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A NOTE ON THE COMPLETENESS OF L_q

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There is a connection between the completeness of L_q and the completeness of the metric space of all sets of finite measure (see [1]). It has been shown in [2] that the completeness of the measure space can be formulated and proved by means of some properties of the families of sets of "small measure". We use a similar method in the present paper to prove a generalization of an L_q -completeness theorem.

First we introduce a sequence $\{G_n\}_{n=0}^\infty$ of sets of extended real valued measurable functions defined on a set S and satisfying some axioms. An example of such a sequence is the following. Let (S, Σ, μ) be a finite measurable algebra, $G_0 = \{f\text{-measurable, } \int_S |f|^q d\mu < \infty, G_n = \{f, f \in G_0, \int_S |f|^q d\mu < 2^{-n}\}$.

The operations $f + g, \alpha f$ etc. are defined as usually, only we put $\infty + (-\infty) = (-\infty) + (\infty) = 0, 0 \cdot \infty = 0$. Hence we list the axioms:

- I. If $f \in G_n$, then $|f| \in G_n, n = 0, 1, 2, \dots$
- II. If $f \in G_m, g$ is a measurable function such that $|g| \leq f$ on S , then also $g \in G_n$.
- III. If $f \in G_{n+1}, g \in G_{n+1}$, then $f + g \in G_n, f + g \in G_0$ for $f, g \in G_0$.
- IV. If $f_n \in G_0, n = 1, 2, 3, \dots, f_n \nearrow f, f_{n+1} - f_n \in G_n$, then also $f \in G_0$ ($f_n \nearrow f$ if $f_n(x) \leq f_{n+1}(x)$ and $\lim_{n \rightarrow \infty} f_n(x) = f(x)$ for every $x \in S$).
- V. If $\{\alpha_n\}_{n=1}^\infty$ is a sequence of real valued constant functions and $\lim_{n \rightarrow \infty} \alpha_n = 0$, then to any n there is m such that the constant function $f(x) = \alpha_m, x \in S$, belongs to G_n .
- VI. For every real nonzero constant λ and positive integer n there exists an index m such that $f \in G_m$, implies $\lambda f \in G_n ((\lambda f)(x) = \lambda f(x)$ for every $x \in S$).
- VII. If $f_n \rightarrow f$ (i. e. for every $x \in S \lim_{n \rightarrow \infty} f_n(x) = f(x)$), $f_n \in G_{k+1}$ for $n = 0, 1, 2, \dots$, then $f \in G_k$.

VIII. If $f \in G_0$, $M = \{x : |f(x)| < \infty\}$ and g measurable, $g \cdot \chi_M \in G_i$, then $g \in G_i$.

Theorem. Let $q \geq 1$, $A = \{f \in G_0, |f|^q \in G_0\}$, $U_n = \{(f, g) : |f - g|^q \in G_n\}$ ($n = 0, 1, 2, \dots$) and $\mathcal{B} = \{U_n\}_{n=0}^\infty$. Then (A, \mathcal{B}) is a complete uniform pseudometrizable space. Furthermore, there is a translation invariant pseudometric d on A such that d and \mathcal{B} generate the same uniformity on A , and $\lambda \in \mathcal{R}, \{f_n\}_{n=1}^\infty$ in A , $d(f_n, 0) \rightarrow 0$ imply $d(\lambda f_n, 0) \rightarrow 0$.

Proof. Let $q > 1$.

We prove the completeness of (A, \mathcal{B}) . The base \mathcal{B} of A is countable. Hence A is complete if every Cauchy sequence is convergent (see [3]). Let $f_n \xrightarrow{q} f$ denote the convergence in (A, \mathcal{B}) . It means: $f \in A$ and to every k there exists N_0 such that $(f_n, f) \in U_k$ for $n \geq N_0$. A sequence $\{f_n\}_{n=1}^\infty$ is Cauchy in (A, \mathcal{B}) if for each k there exists N such that $(f_n, f_m) \in U_k$ for $n, m \geq N$.

Let $\{f_n\}_{n=1}^\infty$ be a Cauchy sequence in (A, \mathcal{B}) and let $i \geq 1$ be given. By V there is $\lambda > 0$ such that

$$(1) \quad \frac{1}{p} \lambda^{p-1} \in G_{i+1}, \quad \text{where } p = \frac{q}{q-1}.$$

By VI there is m_i such that

$$(2) \quad (\lambda q)^{-1} G_{m_i} \subset G_{i+1}.$$

Since $\{f_n\}_{n=1}^\infty$ is Cauchy, there exists k'_i such that

$$(3) \quad (f_n, f_m) \in U_{m_i} \text{ for all } n, m \geq k'_i.$$

From (2) and (3) it follows that

$$(4) \quad (\lambda q)^{-1} |f_n - f_m|^q \in G_{i+1} \text{ for all } n, m \geq k'_i.$$

The inequality

$$a \cdot b \leq \frac{a^p}{p} + \frac{b^q}{q} \quad (a, b \geq 0)$$

implies ($a = \lambda, b = |f_n(x) - f_m(x)|, x \in S$):

$$(5) \quad |f_n - f_m| \leq (\lambda q)^{-1} |f_n - f_m|^q + \frac{1}{p} \lambda^{p-1} \quad (n, m \geq k'_i).$$

But (1), (4), (5), III and II imply

$$(6) \quad f_n - f_m \in G_i \text{ for all } n, m \geq k'_i.$$

Let $\{k_i\}_{i=1}^\infty$ be a strictly increasing sequence of integers such that $k_i \geq k'_i$ (for example, $k_i = \max\{k'_1, \dots, k'_i\} + 1$). Then (6) implies $f_{k_{i+1}} - f_{k_i} \in G_i$ ($i \geq 1$), since $k_{i+1} > k_i \geq k'_i$.

Put now $h_0 = |f_{k_1}|$, $h_i = |f_{k_{i+1}} - f_{k_i}|$, $i = 1, 2, \dots$. Then $\sum_{i=0}^n h_i \nearrow \sum_{i=0}^{\infty} h_i$, $h_n = \sum_{i=0}^n h_i - \sum_{i=0}^{n-1} h_i \in G_n$, hence $\sum_{i=0}^{\infty} h_i \in G_0$ according to IV. Finally define

$$f(x) = f_{k_1}(x) + \sum_{i=1}^{\infty} (f_{k_{i+1}}(x) - f_{k_i}(x)),$$

if $\sum_{i=0}^{\infty} h_i(x)$ converges and

$$f(x) = 0$$

in the opposite case. Then f is a measurable function, for which $|f| \leq \sum_{i=0}^{\infty} h_i \in G_0$,

hence $f \in G_0$ according to II. Put $M = \{x: \sum_{i=0}^{\infty} h_i(x) < \infty\}$. Evidently $f_{k_i} \cdot \chi_M \rightarrow f \cdot \chi_M$. According to VII and to VIII $f_{k_i} \xrightarrow{q} f$. Now it is not difficult to prove that $|f|^q \in G_0$ and also $f_n \xrightarrow{q} f$.

The base \mathcal{B} gives on A a base of neighbourhoods of 0, which form a topology on A ; the discrete product of these neighbourhoods forms a topology on $A \times A = \{(x, y) : x \in A, y \in A\}$. Since the function $f(x, y) = x + y$ from $A \times A$ into A is a continuous function (III) and the function $g(\alpha, x) = \alpha x$ from $\mathcal{R} \times A = \{(\alpha, x), \alpha\text{-real number}, x \in A\}$ into A is a continuous function too, A is a linear topological space. One can easily define on A a translation invariant pseudometric d , such that d generates the same uniformity on A as \mathcal{B} , and the following holds true: for every sequence $\{f_n\}_{n=0}^{\infty}$ of elements of A , if $d(f_n, 0) \rightarrow 0$, then $d(\lambda f_n, 0) \rightarrow 0$ for every real number λ ([4,5]).

In a case $q = 1$ the proof is simple.

Let us remark that the space A needs not be separated.

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