

# THE STRUCTURE OF CERTAIN MEASURE ALGEBRAS

KENNETH A. ROSS

**Introduction.** In their paper [3], Hewitt and Zuckerman study the measure algebra  $\mathcal{M}(G)$  where  $G$  is a topological semigroup of the following type:  $G$  is a linearly ordered set topologized with the order topology, is compact in this topology, and multiplication is defined by  $xy = \max(x, y)$ . In this study, we will suppose that  $G$  has the above properties except that compactness will be replaced by local compactness. (See § 8.5 [3]). As the reader will readily observe, we are heavily indebted to Hewitt and Zuckerman for their initial study of these measure algebras. For completeness, we have listed, without proof, a few of their results; they are stated in their paper for compact semigroups but the proofs easily carry over to locally compact semigroups.

In § 2 we study  $\hat{G}$  and  $\hat{G}_0$ . The characterization of the Gel'fand topology on  $\hat{G}$  is somewhat simpler than that of Theorem 5.5 [3]. The major result of this study is Theorem 3.4, stating that every closed ideal in  $\mathcal{M}(G)$  is the intersection of maximal ideals; i.e., spectral synthesis holds for  $\mathcal{M}(G)$ . Malliavin [7] has recently shown that spectral synthesis fails for  $\mathcal{M}(G)$  when  $G$  is a non-compact locally compact commutative group.<sup>1</sup> Theorem 3.4 shows that this result cannot be generalized to locally compact commutative semigroups. In § 4, a generalization of Theorem 6.7 [3] is indicated; see Theorem 4.5. This is used to obtain additional facts about  $\mathcal{M}(G)$  (§ 5). In 5.8 we show that our theory is not a special case of the theory of function algebras.

## 1. Preliminaries.

1.1. We will be concerned with linearly ordered sets; i.e. sets ordered by transitive, irreflexive relations  $<$ . For elements  $x$  and  $y$  in such a set  $X$ , we define  $]x, y[ = \{z \in X : x < z < y\}$  and  $[x, y] = \{z \in X : x \leq z \leq y\}$ . The half-open intervals  $[x, y[$  and  $]x, y]$  are defined analogously. We also define  $] - \infty, x[ = \{z \in X : z < x\}$  and  $] - \infty, x] = \{z \in X : z \leq x\}$  with analogous definitions for  $[x, \infty[$ ,  $[x, \infty]$ , and  $] - \infty, \infty[$ . The symbols  $-\infty$  and  $\infty$  will never denote actual elements of  $X$ . The order topology for  $X$  is the topology having the family  $\{] - \infty, x[ \cup ]x, \infty[ : x \in X\}$

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<sup>1</sup> Actually Malliavin shows that spectral synthesis fails for  $L_1(G)$ ; the result for  $\mathcal{M}(G)$  follows easily from this.

$\{[x, \infty]\}_{x \in X}$  for a sub-base.

For terminology not explained here in measure theory, topology, and harmonic analysis, see [1], [5], and [6], respectively. If  $A$  is a subset of  $B$ , we will write  $A \subseteq B$ ;  $A \subset B$  will mean that  $A$  is a proper subset of  $B$ . For sets  $A$  and  $B$ , we write  $A - B = \{x : x \in A, x \notin B\}$  and  $A \Delta B = (A - B) \cup (B - A)$ . The empty set will be denoted by  $0$ . For any set  $A$ ,  $\chi_A$  will denote the characteristic function of  $A$ .

1.2. **STANDING HYPOTHESES.** Let  $G$  be a set linearly ordered by the relation  $<$ . Suppose also that  $G$  has the order topology and that under this topology  $G$  is locally compact. For  $x, y \in G$ , we define  $xy = \max(x, y)$ . With this multiplication  $G$  is a locally compact topological semigroup.

1.3. Let  $\mathfrak{C}_0(G)$  denote the linear space of all complex-valued continuous functions on  $G$  that are arbitrarily small outside of compact sets. For  $f \in \mathfrak{C}_0(G)$ , let  $\|f\| = \max_{x \in G} |f(x)|$ . Let  $\mathcal{M}(G)$  consist of all countably additive, complex-valued, regular, finite Borel measures on  $G$ . Let  $\mathfrak{C}_0^*(G)$  be the linear space of all complex-valued bounded linear functionals  $L$  on  $\mathfrak{C}_0(G)$ . For each  $L \in \mathfrak{C}_0^*(G)$  there is a unique  $\lambda \in \mathcal{M}(G)$  such that

$$(1.3.1) \quad L(f) = \int_G f(x) d\lambda(x)$$

for all  $f \in \mathfrak{C}_0(G)$ . Also for each  $\lambda \in \mathcal{M}(G)$ , 1.3.1 defines a member of  $\mathfrak{C}_0^*(G)$ . Under this correspondence,  $\mathcal{M}(G) \cong \mathfrak{C}_0^*(G)$ . We will associate  $L$  with  $\lambda$ ,  $M$  with  $\mu$ , etc.

Let  $\lambda \in \mathcal{M}(G)$ . Then for Borel sets  $E \subseteq G$ , we define

$$(1.3.2) \quad |\lambda|(E) = \sup \left\{ \sum_{k=1}^m |\lambda(E_k)| : \{E_k\}_{k=1}^m \text{ is a Borel partition of } E \right\}$$

Then the set-function  $|\lambda|$  belongs to  $\mathcal{M}(G)$  and

$$(1.3.3) \quad \|\lambda\| = |\lambda|(G) = \|L\|$$

where  $L \in \mathfrak{C}_0^*(G)$  is defined by 1.3.1. See [2].

1.4. **THEOREM.** Let  $L$  and  $M$  be in  $\mathfrak{C}_0^*(G)$ . For all  $f \in \mathfrak{C}_0(G)$ , let

$$(1.4.1) \quad L * M(f) = \int_G \int_G f(xy) d\lambda(x) d\mu(y).$$

Then  $L * M \in \mathfrak{C}_0^*(G)$ , and

$$(1.4.2) \quad \|L * M\| \leq \|L\| \cdot \|M\|.$$

1.5. For  $\lambda, \mu \in \mathcal{M}(G)$ , we define  $\lambda * \mu$  to be the unique measure in

$\mathcal{M}(G)$  that corresponds to  $L * M \in \mathbb{C}_0^*(G)$ .

1.6. THEOREM. *Under the convolution defined in 1.5 and the ordinary linear operations,  $\mathcal{M}(G)$  is a commutative Banach algebra.*

We omit the proof; see § 2 [3].

1.7. For  $a \in G$ , let  $\varepsilon_a \in \mathcal{M}(G)$  be defined by

$$(1.7.1) \quad \varepsilon_a(E) = \begin{cases} 1 & \text{if } a \in E, \\ 0 & \text{if } a \notin E, \end{cases}$$

for Borel sets  $E \subseteq G$ . For  $\lambda \in \mathcal{M}(G)$  and  $A \subseteq G$  a Borel set,  $\lambda^A \in \mathcal{M}(G)$  is defined by  $\lambda^A(E) = \lambda(A \cap E)$  for all Borel sets  $E \subseteq G$ .

The proofs of the following four lemmas are routine and uninteresting.

1.8. LEMMA. *Let  $E \subseteq G$  be a Borel set and  $\lambda \in \mathcal{M}(G)$ . Then for any  $\varepsilon > 0$ , there exist  $a, b \in E$  such that*

$$(1.8.1) \quad |\lambda|(E \cap ]-\infty, a]) < \varepsilon \quad \text{and} \quad |\lambda|(E \cap ]b, \infty[) < \varepsilon.$$

1.9. LEMMA. *Let  $X$  be a linearly ordered set and  $U \subseteq X$  be a finite union of open intervals. Then  $U$  is the pairwise disjoint union of open intervals:*

$$U = \bigcup_{i=1}^m ]a_i, b_i[ ,$$

where intervals of the form  $[\inf X, b_i[$ ,  $]a_i, \sup X]$ , and  $[\inf X, \sup X]$  are also admissible if  $\inf X$  or  $\sup X$  exist. Moreover,  $a_i \notin U$  except possibly in the case where  $a_i = \inf X$ , and  $b_i \notin U$  except possibly in the case that  $b_i = \sup X$ .

1.10. LEMMA. *Let  $X$  be a compact linearly ordered set and  $U \subseteq X$  be an open set. Then  $U$  is the pairwise disjoint union of open intervals:*

$$U = \bigcup_{\alpha} ]a_{\alpha}, b_{\alpha}[$$

where intervals of the form  $[\inf X, b_{\alpha}[$ ,  $]a_{\alpha}, \sup X]$ , and  $[\inf X, \sup X]$  are also admissible. In addition,  $a_{\alpha} \notin U$  except possibly in the case that  $a_{\alpha} = \inf X$ , and  $b_{\alpha} \notin U$  except possibly in the case that  $b_{\alpha} = \sup X$ .

1.11. LEMMA. *Let  $X$  be a locally compact linearly ordered set. Suppose that  $K \subseteq X$  is compact and that  $U$  is an open set such that  $K \subseteq U \subseteq X$ . Then there exist finitely many pairwise disjoint closed compact intervals  $\{[a_i, b_i]\}_{i=1}^m$  such that  $U \supseteq \bigcup_{i=1}^m [a_i, b_i] \supseteq K$ . Also there*

exist finitely many pairwise disjoint open intervals  $\{[u_i, v_i]\}_{i=1}^n$  such that  $U \cong \bigcup_{i=1}^n ]u_i, v_i[ \cong K$  and each closed interval  $[u_i, v_i]$  is compact. Intervals of the form  $[\inf X, v_i[, ]u_i, \sup X]$ , and  $[\inf X, \sup X]$  are also admissible whenever  $\inf X$  or  $\sup X$  exists.

## 2. The spaces $\hat{G}$ and $\hat{G}_0$ .

2.1. A Dedekind cut  $\{A, B\}$  of  $G$  is a pair of subsets of  $G$  such that  $A \cap B = 0$ ,  $A \cup B = G$ , and  $x < y$  whenever  $x \in A$  and  $y \in B$ . Let  $\hat{G}$  denote the set of all semicharacters of  $G$ .

2.2 THEOREM. Let  $\{A, B\}$  be a Dedekind cut of  $G$  such that  $A \neq 0$ . Then the function

$$(2.2.1) \quad \psi_{A, B}(x) = \begin{cases} 1 & \text{if } x \in A, \\ 0 & \text{if } x \in B, \end{cases}$$

is a semicharacter of  $G$ . Conversely, every semicharacter on  $G$  has the form 2.2.1.

2.3. THEOREM. Let  $\{A, B\}$  be a Dedekind cut of  $G$  such that  $A \neq 0$ . Then the mapping

$$(2.3.1) \quad \pi_A(\lambda) = \lambda(A) = \int_G \psi_{A, B}(x) d\lambda(x) \quad (\lambda \in \mathcal{M}(G))$$

is a homomorphism of  $\mathcal{M}(G)$  onto the complex numbers. Moreover, every homomorphism of  $\mathcal{M}(G)$  onto the complex numbers has the form 2.3.1.

*Proof.* This is essentially proved in Theorems 3.2 and 3.3 [3]; however the proof in [3] that  $\pi_A$  is multiplicative can be simplified. Let  $\lambda, \mu \in \mathcal{M}(G)$ . According to Theorem 2 [8],  $\lambda * \mu(E) = \lambda \times \mu\{(x, y) \in G \times G: xy \in E\}$  for Borel sets  $E \subseteq G$  where  $\lambda \times \mu$  is the product measure of  $\lambda$  and  $\mu$ . Hence if  $\{A, B\}$  is a Dedekind cut of  $G$ , then

$$\begin{aligned} \pi_A(\lambda * \mu) &= \lambda * \mu(A) = \lambda \times \mu\{(x, y) \in G \times G: \max(x, y) \in A\} \\ &= \lambda \times \mu(A \times A) = \lambda(A)\mu(A) = \pi_A(\lambda)\pi_A(\mu). \end{aligned}$$

2.4. THEOREM. The Banach algebra  $\mathcal{M}(G)$  is semisimple.

*Proof.* In virtue of 2.3 we need to prove that if  $\lambda(A) = 0$  for all Dedekind cuts  $\{A, B\}$ , then  $\lambda$  is identically zero. Suppose that  $\lambda(A) = 0$  for all Dedekind cuts  $\{A, B\}$ ; evidently  $\lambda(I) = 0$  for all intervals  $I$ . If

$\lambda$  is not identically zero, then  $\lambda(K) \neq 0$  for some compact set  $K \subseteq G$ . By regularity there is an open set  $U \supseteq K$  such that  $|\lambda|(U - K) < |\lambda(K)|$ . For each  $x \in K$ , let  $I_x$  be an open interval such that  $x \in I_x \subseteq U$ . Let  $I_1, \dots, I_m$  be a finite subset of  $\{I_x\}_{x \in K}$  covering  $K$ . Let  $V = \bigcup_{i=1}^m I_i$ ; clearly  $K \subseteq V \subseteq U$ . By 1.9,  $V$  is the pairwise disjoint union of a finite number of open intervals. Hence  $\lambda(V) = 0$ . Thus

$$\begin{aligned} |\lambda(V - K)| &= |\lambda(V) - \lambda(K)| \\ &= |\lambda(K)| > |\lambda|(U - K) \geq |\lambda|(V - K) \geq |\lambda(V - K)| \end{aligned}$$

which is a contradiction. Hence  $\lambda$  is identically zero.

2.5. Theorem 2.3 identifies completely the homomorphisms of  $\mathcal{M}(G)$  onto the complex numbers. Relation 2.3.1 associates each homomorphism  $\pi_A$  of  $\mathcal{M}(G)$  with the semicharacter  $\psi_{A,B}$ . Hence we will usually consider  $\hat{G}$  as consisting of the homomorphisms  $\pi_A$ . For  $\lambda \in \mathcal{M}(G)$ , we define  $\hat{\lambda}$  on  $\hat{G}$  by

$$(2.5.1) \quad \hat{\lambda}(\pi_A) = \pi_A(\lambda) = \lambda(A) \quad (\pi_A \in \hat{G});$$

$\hat{\lambda}$  is the Fourier transform of  $\lambda$ .

For  $\pi_A, \pi_{A'} \in \hat{G}$ , we will write  $\pi_A < \pi_{A'}$  if and only if  $A \subset A'$ . Under this ordering,  $\hat{G}$  is obviously linearly ordered. Evidently  $\hat{G}$  is isomorphic to the maximal ideal space of  $\mathcal{M}(G)$ . The Gel'fand topology for  $\hat{G}$  is the weakest topology for which all the functions  $\hat{\lambda}$  are continuous.

Henceforth we will write  $\pi_{a]}$  for  $\pi_{] - \infty, a]}$  and  $\pi_{a[}$  for  $\pi_{] - \infty, a[}$  ( $a \in G$ ).

2.6. DEFINITION. Let  $\hat{G}_0 = \hat{G} \cup \{\pi_0\}$  where  $\pi_0 < \pi$  for all  $\pi \in \hat{G}$ .

The symbol  $\pi_0$  may be taken to correspond to the zero homomorphism of  $\mathcal{M}(G)$ , the zero semicharacter of  $G$ , and the Dedekind cut  $\{0, G\}$ .

2.7. THEOREM. *The Gel'fand topology on  $\hat{G}$  coincides with the order topology.*

*Proof.* Let  $\pi_A \in \hat{G}$  where  $A \neq G$ ,  $\lambda \in \mathcal{M}(G)$ , and  $\varepsilon > 0$ . Using 1.8, we can find  $b \in A$  and  $c \notin A$  such that  $|\lambda|(|b, c|) < \varepsilon$ . Clearly  $\pi_A \in ]\pi_{b[}, \pi_{c[}$ . For  $\pi_B \in ]\pi_{b[}, \pi_{c[}$ , we have

$$\begin{aligned} |\hat{\lambda}(\pi_A) - \hat{\lambda}(\pi_B)| &= |\lambda(A) - \lambda(B)| \\ &= |\lambda(A \triangle B)| \leq |\lambda|(|A \triangle B|) \leq |\lambda|(|b, c|) < \varepsilon. \end{aligned}$$

Thus  $\hat{\lambda}$  is continuous at  $\pi_A \in \hat{G}$  ( $A \neq G$ ) in the order topology. Similarly  $\hat{\lambda}$  is continuous at  $\pi_a$  in the order topology. Hence the Gel'fand topology is weaker than or equivalent to the order topology.

For  $b, c \in G, b < c$ , it is easy to verify that

$$\hat{\epsilon}_b - \hat{\epsilon}_c = \chi_{] \pi_b[, \pi_c[} \quad \text{and} \quad \hat{\epsilon}_b = \chi_{] \pi_b[, \pi_G[} .$$

Hence sets of the form

$$(2.7.1) \quad ] \pi_b[, \pi_c[ \quad b < c ,$$

and

$$(2.7.2) \quad ] \pi_b[, \pi_G[ ,$$

are open in the Gel'fand topology. All sets of the forms 2.7.1 and 2.7.2 comprise a basis for the order topology. It follows that the order topology on  $\hat{G}$  is weaker than or equivalent to the Gel'fand topology on  $\hat{G}$ .

2.8. THEOREM. *The set  $\hat{G}_0$  with the order topology is a totally disconnected compact Hausdorff space. For  $\lambda \in \mathcal{M}(G)$ , let  $\hat{\lambda}$  be defined on  $\hat{G}_0$  to agree with  $\lambda$  on  $\hat{G}$  and such that  $\hat{\lambda}(\pi_0) = \lambda(0) = 0$ . Then  $\hat{\lambda}$  is continuous on  $\hat{G}_0$ .*

*Proof.* Let  $\mathcal{B}$  consist of all subsets of  $\hat{G}_0$  of the form:

$$(2.8.1) \quad ] \pi_a[, \pi_b[ \quad (a < b) ,$$

$$(2.8.2) \quad [ \pi_0, \pi_b[ ,$$

$$(2.8.3) \quad ] \pi_a[, \pi_G[ .$$

Each set in  $\mathcal{B}$  is open and closed and  $\mathcal{B}$  is a base for the order topology on  $\hat{G}_0$ . Hence  $\hat{G}_0$  is totally disconnected. The remainder of the proof is omitted.

2.9. DEFINITION. Let  $I$  be an interval of  $\hat{G}_0$  and let  $h$  be a continuous function on  $\hat{G}_0$ . Then we define:

$$(2.9.1) \quad V(h; I) = \sup \left\{ \sum_{i=1}^{m-1} |h(\pi_{i+1}) - h(\pi_i)| : \pi_1 \leq \pi_2 \leq \dots \leq \pi_m, \pi_i \in I \right\} .$$

In particular, we define  $V(h) = V(h; \hat{G}_0)$  and say that  $h$  has finite variation if  $V(h) < \infty$ .

2.10. Let  $h$  be a continuous function on  $\hat{G}_0$  and let  $\pi_{A_1} \leq \pi_{A_2} \leq \dots \leq \pi_{A_k}, \pi_{A_i} \in \hat{G}_0$ . Then

$$(2.10.1) \quad V(h; [\pi_{A_1}, \pi_{A_k}]) = \sum_{i=2}^k V(h; [\pi_{A_{i-1}}, \pi_{A_i}]) .$$

Let  $h$  be a continuous, real-valued function on  $\hat{G}_0$  of finite variation. For  $\pi_A \in \hat{G}_0$ , let  $h_1(\pi_A) = V(h; [\pi_0, \pi_A])$ . Let  $h_2 = h_1 - h$ . Then  $h_1$  and  $h_2$  are continuous, non-decreasing functions on  $\hat{G}_0$ .

### 3. The closed ideals of $\mathcal{M}(G)$ .

3.1. LEMMA. *Let  $\pi_A, \pi_B \in \hat{G}_0$ , where  $\pi_A \leq \pi_B$ , and let  $\lambda \in \mathcal{M}(G)$ .*

Then

$$(3.1.1) \quad |\lambda|(B - A) = V(\hat{\lambda}; [\pi_A, \pi_B]) .$$

In particular,  $\|\lambda\| = |\lambda|(G) = V(\hat{\lambda})$ .

*Proof.* It is easy to show that  $V(\hat{\lambda}; [\pi_A, \pi_B]) \leq |\lambda|(B - A)$ .

Let  $\varepsilon > 0$ . Let  $E_1, \dots, E_m$  be pairwise disjoint non-void Borel sets whose union is  $B - A$ . For  $i = 1, \dots, m$ , let  $K_i \subseteq E_i$  be a compact set for which  $|\lambda|(E_i - K_i) < \varepsilon/m$ . By induction (and using the second part of 1.11) we obtain pairwise disjoint open sets  $U_1, \dots, U_m$  such that

- (i)  $K_i \subseteq U_i \subseteq \bar{U}_i \subseteq G - (\bigcup_{j=i+1}^m K_j \cup \bigcup_{j=1}^{i-1} \bar{U}_j)$ ,
- (ii)  $|\lambda|(U_i - K_i) < \varepsilon/m$ ,
- (iii)  $U_i$  is a finite union of pairwise disjoint open intervals ;

$i = 1, \dots, m$ . Now  $\bigcup_{i=1}^m U_i$  is the finite union of pairwise disjoint open intervals, say  $\{I'_j\}_{j=1}^r$ , such that each  $I'_j$  is a subset of some  $U_i$ . For  $j = 1, \dots, r$ , let  $I_j = I'_j \cap (B - A)$ . Evidently  $\bigcup_{j=1}^r I_j = \bigcup_{i=1}^m (U_i \cap (B - A))$ ; we may suppose that each  $I_j$  is non-void. Let  $A_{2j} = \{x \in G : x \leq y \text{ for some } y \in I_j\}$  ( $j = 1, \dots, r$ ). Relabelling if necessary, we may suppose that  $A_2 \subset A_4 \subset \dots \subset A_{2r}$ . Let  $A_{2j-1} = \{x \in G : x < y \text{ for all } y \in I_j\}$ . Then  $\pi_A \leq \pi_{A_1} < \pi_{A_2} \leq \pi_{A_3} < \pi_{A_4} \leq \dots < \pi_{A_{2r}} \leq \pi_B$  and  $I_j = A_{2j} - A_{2j-1}$  for  $j = 1, \dots, r$ . Now

$$\begin{aligned} V(\hat{\lambda}; [\pi_A, \pi_B]) &\geq \sum_{i=1}^{2r-1} |\hat{\lambda}(\pi_{A_{i+1}}) - \hat{\lambda}(\pi_{A_i})| = \sum_{i=1}^{2r-1} |\lambda(A_{i+1} - A_i)| \\ &\geq \sum_{j=1}^r |\lambda(I_j)| \geq \sum_{i=1}^m |\lambda(U_i \cap (B - A))| \end{aligned}$$

whereas

$$\begin{aligned} \sum_{i=1}^m |\lambda(E_i)| &= \sum_{i=1}^m |\lambda(E_i - K_i) + \lambda(U_i \cap (B - A))| \\ &- \lambda((U_i \cap (B - A)) - K_i) \leq 2\varepsilon + \sum_{i=1}^m |\lambda(U_i \cap (B - A))| \end{aligned}$$

so that

$$\sum_{i=1}^m |\lambda(E_i)| \leq 2\varepsilon + V(\hat{\lambda}; [\pi_A, \pi_B]).$$

It follows that  $|\lambda|(B - A) \leq V(\hat{\lambda}; [\pi_A, \pi_B])$  since  $\{E_i\}_{i=1}^m$  and  $\varepsilon$  are arbitrary.

**3.2. LEMMA.** *Let  $R$  be an interval of  $\hat{G}_0$  of the form 2.8.1 or 2.8.3. Suppose that  $\lambda \in \mathcal{M}(G)$  and that  $\hat{\lambda}(\pi) \neq 0$  for all  $\pi \in R$ . Then there exists a  $\nu \in \mathcal{M}(G)$  such that*

$$(3.2.1) \quad \hat{\nu}(\pi) = \begin{cases} \frac{1}{\hat{\lambda}(\pi)} & \text{for } \pi \in R, \\ 0 & \text{for } \pi \notin R. \end{cases}$$

*Proof.* Suppose that  $R = ]\pi_x, \pi_y]$  and let  $X = [x, y[$ . Evidently  $X$  is a locally compact subsemigroup of  $G$ . Throughout this proof, elements of  $\hat{X}$  will be denoted by  $\tilde{\pi}$ ; whenever the symbol  $\tilde{\pi}_A$  occurs, it is tacitly assumed that  $A \subseteq X$  and that  $\{A, X - A\}$  is a Dedekind cut of  $X$ . The functions  $\hat{\lambda}$  will be considered defined on  $\hat{G}$  or  $\hat{X}$  rather than  $\hat{G}_0$  or  $\hat{X}_0$ . For Borel sets  $E \subseteq X$ , let  $\tilde{\lambda}(E) = \lambda(E \cap X) + \lambda(]-\infty, x]) \varepsilon_x(E)$ . We have  $\tilde{\lambda} \in \mathcal{M}(X)$ . We now show that

$$(3.2.2) \quad \hat{\lambda}(\tilde{\pi}_A) = \hat{\lambda}(\pi_{A \cup ]-\infty, x]}) \text{ for } \tilde{\pi}_A \in \hat{X}.$$

Indeed  $\hat{\lambda}(\tilde{\pi}_A) = \tilde{\lambda}(A) = \lambda(A \cap X) + \lambda(]-\infty, x]) \varepsilon_x(A) = \lambda(A) + \lambda(]-\infty, x]) = \lambda(A \cup ]-\infty, x]) = \hat{\lambda}(\pi_{A \cup ]-\infty, x]})$ . Since  $\pi_{A \cup ]-\infty, x]} \in R$  whenever  $\tilde{\pi}_A \in \hat{X}$ , it follows from 3.2.2. that

$$(3.2.3) \quad \hat{\lambda}(\tilde{\pi}_A) \neq 0 \text{ for } \tilde{\pi}_A \in \hat{X}.$$

By Theorem 4.15.1 (9) [4],  $\tilde{\lambda} \in \mathcal{M}(X)$  has an inverse  $\tilde{\nu} \in \mathcal{M}(X)$ . For Borel sets  $E \subseteq G$ , let

$$\nu(E) = \tilde{\nu}(E \cap X) - \tilde{\nu}(X) \varepsilon_y(E).$$

Evidently  $\nu \in \mathcal{M}(G)$ . It is now routine to verify 3.2.1.

If  $R = ]\pi_x, \pi_\theta]$ , we let  $X = [x, \infty[$  and repeat the preceding proof with the appropriate modifications.

**3.3. NOTATION.** For subsets  $A$  and  $B$  of  $G$  (or  $\hat{G}_0$ ), we write  $A < B$  if  $x \in A$  and  $y \in B$  imply  $x < y$  and  $A \leq B$  if  $x \in A$  and  $y \in B$  imply  $x \leq y$ . Note, in particular, that  $0 < A$  and  $A < 0$  for any set  $A$ . Let  $P = \{\pi_1, \dots, \pi_m\}$  be a finite subset of  $\hat{G}_0$  where  $\pi_1 < \pi_2 < \dots < \pi_m$ . We will sometimes write  $\sum(\hat{\lambda}; P)$  for  $\sum_{i=1}^{m-1} |\hat{\lambda}(\pi_{i+1}) - \hat{\lambda}(\pi_i)|$ ,  $\lambda \in \mathcal{M}(G)$ .

For  $\pi_A \in \hat{G}_0$ , let  $I_A = \{\lambda \in \mathcal{M}(G) : \lambda(A) = 0\}$ . Note that  $I_0 = \mathcal{M}(G)$ . Since each  $I_A(\pi_A \in \hat{G}_0)$  is the kernel of the homomorphism  $\pi_A$ , the set  $\{I_A\}_{\pi_A \in \hat{G}_0}$  is precisely the set of all regular maximal closed ideals in  $\mathcal{M}(G)$ .

The following theorem characterizes the closed ideals in  $\mathcal{M}(G)$ .

**3.4. THEOREM.** *Let  $I \subseteq \mathcal{M}(G)$  be a closed ideal. Let  $H = \{\pi \in \hat{G}_0 : \hat{\lambda}(\pi) = 0 \text{ for all } \lambda \in I\}$ . Then  $H$  is closed in  $\hat{G}_0$  and*

$$(3.4.1) \quad I = \bigcap_{\pi_A \in H} I_A.$$

*Proof.* Obviously  $H = \bigcap_{\lambda \in I} (\hat{\lambda})^{-1}(0)$  is closed and  $I \subseteq \bigcap_{\pi_A \in H} I_A$ .



Let  $\lambda$  be a fixed element of  $\bigcap_{\pi \in H} I_\pi$ . Let  $Z = \{\pi \in \hat{G}_0 : \hat{\lambda}(\pi) = 0\}$ . Clearly  $Z$  is closed in  $\hat{G}_0$ ,  $H \subseteq Z$ , and  $\pi_0 \in Z$ . By Lemma 1.10, the complement  $Z'$  of  $Z$  in  $\hat{G}_0$  is a pairwise disjoint union of open intervals:

$$Z' = \bigcup_{\alpha} ]\pi_{A_\alpha}, \pi_{B_\alpha}[$$

where one of these intervals may be of the form  $]\pi_{A_\alpha}, \pi_G]$ . Moreover,  $\pi_{A_\alpha} \in Z$  for all  $\alpha$  and  $\pi_{B_\alpha} \in Z$  for all  $\alpha$  except possibly when  $\pi_{B_\alpha} = \pi_G$ . We assume in the following that  $\pi_G \notin Z'$ ; elementary modifications are necessary when  $\pi_G \in Z'$ .

We first prove

$$(3.4.2) \quad V(\hat{\lambda}) = \sum_{\alpha} V(\hat{\lambda}; ]\pi_{A_\alpha}, \pi_{B_\alpha}[).$$

Using 3.1, we have  $\sum_{\alpha} V(\hat{\lambda}; ]\pi_{A_\alpha}, \pi_{B_\alpha}[) = \sum_{\alpha} |\lambda|(B_\alpha - A_\alpha) \leq |\lambda|(G) = V(\hat{\lambda})$ . Let  $\pi_1 < \pi_2 < \dots < \pi_m, \pi_i \in \hat{G}_0$ , and call this partition  $P'$ . Let  $P = P' \cup \{\pi_G\}$ . Let  $\alpha_1, \alpha_2, \dots, \alpha_k$  be precisely those  $\alpha$  such that  $]\pi_{A_{\alpha_i}}, \pi_{B_{\alpha_i}}[ \cap P \neq \emptyset$ . For this paragraph we write  $A_i$  for  $A_{\alpha_i}$  and  $B_i$  for  $B_{\alpha_i}$ . We may suppose that  $]\pi_{A_i}, \pi_{B_i}[ < ]\pi_{A_{i+1}}, \pi_{B_{i+1}}[$  ( $i = 1, \dots, k-1$ ). For  $i = 1, \dots, k$ , let  $P_i = ]\pi_{A_i}, \pi_{B_i}[ \cap P$ . Let  $Z_0 = ]\pi_0, \pi_{A_1}] \cap P$ . For  $i = 1, \dots, k-1$ , let  $Z_i = ]\pi_{B_i}, \pi_{A_{i+1}}] \cap P$ . Let  $Z_k = ]\pi_{B_k}, \pi_G] \cap P$ . Clearly some or all of the  $Z_i$  may be void. Evidently we have:

- (i)  $P = Z_0 \cup P_1 \cup Z_1 \cup P_2 \cup \dots \cup P_{k-1} \cup Z_{k-1} \cup P_k \cup Z_k$ ;
- (ii)  $Z_0 < P_1 < Z_1 < P_2 < \dots < P_{k-1} < Z_{k-1} < P_k < Z_k$ ;
- (iii)  $Z \cap P = \bigcup_{i=0}^k Z_i$ ;
- (iv)  $P_i \subseteq ]\pi_{A_i}, \pi_{B_i}[$  ( $i = 1, \dots, k$ );
- (v) the intervals given in (iv) are pairwise disjoint.

Now let  $P^* = P \cup \{\pi_{A_1}, \pi_{B_1}, \pi_{A_2}, \pi_{B_2}, \dots, \pi_{A_k}, \pi_{B_k}\}$ . Clearly  $Z_0 \subseteq \{\pi_{A_1}\} < P_1 < \{\pi_{B_1}\} \subseteq Z_1 \subseteq \{\pi_{A_2}\} < P_2 < \dots \subseteq Z_{k-1} \subseteq \{\pi_{A_k}\} < P_k < \{\pi_{B_k}\} \subseteq Z_k$ . Using the notation established in 3.3, we now get

$$\begin{aligned} \sum_{i=1}^{m-1} |\hat{\lambda}(\pi_{i+1}) - \hat{\lambda}(\pi_i)| &= \sum (\hat{\lambda}; P') \leq \sum (\hat{\lambda}; P^*) \\ &= \sum_{i=1}^k \sum (\hat{\lambda}; \{\pi_{A_i}\} \cup P_i \cup \{\pi_{B_i}\}). \end{aligned}$$

By 2.9, we have  $\sum (\hat{\lambda}; \{\pi_{A_i}\} \cup P_i \cup \{\pi_{B_i}\}) \leq V(\hat{\lambda}; ]\pi_{A_i}, \pi_{B_i}[)$  for  $i = 1, \dots, k$ . Combining these inequalities, we obtain

$$\sum_{i=1}^{m-1} |\hat{\lambda}(\pi_{i+1}) - \hat{\lambda}(\pi_i)| \leq \sum_{i=1}^k V(\hat{\lambda}; ]\pi_{A_i}, \pi_{B_i}[) \leq \sum_{\alpha} V(\hat{\lambda}; ]\pi_{A_\alpha}, \pi_{B_\alpha}[).$$

Since the partition  $P'$  was arbitrary, we have  $V(\hat{\lambda}) \leq \sum_{\alpha} V(\hat{\lambda}; ]\pi_{A_\alpha}, \pi_{B_\alpha}[)$  and hence 3.4.2 is proved.

Let  $\epsilon > 0$ . We shall ultimately show that there is a  $\mu \in I$  such that  $\|\lambda - \mu\| \leq 3\epsilon$ . Since  $\epsilon$  is arbitrary and  $I$  is closed, this will prove that

$\lambda \in I$ . It will then follow that  $\bigcap_{\pi_A \in H} I_A \subseteq I$ , completing the proof. By 3.4.2, there exist  $\alpha_1, \dots, \alpha_m$  such that  $\sum_{i=1}^m V(\hat{\lambda}; [\pi_{A_{\alpha_i}}, \pi_{B_{\alpha_i}}]) + \varepsilon \geq V(\hat{\lambda})$ . We shall henceforth write  $A_i$  for  $A_{\alpha_i}$  and  $B_i$  for  $B_{\alpha_i}$ . Then

$$(3.4.3) \quad V(\hat{\lambda}) - \sum_{i=1}^m V(\hat{\lambda}; [\pi_{A_i}, \pi_{B_i}]) \leq \varepsilon.$$

We may suppose that  $A_1 \subset B_1 \subseteq A_2 \subset B_2 \subseteq \dots \subseteq A_m \subset B_m$ . By 1.8, there exist  $x_i, y_i \in B_i - A_i$  such that

$$(3.4.4) \quad |\lambda|((B_i - A_i) - [x_i, y_i]) \leq \frac{\varepsilon}{m} \quad (i = 1, \dots, m).$$

Let  $U_i = ]\pi_{x_i}, \pi_{y_i}[$ ; obviously  $U_i$  is open and closed. Note also that  $U_i \subseteq ]\pi_{A_i}, \pi_{B_i}[ \subseteq Z'$ . Let  $U = \bigcup_{i=1}^m U_i$ ;  $U$  is open and closed (and hence compact). Also  $U \subseteq Z' \subseteq H'$  where  $H'$  denotes the complement of  $H$  in  $\hat{G}_0$ . Thus for each  $\pi_A \in U$ , there is a  $\lambda_A \in I$  such that  $\lambda_A(A) = \hat{\lambda}_A(\pi_A) \neq 0$ . Note that  $\pi_0 \notin U$  since  $\pi_0 \in H$  and  $\pi_G \notin U$  since  $\pi_G \notin Z'$ . By the continuity of  $\hat{\lambda}_A$  on  $\hat{G}_0$  and Theorem 2.8, there exists an open and closed set  $V_A$  such that

- (a)  $\pi_A \in V_A$ ;
- (b)  $\pi \in V_A$  implies  $\hat{\lambda}_A(\pi) \neq 0$ ;
- (c)  $V_A \subseteq U$ ;
- (d)  $V_A$  has the form 2.8.1.<sup>2</sup>

Since  $U$  is compact and  $\bigcup_{\pi_A \in U} V_A = U$ , there is a finite set  $\{V_{A_i}\}_{i=1}^k$  such that  $\bigcup_{i=1}^k V_{A_i} = U$ .

For  $V_{A_i} = ]\pi_{a_i}, \pi_{b_i}[$ , let  $V_{A_i}^- = ]\pi_0, \pi_{a_i}[$  and  $V_{A_i}^+ = ]\pi_{b_i}, \pi_G]$ . Let  $\mathscr{V}$  be the family of sets consisting of all  $V_{A_i}, V_{A_i}^-$ , and  $V_{A_i}^+$ . For  $\pi \in U$ , let  $R_\pi = \bigcap \{V \in \mathscr{V} : \pi \in V\}$ . Clearly there exist only finite many distinct  $R_\pi$  — say  $\{R_i\}_{i=1}^k$ .

The following assertions are easily shown:

- (a')  $\bigcup_{i=1}^k R_i = U$ ;
- (b') each  $R_i$  has the form 2.8.1<sup>3</sup>;
- (c') the family  $\{R_i\}_{i=1}^k$  is pairwise disjoint;
- (d') for each  $i$ , there exists a  $\lambda_i \in I$  such that  $\pi \in R_i$  implies  $\hat{\lambda}_i(\pi) \neq 0$ .

By Lemma 3.2<sup>3</sup>, there are  $\nu_i \in \mathscr{M}(G)$  such that

$$\hat{\nu}_i(\pi) = \begin{cases} \frac{1}{\hat{\lambda}_i(\pi)} & \text{if } \pi \in R_i, \\ 0 & \text{if } \pi \notin R_i; \end{cases}$$

$i = 1, \dots, k$ . Let  $\mu = \sum_{i=1}^k \lambda_i * \nu_i * \lambda$ ; clearly  $\mu \in I$ . Evidently

<sup>2</sup> If  $\pi_G \in Z'$ , then  $V_A$  can be of the form 2.8.3.

<sup>3</sup> If  $\pi_G \in Z'$ , then  $R_i$  can be of the form 2.8.3.

$$\hat{\mu}(\pi) = \begin{cases} \hat{\lambda}(\pi) & \text{if } \pi \in U, \\ 0 & \text{if } \pi \notin U. \end{cases}$$

We observe that

$$(\hat{\lambda} - \hat{\mu})(\pi) = \begin{cases} 0 & \text{if } \pi \in U_i = ]\pi_{x_i[}, \pi_{y_i}[, \\ \hat{\lambda}(\pi) & \text{if } \pi = \pi_{x_i[} \text{ or } \pi = \pi_{y_i}[. \end{cases}$$

Using this, Lemma 3.1, and relation 3.4.4, we have

$$\begin{aligned} (3.4.5) \quad V(\hat{\lambda} - \hat{\mu}; [\pi_{x_i[}, \pi_{y_i}[]) &= |\hat{\lambda}(\pi_{x_i[})| + |\hat{\lambda}(\pi_{y_i}[)| \\ &= |\hat{\lambda}(\pi_{x_i[}) - \hat{\lambda}(\pi_{A_i})| + |\hat{\lambda}(\pi_{B_i}) - \hat{\lambda}(\pi_{y_i}[)| \\ &\leq V(\hat{\lambda}; [\pi_{A_i}, \pi_{x_i[}) + V(\hat{\lambda}; [\pi_{y_i}[}, \pi_{B_i}) \\ &\leq |\lambda| (]-\infty, x_i[ - A_i) + |\lambda| (B_i - ] - \infty, y_i) \\ &= |\lambda| ((B_i - A_i) - [x_i, y_i]) \leq \frac{\varepsilon}{m}. \end{aligned}$$

We also have from 3.1 that

$$\begin{aligned} (3.4.6) \quad V(\hat{\lambda}; [\pi_{y_i}[}, \pi_{B_i}) + V(\hat{\lambda}; [\pi_{A_i}, \pi_{x_i[}) \\ = |\lambda| ((B_i - A_i) - [x_i, y_i]) \leq \frac{\varepsilon}{m}. \end{aligned}$$

Using 2.10, 3.4.5, and 3.4.6, we obtain

$$\begin{aligned} (3.4.7) \quad V(\hat{\lambda} - \hat{\mu}; [\pi_{A_i}, \pi_{B_i}) &= V(\hat{\lambda} - \hat{\mu}; [\pi_{A_i}, \pi_{x_i[}) + V(\hat{\lambda} - \hat{\mu}; [\pi_{x_i[}, \pi_{y_i}[) \\ &\quad + V(\hat{\lambda} - \hat{\mu}; [\pi_{y_i}[}, \pi_{B_i}) = V(\hat{\lambda}; [\pi_{A_i}, \pi_{x_i[}) \\ &\quad + V(\hat{\lambda} - \hat{\mu}; [\pi_{x_i[}, \pi_{y_i}[) + V(\hat{\lambda}; [\pi_{y_i}[}, \pi_{B_i}) \leq \frac{2\varepsilon}{m}. \end{aligned}$$

We used the fact that  $\hat{\mu}$  is zero on  $[\pi_{A_i}, \pi_{x_i[}$  and  $[\pi_{y_i}[}, \pi_{B_i}]$  since these sets are disjoint from  $U$ . Finally, using 2.10, 3.1, and 3.4.7, we get

$$\begin{aligned} \|\lambda - \mu\| &= V(\hat{\lambda} - \hat{\mu}) = V(\hat{\lambda} - \hat{\mu}; [\pi_{B_m}, \pi_G]) + V(\hat{\lambda} - \hat{\mu}; [\pi_0, \pi_{A_1})) \\ &\quad + \sum_{i=2}^m V(\hat{\lambda} - \hat{\mu}; [\pi_{B_{i-1}}, \pi_{A_i})) + \sum_{i=1}^m V(\hat{\lambda} - \hat{\mu}; [\pi_{A_i}, \pi_{B_i})) \\ &= V(\hat{\lambda}; [\pi_{B_m}, \pi_G]) + V(\hat{\lambda}; [\pi_0, \pi_{A_1})) + \sum_{i=2}^m V(\hat{\lambda}; [\pi_{B_{i-1}}, \pi_{A_i})) \\ &\quad + \sum_{i=1}^m V(\hat{\lambda} - \hat{\mu}; [\pi_{A_i}, \pi_{B_i})) \leq |\lambda| (G - B_m) + |\lambda| (A_1) + \sum_{i=2}^m |\lambda| (A_i - B_{i-1}) \\ &\quad + 2\varepsilon = |\lambda| (G) - \sum_{i=1}^m |\lambda| (B_i - A_i) + 2\varepsilon = V(\hat{\lambda}) \\ &\quad - \sum_{i=1}^m V(\hat{\lambda}; [\pi_{A_i}, \pi_{B_i})) + 2\varepsilon. \end{aligned}$$

Now applying 3.4.3, we obtain  $\|\lambda - \mu\| \leq 3\varepsilon$ . This completes the proof.

3.5. **EXAMPLES.** Let  $G = ]0, 1[$  and  $\lambda \in \mathcal{M}(G)$  be ordinary Lebesgue measure. Then the ideal  $I = \{\lambda * \mu + \alpha\lambda : \mu \in \mathcal{M}(G) \text{ and } \alpha \text{ is a complex number}\}$  is dense in  $\mathcal{M}(G)$  since  $\hat{\lambda}$  vanishes only at  $\pi_0$ ;  $I$  is the ideal generated by  $\lambda$ . If  $G = [0, 1]$  and  $\lambda$  is Lebesgue measure, then  $I = \{\lambda * \mu : \mu \in \mathcal{M}(G)\}$  is the ideal generated by  $\lambda$  and  $I$  is dense in  $\{\lambda \in \mathcal{M}(G) : \lambda(\{0\}) = 0\}$ .

4. **The Herglotz-Bochner theorem for  $\mathcal{M}(G)$ .** This section generalizes § 6 [3].

4.1. **DEFINITION.** Let  $h$  be any bounded, real-valued, nondecreasing function on  $\hat{G}_0$ . Let  $\Delta$  denote a partition  $\{t_k\}_{k=0}^m$  of  $G$  where  $t_0 < t_1 < \dots < t_m$ . For an arbitrary complex-valued function  $f$  on  $G$ , let

$$S(f, \Delta) = f(t_0) [h(\pi_{t_0}) - h(\pi_{t_0})] + \sum_{k=1}^m f(t_k) [h(\pi_{t_k}) - h(\pi_{t_{k-1}})] .$$

4.2. **THEOREM.** Let  $f \in \mathfrak{C}_0(G)$  and  $h$  be as in 4.1. Then there exists a unique number  $L(f)$  such that for every  $\varepsilon > 0$  there exists a  $\Delta_0$  as in 4.1 with the property that  $|L(f) - S(f, \Delta)| \leq \varepsilon$  for all  $\Delta \supseteq \Delta_0$ . We write this relation as  $L(f) = \lim_{\Delta} S(f, \Delta)$ .

4.3. **THEOREM.** The function  $L$  defined in 4.2 for all  $f \in \mathfrak{C}_0(G)$  is a bounded nonnegative linear functional on  $\mathfrak{C}_0(G)$ .

4.4. **DEFINITION.** Let  $h$  be a continuous function on  $\hat{G}_0$  and let  $\pi_A, \pi_B \in \hat{G}_0, \pi_A < \pi_B$ . Then we define

$$(4.4.1) \quad V_c(h; [\pi_A, \pi_B]) = \sup \left\{ \sum_{i=1}^m V(h; [\pi_{x_i}, \pi_{y_i}]) : \right. \\ \left. \begin{aligned} &x_1 \leq y_1 < x_2 \leq y_2 < \dots < x_m \leq y_m, \\ &\pi_A \leq \pi_{x_1} \wedge, \pi_{y_m} \wedge \leq \pi_B, [x_i, y_i] \text{ compact} \end{aligned} \right\} .$$

In particular, we define  $V_c(h) = V_c(h; [\pi_0, \pi_G])$ . We also define

$$(4.4.2) \quad V_c(h; [\pi_A, \pi_A]) = 0$$

for  $\pi_A \in \hat{G}_0$ .

4.5. Let  $h$  be a real-valued continuous function on  $\hat{G}_0$  having finite variation and let  $\pi_{A_1} \leq \pi_{A_2} \leq \dots \leq \pi_{A_k}$ . Then

$$(4.5.1) \quad V_c(h; [\pi_{A_1}, \pi_{A_k}]) = \sum_{i=2}^k V_c(h; [\pi_{A_{i-1}}, \pi_{A_i}]) .$$

4.6. **THEOREM.** Let  $h$  be a continuous function on  $\hat{G}_0$  having finite

variation and such that  $h(\pi_0) = 0$ . Then there exists a  $\lambda \in \mathcal{M}(G)$  such that  $\hat{\lambda} = h$  if and only if

$$(4.6.1) \quad V(h) = V_c(h)$$

The proof is a tedious lengthy extension of the proof of Theorem 6.7 [3] and uses 4.2, 4.3, 3.1, 4.5, and 1.11 in the case that  $h$  is non-decreasing. The general case is proved by applying 2.10.

4.7. **EXAMPLES.** Let  $G$  be the real line under the usual ordering. Then a function  $h$  on  $\hat{G}_0$  is the Fourier transform of some measure  $\lambda \in \mathcal{M}(G)$  if and only if  $h$  is continuous, has finite variation, and  $h(\pi_0) = 0$ .

Condition 4.6.1 is not always satisfied by continuous functions  $h$  on  $\hat{G}_0$  having finite variation and satisfying  $h(\pi_0) = 0$ . Let  $G = [0, 1] \times ]0, 1[$  where  $(a, b) < (c, d)$  if  $a < c$  or if  $a = c$  and  $b < d$ . Let  $h$  on  $\hat{G}_0$  be defined by

$$h(\pi_A) = \sup \{a \in [0, 1]: (a, x) \in A \text{ for some } x \in ]0, 1[\}.$$

The function  $h$  is continuous,  $V(h) = 1$ , and  $V_c(h) = 0$ . The linear functional  $L$  obtained from  $h$  in 4.3 turns out to be the zero functional.

5. **Some consequences of the Herglotz-Bochner theorem.** Theorems 5.1 and 5.2 are routine applications of 4.6.

5.1. **THEOREM.** Let  $\phi$  be a continuous function from a subset  $H \cong \{0\}$  of the complex plane to the complex plane such that  $\phi(0) = 0$  and

$$(5.1.1) \quad \text{for every } M > 0, \text{ there exists a } K_M > 0 \text{ such that} \\ |\phi(z) - \phi(w)| \leq K_M |z - w| \text{ for } z, w \in H, |z| \leq M, |w| \leq M.$$

(I.e.,  $\phi$  satisfies a Lipschitz condition for arbitrarily large disks.) Then for every  $\lambda \in \mathcal{M}(G)$  for which  $(\text{range } \hat{\lambda}) \cong H$ , there exists a  $\nu \in \mathcal{M}(G)$  such that  $\hat{\nu} = \phi \circ \hat{\lambda}$ .

5.2. **THEOREM.** Let  $\phi$  be a continuous function from  $[0, \infty[$  to  $[0, \infty[$  that is non-decreasing, absolutely continuous on all intervals  $[0, M]$ , and such that  $\phi(0) = 0$ . Then for every nonnegative measure  $\lambda \in \mathcal{M}(G)$  there exists a nonnegative  $\nu \in \mathcal{M}(G)$  such that  $\hat{\nu} = \phi \circ \hat{\lambda}$ .

5.3. **COROLLARY.** Let  $\lambda \in \mathcal{M}(G)$ . Then there exists a  $\nu \in \mathcal{M}(G)$  such that  $\hat{\nu}(\pi) = |\hat{\lambda}(\pi)|$  for all  $\pi \in \hat{G}_0$ .

5.4. **COROLLARY.** Let  $\lambda \in \mathcal{M}(G)$ . Then there exists a  $\nu \in \mathcal{M}(G)$  such that  $\hat{\nu}(\pi) = \hat{\lambda}(\pi)$  for all  $\pi \in \hat{G}_0$ ; here  $\bar{z}$  denotes the complex conjugate.

gate of  $z$ . In other words,  $\mathcal{M}(G)$  is self-adjoint (see page 88 [6]).

5.5. COROLLARY. Let  $\lambda \in \mathcal{M}(G)$  be a nonnegative measure. Then there exists a nonnegative  $\nu \in \mathcal{M}(G)$  such that  $\nu * \nu = \lambda$ .

5.6. It is natural to ask whether Theorem 5.2 is valid for more general measures  $\lambda$ ; one might hope that the result would be valid at least for  $\lambda \in \mathcal{M}(G)$  for which  $\hat{\lambda}$  is nonnegative. If this were the case, 5.5 would also generalize. However, we will see in 5.7 that this is not the case whenever  $G$  is infinite. Theorem 5.7 also shows that the Lipschitz condition assumed for  $\phi$  in 5.1 cannot be replaced by absolute continuity. (The function  $\phi(x) = \sqrt{x}$  is absolutely continuous on all intervals  $[0, M]$  but does not satisfy 5.1.1.)

5.7. THEOREM. Suppose that  $G$  is infinite. Then there exists a  $\lambda \in \mathcal{M}(G)$  such that  $\hat{\lambda}$  is nonnegative on  $\hat{G}_0$  and such that  $\lambda \neq \nu * \nu$  for all  $\nu \in \mathcal{M}(G)$ .

*Proof.* Suppose  $G$  has an infinite subset  $\{x_i\}_{i=1}^\infty$  such that  $x_i < x_{i+1}$  for all  $i$ . Let  $\lambda$  be the discrete measure defined by

$$\lambda(\{x_n\}) = \begin{cases} \frac{1}{n^2} & \text{if } n \text{ odd,} \\ -\frac{1}{(n-1)^2} & \text{if } n \text{ even.} \end{cases}$$

It can be shown that  $\lambda$  satisfies the conclusions of the theorem. If  $G$  does not have an infinite subset as above, then  $G$  has an infinite subset  $\{x_i\}_{i=1}^\infty$  such that  $x_i > x_{i+1}$  for all  $i$ . This case is treated in a similar manner.

5.8. It is evident from 5.7 that  $\mathcal{M}(G)$  ( $G$  infinite) is not isomorphic as an algebra to the algebra  $\mathcal{C}_0(X)$  for any locally compact space  $X$ . In the contrary case,  $\mathcal{M}(G)$  would be isomorphic to  $\mathcal{C}_0(\hat{G})$  and the isomorphism would be  $\lambda \rightarrow \hat{\lambda}$ . However, if  $h \in \mathcal{C}_0(\hat{G})$  is nonnegative, then for some  $h_0 \in \mathcal{C}_0(\hat{G})$ , we have  $h_0^2 = h$ .

Finally, the result of 8.3 [3] holds for locally compact  $G$ . That is,

5.9. THEOREM. A measure  $\lambda \in \mathcal{M}(G)$  is idempotent if and only if  $\lambda$  is of the form:

$$(5.9.1) \quad \lambda = \varepsilon_{c_0} - \varepsilon_{c_1} + \dots + (-1)^k \varepsilon_{c_k}$$

where  $c_0 < c_1 < \dots < c_k$ .

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THE UNIVERSITY OF WASHINGTON

