

THE OPTIMAL LEBESGUE-RADON-NIKODYM INEQUALITY¹

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Communicated by Edwin Hewitt, January 23, 1962

The aim of the present paper is to sketch some further developments of order-integration (cf. [1; 2; 3]), and in particular to point out how the absence of lattice distributivity introduces some new and interesting aspects of the Lebesgue-Radon-Nikodym Theorem. Details will be published elsewhere.

The formula $\mu(x, y) = v(y) - v(x)$ establishes a 1-1 correspondence between the set of valuations of a lattice L (with identification modulo $v_1 \sim v_2 \Leftrightarrow v_1 - v_2 = \text{const}$) and the set L' of projectivity invariant, additive interval-functions ("quotient-functions") on L . If L is modular, then the equivalence classes of finite chains between x and y ($x \leq y$) form a directed set in virtue of the Schreier-Ore Theorem. Hence we may define Riemann-Darboux integrals of projectivity invariant interval-functions in the natural way. The R. D. integral of μ is additive (whenever it exists) and will be denoted by S_μ . Now the maximal directed vector subspace $L^* = (L')^+ - (L')^-$ of L' will consist of those $\mu \in L'$ which are of bounded variation in the sense that

$$(1) \quad S_{|\mu|}(x, y) = \sup_{x=x_1 \leq \dots \leq x_n=y} \sum_{i=1}^n |\mu(x_{i-1}, x_i)| < \infty;$$

for every interval (x, y) . Moreover, L^* will be a conditionally complete vector lattice under the operations $\mu \vee \nu = S_{\mu \vee \nu}$, $\mu \wedge \nu = S_{\mu \wedge \nu}$. Decomposition of $\mu \in L^*$ in positive and negative parts yields the Jordan decomposition of μ (obtained by G. Birkhoff [4]).

The classical (Lebesgue-Vitali) definition of absolute continuity, $\nu \ll \mu$, for functions μ, ν on R can be directly transferred to the case in which μ, ν belongs to the space L^* of some modular lattice L . (The standard definition of $\nu \ll \mu$ for finitely additive measures μ, ν on a Boolean ring is obtained from the general definition by reduction of the chain involved to a two-interval chain by application of the Boolean difference available in this particular case.) The concept of mutual singularity, $\mu \perp \nu$, can be defined for members of L^* in an equally natural way. Let $\mathfrak{A}(\mu)$ denote the closed ideal ("famille com-

¹ Research supported in part by the National Science Foundation, U.S.A. (N.S.F.-G18975).