

SHORT COMMUNICATIONS

ABSOLUTE CONTINUITY OF MEASURES CORRESPONDING TO MARKOV
PROCESSES WITH DISCRETE TIME

A. A. LODKIN

(Translated by K. Durr)

We shall consider probability measures on a space $X = X_1 \times X_2 \times \dots$ (the space of trajectories of a random process), where $X_i = (Y, \mathfrak{A})$ is a measurable space (the space of states) on the σ -algebra generated by the cylindrical sets

$$A_1 \times A_2 \times \dots \times A_n \times X_{n+1} \times \dots, \quad A_i \subset X_i, \quad A_i \in \mathfrak{A}, \quad i = 1, \dots, n.$$

In the case when two measures μ and $\bar{\mu}$ are products of measures

$$\mu = \prod_{i=1}^{\infty} \mu_i, \quad \bar{\mu} = \prod_{i=1}^{\infty} \bar{\mu}_i,$$

and the μ_i and $\bar{\mu}_i$ are mutually absolutely continuous ($\mu_i \sim \bar{\mu}_i$), the question of the equivalence of μ and $\bar{\mu}$ is completely resolved by a theorem of Kakutani [1]. This theorem gives a criterion from which it results that two such measures are either equivalent or singular. A. M. Vershik proposed that one consider the wider class of Markov measures in which such a dichotomy exists.

1. Let us note several general facts on absolute continuity. Let μ and $\bar{\mu}$ be measures on X . If $\bar{\mu}$ is absolutely continuous with respect to μ ($\bar{\mu} < \mu$), then their projections $\bar{\mu}_n$ and μ_n onto $X_1 \times \dots \times X_n$ stand in the same relationship. Below we shall always assume that $\bar{\mu}_n < \mu_n$.

Let

$$\rho_n(x) = \frac{d\bar{\mu}_n}{d\mu_n}(x_1, \dots, x_n), \quad x = (x_1, x_2, \dots) \in X.$$

The sequence $\{\rho_n\}$ is a martingale and thus converges to some function ρ_∞ μ -a.e. (by a theorem of Doob, [2], p. 319).

Theorem 1. The absolute continuity of $\bar{\mu}$ with respect to μ is equivalent to each of the following conditions:

- the functions ρ_n are uniformly integrable with respect to μ ;
- $\rho_n \rightarrow \rho_\infty$ in $L^1(X, \mu)$;
- $\int_X \rho_\infty d\mu = 1$;
- $\rho_n \rightarrow \rho_\infty$ weakly in $L^1(X, \mu)$;
- $\rho_n^{1/q} \rightarrow \rho_\infty^{1/q}$ in $L^q(X, \mu)$, $q > 1$;
- $\lim_{q \rightarrow 1+0} \lim_n \int_X \rho_n^{1/q} d\mu = 1$.¹

PROOF. Assertions a–d follow from the cited theorem of Doob. Note that the sequence

$$f_n = |\rho_n^{1/q} - \rho_\infty^{1/q}|^q$$

¹ This condition is due to A. M. Vershik. Its proof was given in one of a series of lectures on the theory of measure on linear spaces given at Leningrad State University during the academic year 1967–68.

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