

Before we get into the proof, we need to remember two things.

**Remember:** a measure preserving transformation is some function  $T : X \rightarrow X$  on a set  $X$  such that  $\mu(x) = \mu(T^{-1}x)$  for  $x \in X$ .

**Also remember:** an element  $x \in B$  is said to be *B-recurrent* if there exists some  $k \geq 1$  such that  $T^k x \in B$ .

**Claim.** For probability space  $(X, \sigma, \mu)$ , if  $B \in \sigma$  and  $\mu(B) > 0$ , then almost every  $x \in B$  is B-recurrent, i.e. returns to B at least once.

*Proof.* We will prove the claim via contradiction. Let  $F$  be the set of all elements in  $B$  that are not B-current. We want to show that  $\mu(F) = 0$ . We have

$$F = \{x \in B : T^k x \notin B \text{ for any } k \geq 1\}.$$

So  $F \cap T^{-k}x = \emptyset$  for any  $k \geq 1$ . By construction, you can't reach a point in  $F$  from another point in  $F$  via transformations. It follows that  $T^{-l}F \cap T^{-m}F = \emptyset$  for  $l, m \geq 1$  and  $l \neq m$ . Concretely, the preimages of  $F$  under at least one transformation  $T$  don't share any elements (if the preimages did share elements, it would mean that you could get from  $F$  back into  $F$  in  $|m - l|$  transformations, but we've constructed  $F$  precisely so you can't return to it). Thus,  $F, T^{-1}F, T^{-2}F, \dots$  are pairwise disjoint. Since  $T$  is measure preserving, we have  $\mu(F) = \mu(T^{-k}F)$  for any  $k \geq 1$ . Now we assume that  $\mu(F) > 0$  to get our desired contradiction. If  $\mu(F) > 0$ , then

$$\mu\left(\bigcup_{k=1}^{\infty} T^{-k}F\right) \leq \sum_{k=1}^{\infty} \mu(T^{-k}F) = \infty$$

by countable subadditivity. Since we're working on a probability space, we know

$$\bigcup_{k=1}^{\infty} T^{-k}F \subseteq X,$$

and by taking measures we get the contradiction

$$1 = \mu(X) \geq \mu\left(\bigcup_{k=1}^{\infty} T^{-k}F\right) = \infty.$$

By contradiction, it must be that  $\mu(F) = 0$ . Almost every element of  $B$  is B-recurrent.

□