Ergodic Theorems for Lower Probabilities

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Abstract. We establish an Ergodic Theorem for lower probabilities, a generalization of standard probabilities widely used in applications. As a by-product, we provide a version for lower probabilities of the Strong Law of Large Numbers.

1. Introduction

The purpose of this paper is to state and prove an Ergodic Theorem for lower probabilities: a class of monotone set functions that are not necessarily additive and are widely used in applications where standard additive probabilities turn out to be inadequate (for applications in Economics see Marinacci and Montrucchio [17], for applications in Statistics see Walley [22]).

We consider a measurable space \((\Omega, \mathcal{F})\), endowed with an \(\mathcal{F}\)-measurable transformation \(\tau: \Omega \to \Omega\), and a (continuous) lower probability \(\nu: \mathcal{F} \to [0, 1]\). We study four different notions of invariance for lower probabilities (Definitions 1-4). They are equivalent in the additive case, and so are genuine generalizations to the nonadditive setting of the usual concept of invariance.

The most natural definition of invariance for a lower probability \(\nu\) (Definition 1) requires that

\[
\nu(A) = \nu(\tau^{-1}(A)) \quad \forall A \in \mathcal{F}.
\]

It is the weakest form of invariance for the nonadditive case. Nevertheless, it is still possible to derive a version of the Ergodic Theorem (Theorem 2). In other words, if \(\nu\) is an invariant lower probability, then for each real valued, bounded, and measurable function \(f: \Omega \to \mathbb{R}\) the limit

\[
\lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega))
\]

exists on a set that has measure 1 with respect to \(\nu\). If, in addition, \(\nu\) is ergodic, we are able to provide bounds for such limit in terms of lower and upper Choquet integrals.

Under the stronger notions of invariance (Definitions 2-4), the previous result can be strengthened in several ways. First, we develop a nonadditive version of Kingman’s super-subadditive ergodic theorem (Theorem 3). Second, when \((\Omega, \mathcal{F})\)
is a standard measurable space we can better characterize the limit of time averages (Corollary 2).

As an application of our main result, we establish a nonadditive version of the Strong Law of Large Numbers (Theorem 4) for stationary and ergodic processes.

2. Mathematical Preliminaries

2.1. Set functions. Consider a measurable space \((S, \Sigma)\), where \(S\) is a nonempty set and \(\Sigma\) is a \(\sigma\)-algebra of subsets of \(S\). Subsets of \(S\) are understood to be in \(\Sigma\) even when not stated explicitly. A set function \(\nu : \Sigma \to [0, 1]\) is

(i) a capacity if \(\nu(\emptyset) = 0\), \(\nu(S) = 1\), and \(\nu(A) \leq \nu(B)\) for all \(A\) and \(B\) such that \(A \subseteq B\);

(ii) convex if \(\nu(A \cup B) + \nu(A \cap B) \geq \nu(A) + \nu(B)\) for all \(A\) and \(B\);

(iii) additive if \(\nu(A \cup B) = \nu(A) + \nu(B)\) for all disjoint \(A\) and \(B\);

(iv) continuous if \(\nu(A \cup B) = \nu(A) + \nu(B)\) whenever either \(A_n \downarrow A\) or \(A_n \uparrow A\);

(v) continuous at \(S\) if \(\lim_{n \to \infty} \nu(A_n) = \nu(S)\) whenever \(A_n \uparrow S\);

(vi) a probability if it is an additive capacity;

(vii) a probability measure if it is a probability which is continuous at \(S\).

We denote by \(\Delta(S, \Sigma)\) the set of all probabilities on \(S\) and by \(\Delta^\sigma (S, \Sigma)\) the set of all probability measures on \(\Sigma\). We endow both sets with the relative topology induced by the weak* topology. Given \(\mathcal{M} \subseteq \Delta^\sigma (S, \Sigma)\), we assume that \(\mathcal{M}\) is endowed with the \(\sigma\)-algebra \(\mathcal{A}_\mathcal{M}\) which is the smallest \(\sigma\)-algebra that makes the evaluations \(P \mapsto P(A)\) measurable for all \(A \in \Sigma\). A set function \(\nu : \Sigma \to [0, 1]\) is

(viii) a lower probability (measure) if there exists a compact set \(\mathcal{M} \subseteq \Delta^\sigma (S, \Sigma)\) such that

\[
\nu(A) = \min_{P \in \mathcal{M}} P(A) \quad \forall A \in \Sigma.
\]

Given a capacity \(\nu\), its conjugate \(\bar{\nu} : \Sigma \to [0, 1]\) is given by

\[
\bar{\nu}(A) = 1 - \nu(A^c) \quad \forall A \in \Sigma.
\]

It is immediate to verify that if \(\nu\) is a lower probability, then

\[
\bar{\nu}(A) = \max_{P \in \mathcal{M}} P(A) \quad \forall A \in \Sigma.
\]

The core of a capacity \(\nu\) is the weak* compact set defined by

\[
\text{core}(\nu) = \{ P \in \Delta(S, \Sigma) : P \geq \nu \},
\]

that is, the core is the collection of all probabilities that setwise dominate \(\nu\). A capacity \(\nu : \Sigma \to [0, 1]\) is

(ix) exact if \(\text{core}(\nu) \neq \emptyset\) and \(\nu(A) = \min_{P \in \text{core}(\nu)} P(A)\) for each \(A\).

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1 Recall that a net \(\{P_\alpha\}_{\alpha \in I}\) converges to \(P\), in the weak* topology, if and only if \(P_\alpha(A) \to P(A)\) for all \(A \in \Sigma\). The weak* topology is thus the restriction to \(\Delta(S, \Sigma)\) of the topology \(\sigma(\text{ba}(S, \Sigma), B(S, \Sigma))\) where \(B(S, \Sigma)\) is the space of all real valued, bounded, and \(\Sigma\)-measurable functions on \(S\) and \(\text{ba}(S, \Sigma)\) is the set of all bounded and finitely additive set functions on \(S\). In the case of \(S\) being a Polish space and \(\Sigma\) the Borel \(\sigma\)-algebra, the above topology should not be confused with the topology generated by real valued, bounded, and continuous functions on \(S\).
If $\nu$ is a convex capacity continuous at $S$, then $\nu$ is exact and $\emptyset \neq \text{core}(\nu) \subseteq \Delta^\sigma(\Sigma)$ (see [7 Lemma 2 and Theorem 1, 20 Theorem 3.2, and 17 Theorem 4.2 and Theorem 4.7]). In particular, $\nu$ is a lower probability where $M = \text{core}(\nu)$. Conversely, if $\nu$ is a lower probability, then $\nu$ is exact, continuous at $S$, and $M \subseteq \text{core}(\nu) \subseteq \Delta^\sigma(\Sigma)$. Nevertheless, being exact does not automatically imply being convex. An exact capacity continuous at $S$ is continuous. Finally, we say that a statement about a random element holds $\nu - a.s.$ if and only if there exists an event $A$ such that $\nu(A) = 1$ and the statement holds for all $s \in A$.

2.2. Integrals. We denote by $B(\Sigma)$ the set of all bounded and $\Sigma$-measurable functions from $S$ to $\mathbb{R}$. A capacity $\nu$ induces a functional on $B(\Sigma)$ via the Choquet integral, defined for all $f \in B(\Sigma)$ by:

$$\int_S f d\nu = \int_0^\infty \nu(\{s \in S : f(s) \geq t\}) dt + \int_{-\infty}^0 [\nu(\{s \in S : f(s) \geq t\}) - \nu(S)] dt$$

where the right hand side integrals are (improper) Riemann integrals. If $\nu$ is additive, then the Choquet integral reduces to the standard additive integral. It is also routine to check that $-\int_S f d\nu = \int_S -f d\bar{\nu}$ for all $f \in B(\Sigma)$. It is well known (see [7 Lemma 2, 21 Proposition 3, and 17 Theorem 4.7]) that if $\nu$ is a convex capacity, then

$$\int_S f d\nu = \min_{P \in \text{core}(\nu)} \int_S f dP \quad \text{and} \quad \int_S f d\bar{\nu} = \max_{P \in \text{core}(\nu)} \int_S f dP \quad \forall f \in B(\Sigma).$$

In the rest of the paper, we consider three measurable spaces $(\Sigma, \Sigma)$. The first one is $(\Omega, \mathcal{F})$ which we interpret as the space where ultimately uncertainty lives. Given a set $\mathcal{P} \subseteq \Delta^\sigma(\Omega, \mathcal{F})$, the second space will be $(\mathcal{P}, \mathcal{A}_\mathcal{P})$ which we interpret as the space of all possible probability models equipped with the $\sigma$-algebra $\mathcal{A}_\mathcal{P}$ discussed above. Finally, given a real valued and $\mathcal{F}$-measurable stochastic process $\{f_n\}_{n \in \mathbb{N}}$ on $\Omega$, we will consider the space $(\mathbb{R}^\mathbb{N}, \sigma(\mathcal{C}))$, which we will interpret as the space of observations endowed with the $\sigma$-algebra generated by the algebra of cylinders $\mathcal{C}$.

2.3. Prior and Predictive Capacities. Given a set $\mathcal{P} \subseteq \Delta^\sigma(\Omega, \mathcal{F})$, a prior is a capacity $\rho : \mathcal{A}_\mathcal{P} \to [0, 1]$. The associated predictive is the capacity $\nu_\rho : \mathcal{F} \to [0, 1]$ defined by

$$\nu_\rho(A) = \int_{\mathcal{P}} P(A) d\rho(P) \quad \forall A \in \mathcal{F}.$$ 

If $\rho$ is additive and continuous at $\mathcal{P}$, then $\rho$ is a prior and $\nu_\rho$ is a predictive in the traditional sense. We denote capacities that are additive and continuous at $\mathcal{P}$ by $\pi$. Given a set $\mathcal{P}$, we denote the set of strong extreme points of $\mathcal{P}$ by $S(\mathcal{P})$.

3. Ergodic Theorems

3.1. Invariant Capacities. In this section, we consider a measurable space $(\Omega, \mathcal{F})$. We also consider a transformation $\tau : \Omega \to \Omega$ which is $\mathcal{F}/\mathcal{F}$-measurable. Recall that a probability measure $P$ is $(\tau)$-invariant if and only if

$$P(A) = P(\tau^{-1}(A)) \quad \forall A \in \mathcal{F}. \quad (3.1)$$

Recall that $P \in \mathcal{P}$ is a strong extreme point of $\mathcal{P}$ if and only if the Dirac at $P$ (i.e., $\delta_P$) is the only probability measure $\pi : \mathcal{A}_\mathcal{P} \to [0, 1]$ such that $P(A) = \int_Q Q(A) d\pi(Q)$ for each $A \in \mathcal{F}$. 

\footnote{Recall that $P \in \mathcal{P}$ is a strong extreme point of $\mathcal{P}$ if and only if the Dirac at $P$ (i.e., $\delta_P$) is the only probability measure $\pi : \mathcal{A}_\mathcal{P} \to [0, 1]$ such that $P(A) = \int_Q Q(A) d\pi(Q)$ for each $A \in \mathcal{F}$.}
We denote by $I$ the set of all probability measures that satisfy (3.1) and by $G$ the set of all invariant events of $F$, that is, $A \in G$ if and only if $A \in F$ and $\tau^{-1}(A) = A$. An invariant probability measure $P$ is said to be ergodic if and only if $P(G) = \{0, 1\}$. Similarly, we say that a capacity $\nu$ is ergodic if and only if $\nu(G) = \{0, 1\}$. We denote by $S(I)$ the subset of $I$ such that $S(I) = \{P \in I : P(G) = \{0, 1\}\}$.

If $(\Omega, F)$ is a standard measurable space, then it can be checked that $S(I)$ is the set of strong extreme points of $I$ (see Dynkin [12]). Finally, following Dunford and Schwartz [11, pp. 723-724] (see also Dowker [9]), we say that a probability measure $P$ is potentially ($\tau$-)invariant if and only if there exists a probability measure $\hat{P} \in I$ such that $P(E) = \hat{P}(E)$ $\forall E \in G$. We denote the set of potentially invariant probability measures by $\Pi$.

Next, we propose four notions of ($\tau$-)invariance for a capacity.

**Definition 1.** A capacity $\nu$ is invariant if and only if for each $A \in F$ $\nu(A) = \nu(\tau^{-1}(A))$.

**Definition 2.** A capacity $\nu$ is strongly invariant if and only if for each $A \in F$ $\nu(A \setminus \tau^{-1}(A)) = \tilde{\nu}(\tau^{-1}(A) \setminus A)$ and $\nu(\tau^{-1}(A) \setminus A) = \tilde{\nu}(A \setminus \tau^{-1}(A))$.

**Definition 3.** A lower probability $\nu$ is functionally invariant if and only if $M \subseteq I$.

The fourth definition also describes a procedure in which invariant capacities can be constructed. Such a procedure is a robust Bayesian procedure (see Berger [2] and Shafer [19]).

**Definition 4.** A capacity $\nu$ is robustly invariant if and only if $\nu = \nu_\rho$ for some convex capacity $\rho : A_S(I) \to [0, 1]$.

It can be shown that if $(\Omega, F)$ is a standard measurable space and $\nu$ is robustly invariant and continuous at $\Omega$, then it is a lower probability. In the next two results, we will clarify the connection between these four notions of invariance.

**Proposition 1.** Let $(\Omega, F)$ be a standard measurable space and $\nu$ a lower probability. The following statements are true:

1. If $\nu$ is strongly invariant, then $\nu$ is functionally invariant and $\text{core}(\nu) \subseteq I$.
2. If $\nu$ is robustly invariant, then $\nu$ is functionally invariant.
3. If $\nu$ is functionally invariant and $M \in A_S(I)$, then $\nu$ is robustly invariant and ergodic.
4. If $\nu$ is functionally invariant, then $\nu$ is invariant.

The connection among some of these notions of invariance becomes sharper when $\nu$ is convex.

**Theorem 1.** Let $(\Omega, F)$ be a standard measurable space and $\nu$ a convex capacity continuous at $\Omega$. The following statements are equivalent:

1. $\nu$ is strongly invariant;
2. $\nu$ is functionally invariant and $\text{core}(\nu) \subseteq I$;
(iii) \( \nu \) robustly invariant and \( \text{core}(\nu) \subseteq \mathcal{I} \);
(iv) \( \text{core}(\nu) \subseteq \mathcal{I} \).

As a corollary, we obtain that the four definitions coincide with the usual definition of invariance when \( \nu \) is a probability measure. Under additional assumptions on \( \Omega \) and \( \tau \), in the additive case, the equivalence between points (i) and (iii) follows by an application of the Choquet-Bishop-de Leeuw theorem (see Phelps [18]). In our case, the equivalence between points (i) and (iii) could be proven by developing a nonadditive version of the Choquet-Bishop-de Leeuw theorem. This can be achieved by using the techniques contained in Cerreia-Vioglio, Maccheroni, Marinacci, and Montrucchio [5]. Finally, in the next section, we show that, if \( \nu \) is an invariant lower probability, then its core must be contained in \( P\mathcal{I} \).

### 3.2. Ergodic Theorem

Given the notions of invariance previously discussed, we could then ask ourselves if suitable ergodic theorems can be developed for nonadditive probabilities. In light of Proposition 1 and Theorem 1, an immediate dichotomy presents. In fact, the notion of invariance of Definition 1 stands separate from, and it is actually weaker than, the other notions of strong, robust, and functional invariance, even in the convex case. Theorem 2 only assumes the weak form of invariance of Definition 1. On the other hand, Corollary 2 assumes strong invariance. Strong invariance, paired with the convexity of \( \nu \) and \((\Omega, \mathcal{F})\) being standard, allows us to provide a sharper version of Theorem 2.

**Theorem 2.** Let \((\Omega, \mathcal{F})\) be a measurable space and \( \nu \) a lower probability. If \( \nu \) is invariant, then for each \( f \in B(\Omega, \mathcal{F}) \) there exists \( f^* \in B(\Omega, \mathcal{G}) \) such that

\[
\lim_{n} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega)) = f^*(\omega) \quad \nu - \text{a.s.}
\]

Moreover, if \( \nu \) is ergodic, then

\[
\nu \left( \left\{ \omega \in \Omega : \int_{\Omega} f^* d\nu \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega)) \leq \int_{\Omega} f^* d\bar{\nu} \right\} \right) = 1.
\]

As a corollary, we are able to show a necessary property that \( \text{core}(\nu) \) of an invariant lower probability \( \nu \) must satisfy (cf. Proposition 11). Clearly, it is not a characterization since it is well known that there are probability measures that are potentially invariant, but not invariant.

**Corollary 1.** If a lower probability \( \nu \) is invariant, then \( \text{core}(\nu) \subseteq P\mathcal{I} \).

As a second corollary, we discuss the ergodic theorem for convex and strongly invariant capacities. Compared to Theorem 2 the following corollary assumes \( \nu \) convex and a stronger form of invariance that, in turn, yield a limit function \( f^* \) which has more properties. These properties naturally generalize the ones found in the Individual Ergodic Theorem of Birkhoff. In this case, convergence of empirical averages is a simple consequence of Birkhoff’s theorem applied to each probability in \( \text{core}(\nu) \). Nevertheless, the relation between \( f \) and \( f^* \) in terms of Choquet expectations is not immediate at first sight. A similar comment applies to Theorem 3.

**Corollary 2.** Let \((\Omega, \mathcal{F})\) be a standard measurable space and \( \nu \) a convex capacity continuous at \( \Omega \). If \( \nu \) is strongly invariant, then for each \( f \in B(\Omega, \mathcal{F}) \) there
exists \( f^* \in B(\Omega, \mathcal{G}) \) such that

\[
\lim_{n} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega)) = f^*(\omega) \quad \nu \text{ a.s.}
\]

Moreover,

(1) For each \( P \in \mathcal{I}, \ f^* \) is a version of the conditional expectation of \( f \) given \( \mathcal{G} \).

(2) \( \int_{\Omega} f^* d\nu = \int_{\Omega} f d\nu \).

(3) If \( \nu \) is ergodic, then

\[
\nu \left( \left\{ \omega \in \Omega : \int_{\Omega} f d\nu \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega)) \leq \int_{\Omega} f d\bar{\nu} \right\} \right) = 1.
\]

### 3.3. Subadditive Ergodic Theorem

Next we turn to a Subadditive Ergodic Theorem for lower probabilities.

**Definition 5.** A sequence \( \{S_n\}_{n \in \mathbb{N}} \) of \( \mathcal{F} \)-measurable random variables is superadditive (resp., subadditive) if and only if

\[
S_{n+k} \geq S_n + S_k \circ \tau^n \quad (\text{resp.,} \leq) \quad \forall n, k \in \mathbb{N}.
\]

The sequence \( \{S_n\}_{n \in \mathbb{N}} \) is additive if and only if it is superadditive and subadditive.

Consider an \( \mathcal{F} \)-measurable function \( f : \Omega \rightarrow \mathbb{R} \). If we define \( \{S_n\}_{n \in \mathbb{N}} \) by

\[
S_n = \sum_{k=1}^{n} f \circ \tau^{k-1} \quad \forall n \in \mathbb{N},
\]

then we have that \( \{S_n\}_{n \in \mathbb{N}} \) is an additive sequence. The opposite is also true, that is, if \( \{S_n\}_{n \in \mathbb{N}} \) is additive, then it takes the form \( (3.3) \) for some \( \mathcal{F} \)-measurable real valued function \( f \). On the other hand, if we take \( \{S_n\}_{n \in \mathbb{N}} \) as in \( (3.3) \) and we consider \( \{|S_n|\}_{n \in \mathbb{N}} \) we obtain a genuine subadditive sequence. Note that if \( f \in B(\Omega, \mathcal{F}) \), then we also have that there exists \( \lambda \in \mathbb{R} \) such that

\[
-\lambda n \leq S_n(\omega) \leq \lambda n \quad \forall \omega \in \Omega.
\]

Similarly, we have that \( -\lambda n \leq |S_n| \leq \lambda n \) for all \( n \in \mathbb{N} \).

**Theorem 3.** Let \( (\Omega, \mathcal{F}) \) be a standard measurable space and \( \nu \) a lower probability. If \( \{S_n\}_{n \in \mathbb{N}} \) is either a superadditive or a subadditive sequence that satisfies \( (3.4) \) and if \( \nu \) is functionally invariant, then there exists \( f^* \in B(\Omega, \mathcal{G}) \) such that

\[
\lim_{n} \frac{S_n}{n} = f^* \quad \nu \text{ a.s.}
\]

Moreover,

(1) If \( \nu \) is convex and strongly invariant and \( \{S_n\}_{n \in \mathbb{N}} \) superadditive, then

\[
\int_{\Omega} f^* d\nu = \sup_{n \in \mathbb{N}} \int_{\Omega} \frac{S_n}{n} d\nu.
\]

(2) If \( \nu \) is convex and strongly invariant and \( \{S_n\}_{n \in \mathbb{N}} \) subadditive, then

\[
\int_{\Omega} f^* d\bar{\nu} = \inf_{n \in \mathbb{N}} \int_{\Omega} \frac{S_n}{n} d\bar{\nu}.
\]

(3) If \( \nu \) is ergodic and \( \{S_n\}_{n \in \mathbb{N}} \) is either subadditive or superadditive, then

\[
\nu \left( \left\{ \omega \in \Omega : \int_{\Omega} f^* d\nu \leq \lim_{n} \frac{S_n(\omega)}{n} \leq \int_{\Omega} f^* d\bar{\nu} \right\} \right) = 1.
\]
4. Strong Law of Large Numbers

As an application of Theorem 2, we provide a nonadditive version of the Strong Law of Large Numbers. Before doing so, we need to introduce some notation and terminology. Consider a sequence of real valued, bounded, and measurable random variables $f = \{f_n\}_{n \in \mathbb{N}} \subseteq B(\Omega, \mathcal{F})$. We denote by $\mathcal{T}$ the tail $\sigma$-algebra $\bigcap_{k \in \mathbb{N}} \sigma(f_k, f_{k+1}, \ldots)$.

**Definition 6.** Given a capacity $\nu$, we say that $f = \{f_n\}_{n \in \mathbb{N}}$ is stationary if and only if for each $n \in \mathbb{N}$, for each $k \in \mathbb{N}_0$, and for each Borel subset $B$ of $\mathbb{R}^{k+1}$,

$$\nu(\{\omega \in \Omega : (f_n(\omega), \ldots, f_{n+k}(\omega)) \in B\}) = \nu(\{\omega \in \Omega : (f_{n+1}(\omega), \ldots, f_{n+k+1}(\omega)) \in B\}).$$

This notion generalizes the usual notion of stationary stochastic process by allowing for the nonadditivity of the underlying probability measure. Recall that $(\mathbb{R}^N, \sigma(\mathcal{C}))$ denotes the space of sequences endowed with the $\sigma$-algebra generated by the algebra of cylinders. We denote a generic element of $\mathbb{R}^N$ by $x$. We also consider the shift transformation $\tau : \mathbb{R}^N \to \mathbb{R}^N$ defined by $\tau(x) = (x_2, x_3, x_4, \ldots) \quad \forall x \in \mathbb{R}^N$.

The sequence $\{f_n\}_{n \in \mathbb{N}}$ induces a natural (measurable) map between $(\Omega, \mathcal{F})$ and $(\mathbb{R}^N, \sigma(\mathcal{C}))$, defined by

$$\omega \mapsto f(\omega) = (f_1(\omega), \ldots, f_k(\omega), \ldots) \quad \forall \omega \in \Omega.$$

Define $\nu_f : \sigma(\mathcal{C}) \to [0, 1]$ by

$$\nu_f(C) = \nu(f^{-1}(C)) \quad \forall C \in \sigma(\mathcal{C}).$$

**Definition 7.** Given a capacity $\nu$, we say that $f = \{f_n\}_{n \in \mathbb{N}}$ is ergodic if and only if $\nu_f$ is ergodic with respect to the shift transformation.

**Lemma 1.** If $\nu$ is a convex capacity continuous at $\Omega$ and $f$ is stationary, then $\nu_f$ is a convex capacity continuous at $\mathbb{R}^N$ which is shift invariant. Moreover, $f$ is ergodic if $\nu(\mathcal{T}) = \{0, 1\}$.

This observation is a first step to deduce the Strong Law of Large Numbers as a corollary of Theorem 2 applied to $\nu_f$. In a nutshell, the assumption of stationarity yields that the limit

$$\lim_{n} \frac{1}{n} \sum_{k=1}^{n} f_k$$

exists $\nu$-a.s. In order to obtain also a characterization of the limit in terms of the (Choquet) expected value, we further need $\nu_f$ to be ergodic.

**Theorem 4.** Let $\nu$ be a convex capacity continuous at $\Omega$. If $f = \{f_n\}_{n \in \mathbb{N}}$ is stationary and ergodic, then

$$\nu\left(\left\{ \omega \in \Omega : \int_{\Omega} f_1 d\nu \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f_k(\omega) \leq \int_{\Omega} f_1 d\bar{\nu} \right\}\right) = 1.$$

We close by observing that there are few but important differences with the nonadditive Strong Law of Large Numbers of Marinacci [16] and Maccheroni and
Marinacci [15]. In terms of hypotheses, we weaken the assumption of total monotonicity of $\nu$ to convexity, while we replace the i.i.d hypothesis of [16] with stationarity and ergodicity. Finally, compared to the main result of [15], we need to assume the continuity of $\nu$. In turn, we obtain that empirical averages exist $\nu$-a.s., a property that was not present in previous works. The bounds for these empirical averages are in terms of the lower and the upper Choquet integrals of the random variable $f_1$, as in [16] and [15].

Appendix A. Dynkin Spaces and Nonadditive Probabilities

Consider a standard measurable space $(\Omega, \mathcal{F})$ and a transformation $\tau: \Omega \to \Omega$ which is $\mathcal{F}\setminus \mathcal{F}$ measurable. Recall that we denote by $\mathcal{I}$ the set of all invariant probability measures. If $\mathcal{I}$ is a nonempty set, then the triple $(\Omega, \mathcal{F}, \mathcal{I})$ forms a Dynkin space.

**Definition 8** (Dynkin, 1978). Let $\mathcal{P}$ be a nonempty subset of $\Delta^* (\Omega, \mathcal{F})$ where $(\Omega, \mathcal{F})$ is a separable measurable space. The triple $(\Omega, \mathcal{F}, \mathcal{P})$ is a Dynkin space if and only if there exist a sub-$\sigma$-algebra $\mathcal{G} \subseteq \mathcal{F}$, a set $W \in \mathcal{F}$, and a function

$$p: \mathcal{F} \times \Omega \to [0, 1]$$

$$(A, \omega) \mapsto p(A, \omega)$$

such that:

(a) for each $P \in \mathcal{P}$ and $A \in \mathcal{F}$, $p(A, \cdot): \Omega \to [0, 1]$ is a version of the conditional probability of $A$ given $\mathcal{G}$;

(b) for each $\omega \in \Omega$, $p(\cdot, \omega): \mathcal{F} \to [0, 1]$ is a probability measure;

(c) $P(W) = 1$ for all $P \in \mathcal{P}$ and $p(\cdot, \omega) \in \mathcal{P}$ for all $\omega \in W$.

It is not hard to check that, given $f \in B(\Omega, \mathcal{F})$, the function $\hat{f}: \Omega \to \mathbb{R}$, defined by

$$\hat{f}(\omega) = \int \! f \, dp (\cdot, \omega) \quad \forall \omega \in \Omega,$$

is a version of the conditional expected value of $f$ given $\mathcal{G}$ for all $P \in \mathcal{P}$, in particular, $\hat{f} \in B(\Omega, \mathcal{G})$ (see also [6] Remark 13]). When $(\Omega, \mathcal{F})$ is a standard measurable space, if $(\Omega, \mathcal{F}, \mathcal{P}) = (\Omega, \mathcal{F}, \mathcal{I})$, then $\mathcal{G}$ is the set of invariant events. In particular, we can consider $W = \Omega$ (see Gray [13] Theorem 8.3). We conclude with an ancillary lemma.

**Lemma 2.** Let $(\Omega, \mathcal{F})$ be a measurable space and $\mathcal{G}$ a sub-$\sigma$-algebra of $\mathcal{F}$. If $\nu$ is a lower probability such that $\nu(\mathcal{G}) = \{0, 1\}$ and $g \in B(\Omega, \mathcal{G})$, then

$$\nu\left(\left\{ \omega \in \Omega : \int \! g \, d\nu \leq g(\omega) \leq \int \! g \, d\nu \right\}\right) = 1.$$

**Proof.** We proceed by assuming that $g \geq 0$. Since $\nu$ is a capacity such that $\nu(\mathcal{G}) = \{0, 1\}$ and $0 \leq g \leq \lambda$ for some $\lambda \in \mathbb{R}$, it follows that the sets

$$I = \{ t \in [0, \infty) : \nu(\left\{ \omega \in \Omega : g(\omega) \geq t \right\}) = 1 \}$$

and

$$J = \{ t \in (-\infty, 0] : \nu(\left\{ \omega \in \Omega : -g(\omega) \geq t \right\}) = 1 \}$$

are well defined nonempty intervals. $I$ is bounded from above and such that $0 \in I$. $J$ is unbounded from below and such that $-\lambda \in J$. Since $\nu$ is a lower probability,
\[ \nu \text{ is continuous. We can conclude that } t^* = \sup I \in I \text{ and } t_* = \sup J \in J. \]

Since \( \nu(\mathcal{G}) = \{0,1\} \), this implies that

\[
\int_{\Omega} gd\nu = \int_{0}^{\infty} \nu(\{\omega \in \Omega : g(\omega) \geq t\}) \, dt = \int_{0}^{\sup I} dt = t^*
\]

and

\[
\int_{\Omega} -gd\nu = \int_{-\infty}^{0} [\nu(\{\omega \in \Omega : -g(\omega) \geq t\}) - \nu(\Omega)] \, dt = \int_{\sup J}^{0} (1) \, dt = t_*.
\]

It follows that \( t^* = \int_{\Omega} gd\nu \) and \( t_* = \int_{\Omega} -gd\nu \). Since \( t^* \in I \) and \( t_* \in J \), we also have that

\[
\nu(\{\omega \in \Omega : g(\omega) \geq t^*\}) = 1 = \nu(\{\omega \in \Omega : g(\omega) \leq -t_*\}).
\]

Since \( \nu \) is a lower probability, this implies that

(A.2)

\[
\nu(\{\omega \in \Omega : \int_{\Omega} gd\nu \leq g(\omega) \leq \int_{\Omega} gd\nu \}) = \nu(\{\omega \in \Omega : t^* \leq g(\omega) \leq -t_*\}) = 1.
\]

We next remove the hypothesis that \( g \geq 0 \). Since \( g \in B(\Omega, \mathcal{G}) \), it follows that there exists \( c \in \mathbb{R} \) such that \( g + c1_{\Omega} \geq 0 \). By (A.2) and since the Choquet integral is constant additive, it follows that

\[
1 = \nu(\{\omega \in \Omega : \int_{\Omega} (g + c1_{\Omega}) \, d\nu \leq g(\omega) + c \leq \int_{\Omega} (g + c1_{\Omega}) \, d\nu \})
\]

\[
= \nu(\{\omega \in \Omega : \int_{\Omega} gd\nu + c \leq g(\omega) + c \leq \int_{\Omega} gd\nu + c \})
\]

\[
= \nu(\{\omega \in \Omega : \int_{\Omega} gd\nu \leq g(\omega) \leq \int_{\Omega} gd\nu \}),
\]

proving the statement. \( \square \)

**Appendix B. Proofs**

**Proof of Proposition [1]** Recall that if \( \nu \) is a lower probability, we have that

(B.1)

\[
\nu \leq P \leq \bar{v} \quad \forall P \in \text{core}(\nu) \subseteq \Delta^\sigma(\Omega, \mathcal{F}).
\]

1. Pick \( A \in \mathcal{F} \). Since \( \nu \) is strongly invariant and \( \nu \leq \bar{v} \), we have \( \bar{v}(\tau^{-1}(A) \setminus A) = \nu(A\setminus\tau^{-1}(A)) \leq \bar{v}(A\setminus\tau^{-1}(A)) = \nu(\tau^{-1}(A) \setminus A) \leq \bar{v}(\tau^{-1}(A) \setminus A) = k \). It follows that \( \nu(A\setminus\tau^{-1}(A)) = \nu(\tau^{-1}(A) \setminus A) = k \). By (B.1), we can conclude that \( P(A\setminus\tau^{-1}(A)) = k = P(\tau^{-1}(A) \setminus A) \) for all \( P \in \text{core}(\nu) \). This implies that \( P(A) = P(A\setminus\tau^{-1}(A)) + P(A\cap\tau^{-1}(A)) = P(\tau^{-1}(A) \setminus A) + P(A\cap\tau^{-1}(A)) = 1 \) for all \( P \in \text{core}(\nu) \), proving the statement.

2. By assumption, there exists a convex capacity \( \rho : \mathcal{A}(\mathcal{I}) \rightarrow [0,1] \) such that

(B.2)

\[
\nu(A) = \int_{\mathcal{S}(\mathcal{X})} P(A) \, d\rho(P) = \min_{\pi \in \text{core}(\rho)} \int_{\mathcal{S}(\mathcal{X})} P(A) \, d\pi(P) \quad \forall A \in \mathcal{F}.
\]

Define \( \mathcal{M} = \{\nu_{\pi} : \pi \in \text{core}(\rho)\} \). By (B.2) and since \( \nu \) is continuous at \( \Omega \), we have that \( \rho \) is continuous at \( \mathcal{S}(\mathcal{I}) \), thus, each \( \pi \) in \( \text{core}(\rho) \) is a probability measure and \( \mathcal{M} \) is a compact subset of \( \Delta^\sigma(\Omega, \mathcal{F}) \). Moreover, we also
have that \( \mathcal{M} \subseteq \mathcal{I} \). We can conclude that \( \nu(A) = \min_{\tau \in \text{core}(\nu)} \int_{\mathcal{I}} P(A) \, d\pi(P) = \min_{P \in \mathcal{M}} P(A) \) for all \( A \in \mathcal{F} \), proving the statement.

3. Fix \( \mathcal{M} \in \mathcal{A}_S(\mathcal{I}) \). Consider \( \rho : \mathcal{A}_S(\mathcal{I}) \to [0,1] \) defined by

\[
\rho(F) = \begin{cases} 1 & F \supseteq \mathcal{M} \\ 0 & \text{otherwise} \end{cases} \quad \forall F \in \mathcal{A}_S(\mathcal{I}).
\]

It is immediate to check that \( \rho \) is a convex capacity. By [17, Example 4.4] and since \( \mathcal{M} \in \mathcal{A}_S(\mathcal{I}) \), we have that \( \nu(A) = \min_{P \in \mathcal{M}} P(A) = \int_{\mathcal{I}} P(A) \, d\rho(P) \) for all \( A \in \mathcal{F} \). Since \( \mathcal{M} \subseteq \mathcal{F} \), observe that \( P(A) \in \{0,1\} \) for all \( P \in \mathcal{M} \) and for all \( A \in \mathcal{G} \). It follows that \( \nu(\mathcal{G}) = \{0,1\} \).

4. Since \( \nu \) is a functionally invariant lower probability, we have that \( \mathcal{M} \subseteq \mathcal{I} \) and \( \nu(A) = \min_{P \in \mathcal{M}} P(A) = \min_{P \in \mathcal{M}} P(\tau^{-1}(A)) = \nu(\tau^{-1}(A)) \) for all \( A \in \mathcal{F} \), proving that \( \nu \) is invariant.

**Proof of Theorem 1.** Recall that if \( \nu \) is convex and continuous at \( \Omega \), then it is a lower probability.

(i) implies (ii). It follows by point 1 of Proposition 4.

(ii) implies (iii). We just need to show that \( \nu \) is robustly invariant. Define \( I : B(\Omega,\mathcal{F}) \to \mathbb{R} \) by

\[
I(f) = \int_{\Omega} f \, d\nu \quad \forall f \in B(\Omega,\mathcal{F}).
\]

By Schmeidler [21] (see also [17]), \( I \) is comonotonic additive and supermodular. Since \( \nu \) is convex, we have that \( I(f) = \min_{P \in \text{core}(\nu)} \int_{\Omega} f \, dP \) for all \( f \in B(\Omega,\mathcal{F}) \). Since \( \text{core}(\nu) \subseteq \mathcal{I} \), this implies that if \( \int_{\Omega} f_1 \, dP \geq \int_{\Omega} f_2 \, dP \) for all \( P \in \mathcal{I} \), then \( I(f_1) \geq I(f_2) \). In particular, \( I(f) = I(\bar{f}) \) for all \( f \in B(\Omega,\mathcal{F}) \). It is also immediate to see that \( I(k1_{\Omega}) = k \) for all \( k \in \mathbb{R} \). It follows that \( I \) restricted to \( B(\Omega,\mathcal{G}) \) is normalized, comonotonic additive, supermodular, and such that \( \int_{\Omega} f \, dP \geq \int_{\Omega} f \, d\rho \) for all \( P \in \mathcal{I} \) implies \( I(f_1) \geq I(f_2) \). By [9, Lemma 24 and Proposition 25] and since \( (\Omega,\mathcal{F},\mathcal{I}) \) is a Dynkin space, it follows that there exists \( \bar{I} : B(\mathcal{I}),\mathcal{A}_{S(\mathcal{I})} \to \mathbb{R} \) such that \( \bar{I} \) is normalized, monotone, comonotonic additive, supermodular, and such that \( I(f) = \bar{I}(\langle f,\cdot \rangle) \) for all \( f \in B(\Omega,\mathcal{G}) \). By [21] (see also [17]), it follows that there exists a convex capacity \( \rho : \mathcal{A}_{S(\mathcal{I})} \to [0,1] \) such that

\[
I(f) = \int_{\mathcal{I}} \left( \int_{\Omega} f \, d\rho \right) \, dP \quad \forall f \in B(\Omega,\mathcal{G}).
\]

Since \( I(f) = I(\bar{f}) \) for all \( f \in B(\Omega,\mathcal{F}) \), it follows that (B.3) holds for all \( f \in B(\Omega,\mathcal{F}) \). In particular, by picking \( f = 1_A \) with \( A \in \mathcal{F} \), this shows that \( \nu \) is robustly invariant.

(iii) implies (iv). It is trivial.

(iv) implies (i). Since \( \nu \) is convex and \( \text{core} \( (\nu) \subseteq \mathcal{I} \), it follows that

\[
\nu(A \setminus \tau^{-1}(A)) + \nu(A \cup \tau^{-1}(A)^c) = \int_{\Omega} (1_{\Omega} + 1_A - 1_{\tau^{-1}(A)}) \, d\nu = \min_{P \in \text{core}(\nu)} \int_{\Omega} (1_{\Omega} + 1_A - 1_{\tau^{-1}(A)}) \, dP = 1.
\]
Thus, we have that
\[ \nu (A \setminus \tau^{-1}(A)) = 1 - \nu (A \cup (\tau^{-1}(A))^c) = 1 - \nu \left( (\tau^{-1}(A) \setminus A)^c \right) = \nu \left( (\tau^{-1}(A) \setminus A) \right) . \]

An analogous argument yields that \( \nu (\tau^{-1}(A) \setminus A) = \nu \left( (\tau^{-1}(A) \setminus A) \right) \), proving the statement.

Before proving Theorem 2, we provide an ancillary key result.

**Theorem 5.** Let \((\Omega, \mathcal{F})\) be a measurable space, \(\nu\) a lower probability, and assume that the family \(\mathcal{I}\) of invariant probability measures is not empty. The following statements are equivalent:

(i) There exists \(\bar{P} \in \mathcal{I}\) such that for each \(E \in \mathcal{F}\)
\[ \bar{P} (E) = 1 \implies \lim_{k} \nu (\tau^{-k} (E)) = 1; \]

(ii) There exists \(\bar{P} \in \mathcal{I}\) such that for each \(E \in \mathcal{G}\)
\[ \bar{P} (E) = 1 \implies \nu (E) = 1; \]

(iii) For each \(E \in \mathcal{G}\)
\[ P (E) = 1 \quad \forall P \in \mathcal{I} \implies \nu (E) = 1; \]

(iv) For each \(f \in B (\Omega, \mathcal{F})\) there exists \(f^* \in B (\Omega, \mathcal{G})\) such that
\[ \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f (\tau^{k-1} (\omega)) = f^* (\omega) \quad \nu - \text{a.s.;} \]

(v) \(\text{core}(\nu) \subseteq \mathcal{P} \mathcal{I}\).

**Proof.**

(i) implies (ii). If \(E \in \mathcal{G}\), then \(\tau^{-k} (E) = E\) for all \(k \in \mathbb{N}\), yielding the statement.

(ii) implies (iii). It is trivial.

(iii) implies (iv). Consider \(f \in B (\Omega, \mathcal{F})\). Define \(f^* : \Omega \to \mathbb{R}\) by
\[ f^* (\omega) = \limsup_{n} \frac{1}{n} \sum_{k=1}^{n} f (\tau^{k-1} (\omega)) \quad \forall \omega \in \Omega. \]

Define \(f_* : \Omega \to \mathbb{R}\) by considering the lim inf. Since \(f \in B (\Omega, \mathcal{F})\), it can be shown that \(f^*, f_* \in B (\Omega, \mathcal{G})\). Consider the event
\[ E = \left\{ \omega \in \Omega : \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f (\tau^{k-1} (\omega)) \text{ exists} \right\} = \{ \omega \in \Omega : f_* (\omega) = f_* (\omega) \}
\]
\[ = \left\{ \omega \in \Omega : f^* (\omega) = \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f (\tau^{k-1} (\omega)) = f_* (\omega) \right\}. \]

By Birkhoff’s Ergodic Theorem (see [3] Theorem 24.1), we have that \(P (E) = 1\) for all \(P \in \mathcal{I}\). By assumption, this yields that \(\nu (E) = 1\). Since \(f\) was chosen to be generic, the statement follows.

(iv) implies (v). Recall that for each \(P \in \text{core}(\nu)\), \(P (A) \geq \nu (A)\) for all \(A \in \mathcal{F}\). By assumption, we can conclude that for each \(P \in \text{core}(\nu)\), for each \(f \in B (\Omega, \mathcal{F})\) there exists \(f^* \in B (\Omega, \mathcal{G})\) such that
\[ \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f (\tau^{k-1} (\omega)) = f^* (\omega) \quad P - \text{a.s.} \]
By [14] p. 964 (see also [11] Exercises 31 and 32, pp. 723–724), it follows that $P \in \mathcal{P} \mathcal{I}$.

(v) implies (i). Since $\nu$ is a lower probability, it is continuous at $\Omega$ and exact. By [17] Theorem 4.2, it follows that there exists a measure $P \in \text{core}(\nu)$ such that for each $A \in \mathcal{F}$, for each $\varepsilon > 0$, there exists $\delta > 0$ such that

$$P(A) < \delta \implies Q(A) < \varepsilon \quad \forall Q \in \text{core}(\nu).$$

It is immediate to show that $P$ is such that for each $A \in \mathcal{F}$

$$P(A) = 0 \implies Q(A) = 0 \quad \forall Q \in \text{core}(\nu).$$

Since $P \in \text{core}(\nu) \subseteq \mathcal{P} \mathcal{I}$, we have that there exists $\bar{P} \in \mathcal{I}$ such that $\bar{P}(E) = P(E)$ for all $E \in \mathcal{G}$. Consider $E \in \mathcal{F}$. Assume that $\bar{P}(E) = 1$. It follows that $\bar{P}(E^c) = 0$. At the same time, define $F_n = \cup_{k=n}^{\infty} \tau^{-k}(E^c)$. Note that $F_n \downarrow F \in \mathcal{G}$. Since $\bar{P} \in \mathcal{I}$, it follows that $\bar{P}(F) = \lim_n \bar{P}(F_n) \leq \bar{P}(F_1) \leq \sum_{k=1}^{\infty} \bar{P}(\tau^{-k}(E^c)) = 0$. It follows that $\bar{P}(F) = 0$, that is, $P(F) = 0$. By (B.5), we have that $Q(F) = 0$ for all $Q \in \text{core}(\nu)$, that is, $\tilde{\nu}(F) = 0$. Since $\nu$ is a lower probability, $\tilde{\nu}$ satisfies the Fatou’s property, that is, $0 \leq \limsup_k \tilde{\nu}(A_k) \leq \tilde{\nu}(\limsup_k A_k)$ for each sequence $\{A_k\}_{k \in \mathbb{N}} \subseteq \mathcal{F}$. This implies that $0 \leq \lim inf_k \tilde{\nu}(\tau^{-k}(E^c)) \leq \tilde{\nu}(\limsup_k \tau^{-k}(E^c)) = \tilde{\nu}(F) = 0$. We can conclude that $\lim_k \tilde{\nu}(\tau^{-k}(E)) = \lim_k \left[ 1 - \tilde{\nu}(\tau^{-k}(E^c)) \right] = 1$, proving the statement.

The proof of Theorem 2 uses some of the techniques common in Ergodic Theory (see, e.g., [8] Theorem 7). Also, note that, given a capacity $\nu$, we have that

$$\text{core}(\nu) = \{ P \in \Delta(\Omega, \mathcal{F}) : \tilde{\nu} \geq P \geq \nu \} = \{ P \in \Delta(\Omega, \mathcal{F}) : \tilde{\nu} \geq P \}.$$

**Proof of Theorem 2** We first prove that, given the assumptions, $\emptyset \not\in \text{core}(\nu) \subseteq \mathcal{P} \mathcal{I}$. In particular, this shows that $\mathcal{I} \neq \emptyset$.

**Claim:** Let $\nu$ be a lower probability. If $\nu$ is invariant, then $\text{core}(\nu) \subseteq \mathcal{P} \mathcal{I}$. In particular, $\mathcal{I} \neq \emptyset$.

**Proof of the Claim.** Since $\nu$ is invariant, $\tilde{\nu}$ is invariant. Since $\nu$ is a lower probability, $\nu$ is continuous at $\Omega$ and, in particular, $\emptyset \not\in \text{core}(\nu) \subseteq \Delta^c(\Omega, \mathcal{F})$. Fix a Banach-Mazur limit (see [11] pag. 550) $\phi : l^\infty \to \mathbb{R}$, that is, a functional from $l^\infty$ to $\mathbb{R}$ such that:

1. $\phi$ is linear;
2. $\phi$ is positive;
3. $\phi(x_1, x_2, ...) = \phi(x_2, x_3, ...)$ for all $x \in l^\infty$;
4. $\phi(x_1, x_2, ...) = \lim_n x_n$ for all $x \in c$.

Observe that $\nu(A) \leq P(A) \leq \tilde{\nu}(A)$ for all $P \in \text{core}(\nu)$ and all $A \in \mathcal{F}$. Fix $P \in \text{core}(\nu)$, define $P_n : \mathcal{F} \to [0, 1]$ by

$$P_n(A) = \frac{1}{n} \sum_{k=0}^{n-1} P(\tau^{-k}(A)) \quad \forall A \in \mathcal{F}.$$ 

Note that $P(\tau^{-k}(A)) \leq \tilde{\nu}(\tau^{-k}(A)) = \tilde{\nu}(A)$ for all $A \in \mathcal{F}$ and for all $k \in \mathbb{N}_0$. Since $\text{core}(\nu)$ is convex, this implies that $\{P_n\}_{n \in \mathbb{N}} \subseteq \text{core}(\nu)$. For each $A \in \mathcal{F}$, define $x_A = (P_1(A), P_2(A), P_3(A), ...)$. Note that $0 \leq x_A \leq 1_{\mathbb{N}}$, thus, $x_A \in l^\infty$ for all $A \in \mathcal{F}$. Define $\bar{P} : \mathcal{F} \to [0, 1]$ by $\bar{P}(A) = \phi(x_A)$ for all $A \in \mathcal{F}$. Since $\phi$ is positive, note that $\bar{P}$ is a well defined positive set function. Next, consider $A, B \in \mathcal{F}$ such that $A \cap B = \emptyset$. Since $\{P_n\}_{n \in \mathbb{N}} \subseteq \Delta(\Omega, \mathcal{F})$, it follows that
for all $A$ and for each $n \in \mathbb{N}$, we have that $\hat{\nu}$ follows that $\lim_{n \to \infty} \frac{1}{n} \sum_{k=0}^{n-1} P(\tau^{-k}(A)) = \frac{1}{n} P(\tau^{-k}(A)) = \frac{1}{n} P(A)$ for each $n \in \mathbb{N}$. Since $\phi$ is linear and positive, it follows that $\hat{P}(A) = \phi(x_A) \leq \phi(\hat{\nu}(A)) = \hat{\nu}(A)$ for all $A \in \mathcal{F}$, that is, $\hat{P} \in \text{core}(\nu)$. Since core$(\nu) \subseteq \Delta^s(\Omega, \mathcal{F})$, we can conclude that $\hat{P} \in \Delta^s(\Omega, \mathcal{F})$. We next show that $\hat{P}$ is invariant. Note that for each $A \in \mathcal{F}$ and for each $n \in \mathbb{N}$

$$P_n(\tau^{-1}(A)) = \frac{1}{n} \sum_{k=0}^{n-1} P(\tau^{-k-1}(A)) = \frac{n+1}{n} \sum_{k=0}^{n-1} P(\tau^{-k}(A)) = \frac{1}{n} P(A).$$

Define $y = (P_2(A), P_3(A), ...)$ and $z = x_{\tau^{-1}(A)} - y \in l^\infty$. Note that $|z_n| = |P_n(\tau^{-1}(A)) - P_{n+1}(A)| \leq \frac{1}{n} |P_{n+1}(A) - P(A)| \leq \frac{1}{n}$ for all $n \in \mathbb{N}$. It follows that $\lim_{n \to \infty} z_n = 0$. Since $\phi$ satisfies properties 3, 1, and 4, we have that $\hat{P}(\tau^{-1}(A)) - \hat{P}(A) = \phi(x_{\tau^{-1}(A)}) - \phi(x_A) = \phi(x_{\tau^{-1}(A)}) - \phi(y) = |\phi(z)| = 0$, proving that $\hat{P}$ is invariant. Given the previous part of the proof, $\hat{P} \in \mathcal{I}$ and $\hat{P} \in \mathcal{P}\mathcal{I}$. Since $\hat{P}$ was arbitrarily chosen in core$(\nu)$, it follows that $\mathcal{I} \neq \emptyset$ and core$(\nu) \subseteq \mathcal{P}\mathcal{I}$.

By the previous claim and Theorem 5, the main statement follows.

Finally, assume that $\nu$ is further ergodic. By Lemma 2 and since $f^* \in B(\Omega, \mathcal{G})$ and $\nu$ is an ergodic lower probability, it follows that

$$\nu\left(\left\{ \omega \in \Omega : \int_{\Omega} f^* d\nu \leq f^*(\omega) \leq \int_{\Omega} f^* d\nu \right\}\right) = 1.$$ 

Since $\nu\left(\left\{ \omega \in \Omega : f^*(\omega) = \lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega)) \right\}\right) = 1$ and $\nu$ is a lower probability, this implies that

$$\nu\left(\left\{ \omega \in \Omega : \int_{\Omega} f^* d\nu \leq \lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} f(\tau^{k-1}(\omega)) \leq \int_{\Omega} f^* d\nu \right\}\right) = 1,$$

proving the statement.

**Proof of Corollary 1.** It is the proof of the claim contained in the proof of Theorem 2.

We next proceed by proving Theorem 3 and obtaining Corollary 2 as a corollary of this former result. It is also possible to provide a proof of Corollary 2 as a consequence of Theorem 2. By Theorem 2, the extra assumption of $(\Omega, \mathcal{F})$ being standard yields the extra property that $f^*$ can be chosen to be the regular conditional expectation of $f$. Convexity and strong invariance imply that core$(\nu) \subseteq \mathcal{I}$. This yields that $\int_{\Omega} f^* d\nu = \int_{\Omega} f d\nu$ as well as $\int_{\Omega} f^* d\nu = \int_{\Omega} f d\nu$. This, in turn, yields a sharper result under the assumption of $\nu$ being ergodic.
Lemma 3. Let \( \{S_n\}_{n \in \mathbb{N}} \) be a superadditive (resp., subadditive) sequence that satisfies (3.4) and \( \mathcal{M} \) a compact subset of invariant probability measures. If \( \{a_n\}_{n \in \mathbb{N}} \) in \( \mathbb{R} \) is defined by \( a_n = -\min_{P \in \mathcal{M}} \int_\Omega S_n \, dP \) (resp., \( a_n = \max_{P \in \mathcal{M}} \int_\Omega S_n \, dP \) for all \( n \in \mathbb{N} \), then \( \{a_n\}_{n \in \mathbb{N}} \) is subadditive, that is, \( a_{n+k} \leq a_n + a_k \) for all \( n, k \in \mathbb{N} \).

Proof. Since \( \{S_n\}_{n \in \mathbb{N}} \) satisfies (3.4), \( \{S_n\}_{n \in \mathbb{N}} \subseteq B(\Omega, \mathcal{F}) \). We just prove the statement for the superadditive case, being the subadditive one similarly proven. If \( \{S_n\}_{n \in \mathbb{N}} \) is superadditive and \( \mathcal{M} \) is a compact subset of invariant probability measures, then we have that \( -a_{n+k} = \min_{P \in \mathcal{M}} \int_\Omega S_{n+k} \, dP \geq \min_{P \in \mathcal{M}} \int_\Omega S_n + S_k \circ \tau^n \, dP \geq \min_{P \in \mathcal{M}} \int_\Omega S_n \, dP + \min_{P \in \mathcal{M}} \int_\Omega S_k \circ \tau^n \, dP = \min_{P \in \mathcal{M}} \int_\Omega S_n \, dP + \min_{P \in \mathcal{M}} \int_\Omega S_k \, dP = -a_n - a_k \) for all \( n, k \in \mathbb{N} \), proving the statement.

Proof of Theorem 3. Since \( \nu \) is a functionally invariant lower probability, we have that \( \mathcal{M} \subseteq \mathcal{I} \). Define \( \{f_n\}_{n \in \mathbb{N}} \subseteq B(\Omega, \mathcal{F}) \) by \( f_n = S_n/n \) for all \( n \in \mathbb{N} \). It follows that \( f_n \in B(\Omega, \mathcal{G}) \) for all \( n \in \mathbb{N} \). Since \( \{S_n\}_{n \in \mathbb{N}} \) satisfies (3.4), it follows that there exists \( \lambda \in \mathbb{R} \) such that \( -\lambda \leq f_n, f_n \leq \lambda \) for all \( n \in \mathbb{N} \). Define \( f^* \in B(\Omega, \mathcal{G}) \) by \( f^* = \sup_{n \in \mathbb{N}} f_n \) (resp., \( f^* = \inf_{n \in \mathbb{N}} f_n \)). By Kingman’s Subadditive Ergodic Theorem (see Dudley [10] Theorem 10.7.1) and [13] Theorem 8.4) and since \( W = \Omega \), we have that \( f^* = \lim_{n \to \infty} f_n \) and \( P \left( \omega : \lim_{n} S_n(\omega) = f^*(\omega) \right) = 1 \) for all \( P \in \mathcal{M} \). Since \( \nu \) is a lower probability, it follows that \( \nu \left( \{\omega : \lim_{n} S_n(\omega) = f^*(\omega)\} \right) = 1 \), proving the main part of the statement.

1. If \( \nu \) is convex and strongly invariant, then we have that \( \text{core}(\nu) \subseteq \mathcal{I} \) and

\[
\int_{\Omega} f \, d\nu = \min_{P \in \text{core}(\nu)} \int_{\Omega} f \, dP \quad \forall f \in B(\Omega, \mathcal{F}).
\]

Consider the sequence \( \{a_n\}_{n \in \mathbb{N}} \) defined by \( a_n = -\int_{\Omega} S_n \, d\nu \) for all \( n \in \mathbb{N} \). By (3.6) and Lemma 3 we have that \( \{a_n\}_{n \in \mathbb{N}} \) is subadditive. It follows that (see [13] Lemma 8.3)\( \lim_{n \to \infty} \frac{-a_n}{n} = \inf_{n \in \mathbb{N}} \frac{-a_n}{n} \), that is,

\[
\lim_{n \to \infty} \frac{-a_n}{n} = \sup_{n \in \mathbb{N}} \frac{-a_n}{n}.
\]

Recall that \( \{f_n\}_{n \in \mathbb{N}} \) is uniformly bounded. By Cerreia-Vioglio, Maccheroni, Marinacci, and Montrucchio [4] Theorem 22, [13,7], and the main part of the statement and since \( \text{core}(\nu) \subseteq \mathcal{I} \), we have that

\[
\int_{\Omega} f^* \, d\nu = \int_{\Omega} \lim_{n \to \infty} f_n \, d\nu = \lim_{n \to \infty} \int_{\Omega} f_n \, d\nu = \lim_{n \to \infty} \left[ \min_{P \in \text{core}(\nu)} \int_{\Omega} f_n \, dP \right] = \lim_{n \to \infty} \int_{\Omega} f_n \, d\nu = \lim_{n \to \infty} \frac{\int_{\Omega} S_n \, d\nu}{n} = \lim_{n \to \infty} \frac{-a_n}{n} = \sup_{n \in \mathbb{N}} \frac{-a_n}{n} = \sup_{n \in \mathbb{N}} \frac{\int_{\Omega} S_n \, d\nu}{n} = \sup_{n \in \mathbb{N}} \int_{\Omega} f_n \, d\nu,
\]

proving point 1.

2. If \( \nu \) is convex and strongly invariant, then we have that \( \text{core}(\nu) \subseteq \mathcal{I} \) and

\[
\int_{\Omega} f \, d\nu = \max_{P \in \text{core}(\nu)} \int_{\Omega} f \, dP \quad \forall f \in B(\Omega, \mathcal{F}).
\]
Consider the sequence \( \{a_n\}_{n \in \mathbb{N}} \) defined by \( a_n = \int_{\Omega} S_n d\nu \). By [13.8] and Lemma [3] we have that \( \{a_n\}_{n \in \mathbb{N}} \) is subadditive. It follows that (see [33. Lemma 8.3])

(B.9) \[
\lim_{n} \frac{a_n}{n} = \inf_{n} \frac{a_n}{n}.
\]

Recall that \( \{\hat{f}_n\}_{n \in \mathbb{N}} \) is uniformly bounded. By [4] Theorem 22, (B.9), and the main part of the statement and since core \( (\nu) \subseteq \mathcal{I} \), we have that

\[
\int_{\Omega} f^* d\bar{\nu} = \int_{\Omega} \lim_{n} \hat{f}_n d\bar{\nu} = \lim_{n} \int_{\Omega} \hat{f}_n d\bar{\nu} = \lim_{n} \left[ \max_{P \in \text{core}(\nu)} \int_{\Omega} \hat{f}_n dP \right] = \lim_{n} \int_{\Omega} f_n d\bar{\nu} = \lim_{n} \frac{\int_{\Omega} S_n d\bar{\nu}}{n} = \lim_{n \in \mathbb{N}} \int_{\Omega} f_n d\bar{\nu},
\]

proving point 2.

3. By Lemma [2] and since \( \nu \) is ergodic, it follows that

\[
\nu \left( \left\{ \omega \in \Omega : \int_{\Omega} f^* d\nu \leq f^* (\omega) \leq \int_{\Omega} f^* d\bar{\nu} \right\} \right) = 1.
\]

By the initial part of the proof, we have that \( \nu \left( \left\{ \omega \in \Omega : f^* (\omega) = \lim_{n} \frac{S_n(\omega)}{n} \right\} \right) = 1 \). Since \( \nu \) is a lower probability, this implies that

\[
\nu \left( \left\{ \omega \in \Omega : \int_{\Omega} f^* d\nu \leq \lim_{n} \frac{S_n(\omega)}{n} \leq \int_{\Omega} f^* d\bar{\nu} \right\} \right) = 1,
\]

proving the statement.

**Proof of Corollary 2** Pick \( f \in B (\Omega, \mathcal{F}) \). It is immediate to see that \( \{S_n\}_{n \in \mathbb{N}} \), defined by \( S_n = \sum_{k=1}^{n} f \circ \tau^{k-1} \) for all \( n \in \mathbb{N} \), is an additive sequence which satisfies \([34.\text{Lemma} 1]\). Since \( \nu \) is convex, continuous at \( \Omega \), and strongly invariant, it is a functionally invariant lower probability. Define \( \{f_n\}_{n \in \mathbb{N}} \) by \( f_n = S_n/n \) for all \( n \in \mathbb{N} \). Note that \( \hat{f}_n = \hat{f} \) for all \( n \in \mathbb{N} \). By the proof of Theorem [3] we have that \( \lim_{n} \frac{\hat{f}_n}{n} = \lim_{n} f_n = \hat{f}, \nu - a.s. \), proving the main statement and point 1 where \( f^* = \hat{f} \).

2. Since \( \nu \) is convex and strongly invariant, then we have that core \( (\nu) \subseteq \mathcal{I} \) and \( \int_{\Omega} f d\nu = \min_{P \in \text{core}(\nu)} \int_{\Omega} f dP \). By point 1 and since core \( (\nu) \subseteq \mathcal{I} \), we have that \( \int_{\Omega} f d\nu = \min_{P \in \text{core}(\nu)} \int_{\Omega} f dP = \min_{P \in \text{core}(\nu)} \int_{\Omega} \hat{f} dP = \int_{\Omega} \hat{f} d\nu \), proving point 2.

Note also that \( \int_{\Omega} f d\nu = \max_{P \in \text{core}(\nu)} \int_{\Omega} f dP = \max_{P \in \text{core}(\nu)} \int_{\Omega} \hat{f} dP = \int_{\Omega} \hat{f} d\nu \).

3. By point 3 of Theorem [3] and the proof of point 2, the statement follows.

**Proof of Lemma 1** Consider a convex capacity \( \nu \) and a process \( f \). It is immediate to see that \( \nu_f \) is a convex capacity. Next, consider \( \{C_n\}_{n \in \mathbb{N}} \subseteq \sigma (C) \) such that \( C_n \uparrow \mathbb{R}^n \). It follows that the sequence \( \{A_n\}_{n \in \mathbb{N}} \), defined by \( A_n = f^{-1} (C_n) \), for all \( n \in \mathbb{N} \), is such that \( A_n \uparrow \Omega \). Since \( \nu \) is continuous at \( \Omega \), we have that \( \lim_{n} \nu_f (C_n) = \lim_{n} \nu (f^{-1} (C_n)) = \lim_{n} \nu (A_n) = 1 \), proving that \( \nu_f \) is continuous at \( \mathbb{R}^n \). Next, consider \( C \subseteq \mathbb{C} \). Then, there exist \( k \in \mathbb{N} \) and \( E \in B (\mathbb{R}^k) \) such that \( C = \{ x \in \mathbb{R}^n : (x_1, ..., x_k) \in E \} \). Note that \( \tau^{-1} (C) = \{ x \in \mathbb{R}^n : (x_1, x_2, ..., x_{k+1}) \in 
\]
where 

\[ \mathbb{R} \times E \]. Since \( f \) is stationary, it follows that

\[
\nu_f (C) = \nu \left( f^{-1} (C) \right) = \nu \left( \{ \omega \in \Omega : (f_1 (\omega), ..., f_k (\omega)) \in E \} \right)
\]

\[
= \nu \left( \{ \omega \in \Omega : (f_2 (\omega), ..., f_{k+1} (\omega)) \in E \} \right)
\]

\[
= \nu \left( \{ \omega \in \Omega : (f_1 (\omega), f_2 (\omega), ..., f_{k+1} (\omega)) \in \mathbb{R} \times E \} \right)
\]

\[
= \nu \left( f^{-1} (\tau^{-1} (C)) \right) = \nu_f \left( \tau^{-1} (C) \right).
\]

Since \( C \in \mathcal{C} \) was arbitrarily chosen, it follows that \( \mathcal{C} \subseteq \{ C \in \sigma (C) : \nu_f (C) = \nu_f \left( \tau^{-1} (C) \right) \} \subseteq \sigma (C) \). Since \( \nu_f \) is convex and continuous at \( \mathbb{R}^n \), we have that \( \{ C \in \sigma (C) : \nu_f (C) = \nu_f \left( \tau^{-1} (C) \right) \} \) is a monotone class. By the Monotone Class Theorem (see [3] Theorem 3.4), it follows that \( \sigma (C) = \{ C \in \sigma (C) : \nu_f (C) = \nu_f \left( \tau^{-1} (C) \right) \} \),

that is, \( \nu_f \) is shift invariant. Define \( \mathcal{H} = \bigcap_{k=1}^{\infty} \sigma (C_{k+1}^\infty) \cap \sigma (C) \). Note that \( f^{-1} (\mathcal{H}) \subseteq \mathcal{T} \). Thus, \( \nu_f (\mathcal{H}) = \{ 0, 1 \} \) if \( \nu (\mathcal{T}) = \{ 0, 1 \} \). Let \( \mathcal{G} \) be the \( \sigma \)-algebra of shift invariant events. It is well known that \( \mathcal{G} \subseteq \mathcal{H} \). In light of these observations, it is immediate to see that if \( \nu (\mathcal{T}) = \{ 0, 1 \} \), then \( \nu_f (\mathcal{G}) = \{ 0, 1 \} \), that is, \( \nu_f \) is ergodic. ■

**Proof of Theorem 4**. By induction and since \( f \) is stationary, it follows that for each \( k \in \mathbb{N} \) and for each Borel subset \( B \) of \( \mathbb{R}^n \)

\[
\nu \left( \{ \omega \in \Omega : f_1 (\omega) \in B \} \right) = \nu \left( \{ \omega \in \Omega : f_k (\omega) \in B \} \right).
\]

By \( (B.10) \), this implies that for each \( k \in \mathbb{N} \) and for each Borel subset \( B \) of \( \mathbb{R}^n \)

\[
\nu_f \left( \{ x \in \mathbb{R}^n : x_k \in B \} \right) = \nu \left( \{ \omega \in \Omega : f_1 (\omega) \in B \} \right) = \nu \left( \{ \omega \in \Omega : f_k (\omega) \in B \} \right).
\]

In particular, since \( \{ f_n \}_{n \in \mathbb{N}} \subseteq B (\Omega, \mathcal{F}) \), it follows that there exists \( m \in \mathbb{R} \) such that \( -m_1 \Omega \leq f_1 \leq m_1 \Omega \). If we replace \( B \) with \([-m, m]\), then we can conclude that

\[
\nu_f \left( \{ x \in \mathbb{R}^n : x_k \in [-m, m] \} \right) = \nu \left( \{ \omega \in \Omega : f_1 (\omega) \in [-m, m] \} \right) = 1 \quad \forall k \in \mathbb{N}.
\]

Define \( \pi : \mathbb{R}^n \to \mathbb{R} \) by

\[
\pi (x) = \begin{cases} 
  x_1 & \text{if } x_1 \in [-m, m] \\
  0 & \text{otherwise}
\end{cases} \quad \forall x \in \mathbb{R}^n.
\]

It is immediate to see that \( \pi \in B (\mathbb{R}^n, \sigma (C)) \). Note also that

\[
\bigcap_{k=1}^{\infty} \{ x \in \mathbb{R}^n : x_k \in [-m, m] \} \subseteq \bigcap_{n=1}^{\infty} \left\{ x \in \mathbb{R}^n : \frac{1}{n} \sum_{k=1}^{n} \pi \left( \tau^{k-1} (x) \right) = \frac{1}{n} \sum_{k=1}^{n} x_k \right\}.
\]

By \( (B.11) \) and \( (B.12) \) and since \( \nu_f \) is a convex capacity which is further continuous at \( \mathbb{R}^n \), it follows that

\[
\nu_f \left( \bigcap_{n=1}^{\infty} \left\{ x \in \mathbb{R}^n : \frac{1}{n} \sum_{k=1}^{n} \pi \left( \tau^{k-1} (x) \right) = \frac{1}{n} \sum_{k=1}^{n} x_k \right\} \right) = 1.
\]

\[3C_{k+1}^\infty \] is the class of cylinders such that \( C = \{ x \in \mathbb{R}^n : (x_1, ..., x_k, x_{k+1}, ..., x_{k'}) \in \mathbb{R}^{k'} \times E \} \)

where \( k' > k \) and \( E \in \mathcal{B} (\mathbb{R}^{k'-k}) \).
By Theorem 2 and since \( \nu_f \) is shift invariant and ergodic, we have that there exists \( \pi^* \in B(\mathbb{R}^N, G) \) such that

(B.14)

\[
\nu_f \left( \left\{ x \in \mathbb{R}^N : \int_{\mathbb{R}^N} \pi^*d\nu_f \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) \right\} \right) = 1.
\]

By (B.13) and (B.14) and since \( \nu \) is convex, we can conclude that

(B.15)

\[
\nu_f \left( \left\{ x \in \mathbb{R}^N : \int_{\mathbb{R}^N} \pi^*d\nu_f \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) \right\} \right) = 1.
\]

Let \( E = \left\{ x \in \mathbb{R}^N : \lim_n \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) = \pi^* \left( \frac{\nu_{k-1}}{\nu} \right) \right\} \) and \( \pi_n = \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) \) for all \( n \in \mathbb{N} \). By (B.14), we have that \( P(E) = 1 \) for all \( P \in \text{core}(\nu_f) \). By construction, \( \{1_{E} \pi_n\}_{n \in \mathbb{N}} \subseteq B(\mathbb{R}^N, \sigma(G)) \) is a uniformly bounded sequence which converges pointwise to \( 1_{E} \pi^* \). By [4, Theorem 22] and since \( \nu_f \) is convex and \( P(E) = 1 \) for all \( P \in \text{core}(\nu_f) \), this implies that

(B.16)

\[
\int_{\mathbb{R}^N} \pi^*d\nu_f = \int_{\mathbb{R}^N} 1_{E} \pi^*d\nu_f = \int_{\mathbb{R}^N} \lim_n \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) d\nu_f = \int_{\mathbb{R}^N} \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) d\nu_f.
\]

Next, since \( \nu_f \) is convex and shift invariant, note that for each \( n \in \mathbb{N} \)

\[
\int_{\mathbb{R}^N} \pi_n d\nu_f = \int_{\mathbb{R}^N} \frac{1}{n} \sum_{k=1}^{n} \pi \left( \frac{\nu_{k-1}}{\nu} \right) d\nu_f \geq \frac{1}{n} \sum_{k=1}^{n} \int_{\mathbb{R}^N} \pi \left( \frac{\nu_{k-1}}{\nu} \right) d\nu_f = \int_{\mathbb{R}^N} \pi d\nu_f.
\]

By (B.16), it follows that \( \int_{\mathbb{R}^N} \pi^*d\nu_f \geq \int_{\mathbb{R}^N} \pi d\nu_f \). A similar argument yields that \( \int_{\mathbb{R}^N} \pi^*d\nu_f \leq \int_{\mathbb{R}^N} \pi d\nu_f \). Finally, since \( \int_{\mathbb{R}^N} \pi d\nu_f = \int_{\Omega} f_1 d\nu \) and \( \int_{\mathbb{R}^N} \pi d\nu_f = \int_{\Omega} f_1 d\nu, \) by (B.15), we can conclude that

\[
1 = \nu_f \left( \left\{ x \in \mathbb{R}^N : \int_{\mathbb{R}^N} \pi d\nu_f \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} x_k \right\} \right)
= \nu \left( \left\{ \omega \in \Omega : \int_{\Omega} f_1 d\nu \leq \lim_{n} \frac{1}{n} \sum_{k=1}^{n} f_k(\omega) \right\} \right),
\]

proving the statement.

\[ \Box \]

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