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Generalizations of Wiener-Wintner ergodic theorem

**Praca magisterska
na kierunku MATEMATYKA**

Praca wykonana pod kierunkiem
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Oświadczenie kierującego prac

Potwierdzam, że niniejsza praca została przygotowana pod moim kierunkiem i kwalifikuje się do przedstawienia jej w postępowaniu o nadanie tytułu zawodowego.

Data

Podpis kierującego prac

Oświadczenie autora (autorów) pracy

Świadom odpowiedzialności prawnej oświadczam, że niniejsza praca dyplomowa została napisana przeze mnie samodzielnie i nie zawiera treści uzyskanych w sposób niezgodny z obowiązującymi przepisami.

Oświadczam również, że przedstawiona praca nie była wcześniej przedmiotem procedur związanych z uzyskaniem tytułu zawodowego w wyższej uczelni.

Oświadczam ponadto, że niniejsza wersja pracy jest identyczna z załączoną wersją elektroniczną.

Data

Podpis autora (autorów) pracy

Abstract

W pracy przedstawiono klasyczne twierdzenie ergodyczne Wienera-Wintnera wraz z licznymi rozszerzeniami.

Słowa kluczowe

teoria ergodyczna

Dziedzina pracy (kody wg programu Socrates-Erasmus)

11.1 Matematyka

Klasyfikacja tematyczna

37 Dynamical systems and ergodic theory

37A Ergodic theory

37A30 Ergodic theorems, spectral theory, Markov operators

Thesis title in Polish

Rozszerzenia twierdzenia ergodycznego Wienera-Wintnera

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Introduction

Twierdzenie ergodyczne Wienera-Wintnera jest bardzo ważne. Bardzo bardzo ważne.

Chapter 1

Preliminaries

In this chapter we introduce basic notations, concepts and theorems from measure theory, topology and functional analysis which will be used through the thesis. We omit most of the proofs.

By \mathbb{N} we will denote set of positive natural numbers, by \mathbb{N}_0 - set of natural numbers together with zero, by \mathbb{Z} - set of integers, by \mathbb{R} - set of real numbers, by \mathbb{C} - set of complex numbers and by $\mathbb{T} = \mathbb{S}^1 = \{\lambda \in \mathbb{C} : |\lambda| = 1\}$ - circle on a complex plane (1-dimensional torus).

1.1. Measure theory

complex measure and integral?!

finite and σ -finite measure spaces

miara Lebesgue'a m

miary produktowe

twierdzenie fubiniiego

a.e. convergence

lebesgue's dominated convergence theorem

spaces $\mathcal{L}^1(\mu)$ and $L^1(\mu)$

absolute continuity and Radon-Nikodym theorem

Definition 1.1 Let X be nonempty set. Family of sets $\mathcal{A} \subset 2^X$ is called **σ -field** (or **σ -algebra**), when the following conditions hold:

- (i) $\emptyset \in \mathcal{A}$,
- (ii) $A \in \mathcal{A} \implies A' \in \mathcal{A}$,
- (iii) $A_n \in \mathcal{A}$ for $n \in \mathbb{N}_0 \implies \bigcup_{n=0}^{\infty} A_n \in \mathcal{A}$.

Pair (X, \mathcal{A}) is called a **measurable space**. Set $A \in \mathcal{A}$ is called a **measurable set**.

Definition 1.2 Let (X, \mathcal{A}) be a measurable space. Function $\mu : \mathcal{A} \rightarrow [0, +\infty]$ is called a **(non-negative) measure** if it satisfies the following properties:

- (i) $\mu(\emptyset) = 0$,

(ii) $\mu\left(\bigcup_{n=0}^{\infty} A_n\right) = \sum_{n=0}^{\infty} \mu(A_n)$ for any countable collection of measurable sets $A_n \in \mathcal{A}$, $n \in \mathbb{N}_0$.

Triple (X, \mathcal{A}, μ) is called a **measure space**.

Definition 1.3 Let (X, \mathcal{A}) and (Y, \mathcal{C}) be measurable spaces. A map $T : X \rightarrow Y$ is called a **measurable map** if it satisfies $T^{-1}(C) \in \mathcal{A}$ for all $C \in \mathcal{C}$.

Definition 1.4 Let (X, \mathcal{A}, μ) be a measure space. An element $x \in X$ is called an **atom** (of the measure μ) if $\mu(\{x\}) > 0$. The measure μ is called **continuous** if it has no atoms, i.e. $\forall_{x \in X} \mu(\{x\}) = 0$.

Remark Note that a finite measure μ can have only countably many atoms. To see that observe that for $\varepsilon > 0$ a set $A_\varepsilon := \{x \in X : \mu(\{x\}) > \varepsilon\}$ must have at most $\frac{\mu(X)}{\varepsilon}$ elements (otherwise we would have $\mu(X) > \frac{\mu(X)}{\varepsilon} \cdot \varepsilon = \mu(X)$), hence must be finite. This shows that the set of atoms $A = \bigcup_{n=1}^{\infty} A_{\frac{1}{n}}$ must be countable. Also, there is $\sum_{x \in A} \mu(\{x\}) \leq \mu(X) < \infty$.

1.2. Topology

topological space

metric space

continuous map

compact space, complete metric space

Urysohn lemma

Borel measures

1.3. Functional analysis

convergence of geometric series on circle

dual space

Riesz theorem (Hilbert spaces)

Banach and Hilbert conjugate

Riesz-Markov theorem

In the following we will always assume that vector spaces are taken over field \mathbb{C} .

Definition 1.5 Let E be a vector space. We say that a function $\|\cdot\| : E \rightarrow [0, \infty)$ is a **norm**, if for all $x, y \in E$ the following conditions are satisfied:

(i) $\|x\| = 0 \Leftrightarrow x = 0$,

(ii) $\|\lambda x\| = |\lambda| \|x\|$ for all $\lambda \in \mathbb{C}$,

(iii) $\|x + y\| \leq \|x\| + \|y\|$.

Vector space E equipped with a norm is called a **normed space**.

Remark Note that a norm gives rise to a metric on E by $d(x, y) = \|x - y\|$. This metric generates a topology on E which is considered as a standard topology on E . Convergence in this metric is called convergence in norm (or strong convergence) and is sometimes denoted by $x_n \xrightarrow{\|\cdot\|} x$ or $x_n \xrightarrow{E} x$.

Definition 1.6 Let E be a normed space. If E is complete as a metric space, then E is called a **Banach space**.

Example 1.1 (\mathcal{L}^p and L^p spaces)

Let (X, \mathcal{A}, μ) be a measure space. For $1 \leq p < \infty$ consider the vector space

$$\mathcal{L}^p(X, \mathcal{A}, \mu) := \left\{ f : X \rightarrow \mathbb{C}; f \text{ is measurable and } \int_X |f|^p d\mu < \infty \right\}.$$

Define an equivalence relation \sim on $\mathcal{L}^p(X, \mathcal{A}, \mu)$ by $f \sim g$ if $f = g$ μ a.e. Let

$$L^p(X, \mathcal{A}, \mu) := \mathcal{L}^p(X, \mathcal{A}, \mu) / \sim.$$

Spaces $L^p(X, \mathcal{A}, \mu)$ are considered with norm $\|f\|_{L^p(X, \mathcal{A}, \mu)} := \left(\int_X |f|^p d\mu \right)^{\frac{1}{p}}$ with which they become Banach spaces. Usually we will abbreviate $L^p(X, \mathcal{A}, \mu)$ to $L^p(\mu)$ or L^p and $\|\cdot\|_{L^p(X, \mathcal{A}, \mu)}$ to $\|\cdot\|_{L^p(\mu)}$ or $\|\cdot\|_p$.

Example 1.2 (Space $C(X)$)

Let X be a compact metric space. Denote by $C(X)$ set of all complex valued continuous functions on X . $C(X)$ is a Banach space with norm $\|f\|_{\text{sup}} = \|f\|_{\infty} := \sup_{x \in X} |f(x)|$, $f \in C(X)$. Suppose that there is a finite Borel nonnegative measure μ on X . Any function $f \in C(X)$ is bounded, hence integrable with any power $p \in [1, \infty)$, which means that $C(X) \subset \mathcal{L}^p(\mu)$ and $C(X)$ can be embedded into $L^p(\mu)$. Therefore, space $C(X)$ can be naturally seen as a linear subspace of space $L^p(\mu)$ (with identification of functions equal μ a.e.).

Proposition 1.1 Let X be a compact metric space and μ be a finite nonnegative Borel measure on X . Then $C(X)$ is dense in $L^p(\mu)$ (in $L^p(\mu)$ norm) for every $p \in [1, \infty)$.

Proof: CZY DOWÓD?

Definition 1.7 Let H be a vector space. A function $\langle \cdot, \cdot \rangle : H \times H \rightarrow \mathbb{C}$ is called a **inner product** if for all $x, y, z \in H$ the following conditions are satisfied:

- (i) $\langle x, x \rangle > 0$ for $x \neq 0$,
- (ii) $\langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle$,
- (iii) $\langle \lambda x, y \rangle = \lambda \langle x, y \rangle$ for all $\lambda \in \mathbb{C}$,
- (iv) $\langle x, y \rangle = \overline{\langle y, x \rangle}$.

Vector space H with inner product is called **inner product space**.

Remark Inner product space is a normed space with a norm $\|x\| := \sqrt{\langle x, x \rangle}$.

Definition 1.8 Inner product space H which is a Banach space is called a **Hilbert space**.

Example 1.3 (Space $L^2(\mu)$)

Let (X, \mathcal{A}, μ) be a measure space. The space $L^2(\mu)$ with inner product $\langle f, g \rangle := \int_X f \bar{g} d\mu$ is a Hilbert space. Note that the inner product norm coincides with norm $\|\cdot\|_{L^2(\mu)}$ from Example 1.2.

Proposition 1.2 (Cauchy–Schwarz inequality)

Let H be an inner product space. The following inequality holds for all $x, y \in H$:

$$|\langle x, y \rangle| \leq \|x\| \|y\|.$$

Remark Cauchy-Schwarz inequality implies that inner product is a continuous map in each variable.

Definition 1.9 Let H be an inner product space. Two vectors $x, y \in H$ are said to be **orthogonal** if $\langle x, y \rangle = 0$. We denote that fact by $x \perp y$. For a set $H_0 \subset H$ its **orthogonal complement** is a set $H_0^\perp := \left\{ x \in H : \forall_{h \in H_0} \langle h, x \rangle = 0 \right\}$.

Remark If H_0 is a linear subspace of H , then H_0^\perp is a closed linear subspace of H . Closedness of H_0^\perp is a consequence of continuity of the inner product.

Definition 1.10 Let E, F be normed spaces. A linear transformation $U : E \rightarrow F$ is called a **bounded linear operator** if there exists $M > 0$ such that $\forall_{x \in E} \|Ux\| \leq M\|x\|$. Constant $\|U\| := \sup_{\|x\| \leq 1} \|Ux\|$ is called a **operator norm** of U . If $\|U\| \leq 1$ then U is called a **contraction**. If $\forall_{x \in E} \|Ux\| = \|x\|$ then U is called an **isometry**. Note that an isometry is always a contraction.

Remark Linear operator $U : E \rightarrow F$ between normed spaces is continuous if and only if it's bounded. Space $L(E, F)$ of all bounded linear operators with the operator norm is a normed space. $L(E, F)$ is a Banach space if and only if F is a Banach space.

Definition 1.11 Let E be a normed space and let $U : E \rightarrow E$ be a bounded linear operator. Number $\lambda \in \mathbb{C}$ is called an **eigenvalue** if there is a vector $x \in E$, $x \neq 0$ such that $Ux = \lambda x$. Any such vector x is called an **eigenvector** (associated with λ). The closed linear subspace $H_\lambda = \{x \in H : Ux = \lambda x\}$ is called an **eigenspace** (of λ).

Theorem 1.1 (Orthogonal Projection Theorem ŻRÓDŁO!)

Let H_0 be a closed linear subspace of a Hilbert space H . Then

$$H = H_0 \oplus H_0^\perp,$$

i.e. for every $x \in H$ there are unique $x_0 \in H_0$, $x_1 \in H_0^\perp$ such that $x = x_0 + x_1$. Moreover, transformation $P : H \rightarrow H$ given by $P(x) = x_0$ is a bounded linear operator with $\|P\| \leq 1$ and $P \circ P = P$. Operator P is called an **orthogonal projection** on subspace H_0 .

We will now introduce basic facts from spectral theory for isometries on Hilbert spaces.

Remark Let H be a complex inner product space. Then bounded linear operator $U : H \rightarrow H$ is an isometry if and only if $\forall_{x,y \in H} \langle Ux, Uy \rangle = \langle x, y \rangle$.

Definition 1.12 Sequence $(r_n)_{n \in \mathbb{Z}}$ of complex numbers is called **positive definite** if for every sequence $(a_n)_{n \in \mathbb{N}_0}$ of complex numbers and every $N \in \mathbb{N}_0$ we have $\sum_{n,m=0}^N r_{n-m} a_n \overline{a_m} \geq 0$.

Proposition 1.3 Let $U : H \rightarrow H$ be an isometry on Hilbert space H . For a vector $x \in H$ define $r_n := \langle U^n x, x \rangle$ for $n \geq 0$ and $r_n := \overline{r_{-n}} = \langle x, U^n x \rangle$ for $n < 0$. The sequence $(r_n)_{n \in \mathbb{Z}}$ is positive definite.

Proof: Note first that for $n \geq m$ we have $r_{n-m} = \langle U^{n-m} x, x \rangle = \langle U^n x, U^m x \rangle$ (since U is an isometry) and for $n < m$ we also have $r_{n-m} = \overline{r_{m-n}} = \overline{\langle U^{m-n} x, x \rangle} = \langle U^m x, U^n x \rangle = \langle U^n x, U^m x \rangle$. Compute now

$$\begin{aligned} \sum_{n,m=0}^N r_{n-m} a_n \overline{a_m} &= \sum_{n,m=0}^N \langle U^n x, U^m x \rangle a_n \overline{a_m} = \sum_{n,m=0}^N \langle a_n U^n x, a_m U^m x \rangle = \\ &= \sum_{n=0}^N \langle a_n U^n x, \sum_{m=0}^N a_m U^m x \rangle = \langle \sum_{n=0}^N a_n U^n x, \sum_{m=0}^N a_m U^m x \rangle = \left\| \sum_{n=0}^N a_n U^n x \right\|^2 \geq 0. \end{aligned} \tag{1.1}$$

□

Theorem 1.2 (Herglotz's theorem [Lemańczyk, thm. 2.3])

Let $(r_n)_{n \in \mathbb{Z}}$ be positive definite sequence. There exists unique non-negative finite Borel measure σ on \mathbb{T} such that

$$r_n = \int_{\mathbb{T}} z^n d\sigma(z) \quad \text{for all } n \in \mathbb{Z}. \tag{1.2}$$

Conversely, for every non-negative finite Borel measure σ on \mathbb{T} , sequence r_n defined by (1.2) is positive definite.

Definition 1.13 Let σ be a non-negative finite Borel measure on \mathbb{T} . Then the number

$$\hat{\sigma}(n) := \int_{\mathbb{T}} z^n d\sigma(z), \quad n \in \mathbb{Z}$$

is called the **n-th Fourier coefficient** of the measure σ . Note that the sequence $\hat{\sigma}(n)$, $n \in \mathbb{Z}$ is positive definite and $\hat{\sigma}(-n) = \overline{\hat{\sigma}(n)}$ for every $n \in \mathbb{Z}$.

Corollary 1.1 (Spectral measure)

Let $U : H \rightarrow H$ be an isometry on Hilbert space H . For every vector $x \in H$ there exists unique non-negative finite Borel measure σ_x on \mathbb{T} such that

$$\langle U^n x, x \rangle = \int_{\mathbb{T}} z^n d\sigma_x(z) \quad \text{and} \quad \langle x, U^n x \rangle = \int_{\mathbb{T}} z^{-n} d\sigma_x(z) \quad \text{for all } n \in \mathbb{N}_0.$$

The measure σ_x is called a **spectral measure** of an element x .

Proposition 1.4 Let $U : H \rightarrow H$ be an isometry on Hilbert space H . For every $x \in H$ and finite sequence $(a_n)_{n=0}^N$ of complex numbers the following equality holds:

$$\left\| \sum_{n=0}^N a_n U^n x \right\|^2 = \int_{\mathbb{T}} \left| \sum_{n=0}^N a_n z^n \right|^2 d\sigma_x(z) = \left\| \sum_{n=0}^N a_n z^n \right\|_{L^2(\mathbb{T}, \mathcal{B}(\mathbb{T}), \sigma_x)}^2.$$

Proof: For sequence $(r_n)_{n \in \mathbb{Z}}$ like in Proposition 1.3, we have by equalities (1.1) and (1.2)

$$\begin{aligned} \left\| \sum_{n=0}^N a_n U^n x \right\|^2 &= \sum_{n,m=0}^N r_{n-m} a_n \overline{a_m} = \sum_{n,m=0}^N a_n \overline{a_m} \int_{\mathbb{T}} z^{n-m} d\sigma_x(z) = \sum_{n,m=0}^N a_n \overline{a_m} \int_{\mathbb{T}} z^n \overline{z^m} d\sigma_x(z) = \\ &= \sum_{n=0}^N a_n \int_{\mathbb{T}} z^n \left(\sum_{m=0}^N \overline{a_m z^m} \right) d\sigma_x(z) = \int_{\mathbb{T}} \sum_{n=0}^N a_n z^n \left(\sum_{m=0}^N \overline{a_m z^m} \right) d\sigma_x(z) = \int_{\mathbb{T}} \left| \sum_{n=0}^N a_n z^n \right|^2 d\sigma_x(z). \end{aligned}$$

□

In order to prove Wiener's Criterion of Continuity, we need the following lemma (also due to Wiener):

Lemma 1.1 (Wiener, [Lemańczyk, lemma 1.16])

Let σ be a finite non-negative Borel measure on \mathbb{T} . Denote by $\{a_1, a_2, \dots\}$ a set of all atoms of measure σ . Then

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(n)|^2 = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(-n)|^2 = \sum_{m \geq 1} \sigma(\{a_m\})^2.$$

Proof: Note first, that since $\hat{\sigma}(n) = \overline{\hat{\sigma}(-n)}$, limits $\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(n)|^2$ and $\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(-n)|^2$ must be equal if they exists. Note further, that since measure σ is finite, series $\sum_{m \geq 1} \sigma(\{a_m\})^2$ must be convergent (we know that $\sum_{m \geq 1} \sigma(\{a_m\}) < \infty$ and only for finitely many $m \in \mathbb{N}$ there can be $\sigma(\{a_m\}) \geq 1$). Observe that by Fubini's Theorem we have

$$\begin{aligned} |\hat{\sigma}(n)|^2 &= \hat{\sigma}(n) \overline{\hat{\sigma}(n)} = \int_{\mathbb{T}} z^n d\sigma(z) \overline{\int_{\mathbb{T}} w^n d\sigma(w)} = \int_{\mathbb{T}} z^n \left(\int_{\mathbb{T}} \overline{w}^n d\sigma(w) \right) d\sigma(z) = \\ &= \int_{\mathbb{T} \times \mathbb{T}} (z\overline{w})^n d\sigma \otimes \sigma(z, w), \end{aligned}$$

and further

$$\frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(n)|^2 = \int_{\mathbb{T}^2} \frac{1}{N} \sum_{n=0}^{N-1} (z\overline{w})^n d\sigma \otimes \sigma(z, w). \quad (1.3)$$

For $z, w \in \mathbb{T}$ we have also $z\overline{w} \in \mathbb{T}$ and $\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} (z\overline{w})^n = \mathbb{1}_{\{(z,w) \in \mathbb{T}^2 : z\overline{w}=1\}}(z, w) = \mathbb{1}_{\Delta}(z, w)$,

where $\Delta = \{(z, w) \in \mathbb{T}^2 : z = w\}$. Since $|\frac{1}{N} \sum_{n=0}^{N-1} (z\overline{w})^n| \leq \frac{1}{N} \sum_{n=0}^{N-1} |(z\overline{w})^n| = 1$, we have by

Lebesgue Dominated Convergence Theorem

$$\lim_{N \rightarrow \infty} \int_{\mathbb{T}^2} \frac{1}{N} \sum_{n=0}^{N-1} (z\bar{w})^n d\sigma \otimes \sigma(z, w) = \int_{\mathbb{T}^2} \mathbb{1}_{\Delta}(z, w) d\sigma \otimes \sigma(z, w). \quad (1.4)$$

By Fubini's Theorem we have

$$\begin{aligned} \int_{\mathbb{T}^2} \mathbb{1}_{\Delta}(z, w) d\sigma \otimes \sigma(z, w) &= \int_{\mathbb{T}} \left(\int_{\mathbb{T}} \mathbb{1}_{\Delta}(z, w) d\sigma(w) \right) d\sigma(z) = \int_{\mathbb{T}} \left(\int_{\mathbb{T}} \mathbb{1}_{\{z\}}(w) d\sigma(w) \right) d\sigma(z) = \\ &= \int_{\mathbb{T}} \sigma(\{z\}) d\sigma(z) = \int_{\bigcup_{m \geq 1} \{a_m\}} \sigma(\{z\}) d\sigma(z) = \sum_{m \geq 1} \sigma(\{a_m\})^2, \end{aligned}$$

what combined with (1.3) and (1.4) completes the proof. \square

Corollary 1.2 (Wiener's Criterion of Continuity)

Non-negative finite Borel measure σ on \mathbb{T} is continuous if and only if $\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(n)|^2 =$

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} |\hat{\sigma}(-n)|^2 = 0. \quad \square$$

After establishing von Neumann's Ergodic Theorem in next chapter, we will be able to prove another important lemma about spectral measures.

Chapter 2

Introduction to ergodic theory

2.1. Measurable dynamical systems

measure preserving system

ergodic system and equivalences (at least invariant functions are constant)

Birkhoff theorem (for measure preserving systems) and note about using L^1 and \mathcal{L}^1 system $(\mathbb{T}, \mathcal{B}(\mathbb{T}), m, R_\lambda)$

product systems

product of m.p.s. systems is m.p.s

Koopman operator - isometry, properties of eigenvalues and eigenfunctions

2.2. Topological dynamical systems

2.3. von Neumann's Ergodic Theorem

In this section we state and prove von Neumann's (Mean) Ergodic Theorem, which can be seen as a first operator theoretic type ergodic theorem.

Theorem 2.1 (von Neumann's Ergodic Theorem [Weber, thm. 1.3.1])

Let $U : H \rightarrow H$ be a contraction on a complex Hilbert space H . Then for every $f \in H$ there is a convergence

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=0}^{N-1} U^n f = Pf,$$

where $P : H \rightarrow H$ is an orthogonal projection to a closed subspace of U -invariant vectors $H_U = \{g \in H : Ug = g\}$. Moreover, there is

$$H = H_U \oplus H_0,$$

where $H_0 = \overline{\{g - Ug : g \in H\}}$.

Proof: DOWÓD!

Note that this proof doesn't require use of spectral theory, although there is a simpler proof for unitary U using spectral theorem (ODWOŁANIE DO RUDINA!). In the following lemma we will inverse this relationship and make use of von Neumann's theorem in spectral theory.

Lemma 2.1

Let $U : H \rightarrow H$ be an isometry on Hilbert space H and take $f \in H$. Then $\sigma_f(\{\lambda\}) = \|P_\lambda f\|^2$, where σ_f denotes spectral measure of f and P_λ is an orthogonal projection to the H_λ - the eigenspace of $\lambda \in \mathbb{T}$.

Proof: Note that operator is $V : H \rightarrow H$ given by $V := \bar{\lambda}U$ is also an isometry, since $\langle Vf, Vg \rangle = \langle \bar{\lambda}Uf, \bar{\lambda}Ug \rangle = \bar{\lambda}\lambda \langle Uf, Ug \rangle = |\lambda|^2 \langle f, g \rangle = \langle f, g \rangle$. By von Neumann's Theorem we have that

$$\frac{1}{N} \sum_{n=0}^{N-1} \bar{\lambda}^n U^n f = \frac{1}{N} \sum_{n=0}^{N-1} V^n f \longrightarrow Qf,$$

where Q is an orthogonal projection on a subspace $\{f \in H : Vf = f\} = \{f \in H : \bar{\lambda}Uf = f\} = \{f \in H : Uf = \lambda f\} = H_\lambda$, so $Q = P_\lambda$. Now we have

$$\left\| \frac{1}{N} \sum_{n=0}^{N-1} \bar{\lambda}^n U^n f \right\|^2 \rightarrow \|P_\lambda f\|^2, \quad (2.1)$$

but from Proposition 1.4 we have also

$$\left\| \frac{1}{N} \sum_{n=0}^{N-1} \bar{\lambda}^n U^n f \right\|^2 = \int_{\mathbb{T}} \left| \frac{1}{N} \sum_{n=0}^{N-1} \bar{\lambda}^n z^n \right|^2 d\sigma_f(z) = \int_{\mathbb{T}} \left| \frac{1}{N} \sum_{n=0}^{N-1} \left(\frac{z}{\lambda} \right)^n \right|^2 d\sigma_f(z). \quad (2.2)$$

Note that for every $z \in \mathbb{T}$ we have $\frac{1}{N} \sum_{n=0}^{N-1} \left(\frac{z}{\lambda} \right)^n \rightarrow \mathbb{1}_{\{\lambda\}}(z)$, hence $\left| \frac{1}{N} \sum_{n=0}^{N-1} \left(\frac{z}{\lambda} \right)^n \right|^2 \rightarrow |\mathbb{1}_{\{\lambda\}}(z)|^2 = \mathbb{1}_{\{\lambda\}}(z)$. Since $\left| \frac{1}{N} \sum_{n=0}^{N-1} \left(\frac{z}{\lambda} \right)^n \right|^2 \leq \left(\frac{1}{N} \sum_{n=0}^{N-1} \left| \frac{z}{\lambda} \right|^n \right)^2 = 1$, we can make use of Lebesgue's Dominated Convergence Theorem and obtain

$$\int_{\mathbb{T}} \left| \frac{1}{N} \sum_{n=0}^{N-1} \left(\frac{z}{\lambda} \right)^n \right|^2 d\sigma_f(z) \longrightarrow \int_{\mathbb{T}} \mathbb{1}_{\{\lambda\}}(z) d\sigma_f(z) = \sigma_f(\{\lambda\}). \quad (2.3)$$

Putting together (2.1), (2.2) and (2.3) finishes the proof. \square

Note that this lemma connects notions of spectral measure and eigenfunctions.

Chapter 3

Wiener-Wintner theorems for deterministic transformations

why take f only from \mathcal{K}^\perp in Bourgain

In this chapter we introduce and prove pointwise Wiener-Wintner type theorems. We start with stating classical Wiener-Wintner theorem, which is a modification of Birkhoff's Ergodic Theorem. It was originally stated by Wiener and Wintner in 1941 ([WW]).

Theorem 3.1 (Wiener-Wintner ergodic theorem, [Assani, thm. 2.3])

Let (X, \mathcal{A}, μ, T) be an ergodic dynamical system and fix function $f \in \mathcal{L}^1(\mu)$. There exists a measurable set X_f of full measure ($\mu(X_f) = 1$) such that for each $x \in X_f$ the averages

$$\frac{1}{N} \sum_{n=0}^{N-1} \lambda^n f(T^n x) \quad (3.1)$$

converge for all $\lambda \in \mathbb{T}$.

Remark Note that for a fixed $\lambda \in \mathbb{T}$ it is easy to achieve a.e. convergence in (3.1). Take a product system $(X \times \mathbb{T}, \mathcal{A} \otimes \mathcal{B}(\mathbb{T}), \mu \otimes m, T \times R_\lambda)$ and observe that it is measure preserving since both (X, \mathcal{A}, μ, T) and $(\mathbb{T}, \mathcal{B}(\mathbb{T}), m, R_\lambda)$ are measure preserving. Define a function $g : X \times \mathbb{T} \rightarrow \mathbb{C}$ by $g(x, \omega) = \omega f(x)$. We have $g \in \mathcal{L}^1(\mu \otimes m)$ since, by Fubini's Theorem,

$$\begin{aligned} \int_{X \times \mathbb{T}} |g(x, \omega)| d\mu \otimes m(x, \omega) &= \int_{X \times \mathbb{T}} |\omega| |f(x)| d\mu \otimes m(x, \omega) = \int_{X \times \mathbb{T}} |f(x)| d\mu \otimes m(x, \omega) = \\ &= \int_X |f(x)| d\mu(x) < \infty. \end{aligned}$$

By Birkhoff's Ergodic Theorem the averages

$$\frac{1}{N} \sum_{n=0}^{N-1} g(T^n x, R_\lambda^n \omega) = \frac{1}{N} \sum_{n=0}^{N-1} g(T^n x, \lambda^n \omega) = \frac{1}{N} \sum_{n=0}^{N-1} \omega \lambda^n f(T^n x)$$

converge for $\mu \otimes m$ almost all pairs (x, ω) and (since $\omega \neq 0$) also

$$\frac{1}{N} \sum_{n=0}^{N-1} \lambda^n f(T^n x)$$

converge $\mu \otimes m$ a.e. The last limit is independent from ω , so this implies μ a.e. convergence of sequence (3.1). Further, for a countable subset $C \subset \mathbb{T}$, we can find a set X_f such that (3.1) is convergent for all $x \in X_f$ and $\lambda \in C$ (it is enough to take for X_f an intersection of countably many sets of full measure on which we have convergence for fixed $\lambda \in C$). This shows that the difficulty in Wiener-Wintner theorem is obtaining a set of full measure on which convergence will hold for all (uncountably many) $\lambda \in \mathbb{T}$.

Three proofs of this theorem can be found in [Assani]. We present one of them, which main ingredient is itself a generalization of Wiener-Wintner theorem - its uniform version due to J. Bourgain.

3.1. Bourgain's uniform Wiener-Wintner theorem

In order to state the theorem, we need to introduce the notion of Kronecker factor.

Definition 3.1 (Kronecker factor)

Let (X, \mathcal{A}, μ, T) be a measure preserving system and let $U_T : L^2(\mu) \rightarrow L^2(\mu)$ be its Koopman operator on $L^2(\mu)$. **Kronecker factor** $\mathcal{K} \subset L^2(\mu)$ is a closure (in $L^2(\mu)$) of a linear subspace spanned by eigenfunctions of U_T , i.e.

$$\mathcal{K} := \overline{\text{span}} \{ f \in L^2(\mu) : f \circ T = \lambda f \text{ for some } \lambda \in \mathbb{C} \}.$$

Theorem 3.2 (Bourgain's uniform Wiener-Wintner theorem [Assani, thm. 2.4])

Let (X, \mathcal{A}, μ, T) be an ergodic dynamical system and $f \in \mathcal{K}^\perp$. Then for μ a.e. $x \in X$ we have

$$\lim_{N \rightarrow \infty} \sup_{\lambda \in \mathbb{T}} \left| \frac{1}{N} \sum_{n=0}^{N-1} \lambda^n f(T^n x) \right| = 0.$$

For the proof of this theorem we need two following lemma's:

Lemma 3.1 ([Assani, prop. 2.2])

Let (X, \mathcal{A}, μ, T) be a measure preserving dynamical system. A function $f \in L^2(\mu)$ belongs to \mathcal{K}^\perp if and only if its spectral measure σ_f is continuous.

Proof: Fix $f \in \mathcal{K}^\perp$. Since for every $\lambda \in \mathbb{T}$ for its eigenspace H_λ we have $H_\lambda \subset \mathcal{K}$ and f is orthogonal to \mathcal{K} , f must be also orthogonal to H_λ . If P_λ is an orthogonal projection to H_λ , then we have $P_\lambda f = 0$. By Lemma 2.1 we have $\sigma_f(\{\lambda\}) = \|P_\lambda f\|^2$ for all $\lambda \in \mathbb{T}$, so $\sigma_f(\{\lambda\}) = 0$ for all $\lambda \in \mathbb{T}$ and the measure σ_f is continuous. Conversely, fix $f \in L^2(\mu)$ and assume that σ_f is continuous. Then again by Lemma 2.1 we have $\|P_\lambda f\| = 0$, hence $f \in H_\lambda^\perp$ for every $\lambda \in \mathbb{T}$, so f is orthogonal to every eigenfunction of the operator U_T . We have (by linearity of the inner product) that f is orthogonal also to $\text{span} \{ f \in L^2(\mu) : f \circ T = \lambda f \text{ for some } \lambda \in \mathbb{C} \}$ and finally (by continuity of the inner product) $f \in \mathcal{K}^\perp$. \square

Lemma 3.2 (Van der Corput inequality, [Weber, thm. 1.7.1])

Let H be a complex Hilbert space. For every finite sequence $x_0, x_1, \dots, x_{N-1} \in H$ and integer

$R \in \{0, 1, \dots, N-1\}$ the following inequality holds:

$$\begin{aligned} \left\| \frac{1}{N} \sum_{n=0}^{N-1} x_n \right\|^2 &\leq \\ &\leq \frac{N+R}{N(R+1)} \left(\frac{1}{N} \sum_{n=0}^{N-1} \|x_n\|^2 + \frac{1}{N(R+1)} \sum_{c=1}^R (R-c+1) \sum_{j=0}^{N-c-1} (\langle x_{j+c}, x_j \rangle + \langle x_j, x_{j+c} \rangle) \right). \end{aligned}$$

If $H = \mathbb{C}$, this inequality becomes

$$\left| \frac{1}{N} \sum_{n=0}^{N-1} x_n \right|^2 \leq \frac{N+R}{N(R+1)} \left(\frac{1}{N} \sum_{n=0}^{N-1} |x_n|^2 + \frac{2}{N(R+1)} \sum_{c=1}^R (R-c+1) \Re \left(\sum_{j=0}^{N-c-1} x_j \overline{x_{j+c}} \right) \right).$$

Chapter 4

Ergodic theory for operators

Chapter 5

Wiener-Wintner theorem for operator semigroups

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