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Ergodic Theory and Uniform Distribution
by
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1. Introduction. We shall discuss the applications of ergodic theory to two problems in the theory of uniform distribution. The first problem concerns uniform distribution in a general compact group, the second uniform distribution modulo 1.

If K is a compact (Hausdorff, topological) group, a sequence $S = \{s_n\}$ in K is a K -sequence if S generates a dense subgroup of K . S is a K_σ -sequence if it has the additional properties that (i) for every $n > 0$ $(s_1, \dots, s_n) = (s_{k+1}, \dots, s_{k+n})$ for infinitely many k , and (ii) $S^{-1}S = \{s_i^{-1} s_j\}$ generates a dense subgroup of K . Any K -sequence may be used to construct a K_σ -sequence.

We recall that a sequence $R = \{r_n\}$ is called a uniformly (resp. well) distributed sequence generator, u.d.s.g. (resp. w.d.s.g.), if for every compact group K and every K -sequence $S \subseteq K$, the sequence $T(R, S) = \{t_n\}$, where

$$(1.1) \quad t_n = \prod_{j=1}^n s_{r_j}$$

is uniformly (resp. well) distributed in K ([13], [15], [17]).

Examples of u.d.s.g.'s are given in [13], [15]. One such is $r_1 = 9$, $r_2 = 2$, and in general r_n = the length of the gap between the n^{th} and $(n+1)^{\text{st}}$ '1' in the sequence 123456789101112... .

At the present time one knows no example of a w.d.s.g. . However, Losert and Rindler [8] have proved there exist sequences $R \subseteq \mathbb{Z}$ which satisfy a similar condition which we shall not describe

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here . Any Losert-Rindler sequence serves as a "program" (like (1.1)) for writing down a well distributed sequence in terms of a given K-sequence. This is the purpose for which the notion of a w.d.s.g. was introduced, and the Losert-Rindler result suffers only an aesthetic defect of being nonexplicit.

In preparation of the statement of the first theorem, let $\lambda = \{\lambda_1, \lambda_2, \dots\}$ be a sequence of integers such that $\lambda_n \geq 2$. Also, set $\lambda_0 = 1$. For every $k \in \mathbb{Z}$ such that $k \neq -1$ there is a unique integer $\tau = \tau(k) \geq 0$ such that

$$(1.2) \quad k+1 = \lambda_0 \lambda_1 \dots \lambda_\tau (a \lambda_{\tau+1} + b)$$

with $a \in \mathbb{Z}$ and $0 < b < \lambda_{\tau+1}$.

Notice in the theorem to follow that the K_σ -sequence begins at 0 (the definition is analogous).

1.3 Theorem. With notations as above, assume the sequence λ is bounded, and define $R = \{\tau(1), \tau(2), \dots\}$. If K is a compact group, and if $S = \{s_0, s_1, \dots\}$ is a K_σ -sequence in K , then $T(R, S)$ (see (1.1)) is well distributed in K .

Next, let $X = \mathbb{R}/\mathbb{Z}$, and let $\theta \in X$ be an irrational. Given an "interval" $I \subset X$ whose length is denoted $|I|$, define $S_n(x) = S_n(x, \theta, I)$, $x \in X$, $n > 0$, to be the number of j such that $0 \leq j < n$ and $x + j\theta \in I$.

A theorem of Kesten [7] asserts that there exists $x \in X$ such that $S_n(x) - n|I|$ is bounded (in n) only if $|I| \in \mathbb{Z}\theta$ modulo 1. (The converse is easy and classical.) A simple proof of Kesten's theorem is given by Furstenberg-Keynes-Shapiro [6] (see also [17]). The following is a sharpening of Kesten's theorem:

1.4 Theorem. With notations as above, suppose there exist $x \in X$ and $M < \infty$ such that

$$(1.5) \quad E_M(x) = \{n \mid |S_n(x) - nI| \leq M\}$$

has positive upper density. Then modulo 1, $|I| \in \mathbb{Z}\mathbb{A}$.

2. Monothetic groups. In this section X denotes an infinite compact monothetic group and $\theta \in X$ an element which generates a dense subgroup. X will be written additively. Let μ be normalized Haar measure on X .

Fix a finite set $E \subset X$ such that E contains a coset of no subgroup of X other than $\{0\}$. Let K be a compact group, and let there be given a continuous map $\varphi: E^c \rightarrow K$ such that φ does not extend to be continuous on X .

Define $X' = E + \mathbb{Z}\theta$, and define a map $X' \rightarrow K^{\mathbb{Z}}$ by $m_x(n) = \varphi(x+n\theta)$, $x \in X'$, $n \in \mathbb{Z}$. The closure, M , of the image of X' is invariant under the left shift, $\sigma(\sigma m(n) = m(n+1))$. In addition one has from [16], Section 2, that (a) (σ, M) is minimal (every σ -orbit in M is dense in M), (b) (σ, M) is uniquely ergodic (there is a unique normalized σ -invariant Borel measure on M), and (c) the map $\pi m_x = x$, $x \in X'$, is well defined and extends to a continuous map $M \xrightarrow{\pi} X$ such that $\pi \sigma m = \pi m + \theta$, $m \in M$; moreover, π is one-to-one on $\pi^{-1}X'$. Because of (b) and (c), we shall write μ also for the normalized invariant measure on M .

Next, let $N = M \times K$, and define $T: N \rightarrow N$ by

$$(2.1) \quad T(m, k) = (\sigma m, m(0)k) .$$

Let ν be normalized Haar measure on K , and set $\omega = \mu \times \nu$. Clearly, ω is T -invariant.

If (T, N) is uniquely ergodic, a theorem of Oxtoby [9] implies that for each $z \in N$ the sequence $\{Tz^n, n \geq 1\}$ is ω -well distributed in N . In particular, the sequence of "second coordinates" is well distributed in K . When $z = (m_x, e)$, $x \in X'$, the second coordinate of Tz^n , $n > 0$, is

$$(2.2) \quad \varphi^{(n)}(x) = \varphi(x+(n-1)\theta)\varphi(x+(n-2)\theta)\dots\varphi(x) .$$

It is Furstenberg's observation that (T, N) is uniquely ergodic if ω is ergodic for T (if $A \subseteq N$ is measurable, and if $T^{-1}A = A$, then $\omega(A) = 0$ or $\omega(A^c) = 0$) ([5]). The necessary and sufficient condition that ω fail to be ergodic is that there exist a nontrivial continuous irreducible unitary representation $\rho: K \rightarrow U(d)$ and a nonconstant measurable function $F: X \rightarrow \mathbb{C}^d$ such that

$$(2.3) \quad F(x+\theta) = \rho(\varphi(x))F(x) \quad (\text{a.e. } \mu) .$$

(See [5], [14].)

3. Proof of Theorem 1.3. Let λ be as in the introduction, and define $\Lambda_0 = 0$ and $\Lambda_n = \lambda_1\lambda_2\dots\lambda_n$, $n > 0$. We set $X = \varprojlim_n^{-1} \mathbb{Z}/\Lambda_n\mathbb{Z}$ and view X as the set of sequences, $x = (x_1, x_2, \dots)$, such that $0 \leq x_n = x_n(x) < \Lambda_n$ and $x_{n+1} - x_n \in \Lambda_n\mathbb{Z}$ for all $n > 0$. Letting $\theta = (1, 1, \dots)$, the subgroup $\mathbb{Z}\theta$ is dense in X . μ denotes normalized Haar measure on X .

Let $E = \{-\theta\}$. If $x \notin E$, define $\tau(x) = \iota - 1$, where ι is the least integer such that $x_\iota \neq \Lambda_\iota - 1$. $\tau(\cdot)$ is continuous on E^c , and

$\lim_{x \rightarrow -\theta} \tau(x) = \infty$. In terms of the function $\tau(k)$, $k \neq -1$, defined in (1.2), one has (a) $\tau(k\theta) = \tau(k)$, $k \neq -1$, and (b) $\tau(x) = \tau(x_n(x))$ for any n such that $x_n(x) \neq \Lambda_n - 1$.

Define partitions $\rho_n = \{P_{nk} \mid 0 \leq k < \Lambda_n\}$ by setting $P_{nk} = \{x \mid x_n(x) = k\}$. The function $T_n(x) = \Lambda_n - 1 - x_n(x)$ assumes the constant value $\Lambda_n - 1 - k$ on P_{nk} for each k . Remark (b) of the preceding paragraph implies $\tau(x+j\theta)$ is constant on P_{nk} if $j \neq \Lambda_n - 1 - k$. As for the exceptional value of j , define $P_{nk}^\ell = \{x \in P_{nk} \mid \tau(x+(\Lambda_n - 1 - k)\theta) = n+\ell\}$, $\ell \geq 0$. An easy counting argument shows $\mu(P_{nk}^\ell) = (\lambda_{n+\ell} - 1) \frac{\Lambda_n - 1}{\Lambda_{n+\ell}} \mu(P_{nk})$ holds for $\ell \geq 0$. If in particular λ is bounded (by Q), the last inequality implies

$$(3.1) \quad \mu(P_{nk}^\ell) \geq Q^{-(\ell+1)} \mu(P_{nk}) \quad .$$

If $x \in X$, write $P_n = P_n(x)$ for the element of ρ which contains x . Given an $L^1(\mu)$ function $F: X \rightarrow \mathbb{C}^d$, the martingale theorem, together with a standard argument, shows

$$(3.2) \quad \lim_{n \rightarrow \infty} \frac{1}{\mu(P_n)} \int_{P_n} |F(y) - F(x)|_\mu(dy) = 0$$

Next, suppose $K \neq \{e\}$ is a compact group, and let $S = \{\psi(0), \psi(1), \dots\}$ be a K_σ -sequence in K . Using τ and S , we define $\varphi(x) = \psi(\tau(x))$, $x \in E^{\mathbb{C}}$. The facts $K \neq \{e\}$ and S is a K_σ -sequence easily imply φ has no limit at $-\theta$. We shall be interested in $\varphi^{(\Lambda_n)}$ which we denote by φ_n . Our earlier discussion implies there exist $A_{nk}, B_{nk} \in K$, $0 \leq k < \Lambda_n$, such that

$$(3.3) \quad \varphi_n(x) = A_{nk} \psi(n+\ell) B_{nk} \quad (x \in P_{nk}^\ell) \quad .$$

Indeed, of the Λ_n factors determining φ_n , all but one are constant on P_{nk} , and that factor is constantly $\psi(n+\ell) = \varphi(\tau(x+T_n(x)\theta))$ on P_{nk}^ℓ .

Suppose now that ρ is a nontrivial continuous irreducible unitary representation of K on \mathbb{C}^d , and suppose also that (2.3) has a nontrivial measurable solution. We replace K by $\rho(K) \neq \{e\}$, and reletter, so that (2.3) becomes

$$(2.3') \quad F(x+\theta) = \varphi(x)F(x) .$$

Now $\varphi(x) \in U(d)$, and (2.3') implies $|F(\cdot)|$ is invariant under translation by θ , hence constant a.e. As F is assumed to be nontrivial, we may and shall assume that $|F(x)| = 1$ a.e. This will lead us to a contradiction, assuming λ is bounded (by Q).

Iterating (2.3'), one finds $F(x+m\theta) = \varphi^{(m)}(x)F(x)$, and this, plus the continuity of translation in $L^1(\mu)$, implies

$$(3.4) \quad \lim_{m \rightarrow \infty} \|\varphi^{(m)}_{F-F}\|_1 = 0 .$$

3.5 Lemma. With notations as above, there exists for every pair $\epsilon, q > 0$ a vector $v = v(\epsilon, q)$, $|v| = 1$, such that $|\psi(i)v - \psi(j)v| < 2\epsilon$, $0 \leq i, j \leq q$.

Proof: S is a K_σ -sequence, and therefore there exists an infinite set Γ such that $\psi(n+j) = \psi(j)$, $0 \leq j \leq q$, $n \in \Gamma$. Apply (3.4) ($m = \wedge_n, n \in \Gamma$), and (3.2) to conclude that if $n \in \Gamma$ is large there exist $P_{nk} \in \mathcal{P}_n$, such that $(P_{nk}^\epsilon)^c = \{y \in P_{nk} \mid |\varphi_n(y)F(x) - F(x)| \geq \epsilon\}$ has measure less than $Q^{-(q+1)}_{\mu(P_{nk})}$. From (3.1) one concludes $P_{nk}^\epsilon \cap P_{nk}^\ell \neq \emptyset$, $0 \leq \ell \leq q$. Finally, (3.3), the definition of P_{nk}^ϵ , and the facts $n \in \Gamma$ and $A_{nk}, B_{nk} \in U(d)$ imply that if $v = B_{nk}F(x)$, then $|v| = 1$ and $|\psi(i)v - \psi(j)v| < 2\epsilon$, $0 \leq i, j \leq q$. The lemma is proved.

Notice in the above that also $|\psi(i)^{-1}\psi(j)v - v| < 2\epsilon$, $0 \leq i, j \leq q$, $v = v(\epsilon, q)$. If we let $\epsilon \rightarrow 0$, $q \rightarrow \infty$ in such a way that $v(\epsilon, q) \rightarrow v_0$, then $|v_0| = 1$, and $\psi(i)^{-1}\psi(j)v_0 = v_0$, $i, j \geq 0$. As S is a K_σ -sequence $kv_0 = v_0$, $k \in K$. Irreducibility then implies $d = 1$, $K = \{e\}$, a contradiction. We conclude that (2.3) cannot have a nontrivial measurable solution. The discussion of Section 2 now implies Theorem 1.3. (The second coordinate of $T^n(\theta, \epsilon)$ is $\varphi^{(n)}(\theta) = \psi(\tau(n))\psi(\tau(n-1)) \dots \psi(\tau(1))$, where $\tau(k)$ is defined by (1.2)).

Remark on the case $d = 1$. Let λ be as in Section 1, possibly unbounded, and let $S = \{\psi(n)\}_{n \geq 0}$ be a sequence of complex numbers of absolute value 1. Define K to be the closed subgroup of $U(1)$ generated by the terms of S . Form $X = X(\lambda)$, and set $\varphi(x) = \psi(\tau(x))$, $x \neq -\theta$. We wish to allow for the possibility that φ has a limit at $-\theta$; this means that $M = M(\lambda, \psi)$, rather than having $X(\lambda)$ for a "factor," may in fact itself be a "factor" of $X(\lambda)$ (more precisely, the quotient of $X(\lambda)$ by the periods of the extended function φ). Let $N = N(\lambda, \psi) = M \times K$ and $T = T(\lambda, \psi)$ be as in Section 2. Also, set $\omega = \omega(\lambda, \psi) = \mu \times \nu$, as in Section 2. Using the above, one may prove

3.6 Theorem. With notations as above, suppose $\sum_{n=0}^{\infty} |\psi(n+1) - \psi(n)| = \infty$. Then (T, N) is uniquely ergodic. Moreover, the point spectrum of T , relative to ω , is contained in $\Gamma(\lambda) = \{\chi(\theta) \mid \chi \text{ a continuous character on } X(\lambda)\}$.

If $\tilde{\lambda}$ is a second sequence, we write $\tilde{\lambda} \perp \lambda$ if $(\wedge_n, \tilde{\wedge}_n) = 1$ for all n . When $\tilde{\lambda} \perp \lambda$, the Chinese Remainder Theorem implies $Z(\theta, \tilde{\theta})$ is dense in $X(\lambda) \times X(\tilde{\lambda})$, and this in turn implies $\sigma \times \tilde{\sigma}$ is uniquely ergodic on $M \times M$ for any given $\tilde{\nu}$. Suppose now that both ψ and $\tilde{\nu}$ satisfy the hypothesis of Theorem 3.6. As $\Gamma(\lambda) \cap \Gamma(\tilde{\lambda}) = \{1\}$, the point spectra of T, \tilde{T} , relative to $\omega, \tilde{\omega}$, have trivial intersection ($\{1\}$), and so by a well known result in ergodic theory, $T \times \tilde{T}$ is ergodic relative to $\omega \times \tilde{\omega}$. But $\omega \times \tilde{\omega}$ may be viewed as $(\mu \times \tilde{\mu}) \times (\nu \times \tilde{\nu})$, $\nu \times \tilde{\nu} = \text{Haar measure on } K \times \tilde{K}$, and so Furstenberg's principle (Section 2), plus the unique ergodicity of $\sigma \times \tilde{\sigma}$, implies $T \times \tilde{T}$ in uniquely ergodic.

The sequences $\varphi^{(n)}(0), \tilde{\varphi}^{(n)}(0)$ are "q-multiplicative sequences"

(see [3] for definition and references). An immediate consequence of the above is that when $\lambda \perp \tilde{\lambda}$ and $\psi, \tilde{\psi}$ satisfy the hypothesis of Theorem 3.6, one has

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \varphi^{(n)}(0) \tilde{\varphi}^{(n)}(0) = 0 .$$

It would be interesting to know whether other known (and unknown) properties of q-multiplicative sequences can be obtained from such considerations.

4. Irregularities of distribution modulo 1. In this section we suppose $X = \mathbb{R}/\mathbb{Z}$, and we fix $\theta \in X$ irrational. If $I \subset X$ is an interval and $\alpha, \beta \in \mathbb{R}$, define $\varphi = (\alpha - \beta) \chi_I - \beta \chi_{I^c}$. We regard φ as having values in $K = K(\alpha, \beta)$, the closed subgroup of X generated by α and β (modulo 1). We note that $\varphi^{(n)}(x) = S_n(x) \alpha - n\beta$, where $S_n(x) = S_n(x, \theta, I)$ is defined in Section 1.

Let $\{\frac{p_n}{q_n}\}$ be the sequence of convergents to θ , and define $\Gamma^0(\theta) \subset X$ to be the set of t which admit a representation $t = \sum_{n=1}^{\infty} b_n q_n \theta$ (in X) such that $b_n \in \mathbb{Z}$ and $\lim_n b_n q_n \|q_n \theta\| = 0$. (Any two such representations agree for large n [16].) If $\alpha \in \mathbb{R}$, we also define $\Gamma_{\alpha}^0(\theta) = \{t \in \Gamma^0(\theta) \mid \lim_n b_n \alpha = 0 \text{ in } X\}$. As noted in [16], [17] we have (i) if θ has bounded partial quotients, then $\Gamma^0(\theta) = \mathbb{Z}\theta$, and (ii) if $t \notin \mathbb{Z}\theta$, then for almost all α , $t \notin \Gamma_{\alpha}^0(\theta)$.

The theorem below is proved in [16] for $\alpha = \frac{1}{2}$. Extension to the general case is sketched in [18], [17] and the details are carried out by Stewart in [12].

4.1 Theorem. Let $\alpha, \beta \in \mathbb{R}$, $\alpha \notin \mathbb{Z}$. If for every k such that $k\alpha \neq 0$ (in X) $|I| \notin \Gamma_{k\alpha}^0(\theta)$ modulo 1, then (T, N) (Section 2) is uniquely ergodic.

residual set of x replaced by 'measure 1 set of x .' (It does not hold for 'all x '. See Dupain [4].) One way to prove this is to prove T is ergodic (relative to Haar measure). This is so for $|I| = \frac{1}{2}$ (K. Schmidt [10]; Conze-Keane [2]) and also for almost all values of $|I|$ (Conze [1]). In [17] the question was raised whether $|I| \notin \Gamma^0(\theta)$ implies ergodicity. This is proved by M. Stewart [12] when θ has bounded partial quotients, and Stewart now claims a proof for general θ (oral communication). It is open whether any condition on $|I|$ is necessary for ergodicity (save $|I| \in \mathbb{Q}$ or $1, \theta, |I|$ rationally independent).

Stewart's work relies heavily on the work of Schmidt and Conze. The most important ingredients are Schmidt's notion of essential value, the Denjoy-Koksma lemma (used by Conze), and the following

4.4 Theorem (M. Stewart [12]). Assume θ has bounded partial quotients. If $t \notin \mathbb{Z}\theta$ modulo 1, then

$$\limsup_{n \rightarrow \infty} (\|q_n t\| - \frac{1}{2} q_n \|q_n \theta\|) > 0 .$$

It would be of interest to have a formulation and proof of a nonabelian analogue of Theorem 4.1. At the present time one knows only that if θ has bounded partial quotients, if $|I| \notin \mathbb{Z}\theta$ modulo 1, and if K is a finite group with generators α, β , the homeomorphism (T, N) corresponding to $\varphi(x) = \alpha, \beta$ as $x \in I$, I^c is uniquely ergodic [14].

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