

λ -Equidistributed Sequences of Partitions and a Theorem of the De Bruijn-Post Type (*).

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Summary. – *The notion of uniform distribution of a sequence is generalized to sequences of partitions in a separable metric space X . Results concern Riemann integrability with respect to a probability λ on X , and Riemann approximations of Lebesgue integrals.*

Introduction.

A classical theorem by H. WEYL states that, if f is a Riemann integrable real function on the unit interval I , then for every uniformly distributed sequence $\{x_n\}$ in I the averages $1/N \sum_{k=1}^N f(x_k)$ converge to $\int_0^1 f(x) dx$; the convergence condition was later shown to be sufficient for the Riemann integrability ([1], 1968). The notion of uniform distribution with respect to a given measure has been generalized in several ways: sequences of points in a locally compact space (see [6], 1974 and [10], 1972), sequences of probability measures on a separable compact space ([7], 1970), in particular sequences of discrete measures associated to partitions of a compact interval ([5], 1975). See also [3], 1984.

Given a separable metric space (X, d) and a probability measure λ on X , we define the notion of a λ -equidistributed sequence of finite partitions of X . We give a sufficient condition for the existence of such a sequence of partitions made up of λ -continuity subsets (condition (c) and Theorem 1 below). This method allows to adapt the mentioned results of H. Weyl and De Bruijn-Post to the case of real functions on X : see Corollary 1 and Remark 3. Moreover: if f is bounded, but not λ -Riemann integrable, every number α between its lower and upper Riemann integrals can be approximated by a sequence of Riemann sums associated to the mentioned partitions (Theorem 2). Therefore, if f is bounded and λ -summable, its Lebesgue integral is the

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limit of a particular sequence of Riemann sums (a result of this kind, in a different context, was obtained by P. MORALES: see [9], 1972).

The meaning of condition (c), with the search for non-trivial cases, seems to be an interesting open problem.

Let (X, d) be a separable metric space, λ a probability measure on $\mathcal{B}(X)$. Let Q be a partition, at most countable, of X into Borel sets: $Q = \{E_j\}_{j \in N}$, $E_j \in \mathcal{B}(X)$. For each j such that $\lambda(E_j) > 0$ let z_j be a point in E_j . Define a probability measure μ by

$$(1) \quad \mu := \sum_{j \in N} \lambda(E_j) \cdot \delta_{z_j},$$

where δ_{z_j} is the Dirac mass at z_j .

LEMMA 1. – If $\{Q_k\}_{k \geq 1}$ is a sequence of partitions as above, verifying

$$(2) \quad \lim_k \left(\sup_{j \in N} \text{diam}(E_{k,j}) \right) = 0,$$

then for any choice of the points $z_{k,j} \in E_{k,j}$ the corresponding sequence of measures $\{\mu_k\}$, associated to $\{Q_k\}$ by the formula (1), converges weakly to λ .

PROOF. – It is enough to check that

$$(3) \quad \lim_k \mu_k(g) = \lambda(g)$$

for all $g \in U(X)$, where $U(X)$ is the space of bounded, uniformly continuous real functions on X (see [11] II, Theor. 6.1). This follows easily from condition (2).

Now let $P = \{E_i\}_{0 \leq i \leq n}$ stand for a *finite* measurable partition of X .

DEFINITION 1. – A sequence $P_k = \{E_{k,i} : 0 \leq i \leq n(k)\}$ of finite measurable partitions is called « λ -equidistributed» iff, for any choice of points $z_{k,i} \in E_{k,i}$, for all functions $f \in C^b(X, \mathbf{R})$, the following holds:

$$(4) \quad \lim_k \frac{1}{n(k) + 1} \sum_{i=0}^{n(k)} f(z_{k,i}) = \int_X f d\lambda.$$

REMARK 1. – Definition 1 generalizes the one used by S. KAKUTANI ([5], p. 370) concerning partitions of the unit interval. In particular: if the sequence $\{P_k\}$ verifies condition (2) and moreover $\lambda(E_{k,i}) = 1/(n(k) + 1)$ for all i , then by Lemma 1 it is λ -equidistributed.

Now let \mathcal{C}_λ denote the field of all sets having frontier of null measure, or λ -continuity sets.

LEMMA 2. – For each $k \in \mathbf{N}$ there is a partition, at most countable, of X into subsets $\{A_{k,j}\}_{j \in \mathbf{N}}$ such that:

(I) for all k and j , $A_{k,j} \in \mathcal{C}_\lambda$,

(II) $\sup_{j \in \mathbf{N}} \text{diam}(A_{k,j}) \leq 2/k$.

PROOF. – Let $\{x_j\}_{j \in \mathbf{N}}$ be a countable set of points, dense in X . Given k , for each j there is an open ball $B_{k,j}$ with centre x_j and radius $r_{k,j}$ such that $1/2k \leq r_{k,j} \leq 1/k$ and $B_{k,j} \in \mathcal{C}_\lambda$ (the positive function $r \mapsto \lambda(B(x_j, r))$ is increasing, therefore continuous at all but a countable set of points r ; see also Remark 2 below). These balls form a covering of X . The sequence of sets defined as follows (where B' denotes $X \setminus B$):

$$(5) \quad A_{k,1} := B_{k,1}; \quad A_{k,n} = B_{k,n} \cap B'_{k,n-1} \cap \dots \cap B'_{k,1},$$

verifies the conditions stated above.

Now, given a point $x_0 \in X$, consider the function

$$f(r; x_0) := \lambda(B(x_0, r)), \quad r \geq 0$$

where $B(x_0, r)$ is the open ball $\{y \in X: d(x_0, y) < r\}$. As noticed above, f is continuous at all but a countable set of numbers r , where it may have jumps. Let us introduce the following condition relative to the couple (d, λ) :

(c) There is a point x_0 such that $f(r, x_0)$ is continuous at all r .

REMARK 2. – f is continuous at r iff $\lambda(B(x_0, r)) = \lambda\left(\bigcap_{s>r} B(x_0, s)\right)$. This equality implies that $B(x_0, r)$ belongs to \mathcal{C}_λ , but the converse is not true, in general: the frontier of the ball is contained in (but not necessarily equal to) the sphere $\{y: d(x_0, y) = r\}$ (see [2], p. 204).

Condition (c) is verified by Lebesgue measure in \mathbf{R}^n with the usual distance.

LEMMA 3. – If condition (c) holds, there exists a sequence $\{P_k\}$ of finite partitions of X into λ -continuity sets $E_{k,i}$ ($0 \leq i \leq n(k)$) such that: for any choice of points $z_{k,i} \in E_{k,i}$, for every bounded real function f , the following holds:

$$(6) \quad \lim_k \left| \sum_{i=0}^{n(k)} f(z_{k,i}) \cdot \left(\frac{1}{n(k)} - \lambda(E_{k,i}) \right) \right| = 0.$$

PROOF. – For each $k \in \mathbf{N}$ let $\{A_{k,j}\}_{j \in \mathbf{N}}$ be a partition of X into λ -continuity sets; let s_k be the smallest integer such that

$$(7) \quad \sum_{j=1}^{s_k} \lambda(A_{k,j}) \geq 1 - \frac{1}{k};$$

moreover let

$$(8) \quad l_k := \min_{1 \leq j \leq s_k} \{\lambda(A_{k,j}) : \lambda(A_{k,j}) > 0\},$$

and A_k be one set having such measure. We will partition A_k into $k + 1$ λ -continuity sets: $E_{k,1}, \dots, E_{k,k}$ each having measure l_k/k , plus one of null measure.

Choose $x_0 \in X$ as in condition (c); then also the function

$$(9) \quad \phi(r) := \lambda(A_k \cap B(x_0, r))$$

is continuous at all r , and for r sufficiently large it reaches the value l_k . Let $r_1 > 0$ be such that $\phi(r_1) = l_k/k$; put

$$(10) \quad E_{k,1} := A_k \cap B(x_0, r_1).$$

In general, let r_p be such that $\phi(r_p) = p \cdot l_k/k$, $1 \leq p \leq k$; for $p \geq 2$ define

$$(11) \quad E_{k,p} := (A_k \cap B(x_0, r_p)) \setminus E_{k,p-1}.$$

Each $E_{k,p}$ belongs to \mathcal{C}_λ and has measure equal to l_k/k .

For any other index j such that $\lambda(A_{k,j}) = l_{k,j} > 0$, so that $l_{k,j} \geq l_k$ by definition, we will partition $A_{k,j}$ into a finite number of subsets $E_{k,j,q} \in \mathcal{C}_\lambda$ of equal measure. The ratios

$$(12) \quad \rho_{k,j} := \frac{\lambda(E_{k,j,q})}{\lambda(E_{k,p})} \quad (p \geq 1, q \geq 1),$$

will verify, for any k and j , the inequalities

$$(13) \quad 1 \leq \rho_{k,j} < \frac{k+1}{k}.$$

Let $t_{k,j}$ be the largest integer such that

$$(14) \quad t_{k,j} \cdot \frac{l_k}{k} \leq l_{k,j};$$

thus it verifies

$$(15) \quad t_{k,j} \geq k \quad \text{and} \quad (t_{k,j} + 1) \cdot l_k/k > l_{k,j}.$$

By the same method as above, the set $A_{k,j}$ is partitioned into the λ -continuity subsets $E_{k,j,q}$, $1 \leq q \leq t_{k,j}$, each one of measure $l_{k,j}/t_{k,j}$, plus a λ -continuity set of measure zero. By construction

$$(16) \quad \rho_{k,j} = \frac{l_{k,j}}{t_{k,j}} \cdot \frac{k}{l_k}.$$

Inequality (14) implies the left-hand side of (13); inequalities (15) imply $\rho_{k,j} < (t_{k,j} + 1)/t_{k,j} \leq (k+1)/k$, i.e. the right-hand side of (13).

For each k let us put

$$(17) \quad n_k := \sum_{j=1}^{s_k} t_{k,j},$$

i.e. the total number of the λ -continuity sets $E_{k,j,q}$ having strictly positive measure (for at least one value of j it is $t_{k,j} = k$); we will find an upper bound and a lower bound for n_k .

Let us renumber as $E_{k,i}$, $1 \leq i \leq n_k$, all the sets $E_{k,j,q}$. Since $\sum_{i=1}^{n_k} \lambda(E_{k,i}) \leq 1$ and each addend is at least l_k/k , then

$$(18) \quad n_k \leq \frac{k}{l_k}.$$

On the other hand, by construction

$$(19) \quad \sum_{j=1}^{s_k} t_{k,j} \cdot \rho_{k,j} \cdot \frac{l_k}{k} = \sum_{j=1}^{s_k} \lambda(A_{k,j}) \geq 1 - \frac{1}{k};$$

from this and from (13) follows

$$(20) \quad 1 - \frac{1}{k} < \sum_{j=1}^{s_k} t_{k,j} \cdot \frac{k+1}{k^2} \cdot l_k$$

and therefore

$$(21) \quad n_k > \frac{1 - 1/k}{(k+1) \cdot l_k} \cdot k^2;$$

moreover, for all $k \geq 2$ we get $1 - 1/k \geq (k+1)/(k+4)$.

Let us show that, for $k \geq 2$ and all i between 1 and n_k ,

$$(22) \quad -4 \frac{l_k}{k^2} \leq \lambda(E_{k,i}) - \frac{1}{n_k} \leq \frac{l_k}{k^2}.$$

Inequality (21) above yields

$$(23) \quad \frac{1}{n_k} < \frac{(k+4) \cdot l_k}{k^2} = \frac{l_k}{k} + 4 \cdot \frac{l_k}{k^2},$$

from which follows

$$(24) \quad \lambda(E_{k,i}) - \frac{1}{k} \geq \frac{l_k}{k} - \frac{1}{n_k} > -4 \frac{l_k}{k^2}.$$

Moreover, by means of (13) and (18):

$$(25) \quad \lambda(E_{k,i}) - \frac{1}{n_k} \leq \frac{l_k}{k} \cdot \frac{k+1}{k} - \frac{l_k}{k} = \frac{l_k}{k^2};$$

thus (22) is proved. Finally, the λ -continuity set

$$(26) \quad E_{k,0} := X \setminus \bigcup_{i=1}^{n_k} E_{k,i}$$

has the same measure as $X \setminus \bigcup_{j=1}^{s_k} A_{k,j}$, hence $\leq 1/k$.

Now let $M = \sup_{x \in X} |f(x)|$. The absolute value in (6) is less than or equal to

$$(27) \quad M \cdot \left| \frac{1}{n_k} - \lambda(E_{k,0}) \right| + M \cdot \sum_{i=1}^{n_k} \left| \frac{1}{n_k} - \lambda(E_{k,i}) \right|;$$

from (18) and (22) it follows that

$$(28) \quad \sum_{i=1}^{n_k} \left| \frac{1}{n_k} - \lambda(E_{k,i}) \right| \leq n_k \cdot 4 \cdot \frac{l_k}{k^2} \leq \frac{4}{k},$$

so that (6) is proved.

THEOREM 1. – If condition (c) holds, there exists a sequence $\{P_k\}$ of finite partitions of X , verifying (I) and (II) of Lemma 2 (except, for each k , for one λ -continuity set $E_{k,0}$ of unknown diameter), which is λ -equidistributed.

PROOF. – For each $k \in \mathbb{N}$ let $\{A_{k,j}\}_{j \in \mathbb{N}}$ be a partition of X into λ -continuity sets, such that $\sup_{j \in \mathbb{N}} \text{diam}(A_{k,j}) \leq 2/k$ (Lemma 2); for each k let $P_k = \{E_{k,i} : 0 \leq i \leq n_k\}$, the finite partition described in Lemma 3. From Lemma 1 applied to the sequence $\{P_k\}_{k \geq 1}$ and from the fact that $\lambda(E_{k,0}) \leq 1/k$ (the diameter of $E_{k,0}$ has not been estimated), it follows that: for any choice of $z_{k,i} \in E_{k,i}$ and for every $f \in \mathcal{C}^b(X, \mathbf{R})$

$$(29) \quad \lim_k \sum_{i=0}^{n_k} f(z_{k,i}) \cdot \lambda(E_{k,i}) = \int_X f d\lambda.$$

Thus (6) and (29) imply

$$(30) \quad \lim_k \frac{1}{n_k} \sum_{i=0}^{n_k} f(z_{k,i}) = \int_X f d\lambda.$$

COROLLARY 1. – Under the same assumptions, if f is a bounded, λ -Riemann integrable function on X , then for any choice of the points $z_{k,i} \in E_{k,i}$ equality (30) still holds.

PROOF. – The sequence of discrete measure, associated to $\{P_k\}$ by the choice of the $z_{k,i}$'s, converges weakly to λ . By assumption the set of discontinuity points of f is a λ -nullset, therefore (29) still holds.

This Corollary is a new version of the mentioned well-known of H. WEYL ([12], 1016, p. 314).

LEMMA 4. – Suppose condition (c) holds and let $\{P_k\}$ be a sequence of finite partitions of X as in Theorem 1. Then: given a bounded real function f on X , there are two sequences $\{\mu_k\}$ and $\{\nu_k\}$ of discrete probability measures associated to $\{P_k\}$, such that both converge weakly to λ and moreover: the sequence $\mu_k(f)$ converges to the upper Riemann integral of f , the sequence $\nu_k(f)$ converges to the lower Riemann integral of f .

PROOF. – For each $k \in \mathbb{N}$ and i between 0 and n_k there are two points $w_{k,i} \in \overset{0}{E}_{k,i}$ and $v_{k,i} \in \overset{0}{E}_{k,i}$ such that:

$$(31) \quad f(w_{k,i}) > \sup_{\overset{0}{E}_{k,i}} f - \frac{1}{k}; \quad f(v_{k,i}) < \inf_{\overset{0}{E}_{k,i}} f + \frac{1}{k}$$

(for $i \geq 1$ the interior of $E_{k,i}$ is not empty, since $E_{k,i} \in \mathcal{C}_\lambda$ and $\lambda(E_{k,i}) > 0$; for $i = 0$ it might be $\lambda(E_{k,0}) = 0$, but nothing would change in the sums below).

Define

$$(32) \quad \mu_k := \sum_{i=0}^{n_k} \lambda(E_{k,i}) \cdot \delta_{w_{k,i}}$$

and

$$(33) \quad \nu_k := \sum_{i=0}^{n_k} \lambda(E_{k,i}) \cdot \delta_{v_{k,i}}.$$

By Lemma 1 and by the inequality $\lambda(E_{k,0}) \leq 1/k$ both $\{\mu_k\}$ and $\{\nu_k\}$ converge weakly to λ . Let f^* be the smallest u.s.c. function $\geq f$, and f_* be the greatest l.s.c. function $\leq f$. Trivially, f is summable relative to each of the measures μ_k and ν_k ; f^* and f_* are summable relative to λ , and

$$(34) \quad \int_X f^* d\lambda = \overline{\int_X f d\lambda}, \quad \int_X f_* d\lambda = \underline{\int_X f d\lambda}$$

(by definition or by approximation, according to the point of view: see [8] p. 375 and [4], I.9.1).

We will prove the following: there exist

$$(35) \quad \lim_k \int_X f d\mu_k = \int_X f^* d\lambda \quad \text{and} \quad \lim_k \int_X f d\nu_k = \int_X f_* d\lambda.$$

The equality $f^*(x) = \limsup_{y \rightarrow x} f(y)$ implies that, for each couple (k, i)

$$(36) \quad \left(\sup_{\overset{0}{E}_{k,i}} f \right) \cdot \mathbf{1}_{\overset{0}{E}_{k,i}} \geq f^* \cdot \mathbf{1}_{\overset{0}{E}_{k,i}}$$

and therefore

$$(37) \quad \int_X f d\mu_k = \sum_i \lambda(E_{k,i}) \cdot f(w_{k,i}) > \sum_i \int_{\overset{0}{E}_{k,i}} f^* d\lambda - \frac{1}{k} \sum_i \lambda(E_{k,i}) = \int_X f^* d\lambda - \frac{1}{k}$$

(recall that $\lambda(\overset{0}{E}_{k,i}) = \lambda(E_{k,i})$). Thus:

$$(38) \quad \liminf_{k \rightarrow \infty} \int_X f d\mu_k \geq \int_X f^* d\lambda.$$

On the other hand

$$(39) \quad \int_X f^* d\lambda \geq \limsup_{k \rightarrow \infty} \int_X f^* d\mu_k \geq \limsup_{k \rightarrow \infty} \int_X f d\mu_k,$$

because of the weak convergence of $\{\mu_k\}$ to λ . Inequalities (38) and (39) imply the first of (35). The second of (35) is proved in the same way, using the inequality

$$(40) \quad \left(\inf_{\overset{0}{E}_{k,i}} f \right) \cdot \mathbf{1}_{\overset{0}{E}_{k,i}} \leq f_* \cdot \mathbf{1}_{\overset{0}{E}_{k,i}}$$

and the weak convergence of $\{\nu_k\}$ to λ .

LEMMA 5. – Suppose (c) holds and let $\{P_k\}$ be as in Theorem 1. For every bounded real function f , for every $t \in [0, 1]$ there is a subsequence $\{\phi_{k_n, t}\}_n$ of discrete probability measures associated to $\{P_k\}$ such that: there exists the limit

$$(41) \quad \lim_n \phi_{k_n, t}(f) = \Phi(t)$$

and Φ is a Lipschitz-continuous function of t , such that

$$(42) \quad \Phi(0) = \int_X f_* d\lambda, \quad \Phi(1) = \int_X f^* d\lambda.$$

PROOF. – For each \mathcal{C}_λ -set $E_{k,i}$ let $w_{k,i}, v_{k,i}$ be the interior points specified in Lemma 4. Given t as above and any $\varepsilon > 0$, there exist $r \geq 0$ and $\delta = \delta(\varepsilon) > 0$ such that

$$(43) \quad \lambda(B(x_0, r)) = t \quad \text{and} \quad \lambda(B(x_0, r + \delta)) = t + \varepsilon,$$

by assumption (c). Let $k = k(\varepsilon)$ be an integer such that $2/k < \delta$, and P_k the corresponding finite partition as in Theorem 1; then

$$(44) \quad \max_{1 \leq i \leq n_k} \text{diam}(E_{k,i}) < \delta \quad \text{while} \quad \lambda(E_{k,0}) \leq \frac{1}{k}.$$

Define the discrete measure $\phi_{k,t}$ as in (1), with the following choice of the points: for each $E_{k,i}$ intersecting the ball $B(x_0, r)$ the point $w_{k,i}$; for each $E_{k,i}$ intersecting the complement of $B(x_0, r + \delta)$ choose $v_{k,i}$; for all the others and for $E_{k,0}$ take any interior point $z_{k,i}$. Let us consider the function

$$(45) \quad f_t(x) := \begin{cases} f^*(x) & \text{if } x \in B(x_0, r), \\ f_*(x) & \text{otherwise,} \end{cases} \quad r = r(t),$$

which is bounded and Borel measurable. Let

$$(46) \quad \Phi(t) := \int_X f_t(x) d\lambda$$

defined on $[0, 1]$ and Lipschitz continuous with a constant $M_f = 2 \cdot \sup_x |f(x)|$.

Equalities (42) are obvious. We will prove that, for every $t \in [0, 1]$, there is a sequence of integers k_n such that (41) holds. Given $t \in [0, 1]$ and $\varepsilon > 0$, let k be the integer $k(\varepsilon)$ and $\phi_{k,t}$ the discrete measure associated to P_k , both described above. Then, writing B_r instead of $B(x_0, r)$ and \bar{B}_δ instead of $\bar{B}(x_0, r + \delta)$:

$$(47) \quad \phi_{k,t}(f) = \int_{B_r} f d\phi_{k,t} + \int_{\bar{B}_\delta \setminus B_r} f d\phi_{k,t} + \int_{X \setminus \bar{B}_\delta} f d\phi_{k,t}.$$

At each point $x \in B_r$: $(f \cdot 1_{B_r})^*(x) = f^*(x)$, and at each $z \in X \setminus \bar{B}_\delta$: $(f \cdot 1_{X \setminus \bar{B}_\delta})_*(z) = f_*(z)$. Therefore, by the same reasons as in Lemma 4, there exist

$$(48) \quad \lim_k \int_{B_r} f d\phi_{k,t} = \int_{B_r} f^* d\lambda, \quad \lim_k \int_{X \setminus \bar{B}_\delta} f d\phi_{k,t} = \int_{X \setminus \bar{B}_\delta} f_* d\lambda.$$

Moreover

$$(49) \quad \left| \int_{\bar{B}_\delta \setminus B_r} f d\phi_{k,t} - \int_{\bar{B}_\delta \setminus B_r} f_t d\lambda \right| \leq M_f \cdot \varepsilon.$$

Now: take $\varepsilon = 1/n$ and a corresponding $\delta = \delta(1/n)$ as above; let k_n be an integer such that $2/k_n < \delta(1/n)$. Then the subsequence $\phi_{k_n,t}$ of discrete measures just defined verifies equality (41), because of (47), (48) and (49).

THEOREM 2. – Let (X, d) be a separable metric space, λ a probability on X verifying condition (c). There is a λ -equidistributed sequence $\{P_k\}$ of finite partitions into λ -continuity sets such that: for every bounded real function f on X , for every number α between the lower Riemann integral and the upper Riemann integral of f , there is a subsequence of discrete measures $\{\phi_{k_n}\}_{n \in \mathbb{N}}$ associated to $\{P_k\}$ such that

$$(50) \quad \lim_n \int_X f d\phi_{k_n} = \alpha.$$

PROOF. – By Lemma 5, there is a $t \in [0, 1]$ s.t. $\Phi(t) = \alpha$; take $\phi_{k_n} := \phi_{k_n, t}$ defined above.

COROLLARY 2. – If f is bounded and λ -summable, there exists a sequence of Riemann sums, associated to the sequence of finite, \mathcal{C}_λ , λ -equidistributed partitions $\{P_k\}_{k \in N}$, which converges to $\lambda(f)$.

REMARK 3. – Let $f: X \rightarrow \mathbf{R}$ be bounded but not Riemann-integrable; define the sequences $\{\mu_k\}$ and $\{\nu_k\}$ as in Lemma 4. Then the sequence

$$(51) \quad \mu_1(f), \nu_1(f), \dots, \mu_k(f), \nu_k(f), \dots$$

does not converge. If f is not bounded on the support of λ , for each $k \in N$ there is at least one of the sets $E_{k, i}$ (with strictly positive measure) such that f is unbounded on it. Therefore for each k there is a choice of the points $z_{k, i} \in E_{k, i}$ such that

$$(52) \quad \left| \frac{1}{n_k} \sum_{i=0}^{n_k} f(z_{k, i}) \right| > k$$

and thus the sequence of averages in (30) does not converge.

This is a new version of the De Bruijn-Post theorem (see [1], 1968).

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