67. Relations between Volumes and Measures

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Introduction. A function v defined on a family V of sets of a space X is called a *volume* if the following two conditions are satisfied:

(1) The family V is a prering, that is the family is non-empty and if $A, B \in V$ then $A \cap B \in V$ and

$$A \setminus B = C_1 \cup \cdots \cup C_k$$

where $C_i \in V$ are disjoint sets.

(2) The function v is non-negative, finite-valued, and countably additive on the prering V.

A volume v is called $upper\ complete$ if the condition $A_n \in V$ and $\sum_n v(A_n) < \infty$ implies $A = \bigcup_n A_n \in V$. If in addition the condition $A \subset B \in V$ and v(B) = 0 implies $A \in V$, then the volume v is called complete.

In § 1 we investigate upper complete volumes. The main result of the section is that upper complete volumes are in 1-1 correspondence with δ -finite measures. In this section we also establish the existence of $minimal\ extensions$ of upper complete volumes to measures.

In § 2 we prove that for every volume v there exists the smal-lest complete measure being an extension of the volume v. This result permits us to prove the classical theorem on extension of volumes. Namely if v is a volume on a prering V and M is the smallest σ -ring containing V, then there exists one and only one measure μ on M being an extension of the volume v. It is established that the completion of the measure μ_c yields the smallest complete measure being an extension of the volume v.

It is also established that for every volume v there exists the *smallest upper complete volume* being an extension of the volume v. The existence of the smallest complete volume satisfying this condition was established in [9].

§ 1. Relations between upper complete volumes and measures.

Theorem 1. Let v be an upper complete volume on V and let M_0 be the family of all sets of the form $A = \bigcup_{n=1}^{\infty} A_n$, $A_n \in V$. Then the family M_0 is a sigma-ring.

Theorem 2. Let v be an upper complete volume on V and let