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JIF	= **1.500**	**SJIF** (Morocco)	= **7.184**	**OAJI** (USA)	= **0.350**

SOI: 1.1/TAS DOI: 10.15863/TAS

International Scientific Journal

Theoretical & Applied Science

p-ISSN: 2308-4944 (print) **e-ISSN:** 2409-0085 (online)

Year: 2021 **Issue:** 10 **Volume:** 102

Published: 11.10.2021 **http://T-Science.org**

QR – Issue **QR – Article**

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APPLICATION THE TRANSFORMATION FORMULA AND APPLICATIONS TO ABSOLUTE CONTINUITY

***Abstract**: Let K be a linear operator from H to H with discrete spectrum and let $\lambda_i, i=1,2,...$ be the sequence of Eigen-values of K repeated according to their multiplicity. Let $\mathcal{X}$ be a real separable Hilbert space; smooth, $\mathcal{X}$-valued functionals on (W, H, μ) are functionals of the form*

$$a(w)=\sum_{1}^{n}\eta_i\left(\langle h_1,w\rangle,....,\langle h_m,w\rangle\right)x_i$$

with $x_i \in \mathcal{X}$ and $\eta_i \in C_b^{\infty}(\mathbb{R}^m), h_i \in W^* \subset H$.

***Key words**: Sard Inequality, Wiener Space, Lebesgue measure, Jacobian determinant, Lagrangian function, Malliavin calculus, Hilbert-Schmidt norm.*

***Language**: English*

***Citation**: Halema, Z. Y. H. (2021). Application the transformation formula and applications to absolute continuity. *ISJ Theoretical & Applied Science, 10 (102),* 401-409.

***Soi**: http://s-o-i.org/1.1/TAS-10-102-28 ***Doi**: crossref https://dx.doi.org/10.15863/TAS.2021.10.102.28

***Scopus ASCC**: 2600.*

Introduction

The purpose of this paper is to present detailed show of the measurability of the forward images of Borel sets under the perturbation of identity maps, the Sard inequality and some applications of these results. Some of these results are applied in [6] to degree theory on the Wiener space.

We will summarize some definitions and results of stochastic analysis that will be needed in the section. The measurability problem will be discussed is devoted to the Sard inequality. The strategy of the show follows Smale [3]: T is shown to be representable locally as $T=T_S \circ T_G$ where T_G is invertible and T_S is finite dimensional. This is done in Lemma (2.1.8) following the technique of Kusuoka [4]. It is then shown, Lemma (2.1.9), that the Sard inequality for T follows from the application of the finite dimensional Sard inequality to T_S. Devoted to a certain extension of the Sard inequality and the infinite dimensional extension of (2.4) is also given there. Some applications to the question of absolute continuity are discussed.

II. Preliminaries

Let (W,H,μ) be an abstract Wiener space. We start with a short summary of the notations of the Malliavin calculus. The Carleman- Fredholm determinant of K is defined as:

$$\det{}_2(I+K)=\prod_{i=1}^{\infty}(1+\lambda_i)e^{-\lambda_i} \tag{1}$$

and the product is known to converge for Hilbert-Schmidt operators. For $F \in \mathbb{D}_{p,1}^{loc}(H), \nabla F$ is Hilbert-Schmidt and define

$$\Lambda_F(w)=\det{}_2(I+\nabla F)\exp\left(-\delta F-\frac{1}{2}\|F\|_H^2\right). \tag{2}$$

Theorem (1): Let D and T be as above and let $J(x)$ denote the Jacobian determinant of T at x;

also, let E be a measurable subset of D, then $T(E)$ is measurable and

$$\int_{\mathbb{R}^n} 1_{TE}(x)dx \leq \int_{\mathbb{R}^n} I_E(x)|J(x)|dx. \quad (3)$$

In order to represent this result for the case where the Lebesgue measure is replaced with the standard Gaussian measure on $\mathbb{R}^n$, note that if $\psi(x)$ is measurable and nonnegative, then (3) implies that

$$\int_{\mathbb{R}^n} \psi(x)1_{TE}(x)dx \leq$$

$$\leq \int_{\mathbb{R}^n} \psi(Tx)1_E(x)|J(x)|dx. \qquad (4)$$

In particular, setting

$\psi(x)=(2\pi)^{-n/2}\exp-|x|^2/2$

$\mu(dx)=\psi(x)dx$

$Tx=x+f(x)$

and

$$\Lambda(x)=J(x)\exp\left(\langle x,f(x)\rangle-\frac{1}{2}|f(x)|^2\right)$$

Yields

$$\int_{\mathbb{R}^n} 1_{TE}(x)d\mu(x) \leq \int_{\mathbb{R}^n} 1_E(x)|\Lambda(x)|\mu(dx)$$

or

$$\mu(TE) \leq \int_E |\Lambda(x)|\mu(dx). \qquad (5)$$

An extension of (3) where the condition of T being continuously differentiable is replaced by a weaker assumption is a part of Federer's area theorem for $m=n$, (Theorem 3.2.3 of [1]). Cf., also, Theorem 5.6 of [2].

Lemma (1): Let F_1,F_2,F_3 belong to $\mathbb{D}_{p,1}^{loc}(H)$ and let

$T_i w=w+F_i(w), i=1,2,3.$

Assume that:

$(i)\mu\circ T_2^{-1} << \mu$ and

$(ii)T_3=T_1\circ T_2$ (i.e., $F_3=F_2+F_1\circ T_2$).

Then

(a) $I+\nabla F_3=[I+(\nabla F_1)(T_2)](I+\nabla F_2)$

(b) $\Lambda_{F_3}=(\Lambda_{F_1}\circ T_2)\cdot\Lambda_{F_2}$.

The proof is straight forward (cf. Lemma 6.1 of [4] or [7] and uses the fact that for $T(w)=w+u(w)$

$(\delta F)\circ T=\delta(F\circ T)+\langle F\circ T,u\rangle_H+Trace((\nabla F))\circ T.\nabla u.$

With every measurable subset A of W we associate the random variable $\rho_A(w)$ which plays an important role in the construction of a class of mollifiers:

Theorem (2): Let $F:W\to H$ be a measurable map belonging to $\mathbb{D}_{P,1}(H)$ for some $p>1$. Assume that there exist constants c,d (with $c>1$) such that for almost every $w\in W$

$\|\nabla F(w)\|\leq c<1$

and

$\|\nabla F(w)\|_2\leq d<\infty$

where $\|\cdot\|$ denotes the operator norm and $\|\cdot\|_2=\|\cdot\|_{H\otimes H}$ denotes the Hilbert-Schmidt (or $H\otimes H$) norm (in other words, for almost all $w\in W, \|F(w+h)-F(w)\|_H\leq c\|h\|_H$ for all $h\in H$ where c is a constant, $c<1$ and $\nabla F\in L^\infty(\mu,H\otimes H)$).

Then:

(a) Almost surely $w\mapsto T(w)=w+F(w)$ is bijective, the inverse T^{-1} satisfies $T^{-1}w=w+L(w)$ where $\|L(w)\|_H\leq\|F(w)\|_H/1-c$ and $\|\nabla L\|_2\leq d/1-c$.

(b) The measures μ and $T^*\mu$ are mutually absolutely continuous.

(c) $E[f]=E[f\circ T\cdot|\Lambda_F|]$ for all bounded and measurable f on W and in particular $E[|\Lambda_F|]=1$.

Definition (1): Let $u(w)$ be an H-valued random variable

(a) $u(w)$ is said to be an H — C map if, for almost all $w\in W$, $h\mapsto u(w+h)$ is a continuous function of $h\in H$.

(b) $u(w)$ is said to be $H-C^1$ if it is $H-C$ and for almost all $w\in W$, $h\mapsto u(w+h)$ is continuously Frechet differentiable on H.

(c) $u(w)$ is said to be "Locally $H-C^1$" if there exists an almost surely strictly positive random variable ρ such that $h\mapsto u(w+h)$ is C^1 on the set $\{h\in H:|h|<\rho(w)\}$.

(d) $u(w)$ will be said to be $\eta-H-C^1$, if there exists a non-negative random variable $\eta(w)$ such that $\mu\{\eta(w)>0\}>0$ and for all $w\in Q=\{w:\eta(w)>0\}, u(w+h)$ is Frechet differentiable on $\{h\in H,\|h\|_H<\eta(w)\}$.

Theorem (3): Suppose that $u:W\to H$ is a measurable map. Then for any measurable $A\subset W,(I_W+u)(A)=T(A)$ is in the universally completed Borel sigma algebra of W.

Proof: If $w \in T(A)$, then $w = \theta + u(\theta)$ where $\theta \in A$. Otherwise stated, setting $\theta = w + h$, h satisfies

$$0 = h + u(w+h)$$

and

$$w + h \in A.$$

Let $\Gamma(w)$ be the multifunction taking values in subsets of H:

$$\Gamma(w) = \{h : h + u(w+h) = 0 \text{ } and \text{ } (w+h) \in A\}.$$

Then

$$T(A) = \{w \in W : \Gamma(w) \neq \phi\} = \pi_W(G(\Gamma)),$$

where $G(\Gamma)$ is the graph of $\Gamma : G(\Gamma) = \{(h,w) : h \in \Gamma(w)\}$ and $\pi_W(h,w) = w$.

Since $(w,h) \mapsto w+h$ is measurable, $G(\Gamma)$ is measurable in $W \times H$ hence $\pi_W G(\Gamma)$ is universally measurable (c.f. Theorem 23, p. 75 of [9]).

The following result is the infinite dimensional version of the Sard inequality which implies the Sard lemma.

Theorem (4): Suppose that $u : W \to H$ is a measurable map in some $\mathbb{D}_{P,1}(H)$ and is $\eta - H - C^1$, i.e. there exists a nonnegative random variable η, with $\mu(Q) = \mu\{n > 0\} > 0$ and the map $h \mapsto u(w+h)$ is continuously Frechet differentiable on the random open ball $\{h \in H : \|h\|_H < \eta(w)\}$. Then we have, for any $A \in B(W)$,

$$\mu(T(A \cap Q)) \leq \int_{A \cap Q} |\Lambda_u| d\mu.$$

The proof of the theorem will follow from the following two lemmas.

Lemma (2): Under the assumptions of Theorem (6), there exists a countable cover $Q_{m,n}$ of Q and two sequences in $\mathbb{D}_{P,1}(H)$, denoted by $K_{m,n}(w)$ and $S_{m,n}(w)$ such that

i. $\|\nabla K_{m,n}\|_2 \leq \lambda_{m,n} < 1$

for almost all $w \in W$, where $\|\cdot\|_2$ denotes the *Hilbert - Schmidt* norm.

ii. $S_{m,n}(w)$ is finite dimensional on $Q_{m,n}$, i.e. there exists a finite dimensional subspace of H, say $H_{m,n}$, such that $S_{m,n}(w) \in H_{m,n}$ for all $w \in Q_{m,n}$.

iii. $T = T_{S_{m,n}} \circ T_{K_{m,n}}^{-1}$.

Proof: Let $(\pi_n; n \in \mathbb{N})$ be a sequence of orthogonal projections of H increasing to I_H. Let α be a fixed positive number (to be specified later), set

$$Q_{m,n} = \left\{ w \in W : \|\nabla u(w+h) - \nabla u(w)\|_2 \leq \alpha, \; for\, all \; |h|_H \leq \frac{1}{m} \right\} \cap$$
$$\cap \left\{ w \in W : \left| \pi \frac{1}{n} u(w) \right|_H < \frac{\alpha}{m}, \left\| \pi \frac{1}{n} \nabla u(w) \right\|_2 \leq \alpha, \|\nabla u(w)\|_2 \leq m, \eta(w) > \frac{4}{m} \right\},$$

where $\|\cdot\|_2$ denotes the Hilbert-Schmidt norm. By the $H - C^1$ - property, $(Q_{m,n}; n, m \in \mathbb{N})$ covers Q almost surely (here, if necessary, we add a negligible set to have equality everywhere instead of almost everywhere but we keep the same notation).

Let us denote $Q_{m,n}$ by q. It is easy to see that for $w \in q$ and any $h \in H, \|h\|_H \leq 1/m$

$$\left\| \pi \frac{1}{n} \nabla u(w+h) \right\|_2 \leq 2\alpha \qquad (6)$$

and, assuming that $\alpha < 1$,

$$\left\| \pi \frac{1}{n} u(w+h) \right\|_H \leq \left\| \pi \frac{1}{n} u(w) \right\|_H \leq \int_0^1 \left\| \pi \frac{1}{n} \nabla u(w+th) \right\|_2 \cdot \|h\|_H \cdot dt \leq \frac{\alpha}{m} + \frac{2\alpha}{m} \leq \frac{3\alpha}{m}. \qquad (7)$$

Let φ be a smooth function on $\mathbb{R}$ such that $|\varphi(t)| \leq 1$ and $|\varphi'(t)| \leq 2$ for all $t \in \mathbb{R}$, furthermore assume that $\varphi(t) = 1$ on $|t| \leq \frac{1}{2}$ and $\varphi(t) = 0$ on $|t| \geq 2$.

Let $\rho(w,q) = \inf \{\|h\|_H : h \in H, w+h \in q\}$.

Set

$$g(w) = \varphi(m\rho(w,q))$$

and

$$G(w) = g(w)\pi \frac{1}{n} u(w).$$

Therefore, if $g(w) \neq 0$, then $m \cdot \rho(w,q) < 1$, hence for some $w_0 \in q$, $\|w - w_0\|_H < 1/m$. Therefore, by (1) and (2), for all $w \in W$,

$$\|G(w)\|_H \leq \frac{3\alpha}{m} \qquad (8)$$

and

$$\left\|\nabla G(w)\right\|_2 \le \left\|\nabla g \otimes \pi \frac{1}{n} u\right\|_2 + \left\|g \cdot \nabla \pi \frac{1}{n} u\right\|_2 \le 2m \cdot \frac{3\alpha}{m} + 2\alpha = 8\alpha. \quad (9)$$

Setting, now, $\alpha = 0 \cdot 5 \cdot 10^{-2}$, it follows from Theorem (2) that $T_G = I_W + G$ is a.s. bijective. Let $E = T_G(q)$, then by the result of the previous section, E is measurable and for any w satisfying $\rho(w, E) \le 1/3m$ there exists some $w_0 \in q$, such that

$w - T_G w_0 \in H$ and $\left\|w - T_G w_0\right\|_H < \frac{1+\varepsilon}{3m}, \varepsilon > 0$.

Therefore, by (a) of Theorem (3) and (9)

$$\left\|T_G^{-1} w - w_0\right\|_H \le \frac{\left\|w - T_G w_0\right\|_H}{1 - 8\alpha} \le \frac{1}{2m}.$$

Hence, $\rho\left(T_G^{-1} w, q\right) < 1/2m$ and $\varphi\left(m \cdot \rho\left(T_G^{-1} w, q\right)\right) = 1$, i.e. $G(w) = \pi_n u(w)$ and consequently

$$\left(I + \pi \frac{1}{n} u\right) \circ T_G^{-1} w = w \quad (10)$$

for any w such that $\rho(w, E) < 1/3m$ and in particular to any $w \in E$. Now set

$$-K(w) = \varphi(8m\rho(w, E))\left(w - (I+G)^{-1} w\right) = \varphi(8m\rho(w, E)) G\left((I+G)^{-1} w\right). \quad (11)$$

Hence by Theorem (3) and (8)

$$\left\|K(w)\right\|_H \le \frac{3\alpha}{m}$$

and

$$\left\|\nabla K\right\|_1 \le 16m \left\|G(w)\right\|_H + \left\|\nabla G \circ (I+G)^{-1} w\right\|_2 \cdot \left(1 + \left\|\nabla\left(I - (I-G)^{-1}\right)\right\|_2\right) \le \frac{48m\alpha}{m} + 8\alpha\left(1 + \frac{8\alpha}{1-8\alpha}\right) < 0.3.$$

Setting $I_W + S = T \circ T_K$, i.e.,

$S(w) = K(w) + u(T_K(w))$, if $\rho(w, E) < 1/8m$

(in particular, if $w \in E$) then by (10), (11)

$T_K(w) = T_G^{-1} w$ and

$$w = \left(I_W + \pi \frac{1}{n} u\right) T_K(w) = w + K(w) + \pi \frac{1}{n} u(T_K(w)).$$

Therefore

$$S(w) = -\pi \frac{1}{n} u(T_K(w)) \text{ and } S(w) = K(w) + u(T_K(w)) = \left(1 - \pi \frac{1}{n}\right) u(T_K(w)) = \pi_n u(T_K(w)).$$

Consequently, for $\rho(w, E) < 1/8m$, $S(w)$ is in a finite dimensional space.

Setting $K = K_{m,n}$ and $S = S_{m,n}$ completes the proof of the lemma.

Lemma (3): Let A be any measurable subset of W and let $Q_{m,n}$ be as defined in Lemma (2), then

$$\mu\left(T\left(A \cap Q_{m,n}\right)\right) \le \int_{A \cap Q_{m,n}} \left|\Lambda_u(w)\right| \mu(dw).$$

Proof: Let $\tilde{A} = A \cap Q_{m,n}; S = S_{m,n}$ and $K = K_{m,n}$ are as defined in Lemma (2). By Theorem (5), $T\tilde{A}$ is measurable. Set $E = T_G \tilde{A}$, then E is also measurable since T_G satisfies the conditions of Theorem (3). Now, $T_S = T \circ T_K$ on E, therefore by Lemma (2), $\left|\Lambda_S(w)\right| = \left|\Lambda(T_K(w))\right| \cdot \left|\Lambda_K(w)\right|$ on E. Let $h_i, i = 1,2,\ldots$ be a C.O.N.B. on H and $\pi_{m,n}$ is the projection on $H_{m,n}$ defined in Lemma (2).

$w = \{\delta h_1, \delta h_2, \ldots\}$

$w_a = \{\delta h_i, i \le n\}$

$w_b = \{\delta h_i, i \ge n+1\}$

$w = w_a \oplus w_b$,

where $w_a \oplus w_b$ denotes the concatenation of w_a with w_b.

Define $F_a = \sigma\{\delta h_i, i \le n\}, F_b = \sigma\{\delta h_i, i \ge n+1\}$ and μ_a, μ_b the restriction of μ to F_a and F_b respectively. Then

$$EF(W)=\int_W F(w_a \oplus w_b)\mu_a(dw_a)\cdot \mu_b(dw_b).$$

Note that $\rho(w,A)$ is Lipschitz continuous (cf. property (ii) of $\rho(w,A)$.

Consequently for all $w\in E, K(w+h)$ and $S(w+h)$ are Lipschitz continuous on $(w+h)\in Q_{m,n}$ and for any $(w_a\oplus w_b)$ in $E, S(w_a\oplus w_b)$ is Lipschitz continuous in the w_a variables. Now, the area theorem of Federer (cf. [1, p. 243, Theorem 3.2.3]), for a Lipschitz function $f:\mathbb{R}^n\to\mathbb{R}^n$ yields

$$\int_A J_m f(x)dx=\int_{\mathbb{R}^n} Cardinality(A\cap f^{-1}(y))dy\geq \int_{\mathbb{R}^n} 1_{f(A)}(y)dy$$

which extends the Sard inequality to

Lipschitz functions. Therefore, setting

$\pi_n(w_a\oplus w_b)=w_a$

we have

$$E(1_{T_S E}(w)|F_b)\leq \int_{E\cap\pi_n W}|\Lambda_S(w_a\oplus w_b)|\mu_a(dw_a).$$

Consequently

$$\mu(T_S E)\leq\int_E|\Lambda_S(w)|\mu(dw)=\int_E|\Lambda_u(T_K(w))|\cdot|\Lambda_K(w)|\mu(dw)=\int_W\left[1_{\tilde{A}}(\cdot)\cdot\Lambda_u(\cdot)|\circ(T_K w)\right]\cdot|\Lambda_K(w)|\mu(dw).$$

Applying part (c) of Theorem (4) to T_K yields

$$\mu(T_S E)\leq\int_{\tilde{A}}|\Lambda_u(w)|\cdot\mu(dw),$$

which completes the proof of the lemma, since $T_S E=T\tilde{A}$.

Turning to the proof of Theorem (6), cutting and pasting $Q_{m,n}$ to form a partition of $A\cap Q$ (keeping the same notation),

$$\begin{aligned}\mu(T(A\cap Q_{m,n}))&=\mu(T(\cup Q_{m,n}))\\&=\mu(\cup TQ_{m,n})\\&\leq\sum\mu(T(Q_{m,n}))\\&\leq\sum\int_{Q_{m,n}}|\Lambda_u|\mu(dw)\\&=\int_{A\cap Q}|\Lambda_u|\mu(dw),\end{aligned}$$

which completes the proof of the theorem.

III. Application of the Transformation Formula

If in Theorem (4), the set Q has full measure then we have

$$\mu(T(A\cap Q))\leq\int_A|\Lambda_u|d\mu,$$

we would like to have in this case that

$$\mu(T(A))\leq\int_A|\Lambda_u|d\mu.$$

However, due to adding negligeable sets to A in the course of the proof of Lemma (2), this result is not true unless the things are reinterpreted as explained in the following extension of Theorem 5.2 of [8].

Theorem (5): i. Suppose that $u:W\to H$ is locally in some $\mathbb{D}_{p,1}(H)$ and that it is $\eta-H-C^1$ with $\mu(Q)=\mu\{\eta>0\}>0$. Let $T=I_W+u$. For any positive, bounded, measurable functions f and g on W, we have

$$E[f\circ Tg1_Q|\Lambda_u|]=E\left[f\sum_{y\in T^{-1}\{W\}\cap Q}g(y)\right],$$

where $\Lambda_u=\det_2(I_H+\nabla u)\exp\left[-\delta u-\frac{1}{2}|u|_H^2\right]$.

ii. Furthermore, if u is $H-C^1_{loc}$, then there exists a modification of u, denoted by u' (i,e., $\mu\{u=u'\}=1$), such that the corresponding shift T' satisfies

$$E[f\circ T'g|\Lambda_{u'}|]=E\left[f\sum_{y\in T'^{-1}\{w\}}g(y)\right].$$

In particular, we have

$$\mu(T'(A)) \le \int_A |\Lambda_{u'}| d\mu,$$

for any $A \in B(W)$.

iii. If moreover $Q + H \subset Q$, then the restriction of T to the set Q satisfies the conclusion of (ii) where T' is replaced by $T\backslash_Q$. In other words we can replace (W, H, μ) by (Q, H, μ) and think of it as an abstract Wiener space on which it holds that

$$\mu(T(A)) \le \int_A |\Lambda_u| d\mu,$$

for any $A \in B(Q)$A, where $B(Q)$ denotes the trace of $B(W)$ on Q.

Proof: From Theorem 5.2 of [8], we have

$$E\left[f \circ Tg 1_Q |\Lambda_u|\right] = E\left[f \sum_{y \in T^{-1}\{w\} \cap M \cap Q} g(y)\right].$$

Therefore, if $g = g'$ almost surely on Q then

$$\sum_{y \in T^{-1}\{w\} \cap Q \cap M} g(y) = \sum_{y \in T^{-1}\{w\} \cap Q \cap M} g'(y)$$

almost surely. Moreover, we have

$$E\left[\sum_{y \in T^{-1}\{w\} \cap M \cap Q} g(y)\right] = E\left[f 1_{(T(M^C \cap Q))^C} \sum_{y \in T^{-1}\{w\} \cap Q} g(y)\right]$$

and the first part of the theorem follows from Theorem (2.1.7). For the second part, it suffices to define $u'(w) = 1_Q(w) u(w)$ and to note that $\mu(Q) = 1$. Since $1_{T'(A)}(w) \le N'(w, A)$, where $N'(w, A)$ is the cardinal of the set $T'^{-1}\{w\} \cap A$, which is equal to $N(w, Q \cap A)$ almost surely, we have

$$\begin{aligned} \mu(T'(A)) &\le E[N'(w, A)] \\ &= E[N(w, A \cap Q)] \\ &\le E[1_A |\Lambda_u|] \\ &= E[1_A |\Lambda_{u'}|] \end{aligned}$$

The third claim follows from the fact that $T(Q) \subset Q$ whenever $Q + H \subset Q$ (note that in this case Q^C is a slim set).

Below we give the proof of the inequality (2.4) in the setting of the abstract Wiener space:

Corollary (1): Let u be a $H - C^1_{loc}$. Then there exists $u' = u$ almost surely and $T' = I_w + u'$ satisfies

$$E\left[\psi 1_{T'(A)}\right] \le E\left[\psi \circ T' 1_A |\Lambda_{u'}|\right]$$

for any $A \in B(W)$ and $\psi \ge 0$ any measurable function on W. If u is $H - C^1$, then we can take $T = T'$ above provided that the triple (W, H, μ) is replaced by (Q, H, μ).

Proof: Set $u' = 1_Q u$ and let $M = \{w \in W : \det_2(I + \nabla u(w)) \ne 0\}$. From Theorem (5), we have $\mu(T(M^C \cap Q)) = 0$, hence

$$E\left[\psi 1_{T'(A)}\right] = E\left[\psi 1_{T(A \cap M)}\right]$$

M has a countable partition (M_n) such that on each $M_n, T = I_w + u$ is equal to a bijective transformation, say T_n (cf. [5,10]) such that

$d(T_n^{-1})^* \mu = |\Lambda_n| d\mu$. Hence

$$\begin{aligned} E\left[\psi 1_{T(A \cap M)}\right] &\le \sum_n E\left[\psi 1_{T_n(M_n \cap A)}\right] = \sum_n E\left[\psi 1_{M_n \cap A} \circ T_n^{-1}\right] = \\ &= \sum_n E\left[\psi \circ T_n 1_{M_n \cap A} |\Lambda_n|\right] = \sum_n E\left[\psi \circ T 1_{M_n \cap A} |\Lambda|\right] = \\ &= E\left[\psi \circ T |\Lambda_u| 1_A\right] = E\left[\psi \circ T' |\Lambda_{u'}| 1_A\right] \end{aligned}$$

IV. Applications to Absolute Continuity

In the following three propositions we show how the Sard property and the existence of a right inverse yield new results on the absolute continuity of certain measures. The results will be presented under some general assumptions. $(W, B(W), \mu)$

Definition (2): Let $(W, B(W), \mu)$ be any probability space and T a measurable transformation on W. The pair (T, μ) will be said to possess the Sard property with respect to $Q \in B(W)$ if for every $V \in B(W)$

(i) $T(V \cap Q)$ is universally measurable.

(ii) $\mu(T(V \cap Q)) = 0$ whenever $\mu(V \cap Q) = 0$.

Proposition (1): Let (T, μ) possess the Sard property with respect to Q and ν another probability measure on $(W, B(W))$ for which $\nu(Q) > 0$ such that $\upsilon|_Q$ and μ are mutually singular; then $(T^*(\upsilon|_Q))$ and μ are mutually singular.

Proof: Let N denote the set $N \subset Q, \mu(N) = 0, \upsilon(N) = \upsilon(Q)$, then $\mu(TN) = 0$ and

$$T^*\left(\upsilon|_Q\right)(TN) \geq \upsilon(N \cap Q)$$
$$= \upsilon(N)$$
$$= \upsilon(Q),$$

which completes the proof.

Proposition (2): Assume that (T, μ) possesses the Sard property with respect to Q. Further assume that T has a measurable right inverse (i.e. $TSw = w$ for almost all w) then

$$\mu|_{S^{-1}(Q)} << T^*\left(\mu|_Q\right)$$

Therefore $\mu|_{S^{-1}(Q)} << T^*\mu.$

Proof: $S^*\mu = \upsilon_1 + \upsilon_2$ where $\upsilon_1 << \mu$, $\upsilon_2 \perp \mu$, then $\upsilon_2|_Q \perp \mu$; hence by Proposition (1),

$$T^*\left(\upsilon_2|_Q\right) \perp \mu.$$

On the other hand

$$T^*(\upsilon_1|Q) + T^*(\upsilon_2|Q) = T^*\left(\left(S^*\mu\right)_Q\right) = \mu|_{S^{-1}(Q)}.$$

Hence $T^*(\upsilon_2|Q) << \mu|_{S^{-1}(Q)}$. Consequently $T^*\left(\upsilon_2|_Q\right) = 0$ and $\mu|_{S^{-1}(Q)} = T^*\left(\upsilon_1|_Q\right) << T^*\left(\mu|_Q\right)$, since $\mu_1 << \mu_2$ implies

$$T^*\mu_1 << T^*\mu_2.$$

Definition (3): (T, μ) is said to possess the strong Sard property if, for any measurable V, TV is universally measurable and there exists a non-negative a.s. finite random variable Λ such that

$$\mu(TV) \leq \int_V \Lambda d\mu.$$

Proposition (3): Let T possess the strong Sard property, set $M = \{w : \Lambda(\omega) \neq 0\}$. Assume that T possesses a measurable right inverse, then

$$\mu << T^*\left(\mu|_M\right)$$

and

$$S^*\mu << \mu|_M.$$

Proof: Note that, since S is injective, the set $S(A)$ is measurable for any measurable subset A of W. We have

$$\mu(A) = \mu(TSA) \leq \int_{SA} \Lambda d\mu = \int_W 1_{SA} \Lambda d\mu \leq \int 1_A(T\omega)\Lambda d\mu$$

which proves the first part. In order to prove the second part

$$\mu\left(S^{-1}(A)\right) \leq \mu(TA) \leq \int_A \Lambda d\mu,$$

hence $S^*\mu << \mu|_M$ which completes the proof.

From here on, we shall be working again in the frame of an abstract Wiener space (W, H, μ).

Proposition (4): Suppose that u is $\eta - H - C^1$ with the corresponding set Q and that there exists a measurable map $S : T(W) \longmapsto W$ s. t. $S(T(w)) = w\mu$ - a. s. (i. e., S is a left inverse). Then $S^*\left(\mu|_{T(Q)}\right) \approx \mu|_{M \cap Q}$ where $M = \{w : \det_2(I + \nabla u(w)) \neq 0\}.$

Proof: From the change of variables formula, we have, for any $f \in C_b^+(W)$,

$$E\left[f \circ S \circ T 1_Q |\Lambda|\right] = E\left[f \circ S \cdot N(w, Q)\right]$$

where $N(w, Q)$ is the multiplicity of T on Q and note that in this case we have $N(w, Q) = 1_{T(Q)}(w)$. Hence we have

$$E\left[f \cdot 1_Q |\Lambda|\right] = E\left[f \circ S \cdot 1_{T(Q)}\right]$$

and the proof follows.

Corollary (2): Suppose moreover that u is $H - C_{loc}^1$, then we have

$$S^*\left(\mu|_{T(Q)}\right) \approx \mu|_M.$$

We say that a shift $T = I_W + u$ is locally monotone if there exists an increasing sequence (W_n) of measurable subsets of W which covers it almost surely and some $(u_n; n \in \mathbb{N}) \subset \bigcup_{p>1} \mathbb{D}_{p,1}(H)$ such that $u = u_n$ almost surely on W_n and $\langle (I_H + \nabla u_n(w))h, h \rangle \geq 0$ almost surely for any $h \in H$ (the negligeable set may depend on h). For such a shift T (cf., [11]) it is known that

$$E\left[f \circ T |\Lambda|\right] \leq E[f],$$

for any $f \in C_b^+(W)$.

Proposition (5): Let $u : W \mapsto H$ be $H - C_{loc}^1$ and $T = I_W + u$ be locally monotone. Then T possesses a left inverse S and we have

$$S^*\left(\mu|_{T(Q)}\right) \approx \mu|_M.$$

In fact

$$E\left[f \circ S 1_{T(Q)}\right] = E\left[f |\Lambda|\right],$$

for any $f \in C_b(W)$.

Moreover

$$\frac{dT^*\left(\mu|_M\right)}{d\mu}(w) = 1_{T(Q)} \frac{1}{|\Lambda_u(Sw)|},$$

μ almost surely.

Proof: Let us show that T possesses a measurable left inverse on Q. In fact, from Theorem (5) and from the monotonicity assumption, we have (c.f. [11]),

$$E\left[f \circ T \cdot |\Lambda|\right] = E\left[f \circ N(w, Q)\right] \leq E[f],$$

for any $f \in C_b^+(W)$. Hence $0 \le N(w,Q) \le 1$. We have $T(Q) = \{w : N(w,Q) = 1\}$ almost surely. Let T_Q be the restriction of T to Q and denote by U the set

$$U = T_Q(Q) \cap \{w : N(w,Q) = 1\}.$$

Define $S : U \to Q$ as $S(T_Q y) = y$. Note that, if $w = T_Q y = T_Q y'$ then $y = y'$ since $N(w,Q) = 1$, hence S is well-defined on U. If $A \in B(W)$, then

$$S^{-1}(A \cap Q) = \{z \in W : N(z,Q) = 1\} \cap T(A \cap Q),$$

as $T(A \cap Q)$ is in the universal sigma algebra by Theorem (2.1.6), S is measurable with respect to the trace of this sigma algebra on U. To show the equivalence, note that we have

$$E[f \circ T \cdot |\Lambda|] = E[f 1_{T(Q)}],$$

for any positive, bounded, measurable function f on W. Using this and the construction of S,

$$\begin{aligned} E[f 1_U \circ T |\Lambda|] &= E[f 1_U \circ T 1_Q |\Lambda|] = \\ &= E[f \circ S \circ T 1_U \circ T 1_Q |\Lambda|] = \\ &= E[f \circ S 1_U 1_{T(Q)}] = \\ &= E[f \circ S 1_{T(Q)}], \end{aligned}$$

since $U = T(Q)$ almost surely. Moreover

$$\begin{aligned} E[1_U \circ T |\Lambda|] &= E[1_U N(w,Q)] = \\ &= E[N(w,Q)] = \\ &= E[|\Lambda|] \end{aligned}$$

and this implies that $1_U \circ T = 1$ almost surely on the set $\{\Lambda \ne 0\}$. Combining this with the above relation, we obtain

$$E[f|\Lambda|] = E[f \circ S 1_{T(Q)}].$$

Note that $f \circ S$ is well-defined on the set $T(Q)$ since it is almost surely equal to U. Let us now calculate the Radon-Nikodym density of $T^*(\mu|_M)$:

$$\begin{aligned} E[f \circ T 1_M] &= E\left[f \circ T 1_M \frac{|\Lambda|}{|\Lambda|} \right] = \\ &= E\left[f \sum_{y \in T^{-1}\{w\} \cap Q} \frac{1}{|\Lambda(y)|} \right] = \\ &= E\left[f 1_U \sum_{y \in T^{-1}\{w\} \cap Q} \frac{1}{|\Lambda(y)|} \right] = \\ &= E\left[f \frac{1}{|\Lambda(Sw)|} 1_{T(Q) \cap Q} \right] = \\ &= E\left[f \frac{1}{|\Lambda(Sw)|} 1_{T(Q)} \right]. \end{aligned}$$

This completes the proof.

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