

Submeasures and signed measures

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- ▶ What else can we say about the relationship between submeasures and measures (keeping the Maharam problem in mind)?
- ▶ I will discuss a linear association between the collection of all submeasures on the clopen sets of the Cantor space and the space of signed measures on this algebra.

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 - ▶ $\lambda(0) = 0$,
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These are all examples of **functionals**, which is to say that each satisfies $\lambda(0) = 0$.

Two functionals μ and λ on \mathfrak{B} are called **equivalent** if, for every sequence $(a_n)_n$ from \mathfrak{B} , we have

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Maharam's problem: *Is every exhaustive submeasure on the clopen sets of the Cantor space equivalent to a measure?*

Definition

Call a collection $\{a_i : i \in [n]\} \subseteq \mathfrak{B}$, ***-free** if for every non-empty $J \subseteq [n]$ we have

$$\left(\bigcap_{j \in J} a_j \right) \cap \left(\bigcap_{j \notin J} a_j^c \right) \neq 0 \wedge \bigcup_{i \in [n]} a_i = 1.$$

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in which case, by considering $J = \emptyset$, we would have $\bigcup_{i \in [n]} a_i \neq 1$.

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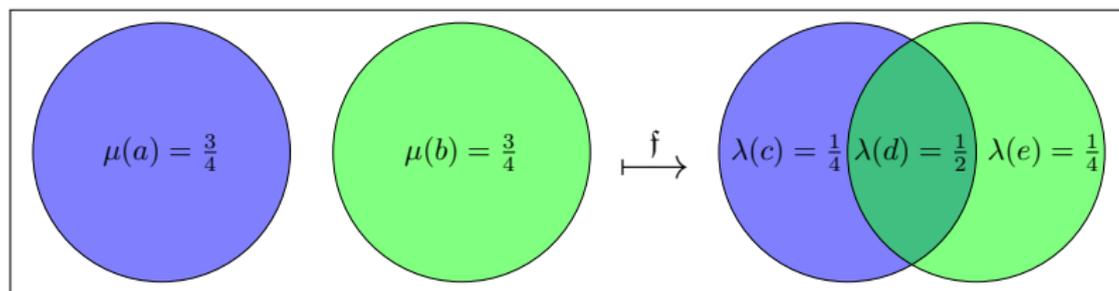
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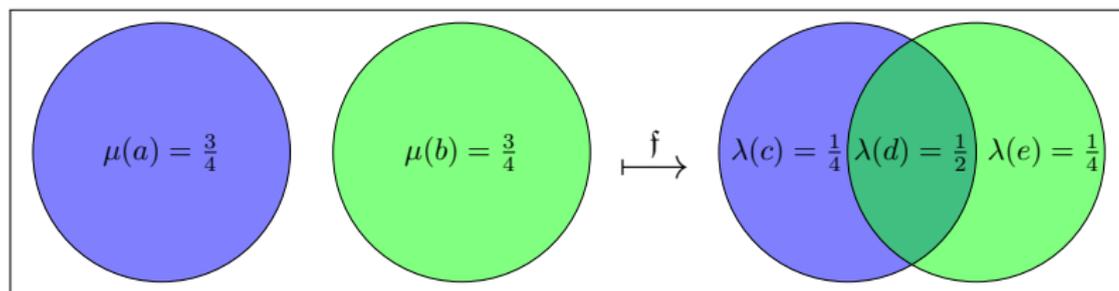
(T.3) $(\forall a, b \in \mathfrak{A})(f(a \cup b) = f(a) \cup f(b))$.

Moreover, if \mathfrak{D} is a Boolean algebra and $g : \mathfrak{A} \rightarrow \mathfrak{D}$ satisfies the above, then for any functional μ on \mathfrak{A} , there exists a unique signed measure λ on \mathfrak{D} such that $\mu(a) = \lambda(g(a))$, for each $a \in \mathfrak{A}$.

The basic idea



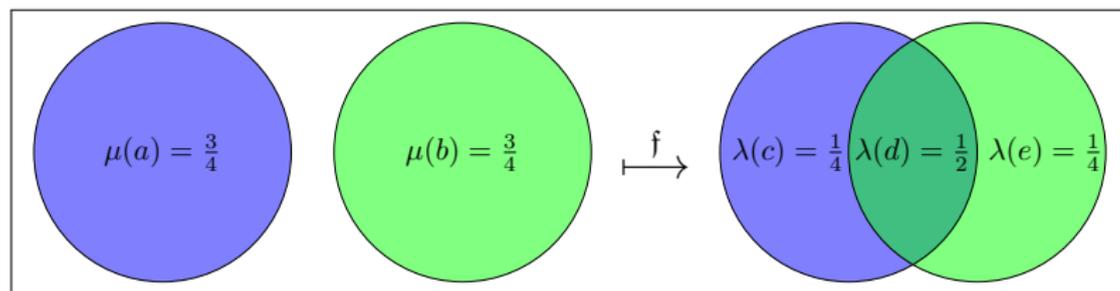
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Let \mathfrak{A} be the finite Boolean algebra of two atoms a and b and define the functional $\mu : \mathfrak{A} \rightarrow \mathbb{R}$ by:

$$\mu(a) = \mu(b) = \frac{3}{4} \text{ and } \mu(a \cup b) = 1.$$

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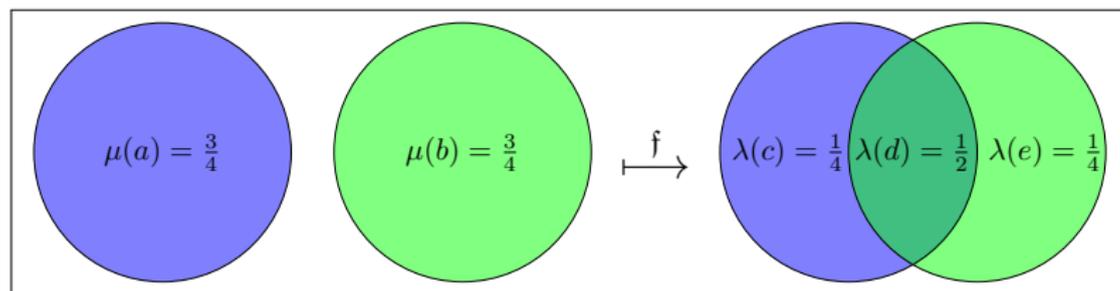


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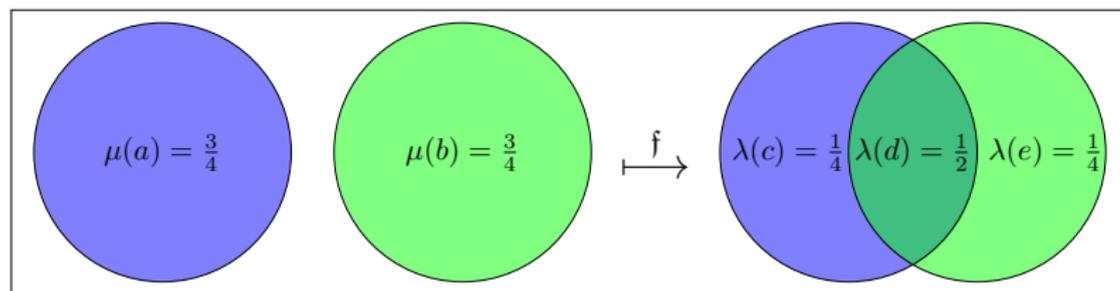


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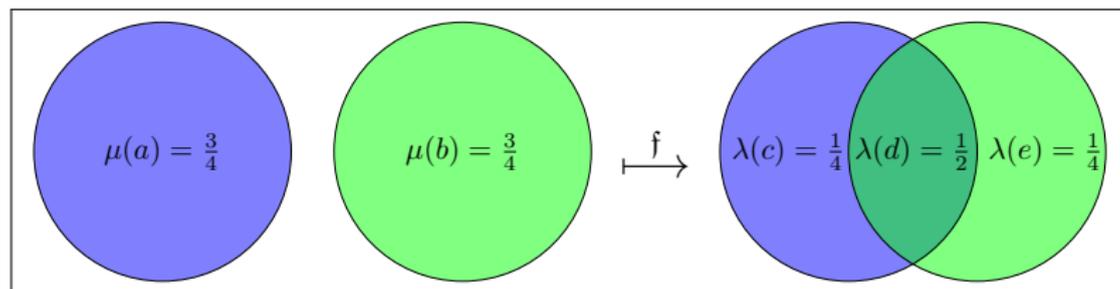
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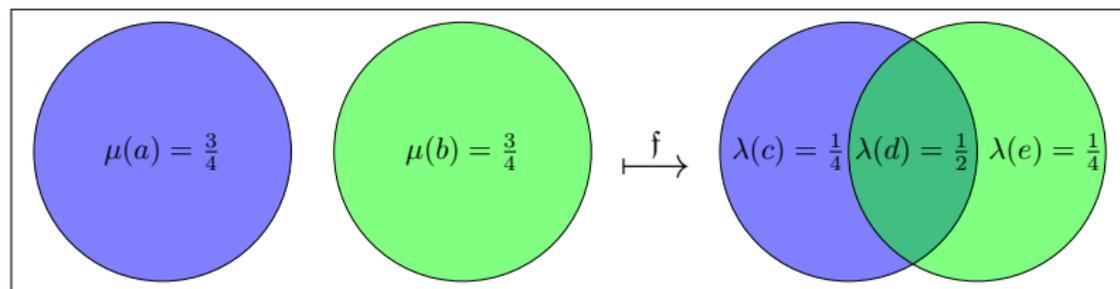
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- ▶ So we arrive at the Boolean algebra \mathfrak{B} of three atoms c, d and e and the measure $\lambda : \mathfrak{B} \rightarrow \mathbb{R}$ defined by

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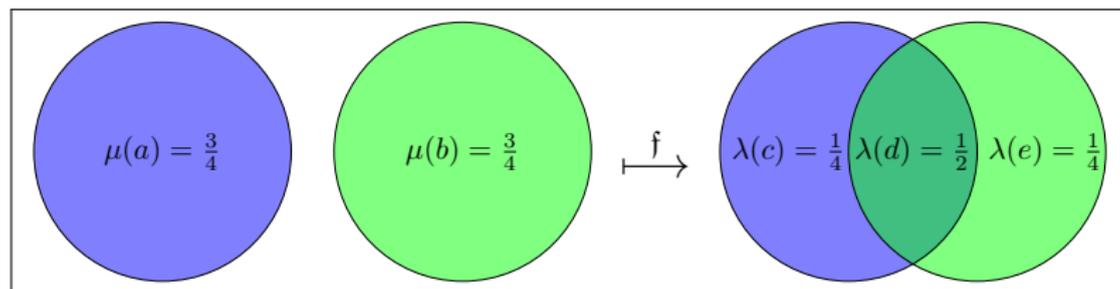
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We are in fact solving the following system of linear equations:

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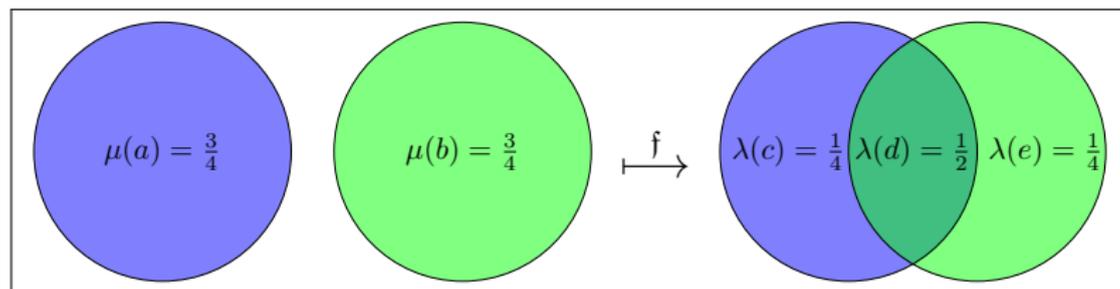


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The final construction is obtained as a direct limit of these finite constructions.

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- ▶ Now define f by

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Warning! If each $X_i = \{1, 2\}$ then μ is not exhaustive.

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In particular the signed measure corresponding to Talagrand's submeasure is indeed non-negative.

On the other hand, there are very simple submeasures where the corresponding signed measure is unbounded. For example take the submeasure

$$\mu(a) = \begin{cases} 1, & \text{if } a = 1; \\ \frac{1}{2}, & \text{otherwise.} \end{cases}$$

The End

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