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quasi-invariant

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Definition 1. Let (E, \mathcal{B}) be a measurable space, and $T : E \rightarrow E$ be a measurable map. A measure μ on (E, \mathcal{B}) is said to be *quasi-invariant* under T if $\mu \circ T^{-1}$ is absolutely continuous with respect to μ . That is, for all $A \in \mathcal{B}$ with $\mu(A) = 0$, we also have $\mu(T^{-1}(A)) = 0$. We also say that T leaves μ quasi-invariant.

As an example, let $E = \mathbb{R}$ with \mathcal{B} the <http://planetmath.org/BorelSigmaAlgebraBorel> σ -algebra, and μ be Lebesgue measure. If $T(x) = x + 5$, then μ is quasi-invariant under T . If $S(x) = 0$, then μ is not quasi-invariant under S . (We have $\mu(\{0\}) = 0$, but $\mu(T^{-1}(\{0\})) = \mu(\mathbb{R}) = \infty$).

To give another example, take E to be the nonnegative integers and declare every subset of E to be a measurable set. Fix $\lambda > 0$. Let $\mu(\{n\}) = \frac{\lambda^n}{n!}$ and extend μ to all subsets by additivity. Let T be the shift function: $n \rightarrow n+1$. Then μ is quasi-invariant under T and not <http://planetmath.org/HaarMeasureinvariant>.