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STUDIA MATHEMATICA

Executive Editors: Z. Ciesielski, A. Pełczyński, W. Żelazko

The journal publishes original papers in English, French, German and Russian, mainly in functional analysis, abstract methods of mathematical analysis and probability theory. Usually 3 issues constitute a volume.

Detailed information for authors is given on the inside back cover. Manuscripts and correspondence concerning editorial work should be addressed to

STUDIA MATHEMATICA

Śniadeckich 8, P.O. Box 137, 00-950 Warszawa, Poland, fax 48-22-6293997

Subscription information (1997): Vols. 122-126 (15 issues); \$30 per issue.

Correspondence concerning subscription, exchange and back numbers should be addressed to

Institute of Mathematics, Polish Academy of Sciences
Publications Department

Śniadeckich 8, P.O. Box 137, 00-950 Warszawa, Poland, fax 48-22-6293997

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Published by the Institute of Mathematics, Polish Academy of Sciences
Typeset in TEX at the Institute
Printed and bound by

Фителийской Видорийской и Ви

PRINTED IN POLAND

ISSN 0039-3223

STUDIA MATHEMATICA 125 (1) (1997)

Constructions of cocycles over irrational rotations

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Abstract. We construct a coboundary cocycle which is of bounded variation, is homotopic to the identity and is Hölder continuous with an arbitrary Hölder exponent smaller than 1.

Introduction. This paper is a continuation of investigations from [5] and is devoted to constructions of Hölder continuous cocycles with nonzero topological degree which are coboundaries over some irrational rotations. We recall that Furstenberg [2] proved that no Lipschitz continuous cocycle with nonzero degree is a coboundary. The Lipschitz condition can be weakened to the absolute continuity (see [3], [4], [8]). However, in [5] a construction of a bounded variation continuous coboundary cocycle with nonzero degree has been presented showing that further weakenings are not possible. Here, by a refinement of the construction from [5] we give an example of a degree 1 bounded variation coboundary cocycle which is Hölder continuous for an arbitrary Hölder exponent smaller than 1. In fact, constructions of counterexamples of this type are equivalent to constructing special Cantor sets related to continued fraction expansion of an irrational number.

A part of this paper has been written when the second author visited Mathematical Institute in Luminy. He would like to thank Professors G. Rauzy and Ch. Mauduit for the most pleasant stay.

1. Notation. Let α be an irrational number from [0,1) and

$$\alpha = \frac{1}{a_1 + \frac{1}{a_2 + \dots}} = [0 : a_1, a_2, \dots]$$

1991 Mathematics Subject Classification: Primary 28D05.
Research of the first author supported by KBN grant PB 512/2/91.
Research of the second author supported by KBN grant PB 512/2/91.
Research of the third author supported by NSF grant DMS 01524351.

be its continued fraction expansion. The positive integers a_n are called the partial quotients of α . Put

(1)
$$\begin{cases} P_0 = 0, & P_1 = 1, & P_{n+1} = a_{n+1}P_n + P_{n-1}, \\ Q_0 = 1, & Q_1 = a_1, & Q_{n+1} = a_{n+1}Q_n + Q_{n-1}. \end{cases}$$

We have

(2)
$$\frac{1}{Q_n(Q_{n+1} + Q_n)} < \left| \alpha - \frac{P_n}{Q_n} \right| < \frac{1}{Q_n Q_{n+1}},$$
$$Q_{n+1} ||Q_n \alpha|| + Q_n ||Q_{n+1} \alpha|| = 1,$$

where ||t|| denotes the distance of a real number t from the set of integers. By $\{t\}$ we denote the fractional part of t.

Let T denote the irrational translation mod 1 by α on [0,1). From the continued fraction expansion of α we obtain, for each n, two Rokhlin towers $\xi_n, \overline{\xi}_n$ for T whose union is the whole interval [0,1). For n even,

$$\xi_n = \{ [0, \{Q_n\alpha\}), T[0, \{Q_n\alpha\}), \dots, T^{(a_{n+1}Q_n + Q_{n-1}) - 1}[0, \{Q_n\alpha\}) \},$$

$$\overline{\xi}_n = \{ [1 - \{Q_{n+1}\alpha\}, 1), T[1 - \{Q_{n+1}\alpha\}, 1), \dots, T^{Q_n - 1}[1 - \{Q_{n+1}\alpha\}, 1) \}.$$

Given a subsequence $\{n_k\}$ of natural numbers we define

$$I_k = [0, \{a_{2n_k+1}Q_{2n_k}\alpha\}), \quad J_k^s = T^{(s-1)Q_{2n_k}}[0, \{Q_{2n_k}\alpha\}),$$

 $s = 1, \ldots, a_{2n_k+1}$. Then

$$I_k = \bigcup_{s=1}^{a_{2n_k+1}-1} J_k^s$$

and by (1), $\eta_k = \{I_k, TI_k, \dots, T^{Q_{2n_k}-1}I_k\}$ is a Rokhlin tower.

Each measurable map $\varphi: \mathbb{S}^1 \to \mathbb{S}^1$ will be called a *cocycle*. By a standard method we will identify $\mathbb{S}^1 = [0,1)$ (with addition mod 1). Lebesgue measure on \mathbb{S}^1 will be denoted by μ . After our identification, T becomes a rotation

$$T(e^{2\pi ix}) = e^{2\pi i(x+\alpha)}, \quad x \in [0,1).$$

We say that a cocycle φ is a coboundary if $\varphi(x) = \xi(Tx)/\xi(x)$ for a measurable function $\xi: \mathbb{S}^1 \to \mathbb{S}^1$. Notice that if φ is a coboundary then the corresponding extension

$$T_{arphi}: (\mathbb{S}^1 imes \mathbb{S}^1, \widetilde{\mathcal{B}}, \widetilde{\mu}) o (\mathbb{S}^1 imes \mathbb{S}^1, \widetilde{\mathcal{B}}, \widetilde{\mu}), \hspace{5mm} T_{arphi}(x,z) = (Tx, arphi(x)z),$$

where \widetilde{B} is the product σ -algebra and $\widetilde{\mu}$ is the corresponding product measure, is not ergodic (the function $F(x,z) = \xi(x)z^{-1}$ is T_{φ} -invariant). Actually, T_{φ} is ergodic iff for each $k \in \mathbb{Z} \setminus \{0\}$ the cocycle φ^k is not a coboundary ([1]). Two cocycles will be called *cohomologous* if their quotient is a coboundary. Each cocycle is cohomologous to a continuous one ([7], see also [6], [9]); moreover, in the cohomology class of each cocycle φ there is a continuous one with a given degree $d \in \mathbb{Z}$ (recall that for a continuous function

 $\psi: \mathbb{S}^1 \to \mathbb{S}^1$ its degree $d(\psi)$ is defined as $\widetilde{\psi}(1) - \widetilde{\psi}(0)$, where $\widetilde{\psi}: [0,1] \to \mathbb{R}$ is continuous and $e^{2\pi i \widetilde{\psi}(x)} = \psi(e^{2\pi i x})$). Define

(3)
$$\varphi^{(n)}(z) = \begin{cases} \varphi(z)\varphi(Tz)\dots\varphi(T^{n-1}z), & n \ge 1, \\ 1, & n = 0, \\ (\varphi(T^nz)\dots\varphi(T^{-1}z))^{-1}, & n \le -1. \end{cases}$$

Following [5] if there exists a set $Y \subset \mathbb{S}^1$ of positive measure with the property that $\varphi^{(n)}(z) = 1$ whenever $z, T^n z \in Y$ (such a set is called a *fixing set* for φ) then φ is a coboundary.

2. Construction of α and a coboundary cocycle $\varphi : \mathbb{S}^1 \to \mathbb{S}^1$ which is Hölder continuous, has bounded variation and is homotopic to the identity. We start with the following simple observation.

LEMMA. Suppose that $L \in \mathbb{N}$ is odd. Then for every odd $K \geq 1$,

$$\sum_{r=0}^{L-1} \sum_{i=1}^{K} \left(\frac{r}{L} + \frac{i}{KL} \right) \in \mathbb{N}. \quad \blacksquare$$

Below, by a modification of the construction from [5] we will define a class of continuous bounded variation coboundary cocycles which are of degree 1. Then we will show that under certain additional assumptions, these cocycles are even Hölder continuous.

Let (K_n) be an arbitrary sequence of odd numbers, $K_n \geq 3$. Put

$$L_0 = 1$$
, $L_n = K_n L_{n-1}$, $n \ge 1$.

Assume that $\alpha = [0:a_1,a_2,\ldots]$ has unbounded partial quotients and moreover that $\{a_{2k+1}:k\geq 1\}$ is unbounded. Let $\varepsilon_j>0$ with

$$\sum_{j=1}^{\infty} \varepsilon_j < 1.$$

We will define $f_j:[0,1]\to [0,1]$ continuous increasing with $f_j(0)=0$, $f_j(1)=1$ and $\sum_{j=1}^{\infty}\|f_{j+1}-f_j\|_{\infty}<\infty$. A sequence (k_j) will be selected so that if we define

$$\Delta_j = J_j^1 \cup \ldots \cup J_j^{K_j}, \quad B_j = \bigcup_{s=0}^{Q_{2k_j}-1} \Delta_{j,s}, \quad ext{where} \quad \Delta_{j,s} = T^s \Delta_j,$$

then $\mu(B_j) < \varepsilon_j$. The function f_j will be constant on the gaps between $\Delta_{j,s}$ and linear (possibly constant) on $\Delta_{j,s}$. The set of those values of f_j which are assumed on the intervals of constancy will be exactly $\{1/L_{j-1}, 2/L_{j-1}, \ldots, 1\}$. Moreover, on such intervals the limit function f will coincide with f_j . If by

$$C_j = \Delta_{j,s_1} \cup \ldots \cup \Delta_{j,s_{t_j}}$$

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we denote the union of those $\Delta_{j,s}$ on which f_j is strictly increasing then $C_{j+1} \subset C_j$ and $f_{j+1} = f_j$ off C_j . Finally, we will show that all such cocycles are coboundaries by exhibiting fixing sets.

DEFINITION OF f_1 . Select k_1 so that

$$\frac{K_1}{a_{2k_1+1}} \le \varepsilon_1.$$

We define f_1 to be equal to 1 on $[0,1] \setminus \Delta_1$, $f_1(0) = 0$ and then complete f_1 to obtain a linear continuous function. Note that if $x \in J_1^1$ then

$$\sum_{i=0}^{K_1Q_{2k_1}-1} f_1(T^ix) = f_1(x) + f_1(T^{Q_{2k_1}}x) + \ldots + f_1(T^{(K_1-1)Q_{2k_1}}x) + M_1,$$

hence

$$\sum_{i=0}^{K_1Q_{2k_1}-1} f(T^i x) = f(x) + f(T^{Q_{2k_1}} x) + \ldots + f(T^{(K_1-1)Q_{2k_1}} x) + M_1,$$

where $M_1 \in \mathbb{N}$.

DEFINITION OF f_2 . Select $k_2 > k_1$ so that

$$\frac{K_2}{a_{2k_2+1}} \le \varepsilon_2.$$

We have $\Delta_2 \subset I_2 \subset J_1^1$; consequently, $T^{rQ_{2k_1}}\Delta_2 \subset T^{rQ_{2k_1}}J_1^1 = J_1^{r+1}$, $r=0,\ldots,K_1-1$. If we take Δ_1 and consider its partition into $\Delta_{2,rQ_{2k_1}},r=0,\ldots,K_1-1$, and the corresponding gaps then we put consecutively the values $1/L_1,2/L_1,\ldots,1$ on the gaps and then complete f_2 linearly on the remaining intervals. Note that if $x \in J_2^1$ then

$$\sum_{i=0}^{K_2 Q_{2k_2} - 1} f_2(T^i x) = \sum_{s=0}^{K_1 - 1} \sum_{j=0}^{K_2 - 1} f_2(T^{s Q_{2k_1} + j Q_{2k_2}} x) + M_2,$$

where $M_2 \in \mathbb{N}$, since if $T^r x \in J_1^1 \setminus \Delta_2$ then $\sum_{i=0}^{p-1} f(T^{r+i}x) \in \mathbb{N}$ by the Lemma and the definition of f_1 , where $p \geq 1$ is the smallest natural number such that $T^p x \in J_1^1$. Hence

$$\sum_{i=0}^{K_2Q_{2k_2}-1} f(T^ix) = \sum_{s=0}^{K_1-1} \sum_{j=0}^{K_2-1} f(T^{sQ_{2k_1}+jQ_{2k_2}}x) + M_2.$$

Moreover, observe that if $x \in J_1^1 \setminus \Delta_2$ then by definition of f_2 and the Lemma

we have

$$\sum_{i=0}^{K_1 Q_{2k_1} - 1} f(T^i x) = f(x) + f(T^{Q_{2k_1}} x) + \dots + f(T^{(K_1 - 1)Q_{2k_1}} x) + M_1$$

$$= f_2(x) + f_2(T^{Q_{2k_1}} x) + \dots + f_2(T^{(K_1 - 1)Q_{2k_1}} x) + M_1$$

$$= M'_1,$$

where $M_1' \in \mathbb{N}$. Finally, note that $||f_2 - f_1|| < 1/L_1$.

DEFINITION OF f_3 . Select $k_3 > k_2$ so that

$$\frac{K_3}{a_{2k_3+1}} \le \varepsilon_3.$$

We have $\Delta_3 \subset I_3 \subset J_2^1$; so $\Delta_{3,p}$ is a left-hand subinterval of $T^pJ_2^1$. We know that

$$\Delta_{2,0}, \ \Delta_{2,Q_{2k_1}}, \ \ldots, \ \Delta_{2,(K_1-1)Q_{2k_1}}$$

are all the intervals where f_2 is strictly increasing. The appropriate translations of Δ_3 will partition $\Delta_{2,rQ_{2k_1}}$ into K_2 translations of Δ_3 and K_2 gaps. We put

$$\frac{r}{L_1} + \frac{1}{L_2}, \ \frac{r}{L_1} + \frac{2}{L_2}, \ \dots, \ \frac{r+1}{L_1}$$

as the constant values on the consecutive gaps and then complete f_3 linearly on the remaining intervals. If now $x \in J_3^1$ then

$$\sum_{i=0}^{K_3 Q_{2k_3} - 1} f_3(T^i x) = \sum_{q=0}^{K_1 - 1} \sum_{s=0}^{K_2 - 1} \sum_{j=0}^{K_3 - 1} f_3(T^{qQ_{2k_1} + sQ_{2k_2} + jQ_{2k_3}} x) + M_3,$$

where $M_3 \in \mathbb{N}$, since if $T^r x \in J_2^1 \setminus \Delta_3$ then $\sum_{i=0}^{p-1} f(T^{r+i}x) \in \mathbb{N}$ by the Lemma and the definition of f_2 , where $p \geq 1$ is the smallest natural number such that $T^p x \in J_1^2$. Moreover, observe that if $x \in J_2^1 \setminus \Delta_3$ then

$$\sum_{i=0}^{K_2Q_{2k_2}-1} f(T^i x) = \sum_{s=0}^{K_1-1} \sum_{j=0}^{K_2-1} f(T^{sQ_{2k_1}+jQ_{2k_2}} x) + M_2$$

$$= \sum_{s=0}^{K_1-1} \sum_{j=0}^{K_2-1} f_3(T^{sQ_{2k_1}+jQ_{2k_2}} x) + M_2 = M_2',$$

where $M_2' \in \mathbb{N}$ by the definition of f_3 and the Lemma. Finally, $||f_3 - f_2|| \le 1/L_2$.

Continuing, we define f_n in such a way that

$$\frac{K_n}{a_{2k_n+1}} \le \varepsilon_n$$

and if

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$$\Delta_{n-1,s_1}, \Delta_{n-1,s_2}, \ldots, \Delta_{n-1,s_{t_{n-1}}} \quad (s_1 = 0)$$

are all the intervals where f_{n-1} is strictly increasing then the appropriate K_{n-1} translations of Δ_n will partition each Δ_{n-1,s_j} into K_{n-1} subintervals and K_{n-1} gaps and if we fix s_j then

$$\frac{r}{L_{n-2}} + \frac{1}{L_{n-1}}, \ \frac{r}{L_{n-2}} + \frac{2}{L_{n-1}}, \ \dots, \ \frac{r+1}{L_{n-2}}$$

are the constant values of f_n on the consecutive gaps, where r/L_{n-1} is the biggest value of constancy of f_{n-1} not exceeding the values of f_{n-1} on Δ_{n-1,s_j} . Then f_n is completed linearly. Also, if $x \in J_n^1$ then by the Lemma,

$$\sum_{i=0}^{K_nQ_{2k_n}-1} f_n(T^ix) = \sum_{j_1=0}^{K_1-1} \sum_{j_2=0}^{K_2-1} \cdots \sum_{j_n=0}^{K_n-1} f_n(T^{j_1Q_{2k_1}+j_2Q_{2k_2}+\cdots+j_nQ_{2k_n}}x) + M_n,$$

where $M_n \in \mathbb{N}$. As before, for $x \in J_{n-1}^1 \setminus \Delta_n$ by the definition of f_n and the Lemma we get

$$\begin{split} & K_{n-1}Q_{2k_{n-1}}-1 \\ & \sum_{i=0}^{K_{1}-1} f(T^{i}x) \\ & = \sum_{j_{1}=0}^{K_{1}-1} \sum_{j_{2}=0}^{K_{2}-1} \dots \sum_{j_{n-1}=0}^{K_{n-1}-1} f(T^{j_{1}Q_{2k_{1}}+j_{2}Q_{2k_{2}}+\dots+j_{n-1}Q_{2k_{n-1}}}x) + M_{n-1} \\ & = \sum_{j_{1}=0}^{K_{1}-1} \sum_{j_{2}=0}^{K_{2}-1} \dots \sum_{j_{n-1}=0}^{K_{n-1}-1} f_{n}(T^{j_{1}Q_{2k_{1}}+j_{2}Q_{2k_{2}}+\dots+j_{n-1}Q_{2k_{n-1}}}x) + M_{n-1} = M'_{n-1}, \end{split}$$

where $M'_{n-1} \in \mathbb{N}$. Finally, $||f_n - f_{n-1}|| \leq 1/L_{n-1}$. We have

$$\sum_{n>1} \|f_{n+1} - f_n\| \le 1/L_n < \infty$$

and therefore $f = \lim_{n\to\infty} f_n$ is well-defined, increasing continuous and f(0) = 0, f(1) = 1.

THEOREM. If f is defined as above then the cocycle $e^{2\pi i f}$ is a coboundary.

Proof. We have $\mu(B_j) < \varepsilon_j$, $j \ge 1$, so $0 < \mu(Y) < 1$, where $Y = [0,1) \setminus \bigcup_{j=1}^{\infty} B_j$. It remains to prove that Y is a fixing set for $e^{2\pi i f}$.

All we need to show is that if $x, T^N x \in Y$ then

(4)
$$f(x) + f(Tx) + \ldots + f(T^{N-1}x) \in \mathbb{Z}.$$

First, note that if also $Tx, T^2x, \ldots, T^{N-1}x \in Y$ then $f(T^ix) = 1$ for $i = 0, \ldots, N-1$ and so we are done. Therefore, assume that $T^nx \notin Y$ for

some 0 < n < N and let n be minimal with this property. Now $f(x), f(Tx), \ldots, f(T^{n-1}x) = 1$ and there exists $j \ge 1$ such that $T^nx \in B_j$. Since $T^{n-1}x \notin B_j$ we have $T^nx \in \Delta_j$, but B_j can be considered as a Rokhlin tower with base J_j^1 and height $Q_{2k_j}K_j - 1$, so we must have $T^nx \in J_j^1$. Assume that j is the biggest such that $x \in \Delta_j$. We will prove that

(5)
$$f(T^n x) + \ldots + f(T^{n+Q_{2k_j} K_j - 1} x) \in \mathbb{N}.$$

Indeed, first notice that $T^n x \notin B_{j+1}$ because $T^n x \notin \Delta_{j+1}$ by our choice of j and if $T^n x \in B_{j+1} \setminus \Delta_{j+1}$ then $T^{n-1} x \in B_{j+1}$, so $T^{n-1} x$ would belong to Y, a contradiction. Therefore, by the definition of f_j we get

$$\sum_{i=0}^{K_{j}Q_{2k_{j}}-1} f_{j}(T^{n+i}x)$$

$$= \sum_{m_{1}=0}^{K_{1}-1} \sum_{m_{2}=0}^{K_{2}-1} \dots \sum_{m_{j}=0}^{K_{j}-1} f_{j}(T^{m_{1}Q_{2k_{1}}+m_{2}Q_{2k_{2}}+\dots+m_{j}Q_{2k_{j}}+n}x) + M_{j},$$

where $M_j \in \mathbb{N}$. But since $T^n x \notin B_{j+1}$, we see that $f_j(T^{n+i}x)$ can be different from $f(T^{n+i}x)$ only for those i which are of the form $i = m_1 Q_{2k_1} + m_2 Q_{2k_2} + \dots + m_j Q_{2k_j}$. Consequently

$$\sum_{i=0}^{K_j Q_{2k_j} - 1} f(T^{n+i}x)$$

$$= \sum_{m_1=0}^{K_1 - 1} \sum_{m_2=0}^{K_2 - 1} \dots \sum_{m_j=0}^{K_j - 1} f(T^{m_1 Q_{2k_1} + m_2 Q_{2k_2} + \dots + m_j Q_{2k_j} + n}x) + M_j.$$

However, $T^n x \notin \Delta_{j+1}$, so that

$$f(T^{m_1Q_{2k_1}+m_2Q_{2k_2}+\ldots+m_jQ_{2k_j}+n}x) = f_{j+1}(T^{m_1Q_{2k_1}+m_2Q_{2k_2}+\ldots+m_jQ_{2k_j}+n}x).$$

By the definition of f_{j+1} we obtain

$$\sum_{m_1=0}^{K_1-1}\sum_{m_2=0}^{K_2-1}\dots\sum_{m_j=0}^{K_j-1}f_{j+1}(T^{m_1Q_{2k_1}+m_2Q_{2k_2}+\dots+m_jQ_{2k_j}+n}x)\in\mathbb{N},$$

so (5) has been proved.

Now, note that $x_1 = T^{n+Q_{2k_j}K_j}x \in J^1_{j-1}\setminus \Delta_j$ (since in fact $x_1 \in J^{K_j+1}_j$), and therefore we can repeat the same arguments for x_1, \ldots, x_{j-1} as for x_0 to obtain

$$x_2 \in J_{j-2}^1 \setminus \Delta_{j-1}, \ldots, x_{j-1} \in J_1^1 \setminus \Delta_2$$

and the corresponding sums are integers. It remains to prove that $x_j = T^{Q_{2k_1}K_1}x_{j-1} \in Y$. Obviously $x_j \notin B_1$ since $x_j \in J_1^{K_1+1}$. Suppose that $x_j \in B_2$. Then automatically $T^{-k}x_j \in B_2$ for all $k = 0, 1, \ldots, p_2$, where p_2

is greater than $Q_{2k_1}K_1$, in particular $x_{j-1} \in B_2$, which is a contradiction. Similarly if $x_j \in B_3$ then $T^{-k}x_j \in B_3$ for all $k=0,1,\ldots,p_3$, where p_3 is greater than $Q_{2k_2}K_2 + Q_{2k_1}K_1$; in particular $x_{j-2} \in B_3$, which is a contradiction. In the same way we exclude the possibility $x_j \in B_4,\ldots,x_j \in B_j$. If $x_j \in B_{j+r}, \ r \geq 1$ then we still obtain a contradiction by similar arguments, though this time to the fact that $T^nx \notin B_{j+r}$ for all $r \geq 1$.

Define

$$h_n = 1/L_{n-1}, \quad p_n = |J_n^1| - |\Delta_{n+1}|, \quad n = 1, 2, \dots$$

Note that h_n represents the distance between consecutive values of constancy of f_n , while p_n represents the length of the shortest interval of constancy for f_{n+1} .

PROPOSITION. If there exist C > 0 and $0 < \delta < 1$ such that for all $n \ge 0$,

$$(6) h_n \le C p_n^{\delta}$$

then the function f defined in the Theorem is Hölder continuous.

Proof. Take $x, x' \in [0, 1)$. We want to prove that

$$|f(x) - f(x')| \le C|x - x'|^{\delta}.$$

If there exists $n \geq 1$ such that x, x' belong to the same interval of constancy of f_n then (7) is satisfied. Suppose that this is not the case. Then there exists a smallest n with the property that either

- (i) between x and x' there is at least one interval of constancy of f_{n+1} or
- (ii) x and x' belong to two consecutive intervals of constancy of f_{n+1} (these two intervals can be of different size).

In case (i) we have

$$|x-x'| \ge p_n, \quad |f(x)-f(x')| \le h_n$$

so (7) follows immediately from (6).

In case (ii) we have

$$|x - x'| > p_{n+1}, \quad |f(x) - f(x')| = h_{n+1}$$

and again (7) follows from (6).

Set $i_n = |I_n|$ and $j_n = |J_n^1|$. In view of (1) and (2), for each $n \ge 1$ we have

$$\frac{a_{2k_{n+1}+1}}{Q_{2k_{n+1}+1}+Q_{2k_{n+1}}} < i_{n+1} < \frac{a_{2k_{n+1}+1}}{Q_{2k_{n+1}}}$$

so that

$$\frac{1}{3Q_{2k_{n+1}}} < i_{n+1}.$$

Moreover,

$$\frac{1}{Q_{2k_n+1}} > j_n > \frac{1}{Q_{2k_n+1} + Q_{2k_n}}.$$

Therefore $J_{n+1} \subset I_{n+1} \subset J_n$. Furthermore,

$$j_{n+1} = \frac{i_{n+1}}{a_{2k_{n+1}+1}} \ge \frac{1}{3Q_{2k_{n+1}}a_{2k_{n+1}+1}} \ge \frac{1}{3 \cdot 2Q_{2k_{n+1}-1}a_{2k_{n+1}}a_{2k_{n+1}+1}}$$

$$\ge \frac{1}{3 \cdot 2^2Q_{2k_{n+1}-2}a_{2k_{n+1}-1}a_{2k_{n+1}}a_{2k_{n+1}+1}} \ge \dots$$

By continuing, we see that for each $n \ge 1$,

(8)
$$j_n \ge \frac{1}{3 \cdot 2^{2k_n - 1} \prod_{s=1}^{2k_n + 1} a_s}$$

Now, $|\Delta_{n+1}| = K_{n+1}j_{n+1} \le \varepsilon_n i_{n+1} < \varepsilon_n j_n$. Thus $p_n \ge (1-\varepsilon_n)j_n$ and by (8),

(9)
$$p_n \ge \frac{1 - \varepsilon_n}{3 \cdot 2^{2k_n - 1} \prod_{s=1}^{2k_n + 1} a_s} . \blacksquare$$

COROLLARY 1. If for $\alpha = [0: a_1, a_2, ...]$ there exists a sequence (k_n) such that for each $n \geq 1$,

(a)
$$\frac{K_n}{a_{2k_n+1}} \le \varepsilon_n$$
,

(b)
$$\frac{1}{K_1 \cdot \dots \cdot K_{n-1}} \le C \left(\frac{1 - \varepsilon_n}{3 \cdot 2^{2k_n - 1} \prod_{s=1}^{2k_n + 1} a_s} \right)^{\delta}$$

for some C>0 and $0<\delta<1$ then there exists a coboundary cocycle $\psi:\mathbb{S}^1\to\mathbb{S}^1$ which is of bounded variation, Hölder continuous and has degree 1. \blacksquare

COROLLARY 2. There exists an irrational number α and a bounded variation coboundary cocycle which is homotopic to the identity and Hölder continuous with an arbitrary Hölder exponent $0 < \delta < 1$.

Proof. Let $0 < \lambda_n \to 0$ and define $\widetilde{p}_n = 2^{\lambda_1 + \ldots + \lambda_n} \widetilde{p}_0$, where $\widetilde{p}_0 > 0$. We will assume that

(10)
$$(\forall n \ge 1) \qquad \sum_{j=1}^{n} \lambda_j \ge \frac{1}{2} \sqrt{n}.$$

Therefore

$$\widetilde{p}_n \ge 2^{\frac{1}{2}\sqrt{n}}\widetilde{p}_0.$$

Choose $-1 < \eta_i < 1$ so that $p_i = \tilde{p}_i + \eta_i$ is odd. Note that

$$\Big|\sum_{i=0}^{n-1} \widetilde{p}_i - \sum_{i=0}^{n-1} p_i\Big| \le n.$$

We have

(12) for each $0 < \delta < 1$ there exists n_0 such that for all $n \ge n_0$,

$$\sum_{i=0}^{n-1} p_i \ge n\delta + \frac{(n+1)(n+2)}{2}\delta + \left(\sum_{i=0}^{n} p_i\right)\delta.$$

Indeed, first notice that

$$\frac{n^2}{\sum_{i=0}^{n-1} p_i} \to 0$$

by (11). Then observe that $\lim p_n/p_{n-1} = \lim \widetilde{p}_n/\widetilde{p}_{n-1} = 1$, so

$$\lim \frac{p_n}{\sum_{i=0}^{n-1} p_i} = 0.$$

Therefore (12) holds true since $\delta < 1$.

Put $a_1 = 5 \cdot 5^{p_0}$, $a_{2n+1} = 5^{n+1} \cdot 5^{p_n}$ and $a_{2t} = 1$ for all $t \ge 1$. So we let $\varepsilon_n = 1/5^n$ and $K_n = 5^{p_n}$. Now set $k_n = n$. By Corollary 1 it suffices to show that for every $0 < \delta < 1$ there exists C > 0 such that for all $n \ge 1$,

$$\frac{1}{5^{p_1} \cdot \ldots \cdot 5^{p_{n-1}}} \le C \left(\frac{1 - 1/5^n}{5 \cdot 3^{n-1} \cdot (5 \cdot 5^{p_0}) \cdot \ldots \cdot (5^{n+1} \cdot 5^{p_n})} \right)^{\delta}$$

whence it is enough to show that

$$C \cdot 5^{p_1 + \dots + p_{n-1}} \left(1 - \frac{1}{5^n} \right)^{\delta} \ge 5^{n\delta} \cdot 5^{(n+1)(n+2)\delta/2} \cdot 5^{(p_0 + \dots + p_n)\delta}.$$

Therefore our assertion follows directly from (12) for an appropriate choice of C.

Remark. In [8] it is shown that if $f: \mathbb{S}^1 \to \mathbb{R}$ and $g \in L^2(\mathbb{S}^1)$ with $g(x) = \sum_{n \neq 0} g_n e^{2\pi i n x}$ and $g_n = o(1/n)$ then for every irrational α there exists a subsequence (Q_{n_j}) of denominators of α such that

(13)
$$g^{(Q_{n_j})} \to 0 \quad \text{in} \quad L^2(\mathbb{S}^1).$$

generalizing the previously known similar result for absolutely continuous functions (see [4]). As noticed in [3], the condition (13) says in particular that for each nonzero $d \in \mathbb{Z}$ the cocycle $e^{2\pi i(dx+g(x))}$ is ergodic with respect to every irrational rotation.

The result of this section says then that (13) is not satisfied for the cocycle g(x) = f(x) - x, where f comes from Corollary 2; the condition (13) is not satisfied though the Fourier coefficients of g are absolutely summable and $g_n = O(1/n)$ with $g_n = o(1/n)$ for n from a set of density 1.

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Received November 6, 1995 (3563) Revised version March 11, 1996