MEASURABLE SETS OF MEASURES

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1. Introduction. Let $M$ be the set of all countably additive, finite, signed measures on a $\sigma$-field $\Sigma$ of subsets of a set $X$. There is a natural definition of measurability in $M$, namely, a subset of $M$ is measurable if it is an element of $\Sigma^*$, the smallest $\sigma$-field of subsets of $M$ such that: for each $A \in \Sigma$ the function $\mu \to \mu(A)$ is measurable from $M$ to the Borel line. The purpose of this note, motivated by questions arising from (Dubins and Freedman, 1963) is to investigate the measurability and category of interesting subsets of $M$, under the assumption that $\Sigma$ is countably generated.

Here are some results. If $X$ is compact metric, and $\Sigma$ is the $\sigma$-field of Borel subsets of $X$, then any subset of $X$ with the Baire property is measurable for a residual set of probability measures (3.17). If also $X$ is uncountable, there are weakly open, but not $\Sigma^*$-measurable, subsets of $M$; see (3.2). There is a $G_\delta$ in the three-dimensional unit cube whose convex hull is not Borel (3.22). If $F$ is a continuous, strictly monotone, purely singular distribution function on the unit interval, then $F$ is differentiable only on a set of the first category (4.8).

2. The abstract case. Let $X$ be a nonempty set, $\mathcal{F}$ a countable field of subsets of $X$, and $\Sigma$ the smallest $\sigma$-field including $\mathcal{F}$.

2.1. Let $\mathcal{A}$ be a $\sigma$-field of subsets of a set $\Omega$, and let $\varphi$ map $\Omega$ into $M$. Then $\varphi$ is measurable from $(\Omega, \mathcal{A})$ to $(M, \Sigma^*)$ if and only if the function $\omega \to \varphi(\omega)(A)$ is measurable from $(\Omega, \mathcal{A})$ to the Borel line for each $A \in \mathcal{F}$.

Proof. Routine.

2.2. If $\varphi$ is a measurable map from $(\Omega, \mathcal{A})$ to $(M, \Sigma^*)$, and $f$ is a bounded, measurable function from $(\Omega \times X, \mathcal{A} \times \Sigma)$ to the Borel line, then $\omega \to \int_X f(\omega, x) \varphi(\omega)(dx)$ is a measurable function from $(\Omega, \mathcal{A})$ to the Borel line.

Proof. Extend from indicators of measurable rectangles.

2.3. The $\sigma$-field $\Sigma^*$ is countably generated.

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2.4. For each $\mu \in M$, the set $\{\mu\}$ is measurable.

Proof. $\{\mu\} = \bigcap_{\nu \in M} [\nu \in M, \nu(A) = \mu(A)]$.

2.5. If $\varphi_1$ and $\varphi_2$ are measurable maps from $(\Omega, \mathcal{F})$ to $(M, \Sigma^*)$, then so are $\varphi_1 + \varphi_2$ and $c\varphi_1$ for any real number $c$, and $\{\omega \mid \omega \in \Omega, \varphi_i(\omega) = \varphi_i(\omega) \in \mathcal{F}$.

Proof. Use (2.1) for the first two assertions, and (2.4) for the third.

2.6. If $\mu \in M$, and $A \in \Sigma$, for any $\delta > 0$ there is a set $A(\mu, \delta) \in \mathcal{F}$ whose symmetric difference with $A$ has $\mu$-measure less than $\delta$.

Proof. (Halmos 1958, Theorem D, page 56.)

Let $M^+$ be the set of nonnegative measures on $(X, \Sigma)$.

2.7. The set of nonnegative measures is measurable; so is the set of probability measures.

Proof. $M^+ = \bigcap_{\mu \in M, \mu(A) \geq 0} [\mu \in M]$.

If $\mathcal{F}$ is a $\sigma$-field of subsets of the set $\Omega$ and $W \subset \Omega$, then $W\mathcal{F}$ is the $\sigma$-field of subsets of $W$ having the form $W \cap A$, $A \in \mathcal{F}$. Abbreviate $M^+\Sigma^*$ to $\Sigma^+$. Recall that $\mu \in M$ is the difference of two unique, nonnegative, mutually singular measures $\mu^+$ and $\mu^-$. Let $|\mu| = \mu^+ + \mu^-$ and $||\mu|| = |\mu|(X)$.

2.8. Theorem. The maps $\mu \to \mu^+$ and $\mu \to \mu^-$ are measurable from $(M, \Sigma^*)$ to $(M^+, \Sigma^+)$. The function $\mu \to ||\mu||$ is measurable from $(M, \Sigma^*)$ to the Borel line.

Proof. By (2.5), it is enough to check the first assertion. By (2.6), if $A \in \Sigma$, then $\mu^+(A) = \sup \{\mu(A \cap B) : B \in \mathcal{F}\}$. Hence $\mu \to \mu^+(A)$ is measurable and (2.1) applies.

2.9. The map $\mu \to |\mu|$ is measurable from $(M, \Sigma^*)$ to $(M^+, \Sigma^+)$. The function $\mu \to ||\mu||$ is measurable from $(M, \Sigma^*)$ to the Borel line.

Proof. (2.5) and (2.8) imply the first assertion, and it implies the second.

Recall that for $\mu$ and $\nu$ in $M$ there are two unique elements $S(\mu, \nu)$ and $A(\mu, \nu)$ of $M$ with:

(i) $\mu = S(\mu, \nu) + A(\mu, \nu)$;
(ii) $S(\mu, v)$ and $v$ are mutually singular;
(iii) $A(\mu, v)$ is absolutely continuous with respect to $v$.

2.10. **Theorem.** The maps $S: (\mu, v) \rightarrow S(\mu, v)$ and $A: (\mu, v) \rightarrow A(\mu, v)$ are measurable from $(M \times M, \Sigma^* \times \Sigma^*)$ to $(M, \Sigma^*)$.

**Proof.** If $\mu, v \in M^+$ and $A \in \Sigma$, then $S(\mu, v)(A) = \lim_{n \to \infty} \sup \{\mu(A \cap B) : B \in \mathcal{F}, \nu(B) < n^{-1}\}$, by (2.6) and (Halmos, 1958, Theorem B, page 125). By (2.1), $S$ restricted to $M^+ \times M^+$ is $\Sigma^+ \times \Sigma^*$-measurable; apply (2.8) and (2.5).

2.11. The set of $(\mu, v)$ in $M \times M$ with $\mu$ absolutely continuous with respect to $v$ is in $\Sigma^* \times \Sigma^*$, as are the set of pairs $(\mu, v)$ with $\mu$ equivalent to $v$, and the set with $\mu$ and $v$ mutually singular.

**Proof.** Use (2.10) and (2.5).

Recall that an atom of $\Sigma$ is a nonempty $\Sigma$-measurable set with no proper nonempty $\Sigma$-measurable subset. Write $\alpha(\Sigma)$ for the collection of atoms of $\Sigma$. If $\mu \in M$, then $\{A : A \in \alpha(\Sigma) \text{ and } \mu(A) > 0\}$ is countable. If this set of atoms is empty, $\mu$ is continuous; if $\|\mu\| = \Sigma(\|\mu(A)\| : A \in \alpha(\Sigma))$, then $\mu$ is atomic. Any $\mu \in M$ is the sum of a unique atomic $\mu_a \in M$ and a unique continuous $\mu_c \in M$.

2.12. **Theorem.** The maps $\mu \rightarrow \mu_a$ and $\mu \rightarrow \mu_c$ are measurable from $(M, \Sigma^*)$ to $(M, \Sigma^*)$.

**Proof.** As usual, it suffices to verify that, for a fixed $A \in \Sigma$, the function $\mu \rightarrow \mu_a(A)$ is $\Sigma^*$-measurable on $M^+$. For this purpose, let $\{\Pi_n : n = 1, 2, \cdots\}$ have the following properties:
(i) each $\Pi_n$ is a partition of $A$ into a finite number of elements of $\Sigma$;
(ii) $\Pi_{n+1}$ is a refinement of $\Pi_n$;
(iii) $A \Sigma$ is the smallest $\sigma$-field of subsets of $A$ which includes $\bigcup_n \Pi_n$. For $\delta > 0$, let $\varphi_{n, \delta}(\mu) = \Sigma(\mu(B) : B \in \Pi_n, \mu(B) < \delta)$. Clearly, $\varphi_{n, \delta}$ is $\Sigma^*$-measurable on $M^+$, and increases to a $\Sigma^*$-measurable function $\varphi_\delta$ on $M^+$ as $n$ increases to $\infty$. As $\delta$ decreases to 0 through a fixed sequence, $\varphi_\delta$ decreases to a $\Sigma^*$-measurable function $\varphi$ on $M^+$.

The argument will be completed by showing that $\varphi(\mu) = \mu_a(A)$ for $\mu \in M^+$. If $A_n \in \Pi_n$ and $A_n \supset A_{n+1}$ for $1 \leq n < \infty$, then $\bigcap_{n=1}^\infty A_n$ is empty or an atom of $\Sigma$, and in either case has $\mu_c$-measure 0. The famous lemma of König (1936, Theorem 6, page 81) then implies $\lim_{n \to \infty} \max \{\mu_c(B) : B \in \Pi_n\} = 0$; so $\varphi(\mu) \geq \mu_a(A)$. For the reverse
inequality, if \( \varepsilon > 0 \) there is a positive \( \delta \) so small that \( \Sigma \{ \mu_a(B) : B \in \alpha(\Sigma), B \subseteq A, \mu_a(B) \leq \delta \} < \varepsilon \), which implies \( \varphi_\delta(\mu) \leq \mu(A) + \varepsilon \).

2.13 Both the set of atomic measures and the set of continuous measures are measurable.

**Proof.** (2.12) and (2.5).

2.14. The set \( G \) of probability measures with \( \max \{ \mu(A) : A \in \alpha(\Sigma) \} > 9/10 \) is measurable. Let \( g \) be any function from \( G \) to \( X \) such that, for all \( \mu \in G \), the \( \mu \)-measure of the \( \Sigma \)-atom containing \( g(\mu) \) is greater than \( 9/10 \). Then \( g \) is \( G \Sigma^* \)-measurable.

**Proof.** Adapt the argument for (2.12).

3. The compact metric case. If \( \Omega \) is a topological space, \( \sigma(\Omega) \) means the smallest \( \sigma \)-field of subsets of \( \Omega \) which includes the topology. In this section, \( X \) is a nonempty compact metric space, and \( \Sigma \) is \( \sigma(X) \), the \( \sigma \)-field of Borel subsets of \( X \). According to a famous theorem of Riesz, \( M \) can be identified with the dual of \( C(X) \), the Banach space of all continuous real-valued functions on \( X \) with the sup norm:

\[
\|f\| = \max \{ |f(x)| : x \in X \}
\]

Unless otherwise noted, \( M \) has the weak * topology; and subsets of \( M \) have the relative weak * topology.

3.1. The smallest \( \sigma \)-field including the weak * topology of \( M \) is \( \Sigma^* \); that is, \( \Sigma^* = \sigma(M) \).

**Proof.** Easy.

Let \( P \) be the set of probability measures on \( (X, \Sigma) \). Then \( P \) is a compact metrizable subset of \( M^+ \); and \( M^+ \) is a closed subset of \( M \). It is less widely known that \( M^+ \) is metrizable; it is complete and separable in this metric:

\[
\rho^*(\mu, \nu) = \sum_{j=1}^{\infty} 2^{-j} \| f_j \|^{-1} \left| \int f_j d\mu - \int f_j d\nu \right|
\]

where \( \{ f_j : 1 \leq j < \infty \} \) is dense in \( C(X) \). Thus \( \Sigma^+ = \sigma(M^+) \) is the Borel \( \sigma \)-field of \( M^+ \), and \( P \Sigma^* = \sigma(P) \) is the Borel \( \sigma \)-field of \( P \).

3.2. Theorem. If \( X \) is uncountable, there is a weakly open subset of \( M \) which is not \( \Sigma^* \)-measurable.

**Proof.** Let \( N \) be a nonanalytic subset of \( X \), and \( E = \{ \mu : \mu \in M, \mu(x) > 9/10 \text{ for some } x \in N \} \). Then \( E \) is weakly open. If \( EP \) were
an analytic subset of $P$, then—using the notation and result of (2.14)
$EP \subset G$ and $N = g(EP)$ would be analytic, a contradiction.

Recall that the support $C(\mu)$ of $\mu \in M$ is the smallest closed
subset $K$ of $X$ with $|\mu|(X - K) = 0$. It is familiar that a closed
subset $E$ of $X$ includes $C(\mu)$ if and only if $\int f d\mu = 0$ for each $f \in C(X)$
vanishing on $E$.

3.3. If $\mu_n \in M$, $1 \leq n < \infty$ and $\mu_n \to \mu \in M$, then $C(\mu)$ is a sub-
set of the closure of $\bigcup_{n=1}^{\infty} C(\mu_n)$.

Proof. Easy.

Let $2^X$ be the space of nonempty closed subsets of $X$, endowed
with the usual compact metric topology (Hausdorff, 1927, Section 28).

3.4. If $M_e$ is a metrizable subset of $M$ and does not contain
the zero measure, the restriction of $C$ to $M_e$ is lower semi-continuous
in the sense of (Kuratowski, 1932, page 148).

Proof. Use (3.3).

Let $M_0$ be the set of nonzero elements of $M$.

3.5. The map $C$ is measurable from $(M_0, \sigma(M_0))$ to $(2^X, \sigma(2^X))$.

Proof. $M_0$ is the countable union of metrizable sets. Then use
(3.4) and (Kuratowski, 1932, page 152).

3.6. For each $K \in 2^X$, the set of probability measures whose
support is $K$ is a $G_\delta$ in $P$.

Proof. Use (3.4) and (Kuratowski, 1932, page 151).

3.7. The set of nonnegative measures whose supports have no
isolated points is an $F_{\sigma\delta}$ in $M^+$, as is the set of nonnegative measures
whose supports have no interior.

Proof. Since the set of perfect, nonempty subsets of $X$ is a $G_\delta$
in $2^X$, as is the set of closed, nowhere dense, nonempty subsets, (3.4)
and (Kuratowski, 1932, page 152) apply.

3.8 The real-valued function $(\mu, K) \to \mu(K)$ is upper semi-
continuous on $M^+ \times 2^X$ with the product topology.

Proof. Endow $C(X)$ with the norm topology. There is a natural
embedding of \( 2^X \) into \( C(X) \): assign to \( K \in 2^X \) the function \( \check{K} \in C(X) \) whose value at \( x \in X \) is

\[
1 - \frac{\text{[distance from } x \text{ to } K\text{]/(diameter of } X\text{]}}.
\]

As is easily verified, \( K \rightarrow \check{K} \) is continuous (and 1–1, although this will not be used); moreover, \( \check{K}^n \) decreases pointwise to the indicator of \( K \) as \( n \) increases to \( \infty \). Since the function \( (\mu, f) \rightarrow \int f d\mu \) is continuous on \( M^+ \times C(X) \), the functions \( (\mu, K) \rightarrow \int \check{K}^n d\mu \) are continuous on \( M^+ \times 2^X \). This sequence decreases pointwise to the function \( (\mu, K) \rightarrow \mu(K) \) as \( n \) increases to \( \infty \).

3.9. The function \( (\mu, K) \rightarrow \mu(K) \) is measurable from \( (M \times 2^X, \sigma(M) \times \sigma(2^X)) \) to the Borel line.

Proof. Use (2.8) and (3.8).

3.10. The function \( (\mu, \nu) \rightarrow \mu[C(\nu)] \) is measurable from \( [M \times M, \sigma(M) \times \sigma(M)] \) to the Borel line.

Proof. Use (3.5) and (3.9).

3.11. The set of \( (\mu, K) \) in \( M^+ \times 2^X \) with \( \mu(K) = 0 \) is a \( G_\delta \).

Proof. Use (3.8).

3.12. For each dense subset \( G \) of \( X \) the set of \( \mu \) in \( P \) with \( \mu(G) = 1 \) is dense in \( P \).

Proof. Approximate \( \mu \in P \) by a finite linear combination of point masses.

3.13. The set \( P_+ \) of \( \mu \) in \( P \) assigning positive probability to all nonempty open subsets of \( X \) is a dense \( G_\delta \) in \( P \).

Proof. For each open subset \( V \) of \( X \), \( \{\mu: \mu \in P, \mu(V) = 0\} \) is closed. Let \( \{V_n: 1 \leq n < \infty\} \) be a basis for the topology of \( X \). Then \( P - P_+ \) is \( \bigcup_{n=1}^\infty \{\mu: \mu \in P, \mu(V_n) = 0\} \), an \( F_\sigma \). Plainly, \( P_+ \) is dense.

3.14. The set of continuous \( \mu \) in \( P \) is a \( G_\delta \). It is dense in \( P \) if and only if \( X \) has no isolated points.

Proof. For the first assertion, if \( \delta > 0 \), then \( \{\mu: \mu \in P, \text{ and } \mu(x) \geq \delta \text{ for some } x \in X\} \) is closed. For the second, if \( X \) has no
isolated points, then each open subset of \( X \) has cardinality \( c \) and supports a continuous \( \mu \in P \). The converse is easy.

3.15. If \( G \) is a dense \( G_δ \) in \( X \), then the set \( G_1 \) of \( \mu \) in \( P \) with \( \mu(G) = 1 \) is a dense \( G_δ \) in \( P \).

**Proof.** Let \( \{U_n: 1 \leq n < \infty\} \) be open sets whose intersection is \( G \). Then \( G_1 = \bigcap_j U_n \setminus \bigcap_i U_n \{ \mu: \mu \in P, \mu(U_n) > 1 - j^{-1}\} \), and (3.12) applies.

Any superset of a dense \( G_δ \) is residual. The complement of a residual set is of the first category. A set not of the first category is of the second category.

3.16. If \( F \) is of the first category in \( X \), then \( F \) has outer measure 0 for a residual set of \( \mu \) in \( P \).

**Proof.** (3.15).

Recall that \( B \subset X \) has the property of Baire if there is an open subset of \( X \) whose symmetric difference with \( B \) is of the first category. For a discussion, see (Kuratowski, 1958, Section 11). If \( X \) is uncountable and \( \mu \in P \), there are \( \mu \)-measurable sets without the property of Baire; if \( \mu \) is continuous, there are sets with the property of Baire whose inner \( \mu \)-measure is 0, and whose outer \( \mu \)-measure is 1. According to (Kuratowski, 1958, pages 421–423), there is a subset of \( X \) which is \( \mu \)-measurable for no continuous \( \mu \in P \). There is, however, a connection between measurability and the property of Baire:

3.17. **Theorem.** If \( B \) is of the second category in \( X \) and has the property of Baire, then \( B \) is \( \mu \)-measurable and of positive \( \mu \)-measure for a residual set of \( \mu \) in \( P \).

**Proof.** \( B \) differs from a nonempty open set by a set of the first category. Apply (3.16) and (3.13).

3.18. If \( \mu \in P \) and either \( X \) has no isolated points or \( \mu \) is continuous, then there is a dense \( G_δ \) in \( X \) of \( \mu \)-measure 0.

**Proof.** As in (Halmos, 1958, (4) on page 66).

3.19. The set \( P_\mu \) of pairs \( (\mu, \nu) \) with \( \mu \) and \( \nu \) mutually singular is a \( G_δ \) in \( P \times P \). It is dense if and only if \( X \) has no isolated points.

**Proof.** Let \( \{f_n: 1 \leq n < \infty\} \) be dense in the unit ball of \( C(X) \),
and let $F_n(\mu, \nu) = \max_{\delta \leq \delta_n} |\int f_\delta d\mu - \int f_\delta d\nu|$. Then $F_n$ is continuous on $P \times P$ for each $n$, and the sequence $\{F_n\}$ increases pointwise to $F: (\mu, \nu) \to ||\mu - \nu||$. So $F$ is lower semi-continuous, and $P_1 = F^{-1}[2]$ is a $G_\delta$. For the second assertion, use (3.12) in one direction, and (3.13) in the other.

3.20. **Theorem.** For each $\mu$ in $P$, the set $\mu_\bot$ of $\nu$ in $P$ singular with respect to $\mu$ is a $G_\delta$. If $X$ has no isolated points or $\mu$ is continuous, then $\mu_\bot$ is dense in $P$.

**Proof.** $\mu_\bot$ is a $G_\delta$ by (3.19), and dense by (3.12), (3.18).

There are reasonable sets of probability measures which are not Borel. A first example.

3.21. If $X$ is uncountable, the set of probability measures with uncountable support is analytic but not Borel; the set of probability measures with countably infinite support is analytic but not Borel.

**Proof.** As reported in (Kuratowski and Szpilrajn, 1932, pages 166-169), the set of uncountable closed subsets of $X$ is analytic but not Borel in $2^X$. To obtain the first assertion in (3.21), apply (Kuratowski and Szpilrajn, 1932, Proposition IV, page 163). The second follows from the first, because the set of probability measures whose support has $k$ points or fewer is closed, for every natural number $k$.

A second example: it is natural to guess that the convex hull of a Borel set is Borel, especially since this happens to be true in two-dimensional Euclidean space. However,

3.22. **Theorem.** There is a $G_\delta$ of the unit cube in three-dimensional Euclidean space whose convex hull is not Borel.

**Proof.** Let $A$ be a $G_\delta$ of the unit square whose projection $A^*$ on the $x$-axis is not Borel. Let $A_n = \{(x, y): 0 \leq x \leq 1, -\infty < y < \infty, (x, y - n) \in A\}$, and $A_\infty = \bigcup_{n=-\infty}^{\infty} A_n$. Let $f$ be a homeomorphism of $(0, 1)$ onto $(-\infty, \infty)$, and let $B = \{(x, y): 0 \leq x \leq 1, 0 < y < 1, (x, f(y)) \in A_n\}$. For any $\varepsilon$ in $(0, 1)$, the projection of $B \cap \{(x, y): 0 \leq x \leq 1, 0 \leq y \leq \varepsilon\}$ or of $B \cap \{(x, y): 0 \leq x \leq 1, 1 - \varepsilon \leq y \leq 1\}$ onto the $x$-axis is $A^*$.

Let $\varphi$ map the unit square into the unit cube by $\varphi(x, y) = \{x, y, 1/2 - [1/4 - (x - 1/2)]^3\}$. Thus $\varphi$ maps the unit square homeo-
morphically onto a half-cylinder $C$, and $\varphi(B)$ is a $G_\delta$. If its convex hull $H$ were Borel, then $\varphi^{-1}(C \cap H)$ would be Borel. Also the section of $\varphi^{-1}(C \cap H)$ by the line $y = 1/2$, $0 \leq x \leq 1$, namely $A^*$ translated upward by $1/2$, would be Borel, a contradiction.

4. The unit interval. In this section, $X$ is the closed unit interval.

4.1. The set of $\mu$ in $P$ with well-ordered support is complementary analytic but not Borel in $P$.

Proof. The set of closed, nonempty, well-ordered subsets of $X$ is complementary analytic but not Borel in $2^X$ (Kuratowski and Szpilrajn, 1932, page 166).

We conjecture that the set of probabilities whose support has a given order-type is Borel, but have verified this only for well-ordered order-types. More generally, for any compact metric space $X$, the collection of elements of $2^X$ homeomorphic to a fixed $K \in 2^X$ may be Borel. These conjectures have been confirmed in: Dana Scott, Invariant Borel sets, Fund. Math. 41 (1964) C. Ryll-Nardjewski, On Borel measurability of orbits, to appear

Other questions arise from differentiation. For each $x$ in $[0, 1)$ and real-valued function $f$ on $[0,1)$, the upper and lower right derivatives of $f$ at $x$ are

$$f^*(x) = \lim_{y \to 0^+} \sup \left[ f(x + y) - f(x) \right]$$

and

$$f^*_x(x) = \lim_{y \to 0^+} \inf \left[ f(x + y) - f(x) \right].$$

The next main result is (4.5). For the preliminaries (4.2)–(4.4), let $A \in \Sigma^*$ and for $\mu \in A$ suppose the real-valued function $f_\mu$ on $[0, 1)$ is continuous, and for each $x \in [0,1)$ the function $\mu \mapsto f_\mu(x)$ is measurable from $(A, \sigma(A))$ to the Borel line.

4.2. The function $(x, \mu) \mapsto f_\mu^*(x)$ is measurable from $([0, 1] \times A, \sigma[0,1] \times \sigma(A))$ to the extended Borel line.

Proof. By a familiar argument, the function $(x, \mu) \mapsto f_\mu^*(x)$ is measurable; and

$$f_\mu^*(x) = \lim_{n \to \infty} \sup \left\{ \frac{f_\mu(x + r) - f_\mu(x)}{r} : 0 < r < n^{-1}, r \text{ rational} \right\}.$$ 

4.3. If $0 \leq a < b < 1$, then the functions $S_{[a,b]} : \mu \mapsto \sup \{ f_\mu^*(x) : a \leq x < b \}$ and $I_{[a,b]} : \mu \mapsto \inf \{ f_\mu^*(x) : a \leq x < b \}$ are measurable from
(A, \sigma(A)) to the extended Borel line.

Proof. By a theorem of Dini (Saks, 1937, page 204),

\[ S_{[a,b]}(\mu) = \sup \left\{ \frac{f_y(x) - f_y(x)}{y - x} : a \leq x < y < b \right\}, \]

where \( x \) and \( y \) can be restricted to rational values. An identical argument shows that \( I(x, b) \) is measurable.

4.4. The set \( A_1 \) of \( \mu \in A \) with \( f_\mu \) continuously differentiable on \([0,1)\) is measurable.

Proof. By the same result of Dini, \( f_\mu \) is continuously differentiable on \([0,1)\) if and only if \( f_\mu^{(k)} \) is continuous there. Hence \( A_1 = \bigcap_{j=1}^{\infty} B_j \), where \( B_j \) is the set of \( \mu \in A \) with \(-\infty < I_{[0,1-\delta,1]}(\mu) \leq S_{[0,1-\delta,1]}(\mu) < \infty \) and

\[ \lim_{n \to \infty} \max_{1 \leq k \leq 2^n - n - 1} \{ S_{[k-1/2^n, k/2^n]}(\mu) - I_{[k-1/2^n, k/2^n]}(\mu) \} = 0. \]

If \( \mu \in M \), its distribution function \( F_\mu \) is defined as \( F_\mu(x) = \mu[0, x) \) for \( x \in X \).

4.5. Theorem. The set \( C_k \) of \( \mu \in M \) whose distribution function \( F_\mu \) has a \( k \)th continuous derivative \( F_\mu^{(k)} \) on \([0,1)\) is measurable; and the function \( (x, F_\mu^{(k)}) \to F_\mu^{(k)}(x) \) is measurable from \([0,1) \times C_k, \sigma[0,1) \times \sigma(C_k)\) to the Borel line.

Proof. For \( k = 0 \), use (2.12). Then apply (4.4) and (4.2) inductively.

If a real-valued function \( f \) on \([0,1)\) is infinitely differentiable there, let \( S_n(f, x_0, x) = \sum_{j=0}^{n} f^{(j)}(x_0)/j! (x - x_0)^j \). Then \( f \) is analytic on \([0,1)\) if each \( x_0 \in [0,1) \) has a neighborhood \( N(x_0) \) in \([0,1)\) on which \( S_n(f, x_0, \cdot) \) converges uniformly to \( f \).

4.6. Theorem. The set of \( \mu \) in \( M \) with \( F_\mu \) analytic on \([0,1)\) is measurable.

Proof. The set \( C_\infty = \bigcap_{k=1}^{\infty} C_k \) is measurable, and for each \( x_0 \in X \), the function \( (\mu, x) \to S_n(F_\mu, x_0, x) \) is measurable from \([C_\infty \times [0,1), \sigma(C_\infty) \times \sigma[0,1)\) to the Borel line. If \( J \) is an interval, then \( R_{n,J,x_0} : \mu \to \sup_{x \in J, x_0 < x < 1} | F_\mu(x) - S_n(F_\mu, x_0, x) | \) is measurable on \((C_\infty, \sigma(C_\infty))\), since \( x \) can be restricted to rational values. Therefore, the
set $A(x_0, J)$ of $\mu \in C_\infty$ with $\lim_{n \to \infty} R_{n,j,a_0}(\mu) = 0$ is in $\sigma(C_\infty)$. The set of $\mu$ with $F_\mu$ analytic on $[0, 1)$ is

$$\bigcap_{h=1}^\infty \bigcap_{k=h}^{2^{k-2^{k-h-1}}} \bigcap_{j=0}^{2k-2^{k-h-1}} A\left(j/2^k, [(j - 1)/2^k, (j + 1)/2^k]\right).$$

Let $Pr$ be the set of $\mu$ in $P$ which are continuous, singular with respect to Lebesgue measure, and assign positive measure to all nonempty open sets.

4.7. The set $Pr$ is a dense $G_2$ in $P$.

**Proof.** (3.14), (3.20), (3.13).

According to (Saks, 1937, Chapter IV), if $\mu \in Pr$, then $F_\mu$ is differentiable with derivative 0 on a set of Lebesgue measure 1, and differentiable with derivative $\infty$ on a set of $\mu$-measure 1. Topologically speaking, however, $F_\mu$ is differentiable essentially nowhere:

4.8 THEOREM. The set of pairs $(x, \mu)$ with $F_\mu^* (x) = \infty$ and $F_{\mu^*}(x) = 0$ is a $G_3$ in $[0, 1) \times Pr$. Each of its section is dense.

**Proof.** Let $W$ be the set of pairs $(x, \mu)$ in $[0, 1) \times Pr$ with $F_{\mu^*}(x) = 0$, and $W^*$ the set with $F_{\mu^*}(x) = \infty$. It is enough to prove that $W$ and $W^*$ are $G_3$'s with dense sections.

The complement of $W$ in $[0, 1) \times Pr$ is $\bigcup_{n=1}^\infty C_n$, where $C_n$ is the intersection over all rational $s$ in $[0, 1)$ of $\{(x, \mu) : 0 \leq x < 1, \mu \in Pr$, and either $x \geq s$ or $F_\mu(s) - F_\mu(x) \geq n^{-\nu}(s - x)\}$. Since each $C_n$ is closed, $W$ is a $G_3$. Being disjoint from the dense set on which $F_\mu$ has zero derivative, the section of $C_n$ by $\mu$ in $Pr$ has no interior. The section of $C_n$ by $x$ in $[0, 1)$ has no interior because, for $\mu$ in $Pr$, arbitrarily small translates modulo 1 of $\mu$ have distribution functions with 0 derivative at $x$. Then the sections of $W$ are dense according to Baire's category argument.

The similar proof for $W^*$ is omitted.

There is, of course, an analogous theorem for derivatives from the left.

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Homer Franklin Bechtell, Jr., *Pseudo-Frattini subgroups* ........................................ 1129
Thomas Kelman Boehme and Andrew Michael Bruckner, *Functions with convex means* .......................................................... 1137
Lutz Bungart, *Boundary kernel functions for domains on complex manifolds* ............ 1151
L. Carlitz, *Rings of arithmetic functions* ................................................................. 1165
D. S. Carter, *Uniqueness of a class of steady plane gravity flows* ............................ 1173
Richard Albert Dean and Robert Harvey Oehmke, *Idempotent semigroups with distributive right congruence lattices* .............................................. 1187
Lester Eli Dubins and David Amiel Freedman, *Measurable sets of measures* .......... 1191
L. Carlitz, *Rings of arithmetic functions* ................................................................. 1165
D. S. Carter, *Uniqueness of a class of steady plane gravity flows* ............................ 1173
Richard Albert Dean and Robert Harvey Oehmke, *Idempotent semigroups with distributive right congruence lattices* .............................................. 1187
Lester Eli Dubins and David Amiel Freedman, *Measurable sets of measures* .......... 1191
L. Carlitz, *Rings of arithmetic functions* ................................................................. 1165
D. S. Carter, *Uniqueness of a class of steady plane gravity flows* ............................ 1173
Richard Albert Dean and Robert Harvey Oehmke, *Idempotent semigroups with distributive right congruence lattices* .............................................. 1187
Lester Eli Dubins and David Amiel Freedman, *Measurable sets of measures* .......... 1191