

Lecture Notes in Mathematics

A collection of informal reports and seminars
Edited by A. Dold, Heidelberg and B. Eckmann, Zürich

315

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Integration Theory
(with Special Attention
to Vector Measures)



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PREFACE

These notes reflect a course on vector measures given at The University of Texas at Austin in the summer term of 1970. They contain as much material as is usual for a course on this topic.

The presentation is unusual, though, and might possibly be of some interest even to the expert. It is motivated by the desire to carry M. H. Stone's unified treatment of set functions and Radon measures as far as possible.

This has been achieved by the use of a new and, I believe, natural definition of measurability, far-reaching enough to embrace the definitions both of Bourbaki and Caratheodory-Halmos and combining the flexibility and intuitive appeal of the former with the applicability to probability theory of the latter. It can also be applied to more general situations than either of these.

Another unorthodox feature is the axiomatic treatment of upper integrals and their generalizations, the upper gauges, leading to the Daniell-integral also for measures and linear maps that do not have finite variation.

I should like to express my gratitude to Professor Roy P. Kerr, who eradicated a frightful number of mistakes and Germanisms from the original manuscript, and to NSF for their support of these notes; and last but not least to Ms. Linda S. White who typed these notes with extreme skill and diligence and with inexhaustible patience.

Klaus Bichteler *

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TABLE OF CONTENTS

| | | |
|---|--|-----|
| 1. | Introduction | 1 |
| <u>CHAPTER I. RIESZ SPACES AND ELEMENTARY INTEGRALS</u> | | |
| 2. | Vector lattices | 12 |
| 3. | Riesz spaces of measures | 24 |
| 4. | Dominated integration lattices | 40 |
| 5. | The \mathcal{R} -uniformity | 51 |
| 6. | Scalar measures on full integration domains | 65 |
| <u>CHAPTER II. UPPER GAUGES AND EXTENSION THEORY</u> | | |
| §1. UPPER S-NORMS AND UPPER GAUGES | | |
| 7. | Upper S-norms | 73 |
| 8. | Upper gauges | 83 |
| 9. | The standard upper integrals | 94 |
| §2. INTEGRATION OF VECTOR-VALUED FUNCTIONS | | |
| 10. | Extension under an upper norm | 104 |
| 11. | Extension of linear maps | 116 |
| §3. VARIOUS NEW UPPER GAUGES | | |
| 12. | The p-norms ($1 \leq p < \infty$) | 129 |
| 13. | Essential upper gauges | 138 |
| 14. | Smooth upper gauges | 143 |
| 15. | The upper integral AM | 147 |
| 16. | Strictly localizable upper gauges | 156 |
| 17. | Bauer's theory | 161 |
| <u>CHAPTER III. MEASURABILITY</u> | | |
| §1. MEASURABLE FUNCTIONS AND SETS | | |
| 18. | (\mathcal{R}, M) -measurability | 165 |
| 19. | Integrability and measurability criteria | 176 |
| 20. | The spaces \mathcal{L}_E^∞ and L_E^∞ | 185 |
| §2. RELATIONS BETWEEN SPACES OF MEASURABLE FUNCTIONS | | |
| 21. | Relations between the L^p ($1 \leq p \leq \infty$) | 190 |
| 22. | The theorem of Radon-Nikodym | 197 |
| 23. | The Riesz-Thorin convexity theorem | 204 |
| 24. | L. Schwartz's tight measures | 209 |

VI

CHAPTER IV. ELEMENTARY OPERATIONS ON MEASURE SPACES.

§1. FIELDS OF MEASURES AND OF UPPER GAUGES

| | |
|--|-----|
| 25. Integrable fields | 223 |
| 26. Adequate fields | 233 |
| 27. Products of elementary integrals | 237 |

§2. IMAGES OF MEASURES

| | |
|---|-----|
| 28. Adequate and adapted maps | 244 |
| 29. Conditional expectation | 252 |

§3. PROJECTIVE LIMITS

| | |
|--|-----|
| 30. Projective systems | 258 |
| 31. Martingale theorems | 268 |
| 32. Infinite products of positive measures | 283 |
| 33. Probability | 293 |

CHAPTER V. LIFTINGS AND DERIVATIVES

§1. LIFTINGS

| | |
|---|-----|
| 34. Liftings and dense topologies | 300 |
| 35. Existence of liftings | 312 |
| 36. Disintegration of measures | 319 |

§2. INTEGRAL REPRESENTATION OF LINEAR MAPS

| | |
|--------------------------------------|-----|
| 37. Radon-Nikodym theorems | 327 |
| 38. Linear maps on L_E^P | 339 |

| | |
|---------------|-----|
| SUBJECT INDEX | 343 |
|---------------|-----|

| | |
|--------------------|-----|
| INDEX OF NOTATIONS | 352 |
|--------------------|-----|

| | |
|------------|-----|
| LITERATURE | 355 |
|------------|-----|