

SOME THEOREMS CONCERNING MEASURABLE FUNCTIONS*

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Theorems on the measurability of functions of measurable functions, e. g., in the form $F(x) = f[x, g(x)]$, have been given by Carathéodory and other writers.‡ Our Theorem I is an easy generalization of the one given by Carathéodory on page 665, with a slightly different method of proof. Here the function $f(x, y)$ is supposed to be defined for all values of y . Our Theorem II merely applies Theorem I to certain cases when the function $f(x, y)$ is *not* defined for all values of y . In these theorems the variables x and y may be multipartite. Theorems I and II are still valid if, throughout, *measurable* is replaced by *Borel measurable*.

In Theorem III, we consider a summable function $f(x, y)$ of two variables, and show by means of Theorem I that the function of x alone

$$\int_a^x f(x, y) dy$$

is also summable, under a suitable convention.

Notations. In Theorems I and II we use the following abbreviated notations: The point (x_1, \dots, x_k) in k -dimensional space, we denote simply by x . The x -space as a whole is denoted by the German \mathfrak{X} . We do similarly for the m -dimensional space \mathfrak{Y} . When we have to speak of the $(k+m)$ -dimensional space $(\mathfrak{X}, \mathfrak{Y})$, we may denote

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‡ See Carathéodory, *Vorlesungen über reelle Funktionen*, pp. 376, 377, 665; Hans Hahn, *Theorie der reellen Funktionen*, p. 556.

Hobson, *Theory of Functions of a Real Variable*, 2d ed., vol. 1, p. 518.