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CONVERGENCE OF SEQUENCES OF REAL FUNCTIONS WITH RESPECT TO SMALL SYSTEMS

JERZY NIEWIAROWSKI

Small systems were introduced by Riečan [3] and studied by many authors (see [2 p. 498], for references).

In this paper we define the convergence with respect to a small system. In [4] Wagner defined the convergence with respect to an σ -ideal. We shall study the instances when both the convergence with respect to a small system and that with respect to a suitable σ -ideal are equivalent.

Definition 1. Let (X, S) be a measurable space and $\{N_r\}_{r=1}^\infty$ a sequence of subfamilies of S such that

(1) $\emptyset \in N_r$ for $r = 1, 2, \dots$

(2) For each positive integer r , there exists a sequence $\{k_i\}_{i=1}^\infty$ of positive integers such that $E_i \in N_{k_i}$ ($i = 1, 2, \dots$) implies $\bigcup_{i=1}^\infty E_i \in N_r$.

(3) For each positive integer r , if $E \in N_r$, $F \subset E$, $F \in S$, then $F \in N_r$.

(4) $N_r \supset N_{r+1}$ for $r = 1, 2, \dots$

(5) For each positive integer r , if $E \in N_r$, $F \in \bigcap_{r=1}^\infty N_r$, then $E \cup F \in N_r$.

The sequence $\{N_r\}_{r=1}^\infty$ satisfying all the above properties will be called a small system on S and will be denoted by \mathcal{N} .

It is not difficult to verify (see [2, p. 491]) that $N = \bigcap_{r=1}^\infty N_r$ is a σ -ideal on S .

Definition 2. A small system \mathcal{N} will be called upper semicontinuous if and only if, for every nonincreasing sequence of the sets $\{E_i\}_{i=1}^\infty$ the following is true: if there exists a positive integer r_0 such that $E_i \notin N_{r_0}$ (for $i = 1, 2, \dots$), then $\bigcap_{i=1}^\infty E_i \notin N$.

Let I be an σ -ideal in an σ -field S . We say that I -almost every point of $E \subset X$ has some property (or that this property holds I -almost everywhere, in abbreviation I -a.e., on E) if and only if the set of points in E at which this property does not hold belongs to the σ -ideal I .

Definition 3. We say that a sequence $\{f_n\}_{n=1}^\infty$ of S -measurable functions defined on X converges with respect to I to an S -measurable function f defined on X if and

only if each subsequence $\{f_{n_r}\}_{m=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ contains a subsequence $\{f_{n_{r_p}}\}_{p=1}^{\infty}$ converging to f I -a.e. on X . We shall use the notation $f_n \xrightarrow[n \rightarrow \infty]{I} f$.

Definition 4. Let \mathcal{N} be a small system on S and $\{f_n\}_{n=1}^{\infty}$ a sequence of S -measurable functions defined on X . We assume that the functions f and f_n ($n = 1, 2, \dots$) are N -a.e. finite (where $N = \bigcap_{r=1}^{\infty} N_r$). We say that $\{f_n\}_{n=1}^{\infty}$ converges with respect to the small system \mathcal{N} to an S -measurable function f defined on X if and only if, for each $\varepsilon > 0$ and for each positive integer m , there exists a positive integer $n_{\varepsilon, m}$ such that, for each positive integer $n \geq n_{\varepsilon, m}$, the set

$$\{x: |f_n(x) - f(x)| \geq \varepsilon\} \in N_m.$$

We shall use the notation $f_n \xrightarrow[n \rightarrow \infty]{I} f$.

We say that two S -measurable functions f and g are equivalent if and only if $f-g$ vanishes N -a.e. on X .

It is not difficult to observe that both the limit with respect to the small system \mathcal{N} and that with respect to the σ -ideal N are determined up to equivalent functions. In the above definitions we can also suppose that all functions f_n and f are defined only N -a.e. on X (see definition 1(5)).

From now on, we shall use only the properties (1)—(4) from definition 1. We shall assume that all functions f_n, f under consideration are S -measurable and N -a.e. finite ($N = \bigcap_{r=1}^{\infty} N_r$).

Remark 1. If $f_n = f$ for every n , then $f_n \xrightarrow[n \rightarrow \infty]{I} f$. If $f_n \xrightarrow[n \rightarrow \infty]{I} f$, then, for each subsequence $\{f_{n_m}\}_{m=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$, we have $f_{n_m} \xrightarrow[m \rightarrow \infty]{I} f$.

Lemma 1. Let \mathcal{N} be a small system; then there exists a sequence $\{k_i\}_{i=1}^{\infty}$ of positive integers such that, if $E_i \in N_{k_i}$, then $\bigcap_{i=n}^{\infty} E_i \in N_n$ for each positive integer n .

Proof. For each positive integer j , there exists a sequence $\{k_i^{(j)}\}_{i=1}^{\infty}$ of positive integers such that, if $E_i \in N_{k_i^{(j)}}$, then $\bigcap_{i=1}^{\infty} E_i \in N_j$. Let $k_i = \max_{j \leq i} k_i^{(j)}$, $E_i \in N_{k_i}$, $i = 1, 2, \dots$. If $i \geq n$, then $k_i \geq k_i^{(n)}$, hence $E_i \in N_{k_i^{(n)}}$ and $\bigcap_{i=n}^{\infty} E_i \in N_n$.

Theorem 1. If a sequence $\{f_n\}_{n=1}^{\infty}$ of functions converges on X with respect to a small system \mathcal{N} to a function f , then there exists a subsequence $\{f_{n_i}\}_{i=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ converging to f N -a.e. on X .

Proof. Let $A = \{x: |f(x)| = +\infty\}$, $A_n = \{x: |f_n(x)| = +\infty\}$, $C = A \cup \bigcup_{n=1}^{\infty} A_n$,

$E_n(\varepsilon_i) = \{x \in X - C; |f_n(x) - f(x)| \geq \varepsilon_i\}$, where $\{\varepsilon_i\}_{i=1}^\infty$ is a sequence of positive numbers converging on 0. There exists a sequence $\{n_i\}_{i=1}^\infty$ such that $E_{n_i}(\varepsilon_i) \in N_{k_i}$, where $\{k_i\}_{i=1}^\infty$ is a sequence from Lemma 1, and $n_{i+1} > n_i$ for $i = 1, 2, \dots$. Let us put $E_i = E_{n_i}(\varepsilon_i)$, $R_n = \bigcup_{i=n}^\infty E_i$, $Q = \bigcap_{n=1}^\infty R_n$. By Lemma 1, the sets R_n belong to N_n for $n = 1, 2, \dots$. We assume that $Q \notin N$. There exists an n_0 such that $Q \notin N_{n_0}$, but $R_{n_0} \in N_{n_0}$, $Q \subset R_{n_0}$ and $Q \in S$, so $Q \in N_{n_0}$ — a contradiction. Hence $Q \in N$. If $x_0 \in X - (Q \cup C)$, then there exists an i_0 such that $|f_{n_i}(x_0) - f(x_0)| < \varepsilon_i$ for each positive integer $i \geq i_0$. Since $Q \cup C \in N$, we obtain that $f_{n_i} \xrightarrow{i \rightarrow \infty} f$ N -a.e. on X .

Theorem 2. *If a sequence $\{f_n\}_{n=1}^\infty$ of functions defined on X converges to f with respect to a small system \mathcal{N} , then this sequence converges to f with respect to the σ -ideal $N = \bigcap_{r=1}^\infty N_r$.*

Proof. By Remark 1, each subsequence $\{f_{n_m}\}_{m=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ converges with respect to the small system \mathcal{N} to f and, by Theorem 1, there exists a subsequence $\{f_{n_{m_p}}\}_{p=1}^\infty$ of $\{f_{n_m}\}_{m=1}^\infty$ converging to f N -a.e. on X , so $f_n \xrightarrow{n \rightarrow \infty} f$.

Theorem 3. *Let \mathcal{N} be an upper semicontinuous small system. If a sequence $\{f_n\}_{n=1}^\infty$ of functions defined on X converges to f N -a.e. on X , then $\{f_n\}_{n=1}^\infty$ converges on f with respect to the small system \mathcal{N} .*

Proof. Let C be defined as in the proof of Theorem 1, $B = \{x; f_n(x) \xrightarrow{n \rightarrow \infty} f(x)\}$, $Q = B \cup C$. Of course, $Q \in N$.

We have defined the sets $E_k(\varepsilon) = \{x; |f_k(x) - f(x)| \geq \varepsilon\}$ for $k = 1, 2, \dots$ and each positive ε . Let $R_n(\varepsilon) = \bigcup_{k=n}^\infty E_k(\varepsilon)$, $M(\varepsilon) = \bigcap_{n=1}^\infty R_n(\varepsilon)$. If $x_0 \notin Q$, then $\lim_{k \rightarrow \infty} f_k(x_0) = f(x_0)$ and there exists a positive integer n such that, for each positive $k \geq n$, $|f_k(x_0) - f(x_0)| < \varepsilon$. Hence $x_0 \notin R_n(\varepsilon)$ and $x_0 \notin M$; so $M \subset Q$. We obtain that $M \in N$ because $M \in S$ and $Q \in N$.

Now suppose that the sequence $\{f_n\}_{n=1}^\infty$ does not converge to f with respect to \mathcal{N} . There exist a positive ε_0 and a positive integer m_0 such that, for every positive integer i , there exists a positive integer $k_i \geq i$ such that $E_{k_i}(\varepsilon_0) \notin N_{m_0}$. Hence $R_{k_i}(\varepsilon_0) \notin N_{m_0}$ for $i = 1, 2, \dots$. The sequence $\{R_{k_i}(\varepsilon_0)\}_{i=1}^\infty$ is a nonincreasing sequence of sets and the small system \mathcal{N} is upper semicontinuous, therefore $M \notin N$, which is a contradiction. We obtain that $f_n \xrightarrow{n \rightarrow \infty} f$.

Lemma 2. *If, for each subsequence $\{f_{n_m}\}_{m=1}^\infty$ of $\{f_n\}_{n=1}^\infty$, there exists a subsequence $\{f_{n_{m_p}}\}_{p=1}^\infty$ of $\{f_{n_m}\}_{m=1}^\infty$ such that $f_{n_{m_p}} \xrightarrow{p \rightarrow \infty} f$, then $f_n \xrightarrow{n \rightarrow \infty} f$.*

Proof. Suppose that the sequence $\{f_n\}_{n=1}^{\infty}$ does not converge to f with respect to \mathcal{N} . Then there exist $\varepsilon_0 > 0$ and a positive integer m_0 such that, for each positive integer i , there exists a positive integer $n_i > i$ such that

$$\{x: |f_{n_i}(x) - f(x)| \geq \varepsilon_0\} \notin N_{m_0}.$$

By our assumption, there exists a subsequence $\{f_{n_p}\}_{p=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ convergent to f with respect to \mathcal{N} . Then there exists some p_{ε_0, m_0} , such that $\{x: |f_{n_p}(x) - f(x)| \geq \varepsilon_0\} \in N_{m_0}$ for $p \geq p_{\varepsilon_0, m_0}$, a contradiction.

Theorem 4. Let \mathcal{N} be an upper semicontinuous small system. If a sequence $\{f_n\}_{n=1}^{\infty}$ converges to f with respect to an σ -ideal $N = \bigcap_{r=1}^{\infty} N_r$, then $\{f_n\}_{n=1}^{\infty}$ converges to f with respect to the small system \mathcal{N} .

Proof. Suppose that $f_n \xrightarrow[N \rightarrow \infty]{\mathcal{N}'} f$; then there exists a subsequence $\{f_{n_i}\}_{i=1}^{\infty}$ with no subsequence converging to f with respect to \mathcal{N} . By Theorem 3, no subsequence $\{f_{n_p}\}_{p=1}^{\infty}$ converges to f N -a.e. — a contradiction.

Corollary 1. If \mathcal{N} is an upper semicontinuous small system, then both the convergence with respect to a small system \mathcal{N} and that with respect to a σ -ideal $N = \bigcap_{r=1}^{\infty} N_r$ are equivalent.

Remark 2. If \mathcal{N} is not upper semicontinuous, then the above-mentioned convergences are not equivalent. The convergence with respect to an σ -ideal $N = \bigcap_{r=1}^{\infty} N_r$ does not imply that with respect to \mathcal{N} .

Proof. By the assumption there exists a nonincreasing sequence $\{E_i\}_{i=1}^{\infty}$ of sets belonging to S and, for this sequence, there exists a positive integer r_0 such that, for each positive integer i , $E_i \notin N_{r_0}$ and $\bigcap_{i=1}^{\infty} E_i \in N$. Let us put $f_i(x) = X_{E_i}(x)$ and $f(x) = 0$ for $x \in X$. If $x \notin \bigcap_{i=1}^{\infty} E_i$, then $f_i(x) \xrightarrow[i \rightarrow \infty]{} f(x)$. Hence $f_i(x) \xrightarrow[i \rightarrow \infty]{} f(x)$ N -a.e. on X , so $f_i \xrightarrow[i \rightarrow \infty]{N} f$. Since, for each i , $\{x: |f_i(x) - f(x)| \geq \varepsilon\} = E_i \notin N_r$, where $\varepsilon > 0$, therefore $f_i \not\xrightarrow[i \rightarrow \infty]{\mathcal{N}'} f$.

Remark 3. Let $\mathcal{N}, \mathcal{N}'$ be small systems such that $N = \bigcap_{r=1}^{\infty} N_r = \bigcap_{r=1}^{\infty} N'_r$. The convergence with respect to \mathcal{N} need not be equivalent to the convergence with respect to \mathcal{N}' .

Proof. Let (X, S, m) be a measurable space with the finite measure m . We put $N_r = \left\{E \in S: m(E) < \frac{1}{r}\right\}$ for $r = 1, 2, \dots$. The convergence with respect to \mathcal{N}

is the convergence in measure m . The set $N = \bigcap_{r=1}^{\infty} N_r$ is the σ -ideal of sets of null measure. Let $N'_r = N$ for $r = 1, 2, \dots$. The convergence with respect to \mathcal{N}' is the uniform convergence almost everywhere on X (i.e. there exists a set $A \in N$ such that $f_n \rightrightarrows f$ on $X - A$). It is easy to show when the convergences with respect to the different small systems are equivalent. For this reason, we recall the following definitions and theorems (see [2, p. 492—493]).

Definition [2]. Let \mathcal{N}, \mathcal{M} be two small systems on S and $N = \bigcap_{r=1}^{\infty} N_r, M = \bigcap_{r=1}^{\infty} M_r$. We say that \mathcal{N} is the absolutely continuous system with respect to \mathcal{M} if and only if, for each positive integer r , there exists a positive integer n_r such that if $E \in M_{n_r}$, then $E \in N_r$. We use the notation $\mathcal{N} \ll_{\varepsilon} \mathcal{M}$. We say that \mathcal{N} is predominated by a system \mathcal{M} if and only if $M \subset N$. We use the notation $\mathcal{N} \ll \mathcal{M}$.

Theorem [2]. If $\mathcal{N} \ll_{\varepsilon} \mathcal{M}$, then $\mathcal{N} \ll \mathcal{M}$.

Theorem [2]. Let \mathcal{N}, \mathcal{M} be two small systems on S . If \mathcal{N} is the upper semicontinuous system, then the following conditions are equivalent

- (1) $\mathcal{N} \ll_{\varepsilon} \mathcal{M}$
- (2) $\mathcal{N} \ll \mathcal{M}$.

Example 1. Let N_r be the family of all measurable subsets of the set $\bigcup_{n=1}^{\infty} \left(n, n + \frac{1}{r+3} \right)$ for $r = 1, 2, \dots$. Let M_r be the family of all measurable subsets of the set $\bigcup_{n=1}^{\infty} \left(n - \frac{1}{r+3}, n \right)$ for $r = 1, 2, \dots$

The sequences $\{N_r\}$ and $\{M_r\}$ are small systems such that $\bigcap_{r=1}^{\infty} N_r = \bigcap_{r=1}^{\infty} M_r$, but \mathcal{N} is not absolutely continuous with respect to \mathcal{M} and \mathcal{M} is not absolutely continuous with respect to \mathcal{N} .

Theorem 5. Let \mathcal{N} and \mathcal{M} be two small systems. The convergences with respect to these systems are equivalent if and only if $\mathcal{N} \ll_{\varepsilon} \mathcal{M}$ and $\mathcal{M} \ll_{\varepsilon} \mathcal{N}$.

Proof. Let there exist for each positive integer m a positive integer n_m such that if $E \in M_{n_m}$, then $E \in N_m$. Let $f_n \xrightarrow[n \rightarrow \infty]{\mathcal{M}} f$, then, for each $\varepsilon > 0$ and for each positive integer m , there exists a positive integer $n_{\varepsilon, m}$ such that

$$\{x: |f_n(x) - f(x)| \geq \varepsilon\} \in M_{n_m}, \quad \text{for } n \geq n_{\varepsilon, m},$$

so $\{x: |f_n(x) - f(x)| \geq \varepsilon\} \in N_m$ and $f_n \xrightarrow[n \rightarrow \infty]{\mathcal{N}} f$.

Now we suppose that \mathcal{N} is not absolutely continuous with respect to \mathcal{M} . Then there exists a positive integer n_0 such that for each positive integer n there exists a set E_n such that $E_n \in M_n$ and $E_n \notin N_{n_0}$. Let $f_n(x) = X_{E_n}(x), f(x) \equiv 0$ and

$0 < \varepsilon < 1$. We observe that for each n $\{x: |f_n(x) - f(x)| \geq \varepsilon\} = E_n \notin N_{n_0}$ and $f_n \xrightarrow[n \rightarrow \infty]{\mathcal{A}}$ f but for each positive integer m there exists $n_m = m$ such that for $n \geq n_m$ $\{x: |f_n(x) - f(x)| \geq \varepsilon\} \in M_m$ and $f_n \xrightarrow[n \rightarrow \infty]{\mathcal{M}}$ f .

Corollary 2. *If \mathcal{N} is not predominated by \mathcal{M} , then the convergence with respect to \mathcal{M} does not imply the convergence with respect to \mathcal{N} .*

Corollary 3. *If \mathcal{N} , \mathcal{M} are upper semicontinuous small systems such that $\bigcap_{r=1}^{\infty} N_r = \bigcap_{r=1}^{\infty} M_r$, then the convergences with respect to these systems are equivalent.*

Corollary 4. *If N is an σ -ideal, $N_r = N$ for $r = 1, 2, \dots$ and \mathcal{N} is upper semicontinuous, and \mathcal{M} is a small system such that $\bigcap_{r=1}^{\infty} M_r = N$, then \mathcal{M} is an upper semicontinuous system and the convergences with respect to those systems are equivalent.*

Let $[f]$ denote the class of all S -measurable real functions equivalent to f and \mathfrak{M} denotes the family of these classes of equivalence.

Definition 5. *We say that a sequence $\{[f_n]\}_{n=1}^{\infty}$ of elements \mathfrak{M} converges to $[f] \in \mathfrak{M}$ with respect to the small system \mathcal{N} (abbr. $[f_n] \xrightarrow[n \rightarrow \infty]{\mathcal{N}} [f]$) if and only if $f_n \xrightarrow[n \rightarrow \infty]{\mathcal{N}}$ f .*

Theorem 6. *The space \mathfrak{M} is equipped with the Fréchet topology generated by the convergence with respect to a small system \mathcal{N} .*

Proof. By Remark 1, Lemma 2 and Definition 5 the space \mathfrak{M} equipped with the convergence with respect to \mathcal{N} is an L^* -space ([1, p. 90]). We shall show that the following condition is fulfilled. By Definition 5 we can formulate this condition for representatives of suitable classes of equivalence.

If $f_j \xrightarrow[j \rightarrow \infty]{\mathcal{N}} f$ and $f_{j,n} \xrightarrow[n \rightarrow \infty]{\mathcal{N}} f_j$ for $j = 1, 2, \dots$, then there exist two sequences of positive integers $\{j_p\}_{p=1}^{\infty}$, $\{n_p\}_{p=1}^{\infty}$ such that $f_{j_p, n_p} \xrightarrow[p \rightarrow \infty]{\mathcal{N}} f$.

If the above-mentioned L^* -space fulfils this condition, then it is equipped with the Fréchet topology generated by the convergence with respect to \mathcal{N} .

For each positive integer p , there exists positive integers $k_1^{(p)}$ and $k_2^{(p)}$ such that if $E_1 \in N_{k_1^{(p)}}$, $E_2 \in N_{k_2^{(p)}}$, then $E_1 \cup E_2 \in N_p$.

For each positive integer p , there exists a positive integer j_p such that, for each positive integer $j \geq j_p$, $\left\{x: |f_j(x) - f(x)| \geq \frac{1}{2p}\right\} \in N_{k_1^{(p)}}$. We may assume that $j_{p+j} > j_p$ for $p = 1, 2, \dots$

For each positive integer p , there exists a positive integer n_p such that, for each positive integer $n \geq n_p$, $\left\{x: |f_{j_p, n}(x) - f_{j_p}(x)| \geq \frac{1}{2p}\right\} \in N_{k_2^{(p)}}$. We may assume that $n_{p+1} > n_p$ for $p = 1, 2, \dots$. Let $\varepsilon > 0$ and m a positive integer. Let us put $p_{\varepsilon, m} = \max\left(\left[\frac{1}{\varepsilon}\right] + 1, m\right)$; then, for each $p \geq p_{\varepsilon, m}$, we have the following inclusions:

$$\begin{aligned} \{x: |f_{j_p, n_p}(x) - f(x)| \geq \varepsilon\} &\subset \left\{x: |f_{j_p, n_p}(x) - f(x)| \geq \frac{1}{p}\right\} \subset \\ &\subset \left\{x: |f_{j_p}(x) - f(x)| \geq \frac{1}{2p}\right\} \cup \left\{x: |f_{j_p, n_p}(x) - f_{j_p}(x)| \geq \frac{1}{2p}\right\}. \end{aligned}$$

The last set belongs to N_p , thus it belongs to N_m .

The sets $\{x: |f_{j_p, n_p}(x) - f(x)| \geq \varepsilon\}$ belong to N_m for $p \geq p_{\varepsilon, m}$ because they are subsets of sets belonging to N_m .

Since the above-mentioned condition is fulfilled, the proof is completed.

Corollary 5. *Let S be the class of sets having the Baire property and N the class of sets of the first category; then there is no upper semicontinuous small system such that $N = \bigcap_{r=1}^{\infty} N_r$.*

Proof. Suppose that there exists such a small system. Then the convergence with respect to it is equivalent to the convergence with respect to an σ -ideal N and generates the Fréchet topology, a contradiction (see [4, p. 93]).

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СХОДИМОСТЬ ПО МАЛЫХ СИСТЕМАХ
ПОСЛЕДОВАТЕЛЬНОСТИ ДЕЙСТВИТЕЛЬНЫХ ФУНКЦИЙ

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Резюме

В этой работе введено понятие сходимости по малых системах. Доказано, что сходимость по малых системах и сходимость по соответствующем c -идеале эквивалентны в случае полунепрерывной сверху малой системы.

Дальше рассматривается пространство \mathfrak{M} всех классов эквивалентности S -измеримых действительных функций. Доказывается, что сходимость по малых системах преобразует это пространство в топологическое пространство.