

## ON THE EXISTENCE OF POSITIVE INVARIANT FUNCTIONS FOR SEMIGROUPS OF OPERATORS

RYOTARO SATO

(Received May 9, 1973)

**1. Introduction.** Let  $S$  be a semigroup.  $B(S)$  will denote the space of all bounded real-valued functions on  $S$ . A linear functional  $\varphi$  on  $B(S)$  is called a *left invariant mean* on  $S$  if for any  $f \in B(S)$  and any  $a \in S$ ,

$$\inf \{f(s); s \in S\} \leq \varphi(f) \leq \sup \{f(s); s \in S\}$$

and

$$\varphi({}_a f) = \varphi(f),$$

where  ${}_a f$  is defined by  ${}_a f(s) = f(as)$  for  $s \in S$ . The semigroup  $S$  is said to be *left amenable* if it has a left invariant mean. In what follows we shall always assume that  $S$  is left amenable.  $LIM$  will denote the set of all left invariant means on  $S$ . If  $f \in B(S)$ , we define

$$M(f) = \sup \{\varphi(f); \varphi \in LIM\}.$$

Let  $(X, \mathcal{M}, m)$  be a probability space and  $L_p(X) = L_p(X, \mathcal{M}, m)$ ,  $1 \leq p \leq \infty$ , the usual Banach spaces. Let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a semigroup of positive linear operators on  $L_p(X)$  for some fixed  $p$  with  $1 \leq p \leq \infty$ . Thus  $T_{s_1} T_{s_2} = T_{s_1 s_2}$  for  $s_1, s_2 \in S$ . Here if  $p = \infty$ , we shall assume, throughout this paper, that each  $T_s$  is *countably additive*, i.e.,  $T(\lim_n f_n) = \lim_n T f_n$  provided  $(f_n)$  is an increasing sequence of non-negative functions in  $L_\infty(X)$  such that  $\lim_n f_n \in L_\infty(X)$ ; hence  $T_s$  is the adjoint of an operator on  $L_1(X)$  and  $T_s^*$  restricted to  $L_1(X)$  is an  $L_1$ -operator. A function  $f$  in  $L_p(X)$  is called  $\mathcal{S}$ -*invariant* if  $T_s f = f$  for all  $s \in S$ . In the case of  $p = 1$ , the problem of finding necessary and sufficient conditions for the existence of a strictly positive  $\mathcal{S}$ -invariant function has been studied by many authors (see, for example, [1], [2], [4], [5], [6], [7], [8], [9], [10], [11], [12], [13]). It is known that if  $\|T_s\|_1 \leq 1$  for all  $s \in S$ , then the following conditions are equivalent:

(0) There exists a function  $f_0 \in L_1(X)$  with  $f_0 > 0$  a.e. and  $T_s f_0 = f_0$  for all  $s \in S$ .

(i)  $A \in \mathcal{M}$  and  $m(A) > 0$  imply  $\inf \left\{ \int_A T_s 1 \, dm; s \in S \right\} > 0$ .

(ii)  $A \in \mathcal{M}$  and  $m(A) > 0$  imply  $M\left(\int_A T_s 1 dm\right) > 0$ .

The purpose of the present paper is to prove similar results for  $L_p$ -operator semigroups  $\mathcal{S}$ , without the restriction of norm condition.

In the last section we assume that  $\sup\{\|T_s\|_p; s \in S\} < \infty$  and also that there exists a strictly positive function  $e$  in  $L_q(X)$ , where  $p^{-1} + q^{-1} = 1$ , such that  $T_s^*e \leq e$  a.e. for each  $s \in S$ . Under these assumptions we obtain a generalization of Neveu's decomposition theorem [9] for the particular semigroup generated by a single positive linear contraction on  $L_1(X)$ .

**2. Existence of positive invariant functions.**

**THEOREM 1.** *Let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a semi-group of positive linear operators on  $L_1(X)$ . Then the following conditions are equivalent.*

(0) *There exists a function  $f_0 \in L_1(X)$  with  $f_0 > 0$  a.e. and  $T_s f_0 = f_0$  for all  $s \in S$ .*

(i) *There exists a non-negative function  $h$  in  $L_1(X)$  such that the set  $\{T_s h; s \in S\}$  is weakly sequentially compact in  $L_1(X)$  and for any  $0 \leq u \in L_\infty(X)$  with  $\|u\|_\infty > 0$ ,*

$$\inf \left\{ \int (T_s h)u dm; s \in S \right\} > 0.$$

**PROOF.** Since the implication (0)  $\Rightarrow$  (i) is obvious, we prove here only the converse implication (i)  $\Rightarrow$  (0).

Suppose (i) holds. It follows that  $\sup\{\|T_s h\|_1; s \in S\} < \infty$ . Hence if  $\varphi \in LIM$ , we can define, for  $A \in \mathcal{M}$ ,

$$\mu(A) = \varphi\left(\int_A T_s h dm\right).$$

The condition (i) implies that  $\mu$  is a finite measure on  $(X, \mathcal{M})$  equivalent with  $m$ . Let  $f_0 = d\mu/dm$ . Then, clearly,  $f_0 > 0$  a.e., and  $T_s f_0 = f_0$  for all  $s \in S$ , since  $\varphi$  is a left invariant mean. This completes the proof.

**COROLLARY 1.** *Let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a semi-group of positive linear operators on  $L_1(X)$ . Suppose  $\sup\{\|T_s\|_1; s \in S\} < \infty$ . Then the following conditions are equivalent.*

(0) *There exists a function  $f_0 \in L_1(X)$  with  $f_0 > 0$  a.e. and  $T_s f_0 = f_0$  for all  $s \in S$ .*

(i)  *$A \in \mathcal{M}$  and  $m(A) > 0$  imply  $\inf \left\{ \int_A T_s 1 dm; s \in S \right\} > 0$ .*

**PROOF.** The implication (0)  $\Rightarrow$  (i) is easy (cf. [2] or [9]), so we prove only the implication (i)  $\Rightarrow$  (0).

Suppose (i) holds. By Theorem 1 it suffices to prove that the set  $\{T_s 1; s \in S\}$  is weakly sequentially compact in  $L_1(X)$ . If this is not the case, then there exists an  $\varepsilon > 0$ , a sequence  $(A_n)$  in  $\mathcal{M}$ , and a sequence  $(s_n)$  in  $S$  such that  $A_1 \supset A_2 \supset \dots, \bigcap_{n=1}^\infty A_n = \emptyset$ , and  $\int_{A_n} T_{s_n} 1 \, dm \geq \varepsilon$  for all  $n \geq 1$ . But a slight modification of the proof of Lemma 9 of Hajian and Ito [5] demonstrates that this is impossible, and hence  $\{T_s 1; s \in S\}$  must be weakly sequentially compact in  $L_1(X)$ . The proof is complete.

**THEOREM 2.** *Let  $1 < p \leq \infty$ , and let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a semigroup of positive linear operators on  $L_p(X)$ . Then the following conditions are equivalent.*

(0) *There exists a function  $f_0 \in L_p(X)$  with  $f_0 > 0$  a.e. and  $T_s f_0 = f_0$  for all  $s \in S$ .*

(i) *There exists a non-negative function  $h$  in  $L_p(X)$  such that for any  $0 \leq u \in L_q(X)$  with  $\|u\|_q > 0$ ,*

$$0 < \inf \left\{ \int (T_s h) u \, dm; s \in S \right\} \leq \sup \left\{ \int (T_s h) u \, dm; s \in S \right\} < \infty,$$

where  $p^{-1} + q^{-1} = 1$ .

(ii) *There exists a non-negative function  $h$  in  $L_p(X)$  such that for any  $0 \leq u \in L_q(X)$  with  $\|u\|_q > 0$ ,*

$$\sup \left\{ \int (T_s h) u \, dm; s \in S \right\} < \infty \quad \text{and} \quad M \left( \int (T_s h) u \, dm \right) > 0.$$

If  $A \in \mathcal{M}$  then  $1_A$  is the indicator function of  $A$  and  $L_p(A)$  denotes the Banach space of all  $L_p(X)$ -functions that vanish a.e. on  $X - A$ . For the proof of Theorem 2 we need the following

**LEMMA.** *Let  $1 < p \leq \infty$ , and let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a semigroup of positive linear operators on  $L_p(X)$ . Then the space  $X$  is uniquely decomposed into two sets  $Y$  and  $Z$  in  $\mathcal{M}$  such that*

(a) *there exists a function  $g \in L_p(Y)$  with  $g > 0$  a.e. on  $Y$  and  $T_s g = g$  for all  $s \in S$ ,*

(b) *if  $0 \leq h \in L_p(X)$  satisfies  $\sup \left\{ \int (T_s h) u \, dm; s \in S \right\} < \infty$  for any  $0 \leq u \in L_q(X)$ , then*

$$M \left( \int (T_s h) v \, dm \right) = 0$$

for any  $0 \leq v \in L_q(Z)$ .

**PROOF.** Since the  $T_s$  are positive, there exists a non-negative  $\mathcal{S}$ -invariant function  $g$  in  $L_p(X)$  such that for any non-negative  $\mathcal{S}$ -invariant

function  $f$  in  $L_p(X)$ ,  $\text{supp } f \subset \text{supp } g$ . Let us denote  $Y = \text{supp } g$  and  $Z = X - Y$ . To prove (b), let  $0 \leq h \in L_p(X)$  and  $\sup \left\{ \int (T_s h) u \, dm; s \in S \right\} < \infty$  for any  $0 \leq u \in L_q(X)$ . If  $\varphi \in LIM$  and  $u \in L_q(X)$ , define

$$\Phi(u) = \varphi \left( \int (T_s h) u \, dm \right).$$

Then  $\Phi$  is a positive linear functional on  $L_q(X)$  and, since the dual space of  $L_q(X)$  is the space of  $L_p(X)$ , there exists a non-negative function  $f$  in  $L_p(X)$  such that  $\Phi(u) = \int f u \, dm$  for any  $u \in L_q(X)$ . Since  $\Phi(T_s^* u) = \Phi(u)$  for any  $s \in S$  and any  $u \in L_q(X)$ , it follows that  $T_s f = f$  for all  $s \in S$ , and hence  $\text{supp } f \subset \text{supp } g = Y$ . Consequently we have  $\Phi(v) = \int f v \, dm = 0$  for any  $v \in L_q(Z)$ . This proves (b), and the uniqueness of such a decomposition is easily checked. The proof is complete.

**PROOF OF THEOREM 2.** The implications (0)  $\Rightarrow$  (i)  $\Rightarrow$  (ii) are obvious, hence we prove only the implication (ii)  $\Rightarrow$  (0).

Suppose (ii) holds. By Lemma it is sufficient to prove that  $m(Z) = 0$ . To see this, let  $v = 1_Z$ . Then, since  $M \left( \int (T_s h) v \, dm \right) = 0$ , the condition (ii) implies that  $\|v\|_q = 0$  and hence  $m(Z) = 0$ . The proof is complete.

**COROLLARY 2.** Let  $1 < p \leq \infty$ , and let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a positive linear operators on  $L_p(X)$ . Suppose  $\sup \{\|T_s\|_p; s \in S\} < \infty$ . Then the following conditions are equivalent.

(0) There exists a function  $f_0 \in L_p(X)$  with  $f_0 > 0$  a.e. and  $T_s f_0 = f_0$  for all  $s \in S$ .

(i)  $A \in \mathcal{M}$  and  $m(A) > 0$  imply  $\inf \left\{ \int_A T_s 1 \, dm; s \in S \right\} > 0$ .

(ii)  $A \in \mathcal{M}$  and  $m(A) > 0$  imply  $M \left( \int_A T_s 1 \, dm \right) > 0$ .

**PROOF.** Immediate from Theorem 2.

**3. Decomposition theorem.** Let  $1 \leq p \leq \infty$ , and let  $\mathcal{S} = \{T_s; s \in S\}$  be a representation of  $S$  as a semigroup of positive linear operators on  $L_p(X)$ . Throughout this section we shall assume that

$$(1) \quad \sup \{\|T_s\|_p; s \in S\} < \infty,$$

and that there exists a strictly positive function  $e$  in  $L_q(X)$  such that

$$(2) \quad T_s^* e \leq e \text{ a.e. for each } s \in S.$$

**PROPOSITION 1.** The following conditions are equivalent.

(0) There exists a function  $f_0 \in L_p(X)$  with  $f_0 > 0$  a.e. and  $T_s f_0 = f_0$  for all  $s \in S$ .

- (i)  $A \in \mathcal{M}$  and  $m(A) > 0$  imply  $\inf \left\{ \int_A T_s 1 \, dm; s \in S \right\} > 0$ .
- (ii)  $A \in \mathcal{M}$  and  $m(A) > 0$  imply  $M \left( \int_A T_s 1 \, dm \right) > 0$ .
- (iii)  $f \in L_p(X)$  and  $f > 0$  a.e. imply  $\sum_{n=1}^{\infty} T_{s_n} f = \infty$  a.e. for any sequence  $(s_n)$  in  $S$ .
- (iv)  $0 \leq u \in L_q(X)$  and  $\sum_{n=1}^{\infty} T_{s_n}^* u < \infty$  a.e. for some sequence  $(s_n)$  in  $S$  imply  $u = 0$ .
- (v)  $0 \leq u \in L_q(X)$  and  $\sum_{n=1}^{\infty} T_{s_n}^* u \in L_q(X)$  for some sequence  $(s_n)$  in  $S$  imply  $u = 0$ .

PROOF. By Corollaries 1 and 2, it is sufficient to prove that (i)  $\Rightarrow$  (iii)  $\Rightarrow$  (iv)  $\Rightarrow$  (v)  $\Rightarrow$  (i) and (i)  $\Rightarrow$  (ii)  $\Rightarrow$  (v).

(i)  $\Rightarrow$  (iii): If  $s \in S$  and  $f \in L_p(X)$ , define

$$V_s(ef) = e(T_s f).$$

Since  $\{ef; f \in L_p(X)\}$  is dense in  $L_1(X)$  in the  $L_1$ -norm topology and  $\|V_s(ef)\|_1 \leq \|(T_s^* e)f\|_1 \leq \|ef\|_1$ ,  $V_s$  may be considered to be a positive linear operator on  $L_1(X)$  such that  $\|V_s\|_1 \leq 1$ . It is clear that  $V_{s_1} V_{s_2} = V_{s_1 s_2}$  for  $s_1, s_2 \in S$ . Thus  $\{V_s; s \in S\}$  is a representation of  $S$  as a semigroup of positive linear contractions on  $L_1(X)$ . By using an argument analogous to that of Fong [3, p. 79], it may be readily seen that (i) implies that

$$(i)' \quad A \in \mathcal{M} \text{ and } m(A) > 0 \text{ imply } \inf \left\{ \int_A V_s 1 \, dm; s \in S \right\} > 0.$$

Let  $f \in L_p(X)$ ,  $f > 0$  a.e., and let  $\xi \in L_\infty(X)$ ,  $\xi > 0$  a.e.. Then define, as in Neveu [9],

$$h = \xi / \left( 1 + \sum_{n=1}^{\infty} V_{s_n}(ef) \right)$$

where  $(s_n)$  is an arbitrary sequence in  $S$ . It follows that  $0 \leq h \in L_\infty(X)$  and

$$\sum_{n=1}^{\infty} \int (V_{s_n}(ef))h \, dm = \int \left( \sum_{n=1}^{\infty} V_{s_n}(ef) \right) h \, dm < \infty.$$

Hence  $\inf \left\{ \int (V_s(ef))h \, dm; s \in S \right\} = 0$ . But since  $ef > 0$  a.e. and  $\|V_s\|_1 \leq 1$  for all  $s \in S$ , it follows that

$$\inf \left\{ \int (V_s 1)h \, dm; s \in S \right\} = 0,$$

and hence  $h = 0$  a.e. by (i)'. This demonstrates that

$$\sum_{n=1}^{\infty} T_{s_n} f = \frac{1}{e} \sum_{n=1}^{\infty} V_{s_n}(ef) = \infty \text{ a.e.}$$

(iii)  $\Rightarrow$  (iv): If  $0 \leq u \in L_q(X)$  and  $\sum_{n=1}^{\infty} T_{s_n}^* u < \infty$  a.e. for some sequence

$(s_n)$  in  $S$ , define

$$f = \xi / \left( 1 + \sum_{n=1}^{\infty} T_{s_n}^* u \right).$$

It follows that  $f \in L_p(X)$ ,  $f > 0$  a.e., and  $\sum_{n=1}^{\infty} \int f(T_{s_n}^* u) dm < \infty$ . Since  $\sum_{n=1}^{\infty} T_{s_n} f = \infty$  a.e. by (iii), we observe that  $u = 0$  a.e..

(iv)  $\Rightarrow$  (v): Obvious.

(v)  $\Rightarrow$  (i): Let  $0 \leq h \in L_{\infty}(X)$  and  $\sum_{n=1}^{\infty} V_{s_n}^* h \in L_{\infty}(X)$  for some sequence  $(s_n)$  in  $S$ . Since  $V_{s_n}^* h = (1/e) T_{s_n}^*(eh)$  for each  $n \geq 1$ , it follows that

$$\sum_{n=1}^{\infty} T_{s_n}^*(eh) \in L_q(X).$$

Since  $e > 0$  a.e., (v) implies that  $h = 0$  a.e.. This and Theorem 3.3 of Sachdeva [10] imply that (i)' holds. Hence an argument analogous to that of Fong [3, p. 79] implies that (i) holds too.

(i)  $\Rightarrow$  (ii): Obvious.

(ii)  $\Rightarrow$  (v): If  $\varphi \in LIM$  and  $0 \leq u \in L_q(X)$ , define

$$\Phi(u) = \varphi \left( \int (T_s 1) u dm \right).$$

Here if  $\sum_{n=1}^{\infty} T_{s_n}^* u \in L_q(X)$  for some sequence  $(s_n)$  in  $S$ , then for each  $k \geq 1$  we have

$$k\Phi(u) = \Phi \left( \sum_{n=1}^k T_{s_n}^* u \right) \leq \Phi \left( \sum_{n=1}^{\infty} T_{s_n}^* u \right) < \infty,$$

since  $\varphi$  is a left invariant mean. Thus  $\Phi(u) = 0$ , and so  $M \left( \int (T_s 1) u dm \right) = 0$ . Consequently (ii) implies that  $u = 0$  a.e.. This completes the proof of Proposition 1.

The following proposition is a counterpart to Proposition 1.

**PROPOSITION 2.** *The following conditions are equivalent.*

(0) *The only  $g \in L_p(X)$  such that  $T_s g = g$  for all  $s \in S$  is 0.*

(i) *There exists a strictly positive function  $u$  in  $L_q(X)$  such that*

$$\inf \left\{ \int (T_s 1) u dm; s \in S \right\} = 0.$$

(ii) *For each strictly positive function  $f$  in  $L_p(X)$  there exists a sequence  $(s_n)$  in  $S$ , dependent on  $f$ , such that  $\sum_{n=1}^{\infty} T_{s_n} f < \infty$  a.e..*

(iii) *There exists a strictly positive function  $u$  in  $L_q(X)$  and a sequence  $(s_n)$  in  $S$  such that  $\sum_{n=1}^{\infty} T_{s_n}^* u < \infty$  a.e..*

(iv) *There exists a strictly positive function  $u$  in  $L_q(X)$  and a sequence  $(s_n)$  in  $S$  such that  $\sum_{n=1}^{\infty} T_{s_n}^* u \in L_q(X)$ .*

PROOF. (0)  $\Rightarrow$  (i): Let  $\{V_s; s \in S\}$  be the same as in the proof of Proposition 1. It follows from (0) and Proposition 1 that the only  $g$  in  $L_1(X)$  such that  $V_s g = g$  for all  $s \in S$  is 0. Let  $\varphi \in LIM$  and define, for  $h \in L_\infty(X)$ ,  $\Phi(h) = \varphi\left(\int (V_s e)h \, dm\right)$ . Since  $\Phi(V_s h) = \Phi(h)$  for any  $s \in S$  and any  $h \in L_\infty(X)$ , and since  $\|V_s\|_1 \leq 1$  for any  $s \in S$ , it follows from Lemma 1 of Neveu [9] that for some strictly positive function  $h$  in  $L_\infty(X)$ ,

$$\inf \left\{ \int (V_s e)h \, dm; s \in S \right\} = 0.$$

Here if we let  $u = eh$ , then  $\inf \left\{ \int (T_s 1)u \, dm; s \in S \right\} = 0$ .

(i)  $\Rightarrow$  (0): By (2), if  $T_s g = g$  for all  $s \in S$ , then  $T_s |g| = |g|$  for all  $s \in S$ . Thus (i) and (1) imply that

$$\int |g| u \, dm = \inf \left\{ \int (T_s |g|)u \, dm; s \in S \right\} = 0,$$

and hence  $g = 0$  a.e..

(i)  $\Rightarrow$  (ii): Let  $f \in L_p(X)$  and  $f > 0$  a.e.. Since the  $\|T_s\|_p$  are bounded, (i) implies that  $\inf \left\{ \int (T_s f)u \, dm; s \in S \right\} = 0$ , and so there exists a sequence  $(s_n)$  in  $S$  such that  $\sum_{n=1}^\infty \int (T_{s_n} f)u \, dm < \infty$ . Since  $u > 0$  a.e., it follows that  $\sum_{n=1}^\infty T_{s_n} f < \infty$  a.e..

(ii)  $\Rightarrow$  (i): Let  $(s_n)$  be a sequence in  $S$  such that  $\sum_{n=1}^\infty T_{s_n} 1 < \infty$  a.e.. Let  $\xi \in L_\infty(X)$  and  $\xi > 0$  a.e.. Define  $u = \xi / (1 + \sum_{n=1}^\infty T_{s_n} 1)$ . Then  $u \in L_q(X)$ ,  $u > 0$  a.e., and  $\inf \left\{ \int (T_s 1)u \, dm; s \in S \right\} = 0$ .

(i)  $\Rightarrow$  (iv): Since, by (i), the only  $g$  in  $L_1(X)$  such that  $V_s g = g$  for all  $s \in S$  is 0, there exists a strictly positive function  $h$  in  $L_\infty(X)$  with  $h \leq 1$  such that  $\inf \left\{ \int (V_s 1)h \, dm; s \in S \right\} = 0$ . Then, as in Sachdeva [10, p. 203] (see also Takahashi [12, Lemma 4]), we can choose  $s_n \in S$ ,  $n = 1, 2, \dots$ , such that

$$\int \left( \sum_{i=1}^n V_{s_n} \cdots V_{s_i} 1 \right) h \, dm < \frac{1}{2^n}.$$

For  $j \geq 0$ , define

$$h_j = \left[ h - \sum_{n=j+1}^\infty \left( \sum_{i=1}^n (V_{s_n} \cdots V_{s_i})^* h \right) \right]^+.$$

It is clear that  $0 \leq h_j \leq h$ , and

$$\int (h - h_j) dm \leq \sum_{n=j+1}^\infty \int \sum_{i=1}^n (V_{s_n} \cdots V_{s_i})^* h \, dm < \frac{1}{2^j}.$$

It follows that  $m(\bigcap_{j=0}^\infty \{x \in X; h_j(x) = 0\}) = 0$ . Next we prove that for

each  $j \geq 0$ ,

$$(3) \quad \sum_{n=1}^{\infty} (V_{s_n} \cdots V_{s_1})^* h_j \in L_{\infty}(X).$$

To see this, define the operators  $S_{ji}$ , where  $j \geq i \geq 0$ , as follows:

$$S_{ji} = \begin{cases} V_{s_j} \cdots V_{s_{i+1}} & \text{if } j > i \geq 0, \\ I & \text{if } j = i \geq 0. \end{cases}$$

It follows, as in [10, p. 204], that

$$\sum_{m=j+1}^{\infty} (S_{mj})^* h_j \leq 1 \quad \text{a.e..}$$

Thus

$$\sum_{m=j+1}^{\infty} V_{s_1}^* \cdots V_{s_m}^* h_j = (V_{s_1}^* \cdots V_{s_j}^*) \left( \sum_{m=j+1}^{\infty} (S_{mj})^* h_j \right) \in L_{\infty}(X),$$

from which (3) follows easily. Since  $T_s^*(eh_j) = e(V_s^* h_j)$  for any  $s \in S$ , we have

$$(4) \quad \sum_{n=1}^{\infty} (T_{s_n} \cdots T_{s_1})^*(eh_j) \in L_q(X).$$

Let  $a_j = \|eh_j\|_q + \|\sum_{n=1}^{\infty} (T_{s_n} \cdots T_{s_1})^*(eh_j)\|_q + 1$ , and put

$$v = \sum_{j=0}^{\infty} (eh_j / 2^j a_j).$$

Then  $v \in L_q(X)$ ,  $v > 0$  a.e., and  $\sum_{n=1}^{\infty} (T_{s_n} \cdots T_{s_1})^* v \in L_q(X)$ .

(iv)  $\Rightarrow$  (iii): Obvious.

(iii)  $\Rightarrow$  (i): Let  $u$  be a strictly positive function in  $L_q(X)$  and  $(s_n)$  a sequence in  $S$  such that  $\sum_{n=1}^{\infty} T_{s_n}^* u < \infty$  a.e.. Let  $\xi \in L_{\infty}(X)$  and  $\xi > 0$  a.e.. Define

$$f = \xi / \left( 1 + \sum_{n=1}^{\infty} T_{s_n}^* u \right).$$

Then  $f \in L_p(X)$  and  $f > 0$  a.e.. Since  $\int (\sum_{n=1}^{\infty} T_{s_n} f) u \, dm = \int f (\sum_{n=1}^{\infty} T_{s_n}^* u) \, dm < \infty$ ,  $\sum_{n=1}^{\infty} T_{s_n} f < \infty$  a.e.. Thus if we let

$$h = \xi / \left( 1 + \sum_{n=1}^{\infty} V_{s_n}(ef) \right),$$

then  $h \in L_{\infty}(X)$  and  $h > 0$  a.e.. Moreover, since  $\sum_{n=1}^{\infty} \int V_{s_n}(ef) h \, dm < \infty$ ,

$$\inf \left\{ \int V_s(ef) h \, dm; s \in S \right\} = 0.$$

Therefore, it follows that



$$\inf \left\{ \int (T_s 1) e h \, dm; s \in S \right\} = \inf \left\{ \int (V_s e) h \, dm; s \in S \right\} = 0 .$$

This completes the proof of Proposition 2.

Combining Propositions 1 and 2, we have the following decomposition of the space  $X$ .

**THEOREM 3.** *The space  $X$  is the disjoint union of two uniquely determined sets  $P$  and  $N$  in  $\mathcal{M}$  such that*

(a) *there exists a function  $g$  in  $L_p(P)$  with  $g > 0$  a.e. on  $P$  and  $T_s g = g$  for all  $s \in S$ ,*

(b) *if  $T_s f = f$  for all  $s \in S$ , then  $f \in L_p(P)$ ,*

(c) *if  $f$  is a strictly positive function in  $L_p(X)$ , then for any sequence  $(s_n)$  in  $S$ ,*

$$\sum_{n=1}^{\infty} T_{s_n} f = \infty \quad \text{a.e. on } P ,$$

and for some sequence  $(s'_n)$  in  $S$ ,

$$\sum_{n=1}^{\infty} T_{s'_n} f < \infty \quad \text{a.e. on } N = X - P .$$

A positive operator  $T$  on  $L_p(X)$  is called *conservative* if  $\sum_{n=0}^{\infty} T^n f = 0$  or  $\infty$  a.e. for any  $0 \leq f \in L_p(X)$ . The following proposition is an extension of results due to Sachdeva [10] and Fong [3].

**PROPOSITION 3.** *If there exists a strictly positive function  $f_0$  in  $L_p(X)$  such that  $T_s f_0 = f_0$  for all  $s \in S$ , then the  $T_s$  are conservative and for each  $A \in \mathcal{M}$ , the left invariant means of  $\int_A T_s 1 \, dm$  coincide. Conversely, if  $S$  is countably generated, if the  $T_s$  are conservative, and if for each  $A \in \mathcal{M}$ , the left invariant means of  $\int_A T_s 1 \, dm$  coincide, then there exists a strictly positive function  $f_0$  in  $L_p(X)$  such that  $T_s f_0 = f_0$  for all  $s \in S$ .*

**PROOF.** Using techniques given in Sachdeva [10] and Fong [3], it is now easy to prove the proposition, and hence we omit the details.

#### REFERENCES

- [1] J. R. BLUM AND N. FRIEDMAN, On invariant measures for classes of transformations, *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete*, 8 (1967), 301-305.
- [2] D. W. DEAN AND L. SUCHESTON, On invariant measures for operators, *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete*, 6 (1966), 1-9.
- [3] H. FONG, On invariant functions for positive operators, *Colloq. Math.*, 22 (1970), 75-84.
- [4] E. GRANIRER, On finite equivalent invariant measures for semigroups of transformations, *Duke Math. J.*, 38 (1971), 395-408.

- [5] A. B. HAJIAN AND Y. ITO, Weakly wandering sets and invariant measures for a group of transformations, *J. Math. Mech.*, 18 (1968/69), 1203-1216.
- [6] A. B. HAJIAN AND S. KAKUTANI, Weakly wandering sets and invariant measures, *Trans. Amer. Math. Soc.*, 110 (1964), 136-151.
- [7] D. L. HANSON AND F. T. WRIGHT, On the existence of equivalent finite invariant measures, *Z. Wahrscheinlichkeitstheorie und Verw. Gebiete*, 14 (1970), 200-202.
- [8] J. NEVEU, Sur l'existence de mesures invariantes en théorie ergodique, *C. R. Acad. Sci. Paris*, 260 (1965), 393-396.
- [9] J. NEVEU, Existence of bounded invariant measures in ergodic theory, *Proc. Fifth Berkeley Sympos. Math. Statist. and Probability (Berkeley, Calif., 1965/66)*, Vol. II, Part 2, pp. 461-472, Univ. of California Press, Berkeley, 1967.
- [10] U. SACHDEVA, On finite invariant measure for semigroups of operators, *Canad. Math. Bull.*, 14 (1971), 197-206.
- [11] L. SUCHESTON, On existence of finite invariant measures, *Math. Z.*, 86 (1964), 327-336.
- [12] W. TAKAHASHI, Invariant functions for amenable semigroups of positive contractions on  $L^1$ , *Kōdai Math. Sem. Rep.*, 23 (1971), 131-143.
- [13] M. WOLFF, Vektorwertige invariante Masse von rechtsamenablen Halbgruppen positiver Operatoren, *Math. Z.*, 120 (1971), 265-276.

DEPARTMENT OF MATHEMATICS  
JOSAI UNIVERSITY  
SAKADO, SAITAMA 350-02, JAPAN