

Werk

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Kontakt/Contact

Digizeitschriften e.V.
SUB Göttingen
Platz der Göttinger Sieben 1
37073 Göttingen

✉ info@digizeitschriften.de

can be proved similarly. Finally take $\{F_n - f_n\}_{n=1}^{\infty}$. Evidently $F_n - f_n \searrow 0$, hence

$$0 = \bigwedge_n (\mathcal{I}_0(F_n) - \mathcal{I}_0(f_n)) = \bigwedge_n \mathcal{I}_0(F_n) - \bigvee_n \mathcal{I}_0(f_n)$$

and the Lemma is proved.

Definition 5.1. Denote by $\mathcal{I}(f)$ the common value in Lemma 5.1.

Theorem 5.1. *\mathcal{K} is a linear lattice and \mathcal{I} is a linear and non-decreasing function on \mathcal{K} .*

Proof. The first part of the Theorem follows directly from Theorems 4.1 and 4.2, and the other part can be obtained by simple computation from the definition of \mathcal{I} and the properties of \mathcal{I}_0 .

Theorem 5.2. *If $f_n \in \mathcal{K}$ ($n = 1, 2, \dots$), $f_n \nearrow f$ ($f_n \searrow f$) and f is bounded, then $f \in \mathcal{K}$ and $\mathcal{I}(f_n) \nearrow \mathcal{I}(f)$ ($\mathcal{I}(f_n) \searrow \mathcal{I}(f)$).*

Proof. According to Theorem 2.6 $f \in \mathcal{M}_{\nearrow}$, hence $f \in \mathcal{A} \cap \mathcal{M}_{\nearrow} = \mathcal{K}$. Now use Theorem 2.6. If g_n ($n = 1, 2, \dots$) are the functions constructed in its proof, then $g_n \leqq f_n$, $g_n \in \mathcal{K}_0$, $g_n \leqq g_{n+1}$ ($n = 1, 2, \dots$) and $g_n \nearrow f$, hence

$$\mathcal{I}(f) = \bigvee \mathcal{I}_0(g_n) \leqq \bigvee \mathcal{I}_0(f_n) \leqq \mathcal{I}(f).$$

Theorem 5.3. *Let $g \in \mathcal{K}$, $f_n \in \mathcal{K}$, $|f_n| \leqq g$ ($n = 1, 2, \dots$) and $f_n \rightarrow f$ (i.e., $f_n(x) \rightarrow g(x)$ in the order topology of Y at each $x \in X$). Then $f \in \mathcal{K}$ and $\mathcal{I}(f_n) \rightarrow \mathcal{I}(f)$.*

Proof. Put $g_n = \bigvee_{i=n}^{\infty} f_i$, $h_n = \bigwedge_{i=n}^{\infty} f_i$. Then $-g \leqq h_n \leqq f_n \leqq g_n \leqq g$, $g_n, h_n \in \mathcal{K}$ ($n = 1, 2, \dots$). Moreover, $h_n \nearrow f$, $g_n \searrow f$, hence $f \in \mathcal{K}$ and

$$\begin{aligned} \mathcal{I}(f) &= \bigvee_{n=1}^{\infty} \mathcal{I}(h_n) \leqq \bigvee_{n=1}^{\infty} \bigwedge_{i=n}^{\infty} \mathcal{I}(f_i) = \liminf_{n \rightarrow \infty} \mathcal{I}(f_n) \leqq \limsup_{n \rightarrow \infty} \mathcal{I}(f_n) = \\ &= \bigwedge_{n=1}^{\infty} \bigvee_{i=n}^{\infty} \mathcal{I}(f_i) \leqq \bigwedge_{n=1}^{\infty} \mathcal{I}(g_n) = \mathcal{I}(f). \end{aligned}$$

References

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Authors' address: 816 31 Bratislava, Mlynská dolina (Príroovedecká fakulta UK).