

Compact subgroups in the centralizer of natural factors of an ergodic group extension of a rotation determine all factors

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Abstract For ergodic group extensions of transformations with discrete spectra it is proved that each invariant sub- σ -algebra is determined by a compact subgroup in the centralizer of a natural factor

0 Introduction

In [5] the set of ergodic measures for compact abelian group extensions of a given transformation was described. In the present paper, in a sense, we go further and we study the set of ergodic self-joinings of ergodic group extensions of transformations with discrete spectra. These joinings turn out to be natural, namely, every ergodic self-joining of an ergodic compact, abelian group extension $T_\varphi: (X \times G, \tilde{\mu}) \rightarrow (X \times G, \tilde{\mu})$ of a transformation with a discrete spectrum $T: (X, \mu) \rightarrow (X, \mu)$ must be the relatively independent extension of an isomorphism between some two natural factors of T_φ (by a natural factor of a G -extension T_φ we mean the action of T_φ on the quotient space $X \times G/H$, for H a closed subgroup of G).

In [11] (see also [3], [4]) Veech proved that for any ergodic transformation U with the 2-fold simplicity property (we use the definition of 2-fold simplicity from [4]), there was a one-to-one correspondence between invariant sub- σ -algebras and compact subgroups in the centralizer $C(U)$ of U . This Veech correspondence is given by

$$\mathcal{C} \leftrightarrow H(\mathcal{C}) = \{S \in C(U) \mid (\forall A \in \mathcal{C}) S^{-1}A = A\}$$

for each U -invariant sub- σ -algebra \mathcal{C} .

In this paper, using the structure of self-joinings, we prove that for any T_φ -invariant sub- σ -algebra of an ergodic group extension of a rotation there is a compact subgroup in the centralizer of a natural factor giving rise to the Veech correspondence.

1 Ergodic joinings of group extensions of transformations with discrete spectra

Let T_i ($i = 1, \dots, n$) be ergodic automorphisms of Lebesgue spaces $(X_i, \mathcal{B}_i, \mu_i)$, where μ_i is a T_i -invariant probability measure on a σ -algebra \mathcal{B}_i of subsets of X_i ,

Definition 1 [9, 4] By an n -joining of T_1, \dots, T_n we mean any $T_1 \times \dots \times T_n$ -invariant measure λ on $\mathcal{B}_1 \otimes \dots \otimes \mathcal{B}_n$ such that for each $i = 1, \dots, n$ and each $A_i \in \mathcal{B}_i$,

$$\lambda(X_1 \times \dots \times X_{i-1} \times A_i \times X_{i+1} \times \dots \times X_n) = \mu_i(A_i)$$

The set of all n -joinings of T_1, \dots, T_n will be denoted by $J(T_1, \dots, T_n)$. The subset of $J(T_1, \dots, T_n)$ consisting of all ergodic measures will be denoted by $J^e(T_1, \dots, T_n)$. It is clear that if $\lambda \in J(T_1, \dots, T_n)$ and

$$\lambda = \int_{E(T_1, \dots, T_n)} e \, d\tau(e)$$

is its ergodic decomposition with $E(T_1, \dots, T_n)$ being the set of all ergodic measures on $\mathcal{B}_1 \otimes \dots \otimes \mathcal{B}_n$, then

$$\tau(J^e(T_1, \dots, T_n)) = 1$$

Hence, we can say that the ergodic components of an n -joining are n -joinings. In particular, $J^e(T_1, \dots, T_n)$ is nonempty since $\mu_1 \times \dots \times \mu_n \in J(T_1, \dots, T_n)$.

If $n = 2$ we say (for short) *joinings* (instead of 2-joinings). If $T_1 = T_2 = \dots = T_n = T$ we say *n-self-joinings* of T .

Let $T : (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ be an ergodic automorphism. By the *centralizer*, $C(T)$, of T we mean the set of all $S : (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ commuting with T , i.e. $ST = TS$. This set is endowed with the weak topology given by $S_n \rightarrow S$ iff for each $A \in \mathcal{B}$, $\mu(S_n^{-1}A \Delta S^{-1}A) \rightarrow 0$. For any $S \in C(T)$ we can define the corresponding *graph joining* μ_S defined on rectangles as

$$\mu_S(A \times B) = \mu(A \cap S^{-1}B) \tag{1}$$

The following characterization of graph joinings can be easily proved

LEMMA 1 Let $\lambda \in J^e(T, T)$. Then λ is a graph joining iff for any $A \in \mathcal{B}$ there is $\mathcal{B} \in \mathcal{B}$ with $\lambda(A \times X \Delta X \times B) = 0$, i.e. λ identifies the two marginal sub- σ -algebras of $\mathcal{B} \otimes \mathcal{B}$.

If $S_1, \dots, S_{n-1} \in C(T)$ then the measure defined as

$$\mu_{S_1, \dots, S_{n-1}}(A_0 \times A_1 \times \dots \times A_{n-1}) = \mu(A_0 \cap S_1^{-1}A_1 \cap \dots \cap S_{n-1}^{-1}A_{n-1})$$

is an element of

$$J^e(\underbrace{T, \dots, T}_{n \times}, T)$$

Any T -invariant sub- σ -algebra $\ell \subset \mathcal{B}$ is called a *factor* of T (more precisely, the action of T on ℓ is called a factor of T on \mathcal{B}). Assume, that two factors ℓ_1, ℓ_2 are isomorphic, i.e. there exists

$$S : (T, X_1, \ell_1, \mu) \rightarrow (T, X_2, \ell_2, \mu),$$

where X_1, X_2 are the corresponding quotients. We can lift this isomorphism to a self-joining λ of T by

$$\lambda(A \times B) = \int_{X_1} E(A | \ell_1)(\bar{x}) E(B | \ell_2)(S\bar{x}) \, d\mu(\bar{x}) \tag{2}$$

Such a joining is called the *relatively independent extension of the isomorphism S*. Note that λ need not be ergodic. In particular, when $\ell = \ell_1 = \ell_2$ and $S = \text{id}$, λ is called the *relatively independent extension of the diagonal measure on ℓ* . This joining also need not be ergodic.

From now on we assume that $T : (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ is an ergodic transformation with discrete spectrum, $1 \in L^2(X, \mathcal{B}, \mu) = \text{span} \{f_\alpha : \alpha \in \text{Sp}(T), f_\alpha \circ T = \alpha f_\alpha\}$, where $\text{Sp}(T)$ is the point spectrum of the unitary operator $T : L^2(X, \mathcal{B}, \mu) \rightarrow L^2(X, \mathcal{B}, \mu)$, $Tf = f \circ T$.

PROPOSITION 1 *Let $T : (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ be an ergodic transformation with discrete spectrum. Then*

- (i) $C(T)$ is a group, and
- (ii) $J^e(T, T) = \{\mu_S : S \in C(T)\}$

Proof Obviously (i) follows from (ii). Take $\lambda \in J^e(T, T)$. We will show that λ identifies two marginal sub- σ -algebras $\tilde{\mathcal{B}}_1 = \{A \times X : A \in \mathcal{B}\}$, $\tilde{\mathcal{B}}_2 = \{X \times B : B \in \mathcal{B}\}$. To this end let us look at $L^2(X \times X, \mathcal{B} \otimes \mathcal{B}, \lambda)$ and the corresponding marginal subspaces

$$L^2(\tilde{\mathcal{B}}_1) = \{\tilde{f} : \tilde{f}(x, y) = f(x), f \in L^2(X, \mu)\},$$

$$L^2(\tilde{\mathcal{B}}_2) = \{\tilde{f} : \tilde{f}(x, y) = f(y), f \in L^2(X, \mu)\}$$

Since $\lambda \in J(T, T)$, both $L^2(\tilde{\mathcal{B}}_1)$ and $L^2(\tilde{\mathcal{B}}_2)$ are naturally identified with $L^2(X, \mu)$. Therefore they are spanned by $\{\tilde{f}_\alpha : \alpha \in \text{Sp}(T)\}$, $\{\tilde{f}_\alpha : \alpha \in \text{Sp}(T)\}$ respectively. But λ is ergodic, so

$$\tilde{f}_\alpha = a_\alpha \tilde{f}_\alpha, \quad a_\alpha \in \mathbb{C},$$

and consequently $L^2(\tilde{\mathcal{B}}_1) = L^2(\tilde{\mathcal{B}}_2)$ as two subspaces in $L^2(X \times X, \lambda)$. This is equivalent to saying that $\tilde{\mathcal{B}}_1$ and $\tilde{\mathcal{B}}_2$ are identified by λ . An application of Lemma 1 gives the result.

Remark The notion of graph joining (1) can be easily transferred to the case $J^e(T_1, T_2)$ where we consider isomorphism between T_1 and T_2 . Lemma 1 still works and the proof of Proposition 1 gives rise to a new proof of the well-known result that if T_1 and T_2 are ergodic transformations with discrete spectrum and $\text{Sp}(T_1) = \text{Sp}(T_2)$ then they are isomorphic (actually each ergodic joining between T_1 and T_2 is the graph of an isomorphism).

As an immediate consequence of Proposition 1 we get

COROLLARY 1 *If $T : (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ is an ergodic automorphism with discrete spectrum then*

$$J^e(\underbrace{T, \dots, T}_n) = \{\mu_{S_1, \dots, S_{n-1}} : S_1, \dots, S_{n-1} \in C(T)\}.$$

Let G be a compact metric abelian group equipped with a normalized Haar measure ν . Let $\varphi : X \rightarrow G$ be a measurable map. Define

$$T_\varphi : (X \times G, \mu \times \nu) \rightarrow (X \times G, \mu \times \nu),$$

$$T_\varphi(x, g) = (Tx, \varphi(x)g)$$

T_φ is called a *group extension* of T Following [8] T_φ is ergodic iff whenever $\alpha \in \hat{G}$ (i.e. α is a character of G) and a measurable

$$h: X \rightarrow S^1 = \{z \in \mathbb{C} \mid |z|=1\} \text{ satisfy } h(Tx)h(x)^{-1} = \alpha(\varphi(x)), \tag{3}$$

then $\alpha = 1$

We will also use the following result

PROPOSITION 2 [7] *Let T_φ be an ergodic G -extension of T . Let $\bar{S} \in C(T_\varphi)$. Then there are a continuous group epimorphism $v: G \rightarrow G$, a measurable map $f: X \rightarrow G$ and $S \in C(T)$ such that*

$$\bar{S}(x, y) = S_{f,v}(x, y) = (Sx, f(x)v(y)) \tag{4}$$

Let $H \subset G$ be a closed (compact) subgroup. Then we can consider the action of T_φ on $X \times G/H$. The factors of this form are called *natural factors*. In fact these are the only factors of T_φ that contain the σ -algebra $\{A \times G \mid A \in \mathcal{B}\}$ ([4], [11]).

Our aim is to describe all ergodic self-joinings for an ergodic G -extension of T_φ . Without loss of generality we can assume that T is an ergodic rotation on a compact monothetic group X . First we will work with the situation where T_φ is not necessarily ergodic. Take an ergodic component λ .

Let $\Pi: X \times G \rightarrow X$, $\Pi(x, g) = x$. Then, if λ is an ergodic T_φ -invariant measure on $X \times G$ then $\lambda\Pi^{-1}$ is T -ergodic, hence $\lambda\Pi^{-1} = \mu$. We will also use the following straightforward result

LEMMA 2 *There is a measurable T_φ -invariant subset $Y \subset X \times G$, $\lambda(Y) = 1$ such that for each $(x, g) \in Y$ and for each continuous function f on $X \times G$ (i.e. $f \in C(X \times G)$)*

$$\lim_{n \rightarrow \infty} S_n(f)(x, g) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^{n-1} f \circ (T_\varphi)^k(x, g) = \int f d\lambda$$

Let us denote by H the stabilizer of λ in G , i.e.

$$H = \{g \in G \mid \lambda g = \lambda\},$$

where $\lambda g(A \times B) = \lambda(A \times Bg^{-1})$ or

$$\int f(x, g) d(\lambda g) = \int f(x, hg) d\lambda \quad \text{for } f \in C(X \times G)$$

Let us denote $f \circ g(x, h) = f(x, hg)$

LEMMA 3 (i) H is a closed subgroup of G (ii) If $(x, g), (x, h) \in Y$ then $hH = gH$

Proof As (i) is obvious, we will prove (ii). Take $f \in C(X \times G)$. Then $(x, g) \in Y$ implies $S_n(f)(x, g) \rightarrow \int f d\lambda$. But

$$S_n(f)(x, g) = S_n(f)(x, hh^{-1}g) = S_n(f \circ h^{-1})(x, h)$$

since the action of G on the second coordinate commutes with T_φ . But from our assumption, $(x, h) \in Y$ so

$$S_n(f \circ h^{-1})(x, h) \xrightarrow{n \rightarrow \infty} \int f \circ h^{-1} d\lambda = \int f d(\lambda h^{-1}g)$$

Because f is an arbitrary element of $C(X \times G)$, $\lambda h^{-1}g = \lambda$, or, similarly, $h^{-1}g \in H$

Let us decompose λ over the factor (X, T, μ)

$$\lambda = \int_X \lambda_x d\mu(x)$$

LEMMA 4 $\lambda_x = \nu_H \mu$ -a e, where ν_H is Haar measure on H , $g = g(x)$ and $(x, g) \in Y$

Proof Let A be a Borel subset of G , $h \in H$ Let

$$M = \{x \in X \mid \lambda_x(Ah^{-1}) < \lambda_x(A)\}$$

and suppose that $\mu(M) > 0$ Then

$$\begin{aligned} \lambda(M \times A) &= \lambda h(M \times A) = \lambda(M \times Ah^{-1}) = \int_M \lambda_x(Ah^{-1}) d\mu(x) \\ &< \int_M \lambda_x(A) d\mu(x) = \lambda(M \times A), \end{aligned}$$

a contradiction Similarly we show that $\mu\{x \in X \mid \lambda_x(Ah^{-1}) > \lambda_x(A)\} = 0$ As a conclusion we have $\lambda_x h = \lambda_x \mu$ -a e Let $(x, g) \in Y$ From Lemma 3(ii) it follows that

$$Y \cap (\{x\} \times G) = \{x\} \times gH$$

Hence $\lambda_x(gH) = 1$ This implies $\lambda_x g^{-1}(H) = 1$ But for $h \in H$

$$(\lambda_x g^{-1})h = (\lambda_x h)g^{-1} = \lambda_x g^{-1}$$

Thus $\lambda_x g^{-1}$ is invariant under all translations by elements of H and therefore $\lambda_x g^{-1} = \nu_H$

Remark Lemma 4 implies that if we denote by $\tilde{\lambda} = \int_X \tilde{\lambda}_x d\mu(x)$ the image of λ on $X \times G/H$ then $\tilde{\lambda}_x$ is a Dirac measure μ -a e This allows us to define a measurable function $f: X \rightarrow G/H$ by

$$f(x) = (\tilde{\lambda}_x)^{-1}(1), \tag{5}$$

i.e. $f(x)$ is the only atom of $\tilde{\lambda}_x$ on G/H (f is measurable since $f^{-1}(A) = E(\chi_{X \times A} | \mathcal{B})^{-1}(1)$, for any Borel subset $A \subset G/H$) Moreover, the T_φ -invariance of λ implies

$$f(Tx) = \varphi(x)f(x) \tag{6}$$

LEMMA 5 The system $(X \times G, T_\varphi, \lambda)$ is isomorphic to $(X \times H, T_\psi, \mu \times \nu_H)$ where $\psi: X \rightarrow H$ is measurable (i.e. ergodic T_φ -invariant measures induce ergodic group extensions automorphisms)

Proof Define $t: X \rightarrow G$ by the formula $t(x) = U(f(x))$, where U is a measurable selector for the natural map $G \rightarrow G/H$ (see [10], p 5), i.e. U satisfies $U(gH)H = gH$ Then $t(x) \in f(x) \mu$ -a e and, by (6), $\varphi(x)t(x)H = t(Tx)H$ Put

$$\psi(x) = \varphi(x)t(Tx)^{-1}t(x) \in H \tag{7}$$

Therefore from Lemma 4 it follows that

$$j: (X \times H, T_\psi, \mu \times \nu_H) \rightarrow (X \times G, T_\varphi, \lambda)$$

acting as $j(x, h) = (x, t(x)h)$ is an isomorphism

Let

$$\begin{aligned} \Gamma &= \{\gamma \in \hat{G} \mid \text{there is a measurable } h: X \rightarrow S^1 \text{ such that} \\ &\quad h(Tx)h(x)^{-1} = \gamma(\varphi(x)) \mu\text{-a e}\} \end{aligned}$$

Then Γ is a subgroup of \hat{G} and put

$$F = \text{ann } \Gamma = \{g \in G \text{ for each } \gamma \in \Gamma, \gamma(g) = 1\}$$

LEMMA 6 $F = H$

Proof Let $g_0 \in H, \gamma \in \Gamma$ Then $\gamma(\varphi(x)) = h(Tx)h(x)^{-1}$ and let us define a function $w: X \times G \rightarrow S^1$ setting

$$w(x, g) = h(x)^{-1}\gamma(g)$$

Then for μ -a.e. x and for all g , w is T_φ -invariant The ergodicity of λ forces w to be constant λ -a.e., i.e. $h(x)^{-1}\gamma(g) = c \neq 0$ Moreover

$$\begin{aligned} c &= \int w(x, g) d\ell = \int h(x)^{-1}\gamma(g) d\lambda = \int h(x)^{-1}\gamma(g) d(\lambda g_0) \\ &= \int h(x)^{-1}\gamma(gg_0) d\lambda = \gamma(g_0)c \end{aligned}$$

Hence $\gamma(g_0) = 1$ and therefore $g_0 \in F$ Now, let $g \in F$ If $g \notin H$ then there is a character γ such that

$$\gamma(g) \neq 1 \text{ and } \gamma(H) = 1$$

From (7) it follows that

$$\gamma(\varphi(x)) = \gamma(t(Tx)\psi(x)t(x)^{-1}) = \gamma(t(Tx))\gamma(t(x))^{-1},$$

since $\psi(x) \in H$ This implies $\gamma \in \Gamma$ and consequently $\gamma(g) = 1$ which is a contradiction

Remark. The results contained in Lemmata 3–6 can be deduced from [5] We include these results for completeness as well as for new and simple proofs

Now, we are in a position to pass to our main problem, namely, to describe all ergodic self-joinings of T_φ We assume that

T_φ is an ergodic G -extension

Let $\Pi: X \times G \times X \times G \rightarrow X \times X$ be defined as

$$\Pi(x, g, y, h) = (x, y)$$

Assume that $\bar{\lambda} \in J^e(T_\varphi, T_\varphi)$ Then by Proposition 1,

$$\bar{\lambda}\Pi^{-1} = \mu_S$$

for some $S \in C(T)$ Hence

LEMMA 7

$$\bar{\lambda}\left(\bigcup_{x \in X} \{x\} \times G \times \{Sx\} \times G\right) = 1$$

We define a measure λ on $X \times G \times G$ as follows

$$\lambda(A \times B \times C) = \bar{\lambda}(A \times B \times SA \times C)$$

Put

$$\begin{aligned} \alpha &: \bigcup_{x \in X} \{x\} \times G \times \{Sx\} \times G \rightarrow X \times G \times G, \\ &\alpha(x, g, Sx, h) = (x, g, h) \end{aligned}$$

Then we see that λ is just the image of $\bar{\lambda}$ via α . Also $T_{\varphi \times \varphi \circ S} \circ \alpha = \alpha \circ (T_{\varphi} \times T_{\varphi})$. Therefore the Lemma below is clear.

LEMMA 8 *The function α is an isomorphism of $(X \times G \times X \times G, T_{\varphi} \times T_{\varphi}, \bar{\lambda})$ and $(X \times G \times G, T_{\varphi \times \varphi \circ S}, \lambda)$.*

In what follows we will consider $T_{\varphi \times \varphi \circ S}$ and the measure λ on $X \times G \times G$. Let $H \subset G \times G, H = \{(g_1, g_2) \in G \times G \mid \lambda(g_1, g_2) = \lambda\}$,

$$H_1, H_2 \subset G, H_1 = \{g \in G \mid (g, e) \in H\}, H_2 = \{g \in G \mid (e, g) \in H\},$$

where e is the unit element of G .

Then, obviously, H_1, H_2 are closed subgroups of H . If we put $\Gamma = \{(\gamma_1, \gamma_2) \in \hat{G} \times \hat{G} \mid \text{there is a measurable function } h: X \rightarrow S^1 \text{ such that } \gamma_1(\varphi(x))\gamma_2(\varphi(Sx)) = h(Tx)h(x)^{-1}\}$ then from Lemma 6, $H = \text{ann } \Gamma$ and therefore

$$H_i = \text{ann } \Gamma_i, \quad i = 1, 2, \tag{8}$$

where $\Gamma_i = \Pi_i(\Gamma), \Pi_i: \hat{G} \times \hat{G} \rightarrow \hat{G}, \Pi_i(\gamma_1, \gamma_2) = \gamma_i$.

LEMMA 9 *Γ is a 'diagonal' subgroup of $\hat{G} \times \hat{G}$, i.e.,*

$$\begin{aligned} (\gamma_1, \gamma_2) \in \Gamma, (\gamma_1, \gamma'_2) \in \Gamma &\implies \gamma_2 = \gamma'_2, \\ (\gamma_1, \gamma_2) \in \Gamma, (\gamma'_1, \gamma_2) \in \Gamma &\implies \gamma_1 = \gamma'_1 \end{aligned}$$

Proof This is an obvious consequence of ergodicity of T_{φ} and (3).

LEMMA 10 *There is a group isomorphism $\hat{w}: \Gamma_2 \rightarrow \Gamma_1$.*

Proof This follows from Lemma 9 (as Γ is a subgroup of $\hat{G} \times \hat{G}$) that

$$\hat{w}(\gamma_2) = \gamma_1 \iff (\gamma_1, \gamma_2) \in \Gamma$$

is a well-defined group isomorphism of Γ_1 and Γ_2 .

Let $w: G/H_1 \rightarrow G/H_2$ be the group isomorphism determined by

$$\begin{aligned} \hat{w}: (G/H_2)^{\wedge} &\rightarrow (G/H_1)^{\wedge}, \\ \hat{w}(\gamma_2) &= \gamma_2 w, \end{aligned}$$

where $(G/H_i)^{\wedge}$ is naturally identified with Γ_i as $\text{ann } \Gamma_i = H_i, i = 1, 2$.

LEMMA 11

$$H = \bigcup_{g \in G} gH_1 \times w(g^{-1}H_1)$$

Proof Let $g \in G, (\hat{w}(\gamma_2), \gamma_2) \in \Gamma$. Then

$$\begin{aligned} (\hat{w}(\gamma_2), \gamma_2)(gH_1 \times w(g^{-1}H_1)) &= \hat{w}(\gamma_2)(gH_1) \gamma_2(w(g^{-1}H_1)) \\ &= \hat{w}(\gamma_2)(gH_1) \hat{w}(\gamma_2)(g^{-1}H_1) \\ &= \hat{w}(\gamma_2)(H_1) = 1, \end{aligned}$$

since (8) holds. Therefore $gH_1 \times w(g^{-1}H_1) \subset H$.

Now, let $(g, h) \in H$. We wish to show that

$$hH_2 \cap w(gH_1) = H_2 \tag{9}$$

Indeed, let $\gamma_2 \in \Gamma_2$,

$$\begin{aligned} \gamma_2(hH_2 \ w(gH_1)) &= \gamma_2(w(gH_1)) \quad \gamma_2(hH_2) = \hat{w}(\gamma_2)(gH_1) \quad \gamma_2(hH_2) \\ &= (\hat{w}(\gamma_2), \gamma_2)(gH_1 \times hH_2) = 1 \end{aligned}$$

Now, from (9), $w(gH_1)^{-1} = hH_2$, so $h \in w(g^{-1}H_1)$

Let $\hat{p} : \Gamma_2 \rightarrow \Gamma$ be defined by

$$\hat{p}(\gamma_2) = (\hat{w}(\gamma_2), \gamma_2) \tag{10}$$

and let $p : (G \times G)/H \rightarrow G/H_2$ be determined by

$$\hat{p}(\gamma_2) = \gamma_2 \circ p \tag{11}$$

Put $\bar{f} : X \rightarrow G/H_2$

$$\bar{f} = p \circ f, \tag{12}$$

where f is defined by (5)

Let $v : G/H_1 \rightarrow G/H_2$ be the topological group isomorphism defined by

$$v(gH_1) = w(g^{-1}H_1) \tag{13}$$

Finally, let us define $S_{\bar{f},v} : X \times G/H_1 \rightarrow X \times G/H_2$ setting

$$S_{\bar{f},v}(x, gH_1) = (Sx, \bar{f}(x)v(gH_1)) \tag{14}$$

LEMMA 12 *The map $S_{\bar{f},v}$ establishes an isomorphism of the natural factors $(X \times G/H_1, T_\varphi, \mu \times \nu)$ and $(X \times G/H_2, T_\varphi, \mu \times \nu)$*

Proof It is sufficient to show that $S_{\bar{f},v} \circ T_\varphi = T_\varphi \circ S_{\bar{f},v}$. This is equivalent to proving the equality

$$\bar{f}(Tx)\bar{f}(x)^{-1}v(\varphi(x)H_1)\varphi(Sx)^{-1}H_2 = H_2 \quad \mu\text{-a.e.} \tag{15}$$

Using (6) and (12), (15) can be reduced to showing that

$$p((\varphi(x), \varphi(Sx))H)v(\varphi(x)H_1)\varphi(Sx)^{-1}H_2 = H_2$$

Take $\gamma \in \Gamma_2$. Then by (12), (10) and (13)

$$\begin{aligned} &\gamma[p((\varphi(x), \varphi(Sx))H) \ v(\varphi(x)H_1)\varphi(Sx)^{-1}H_2] \\ &= \gamma \circ p((\varphi(x), \varphi(Sx))H) \quad \gamma(v(\varphi(x)H_1)) \quad \gamma((\varphi(Sx)^{-1})H_2) \\ &= \hat{p}(\gamma)((\varphi(x), \varphi(Sx))H) \quad \gamma(v(\varphi(x)H_1)) \quad \gamma((\varphi(Sx)H_2)^{-1}) \\ &= \hat{w}(\gamma)(\varphi(x)H_1) \quad \gamma(\varphi(Sx)H_2) \quad \gamma(v(\varphi(x)H_1)) \quad \gamma(\varphi(Sx)H_2)^{-1} = 1 \end{aligned}$$

THEOREM 1 *If $T_\varphi : (X \times G, \mu \times \nu) \rightarrow (X \times G, \mu \times \nu)$ is an ergodic group extension of a transformation with discrete spectrum and $\bar{\lambda} \in J^e(T_\varphi, T_\varphi)$ then there exist closed subgroups $H_1 \subset G, H_2 \subset G$ and an isomorphism of the corresponding natural factors $\bar{S} : (X \times G/H_1, T_\varphi) \rightarrow (X \times G/H_2, T_\varphi)$ such that for any Borel sets $A \subset X \times G, B \subset X \times G$*

$$\bar{\lambda}(A \times B) = \int_{X \times G/H_1} E(A|H_1)(x, gH_1) \ E(B|H_2)(\bar{S}(x, gH_1)) \ d(\mu \times \nu)(x, gH_1),$$

where $E(A|H_i)$ denotes the conditional expectation with respect to the natural factor $(X \times G/H_i, \mu \times \nu)$, $i = 1, 2$ ($i.e.$ $\bar{\lambda}$ is the relatively independent extension of an isomorphism of two natural factors)

Proof It follows from Lemmata 4, 11, 12, since

$$\nu_H = \int_{G/H_1} \nu_{H_1} \circ gH_1 \times \nu_{H_2} \circ v(gH_1) \, d\nu(gH_1)$$

Although we have dealt with the case $\bar{\lambda} \in J^e(T_\varphi, T_\varphi)$, all Lemmata 7–12 go through when $\bar{\lambda} \in J^e(T_{\varphi_1}, T_{\varphi_2})$ where $\varphi_1: X \rightarrow G_1, \varphi_2: X \rightarrow G_2, T_{\varphi_1}, T_{\varphi_2}$ are ergodic. This proves the following

THEOREM 2 *Let $T_{\varphi_i}: (X \times G_i, \mu \times \nu_i) \rightarrow (X \times G_i, \mu \times \nu_i)$ be an ergodic group extension of $T, i = 1, 2$. If $\bar{\lambda} \in J^e(T_{\varphi_1}, T_{\varphi_2})$ then there exist two closed subgroups $H_i \subset G_i$ and an isomorphism of the natural factors*

$$\bar{S}: (X \times G_1/H_1, T_{\varphi_1}, \mu \times \nu_1) \rightarrow (X \times G_2/H_2, T_{\varphi_2}, \mu \times \nu_2)$$

such that for any Borel sets $A \subset X \times G_1, B \subset X \times G_2$

$$\bar{\lambda}(A \times B) = \int_{X \times G_1/H_1} E(A|H_1)(x, gH_1) \cdot E(B|H_2)(\bar{S}(x, gH_1)) \, d(\mu \times \nu_1)(x, gH_1)$$

Remark. A combination of Lemma 5 and Theorem 2 allows us to describe all ergodic n -joinings of ergodic extensions $T_{\varphi_1}, \dots, T_{\varphi_n}$. Indeed, let $\lambda \in J^e(T_{\varphi_1}, \dots, T_{\varphi_n})$. Then the measure $\bar{\lambda}$ given by

$$\bar{\lambda}(A_1 \times A_2 \times \dots \times A_{n-1}) = \lambda(A_1 \times \dots \times A_{n-1} \times (X \times G_n))$$

is an ergodic $n-1$ -joining of $T_{\varphi_1}, \dots, T_{\varphi_{n-1}}$. From Lemma 5 it follows that $(T_{\varphi_1} \times \dots \times T_{\varphi_{n-1}}, \bar{\lambda})$ is isomorphic to some H -extension of T . Therefore λ is an ergodic joining of this H -extension of T and T_{φ_n} . Then we apply Theorem 2.

Remark. The result of Theorem 2 can be generalized as follows. Let $T: (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ be an ergodic (not necessarily with a discrete spectrum) transformation of a Lebesgue space, $\varphi: X \rightarrow G$ an ergodic cocycle. If $\bar{\lambda} \in J^e(T_\varphi, T_\varphi)$ projected on $J^e(T, T)$ is the graph joining of an $S \in C(T)$ then $\bar{\lambda}$ must satisfy the conclusion of Theorem 1.

2 Structure of factors of group extensions of transformations with discrete spectra (Veech theorem)

Let $T_\varphi: (X \times G, \tilde{\mathcal{B}}, \tilde{\mu}) \rightarrow (X \times G, \tilde{\mathcal{B}}, \tilde{\mu})$ be an ergodic group extension of a transformation with discrete spectrum $T: (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu), \tilde{\mu} = \mu \times \nu_G$ and $\tilde{\mathcal{B}}$ the corresponding product σ -algebra. For each closed subgroup $H \subset G$ we have a natural factor $T_\varphi: (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$. Let $C_1(T_\varphi, H)$ denote the group of all invertible elements of the centralizer of T_φ on $(X \times G/H, \tilde{\mu})$. Assume that $\mathcal{H} \subset C_1(T_\varphi, H)$ is a subgroup. Then this \mathcal{H} determines a factor of T_φ on $X \times G/H$ (and hence a factor of T_φ on $X \times G$) by

$$\ell(\mathcal{H}) = \{A \in \tilde{\mathcal{B}} \text{ for each } \bar{S} \in \mathcal{H}, \bar{S}A = A\}$$

The point is that when we pass through all compact \mathcal{H} for all possible closed $H \subset G$ we get all factors (Theorem 3)

Let $\ell \subset \tilde{\mathcal{B}}$ be a T_φ -invariant sub- σ -algebra Following (2) this ℓ gives rise to a self-joining of T_φ by

$$\tilde{\mu} \times_\ell \tilde{\mu}(A \times B) = \int_{\bar{X}} E(A|\ell)(\bar{x}) E(B|\ell)(\bar{x}) d\tilde{\mu}(\bar{x}),$$

where \bar{X} is the quotient corresponding to ℓ

Put $\lambda = \tilde{\mu} \times_\ell \tilde{\mu}$ Since λ is not necessarily ergodic, let

$$\lambda = \int_{J^e(T_\varphi, T_\varphi)} e d\gamma(e) \tag{16}$$

be its ergodic decomposition, γ a probability measure on $J^e(T_\varphi, T_\varphi)$

The following lemma is well-known ([4], [9])

LEMMA 13 *Let A be a Borel subset of $X \times G$ Then $A \in \ell$ iff $\lambda(A \times A^c \cup A^c \times A) = 0$*

Let $E = \{e \in J^e(T_\varphi, T_\varphi) \text{ for each } A \in \ell, e(A \times A^c \cup A^c \times A) = 0\}$

LEMMA 14 $\gamma(E) = 1$

The proof of this is easy and is therefore omitted

LEMMA 15 *Let $e \in J^e(T_\varphi, T_\varphi)$ By Theorem 1,*

$$e = \int_{X \times G/H_1} E(\cdot | H_1)(x, gH_1) \cdot E(\cdot | H_2)(S_{f,v}(x, gH_1)) d\tilde{\mu}(x, gH_1)$$

Then $e \in E$ iff $\ell \subset \tilde{\mathcal{B}}_{H_1, H_2}$ and for each $A \in \ell, S_{f,v}^{-1}(A) = A$

Proof We start with the following observation

$$\tilde{\mathcal{B}}_{H_1} \cap \tilde{\mathcal{B}}_{H_2} = \tilde{\mathcal{B}}_{H_1, H_2} \tag{17}$$

since $\tilde{\mathcal{B}}_J = \{A \in \tilde{\mathcal{B}} \text{ for each } g \in J, Ag = A\}, J \subset G \text{ closed}$ Hence, the sufficiency easily follows Denote $\bar{S} = S_{f,v}$ Let $A \in \ell, e \in E$ Then

$$e(A \times A^c) = 0 \text{ and } e(A^c \times A) = 0$$

The definition of e implies

$$\int_{X \times G/H_1} E(A|H_1) E(A^c|H_2) \bar{S} d\tilde{\mu}_{H_1} = 0, \tag{18}$$

$$\int_{X \times G/H_1} E(A^c|H_1) \cdot E(A|H_2) \bar{S} d\tilde{\mu}_{H_1} = 0 \tag{19}$$

Assume that $E(A|H_1)(x, gH_1) \neq 0, 1$ Hence, by (18) $E(A^c|H_2) \circ \bar{S}(x, gH_1) = 0$, i.e $E(A|H_2) \circ \bar{S}(x, gH_1) = 1$ It follows that $\bar{S}(x, gH_1) \subset A$ But, from (19) $E(A|H_2) \circ \bar{S}(x, gH_1) = 0$ (since $E(A^c|H_1)(x, gH_1) \neq 0, 1$), a contradiction We conclude that for $\tilde{\mu}_{H_1}$ -a.e $(x, gH_1), E(A|H_1)(x, gH_1) = 0$ or 1 , i.e $A \in \tilde{\mathcal{B}}_{H_1}$ Suppose that $A \notin \tilde{\mathcal{B}}_{H_2}$ Then for a set of positive $\tilde{\mu}_{H_1}$ measure

$$E(A|H_2) \circ \bar{S}(x, gH_1) \neq 0, 1,$$

and

$$E(A^c|H_2) \circ \bar{S}(x, gH_2) \neq 0, 1$$

However this implies (see (18), (19)) that either $(x, gH_1) \in A$ or $(x, gH_1) \in A^c$ which is a contradiction. Therefore, from (17), $A \in \tilde{\mathcal{B}}_{H_1, H_2}$. Moreover

$$0 = \int_{X \times G/H_1} \chi_A \chi_{A^c} \circ \bar{S} d\tilde{\mu} = \int_{X \times G/H_1} \chi_{A \cap \bar{S}^{-1}A^c} d\tilde{\mu}$$

forces $\bar{S}^{-1}A = A$ to hold. This completes the proof.

Let H be the largest closed subgroup of G such that

$$\ell \subset \tilde{\mathcal{B}}_H$$

Such a group exists, as we can take H as being the closure of the group generated by $\{H_1, \ell \subset \tilde{\mathcal{B}}_{H_1}\}$. Since the map $\tilde{f}: G \rightarrow L^2(X \times G, \tilde{\mu})$ given by $\tilde{f}(g) = f \circ g$ where $f \circ g(x, h) = f(x, hg)$, $f \in L^2(X \times G, \tilde{\mu})$ is continuous, $\ell \subset \tilde{\mathcal{B}}_H$. In other words, there exists a smallest natural factor of T_φ , containing ℓ . We will consider this factor as a group extension for which ℓ is a factor.

LEMMA 16 *If $H(\ell) = \{\bar{S} \in C(T_\varphi, X \times G/H) \text{ for each } A \in \ell \bar{S}^{-1}A = A\}$ then $H(\ell) \subset C_1(T_\varphi, X \times G/H)$ (i.e. all elements from the centralizer of $T_\varphi (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$ which do not move any $A \in \ell$ are invertible)*

Proof If $\bar{S} \in H(\ell)$ is not invertible, so \bar{S}^{-1} carries the whole σ -algebra $\tilde{\mathcal{B}}_H$ to a smaller sub- σ -algebra which is a natural factor of $T_\varphi (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$. Hence, this factor is determined by a closed (nontrivial) subgroup F of G/H . Then it is clear that $\ell \subset \tilde{\mathcal{B}}_{F_1}$, where F_1 is the inverse image of F under the natural map $G \rightarrow G/H$. If F is not trivial, $F_1 \not\supseteq H$ and we get a contradiction.

By exactly the same arguments we can prove the following

LEMMA 17 *For each $e \in E$ (E considered for $T_\varphi, T_\varphi (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$), $e = (\tilde{\mu})_{\bar{S}}$ and \bar{S} is an invertible element of the centralizer of $T_\varphi, T_\varphi (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$*

THEOREM 3 (Veech Theorem) *If ℓ is a T_φ -invariant sub- σ -algebra for an ergodic group extension $T_\varphi (X \times G, \tilde{\mu}) \rightarrow (X \times G, \tilde{\mu})$ of a transformation with discrete spectrum, then there exists a natural factor of $T_\varphi, T_\varphi (X \times G/H, \tilde{\mu}_H) \rightarrow (X \times G/H, \tilde{\mu})$ such that $\ell = \{A \in \tilde{\mathcal{B}}_H \text{ for each } \bar{S} \in H(\ell), \bar{S}A = A\}$ and $H(\ell)$ is a compact subgroup of the centralizer of $T_\varphi (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$*

Proof This natural factor is taken as the smallest natural factor of T_φ which contains ℓ . Then Lemmata 16 and 17 reduce our problem to the following: for this natural factor the relatively independent extension of the diagonal measure on ℓ has the ergodic decomposition which consists of some invertible \bar{S} 's belonging to the centralizer of $T_\varphi (X \times G/H, \tilde{\mu}) \rightarrow (X \times G/H, \tilde{\mu})$. We are now in the situation of Theorem 1.8.2 from [4].

Remark. From Theorem 3 it follows that for each factor ℓ of an ergodic group extension $T_\varphi (X \times G, \tilde{\mathcal{B}}, \tilde{\mu}) \rightarrow (X \times G, \tilde{\mathcal{B}}, \tilde{\mu})$ we can pass from ℓ to $\tilde{\mathcal{B}}$ in two steps, each one of which is a group extension operation (the first not necessarily abelian).

Remark. Although, throughout the paper we have dealt with a discrete spectrum rotation $T (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$, Theorem 3 is still valid if we replace T by a 2-fold

simple transformation (see [4]), i.e. a transformation where besides graph joinings $\mu_s, S \in C(T)$ we admit only $\mu \times \mu$ as a new ergodic self-joining of T

Example 1 Let $T : (X, \mathcal{B}, \mu) \rightarrow (X, \mathcal{B}, \mu)$ be defined as $Tx = x + \alpha$, where $X = [0, 1) \pmod{1}$, μ is the Lebesgue measure and α is irrational. Let $\varphi : X \rightarrow X, \varphi(x) = x$. Using the following classical result ([1])

For $m \in \mathbb{Z}, m \neq 0, b \in [0, 1)$ the cocycle

$$\psi(x) = mx + b \text{ is ergodic,} \tag{20}$$

one can easily compute the centralizer of T_φ as well as its natural factors $T_{m\varphi} (m \in \mathbb{N})$

$$C(T_{m\varphi}) = \{S_{f,v} \},$$

$$f(Tx) - f(x) = m\varphi(Sx) - v\varphi(x),$$

$$f(x + \alpha) - f(x) = m(x + \beta) - smx = m(1 - s)x + m\beta$$

Hence, from (20) $s = 1$ and using Anzai's result [1], $m\beta = m'\alpha$ for an integer m' . Therefore the centralizer T_φ does not contain nontrivial compact subgroups, i.e. subgroups for which the projection on the first coordinate is different from $\{\text{id}\}$. Consequently from $C(T_\varphi)$ we can read merely all natural factors, while for instance the transformation

$$U(x, y) = (x + 2\alpha, x + y)$$

is a factor of T_φ (via the map $(x, y) \mapsto (2x, 2y)$). However this factor can be read from the centralizer of $T_{2\varphi}$ as the group $\{0, \frac{1}{2}\}$ can be lifted to the centralizer of $T_{2\varphi}$.

Remark. These circle extensions of some rotations are well-known to be coalescent (i.e. their centralizers are groups). However in [6] some new examples of ergodic circle extensions of rotations are constructed with the coalescence property being lost.

Example 2 It would be interesting to know whether for ergodic group extensions the following formula holds

$$C((T_\varphi)^n) = C(T_\varphi), \quad n \geq 2 \tag{21}$$

It is not difficult to see that total ergodicity (i.e.

$$\lambda \in J^e((T_\varphi)^n, (T_\varphi)^n) \text{ for each natural } n \tag{22}$$

of all $\lambda \in J^e(T_\varphi, T_\varphi)$ forces (21) to be true. Indeed, let $\tilde{S} \in C((T_\varphi)^n)$. Then take

$$\lambda = \frac{1}{n} (\tilde{\mu}_{\tilde{S}} + \tilde{\mu}_{\tilde{S}} \circ T_\varphi + \dots + \tilde{\mu}_{\tilde{S}} \circ (T_\varphi)^{n-1})$$

It is not hard to see that $\lambda \in J(T_\varphi, T_\varphi)$ is in fact ergodic. Then from (22) it follows that $\lambda \in J^e((T_\varphi)^n, (T_\varphi)^n)$ and consequently $\lambda = \tilde{\mu}_{\tilde{S}}$, i.e. $\tilde{S} \in C(T_\varphi)$. Nevertheless (21) does not hold in general. For instance for the examples from Example 1, $T_\varphi(x, y) = (x + \alpha, x + y)$, $C(T_\varphi) \neq C((T_\varphi)^2)$ as $\frac{1}{2}$ can be lifted to the centralizer of $(T_\varphi)^2(x, y) = (x + 2\alpha, 2x + \alpha + y)$.

It is also interesting to ask whether there is any relation between two isomorphic sub- σ -algebras ℓ_1, ℓ_2 of a G -extension T_φ and the subgroups $H(\ell_1), H(\ell_2)$ in the centralizers of the smallest natural factors containing these two sub- σ -algebras. It will follow from Theorem 4 that the answer is positive and the corollary after this theorem says what this relation is.

Assume that U is an isomorphism of two invariant sub- σ -algebras ℓ_1, ℓ_2 of T_φ . Let $X \times G/H_1$ and $X \times G/H_2$ be the smallest natural factors of T_φ containing algebras ℓ_1 and ℓ_2 , respectively, as factors

THEOREM 4 *There exists an isomorphism $\bar{S}: X \times G/H_1 \rightarrow X \times G/H_2$ satisfying $\bar{S}|_{\ell_i} = U$*

Proof The proof consists of two steps. First we will establish the following property of ergodic joinings of ℓ_1 and ℓ_2

If ν is an ergodic joining of ℓ_1 and ℓ_2 then ν

$$\text{is the projection of some ergodic joining of } X \times G/H_1 \text{ and } X \times G/H_2 \quad (23)$$

Indeed, set $\hat{\nu}$ to be the relatively independent extension of ν to $(X \times G/H_1) \times (X \times G/H_2)$, i.e.

$$\hat{\nu} = \int_{\ell_1 \otimes \ell_2} E(\cdot | \ell_1)(\bar{x}) E(\cdot | \ell_2)(\bar{y}) d\nu$$

Obviously, $\hat{\nu}$ need not be ergodic. Let

$$\hat{\nu} = \int_{J^e(H_1, H_2)} \tau d\gamma(\tau)$$

be the ergodic decomposition of $\hat{\nu}$.

If Π_i is the projection of $X \times G/H_i$ onto the (quotient) Lebesgue space corresponding to ℓ_i , $i = 1, 2$, then

$$\nu = \hat{\nu} \circ (\Pi_1 \times \Pi_2) = \int_{J^e(H_1, H_2)} \tau \circ (\Pi_1 \times \Pi_2) d\gamma(\tau)$$

Ergodicity of ν yields that for γ -a.e. τ , $\tau \circ (\Pi_1 \times \Pi_2) = \nu$. In particular, there exists an ergodic joining τ such that $\tau \circ (\Pi_1 \times \Pi_2) = \nu$, and property (23) is proved.

To end the proof of Theorem 4, denote by $\tilde{\mu}_U$ the graph joining on $\ell_1 \otimes \ell_2$, corresponding to the isomorphism U . By virtue of (23) there is a measure $\tau \in J^e(H_1, H_2)$ such that

$$\tilde{\mu}_U = \tau \circ (\Pi_1 \times \Pi_2) \quad (24)$$

Take $A \in \ell_1$. Then, by definition of $\tilde{\mu}_U$,

$$\tilde{\mu}_U(A \times U(A^c)) = \tilde{\mu}(A \cap U^{-1}U(A^c)) = 0$$

On the other hand, using (24) we have

$$\tilde{\mu}_U(A \times U(A^c)) = \tau \circ (\Pi_1 \times \Pi_2)(A \times U(A^c)) = \tau(A \times U(A^c)) \quad (25)$$

since $A \times U(A^c) \in \ell_1 \otimes \ell_2$.

There are subgroups $\tilde{F}_i \subset G/H_i$, $i = 1, 2$, and isomorphism $\bar{S}: X \times G/F_1 \rightarrow X \times G/F_2$ (where F_i is the subgroup of G , for which G/F_i is naturally isomorphic to $(G/H_i)/\tilde{F}_i$, $i = 1, 2$) satisfying

$$\tau = \int_{X \times G/F_i} E(\cdot | F_1) E(\cdot | F_2) \circ \bar{S} d\tilde{\mu}$$

Therefore, by (24) and (25)

$$\begin{aligned} 0 &= \int_{X \times G/F_1} E(A|F_1)(\bar{x}) E(U(A^c)|F_2) \circ \bar{S} d\bar{\mu} \\ &= \int_{X \times G/F_1} E(A|F_1)(\bar{x}) E(\bar{S}^{-1}U(A^c)|F_1)(\bar{x}) d\bar{\mu} \end{aligned} \tag{26}$$

Similarly

$$\begin{aligned} 0 &= \tilde{\mu}_U(A^c \times U(A)) \\ &= \int_{X \times G/F_1} E(A^c|F_1)(\bar{x}) E(\bar{S}^{-1}U(A)|F_1)(\bar{x}) d\bar{\mu} \end{aligned} \tag{27}$$

Now, if \tilde{F}_1 is a nontrivial subgroup of X/H_1 , i.e. $F_1 \not\cong H_1$, then for some set $A \in \ell_1$ the function $E(A|F_1)$ is not a characteristic function. In other words, for a set of positive measure, $E(A|F_1)(\bar{x}) \neq 0, 1$. By (26) and (27), for such an \bar{x} ,

$$0 = E(A|F_1)(\bar{x}) E(\bar{S}^{-1}U(A^c)|F_2)(\bar{x})$$

and

$$0 = E(A^c|F_1)(\bar{x}) E(\bar{S}^{-1}U(A)|F_2)(\bar{x})$$

Using the same arguments as in the proof of Lemma 15, we obtain a contradiction. Therefore $F_1 = H_1$. Since U is an isomorphism, $F_2 = H_2$. Thus \bar{S} is an isomorphism of $X \times G/H_1$ and $X \times G/H_2$ and $\bar{S}|_{\ell_1} = U$.

COROLLARY 2 *If ℓ_1, ℓ_2 are two isomorphic invariant sub- σ -algebras then there is an isomorphism \bar{S} of the smallest natural factors $X \times G/H_1$ and $X \times G/H_2$ of T_φ containing ℓ_1, ℓ_2 respectively, such that $H(\ell_2) = \bar{S}H(\ell_1)\bar{S}^{-1}$* □

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