ISRAEL JOURNAL OF MATHEMATICS 138 (2003), 377-379

CORRECTIONS TO "INVARIANT MEASURES AND ASYMPTOTICS FOR SOME SKEW PRODUCTS", Israel Journal of Mathematics, Vol. 128, 2002, pp. 93–134

ΒY

JON AARONSON

School of Mathematical Sciences, Tel Aviv University Ramat Aviv, 69978 Tel Aviv, Israel e-mail: aaro@math.tau.ac.il

AND

HITOSHI NAKADA

Department of Mathematics. Keio University Hiyoshi 3-14-1 Kohoku, Yokohama 223, Japan e-mail: nakada@math.keio.ac.jp

AND

Omri Sarig

School of Mathematical Sciences, Tel Aviv University Ramat Aviv, 69978 Tel Aviv, Israel e-mail: sarig@math.tau.ac.il

AND

RITA SOLOMYAK

Department of Mathematics, Box 354350, University of Washington Seattle, WA 98195-4350, USA e-mail: rsolom@math.washington.edu

We refer to the statements of corollaries 2.7 and 2.8 in [ANSS]. In the proof of 2.7, it is wrongly stated (a) that ν must be non-atomic, and (b) that *m* is locally finite. The following gives correct versions. References not given here are listed in [ANSS].

Received May 5, 2003

2.7 COROLLARY: Suppose that $\Sigma = \Sigma_A$ is a mixing SFT and that $f: \Sigma \to \mathbb{Z}^d$ $(d \ge 1)$ has finite memory. If $\nu \in \mathcal{P}(\Sigma)$ is S_A^f -invariant, ergodic, and with $U := \operatorname{supp} \nu \subseteq \Sigma$ clopen and $\nu \circ \tau_U \sim \nu$, then $\nu \propto \mu_{\alpha}|_U$ for some homomorphism $\alpha: \mathbb{Z}^d \to \mathbb{R}$. If (in addition) $f: \Sigma \to \mathbb{Z}^d$ is aperiodic, then $U = \Sigma$.

Proof: Since ν is finite and τ_U -non-singular, it is non-atomic and the unique τ_{ϕ_f} -ergodic, invariant measure m on $\Sigma \times \mathbb{Z}^d$ so that $m(A \times \{0\}) = \nu(A)$ is locally finite.

In case f is aperiodic, theorem 2.2 shows that $m = m_{\alpha}$, $U = \Sigma$ and $\nu = \mu_{\alpha}$ for some homomorphism $\alpha: \mathbb{Z}^d \to \mathbb{R}$.

Otherwise (see, e.g., proposition 5.1 in [Pa-S] for d = 1) there is a subgroup $\mathbb{F} \subset \mathbb{Z}^d$ and

$$(\spadesuit) \qquad \qquad f = a + g - g \circ T + \overline{f},$$

where $a \in \mathbb{Z}^d$, $\overline{f} \colon \Sigma \to \mathbb{F}$ aperiodic and $g \colon \Sigma \to \mathbb{Z}^d$ both with memory no longer than that of f.

Thus $m \circ \pi^{-1}$ (where $\pi(x, z) := (x, z - g(x))$) is locally finite, $\tau_{\phi_{\overline{f}}}$ -ergodic, invariant and supported on $\Sigma \times (z_0 + \mathbb{F})$ (some $z_0 \in \mathbb{Z}^d$). The result now follows from the aperiodic case.

Remarks: (1) In the situation of Corollary 2.7, the ergodic decomposition of μ_{α} (α : $\mathbb{Z}^d \to \mathbb{R}$ a homomorphism) is {[$g \in b + \mathbb{F}$]: $b \in \mathbb{Z}^d$ } (where g is as in (\blacklozenge)). The proof of this uses [G-H] as in the proof of ergodicity in the aperiodic case.

(2) Suppose that Σ is a mixing SFT and that $\nu \in \mathcal{P}(\Sigma)$ is S_A^+ -invariant and ergodic; then (for $s \in S$) $N_s := \sum_{n=0}^{\infty} \mathbb{1}_{[s]} \circ T^n$ is S_A^+ -invariant, whence constant ν -a.e. Call $s \in S$ **ephemeral** if $\mathbb{1} \leq N_s < \infty \nu$ -a.e., and **recurrent** if $N_s = \infty$ a.e. Let S_{∞} and S_e denote the collections of recurrent and ephemeral states (respectively). Evidently $S_{\infty} \neq \emptyset$ and $N := \sum_{f \in S_e} N_f$ is constant and finite $(N := 0 \text{ if } S_e = \emptyset)$.

2.8 COROLLARY: Suppose $\Sigma = \Sigma_A$ is a mixing SFT. If $\nu \in \mathcal{P}(\Sigma)$ is S_A^+ -invariant and ergodic, then \exists a cylinder $f = [f_1, \ldots, f_N] \subset \Sigma$ with $f_1, \ldots, f_N \in S_e$; a mixing SFT $\Sigma' = \Sigma_{A'} \subset \Sigma \cap S_{\infty}^{\mathbb{N}}$; a clopen, $S_{A'}^+$ -invariant subset $U \subset \Sigma'$; a homomorphism $\alpha: \mathbb{Z}^{S_{\infty}} \to \mathbb{R}$ so that

$$\nu = c \sum_{\pi \in S_N, \ \pi f \cap U \neq \emptyset} \delta_{\pi f} \times \mu|_{T^N \pi f \cap U}$$

where $\pi f := [f_{\pi(1)}, \dots, f_{\pi(N)}], \ \mu \in \mathcal{P}(\Sigma'), \ \frac{d\mu \circ T}{d\mu} = c' e^{\alpha \circ F^{\#}} \text{ and } c, c' > 0.$

CORRECTIONS

Proof: Suppose first that $S_e = \emptyset$. We claim first that ν is the restriction of a Markov measure to a union of initial states. To see this, choose $s \in S_{\infty}$ with $\nu([s]) > 0$; then $\nu|_{[s]}$ is ergodic, invariant under finite permutations of inter-arrival words, whence by de Finetti's theorem (see, e.g., [D-F]) a product measure. By Proposition 15 of [D-F], $\nu|_{[s]}$ is the restriction of a stationary Markov measure to [s], and by S_A^+ -invariance and ergodicity, the transition matrix p does not depend on s, $\nu([s]) > 0$. It follows that $U := \operatorname{supp} \nu = \bigcup_{s \in S_{\infty}, \ \nu([s]) > 0}[s]$ is clopen in $\Sigma_{A'}$. ($A'_{s,t} = \mathbf{1}_{[p_{s,t}>0]}$), and that $\nu \circ \tau_U \sim \nu$ where τ is the adic transformation on $\Sigma_{A'}$. The result in case $S_e = \emptyset$ now follows from Corollary 2.7.

In general,

$$x_n \in \begin{cases} S_e, & 1 \le n \le N := \sum_{f \in S_e} N_f, \\ S_{\infty}, & n > N, \end{cases}$$

 $\nu \circ T^{-N}$ is as above. The result follows from this.

Remarks: Examples illustrating the various cases of Corollary 2.8 can be extracted from [P-S]. Corollary 2.8 now extends the one-sided version of theorem 6.2 in [P-S]. Theorems 2.9 and 2.11 there follow from it (by identification of possible Σ').

References

- [ANSS] J. Aaronson, H. Nakada, O. Sarig and R. Solomyak, Invariant measures and asymptotics for some skew products, Israel Journal of Mathematics 128 (2002), 93–134.
- [D-F] P. Diaconis and D. Freedman, De Finetti's theorem for Markov chains (French), The Annals of Probability 8 (1980), 115–130.
- [Pa-S] W. Parry and K. Schmidt, Natural coefficients and invariants for Markovshifts. Inventiones Mathematicae 76 (1984), 15–32.