

# Werk

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# **Kontakt/Contact**

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## UNIVERSITAS COMENIANA ACTA MATHEMATICA UNIVERSITATIS COMENIANAE XLVIII—XLIX — 1986

# ON THE KOLMOGOROV CONSISTENCY THEOREM FOR RIESZ SPACE VALUED MEASURES

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Let I be an index set such that for every finite non-empty  $\alpha \subset I$ ,  $\alpha = \{i_1, ..., i_n\}$  there is a Borel probability measure  $\mu_{\alpha} : B_n \to R$ . If the measures  $(\mu_{\alpha})_{\alpha \subset I}$  form a consistent system of measures, then the classical Kolmogorov theorem states that on the space  $R^I$  there is a measure  $\mu$  such that  $\mu(\pi_{\alpha}^{-1}(E)) = \mu_{\alpha}(E)$  for every finite  $\alpha \subset I$ ,  $E \in B$ . In the paper we prove a generalization of the theorem in the case that  $\mu_{\alpha} : B_n \to X$ , where X is a Riesz space (i.e. a linear lattice) of some type.

# 1. Compact approximation

- 1.1 Definition. A linear space X will be called a Riesz space if
- a) X is a lattice
- b) for any  $x, y \in X$  such that  $x \le y$ , any  $z \in X$  and any  $c \in R$ ,  $c \ge 0$  it is  $x + z \le y + z$ ,  $c \cdot x \le c \cdot y$ .
- **1.2 Definition.** Let M be a set,  $A \subset 2^M$  be an algebra and X be a Riesz space. A function  $\mu: A \to X$  will be called an X-valued content, if
  - (i)  $\mu(\emptyset) = 0$
  - (ii) For any set  $E \in A$  it is  $\mu(E) \ge 0$ .
- (iii) For any sets  $E_i \in A$  (i = 1, 2, ...) such that  $E_n \cap E_m = \emptyset$   $(n \neq m)$  and for any positive integer k it holds

$$\mu\left(\bigcup_{i=1}^{k} E_{i}\right) = \sum_{i=1}^{k} \mu(E_{i}) \qquad \text{(additivity)}$$

- **1.3 Definition.** Let M be a set,  $A \subset 2^M$  be an algebra and X be a Riesz space. An X-valued content  $\mu: A \to X$  will be called an X-valued measure, if
- (iv) for arbitrary sets  $F_i \in A$  (i = 1, 2, ...) such that  $E_n \cap E_m = \emptyset$   $(n \neq m)$  it holds

$$\mu\left(\bigcup_{i=1}^{\infty} E_i\right) = \bigvee_{n=1}^{\infty} \sum_{i=1}^{n} \mu(E_i) \qquad (\sigma\text{-additivity})$$

 $\mu$  will be called a continuous X-valued content, if

(v) for arbitrary sets  $E_i \in A$  (i = 1, 2, ...) such that  $E_{i+1} \subset E_i$  (i = 1, 2, ...) and  $\bigcap_{i=1}^{\infty} E_i = \emptyset$ , it is

$$\bigwedge_{i=1}^{\infty} \mu(E_i) = 0 \qquad \text{(continuity)}$$

1.4 Remark. A Riesz space X will be called  $\sigma$ -complete, if any non-empty, countable, bounded set has the supremum and the infimum. X is weakly  $\sigma$ -distributive, if it is true:

$$(a_{ij})_{ij}$$
 bounded,  $a_{ij} > 0$   $(j \to \infty, i = 1, 2, ...) \Rightarrow$   
  $\Rightarrow \bigwedge_{\varphi \in N^N} \bigvee_{i=1}^{\infty} a_{i, \varphi(i)} = 0$ 

It is easy to prove the following lemma:

**Lemma A.** Let X be a  $\sigma$ -complete, weakly  $\sigma$ -distributive Riesz space. Let  $\{a_{nij}\}_{n,i,j=1}^{\infty}$  be a bounded sequence such that  $a_{nij} \searrow 0$   $(j \to \infty, i = 1, 2, ..., n = 1, 2, ...)$ . Then to any  $a \in X$ , a > 0 there exists a bounded sequence  $\{a_{ij}\}_{ij=1}^{\infty} a_{ij} \searrow 0$   $(j \to \infty, i = 1, 2, ...)$  such that for any  $\varphi: N \to N$  it is

$$a \wedge \sum_{n=1}^{\infty} \bigvee_{i=1}^{\infty} a_{ni\varphi(i+n)} \leq \bigvee_{i=1}^{\infty} a_{i\varphi(i)}$$

(Proof: See [4] Proposition 3.)

**1.5 Lemma.** Let M be a set,  $A \subset 2^M$  be an algebra, X be a  $\sigma$ -complete Riesz space and  $\mu: A \to X$  be an X-valued content. Then  $\mu$  is an X-valued measure if and only if it is a continuous X-valued content.

Proof. (⇒)

Let  $\{E_i\}_{i=1}^{\infty}$  be a sequence such that  $E_{i+1} \subset E_i$ ,  $E_i \in A$  (i = 1, 2, ...) and  $\bigcap_{i=1}^{\infty} E_i = \emptyset$ . Put  $F_i = E_i - E_{i+1}$  (i = 1, 2, ...). Evidently  $F_n \cap F_m = \emptyset$   $(n \neq m)$ , hence

$$\mu\left(\bigcup_{i=1}^{\infty} F_i\right) = \bigvee_{n=1}^{\infty} \sum_{i=1}^{n} \mu(F_i)$$

Further  $E_1 = \bigcup_{n=1}^{\infty} F_n$  and

$$0 = \mu \left(E_1 - \bigcup_{i=1}^{\infty} F_i\right) = \mu(E_1) - \mu \left(\bigcup_{i=1}^{\infty} F_i\right) =$$

$$= \mu(E_1) - \bigvee_{n=1}^{\infty} \sum_{i=1}^{n} \mu(F_i) = \bigwedge_{n=1}^{\infty} \left( \mu(E_i) - \sum_{i=1}^{n} \mu(F_i) \right) =$$

$$= \bigwedge_{n=1}^{\infty} \left( \mu(E_1) - \left( \mu(E_1 \backslash E_n) \right) \right) = \bigwedge_{n=1}^{\infty} \mu(E_n)$$

$$(\Leftarrow)$$

Let  $\{E_{i}\}_{i=1}^{\infty}$  be a sequence such that  $E_i \in A$  (i = 1, 2, ...),  $E_n \cap E_m = \emptyset$   $(n \neq m)$  and  $E = \bigcup_{i=1}^{\infty} E_i \in A$ . Denote

$$F_n = E - \bigcup_{i=1}^n E_i$$
  $(n = 1, 2, ...).$ 

Then  $F_n \in A$ ,  $F_{n+1} \subset F_n$  (n = 1, 2, ...) and  $\bigcap_{n=1}^{\infty} F_n = \emptyset$ , hence

$$0 = \bigwedge_{n=1}^{\infty} \mu(F_n) = \bigwedge_{n=1}^{\infty} \mu\left(E - \bigcup_{i=1}^{n} E_i\right) = \bigwedge_{n=1}^{\infty} \left(\mu(E) - \mu\left(\bigcup_{i=1}^{n} E_i\right)\right) =$$

$$= \mu(E) - \bigvee_{n=1}^{\infty} \left(\sum_{i=1}^{n} \mu(E_i)\right)$$

Hence

$$\mu(E) = \mu\left(\bigcup_{i=1}^{\infty} E_i\right) = \bigvee_{n=1}^{\infty} \left(\sum_{i=1}^{n} \mu(E_i)\right).$$

Q.E.D.

**1.6 Definition.** Let M be a set  $\mathscr{A} \subset 2^M$  be an algebra, X be a Riesz space and  $\mu$ :  $A \to X$  be an X-valued content. A system  $\mathscr{C} \subset \mathscr{A}$  approximates a set  $B \in \mathscr{A}$ , if there exists a bounded sequence  $\{a_{ij}\}_{i,j=1}^{\infty}$  such that  $a_{ij} \searrow 0$   $(j \to \infty, i = 1, 2, ...)$  and such that to any  $\varphi: N \to N$  there exists  $C \in \mathscr{C}$ ,  $C \subset B$  and

$$\mu(B-C) \leq \bigvee_{i=1}^{\infty} a_{i\varphi(i)}$$

The system  $\mathscr C$  approximates a system  $\mathscr B \subset \mathscr A$ , if it approximates each set  $B \in \mathscr B$ .

**1.7 Definition.** Let M be a set,  $\mathscr{A} \subset 2^M$  be an algebra, X be a Riesz space and  $\mu: \mathscr{A} \to X$  be an X-valued content. A system  $\mathscr{C} \subset \mathscr{A}$  is compact, if for every sequence  $\{C_i\}_{i=1}^{\infty}$ ,  $C_i \in \mathscr{C}$  (i=1, 2, ...) such that  $\bigcap_{i=1}^{n} C_i \neq \emptyset$  (n=1, 2, ...) it is  $\bigcap_{i=1}^{\infty} C_i \neq \emptyset$ . A system  $\mathscr{B} \subset \mathscr{A}$  is compactly approximable, if there exists a compact system  $\mathscr{C} \subset \mathscr{A}$  which approximates  $\mathscr{B}$ .

1.8 Theorem (Alexandrov). Let M be a set,  $\mathscr{A} \subset 2^M$  be an algebra, X be a  $\sigma$ -complete, weakly  $\sigma$ -distributive Riesz space and  $\mu: \mathscr{A} \to X$  be an X-valued

content. Let  $\mathscr{A}$  be compactly approximable. Then  $\mu$  is continuous and hence  $\mu$  is an X-valued measure.

**Proof.** Let  $E_i \in \mathcal{A}$ ,  $E_{i+1} \subset E_i$  (i = 1, 2, ...) and  $\bigcap_{i=1}^{\infty} E_i = \emptyset$ . Since  $\mathcal{A}$  is a compactly approximable algebra, there exists a compact system  $\mathscr{C} \subset \mathcal{A}$  such that to any set  $F_n$  (n = 1, 2, ...) there exists  $C_n \subset \mathscr{C}$  such that  $C_n \subset E_n$  and  $\mu(E_n - C_n) \leq \bigvee_{i=1}^{\infty} a_{ni\varphi(i)}$ .

Since  $\bigcap_{n=1}^{\infty} E_n = \emptyset$ , then  $\bigcap_{n=1}^{\infty} C_n = \emptyset$  and it follows by the compactness of  $\mathscr{C}$  that there exists  $m \in \mathbb{Z}^+$  such that  $\bigcap_{i=1}^m C_i = \emptyset$ . Evidently  $\bigcap_{i=1}^n C_i = \emptyset$  for any n > m. Hence for any n > m it is

$$\bigcap_{k=1}^{n} E_k = \bigcap_{k=1}^{n} E_k - \bigcap_{k=1}^{n} C_k \subset \bigcup_{k=1}^{n} (E_k - C_k).$$

It follows that

$$\mu(E_n) = \mu\left(\bigcup_{k=1}^n (E_k - C_k)\right) \leq \sum_{k=1}^n \bigvee_{i=1}^\infty a_{ki\varphi(i+n)}.$$

By Lemma A to the element  $a = \mu(X)$  there exists a sequence  $\{a_{ij}\}_{i,j=1}^{\infty}$  which is bounded and such that  $a_{ij} \searrow 0$   $(j \rightarrow \infty, i = 1, 2, ...)$ . Hence

$$\mu(E_n) = \mu(X) \wedge \sum_{k=1}^n \bigvee_{i=1}^\infty a_{ki\varphi(i+n)} \leq \bigvee_{i=1}^\infty a_{i\varphi(i)}$$

for any  $\varphi: N \to N$ . Therefore

$$\bigwedge_{n=1}^{\infty} \mu(E_n) \leq \bigwedge_{\varphi \in N^N} \bigvee_{i=1}^{\infty} a_{i\varphi(i)} = 0$$

By Lemma 1.5  $\mu$  is an X-valued measure.

Q.E.D.

1.9 Lemma. Let M be a set,  $\mathscr{A} \subset 2^M$  be a  $\sigma$ -algebra, X be a  $\sigma$ -complete, weakly  $\sigma$ -distributive Riesz space and  $\mu: \mathscr{A} \to X$  be an X-valued content. Let  $\mathscr{S} \subset \mathscr{A}$  approximate  $\mathscr{B} \subset \mathscr{A}$ . Then  $\mathscr{S}^{\sigma}$  approximates  $\mathscr{B}^{\sigma}$  and  $\mathscr{S}^{\delta}$  approximates  $\mathscr{B}^{\delta}$ . ( $\mathscr{B}^{\sigma}$  is the system generated by  $\mathscr{B}$  and closed under countable unions and  $\mathscr{B}^{\delta}$  is the generated system closed under countable intersections.)

**Proof.** 1° (unions). If  $B \in \mathcal{B}^{\sigma}$ , then there exist  $B_k \in \mathcal{B}$  (k = 1, 2, ...) such that  $B = \bigcup_{k=1}^{\infty} B_k$ . To any positive integer k there exists  $\{a_{kij}\}_{i,j=1}^{\infty}$  which is bounded,  $a_{kij} \searrow 0$   $(j \to \infty, i = 1, 2, ...)$  and such that the following is true: There exist  $S_k \in \mathcal{S}$  such that  $S_k \subset B_k$  and

$$\mu(B_k - S_k) = \bigvee_{i=1}^{\infty} a_{ki\varphi(k+i)}.$$

By Lemma A (see 1.4) there exists a bounded sequence  $\{a_{ij}\}_{i,j=1}^{\infty}$  such that

$$\sum_{k} \bigvee_{i} a_{ki\varphi(k+i)} = \bigvee_{i} a_{i\varphi(i)}.$$

Further,  $S = \bigcup_{k=1}^{\infty} S_k \subset \bigcup_{k=1}^{\infty} B_k = B$  and to any  $\varphi: N \to N$ 

$$\mu(B-S) \leq \mu\left(\bigcup_{k=1}^{\infty} (B_k - S_k)\right) \leq \mu(M) \wedge \sum_{k=1}^{\infty} \bigvee_{i=1}^{\infty} a_{ki\varphi(i+k)} \leq \bigcup_{i=1}^{\infty} a_{i\varphi(i)}$$

 $2^{\circ}$  (intersections). If  $B \in \mathcal{B}^{\delta}$ , then there exist  $B_k \in \mathcal{B}$  (k = 1, 2, ...) such that  $B = \bigcap_{k=1}^{\infty} B_k$ . To any positive integer k there exists  $\{a_{kij}\}_{i,j=1}^{\infty}$ , which is bounded,  $a_{kij} \searrow 0$   $(j \to \infty, i, k = 1, 2, ...)$  and there is  $S_k \in \mathcal{S}$ ,  $S_k \subset B_k$  that for every  $\varphi: N \to N$ 

 $\mu(B_k - S_k) \leq \bigvee_{i=1}^{\infty} a_{ki\varphi(i+k)}$ 

Hence by Lemma A there exists a bounded sequence  $\{a_{ij}\}_{i,j=1}^{\infty}$  such that  $a_{ij} > 0$   $(j \to \infty, i = 1, 2, ...)$  and

$$\mu(M) \wedge \sum_{i} \bigvee_{k} a_{ki\varphi(k+i)} \leq \bigvee_{i} a_{i\varphi(i)}$$

Then  $S = \bigcap_{k=1}^{\infty} S_k \subset \bigcap_{k=1}^{\infty} B_k = B$  and

$$\mu(B-S) \leq \mu\left(\bigcup_{k=1}^{\infty} (B_k - S_k)\right) = \mu(M) \wedge \sum_{k=1}^{\infty} \bigvee_{i=1}^{\infty} a_{ki\varphi(i+k)} = \bigvee_{i=1}^{\infty} a_{i\varphi(i)}$$

for any  $\varphi: N \to N$ . Q.E.D.

- 1.10 Remark. If we assume in Lemma 1.9 that  $\mathscr{A}$  is an algebra, then we can prove that  $\mathscr{S}^{\cap}$  (the least system over  $\mathscr{S}$  closed under finite intersections) approximates  $\mathscr{S}^{\cap}$  and  $\mathscr{S}^{\cup}$  (the least system over  $\mathscr{S}$  closed under finite unions) approximates  $\mathscr{S}^{\cup}$ .
- **1.11 Lemma.** Let M be a set,  $\mathscr{A} \subset 2^M$  be an algebra, X be a Riesz space and  $\mu$ :  $\mathscr{A} \to X$  be an X-valued content. Let I be an index set. Let  $\mathscr{S}_{\alpha} \subset \mathscr{A}$  approximate  $\mathscr{B}_{\alpha} \subset \mathscr{A}$  for any  $\alpha \in I$ . Then  $\bigcup_{\alpha \in I} \mathscr{S}_{\alpha}$  approximates  $\bigcup_{\alpha \in I} \mathscr{B}_{\alpha}$ .

**Proof.** To any  $B_0 \in \bigcup_{\alpha \in I} \mathscr{B}_{\alpha}$  there exists  $\alpha_0 \in I$  such that  $B_0 \in \mathscr{B}_{\alpha_0}$ . Since  $\mathscr{S}_{\alpha_0}$  approximates  $\mathscr{B}_{\alpha_0}$ ,  $\bigcup_{\alpha \in I} \mathscr{S}_{\alpha}$  approximates  $\mathscr{B}_0$ .

1.12 Lemma. Let M be a set,  $\mathscr{A} \subset 2^M$  be an algebra, X be a  $\sigma$ -complete, weakly  $\sigma$ -distributive Riesz space,  $\mu: A \to X$  be an X-valued content. Let I be an index set. Let  $\mathscr{S}_{\alpha} \subset \mathscr{A}$  approximate  $\mathscr{B}_{\alpha} \subset \mathscr{A}$  for any  $\alpha \in I$ . Then  $\left(\bigcup_{\alpha \in I} \mathscr{S}_{\alpha}\right)^{\cap \cup}$  approximates the algebra  $\mathscr{A}\left(\bigcup_{\alpha \in I} \mathscr{B}_{\alpha}\right)$  generated by  $\bigcup_{\alpha \in I} \mathscr{B}_{\alpha}$ .

**Proof.** We shall use the next lemma (see [1], Corollary (0.2)): Let  $\{\mathscr{A}_{\alpha}; \alpha \in I\}$  be a system of subalgebras of an algebra  $\mathscr{A}$ . Then

$$\mathscr{A}\left(\bigcup_{\alpha\in I}\mathscr{A}_{\alpha}\right)=\bigcup_{b\in I_0}\left(\bigcup_{\alpha\in I_0}\mathscr{A}_{\alpha}\right)^{\cap \cup},$$

where  $J_0 = \{I_0 \subset I; I_0 \text{ is finite}\}.$ 

By Lemma 1.11 the system  $\bigcup_{a \parallel} \mathscr{S}_a$  approximates  $\bigcup_{\alpha \in I} \mathscr{B}_{a^*}$  By Lemma 1.9 the

system  $\left(\bigcup_{\alpha\in I}\mathscr{S}_{\alpha}\right)^{\cap \cup}$  approximates  $\left(\bigcup_{\alpha\in I}\mathscr{B}_{\alpha}\right)^{\cap \cup}$ , hence also

$$\mathscr{A}\left(\bigcup_{\alpha\in I}\mathscr{B}_{\alpha}\right)=\bigcup_{l_0\in J_0}\left(\bigcup_{\alpha\in I_0}\mathscr{B}_{\alpha}\right)^{\cap \cup}.$$

Q.E.D.

1.13 Corollary. Let M be a set,  $\mathscr{A} \subset 2^M$  be an algebra, X be a  $\sigma$ -complete,  $\sigma$ -distributive Riesz space and  $\mu: \mathscr{A} \to X$  be an X-valued content. Let  $\{\mathscr{B}_{\alpha}; \alpha \in I\}$  be a system of algebraically  $\sigma$ -independent algebras  $(\mathscr{B}_{\alpha} \subset \mathscr{A})$  and  $\mathscr{B}_{\alpha}$  be a compactly approximable algebra for any  $\alpha \in I$ . Then the algebra  $\mathscr{A}\left(\bigcup_{\alpha \in I} \mathscr{B}_{\alpha}\right)$  is compactly approximable.

**Proof.** Let  $\mathscr{C}_{\alpha}$  be a compact system approximating  $\mathscr{B}_{\alpha}$  for any  $\alpha$ .

- I. Then by Lemma 1.12  $\left(\bigcup_{\alpha \in I} \mathscr{C}_{\alpha}\right)^{\cap}$  approximates the algebra  $\mathscr{A}\left(\bigcup_{\alpha \in I} \mathscr{B}_{\alpha}\right)$ . By [1] Lemma (1.3), Lemma 1.4 and Theorem 1.6,  $\left(\bigcup_{\alpha \in I} \mathscr{C}_{\alpha}\right)^{\cap}$  is a compact system.
- 1.14 Theorem. Let  $\{\mathcal{A}_{\alpha}; \alpha \in I\}$  be a system of algebraically  $\sigma$ -independent algebras, X be a  $\sigma$ -complete, weakly  $\sigma$ -distributive Riesz space and

$$\mu: \mathscr{A}\left(\bigcup_{a\in I} \mathscr{A}_a\right) \to X$$

be an X-valued content. Let  $\mathcal{A}_{\alpha}$  be compactly approximable for any  $\alpha \in I$ . Then  $\mathcal{A}\left(\bigcup_{\alpha \in I} \mathcal{A}_{\alpha}\right)$  is compactly approximable and  $\mu$  is an X-valued measure.

**Proof.** By Corollary 1.13 the algebra  $\mathscr{A}\left(\bigcup_{\alpha\in I}\mathscr{A}_{\alpha}\right)$  is compactly approximable and by the Alexandrov theorem 1.8  $\mu$  is an X-valued measure.

Q.E.D.

# 2. Kolmogorov theorem

Let I be a directed set (i.e. such a partially ordered set that for every  $\alpha$ ,  $\beta \in I$  there exists  $\gamma \in I$  with  $\alpha \leq \gamma$ ,  $\beta \leq \gamma$ ). By a projective system we mean a family  $\{X_{\alpha}; \alpha \in I\}$  of sets with a family of mappings  $\pi_{\beta, \alpha}: X_{\beta} \to X_{\alpha} \ (\alpha \leq \beta)$  such that  $\pi_{\alpha, \alpha}$  is the identity map for every  $\alpha \in I$  and  $\pi_{\beta, \alpha} \circ \pi_{\gamma, \beta} = \pi_{\gamma, \alpha}$  whenever  $\alpha, \beta, \gamma \in I$ ,  $\alpha \leq \beta \leq \gamma$ . The projective limit of a projective system  $\{X_{\alpha}; \alpha \in I\}$  is the set  $X_{\infty} = \left\{x \in X_{\alpha}; \pi_{\beta, \alpha}(x_{\beta}) = x_{\alpha} \text{ for any } \alpha, \beta \in I \text{ such that } \alpha \leq \beta \right\}$ .

In this section  $\{X_{\alpha}; \alpha \in I\}$  will be a projective system of compact topological spaces,  $\mathcal{B}(X_{\alpha})$  will mean the family of Baire subsets of  $X_{\alpha}$  and  $\pi_{\alpha}$ :  $X_{\infty} \to X_{\alpha}$  will be the projection.

**2.1 Definition.** Let  $\{X_{\alpha}; \alpha \in I\}$  be a projective system of spaces. Let  $\mu_{\alpha}: \mathcal{B}(X_{\alpha}) \to X$  be an X-valued content for any  $\alpha \in I$ .  $\{\mu_{\alpha}; \alpha \in I\}$  is called a consistent system of contents, if for any  $\alpha_1 < \alpha_2 \in I$  and for any set  $E \in \mathcal{B}(X_{\alpha})$  it is

$$\mu_{\infty}(\pi_{\infty\alpha_1}^{-1}(E)) = \mu_{\alpha_1}(E)$$

- **2.2 Definition.** Let  $X_{\infty}$  be a projective limit of  $\{X_{\alpha}; \alpha \in I\}$ . Let  $M = \{\mu_{\alpha}; \alpha \in I\}$  be a consistent system of measures with values in a Riesz space X  $(\mu_{\alpha}: \mathcal{B}(X_{\alpha}) \to X)$ . Define and X-valued content  $\mu: X_{\infty} \to X$  induced by the system M in the following way:  $E = \pi_{\alpha}^{-1}(F)$ ,  $F \in \mathcal{B}_{\alpha}$ ,  $\alpha \setminus \emptyset$  we define  $\mu(E) = \mu_{\alpha}(\pi_{\alpha}^{-1}(F))$ .
- **2.3 Lemma.**  $\mathcal{B}(X_a)$  is a compactly approximable system (See [3], Theorem 2.)
- **2.4 Lemma.** Let  $S = \{X_{\alpha}; \alpha \in I\}$  be a projective system, X a be Riesz space,  $(\mu_{\alpha})_{\alpha \in I}$  be a consistent system of X-valued measures and  $\mu$  be the induced X-valued content. Then  $\pi_{\alpha}^{-1}(\mathcal{B}(X_{\alpha}))$  is a compactly approximable system for any  $\alpha \in I$  and  $\pi_{\alpha}^{-1}(\mathcal{B}(X_{\alpha}))$  is an algebra.
- **Proof.** By Lemma 2.3 and Definition 2.2  $\mathscr{B}(X_a)$  is a compactly approximable system. Evidently  $\pi_a^{-1}(\mathscr{B}(X_a))$  is a compactly approximable system for any  $\alpha \in I$ . Q.E.D.
- **2.5 Theorem** (A generalized Kolmogorov theorem for measures with values in Riesz spaces). Let X be a  $\sigma$ -complete, weakly  $\sigma$ -distributive Riesz space. (I, <) be a directed set,  $S = \{X_a; \alpha \in I\}$  be a projective system. Let  $X_x$  be a projective limit of this system,  $M = \{\mu_a; \mathcal{B}(X_a) \to X; \alpha \in I\}$  be a consistent system of X-valued contents,  $\mu \colon \mathcal{A}(X_x) \to X$  be the induced X-valued content. Then  $\mu$  is an X-valued measure.

**Proof.** By 2.3 and 2.4  $\{\pi_{\alpha}^{-1}(\mathcal{B}(X_{\alpha})); \alpha \in I\}$  is a system of compactly approximable algebras.  $\pi_{\alpha}^{-1}(\mathcal{B}(X_{\alpha}))$  are algebraically  $\sigma$ -independent algebras. By 1.14  $\mathscr{A}(X_{\infty})$  is compactly approximable and so  $\mu$  is an X-valued measure.

Q.E.D.

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## **РЕЗЮМЕ**

## О ТЕОРЕМЕ КОЛМОГОРОВА О СОГЛАСОВАНИИ ДЛЯ МЕРЫ С ЗНАЧЕНИЯМИ В ПРОСТРАНСТВЕ РИСА

# Юрай Риечан, Братислава

В работе доказывается теорема Колмогорова для проективных систем мер с значениями в о-полном, слабо о-дистрибутивном пространстве Риса.

## SÚHRN

## O KOLMOGOROVOVEJ VETE O KONZISTENCII PRE MIERY S HODNOTAMI V RIESZOVOM PRIESTORE

#### Juraj Riečan, Bratislava

V práci sa dokazuje Kolmogorovova veta pre projektívne systémy mier s hodnotami v  $\sigma$ -úplnom, slabo  $\sigma$ -distributívnom Rieszovom priestore.