Pacific Journal of Mathematics

ON THE GENERALIZED F. AND M. RIESZ THEOREM

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Vol. 15, No. 2 October 1965

PACIFIC JOURNAL OF MATHEMATICS
Vol. 15, No. 2, 1965

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Let X be a compact Hausdorff space, $C(X)$ the algebra of all continuous complex valued functions on X, and let A be a sup-norm algebra on X, that is, A is a uniformly closed algebra of continuous complex valued functions on X that contains the constants and separates the points. If ϕ is a complex homomorphism of A then let $M(\phi)$ be the set of all positive, regular, Borel measures on X that represent ϕ. If μ is a finite, (complex), regular, Borel measure on X then we write $\mu \perp A$ if $\int f d\mu = 0$ for all $f \in A$. Let ϕ be a complex homomorphism of A and $m \in M(\phi)$, then we say that m satisfies the Riesz theorem if whenever μ is a finite, (complex), regular, Borel measure on X and $\mu \perp A$ then $\mu_a \perp A$ and $\mu_s \perp A$ where $\mu = \mu_a + \mu_s$ is the Lebesgue decomposition of μ with respect to m. It is quite easy to see that if $m \in M(\phi)$ and m satisfies the Riesz theorem then for all $\rho \in M(\phi)$ we have ρ is absolutely continuous with respect to m. We will show that this condition is also sufficient. This is done by means of a theorem which says that if $F \subseteqq X$ is a compact G_δ such that $m(F) = 0$ for all $m \in M(\phi)$ then there exists a sequence f_n in A such that $|f_n| \leqq 1$ on X, $\phi(f_n) \to 1$, and $f_n \to 0$ uniformly on F.

The proof given is not a generalization of the modern proof of the F. and M. Riesz theorem as given in [4], for instance, but is closer in form to the original proof of F. and M. Riesz. If $X = S_1 \cup S_2$ is the decomposition of X corresponding to the decomposition $\mu = \mu_a + \mu_s$, then by means of Theorem 1 we find a bounded sequence in A that converges to the characteristic function of S_1 almost everywhere with respect to the total variation of the measure μ. It is known (see Hoffman [4] and Lumer [5]) that if $M(\phi) = \{m\}$ then the Riesz theorem holds for the measure m. It is known that $M(\phi)$ is not empty [4].

It what follows, all measures are assumed to be finite, regular, Borel measure, and ϕ is a fixed complex homomorphism of A.

LEMMA 1. *Let $\{\nu_n\}$ be a sequence of positive measures on X having the measure m as a weak-star accumulation point. Suppose $F \subseteqq Y$*

Received April 7, 1964. Supported by National Science Foundation postdoctoral fellowship.

is compact and that $\nu_n(F) \geqq \varepsilon_0 > 0$ *for all* n. *Then* $m(F) \geqq \varepsilon_0$.

Proof. There exists a decreasing sequence of open sets $\mathscr{O}_n \supseteqq F$ such that $m(\mathscr{O}_n - F) \to 0$. There exists a sequence u_n of continuous real valued functions such that $u_n = 1$ on F, $u_n = 0$ on $X - \mathscr{O}_n$ and $0 \leqq u_n \leqq 1$ elsewhere. From the construction, $u_n \to \chi_F$ a.e. (m), where χ_F is the characteristic function of F. So we have,

$$m(F) = \int (\chi_F - u_k)dm + \int u_k d\nu_n + \int u_k(dm - d\nu_n) .$$

Note that $\int u_k d\nu_n \geqq \nu_k(F) \geqq \varepsilon_0$ for all n and k. Now, $\int(\chi_F - u_k)dm$ can be made small by choosing k large, and once k is fixed $\int u_k(dm - d\nu_n)$ can be made small by proper choice of n. This proves the lemma.

The proof of the next lemma can be found in [1], Theorem 3.b.

LEMMA 2. *Let* $u \in C(X)$ *be real valued and suppose*

$$\sup\{Re\,\phi(g) \mid Re\,g \leqq u, g \in A\} \leqq \gamma \leqq \inf\{Re\,\phi(g) \mid Re\,g \geqq u, g \in A\}$$

then there exists $\rho \in M(\phi)$ *such that* $\int u d\rho = \gamma$. *In particular, there exists* $\rho_u \in M(\phi)$ *such that*

$$\sup\{Re\,\phi(g) \mid Re\,g \leqq u, g \in A\} = \int u d\rho_u .$$

THEOREM 1. *Let* $F \subseteqq X$ *be a compact* G_δ *such that* $m(F) = 0$ *for all* $m \in M(\phi)$, *then there exists a sequence* $f_n \in A$ *such that*

(1) $|f_n| \leqq 1$ *on* X.

(2) $\phi(f_n) \geqq e^{-2/n}$.

(3) $|f_n| \leqq e^{-n}$ *on* F.

Proof. Since F is a compact G_δ, there is a sequence of open sets $\{\mathscr{O}_n\}$ such that $\bar{\mathscr{O}}_{n+1} \subseteqq \mathscr{O}_n$ and $\bigcap_n \mathscr{O}_n = F$. Let $\varepsilon > 0$ be given, then there exists an integer N such that for all $n \geqq N$, $\rho(\mathscr{O}_n) < \varepsilon$ for all $\rho \in M(\phi)$. For suppose this were not true, then there would exist $\varepsilon_0 > 0$ and sequences $\rho_k \in M(\phi)$ and $\mathscr{O}_{n_k}$ such that $\rho_k(\mathscr{O}_{n_k}) \geqq \varepsilon_0$ Let $U_k = \mathscr{O}_{n_k}$ then we have $\rho_k(U_k) \geqq \varepsilon_0 > 0$ and $\bar{U}_{k+1} \subseteqq U_k$. The sequence ρ_k has a weak-star limit point ρ, and it is well known that $\rho \in M(\phi)$ hence $\rho(F) = 0$. Fix k, then $\rho(U_k) \geqq \rho(\bar{U}_{k+1})$, now $\rho_n(\bar{U}_{k+1}) \geqq \rho_n(U_{k+1}) \geqq \rho_n(U_n) \geqq \varepsilon_0 > 0$ for all $n \geqq k + 1$. Therefore by Lemma 1 we have $\rho(U_k) \geqq \varepsilon_0 > 0$ for all k. But this contradicts the fact that $\rho(F) = 0$. Hence by proper choice of subsequence we may assume that $\rho(\mathscr{O}_n) < (1/n^2)$

for all $\rho \in M(\phi)$. Now for each n there exists $u_n \in C(X)$ such that $u_n = -n$ on F, $u_n = 0$ on $X - \mathcal{O}_n$ and $-n \leqq u_n \leqq 0$ elsewhere. By Lemma 2, there exists $\rho_n \in M(\phi)$ such that

$$\sup \{Re\, \phi(g) \mid Re\, g \leqq u_n,\, g \in A\} = \int u_n d\rho_n\,,$$

and hence for each n there exists $g_n \in A$ such that $Re\, g_n \leqq u_n$ and

$$\int Re\, g_n dm \geqq \int u_n d\rho_n - \frac{1}{n} \geqq -n\rho_n(\mathcal{O}_n) - \frac{1}{n} \geqq -\frac{2}{n}\,.$$

We may also assume that $\int Im g_n dm = 0$. If we now define $f_n = e^{g_n}$ it follows that

(1) $|f_n| = e^{Re\, g_n} \leqq e^{u_n} \leqq 1$

(2) $\int f_n dm = \exp\left[\int g_n dm\right] = \exp\left[\int Re\, g_n dm\right] \geqq e^{-2/n}$

(3) $|f_n| = e^{Re\, g_n} \leqq e^{-n}$ on F.

The sequence $\{f_n\}$ of Theorem 1 is bounded in norm by 1, yet $\phi(f_n) \rightarrow 1$. We show that this implies that $\psi(f_n) \rightarrow 1$ for all ψ in the same part as ϕ. For definition of part see [4]. For this we use a result of Bishop [2]: if ϕ, ψ are in the same part and m_ϕ is a representing measure for ϕ, then there exists a representing measure m_ψ for ψ such that $m_\phi \leqq Am_\psi$ for some constant A.

COROLLARY 1. *If $\{f_n\}$ is the sequence of Theorem* 1 *and ψ is in the same part as ϕ, then $\psi(f_n) \rightarrow 1$.*

Proof. Let m be a representing measure for ψ, and ρ be a representing measure for ϕ such that $m \leqq A\rho$ for some constant A. Then we have $m = g\rho$ where g is bounded. Since $\psi(f_n) \rightarrow 1$ we have $\int f_n d\rho \rightarrow 1$. This, together with the fact that $|f_n| \leqq 1$ implies that $f_n \rightarrow 1$ in measure, with respect to the measure ρ. Since g is bounded it follows that $f_n g \rightarrow g$ in measure with respect to the measure ρ. The fact that $|f_n g| \leqq |g|$ now implies that $\psi(f_n) = \int f_n g d\rho \rightarrow \int g d\rho = \int dm = 1$.

COROLLARY 2. *Suppose there is a measure $m \in M(\phi)$ such that $\rho \ll m$ for all $\rho \in M(\phi)$, and suppose $F \subseteqq X$ is compact and $m(F) = 0$. Then there exists a sequence $f_n \in A$ satisfying* (1), (2), (3) *of Theorem* 1.

Proof. There exists a sequence $\{\mathcal{O}_n\}$ of open sets such that $F \subseteqq \mathcal{O}_{n+1} \subseteqq \mathcal{O}_n$ and $m(\mathcal{O}_n) \rightarrow 0$. For each n, there exists a set F_n which is a compact G_δ such that $F \subseteqq F_n \subseteqq \mathcal{O}_n$. Let $F_1 = \bigcap_n F_n$, then $F \subseteqq F_1$,

F_1 is a compact G_δ and $m(F_1) = 0$. It follows that $\rho(F_1) = 0$ for all $\rho \in M(\phi)$. Now apply Theorem 1 to the set F_1.

THEOREM 2. *Suppose there exists $m \in M(\phi)$ such that $\rho \ll m$ for all $\rho \in M(\phi)$. Let $\mu \perp A$ and let $\mu = \mu_a + \mu_s$ be the Lebesgue decomposition of μ with respect to m. Then $\mu_a \perp A$ and $\mu_s \perp A$.*

Proof. Let S be a Borel set that carries μ_s and $m(S) = 0$. Then there exists an increasing sequence $F_n \subseteqq S$ of compact sets such that $|\mu_s (F_n) \to |\mu_s|(S)$, where $|\mu_s|$ denotes the total variation of μ_s. For each F_n we have a sequence $f_{n,k} \in A$ such that

(1) $|f_{n,k}| \leqq 1$.

(2) $\int f_{n,k} dm \geqq e^{-2/k}$.

(3) $|f_{n,k}| \leqq e^{-k}$ on F_n.

Define $h_n = f_{nn}$ then we have:

(1′) $|h_n| = |f_{n,n}| \leqq 1$.

(2′) $\int h_n dm = \int f_{n,n} dm \geqq e^{-2/n}$.

(3′) $|h_n| = |f_{n,n}| \leqq e^{-n}$ on F_n.

From 1′ and 2′ it follows that $h_n \to 1$ in measure with respect to m and hence we have a subsequence $h_{n_k} \to 1$ a.e. (m). From 3′ we have $h_{n_k} \to 0$ a.e. $(|\mu_s|)$. Hence $g_k = h_{n_k} \to \chi_{X-S}$ a.e. $(|\mu|)$. So if $f \in A$ then for each k, $g_k f \in A$ and we have $0 = \int g_n f d\mu \to \int_{X-S} f d\mu = \int f d\mu_a$. This proves the theorem.

We point out that if the homomorphism ϕ has a representing measure m such that $\rho \in M(\phi)$ implies $\rho \ll m$ then it follows easily from the result of Bishop mentioned earlier that every ψ that lies in the same part as ϕ has a representing measure with this same property.

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The *Pacific Journal of Mathematics* is published quarterly, in March, June, September, and December. Effective with Volume 13 the price per volume (4 numbers) is $18.00; single issues, $5.00. Special price for current issues to individual faculty members of supporting institutions and to individual members of the American Mathematical Society: $8.00 per volume; single issues $2.50. Back numbers are available.

Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley 8, California.

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.), No. 6, 2-chome, Fujimi-cho, Chiyoda-ku, Tokyo, Japan.

PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION
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