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# ON THE CONTINUAL PRODUCT OF LEBESGUE SPACES

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**Abstract**

**Full Text**

**MATHEMATICS**

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## **ON THE CONTINUAL PRODUCT OF LEBESGUE SPACES**

*(Presented by Academician A. N. Kolmogorov on 1 XII 1964)*

Denote by  $\tau$  the cardinality of the continuum, and by  $E^\tau$  the direct product of a continuum of unit intervals with the usual Lebesgue measure on them. In this note we consider conditions under which a space with measure is isomorphic to  $E^\tau$ .

Let  $E$  be a space with measure  $m$ , defined on a  $\sigma$ -algebra of measurable sets, such that the following conditions are satisfied:

- 1)  $mE = 1$ ;
- 2) if  $A \subset B$ , where  $B \in Q$  and  $mB = 0$ , then  $A \in Q$ .

The **metric weight** of the space  $E$  is the least of the cardinal numbers  $\lambda$  for which there exists a system  $\mathfrak{B}$  of cardinality  $\lambda$  of measurable sets such that, for every measurable set  $A$ , there is a countable sequence  $A_1, A_2, \dots, A_n, \dots$  of sets from  $\mathfrak{B}$  for which

$$m((A \cap \bar{A}_n) \cup (\bar{A} \cap A_n)) \rightarrow 0.$$

The space  $E$  is called **homogeneous** if every measurable subset of it of positive measure, considered as a space with measure, has metric weight equal to the metric weight of the space  $E$ .

The **exact weight** of the space  $E$  is the least of the cardinal numbers  $\lambda$  for which there exists a system  $\Sigma$  of cardinality  $\lambda$  of measurable sets such that:

- a) every measurable set  $A$  has the form

$$A = A^1 \cup A^2,$$

where  $A^1$  belongs to the smallest  $\sigma$ -algebra  $H$  containing  $\Sigma$ , and  $A^2 \subset B$ , where  $B \in H$  and  $mB = 0$ ;

- b) for any two points of  $E$  there is a set in  $\Sigma$  containing one point and not containing the other. A system  $\Sigma$  having properties a) and b) and having

cardinality equal to the exact weight of the space will be called a **basis** of  $E$ .

A space isomorphic to  $E^\tau$  must satisfy, in addition to 1) and 2), the following conditions:

- 3) the space  $E$  is homogeneous;
- 4) the metric weight of  $E$  is equal to the exact weight of  $E$  and is equal to  $\tau$ .

Finally, the last condition is as follows:

- 5) there exists a class  $\Phi = \{F\}$  of subsets of the space  $E$  satisfying the requirements:
  - a) every centered countable sequence of sets from  $\Phi$  has a nonempty intersection;
  - b) the intersection of a countable number of sets from  $\Phi$ , if it is nonempty, belongs to  $\Phi$ ;
  - c) each set from  $\Phi$  has cardinality  $2^\tau$ ;
  - d) for every measurable set  $A$  of positive measure, set

$$mA = \sup_{F \in \Phi, F \subset A} m_{xF},$$

where

$$m_{xF} = \sup_{F \in Q, B \subset F} mB.$$

There exists an example of a space with measure that is not isomorphic to the space  $E^t$ , but satisfies conditions 1)–4) and the compactness condition of the measure in the sense of Marczewski <sup>(1)</sup>, which consists in the fact that in  $E$  there exists a class  $\Phi$  satisfying requirements a), b), and d) of condition 5.

This example can also be made so that the class  $\Phi$  will satisfy requirements a), c), and d), but will not satisfy requirement b).

**Theorem.** A space with measure satisfying conditions 1)–5) is isomorphic to the space  $E^t$ .

**Proof.** For a system  $R$  of sets, denote by  $\zeta(R)$  the partition of the space  $E$ , every element of which either is contained in, or has nonempty intersection with, every set from  $R$ , and for any two elements of  $\zeta(R)$  there is a set from  $R$  containing one element and not containing the other.

We shall call a  $\sigma$ -algebra  $R \subset Q$  **Lebesgue** if the quotient space with respect to the partition  $\zeta(R)$  is isomorphic to the unit interval with Lebesgue measure.

Let  $R$  be a Lebesgue  $\sigma$ -algebra,  $\Sigma'_R$  a basis of the quotient space with respect to the partition  $\zeta(R)$ , and  $\Sigma_R$  the system of sets that are inverse images of sets from  $\Sigma'_R$  under the mapping  $T_{\zeta(R)}$  ( $T_\zeta$  is the mapping of  $E$  onto  $E/\zeta$ , sending each point of  $E$  to that element of the partition  $\zeta$  in which it is contained).

Construct a countable algebra  $\mathfrak{B}$  of measurable sets such that:

- a)  $\Sigma_R \subset \mathfrak{B}$ ;
- b) for every set  $A \in \mathfrak{B}$  of positive measure and every  $\varepsilon > 0$ , there is a  $B \in \mathfrak{B}$  such that  $B \subset A$ ,  $m(A \setminus B) < \varepsilon$ , and there exists a set  $F \in \Phi$  for which  $B \subset F \subset A$ .

Denote by  $S(R)$  the smallest  $\sigma$ -algebra containing  $\mathfrak{B}$ . It is easy to see that almost all elements of the partition  $\zeta(S(R))$  belong to  $\Phi$ .

Take some basis  $\Sigma$  of the space  $E$  and arrange the sets from  $\Sigma$  into a transfinite sequence

$$Z_1, \dots, Z_\lambda, \dots, \quad \lambda < \omega_\tau.$$

Now take some Lebesgue  $\sigma$ -algebra  $R'$  containing  $Z_1$ , and construct  $S_1 = S(R)$ . Put  $S' = S_1$ , and for all  $\lambda < \omega_\tau$  construct Lebesgue  $\sigma$ -algebras  $S^\lambda$  such that:

- a) if  $\lambda' < \lambda''$ , then  $S^{\lambda'} \subset S^{\lambda''}$ ;
- b)  $Z_\lambda \in S^\lambda$ ;
- c) almost all elements of the partition  $\zeta(S^\lambda)$  belong to  $\Phi$ ;
- d) every element of the partition

$$\prod_{\gamma < \lambda} \zeta(S^\gamma),$$

belonging to  $\Phi$ , contains a continuum of elements of the partition  $\zeta(S^\lambda)$ ;

- e) there exists a null set  $M_\lambda \in S^\lambda$  which intersects each element of the partition

$$\prod_{\gamma < \lambda} \zeta(S^\gamma),$$

having cardinality  $2^\tau$ , in a set of cardinality  $2^\tau$ .

We shall now use the following proposition, which is a slight generalization of one lemma from <sup>(2)</sup>. Let  $\zeta_1$  and  $\zeta_2$  be two measurable partitions of a Lebesgue space, whose product is the partition into points. Then there exists a measurable partition  $\zeta'_2 = \zeta_2 \pmod{0}$  such that the product  $\zeta_1 \times \zeta'_2$  is the partition into

points, and every element of  $\zeta_1$  having a continuum of points has a nonempty intersection with every element of  $\zeta'_2$ .

With the aid of this proposition, for each  $\lambda$  we construct a Lebesgue  $\sigma$ -algebra  $S_\lambda \subset S^\lambda$  such that every element of the partition belonging to  $\Phi$

$$\prod_{\gamma < \lambda} \zeta(S^\gamma)$$

has nonempty intersection with each element of  $\zeta(S_\lambda)$ .

Let us now take the space  $\tilde{E}$ , whose points are all possible sequences of elements of the partitions  $\zeta(S_\lambda)$ ,

$$(c^\lambda) = c^1, \dots, c^\lambda, \dots, \quad \lambda < \omega_\tau,$$

one taken from each partition. Having defined, for arbitrary sets,

$$\tilde{A}_1 = \{(c^\lambda) : c^{\lambda_1} \subset A^1 \in S_{\lambda_1}\}, \dots, \quad \tilde{A}_n = \{(c^\lambda) : c^{\lambda_n} \subset A^n \in S_{\lambda_n}\},$$

$$m \left( \bigcap_{i=1}^n \tilde{A}_i \right) = m \left( \bigcap_{i=1}^n A^i \right)$$

and continuing in the usual way, we define a measure in  $\tilde{E}$ . In (2) it is shown that the measure space so defined is isomorphic to the space  $E^\tau$ . Therefore it remains only to prove that the space  $E$  is isomorphic to the space  $\tilde{E}$ . We shall construct an isomorphic mapping of  $E$  onto  $\tilde{E}$  as follows. Let  $M^\lambda$  be the sum of all elements of the partition  $\zeta(S^\lambda)$  not belonging to  $\Phi$ . Let  $c_0$  be some element of the partition  $\zeta(S_1)$  having cardinality  $2^\tau$ . We define

$$M_{(1)} = M^1 \cup c_1 \cup c_0, \quad M_{(\lambda)} = M^\lambda \cup M_\lambda \cup c_\lambda, \quad N_\lambda = M_{(\lambda)} \setminus \left( \bigcup_{\gamma < \lambda} M_{(\gamma)} \right).$$

Now define

$$\tilde{N}_\lambda = \{(c^\alpha) : \bigcap_{\alpha < \lambda} c^\alpha \in N_\lambda\}$$

and denote by  $U_\lambda$  a one-to-one mapping of  $N_\lambda$  onto  $\tilde{N}_\lambda$ , under which, for any element  $c$  of the partition

$$\prod_{\gamma < \lambda} \zeta(S^\gamma),$$

having nonempty intersection with  $N_\lambda$ ,

$$U_\lambda(C \cap N_\lambda) = \{(c^\alpha) : \bigcap_{\alpha < \lambda} c^\alpha = c\} \cap \tilde{N}_\lambda.$$

The mapping of the space  $E$  onto  $\tilde{E}$  which coincides on each  $N_\lambda$  with  $U_\lambda$  is an isomorphic mapping of  $E$  onto  $\tilde{E}$ .

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### CITED LITERATURE

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2. V. G. Vinokurov, DAN, **158**, No. 6 (1964).

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

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