

AN INTRODUCTION TO INFINITE ERGODIC
THEORY
NOTES AND CORRECTIONS
AUGUST 2026

JON AARONSON

¶Updates in §3.2 & §3.8

§1.0. page 9, Insert before line -8:

The function $p : X \rightarrow \mathbb{R}$ defined by $p(x) := m_{\pi(x)}(\{x\})$ is measurable. To see this let note that if $\alpha \subset \mathcal{B}$ is a countable partition of X , then $x \mapsto m_{\pi(x)}(\alpha(x))$ is measurable where $x \in \alpha(x) \in \alpha$. If α_n is a refining sequence of countable measurable partitions of X such that $\sup_{a \in \alpha_n} \text{diam.}(a) \rightarrow 0$ as $n \rightarrow \infty$ then $m_{\pi(x)}(\alpha_n(x)) \rightarrow p(x)$ a.e., whence p is measurable.

page 10, line -1 should read

isomorphic if there is an isomorphism between them.

page 13, lines 1 through 6 should read

we have that $\psi \circ \phi(x) \leq x \ \forall \ x \in X$. Moreover, $m \circ \phi^{-1} = \mu \times \lambda$ where λ is Lebesgue measure on $[0, 1]$ and $\mu \times \lambda \circ \psi^{-1} = m$. It follows that $m \circ (\psi \circ \phi)^{-1} = m$ whence $\psi \circ \phi(x) = x$ for a.e. $x \in X$ and $\phi : X \rightarrow Y \times [0, 1]$ is a measure space isomorphism.

page 13 line -4 to page 14 line 4 should read

$\mathfrak{B}(L^2(\nu))$ can be equipped with the *strong topology*, defined by the metric

$$\rho(Q, R) := \sum_{n=1}^{\infty} \frac{1}{2^n} (\|Qf_n - Rf_n\|_2 + \|Q^{-1}f_n - R^{-1}f_n\|_2)$$

where $\{f_n : n \in \mathbb{N}\}$ is a orthonormal basis in $L^2(\nu)$, but it is neither a Polish space nor a topological group (under composition).

The subgroup of invertible unitary operators (isometries) $\mathcal{U}(L^2(\nu))$ forms a Polish topological group.

§1.1. page 21, line 5 should read

By assumption $a_n \uparrow \infty$ as $n \uparrow \infty$, whence $\phi_n \rightarrow 0$ as $n \rightarrow \infty$ on $A \setminus A_\infty$.

page 28, lines -3, -4 should read

$$P_1 \in \mathcal{P}(Y^{\mathbb{N}}) \ni P_1([A_1, \dots, A_n]) = P_n(A_1 \times \dots \times A_n),$$

$$P_2 \in \mathcal{P}(Y^{\mathbb{Z}}) \ni P_2([A_1, \dots, A_n]_k) = P_n(A_1 \times \dots \times A_n),$$

§1.4. page 37, line -11

$\|\widehat{T}f\|_p \leq M$ should be $\|\widehat{T}^n f\|_p \leq M \ \forall \ n \geq 0$

page 40, line -16 should read

and $m(B_1 \cap T^{-(n_2-n_1)}B_2) = \int_{B_2} \widehat{T}^{n_2-n_1} 1_{B_1} dm < \frac{\varepsilon}{2^2}$.

page 40, lines -12, -11 should read

$$\sum_{j=1}^{k-1} m(B_j \cap T^{-(n_k-n_j)}B_k) = \int_{B_k} \widehat{T}^{n_k-n_{k-1}} \left(\sum_{j=1}^{k-1} \widehat{T}^{n_{k-1}-n_j} 1_{B_j} \right) dm < \frac{\varepsilon}{2^k} \quad (k \geq 1).$$

It follows that $W := \bigcap_{k=1}^{\infty} B_k \setminus \bigcap_{1 \leq i < j < \infty} B_i \cap T^{-(n_j-n_i)}B_j \in \mathfrak{W}$ and $m(W) > m(\mathfrak{N}) - 2\varepsilon$. $\square$

§1.5. page 44, line 1 should read

Proof We prove the lemma for $B \in \mathcal{B}$ of finite measure. The general case follows by monotonicity. For $B \in \mathcal{B}$, $m(B) < \infty$, define for $n \geq 0$

.....

§1.6. page 51, line -1 should read

Define maps $L, R : G \rightarrow \mathcal{M}(G)$, the measure multiplying transformations of $(G, \mathcal{B}(G), m_G)$, by $L_g(x) := gx$, $R_g(x) := xg$.

§2.2. on page 57, line -1 and page 58, lines 2, 6 and 8,

η_n should be η_{n+1} .

page 59, lines 14-20 should read,

Let $f \in L^1(m)$. Fix $\varepsilon > 0$. We can write $f = g + k$, where $\|k\|_1 < \varepsilon^2$.

It follows that

$$\limsup_{n \rightarrow \infty} |R_n(f, p) - \Phi_p(f)| \leq \limsup_{n \rightarrow \infty} |R_n(k, p) - \Phi_p(k)| \leq \sup_{n \in \mathbb{N}} |R_n(k, p)| + |\Phi_p(k)|,$$

whence, by the maximal inequality,

$$\begin{aligned} m_p(\left[\overline{\lim_{n \rightarrow \infty}} |R_n(f, p) - \Phi_p(f)| > 2\varepsilon \right]) &\leq m_p([|\Phi_p(k)| > \varepsilon]) + m_p\left(\left[\sup_{n \in \mathbb{N}} |R_n(k, p)| > \varepsilon \right]\right) \\ &\leq \frac{2\|k\|_1}{\varepsilon} \leq 2\varepsilon. \end{aligned}$$

This last inequality holds for arbitrary $\varepsilon > 0$, whence

$$\limsup_{n \rightarrow \infty} |R_n(f, p) - \Phi_p(f)| = 0 \quad \text{a.e.,}$$

§2.6. page 74, line 14 should read

$$\frac{1}{n} \sum_{k=0}^{n-1} |m(A \cap T^{-n}B) - m(A)m(B)| \rightarrow 0 \quad \forall \quad A, B \in \mathcal{B};$$

page 76, line 19 should read

$\exists \psi : e(T) \times X_T \rightarrow S^1$ jointly measurable, such that

$$\psi(t, Tx) = e^{2\pi i t} \psi(t, x) \quad m_T - \text{a.e.} \quad \forall \quad t \in e(T).$$

throughout pages 78 and 79,

γ_k should be $\gamma(k)$

page 80, line 2 should read

$$\Phi_n(x) := s \sum_{k=1}^n \gamma(k) x_k = \sum_{k=1}^n x_k \epsilon_k \langle \gamma(k) s \rangle \quad \text{mod } 1.$$

page 80, line 5 should read

$$\Phi_n(x) := s \sum_{k=1}^n \gamma(k) x_k = \sum_{k=1}^n x_k (\epsilon_k \langle \gamma(k) s \rangle + \nu_k) = \sum_{k=1}^n x_k \epsilon_k \langle \gamma(k) s \rangle \quad \text{mod } 1.$$

page 80, in lines 6,9,15,17,19,24

delete γ_k

page 80, in line 11 and page 81 in line 8

γ_k should be $\gamma(k)$

§3.2. page 93, lines -15, -14 should read

The group $\mathfrak{A}_1(X, \mathcal{B}, m)$ of invertible, measure multiplying transformations of $(X, \mathcal{B}, m)$ as a closed subgroup of the unitary operators on $(X, \mathcal{B}, m)$ is a Polish group.

page 94, lines 1,2 should read

It follows that if $Q : T \xrightarrow{c} T$, then $Q(x, n) = (qx, n + \psi(x))$ where $q : W \rightarrow W$ is an invertible nonsingular map with $\mu \circ q^{-1} = c\mu$ and $\psi : W \rightarrow \mathbb{Z}$ is measurable, whence

page 98, the remark should read

REMARK

It was shown in [Aar87] that $\exists L : \{0, 1\} \rightarrow [0, \infty)$ such that for every conservative, ergodic measure preserving transformation T , $\exists c_T, 0 < c_T < \infty$ such that

$$L(1_A, 1_{A \circ T}, \dots) = c_T m_T(A) \quad \text{mod } \Delta(T) \quad m_T - \text{a.e.} \quad \forall \quad A \in \mathcal{B}_T, \quad m_T(A) < \infty.$$

Thus if $\Delta(T) = \{1\}$, then

$$L(1_A, 1_A \circ T, \dots) = c_T m_T(A) \quad m_T - \text{ a.e. } \forall A \in \mathcal{B}_T, \quad m_T(A) < \infty.$$

This does not entail existence of a law of large numbers for T . A suitable example is given in chapter 8 (in view of which it is seen that the definition of "a law of large numbers for T " given in [Aar87] is different from the one here).

§3.4. page 102, line -17 should read
(see chapter 8 for more on skew products).

§3.5. page 109, line 5 should read

Call $R \in \mathfrak{A}_0$ *n-cyclic* if $R^n = \text{Id}$, and $\exists$ a partition $\{A_1, \dots, A_n\} \subset \mathcal{B}$

page 109, line 13 should read

$$Rx = \begin{cases} Tx & x \in \bigcup_{k=0}^{n-2} T^k E, \\ T^{-(n-1)}x & x \in T^{n-1} E, \\ R_k x & x \in E_k \quad (1 \leq k \leq n) \end{cases}$$

page 109, line -8 should read

Given $\epsilon > 0$, $\exists$ a partition $\alpha \subset \mathcal{B}$ with $m(a) = c \quad \forall a \in \alpha$ and subsets

page 111, line 15, delete by step 1,

page 111, line -15 should read

The lemma is now established by ergodicity of T and Hopf's theorem.

§3.6. page 113, line 9 should read

Suppose that $n_k, d_k \rightarrow \infty$, then $\exists m_\ell := n_{k_\ell} \rightarrow \infty$ and a random

page 114, lines -6 to -3 should read

PROOF Choose $A \in \mathcal{B}$, $m(A) = 1$. In case $d_k \rightarrow \infty$, by proposition 3.6.1, and positivity $\exists m_\ell := n_{k_\ell} \rightarrow \infty$, and a random variable Y on $[0, \infty]$ such that

$$\frac{S_{m_\ell}^T(1_A)}{d_{k_\ell}} \xrightarrow{\mathcal{L}} Y.$$

In case d_k is bounded, $\frac{S_{n_k}(1_A)}{d_k} \xrightarrow{\mathcal{L}} \infty$. The result follows from Hopf's theorem. $\square$

§3.7. page 121, line 2 should read

$$\sum_{n=0}^{\infty} e^{-\lambda n} \left| \int_A S_n(1_A)^p dm - p! \int_A a(p, n) dm \right| \leq \sum_{q=1}^{p-1} \gamma_p(q) \sum_{n=0}^{\infty} e^{-\lambda n} \int_A a(q, n) dm$$

page 122, line 1 should read

Putting it all together, we obtain that for $\lambda < \lambda_{p-1}$,

page 122, line -1 should read

$$a(p, k)^2 \leq S_k(1_A)^{2p} = \sum_{q=1}^{2p} \gamma_{2p}(q) a(q, k) \leq M_p a(2p, k),$$

page 126, line -4, and page 127, line 4 should read

$$\sum_{n=0}^N \widehat{T}^n 1_B = \sum_{k=0}^N \widehat{T}^k (1_{A_k} \sum_{n=0}^{N-k} \widehat{T}^n 1_B) + \sum_{n=0}^N \widehat{T}^n 1_{B \setminus \bigcup_{j=0}^n T^{-j} A}.$$

page 127, line -2 should read

Let $M_k \downarrow 1$ be such that

page 128, line 5 should read

$$\leq m(A) a(N) \sum_{k=0}^N M_{N-k} \widehat{T}^k 1_{A'_k}$$

page 128, line -1 should read

$$\frac{1}{a(n)} \sum_{k=0}^{n-1} \widehat{T}^k 1_B \leq M \text{ a.e. on } X \quad \forall n \geq 1.$$

§3.8. Theorem 3.8.3

The theorem is true, but the proof given contains an error. It does not follow (on p. 137, l.7) that

$$L_A(n) - L_B(n) = \sum_{k=0}^n (m(A_k) - m(B_k)) \leq e(c_A(\frac{1}{n}) - c_B(\frac{1}{n})).$$

A correct proof is in [AZ14, §5] which uses Korenblyum's Tauberian theorem ([Kor55], see also [BGT87, Theorem 2.10.1]) to obtain minimal wandering rates from the asymptotic renewal equation.

§4.2. page 142, line 15 should read

the subgroup generated by $K_x - K_x = \text{Per}(x)\mathbb{Z}$.

§4.3. page 143, line -7 should read

$$f' := \frac{dm \circ f}{m} \equiv |Df|.$$

page 147, lines 10, 11 should read

... An indifferent fixed point $x_a \in a \in \alpha$ is a *regular source* if $DT \downarrow$ on $a_- := a \cap (-\infty, x_a)$, and $DT \uparrow$ on $a_+ := a \cap (x_a, \infty)$ strictly.

page 148, line 10 should read

$$|D^2v_g| \leq C|Dv_g| \text{ on } \mathcal{D}(v_g) \quad \forall \quad g \in \alpha^* \quad (4).3.1$$

§4.4. page 152, line 8 should read

In particular, $\mathfrak{C}$, and $\mathfrak{D}$ are both unions of sets in $\mathfrak{r}$.

§4.7. page 165, lines 7-8 should read

4) The collection of Lipschitz continuous functions on X is denoted by L and equipped with the norm $\|f\|_L := \|f\|_{L^1(m)} + D_X f$.

page 165, lines -11 - -7 should read

We'll call a pair of Banach spaces $(\mathcal{C}, \mathcal{L})$ *adapted* if $\mathcal{L} \subset \mathcal{C}$, $\|\cdot\|_{\mathcal{C}} \leq \|\cdot\|_{\mathcal{L}}$, $(\overline{\mathcal{L}})_{\mathcal{C}} = \mathcal{C}$,

$$x_n \in \mathcal{L} \ (n \geq 1), \sup_n \|x_n\|_{\mathcal{L}} < \infty, x_n \xrightarrow{\mathcal{C}} x \implies x \in \mathcal{L}, \|x\|_{\mathcal{L}} \leq \sup_n \|x_n\|_{\mathcal{L}},$$

and $\mathcal{L}$ -bounded sets are precompact in $\mathcal{C}$.

page 166, lines -15, -12, -9 and -8

f_n should be v_n .

§4.8. page 172, lines -8,-7 should read:

It follows from theorem 4.8.3 (below) that T has minimal wandering rates in the sense that

page 173, line -6:

by (4.8.1) should read by (4.3.2)

page 178, line -7 should read:

We first prove the lemma for slowly varying L with constant k . In this case, it follows that

page 179, line 5 should read:

An arbitrary slowly varying L is asymptotically approximated by one with constant k , and the general case of the lemma follows from a standard monotonicity argument. $\square$

page 180, line 14 should read:

Next, $B \in \mathcal{U}(T)$ (being a Darling-Kac set). By theorem 4.8.3, $L(n) \sim L_B(n)$.

§5.2. page 187, line -19 should read

Since $S \times T_u$ is the natural extension of $S \times T$, we have that $S \times T_u$ is
page 187, lines -6, -5 should read

3) Show using the Darling-Kac theorem that for $\beta \in (0, 1)$, $\exists c_\beta \in \mathbb{R}_+$
such that $E(e^{-\frac{t}{Y_\beta^\beta}}) = e^{-c_\beta t^\beta}$ where Y_β has the Mittag-Leffler distribution
of order β .

page 187, in line -2

α should be $1 - \alpha$.

§6.1. page 203, in lines 2, 3, and 5,
 dm should be dy .

page 203, in line -3,

$\varphi \circ g$ should be $\varphi \circ \gamma$.

page 205, line 14. Change 6.1.4 to 6.1.5

page 206, lines -10, -9 should read

PROOF. For $z \in U$ by proposition 6.1.1,

$$\widehat{T}^n p_z(x) = \frac{1 - |f^n(z)|^2}{|e^{2\pi i x} - f^n(z)|^2} \rightarrow 0 \text{ as } n \rightarrow \infty$$

page 207, line 7 should read

$$\mathfrak{b}_f(z) := \sum_{n=1}^{\infty} 1 - |f^n(z)|.$$

§6.2. page 210, line 2 should read

$$v(z) = \alpha_T \operatorname{Im} z + \int_0^1 \operatorname{Im} \frac{1 + \tan \pi x z}{\tan \pi x - z} d\mu(x) = \alpha_T \operatorname{Im} z + \int_{\mathbb{R}} \operatorname{Im} \frac{1 + tz}{t - z} d\mu_T(t)$$

page 210, line 22. Add

REMARK The formula $P_\omega \circ T^{-1} = P_{T(\omega)}$ was established in [Boo57] for
inner functions of form $Tx = \alpha x + \beta + \sum_{k=1}^{\infty} \frac{p_k}{t_k - x}$.

page 211, lines 2,3 should read

PROOF. Choose $\beta \in \partial U$ and set $f := \phi_\beta^{-1} \circ T \circ \phi_\beta$, then f has Denjoy-
Wolff point β iff $\alpha_T \geq 1$; this following from (1) in the Denjoy-Wolff
theorem.

page 211, line 6 should read

If $T : \mathbb{R}^{2+} \rightarrow \mathbb{R}^{2+}$ is an inner function and $\alpha_T > 0$, then, $m \circ T^{-1} = \frac{1}{\alpha_T} m$.

page 211, line 10 should read

then $\frac{\operatorname{Im} T(ib)}{b} \rightarrow \alpha_T$ and $\frac{\operatorname{Re} T(ib)}{b} \rightarrow 0$ as $b \rightarrow \infty$ whence

§6.3. page 212, lines -6 to -1 should read

To see this, note first that

$$\operatorname{Im} T^n(z) \uparrow \text{ as } n \uparrow,$$

whence

$$\operatorname{Im} G(T^n z) = \lim_{k \rightarrow \infty} \frac{T^{n+k}(x) - a_k}{b_k} \uparrow \text{ as } n \uparrow.$$

In particular,

$$\operatorname{Im} A^n(i) = \operatorname{Im} A^n \circ G(i) = \operatorname{Im} G \circ T^n(i) \uparrow \text{ as } n \uparrow.$$

§6.4. page 218. Delete line -6:

$$\leq 1 + \frac{\mu(\mathbb{R})}{b_n}$$

and add after the formula: The convergence $\int_{\mathbb{R}} \left(\frac{1+t^2}{t^2+b_n^2} \right) d\mu(t) \rightarrow 0$ as $n \rightarrow \infty$ is established by the bounded convergence theorem.

page 220, line -10 insert

b) We perform the next estimation for L with constant k . The general case will follow by a standard monotonicity argument (c.f. the (corrected) proof of lemma 4.8.6).

§7.4. page 233, line 13.

$\forall s \in \mathbb{R}$ should be $\forall s \neq 0$.

§7.5. page 235, line -8 should read

$$a_{\Gamma}(x, y; J) := \sum_{\gamma \in \Gamma, \rho(x, \gamma y) \in J} e^{-\rho(x, \gamma y)} \text{ for intervals } J \subset [0, \infty).$$

page 236, line -2 should read

$$= \sum_{\gamma \in \Gamma} \int_{\mathbb{T}} \int_{\tanh(\frac{y}{2})}^{\tanh(\frac{y}{2})} 1_{\varphi_z^{-1} \gamma N_{\rho}(y, \epsilon)}(r e^{2\pi i \theta}) \frac{dr d\theta}{1-r^2}$$

page 240, line -9 should read

Since $N_{\rho}(y, \epsilon)$ is the Euclidean ball with centre $\frac{(1-\delta^2)y}{1-\delta^2|y|^2}$ and radius $\frac{\delta(1-|y|^2)}{1-\delta^2|y|^2}$

page 243, line 5 should read

$$m_{\Gamma}((\Delta(x, \epsilon))^2 a(t)) \sim \int_0^t m_{\Gamma}(\Delta(x, \epsilon) \cap \varphi_{\Gamma}^{-s} \Delta(y, \epsilon)) ds$$

§8.1. page 249, lines 1-5 should read

REMARK The "only if" part of proposition 8.1.2 can be generalised to the case where T is a conservative, ergodic non-singular transformation (see theorem 5.5 in [Sch77]).

The "if" part may fail in case T is a conservative, ergodic measure preserving transformation of an infinite measure space.

REFERENCES

- [Aar87] Jon Aaronson. The intrinsic normalising constants of transformations preserving infinite measures. *J. Analyse Math.*, 49:239–270, 1987.
- [AZ14] Jon Aaronson and Roland Zweimüller. Limit theory for some positive stationary processes with infinite mean. *Ann. Inst. Henri Poincaré Probab. Stat.*, 50(1):256–284, 2014.
- [BGT87] N. H. Bingham, C. M. Goldie, and J. L. Teugels. *Regular variation*, volume 27 of *Encyclopedia of Mathematics and its Applications*. Cambridge University Press, Cambridge, 1987.
- [Boo57] George Boole. On the comparison of transcendents, with certain applications to the theory of definite integrals. *Philosophical Transactions of the Royal Society of London*, 147:745–803, 1857.
- [Kor55] B. I. Korenblyum. On the asymptotic behavior of Laplace integrals near the boundary of a region of convergence. *Dokl. Akad. Nauk SSSR (N.S.)*, 104:173–176, 1955.
- [Sch77] K. Schmidt. *Cocycles of ergodic transformation groups*, volume 1 of *Lecture notes in mathematics*. MacMillan, India, 1977.