

# PROPERTIES OF VECTOR VALUED FINITELY ADDITIVE SET FUNCTIONS

R. B. DARST<sup>1</sup>

Suppose that  $\Sigma$  is an algebra of subsets of a set  $S$ . If  $B$  is a Banach space over the real numbers  $R$ , then  $H(B) = H(S, \Sigma, B)$  denotes the space of bounded  $(\sup_{E \in \Sigma} \|\beta(E)\|_B < \infty)$ ,  $B$ -valued, finitely additive set functions  $\beta$  on  $\Sigma$ . Suppose that  $B$  has a basis  $\{b_i\}$  of unit vectors. Then the coefficient functionals  $\beta_i$ ,  $i \geq 1$ , of  $\beta$ , determined by  $\beta(E) = \sum b_i \beta_i(E)$ , are elements of  $H(R)$ . The purpose of this paper is to initiate a study of the interplay between  $\beta$ , the sequence  $\{\beta_i\}$ , and the basis  $\{b_i\}$ . Properties which are obtained are used to establish some Radon-Nikodým theorems relating  $\beta \in H(B)$  and  $\alpha \in H(A)$ ,  $A$  a Banach space over  $R$ .

Let us begin by recalling that because  $\{b_i\}$  is a basis for  $B$  and  $\|b_i\| = 1$ ,  $i \geq 1$ , it follows [8, p. 67, Theorem 1] that there exists  $M_B > 0$  such that if  $\sum b_i \lambda_i \in B$ , then  $\|\sum_{i \leq n} b_i \lambda_i\| \leq M_B \|\sum b_i \lambda_i\|$  and, hence,  $\|\sum_{m < i \leq n} b_i \lambda_i\| \leq 2M_B \|\sum b_i \lambda_i\|$ . In particular,  $|\lambda_i| \leq 2M_B \|\sum b_i \lambda_i\|$ ,  $i \geq 1$ . Thus the coefficient functionals  $\beta_i$  of  $\beta$  are bounded by  $2M_B \|\beta\|_s(S)$  where  $\|\beta\|_s(S) = \sup \{\|\beta(E)\|; E \in \Sigma, E \subset S\}$ . Since the functionals  $\beta_i$  are also finitely additive,  $\{\beta_i\}$  is a bounded sequence of elements of  $H(R)$ . Moreover, since  $\sum b_i \lambda_i \in B$  implies that  $\lim \lambda_i = 0$ , it follows that  $\lim \beta_i(E) = 0$ ,  $E \in \Sigma$ . This latter property permits us to assert that the sequence  $\{\beta_i\}$  converges weakly to zero if  $\Sigma$  is a sigma algebra [6]. The following example shows that, in general, this is not the case.

EXAMPLE 1. Let  $e_i = \{\delta_{ij}\}_{j \geq 1}$ ,  $\delta_{ij} = 1$  if  $i = j$  and  $\delta_{ij} = 0$  if  $i \neq j$ . Then  $\{e_i\}$  is a sequence of unit vectors which is a basis for the space  $c_0$  of sequences of real numbers which converge to zero. Let  $\Sigma_0$  be an algebra of subsets of a set  $S_0$  such that there exists a bounded sequence  $\{\gamma_i\}$  of elements of  $H(S_0, \Sigma_0, R)$  satisfying

(1)  $\lim_i \gamma_i(E) = 0$ ,  $E \in \Sigma_0$  and

(2) the sequence  $\{\gamma_i\}$  does not converge weakly to zero.

Let  $\gamma \in H(S_0, \Sigma_0, c_0)$  be defined by  $\gamma(E) = \sum e_i \gamma_i(E)$ .

Example 1 shows that if we wish to conclude that  $\{\beta_i\}$  converges weakly to zero, then we must impose additional conditions somewhere. We shall first consider a condition on  $\beta$  and then conditions on  $B$ . The condition which we shall impose on  $\beta$  is a natural condition

Received by the editors May 20, 1968.

<sup>1</sup> The author was partially supported by a NSF grant.

to impose when seeking to compare  $\beta$  with an element  $\alpha$  of  $H(A)$  (see [4, particularly the concluding remarks]). The conditions,  $G_1$  and  $G_2$ , on  $B$  are technical conveniences which, fortunately, are of sufficiently common occurrence to warrant their introduction.

Before proceeding to Theorem 1, let us recall that if  $\mu \in H(R)$  and  $E \in \Sigma$ , then  $v(\mu, E) = \sup \{ \mu(F); F \in \Sigma, F \subseteq E \} - \inf \{ \mu(F); F \in \Sigma, F \subseteq E \}$  is the variation of  $\mu$  on  $E$ .

**THEOREM 1.** *Suppose that  $\lim \|\beta(F_j)\| = 0$  whenever  $\{F_j\}$  is a sequence of pairwise disjoint elements of  $\Sigma$ . Then the sequence  $\{\beta_i\}$  converges weakly to zero.*

**PROOF.** Suppose, on the contrary, that  $\{\beta_i\}$  does not converge weakly to zero. Then, by Theorem 3.1 of [11] (cf. [5]), there exists  $\epsilon > 0$  and a sequence  $\{E_p\}$  of pairwise disjoint elements of  $\Sigma$  such that  $|\sum_p \beta_i(E_p)| > 3\epsilon$  for infinitely many positive integers  $i$ . Let  $i_1$  be the least such positive integer, and let  $p_1$  be the least positive integer satisfying  $|\sum_{p \leq p_1} \beta_{i_1}(E_p)| > 3\epsilon$ . Let  $F_1 = \bigcup_{p \leq p_1} E_p$ . The following facet of this construction is not necessary to establish Theorem 1 but will be convenient for our proof of Theorem 2. Let  $q_1$  be the least positive integer greater than  $p_1$  for which  $\sum_{p \geq q_1} v(\beta_{i_1}, E_p) < \epsilon$ . Let  $k_1$  be the least positive integer such that  $i \geq k_1$  implies that  $\sum_{p < q_1} |\beta_i(E_p)| < \epsilon$ . This completes the first stage of this construction; to set the pattern, the second stage follows. Let  $i_2$  be the least positive integer greater than  $k_1$  ( $k_1 \geq i_1$ ) such that  $|\sum_p \beta_{i_2}(E_p)| > 3\epsilon$ , and let  $p_2$  be the least positive integer satisfying  $|\sum_{p \leq p_2} \beta_{i_2}(E_p)| > 3\epsilon$ . Let  $F_2 = \bigcup_{q_1 \leq p \leq p_2} E_p$ . Then  $|\beta_{i_2}(F_2)| > |\sum_{p \leq p_2} \beta_{i_2}(E_p)| - \sum_{p < q_1} |\beta_{i_2}(E_p)| > 2\epsilon$ . Let  $q_2$  be the least positive integer greater than  $p_2$  such that  $\sum_{p \geq q_2} v(\beta_{i_2}, E_p) < \epsilon$ . Let  $k_2$  be the least positive integer such that  $i > k_2$  implies that  $\sum_{p < q_2} |\beta_i(E_p)| < \epsilon$ . Repeating this process inductively, we obtain a sequence  $\{F_i\}$  of pairwise disjoint elements of  $\Sigma$  and an increasing sequence  $i_1, i_2, \dots$  of positive integers such that

- (1)  $\beta_{i_j}(F_j) > 2\epsilon$  and
- (2) if  $k \geq j$ , then

$$\begin{aligned} |\beta_{i_j}(\bigcup_{n \leq k} F_n)| &\geq - \sum_{p < q_{k-1}} |\beta_{i_j}(E_p)| \\ &+ |\sum_{q_{j-1} \leq p \leq p_j} \beta_{i_j}(E_p)| - \sum_{p \geq q_j} v(\beta_{i_j}, E_p) > \epsilon. \end{aligned}$$

Notice that up to now we have not used the hypothesis of Theorem 1. Invoking now the hypothesis  $\|\beta(F_j)\| \rightarrow 0$ , a contradiction obtains from (1) and  $|\beta_{i_j}(F_j)| \leq 2M_B \|\beta(F_j)\|$ .

The following example shows that the converse to Theorem 1 is not true.

EXAMPLE 2. Suppose that  $N$  is the set of positive integers and that  $\Gamma$  is the sigma algebra of all subsets of  $N$ . Suppose that  $L$  is the linear span, over  $R$ , of the sequences  $e_i = \{\delta_{ij}\}_{j \geq 1}$ , is normed by

$$\|\{x\}_i\| = \sup\{|x_1|, (|x_2| + |x_3|), (|x_4| + |x_5| + |x_6|), \dots\},$$

and let  $X$  denote the completion of  $L$ . Then  $X$  is represented as a space of sequences. Moreover, because  $\lim x_i = 0$ , whenever  $x = \{x_i\} \in X$ , it follows that  $\{e_i\}$  is a basis for  $X$ . For  $i \geq 1$ , let  $\beta_i \in H(N, \Gamma, R)$  be defined by  $\beta_i(E) = 1/k$  if  $i \in E_k = \{i: (k-1)k < 2i \leq k(k+1)\}$  and  $i \in E$ , and  $\beta_i(E) = 0$  otherwise. Let  $\beta(E) = \sum e_i \beta_i(E)$ . Then  $\beta \in H(N, \Gamma, X)$  and, hence because  $\Gamma$  is a sigma algebra,  $\{\beta_i\}$  converges weakly to zero. Moreover,  $\lim v(\beta_i, S) = 0$  which of course, also implies weak convergence to zero. Nevertheless,  $\{E_k\}$  is a sequence of pairwise disjoint elements of  $\Gamma$  and  $\|\beta(E_k)\| = 1$ ,  $k \geq 1$ .

If  $\{\beta_i\}$  is a sequence of elements of  $H(R)$  satisfying  $\Sigma v(\beta_i, S) < \infty$  and  $\beta$  is defined by  $\beta(E) = \sum b_i \beta_i(E)$ , then  $\beta \in H(B)$  and  $\lim \|\beta(E_i)\| = 0$  whenever  $\{E_i\}$  is a sequence of pairwise disjoint elements of  $\Sigma$ . (Even more is true, namely,  $\Sigma \|\beta(E_i)\| < \infty$ .) Thus additional conditions on  $B$  are not necessary in order that the hypothesis of Theorem 1 be satisfied. We shall introduce two growth conditions on a Banach space with basis and show (Theorem 3) that one of them implies the hypothesis of Theorem 1.

The statement that  $\{b_i\}$  satisfies condition  $G_1$  means that if each of  $M$  and  $\epsilon$  is a positive number, then there is a positive number  $\delta = \delta(M, \epsilon)$  such that if  $n$  is a positive integer,  $x = \sum_{i \leq n} b_i \lambda_i$ ,  $y = b_{n+1} \lambda_{n+1}$ ,  $\|x\| \leq M$ , and  $\|y\| \geq \epsilon$ , then  $\|x+y\| \geq \|x\| + \delta$ .

Notice that if condition  $G_1$  is satisfied, then  $\{b_i\}$  is a monotone basis:  $\|\sum_{i \leq n} b_i \lambda_i\| \leq \|\sum_{i \leq n+1} b_i \lambda_i\|$ . We might also mention that  $\delta(M, \epsilon) = M\delta(1, \epsilon/M)$ .

The statement that  $\{b_i\}$  satisfies condition  $G_2$  means that if  $(M, \epsilon)$  is a pair of positive numbers, then there is a positive number  $\gamma(M, \epsilon)$  such that if  $1 \leq n < p$ ,  $x = \sum_{i \leq n} b_i \lambda_i$ ,  $y = \sum_{n < i \leq p} b_i \lambda_i$ ,  $\|x\| \leq M$ , and  $\|y\| \geq \epsilon$ , then  $\|x+y\| \geq \|x\| + \gamma(M, \epsilon)$ .

It is clear that if  $\{b_i\}$  satisfies  $G_2$ , then it also satisfies  $G_1$  ( $\delta(M, \epsilon) \geq \gamma(M, \epsilon)$ ). We are unaware of an example where  $G_1$  is satisfied but  $G_2$  is not. We shall next show that if  $G_1$  is satisfied, then  $\{\beta_i\}$  converges weakly to zero. Then we shall show that if  $G_2$  is satisfied, then the hypothesis of Theorem 1 is satisfied.

THEOREM 2. Suppose that  $\{b_i\}$  satisfies condition  $G_1$ . Then the coefficient functionals  $\beta_i$  converge weakly to zero.

PROOF. Suppose again that  $\{\beta_i\}$  does not converge weakly to zero. Then all but the last sentence of the proof of Theorem 1 applies. Let  $M = M_B |\beta|_s(S)$ . Let  $k$  be a positive integer satisfying  $k\delta > M$ , and let  $E = \bigcup_{j \leq k} F_j$ . Then the contradiction  $M < \delta k < \sum_{j \leq k} (\|\sum_{n \leq i_j} b_n \beta_n(E)\| - \|\sum_{n < i_j} b_n \beta_n(E)\|) \leq \|\sum_{n \leq i_k} b_n \beta_n(E)\| \leq M_B \|\beta(E)\| \leq M_B |\beta|_s(S)$  follows from (2) of the proof of Theorem 1 together with the hypothesis of Theorem 2.

THEOREM 3. Suppose that  $\{b_i\}$  satisfies condition  $G_2$ . Then  $\lim_i \|\beta(E_i)\| = 0$  whenever  $\{E_i\}$  is a sequence of pairwise disjoint elements of  $\Sigma$ .

PROOF. Suppose on the contrary that there exists  $\epsilon > 0$  and a sequence  $\{E_n\}$  of pairwise disjoint element of  $\Sigma$  such that  $\|\beta(E_n)\| > 3\epsilon$ ,  $n \geq 1$ . Then there exists a positive integer  $k_1$  such that  $\|\sum_{i \leq k_1} b_i \beta_i(E_1)\| > 3\epsilon$  and, moreover, if  $k_1 \leq p < n$ , then  $\|\sum_{p < i \leq n} b_i \beta_i(E_1)\| < \epsilon/2$ . Let  $n_1 = 1$ . There exists a positive integer  $n_2$  such that  $\sum_{i \leq k_1} \sum_{j \geq n_2} v(\beta_i, E_j) < \epsilon$ . There exists a positive integer  $k_2$  such that

$$\|\sum_{i \leq k_2} b_i \beta_i(E_{n_2})\| > 3\epsilon$$

and, moreover, if  $k_2 \leq p < n$ , then  $\|\sum_{p < i \leq n} b_i \beta_i(E_{n_2})\| < \epsilon/2^2$ . There exists a positive integer  $n_3$  such that  $\sum_{i \leq k_2} \sum_{j \geq n_3} v(\beta_i, E_j) < \epsilon$ . Iterate this procedure. Let  $m$  be a positive integer. Then

$$\|\sum_{i \leq k_1} b_i \beta_i(\bigcup_{j \leq m} E_{n_j})\| \geq \|\sum_{i \leq k_1} b_i \beta_i(E_{n_1})\| - \sum_{i \leq k_1} \sum_{j \geq n_2} v(\beta_i, E_j) > 2\epsilon.$$

For  $p > 1$ , let  $S_p = \{i; k_{p-1} < i \leq k_p\}$ . Then, for  $1 < p < m$ ,

$$\begin{aligned} & \|\sum_{i \in S_p} b_i \beta_i \bigcup_{j \leq m} (E_{n_j})\| \\ & \geq - \sum_{j < p} \|\sum_{i \in S_p} b_i \beta_i(E_{n_j})\| + \|\sum_{i \in S_p} b_i \beta_i(E_{n_p})\| - \sum_{i \in S_p} \sum_{j \geq n_{p+1}} v(\beta_i, E_j) \\ & > -\epsilon(1/2 + 1/2^2 + \cdots + 1/2^{p-1}) + 3\epsilon - \epsilon > \epsilon. \end{aligned}$$

For  $p = m$ , the preceding inequalities are easily modified to yield that  $\|\sum_{i \in S_p} b_i \beta_i \bigcup_{j \leq m} (E_{n_j})\| > -\epsilon + 3\epsilon = 2\epsilon$ . Let  $m$  be a positive integer satisfying  $m\gamma(|\beta|_s(S), \epsilon) > |\beta|_s(S)$ , and let  $H = \bigcup_{j \leq m} E_{n_j}$ . Then

$$\begin{aligned} \|\beta(H)\| & \geq \|\sum_{i \leq k_1} b_i \beta_i(H)\| + \sum_{j \leq m} (\|\sum_{i \leq k_j} b_i \beta_i(H)\| - \|\sum_{i \leq k_{j-1}} b_i \beta_i(H)\|) \\ & \geq m\gamma(|\beta|_s(S), \epsilon) > |\beta|_s(S) \end{aligned}$$

which is impossible.

Let us now turn to a discussion of some Radon-Nikodým theorems. We begin with brief resumé of some pertinent history.

The classical Radon-Nikodým theorem (e.g. [9, Theorem III.10.2]) asserts that if  $\Sigma$  is a sigma algebra and  $\lambda$  is a countably additive element of  $H(C)$  where  $C$  denotes the complex numbers, then  $\lambda$  can be given an integral representation with respect to a nonnegative, countably additive element  $\mu$  of  $H(R)$  if, and only if,  $\lambda$  is absolutely continuous with respect to  $\mu$ .

In 1939, S. Bochner published a generalization [1] which removed the restrictions that  $\Sigma$  be a sigma algebra and that the set functions be countably additive. A representation for the case where  $\mu \in H(R)$  appeared [2] in 1962. Theorem III.10.7 of [9] supplements the classical theorem by allowing  $\mu$  to be complex valued, and recently C. Fefferman [10] extended this latter result to the case of a general algebra of subsets of a set. Thereafter, E. Green and the author [7] gave a proof of Fefferman's result, based on [2]. The approach used in [7] will be applied hereinafter to elements of  $H(B)$ .

While there are several possible definitions of absolute continuity which might be appropriate, we choose the following.

The statement that  $\alpha \in H(A)$ ,  $A$  a Banach space, is absolutely continuous with respect to  $\beta$  ( $\alpha \ll \beta$ ) means that if  $\epsilon > 0$ , then there is  $\delta > 0$  such that if  $|\beta|_s(E) < \delta$ , then  $|\alpha|_s(E) < \epsilon$ .

The statement that  $\alpha$  is singular with respect to  $\beta$  ( $\alpha \perp \beta$ ) means that if  $\epsilon > 0$ , then there exists  $E \in \Sigma$  such that  $|\beta|_s(E) < \epsilon$  and  $|\alpha|_s(S-E) < \epsilon$ .

Denote by  $L(B, A)$  the space of bounded linear transformations from  $B$  to  $A$ .

The statement that  $T$  is a  $(\Sigma, M)$ -simple function means that  $T$  is a function on  $S$  to  $M$  and, moreover, there is a finite partition  $\pi = \{E_i\}_{i \leq n}$  of  $S$  in  $\Sigma$  (i.e.,  $E_i \in \Sigma$ ,  $i \leq n$ ) such that  $T$  is constant on the elements  $E_i$  of  $\pi$ .

Henceforth, suppose that  $A$  has a basis  $\{a_i\}$  of unit vectors.

**THEOREM 4.** *Suppose that  $A$  is  $n$ -dimensional, that  $B$  is  $m$ -dimensional, and that  $\alpha \ll \beta$ . Then there is a sequence  $T_k$  of  $(\Sigma, L(B, A))$ -simple functions such that  $\lim_k |\alpha - \int T_k d\beta|_s(S) = 0$ .*

**PROOF.** From  $\alpha \ll \beta$  and  $|\alpha_i(E)| \leq 2M_A \|\alpha(E)\|$  it follows that  $\alpha_i \ll \beta$ . Moreover, letting  $\alpha_{i1} = \alpha_i \wedge \beta_1$ , where  $\alpha_i \wedge \beta_1$  denotes that part of  $\alpha_i$  which is absolutely continuous with respect to  $\beta_1$  (see e.g. [2]), and  $\alpha_{ij} = (\alpha_i - \sum_{k < j} \alpha_{ik}) \wedge \beta_j$  for  $i < j \leq m$ , it follows that  $\alpha_{ij} \perp \alpha_{ik}$  if  $j \neq k$  and also that  $\alpha_i = \sum_{j \leq m} \alpha_{ij}$ . For  $i \leq n$  and  $j \leq m$  there is a sequence  $\{f_{ijk}\}_{k \geq 1}$  of  $(\Sigma, R)$ -simple functions such that

$$\lim_k v(\alpha_{ij} - \int f_{ijk} d\beta_j, S) = 0.$$

Let  $T_k(x)$  be the transformation whose matrix with respect to the bases  $\{a_i\}$  and  $\{b_j\}$  is given by  $(f_{ijk}(x))_{i,j}$ . Then  $T_k$  is a sequence of  $(\Sigma, L(B, A))$  simple functions and  $\lim_k |\alpha - \int T_k d\beta|_s(S) = 0$ .

In the next theorem it will be convenient to have the following notation. For each positive integer  $m$ , let  $\beta^m$  be defined by  $\beta^m(E) = \sum_{i \leq m} b_i \beta_i(E)$ ,  $E \in \Sigma$ . Then  $\beta^m \in H(B^m)$  where  $B^m$  denotes the closed linear span, in  $B$ , of  $b_1, \dots, b_m$ .

**THEOREM 5.** *Suppose that  $\lim_m |\beta - \beta^m|_s(S) = 0$  and, moreover, that  $\alpha \ll \beta$ . Then there is an increasing sequence  $\{m_k\}$  of positive integers and a sequence  $T_k$  of  $(\Sigma, L(B^{m_k}, A^k))$ -simple functions such that  $|\alpha^k - \int T_k d\beta|_s(S) < 1/k$ , where  $\int T_k d\beta$  is defined to be  $\int T_k d\beta^{m_k}$ .*

**PROOF.** Let  $\epsilon > 0$ . Then there exists  $\delta > 0$  such that if  $|\beta|_s(E) < \delta$ , then  $|\alpha|_s(E) < \epsilon$ . Let  $m$  satisfy  $|\beta - \beta^m|_s(S) < \delta/2$ . Then  $|\beta^m|_s(E) < \delta/2$  implies that  $|\alpha|_s(E) < \epsilon$ . Notice that  $|\beta|_s(E) < \delta/(2M_B)$  implies that  $|\beta^m|_s(E) < \delta/2$ , and that if  $|\alpha|_s(E) < \epsilon$ , then  $|\alpha_i|_s(E) < M_A \epsilon$ . For  $k \geq 1$ , choose  $\epsilon_k$  so that  $M_A \epsilon_k < 1/(4k^2)$ . Then choose  $\delta_k$  ( $\delta_k < \delta_{k-1}$ ) and  $m_k$  ( $m_k > m_{k-1}$ ) in accordance with the preceding statements. For  $i \geq 1$ , let  $\alpha_{i1} = \alpha_i \wedge \beta_1$  and, for  $j > 1$ , let  $\alpha_{ij} = (\alpha_i - \sum_{p < j} \alpha_{ip}) \wedge \beta_j$ . Let  $\gamma_{ij} = \sum_{p \leq j} \alpha_{ip}$ . Then  $\alpha_{ij} \perp \alpha_{ip}$  if  $j \neq p$ , and  $(\alpha_i - \gamma_{ij}) \perp \beta_p$  for  $p \leq j$ . Hence if  $\lambda > 0$  and  $p \leq j$ , then there exists  $E_p \in \Sigma$  such that  $v(\beta_p, E_p) < \lambda$  and  $v(\alpha_i - \gamma_{ij}, S - E_p) < \lambda$ . If  $F = \bigcap_{p \leq j} E_p$ , then  $v(\alpha - \gamma_{ij}, S - F) < j\lambda$  and  $v(\beta_p, F) < \lambda$ ,  $p \leq j$ , which implies that  $|\beta^j|_s(F) \leq j\lambda$ . If  $j = m_k$  and  $\lambda$  satisfies  $m_k \lambda < \min(\delta_k/2, 1/(4k^2))$ , then  $v(\alpha_i - \gamma_{im_k}, S - F) < 1/(4k^2)$  and  $|\beta^{m_k}|_s(F) < \delta_k/2$ . This latter inequality, together with the heretofore assigned properties of  $\delta_k$ , implies that  $|\alpha_i|_s(F) < 1/(4k^2)$  and, in turn, that  $v(\alpha_i, F) < 1/(2k^2)$ . Then, since  $v(\alpha_i, E) = v(\alpha_i - \gamma_{ij}, E) + v(\gamma_{ij}, E)$ ,  $E \in \Sigma$ ,  $i, j \geq 1$ , it follows that  $v(\alpha_i - \gamma_{im_k}, F) < 1/(2k^2)$  and, hence,  $v(\alpha_i - \gamma_{im_k}, S) < 3/(4k^2)$  for  $i \geq 1$ . Because  $\alpha_{ij} \ll \beta_j$  there are  $(\Sigma, R)$ -simple functions  $f_{ijk}$  such that  $v(\alpha_{ij} - \int f_{ijk} d\beta_j, S) < 1/(4k^2 m_k)$ . Thus  $v(\gamma_{im_k} - \int \sum_{j \leq m_k} f_{ijk} d\beta_j, S) < 1/(4k^2)$  and, hence,  $v(\alpha_i - \int \sum_{j \leq m_k} f_{ijk} d\beta_j, S) < 1/k^2$ . From this latter inequality it follows that if  $T_k(x)$  is the matrix whose  $(i, j)$ -th entry is  $f_{ijk}(x)$  for  $i \leq k$  and  $j \leq m_k$  (and zero otherwise, when necessary, in order that  $T_k$  have the proper domain and range), then  $|\alpha^k - \int T_k d\beta|_s(S) \leq 1/k$ .

**COROLLARY 5.1.** *For each positive integer  $n$ ,  $\lim_k |\alpha^n - \int T_k d\beta|_s(S) = 0$ .*

**COROLLARY 5.2.** *For each  $E \in \Sigma$ ,  $\alpha(E) = \lim_k \int_E T_k d\beta$ .*

**COROLLARY 5.3.** *If  $\lim_n |\alpha - \alpha^n|_s(S) = 0$ , then  $\lim_k |\alpha - \int T_k d\beta|_s(S) = 0$ .*

Example 2 shows that norm convergence of the sequence  $\{\beta_i\}$  to zero is not a sufficient condition in order that  $\lim |\beta - \beta^n|_s(S) = 0$ . The following example shows that  $|||\beta||| < \infty$  is not a necessary condition in order that  $\lim |\beta - \beta^n|_s(S) = 0$ , where  $|||\beta||| = \sup \{\sum \|\beta(E_i)\|\}; \pi = \{E_i\}$  is a finite partition of  $S$  comprised of elements of  $\Sigma$ .

EXAMPLE 3. Suppose that  $S$  is the set of positive integers,  $\Sigma$  is the algebra of all subsets of  $S$ ,  $B = l_2$ ,  $b_i = \{\delta_{ij}\}_{j \geq 1}$ ,  $\beta_i(E) = (1/i) \sum_{j \in E} \delta_{ij}$ , and  $\beta(E) = \sum b_i \beta_i(E)$ . Then  $\beta \in H(B)$ ,  $\{b_i\}$  satisfies condition  $G_2$ ,  $|||\beta||| = \infty$  and  $\lim |\beta - \beta^n|_s(S) = 0$ .

We conclude with conditions which are sufficient to insure that  $\lim |\beta - \beta^n|_s(S) = 0$ .

THEOREM 6. Suppose that  $|||\beta||| = M < \infty$  and that  $\{b_i\}$  satisfies condition  $G_2$ . Moreover suppose that if

$$x_k = \sum_{i \leq n} b_i \lambda_{ki} \quad \text{and} \quad y_k = \sum_{n < i \leq m_k} b_i \lambda_{ki}, \quad k \leq m,$$

then

$$\left| \left| \sum_{k \leq m} (x_k + y_k) \right| \right| - \left| \left| \sum_{k \leq m} x_k \right| \right| \leq \sum_{k \leq m} (\|x_k + y_k\| - \|x_k\|).$$

Then  $\lim |\beta - \beta^n|_s(S) = 0$ .

PROOF. Let  $\epsilon > 0$ . Then let  $\delta$  be a positive number such that if  $\|\sum_{i \leq n} b_i \lambda_i\| \leq M$  and  $\|\sum_{n < i \leq m} b_i \lambda_i\| \geq \epsilon$ , then  $\|\sum_{i \leq m} b_i \lambda_i\| \geq \|\sum_{i \leq n} b_i \lambda_i\| + \delta$ . Let  $\pi = \{E_i\}$  be a finite partition of  $S$  in  $\Sigma$  satisfying  $\sum_i \|\beta(E_i)\| > M - \delta/2$ . Let  $n$  be a positive integer satisfying  $\sum_i \|(\beta - \beta^n)(E_i)\| < \delta/2$  if  $k \geq n$ , and let  $k \geq n$ . Then  $\sum_i \|\beta^k(E_i)\| > M - \delta$ . Suppose that  $|\beta - \beta^k|_s(S) > \epsilon$ . Then there is an element  $E$  of  $\Sigma$  satisfying  $\|(\beta - \beta^k)(E)\| > \epsilon$  and, hence,  $(\|\beta(E)\| - \|\beta^k(E)\|) \geq \delta$ . Let  $\pi_1$  be the partition of  $S$  generated by  $\pi$  and  $E$ , let  $F_i = E_i \cap E$  and let  $G_i = E_i - E$ . Then the contradiction

$$\begin{aligned} \sum_{T \in \pi_1} \|\beta(T)\| &= \sum_{T \in \pi_1} \|\beta^k(T)\| + \sum_i (\|\beta(F_i)\| - \|\beta^k(F_i)\|) \\ &\quad + \sum_i (\|\beta(G_i)\| - \|\beta^k(G_i)\|) \geq \sum_{E \in \pi} \|\beta^k(E)\| \\ &\quad + (\|\beta(E)\| - \|\beta^k(E)\|) > (M - \delta) + \delta = M \end{aligned}$$

obtains.

## REFERENCES

1. S. Bochner, *Additive set functions on groups*, Ann. of Math. **40** (1939), 769-799.
2. R. B. Darst, *A decomposition of finitely additive set functions*, J. Math. Reine Angew. **210** (1962), 31-37.

3. ———, *A decomposition for complete normed abelian groups with applications to spaces of additive set functions*, Trans. Amer. Math. Soc. **103** (1962), 549–559.
4. ———, *The Lebesgue decomposition*, Duke Math. J. **30** (1963), 553–556.
5. ———, *A direct proof of Porcelli's condition for weak convergence*, Proc. Amer. Math. Soc. **16** (1965), 1094–1096.
6. ———, *On a theorem of Nikodým with applications to weak convergence and von Neumann algebras*, Pacific J. Math. **23** (1967), 473–477.
7. R. B. Darst and E. Green, *On a Radon-Nikodým theorem for finitely additive set functions*, Pacific J. Math. **27** (1968), 255–259.
8. M. M. Day, *Normed linear spaces*, 2nd rev. ed., Ergebnisse der Math., Heft 21, Springer-Verlag, Berlin, 1962.
9. N. Dunford and J. T. Schwartz, *Linear operators*, Interscience, New York, 1958.
10. C. Fefferman, *A Radon-Nikodým theorem for finitely additive set functions*, Pacific J. Math. **23** (1967), 35–45.
11. P. Porcelli, *Two embedding theorems with applications to weak convergence and compactness in spaces of additive type functions*, J. Math. Mech. **9** (1960), 273–292.

PURDUE UNIVERSITY