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## Kontakt/Contact

[Digizeitschriften e.V.](#)  
SUB Göttingen  
Platz der Göttinger Sieben 1  
37073 Göttingen

✉ [info@digizeitschriften.de](mailto:info@digizeitschriften.de)

**LINEAR FUNCTIONALS IN SLM-SPACES**  
**J. MICHÁLEK**

**Abstract:** This article deals with linear functionals defined on statistical linear spaces in Menger's sense (SLM-spaces). The main aim is to describe all continuous linear functionals defined on a SLM-space  $(S, \mathcal{J}, T)$  as a SLM-space, too. For these purposes we shall define a statistical norm of a linear functional which in a simple way characterizes continuous linear functionals.

**Key words:** Statistical metric space, statistical linear space,  $\varepsilon$ - $\eta$ -topology, t-norm.

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Let a SLM-space  $(S, \mathcal{J}, T)$  be given. Let  $S^*$  be a vector space of all linear functionals defined on  $(S, \mathcal{J}, T)$ , let  $S'$  be a linear subset  $S' \subset S^*$  of all linear functionals continuous in the  $\varepsilon$ - $\eta$ -topology. The basic properties of the  $\varepsilon$ - $\eta$ -topology are given in [1], [2]. A special case of the dual space to a SLM-space is studied in [3].

**Definition 1.** Let a SLM-space  $(S, \mathcal{J}, T)$  be given, let  $f \in S^*$ ,  $f \neq 0$ . A function  $F_f(\cdot)$  defined by

$$F_f(u) = 1 - \sup_{x: f(x) \neq 0} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega F_x \left( \frac{|f(x)|}{u} \right) \right\} \text{ for } u > 0$$

$$F_f(u) = 0 \text{ for } u \leq 0,$$

( $\omega F_x(u)$  is the jump of  $F_x(\cdot)$  at  $u$ ), will be called a statistical norm of the functional  $f$ . For  $f \equiv 0$  on  $S$  we put  $F_0(u) = H(u)$  where  $H(u) = 0$  for  $u \leq 0$  and  $H(u) = 1$  otherwise.

Properties of the statistical norm:

1. Let  $0 < u_1 \leq u_2$  then  $\frac{|f(x)|}{u_1} \geq \frac{|f(x)|}{u_2}$  for every  $x \in S$ . It implies that for every  $x$  with  $f(x) \neq 0$

$$1 - \left\{ F_x \left( \frac{|f(x)|}{u_1} \right) + \omega F_x \left( \frac{|f(x)|}{u_1} \right) \right\} \leq 1 - \left\{ F_x \left( \frac{|f(x)|}{u_2} \right) + \omega F_x \left( \frac{|f(x)|}{u_2} \right) \right\}$$

and hence  $F_f(u_1) \leq F_f(u_2)$ . The statistical norm of  $f \in S^*$  is a non-decreasing function in reals. Further, it is evident that  $0 \leq F_f(u) \leq 1$  for every  $u \in \mathcal{R}_1$ .

2. The function  $F_f(\cdot)$  has at most a countable number of discontinuity points and at every point the limits at the left and at the right exist.

3. In general, it is not true that  $\lim_{u \rightarrow \infty} F_f(u) = 1$ . In every case, of course,  $\lim_{u \rightarrow \infty} F_f(u)$  exists and  $\lim_{u \rightarrow \infty} F_f(u) \leq 1$ .

4. If  $F_f(u) = H(u)$  for every  $u \in \mathcal{R}_1$ , then  $f(x) = 0$  for every  $x \in S$ .

5. In case of such a SLM-space  $(S, \mathcal{J}, I)$  where  $\omega_{F_x}(0) = 0$  for every  $x \neq 0$  the statistical norm  $F_f$  can be expressed in the form

$$F_f(u) = 1 - \sup_{x \neq 0} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega_{F_x} \left( \frac{|f(x)|}{u} \right) \right\}, \text{ too.}$$

Definition 2. A functional  $f \in S^*$  is said to be bounded with respect to the statistical norm if

$$\lim_{u \rightarrow \infty} F_f(u) > 0.$$

Theorem 1. A functional  $f \in S^*$  is bounded with respect to the statistical norm if and only if  $f$  is continuous in the  $\varepsilon$ - $\eta$ -topology.

Proof. Let  $f \in S^*$  and let  $f$  be bounded with respect to the statistical norm. As  $f$  is linear it is sufficient to prove its continuity at the null vector in  $S$ . Assuming  $\lim_{u \rightarrow \infty} F_f(u) = \varepsilon_0 > 0$  then

$\lim_{u \rightarrow \infty} \sup_{\{x: |f(x)| > 0\}} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega_{F_x} \left( \frac{|f(x)|}{u} \right) \right\} = 1 - \varepsilon_0$  and hence for every  $x, |f(x)| > 0$ ,  $\lim_{u \rightarrow \infty} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega_{F_x} \left( \frac{|f(x)|}{u} \right) \right\} \leq 1 - \varepsilon_0$ . Let  $\{x_n\}_{n=1}^{\infty}$  be any sequence in  $S$ ,  $x_n \neq 0$  for every  $n \in \mathcal{N}$  and  $x_n \rightarrow 0$  in the  $\varepsilon$ - $\eta$ -topology. It is clear that for every  $n \in \mathcal{N}$

$$\lim_{u \rightarrow \infty} \left\{ F_{x_n} \left( \frac{|f(x_n)|}{u} \right) + \omega_{F_{x_n}} \left( \frac{|f(x_n)|}{u} \right) \right\} = \omega_{F_{x_n}}(0) \leq 1 - \varepsilon_0.$$

Let us suppose that  $|f(x_n)| \not\rightarrow 0$ . Then there exist such an  $\varepsilon_1 > 0$  and such a subsequence  $\{x_{n_k}\}_{k=1}^{\infty} \subset \{x_n\}_{n=1}^{\infty}$  that

$$|f(x_{n_k})| \geq \varepsilon_1 \text{ for every } k \in \mathcal{N}.$$

Hence

$$F_{x_{n_k}} \left( \frac{|f(x_{n_k})|}{u} \right) + \omega_{F_{x_{n_k}}} \left( \frac{|f(x_{n_k})|}{u} \right) \geq F_{x_{n_k}} \left( \frac{\varepsilon_1}{u} \right) + \omega_{F_{x_{n_k}}} \left( \frac{\varepsilon_1}{u} \right)$$

also for every  $k \in \mathcal{N}$  and it implies that for every  $u > 0$

$$\lim_{k \rightarrow \infty} \left\{ F_{x_{n_k}} \left( \frac{|f(x_{n_k})|}{u} \right) + \omega F_{x_{n_k}} \left( \frac{|f(x_{n_k})|}{u} \right) \right\} = 1 \text{ because } x_{n_k} \rightarrow 0$$

in the  $\varepsilon$ - $\eta$ -topology.

But as follows from the properties of the supremum

$$\sup_{\{x: f(x) \neq 0\}} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega F_x \left( \frac{|f(x)|}{u} \right) \right\} \geq F_{x_{n_k}} \left( \frac{|f(x_{n_k})|}{u} \right) + \omega F_{x_{n_k}} \left( \frac{|f(x_{n_k})|}{u} \right)$$

for every  $k \in \mathcal{N}$  and therefore

$$\sup_{\{x: f(x) \neq 0\}} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega F_x \left( \frac{|f(x)|}{u} \right) \right\} = 1 \text{ for every } u > 0.$$

This last equality is contrary to the assumption that

$$\lim_{u \rightarrow \infty} \sup_{\{x: f(x) \neq 0\}} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega F_x \left( \frac{|f(x)|}{u} \right) \right\} = 1 - \varepsilon_0 < 1.$$

This result implies that  $f \in S^*$  must be continuous in the  $\varepsilon$ - $\eta$ -topology.

Let us suppose, on the contrary, that  $f \in S'$  is not bounded with respect to the statistical norm, i.e. for every  $u > 0$

$$\sup_{\{x: f(x) \neq 0\}} \left\{ F_x \left( \frac{|f(x)|}{u} \right) + \omega F_x \left( \frac{|f(x)|}{u} \right) \right\} = 1.$$

As  $f$  is a linear functional, Definition 1 implies that for arbitrarily chosen  $k > 0$

$$F_f(u) = 1 - \sup_{\{x: |f(x)| = k\}} \left\{ F_x \left( \frac{k}{u} \right) + \omega F_x \left( \frac{k}{u} \right) \right\}, \text{ too.}$$

Further,  $f$  is continuous and hence  $|f(x)| \leq k_0$  in an  $\varepsilon$ - $\eta$ -neighborhood  $\mathcal{O}(\varepsilon_0, \eta_0)$ . Now, let  $u_n \rightarrow +\infty$ ,  $\varepsilon_n \rightarrow 0$ . Then for every  $n \in \mathcal{N}$  there exists  $y_n \in S$  where  $|f(y_n)| = k$  and therefore  $y_n \not\rightarrow 0$  in the  $\varepsilon$ - $\eta$ -topology but

$$1 - \varepsilon < \sup_{\{x: f(x) \neq 0\}} \left\{ F_x \left( \frac{|f(x)|}{u_n} \right) + \omega F_x \left( \frac{|f(x)|}{u_n} \right) \right\} \leq F_{y_n} \left( \frac{|f(y_n)|}{u_n} \right) + \omega F_{y_n} \left( \frac{|f(y_n)|}{u_n} \right) + \varepsilon_n \leq \varepsilon_n + F_{y_n} \left( \frac{k}{u_n} \right) + \omega F_{y_n} \left( \frac{k}{u_n} \right) \leq$$

$$\leq \varepsilon_n + F_{y_n} \left( \frac{k}{u_n} + \sigma_n \right) \text{ where } \sigma_n \rightarrow 0.$$

It implies that  $1 - (\varepsilon + \varepsilon_n) < F_{y_n} \left( \frac{k}{u_n} + \sigma_n \right)$ , i.e.  $y_n \in \mathcal{O}(\varepsilon + \varepsilon_n, \frac{k}{u_n} + \sigma_n)$  (for every  $n \in \mathcal{N}$ ) and we have proved that  $y_n \rightarrow 0$  in the  $\varepsilon$ - $\eta$ -topology. This result, of course, is in contradiction to the continuity

of the functional  $f$  at the null vector in  $S$ . Q.E.D.

Let a SLM-space  $(S, \mathcal{F}, T)$  be given. Let  $a \in (0, 1)$  and let us define  $n_a(x) = \inf \{ \lambda > 0 : F_x(\lambda) > a \}$ . If  $x=0$  then  $n_a(0)=0$  for every  $a \in (0, 1)$ . On the contrary, if  $n_a(x)=0$  for every  $a \in (0, 1)$  then  $x=0$  in  $S$  because  $x=0$  if and only if  $F_x(u)=H(u)$  for every  $u \in \mathcal{R}_1$ . At the first sight it is clear that  $n_a(\lambda x) = |\lambda| n_a(x)$  for every  $\lambda \in \mathcal{R}_1$  and  $x \in S$ . Unfortunately, it is not true that  $n_a(x+y) \leq n_a(x) + n_a(y)$  for every pair  $x, y \in S$  in  $(S, \mathcal{F}, T)$  besides the strongest  $t$ -norm  $T(a, b) = \min(a, b)$ . Nevertheless, we can define for every  $f \in S^*$  and every  $a \in (0, 1)$

$$\|f\|_a = \sup \{ |f(x)| : n_a(x) \leq 1 \}.$$

Let us denote  $\mathcal{O}_a = \{ x \in S : n_a(x) \leq 1 \}$ . From the definition of  $n_a(\cdot)$  it follows that when  $a \leq b$ , then  $n_a(x) \leq n_b(x)$  for every  $x \in S$  and hence  $\mathcal{O}_a \supset \mathcal{O}_b$ . Further, we immediately obtain that  $\|f\|_a \geq \|f\|_b$  if  $a \leq b$ . We also see that for every real  $\lambda$

$$\|\lambda f\|_a = |\lambda| \|f\|_a \text{ for every } a \in (0, 1) \text{ and}$$

every  $f \in S^*$ . We can prove, in an easy way, the triangular inequality

$$\|f+g\|_a \leq \|f\|_a + \|g\|_a$$

for every  $f, g \in S^*$  and every  $a \in (0, 1)$  because we know that  $\sup_x \{ |f(x)+g(x)| \} \leq \sup_x \{ |f(x)| \} + \sup_x \{ |g(x)| \}$ . If  $\mathcal{O} \in S^*$  is the null functional in  $S$  ( $\mathcal{O}(x)=0$  for every  $x \in S$ ), then surely  $\|\mathcal{O}\|_a = 0$  for every  $a \in (0, 1)$ . On the contrary, let us suppose that  $\|f\|_a = 0$  for every  $a \in (0, 1)$ . This assumption implies that  $f(x)=0$  for every  $x \in \mathcal{O}_0 = \{ x \in S : n_0(x) \leq 1 \}$ . Since for every  $x \in S$  there exists such a vector  $y \in \mathcal{O}_a$ ,  $y = \lambda x$ , we obtain that  $f(x)=0$  for every  $x \in S$ . We can prove a stronger statement even that  $\|f\|_a = 0$  implies  $f(x)=0$  for every  $x \in S$ . The assumption  $\|f\|_a = 0$  gives that  $f(x)=0$  for every  $x \in \mathcal{O}_a = \{ x \in S : n_a(x) \leq 1 \}$ . Let  $x_0 \in S$ ,  $n_a(x_0) \geq 1$ . So,  $y_0 = \frac{x_0}{n_a(x_0)} \in \mathcal{O}_a$  and hence  $f(y_0)=0$ . It implies that also  $f(x_0) = 0$  and it yields together that  $f(x)=0$  for every  $x \in S$ . The proved results lead us to the formulation of the following definition.

**Definition 3.** Let a SLM-space  $(S, \mathcal{F}, T)$  be given. Let  $f$  be a linear functional in  $(S, \mathcal{F}, T)$ , let  $a \in (0, 1)$ . Then the number

$$\|f\|_a = \sup \{ |f(x)| : n_a(x) \leq 1 \}$$

where  $\eta_a(x) = \inf\{\lambda > 0: F_x(\lambda) > a\}$  will be called a conjugate norm to  $\eta_a(\cdot)$ .

The conjugate norm  $\|f\|_a$  can assign the infinite value, too.  $\|f\|_a$  is defined in  $\langle 0, 1 \rangle$ , is nonincreasing and we put  $\|f\|_1 = \inf\{\|f\|_a: a < 1\}$ . As for every  $x \in S$  the corresponding probability distribution function  $F_x$  is left continuous, then for every  $x \in S$   $\eta_a(x)$  as a function in the argument  $a$  in  $\langle 0, 1 \rangle$  is right continuous.

**Theorem 2.** Let  $f$  be a linear functional defined in a SLM-space  $(S, \mathcal{F}, T)$ .  $f$  is continuous in the  $\epsilon$ - $\eta$ -topology if and only if there exists  $a_0 \in \langle 0, 1 \rangle$  such that

$$\|f\|_{a_0} < \infty.$$

**Proof.** Let us suppose that  $\|f\|_{a_0} < +\infty$  for  $a_0 \in \langle 0, 1 \rangle$ . As

$\|f\|_a$  is nonincreasing in  $\langle 0, 1 \rangle$ , then  $\|f\|_a < +\infty$  for every  $a \in \langle a_0, 1 \rangle$ ,  $\|f\|_1 = \inf_{a < 1} \|f\|_a$ . From the definition of the conjugate norm  $\|f\|_a$  it follows that for every  $x \in \sigma_{a_0} = \{x: \eta_{a_0}(x) \leq 1\}$

$|f(x)| \leq \|f\|_{a_0}$ . Since  $\eta_{a_0}(x) < 1$  iff  $F_x(1) > a_0$ , we see that the functional  $f(\cdot)$  is bounded in the  $\epsilon$ - $\eta$ -neighborhood  $\sigma(a_0, 1)$  and hence  $f$  is continuous in the  $\epsilon$ - $\eta$ -topology.

On the contrary, let us suppose that  $f$  is a continuous linear functional in the  $\epsilon$ - $\eta$ -topology. Let us suppose that  $\|f\|_a = +\infty$  for every  $a \in \langle 0, 1 \rangle$ . This assumption implies that for every  $n \in \mathbb{N}$  there exists  $x_n \in S$  such that  $|f(x_n)| > n$  and  $x_n \in \sigma_{a_n}$ ,  $a_n \nearrow 1$ . If we put  $y_n = \frac{x_n}{n}$ , then  $|f(y_n)| = \frac{|f(x_n)|}{n} > 1$  for every  $n$  and  $y_n \in \frac{1}{n} \sigma_{a_n} = \frac{1}{n} \{x \in S: \eta_{a_n}(x) \leq 1\} = \{x \in S: \eta_{a_n}(x) \leq \frac{1}{n}\}$  and hence  $y_n \rightarrow 0$  in the  $\epsilon$ - $\eta$ -topology although  $|f(y_n)| > 1$ . It is impossible because we assumed continuity of the functional  $f$  at the null vector in S. Q.E.D.

At the beginning of our considerations we defined the statistical norm of a linear functional defined in a SLM-space  $(S, \mathcal{F}, T)$ . At this situation a natural question arises about the relation between the statistical norm  $F_f$  and the conjugate norm  $\|f\|_a$  in case of a continuous linear functional defined in S. For this purpose let us put  $a_0 = \inf\{a: \|f\|_a < +\infty\}$  in case of a continuous functional  $f$  and  $\|f\|_1 = \inf_{a < 1} \|f\|_a$ . By these relations we

defined a nonincreasing function  $\|f\|_a$  in the interval  $\langle a_0, 1 \rangle$  with finite values in  $\langle a_0, 1 \rangle$ . It is clear that  $\|f\|_a = \|f\|_{1-a}$ ,  $a \in \langle 0, 1-a_0 \rangle$  is a nondecreasing function in  $\langle 0, 1-a_0 \rangle$ .

Now, let  $\lambda \geq 0$  and let us define

$$\begin{aligned} \tilde{F}_f(\lambda) &= \inf \{ a > 0 : \|f\|_a \geq \lambda \} \text{ if } \{ a > 0 : \|f\|_a \geq \lambda \} \neq \emptyset \\ \tilde{F}_f(\lambda) &= 1 \text{ if } \{ a > 0 : \|f\|_a \geq \lambda \} = \emptyset. \end{aligned}$$

In this way we obtain a nondecreasing function defined in  $\langle 0, +\infty \rangle$  which is left continuous,  $\lim_{\lambda \rightarrow \infty} \tilde{F}_f(\lambda) = 1 - a_0$ . Let us put  $\varepsilon_f = \lim_{\lambda \rightarrow \infty} \tilde{F}_f(\lambda)$ .

**Theorem 3.** For every continuous linear functional  $f$  defined in a SLM-space  $(S, \mathcal{J}, T)$  the function  $\tilde{F}_f$  defined above is a nondecreasing left continuous real valued function in  $\langle 0, \infty \rangle$  with  $\lim_{\lambda \rightarrow \infty} \tilde{F}_f(\lambda) = 1 - a_0 \leq 1$  and  $\tilde{F}_f(0) = 0$ .

*Proof.* As  $\|f\|_a = \|f\|_{1-a}$  in  $\langle 0, 1-a_0 \rangle$  is a nondecreasing function then  $\{ a > 0 : \|f\|_a \geq \lambda_1 \} \supset \{ a > 0 : \|f\|_a \geq \lambda_2 \}$  for every pair  $\lambda_1 \leq \lambda_2$  and hence  $\tilde{F}_f(\lambda_1) \leq \tilde{F}_f(\lambda_2)$ . Let  $\lambda > 0$  be fixed and let us consider  $\lambda_n \nearrow \lambda$ ; surely  $\sup_n \tilde{F}_f(\lambda_n) \leq \tilde{F}_f(\lambda)$ . From the definition of  $\tilde{F}_f(\lambda)$  we know that for every  $\varepsilon > 0$  there exists  $a_n > 0$  such that  $\tilde{F}_f(\lambda_n) + \varepsilon > a_n$  and  $\|f\|_{a_n} \geq \lambda_n$  for every  $n \in \mathcal{N}$ . Since  $\lambda_n \leq \lambda_{n+1}$  for every  $n \in \mathcal{N}$  we can choose  $a_n$  in the same way,  $a_n \leq a_{n+1}$ , and hence  $\lim_{n \rightarrow \infty} a_n = a_+$  exists. Surely  $\lim_{n \rightarrow \infty} \tilde{F}_f(\lambda_n) \geq a_+ - \varepsilon$ . The function  $\|f\|_a$  is nondecreasing, hence  $\lim_{n \rightarrow \infty} \|f\|_{a_n} \leq \|f\|_{a_+}$ , then  $\|f\|_{a_+} \geq \lambda$  which implies that  $\tilde{F}_f(\lambda) \leq a_+$ . In this way we have proved that  $\lim_{n \rightarrow \infty} \tilde{F}_f(\lambda_n) = \tilde{F}_f(\lambda)$  and hence  $\tilde{F}_f(\cdot)$  is left continuous in  $(0, +\infty)$  at those points  $\lambda \in \langle 0, +\infty \rangle$  where  $\{ a : \|f\|_a \geq \lambda \} \neq \emptyset$ . It lasts to prove the left continuity at that  $\lambda \in (0, +\infty)$  where  $\{ a : \|f\|_a \geq \lambda \} = \emptyset$ . Let  $\lambda_n \nearrow \lambda$  and  $\{ a : \|f\|_a \geq \lambda \} = \emptyset$ . If, at least for one  $n_0 \in \mathcal{N}$ ,  $\{ a : \|f\|_a \geq \lambda_{n_0} \}$  is empty, too, then by the definition of  $\tilde{F}_f(\cdot)$   $\tilde{F}_f(\lambda_{n_0}) = 1$  and hence  $\tilde{F}_f(\cdot)$  is left continuous at  $\lambda$ . Let us suppose that for every  $n \in \mathcal{N}$   $\{ a : \|f\|_a \geq \lambda_n \}$  is nonempty, i.e. for every  $\lambda_n$  there exists  $a_n \in (0, 1-a_0)$  such that  $\|f\|_{a_n} \geq \lambda_n$ . Since  $\|f\|_a$  is nondecreasing in  $(0, 1-a_0)$  we can choose  $\{ a_n \}$  as a nondecreasing sequence, too;  $\lim_{n \rightarrow \infty} a_n = a_+$ . Hence  $\lim_{n \rightarrow \infty} \|f\|_{a_n} \leq \|f\|_{a_+}$  and  $\|f\|_{a_+} \geq \lambda$  but it means that the set  $\{ a : \|f\|_a \geq \lambda \}$  is nonempty which is contrary to the assumption. So, a number  $n_0 \in \mathcal{N}$  must exist such that  $\{ a : \|f\|_a \geq \lambda_{n_0} \} = \emptyset$

and  $\tilde{F}_f(\cdot)$  is left continuous at  $\lambda$ . Q.E.D.

**Theorem 4.** Let  $f$  be a linear continuous functional defined in a SLM-space  $(S, \mathcal{F}, \mathcal{I})$ . Then the statistical norm  $F_f(\cdot)$  and  $\tilde{F}_f(\cdot)$  are equal at all points.

**Proof.** First we shall prove the implication

$$F_f(u) < a \Rightarrow \|f\|_a \geq u.$$

Let  $a \in (0, 1)$  and  $u > 0$  be such that  $F_f(u) < a$ . By the definition  $F_f(u) < a$  implies

$$\sup_{\{x: |f(x)| \neq 0\}} \left\{ F_x\left(\frac{|f(x)|}{u}\right) + \omega_{F_x}\left(\frac{|f(x)|}{u}\right) \right\} > 1-a.$$

It means there exists  $x_0 \in S$  with  $f(x_0) \neq 0$  such that

$$F_{x_0}\left(\frac{|f(x_0)|}{u}\right) + \omega_{F_{x_0}}\left(\frac{|f(x_0)|}{u}\right) > 1-a.$$

Then we can state by means of  $\alpha_{1-a}(x_0) = \inf\{\lambda > 0: F_{x_0}(\lambda) > 1-a\}$  that

$$\alpha_{1-a}(x_0) \leq \frac{|f(x_0)|}{u}$$

Now if we put  $z_0 = \frac{ux_0}{|f(x_0)|}$  then  $\alpha_{1-a}(z_0) \leq 1$ ,  $|f(z_0)| = u$  and hence

$$\|f\|_{1-a} = \sup\{|f(z)|: \alpha_{1-a}(z) \leq 1\} \geq u.$$

It proves: if  $F_f(u) < a$  then  $\|f\|_a \geq u$ . This implication can be expressed in the following form

$$\{a: F_f(u) < a\} \subset \{a: \|f\|_a \geq u\}.$$

Now, let us prove the opposite implication

$$F_f(u) \geq a \Rightarrow \|f\|_a \leq u.$$

Let  $a \in (0, 1)$  and  $u > 0$  be such that  $F_f(u) \geq a$ , i.e.

$$\sup_{\{x: f(x) \neq 0\}} \left\{ F_x\left(\frac{|f(x)|}{u}\right) + \omega_{F_x}\left(\frac{|f(x)|}{u}\right) \right\} \leq 1-a.$$

This implies that  $F_x\left(\frac{|f(x)|}{u}\right) \leq 1-a$  if  $f(x) \neq 0$ .

The definition of  $\alpha_{1-a}(\cdot)$  and the monotony of  $F_x$  give

$$\frac{|f(x)|}{u} \leq \alpha_{1-a}(x).$$

The last inequality holds for  $f(x)=0$  of course, too. It means the inequality  $|f(x)| \leq u$  must hold for every  $x \in S$  satisfying  $\alpha_{1-a}(x) \leq 1$ . The definition of  $\|f\|_{1-a}$  gives immediately that



$$\|f\|_{1-a} = \|f\|_a \leq u.$$

We proved the implications

$$\{a: \|f\|_a > u\} \subset \{a: F_f(u) < a\} \subset \{a: \|f\|_a \geq u\}.$$

Further, if  $\epsilon$  is any positive number, then

$$\{a: F_f(u) < a\} \subset \{a: \|f\|_a \geq u\} \subset \{a: \|f\|_a > u - \epsilon\} \subset \{a: F_{\tilde{f}}(u - \epsilon) < a\}.$$

Now, by means of the definition of  $\tilde{F}_f$  we obtain

$$F_{\tilde{f}}(u - \epsilon) \leq \tilde{F}_f(u) \leq F_f(u)$$

and the left semicontinuity of  $F_f$  gives that

$$F_f(u) = \tilde{F}_f(u).$$

In case  $\{a: \|f\|_a \geq u\} = \emptyset$  we have also  $\{a: F_f(u) < a\} = \emptyset$  and thus  $F_f(u) = \tilde{F}_f(u) = 1$ . Q.E.D.

We have not so far mentioned the existence of a nontrivial continuous linear functional in a SLM-space  $(S, \mathcal{J}, T)$ . In every SLM-space  $(S, \mathcal{J}, T)$  the trivial continuous linear functional 0 exists,  $0(x) = 0$  for every  $x \in S$ . The existence of a nontrivial continuous functional is closely connected with the strongest locally convex topology which is weaker than the  $\epsilon$ - $\eta$ -topology. The collection of all convex circled neighborhoods of 0 in the  $\epsilon$ - $\eta$ -topology forms a base for such a locally convex topology. In case of a SLM-space  $(S, \mathcal{J}, T)$  with t-norm  $M(a, b) = \min(a, b)$  every  $\epsilon$ - $\eta$ -neighborhood is convex and circled and hence the topological dual space  $S'$  is sufficiently rich in continuous linear functionals. In case of the space  $(S, \mathcal{J}, M)$  we know, further, that for every  $a \in (0, 1)$  the number

$$n_a(x) = \inf \{ \lambda > 0: F_x(\lambda) > a \}$$

is a seminorm in  $S$  and in case of continuity at 0 of  $F_x$  for every  $x \neq 0$   $n_a(\cdot)$  is a norm even for every  $a \in (0, 1)$ . But without any assumption about a form of t-norm  $T$  in a SLM-space  $(S, \mathcal{J}, T)$  we can prove that the conjugate norm

$$\|f\|_a = \sup \{ |f(x)|; n_a(x) \leq 1 \}, \quad a \in (0, 1)$$

has properties similar to a norm because  $\|0\|_a = 0$  for every  $a \in (0, 1)$ , if  $\|f\|_a = 0$  then  $f = 0$  in  $S$ ,  $\|\lambda f\|_a = |\lambda| \|f\|_a$  for any  $\lambda \in \mathcal{R}_1$  if  $\|f\|_a < +\infty$  and  $\|f+g\|_a \leq \|f\|_a + \|g\|_a$  for every  $a \in (0, 1)$

if  $\|f\|_a < +\infty$ ,  $\|g\|_a < +\infty$ . Using the conjugate norm we constructed the function  $\tilde{F}_f$  for every continuous linear functional  $f$  in

S where  $\tilde{F}_f(\cdot)$  is defined in  $\langle 0, +\infty \rangle$ , nondecreasing and left continuous with  $\lim_{u \rightarrow \infty} \tilde{F}_f(u) = \varepsilon_f$ ,  $\varepsilon_f \in (0, 1)$ . Let us construct a mapping:

$$\mathcal{J}' : S' \rightarrow \mathcal{F}' \quad , \quad \mathcal{J}'(f)(u) = F'_f(u) = \begin{cases} 0 & u \leq 0 \\ \tilde{F}_f(u) & \text{for } u > 0 \end{cases}$$

where  $S'$  is the topological dual space of  $S$ ,  $\mathcal{F}'$  is the set of all left continuous nondecreasing functions defined in  $\mathcal{R}_1$  with non-negative values less or equal to 1.

If  $f=0$ , then  $\|f\|_a = 0$  for every  $a \in \langle 0, 1 \rangle$  and  $\|f\|_a = 0$  for  $\langle 0, 1 \rangle$ , too, which implies that  $F'_0(u) = H(u)$  for every  $u$ . If  $\tilde{F}_f(u) = 1$  for every  $u > 0$ ,  $\|f\|_a < +\infty$  for  $a \in \langle 0, 1 - a_0 \rangle$ , and therefore  $\tilde{F}_f(u) < 1 - a_0$  but it is impossible. It implies that  $\|f\|_a < +\infty$  in  $\langle 0, 1 \rangle$ . Let us suppose that for every  $u > 0$  there exists  $a_0 \in \langle 0, 1 \rangle$  such that  $\|f\|_{a_0} \geq u$ . As follows from the definition of  $\tilde{F}_f(u)$  in this case  $\tilde{F}_f(u) \leq a_0 < 1$ , and it is also impossible. It means that  $\{a : \|f\|_a \geq u > 0\}$  is empty and the only possibility is that  $\|f\|_a = 0$ . This fact implies that  $f=0$  in  $S$ . Let  $\lambda$  be any real number and  $f$  any continuous linear functional in  $S$ . Then for every  $a \in \langle 0, 1 \rangle$  with  $\|f\|_a < +\infty$   $\|\lambda f\|_a = |\lambda| \|f\|_a$  and for  $\lambda \neq 0$

$$\{a : \|\lambda f\|_a \geq u\} = \{a : \|f\|_a \geq \frac{u}{|\lambda|}\} \text{ and hence } F'_{\lambda f}(u) = F'_f\left(\frac{u}{|\lambda|}\right).$$

In case  $\lambda=0$  we have  $\lambda f=0$  and  $F'_{\lambda f}(u) = H(u)$  and if we put  $F'_f\left(\frac{u}{0}\right) = H(u)$  for every  $u > 0$  then  $F'_f\left(\frac{u}{|0|}\right) = H(u)$  for every  $u > 0$ . Let us prove the generalized triangular inequality given by the t-norm  $T(a,b) = \min(a,b)$ , i.e.

$$F'_{f+g}(u+v) \geq \min(F'_f(u), F'_g(v)).$$

Surely, it is possible to consider the case  $u > 0, v > 0$  only. The functionals  $f, g$  are continuous and for  $f$  there exists such a number  $\varepsilon_f > 0$  that  $\|f\|_a < +\infty$  in  $\langle 0, \varepsilon_f \rangle$ , similarly for  $g$ ,  $\|g\|_a < +\infty$  in  $\langle 0, \varepsilon_g \rangle$ . It follows that for every

$$a \in \langle 0, \min(\varepsilon_f, \varepsilon_g) \rangle$$

$$\|f+g\|_a \leq \|f\|_a + \|g\|_a.$$

By the definition

$$F'_f(u) = \inf \{a : \|f\|_a \geq u\}$$

$$F'_g(v) = \inf \{a : \|g\|_a \geq v\}$$

$$\{a : \|f\|_a \geq u\} \cap \{a : \|g\|_a \geq v\}$$

and  $\{a: \|f+g\|_a \geq u+v\} \subset \{a: \|f\|_a + \|g\|_a \geq u+v\}$  as well. Now, let us suppose that

$$F'_{f+g}(u+v) < \min(F'_f(u), F'_g(v)).$$

It means that there exists such a number  $a_\epsilon \geq 0$  that

$$a_\epsilon \in \{a: \|f+g\|_a \geq u+v\} \quad a_\epsilon - \epsilon < F'_{f+g}(u+v) < a_\epsilon < \min(F'_f(u), F'_g(v)).$$

Then for every  $a \geq \min(\inf \{a: \|f\|_a \geq u\}, \inf \{a: \|g\|_a \geq v\})$

$$a_\epsilon < a.$$

It means that  $\|f\|_{a_\epsilon} < u$ ,  $\|g\|_{a_\epsilon} < v$ , which together gives

$$\|f\|_{a_\epsilon} + \|g\|_{a_\epsilon} < u+v.$$

As for  $a_\epsilon$ ,  $\|f+g\|_{a_\epsilon} \geq u+v$ , then this fact is contrary to the conclusion that

$$\|f\|_{a_\epsilon} + \|g\|_{a_\epsilon} < u+v.$$

This proves the inequality

$$F'_{f+g}(u+v) \geq \min(F'_f(u), F'_g(v))$$

must hold.

Now, we must consider the case  $F'_f(u)=1$ ,  $F'_g(v)=\inf \{a: \|g\|_a \geq v\}$ . It means that  $\{a: \|f\|_a \geq u\} = \emptyset$  and  $\{a: \|g\|_a \geq v\} \neq \emptyset$ . In case if  $\{a: \|f+g\|_a \geq u+v\} \neq \emptyset$ ,  $F'_{f+g}(u+v)=\inf \{a: \|f+g\|_a \geq u+v\}$ . Now, let us suppose the contrary again, i.e.

$F'_{f+g}(u+v) < \min(F'_f(u), F'_g(v))$ ; then for some  $a_\epsilon \in \{a: \|f+g\|_a \geq u+v\}$   
 $a_\epsilon - \epsilon < F'_{f+g}(u+v) < a_\epsilon < \min \{F'_g(v), 1\}$ . It means, of course, that  $\|g\|_{a_\epsilon} < v$ ,  $\|f\|_{a_\epsilon} < u$  for every  $a \in (0, 1)$  and hence  $\|g\|_{a_\epsilon} + \|f\|_{a_\epsilon} < u+v$ . As  $\|f+g\|_{a_\epsilon} \geq u+v$  then  $\|f\|_{a_\epsilon} + \|g\|_{a_\epsilon} \geq u+v$ , which is impossible and the generalized inequality must hold. Now, suppose that  $\{a: \|f+g\|_a \geq u+v\} = \emptyset$ . Then, by the definition  $F'_{f+g}(u+v) = 1$  and the generalized triangular inequality holds in a trivial way.

The last possibility is the case  $\{a: \|f+g\|_a \geq u+v\} \neq \emptyset$  but  $\{a: \|f\|_a \geq u\} = \{a: \|g\|_a \geq v\} = \emptyset$ . Then  $F'_f(u)=1$ ,  $F'_g(v)=1$ , too. Let us suppose  $F'_{f+g}(u+v) < 1$ . Then there exists  $a_\epsilon < 1$  such that  $F'_{f+g}(u+v) < a_\epsilon < 1$ . As we suppose  $\{a: \|f+g\|_a \geq u+v\}$  is nonempty then  $\|f+g\|_{a_\epsilon} \geq u+v$  which implies either  $\|f\|_{a_\epsilon} \geq u$  or  $\|g\|_{a_\epsilon} \geq v$ . This conclusion is of course impossible and the generalized triangular inequality holds in this case, too.

We have proved that to every  $f \in S'$  it is possible to assign a function  $F_f'$  such that  $f=0$  iff  $F_f'=H$ ,

$$F_{\lambda f}'(u) = F_f'\left(\frac{u}{|\lambda|}\right) \text{ for every } u \in \mathcal{R}_1 \text{ and every } \lambda \in \mathcal{R}_1$$

and the generalized triangular inequality

$$F_{f+g}'(u+v) \geq \min(F_f'(u), F_g'(v))$$

holds for every  $f, g \in S'$  and  $u, v \in \mathcal{R}$ .

In general,  $F_f'$  need not be a probability distribution function because  $\lim_{u \rightarrow \infty} F_f'(u) = e_f$  need not be equal to one. This fact leads us to the following definition.

**Definition 4.** Let  $S$  be a linear space, let  $T$  be a t-norm, let  $\mathcal{F}'$  be the set of all real valued nondecreasing functions defined in reals which are left continuous and  $\lim_{u \rightarrow \infty} F(u) = 0$ ,  $\lim_{u \rightarrow \infty} F(u) \leq 1$  for every  $F \in \mathcal{F}'$ . If  $\mathcal{Y}'$  is a mapping  $\mathcal{Y}': S \rightarrow \mathcal{F}'$  such that

1.  $(x=0) \Leftrightarrow (\mathcal{Y}'(x)=H)$  where  $H(0)=0$ ,  $H(u)=1$  for every  $u > 0$   
 $\mathcal{Y}'(x)[0]=0$
2.  $\mathcal{Y}'(\lambda x)[u] = \mathcal{Y}'(x)\left[\frac{u}{|\lambda|}\right]$  for every  $x \in S$  and every  $\lambda \in \mathcal{R}_1$
3.  $\mathcal{Y}'(x+y)[u+v] \geq T(\mathcal{Y}'(x)[u], \mathcal{Y}'(y)[v])$  for every  $x, y \in S$  and  
 $u, v \in \mathcal{R}_1$

then the triple  $(S, \mathcal{Y}', T)$  is called a generalized statistical linear space in the sense of Menger (GSLM-space).

The definition 4 is nonempty because every SLM-space is a GSLM-space, of course, and the dual space  $(S', \mathcal{Y}', \min)$  to every SLM-space  $(S, \mathcal{Y}, T)$  is a GSLM-space, too.

**Theorem 5.** Let a SLM-space  $(S, \mathcal{Y}, T)$  be given. Then its topological dual space  $S'$  can be understood as a GSLM-space  $(S', \mathcal{Y}', \min)$  where

$$\mathcal{Y}'(f) = F_f'(\cdot) \text{ for } f \in S'.$$

The proof of this Theorem 5 was given before. We shall try to use the mapping  $\mathcal{Y}'$  in the dual space  $S'$  to introduce an analogical topology to the  $\varepsilon$ - $\eta$ -topology. Similarly, as for the  $\varepsilon$ - $\eta$ -topology, we shall define a family of neighborhoods which forms a base of a topology. Let  $\varepsilon \in (0, 1)$ ,  $\eta > 0$ , then the subset in  $S'$

$$\sigma'(f_0, \varepsilon, \eta) = \{f \in S' : F_{f-f_0}'(\eta) > 1 - \varepsilon\}$$

will be called an  $\varepsilon$ - $\eta$ -neighborhood of  $f_0$  in  $S'$ . It is clear that the family  $\mathcal{U} = \{\sigma'(f_0, \varepsilon, \eta), \varepsilon \in (0, 1), \eta > 0\}$ ,  $f_0 \in S'$  forms a

base for a topology which we shall call the  $\varepsilon$ - $\eta$ -topology, too. It is clear that for every  $\sigma'(f_0, \varepsilon, \eta)$   $f_0 \in \sigma'(f_0, \varepsilon, \eta)$  because  $F'_{f_0-f_0}(u) = H(u) = 1$  for  $u > 0$ . For any pair  $\sigma'(f_0, \varepsilon_i, \eta_i)$ ,  $i=1,2$  there exists such an  $\sigma'(f_0, \varepsilon_0, \eta_0)$  that

$$\sigma'(f_0, \varepsilon_0, \eta_0) \subset \sigma'(f_0, \varepsilon_1, \eta_1) \cap \sigma'(f_0, \varepsilon_2, \eta_2).$$

It is sufficient to put  $\varepsilon_0 = \min(\varepsilon_1, \varepsilon_2)$ ,  $\eta_0 = \min(\eta_1, \eta_2)$ . Further, if  $\sigma'(f_0, \varepsilon_0, \eta_0)$  is given then for every  $\varepsilon \leq \varepsilon_0$ ,  $\eta \geq \eta_0$   $\sigma'(f_0, \varepsilon, \eta) \subset \sigma'(f_0, \varepsilon_0, \eta_0)$ ; similarly, for every  $\varepsilon \geq \varepsilon_0$ ,  $\eta \leq \eta_0$   $\sigma'(f_0, \varepsilon, \eta) \supset \sigma'(f_0, \varepsilon_0, \eta_0)$ . If  $f_1 \in \sigma'(f_0, \varepsilon_0, \eta_0)$ , i.e.  $F'_{f_1-f_0}(\eta_0) > 1 - \varepsilon_0$ , then there exists  $\sigma'(f_1, \varepsilon^*, \eta^*)$  such that

$$\sigma'(f_1, \varepsilon^*, \eta^*) \subset \sigma'(f_0, \varepsilon_0, \eta_0).$$

As the function  $F'_{f_1-f_0}(\eta_0)$  is left continuous at  $\eta_0$  there exist  $\varepsilon < \varepsilon_0$ ,  $\eta < \eta_0$  such that

$$F'_{f_1-f_0}(\eta) > 1 - \varepsilon > 1 - \varepsilon_0.$$

Let  $0 < \eta^* < \eta_0 - \eta$ ,  $\varepsilon^* = \varepsilon$  and consider the  $\varepsilon$ - $\eta$ -neighborhood  $\sigma'(f_1, \varepsilon^*, \eta^*) = \{f \in S' : F'_{f-f_1}(\eta^*) > 1 - \varepsilon^*\}$ . Let  $f \in \sigma'(f_1, \varepsilon^*, \eta^*)$  then  $F'_{f-f_0}(\eta_0) = F'_{f-f_0}(\eta_0 - \eta + \eta) \geq \min(F'_{f-f_1}(\eta^*), F'_{f_1-f_0}(\eta)) \geq \min(1 - \varepsilon^*, 1 - \varepsilon) > 1 - \varepsilon_0$  hence  $f \in \sigma'(f_0, \varepsilon_0, \eta_0)$ .

We have proved that the system of the  $\varepsilon$ - $\eta$ -neighborhoods in  $S'$  defines a topology. This topology will be called also the  $\varepsilon$ - $\eta$ -topology and thanks to the generalized triangular inequality  $F'_{f+g}(u+v) \geq \min(F'_f(u), F'_g(v))$  it is no problem to prove that every net  $\{f_\alpha\}_\alpha$  in  $S'$  has at most one limit point because  $F'_f = H$  if and only if  $f=0$  in  $S'$ . This fact proves that the  $\varepsilon$ - $\eta$ -topology is a Hausdorffian topology. The generalized triangular inequality enables us to prove also that

$$\text{if } f_\alpha \rightarrow f \text{ and } g_\alpha \rightarrow g \text{ then } f_\alpha + g_\alpha \rightarrow f + g.$$

Unfortunately, it is not true that  $\lambda_\alpha f \rightarrow 0$ , in general, in this  $\varepsilon$ - $\eta$ -topology if  $\lambda_\alpha \rightarrow 0$  in reals because if  $\varepsilon_f < 1$  then

$$\lim_{\lambda_\alpha \rightarrow 0} F'_{\lambda_\alpha f}(u) = \lim_{\lambda_\alpha \rightarrow 0} F'_f\left(\frac{u}{|\lambda_\alpha|}\right) = \varepsilon_f < 1 \text{ for every } u > 0.$$

This fact says that the  $\varepsilon$ - $\eta$ -topology in  $S'$  is not a linear topology, i.e. the operation of  $\lambda \cdot f$  need not be continuous in  $\mathcal{R} \times S'$ .

**Theorem 6.** The  $\varepsilon$ - $\eta$ -topology in the dual space  $(S', \mathcal{Y}', \min)$  of a SLM-space  $(S, \mathcal{J}, T)$  is a linear topology if and only if  $\varepsilon_f = 1$  for every  $f \in S'$ .

**Proof.** The proof is very simple. If  $\varepsilon_f = 1$  for every  $f \in S'$ , then for every  $\lambda_\alpha \rightarrow 0$  of reals and every  $f \in S'$

$$\lim_{\lambda_\alpha \rightarrow 0} F_{\lambda_\alpha f}(u) = \lim_{\lambda_\alpha \rightarrow 0} F_f\left(\frac{u}{|\lambda_\alpha|}\right) = \varepsilon_f = 1$$

for every  $u > 0$  and hence  $\lambda_\alpha f \rightarrow 0$  in the  $\varepsilon$ - $\eta$ -topology.

If there exists, at least, one  $f_0 \in S'$  with  $\varepsilon_{f_0} < 1$  then  $\lambda_\alpha f_0 \not\rightarrow 0$  in the  $\varepsilon$ - $\eta$ -topology which cannot be a linear topology in such a case. Q.E.D.

**Theorem 7.** The  $\varepsilon$ - $\eta$ -topology in the dual space  $(S', \mathcal{Y}', \min)$  of a SLM-space  $(S, \mathcal{J}, T)$  is metrizable.

**Proof.** The mapping  $\mathcal{Y}'(f)$  is constructed using the conjugate norm  $\|f\|_a = \sup \{|f(x)| : n_a(x) \leq 1\}$ ,  $a \in (0, 1)$ ,  $f \in S'$ . For our purposes we have put  $\|f\|_a = \|f\|_{1-a}$  for  $a \in (0, 1)$  and  $\varepsilon_f = \sup \{a : \|f\|_a < +\infty\}$ . Now, we use  $\|f\|_a$  for the definition of a metric in the dual space  $S'$ . Let us define for every  $f, g \in S'$

$$\begin{aligned} \mathcal{N}_a(f-g) &= \frac{\|f-g\|_a}{1 + \|f-g\|_a} \text{ for } a \in (0, \varepsilon_{f-g}) \\ \mathcal{N}_a(f-g) &= 1 \text{ for } a \in \langle \varepsilon_{f-g}, 1 \rangle. \end{aligned}$$

Using the inequality  $\varepsilon_{f+g} \geq \min(\varepsilon_f, \varepsilon_g)$  we can immediately prove that for every  $a \in (0, 1)$   $\mathcal{N}_a(\cdot)$  is a metric defined in  $S'$ . Since  $\mathcal{N}_a(\cdot) \leq 1$  for every  $a \in (0, 1)$  then the integral

$$\varphi(f; g) = \int_0^1 \mathcal{N}_a(f-g) da$$

exists and  $\varphi(f; g)$  is also a metric in  $S'$ . Let  $\{f_n\}$  be a sequence in  $S'$  such that  $\varphi(0; f_n) \xrightarrow{n \rightarrow \infty} 0$ . As

$$\varphi(0, f_n) = \int_0^1 \mathcal{N}_a(f) da = \int_0^{\varepsilon_{f_n}} \frac{\|f_n\|_a}{1 + \|f_n\|_a} da + (1 - \varepsilon_{f_n})$$

it is clear that  $\varepsilon_{f_n} \rightarrow 1$  and  $\int_0^{\varepsilon_{f_n}} \frac{\|f_n\|_a}{1 + \|f_n\|_a} da \rightarrow 0$  if  $n \rightarrow \infty$ .

$\|f\|_a$  is a nondecreasing function in  $(0, 1)$  hence  $\mathcal{N}_a(f)$  is also a nondecreasing function in  $(0, 1)$  and the convergence  $\varphi(0, f_n) \rightarrow 0$  implies that  $\mathcal{N}_a(f_n) \rightarrow 0$  for every  $a \in (0, 1)$  hence

$$\|f_n\|_a \rightarrow 0 \text{ if } n \rightarrow \infty \text{ for every } a \in (0, 1).$$

Now, let  $u$  be any positive real number, then according to

the definition of  $F'_f(u)$

$$F'_{f_n}(u) = \inf \{a: \|f_n\|_a \geq u\}$$

or

$$F'_{f_n}(u) = 1 \text{ if } \{a: \|f_n\|_a \geq u\} = \emptyset.$$

We proved that  $\|f_n\|_{a_0} \rightarrow 0$  for  $a_0 \in (0,1)$ , i.e. for every  $a_0 \in (0,1)$  and every  $u_0 > 0$  there exists a natural  $n_0$  such that for every  $n \geq n_0$

$$\|f_n\|_{a_0} < u_0.$$

It means that  $F'_{f_n}(u_0) \geq a_0$  for every  $n \geq n_0$ . The arbitrariness of  $u_0$  and of  $a_0$  implies immediately that

$$\lim_{n \rightarrow \infty} F'_{f_n}(u_0) = 1.$$

This fact proves the convergence of  $\{f_n\}_{n=1}^{\infty}$  to the null functional in  $S'$  with respect to the  $\epsilon$ - $\eta$ -topology.

Now, on the contrary, let a sequence  $\{f_n\}_{n=1}^{\infty}$  converge to 0 in  $S'$  with respect to the  $\epsilon$ - $\eta$ -topology, i.e.

$$\lim_{n \rightarrow \infty} F'_{f_n}(u) = 1$$

for every  $u > 0$ . We have for every  $\epsilon > 0$  and every  $u > 0$  there exists a natural  $n_0$  such that for every  $n \geq n_0$

$$F'_{f_n}(u) > 1 - \epsilon.$$

As follows from the definition of  $F'_f(\cdot)$  either  $\{a: \|f_n\|_a \geq u\} = \emptyset$  or  $\inf \{a: \|f_n\|_a \geq u\} > 1 - \epsilon$ . It implies that

$$\{a: \|f_n\|_a < u\} \supset (0, 1 - \epsilon)$$

Then  $\lambda \{a: \|f_n\|_a < u\} \geq 1 - \epsilon$  ( $\lambda$  is the Lebesgue measure) for every  $u > 0$  and this proves that  $\|f_n\|_a \rightarrow 0$  if  $n \rightarrow \infty$  for every  $a \in (0,1)$ . As  $\mathcal{N}_a(f_n) \leq 1$  for every  $n \in \mathcal{N}$ , thus

$$\rho(0, f_n) = \int_0^1 \mathcal{N}_a(f_n) da \rightarrow 0$$

where  $n \rightarrow \infty$  and Theorem 7 is proved. Q.E.D.

**Theorem 8.** Let a SLM-space  $(S, \mathcal{Y}, \min)$  be given. Let  $(S', \mathcal{Y}', \min)$  be its dual space. Then the  $\epsilon$ - $\eta$ -topology in  $(S, \mathcal{Y}, \min)$  is normable if and only if

$$\inf_{f \in S'} \epsilon_f > 0.$$

**Proof.** Let  $(S, \mathcal{Y}, \min)$  be given and let the  $\epsilon$ - $\eta$ -topology in

$S$  be normable. Then there exists such a convex neighborhood  $K$  which is  $\varepsilon$ - $\eta$ -bounded. It means that the set  $K$  must be bounded with respect to every seminorm  $n_a(\cdot)$ ,  $a \in (0,1)$ ; in other words, for every  $a \in (0,1)$  there exists  $K_a$  such that for every  $x \in K$ ,  $n_a(x) \leq K_a < +\infty$ . Let  $f$  be any continuous linear functional defined in  $S$ . The continuity of  $f$  implies that  $\sup_{x \in K} |f(x)| \leq K_f < +\infty$ . Further, since  $K$  forms a neighborhood in the  $\varepsilon$ - $\eta$ -topology in  $S$ , there exists  $\sigma(\varepsilon_0, \eta_0)$  in  $S$  such that  $\sigma(\varepsilon_0, \eta_0) \subset K$ ,  $\varepsilon_0 > 0$ ,  $\eta_0 > 0$ . It means that for every  $x \in \sigma(\varepsilon_0, \eta_0)$   $|f(x)| \leq K_f$ , too.

As  $\sigma(\varepsilon_0, \eta_0) = \{x: n_{1-\varepsilon_0}(x) < \eta_0\} = \eta_0 \{x: n_{1-\varepsilon_0}(x) < 1\}$  then for every  $x \in \{x: n_{1-\varepsilon_0}(x) < 1\}$  and  $f \in S'$

$$\sup \{|f(x)|: x \in \{x: n_{1-\varepsilon_0}(x) < 1\}\} \leq \frac{K_f}{\eta_0} < +\infty.$$

Further,  $f$  is continuous and by the aid of Definition 3 we obtain

$$\|f\|_{1-\varepsilon_0} = \sup \{|f(x)|: x \in \sigma_{1-\varepsilon_0}\} = \sup \{|f(x)|: n_{1-\varepsilon_0}(x) \leq 1\} \leq \frac{K_f}{\eta_0}$$

which implies that  $\|f\|_{\varepsilon_0} < +\infty$  for every  $f \in S'$ . It says that

$$\varepsilon_f \geq \varepsilon_0 > 0 \text{ for every } f \in S', \text{ i.e. } \inf \{\varepsilon_f: f \in S'\} > 0.$$

Let us suppose, vice versa, that  $\inf_{f \in S'} \varepsilon_f = \varepsilon_0 > 0$ . It means that for every  $a \in (0, \varepsilon_0)$  and every  $f \in S'$   $\|f\|_a < +\infty$  and  $\|f\|_a$  is a norm in  $S'$ . As for any  $a \in (0, \varepsilon_0)$

$$\|f\|_a = \|f\|_{1-a} = \sup \{|f(x)|: n_{1-a}(x) \leq 1\} < +\infty$$

then  $\{x: n_{1-a}(x) \leq 1\}$  must be  $\varepsilon$ - $\eta$ -bounded. Further,  $\{x: n_{1-a}(x) \leq 1\}$  is an absolutely convex neighborhood of 0 in the  $\varepsilon$ - $\eta$ -topology as was shown in [1].

This  $\varepsilon$ - $\eta$ -boundedness proves that the  $\varepsilon$ - $\eta$ -topology is normable by a norm

$$\|x\| = \inf \{\lambda > 0: n_{1-a}(x) \leq \lambda\} = n_{1-a}(x). \quad \text{Q.E.D.}$$

**Theorem 9.** Let  $B$  be a Banach space and  $B'$  its topological dual space. Then  $B = (B, \mathcal{Y}, \min)$  where  $\mathcal{Y}(x)[u] = H(u - \|x\|)$  and  $B' = (B', \mathcal{Y}', \min)$  where  $\mathcal{Y}'(f)[u] = H(u - \|f\|)$ .

**Proof.** First, we must verify all the requirements which are put on  $\mathcal{Y}, \mathcal{Y}'$ . If  $x=0$  in  $B$ , then  $\|x\|=0$  and  $\mathcal{Y}(0)[u] = H(u)$ . As  $\|\lambda x\| = |\lambda| \|x\|$ , then  $H(u - \|\lambda x\|) = H(u - |\lambda| \|x\|) = H(\frac{u}{|\lambda|} - \|x\|)$  and therefore  $\mathcal{Y}(\lambda x)[u] = \mathcal{Y}(x)[\frac{u}{|\lambda|}]$ . If  $H(u - \|x\|) = H(u)$  for every



$u > 0$  then it is possible only if  $x=0$  because  $\|x\|$  is a norm. Thanks to the triangular inequality  $\|x+y\| \leq \|x\| + \|y\|$  it holds that

$$H(u+v-\|x+y\|) \geq \min[H(u-\|x\|), H(v-\|y\|)].$$

The same properties can be proved for the mapping  $\mathcal{J}'$ . The mapping  $\mathcal{J}'$  can be defined using the statistical norm of  $f \in S'$ , i.e.

$$\begin{aligned} \mathcal{J}'(f)[u] &= 1 - \sup_{x \neq 0} \{F_x\left(\frac{|f(x)|}{u}\right) + \omega F_x\left(\frac{|f(x)|}{u}\right)\} = \\ &= 1 - \sup_{x \neq 0} \{H\left(\frac{|f(x)|}{u} - \|x\|\right) + \omega H\left(\frac{|f(x)|}{u} - \|x\|\right)\} = \\ &= H(u - \|f\|) \text{ because for every } x \in B \text{ } |f(x)| \leq \|x\| \|f\|. \end{aligned}$$

Q.E.D.

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Ústav teorie informace a automatizace ČSAV, Pod vodárenskou věží  
4, 182 00 Praha 8-Libeň, Czechoslovakia

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