A CHARACTERIZATION OF WEAK* CONVERGENCE

MAURICE SION

1. Introduction. Let X be a locally compact, Hausdorff space and $\{\mu_i; i \in D\}$ be a net of Radon measures on X (in the sense of Caratheodory). The weak* or vague limit of this net is the Radon measure ν such that

$$\lim_i \int f d\mu_i = \int f d\nu$$

for every continuous function f vanishing outside some compact set. In this paper, we construct in §3 a Radon measure φ^* from a given base \mathscr{B} for the topology of X and $\liminf_i \mu_i$ and then, in §4, we give necessary and sufficient conditions for φ^* to be the weak^{*} limit of the μ_i . In particular, if the latter exists then it is the φ^* generated when \mathscr{B} is the family of all open sets.

The measure φ^* is obtained from another measure φ by a standard regularizing process. The definition of φ easily extends to abstract spaces but that of φ^* makes essential use of the topology. Thus, it is of some importance to know when $\varphi = \varphi^*$, that is, when a measure constructed through an abstract process from the μ_i turns out to be, in the topological situation, the weak* limit of the μ_i . In Theorem 3.3 we give a condition for $\varphi = \varphi^*$ and in §5 we give an example to show that the condition cannot be eliminated.

We refer to standard texts such as Halmos [1], Kelley [2], and Munroe [3] for the elementary properties and concepts of topology and measure theory used in this paper.

- 2. Notation.
- 2.1 ω denotes the set of natural numbers.
- 2.2 0 denotes both the empty set and the smallest number in ω .
- 2.3 μ is a Caratheodory (outer) measure on X if and only if μ is a function on the family of all subsets of X such that $\mu 0 = 0$ and

$$0 \leq \mu A \leq \sum\limits_{n \in \omega} \mu B_n \leq \infty \quad ext{whenever} \ A \subset igcup_{n \in \omega} B_n \subset X \ .$$

2.4 For μ a Caratheodory measure on X, A is μ -measurable if and only if $A \subset X$ and for every $T \subset X$

$$\mu T = \mu(T \cap A) + \mu(T - A)$$
 .

2.5 For X a topological space, μ is a Radon measure on X if and

Received September 26, 1963. This work was supported by the U. S. Air Force Office of Scientific Research.

only if μ is a Caratheodory measure on X such that:

- (i) open sets are μ -measurable,
- (ii) if C is compact then $\mu C < \infty$,
- (iii) if α is open then $\mu\alpha = \sup \{\mu C; C \text{ compact, } C \subset \alpha\}$,
- (iv) if $A \subset X$ then $\mu A = \inf \{\mu \alpha ; \alpha \text{ open, } A \subset \alpha \}$.
- 2.6 For X a topological space, $C_0(X)$ is the family of all real-valued continuous functions on X vanishing outside some compact set.
- 2.7 (D, <) is a directed set if and only if $D \neq 0$, D is partially ordered by < so that for any $i, j \in D$ there exists $k \in D$ with i < k and j < k.
- 2.8 A net is a function on a directed set.
- 2.9 \overline{A} denotes the closure of A.

3. The lim inf measure. Let X be a regular topological space; \mathscr{B} be a base for the topology of X, closed under finite unions and intersections; (D, <) be a directed set and, for each $i \in D$, μ_i be a Radon measure on X.

For each $a \in \mathcal{B}$, let

and let φ be the Caratheodory measure on X generated by g and \mathscr{B} (see method I of Munroe [3]), i.e. for each $A \subset X$,

$$\varphi A = \inf \left\{ \sum_{\alpha \in H} g \alpha ; H \text{ countable, } H \subset \mathscr{B}, A \subset \bigcup_{\alpha \in H} \alpha \right\}.$$

As we show in § 5, φ need not be a Radon measure even when X is compact and Hausdorff. For this reason, for any $A \subset X$ let

$$arphi^*A = \inf_{lpha ext{ open } c lpha ext{ compact} \ \mathcal{C} \subset lpha} \sup_{\mathcal{C} \subset lpha} arphi C$$
 .

We then have the following:

3.1 THEOREM. φ is a Caratheodory measure on X such that:

(i) if A and B are disjoint, closed, compact sets then $\varphi(A \cup B) = \varphi A + \varphi B$.

(ii) if $A \subset X$ then $\varphi A = \inf \{\varphi \alpha; \alpha \text{ open, } A \subset \alpha \}$.

(iii) if C is compact and for every $\alpha \in \mathcal{B}$, $g\alpha = \lim_{i} \mu_{i}\alpha$ then

$$\varphi C = \inf \{g\alpha; \ \alpha \in \mathscr{B}, \ C \subset \alpha\}$$

3.2 THEOREM. φ^* is a Radon measure on X such that:

- (i) $\varphi^* \leq \varphi$.
- (ii) if C is compact then $\varphi^*C = \varphi C$.

3.3 THEOREM. If every open set in X is the countable union of compact then $\varphi^* = \varphi$.

Proofs

Proof of 3.1

(i) Let A, B be closed, compact and $A \cap B = 0$. Since X is regular and \mathscr{B} is closed to finite unions, there exist $\alpha, \beta \in \mathscr{B}$ such that $A \subset \alpha, B \subset \beta$ and $\alpha \cap \beta = 0$. Given $\varepsilon > 0$, choose $\gamma_n \in \mathscr{B}$ for $n \in \omega$ so that $A \cup B \subset \bigcup_{n \in \omega} \gamma_n$ and

$$\sum_{n\in\omega}g\gamma_n\leq arphi(A\cup B)+arepsilon$$
 .

Let $\gamma'_n = \gamma_n \cap \alpha$ and $\gamma''_n = \gamma_n \cap \beta$. Then $\gamma'_n, \gamma''_n \in \mathscr{B}$, $A \subset \bigcup_{n \in \omega} \gamma'_n$, $B \subset \bigcup_{n \in \omega} \gamma''_n$ and hence

$$arphi A + arphi B \leqq \sum\limits_{n \in \omega} (g \gamma'_n + g \gamma''_n) \leqq \sum\limits_{n \in \omega} g \gamma_n \leqq arphi (A \cup B) + arepsilon$$
 .

Since ε is arbitrary and φ is a Caratheodory measure we have $\varphi(A \cup B) = \varphi A + \varphi B$.

(ii) Let $A \subset X$. If $\varphi A = \infty$ then the conclusion is trivial. So, let $\varphi A < \infty$ and $\varepsilon > 0$. Then there exists a countable $H \subset \mathscr{B}$ such that $A \subset \bigcup_{\alpha \in H} \alpha$ and

$$\sum_{\alpha \in H} g \alpha \leq \varphi A + \varepsilon$$

and therefore

$$\varphi(\bigcup_{\alpha\in H} \alpha) \leq \sum_{\alpha\in H} \varphi \alpha \leq \sum_{\alpha\in H} g \alpha \leq \varphi A + \varepsilon$$
.

(iii) Suppose for every $\alpha \in \mathscr{B}$, $g\alpha = \lim_i \mu_i \alpha$. Then for $\alpha_0, \dots, \alpha_n$ in \mathscr{B} we have

$$egin{aligned} &\sum\limits_{k=0}^n glpha_k = \lim\limits_i \sum\limits_{k=0}^n \mu_i lpha_k \ &= \lim\limits_i \mu_i \Bigl(igcup_{k=0}^n lpha_k \Bigr) \ &= g\Bigl(igcup_{k=0}^n lpha_k \Bigr) \,. \end{aligned}$$

Hence for any compact C,

$$arphi C = \inf \left\{ g lpha \ ; \, lpha \in \mathscr{B} \ , \ C \subset lpha
ight\}$$
 .

Proof of 3.2 (i) Clearly, for any compact C, $\varphi C < \infty$ and, for any open α ,

MAURICE SION

$$\varphi^* \alpha = \sup \{ \varphi C ; C \text{ compact, } C \subset \alpha \} \leq \varphi \alpha$$
.

Thus, for any $A \subset X$, using 3.1 (ii) we have

 $arphi^*A = \inf \{ arphi^* lpha ; lpha ext{ open, } A \subset lpha \}$ $\leq \inf \{ arphi lpha ; lpha ext{ open, } A \subset lpha \}$ = arphi A.

(ii) For any compact C and open $\alpha \supset C$, we have $\varphi C \leq \varphi^* \alpha$, hence $\varphi C \leq \varphi^* C$. By (i) then $\varphi^* C = \varphi C$.

(iii) To see that φ^* is a Radon measure, we now only need to check that open sets are φ^* -measurable. Let α be open, $T \subset X$ and $\varepsilon > 0$. Let T' be open, $T \subset T'$ and $\varphi^*T' < \varphi^*T + \varepsilon$. Note that if C is compact, β is open and $C \subset \beta$ then, by regularity, $\overline{C} \subset \beta$. Thus, since $T' \cap \alpha$ is open, there exists a closed, compact $C_1 \subset T' \cap \alpha$ with $\varphi^*(T' \cap \alpha) \leq \varphi C_1 + \varepsilon$. Also, since $T' - C_1$ is open, there exists a closed compact $C_2 \subset T' - C_1$ with $\varphi^*(T' - C_1) \leq \varphi C_2 + \varepsilon$. Then

$$egin{aligned} arphi^*(T \cap lpha) &+ arphi^*(T - lpha) &\leq arphi^*(T' \cap lpha) + arphi^*(T' - C_1) \ &\leq arphi C_1 + arphi C_2 + 2arepsilon \ &= arphi(C_1 \cup C_2) + 2arepsilon \ & ext{ (by 3.1 (i))} \ &\leq arphi^*T' + 2arepsilon \ &\leq arphi^*T + 3arepsilon \ & ext{.} \end{aligned}$$

Proof of 3.3. We need only show that $\varphi^*A = \varphi A$ for open A. Given such A, by assumption, $A = \bigcup_{n \in \omega} C_n$ where the C_n are compact and $C_n \subset C_{n+1}$. Because of regularity, we may assume that the C_n are closed compact. We shall show that $\varphi A = \lim_n \varphi C_n$. To this end, let $\varepsilon > 0$ and define α_n and C'_n by recursion as follows: let $C' = C_0$ and, for any $n \in \omega$, let α_n be open, $C'_n \subset \alpha_n$, $\varphi \alpha_n \leq \varphi C'_n + \varepsilon/2^{n+1}$ and

$$C_{n+1}'=C_{n+1}-igcup_{j=0}^nlpha_j$$
 .

Then the C'_n are closed compact, mutually disjoint and $A \subset \bigcup_{n \in \omega} \alpha_n$. Thus,

$$egin{aligned} arphi A &\leq \sum\limits_{n \in \omega} arphi lpha_n &\leq \sum\limits_{n \in \omega} arphi C'_n + arepsilon \ &= \lim\limits_{N} \sum\limits_{n = 0}^{N} arphi C'_n + arepsilon &= \lim\limits_{N} arphi igg(igcup_{n = 0}^{N} C'_n igg) + arepsilon \ &\leq \lim\limits_{N} arphi C_N + arepsilon \ . \end{aligned}$$

4. Weak^{*} convergence. Let X be a locally compact, Hausdorff

space, \mathscr{M} be the family of Radon measures on X, μ be a net in \mathscr{M} . It is well known that \mathscr{M} can be identified with the set of positive linear functionals on $C_0(X)$ so that the weak* or vague limit of the μ_i is defined by

4.1. DEFINITION. (W^*) -lim_i $\mu_i = \nu$ if and only if $\nu \in \mathscr{M}$ and, for every $f \in C_0(X)$,

$$\lim_i \int f d\mu_i = \int f d
u$$
 .

On the other hand, for any base \mathscr{B} for the topology of X, let

4.2. DEFINITION. \mathscr{B} -Lim_i μ_i be the measure φ^* defined in §3. If \mathscr{B} is the family of all open sets then we simply write $\underline{\text{Lim}}_i \mu_i$ instead of \mathscr{B} -Lim_i μ_i .

We then have the following:

4.3. THEOREM. (W^*) -lim, μ_i exists if and only if there exists a base \mathscr{B} for the topology of X, closed under finite unions and intersections, such that, for every $\alpha \in \mathscr{B}$, $\lim_i \mu_i \alpha < \infty$, in which case,

$$(W^*)$$
-lim $\mu_i = \mathscr{B}$ -Lim $\mu_i = \operatorname{Lim}_i \mu_i$.

The proof of this theorem is given in Lemmas A, B, C, D, E below. A restricted version of Lemma B was proved by Wulfsohn [4].

LEMMA A. Let $\nu \in \mathscr{M}$ and $\mathscr{B} = \{\alpha : \alpha \text{ is open, } \overline{\alpha} \text{ is compact and } \nu \text{ (boundary } \alpha) = 0\}.$

Then \mathscr{B} is a base for the topology of X and is closed under finite unions and intersections.

Proof. Let A be open and $a \in A$. Then there exists $f \in C_0(X)$ such that: $0 \leq f(x) \leq 1$ for $x \in X$, f(a) = 1 and f(x) = 0 for $x \notin A$. Since $\int f d\nu < \infty$, there exists 0 < t < 1 such that $\nu(f^{-1}\{t\}) = 0$. Let $\alpha = \{x : f(x) > t\}$. Then α is open, $a \in \alpha \subset A$ and boundary $\alpha = f^{-1}\{t\}$ so that $\alpha \in \mathscr{B}$. Thus, \mathscr{B} is a base. It is closed to finite unions and intersections since boundary $(\alpha \cup \beta) \cup$ boundary $(\alpha \cap \beta) \subset$ boundary $\alpha \cup$ boundary β for any open α, β .

LEMMA B. (W^*) -lim_i $\mu_i = \nu$ if and only if $\nu \in \mathscr{M}$ and $\lim_i \mu_i \alpha = \nu \alpha$ for every open α with $\overline{\alpha}$ compact and ν (boundary α) = 0.

Proof. Let (W^*) -lim_i $\mu_i = \nu$, α be open, $\overline{\alpha}$ compact, ν (boundary

 α) = 0. For any compact $C \subset \alpha$, let $f \in C_0(X)$, $0 \leq f(x) \leq 1$ for all $x \in X$, f(x) = 1 for $x \in C$, f(x) = 0 for $x \notin \alpha$. Then

$$u C \leq \int f d
u = \lim_i \int f d\mu_i \leq \lim_i \mu_i lpha$$
 .

Hence

$$u \alpha \leq \underline{\lim} \mu_i \alpha$$
.

Now, since ν (boundary α) = 0, given $\varepsilon > 0$, let β be open, $\overline{\alpha} \subset \beta$ and $\nu\beta \leq \nu\overline{\alpha} + \varepsilon = \nu\alpha + \varepsilon$. Let $f \in C_0(x)$, $0 \leq f(x) \leq 1$ for $x \in X$, f(x) = 1 for $x \in \overline{\alpha}$, f(x) = 0 for $x \notin \beta$. Then

Thus,

$$u lpha = \lim_{i} \mu_i lpha$$
.

Conversely, suppose $\nu \in \mathscr{M}$ and $\lim_i \mu_i \alpha = \nu \alpha$ for every open α with $\overline{\alpha}$ compact and ν (boundary α) = 0. Let $f \in C_0(X)$, $\varepsilon > 0$. Then there exist $t_k \neq 0$ for $k = 0, \dots, n$ such that $t_k < t_{k+1}$, $t_0 \leq f(x) \leq t_n$ for $x \in X$, $\nu(f^{-1}\{t_k\}) = 0$ and

where

$$lpha_k = \{x: \ t_k < f(x) < t_{k+1}\}$$

so that α_k is open, $\overline{\alpha}_k$ is compact and ν (boundary α_k) = 0. Then $\lim_i \mu_i \alpha_k = \nu \alpha_k$ and

$$egin{aligned} \int \! f d
u &\leq \lim_i \sum\limits_{k=1}^{n-1} \! t_k \mu_i lpha_k + arepsilon \ &\leq \lim_i \int \! f d \mu_i + arepsilon \; . \end{aligned}$$

Now, let β_k be open, $\overline{\beta}_k$ be compact, ν (boundary β_k) = 0, $\overline{\alpha}_k \subset \beta_k$ and $\nu \beta_k \leq \nu \alpha_k + \varepsilon/(n | t_{k+1} |)$. Then $\lim_i \mu_i \beta_k = \nu \beta_k$ and

1064

LEMMA C. If (W^*) -lim_i $\mu_i = \nu$ and

 $\mathscr{B} = \{\alpha : \alpha \text{ is open, } \overline{\alpha} \text{ is compact, } \nu \text{ (boundary } \alpha) = 0\}$

then

$$u = \mathscr{B} - \underline{\operatorname{Lim}}_{i} \mu_{i}.$$

Proof. Let $g\alpha = \underline{\lim}_i \mu_i \alpha$ for any $\alpha \in \mathscr{B}$, φ be the measure generated by g and \mathscr{B} (see §3). Then, in view of Lemma B and 3.1 (iii), for any compact $C \subset X$,

$$\varphi C = \inf \left\{ g\beta ; \beta \in \mathscr{B} ; C \subset \beta \right\}$$

Now, for any open $\alpha \supset C$ there exists, by Lemma A, $\beta \in \mathscr{B}$ with $C \subset \beta \subset \alpha$. Therefore, using Lemma B, and the outer regularity of ν , we have

$$egin{aligned}
u C &= \inf \left\{
u lpha \; ; \; lpha \; ext{open}, \; C \subset lpha
ight\} \ &= \inf \left\{
u eta \; ; \; eta \in \mathscr{B}, \; C \subset eta
ight\} \ &= \inf \left\{ g eta \; ; \; eta \in \mathscr{B}, \; C \subset eta
ight\} \ &= arphi C \, . \end{aligned}$$

Hence, for any $A \subset X$,

$$egin{aligned}
u A &= \inf_{{a ext{ open } \ A \subset a}} \sup_{{b ext{ open } \ C \subset a}}
u C \ &= \inf_{{a ext{ open } \ C \subset a}} \sup_{{b ext{ open } \ C \subset a}} arphi C &= \mathscr{B} ext{-} arphi_i A \ . \end{aligned}$$

LEMMA D. Let \mathscr{B} be a base for the topology of X, closed under finite unions and intersections, such that for any $\alpha \in \mathscr{B}$, $\lim_{i} \mu_{i} \alpha < \infty$. Then

$$\mathscr{B}\operatorname{-} \operatornamewithlimits{\operatorname{\underline{Lim}}}_i \mu_i = (W^*)\operatorname{-} \operatornamewithlimits{\operatorname{\underline{lim}}}_i \mu_i$$
 .

Proof. For $\alpha \in \mathscr{B}$, let $g\alpha = \lim_{i \to i} \mu_i \alpha = \lim_i \mu_i \alpha$, φ be the measure generated by g and \mathscr{B} and $\varphi^* = \mathscr{B}$ - $\lim_i \mu_i$ (see § 3). Then, by Theorem 3.2, $\varphi^* \in \mathscr{M}$. Let α be open, $\overline{\alpha}$ compact, φ^* (boundary α) = 0. By 3.2 (ii), we have

$$\varphi^* \alpha = \varphi^* \bar{\alpha} = \varphi \bar{\alpha}$$

and by 3.1 (iii),

$$\varphi \overline{\alpha} = \inf \{ g \beta ; \beta \in \mathscr{B}, \overline{\alpha} \subset \beta \}.$$

Given $\varepsilon > 0$, let $\beta \in \mathscr{B}$, $\overline{\alpha} \subset \beta$ and $g\beta \leq \varphi^* \alpha + \varepsilon$. Then

MAURICE SION

$$\overline{\lim_i} \mu_i lpha \leq \lim_i \mu_i eta = g eta \leq arphi^* lpha + arepsilon$$
 .

On the other hand, let C be compact, $C \subset \alpha$ and $\varphi^* \alpha < \varphi^* C + \varepsilon = \varphi C + \varepsilon$. Then there exists $\gamma \in \mathscr{B}$ such that $C \subset \gamma \subset \alpha$ and therefore

$$arphi C \leq g \gamma = \lim_i \mu_i \gamma \leq arphi_i \mu_i lpha$$
 .

Thus,

$$\overline{\lim_{i}}\,\mu_{i}\alpha \leq \varphi^{*}\alpha \leq \underline{\lim_{i}}\,\mu_{i}\alpha$$

so that $\lim_{i} \mu_{i} \alpha = \varphi^{*} \alpha$. By Lemma B then $\varphi^{*} = (W^{*})-\lim_{i} \mu_{i}$.

LEMMA E. Let \mathscr{B} be a base for the topology of X, closed under finite unions and for every $\alpha \in \mathscr{B}$, $\lim_{i} \mu_{i} \alpha < \infty$. Then

$$\mathscr{B} extsf{-} \operatornamewithlimits{\operatorname{\underline{Lim}}}_i \mu_i = \operatornamewithlimits{\operatorname{\underline{Lim}}}_i \mu_i$$
 .

Proof. For any open α , let $g\alpha = \underline{\lim}_i \mu_i \alpha$, φ_1 be the measure generated by g and \mathscr{B} and φ_2 be the measure generated by g and the family of all open sets. We have to show that for any compact C, $\varphi_1 C = \varphi_2 C$. Now, clearly $\varphi_2 C \leq \varphi_1 C$. Suppose $\varphi_2 C < \infty$ and $\varepsilon > 0$. Let α_i be open for $i = 0, \dots, n$, $C \subset \bigcup_{i=0}^n \alpha_i$ and

$$\sum\limits_{i=1}^n g lpha_i \leqq arphi_2 C + arepsilon$$
 .

For each $x \in C$ there exists $\beta \in \mathscr{B}$ such that $x \in \beta \subset \alpha_i$ for some $i = 0, \dots, n$. Since C is compact, there is a finite family $H \subset \mathscr{B}$ which covers C and is a refinement of $\{\alpha_0, \dots, \alpha_n\}$. For each i, let β_i be the union of all those elements in H which are contained in α_i . Then $\beta_i \in \mathscr{B}$, $\beta_i \subset \alpha_i$ and $C \subset \bigcup_{i=0} \beta_i$. Thus,

$$arphi_1 C \leq \sum\limits_{i=0}^n geta_i \leq \sum\limits_{i=0}^n glpha_i \leq arphi_2 C + arepsilon$$
 .

5. Remarks. Let \mathcal{B} , g, φ be as in §3. The following example shows that φ need not be a Radon measure.

Let X be the set of all ordinals up to and including the first uncountable ordinal Ω . Then, in the order-topology, X is compact Hausdorff. For each $i < \Omega$, let μ_i be the point mass at *i*, that is, $\mu_i \alpha = 1$ if $i \in \alpha$ and $\mu_i \alpha = 0$ if $i \notin \alpha$. Let

$$\mathscr{B} = \{\alpha ; \alpha \text{ is open and } \Omega \notin (\overline{\alpha} - \alpha)\}.$$

For any $\alpha \in \mathscr{B}$, if $\Omega \notin \alpha$ then α is countable and hence $g\alpha = \underline{\lim}_{i} \mu_{i} \alpha = 0$; if $\Omega \in \alpha$ then $g\alpha = 1$. Let $A = X - \{\Omega\}$. Then A is open and, being

1066

uncountable, for any countable family $H \subset \mathscr{B}$ which covers A there exists $\alpha \in H$ with $g\alpha = 1$. Thus, $\varphi A = 1$. On the other hand, if C is compact $C \subset A$ then C is countable and hence $\varphi C = 0$. Thus,

$$\varphi A \neq \sup \{ \varphi C ; C \text{ compact, } C \subset A \}$$
.

Note, however, that if, instead of taking \mathscr{B} as above, we let \mathscr{B} be the family of all open sets in X then there exist uncountable, disjoint $\alpha, \beta \in \mathscr{B}$ with $A = \alpha \cup \beta$. Then $g\alpha = g\beta = 0$ so that $\varphi A = 0$. In this case, φ is the point mass at Ω and $\varphi = \varphi^*$.

We are unable to determine if this holds true in general for compact or locally compact Hausdorff spaces, i.e. if $\varphi = \varphi^*$ whenever \mathscr{B} is the family of all open sets in X.

References

1. P. R. Halmos, Measure Theory, Van Nostrand, 1950.

2. J. L. Kelley, General Topology, Van Nostrand, 1955.

3. M. E. Munroe, Introduction to Measure and Intergration, Addison-Wesley, 1953.

4. Aubrey Wulfsohn, A note on the vague topology for measures, Proc. Cambridge Phil. Soc., 58 (1962), 421-422.