Identification of the Limit of Operator Averages1

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1. Introduction and preliminaries. In what follows let T be a positive linear operator on L_1 of a sigma finite measure space (S, F, μ) and let T have L_1 -norm less than or equal to one. Equations are taken to hold almost everywhere. Our point of departure is the following theorem ([1], Theorem 1):

Theorem 1. If f and p are in L_1 and if p is non-negative, the limit

$$h(f, p) = \lim_{n \to \infty} \frac{\sum_{k=0}^{n} T^{k} f}{\sum_{k=0}^{n} T^{k} p}$$

exists and is finite almost everywhere on the set

$$\left\{s: \sum_{k=0}^{\infty} T^k p > 0\right\}.$$

It has been shown by E. Hopf ([3], Theorem 8.1) and it also follows at once from Theorem 1 that the space S may be split into two parts of essentially different character, as described by Theorem 2.

Theorem 2. S can be written as the sum of two disjoint sets C and D, the conservative and the dissipative parts of S, respectively, such that for each non-negative function p in L_1 ,

- (i) $\sum_{k=0}^{\infty} T^k p = +\infty$ almost everywhere on $C \cap \{s : \sum_{k=0}^{\infty} T^k p > 0\}$, (ii) $\sum_{k=0}^{\infty} T^k p < +\infty$ almost everywhere on D, and such that if f is in L_1 , then
- (iii) f = 0 almost everywhere on D implies Tf = 0 almost everywhere on D.

A proof of this theorem can be obtained by letting p_1 be an arbitrary but fixed positive function in L_1 and defining $C = \{s : \sum_{k=1}^{\infty} T^k p_1 = +\infty\}$ and D the complement of C. That (i) and (ii) are satisfied follows easily from Theorem 1.

¹ Invited paper presented at the regional meeting of the Institute of Mathematical Statistics, Cornell University, April 21, 1961.