

Ergodic Theory: Home Assignment 4

Let (X, \mathcal{B}, T, μ) be a probability preserving transformation. Prove the following corollary of Von-Neumann's ergodic theorem:

$$\mu \text{ is ergodic} \leftrightarrow \forall A, B \in \mathcal{B}, \frac{1}{n} \sum_{k=0}^{n-1} \mu(A \cap T^{-k}[B]) \xrightarrow{n \rightarrow \infty} \mu(A) \cdot \mu(B).$$

That is, a measure is ergodic if and only if it is "mixing on the average".

Good luck!