

ERGODIC THEORY

Homework #1

Problem 1.

Let $T : (X, \mathfrak{B}, \mu) \rightarrow (X, \mathfrak{B}, \mu)$ be an ergodic MPT in a finite measure space, $A \in \mathfrak{B}$, $\mu(A) > 0$. Prove that the first return map $T_A : A \rightarrow A$ is also measure preserving and ergodic.

Problem 2.

Prove that a measure-preserving transformation $T : X \rightarrow X$ of a probability space (X, μ) is ergodic iff any measurable function $f : X \rightarrow \mathbb{R}$ that increases along the orbits almost everywhere (i.e. $f(T(x)) \geq f(x)$ for μ -a.e. x) is a constant a.e.

Problem 3.

Let X be a compact separable metric space, μ a Borel probability measure, $T : X \rightarrow X$ a continuous MPT. Suppose also that measure of any open set is positive, and that T is (strongly) mixing. Prove that $T : X \rightarrow X$ is topologically mixing.