Palestine Journal of Mathematics

Vol. 4(2) (2015) , 258–262

CONSTRUCTION OF INVARIANT NON-SEPARABLE EXTENSIONS OF THE MEASURE DEFINED BY H-VALUED MEASURABLE G-PROCESS ON H^G

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Communicated by Luigi salce

MSC 2010 Classifications: Primary 28A35, 28A10; Secondary 28A20.

Keywords and phrases: Additive group, Hausdorff topological group, G-process, left-invariant Haar measure, invariant extension.

The author expresses his thanks to the anonymous referee for the careful reading of the manuscript and helpful remarks.

This paper partially is supported by Shota Rustaveli National Science Foundation's Grant no 31/25.

Abstract For an arbitrary infinite additive group G and for an uncountable compact Hausdorff topological group H with $\text{card}(H) = \text{card}(H^{\aleph_0}) = \text{card}(H^G)$, H-valued measurable G-processes are constructed on the group H^G and some set-theoretical characteristics of their various $\mathcal{F}^*(H^G)$-invariant extensions are calculated, where $\mathcal{F}^*(H^G)$ denotes a group of transformations of H^G generated by the eventually neutral sequences and all permutations of G. More precisely, an orthogonal family of $\mathcal{F}^*(H^G)$-invariant extensions of the left-invariant probability Haar-Baire measure on H^G is constructed such that topological weights of metric spaces associated with such extensions are maximal. In addition, for such a family of measures in H^G, the $\mathcal{F}^*(H^G)$-invariant measure extension problem is studied.

1 Introduction

Let $(\Omega, \mathcal{F}, p)$ be a probability space and G be an infinite additive group. Further, let H be an uncountable compact Hausdorff topological group and $\mathcal{B}(H)$ the Borel σ-algebra generated by open subsets of H.

The minimal σ-algebra of subsets of H under which all continuous real-valued functions on H are measurable is called the Baire σ-algebra of subsets of H and is denoted by $B_0(H)$. It is obvious that $B_0(H) \subseteq B(H)$.

Let λ be a left-invariant probability Haar measure on H. Its restriction to the class $B_0(H)$ is called a left-invariant probability Haar-Baire measure on H.

Definition 1.1. Let S be a σ-algebra of subsets of H. A stochastic process $X = (X_g)_{g \in G} : \Omega \to H^G$ is called H-valued $(\mathcal{F}, S^G)$-measurable G-process on $(\Omega, \mathcal{F}, p)$ if a joint probability distribution

$$F^{(X)}_{(g_1, \cdots, g_n)}(B_1, \cdots, B_n) = p(\{\omega : X_{g_1}(\omega) \in B_1, \cdots, X_{g_n}(\omega) \in B_n\})$$

with $(g_1, \cdots, g_n) \in G^n$ and $B_k \in S(1 \le k \le n, n \in \mathbb{N})$, does not change when shifted simultaneously in groups G and $H^{(G)}$, where $H^{(G)}$ denotes a group of eventually neutral sequences defined by

$$H^{(G)} = \{(h_g)_{g \in G} : \text{card}\{g : h_g \ne e\} < \omega\}.$$

In other words, the following equality

$$F^{(X)}_{(g_1, \cdots, g_n)}(B_1, \cdots, B_n) = F^{(X)}_{(g_1+h, \cdots, g_n+h)}(h_1 B_1, \cdots, h_n B_n))$$

holds for arbitrary $h \in G$ and $h_k \in H(1 \le k \le n)$.

Remark 1.2. Notice that the notion of H-valued $(\mathcal{F}, S^G)$-measurable G-process is a generalization of the notion of a G-process introduced in [8].

Example 1.3. Let H be a compact Hausdorff topological group and λ be a left-invariant probability Haar measure on H. Then the family of all coordinate projections $(Pr_g)_{g\in G}$ defined on a probability space $(H^G, B_0(H^G), \lambda^G)$ is H-valued $(B_0(H^G), B_0(H^G))$ measurable G-process, where λ^G denotes the G-power of the λ.

Remark 1.4. It can be shown that λ^G is a left-invariant probability Haar-Baire measure on H^G; in other words, the measure λ^G is the restriction of the left-invariant probability Haar measure (defined on the compact Hausdorff topological group H^G) to the Baire sigma algebra $B_0(H^G)$.

For $g \in G$, let $U_g : H^G \to H^G$ be defined by $U_g((h_f)_{f\in G}) = (h_{f+g})_{f\in G}$. We denote by $\mathcal{F}(H^G)$ a group of transformations of H^G generated by the groups $H^{(G)}$ and $\{U_g : g \in G\}$. A group of transformations of H^G generated by the group $H^{(G)}$ and the group of all permutations of H^G is denoted by $\mathcal{F}^*(H^G)$, where under permutation of H^G we understand a transformation $T : H^G \to H^G$ defined by $T((h_g)_{g\in G}) = (h_{f(g)})_{g\in G}$, where $f : G \to G$ is a usual permutation of the set G. It is obvious that $\mathcal{F}(H^G) \subseteq \mathcal{F}^*(H^G)$.

For an infinite additive group G and a compact Hausdorff topological group H with $\text{card}(H) = \text{card}(H^{\aleph_0}) = \text{card}(H^G)$, we plan to construct a maximal(in the sense of cardinality) family of orthogonal $\mathcal{F}^*(H^G)$ -invariant extensions of the left-invariant probability Haar-Baire measure λ^G on H^G such that topological weights of metric spaces associated with such extensions are maximal. In addition, for such a family of measures in H^G, we plan to study the $\mathcal{F}^*(H^G)$-invariant measure extension problem.

2 Some auxiliary notions and facts

Lemma 2.1. *Let G be an infinite additive group. Let μ be a left-invariant probability measure on a group H. Then the G-power μ^G of the measure μ is $\mathcal{F}^*(H^G)$-invariant probability measure on H^G.*

Proof. By using Fubini theorem, one can easily prove that the measure μ^G is $H^{(G)}$-invariant.

Let $X \subseteq H^G$ be a cylindrical set having a form

$$X = B_{g_1} \times \cdots \times B_{g_n} \times H^{G\setminus\{g_1,\cdots,g_n\}}, \tag{2.1}$$

where $B_{g_k} \in \text{dom}(\mu)$ for $1 \le k \le n$(as usual,dom(μ) denotes the domain of the measure μ). It is obvious that for each permutation f of the group H^G we have $\mu^G(f(X)) = \mu^G(X)$. Since the class of sets having the form (2.1) constitutes an algebra $A(H^G)$ which generates the σ-algebra $(\text{dom}(\mu))^G$, by using Charatheodory measure extension theorem we deduce that μ^G is invariant with respect to the group of all permutations of H^G. Now, following definition of the group $\mathcal{F}^*(H^G)$ we claim that the measure μ^G is $\mathcal{F}^*(H^G)$-invariant. □

Lemma 2.2. *Let G be an infinite additive group. Let $(\lambda_k)_{k\in\mathbb{N}}$ be an orthogonal family of left invariant extensions of the left-invariant probability Haar measure λ defined in a compact Hausdorff topological group H such that $L = dom(\lambda_k)$ for each $k \in \mathbb{N}$. Let $(\alpha_k)_{k\in\mathbb{N}}$ be a sequence of positive real numbers such that $\sum_{k\in\mathbb{N}} \alpha_k = 1$. Let λ_k^G be the G-power of the measure λ_k for $k \in \mathbb{N}$ and $\mu = \sum_{k\in\mathbb{N}} \alpha_k \lambda_k^G$. Then the family of coordinate projections $X = (Pr_g)_{g\in G}$ defined on a probability space (H^G, L^G, μ) is H-valued (L^G, L^G)-measurable G-process and the measure μ is $\mathcal{F}^*(H^G)$-invariant extension of the G-power of the left invariant probability Haar-Baire measure λ^G.*

Proof. **Step 1.** Let us show that the family of coordinate projections $X = (Pr_g)_{g\in G}$ defined on a probability space (H^G, L^G, μ) is H-valued (L^G, L^G)-measurable G-process. Indeed, for $n \in N$, $(g_1, \cdots, g_n) \in G^n$, $B_k \in L (1 \le k \le n)$,$h \in G$ and $h_k \in H (1 \le k \le n)$, we have

$$F^{(X)}_{(g_1,\cdots,g_n)}(B_1, \cdots, B_n) = \mu(\{(\omega_g)_{g\in G} : (\omega_g)_{g\in G} \in H^G \ \& \ (\omega_{g_1}, \cdots, \omega_{g_n}) \in \prod_{k=1}^n B_k\}) =$$

$$(\sum_{k\in\mathbb{N}} \alpha_k \lambda_k^G)(\{(\omega_g)_{g\in G} : (\omega_g)_{g\in G} \in H^G \ \& \ (\omega_{g_1}, \cdots, \omega_{g_n}) \in \prod_{k=1}^n B_k\}) =$$

$$\sum_{k\in\mathbb{N}} \alpha_k \lambda_k^G(\{(\omega_g)_{g\in G} : (\omega_g)_{g\in G} \in H^G \ \& \ (\omega_{g_1}, \cdots, \omega_{g_n}) \in \prod_{k=1}^n B_k\}) =$$

$$\sum_{k\in\mathbb{N}} \alpha_k \lambda_k^G(\{(\omega_g)_{g\in G} : (\omega_g)_{g\in G} \in H^G \ \& \ (\omega_{g_1+h}, \cdots, \omega_{g_n+h}) \in \prod_{k=1}^n h_k B_k\}) =$$

$$(\sum_{k\in\mathbb{N}}\alpha_k\lambda_k^G)(\{(\omega_g)_{g\in G}:(\omega_g)_{g\in G}\in H^G\ \&\ (\omega_{g_1+h},\cdots,\omega_{g_n+h})\in\prod_{k=1}^n h_kB_k\})=$$

$$\mu(\{(\omega_g)_{g\in G}:(\omega_g)_{g\in G}\in H^G\ \&\ (\omega_{g_1+h},\cdots,\omega_{g_n+h})\in\prod_{k=1}^n h_kB_k\})=$$

$$F^{(X)}_{(g_1+h,\cdots,g_n+h)}(h_1B_1,\cdots,h_nB_n).$$

Step 2. Let us show that the measure μ is $\mathcal{F}^*(H^G)$-invariant extension of the left invariant probability Haar-Baire measure λ^G. Indeed, following Lemma 2.1, we have that λ_k^G is $\mathcal{F}^*(H^G)$-invariant probability measure defined on the measurable space (H^G, L^G) for each $k\in\mathbb{N}$. The latter relation implies that the analogous property has the measure $\mu=\sum_{k\in\mathbb{N}}\alpha_k\lambda_k^G$. Since $B(H)\subseteq \mathrm{dom}(\lambda_k)=L$ and λ_k is a left invariant extension of the λ, we deduce that λ_k^G is an extension of λ^G for each $k\in\mathbb{N}$. Now it is obvious that μ also is an extension of λ^G. □

Let (E,G,S,μ) be an invariant measurable space with invariant (possibly infinite) measure. An element $X\in S$ is called μ-almost G-invariant if the condition

$$(\forall g)(g\in G\rightarrow \mu(g(X)\triangle X)=0)$$

is fulfilled.

Let (E,G,S,μ) be a space with an invariant measure and X be a μ-almost G-invariant subset of this space. Following [3], the function

$$\mu_X: S\rightarrow \overline{R}^+$$

defined by the formula

$$(\forall Z)(Z\in S\rightarrow \mu_X(Z)=\mu(X\cap Z))$$

is called a component of the measure μ associated with the set X.

Analogously, the component μ_X of the measure μ is an elementary component of μ if, for arbitrary $Z\in S$ with $\mu(Z)>0$, there exists a sequence $(g_k)_{k\in N}$ of elements of the group G such that

$$\mu(X\setminus\bigcup_{k\in N}g_k(Z))=0.$$

A G-invariant measure μ is nonelementary if it does not have any elementary component.

Also note that the function ϱ_μ, defined by

$$(\forall X)(\forall Y)(X\in S\ \&\ Y\in S\rightarrow \varrho_\mu(X,Y)=\mu(X\triangle Y)),$$

is a quasimetric defined on the class $\mathrm{dom}(\mu)=S$ of all μ-measurable subsets of the base space E;

The pair $(dom(\mu),\rho_\mu)$ is called a metric space associated with the measure μ.

The measure μ is called separable (nonseparable) if the topological weight $a(\mu)$ of the metric space $(dom(\mu),\rho_\mu)$ associated with the measure μ satisfies the condition

$$a(\mu)<\aleph_1\ (a(\mu)\geq\aleph_1),$$

where $\aleph_1$ denotes the first uncountable cardinal number.

Lemma 2.3. *([7, Theorem 11.7, p. 175]) Let H be an uncountable locally compact σ-compact topological group with $card(H^{\aleph_0})=card(H)$. Let λ be the Haar measure defined on the topological group H. Then there exists a maximal (in the sense of cardinality) orthogonal family $(\lambda_t)_{t\in T}$ of H-invariant non-elementary extensions of the Haar measure with $card(T)=2^{2^{card(H)}}$ such that :*

1) $(\forall i)(\forall j)(i\in T\ \&\ j\in T\rightarrow dom(\lambda_i)=dom(\lambda_j))$;

2) $(\forall i)(i\in T\rightarrow \alpha(\lambda_i)$ is maximal & $\alpha(\lambda_i)=2^{card(H)})$.

Definition 2.4. Let $(G,\cdot)$ be an arbitrary uncountable group and X its subset. We say that X is G-absolutely negligible (in G) if, for any σ-finite G-invariant (respectively, G-quasi-invariant) measure μ on G, there exists a G-invariant (respectively, G-quasi-invariant) measure μ' on G extending μ and satisfying the relation $\mu'(X)=0$.

Example 2.5. Definition 2.4 implies at once that if X is a G-absolutely negligible set in G and X does not belong to the domain of an initial measure μ, then μ is strictly extendible by using this X. The said above immediately leads to the following method of extending μ. Denote by ω the first infinite cardinal and suppose that a given group G admits a countable covering $\{X_n : n < \omega\}$ such that all sets $X_n (n < \omega)$ are G-absolutely negligible in G. If our measure μ is not identically equal to zero, then there exists at least one $n < \omega$ for which the set X_n does not belong to $(dom)(\mu)$. Consequently, our μ can be strictly extended with the aid of X_n. It is natural to ask what uncountable groups $(G, \cdot)$ admit a countable covering consisting of G-absolutely negligible sets. In this direction result of A.B. Kharazishvili (see, [4, Theorem 1, p. 259]) is an object of some interest, where absolutely negligible sets in uncountable groups are considered in connection with the measure extension problem (for σ-finite invariant or quasi-invariant measures) and it is proved that, for any uncountable solvable [1] group $(G, \cdot)$, there exists a countable covering of G consisting of G-absolutely negligible sets.

Example 2.6. Let H be an uncountable compact Hausdorff topological group with $card(H^{\aleph_0}) \neq card(H)$. We know that if H is uncountable then it's every subset $H^{'}$ with card$(H^{'}) <$ card(H) is H-absolutely negligible. Indeed, since cardinality of the factor group $H/H^{'}$ is uncountable, each H-invariant (respectively, H-quasi-invariant) measure $\lambda^{'}$ on H extending Haar measure λ on H with $H^{'} \in$ dom$(\lambda^{'})$ must satisfy the relation $\lambda^{'}(H^{'}) = 0$. In other case, we will get the contradiction with the σ-finiteness of $\lambda^{'}$. On the other hand, we know that if α is an infinite cardinal number such that $\alpha^{\aleph_0} > \alpha$, then, under Generalized Continuum Hypothesis, $\aleph_0$ is cofinal with α(see, [7], Lemma 11.1, p. 162). Since $card(H^{\aleph_0}) \neq card(H)$, we deduce that $card(H^{\aleph_0}) > card(H)$ and hence, $\aleph_0$ is cofinal with H. The latter relation means that H is presented as a union of increasing subsets $(H_n)_{n \in N}$ of H with card$(H_n) <$ card(H) for $n \in N$. So, under General Continuum Hypothesis, the group H can be presented as the union of a countable family of H-absolutely negligible subsets $(H_n)_{n \in \mathbb{N}}$ of H whose every element has cardinality less than the cardinality of the group H.

Example 2.7. Let H be a compact Hausdorff topological group of rotations of the plane $\mathbb{R}^2$ about its origin. Since each uncountable additive group (including H) is solvable, by Example 2.5 we deduce that the group H can be presented as the union of a countable family of H-absolutely negligible subsets $(H_n)_{n \in \mathbb{N}}$ of H.

3 Main Results

Theorem 3.1. *Let G be an infinite additive group and H be an uncountable compact Hausdorff topological group with $card(H) = card(H^{\aleph_0}) = card(H^G)$. Let λ be the Haar measure defined on the topological group H. Then there exists an orthogonal family of probability measures $(\psi_t)_{t \in T}$ on H^G such that:*

(i) $(\forall i)(\forall j)(i \in T \;\&\; j \in T \to dom(\psi_i) = dom(\psi_j))$;

(ii) ψ_t *is an $\mathcal{F}^*(H^G)$-invariant non-elementary extension of the left-invariant probability Haar-Baire measure λ^G for each $t \in T$;*

(iii) $card(T) = 2^{2^{card(H^G)}}$;

(iv) $(\forall i)(i \in T \to \alpha(\psi_i) = 2^{card(H^G)})$.

Proof. Let $(\lambda_t)_{t \in T}$ be a maximal (in the sense of cardinality) orthogonal family of H-invariant non-elementary extensions of the Haar measure with $card(T) = 2^{2^{card(H)}}$ defined by Lemma 2.3. We put $\psi_t = \lambda_t^G$ for each $t \in T$. Now it is obvious the conditions (i)-(iv) hold true for the family of probability measures $(\psi_t)_{t \in T}$.

□

Corollary 3.2. *Let G be an infinite additive group and H be an uncountable compact Hausdorff topological group with $card(H^{\aleph_0}) = card(H)$. Further, let $(\psi_t)_{t \in T}$ be a family of probability measures on H^G defined by Theorem 3.1. Then the family of all coordinate projections $(Pr_g)_{g \in G}$ defined on a probability space $(H^G, dom(\psi_t), \psi_t)$ is H-valued $(dom(\psi_t), dom(\psi_t))$- measurable G-process for each $t \in T$.*

[1] A group $(G, \cdot)$ is called solvable, if we have some composition series for this group:

$$\{e\} = G_0 \subset G_1 \subset G_2 \subset \cdots \subset G_n = G,$$

where e denotes the neutral element of G, each G_m is a normal subgroup of G_{m+1} and all factor groups G_{m+1}/G_m are commutative.

Theorem 3.3. *Let G be an infinite additive group and H be an uncountable compact Hausdorff topological group with $card(H) = card(H^{\aleph_0}) = card(H^G)$. Suppose that the group H can be presented as the union of a countable family of H-absolutely negligible subsets $(X_n)_{n\in\mathbb{N}}$ of H. Further, let $(\psi_t)_{t\in T}$ be a family of probability measures on H^G defined by Theorem 3.1. Then there exists a family $(\overline{\psi}_t)_{t\in T}$ of probability measures on H^G such that:*

(i) $(\forall i)(\forall j)(i \in T \;\&\; j \in T \to dom(\overline{\psi}_i) = dom(\overline{\psi}_j))$;

(ii) $\overline{\psi}_t$ is an $\mathcal{F}^*(H^G)$-invariant extension of the measure ψ_t for each $t \in T$;

(iii) $\overline{\psi}_t$ is an $\mathcal{F}^*(H^G)$-invariant non-elementary extension of the left-invariant probability Haar-Baire measure λ^G for each $t \in T$;

(iv) the family of all coordinate projections $(Pr_g)_{g\in G}$ defined on a probability space $(H^G, dom(\overline{\psi}_t), \overline{\psi}_t)$ is H-valued $(dom(\overline{\psi}_t), dom(\overline{\psi}_t))$- measurable G-process for each $t \in T$.

Proof. Let $(\lambda_t)_{t\in T}$ be the family of the left invariant extensions of the Haar measure which comes from Lemma 2.3. Suppose that $t_0 \in T$. For the family of H-absolutely negligible subsets $(X_n)_{n\in\mathbb{N}}$ of H, there is an index $n_0 \in \mathbb{N}$ such that $X_{n_0} \notin \mathrm{dom}(\lambda_{t_0})$. Indeed, if we assume the contrary, then we will get that $X_n \in \mathrm{dom}(\lambda_{t_0})$ for each $n \in \mathbb{N}$. Since X_n is H-absolutely negligible subset of H for each $n \in \mathbb{N}$, we get $\lambda_{t_0}(X_n) = 0$ for each $n \in \mathbb{N}$, which implies that $\lambda_{t_0}(H) \le \sum_{n\in N} \lambda_{t_0}(X_n) = 0$. The latter relation is the contradiction. Since $\mathrm{dom}(\lambda_{t_1}) = \mathrm{dom}(\lambda_{t_2})$ for each $t_1, t_2 \in T$, we deduce that $X_{n_0} \notin \mathrm{dom}(\lambda_t)$ for each $t \in T$. Now for each $X \in \mathrm{dom}(\lambda_t)$ and countable H-configurations[2] X_1, X_2 of the set X_{n_0}, we put $\overline{\lambda}_t((X \setminus X_1) \cup X_2) = \lambda_t(X)$. We set $\overline{\psi}_t = \overline{\lambda}_t^G$ for each $t \in T$. Now it is obvious to see that the conditions (i)-(iv) hold true for the family of probability measures $(\overline{\psi}_t)_{t\in T}$. □

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Received: October 20, 2014.

Accepted: March 12, 2015.

[2]A subset $X \subseteq H$ is called a countable H-configuration of $Y \subseteq H$ if there is a countable family of elements $(h_k)_{k\in N}$ of H such that $X \subseteq \cup_{k\in N} h_k Y$.