

# The Existence and Significance of Ergodic Transformations

*Excerpts from the Introduction to Oxtoby and Ulam's  
"Measure-Preserving Homomorphisms  
and Metrical Transitivity"*

In the study of dynamical systems one is led naturally to the consideration of measure-preserving transformations. A Hamiltonian system of  $2n$  differential equations induces in the phase space of the system a measure-preserving flow, that is, a one-parameter group of transformations that leave invariant the  $2n$ -dimensional measure. . . . If the differential equations are sufficiently regular the flow will have corresponding properties of continuity and differentiability. Thus the study of one-parameter continuous groups of measure-preserving automorphisms of finite dimensional spaces has an immediate bearing on dynamics and the theory of differential equations.

In statistical mechanics one is especially interested in time-averaging properties of a system. In the classical theory the assumption was made that the average time spent in any region of phase space is proportional to the volume of the region in terms of the invariant measure, more generally, that time-averages may be replaced by space-averages. To justify this interchange, a number of hypotheses were proposed, variously known as ergodic or quasi-ergodic hypotheses, but a rigorous discussion of the precise conditions under which the interchange is permissible was only made possible in 1931 by the ergodic theorem of Birkhoff. This established the *existence* of the time-averages in question, for almost all initial condi-

tions, and showed that if we neglect sets of measure zero, the interchange of time- and space-averages is permissible if and only if the flow in the phase space is *metrically transitive*. A transformation or a flow is said to be metrically transitive if there do not exist two disjoint invariant sets both having positive measure. Thus the effect of the ergodic theorem was to replace the ergodic hypothesis by the hypothesis of metrical transitivity.

Nevertheless, in spite of the simplification introduced by the ergodic theorem, the problem of deciding whether particular systems are metrically transitive or not has proved to be very difficult. . . .

. . . The known examples of metrically transitive continuous flows are all in manifolds, indeed in manifolds of restricted topological type, either toruses or manifolds of direction elements over surfaces of negative curvature. An outstanding problem in ergodic theory has been the existence question—can a metrically transitive continuous flow exist in an arbitrary manifold, or in any space that is not a manifold? In the present paper we shall obtain a complete answer to this question, at least on the topological level, for polyhedra of dimension three or more. It will appear that the only condition that needs to be imposed is a trivially necessary kind of connectedness. In particular, there exists a metrically transitive continuous flow in the cube, in the solid

torus, and in any pseudo-manifold of dimension at least three. Since the phase spaces of dynamical systems have the required kind of connectedness, it follows that the hypothesis of metrical transitivity in dynamics involves no *topological* contradiction. More precisely, in any phase space there can exist a continuous flow metrically transitive with respect to the invariant measure associated with the system.

It must be emphasized, however, that our investigation is on the topological level. The flows we construct are continuous groups of measure-preserving automorphisms, but not necessarily differentiable or derivable from differential equations. Thus they correspond to dynamical systems only in a generalized sense.

It may be recalled that the original ergodic hypothesis of Boltzmann—that a single streamline passes through all points of phase space—had to be abandoned because it involved a topological impossibility. It was replaced by a quasi-ergodic hypothesis—that some streamline passes arbitrarily close to all points of phase space. But it is not obvious that even this weak hypothesis is topologically reasonable in general phase spaces, and in any case it is not sufficient to justify the interchange of time- and space-averages. It is therefore of some interest to know that the ergodic hypothesis in its modern form of metrical transitivity is at least free from any objection on topological grounds.... ■

*Editor's note: Despite the existence of ergodic transformations, the ergodicity of many familiar dynamical systems remains an open and thought-provoking question. For details see Patrascioiu's article, "The Ergodic Hypothesis: A Complicated Problem of Mathematics and Physics."*

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