ON VITALI-HAHN-SAKS TYPE THEOREMS

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In recent years extensive work has been done on the Vitali-Hahn-Saks theorem and its relatives. Seever [13] considered the question of extending the Vitali-Hahn-Saks theorem to the case where the domain is a Boolean algebra which is not necessarily sigma complete. Brooks and Jewett [2] established results for a strongly bounded map defined on a Boolean sigma algebra of sets with values in a Banach space. Further generalizations to group-valued set functions have been studied by the Poznán school (see [5], [6], [7], [8], [9], [11], [12]). The work of all these authors is generalized herein to the case of strongly bounded maps defined on Boolean algebras with the Seever property and taking values in a Banach space. Some applications other than those considered herein and the final generalization to the group-valued case can be found in [10].

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1. Notation and definitions. A Boolean algebra \mathscr{B} has the property (I) if and only if for any sequences $\{x_n\}$ and $\{y_n\}$ in \mathscr{B} satisfying $x_n \leq y_m$ for all n, m, there exists $x \in \mathscr{B}$ such that $x_n \leq x \leq y_n$ for all n. This condition is equivalent to the condition: given any sequences $\{a_n\}$ and $\{b_n\}$ in \mathscr{B} satisfying $a_n \wedge a_m = 0$, $b_n \wedge b_m = 0$ for $n \neq m$ and $a_n \wedge b_m = 0$ for all n, m, there exists an element a in \mathscr{B} such that $a \geq a_n$ and $b_n \wedge a = 0$ for all n.

Unless signified otherwise, \mathcal{B} will be used in this paper to denote a Boolean algebra with the property (I). The symbol X denotes a Banach space and X^* its Banach space dual.

A finitely additive $\mu: \mathcal{B} \to X$ is bounded whenever there exists M > 0 such that $\|\mu(b)\| \leq M$ for all $b \in \mathcal{B}$; μ is said to be strongly bounded if $\|\mu(e_n)\| \to 0$ as $n \to \infty$ for each disjoint sequence e_1, \dots, e_n, \dots of elements in \mathcal{B} . A sequence $\mu_n: \mathcal{B} \to X$, $n=1, 2, \dots$, is uniformly strongly bounded if for each disjoint sequence $\{e_n\} \subset \mathcal{B}$, $\lim_n \sup_k \|\mu_k(e_n)\| = 0$. By grouping it is easy to see that if μ is strongly bounded and $\{e_n\} \subset \mathcal{B}$ is disjoint, then $\sum_{n=1}^{\infty} \mu(e_n)$ is an unconditionally convergent series in X. A map $\mu: \mathcal{B} \to X$ is

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countably additive if for every disjoint sequence $\{e_n\} \subset \mathcal{B}$ with $\bigvee_n e_n \in \mathcal{B}$, the equality $\mu(\bigvee_n e_n) = \sum_n \mu(e_n)$ holds. The semivariation of μ on $b \in \mathcal{B}$, denoted by $\|\mu\|(b)$, is defined to be $\sup\{\|\mu(a)\|: a \in \mathcal{B}, a \leq b\}$. It is easily shown that $\mu: \mathcal{B} \to X$ is strongly bounded if and only if $\|\mu\|: \mathcal{B} \to [0, \infty)$ is strongly bounded (though $\|\mu\|$ need not be additive).

2. Main results.

THEOREM 1. Let $\mu_n: \mathcal{B} \to X$ be finitely additive and strongly bounded for $n=1, 2, \cdots$. If $\lim_n \mu_n(e) = 0$ for each $e \in \mathcal{B}$, then $\{\mu_n: n \in N\}$ is uniformly strongly bounded.

PROOF. Suppose not. Then there exists a sequence $\{e_n\}$ of disjoint elements of \mathcal{B} , a number $\varepsilon > 0$, and a sequence $m_1 < m_2 < m_3 < \cdots$ of positive integers (to simplify notation, assume $m_n = n$) such that for each $n \in N$, $\|\mu_n(e_n)\| > 4\varepsilon$.

Let $i_1=1$. Partition the set $N\setminus\{1\}$ into an infinite number of infinite disjoint sets π_n^1 , $n=1, 2, 3, \cdots$. Utilizing property (I) we can choose a sequence f_n^1 , $n=1, 2, \cdots$, of disjoint elements in \mathcal{B} such that:

$$(a_1) f_n^1 \ge e_i$$
 for all $i \in \pi_n^1$, $n = 1, 2, \cdots$;

$$(b_1) f_n^1 \wedge e_{i_1} = 0, n = 1, 2, \cdots;$$

(c₁)
$$f_n^1 \land e_j = 0$$
 for all $j \in (N \setminus \{1\}) \setminus (\bigcup_{i=1}^n \pi_i^1)$.

As $\|\mu_{i_1}\|(f_n^1) \to 0$ $(n \to \infty)$ there exists an $n_1 \in N$ such that $\|\mu_{i_1}\|(f_{n_1}^1) < \varepsilon$. Choose $i_2 \in \pi_{n_1}^1$ such that $i_2 > i_1$ and $\|\mu_{i_2}(e_{i_1})\| < \varepsilon/4$. Partition the set $\pi_{n_1}^1 \setminus \{i_2\}$ into an infinite number of infinite disjoint sets π_n^2 , $n=1, 2, \cdots$. Again by property (I) there exists a sequence f_n^2 , $n=1, 2, \cdots$, of disjoint elements in \mathscr{B} such that

- (a₂) $f_n^2 \ge e_i$ for all $i \in \pi_n^2$, $n = 1, 2, \dots$;
- $(b_2) f_n^2 \wedge (e_i, \vee e_i) = 0, n = 1, 2, \cdots;$
- (c₂) $f_n^2 \wedge e_j = 0$ for all $j \in (\pi_{n_1}^1 \setminus \{i_2\}) \setminus (\bigcup_{i=1}^n \pi_i^2)$.

There exists an integer $n_2 \in N$ such that $\|\mu_{i_2}\|(f_{n_2}^2) < \varepsilon$. Choose $i_3 \in \pi_{n_2}^2$ such that $i_3 > i_2$ and $\|\mu_{i_3}(e_{i_1})\|$, $\|\mu_{i_3}(e_{i_2})\| < \varepsilon/8$. Proceed in this fashion to obtain a sequence $f_{n_k}^k = f_k$, $k = 1, 2, \cdots$, of elements of \mathcal{B} and a sequence $i_1 < i_2 < \cdots$ of positive integers such that:

- $(1) f_n \geqq e_{i_k}, k > n;$
- $(2) f_n \wedge e_{i_k} = 0, \ 1 \leq k \leq n;$
- (3) $\|\mu_{i_n}\|_{r_n}^{r_n}(f_n) < \varepsilon, n=1, 2, \cdots;$
- (4) $\|\mu_{i_n}(e_{i_k})\| < \varepsilon/2^n, 1 \le k < n;$
- (5) $\|\mu_{i_n}(e_{i_n})\| > 4\varepsilon, n=1, 2, \cdots$

Let $h_n = f_n \vee (\bigvee_{k=1}^n e_{i_k})$. Then $h_n \ge e_{i_k}$ for all n, k. Choose $c \in \mathcal{B}$ such that

(6)
$$h_n \ge c \ge e_{i_n}$$
 for all n .

Noticing that $\mu_{i_n}(c) = \mu_{i_n}(h_n - e_{i_n}) - \mu_{i_n}(h_n - c) + \mu_{i_n}(e_{i_n})$, we have

$$\begin{split} \|\mu_{i_n}(c)\| & \geqq \|\mu_{i_n}(e_{i_n})\| - \|\mu_{i_n}(h_n - e_{i_n})\| - \|\mu_{i_n}(h_n - c)\| \\ & = \|\mu_{i_n}(e_{i_n})\| - \left\|\mu_{i_n}\bigg[\bigg(f_n \vee \bigg(\bigvee_{k=1}^n e_{i_k}\bigg)\bigg) \wedge e'_{i_n}\bigg]\right\| \\ & - \left\|\mu_{i_n}\bigg[\bigg(f_n \vee \bigg(\bigvee_{k=1}^n e_{i_k}\bigg)\bigg) \wedge c'\bigg]\right\|, \end{split}$$

which by (2) is

$$\geq \|\mu_{i_n}(e_{i_n})\| - \|\mu_{i_n}(f_n \wedge e'_{i_n})\|$$

$$- \left\|\mu_{i_n} \left[\bigvee_{k=1}^n (e_{i_k} \wedge e'_{i_n}) \right] \right\| - \|\mu_{i_n}(f_n \wedge c')\| - \left\|\mu_{i_n} \left[\bigvee_{k=1}^n (e_{i_k} \wedge c') \right] \right\|.$$

Applying (2), (6) and the disjointness of the e_{i} 's yields

$$\geq \|\mu_{i_n}(e_{i_n})\| - \|\mu_{i_n}(f_n)\| - \|\mu_{i_n}(e_{i_n})\| - \dots - \|\mu_{i_n}(e_{i_{n-1}})\| - \|\mu_{i_n}(f_n \wedge c')\|,$$

which by (5), (3) and (4) is $>4\varepsilon-\varepsilon-(n-1)\varepsilon/2^n-\varepsilon \ge \varepsilon$. Since $\|\mu_{i_n}(c)\|>\varepsilon$ holds for infinitely many n, $\lim_n \mu_n(c) \to 0$, a contradiction.

The proofs of some of the corollaries yielded by Theorem 1 are, for the most part, minor alterations to proofs presented elsewhere; in these cases the appropriate references are given.

COROLLARY 1 [2, COROLLARY 1.2]. Let $\mu_n: \mathcal{B} \to X$ be finitely additive and strongly bounded for $n=1, 2, \cdots$. If $\lim_n \mu_n(e) = \mu(e)$ exists for each $e \in \mathcal{B}$, then μ is strongly bounded and the μ_n , $n=1, 2, \cdots$, are uniformly strongly bounded.

COROLLARY 2. Let $\mu_n: \mathcal{B} \to X$ be countably additive for $n=1, 2, \cdots$. If $\lim_n \mu_n(e) = \mu(e)$ exists for each $e \in \mathcal{B}$, then μ is countably additive and the μ_n , $n=1, 2, \cdots$, are uniformly countably additive.

COROLLARY 3 [3, THEOREM 1.6]. Let X be any separable Banach space and let $\mu: \mathcal{B} \rightarrow X$ be bounded and finitely additive. Then μ is strongly bounded.

Another corollary is the following result proved differently by N. J. Kalton in an unpublished manuscript.

COROLLARY 4. Let X be a weakly compactly generated Banach space and let $\mu: \mathcal{B} \to X$ be bounded and finitely additive. Then μ is strongly bounded.

PROOF. Let $\{e_n\}$ be a disjoint sequence in \mathcal{B} and let $[\mu(e_n)] = X_0$ denote the closed linear span of $\{\mu(e_n): n \in N\}$. Then X_0 is a separable subspace of the weakly compactly generated space X; hence by a result of Amir and Lindenstrauss [1, Lemma 4], there is a separable subspace Y of X such that $X_0 \subset Y$ and Y is complemented in X. Suppose $P: X \rightarrow Y$ is the projection. Then Corollary 1.2 yields $P \circ \mu(e_n) \rightarrow 0$, $n \rightarrow \infty$. But $P \circ \mu(e_n) = \mu(e_n)$ for each n. Therefore, μ is strongly bounded.

COROLLARY 5 [4, COROLLARY 5]. Let $\mu_n: \mathcal{B} \to X$ be strongly bounded for $n=1, 2, \cdots$. Suppose $\mu(e)=weak$ -limit, $\mu_n(e)$ exists for each $e \in \mathcal{B}$. Then μ is strongly bounded.

PROOF. The boundedness of μ follows from the Banach-Steinhaus theorem and Corollary 1.1 applied to the functions $f\mu_n$, $f\mu$ where $f \in X^*$. For each n let $B_n = \mu_n(\mathcal{B})$ and let Y be the closed linear span of $\bigcup_n B_n$. By the definition of μ and Mazur's theorem we have $\mu(\mathcal{B}) \subseteq Y$. We claim that Y is weakly compactly generated.

For each n, let $M_n = \sup\{\|\mu_n(b)\| : b \in \mathcal{B}\}$. Let $B = \bigcup_n B_n/(n \cdot M_n)$. The closed linear span of B is Y and B is relatively weakly compact. To see the last assertion, let $\{y_n\}$ be a sequence in B. Since each μ_n is strongly bounded, B_n , and hence $B_n/(n \cdot M_n)$, is relatively weakly compact [14]. So if $\{y_n\}$ returns infinitely often to one of the $B_n/(n \cdot M_n)$'s, we can extract a weakly convergent subsequence. If $\{y_n\}$ does not return infinitely often to any $B_n/(n \cdot M_n)$ then there exist strictly increasing sequences (m_k) and (n_k) of positive integers such that $y_{m_k} \in B_{n_k}/(n_k \cdot M_{n_k})$ for each k. It follows that $\|y_{m_k}\| \leq 1/n_k \rightarrow 0$ as $k \rightarrow \infty$. Thus $\{y_n\}$ has a norm convergent subsequence.

With the proof proceeding as in [2, Theorem 3] we have the following Vitali-Hahn-Saks theorem.

THEOREM 2. Let $\mu_n: \mathcal{B} \to X$ be finitely additive and strongly bounded, for $n=1, 2, \cdots$. Suppose v is a nonnegative monotone set function defined on \mathcal{B} and each $\mu_n \ll v$. Assume that $\lim_n \mu_n(e)$ exists for each $e \in \mathcal{B}$. Then $\lim_{v(e)\to 0} \|\mu_n(e)\| = 0$ uniformly in n.

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