$\begin{aligned} f^*(x) &= \sup_{u_1, \dots, u_d > 0} |A_1(u_1) \dots A_d(u_d)f(x)| \\ &\leq \sup_{u_1, \dots, u_d > 0} B_1(u_1) \dots B_d(u_d)|f|(x) \\ &\leq \sup_{u_1, \dots, u_{d-1} > 0} B_1(u_1) \dots B_{d-1}(u_{d-1}) \left( \sup_{u > 0} B_d(u)|f| \right)(x), \end{aligned}$$

and hence by induction

$$(19) \quad \|f^*\|_p \leq \left( \frac{p}{p-1} \right)^{d-1} \left\| \sup_{u>0} B_d(u)|f| \right\|_p \leq \left( \frac{p}{p-1} \right)^d \|f\|_p.$$

We apply (19) to infer that the averages  $A(u_1, \dots, u_d)f(x)$  converge a.e. to  $T_1(0) \dots T_d(0)f(x)$  [resp.  $E_1 \dots E_d f(x)$ ] as  $\max_i u_i \rightarrow 0$  [resp.  $\min_i u_i \rightarrow \infty$ ], as follows.

We use an induction argument. Since the set

$$M = \left\{ \frac{1}{b} \int_0^b T_1(t)g(x) dt + h : b > 0, T_1(0)g = g, T_1(0)h = 0 \right\}$$

is dense in  $L_p$ , there exists a sequence  $\{f_n\}$  in  $M$  such that  $\lim_n \|f_n - f\|_p = 0$ . Since  $f_n \in M$  implies

$$\lim_{u \rightarrow +0} A_1(u)f_n(x) = T_1(0)f_n(x) \quad \text{a.e. on } X,$$

it follows that the function

$$(20) \quad F(x) = \limsup_{u \rightarrow +0} |A_1(u)f(x) - T_1(0)f(x)| \quad (x \in X)$$

satisfies

$$\begin{aligned} F(x) &\leq \limsup_{u \rightarrow +0} |A_1(u)(f - f_n)(x) - T_1(0)(f - f_n)(x)| \\ &\leq \sup_{u > 0} |A_1(u)(f - f_n)(x)| + |T_1(0)(f - f_n)(x)|. \end{aligned}$$

Thus

$$\|F\|_p \leq \frac{p}{p-1} \|f - f_n\|_p + \|f - f_n\|_p \rightarrow 0 \quad (n \rightarrow \infty).$$

We get  $F(x) = 0$  a.e. on  $X$  and hence  $\lim_{u \rightarrow +0} A_1(u)f(x) = T_1(0)f(x)$  a.e. on  $X$ .

Next, since  $L_p$  is a reflexive Banach space, we see by Eberlein's mean ergodic theorem (cf. [5, Theorem 2.1.5, p. 76]) that there exists a projection operator  $E_1 : L_p \rightarrow L_p$  for which

$$E_1 f = \lim_{u \rightarrow \infty} A_1(u)f \quad \text{in } L_p\text{-norm,}$$

and that the set

$$M^\sim = \{g + (h - T_1(s)h) : s > 0, T_1(t)g = g \text{ for all } t > 0\}$$

is dense in  $L_p$ . If  $g + (h - T_1(s)h) \in M^\sim$ , where  $T_1(t)g = g$  for all  $t > 0$ , then

$$\begin{aligned} A_1(u)[g + (h - T_1(s)h)](x) \\ = g(x) + \frac{1}{u} \int_0^s T_1(t)h(x) dt - \frac{1}{u} \int_u^{u+s} T_1(t)h(x) dt, \end{aligned}$$



and

$$\lim_{u \rightarrow \infty} \frac{1}{u} \int_0^s T_1(t)h(x) dt = 0 \text{ a.e. on } X.$$

Letting  $n = [u]$  be the integral part of  $u$  and  $k$  be an integer such that  $s < k - 1$ , we have

$$\begin{aligned} \left| \frac{1}{u} \int_u^{u+s} T_1(t)h(x) dt \right| &\leq \frac{1}{u} \int_u^{u+s} S_1(t)|h|(x) dt \\ &\leq \frac{1}{n} \int_n^{n+k} S_1(t)|h|(x) dt = \frac{1}{n} S_1(n)h^\sim(x), \end{aligned}$$

where

$$h^\sim(x) = \int_0^k S_1(t)|h|(x) dt \quad (x \in X).$$

Define the functions

$$(21) \quad H_n(x) = \sum_{m=n}^{\infty} \left( \frac{1}{m} S_1(m)h^\sim(x) \right)^p \quad (x \in X).$$

Clearly we get  $H_n \geq H_{n+1} \geq \dots \geq 0$  and

$$\int H_n d\mu = \sum_{m=n}^{\infty} m^{-p} \|S_1(m)h^\sim\|_p^p \leq \left( \sum_{m=n}^{\infty} m^{-p} \right) \|h^\sim\|_p^p \rightarrow 0 \quad (n \rightarrow \infty).$$

It follows that  $\lim_n H_n(x) = 0$  a.e. on  $X$ , and

$$\lim_{u \rightarrow \infty} \left| \frac{1}{u} \int_u^{u+s} T_1(t)h(x) dt \right| \leq \lim_{n \rightarrow \infty} \frac{1}{n} S_1(n)h^\sim(x) = 0$$

a.e. on  $X$ . This proves that

$$\lim_{u \rightarrow \infty} A_1(u)[g + (h - T_1(s)h)](x) = g(x) = E_1[g + (h - T_1(s)h)](x)$$

a.e. on  $X$ . Using this and the density of  $M^\sim$  in  $L_p$ , it follows as before that the function

$$(22) \quad F^\sim(x) = \limsup_{u \rightarrow \infty} |A_1(u)f(x) - E_1f(x)| \quad (x \in X)$$

satisfies  $F^\sim = 0$  a.e. on  $X$ . Thus  $\lim_{u \rightarrow \infty} A_1(u)f(x) = E_1f(x)$  a.e. on  $X$ .

We then use the relation

$$A(u_1, \dots, u_d)f = A(u_1, \dots, u_{d-1})A_d(u_d)f$$

to complete the proof. Since the functions

$$(23) \quad f^\sim(u; x) = \sup_{0 < r \leq u} |A_d(r)f(x) - T_d(0)f(x)| \quad (x \in X)$$

satisfy

$$0 \leq f^\sim(v; x) \leq f^\sim(u; x) \in L_p \quad \text{for } 0 < v < u$$

and

$$\lim_{u \rightarrow +0} f^\sim(u; x) = 0 \quad \text{a.e. on } X,$$

and since

$$\begin{aligned} & A(u_1, \dots, u_d)f - T_1(0) \dots T_d(0)f \\ &= A(u_1, \dots, u_{d-1})[A_d(u_d)f - T_d(0)f] \\ &+ [A(u_1, \dots, u_{d-1}) - T_1(0) \dots T_{d-1}(0)](T_d(0)f), \end{aligned}$$

it follows from the induction hypothesis that the function

$$(24) \quad G(x) = \limsup_{u_1 \vee \dots \vee u_d \rightarrow 0} |A(u_1, \dots, u_d)f(x) - T_1(0) \dots T_d(0)f(x)| \quad (x \in X)$$

satisfies

$$\begin{aligned} G(x) &\leq \limsup_{u_1 \vee \dots \vee u_{d-1} \vee u_d \rightarrow 0} |A(u_1, \dots, u_{d-1})[A_d(u_d)f - T_d(0)f](x)| \\ &\leq \sup_{u_1, \dots, u_{d-1} > 0} B_1(u_1) \dots B_{d-1}(u_{d-1})f^\sim(u_d; \cdot)(x) \end{aligned}$$

a.e. on  $X$ . Hence we get  $\|G\|_p \leq (\frac{p}{p-1})^{d-1} \|f^\sim(u_d; \cdot)\|_p \rightarrow 0$  as  $u_d \rightarrow +0$ , by the Lebesgue dominated converge theorem. This implies that  $A(u_1, \dots, u_d)f(x) \rightarrow T_1(0) \dots T_d(0)f(x)$  a.e. on  $X$  as  $\max_i u_i \rightarrow 0$ .

Essentially the same proof can be applied to infer that  $A(u_1, \dots, u_d)f(x) \rightarrow E_1 \dots E_d f(x)$  a.e. on  $X$  as  $\min_i u_i \rightarrow \infty$ , and hence we omit the details.  $\square$

### 3. Concluding remarks

(a) In Theorem 1 the hypothesis that  $\{T(t) : t > 0\}$  is a contraction semigroup cannot be omitted. In fact, given an  $\varepsilon > 0$  there exists a strongly continuous semigroup  $\{T(t) : t > 0\}$  of bounded linear operators in  $L_p, 1 < p < \infty$ , such that each  $T(t)$  possesses a majorant  $P(t)$  satisfying  $\|P(t)\|_p < 1 + \varepsilon$  and also such that

$$\lim_{m \rightarrow \infty} \|(\tau(1/m))^m\|_p = \infty,$$

where  $\tau(1/m)$  denotes the linear modulus of  $T(1/m), m \geq 1$ . An example can be found in [7].

(b) In Theorem 2 the hypothesis that each  $T_i(t)$  possesses a majorant  $P_i(t)$  such that  $\|P_i(t)\|_p \leq 1$  cannot be omitted. In fact, there are negative examples for  $p = 2$ . More precisely, Akcoglu and Krengel [2] constructed a strongly continuous semigroup  $\{T(t) : t \geq 0\}$  of unitary operators in  $L_2$  with  $T(0) = \text{identity}$  such that the averages  $\frac{1}{u} \int_0^u T(t)f(x) dt$  diverge a.e. as  $u \rightarrow +\infty$  for some  $f$  in  $L_2$ . Essentially the same idea can be applied to construct another strongly continuous semigroup  $\{T(t) : t \geq 0\}$  of unitary operators in  $L_2$  with  $T(0) = \text{identity}$  such that the averages  $\frac{1}{u} \int_0^u T(t)f(x) dt$  diverge a.e. as  $u \rightarrow \infty$  for some  $f$  in  $L_2$ . See also [5, pp. 191–192].

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