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PAPERS COMMUNICATED

98. An Extension of the Lebesgue Measure.

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The domain of the definition of a completely additive set function $\mu(E)$ must be a closed family (σ -Körper) of sets, which I denote by $\mathfrak{F}(\mu)$. The Lebesgue measure m(E) has for its domain of the definition, $\mathfrak{F}(m)$, the closed family of sets, which are measurable in Lebesgue sense. Now there is a problem : Is there any completely additive set function $\mu(E)$, whose domain of the definition $\mathfrak{F}(\mu)$ contains $\mathfrak{F}(m)$, and the value of $\mu(E)$ at any set belonging to $\mathfrak{F}(m)$, is equal to its Lebesgue measure? In this paper, I will construct such a set function $\mu(E)$.

By the Carathéodory's theory of measure, $\mu \approx (E)$ being a measure function, if a set A satisfies the following relation

$$\mu * (W) = \mu * (AW) + \mu * (W - AW) \tag{1}$$

for any set W of finite μ *-measure, then A is said to be μ *-measurable, and the aggregate of all such μ *-measurable set being a closed family $\mathfrak{F}(\mu)$, the set function $\mu(E)$ defined in $\mathfrak{F}(\mu)$ such that

$$\mu(A) = \mu \mathscr{K}(A) ,$$

is completely additive in $\mathcal{F}(\mu)$.

Now let $m^{(E)}$ be the exterior Lebesgue measure, and consider the set function

$$\mu \ast (E) = m \ast (E \Omega), \qquad (2)$$

where Ω is the non-measurable set, constructed in the Carathéodory's treatise,²⁾ which has the whole space as its same-measure cover, that is, if M be any m*-measurable set of finite m*-measure, then

$$m(M) = m^{*}(M\Omega) . \tag{3}$$

Then $\mu \ll (E)$ is also a measure function,³⁾ and we have a completely

¹⁾ Carathéodory, Vorlesungen über reelle Functionen, zweite Aufl. (1927), 246.

²⁾ Ibid., 354.

³⁾ Ibid., 240.