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LINEAR EXTENSIONS OF ORDERS INVARIANT UNDER ABELIAN GROUP ACTIONS

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ALEXANDER R. PRUSS (Waco, TX)

Abstract. Let G be an abelian group acting on a set X, and suppose that no element of G has any finite orbit of size greater than one. We show that every partial order on X invariant under G extends to a linear order on X also invariant under G. We then discuss extensions to linear preorders when the orbit condition is not met, and show that for any abelian group acting on a set X, there is a linear preorder \leq on the powerset $\mathcal{P}X$ invariant under G and such that if A is a proper subset of B, then A < B (i.e., $A \leq B$ but not $B \leq A$).

1. Linear orders. Szpilrajn's theorem [S] says that given the Axiom of Choice, any partial order can be extended to a linear order, where \leq^* extends \leq provided that $x \leq y$ implies $x \leq^* y$. There has been much work on what properties of the partial order can be preserved in the linear order (see, e.g., [BP, DHLS, Y]) but the preservation of symmetry under a group acting on a partially ordered set appears to have been neglected.

Suppose a group G acts on a partially ordered set (X, \leq) and the order is G-invariant, where a relation R is G-invariant provided that for all $g \in G$ and $x, y \in X$, we have xRy if and only if (gx)R(gy). It is natural to ask about the condition under which \leq extends to a G-invariant linear order. We shall answer this question in the case where G is abelian. Then we will discuss extensions where the condition is not met. In the latter case, the extension will be to a *linear preorder* (total, reflexive and transitive relation) but will nonetheless preserve strict comparisons. Finally, we will apply the results to show that for any abelian group G acting on a set X, there is a G-invariant linear preorder on the powerset $\mathcal{P}X$ preserving strict set inclusion.

Throughout the paper we will assume the Axiom of Choice and all our proofs will be elementary and self-contained.

An *orbit* of $g \in G$ is any set of the form $\{g^n x : n \in \mathbb{Z}\}$. An obvious necessary condition for X to have a G-invariant linear order is that no element of G has any finite orbit of size greater than 1. Surprisingly, this is sufficient not

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just for the existence of an invariant linear order, but for invariant partial orders to have invariant linear extensions.

THEOREM 1.1. Let G be an abelian group. The following are equivalent:

- (i) No element of G has any finite orbit of size greater than one.
- (ii) There is a G-invariant linear order on X.
- (iii) Every G-invariant partial order on X extends to a G-invariant linear order.

We will call (iii) the invariant order extension property.

Theorem 1.1 yields a positive answer to de la Vega's question [V] whether given an order automorphism f of a partially ordered set (X, \leq) , with fhaving no finite orbits, \leq can be extended to a linear order \leq^* in such a way that f is an order automorphism of (X, \leq^*) . Just let G be the group generated by f.

Both of the non-trivial implications in Theorem 1.1 are false for nonabelian groups. Any torsion-free group that is non-right-orderable [DPT, P] acting on itself would provide a counterexample to $(i) \Rightarrow (ii)$, while the fundamental group of the Klein bottle acting on itself would be a counterexample to $(ii) \Rightarrow (iii)$ [DDHPV].

For the proof of the theorem, define a relation \sim_G (or $\sim_{G,X}$ if we need to make X clear) on X by $x \sim_G y$ if and only if there is a $g \in G$ such that $g^n y = y$ for some $n \in \mathbb{Z}^+$ and gy = x. Clearly \sim_G is reflexive. To see that it is symmetric observe that if $g^n y = y$ and gy = x, then

$$g^{n}x = g^{n+1}g^{-1}x = g^{n+1}y = gy = x,$$

so $g^{-n}x = x$ and $x = g^{-1}y$. If G is abelian, \sim_G is transitive. For if $g^m y = y$ and gy = x, and $h^n z = z$ and hz = y, then (gh)z = x and

$$(gh)^{mn+1}z = gg^{mn}hh^{mn}z = gg^{mn}hz = gg^{mn}y = gy = x.$$

Also, given a *G*-invariant partial order \leq , we define the relation \leq_G by $x \leq_G y$ if and only if there is a finite sequence $(g_i)_{i=1}^n$ in *G* such that $x \leq g_i y$ and $\prod_{i=1}^n g_i = e$.

Since in Theorem 1.1, $(iii) \Rightarrow (ii) \Rightarrow (i)$ is trivial, the theorem follows immediately from applying the following to a maximal *G*-invariant partial order on *X* extending \leq , which exists by Zorn, and obtaining a contradiction if that order is not linear.

PROPOSITION 1.2. Let G be an abelian group acting freely on X. Let \leq be a G-invariant partial order. If \leq is not a linear order and G has no orbits of finite size greater than one, there exist x and y with $y \not\leq_G x$ and $x \not\leq y$. Moreover, whenever x and y in G are such that $y \not\leq_G x$, then there is a G-invariant partial order \leq^* extending \leq such that $x \leq^* y$.

We now need to prove Proposition 1.2. Recall that R is antisymmetric provided that xRy and yRx implies x = y, so a partial order is an antisymmetric preorder. We then need:

LEMMA 1.3. Suppose G is abelian and \leq is a G-invariant partial order. Then:

- (i) \leq_G is a G-invariant preorder extending \leq .
- (ii) For all $x, y \in X$, the following are equivalent:
 - (a) $x \sim_G y$;
 - (b) there is a finite sequence $(g_i)_{i=1}^n$ in G such that $x = g_i y$, $1 \le i \le n$, and $\prod_{i=1}^n g_i = e$;
 - (c) $x \leq_G y$ and $y \leq_G x$.

(iii) The following are equivalent:

- (a) \leq_G is antisymmetric;
- (b) for all $x, y \in X$, $x \sim_G y$ implies x = y;
- (c) no element of G has any finite orbit of size greater than one.

Proof. (i) Invariance and reflexivity are clear. Suppose that $x \leq g_i y$, $1 \leq i \leq m$, and $y \leq h_j z$, $1 \leq j \leq n$, with the product of the g_i being e and that of the h_j being e as well. Then $g_i y \leq g_i h_j z$ by *G*-invariance of \leq , so $x \leq g_i h_j z$, and it is easy to see that the product of all the $g_i h_j$ is e, so $x \leq_G y$. Finally, if $x \leq y$, then $x \leq ey$ and so $x \leq_G y$.

(ii)(a) \Rightarrow (b). Assume (a). Then $g^n y = y$ and x = gy for some $n \in \mathbb{Z}^+$ and $g \in G$, so $g^{-n}y = y$ and $x = g^{1-n}y$. Let $g_1 = g^{1-n}$, and let $g_i = g$ for $2 \leq i \leq n$. Then $x = g_i y$ for all i and the product of the g_i is e.

(ii)(b) \Rightarrow (a). Suppose $(g_i)_{i=1}^n$ in G are such that $x = g_i y$ and $\prod_{i=1}^n g_i = e$. Let G_y be the stabilizer of y, i.e., the subgroup $\{g \in G : gy = y\}$. We have $g_i^{-1}g_jy = g_i^{-1}x = y$ for all i, j, so the cosets $[g_i] = g_iG_y$ and $[g_j] = g_jG_y$ in G/G_y are equal for all i, j. Thus, $[g_1^n] = [\prod_{i=1}^n g_i] = e$, and so $g_1^n \in G_y$. Hence, $g_1^n y = y$ and $g_1y = x$, so $x \sim_G y$. (I am grateful to Friedrich Wehrung for drawing my attention to the stabilizer subgroups in connection with condition (ii)(b).)

(ii)(b) \Rightarrow (c). Suppose $x = g_i y$ where the product of the g_i is e. Thus $x \leq g_i y$ for all i, and $x \leq_G y$. Let $h_i = g_i^{-1}$. Then $y = h_i x$, so $y \leq h_i x$, and the product of the h_i is e, so $y \leq_G x$.

(ii)(c) \Rightarrow (b). Suppose $x \leq_G y$ and $y \leq_G x$. Suppose thus that $x \leq g_i y$, $1 \leq i \leq m$, and $y \leq h_i x$, $1 \leq i \leq n$, with $\prod_{i=1}^m g_i = \prod_{i=1}^n h_i = e$. By invariance, $g_i y \leq g_i h_j x$ for $i \leq m$ and $j \leq n$, so

(1.1)
$$x \le g_i y \le g_i h_j x.$$

Fix $1 \leq i_1 \leq m$. Let $(i_k, j_k), 1 \leq k \leq mn$, enumerate $([1, m] \cap \mathbb{Z}) \times ([1, n] \cap \mathbb{Z})$.

Then by iterating (1.1) and using the invariance of \leq we get

$$x \le g_{i_1} y \le g_{i_1} h_{j_1} x \le g_{i_1} h_{j_1} g_{i_2} h_{j_2} x \le \dots \le \prod_{k=1}^{mn} (g_{i_k} h_{j_k}) x = x.$$

Thus, $x = g_{i_1}y$. But i_1 was arbitrary. Hence, $x = g_iy$ for all i, and so $x \sim_G y$.

(iii) The equivalence of (a) and (b) follows from (ii). An element g has an orbit of finite size greater than 1 if and only if there is an x such that $gx \neq x$ but $g^n x = x$ for some n. The equivalence of (b) and (c) follows.

Proof of Proposition 1.2. If \leq is not a linear order, there are x and y such that $x \not\leq y$ and $y \not\leq x$. By the antisymmetry of \leq_G (from Lemma 1.3), at least one of $y \not\leq_G x$ or $x \not\leq_G y$ must also hold.

Suppose now that $y \not\leq_G x$.

Let $a \leq^0 b$ provided that either $a \leq b$, or there is a $g \in G$ such that a = gx and b = gy.

Let \leq^* be the transitive closure of \leq^0 . Then \leq^* is *G*-invariant, reflexive, transitive and an extension of \leq . We need only show \leq^* to be antisymmetric.

Since \leq^* is the transitive closure of \leq^0 while \leq is antisymmetric and transitive, if \leq^* fails to be antisymmetric, by definition of \leq^0 , there will have to be a loop of the form

$$g_1x \leq^0 g_1y \leq g_2x \leq^0 g_2y \leq \cdots \leq g_nx \leq^0 g_ny \leq g_1x.$$

Let $g_{n+1} = g_1$. Thus, $g_i y \leq g_{i+1} x$ for $1 \leq i \leq n$. By *G*-invariance, $y \leq g_i^{-1}g_{i+1}x$. Let $h_i = g_i^{-1}g_{i+1}$, so $y \leq h_i x$, and observe that $\prod_{i=1}^n h_i = e$. Therefore, $y \leq_G x$ by Lemma 1.3, contrary to what we have assumed.

Proposition 1.2 also yields:

COROLLARY 1.4. If G is an abelian group acting on a set X with a G-invariant partial order \leq , and no element of G has a finite orbit of size greater than one, then \leq_G is the intersection of all G-invariant linear orders extending \leq .

Proof. Proposition 1.2 and Zorn's lemma show that if $y \not\leq_G x$, then there is a *G*-invariant linear order \leq^* extending \leq and such that $x \leq^* y$, and hence such that $y \not\leq^* x$. Thus the intersection of all *G*-invariant linear orders extending \leq is contained in \leq_G .

For the other inclusion, we need to show that if \leq^* is a *G*-invariant linear order extending \leq , then $x \leq_G y$ implies $x \leq^* y$.

Suppose $x \leq_G y$, so there are $(g_i)_{i=1}^n$ whose product is e and which satisfy $x \leq g_i y$. To obtain a contradiction, suppose $x \not\leq^* y$. Since \leq^* is linear, $x \neq y$ and $y \leq^* x$. Thus, $x \leq g_i y \leq^* g_i x$ for all i. Hence, using the invariance of \leq^* and iteratively applying $x \leq^* g_i x$, we get

$$x \leq g_1 y \leq^* g_1 x \leq^* g_1 g_2 x \leq^* \dots \leq^* g_1 \dots g_n x = x.$$

Thus $x = g_1 y$. Reordering the g_i as needed, we can prove that $x = g_i y$ for all i, and so $x \sim_G y$, and hence x = y by Lemma 1.3, contrary to our assumptions.

Note that if G is a partially ordered torsion-free abelian group considered as acting on itself, then it is easy to see that $x \leq_G y$ if and only if there is an $n \in \mathbb{Z}^+$ such that $x^n \leq_G y^n$. Thus, if \leq is a *normal* order in the terminology of [F], i.e., one such that $0 \leq y^n$ implies $0 \leq y$ (and hence $x^n \leq y^n$ implies $x \leq y$), then \leq_G coincides with \leq , and Corollary 1.4 yields classical results [E, F] on extensions of partial orders on abelian groups.

2. Preorders and orderings of subsets. Even if G's action on X lacks the invariant order extension property, we can extend a partial order to a linear preorder (i.e., a preorder where all elements are comparable). Of course this is trivially true: just take the preorder such that for all x, y we have $x \leq^* y$ and $y \leq^* x$. What is not trivially true is that if G is any abelian group, we can extend the partial order to a preorder while preserving all the strict inequalities in the partial order. In fact, this is even true if we start off with \leq a preorder. Recall that x < y is defined to hold if and only if $x \leq y$ and not $y \leq x$.

THEOREM 2.1. If G is any abelian group acting on a space X, and \leq is a G-invariant preorder on X, then there is a G-invariant linear preorder \leq^* on X that extends \leq and is such that if x < y, then $x <^* y$.

The proof depends on two lemmas.

LEMMA 2.2. Suppose G is an abelian group acting on a space X. Let $Y = X/\sim_{G,X}$ and extend the action of g to Y by g[A] = [gA]. This is a well-defined group action, and G acting on Y has the invariant order extension property.

Proof. That the group action is well-defined follows from the fact that $x \sim_{G,X} y$ if and only if $gx \sim_{G,X} gy$, for any $x, y \in X$ and $g \in G$.

Suppose that $[x] \sim_{G,Y} [y]$ for $x, y \in X$. Choose $f \in G$ and $m \in \mathbb{Z}_+$ such that f[y] = [x] and $f^m[y] = [y]$. Without loss of generality assume $m \geq 3$. Thus, $x \sim_{G,X} fy$ and $y \sim_{G,X} f^m y$. Hence there are $g, h \in G$ and $n, p \in \mathbb{Z}^+$ such that $gfy = x, g^n fy = fy, hf^m y = y$ and $h^p f^m y = f^m y$. Without loss of generality assume $n \geq 3$.

Thus, $y = g^{-n}y$, $y = f^{-m}h^{-1}y$ and $y = h^p y$. Since x = fgy, we have $x = h_i y$ for $1 \le i \le 4$, where

$$h_1 = fg, \quad h_2 = fg^{1-n}, \quad h_3 = f^{1-m}gh^{-1}, \quad h_4 = fgh^p.$$

Let $n_1 = m(n-1)p - n(p+1)$, $n_2 = mp$, $n_3 = np$ and $n_4 = n$ (the values were generated by computer). Given that $m \ge 3$ and $n \ge 3$, we have

 $n_1 \geq 0$. Straightforwardly, $h_1^{n_1}h_2^{n_2}h_3^{n_3}h_4^{n_4} = e$. Then let the g_i be a sequence of $n_1 + n_2 + n_3 + n_4$ entries from G, with the first n_1 being all equal to h_1 , the next n_2 being h_2 , the next n_3 being h_3 and the rest being h_4 . Then $x = g_i y$, and the product of the g_i is e, so $x \sim_{G,X} y$. Thus [x] = [y], and so we have the invariant order extension property.

LEMMA 2.3. Suppose G is an abelian group acting on a space X and \leq is a G-invariant partial order on G.

- (i) If x < y, then we do not have $x \sim_G y$.
- (ii) If $x \sim_G x'$, $y \sim_G y'$ and $x \leq y$, then $x' \leq_G y'$.
- (iii) If x < y and $x \sim_G x'$ and $y \sim_G y'$, then we do not have $y' \leq x'$.

Proof. (i) Suppose x < y. To obtain a contradiction, suppose $x \sim_G y$, so gy = x and $g^n y = y$, for some n and g. By invariance, $g^k y > g^k x$ for all k. Thus,

$$y > x = gy > gx = g^2 y > \dots > g^{n-1}x = g^n y = y,$$

a contradiction.

(ii) If $x \sim_G x'$ and $y \sim_G y'$, then by Lemma 1.3 there are $(g_i)_{i=1}^m$ with product e, and $(h_i)_{i=1}^n$ with product e, such that $x = g_i x'$ and $y = h_j y'$. Thus, $g_i x' \leq h_j y'$, and by G-invariance of \leq , we have $x' \leq g_i^{-1} h_j y'$. The product of the $g_i^{-1} h_j$, as (i, j) ranges over $([1, m] \cap \mathbb{Z}) \times ([1, n] \cap \mathbb{Z})$, is e, so $x' \leq_G y'$.

(iii) Now suppose that x < y, $x \sim_G x'$ and $y \sim_G y'$. Then $x' \leq_G y'$ by (ii). To obtain a contradiction, suppose $y' \leq x'$. So $y' \leq_G x'$. Thus, $x' \sim_G y'$ by Lemma 1.3. Since \sim_G is an equivalence relation, $x \sim_G y$, which contradicts x < y by (i).

Proof of Theorem 2.1. First note that we only need to prove the result for \leq a partial order. For if \leq is a preorder, then we can replace X by X/\simeq where $x \simeq y$ if and only if $x \leq y$ and $y \leq x$. Define the natural group action of G by $g[x]_{\simeq} = [gx]_{\simeq}$, and note that stipulating that $[x]_{\simeq} \preceq [y]_{\simeq}$ if and only if $x \leq y$ gives a well-defined G-invariant partial order. The partial order version of the theorem then yields a linear preorder extending \preceq , which lifts to a linear preorder on X satisfying the required conditions.

Suppose thus that \leq is a *G*-invariant partial order on *X*. For $a, b \in Y = X/\sim_{G,X}$, let $a \leq^0 b$ if and only if there are representatives $x \in a$ and $y \in b$ such that $x \leq y$.

Clearly, \leq^0 is reflexive and *G*-invariant. Suppose that $a \leq^0 b$ and $b \leq^0 c$. Choose $x \in a, y_1, y_2 \in b$ and $z \in c$ such that $x \leq y_1$ and $y_1 \leq z$. Since $y_1 \sim_G y_2$, by Lemma 1.3 we have $y_1 \leq y_2$, so $x \leq z$ and $a \leq^0 c$.

We now check that \leq^0 is antisymmetric. Suppose $a \leq^0 b$ and $b \leq^0 a$. Thus there are representatives $x, x' \in a$ and $y, y' \in b$ such that $x \leq y$ and $y' \leq x'$. If x = y, we have a = b as desired. Otherwise, x < y. Moreover, $x \sim_{G,X} x'$ and $y \sim_{G,X} y'$. But that would contradict Lemma 2.3(iii).

Thus \leq^0 is a partial order. By Lemma 2.2 and Theorem 1.1, extend it to a *G*-invariant linear order \leq^1 on *Y*. Now let $x \leq^* y$ if and only if $[x] \leq^1 [y]$. This is a *G*-invariant linear preorder.

Suppose x < y. We then have $[x] \leq^1 [y]$. Thus $x \leq^* y$. To complete our proof, we must show $y \not\leq^* x$. By Lemma 2.3(i), we do not have $x \sim_{G,X} y$, and so $[x] \neq [y]$. Since \leq^1 is a partial order, $[y] \not\leq^1 [x]$, and so $y \not\leq^* x$. Thus $x <^* y$.

COROLLARY 2.4. Suppose G is an abelian group acting on a space X. Then there is a G-invariant linear preorder \leq on the powerset $\mathcal{P}X$ such that if A is a proper subset of B, then A < B.

In particular, there is a translation-invariant "size comparison" for subsets of \mathbb{R}^n for all n as well as a rotationally-invariant "size comparison" for subsets of the circle \mathbb{T} that preserves the intuition that proper subsets are "smaller".

Corollary 2.4 is not true in general for non-abelian G, even in the case of isometry groups that are "very close" to abelian. For instance, suppose Gis all isometries on the line \mathbb{R} . This has the translations as a subgroup of index two and is supramenable, i.e., for every non-empty subset A of any set X that G acts on, there is a finitely-additive G-invariant measure μ of X with $\mu(A) = 1$ [W, Chapter 12]. But we shall shortly see that there is no G-invariant preorder \leq on $\mathcal{P}\mathbb{R}$ such that A < B whenever A is a proper subset of B.

To see this, say that a preorder \leq is strongly *G*-invariant provided that $x \leq y$ if and only if $gx \leq y$ if and only if $x \leq gy$, for all $g \in G$ and $x, y \in X$. Then there is no strongly *G*-invariant preorder \leq on $\mathcal{P}\mathbb{R}$ such that $A \subset B$ implies A < B, since if \leq were such a preorder, then we would have $\mathbb{Z}^+ < \mathbb{Z}_0^+$ even though $1 + \mathbb{Z}_0^+ = \mathbb{Z}^+$.

But it turns out that if G is all isometries on \mathbb{R} , then invariance implies strong invariance, and so there is no invariant G-invariant preorder on $\mathcal{P}\mathbb{R}$ which preserves strict inclusion. For the isometry group G is generated by elements of finite order, namely reflections, and elements of finite order have finite orbits, while:

PROPOSITION 2.5. If \leq is a G-invariant linear preorder on X, and G is any group generated by elements all of whose orbits are finite, then \leq is strongly G-invariant.

Proof. We only need to prove that if $g \in G$ has only finite orbits, then $x \leq y$ implies $gx \leq y$. Suppose $x \leq y$ and $g^n x = x$. By linearity, we have $x \leq gx$ or $gx \leq x$ (or both). If $x \leq gx$, then $g^k x \leq g^{k+1}x$ for all k by

invariance, and so

 $x \le gx \le g^2 x \le \dots \le g^n x = x,$

hence $gx \leq x$. So in either case, $gx \leq x$. By transitivity, $x \leq y$ implies $gx \leq y$.

The following generalizes the remarks about the isometries on \mathbb{R} :

COROLLARY 2.6. If G is any group acting on a set X and there are $g, h \in G$ with only finite orbits, while gh has at least one infinite orbit, then there is no G-invariant preorder \leq on $\mathcal{P}X$ such that if A is a proper subset of B, then A < B.

Proof. Without loss of generality, G is generated by g and h. Let A be an infinite orbit of gh, fix $x \in A$, and let $A^+ = \{(gh)^n x : n \in \mathbb{Z}_0^+\}$. Then ghA^+ is a proper subset of A^+ , and there is no strongly G-invariant preorder \leq on $\mathcal{P}X$ such that $ghA^+ < A^+$. By Proposition 2.5, there is no G-invariant preorder like that, either.

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Alexander R. Pruss Department of Philosophy Baylor University One Bear Place #97273 Waco, TX 76798-7273, U.S.A. E-mail: alexander_pruss@baylor.edu

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