

12. An Abstract Integral, VI.

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The purpose of this paper is to give an integral, similar to that of H. Freudenthal¹⁾. Our integral is defined for the functions with domains in a general lattice and range in a metric commutative semi-group.

1. We begin by the definitions and notations²⁾:

[1.1] A is a metric commutative semi-group with zero elements whose operation is denoted by addition. And the addition is a contraction, i. e., $\delta(u+w, v+w) \leq \delta(u, v)$, where $\delta(u, v)$ is the distance between u and v .

[1.2] L is a lattice with zero element.

[1.3] $f(x)$ is a one-valued function in L to A such as $f(0)=0$.

[1.4] A denumerable set $\{a_i\}=z(a)$ in L is called *resolution* of a if

$$1^\circ a_i > 0, \quad 2^\circ a_i \cap a_j = 0 \text{ if } i \neq j, \quad 3^\circ \bigvee a_i = a,$$

$$4^\circ \{a_i\} \text{ generates a Boolean algebra } L(z(a)).$$

[1.5] $Z(a)$ is the class of all resolutions $z(a)$ of a .

[1.6] $z(a) \leq z'(a)$ if and only if $L(z(a)) \leq L(z'(a))$, the latter inequality being set implication.

[1.7] $y(a)$ is a finite subset of $z(a)$.

[1.8] $Y(z(a))$ is a class of all $y(a)$ such that $y(a) \leq z(a)$.

[1.9] If $Z(a)$ consists of only one trivial resolution $z(a) = \{a\}$, then a is called *trivially soluble*.

[1.10] $y(a) \leq y'(a)$ if and only if $y'(a)$ includes $y(a)$ as set.

$$[1.11] f(y(a)) = \sum_{a_i \in y(a)} f(a_i).$$

Under above definitions we have clearly,

(1.12) $Z(a)$ is a partially ordered system.

(1.13) $Y(z(a))$ is a Moore-Smith set.

[1.14] If $f(y(a))$ converges to $u \in A$ in the sense of Moore-Smith, then we denote $u = f(z(a))$.

2. Here we define an integral as follows:

[2.1] If $f(z(a))$ converges to a unique $v \in A$ in $Z(a)$ in the sense of G. Birkhoff³⁾, we denote

1) H. Freudenthal, Proc. Ned. Akad. Wet. Amsterdam, **39** (1936).

2) [] indicates axiom and definition, () theorem.

3) G. Birkhoff and L. Alaoglu, Ann. of Math., **41** (1940), 293-309.

$$v = I(f : a) = \int_a f(dx)$$

and say that $f(x)$ is *integrable at a* , and v is the *integral of f at a* .

By the definitions 2.1 and 1.9 it is evident that

(2.2) If a is trivially soluble, then $I(f : a) = f(a)$.

Furthermore, we have the additivity of the integral, that is

(2.3) If f and g are integrable at a , then $f+g$ is also and

$$I(f : a) + I(g : a) = I(f+g : a).$$

Proof: We put $h(x) = f(x) + g(x)$. By the integrability of f and g $f(z(a))$ and $g(z(a))$ exist, and

$$f(y(a)) \in K(f(z(a)); \epsilon), \quad g(y(a)) \in K(g(z(a)); \epsilon)$$

for all $y(a) \geq y_0(a)$, where $K(w; \epsilon)$ is the sphere in A with center w and radius ϵ . Since addition is contraction, $f(y(a)) + g(y(a)) \in K(f(z(a)) + g(z(a)); 2\epsilon)$. Hence we have

$$f(z(a)) + g(z(a)) = h(z(a)).$$

Since f and g are integrable, $z(a)$ has a successor $z'(a)$ whose successors lie in $K(I(f : a); \epsilon)$. By the definition $z'(a)$ has also a successor $z''(a)$ whose all successors lie in $K(I(g : a); \epsilon)$. Thus for all $z(a) \geq z''(a)$ we have

$$\begin{aligned} f(z(a)) + g(z(a)) &= h(z(a)) \in K(I(f : a); \epsilon) + K(I(g : a); \epsilon) \\ &\leq K(I(f : a) + I(g : a); 2\epsilon), \end{aligned}$$

which proves the theorem.

If we assume that

[2.4] A has B as its operator-domain and B satisfies 1.1.

[2.5] $\delta(\alpha u, \alpha v) \leq \delta(0, \alpha) \cdot \delta(u, v)$.

Then we have

(2.6) If $f(x)$ is integrable at a , then $\alpha f(x)$ is also and

$$I(\alpha f : a) = \alpha I(f : a).$$

Incidentally, A satisfies 2.4 and 2.5, then we can replace 1.11 by

[2.7] $f(y(a)) = \sum f(a_i)m(a_i)$, $a_i \in y(a)$, $m(a_i) \in B$.

In this case 2.3 and 2.6 hold also. We omit the proof.

3. In this section we suppose that

[3.1] L is a continuous geometry¹⁾.

J. von Neumann has proved that

(3.2) A denumerable set $\{a_i\}$ with $\bigvee a_i = a$ is a resolution of a if and only if $\{a_i\}$ is independent.

1) J. von Neumann, "Continuous Geometry," Princeton 1936.

(3.3) Let $\{a_i\}$ be independent and $\bigvee a_i = a$. If $z(a_i) = \{a_{ij}\}$, then $\{a_{ij}; i, j = 1, 2, \dots\}$ is a resolution of a .

Next we prove that

(3.4) *If $g(x) = I(f: x)$ exists for all x then $g(a \cup b) + g(a \cap b) = g(a) + g(b)$.*

It suffices to show the case: $a \cap b = 0$ ¹⁾. Let $z(a) = \{a_i\}$, $z(b) = \{b_i\}$ and $\{c_i\}$ be the set sum of $\{a_i\}$ and $\{b_i\}$. Then $z(a \cup b) = \{c_i\}$ is a resolution of $a \cup b$ by 3.3. Hence $f(z(a \cup b)) = f(z(a)) + f(z(b))$. Since $g(x)$ exists for $x = a \cup b$, and by 2.1 we get the theorem.

Furthermore we can prove the complete additivity, that is,

(3.5) *If $g(x)$ exists for all x , then $\sum g(a_i) = g(\bigvee a_i)$, where $\{a_i\}$ are independent.*

Proof is similar to that of 3.4, hence we omit it.

1) G. Birkhoff, "Lattice Theory," New York 1940. Theorem 4.13, p. 72.