

by the same argument as above, we have

$$\lim_{n \rightarrow \infty} \varphi_{x_n + y_n}(\alpha) \leq \varphi_y(\alpha).$$

Combining this with above result, we get

$$\lim_{n \rightarrow \infty} \varphi_{x_n + y_n}(\alpha) = \varphi_y(\alpha).$$

This completes the proof.

Theorem 5. If $x(t)$ has the unit asymptotic distribution function and $y(t)$ has an asymptotic distribution function φ_y , then $x(t) + y(t)$ has also an asymptotic distribution function φ_y .

Proof. By the same way as in the proof of Theorem 4, we have

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{2T} m E_t [-T \leq t \leq T, x(t) + y(t) > \alpha] \\ \leq 1 - \varphi_y(\alpha - \varepsilon) + 1 - \varphi_x(\varepsilon) = 1 - \varphi_y(\alpha - \varepsilon). \end{aligned}$$

Since $\varepsilon > 0$ is arbitrary, if α is a continuity point of φ_y , then we have

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{2T} m E_t [-T \leq t \leq T, x(t) + y(t) > \alpha] \\ \leq 1 - \varphi_y(\alpha), \end{aligned}$$

that is

$$\begin{aligned} 1 - \lim_{T \rightarrow \infty} \frac{1}{2T} m E_t [-T \leq t \leq T, x(t) + y(t) < \alpha] \\ \leq 1 - \varphi_y(\alpha), \end{aligned}$$

or

$$\lim_{T \rightarrow \infty} \frac{1}{2T} m E_t [-T \leq t \leq T, x(t) + y(t) < \alpha] \geq \varphi_y(\alpha).$$

Analogously we have

$$\lim_{T \rightarrow \infty} \frac{1}{2T} m E_t [-T \leq t \leq T, x(t) + y(t) < \alpha] \leq \varphi_y(\alpha)$$

That is

$$\lim_{T \rightarrow \infty} \frac{1}{2T} m E_t [-T \leq t \leq T, x(t) + y(t) < \alpha] = \varphi_y(\alpha).$$

This completes the proof.

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Tokyo High Normal School.

A NOTE ON GENERATORS OF COMPACT LIE GROUPS

By Hiraku TOYAMA and Masatake KURANISHI.

H. Auerbach has obtained the following theorem [1]:

THEOREM: Let G be a (connected) compact Lie group, and for any integer k let

$$\begin{aligned} M(x, y, k) = \{ p; p = \prod_{i=1}^k v_i, \\ v_i = x^{n_i} \text{ when } i \text{ is odd,} \\ v_i = y^{n_i} \text{ when } i \text{ is even} \} \end{aligned}$$

$$M(x, y) = \bigcup_{k=1}^{\infty} M(x, y, k)$$

Then there exist x and y such that $G = M(x, y)$.

Here arises a question: Is there any integer k such that $G = M(x, y, k)$. The affirmative answer for this question can easily be obtained. Let $f(G)$ be the minimum of such k . The next problem, to determine $f(G)$ for each compact Lie group, is not yet solved for the writers, but it can be seen

$$f(G) \geq \dim(G) / \text{rank}(G)$$

where $\text{rank}(G)$ is the dimension of a maximal abelian subgroup of G .

This note will contain the proofs of these two propositions.

For any element x of G , let $T(x)$ be the abelian closed subgroup of G generated by x , and put

$$(1) \quad H(x, y, k) = \{ p; p = \prod_{i=1}^k \omega_i, \quad \omega_i \in T(x) \text{ when } i \text{ is odd and } \omega_i \in T(y) \text{ when } i \text{ is even} \}$$

$$(2) \quad H(x, y) = \bigcup_{k=1}^{\infty} H(x, y, k)$$

Then it is clear that

$$(3) \quad H(x, y, k) \subseteq \overline{M(x, y, k)}$$

If $G = M(x, y)$ and if $T(x)$ and $T(y)$ are connected, we shall say that x and y constitute a pair of generators of G . The existence of such x and y is proved in [1].

(1) When G is simply connected: Take a pair of generators x, y of G . Then $H(x, y)$ is an arc-wise connected subgroup of G and everywhere dense in G . It follows from these that $H(x, y) = G$ (for the proof see [2]). From