

Approximations of Positive Contractions on $L^\infty [0, 1]^*$

Choo-Whan Kim

1. Introduction and Results

This note is a continuation of [5]. We follow the notation and terminology of [5]. Let (X, \mathcal{F}, μ) denote the measure space consisting of the closed unit interval with Lebesgue measure. We shall abbreviate (X, \mathcal{F}, μ) by (X, μ) or X . Let $[L^\infty, L^p]$, $p=1$ or ∞ , be the vector space of bounded linear operators from $L^\infty(X)$ into $L^p(X)$. We write $[L^p]$ for $[L^p, L^p]$. Let \mathcal{C} be the set of positive operators $P \in [L^\infty]$ such that $P1=1$. Let \mathcal{M} be the set of Markov operators on $L^\infty(X)$. Then $\mathcal{M} \subset \mathcal{C} \subset [L^\infty] \subset [L^\infty, L^1]$. Let Ψ be the set of Markov operators T_ϕ that are induced by nonsingular measurable point maps ϕ on X as $T_\phi f(x) = f(\phi(x))$. Let Ψ_i be the set of operators $T_\phi \in \Psi$ that are induced by injective maps ϕ . In the present note, since Theorems 1 and 2 of [5] are also valid for positive contractions P in \mathcal{C} , we prove the following sharper forms of approximation theorems.

Theorem 1. \mathcal{C} is a compact convex set and it is the closure of Ψ_i in the weak* operator topology of $[L^\infty]$.

Theorem 2. \mathcal{C} is the closed convex hull of Ψ_i in the strong operator topology of $[L^\infty, L^1]$.

Theorem 3. \mathcal{C} is the closed convex hull of Ψ in the strong operator topology of $[L^\infty]$.

Theorem 4. \mathcal{M} is the sequential closure of Ψ_i in the weak* operator topology of $[L^\infty]$, and it is the sequential closure of the convex hull of Ψ_i in the strong operator topology of $[L^\infty, L^1]$.

Note that if $P \in \mathcal{C}$ has a kernel in $L^1(X \times X)$, then it is necessarily a Markov operator. Thus, Theorems 3 and 4 of [5] do not extend to operators in \mathcal{C} .

2. Proofs

Proof of Theorem 1. An elementary argument shows that $\mathcal{S}_+ = \{P \in [L^\infty]: P \geq 0 \text{ and } P1 \leq 1\}$ is compact in the weak* operator topology. It is also easy to see that \mathcal{C} is closed in \mathcal{S}_+ in this topology. Since Lemma 1 and Theorem 1 of [5] hold also for each $P \in \mathcal{C}$, we have $\mathcal{C} \subset w^*\text{-cl } \Psi_i$, the closure of Ψ_i in the weak* operator topology. By the compactness of \mathcal{C} , it follows $\mathcal{C} = w^*\text{-cl } \Psi_i$.

Proof of Theorem 2. On the set \mathcal{C} , the induced weak operator topology of $[L^\infty, L^1]$ is a Hausdorff topology and it is weaker than the induced weak* operator topology of $[L^\infty]$. Since \mathcal{C} with the induced weak* operator topology is a compact

* This work was supported in part by a summer research fellowship of the Canadian Mathematical Congress and in part by NRC Grant A-4844.

Hausdorff space, the weak* operator topology of $[L^\infty]$ and the weak operator topology of $[L^\infty, L^1]$ coincide on \mathcal{C} . On the other hand, since a convex set in $[L^\infty, L^1]$ has the same closure in the weak operator topology and the strong operator topology [2, Corollary, p. 477], we see easily that \mathcal{C} is the closed convex hull of Ψ_i in the strong operator topology of $[L^\infty, L^1]$.

Proof of Theorem 3. Note that Lemma 2 and Theorem 2 of [5] hold also for operators P in \mathcal{C} . Thus, \mathcal{C} is s -cch Ψ , the closed convex hull of Ψ in the strong operator topology of $[L^\infty]$. Since \mathcal{C} is also closed in the strong operator topology of $[L^\infty]$, we have at once \mathcal{C} is s -cch Ψ .

Since $\mathcal{M} \neq \mathcal{C}$, it follows easily from Theorems 1 and 2 of [5] and Theorems 1 through 3 of the present paper that \mathcal{M} is neither closed in the weak* operator topology of $[L^\infty]$ nor in the strong operator topology of $[L^\infty]$ or $[L^\infty, L^1]$, respectively.

Suppose \mathcal{C} is endowed with a topology τ . Let $A \subset \mathcal{C}$. Following Granirer [3] we denote the τ -sequential closure of A in \mathcal{C} by τ -seq. cl. A . Observe that $b \in \tau$ -seq. cl. A if and only if $b = \tau$ -lim a_n for some sequence $a_n \in A$. w^* -seq. cl. A and s' -seq. cl. A denote the sequential closures of A in the induced weak* operator topology of $[L^\infty]$ and in the induced strong operator topology of $[L^\infty, L^1]$.

Proof of Theorem 4. It is easy to show that

$$w^*\text{-seq. cl. } \Psi_i \subset w^*\text{-seq. cl. } \mathcal{M} = \mathcal{M}$$

and

$$s'\text{-seq. cl. (ch } \Psi_i) \subset s'\text{-seq. cl. } \mathcal{M} = \mathcal{M}.$$

To complete the proof we use an argument given in the Introduction of [5]. Given P in \mathcal{M} , let $T \in [L^1]$ be such that $T^* = P$. Such an operator T exists uniquely. Let $Y = \{x: T1(x) > 0\}$ and let $d\mu' = T1 d\mu$. The measure space (Y, \mathcal{F}, μ') will be denoted by (Y, μ') . Define the operator $T': L^1(X, \mu) \rightarrow L^1(Y, \mu')$ by the formula $T'f = Tf/T1$ on Y . The adjoint P' of T' which maps $L^\infty(Y, \mu')$ into $L^\infty(X, \mu)$ satisfies the equality $P'g' = Pg$ provided that $g' \in L^\infty(Y, \mu')$, $g \in L^\infty(X, \mu)$, and $g' = g$ on Y . Then there exists an invertible measure preserving point map ξ from (X, μ) onto (Y, μ') . Let T_η be the operator induced by the map $\eta = \xi^{-1}$. If we put $\hat{P} = P' T_\eta$, then $\hat{P}: L^\infty(X, \mu) \rightarrow L^\infty(X, \mu)$ is a doubly stochastic operator. By the weak approximation theorem of J.R. Brown [1, p. 19], [4, p. 521], there exists a sequence $\{\theta_n\}$ of invertible measure preserving maps from (X, μ) onto itself such that T_{θ_n} converges to \hat{P} in the weak* operator topology for $[L^\infty]$. Note that both μ and μ' are equivalent on the set Y and thus the map ξ is a nonsingular injection from (X, μ) into itself, that is, $T_\xi \in \Psi_i$. Thus, if we put $\phi_n = \xi \circ \theta_n$, then $T_{\phi_n} \in \Psi_i$. A simple calculation yields

$$|\langle f, (T_{\phi_n} - P)g \rangle| \rightarrow 0, \quad f \in L^1(X, \mu), \quad g \in L^\infty(X, \mu),$$

as $n \rightarrow \infty$. This proves $\mathcal{M} \subset w^*$ -seq. cl. Ψ_i . Similarly, we prove $\mathcal{M} \subset s'$ -seq. cl. (ch Ψ_i) by using the strong approximation theorem of Brown [1, p. 21], [4, p. 522].

Acknowledgement. The author wishes to express his gratitude to Professor E. Granirer and Professor S. Kakutani for helpful conversations.

References

1. Brown, J.R.: Approximation theorems for Markov operators. *Pacific J. Math.* **16**, 13–23 (1966).
2. Dunford, N., Schwartz, J.T.: *Linear operators, part I*. New York: Interscience 1967.
3. Granirer, E.: Exposed points of convex sets. *Mem. Amer. Math. Soc.* **123** (1972).
4. Kim, C.W.: Uniform approximation of doubly stochastic operators. *Pacific J. Math.* **26**, 515–527 (1968).
5. Kim, C.W.: Approximation theorems for Markov operators. *Z. Wahrscheinlichkeitstheorie verw. Gebiete* **21**, 207–214 (1972).

Choo-Whan Kim
Department of Mathematics
Simon Fraser University
Burnaby, B.C., Canada

(Received November 25, 1971 / in revised form August 5, 1972)