

A NOTE ON THE SUPPORT OF RIGHT INVARIANT MEASURES

N.A. TSERPES

Department of Mathematics
University of Patra
Patra, Greece

(Received June 6, 1990)

ABSTRACT. A regular measure μ on a locally compact topological semigroup is called right invariant if $\mu(Kx) = \mu(K)$ for every compact K and x in its support. It is shown that this condition implies a property reminiscent of the right cancellation law. This is used to generalize a theorem of A. Mukherjea and the author (with a new proof) to the effect that the support of an r^* -invariant measure is a left group iff the measure is right invariant on its support.

KEY WORDS AND PHRASES. Topological semigroup, left group, right invariant (Borel) measure, r^* -invariant measure, support of a Borel measure, locally compact semigroup.

1980 AMS SUBJECT CLASSIFICATION CODE. 22A15, 22A20, 43A05, 28C10.

1. INTRODUCTION.

In what follows S will denote a T_2 locally compact topological semigroup (jointly continuous multiplication) and μ a positive regular (Radon) measure on the Borel σ -algebra of S with support $F = \{s \in S; \text{for every open } V \supset s, \mu(V) > 0\}$, as in [1] and [2]. We shall use the notation $Bx^{-1} = t_x^{-1}(B) = \{s \in S; sx \in B\}$, t_x denoting the right continuous translation $s \mapsto sx$. The measure is called r^* -invariant on S if $\mu(Bx^{-1}) = \mu(B)$ for all Borel B and x in S . Such measures received considerable attention in the past in connection with the (still unsolved) conjecture of L.N. Argabright (Proc. Amer. Math. Soc. 17 (1966), 377-382) that their support is a left group i.e., F is left simple ($Fx = F$ for all x in F) and right cancellative (equivalently, if it is left simple and contains an idempotent element). The measure μ is called right invariant on its support if

$$\mu(Kx) = \mu(K) \text{ for every compact } K \subset F \text{ and every } x \in F \quad (1.1)$$

In [1] A. Mukherjea and the author proved the "rather tight" result

THEOREM 1. The support of an r^* -invariant measure on S is a left group iff the measure is right invariant on its support.

Professor Mukherjea in a meeting at University of South Florida asked the questions (i) whether the "intriguing" condition (1.1) (introduced by himself) implies some sort of right cancellation on F in view of the fact proven by Rigelhof [3] that (1.1) plus that the t_x 's, $x \in F$, are open maps, imply right cancellation on F . (ii) Whether Theorem 1 (above) can be substantially generalized. In this note we show: As for question (i) indeed there is a generalized" right cancellation on S (See

Lemma 1, below) but as for question (ii), Theorem 1 cannot substantially be generalized except that we may only assume that $\mu(Bx^{-1}) \geq \mu(B)$ for every Borel B and every $x \in F$. (Unlike condition (1.1), no extra generality is obtained whether we assume $B \subset S$ or $B \subset F$). Moreover, our proof (although patented on that of [1]) does not use the functional analytic apparatus of [1] since it uses a version of cancellation from the intrinsic properties of the measure.

2.

We begin by showing in what sense S is pre-right cancellable mod F .

LEMMA 1. Let μ be right invariant on its support (i.e., μ satisfies (1.1)). Then

- (i) If for $f_1, f_2, f_3 \in F$, $f_1f_2 = f_3f_2$, then $ff_1 = ff_3$ for every $f \in F$ that is, we can cancel on the right by premultiplying by any element of the support.
- (ii) If F is also a right ideal of S , then for $s_1, s_3 \in S$, $f_2 \in F$, the equation $s_1f_2 = s_3f_2$ implies $fs_1 = fs_3$ for all $f \in \overline{FF} = \text{closure}(FF)$ and in particular for any idempotent element $e \in F$.

PROOF. We shall argue by contradiction as in Rigelhof [3, p. 175]. We prove (ii): (The proof of (i) is done similarly). Assume $s_1f_2 = s_3f_2$ but $fs_1 \neq fs_3$ so that we can find disjoint compact neighborhoods U and V respectively of these two distinct points (with f some point in \overline{FF}). Now $Us_1^{-1} \cap Vs_3^{-1}$ must contain a compact neighborhood W of f which in turn must contain a right translate of some compact neighborhood of the form $K\varphi$ for some $\varphi \in F$ ($f \in \overline{FF}$), i.e.,

$$K\varphi \subset W \subset Us_1^{-1} \cap Vs_3^{-1}, \text{ so that}$$

$$\mu(K) + \mu(K) = \mu(K\varphi s_1) + \mu(K\varphi s_3) = \mu(K\varphi s_1 \cup K\varphi s_3) f_2 = \mu(K \cup K) \varphi s_1 f_2 = \mu(K),$$

which is a contradiction.

COROLLARY 1. Let μ satisfy (1.1). Then

- (i) For any pair of idempotents $e_1, e_2 \in F$, we have $e_1e_2 = e_1$ so that the idempotents in F form a left-zero subsemigroup of F .
- (ii) For any idempotent $e \in F$, eF is right cancellable.
- (iii) If $zyzy = zyx$ for $x, y, z \in F$, then zy is idempotent.

PROOF. (i): It follows since $e_1e_2 = e_1e_2e_2$ and by Lemma 1 we may cancel e_2 by premultiplying by e_1 and use the fact that e_1 is idempotent. (ii): Similarly by the above Lemma. (iii): First cancel x by premultiplying by y and then cancel zy by premultiplying by z and obtain $zyzy = zy$.

Now we are ready to give the generalization of Theorem 1 as follows:

THEOREM 2. Suppose μ satisfies

$$\mu(Bf^{-1}) \geq \mu(B) \text{ for every Borel } B \text{ and every } f \in F \quad (2.1)$$

Then F is a left group iff μ satisfies (1.1).

PROOF. Clearly (1.1) plus inner regularity of μ imply $\mu(Bf^{-1}) \leq \mu(B)$ for all Borel B and $f \in F$ so that we have $(Bf^{-1}) = \mu(B)$ for every $f \in F$ and Borel B . Also (2.1) implies that $\overline{Ff} = F$ for all $f \in F$. In the proof of Theorem 1 in [1],

we produced an idempotent e in Fa , for $a \in F$, so that $Fe = \overline{Fe} = F \subset Fa$ and so $Fa = F$ for all $a \in F$ (cf. [1], p. 974). Now, the same proof goes through without any difficulty except that instead of the right cancellation on Fa , $a \in F$, we use Corollary 1 (iii) above.

We give next a result summarizing certain important conditions on F and μ that are equivalent to F being a left group.

COROLLARY 2. For a locally compact second countable semigroup S admitting an r^* -invariant measure μ , these are equivalent:

- (i) F is right cancellable
- (ii) μ is right invariant on its support, i.e., satisfies (1.1)
- (iii) S is pre-right cancellative with respect to F , i.e., $s_1s_2 = s_3s_2$ with $s_1, s_2, s_3 \in F$, implies $fs_1 = fs_3$ for all $f \in F$.
- (iv) F is a left group.
- (v) F has the right translations t_f closed for all $f \in F$.
- (vi) F has the right translations open and μ satisfies (1.1).

REMARK. It is not known to our knowledge if (v) and (iv) are equivalent in the absence of second countability.

PROOF. Most of these follow from Theorem 1 or Theorem 2. Note that right cancellation implies that t_f are one-to-one and for compact K , $Kx^{-1} \cap F = Kx$, so that right invariance on its support follows from r^* -invariance, so (i) \Rightarrow (ii) \Rightarrow (iii) \Rightarrow (iv) (cf. Theorem 2). Since F is metrizable being regular the technique in [4] for producing an idempotent in Fx applies and thus F becomes a left group. By the result of Rigelhof, (vi) implies (i). ([3] p. 175). For (iii), see our Lemma 2, below.

REMARK. The following will show the "tightness" of the conditions of Theorem 2. It is well known that a property that "melds" naturally (at first sight) with condition (1.1) is that of lower r^* -invariance, i.e., that $\mu(Bx^{-1}) \leq \mu(B)$ for all Borel $B \subset S$ and $x \in S$, for it and (1.1) are equivalent to the condition (cf. [2] and [5, p. 92])

$$\mu(Kx) \geq \mu(K) \quad \text{for all compact } K \subset S \text{ and } x \in S \text{ with} \quad (2.2)$$

this inequality becoming equality whenever K and x are in F .

This condition (2.2) implies that F is a right ideal and $Fe = F$ for every idempotent $e \in S$, but these are not enough to make Theorem 2 valid, for the example of $[0, \infty)$ with addition and Lebesgue measure shows that μ is not r^* -invariant (it does not satisfy (2.1) of Theorem 2). However this S is pre-right cancellative as the following Lemma generally indicates.

LEMMA 2. Suppose μ satisfies (2.2) and suppose that $s_1s_2 = s_3s_2$ for $s_1, s_2, s_3 \in S$. Then $fs_1 = fs_3$ for all $f \in F$. If moreover $s_1s_2 \in F$, then $fs_1 = fs_3$ for all $f \in F$.

PROOF. Suppose first that $s_1s_2 \notin F$. Then the second equality in the proof of Lemma 1 (ii) with f_2 replaced by s_2 becomes less or equal and the last remains equality and thus a contradiction obtains. Next assume that $s_1s_2 = s_3s_2$ and $s_1s_2 \in F$. Again, as before (See proof of Lemma 1) there are disjoint compact neighborhoods

U, V of fs_1, fs_3 respectively, such that the intersection of Us_1^{-1} and Vs_3^{-1} contain a compact neighborhood W of f (we use $W \cap F$ instead of W). Then we have again the inequality

$$\mu(W) + \mu(W) \leq \mu(Ws_1) + \mu(Ws_3) \leq \mu(Ws_1 \cup Ws_3)s_2 = \mu(W \cup W)s_1s_2 = \mu(W),$$

again a contradiction.

REMARK. The most difficult part in problems involving the nature of the support F is producing an idempotent element in Fx or in F itself. For this, it would be interesting to have a "survey paper" giving all known methods for producing an idempotent in the presence of measure and/or topological invariance conditions. Apart for having some compact subsemigroup or a compact fiber $xx^{-1} \neq \emptyset$ or a two-sided version of (2.2) and a subsemigroup of positive finite inner measure, we know only the technique in [1] which is in some sense an adoption of a method of Gelbaum and Kalisch (Canad. J. of Math. 4 (1952), 396-403), and the technique of [4] which needs metrizability !. (For example, when the t_x are closed mappings, can the "ontoness" of the t_x be used to prove that the operator $\pi_s f(x) = f(xs)$ on $L_2(S, \mu)$ is onto in the non-second countable case ? (that will suffice to prove that the support of an r^* -invariant measure is a left group when the t_x 's are closed).

REFERENCES

1. MUKHERJEA, A. and TSERPES, N.A. A problem on r^* -invariant measures on locally compact semigroups, Indiana Univ. Math. J. 21 (1972), 973-977.
2. TSERPES, N.A. and MUKHERJEA, A. On certain conjectures on invariant measures on semigroups, Semigroup Forum 1 (1970), 260-266.
3. RIGELHOF, R. Invariant measures on locally compact semigroups, Proc. Amer. Math. Soc. 28 (1971), 173-176.
4. TSERPES, N.A. and MUKHERJEA, A. Mesures de probabilité r^* -invariantes sur un semigroupe métrique, C.R. Acad. Sc. Paris Ser. A 268 (1969), 318-9.
5. BERGLUND, J.F. and HOFMANN, K.H. Compact semitopological semigroups and weakly almost periodic functions, Springer 1967, Lecture Notes in Math. no 42.

Special Issue on Intelligent Computational Methods for Financial Engineering

Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Lean Yu, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; yulean@amss.ac.cn

Shouyang Wang, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; sywang@amss.ac.cn

K. K. Lai, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; mskklai@cityu.edu.hk