DECOMPOSITIONS OF SUBMEASURES

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In [4] we showed that one can tell whether a submeasure on a Boolean algebra has a control measure or is pathological by comparing the Fréchet-Nikodým topology it generates to the universal measure topology of Graves. We then wondered if a submeasure could be decomposed into a part with a control measure and a part which is pathological or zero. This led to the problem of finding a Lebesgue decomposition for a submeasure on an algebra of sets with respect to a Fréchet-Nikodým topology.

In [6] Drewnowski proved a Lebesgue decomposition theorem for exhaustive submeasures with respect to "additivities" and a similar theorem for exhaustive Fréchet-Nikodým topologies. He asked if an exhaustive Fréchet-Nikodým topology could be decomposed with respect to another Fréchet-Nikodým topology. In [12] Traynor showed that the answer is "yes".

Here we prove a Lebesgue decomposition theorem for exhaustive submeasures with respect to Fréchet-Nikodým topologies generalizing Drewnowski's results and deriving Traynor's theorem as a corollary. We then discuss the control measure problem of Maharam. A special case of our decomposition theorem, viewed in the light of [4], is a decomposition of an exhaustive submeasure into a part with a control measure and a part which is pathological or zero. We show that the part with a control measure has a control measure it dominates. Finally we give a counterexample to show that the hypothesis of exhaustivity is necessary.

1. Preliminaries. Let \mathscr{A} be an algebra of subsets of a nonempty set X. We assume that \mathscr{A} separates points. A *submeasure* on \mathscr{A} is a map $\lambda: \mathscr{A} \to [0, \infty)$ such that

 $(1) \quad \lambda(\emptyset) = 0,$

(2) $\lambda(A) \leq \lambda(B)$ whenever $A \subseteq B$ in \mathcal{A} ,

(3) $\lambda(A \cup B) \leq \lambda(A) + \lambda(B)$ for all A and B in \mathscr{A} .

Call λ exhaustive if $\lambda(A_n) \to 0$ whenever (A_n) is a disjoint sequence in \mathcal{A} .

A Fréchet-Nikodým (FN) topology on \mathscr{A} is a topology making the map $(A, B) \rightarrow A \Delta B$ from $\mathscr{A} \times \mathscr{A}$ to \mathscr{A} continuous and making the map

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 $A \rightarrow A \cap B$ continuous at \emptyset uniformly for B in \mathscr{A} . An FN topology on \mathscr{A} makes \mathscr{A} into a topological group in which intersection is uniformly continuous. FN topologies were introduced by Drewnowski [5].

For submeasures λ and μ , say $\lambda \leq \mu$ if $\lambda(A) \leq \mu(A)$ for all A in \mathscr{A} . Then the set of all submeasures on \mathscr{A} is a Dedekind-complete lattice. Let E be a nonempty family of submeasures. Then

$$(\bigvee_{\lambda \in E} \lambda)(A) = \sup_{\lambda \in E} \lambda(A)$$

if E is bounded above, and

$$(\bigwedge_{\lambda \in E} \lambda)(A) = \inf \{\lambda_1(A_1) + \ldots + \lambda_n(A_n) \mid$$

 $(A_i)_{i=1}^n$ is a finite partition of A and $\lambda_1, \ldots, \lambda_n \in E$.

In particular,

$$(\lambda \lor \mu)(A) = \max \{\lambda(A), \mu(A)\}$$

and

$$(\lambda \wedge \mu)(A) = \inf_{B \subseteq A} \{\lambda(B) + \mu(A \setminus B)\}.$$

The set of all FN topologies on \mathscr{A} , ordered by inclusion, forms a complete lattice, whose greatest element is the discrete topology D and least element the indiscrete topology O. Let E be a nonempty family of FN topologies on \mathscr{A} . Then $\bigvee_{G \in E} G$ is the usual supremum topology [13] and

$$\bigwedge_{G \in E} G = \vee \{H | H \text{ is an FN topology and } H \subseteq G \text{ for all } G \in E\}.$$

If λ is a submeasure on \mathscr{A} , we may define a semimetric d_{λ} on \mathscr{A} by

$$d_{\lambda}(A, B) = \lambda(A \Delta B).$$

Then the semimetric topology G_{λ} is an FN topology on \mathscr{A} .

1.1. PROPOSITION. The map $\lambda \to G_{\lambda}$ is a lattice homomorphism.

Proof. This is straightforward.

Drewnowski [5] has observed that every FN topology is generated by a family of submeasures. We give the details for the sake of completeness.

1.2. THEOREM. Let G be an FN topology on \mathscr{A} (1) For every G-neighborhood U of \emptyset there exist a submeasure λ with $G_{\lambda} \subseteq G$ and $\delta > 0$ such that

$$\{A \in \mathscr{A} | \lambda(A) < \delta\} \subseteq U.$$

(2) $G = \vee \{G_{\lambda} | G_{\lambda} \subseteq G\}.$

Proof. (1) Let U be a G-neighborhood of \emptyset . Since G is a commutative group topology there is a continuous invariant semimetric ρ on \mathscr{A} with $\rho \leq 1$ and $\delta > 0$ such that

$$\{A \in \mathscr{A} | \rho(A, \emptyset) < \delta\} \subseteq U.$$

For A in \mathcal{A} , put

$$\lambda(A) = \sup_{B \subseteq A} \rho(B, \emptyset).$$

Then it is easy to see that λ is a submeasure on $\mathscr{A}, G_{\lambda} \subseteq G$, and

$$\{A \in \mathscr{A} | \lambda(A) < \delta\} \subseteq U.$$

(2) follows immediately from (1).

Of course, $G_{\lambda} \subseteq G$ just means that λ is G-continuous on \mathscr{A} .

For submeasures λ and μ on \mathscr{A} , say that λ is μ -continuous if for every $\epsilon > 0$ there is $\delta > 0$ such that $\lambda(A) < \epsilon$ whenever $\mu(A) < \delta$. Call λ and μ equivalent and write $\lambda \sim \mu$ if λ is μ -continuous and μ is λ -continuous. Say that λ and μ are singular or topologically orthogonal and write $\lambda \perp \mu$ if for every $\epsilon > 0$ there is A in \mathscr{A} such that $\lambda(A) < \epsilon$ and $\mu(X \setminus A) < \epsilon$. Then λ is μ -continuous if and only if $G_{\lambda} \subseteq G_{\mu}, \lambda \sim \mu$ if and only if $G_{\lambda} = G_{\mu}$, and $\lambda \perp \mu$ if and only if $\lambda \wedge \mu = 0$ if and only if $G_{\lambda} \wedge G_{\mu} = O$. Also note that $\lambda + \mu \sim \lambda \lor \mu$.

We end this section with two useful results.

1.3. PROPOSITION. Let (λ_n) be a sequence of submeasures which is bounded above. Then

$$\vee G_{\lambda_n} = G_{\lambda}, \text{ where } \lambda = \sum \frac{1}{2^n} \lambda_n.$$

Proof. This is straightforward.

1.4. THEOREM. Let G be an FN topology on \mathscr{A} Then the set I_G of all FN topologies H on \mathscr{A} such that $G \wedge H = O$ is a complete ideal in the lattice of FN topologies.

Proof. If $H_1 \subseteq H_2$ and H_2 is in I_G , then clearly H_1 is in I_G .

Next notice that if λ , λ_1 and λ_2 are submeasures and $\lambda \perp \lambda_1$ and $\lambda \perp \lambda_2$, then $\lambda \perp \lambda_1 \vee \lambda_2$.

Let E be a family in I_G and put

$$T = \bigvee_{H \in E} H$$

Suppose $G_{\lambda} \subseteq G \land T$. Then $G_{\lambda} \subseteq G$, so $G_{\lambda} \land H = O$ for all H in E. Let $\epsilon > 0$. Since $G_{\lambda} \subseteq T$,

 $U = \{A \in \mathscr{A} | \lambda(A) < \epsilon\}$

is a *T*-neighborhood of \emptyset . By definition of the supremum topology there are H_1, \ldots, H_n in *E* and U_1, \ldots, U_n such that, for $1 \leq i \leq n$, U_i is an H_i -neighborhood of \emptyset and

 $U_1 \cap \ldots \cap U_n \subseteq U.$

By 1.2 (1) there exist submeasures $\lambda_1, \ldots, \lambda_n$ and positive numbers $\delta_1, \ldots, \delta_n$ such that $G_{\lambda_i} \subseteq H_i$ and

$$\{A \in \mathscr{A} | \lambda_i(A) < \delta_i\} \subseteq U_i \text{ for } 1 \leq i \leq n.$$

Put

$$\delta = \min \delta_1, \ldots, \delta_n$$
 and $\mu = \lambda_1 \vee \ldots \vee \lambda_n$.

If $\mu(A) < \delta$, then A is in $U_1 \cap \ldots \cap U_n$, so $\lambda(A) < \epsilon$. But for $1 \leq i \leq n$,

 $G_{\lambda} \wedge G_{\lambda} = O$,

so $\lambda \perp \lambda_i$. Then $\lambda \perp \mu$. So there is *C* in \mathscr{A} such that $\mu(C) < \delta$ and $\lambda(X \setminus C) < \epsilon$. Then $\lambda(C) < \epsilon$, so

 $\lambda(X) \leq \lambda(C) + \lambda(X \setminus C) < 2\epsilon.$

Then $\lambda = 0$. By 1.2 (2), $G \wedge T = 0$, so T is in I_G . Therefore, I_G is a complete ideal.

2. A decomposition theorem. In this section we prove our main theorem, a Lebesgue decomposition theorem for exhaustive submeasures with respect to FN topologies.

A family *E* of submeasures on \mathscr{A} is *uniformly exhaustive* if $\lambda(A_n) \to 0$ uniformly for λ in *E* whenever (A_n) is a disjoint sequence in \mathscr{A} . We begin with a key lemma, also proved by Drewnowski [Lemma 4.7. 7].

2.1. LEMMA. Let *E* be a nonempty uniformly exhaustive family of submeasures on \mathscr{A} . Then for every $\epsilon > 0$ there are a finite subset *E'* of *E* and $\delta > 0$ such that $\lambda(A) < \epsilon$ for all λ in *E* whenever $\lambda(A) < \delta$ for all λ in *E'*.

Proof. Replace additive set functions by submeasures in the intricate and ingenious proof of Lemma 1.4 [11].

2.2. LEMMA. Let E be a nonempty uniformly exhaustive family of submeasures which is bounded above. Then there is a sequence (λ_n) in E such that

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$$\bigvee_{\lambda \in E} \lambda \sim \sum \frac{1}{2^n} \lambda_n.$$

Proof. Set

$$\mu = \bigvee_{\lambda \in E} \lambda.$$

By 2.1 for every $k \ge 1$ there are a finite subset E_k of E and $\delta_k > 0$ such that

$$\lambda(A_k) < \frac{1}{k}$$
 for all λ in E

whenever $\lambda(A) < \delta_k$ for all λ in E_k . Put $C = \bigcup E_k$. Write $C = (\lambda_n)$. Put

$$\nu = \sum \frac{1}{2^n} \lambda_n.$$

Then $\nu \leq \mu$, so ν is μ -continuous.

Let $\epsilon > 0$. Find k such that $1/k < \epsilon$. Put

$$n_k = \max \{n | \lambda_n \in E_k\}$$
 and $\delta = \frac{1}{2^{n_k}} \delta_k$.

Suppose that $\nu(A) < \delta$. For each $n \leq n_k$, we have

$$\frac{2^n}{2^{n_k}} \leq 1,$$

so

$$\lambda_n(A) < \frac{2^n}{2^{n_k}} \, \delta_k \leq \delta_k.$$

Then $\lambda_n(A) < \delta_k$ for all λ_n in E_k , so

$$\lambda(A) < \frac{1}{k}$$
 for all λ in E.

Then

$$\mu(A) \leq \frac{1}{k} < \epsilon.$$

Thus μ is ν -continuous. Therefore $\mu \sim \nu$.

2.3. THEOREM. Let E be a nonempty uniformly exhaustive family of submeasures which is bounded above. Then

$$\bigvee_{\lambda \in E} G_{\lambda} = G \bigvee_{\lambda \in E} \lambda.$$

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Proof. Put

$$\mu = \bigvee_{\lambda \in E} \lambda.$$

Clearly

$$\bigvee_{\lambda \in E} G_{\lambda} \subseteq G_{\mu}.$$

By 2.2 there is a sequence (λ_n) in E such that

$$\mu \sim \sum \frac{1}{2^n} \lambda_n.$$

By 1.3,

$$G_{\mu} = \vee G_{\lambda_n} \subseteq \bigvee_{\lambda \in E} G_{\lambda}.$$

Therefore

$$G_{\mu} = \bigvee_{\lambda \in F} G_{\lambda}.$$

2.4. LEMMA. Let λ be an exhaustive submeasure and G an FN topology on \mathscr{A} Put

- $\lambda_1 = \vee \{ \alpha | \alpha \text{ is a submeasure, } \alpha \leq \lambda \text{ and } G_\alpha \subseteq G \},\$
- $\lambda_2 = \vee \{\beta | \beta \text{ is a submeasure, } \beta \leq \lambda \text{ and } G_\beta \land G = O \}.$

Then $G_{\lambda_1} = G_{\lambda} \wedge G$ and $G_{\lambda_2} \wedge G = O$.

Proof. Since λ is exhaustive, $\{\alpha | \alpha \leq \lambda \text{ and } G_{\alpha} \subseteq G\}$ and $\{\beta | \beta \leq \lambda \text{ and } G_{\beta} \land G = O\}$ are nonempty, uniformly exhaustive, and bounded above.

By 1.2 (2),

 $G_{\lambda} \wedge G = \vee \{G_{\mu} | G_{\mu} \subseteq G_{\lambda} \text{ and } G_{\mu} \subseteq G \}.$

Note that $G_{\mu} \subseteq G_{\lambda}$ if and only if $G_{\lambda \wedge \mu} = G_{\mu}$ if and only if $G_{\mu} = G_{\alpha}$ for some $\alpha \leq \lambda$. Then

$$G_{\lambda} \wedge G = \vee \{G_{\alpha} | \alpha \leq \lambda \text{ and } G_{\alpha} \subseteq G\}.$$

By 2.3, $G_{\lambda} \wedge G = G_{\lambda_1}$. By 2.3 and 1.4, $G_{\lambda_2} \wedge G = O$.

We shall need an ordinary Lebesgue decomposition for exhaustive submeasures, due to Drewnowski.

2.5. THEOREM. Let λ be an exhaustive submeasure and η a submeasure on \mathscr{A} . Then there are submeasures λ_1 and λ_2 on \mathscr{A} such that $\lambda_1 \leq \lambda, \lambda_2 \leq \lambda, \lambda_1$ is η -continuous, $\lambda_2 \perp \eta$, and $\lambda \sim \lambda_1 + \lambda_2 \sim \lambda_1 \vee \lambda_2$. The submeasures λ_1 and λ_2 are unique up to equivalence.

Proof. See 4.3 (2), [6].

2.6. THEOREM. Let λ be an exhaustive submeasure and G an FN topology on \mathscr{A} . Then there are submeasures λ_1 and λ_2 on \mathscr{A} such that $\lambda_1 \leq \lambda, \lambda_2 \leq \lambda$, $G_{\lambda_1} \subseteq G, G_{\lambda_2} \wedge G = O$, and $\lambda \sim \lambda_1 \vee \lambda_2$. The submeasures λ_1 and λ_2 are unique up to equivalence.

Proof. Define λ_1 and λ_2 as in 2.4. Then

 $\lambda_1 \leq \lambda, \lambda_2 \leq \lambda, G_{\lambda_1} \leq G$, and $G_{\lambda_2} \wedge G = O$.

Since $\lambda_1 \vee \lambda_2 \leq \lambda$,

 $G_{\lambda_1 \vee \lambda_2} \subseteq G_{\lambda}.$

To show the reverse, we decompose λ with respect to $\lambda_1 \vee \lambda_2$. By 2.5 there are submeasures α_1 and α_2 such that $\alpha_1 \leq \lambda$, $\alpha_2 \leq \lambda$, α_1 is $\lambda_1 \vee \lambda_2$ -continuous, $\alpha_2 \perp \lambda_1 \vee \lambda_2$, and $\lambda \sim \alpha_1 \vee \alpha_2$. Then $\alpha_2 \perp \lambda_1$ and $\alpha_2 \perp \lambda_2$. By 2.4,

$$G_{\alpha_2} \wedge G = (G_{\alpha_2} \wedge G_{\lambda}) \wedge G = G_{\alpha_2} \wedge (G_{\lambda} \wedge G)$$
$$= G_{\alpha_2} \wedge G_{\lambda_1} = O.$$

So $\alpha_2 \leq \lambda_2$. Then $\alpha_2 = 0$. So $\lambda \sim \alpha_1$. Then

$$G_{\lambda} = G_{\alpha_1} \subseteq G_{\lambda_1 \vee \lambda_2}$$

Therefore $\lambda \sim \lambda_1 \vee \lambda_2$.

Suppose that β_1 and β_2 are submeasures such that $G_{\beta_1} \subseteq G$, $G_{\beta_2} \wedge G = O$, and $\lambda \sim \beta_1 \vee \beta_2$. Then

$$G_{\beta_1} \subseteq G_{\lambda} \wedge G = G_{\lambda_1}.$$

By 2.5 there are submeasures γ_1 and γ_2 such that γ_1 is β_1 -continuous, $\gamma_2 \perp \beta_1$, and $\lambda_1 \sim \gamma_1 \vee \gamma_2$. Then $G_{\gamma_2} \subseteq G_{\lambda_1} \subseteq G$, so

$$G_{\gamma_2} \wedge G_{\beta_2} = O.$$

Then

$$G_{\gamma_2} = G_{\gamma_2} \wedge G_{\lambda} = G_{\gamma_2} \wedge (G_{\beta_1} \vee G_{\beta_2}) = O$$

by 1.4. So $\gamma_2 = 0$. Then $\lambda_1 \sim \gamma_1$, so

$$G_{\lambda_1} = G_{\gamma_1} \subseteq G_{\beta_1}$$

Thus $\lambda_1 \sim \beta_1$.

Again by 2.5 there are submeasures δ_1 and δ_2 such that δ_1 is

 λ_2 -continuous, $\delta_2 \perp \lambda_2$, and $\beta_2 \sim \delta_1 \vee \delta_2$. Since $G_{\beta_1} \wedge G_{\beta_2} = O$,

 $G_{\lambda_1} \wedge G_{\delta_2} = G_{\beta_1} \wedge G_{\delta_2} = 0.$

Then

$$G_{\delta_2} = G_{\delta_2} \wedge G_{\lambda} = G_{\delta_2} \wedge (G_{\lambda_1} \vee G_{\lambda_2}) = 0$$

by 1.4. So $\delta_2 = 0$. Then $\beta_2 \sim \delta_1$, so

 $G_{\beta_2} = G_{\delta_1} \subseteq G_{\lambda_2}.$

Similarly

$$G_{\lambda_2} \subseteq G_{\beta_2}$$
.

Thus $\lambda_2 \sim \beta_2$.

As a corollary we obtain a theorem of Traynor [Theorem 4.2, **12**]. Say that an FN topology G is *exhaustive* if $A_n \rightarrow \emptyset$ with respect to G whenever (A_n) is a disjoint sequence in \mathcal{A} .

2.7. COROLLARY. Let G be an exhaustive FN topology and H an FN topology on \mathscr{A} . Then there are unique FN topologies G_1 and G_2 on \mathscr{A} such that $G_1 \subseteq H, G_2 \land H = O$, and $G = G_1 \lor G_2$. Moreover, $G_1 = G \land H$.

Proof. Put

$$G_1 = \vee \{G_\lambda | G_\lambda \subseteq G \text{ and } G_\lambda \subseteq H\},$$

$$G_2 = \vee \{G_\lambda | G_\lambda \subseteq G \text{ and } G_\lambda \land H = O\}.$$

Then

$$G_1 = \vee \{G_\lambda | G_\lambda \subseteq G \land H\} = G \land H$$

by 1.2 (2). Clearly $G_1 \subseteq H$. By 1.4, $G_2 \wedge H = O$. Clearly $G_1 \vee G_2 \subseteq G$. Suppose $G_{\lambda} \subseteq G$. By 2.6 there are submeasures λ_1 and λ_2 such that

$$G_{\lambda_1} \subseteq H, G_{\lambda_2} \land H = O, \text{ and } \lambda \sim \lambda_1 \lor \lambda_2.$$

Then

 $G_{\lambda} = G_{\lambda_1} \vee G_{\lambda_2} \subseteq G_1 \vee G_2.$

By 1.2 (2), $G \subseteq G_1 \lor G_2$. Therefore $G = G_1 \lor G_2$.

Suppose that T_1 and T_2 are FN topologies such that $T_1 \subseteq H$, $T_2 \land H = O$, and $G = T_1 \lor T_2$. Then

 $T_1 \subseteq G \land H = G_1.$

If $G_{\lambda} \subseteq T_2$, then $G_{\lambda} \subseteq G$ and $G_{\lambda} \wedge H = O$, so $G_{\lambda} \subseteq G_2$. Then $T_2 \subseteq G_2$ by 1.2 (2).

To show the reverse inclusions is a little harder. Suppose $G_{\lambda} \subseteq G$. By 2.6 there are submeasures α and β such that

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 $G_{\alpha} \subseteq T_1, G_{\beta} \wedge T_1 = O, \text{ and } \lambda \sim \alpha \vee \beta.$

Again by 2.6 there are submeasures γ and δ such that

$$G_{\gamma} \subseteq T_2, G_{\delta} \wedge T_2 = O, \text{ and } \beta \sim \gamma \lor \delta.$$

Since $G_{\delta} \subseteq G_{\beta}, G_{\delta} \wedge T_1 = O$. Then

$$G_{\delta} = G_{\delta} \wedge G = G_{\delta} \wedge (T_1 \vee T_2) = O$$

by 1.4. So $G_{\beta} = G_{\gamma} \subseteq T_2$. Now if also $G_{\lambda} \subseteq H$, then since $G_{\beta} \subseteq T_2$ and $T_2 \land H = O$, $G_{\beta} = O$. Then $G_{\lambda} = G_{\alpha} \subseteq T_1$. On the other hand, if $G_{\lambda} \land H = O$, then since $G_{\alpha} \subseteq T_1 \subseteq H$, $G_{\alpha} = O$. Then $G_{\lambda} = G_{\beta} \subseteq T_2$. Thus $G_1 \subseteq T_1$ and $G_2 \subseteq T_2$. Therefore $G_1 = T_1$ and $G_2 = T_2$.

3. Applications to the control measure problem. In this section we apply 2.6 to split an exhaustive submeasure on a Boolean algebra into a part which has a control measure and a part which is pathological or zero. To do this, we use the universal measure topology of Graves [9].

Let \mathscr{A} be an algebra of sets and $S(\mathscr{A})$ the vector space of all complex-valued \mathscr{A} -simple functions. A finitely additive map ϕ from \mathscr{A} to a locally convex space W is *strongly bounded* if $\phi(A_n) \to 0$ whenever (A_n) is a disjoint sequence in \mathscr{A} , and *strongly countably additive* if it is strongly bounded and countably additive. Each finitely additive ϕ from \mathscr{A} to Winduces a linear map $\tilde{\phi}$ from $S(\mathscr{A})$ to W defined by

$$\widetilde{\phi}(f) = \int f d\phi.$$

Let τ be the weakest topology on $S(\mathscr{A})$ making $\tilde{\phi}$ continuous for every strongly countably additive ϕ from \mathscr{A} to W for every locally convex W. Then τ is a locally convex topology, called the *universal measure topology*. The restriction of τ to (the image of) \mathscr{A} is an exhaustive FN topology. The *universal measure space* $\mathscr{L}(\mathscr{A})$ is the τ -completion of $S(\mathscr{A})$. For information about $\mathscr{L}(\mathscr{A})$, see [2], [3], and [9].

Let ba(\mathscr{A}) denote the Banach space of complex-valued bounded additive maps on \mathscr{A} and sca(\mathscr{A}) the closed subspace of complex-valued strongly countably additive maps on \mathscr{A} . Let ba(\mathscr{A})⁺ and sca(\mathscr{A})⁺ denote the sets of nonnegative elements in ba(\mathscr{A}) and sca(\mathscr{A}) respectively.

In [4] we considered submeasures λ for which $G_{\lambda} \subseteq \tau$. All results in section 2 of [4] remain true if \mathscr{C} (the algebra of clopen subsets of a compact T_2 totally disconnected space) is replaced by an algebra of sets \mathscr{A} . We record one theorem here.

3.1. THEOREM. Let λ be a submeasure on \mathscr{A} . Then $G_{\lambda} \subseteq \tau$ on \mathscr{A} if and only if there is μ in sca $(\mathscr{A})^+$ such that $\lambda \sim \mu$.

A simpler description of the topology τ on \mathscr{A} follows.

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3.2. COROLLARY. On $\mathscr{A}, \tau = \lor \{G_{\mu} | \mu \in \operatorname{sca}(\mathscr{A})^+\}.$

Proof. For each μ in sca(\mathscr{A})⁺, $G_{\mu} \subseteq \tau$. Now use 1.2 (2) and 3.1.

Next we describe the control measure problem, or Maharam submeasure problem, raised by Maharam in [10]. Let λ be a submeasure on a Boolean algebra \mathcal{B} . Say λ has a *control measure* if there is a nonnegative bounded additive μ on \mathcal{B} such that $\lambda \sim \mu$. Say λ is *pathological* if $\lambda \neq 0$ but λ dominates no nonzero nonnegative bounded additive μ on \mathcal{B} . These statements are equivalent:

(1) If λ is an exhaustive submeasure on a Boolean algebra \mathscr{B} then λ has a control measure.

(2) If λ is an exhaustive submeasure on a Boolean algebra \mathcal{B} , then λ is not pathological.

See [8] for a long list of equivalent statements, including (1) and (2). Whether these statements are true is still an open question.

Let \mathscr{B} be a Boolean algebra and \mathscr{C} the algebra of clopen subsets of its Stone space. Then submeasures on \mathscr{B} are in one to one correspondence with submeasures on \mathscr{C} .

3.3. THEOREM. Let λ be a nonzero submeasure on \mathscr{B} . (1) λ has a control measure if and only if $G_{\lambda} \subseteq \tau$ on \mathscr{C} . (2) λ is pathological if and only if $G_{\lambda} \wedge \tau = O$ on \mathscr{C} .

Proof. See 2.8 and 3.1 of [4].

Now 3.3 gives meaning to a special case of 2.6.

3.4. THEOREM. Let λ be an exhaustive submeasure on \mathscr{B} . Then there are submeasures λ_1 and λ_2 on \mathscr{B} such that $\lambda_1 \leq \lambda$, $\lambda_2 \leq \lambda$, λ_1 has a control measure, λ_2 is pathological or zero, and $\lambda \sim \lambda_1 \vee \lambda_2$. The submeasures λ_1 and λ_2 are unique up to equivalence.

Proof. Use 2.6 with $G = \tau$ on \mathscr{C} and 3.3.

Of course, if every exhaustive submeasure has a control measure, 3.4 says nothing. But we can say more about the submeasure λ_1 in 3.4. To do this, we need a lemma of Aleksyuk [Lemma 1.2, 1], for which we give a short proof.

3.5. LEMMA. Let λ be an exhaustive submeasure on \mathscr{C} . If

 $\lambda \sim \vee \{\mu \in \operatorname{ba}(\mathscr{C})^+ | \mu \leq \lambda\},\$

then there is ν in ba(\mathscr{C})⁺ such that $\nu \leq \lambda$ and $\lambda \sim \nu$.

Proof. Set

$$E = \{ \mu \in \operatorname{ba}(\mathscr{C})^+ | \mu \leq \lambda \} \text{ and } \alpha = \bigvee_{\mu \in E} \mu.$$

Then $\alpha \sim \lambda$ and *E* is nonempty, uniformly exhaustive, and bounded above. By 2.2 there is a sequence (μ_n) in *E* such that

$$\alpha \sim \sum \frac{1}{2^n} \mu_n$$

Put

$$\nu = \sum \frac{1}{2^n} \mu_n.$$

Then ν is in *E* and $\lambda \sim \nu$.

3.6. THEOREM. Let λ be a submeasure on C. The following are equivalent:

(1) $G_{\lambda} \subseteq \tau$ on \mathscr{C} .

(2) λ is exhaustive and $\lambda \sim \vee \{\mu \in ba(\mathscr{C})^+ | \mu \leq \lambda\}$.

(3) There is ν in ba(\mathscr{C})⁺ such that $\nu \leq \lambda$ and $\lambda \sim \nu$.

Proof. (1) implies (2): Suppose $G_{\lambda} \subseteq \tau$. Then λ is exhaustive. Put

 $\alpha = \vee \{ \mu \in \operatorname{ba}(\mathscr{C})^+ | \mu \leq \lambda \}.$

Then $\alpha \leq \lambda$. By 2.5 there are submeasures β_1 and β_2 such that $\beta_1 \leq \lambda$, $\beta_2 \leq \lambda$, β_1 is α -continuous, $\beta_2 \perp \alpha$, and $\lambda \sim \beta_1 \vee \beta_2$. Suppose that μ is in $\operatorname{ba}(\mathscr{C})^+$ and $\mu \leq \beta_2$. Then $\mu \leq \lambda$ so $\mu \leq \alpha$. Then $\beta_2 \perp \mu$, so $\mu = 0$. Then β_2 is pathological or zero. By 3.3 (2),

$$G_{\beta_2} \wedge \tau = O.$$

But

$$G_{\beta_2} \subseteq G_{\lambda} \subseteq \tau.$$

Then $\beta_2 = 0$. It follows that $\lambda \sim \alpha$.

By 3.5, (2) implies (3), and (3) implies (1) is clear.

3.7. COROLLARY. Let λ , λ_1 and λ_2 be as in 3.4. Then λ_1 has a control measure ν such that $\nu \leq \lambda$.

Proof. By construction $G_{\lambda_1} \subseteq \tau$ on \mathscr{C} . Now use 3.6.

4. A counterexample. In this section we show that if \mathscr{A} is an infinite algebra, then the universal measure topology τ on \mathscr{A} has no complement in the lattice of FN topologies. Thus 2.6 and 2.7 are false without the hypothesis of exhaustivity.

Let \mathscr{A} be an algebra and G and G' FN topologies on \mathscr{A} . Say that G' is a *complement* for G if $G \land G' = O$ and $G \lor G' = D$, where D is the discrete topology.

4.1. PROPOSITION. Let G and H be FN topologies on \mathscr{A} such that $G \subseteq H$ and H is exhaustive. If H has a complement, then so does G.

Proof. Suppose that H' is a complement for H. By 2.7 there are unique FN topologies H_1 and H_2 such that

 $H_1 \subseteq G, H_2 \wedge G = O, \text{ and } H = H_1 \vee H_2.$

In fact $H_1 = G \land H = G$. Put $G' = H_2 \lor H'$. Since $G \subseteq H, G \land H' = O$. By 1.4, $G \land G' = O$. Also

$$G \lor G' = G \lor (H_2 \lor H') = (H_1 \lor H_2) \lor H' = H \lor H' = D.$$

Therefore G' is a complement for G.

4.2. LEMMA. Let μ be in sca(\mathscr{A})⁺. If G_{μ} has a complement, then it has a complement of the form G_{λ} , where λ is a submeasure on \mathscr{A} .

Proof. Let G' be a complement for G_{μ} . Then $G_{\mu} \vee G' = D$. Since $\{\emptyset\}$ is a *D*-neighborhood of \emptyset there exist a G_{μ} -neighborhood U of \emptyset and a G'-neighborhood V of \emptyset such that $U \cap V = \{\emptyset\}$. By 1.2 (1) there are a submeasure λ such that $G_{\lambda} \subseteq G', \delta > 0$ and $\epsilon > 0$ such that

$$\{A \in \mathscr{A} | \mu(A) < \epsilon\} \subseteq U \text{ and } \{A \in \mathscr{A} | \lambda(A) < \delta\} \subseteq V.$$

Put $r = \min \{\delta, \epsilon\}$. Then

 $\{A \in \mathscr{A} \mid (\lambda \lor \mu)(A) < r\} = \{\emptyset\}.$

So

 $G_{\lambda} \vee G_{\mu} = G_{\lambda \vee \mu} = D.$

Since $G_{\lambda} \subseteq G'$ and $G_{\mu} \wedge G' = O$,

$$G_{\lambda} \wedge G_{\mu} = O.$$

Thus G_{λ} is a complement for G_{μ} .

Now we consider two cases. Since \mathscr{A} separates points, an atom in \mathscr{A} is just a singleton.

4.3. LEMMA. If \mathscr{A} contains a sequence of distinct atoms, then τ has no complement.

Proof. Let $(\{x_n\})$ be a sequence of distinct atoms. Set

$$\mu = \sum \frac{1}{2^n} \,\delta_{x_n},$$

where δ_{x_n} is the unit mass at x_n . Then μ is in sca(\mathscr{A})⁺, so $G_{\mu} \subseteq \tau$. Suppose that G_{μ} has a complement of the form G_{λ} . Since

$$G_{\lambda \vee \mu} = G_{\lambda} \vee G_{\mu} = D,$$

there is $\epsilon > 0$ such that

$$\{A \in \mathscr{A} \mid (\lambda \lor \mu)(A) < \epsilon\} = \{\emptyset\}.$$

Put $r = \min \{\epsilon, \frac{1}{2}\}$. If A is nonempty, then $\lambda(A) \ge r$ or $\mu(A) \ge r$. Since

$$G_{\lambda \wedge \mu} = G_{\lambda} \wedge G_{\mu} = O$$

 $\lambda \perp \mu$. Then there is C in \mathscr{A} such that $\lambda(C) < r$ and $\mu(X \setminus C) < r$. Let k be the smallest positive integer such that $1/2^k < r$. Since

$$r \leq \frac{1}{2}, k \geq 2$$
. If $n \geq k$, then

$$\mu(\{x_n\}) = \frac{1}{2^n} \le \frac{1}{2^k} < r,$$

so $\lambda(\{x_n\}) \ge r$. Then x_n is in $X \setminus C$. For each $N \ge k$,

$$\mu(X \setminus C) \geq \mu(\{x_k, \ldots, x_N\}) = \sum_{n=k}^N \frac{1}{2^n}.$$

Then

$$\mu(X \setminus C) \ge \sum_{n=k}^{\infty} \frac{1}{2^n} = \frac{1}{2^{k-1}} \ge r.$$

By 4.2, this contradiction shows that G_{μ} has no complement.

By 4.1, τ has no complement.

4.4. LEMMA. If \mathscr{A} is infinite but contains at most finitely many atoms, then τ has no complement.

Proof. If \mathscr{A} has no atoms, set B = X. If \mathscr{A} has atoms $\{x_1\}, \ldots, \{x_n\}$, set

$$B = X \setminus \{x_1, \ldots, x_n\}.$$

Then *B* is infinite. Find μ in sca(\mathscr{A})⁺ such that $\mu(B) = \mu(X) = 1$. Then $G_{\mu} \subseteq \tau$.

Suppose that G_{μ} has a complement of the form G_{λ} . As in the proof of 4.3 there is $\epsilon > 0$ such that

 $\{A \in \mathscr{A} \mid (\lambda \lor \mu)(A) < \epsilon\} = \{\emptyset\}.$

Put $r = \min \{\epsilon, 1\}$. If A is nonempty, then $\lambda(A) \ge r$ or $\mu(A) \ge r$. Again as in the proof of 4.3 there is C in \mathscr{A} such that $\lambda(C) < r$ and $\mu(X \setminus C) < r$. Since $\mu(X \setminus B) = 0$,

$$\mu(X \setminus (B \cap C)) \leq \mu(X \setminus B) + \mu(X \setminus C) < r,$$

while

 $\lambda(B \cap C) \leq \lambda(C) < r.$

Since $r \leq \mu(X)$, $B \cap C$ is nonempty. Since $B \cap C$ contains no atom, there is a strictly decreasing sequence (C_n) in \mathscr{A} such that $C_1 = B \cap C$. For $n \geq 1$, put $A_n = C_n \setminus C_{n+1}$. Then (A_n) is a disjoint sequence of nonempty subsets of $B \cap C$. Since μ is strongly bounded, $\mu(A_n) \rightarrow 0$. Then $\mu(A_N) < r$ for some N. Since A_N is nonempty, $\lambda(A_N) \geq r$. But then $\lambda(B \cap C) \geq r$. By 4.2, this contradiction shows that G_μ has no complement.

By 4.1, τ has no complement.

4.5. THEOREM. If A is an infinite algebra, then τ has no complement.

If \mathscr{A} is an infinite algebra, then \mathscr{A} must contain a disjoint sequence of nonempty sets. Define the *discrete submeasure* λ_d on \mathscr{A} by $\lambda_d(\emptyset) = 0$ and $\lambda_d(\mathcal{A}) = 1$ if \mathcal{A} is nonempty. Then $G_{\lambda_d} = D$ and neither λ_d nor D is exhaustive. Thus 4.5 shows that exhaustivity is necessary in 2.6 and 2.7.

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