

Group valued, α -additive set functions

by

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Abstract. Let m be a set function on an algebra $\mathcal{F}(\mathcal{W})$ of sets generated by a paving \mathcal{W} into an Abelian topological group G which is complete and Hausdorff. If m is \mathcal{W} regular, then α -additivity on \mathcal{W} , for α an infinite cardinal, is sufficient for m to have an extension to the algebra $\mathcal{F}(\mathcal{W}_\alpha)$ generated by the paving \mathcal{W}_α consisting of sets which are the intersection of β sets from \mathcal{W} for $\beta < \alpha$.

Let G be a complete, Abelian Hausdorff group, and let m denote a G -valued, finitely-additive, s -bounded set function defined on an algebra \mathcal{F} of sets. The problems of extension and decomposition of such set functions have received some attention in the last several years. In [4] Traynor has given a Carathéodory type extension for m when it is countably-additive and has also given a decomposition of m into a countably-additive and a purely finitely-additive part. In [1] Drewnowski has done the same for set functions satisfying more general additivity. Independently in [2], the present authors have given an extension and decomposition theory for real-valued, α -additive set functions satisfying a certain regularity condition.

In this paper we wish to emphasize the role of regularity. Given s -bounded set functions, we assume regularity with respect to an algebra generating paving \mathcal{W} . Then we are able to use a Daniell–Bourbaki process to extend the set function when we assume additivity only on the paving \mathcal{W} . Moreover, we show that the extended set function is also regular with respect to the larger paving \mathcal{W}_α .

In the first section, we establish some notational conventions and prove several key lemmas. Section 2 culminates with Theorem 2.5 which is the main result on extension. For completeness in Section 3 we include a Hewitt–Yosida type decomposition theorem.

1. Notations and basic facts. Throughout the paper G will denote a complete, Abelian, Hausdorff topological group. The symbol \mathcal{U} will denote a neighborhood base at 0 in G consisting of closed symmetric sets. The letter X will denote a fixed set; and \mathcal{W} will denote a family of

subsets of X , containing \emptyset , and closed with respect to finite unions and intersections. We will assume also that $X \in \mathcal{W}$ (although this condition can be relaxed somewhat for much of what follows). The algebra of subsets of X generated by \mathcal{W} will be denoted by $\mathcal{F}(\mathcal{W})$. The complement of a subset A of X will be denoted by A^c .

A finitely-additive set function m from $\mathcal{F}(\mathcal{W})$ into G is called *strongly-bounded* (*s-bounded*) if for every increasing sequence $\{A_n\} \subset \mathcal{F}(\mathcal{W})$, $\lim m(A_n)$ exists. (Note that m is s-bounded if and only if $\lim m(A_n)$ exists for every decreasing sequence $\{A_n\} \subset \mathcal{F}(\mathcal{W})$.) The set function m is \mathcal{W} -regular if for all $U \in \mathcal{U}$ and all $A \in \mathcal{F}(\mathcal{W})$, there is a $W \in \mathcal{W}$ with $W \subset A$ such that $m(B) \in U$ whenever $B \in \mathcal{F}(\mathcal{W})$ and $B \subset A - W$.

Throughout the paper, α will stand for a fixed infinite cardinal number. A finitely-additive set function from $\mathcal{F}(\mathcal{W})$ into G is α -additive if for every downward directed set $\{W_i: i \in I\} \subset \mathcal{W}$ with $\text{card}(I) \leq \alpha$ and with $\bigcap \{W_i: i \in I\} = \emptyset$, it follows that $\lim m(W_i)$ exists and is 0. (Recall that $\{W_i: i \in I\}$ is downward directed if for all $i, j \in I$, there is $k \in I$ with $W_k \subset W_i \cap W_j$.)

Since much of the discussion below involves limits over directed sets of various types, we will develop some notation to streamline these arguments. The Greek letter Δ will be used to denote the collection of all directed families of subsets of X of cardinal at most α . We will use $\varrho, \sigma, \tau, \omega$, etc. to denote elements of Δ , and we will write $\varrho \uparrow$ ($\varrho \downarrow$) if $\varrho \in \Delta$ is directed upward (downward). If $\varrho = \{R_i: i \in I\} \in \Delta$ with $\varrho \uparrow$ ($\varrho \downarrow$), then for $i, j \in I$, we will write $i \leq j$ if $R_i \subset R_j$ ($R_j \subset R_i$). For $\varrho = \{R_i\} \in \Delta$ and $\sigma = \{S_j\} \in \Delta$ with $\varrho \uparrow$ ($\varrho \downarrow$) and $\sigma \uparrow$ ($\sigma \downarrow$), we will write $\varrho \leq \sigma$ if for every j , there is an i with $S_j \subset R_i$ ($R_i \subset S_j$). Let $\varrho \vee \sigma = \{R_i \cap S_j\}$ and $\varrho \wedge \sigma = \{R_i \cup S_j\}$. If $\varrho \uparrow$ ($\varrho \downarrow$) and $\sigma \uparrow$ ($\sigma \downarrow$), then $\varrho \vee \sigma, \varrho \wedge \sigma \in \Delta$ with $\varrho \vee \sigma \uparrow$ ($\varrho \vee \sigma \downarrow$), $\varrho \wedge \sigma \uparrow$ ($\varrho \wedge \sigma \downarrow$) and with $\varrho \wedge \sigma \leq \varrho, \sigma \leq \varrho \vee \sigma$ ($\varrho \vee \sigma \leq \varrho, \sigma \leq \varrho \wedge \sigma$). For $A \subset X$ and $\varrho = \{R_i\} \in \Delta$, let $\varrho \cap A = \{R_i \cap A\}$. Then $\varrho \cap A \in \Delta$ and $\varrho \cap A \uparrow$ ($\varrho \cap A \downarrow$) if $\varrho \uparrow$ ($\varrho \downarrow$). Finally, if $\{g_i: i \in I\}$ is a net in G , then when the limit of this net exists, it will be denoted by $\lim_I g_i$.

The following useful fact is due to Sion in [3].

LEMMA 1.1. *Let m be a finitely-additive set function from $\mathcal{F}(\mathcal{W})$ into G and let $\varrho = \{R_i\} \in \Delta$ with $\varrho \subset \mathcal{F}(\mathcal{W})$ and $\varrho \uparrow$ (or $\varrho \downarrow$). If $\{m(R_{i_n})\}$ is Cauchy in G for every non-decreasing (non-increasing) sequence $\{R_{i_n}\}$ in $\{R_i\}$, then $\{m(R_i)\}$ is Cauchy in G .*

Proof. Assume $\{m(R_i)\}$ is not Cauchy. Then there is a $U \in \mathcal{U}$ such that for every i , there are $j \geq i$ and $k \geq i$ with $m(R_j) - m(R_k) \notin U$. By induction it is possible to choose a non-decreasing sequence $\{R_{i_n}\}$ with $m(R_{i_{n+1}}) - m(R_{i_n}) \notin U$ for all n . But then $\{m(R_{i_n})\}$ is not Cauchy. ■

The following result is another key to the extension theory. (Compare Lemma 1.2 in [1] and Lemma 2.3 in [4].)

LEMMA 1.2. *Let m be a finitely-additive, s-bounded set function from $\mathcal{F}(\mathcal{W})$ into G , and let $\varrho = \{R_i\} \in \Delta$ with $\varrho \subset \mathcal{F}(\mathcal{W})$ and $\varrho \uparrow$ (or $\varrho \downarrow$). Then $\lim m(R_i \cap B)$ exists uniformly over $B \in \mathcal{F}(\mathcal{W})$. (That is, for every $U \in \mathcal{U}$, there is an i such that $m(B \cap R_i) - m(B \cap R_k) \in U$ for every $B \in \mathcal{F}(\mathcal{W})$ whenever $i \leq j, k$.)*

Proof. Since

$$\begin{aligned} m(B \cap R_j) - m(B \cap R_k) &= m(B \cap (R_j - R_k)) - m(B \cap (R_k - R_j)) \\ &= m([B \cap (R_j \cap R_k \cap R_i^c) \cap (R_j - R_i)] - m([B \cap (R_j \cap R_k \cap R_i^c) \cap (R_k - R_i)]), \end{aligned}$$

it is sufficient to prove the following: For every $U \in \mathcal{U}$, there is an i such that $m(B \cap (R_j - R_i)) \in U$ for all $B \in \mathcal{F}(\mathcal{W})$ whenever $i \leq j$. If this is false, then there is a $U \in \mathcal{U}$ such that for every i , there is $j \geq i$ and a $B_i \in \mathcal{F}(\mathcal{W})$ with $m(B_i \cap (R_j - R_i)) \notin U$. By induction we can find sequences $\{R_{i_n}\} \uparrow$ and $\{B_n\} \subset \mathcal{F}(\mathcal{W})$ with $m(B_n \cap (R_{i_{n+1}} - R_{i_n})) \notin U$. Define

$$C_n = \bigcup_{k=1}^n [B_k \cap (R_{i_{k+1}} - R_{i_k})].$$

Then $\{C_n\} \uparrow$ and $m(C_{n+1}) - m(C_n) \notin U$ for all n contrary to the assumption that m is s-bounded. ■

Let $A \subset X$ and let A^* denote the family of all $\omega \in \Delta$ with $\omega \uparrow$, $\omega \subset \{W^c: W \in \mathcal{W}\}$ and $A \subset \bigcup \omega$. (Of course, $\omega \in \Delta$ also means $\text{card}(\omega) \leq \alpha$.) Since \mathcal{W} is closed under finite unions, it is easy to check that A^* is a directed set with respect to the relation \leq on Δ (defined above).

If m is a finitely-additive, s-bounded set function from $\mathcal{F}(\mathcal{W})$ into G , then by Lemma 1.1, $\lim m(R_i)$ exists for each $\varrho = \{R_i\} \in \Delta$. We will agree to denote this limit by $\mu(\varrho)$. Hence, for each $A \subset X$, $\{\mu(\omega): \omega \in A^*\}$ is a net in G .

LEMMA 1.3. *Let m be a finitely-additive, s-bounded set function from $\mathcal{F}(\mathcal{W})$ into G . If $A \subset X$, then $\lim_{A^*} \mu(\omega) = m^*(A)$ exists.*

Proof. Assume that this limit does not exist for some $A \in \mathcal{F}(\mathcal{W})$. Then there is a $U \in \mathcal{U}$ such that for all $\omega \in A^*$, there are $\sigma \in A^*$ with $\omega \leq \sigma$ and $m(\omega) - \mu(\sigma) \notin 3U$. By induction we can find a sequence $\{\omega_n\} \subset A^*$ with $\omega_n \leq \omega_{n+1}$ and $\mu(\omega_{n+1}) - \mu(\omega_n) \notin 3U$. Let $\omega_n = \{W_{ni}^c\}$. Choose a sequence $\{U_n\} \subset \mathcal{U}$ with $U_n + U_n \subset U_{n-1} \subset U_0 = U$ for all $n = 1, 2, \dots$ (This is possible in any topological group by the continuity of addition.) By Lemma 1.2, for each n , we may choose an i_n such that $m(B \cap (W_{ni}^c - W_{ni+1}^c)) \in U_n$ whenever $i \geq i_n$ and $B \in \mathcal{F}(\mathcal{W})$. Since U is closed, we have that

$$(1) \quad \mu(\omega_n) - m(W_{ni}^c - W_{ni+1}^c) = \lim_{i_n} m(W_{ni}^c - W_{ni+1}^c) \in U_n.$$

Define $B_n = \bigcap_{k=1}^n W_{ki_k}^c$ so that,

$$(2) \quad W_{ni_n}^c - B_n = \bigcup_{k=1}^{n-1} \left[\left(\bigcap_{j=k+1}^n W_{ji_j}^c \right) - W_{ki_k}^c \right].$$

Since $\omega_k \leq \omega_{k+1}$, we may choose an $W_{ki_k}^c \in \omega_k$ with $W_{ki_k}^c \subset W_{ki}^c$ and $W_{k+1, i_{k+1}}^c \subset W_{ki}^c$. It is now easy to check that there is an $F_k \in \mathcal{F}(\mathcal{W})$ such that

$$\left(\bigcap_{j=k+1}^n W_{ji_j}^c \right) - W_{ki_k}^c = F_k \cap (W_{ki}^c - W_{ki_k}^c).$$

Next using (2) and the definition of i_k , we obtain

$$(3) \quad m(W_{ni_n}^c) - m(B_n) \in \sum_{k=1}^{n-1} U_k.$$

Since $\{B_n\}_n$, the s-boundedness of m guarantees an n_0 such that $m(B_n - B_m) \in U$ for $n_0 \leq m \leq n$. Combining this fact with (1) and (3), we find:

$$\begin{aligned} \mu(\omega_{n_0+1}) - \mu(\omega_{n_0}) &= [\mu(\omega_{n_0+1}) - m(W_{n_0+1, i_{n_0+1}}^c)] + \\ &+ [m(W_{n_0+1, i_{n_0+1}}^c) - m(B_{n_0+1})] + [m(B_{n_0+1}) - m(B_{n_0})] + \\ &+ [m(B_{n_0}) - m(W_{n_0, i_{n_0}}^c)] + [m(W_{n_0, i_{n_0}}^c) - \mu(\omega_{n_0})] \\ &\in U_{n_0+1}^c + \sum_{k=1}^{n_0} U_k + U + \sum_{k=1}^{n_0-1} U_k + U_{n_0} \subset 3U. \end{aligned}$$

Hence $\mu(\omega_{n_0+1}) - \mu(\omega_{n_0}) \in 3U$ contrary to assumption. ■

2. The α -outer measure. Let $M(\mathcal{W})$ denote the set of all finitely-additive, s-bounded, \mathcal{W} -regular set functions from $\mathcal{F}(\mathcal{W})$ into G . The function m^* , defined on the collection of all subsets of X into G by $m^*(A) = \lim_{A^*} \mu(\omega)$ for each $A \subset X$, is the α -outer measure associated with m .

A set $A \subset X$ is m^* -measurable if for each set $B \subset X$, $m^*(B) = m^*(A \cap B) + m^*(A^c \cap B)$. The collection of all m^* -measurable sets is denoted by $\mathcal{F}(m^*)$. Finally, let \mathcal{W}_a denote the family of all subsets of X of the form $\bigcap \{W_i : i \in I\}$ where $\omega = \{W_i : i \in I\} \in \mathcal{A}$ satisfies $\omega \subset \mathcal{W}$ and $\omega \downarrow$. It is clear that $X \in \mathcal{W}_a$ and that \mathcal{W}_a is closed under finite unions and intersections. Furthermore, since $\mathcal{W} \subset \mathcal{W}_a$, it follows that $\mathcal{F}(\mathcal{W}) \subset \mathcal{F}(\mathcal{W}_a)$. We then have the following

THEOREM 2.1. *Let $m \in M(\mathcal{W})$ with α -outer measure m^* . Then $\mathcal{F}(m^*)$ is an algebra of subsets of X with $\mathcal{F}(\mathcal{W}_a) \subset \mathcal{F}(m^*)$.*

Proof. It is obvious that $X \in \mathcal{F}(m^*)$ and that $A \in \mathcal{F}(m^*)$ if and only if $A^c \in \mathcal{F}(m^*)$. Hence to show that $\mathcal{F}(m^*)$ is an algebra, it is suf-

ficient to show that $A \cap B \in \mathcal{F}(m^*)$ whenever $A, B \in \mathcal{F}(m^*)$. But if $R \subset X$ and $A, B \in \mathcal{F}(m^*)$ we have:

$$\begin{aligned} m^*(R) &= m^*(R \cap A^c) + m^*(R \cap A) \\ &= m^*(R \cap A^c) + m^*(R \cap A \cap B^c) + m^*(R \cap A \cap B) \\ &= m^*(R \cap (A \cap B)^c \cap A^c) + m^*(R \cap (A \cap B)^c \cap A) + m^*(R \cap A \cap B) \\ &= m^*(R \cap (A \cap B)^c) + m^*(R \cap A \cap B). \end{aligned}$$

Hence $A \cap B \in \mathcal{F}(m^*)$ as claimed.

We will now show that $\mathcal{W} \subset \mathcal{F}(m^*)$. (Hence $\mathcal{F}(\mathcal{W}) \subset \mathcal{F}(m^*)$.) Fix $A \subset X$, $U \in \mathcal{U}$ and $W \in \mathcal{W}$. By the \mathcal{W} -regularity of m , there is $T \in \mathcal{W}$ with $T \subset W^c$ and $m(T) \in U$ whenever $T \subset T^c \cap W^c$. Let

$$\Gamma = \{\varrho \vee [(\sigma \cap W^c) \wedge (\tau \cap T^c)] : \varrho \in A^*, \sigma \in (A \cap W^c)^* \text{ and } \tau \in (A \cap W)^*\}.$$

Then Γ is a cofinal, directed subset of A^* . (Hence, $m^*(A) = \lim_{\Gamma} \mu(\gamma)$.)

Similarly,

$$A = \{\varrho \vee (\sigma \cap W^c) : \varrho \in A^* \text{ and } \sigma \in (A \cap W^c)^*\}$$

and

$$\Phi = \{\varrho \vee (\tau \cap T^c) : \varrho \in A^* \text{ and } \tau \in (A \cap W)^*\}$$

are cofinal, directed subsets of $(A \cap W^c)^*$ and $(A \cap W)^*$, respectively. If

$\varrho = \{R_i^c\}$, $\sigma = \{S_j^c\}$ and $\tau = \{T_k^c\}$, then $\gamma = \{R_i^c \cap [(S_j^c \cap W^c) \cup (T_k^c \cap T^c)]\}$,

$\lambda = \{R_i^c \cap S_j^c \cap W^c\}$ and $\varphi = \{R_i^c \cap T_k^c \cap T^c\}$ are in Γ , A and Φ , respectively.

We may thus choose i, j and k such that:

$$(1) \quad m^*(A) - m(R_i^c \cap [(S_j^c \cap W^c) \cup (T_k^c \cap T^c)]) \in U,$$

$$(2) \quad m^*(A \cap W^c) - m(R_i^c \cap S_j^c \cap W^c) \in U,$$

$$(3) \quad m^*(A \cap W) - m(R_i^c \cap T_k^c \cap T^c) \in U.$$

Also we have that,

$$\begin{aligned} m(R_i^c \cap [(S_j^c \cap W^c) \cup (T_k^c \cap T^c)]) \\ = m(R_i^c \cap S_j^c \cap W^c) + m(R_i^c \cap T_k^c \cap T^c) - m(R_i^c \cap S_j^c \cap W^c \cap T_k^c \cap T^c). \end{aligned}$$

Hence by (1), (2), (3) and the fact that $R_i^c \cap S_j^c \cap W^c \cap T_k^c \cap T^c \subset W^c \cap T^c$, we obtain:

$$(4) \quad m^*(A) - m^*(A \cap W^c) - m^*(A \cap W) \in 4U.$$

Since $U \in \mathcal{U}$ was arbitrary, it follows from (4) that $m^*(A) = m^*(A \cap W^c) + m^*(A \cap W)$. Thus $\mathcal{W} \subset \mathcal{F}(m^*)$ as claimed.

In order to show that $\mathcal{W}_\alpha \subset \mathcal{F}(m^*)$, fix $W \in \mathcal{W}_\alpha$ and $U \in \mathcal{U}$. Let $\omega = \{W_r\} \in \Delta$ with $\omega \subset \mathcal{W}$, $\omega \downarrow$ and $W = \bigcap \{W_r\}$. By Lemma 1.2 we may choose r_0 such that $m(B \cap (W_r - W_{r_0})) \in U$ for all $B \in \mathcal{F}(\mathcal{W})$ if $r \geq r_0$. Since m is \mathcal{W} -regular, there is $T \in \mathcal{W}$ with $T \subset W_{r_0}^c$ such that $m(B) \in U$ whenever $B \in \mathcal{F}(\mathcal{W})$ and $B \subset W_{r_0}^c \cap T^c$. If $\beta = \{W_r^c\}$, let $\Gamma = \{(\varrho \wedge \beta) \cap T^c : \varrho \in (A \cap W^c \cap W_{r_0})^*\}$. Then Γ is a cofinal, directed subset of $(A \cap W^c \cap W_{r_0})^*$. Hence, if $\varrho = \{R_i^c\}$, we may choose i and r such that:

$$(5) \quad m^*(A \cap W^c \cap W_{r_0}) - m(R_i^c \cap W_r^c \cap T^c) \in U,$$

$$(6) \quad W_{r_0}^c \subset W_r^c.$$

Since

$$m(R_i^c \cap W_r^c \cap T^c) = m(R_i^c \cap W_{r_0}^c \cap T^c) + m(R_i^c \cap T^c \cap (W_r^c - W_{r_0}^c)),$$

it follows that:

$$(7) \quad m(R_i^c \cap W_r^c \cap T^c) \in 2U.$$

From (5) and (7), we obtain:

$$(8) \quad m^*(A \cap W^c \cap W_{r_0}) \in 3U.$$

Since $W_{r_0} \in \mathcal{F}(m^*)$ (as shown above), and since $W \subset W_{r_0}$, we have:

$$\begin{aligned} m^*(A \cap W^c) + m^*(A \cap W) - m^*(A) \\ &= m^*(A \cap W^c \cap W_{r_0}) + m^*(A \cap W_{r_0}^c) + m^*(A \cap W) - m^*(A) \\ &= m^*(A \cap W^c \cap W_{r_0}) + m^*(A \cap W) - m^*(A \cap W_{r_0}). \end{aligned}$$

Hence from (8), we obtain,

$$(9) \quad m^*(A \cap W^c) + m^*(A \cap W) - m^*(A) \in m^*(A \cap W) - m^*(A \cap W_{r_0}) + 3U.$$

Next let

$$A = \{(\tau \cap T^c) \vee (\beta \wedge \sigma) : \tau \in (A \cap W_{r_0})^* \text{ and } \sigma \in (A \cap W)^*\}$$

and

$$\Phi = \{(\tau \cap T^c) \vee \sigma : \tau \in (A \cap W_{r_0})^* \text{ and } \sigma \in (A \cap W)^*\}.$$

Then A and Φ are cofinal, directed subsets of $(A \cap W_{r_0})^*$ and $(A \cap W)^*$, respectively. Hence if $\tau = \{T_k^c\}$ and $\sigma = \{S_j^c\}$, we may choose k, j and r such that:

$$(10) \quad m^*(A \cap W_{r_0}) - m(T_k^c \cap T^c \cap (W_r^c \cup S_j^c)) \in U,$$

$$(11) \quad m^*(A \cap W) - m(T_k^c \cap T^c \cap S_j^c) \in U,$$

$$(12) \quad W_r \subset W_{r_0}.$$

Since

$$\begin{aligned} m(T_k^c \cap T^c \cap (W_r^c \cup S_j^c)) &= m(T_k^c \cap T^c \cap S_j^c) \\ &= m(T_k^c \cap T^c \cap W_r^c) - m(T_k^c \cap T^c \cap W_r^c \cap S_j^c) \\ &= m(T_k^c \cap S_j \cap T^c \cap W_r^c) \\ &= m(T_k^c \cap S_j \cap T^c \cap (W_{r_0} - W_r)) + m(T_k^c \cap S_j \cap T^c \cap W_{r_0}^c), \end{aligned}$$

we see that:

$$(13) \quad m(T_k^c \cap T^c \cap (W_r^c \cup S_j^c)) - m(T_k^c \cap T^c \cap S_j^c) \in 2U.$$

Combining (10), (11) and (13) it follows that:

$$(14) \quad m^*(A \cap W_{r_0}) - m^*(A \cap W) \in 4U.$$

Finally from (9) and (14) we have:

$$(15) \quad m^*(A \cap W) + m^*(A \cap W^c) - m^*(A) \in 7U.$$

Since $U \in \mathcal{U}$ was arbitrary, we have $m^*(A) = m^*(A \cap W) + m^*(A \cap W^c)$. Hence $W \in \mathcal{F}(m^*)$, and the proof is complete. ■

If $m \in M(\mathcal{W})$, \bar{m} and m_α will denote the restrictions of the α -outer measure m^* to $\mathcal{F}(\mathcal{W}_\alpha)$ and $\mathcal{F}(\mathcal{W})$, respectively. We then have the following

LEMMA 2.2. Let $W \in \mathcal{W}_\alpha$ and take $\omega = \{W_r\} \in \Delta$, $\omega \subset \mathcal{W}$ with $\omega \downarrow$ and $W = \bigcap \{W_r\}$. Then

$$\bar{m}(A \cap W^c) = \lim \bar{m}(A \cap W_r^c) \quad \text{for all } A \in \mathcal{F}(\mathcal{W}_\alpha).$$

Proof. Fix $U \in \mathcal{U}$ arbitrarily. Since $\beta = \{W_r^c\} \uparrow$, by Lemma 1.2 there is an r_0 such that $m(B) \in U$ whenever $B \in \mathcal{F}(\mathcal{W})$ with $B \subset W_{r_0}^c - W_r^c$ and $s \geq r \geq r_0$. Fix $r_1 \geq r_0$. Since m is \mathcal{W} -regular, there is $T \subset W_{r_1}^c$ with $T \in \mathcal{W}$ such that $m(B) \in U$ whenever $B \in \mathcal{F}(\mathcal{W})$ and $B \subset W_{r_1}^c \cap T^c$. Let $\Gamma = \{\varrho \vee \beta \vee (\sigma \cap T^c) : \varrho \in (A \cap W^c)^* \text{ and } \sigma \in (A \cap W_{r_1}^c)^*\}$ and $A = \{\varrho \vee (\sigma \cap W_{r_1}^c) : \varrho \in (A \cap W^c)^* \text{ and } \sigma \in (A \cap W_{r_1}^c)^*\}$. Then Γ and A are cofinal, directed subsets of $(A \cap W^c)^*$ and $(A \cap W_{r_1}^c)^*$. Hence if $\varrho = \{R_i^c\}$ and $\sigma = \{S_j^c\}$, we may choose i, j and r such that:

$$(1) \quad \bar{m}(A \cap W^c) - m(R_i^c \cap W_r^c \cap (S_j^c \cup T^c)) \in U,$$

$$(2) \quad \bar{m}(A \cap W_{r_1}^c) - m(R_i^c \cap S_j^c \cap W_{r_1}^c) \in U,$$

$$(3) \quad W_{r_1}^c \subset W_r^c.$$

Since $m(C \cup D) = m(C) + m(D) - m(C \cap D)$ for $C, D \in \mathcal{F}(\mathcal{W})$, we have,

$$\begin{aligned} m(R_i^c \cap W_r^c \cap (S_j^c \cup T^c)) &= m(R_i^c \cap S_j^c \cap W_{r_1}^c) \\ &= m(R_i^c \cap S_j^c \cap (W_r^c - W_{r_1}^c)) + m(R_i^c \cap W_{r_1}^c \cap T^c) - m(R_i^c \cap S_j^c \cap W_r^c \cap T^c) \\ &= m(R_i^c \cap S_j^c \cap (W_r^c - W_{r_1}^c)) + m(R_i^c \cap S_j \cap W_r^c \cap T^c). \end{aligned}$$

Since $r \geq r_1 \geq r_0$ by (3), we obtain from this that:

$$(4) \quad m(R_i^c \cap W_r^c \cap (S_j^c \cup T^c)) - m(R_i^c \cap S_j^c \cap W_{r_1}^c) \in m(R_i^c \cap S_j \cap W_r^c \cap T^c) + U.$$

Since

$$\begin{aligned} m(R_i^c \cap S_j \cap W_r^c \cap T^c) \\ = m(R_i^c \cap S_j \cap W_r^c \cap T^c \cap W_{r_1}^c) + m(R_i^c \cap S_j \cap T^c \cap (W_r^c - W_{r_1}^c)) \end{aligned}$$

and since $r_0 \leq r$, we obtain:

$$(5) \quad m(R_i^c \cap S_j \cap W_r^c \cap T^c) \in 2U.$$

Combining (1), (2), (4) and (5), we have:

$$(7) \quad \bar{m}(A \cap W^c) - \bar{m}(A \cap W_{r_1}^c) \in 5U.$$

Since $U \in \mathcal{U}$ and $r_1 \geq r_0$ were arbitrary, the proof is complete. ■

LEMMA 2.3. Let $A, B \in \mathcal{F}(\mathcal{W})$ with $A \subset B$ and let $U \in \mathcal{U}$. Assume that $m(O) \in U$ whenever $O \in \mathcal{F}(\mathcal{W})$ and $O \subset B - A$. Then $\bar{m}(D) \in U$ whenever $D \in \mathcal{F}(\mathcal{W}_a)$ and $D \subset B - A$.

Proof. Fix $V \in \mathcal{U}$ and fix $D \in \mathcal{F}(\mathcal{W}_a)$. Since m is \mathcal{W} -regular, we may take $W, T \in \mathcal{W}$ with $W \subset A$ and $T \subset B^c$ such that $m(O) \in V$ whenever $O \in \mathcal{F}(\mathcal{W})$ and either $O \subset A \cap W^c$ or $O \subset B^c \cap T^c$. Let $I = \{(\varrho \cap T^c) \vee (\sigma \cup W^c) : \varrho \in (B \cap D)^* \text{ and } \sigma \in (A \cap D)^*\}$ and $A = \{(\varrho \cap T^c) \vee \sigma : \varrho \in (B \cap D)^* \text{ and } \sigma \in (A \cap D)^*\}$. Then I and A are cofinal, directed subsets of $(B \cap D)^*$ and $(A \cap D)^*$, respectively. Hence, if $\varrho = \{R_i^c\}$ and $\sigma = \{S_j^c\}$, we may choose i and j such that

$$(1) \quad \bar{m}(B \cap D) - m(R_i^c \cap T^c \cap (S_j^c \cup W^c)) \in V,$$

$$(2) \quad \bar{m}(A \cap D) - m(R_i^c \cap T^c \cap S_j^c) \in V.$$

We have

$$\begin{aligned} m(R_i^c \cap T^c \cap (S_j^c \cup W^c)) - m(R_i^c \cap T^c \cap S_j^c) \\ = m(R_i^c \cap T^c \cap W^c) - m(R_i^c \cap T^c \cap S_j^c \cap W^c) \\ = m(R_i^c \cap S_j \cap T^c \cap W^c) \\ = m(R_i^c \cap S_j \cap T^c \cap A \cap W^c) + m(R_i^c \cap S_j \cap A^c \cap W^c \cap T^c \cap B^c) + \\ + m(R_i^c \cap S_j \cap W^c \cap T^c \cap (B - A)). \end{aligned}$$

Using the fact that $m(O) \in U$ if $O \subset B - A$ and that $m(O) \in V$ if $O \subset A \cap W^c$ or $O \subset B^c \cap T^c$, we obtain from this last calculation:

$$(3) \quad m(R_i^c \cap T^c \cap (S_j^c \cup W^c)) - m(R_i^c \cap T^c \cap S_j^c) \in 2V + U.$$

Combining (1), (2) and (3), we obtain:

$$(4) \quad \bar{m}(B \cap D) - \bar{m}(A \cap D) \in 4V + U.$$

Since $V \in \mathcal{U}$ was arbitrary and since U is closed, it follows that $\bar{m}(B \cap D) - \bar{m}(A \cap D) \in U$.

LEMMA 2.4. Let $\{W_r : r \in I\} \subset \mathcal{W}_a$ be a downward directed set of cardinal at most α and let $W = \bigcap \{W_r\}$. If $U \in \mathcal{U}$, then there is an r_0 such that if $r \geq r_0$, then

$$\bar{m}(A \cap W_r) - \bar{m}(A \cap W) \in U \quad \text{for all } A \in \mathcal{F}(\mathcal{W}_a).$$

Proof. From Theorem 2.1, it is immediate that \bar{m} is finitely-additive on $\mathcal{F}(\mathcal{W}_a)$. Hence, it is enough to show $\bar{m}(A \cap W_r^c) - \bar{m}(A \cap W^c) \in U$ for $r \geq r_0$ and $A \in \mathcal{F}(\mathcal{W}_a)$. For each $r \in I$ choose a downward directed set $\{W_{r_i} : i \in I_r\} \subset \mathcal{W}$ of cardinal at most α such that $W_r = \bigcap \{W_{r_i} : i \in I_r\}$. Then the family ϱ consisting of all sets of the form $W_{r_{i_1}} \cup \dots \cup W_{r_{i_n}}^{r_{i_n}}$ (where n is a natural number and where $r_j \in I$ and $i_j \in I_{r_j}$ for $j = 1, \dots, n$) belongs to $(W^c)^*$. Now fix $U \in \mathcal{U}$ arbitrarily. If $\varrho = \{R_i^c\}$, then by Lemma 1.2 there is a k_0 such that whenever $k_0 \leq k_1 \leq k_2$, the following holds:

$$(1) \quad m(O \cap (R_{k_2}^c - R_{k_1}^c)) \in U, \quad \text{for all } O \in \mathcal{F}(\mathcal{W}).$$

Applying Lemma 2.3, we have that (1) gives for all $k_0 \leq k_1 \leq k_2$:

$$(2) \quad \bar{m}(B \cap R_{k_2}^c) - \bar{m}(B \cap R_{k_1}^c) \in U, \quad \text{for all } B \in \mathcal{F}(\mathcal{W}_a).$$

Choose r_0 such that $R_{k_0}^c \subset W_{r_0}^c$, and take both $r_1 \geq r_0$ and $A \in \mathcal{F}(\mathcal{W}_a)$ arbitrarily. Since $\varrho = \{R_i^c\} \uparrow W^c$, by Lemma 2.2 there is a $k_1 \geq k_0$ such that:

$$(3) \quad \bar{m}(A \cap W^c) - \bar{m}(A \cap R_{k_1}^c) \in U.$$

Also since $\{R_k^c \cap W_{r_1}^c\} \uparrow W_{r_1}^c$ and $\{R_{k_0}^c \cap W_{r_1}^c\} \uparrow R_{k_0}^c$, by Lemma 2.2 there are k_2 and i_1 with $k_2 \geq k_1$ such that:

$$(4) \quad [\bar{m}(A \cap W_{r_1}^c) - \bar{m}(A \cap R_{k_2}^c \cap W_{r_1}^c)] \in U,$$

$$(5) \quad \bar{m}(A \cap R_{k_0}^c) - \bar{m}(A \cap R_{k_0}^c \cap W_{r_1}^c) \in U.$$

Since $k_2 \geq k_1 \geq k_0$, we have from (2) that

$$(6) \quad \bar{m}(A \cap R_{k_2}^c \cap W_{r_1}^c) - \bar{m}(A \cap R_{k_0}^c \cap W_{r_1}^c) \in U,$$

and

$$(7) \quad \bar{m}(A \cap R_{k_1}^c) - \bar{m}(A \cap R_{k_0}^c) \in U.$$

Combining (3), (4), (5), (6) and (7) we obtain:

$$(8) \quad \bar{m}(A \cap W^c) - \bar{m}(A \cap W_{r_1}^c) \in 5U.$$

Since $U \in \mathcal{U}$, $r_1 \geq r_0$ and $A \in \mathcal{F}(\mathcal{W}_a)$ were all arbitrarily chosen, the proof is complete.

THEOREM 2.5. Let $m \in M(\mathcal{W})$. Then $\bar{m} \in M(\mathcal{W}_a)$ and \bar{m} is α -additive.

Proof. It is immediate from Theorem 2.1 that \bar{m} is finitely-additive and from Lemma 2.4 that \bar{m} is α -additive on $\mathcal{F}(\mathcal{W}_a)$. We must show that \bar{m} is \mathcal{W}_a -regular and s-bounded.

Step 1. \bar{m} is \mathcal{W}_α -regular. As is shown in [2], 1.4, each $A \in \mathcal{F}(\mathcal{W}_\alpha)$ has a representation $A = \bigcup_{s=1}^n (W_s^c - V_s^c)$ where n is a natural number, $W_s, V_s \in \mathcal{W}_\alpha$ and $(W_s - V_s) \cap (W_t - V_t) = \emptyset$ for $s \neq t$. In view of this and the finite-additivity of \bar{m} , it suffices to check \mathcal{W}_α -regularity on sets of the form W^c with $W \in \mathcal{W}_\alpha$. Hence fix $W \in \mathcal{W}_\alpha$ and $U \in \mathcal{U}$. Take $V \in \mathcal{U}$ with $V + V \subset U$. Let $\{W_r\} \subset \mathcal{W}$ be a downward directed family of cardinal at most α with $W = \bigcap \{W_r\}$. By Lemma 2.4 there is an r_0 such that for all $r \geq r_0$ and all $B \in \mathcal{F}(\mathcal{W}_\alpha)$,

$$(1) \quad \bar{m}(B \cap W^c) - \bar{m}(B \cap W_{r_0}^c) \in V.$$

Since m is \mathcal{W} -regular, there is a $T \in \mathcal{W}$ with $T \subset W_{r_0}^c$ and $m(B) \in V$ whenever $B \in \mathcal{F}(\mathcal{W})$ and $B \subset W_{r_0}^c \cap T^c$. Let $A \in \mathcal{F}(\mathcal{W}_\alpha)$ be arbitrary. Since $I = \{\varrho \cap T^c \cap W_{r_0}^c : \varrho \in (A \cap T^c \cap W_{r_0}^c)^*\}$ is a cofinal, directed subset of $(A \cap T^c \cap W_{r_0}^c)^*$ (if $\varrho = \{R_i^c\}$) the fact that V is closed gives

$$(2) \quad \bar{m}(A \cap T^c \cap W_{r_0}^c) = \lim_{I} \lim_{\gamma} m(R_i^c \cap T^c \cap W_{r_0}^c) \in V.$$

Combining (1) and (2) (with $B = A \cap T^c$ in (1)), we have that

$$(3) \quad \bar{m}(A \cap W^c \cap T^c) = \bar{m}(A \cap T^c \cap (W^c - W_{r_0}^c)) + \bar{m}(A \cap T^c \cap W_{r_0}^c) \in 2V \subset U.$$

Since $A \in \mathcal{F}(\mathcal{W}_\alpha)$ was arbitrary, it follows from (3) that $\bar{m}(B) \in U$ whenever $B \in \mathcal{F}(\mathcal{W}_\alpha)$ and $B \subset W^c \cap T^c$. Thus \bar{m} is \mathcal{W}_α -regular as claimed.

Step 2. \bar{m} is s -bounded. Let $\{A_n\}$ be a sequence in $\mathcal{F}(\mathcal{W}_\alpha)$ with $\{A_n\} \downarrow$. Let $U \in \mathcal{U}$ be arbitrary. For $n = 1, 2, \dots$ choose $U_n \in \mathcal{U}$ with $U_n + U_n \subset U_{n-1} \subset U_0 = U$. Since \bar{m} is \mathcal{W}_α -regular, there is $T_n \in \mathcal{W}_\alpha$ with $T_n \subset A_n$ and with $\bar{m}(B) \in U_n$ whenever $B \in \mathcal{F}(\mathcal{W}_\alpha)$ and $B \subset A_n - T_n$. Define $W_n = \bigcap_{k=1}^n T_k$. Then

$$\begin{aligned} \bar{m}(A_n - T_n) &= \bar{m}\left((A_n - T_n) \cup \bigcup_{k=1}^{n-1} [(A_n \cap \bigcap_{j=k+1}^n T_j) - T_k]\right) \\ &= \bar{m}(A_n - T_n) + \sum_{k=1}^{n-1} \bar{m}\left((A_n \cap \bigcap_{j=k+1}^n T_j) - T_k\right), \end{aligned}$$

so that

$$(4) \quad \bar{m}(A_n - W_n) \in \sum_{k=1}^n U_k \subset U.$$

Since α is an infinite cardinal, \mathcal{W}_α is closed under countable intersections so that $W = \bigcap W_n \in \mathcal{W}_\alpha$. Since $\{W_n\} \downarrow$, it follows from Lemma 2.4 that $\{\bar{m}(W_n)\}$ is a Cauchy sequence in G . Hence there is an n_0 such that

$$(5) \quad \bar{m}(W_n) - \bar{m}(W_m) \in U \quad \text{if} \quad n_0 \leq n \leq m.$$

From (4) and (5), we obtain for $n_0 \leq n \leq m$,

$$\begin{aligned} \bar{m}(A_n) - \bar{m}(A_m) &= [\bar{m}(A_n) - \bar{m}(W_n)] + [\bar{m}(W_n) - \bar{m}(W_m)] + \\ &\quad + [\bar{m}(W_m) - \bar{m}(A_m)], \end{aligned}$$

so that

$$(6) \quad \bar{m}(A_n) - \bar{m}(A_m) \in 3U \quad \text{if} \quad n_0 \leq n, m.$$

Since $U \in \mathcal{U}$ was arbitrary, it follows that $\{\bar{m}(A_n)\}$ is a Cauchy sequence in G . The proof is complete. ■

COROLLARY 2.6. *Let $m \in M(\mathcal{W})$. Then $m_\alpha \in M(\mathcal{W})$ and m_α is α -additive. Furthermore, $m = m_\alpha$ if and only if m is α -additive.*

Proof. Since m_α is the restriction of \bar{m} to $\mathcal{F}(\mathcal{W})$, it is immediate from Theorem 2.5 that m_α is finitely-additive, s -bounded and α -additive. Note that in Step 1 of the proof of Theorem 2.5, we found for an arbitrary $U \in \mathcal{U}$ and $W \in \mathcal{W}_\alpha$ a $T \in \mathcal{W}$ with $T \subset W^c$ and $\bar{m}(B) \in U$ whenever $B \in \mathcal{F}(\mathcal{W}_\alpha)$ and $B \subset W^c \cap T^c$. This fact together with the representation of $A \in \mathcal{F}(\mathcal{W})$ as $A = \bigcup_{j=1}^n (W_j - V_j)$ (where $W_j, V_j \in \mathcal{W}$ and $(W_j - V_j) \cap (W_i - V_i) = \emptyset$ for $i \neq j$) yields the \mathcal{W} -regularity of \bar{m} .

If $m = m_\alpha$, then m is obviously α -additive. Hence assume that m is α -additive. Then for $W \in \mathcal{W}$, we have

$$m_\alpha(W^c) = \lim_{(W^c)^*} \lim_{|\omega|} m(W_i^c \cap W^c) = m(W^c).$$

Since, in particular, $m_\alpha(X) = m(X)$, we have $m_\alpha(W) = m(W)$ for all $W \in \mathcal{W}$. Since m_α and m are both \mathcal{W} -regular, it follows that $m = m_\alpha$. ■

COROLLARY 2.7. *Let $m \in M(\mathcal{W})$. If $v \in M(\mathcal{W}_\alpha)$ is α -additive and if m_α is the restriction of v to $\mathcal{F}(\mathcal{W})$, then $v = \bar{m}$.*

Proof. Let $W \in \mathcal{W}_\alpha$ and let $\{W_r\} \subset \mathcal{W}$ be a downward directed set of cardinal at most α with $W = \bigcap \{W_r\}$. Then $v(W) = \lim v(W_r) = \lim m_\alpha(W_r) = \bar{m}(W)$. The \mathcal{W}_α -regularity of v and \bar{m} now gives $v = \bar{m}$. ■

3. A Hewitt-Yosida type decomposition. Let $m \in M(\mathcal{W})$. Then m is α -singular if for each $U \in \mathcal{U}$ and for each α -additive $m_0 \in M(\mathcal{W})$, there is an $A \in \mathcal{F}(\mathcal{W})$ such that $m(A \cap B) \in U$ and $m_0(A^c \cap B) \in U$ for all $B \in \mathcal{F}(\mathcal{W})$. (We remark that the proof of the converse of the following theorem is modeled on that given by Traynor in [4].)

THEOREM 3.1. *Let $m \in M(\mathcal{W})$. Then m is α -singular if and only if $m_\alpha = 0$.*

Proof. Let m be α -singular. If $U \in \mathcal{U}$, there is an $A \in \mathcal{F}(\mathcal{W})$ with $m(A \cap B) \in U$ and $m_\alpha(A^c \cap B) \in U$ for all $B \in \mathcal{F}(\mathcal{W})$. Using Lemma 2.3

it follows that $m_\alpha(A \cap B) \in \mathcal{U}$ for all $B \in \mathcal{F}(\mathcal{W})$. But then for $B \in \mathcal{F}(\mathcal{W})$, we have

$$m_\alpha(B) = m_\alpha(A \cap B) + m_\alpha(A^c \cap B) \in 2U.$$

Since $U \in \mathcal{U}$ was arbitrary, it follows that $m_\alpha(B) = 0$ for all $B \in \mathcal{F}(\mathcal{W})$.

Now assume that $m_\alpha = 0$ and assume that m is not α -singular. This means that there is an α -additive $m_0 \in M(\mathcal{W})$ and a $U \in \mathcal{U}$ such that for every $A \in \mathcal{F}(\mathcal{W})$, if $m_0(B \cap A) \in U$ for every $B \in \mathcal{F}(\mathcal{W})$, then there is a $B \in \mathcal{F}(\mathcal{W})$ with $m(B \cap A^c) \notin U$. Let $\{U_n\}$ be a sequence in \mathcal{U} with $U_n + U_n \subset U_{n-1} \subset U_0 = U$ for $n = 1, 2, \dots$. Let $A_0 = \emptyset$ and assume that A_0, A_1, \dots, A_n have been defined such that:

- (1) $A_i \cap A_j = \emptyset$ for $i \neq j$,
- (2) $m(A_i) \notin U_1$ for $i = 1, \dots, n$,
- (3) $m_0(B \cap A_i) \in U_i$ for all $B \in \mathcal{F}(\mathcal{W})$ and all $i = 1, \dots, n$.

Define $\mathcal{O} = \left(\bigcup_{i=0}^n A_i\right)^c$. Then

$$m_0(B \cap \mathcal{O}^c) = \sum_{i=0}^n m(B \cap A_i) \in \sum_{i=1}^n U_i \subset U \quad \text{for all } B \in \mathcal{F}(\mathcal{W})$$

by (1) and (3). Hence there is $B_0 \in \mathcal{F}(\mathcal{W})$ with $B_0 \subset \mathcal{O}$ with $m(B_0) \notin U$. Since $m_\alpha(B_0) = 0$, there is $\omega = \{W_r^c\} \in (B_0)^*$ such that $\lim_{\omega} m(R_\omega^c) \in U_3$

for all $\rho = \{R_\omega^c\} \in (B_0)^*$ with $\rho \geq \omega$. Since m is \mathcal{W} -regular, there is $T \in \mathcal{W}$ with $T \subset B_0^c$ such that $m(B \cap B_0^c \cap T^c) \in U_2$ for all $B \in \mathcal{F}(\mathcal{W})$. Since m_0 is α -additive, $m_0 = (m_0)_\alpha$ by Corollary 2.6. Let $\rho = \{W_r^c \cap T^c\}$. Then $\rho \in (B_0)^*$ and $\rho \geq \omega$. By Lemma 2.4 and the above remarks, we may take r_0 such that

- (7) $m(W_{r_0}^c \cap T^c) \in U_2$,
- (8) $m_0(B \cap W_{r_0} \cap B_0) \in U_{n+1}$ for all $B \in \mathcal{F}(\mathcal{W})$.

Then we have that

$$(9) \quad m(B_0 \cap W_{r_0}) \notin U_1.$$

(Otherwise,

$$\begin{aligned} m(B_0) &= m(B_0 \cap W_{r_0}) + m(B_0 \cap W_{r_0}^c) \\ &= m(B_0 \cap W_{r_0}) + m(T^c \cap W_{r_0}^c) - m(T^c \cap W_{r_0}^c \cap B_0^c) \\ &\in U_1 + U_2 + U_2 \subset U, \end{aligned}$$

contrary to the fact that $m(B_0) \notin U$). Thus, from (8) and (9), the sequence A_0, A_1, \dots, A_{n+1} satisfies (1), (2) and (3). Hence by induction there is an infinite sequence $\{A_n\} \subset \mathcal{F}(\mathcal{W})$ of pairwise disjoint sets with $m(A_n) \notin U_1$ for $n = 1, 2, \dots$. This contradicts the fact that m is s -bounded. The proof is complete. ■

THEOREM 3.2. *Let $m \in M(\mathcal{W})$. Then there are unique elements $m_1, m_2 \in M(\mathcal{W})$ such that m_1 is α -additive, m_2 is α -singular and $m = m_1 + m_2$.*

Proof. Let $m_1 = m_\alpha$ and $m_2 = m - m_\alpha$. Then m_1 is an α -additive element of $M(\mathcal{W})$ by Corollary 2.6. Since $m, m_\alpha \in M(\mathcal{W})$, it is immediate that $m_2 \in M(\mathcal{W})$. From the definition of m^* , it is immediate that $(m_2)_\alpha = (m - m_\alpha)_\alpha = m_\alpha - (m_\alpha)_\alpha = m_\alpha - m_\alpha = 0$. (That $(m_\alpha)_\alpha = m$ is immediate from Lemma 2.4 and Corollary 2.6.) Since $(m_2)_\alpha = 0$, m_2 is α -singular by Theorem 3.1. Finally, if $m = m'_1 + m'_2$ with $m'_1, m'_2 \in M(\mathcal{W})$, m'_1 α -additive and m'_2 α -singular, then $m_1 = m_\alpha = (m'_1 + m'_2)_\alpha = (m'_1)_\alpha + (m'_2)_\alpha = m'_1$ by Lemma 2.4, Corollary 2.6 and Theorem 3.1. Since $m'_1 = m_1$, we also have $m'_2 = m_2$. ■

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