

REALIZATIONS OF MAPS

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1. INTRODUCTION

Let $(X, \mathcal{M}, \lambda)$ and (Y, \mathcal{A}, μ) be σ -finite measure spaces. For the results of this paper we can reduce our considerations to the case in which λ and μ are finite, and we assume that this reduction has been made. Throughout Sections 1-3 (but not in Section 4) we assume that μ is complete.

Let \mathcal{E} be the measure algebra of (Y, \mathcal{A}, μ) , provided with the metric ρ given by $\rho([A], [B]) = \mu(A \Delta B)$, where $[A]$ is the measure class of A . We consider three types of maps $\phi: X \rightarrow \mathcal{E}$. First, we say that ϕ is “realizable” if there exists a measurable subset E of $X \times Y$ such that, for all $x \in X$, the section

$$E_x = \{y \in Y: (x, y) \in E\}$$

is in the measure class $\phi(x)$; such a set E will be called a “realization” of ϕ . Here the measure on $X \times Y$ is the completed product measure $\lambda \times \mu$. Second, we say that ϕ is “almost realizable” if there is a measurable $E \subset X \times Y$ such that $E_x \in \phi(x)$ for λ -almost all x . Finally, ϕ is “measurable” provided $\phi^{-1}(U)$ is λ -measurable for all open subsets U of the metric space (\mathcal{E}, ρ) .

This paper arose from a problem raised (orally) by D. Maharam: Characterize the realizable functions ϕ . We give such a characterization in Theorem 3, Corollary, below. In particular, if λ is complete and \mathcal{E} is separable, ϕ is realizable if and only if it is measurable. We also investigate some generalizations and sharpenings of this result.

We remark that, for each measurable $E \subset X \times Y$, E_x is μ -measurable for λ -almost all x . While this is not directly relevant to the question considered here, it does show that the question is a natural one.

We are grateful to the referee for suggestions that have improved the presentation of the results, and in particular for formulating Theorem 3, Corollary.

2. A CHARACTERIZATION OF REALIZABILITY

Let \mathcal{F} be the family of all unions of finitely many “rectangles” $M \times A$, $M \in \mathcal{M}$, $A \in \mathcal{A}$, and let \mathcal{B} be the σ -field generated by \mathcal{F} . We shall need the basic measure-theoretic facts summarized in the following theorem.

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