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Abstract

Full Text

MATHEMATICS

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ON SOME PARTIALLY ORDERED SPACES

(Presented by Academician A. N. Kolmogorov on 18 II 1961)

Let, in a locally convex real linear space X , there be given a convex cone K and a continuous linear functional $f_0(x)$, for which the four conditions listed below are satisfied.

Condition I. Every element of the space X can be represented in the form of the difference of two elements of the cone K .

Condition II. $f_0(x) > 0$ for $x \in K$, $x \neq 0$.

Denote by S the set of those $x \in K$ for which $f_0(x) = 1$.

Condition III. The set S is bicomact.

Introduce an order in X by means of the convention: $x \geq y$, if $x - y \in K$. Define a certain set R_c of operators as follows: $a \in R_c$ if $a(x)$ is a linear operator in the space X , which is defined for every $x \in X$, is continuous if considered only for $x \in K$, and for a suitable value of the number α satisfies the inequalities $\alpha x \geq a(x) \geq -\alpha x$ for every $x \in K$. It is easy to verify that R_c is a ring. In R_c we establish an order: if $a \in R_c$ and $b \in R_c$, then $a \geq b$ will mean that $a(x) \geq b(x)$ for every $x \in K$. We shall call a vector x **quasi-indecomposable** if $x \in K$, $x \neq 0$, and for every $a \in R_c$ the vector $a(x)$ is collinear with the vector x . It is not difficult to see that every indecomposable vector is quasi-indecomposable (we call a vector x indecomposable if $x \in K$, $x \neq 0$, and from $x \geq y \geq 0$ it follows that y is collinear with x).

Condition IV. If three quasi-indecomposable vectors are pairwise non-collinear, then they are linearly independent.

As an example, consider the space X of all functions $x(t)$ of bounded variation on the segment $[\lambda, \mu]$, for which $x(\lambda) = 0$ and $x(t) = \frac{1}{2}[x(t-0) + x(t+0)]$ for $\lambda < t < \mu$. The topology in X is determined by means of the system of seminorms

$$p_n(x) = \int_{\lambda}^{\mu} t^n dx(t), \quad n = 0, 1, 2, \dots$$

As K we choose the set of nondecreasing functions from X and put $f_0(x) = x(\mu)$. In this case the operators $y = a(x)$, where

$$y(t) = \int_{\lambda}^t u(s) dx(s)$$

and $u(s)$ is continuous on $[\lambda, \mu]$, belong to R_c . Using this, one can establish (see (7)) that in the given case a function from K is a quasi-indecomposable vector if and only if it has only one point of increase. Concerning other examples in which operators from R_c are systematically used, see (4-6).

Returning to the general case, denote by M the (obviously nonempty and bicom-
pact) set of those quasi-indecomposable vectors x for which $f_0(x) = 1$. Further
denote by C the partially ordered ring of all real continuous functions defined
on M , and by C^* the partially ordered linear space of all linear functio-

subspaces in C that are bounded with respect to the uniform norm in C (the
ordering in C and in C^* is introduced in the usual way).

Theorem 1. For every $\varphi \in C$ there exists an operator $a_\varphi \in R_c$, uniquely
determined by the requirement that the equality $a_\varphi(x) = \varphi(x)x$ hold for every
 $x \in M$. The correspondence $\varphi \rightarrow a_\varphi$ is an isomorphism of the semi-ordered ring
 C onto the semi-ordered ring R_c .

Theorem 2. For every $\Phi \in C^*$ there exists an element $x_\Phi \in X$, uniquely
determined by the requirement that the equality $\Phi(\varphi) = f_0(a_\varphi(x_\Phi))$ hold for
any $\varphi \in C$. The correspondence $\Phi \rightarrow x_\Phi$ is an isomorphism of the semi-ordered
linear space C^* onto the semi-ordered linear space X .

We shall indicate the proof of Theorem 1. From the definition of the set M it is
clear that for every $a \in R_c$ there exists a function $\varphi(x)$, uniquely defined for any
 $x \in M$ by the equality $a(x) = \varphi(x)x$. It is not difficult to see that this function
is continuous. The correspondence $a \rightarrow \varphi$ is a monotone homomorphism of the
semi-ordered ring R_c into the semi-ordered ring C . This correspondence is one-
to-one. Indeed, if some $a \in R_c$ corresponds to the constant 0, then $a(x) = 0$ for
every extreme point x of the set S (all extreme points of S belong to M). On
the basis of the Krein-Milman theorem (1) we conclude that $a(x) = 0$ for any
 $x \in S$, whence it follows that $a(x)$ is identically equal to 0. Arguing analogously,
we see that if some $a \in R_c$ corresponds to a non-negative function φ , then for
any $x \in S$ we have $a(x) \in K$, whence it follows that $a \geq 0$. In other words,
the correspondence under consideration is an isomorphism of the semi-ordered
ring R_c onto some subring C_0 of the semi-ordered ring C . Using condition
III, we prove that R_c is complete with respect to the norm $\|a\|$, defined as the
smallest of the numbers α for which $\alpha x \geq a(x) \geq -\alpha x$ for any $x \in K$. Hence
it follows that C_0 is complete with respect to the uniform norm. Let x_1 and
 x_2 be two distinct points of M . In view of condition IV the vector $x_1 + x_2$ is
not quasi-indecomposable. If we choose $a \in R_c$ in such a way that the vector
 $a(x_1 + x_2)$ is not collinear with $x_1 + x_2$, then for the function φ corresponding
to the operator a we shall have $\varphi(x_1) \neq \varphi(x_2)$, i.e. the ring C_0 separates the

points of M . Applying a theorem of Stone ⁽³⁾, we obtain that $C_0 = C$, and Theorem 1 is proved.

We pass to the proof of Theorem 2. Let x be a given element of the space X . Consider the linear functional Φ in C , defined by the equality $\Phi(\varphi) = f_0(a_\varphi(x))$. If $x \in K$, then $\Phi(\varphi) \geq 0$ for every non-negative $\varphi \in C$. It follows from this that the correspondence $x \rightarrow \Phi$ is a monotone linear mapping of the semi-ordered linear space X into the semi-ordered linear space C^* . Denote this mapping by τ . Suppose that for some $x_0 \in X$ the corresponding functional $\Phi_0(\varphi)$ is identically equal to 0. Assume that $x_0 \neq 0$. Choose a continuous linear functional $f(x)$ in X for which $f(x_0) \neq 0$. Denote by φ the element of C obtained if $f(x)$ is considered only for $x \in M$. By means of the Krein-Milman theorem it is easy to prove that for every $x \in S$ and, consequently, for every $x \in X$, the equality $f_0(a_\varphi(x)) = f(x)$ holds. For $x = x_0$ we obtain $\Phi_0(\varphi) = f(x_0) \neq 0$, which contradicts the assumption. Consequently, $x_0 = 0$. Thus it is proved that τ is a one-to-one correspondence. Denote by Σ the set of all positive linear functionals in C whose value on the constant 1 is equal to 1. It is known that Σ is the smallest weakly closed convex set in C^* that contains all functionals of the form $\Phi(\varphi) = \varphi(x_0)$, where $x_0 \in M$. Let Σ_1 be the image of S under the correspondence τ . The set Σ_1 is weakly closed and convex, since τ is weakly continuous and linear. For every $x_0 \in M$ the functional $\Phi(\varphi) = \varphi(x_0)$ is the image of x_0 under the correspondence τ and, consequently, belongs to Σ_1 . This gives $\Sigma_1 \supset \Sigma$, whence it follows that the image of K under the correspondence τ coincides with the set of all positive linear functionals

functionals in C . Since, on the basis of a theorem of Riesz ⁽²⁾, every element of C^* is representable as the difference of two positive linear functionals in C , it follows at once that τ is an isomorphism of the partially ordered linear space X onto the partially ordered linear space C^* . Considering the inverse correspondence, we are convinced of the validity of Theorem 2.

Using the results of Riesz ⁽²⁾, from Theorem 2 we obtain.

Corollary. Every nonempty subset, bounded above, of the partially ordered space X has an exact least upper bound.

In conclusion we note the following: under our assumptions all quasi-indecomposable vectors are indecomposable (which can be seen by using Theorem 2), but this cannot be asserted if condition IV is omitted.

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- ⁷ Ya. Tagamlitski, *Differential and Integral Calculus*, Sofia, 1957, p. 661.

Note: Figure translations are in progress. See original paper for figures.

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