

Pacific Journal of Mathematics

NONLINEAR FUNCTIONALS ON $C([0, 1] \times [0, 1])$

JOHN ROBERT BAXTER AND RAFAEL VAN SEVEREN CHACON

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Let M be a compact Hausdorff space. Let $\mathcal{C}(M)$ denote the Banach space of continuous functions f on M . We are interested in functionals Φ on $\mathcal{C}(M)$ with the following properties:

- (i) $|\Phi(f)| \leq \|f\|$ for every $f \in \mathcal{C}(M)$,
- (ii) $\Phi(f + g) = \Phi(f) + \Phi(g)$ whenever $fg = 0$,
- (iii) $\Phi(f + \alpha) = \Phi(f) + \alpha$ for every $f \in \mathcal{C}(M)$ and every real number α .

It was shown in [1] that any Φ which has properties (i), (ii), and (iii) is actually a continuous linear functional, in the particular case that $M = [0, 1]$. Thus in this case we can represent Φ by $\Phi(f) = \int f(x)\mu(dx)$ for some measure on M . It is the purpose of this paper to show that such a representation is not possible when $M = [0, 1] \times [0, 1]$, because there exist nonlinear functionals Φ which have properties (i), (ii), and (iii). We construct two classes of examples. The first class admits of a simple geometric interpretation. The examples in the second, and larger, class are defined less directly, using transfinite induction.

The general case, when M is an arbitrary compact Hausdorff space, can be carried to $M = [0, 1] \times [0, 1]$, in the following sense: Fix f and g in $\mathcal{C}(M)$. Let I_1 and I_2 be compact intervals containing $f(M)$ and $g(M)$ respectively. For any functional Φ on $\mathcal{C}(M)$, we can define Φ^* on $\mathcal{C}(I_1 \times I_2)$ by letting $\Phi^*(h) = \Phi(h(f, g))$ for each $h \in \mathcal{C}(I_1 \times I_2)$. Clearly if Φ satisfies (i), (ii), and (iii), then so does Φ^* , and a representation for Φ^* can be carried back to a representation for Φ on the algebra generated by f and g .

We prove in a forthcoming paper that conditions (i), (ii), and (iii) imply that Φ is linear provided that M is of (topological) dimension one.

2. Topological lemmas. From now on, let M denote $[0, 1] \times [0, 1]$. Let f be a fixed function in $\mathcal{C}(M)$. We can define an equivalence relation on M as follows:

$x \sim y$ means that x and y are contained in some connected set upon which f is constant.

Let A_f be the collection of equivalence classes defined by this relation.

Then $A_f = \{l \mid l \text{ is a maximal connected component of } f^{-1}(\{\alpha\}), \alpha \in R\}$.

The topology on M induces a topology on A_f as follows:

$B \subseteq A_f$ is called open if $\bigcup_{l \in B} l$ is an open set of points in M .

We will call the elements of A_f the "level curves" of f .

Let $\theta_f: M \rightarrow A_f$ be the map that sends each point x into the equivalence class l that contains x .

Then θ_f is continuous.

Hence $A_f = \theta_f(M)$ is compact and connected.

We note that if E is an open (or closed) set in M which is a union of members of A_f then $\theta_f(E)$ is open (or closed) also.

LEMMA 1. A_f is a Hausdorff space.

Proof. Fix $l \in A_f$ and $x \in l$.

For each n , let F_n denote that maximal connected component of $\{z \mid f(x) - 1/n \leq f(z) \leq f(x) + 1/n\}$ which contains x .

Clearly F_n is closed, F_n is a union of members of A_f , and $l \subseteq F_n$, for every n .

Hence $l \subseteq \bigcap_{n=1}^{\infty} F_n$.

But a decreasing sequence of connected sets in a Hausdorff space has a connected intersection. Since f is constant on the connected set $\bigcap_{n=1}^{\infty} F_n$, therefore $l \supseteq \bigcap_{n=1}^{\infty} F_n$, so $l = \bigcap_{n=1}^{\infty} F_n$.

Hence $\bigcap_{n=1}^{\infty} \theta_f(F_n) = \{l\}$.

For each n , let G_n denote that maximal connected component of $\{z \mid f(x) - 1/n < f(z) < f(x) + 1/n\}$ which contains x .

Clearly G_n is open, G_n is a union of members of A_f , and $l \subseteq G_n$, for every n .

Hence $\theta_f(G_n)$ is an open set containing l , for each n .

Also $\bigcap_{n=1}^{\infty} \overline{\theta_f(G_n)} \subseteq \bigcap_{n=1}^{\infty} \theta(F_n) = \{l\}$.

This proves Lemma 1.

Let l be in A_f . Let x be in l . Let G be any open set in A_f containing l . Then $\theta_f^{-1}(G)$ is an open set containing x . Let H be that maximal connected component of $\theta_f^{-1}(G)$ which contains x . Then H is a union of members of A_f , because $\theta_f^{-1}(G)$ is. Hence $\theta_f(H)$ is an open, connected subset of G , containing l . This shows that A_f is locally connected.

LEMMA 2. For any connected set C in A_f , $\theta_f^{-1}(C)$ is connected.

Proof. Let F_1 and F_2 be closed sets in M , such that $F_1 \cup F_2 \supseteq \theta_f^{-1}(C)$ and $F_1 \cap F_2 \cap \theta_f^{-1}(C) = \emptyset$.

Then any equivalence class l in C must lie entirely in F_1 or F_2 but not both, because l is connected.

Hence $\theta_f(F_1) \cap \theta_f(F_2) \cap C = \emptyset$.

Since $\theta_f(F_1) \cup \theta_f(F_2) \cong C$ and C is connected, at least one of $\theta_f(F_1)$, $\theta_f(F_2)$ must be \emptyset . This proves Lemma 2.

DEFINITION 1. Let a and b be points in a topological space X . A set E in X is said to separate a and b if a and b do not lie in a connected component of $X - E$.

LEMMA 3. Let E be a set in M which separates two points a and b . Then E contains a connected subset F which separates a and b .

Proof. This is a special case of Theorem 1 in [2], §57 III, page 438.

LEMMA 4. Let D be a set in A_f which separates two points l and k . Then D contains a connected set C which separates l and k .

Proof. Choose $x \in l$ and $y \in k$.

Let $E = \theta_f^{-1}(D)$. Then E separates x and y in M , since θ_f is continuous.

Hence by Lemma 3, E contains a connected subset F which separates x and y .

Let $C = \theta_f(F)$.

Then C separates l and k by Lemma 2.

This proves Lemma 4.

DEFINITION 2. Let S be the unit circle in \mathbf{R}^2 . A topological space which is homeomorphic to S is called a simple closed curve.

LEMMA 5. A_f does not contain a simple closed curve.

Proof. Let $\varphi: S \rightarrow A_f$ be continuous.

We will show that φ is not a homeomorphism.

Let g be the unique function on A_f such that $g \circ \theta_f = f$. Then g is clearly continuous. Furthermore, if C is a connected set in A_f upon which g is constant, we see by Lemma 2 that C must consist of one point.

Let $H = \varphi(S)$.

H is connected. If g is constant on H , then H is a one point set, and we are done. Thus we may assume that there exist points l and k in H such that $g(l) = \alpha < g(k) = \beta$.

Choose γ such that $\alpha < \gamma < \beta$.

Then clearly $g^{-1}(\{\gamma\})$ separates l and k .

Hence by Lemma 4 there must exist a connected set $C \subseteq g^{-1}(\{\gamma\})$ such that C separates l and k . Thus l and k are separated by a

single point. It is clear that this would not be possible if H were homeomorphic to S , so Lemma 5 is proved.

LEMMA 6. *Let K and L be two compact, connected subsets of A_f . Then $K \cap L$ is compact and connected.*

Proof. Follows from Lemma 5 and Theorem 1 in [2], §51 VI, page 300.

If we consider a continuous function f on a general topological space M , and form the space A_f of level curves of f , then Lemmas 5 and 6 no longer hold. For example, if M is the unit circle, we can find a function f such that A_f is homeomorphic to M .

3. Construction of functionals. As before, let M denote $[0,1] \times [0,1]$.

Let us suppose that for each $f \in \mathcal{C}(M)$ we have chosen a level curve $l_f \in A_f$. Then we can define a functional Φ as follows:

$$(1) \quad \Phi(f) = f(x), \text{ any } x \in l_f.$$

We shall define the mapping $f \rightarrow l_f$ later in such a way that

$$(2) \quad \forall f, g \in \mathcal{C}(M), l_f \cap l_g \neq \emptyset.$$

LEMMA 1. *If (2) holds, then Φ has properties (i), (ii), and (iii) of §1.*

Proof. (i) is clear.

For (ii), we note first that if $fg = 0$ then both f and g are constant on l_{f+g} . Since $l_{f+g} \cap l_f \neq \emptyset$, we must have $l_{f+g} \subseteq l_f$. Similarly $l_{f+g} \subseteq l_g$.

Let x be a point in l_{f+g} . Then $x \in l_f$ and $x \in l_g$. Hence $\Phi(f+g) = f(x) + g(x)$, $\Phi(f) = f(x)$, and $\Phi(g) = g(x)$. This proves (ii).

For (iii), we see similarly that $l_{f+g} = l_f$, and the proof follows.

Let D be a fixed closed, connected set in M . Let z be a fixed point in M . For any fixed f in $\mathcal{C}(M)$, let $\theta_f(D) = C$, where θ is the map defined in §2. We then have that C is a closed, connected set in A_f .

Let $\varphi_1: [0,1] \rightarrow M$ and $\varphi_2: [0,1] \rightarrow M$ be any two continuous maps such that $\varphi_1(0) = \varphi_2(0) = z$, $\varphi_1(1) \in D$, $\varphi_2(1) \in D$.

Let

$$t_1 = \inf \{t \mid \theta_f(\varphi_1(t)) \in C\},$$

$$t_2 = \inf \{t \mid \theta_f(\varphi_2(t)) \in C\}.$$

LEMMA 2. $\theta_f(\varphi_1(t_1)) = \theta_f(\varphi_2(t_2))$.

Proof. Let $L_1 = \theta_f(\varphi_1([0, t_1]))$. Let $L_2 = \theta_f(\varphi_2([0, t_2]))$.

Then L_1 and L_2 are closed, connected sets in A_f .

$L_1 \cap C = \theta_f(\varphi_1(t_1))$, by the definition of t_1 . Similarly $L_2 \cap C = \theta_f(\varphi_2(t_2))$.

Thus $L_1 \cup C$ and $L_2 \cup C$ are connected sets.

By Lemma 6 of §2, $(L_1 \cup C) \cap (L_2 \cup C)$ is connected. That is, $(L_1 \cap L_2) \cup C$ is connected.

Hence $L_1 \cap L_2 \cap C \neq \emptyset$.

Hence $\{\theta_f(\varphi_1(t_1))\} \cap \{\theta_f(\varphi_2(t_2))\} \neq \emptyset$.

This proves Lemma 2.

DEFINITION 1. For each $f \in \mathcal{E}(M)$ we will define l_f to be the unique element $\theta_f(\varphi_1(t_1))$ described above.

Intuitively, one may regard $\theta_f(D)$ as being a collection of hairs covering D . Suppose that one releases a bug from z and allows it to crawl to D . The first hair that it reaches is called l_f . Lemma 2 shows that this definition does not depend on the path of the bug.

Let U_f denote the maximal connected component of z in $M - l_f$. If $z \in l_f$ let $U_f = \emptyset$. Let V_f denote the union of the other components of $M - l_f$.

LEMMA 3. $U_f \cap D = \emptyset$.

Proof. If $z \in l_f$, the result is trivial. Otherwise, suppose there exists a point $y \in D \cap U_f$. Since U_f is open and connected, we can find $\varphi: [0, 1] \rightarrow U_f$ such that φ is continuous, $\varphi(0) = z$, and $\varphi(1) = y$.

Let $t_0 = \inf \{t \mid \theta_f(\varphi(t)) \in C\}$.

Since $\varphi(t_0) \in U_f$, clearly $\theta_f(\varphi(t_0)) \neq l_f$. This contradicts Lemma 2, so our assumption that there exists a point $y \in D \cap U_f$ must be false. This proves Lemma 3.

LEMMA 4. Let f and g be in $\mathcal{E}(M)$.

Then $l_f \cap l_g \neq \emptyset$.

Proof. Suppose $l_f \cap l_g = \emptyset$. Since l_f contains points in D , l_f is not completely contained in U_g . Hence $l_f \cap U_g = \emptyset$, or in other words $l_f \subseteq V_g$, since l_f is connected. Similarly $l_g \subseteq V_f$. Hence $[V_f \cup V_g] \cup [U_f \cap U_g] = M$. Since M is connected, and $V_f \cup V_g \neq \emptyset$, we must have $U_f \cap U_g = \emptyset$. Hence z is not in both U_f and U_g . Suppose $z \notin U_f$. Then $z \in l_f$. Hence $z \notin U_g$. Hence $z \in l_g$. This contradicts our assumption $l_f \cap l_g = \emptyset$, so Lemma 4 is proved.

EXAMPLE 1. Let l_f be chosen as in Definition 1. Let \emptyset be defined

by equation (1). It follows from Lemma 4 and Lemma 1 that Φ satisfies (i), (ii), and (iii) of §1.

THEOREM 1. *Suppose $z \notin D$, and D contains more than one point. Then Φ is nonlinear.*

Proof. It is easy to see that two continuous maps $\varphi_1: [0, 1] \rightarrow M$ and $\varphi_2: [0, 1] \rightarrow M$ can be found such that $\varphi_1(0) = \varphi_2(0) = z$, $\varphi_1(1) \in D$, $\varphi_2(1) \in D$, $\varphi_1(1) \neq \varphi_2(1)$, $\varphi_1(t) \notin D$ for $t < 1$, $\varphi_2(t) \notin D$ for $t < 1$.

Choose $f, g \in \mathcal{C}(M)$ such that $f = 0$ on $\varphi_2([0, 1])$, $g = 0$ on $\varphi_1([0, 1])$, and $f + g \geq 1$ on D .

Then $\Phi(f) = 0$, $\Phi(g) = 0$, but $\Phi(f + g) \geq 1$.

We will now describe a more general way of defining the map $f \rightarrow l_f$ so that equation (2) is satisfied.

LEMMA 5. *Let f be in $\mathcal{C}(M)$. Let H be a collection of closed, connected sets in A_f . Suppose for every F_1 and F_2 in H that $F_1 \cap F_2$ is nonempty. Then $\bigcap_{F \in H} F$ is nonempty.*

Proof. First, assume H has three elements, F_1, F_2 , and F_3 . We will show that $F_1 \cap F_2 \cap F_3 \neq \emptyset$.

Since $F_1 \cap F_2 \neq \emptyset$, therefore $F_1 \cup F_2$ is connected. Similarly $F_1 \cup F_3$ is connected.

By Lemma 6 of §2, $(F_1 \cup F_2) \cap (F_1 \cup F_3)$ is connected. That is, $F_1 \cup [F_2 \cap F_3]$ is connected. Hence $F_1 \cap F_2 \cap F_3 \neq \emptyset$.

Now assume that Lemma 5 has been proved when H has n elements. Suppose H has $n + 1$ elements, F_1, F_2, \dots, F_{n+1} .

Let $K_i = F_i \cap F_{n+1}$, $i = 1, \dots, n$.

By Lemma 6 of §2, the K_i are closed and connected.

By Lemma 5 with $n = 3$, for every i and j we have $K_i \cap K_j \neq \emptyset$.

Hence by our inductive assumption $K_1 \cap K_2 \cap \dots \cap K_n \neq \emptyset$. But $K_1 \cap \dots \cap K_n = F_1 \cap \dots \cap F_{n+1}$.

Thus we have proved Lemma 5 for the case that H has $n + 1$ elements.

Hence by induction Lemma 5 is true for any finite collection H .

This implies that any arbitrary H has the finite intersection property. Lemma 5 follows by the compactness of A_f .

LEMMA 6. *Let Γ be a map whose domain is a certain subset S of $\mathcal{C}(M)$, such that $\Gamma(f) \in A_f$ for each $f \in S$, and such that for each f and g in S , $\Gamma(f) \cap \Gamma(g) \neq \emptyset$. Let h be in $\mathcal{C}(M)$, h not in S . Then we can define $\Gamma(h) \in A_h$ in such a way that for every $f \in S$, $\Gamma(f) \cap \Gamma(h) \neq \emptyset$.*

Proof. Let $H = \{\theta_h(\Gamma(f)), f \in S\}$.

Each set $\theta_h(\Gamma(f))$ is a closed, connected subset of A_h . For every f and g in S ,

$$\theta_h(\Gamma(f)) \cap \theta_h(\Gamma(g)) \cong \theta_h(\Gamma(f) \cap \Gamma(g)) \neq \emptyset .$$

By Lemma 5,

$$\bigcap_{f \in S} \theta_h(\Gamma(f)) \neq \emptyset .$$

Choose any $l \in \bigcap_{f \in S} \theta_h(\Gamma(f))$, and call it $\Gamma(h)$.

For each $f \in S$, $l \in \theta_h(\Gamma(f))$, so $l \cap \Gamma(f) \neq \emptyset$.

This proves Lemma 6.

EXAMPLE 2. Using Lemma 6 and Zorn's lemma, we can start with any map Γ of the sort described in Lemma 6, and extend it to all of $\mathcal{C}(M)$ in such a way that for any f and g in $\mathcal{C}(M)$, $\Gamma(f) \cap \Gamma(g) \neq \emptyset$. Let l_f be defined to be $\Gamma(f)$ for each $f \in \mathcal{C}(M)$. Let Φ be defined as before, using equation (1). Once again by Lemma 1, Φ has properties (i), (ii), and (iii).

We could take our original domain S for Γ to consist of the three functions x , y , and $x + y$ where x and y are the usual coordinates on M . Let $\Gamma(x)$ = the line joining $(0, 0)$ and $(0, 1)$. Let $\Gamma(y)$ = the line joining $(0, 0)$ and $(1, 0)$. Let $\Gamma(x + y)$ = the line joining $(0, 1)$ and $(1, 0)$ and $(1, 0)$. Clearly $\Phi(x) = \Phi(y) = 0$, but $\Phi(x + y) = 1$, so Φ is nonlinear.

We note that all the functionals constructed are monotone and continuous. This may be verified directly without too much difficulty.

It is a pleasure to acknowledge our indebtedness to Professors A. Brunel and M. Keane for helpful discussions on this topic.

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Received July 5, 1972 and in revised form October 20, 1972.

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The *Pacific Journal of Mathematics* is issued monthly as of January 1966. Regular subscription rate: \$48.00 a year (6 Vols., 12 issues). Special rate: \$24.00 a year to individual members of supporting institutions.

Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley, California, 94708.

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

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.), 270, 3-chome Totsuka-cho, Shinjuku-ku, Tokyo 160, Japan.

* C. R. DePrima California Institute of Technology, Pasadena, CA 91109, will replace J. Dugundji until August 1974.

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Pacific Journal of Mathematics

Vol. 48, No. 2

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