## SOME LOCALLY CONVEX SPACES OF CONTINUOUS VECTOR-VALUED FUNCTIONS OVER A COMPLETELY REGULAR SPACE AND THEIR DUALS

BY

## A. KATSARAS

ABSTRACT. The strict, superstrict and the  $\beta_F$  topologies are defined on a space A of continuous functions from a completely regular space into a Banach space E. Properties of these topologies are discussed and the corresponding dual spaces are identified with certain spaces of operator-valued measures. In case E is a Banach lattice, A becomes a lattice under the pointwise ordering and the strict and superstrict duals of A coincide with the spaces of all  $\tau$ -additive and all  $\sigma$ -additive functionals on A respectively.

Introduction. The Riesz representation theorem says that any continuous linear functional F on the space of continuous real functions on a compact Hausdorff space X with the uniform topology must have the form  $F(f) = \int_X f \, dm$  for some bounded regular Borel measure on X. This representation was extended later to other spaces, first in case X is locally compact and later by Aleksandrov [1] for continuous linear functionals on the space  $C^b(X)$  of all bounded continuous real functions on a completely regular space. The representation was given by means of integrals with respect to members of the space M(X) of all bounded, finitely-additive, regular with respect to zero sets, measures on the algebra generated by the zero sets. The  $\sigma$ -additive,  $\tau$ -additive and tight linear functionals correspond to the  $\sigma$ -additive,  $\tau$ -additive and tight members of M(X) respectively (see Varadarajan [24]). Buck [4], for the locally compact case, and Sentilles [23], for the completely regular case, have defined the strict topologies on  $C^b(X)$  which yield as dual spaces certain subspaces of M(X). Several others like Hewitt [10], Bogdanowich [2], Wells [25], the author [12] and others have considered the problem of representation of linear functionals on spaces of continuous scalarvalued or vector-valued functions. In this paper we define certain locally convex topologies on spaces of continuous vector-valued functions on a completely regular space. We study some of the properties of these topologies and represent their duals with operator-valued measures on certain  $\sigma$ -algebras of subsets of X. The

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integration process employed is a generalization of the process of Aleksandrov to the vector case. It is one of the many integration processes defined by McShane [17].

1. Definition and notation. Throughout this paper X will denote a completely regular Hausdorff space and Y will be a Hausdorff compactification of X. We will denote by B the algebra of continuous real-valued functions f on X which have continuous extensions  $\hat{f}$  to all of Y. Let E be a Banach space over the real field. We will denote by A the space of all continuous functions f from X into E which have continuous extensions  $\hat{f}$  to all of Y. Let  $C = \{\hat{f} : f \in A\}$ . If  $f \in A$  and  $g \in B$ , the function gf is defined on X by (gf)(x) = g(x)f(x). For  $s \in E$  we will denote also by s the element of A whose value at every x is equal to s.

We will consider on A various locally convex topologies.

(a) The uniform topology  $\sigma$  generated by the norm

$$f \longrightarrow ||f|| = \sup \{||f(x)|| : x \in X\}.$$

(b) The topology k generated by the family seminorms  $p_K$ , K compact in X, where

$$p_K(f) = ||f||_K = \sup\{||f(x)||: x \in K\}.$$

(c) The topology  $\pi$  generated by the family of seminorms  $P_x$ ,  $x \in X$ , where

$$p_x(f) = \|f(x)\|.$$

Clearly all topologies  $\pi$ , k,  $\sigma$  are Hausdorff and  $\pi \le k \le \sigma$ . Finally, if  $\tau$  is a linear topology on A, then  $(A, \tau)'$  denotes the topological dual of  $(A, \tau)$ .

2. The strict and superstrict topologies on A. Buck [4] defined the strict topology on the space of bounded continuous functions on a locally compact Hausdorff space. This topology has been studied later by several other authors. Recently Sentilles [23] defined the strict and superstrict topologies on the family of all bounded, continuous, real-valued functions on a completely regular Hausdorff space. In this section we will define the strict and superstrict topologies on the space A defined in §1. Our approach will be analogous to that of Sentilles. Several of our theorems will be generalizations of his results.

A subset Z of Y is called a zero set if  $Z=f^{-1}\{0\}$  for some continuous real function f on Y. We will denote by  $\Omega$   $(\Omega_1)$  the class of all closed (zero) subsets of Y which are disjoint from X. For a Q in  $\Omega$ , let  $B_Q=\{f\in B: \hat{f}=0 \text{ on } Q\}$ . It is not hard to see that  $B_Q$  is a Banach algebra (under the uniform norm) with an approximate identy of norm  $\leq 1$ .

Let  $Q \in \Omega$ . We will denote by  $\beta_Q$  the locally convex topology on A generated by the family of seminorms  $f \to \|gf\|$ ,  $g \in B_Q$ . The space  $(A, \sigma)$  is a Banach space and a  $B_Q$ -module since  $gf \in A$  for every  $g \in B_Q$  and every  $f \in A$ . The topology  $\beta_Q$  is the strict topology on A as defined by Sentilles [20]. Hence

 $\beta_Q$  is the finest locally convex topology on A which agrees with  $\beta_Q$  on norm bounded subsets of A by Sentilles [21, Theorem 2.2]. A convex balanced absorbent set W in A is a  $\beta_Q$ -neighborhood of zero iff given r>0 there exists a  $\beta_Q$ -neighborhood V of zero such that  $U_r \cap V \subset W$ , where  $U_r = \{f \in A : ||f|| \le r\}$ .

The strict topology  $\beta = \beta(A)$  on A is defined to be the inductive limit of the topologies  $\beta_Q$ ,  $Q \in \Omega$ . The superstrict topology  $\beta_1$  is the inductive limit of the topologies  $\beta_Z$ ,  $Z \in \Omega_1$ . By definition of the inductive limit topology (see Schaefer [19, p. 57]), a convex balanced absorbent subset W of A is a  $\beta$  ( $\beta_1$ ) neighborhood of zero iff W is a  $\beta_Q$ -neighborhood of zero for each  $Q \in \Omega$  ( $Q \in \Omega_1$ ).

Theorem 2.1. 
$$k \leq \beta \leq \beta_1 \leq \sigma$$
.

PROOF. It is clear that  $\beta \leqslant \beta_1 \leqslant \sigma$ . To prove that  $k \leqslant \beta$  consider an arbitrary compact set K in X. We want to show that the set  $W = \{f \in A : \|f\|_K \leqslant 1\}$  is a  $\beta$ -neighborhood of zero. Since W is convex balanced and absorbent it suffices to show that W is a  $\beta_Q$ -neighborhood of zero for every Q in  $\Omega$ . So, let  $Q \in \Omega$ . Since K is compact, there exists  $g \in B$  such that g = 1 on K and  $\hat{g} = 0$  on Q. Then  $g \in B_Q$  and  $V = \{f \in A : \|gf\| \leqslant 1\} \subset W$ . Since V is a  $\beta_Q$ -neighborhood of zero the result follows.

Since, for each  $Q \in \Omega$ ,  $\beta_Q$  is the finest locally convex topology on A which agrees with  $\beta_Q$  on norm bounded subsets of A, it follows that  $\beta$  ( $\beta_1$ ) is the finest locally convex topology  $\tau$  on A which agrees with  $\beta$  ( $\beta_1$ ) on norm bounded sets.

LEMMA 2.2. Let  $\pi$  be a locally convex topology on A such that  $\pi \leq \tau \leq \sigma$  and such that  $(A, \tau)' = H$  is a norm closed subspace of  $A' = (A, \sigma)'$ . Then  $\tau$  and  $\sigma$  have the same bounded sets.

PROOF. Every  $\sigma$ -bounded set is obviously  $\tau$ -bounded. On the other hand, suppose that G is a  $\tau$ -bounded subset of A. Then G is  $\sigma(A, H)$  bounded. By our hypothesis H is a Banach space under the norm

$$\phi \to \|\phi\| = \sup\{|\phi(f)|: f \in A, \|f\| \le 1\}.$$

Each  $f \in A$  defines a bounded linear functional  $T_f$  on H by  $T_f(\phi) = \phi(f)$ . Since G is  $\sigma(A, H)$  bounded, we have  $\sup\{|T_f(\phi)|: f \in G\} < \infty$  for each  $\phi \in H$ . By the principle of uniform boundedness there exists K > 0 such that  $\sup\{\|T_f\|: f \in G\} \le K$ . Let now  $f \in G$  and  $x \in X$ . By the Hahn-Banach theorem there is a T in E',  $\|T\| \le 1$ ,  $T(f(x)) = \|f(x)\|$ . Define  $\pi_x : A \to R$ ,  $\pi_x(g) = T(g(x))$ . Then  $\pi_x$  is in H since  $\pi_x \in (A, \pi)' \subset H$ . Moreover  $\|\pi_x\| \le 1$ . Thus  $\|f(x)\| = \pi_x(f) = T_f(\pi_x) \le K$ . It follows that  $\sup\{\|f\|: f \in G\} \le K$  which completes the proof.

THEOREM 2.3. Let  $\tau$  be as in Lemma 2.2. The following are equivalent:

- (1)  $\tau = \sigma$ .
- (2)  $\tau$  is normable.

- (3)  $\tau$  is metrizable.
- (4)  $\tau$  is bornological.
- (5)  $\tau$  is barrelled.

PROOF. It is clear that (1) implies (2), (2) implies (3), and (3) implies (4). To prove that (4) implies (5), we first observe that the set  $U_1 = \{f \in A : \|f\| \le 1\}$  is convex balanced and absorbs every norm (and hence every  $\tau$ ) bounded set. By (4)  $U_1$  is a  $\tau$ -neighborhood of zero. It follows that  $\tau = \sigma$ . Since  $(A, \sigma)$  is a Banach space, (5) follows. Finally to prove that (5) implies (1) we observe that the set  $U_1$  is  $\pi$ -closed and hence  $\tau$ -closed. Since  $U_1$  is also convex balanced and absorbent it follows that  $U_1$  is a  $\tau$ -neighborhood of zero and hence  $\tau = \sigma$ .

THEOREM 2.4. The duals of the spaces  $(A, \beta)$  and  $(A, \beta_1)$  are norm closed subspaces of the dual of  $(A, \sigma)$ .

PROOF. Let  $\{T_n\}$  be a sequence in  $(A, \beta)'$ .  $T \in A'$ , such that  $\|T_n - T\| \to 0$ . Let  $W = \{f \in A : |T(f)| \le 1\}$ . We need to show that W is a  $\beta$ -neighborhood of zero. Since W is convex balanced and absorbent it suffices to show that given r > 0 there exists a  $\beta$ -neighborhood V of zero such that  $V \cap \{f \in A : \|f\| \le r\} \subset W$ . So, let r > 0. Choose n so that  $\|T_n - T\| < 1/(2r)$ . Let  $V = \{f \in A : \|T_n(f)\| < \frac{1}{2}\}$ . Then V is a  $\beta$ -neighborhood of zero and  $V \cap \{f \in A : \|f\| \le r\}$   $\subset W$ . This proves the result for  $\beta$ . The proof for  $\beta_1$  is similar.

COROLLARY 2.5. (a) Theorem 2.3 holds for  $\tau = \beta$  or  $\beta_1$ .

(b)  $\beta$ ,  $\beta_1$  and  $\sigma$  have the same bounded sets.

THEOREM 2.6. The topologies  $\beta$  and  $\sigma$  coincide iff X is compact.

PROOF. Clearly  $\beta = \sigma$  when X is compact. On the other hand assume that X is not compact. Then  $Y \neq X$ . Let  $x \in Y - X$ ,  $Q = \{x\}$ . Let  $g \in B_Q$  and set  $V = \{f \in A : \|gf\| \le 1\}$ . Choose  $s \in E$ ,  $\|s\| = 2$  and set  $F = \{y \in Y : |\hat{g}(y)| \ge \frac{1}{2}\}$ . There exists  $h \in B$ ,  $0 \le h \le 1$ , such that  $\hat{h} = 0$  on F and  $\hat{h}(x) = 1$ . Then the function f = hs is in V but not in  $U_1 = \{f \in A : \|f\| \le 1\}$ . Hence  $U_1$  does not contain V. It follows that  $U_1$  is not a  $\beta_Q$ -neighborhood of zero and hence  $\beta \neq \sigma$ .

- 3. The topology  $\beta_F$ . Let F be a collection of compact subsets of X satisfying the following two conditions:
  - (1)  $\bigcup F = X$ .
- (2) F is directed, i.e. given  $G_1$ ,  $G_2$  in F there exists G in F containing both  $G_1$  and  $G_2$ . We denote by  $\tau_F$  the locally convex topology on A generated by the family of seminorms  $\{\|\cdot\|_G: G\in F\}$ , where  $\|f\|_G=\sup\{\|f(x)\|:x\in G\}$ . The topology  $\beta_F=\beta_F(A)$  is defined to be the mixed topology  $\gamma[\sigma,\tau_F]$  as defined by Wiweger [26]. By Wiweger we have  $\tau_F\leqslant\beta_F\leqslant\sigma$  and that  $\beta_F$  is the finest locally

convex topology on A which agrees with  $\tau_F$  on each norm bounded subset of A (see Wiweger [26, 2.2.2.]).

LEMMA 3.1. Let  $G_1, \ldots, G_n$  be in  $F, \epsilon > 0$  and f in A. Then there exist g, h in A such that f = g + h, h = 0 on each  $G_i$ , and  $||g|| \le \epsilon + \max\{||f||_{G_i}: 1 \le i \le n\}$ .

PROOF. Let  $G = \bigcup G_i$  and set  $d = \epsilon + \|f\|_G$ . Then  $G \subset V = \{x \in Y : |\hat{f}(x)| < d\}$ . Since G is compact and V open there exists  $h_0 \in B$ ,  $0 \le h_0 \le 1$ ,  $\hat{h}_0 = 1$  on G,  $\hat{h}_0 = 0$  on Y - V. Set  $g = fh_0$  and  $h = f(1 - h_0)$ . Then g and h satisfy the requirements.

COROLLARY 3.2. The sets of the form  $\bigcap_{i=1}^{\infty} \{f \in A : ||f||_{G_i} \leq a_i\}$ , where  $0 < a_i \to \infty$  and  $G_i \in F$ , constitute a  $\beta_F$ -neighborhood base at zero.

PROOF. It follows from the preceding lemma and from Wiweger's Theorem 3.1.1.

We will next give an alternative description of  $\beta_F$ . Denote by  $B_0(F)$  the collection of all bounded real-valued functions f on X with the property that given  $\epsilon > 0$  there exists G in F such that  $\{x \in X : |f(x)| \ge \epsilon\} \subset G$ . We define on A the locally convex topology  $\tau(F)$  generated by the family of seminorms  $P_g$ ,  $g \in B_0(F)$ , where

$$P_{\sigma}(f) = ||gf|| = \sup\{||g(x)f(x)|| : x \in X\}.$$

Lemma 3.3. The topologies  $\tau(F)$  and  $\tau_F$  coincide on each  $\sigma$ -bounded subset of the space A.

PROOF. Let r>0 and set  $U_r=\{f\in A:\|f\|\leqslant r\}$ . Suppose that V is a subset of  $U_r$  which is closed with respect to the relative topology of  $\tau(F)$  on  $U_r$ . We will show that V is closed with respect to the  $\tau_F$  relative topology on  $U_r$ . Indeed, let  $f\in U_r$  be in the  $\tau_F$  closure of V. Let  $g\in B_0(F)$ . Given  $\epsilon>0$  there exists G in F such that  $|g(x)|<\epsilon/(2r)$  if x is not in G. Choose h in V with  $\|f-h\|_G<\epsilon/\|g\|$ . Then  $\|g(f-h)\|\leqslant\epsilon$ . This proves that f is in the  $\tau(F)$  closure of V and hence in V. It follows that  $\tau(F)|_{U_r}\leqslant\tau_F|_{U_r}$ . On the other hand  $\tau_F\leqslant\tau(F)$  because the characteristic function of any set in F belongs to  $B_0(F)$ . We conclude that  $\tau(F)$  and  $\tau_F$  agree on  $U_r$ . The result follows.

THEOREM 3.4. The topologies  $\tau(F)$  and  $\beta_F$  coincide.

PROOF. Since  $\beta_F$  is the finest locally convex topology on A which agrees with  $\tau_F$  on norm bounded subsets of A, we have  $\tau(F) \leq \beta_F$  by 3.3. On the other hand, let  $W = \bigcap_{i=1}^{\infty} \{f \in A : \|f\|_{G_i} \leq a_i\}$  where  $0 < a_i \longrightarrow \infty$  and  $G_i \in F$ . Define  $g = \sup_i a_i^{-1} \chi_{G_i}$  ( $\chi_{G_i}$  is the characteristic function of  $G_i$ ). Then  $g \in B_0(F)$ . Moreover,  $\{h \in A : \|gh\| \leq 1\} \subset W$ . Hence W is a  $\tau(F)$ -neighborhood of zero. Now Corollary 3.2 completes the proof.

THEOREM 3.5. The topology  $\beta_F$  is weaker than  $\beta$ .

PROOF. Let W be a convex balanced absorbent  $\beta_F$ -neighborhood of zero. Let  $Q \in \Omega$  and r > 0. Since  $\beta_F$  coincides with  $\tau_F$  on  $U_r$  there exist G in F and  $\delta > 0$  such that  $0 = \{f \in A : \|f\|_G \leqslant \delta\} \cap U_r \subset W$ . Choose  $g \in B_Q$ ,  $0 \leqslant g \leqslant 1, g = 1$  on G. Then  $V \cap U_r \subset W$ , where  $V = \{f \in A : \|gf\| \leqslant \delta\}$ . This proves that W is a  $\beta_Q$ -neighborhood of zero for each Q in  $\Omega$ . The theorem is proved.

We will next identify the space  $(A, \beta_F)'$ . Let  $L_F(A)$  denote the collection of all linear functionals T in A' such that  $T(f_\alpha) \to 0$  whenever  $\{f_\alpha\}$  is a net in  $U_1$  that converges to zero uniformly on each  $G \in F$ . We omit the proof of the following easily established

LEMMA 3.6.  $L_E(A)$  is a norm closed subspace of A'.

LEMMA 3.7. Let  $\phi \in (A, \sigma)'$ . Then  $\phi$  is in  $L_F(A)$  iff for each  $\epsilon > 0$  there exist G in F and  $\delta > 0$  such that  $|\phi(f)| \leq \epsilon$  for all  $f \in A$  with  $||f|| \leq 1$  and  $||f||_G \leq \delta$ .

PROOF. The necessity of this condition is clear. To prove the sufficiency assume, by way of contradiction, that there exists  $\epsilon>0$  such that for each  $G\in F$  and each  $\delta>0$  there exists  $f=f_{(G,\delta)}$  in A, with  $\|f\|\leqslant 1$  and  $\|f\|_G\leqslant \delta$ , such that  $|\phi(f)|>\epsilon$ . For  $\alpha_1=(G_1,\delta_1), \alpha_2=(G_2,\delta_2)$  we write  $\alpha_1\geqslant \alpha_2$  iff  $G_1\supset G_2$  and  $\delta_1\leqslant \delta_2$ . In that way we get a net  $\{f_\alpha\}$  in  $U_1$ . Moreover,  $f_\alpha\longrightarrow 0$  uniformly on each  $G\in F$ . Since  $|\phi(f_\alpha)|>\epsilon$  for all  $\alpha$  we arrive at a contradiction.

THEOREM 3.8. The topological dual of the space  $(A, \beta_F)$  is the space  $L_F(A)$ .

PROOF. Let  $\phi \in L_F(A)$ . Set  $W = \{f \in A : |\phi(f)| \le 1\}$ . If r > 0, there exist  $G \in F$  and  $\delta > 0$  such that  $|\phi(f)| \le 1/r$  whenever  $||f|| \le 1$ ,  $||f||_G \le \delta$ . Let  $V = \{f \in A : ||f||_G \le \delta r\}$ . Then V is a  $\tau_F$ -neighborhood of zero and  $V \cap U_r \subset W$ . This shows that W is a  $\beta_F$ -neighborhood of zero in view of the fact that  $\beta_F$  is the finest locally convex topology on A which agrees with  $\tau_F$  on norm bounded subsets of A. It follows that  $\phi$  is  $\beta_F$ -continuous. Conversely, assume that  $\phi$  is in  $(A, \beta_F)'$  and let  $\epsilon > 0$ . There exist G in F and  $\delta > 0$  such that

$$\{f \in A : \|f\|_G \leq \delta\} \cap U_{1/\epsilon} \subset \{f \in A : |\phi(f)| \leq 1\}.$$

Thus  $|\phi(f)| \le \epsilon$  whenever  $f \in U_1$  and  $||f||_G \le \delta \epsilon$ . By Lemma 3.7,  $\phi \in L_F(A)$ .

COROLLARY 3.9. (a)  $\beta_F$  and  $\sigma$  have the same bounded sets.

- (b) Theorem 2.3 holds if we replace  $\tau$  with  $\beta_F$ .
- 4. The dual spaces of  $(A, \beta)$ ,  $(A, \beta_1)$ , and  $(A, \beta_F)$ . In this section we will represent the dual spaces of  $(A, \beta)$ ,  $(A, \beta_1)$  and  $(A, \beta_F)$  by means of integrals with respect to operator-valued measures. We will denote by Bo(X) and Bo(Y)

the  $\sigma$ -algebras of Borel subsets of X and Y respectively.

The  $\sigma$ -algebra of Baire subsets of Y will be denoted by Ba(Y), while the  $\sigma$ -algebra, of subsets of X, generated by the B-zero sets will be denoted by Ba( $Z_B$ ) (a subset Z of X is called a B-zero set if  $Z = f^{-1}\{0\}$  for some  $f \in B$ ).

Let  $\Sigma$  be a  $\sigma$ -algebra of sets and let  $\Sigma_1 \subset \Sigma$ . A bounded, countably-additive, real-valued, measure m on  $\Sigma$  is called regular with respect to  $\Sigma_1$  if for every  $G \in \Sigma$  and every  $\epsilon > 0$  there exists  $G_1 \in \Sigma_1$ , contained in G, such that  $|m(H)| < \epsilon$  for every  $H \in \Sigma$  which is contained in  $G - G_1$ .

We denote by  $M_{\sigma}(B)$  the space of all bounded, real-valued, countably-additive, regular with respect to the family of all B-zero sets, measures on  $Ba(Z_B)$ . The space of all bounded, real-valued countably-additive, regular with respect to the family of zero sets in Y, measures on Ba(Y) will be denoted by  $M_{\sigma}(Y)$ . A regular Borel measure on Bo(X) (Bo(Y)) is a bounded, countably-additive, real-valued, measure on Bo(X) (Bo(Y)) which is regular with respect to the closed sets in X(Y). A regular Borel measure m on Bo(X) is called  $\tau$ -additive if  $|m|(F_{\alpha}) \to 0$  for each net  $\{F_{\alpha}\}$  of closed sets in X which decreases to the empty set. In the case of Y, every regular Borel measure is  $\tau$ -additive (see [23]).

Note. A regular Borel measure m on Bo(X) is  $\tau$ -additive iff  $|m|(Z_{\alpha}) \to 0$  for every net  $\{Z_{\alpha}\}$  of B-zero sets which decreases to the empty set. Indeed, assume that the condition is satisfied and let  $\{G_{\alpha}\}$  be a net of closed sets decreasing to the empty set. Since the zero sets in Y form a base for the closed sets, it follows that the family of B-zero sets forms a base for the closed sets in X. Thus each  $G_{\alpha}$  is an intersection of B-zero sets. Let

$$D = \{Z \subset X : Z \text{ a } B\text{-zero set}, Z \supset G_{\alpha} \text{ for some } \alpha\}.$$

Then D is directed (by inclusion) downwards to the empty set. By hypothesis, given  $\epsilon > 0$ , there exists  $Z \in D$  with  $|m|(Z) < \epsilon$ . Let  $\alpha_0$  be such that  $G_{\alpha_0} \subset Z$ . Now for each  $\alpha \ge \alpha_0$  we have  $|m|(G_{\alpha}) \le |m|(Z) < \epsilon$  which proves that  $|m|(G_{\alpha}) \longrightarrow 0$ .

We will denote by  $M_{\tau}(X)$  and  $M_{\tau}(Y)$ , respectively, the spaces of all  $\tau$ -additive regular Borel measures on X and Y.

Let  $M_{\sigma}(\operatorname{Ba}(Z_B), E')$  denote the set of all functions  $m: \operatorname{Ba}(Z_B) \longrightarrow E'$  with the following two properties:

- (1) For each  $s \in E$ , the function  $ms : Ba(Z_B) \longrightarrow R$ , (ms)(F) = m(F)s, is in  $M_{\sigma}(B)$ .
- (2)  $|m|(X) < \infty$ , where |m| is defined on  $\operatorname{Ba}(Z_B)$  by  $|m|(G) = \sup |\Sigma m(F_i)s_i|$ , the supremum being taken over all finite partitions  $\{F_i\}$  of G into sets in  $\operatorname{Ba}(Z_B)$  (we will refer to such a partition as a  $\operatorname{Ba}(Z_B)$ -partition) and all finite collections  $\{s_i\} \subset E$  with  $||s_i|| \le 1$ . We define  $M_{\tau}(\operatorname{Bo}(X), E')$  as we did  $M_{\sigma}(\operatorname{Ba}(Z_B), E')$  by replacing  $\operatorname{Ba}(Z_B)$  with  $\operatorname{Bo}(X)$  and  $M_{\sigma}(B)$  with  $M_{\tau}(X)$ . The

spaces  $M_{\sigma}(\text{Ba}(Y), E')$  and  $M_{\tau}(\text{Bo}(Y), E')$  are defined analogously. For m in any one of the above spaces, we define its norm ||m|| by ||m|| = |m|(X) or |m|(Y) (depending on the  $\sigma$ -algebra on which m is defined).

THEOREM 4.1. If 
$$m \in M_{\sigma}(Ba(Z_B), E')$$
, then  $|m| \in M_{\sigma}(B)$ .

PROOF. It is easy to see that |m| is a bounded, monotone, finitely-additive, set function on  $\operatorname{Ba}(Z_B)$ . To prove the regularity, consider a  $G \in \operatorname{Ba}(Z_B)$  and let  $\epsilon > 0$  be given. By the definition of |m|(G), there exist a finite  $\operatorname{Ba}(Z_B)$ -partition  $\{F_i\}$  of G and  $s_i \in E$ , with  $||s_i|| \le 1$ , such that  $\sum m(F_i)s_i > |m|(G) - \epsilon$ . By the regularity of each  $ms_i$ , there are B-zero sets  $Z_i \subset F_i$  such that  $\sum m(Z_i)s_i > |m|(G) - \epsilon$ . The B-zero set  $Z = \bigcup Z_i$  is contained in G. Moreover,  $|m|(Z) \ge \sum m(Z_i)s_i > |m|(G) - \epsilon$  which proves the regularity of |m|.

To finish the proof it remains to show that |m| is countably-additive. To this end, consider a sequence  $\{F_i\}$  of disjoint members of  $Ba(Z_B)$  and let  $G = \bigcup_i F_i$ . Since |m| is monotone and finitely-additive, we have

$$|m|(G) \ge |m| \left(\bigcup_{i=1}^n F_i\right) = \sum_{i=1}^n |m|(F_i)$$

for all n and hence  $|m|(G) \ge \sum_{i=1}^{\infty} |m|(F_i)$ . On the other hand, let  $\epsilon > 0$  be given. There exist a Ba $(Z_B)$ -partition  $G_1, \ldots, G_N$  of G, and  $s_i \in E$ , with  $||s_i|| \le 1$ , such that  $\sum_{i=1}^{N} m(G_i) s_i > |m|(G) - \epsilon$ . For each i we have  $m(G_i) s_i = \sum_{n=1}^{\infty} m(G_i \cap F_n) s_i$ . Moreover,

$$\sum_{n=1}^{\infty} \sum_{i=1}^{N} |m(G_i \cap F_n) s_i| \le \sum_{n=1}^{\infty} |m|(F_n) \le |m|(G).$$

Hence

$$|m|(G) - \epsilon < \sum_{i=1}^{N} m(G_i) s_i = \sum_{i=1}^{N} \sum_{n=1}^{\infty} m(G_i \cap F_n) s_i$$

$$= \sum_{n=1}^{\infty} \sum_{i=1}^{N} m(G_i \cap F_n) s_i < \sum_{n=1}^{\infty} |m|(F_n) \le |m|(G).$$

Since  $\epsilon > 0$  was arbitrary, we conclude that  $|m|(G) = \sum_{n=1}^{\infty} |m|(F_n)$ . This completes the proof.

THEOREM 4.2. If 
$$m \in M_{\tau}(Bo(X), E')$$
, then  $|m| \in M_{\tau}(X)$ .

PROOF. Using an argument similar to that of Theorem 4.1, we show that |m| is a regular Borel measure on Bo(X). It remains to show that |m| is  $\tau$ -additive. By the note at the beginning of §4, it suffices to show that  $|m|(Z_{\alpha}) \to 0$  for each net  $\{Z_{\alpha}\}$  of B-zero sets which decreases to the empty set. So, let  $\{Z_{\alpha}\}$  be such a net. For each  $\alpha$  there exists a zero set  $\hat{Z}_{\alpha}$  in Y such that  $Z_{\alpha} = \hat{Z}_{\alpha} \cap X$ . Define  $\bar{m}: Bo(Y) \to E'$  by  $\bar{m}(F) = m(F \cap X)$ . For each  $s \in E$ , the function  $\bar{m}s: Bo(Y) \to R$ ,  $(\bar{m}s)(F) = (ms)(F \cap X)$  is in  $M_{\tau}(Y)$  since ms is  $\tau$ -additive. It

now follows easily that  $\overline{m} \in M_{\tau}(\operatorname{Bo}(Y), E')$  and that  $|\overline{m}|(F) = |m|(F \cap X)$  for each Borel set F in Y. Let D denote the collection of all subsets Z of Y which are intersections of a finite number of  $\hat{Z}_{\alpha}$ 's. Then D is directed downwards to  $G = \bigcap \hat{Z}_{\alpha}$ . Hence  $|\overline{m}|(G) = \lim_{Z \in D} |\overline{m}|(Z)$ . Since  $G \cap X = \emptyset$  we have |m|(G) = 0. Therefore, given  $\epsilon > 0$  there exists a  $Z = \hat{Z}_{\alpha_1} \cap \cdots \cap \hat{Z}_{\alpha_n}$  in D such that  $|\overline{m}|(Z) < \epsilon$ . Now, if  $\alpha \geqslant \alpha_1, \ldots, \alpha_n$ , then

$$|m|(Z_{\alpha}) \leq |m|(Z_{\alpha_1} \cap \cdots \cap Z_{\alpha_n}) = |\overline{m}|(Z) < \epsilon.$$

This proves that  $\lim |m|(Z_{\alpha}) = 0$  and the proof is complete.

We have analogous theorems for the elements in the spaces  $M_{\sigma}(\text{Ba}(Y), E')$  and  $M_{\tau}(\text{Bo}(Y), E')$ .

Next we will define integrals with respect to measures belonging to one of the spaces defined above. The integration process which we will employ is a generalization, to the vector case, of the process of Aleksandrov. It is one of the many integration processes defined by McShane [17].

Let  $m \in M_{\sigma}(\operatorname{Ba}(Z_B), E')$ ,  $G \in \operatorname{Ba}(Z_B)$ , and  $f \in A$ . Consider the collection D of all  $\alpha = \{F_1, \ldots, F_n; x_1, \ldots, x_n\}$  where  $\{F_i\}$  is a  $\operatorname{Ba}(Z_B)$  partition of G and  $x_i \in F_i$ . For  $\alpha_1, \alpha_2 \in D$  we write  $\alpha_1 \geqslant \alpha_2$  iff the partition of G in  $\alpha_1$  is a refinement of the partition of G in  $\alpha_2$ . Then  $(D, \geqslant)$  is a directed set. For each  $\alpha = \{F_1, \ldots, F_n; x_1, \ldots, x_n\}$  in D we define  $w_{\alpha} = \sum m(F_i)f(x_i)$ . We will show that  $\{w_{\alpha}\}$  is a Cauchy net in R and hence convergent. Indeed, let  $\epsilon > 0$  be given. We may assume, without loss of generality, that  $\|m\| \leqslant 1$ . For each  $x \in X$ , let  $V_x = \{y \in X : \|f(x) - f(y)\| < \epsilon\}$ . Then  $V_x$  is a B-cozero set and hence in  $\operatorname{Ba}(Z_B) : \operatorname{If} W = \{s \in E : \|s\| < \epsilon\}$ , then  $V_x = f^{-1}(f(x) + W)$ . Since f(X) is totally bounded, there are  $x_1, \ldots, x_N$  in X such that  $f(X) \subset \bigcup_{i=1}^N (f(x_i) + W)$ . Thus  $X = \bigcup_{i=1}^N V_{x_i}$ . Let  $G_i' = V_{x_i} \cap G$ . Define  $G_1 = G_1'$  and  $G_{n+1} = G_{n+1}' - \bigcup_{i=1}^n G_{i}$ ,  $n = 1, \ldots, N-1$ . Keeping those  $G_i$  which are not empty we get a  $\operatorname{Ba}(Z_B)$  partition  $\{F_1, \ldots, F_n\}$  of G with the property that  $\|f(x) - f(y)\| \leqslant 2\epsilon$  if x, y are in the same  $F_i$ . Pick  $x_i \in F_i$  and let  $\alpha_0 = \{F_1, \ldots, F_n; x_1, \ldots, x_n\}$ . If  $\alpha_1, \alpha_2$  are in D with  $\alpha_1, \alpha_2 \geqslant \alpha_0$ , then

$$|w_{\alpha_1}-w_{\alpha_2}| \leq |w_{\alpha_1}-w_{\alpha_0}| + |w_{\alpha_0}-w_{\alpha_2}| \leq 2\epsilon |m|(G) + 2\epsilon |m|(G) \leq 4\epsilon.$$

This proves that the net  $\{w_{\alpha}\}$  is a Cauchy net and hence convergent. We define  $\int_G f \, dm = \lim w_{\alpha}$ . It can be shown easily that, for disjoint  $F_1$  and  $F_2$  in  $\text{Ba}(Z_B)$  and  $G = F_1 \cup F_2$ , we have  $\int_G f \, dm = \int_{F_1} f \, dm + \int_{F_2} f \, dm$ . Moreover we have the following easily established

LEMMA 4.3. (a) The map  $f \rightarrow \int_G f dm$  is linear on A.

(b) 
$$\left| \int_G f \, dm \right| \le \int_G \|f(x)\| \, d|m|(x) \le \|f\| \, |m|(G) \quad \text{for all } f \in A.$$

We similarly define integrals of functions in A with respect to members of  $M_{\tau}(\text{Bo}(X), E')$ .

LEMMA 4.4. Let m be a bounded, real-valued, countably additive measure on  $Ba(Z_B)$ . Then  $m \in M_a(B)$ .

PROOF. We first show that for any B-zero set Z and any  $\epsilon > 0$  there exists a B-cozero set V, containing Z, such that  $|m|(Z) > |m|(V) - \epsilon$ . Indeed, if Z is a B-zero set, there exists  $f \ge 0$  in B such that  $Z = f^{-1}\{0\}$ . For each positive integer n, we set  $V_n = \{x : f(x) < 1/n\}$ . Then  $V_n$  is a B-cozero set and the sequence  $\{V_n\}$  decreases to Z. Since |m| is countably additive, we have  $|m|(Z) = \lim |m|(V_n)$  which implies our claim. Thus every B-zero set belongs to the family  $\Sigma$  of all subsets G of X with the following property: Given  $\epsilon > 0$  there exist a B-zero set Z and a B-cozero set V, with  $Z \subset G \subset V$ , such that  $|m|(V-Z) < \epsilon$ . The family  $\Sigma$  is a  $\sigma$ -algebra which contains all B-zero sets and hence  $\operatorname{Ba}(Z_B) \subset \Sigma$ . This implies that m is regular with respect to the family of all B-zero sets. The lemma is proved.

LEMMA 4.5. Let  $m \in M_{\tau}(Bo(X), E')$  and let  $\mu$  denote the restriction of m to  $Ba(Z_R)$ . Then  $\mu \in M_{\sigma}(Ba(Z_R), E')$  and  $\int_C f dm = \int_C f d\mu$  for each  $f \in A$ .

PROOF. In view of the preceding lemma, the restriction  $ms|_{Ba(Z_B)}$  belongs to  $M_{\sigma}(B)$  for all  $s \in E$ . Now, it follows that  $\mu \in M_{\sigma}(Ba(Z_B), E')$ . If we look at the proof of the existence of  $\int_G f d\mu$  and  $\int_G f dm$  we can see that  $\int_G f dm$  and  $\int_G f d\mu$  coincide.

Integrals of functions in C, with respect to members of  $M_{\sigma}(\text{Ba}(Y), E')$  and  $M_{\tau}(\text{Bo}(Y), E')$ , are defined similarly.

LEMMA 4.6. If  $m_1$ ,  $m_2 \in M_{\tau}(Bo(Y), E')$  are such that  $\int_Y \hat{f} dm_1 = \int_Y \hat{f} dm_2$  for all  $f \in A$ , then  $m_1 = m_2$ .

PROOF. Let  $s \in E$ . For each  $f \in B$ , we have

$$\int_{Y} \hat{f} d(m_1 s) = \int_{Y} \hat{f} s dm_1 = \int_{Y} \hat{f} s dm_2 = \int_{Y} \hat{f} d(m_2 s).$$

By the uniqueness part of the Riesz representation theorem, we have  $m_1s = m_2s$ . This, being true for all  $s \in E$ , implies that  $m_1 = m_2$ .

For a proof of the following theorem see Wells [25].

THEOREM 4.7. Let  $\phi$  be a linear functional on C. Then  $\phi$  is continuous with respect to the uniform norm topology iff there exists  $m \in M_{\tau}(\mathrm{Bo}(Y), E')$  such that  $\phi(\hat{f}) = \int_{Y} \hat{f} dm$  for all  $\hat{f} \in C$ . Moreover,  $\|\phi\| = \|m\|$ .

If  $m \in M_{\tau}(Bo(Y), E')$  and  $m_1 = m|_{Ba(Y)}$  then  $m_1 \in M_{\sigma}(Ba(Y), E')$  and  $\int_Y \hat{f} dm_1 = \int_Y \hat{f} dm$  for all  $f \in A$ . Furthermore,  $||m_1|| = ||m||$ . To prove the last equality, consider the linear map  $\phi: C \longrightarrow R$ ,  $\phi(\hat{f}) = \int_Y \hat{f} dm = \int_Y \hat{f} dm_1$ . By 4.7

we have  $\|\phi\| = \|m\|$ . Also  $\|\phi\| \le \|m_1\|$  since  $|\phi(\hat{f})| = |\int_Y \hat{f} dm_1| \le \|\hat{f}\| \|m_1\|$ . Since  $\|m\| \ge \|m_1\|$ , it follows that  $\|\phi\| = \|m_1\| = \|m\|$ . Moreover, the inequality  $|m_1|(G) \le |m|(G)$ , together with  $|m_1|(Y) = |m|(Y)$ , implies that  $|m_1| = |m||_{\text{Ba}(Y)}$ .

Let now  $\phi \in A'$ . Define  $\hat{\phi}: C \to R$ ,  $\hat{\phi}(\hat{f}) = \phi(f)$ . Clearly  $\hat{\phi} \in C'$ . Let  $m = \hat{m}_{\phi}$  be the element of  $M_{\tau}(Bo(Y), E')$  that corresponds to  $\hat{\phi}$  by Theorem 4.7.

LEMMA 4.8. For a  $Q \in \Omega$ , the following are equivalent:

- (1)  $\phi \in (A, \beta_O)'$ .
- (2) |m|(Q) = 0.

PROOF. (1)  $\to$  (2). By regularity it suffices to show that m(G)s = 0 for each closed set G in Y contained in Q and each  $s \in E$ ,  $||s|| \le 1$ . So, let G be such a set and  $s \in E$  with  $||s|| \le 1$ . There exists an open set G in G containing G and such that  $|ms|(G - G) < \epsilon$  ( $\epsilon > 0$  arbitrary). Since  $\phi$  is  $\beta_Q$ -continuous, there exist  $g \in B_Q$  and G such that  $|\phi(f)| \le G$  for all G with  $||gf|| \le G$ . Choose G so that G so that G set

$$O_1 = \{x \in Y : |\hat{g}(x)| < 1/n\} \text{ and } O_2 = O_1 \cap O.$$

Clearly  $G \subset O_2$  and  $|\dot{ms}|(O_2 - G) < \epsilon$ . Choose  $h \in B$ ,  $0 \le h \le 1$ ,  $\hat{h} = 1$  on G and  $\hat{h} = 0$  on the complement of  $O_2$ . Let f = nhs. Since  $||gf|| \le 1$ , we have  $|\phi(hs)| \le K/n < \epsilon$ . But

$$|\phi(hs)| = \left| m(F)s + \int_{O_2 - G} \hat{h}s \, dm \right| \ge |m(F)s| - \epsilon.$$

Thus  $|m(G)s| \le 2\epsilon$  which proves that m(G)s = 0 and (2) follows.

(2)  $\longrightarrow$  (1). Suppose that |m|(Q)=0 and let r>0. Choose an open set V in Y with  $|m|(V)<1/(2r), Q\subset V$ . There exists  $g\in B_Q$  such that  $\hat{g}=1$  on the complement of V. Set  $W=\{f\in A:\|gf\|\leqslant 1/2\|m\|\}$ . Then  $W\cap U_r\subset H$  where  $H=\{f\in A:|\phi(f)|\leqslant 1\}$  and  $U_r=\{f\in A:\|f\|\leqslant r\}$ . This shows that H is a  $\beta_Q$ -neighborhood of zero and hence  $\phi$  is  $\beta_Q$ -continuous.

THEOREM 4.9. Let  $\phi \in A'$  and let  $m \in M_{\tau}(Bo(Y), E')$  be such that  $\phi(f) = \int_{Y} \hat{f} dm$  for all  $f \in A$ . Then:

- (1)  $\phi \in (A, \beta)'$  iff |m|(Q) = 0 for all  $Q \in \Omega$ .
- (2)  $\phi \in (A, \beta_1)'$  iff |m|(Z) = 0 for all  $Z \in \Omega_1$ .

**PROOF.** It follows from the preceding lemma and from the fact that  $\phi$  is  $\beta$ -continuous iff  $\phi$  is  $\beta_Q$ -continuous for all  $Q \in \Omega$ , and  $\phi$  is  $\beta_1$ -continuous iff  $\phi$  is  $\beta_Q$ -continuous for all  $Q \in \Omega_1$ .

Let now  $\hat{m} \in M_{\tau}(Bo(Y), E')$  be such that  $|\hat{m}|(Q) = 0$  for all  $Q \in \Omega$ . By the regularity of  $|\hat{m}|$ , we have  $|\hat{m}|(G) = 0$  for each Borel set G in Y disjoint from X. Define  $m: Bo(X) \to E'$  by  $m(G \cap X) = \hat{m}(G)$  for each G in Bo(Y). This

gives us a well-defined function on Bo(X). The proof of the following is straightforward and we omit it.

LEMMA 4.10. (1)  $m \in M_{\tau}(Bo(X), E')$ .

- (2)  $|m|(G \cap X) = |\widehat{m}|(G)$  for each G in Bo(Y).
- (3)  $\int_X f dm = \int_Y \hat{f} d\hat{m}$  for all  $f \in A$ .

Similarly, if  $\hat{m}_1 \in M_\sigma(\mathrm{Ba}(Y), E')$  is such that  $|\hat{m}_1|(Z) = 0$  for each  $Z \in \Omega_1$ , then the function  $m_1 : \mathrm{Ba}(Z_B) \longrightarrow E'$ ,  $m_1(G \cap X) = \hat{m}_1(G)$  for all  $G \in \mathrm{Ba}(Y)$ , is well defined and the following is true.

LEMMA 4.11. (1)  $m_1 \in M_q(Ba(Z_B), E')$ .

- (2)  $|m_1|(G \cap X) = |\hat{m}_1|(G)$  for each G in Ba(Y).
- (3)  $\int_X f dm_1 = \int_Y \hat{f} d\hat{m}_1$  for each  $f \in A$ .

An element  $\phi$  of the uniform dual B' of B is called  $\tau$ -additive iff  $\phi(f_{\alpha}) \longrightarrow 0$  for each net  $\{f_{\alpha}\}$  in B which decreases pointwise to zero. Let  $L_{\tau}(B)$  denote the collection of all  $\tau$ -additive members of B.

LEMMA 4.12. The map  $m \to \phi$  defined by the formula  $\phi(f) = \int f dm$  for all  $f \in B$  establishes an isomorphism between the spaces  $M_{\tau}(X)$  and  $L_{\tau}(B)$ .

PROOF. By LeCam [16, p. 214], every  $\tau$ -additive member of B' has a unique extension to a  $\tau$ -additive functional on the space  $C^b(X)$  of all bounded continuous real-valued functions on X. By Varandarajan [24] and by Kirk [13, Theorem 1.12], the space of  $\tau$ -additive functionals on  $C^b(X)$  is isomorphic to the space  $M_{\tau}(X)$  via the isomorphism  $m \to \phi$ ,  $\phi(f) = \int f dm$  for all  $f \in C^b(X)$ . Hence the result follows.

LEMMA 4.13. Let  $m \in M_{\tau}(X)$ . Define  $\overline{m}$  on Bo(Y) by  $\overline{m}(G) = m(G \cap X)$ . Then  $\overline{m} \in Bo(Y)$ .

PROOF. By (4.12), the linear functional  $\phi$ , defined on B by  $\phi(f) = \int f \, dm$ , is  $\tau$ -additive. Define  $\hat{\phi}$  on the space  $C(Y) = \{\hat{f}: f \in B\}$  by  $\hat{\phi}(\hat{f}) = \phi(f)$ . Then  $\hat{\phi}$  is in the uniform dual of C(Y). By the Riesz representation theorem there exists  $\mu \in M_{\tau}(Y)$  such that  $\hat{\phi}(\hat{f}) = \int \hat{f} \, d\mu$  for all  $f \in B$ . By an argument similar to that employed by Knowles [14, Theorem 2.4], we show that  $|\mu|(G) = 0$  for each Borel subset G of Y which is disjoint from X. Define  $m_1$  on Bo(X) by  $m_1(G \cap X) = \mu(G)$  for all  $G \in Bo(Y)$ . It is easy to see that  $m_1$  is a well-defined element of  $M_{\tau}(X)$  and  $\int_X f \, dm_1 = \int_Y \hat{f} \, d\mu = \phi(f) = \int_X f \, dm$  for all  $f \in B$ . By 4.12 we have  $m = m_1$ . Since for  $G \in Bo(Y)$ ,  $\mu(G) = m_1(G \cap X) = m(G \cap X)$ , it follows that  $\hat{m} = \mu \in M_{\tau}(Y)$ . This completes the proof.

LEMMA 4.14. If m and  $m_1$  are both in  $M_{\sigma}(B)$  and if  $\iint dm = \iint dm_1$  for all  $f \in B$ , then  $m = m_1$ .

PROOF. Let Z be a B-zero set. There exists a sequence  $\{f_n\}$  in B which decreases pointwise to the characteristic function  $\chi_Z = g$  of Z. Thus

$$m(Z) = \int_{\mathcal{S}} dm = \lim_{n \to \infty} \int_{\mathcal{T}_n} dm = \lim_{n \to \infty} \int_{\mathcal{T}_n} dm_1 = m_1(Z).$$

The result now follows from the regularity of m and  $m_1$ .

LEMMA 4.15. Let  $m \in M_{\sigma}(B)$ . Define  $\overline{m}$  on Ba(Y) by  $\overline{m}(G) = m(G \cap X)$  for all  $G \in Ba(Y)$ . Then  $\overline{m} \in M_{\sigma}(Y)$ .

PROOF. Let  $\mu \in M_{\tau}(Y)$  be such that  $\int_{Y} \hat{f} d\mu = \int_{X} f dm$  for all  $f \in B$ . Let  $\mu_{1} = \mu|_{Ba(Y)}$ . Then  $\mu_{1} \in M_{\sigma}(Y)$  and  $\int_{X} f dm = \int_{Y} \hat{f} d\mu_{1}$  for all  $f \in B$ . Since the functional  $f \longrightarrow ff dm$  is  $\sigma$ -additive on B (i.e.  $\int_{I} f dm \longrightarrow 0$  for each sequence  $\{f_{n}\}$  in B which decreases pointwise to zero) it follows, as in the proof of Theorem 2.1 of Knowles [14], that  $|\mu_{1}|(G) = 0$  for each Baire set G in Y which is disjoint from X. Define  $m_{1} : Ba(Z_{B}) \longrightarrow R$ ,  $m_{1}(G \cap X) = \mu_{1}(F)$  for each Baire set G in G. Then G is a well-defined member of G and G and G and G and G and G and G are G in G and G are G in G and G are G are G are G and G are G are G and G are G are G are G are G and G are G. By Lemma 4.14 we have G are G are G are G and G are G are G are G are G are G and G are G are G are G are G and G are G are G and G are G are G are G and G are G are G are G and G are G are G are G are G and G are G are G are G and G are G are G are G and G are G and G are G are G are G and G are G are G and G are G and G are G and G are G and G are G and G are G and G are G and G are G are G are G are

Now using 4.13 and 4.15 we easily get the following result.

LEMMA 4.16. Let  $m \in M_{\tau}(\operatorname{Bo}(X), E')$  and  $m_1 \in M_{\sigma}(\operatorname{Ba}(Z_B), E')$ . Define  $\hat{m}$  and  $\hat{m}_1$  on  $\operatorname{Bo}(Y)$ , respectively, by  $\hat{m}(Q) = m(Q \cap X)$ ,  $\hat{m}_1(G) = m_1(G \cap X)$ . Then:

- (1)  $\hat{m} \in M_{\tau}(\mathrm{Bo}(Y), E')$  and  $\hat{m}_1 \in M_{\sigma}(\mathrm{Ba}(Y), E')$ .
- (2)  $|\hat{m}|(Q) = |m|(Q \cap X)$  for all  $Q \in Bo(Y)$ , and  $|\hat{m}_1|(Q) = |m_1|(G \cap X)$  for all  $G \in Ba(Y)$ .
  - (3)  $\int_X f dm = \int_Y \hat{f} d\hat{m}$  and  $\int_X f dm_1 = \int_Y \hat{f} d\hat{m}_1$  for all  $f \in A$ .

LEMMA 4.17. Every  $m \in M_{\sigma}(Ba(Y), E')$  has a unique extension to a  $\mu$  in  $M_{\tau}(Ba(Y), E')$ .

PROOF. Define  $\phi$  on C by  $\phi(\hat{f}) = \int_{\gamma} \hat{f} dm$ . Then  $\phi \in C'$ . By 4.7 there exists a unique  $\mu$  in  $M_{\tau}(\text{Bo}(Y), E')$  such that  $\phi(\hat{f}) = \int_{0}^{\infty} d\mu$  for all  $f \in A$ . Let  $\mu_{1} = \mu \mid_{\text{Ba}(Y)}$ . We will show that  $\mu_{1} = m$ . Indeed, let  $s \in E$ . Then  $\mu_{1}s$  and ms are both in  $M_{\sigma}(Y)$ . Moreover  $\int_{0}^{\infty} d(ms) = \int_{0}^{\infty} s dm = \int_{0}^{\infty} s d\mu_{1} = \int_{0}^{\infty} d(\mu_{1}s)$  for all  $f \in B$ . It follows that  $ms = \mu_{1}s$  for all  $s \in E$  and hence  $m = \mu_{1}$ . Since  $\mu \in M_{\sigma}(\text{Bo}(Y), E')$  the result follows.

Combining Lemmas 4.6, 4.17 and 4.16 we get

LEMMA 4.18. If  $m_1$ ,  $m_2 \in M_{\tau}(\operatorname{Bo}(X), E')$   $[m_1, m_2 \in M_{\sigma}(\operatorname{Ba}(Z_B), E')]$  are such that  $\int_X f \, dm_1 = \int_X f \, dm_2$  for all  $f \in A$ , then  $m_1 = m_2$ .

We are now in a position to identify the dual spaces of  $(A, \beta)$ ,  $(A, \beta_1)$  and  $(A, \beta_F)$ .

THEOREM 4.19. Let  $\phi \in A'$ . Then:

- (1)  $\phi$  is  $\beta$ -continuous iff there exists  $m \in M_{\tau}(Bo(X), E')$  such that  $\int f dm = \phi(f)$  for all  $f \in A$ .
- (2)  $\phi$  is  $\beta_1$ -continuous iff there exists  $m \in M_{\sigma}(Ba(Z_B), E')$  such that  $\phi(f) = \iint dm$  for all  $f \in A$ .

Furthermore, the m that corresponds to a  $\beta$ -continuous ( $\beta_1$ -continuous) member  $\phi$  of A' is unique and  $||\phi|| = ||m||$ .

PROOF. (1) Suppose that  $\phi$  is  $\beta$ -continuous. Let  $\hat{m}$  be the element of  $M_{\tau}(\mathrm{Bo}(Y), E')$  with the property that  $\phi(f) = \int \hat{f} \, d\hat{m}$  for all  $f \in A$ . Define m on  $\mathrm{Bo}(X)$  by  $m(G \cap X) = \hat{m}(G)$  for all  $G \in \mathrm{Bo}(Y)$ . This gives us an element m of  $M_{\tau}(\mathrm{Bo}(X), E')$  by 4.9 and 4.10. Moreover, by 4.10,  $\int_X f \, dm = \int_Y \hat{f} \, d\hat{m} = \phi(f)$  for all  $f \in A$ . Also  $\|\phi\| = \|\hat{m}\| = \|m\|$ . Conversely, let  $m \in M_{\tau}(\mathrm{Bo}(X), E')$  be such that  $\phi(f) = \int f \, dm$  for all  $f \in A$ . Define  $\hat{m}$  on  $\mathrm{Bo}(Y)$  by  $\hat{m}(G) = m(G \cap X)$ . By 4.16, we have  $m \in M_{\tau}(\mathrm{Bo}(Y), E')$  and  $\int_X f \, dm = \int_Y \hat{f} \, d\hat{m}$  for all  $f \in A$ . Since  $|\hat{m}|(Q) = |m|(Q \cap X) = 0$  for all  $Q \in \Omega$ , we have  $\phi \in (A, \beta)'$  by 4.9. Finally the uniqueness of m follows from 4.18.

(2) The proof is similar to that of (1).

THEOREM 4.20. For a  $\phi \in A'$  the following are equivalent:

- (1)  $\phi \in (A, \beta_E)'$ .
- (2) There exists  $m \in M_{\tau}(Bo(X), E')$  such that
  - (a)  $\phi(f) = \iint dm \text{ for all } f \in A$ ,
  - (b) given  $\epsilon > 0$  there exists  $G \in F$  with  $|m|(X G) < \epsilon$ .

PROOF. (2)  $\rightarrow$  (1). Let  $\epsilon > 0$  be given. Choose G in F with  $|m|(X - G) < \epsilon/2$ . Let  $\delta > 0$  be such that  $2\delta ||m|| < \epsilon$ . If  $f \in A$ ,  $||f|| \le 1$ ,  $||f||_G \le \delta$ , then

$$|\phi(f)| \le \left| \int_G f \, dm \right| + \left| \int_{X-G} f \, dm \right| \le \delta \, |m|(G) + |m|(X-G) \le \epsilon.$$

Hence  $\phi \in (A, \beta_F)'$  by 3.7.

 $(1) \longrightarrow (2). \text{ Since } \beta_F \leqslant \beta, \text{ we have } \phi \in (A, \beta)'. \text{ Hence there exists } m \in M_{\tau}(\operatorname{Bo}(X), E') \text{ such that } \phi(f) = \int f dm \text{ for all } f \text{ in } A. \text{ Define } \widehat{m} \text{ on Bo}(Y) \text{ by } \widehat{m}(G) = m(G \cap X). \text{ By } 4.16, \ \widehat{m} \in M_{\tau}(\operatorname{Bo}(Y), E'). \text{ Let } \epsilon > 0 \text{ be given. By } 3.7 \text{ there exist } G \text{ in } F \text{ and } \delta > 0 \text{ such that } |\phi(f)| \leqslant \epsilon_1 = \epsilon/3 \text{ for all } f \text{ in } W = \{h \in A : \|h\| \leqslant 1, \|h\|_G \leqslant \delta\}. \text{ By the definition of } |\widehat{m}| \text{ there exist a partition } F_1, \ldots, F_n \text{ of } Y - G, \text{ into Borel sets, and } s_i \in E, \text{ with } \|s_i\| \leqslant 1, \text{ such that } \Sigma \widehat{m}(F_i)s_i > |\widehat{m}|(Y - G) - \epsilon_1 = |m|(X - G) - \epsilon_1. \text{ There are closed sets } G_i \text{ in } Y, G_i \subset F_i, \text{ such that } \Sigma \widehat{m}(G_i)s_i > |m|(X - G) - \epsilon_1. \text{ Choose pairwise disjoint open sets } V_i, 1 \leqslant i \leqslant n, G_i \subset V_i \subset Y - G, \text{ such that } \Sigma |\widehat{m}|(V_i - G_i) < \epsilon_1. \text{ For each } i, 1 \leqslant i \leqslant n, \text{ choose } h_i \text{ in } B, 0 \leqslant h_i \leqslant 1, \widehat{h}_i = 1 \text{ on } G_i \text{ and } \widehat{h}_i = 0 \text{ on } Y - V_i. \text{ Let } f = \Sigma h_i s_i. \text{ Then } f \in W \text{ and hence } |\phi(f)| \leqslant \epsilon_1. \text{ Since}$ 

$$\phi(f) \leq \sum \int_{G_i} s_i \, d\hat{m} + \sum \int_{V_i - G_i} \hat{f} \, d\hat{m} \geq \sum \hat{m}(G_i) s_i - \epsilon_1 \geq |m|(X - G) - 2\epsilon_1,$$

it follows that  $|m|(X-G) \le 3\epsilon_1 = \epsilon$ . The theorem is proved.

DEFINITION. A subset  $M_0$  of  $M_{\tau}(\mathrm{Bo}(X), E')$  is called F-tight if  $M_0$  is norm bounded and given  $\epsilon > 0$  there exists G in F with  $|m|(X - G) \leq \epsilon$  for all m in  $M_0$ .

LEMMA 4.21. Let  $\phi \in (A, \beta)'$  and let m be the corresponding element of  $M_{\tau}(Bo(X), E')$ . Let  $G \in F$  and  $\epsilon > 0$ . The following are equivalent:

- $(1) |m|(X-G) \leq \epsilon.$
- (2) For all  $f \in A$  with  $||f|| \le 1$  and  $||f||_G = 0$  we have  $|\phi(f)| \le \epsilon$ .

We omit the proof of this lemma since we can use an argument similar to that used in the implication  $(1) \rightarrow (2)$  of Theorem 4.20.

For  $H \subset L_F(A)$ , let  $M_H = \{m_\phi : \phi \in H\} \subset M_\tau(\mathrm{Bo}(X), E')$  where  $m_\phi$  is the measure that corresponds to  $\phi$ .

THEOREM 4.22. For  $H \subset L_F(A)$  the following are equivalent:

- (1) H is  $\beta_F$ -equicontinuous.
- (2) (a) H is norm bounded.
- (b) Given  $\epsilon > 0$  there exists  $G \in F$  such that  $|\phi(f)| \leq \epsilon$  for all  $\phi \in H$  and all  $f \in A$  with  $||f|| \leq 1$  and f = 0 on G.
  - (3)  $M_H$  is F-tight.

PROOF. By 4.21, (2) and (3) are equivalent.

- (1)  $\to$  (2). (a) The set  $U_1 = \{f \in A : ||f|| \le 1\}$  is norm bounded and hence  $\beta$ -bounded. Since  $H^0$  (= polar of H with respect to the pair  $\langle L_F(A), A \rangle$ ) is a  $\beta_F$ -neighborhood of zero there exists K > 0 such that  $U_1 \subset KH^0$ . It follows that  $||\phi|| \le K$  for all  $\phi$  in H.
- (b) Let  $\epsilon > 0$  be given. Since  $\epsilon H^0$  is a  $\beta_F$ -neighborhood of zero there exist G in F and  $\delta > 0$  such that  $W = \{f \in A : \|f\| \le 1, \|f\|_G \le \delta\} \subset \epsilon H^0$ . Thus (b) follows.
- (3)  $\rightarrow$  (1). Let  $d = \sup \{ \|m_{\phi}\| : \phi \in H \} = \sup \{ \|m_{\phi}\| : \phi \in H \}$ . Given r > 0 there exists  $G \in F$  such that  $|m_{\phi}|(X F) \le 1/(2r)$  for all  $\phi \in H$ . If  $V = \{ f \in A : \|f\|_G \le 1/(2d) \}$ , then  $V \cap U_r \subset H^0$ , where  $U_r = \{ f \in A : \|f\| \le r \}$ . This shows that  $H^0$  is a  $\beta$ -neighborhood of zero and this completes the proof.
- 5. In this section we will assume that E is a Banach lattice. We write  $f \ge g$  iff  $f(x) \ge g(x)$  for all  $x \in X$ . Since the lattice operations are continuous, it is easy to verify that A, under the relation  $\ge$ , is a Banach lattice where for f, g in A we have

$$(f \wedge g)(x) = f(x) \wedge g(x),$$

$$(f \lor g)(x) = f(x) \lor g(x)$$
, and  $|f|(x) = |f(x)|$ 

for all  $x \in X$ . For a  $\phi \in A'$  the  $\phi^+$ ,  $\phi^-$ ,  $|\phi|$  are the elements of A' which are defined on positive  $f \in A$  by

$$\phi^{+}(f) = \sup \{ \phi(g) : 0 \le g \le f \},$$
  
$$\phi^{-}(f) = -\inf \{ \phi(g) : 0 \le g \le f \},$$
  
$$|\phi|(f) = \sup \{ |\phi(g)| : |g| \le f \}.$$

THEOREM 5.1. Each of the spaces  $(A, \beta)$ ,  $(A, \beta_1)$  and  $(A, \beta_F)$  is locally solid.

PROOF. Let W be a convex balanced  $\beta$ -neighborhood of zero. For each  $Q \in \Omega$  there exists  $g_Q \in B_Q$  such that  $V_Q = \{f \in A : \|g_Q f\| \leq 1\} \subset W$ . Each  $V_Q$  is clearly solid. Hence the set  $V = \bigcup \{V_Q : Q \in \Omega\}$  is solid. By Peressini [18, p. 161], the convex balanced hull  $V_0$  of V is solid. Since  $V_0 \subset W$ , the result follows for  $(A, \beta)$ . The proof for  $(A, \beta_1)$  is similar. For the  $(A, \beta_F)$  we observe that the class of sets of the form  $\bigcap_{i=1}^{\infty} \{f \in A : \|f\|_{G_i} \leq a_i\}$ , where  $0 < a_i \to \infty$  and  $G_i \in F$ , consists of solid sets and is a  $\beta_F$ -base at zero.

DEFINITIONS. For a net  $\{f_{\alpha}\}$  in A, we say that it decreases to zero, and write  $f_{\alpha} \downarrow 0$ , if for each  $x \in X$  we have  $\lim f_{\alpha}(x) = 0$  and  $0 \le f_{\alpha}(x) \le f_{\gamma}(x)$  whenever  $\alpha \ge \gamma$ . An element  $\phi$  of A' is called  $\tau$ -additive if  $\phi(f_{\alpha}) \longrightarrow 0$  whenever  $f_{\alpha} \downarrow 0$ . We will say that  $\phi$  is  $\sigma$ -additive if  $\phi(f_{n}) \longrightarrow 0$  for each sequence  $\{f_{n}\}$  in A which decreases to zero. The set of all  $\sigma$ -additive ( $\tau$ -additive) members of A' will be denoted by  $L_{\alpha}(A)$  ( $L_{\tau}(A)$ ).

THEOREM 5.2. Each of the dual spaces  $(A, \beta)'$ ,  $(A, \beta_1)'$  and  $(A, \beta_F)'$  forms a linear lattice ideal in the Riesz space A'.

PROOF. This follows easily from the fact that the spaces  $(A, \beta)$ ,  $(A, \beta_1)$  and  $(A, \beta_E)$  are locally solid.

THEOREM 5.3. The dual space of the space  $(A, \beta)$  is the space  $L_{\tau}(A)$ .

PROOF. Let  $\phi \in A'$  and let  $m \in M_{\tau}(\mathrm{Bo}(Y), E')$  be such that  $\phi(f) = \iint dm$  for all  $f \in A$ . Suppose  $\phi$  is  $\beta$ -continuous and let  $f_{\alpha} \downarrow 0$ . We want to show that  $\phi(f_{\alpha}) \to 0$ . Without loss of generality we may assume that  $||f_{\alpha}|| \leq 1$  for all  $\alpha$ . Let  $\epsilon > 0$ . For each  $\alpha$ , set  $Z_{\alpha} = \{x \in Y : ||\hat{f}_{\alpha}(x)|| \geq \epsilon\}$ . Then  $Z_{\alpha} \downarrow Q = \bigcap Z_{\alpha}$ . Since  $Q \in \Omega$  we have |m|(Q) = 0 by 4.9. Since  $|m|(Z_{\alpha}) \to |m|(Q) = 0$ , there exists  $\alpha_0$  such that  $|m|(Z_{\alpha}) < \epsilon$  for all  $\alpha \geq \alpha_0$ . Now, for  $\alpha \geq \alpha_0$ , we have

$$|\phi(f_{\alpha})| \leq \left| \int_{Z_{\alpha}} f \, dm \right| + \left| \int_{Y-Z_{\alpha}} \hat{f} \, dm \right|$$
  
$$\leq |m|(Z_{\alpha}) + \epsilon ||m|| \leq \epsilon (1 + ||m||).$$

This shows that  $\phi(f_{\alpha}) \longrightarrow 0$  and  $\phi$  is  $\tau$ -additive.

Conversely, assume that  $\phi$  is  $\tau$ -additive. Let Q in  $\Omega$  and  $0 \le s \in E$ ,  $||s|| \le 1$ . Choose an open set O in Y,  $Q \subset O$ , such that  $|m|(O-Q) < \epsilon$  ( $\epsilon > 0$  arbitrary). The collection  $D = \{hs : h \in B, 0 \le h \le 1, \hat{h} = 1 \text{ on } Q \text{ and } \hat{h} = 0 \text{ on } Y - O\}$  is downwards directed to zero. Hence there exists hs in D such that  $|\phi(hs)| < \epsilon$ . But

$$|\phi(hs)| \ge \left| \int_{Q} s \, dm \right| - \left| \int_{Q-Q} \hat{h} s \, dm \right| \ge |m(Q)s| - |m|(Q-Q) \ge |m(Q)s| - \epsilon.$$

Hence  $|m(Q)s| \le 2\epsilon$ . This proves that m(Q)s = 0 for each Q in  $\Omega$  and each  $s \in E$ ,  $||s|| \le 1$ ,  $s \ge 0$ . Since E is a lattice, we have m(Q)s = 0 for all  $s \in E$ . Now the regularity of ms and 4.9 complete the proof.

THEOREM 5.4. The dual of the space  $(A, \beta_1)$  is the space  $L_{\alpha}(A)$ .

PROOF. Let  $\phi \in A'$  and  $m \in M_{\tau}(\mathrm{Bo}(Y), E')$  be such that  $\phi(f) = \int_{Y} \hat{f} \, dm$  for all f in A. Assume that  $\phi$  is  $\beta_1$ -continuous and let  $\{f_n\}$  be a sequence in A that decreases to zero, We want to show that  $\phi(f_n) \to 0$ . We may assume without loss of generality that  $\|f_n\| \le 1$  for all n. Let  $\epsilon > 0$  and set  $Z_n = \{x \in Y : \|\hat{f}_n(x)\| \ge \epsilon\}$ . Then  $Z_n \downarrow \bigcap Z_n = Z$  and  $Z \in \Omega_1$ . Since  $\lim |m|(Z_n) = |m|(Z) = 0$ , there exists  $n_0$  such that  $|m|(Z_n) < \epsilon$  if  $n \ge n_0$ . Now, if  $n \ge n_0$ , we have

$$|\phi(f_n)| \leq \left| \int_{Z_n} \hat{f}_n \, dm \right| + \left| \int_{Y-Z_n} \hat{f}_n \, dm \right| < \epsilon + \epsilon ||m||.$$

This proves that  $\phi(f_n) \to 0$  and hence  $\phi$  is  $\sigma$ -additive. Conversely, assume  $\phi \in L_{\sigma}(A)$ . Let Z be in  $\Omega_1$  and  $s \in E$  with  $s \ge 0$  and  $||s|| \le 1$ . Given  $\epsilon > 0$  there exists a cozero set V containing Z such that  $|m|(V-Z) < \epsilon$ . Let  $g \in B$ ,  $0 \le g \le 1$ , be such that  $Z = \hat{g}^{-1}\{0\}$ . For each positive integer n, let  $V_n = \{x \in Y: \hat{g}(x) < 1/n\} \cap V$ . Choose  $h_n \in B$ ,  $0 \le h_n \le 1$ ,  $\hat{h}_n = 1$  on Z and  $\hat{h} = 0$  on  $Y - V_n$ . Let  $h'_n = h_1 \wedge \cdots \wedge h_n$  and set  $f_n = h'_n s$ . Then  $f_n \downarrow 0$ . Hence there exists n such that  $|\phi(f_n)| < \epsilon$ . But

$$|\phi(f_n)| \ge \left| \int_{Z} \hat{f}_n \, dm \right| - \left| \int_{V-Z} \hat{f}_n \, dm \right|$$
  
 
$$\ge |m(Z)s| - |m|(V-Z) \ge |m(Z)s| - \epsilon.$$

Thus  $|m(Z)s| \le 2\epsilon$ . This proves that m(Z)s = 0. From this it follows that m(Z)s = 0 for each  $s \in E$  and all Z in  $\Omega_1$ . Now the result follows from the regularity of  $ms|_{Ba(Y)}$  and from 4.9.

Theorem 5.5. Let  $\tau$  be a locally convex Hausdorff topology on A for which the positive cone is normal. Then the following assertions are equivalent:

- (1)  $(A, \tau)' \subset L_{\tau}(A)$ .
- (2) If  $f_{\alpha} \downarrow 0$ , then  $f_{\alpha} \rightarrow 0$  in the  $\tau$ -topology.

PROOF. It is clear that (2) implies (1).

(1)  $\to$  (2). By Schaefer [10, p. 219],  $\tau$  is the topology of uniform convergence on the  $\tau$ -equicontinuous subsets of  $(A, \tau)'^+ = \{\phi \in (A, \tau)' : \phi \geqslant 0\}$ . Suppose now that  $f_{\alpha} \downarrow 0$  and let V be a  $\tau$ -neighborhood of zero. There exists a  $\tau$ -equicontinuous subset H of  $(A, \tau)'^+$  such that  $H^0 \subset V$ . The set H is relatively weakly compact. Every  $f_{\alpha}$  defines a weakly continuous linear functional on  $(A, \tau)'$  by  $\phi \to W_{\alpha}(f) = \phi(f_{\alpha})$ . If  $\phi \in H$ , then  $W_{\alpha}(\phi) \downarrow 0$ . Hence  $W_{\alpha} \to 0$  uniformly on H by Dini's theorem. It follows that there exists  $\alpha_0$  such that  $f_{\alpha} \in H^0 \subset V$  for all  $\alpha \geqslant \alpha_0$ . This proves that  $f_{\alpha}^{\tau} \to 0$  and the proof is complete.

We have an analogous theorem for  $L_{\alpha}(A)$  with a similar proof.

THEOREM 5.6. Let  $\tau$  be a locally convex Hausdorff topology on A for which the positive cone is normal. The following are equivalent:

- (1) The space  $(A, \tau)'$  is contained in  $L_{\sigma}(A)$ .
- (2)  $f_n \downarrow 0$  implies that  $f_n \rightarrow 0$  in the  $\tau$ -topology.

COROLLARY 5.7. (1)  $f_n \downarrow 0$  implies that  $f_n \rightarrow 0$  in the  $\beta_1$ -topology.

(2)  $f_{\alpha} \downarrow 0$  implies that  $f_{\alpha} \rightarrow 0$  in the  $\beta$ -topology.

THEOREM 5.8. Let  $\tau$  be any one of the topologies  $\beta$ ,  $\beta_1$ ,  $\beta_F$ . If W is a  $\tau$ -neighborhood of zero, then each of the sets  $H_1 = \{\phi^+ : \phi \in W^0\}$ ,  $H_2 = \{\phi^- : \phi \in W^0\}$ , and  $H_3 = \{|\phi| : \phi \in W^0\}$  is  $\tau$ -equicontinuous, where  $W^0$  is the polar of W in  $(A, \tau)'$ .

PROOF. Since  $(A, \tau)$  is locally solid,  $\tau$  is the topology of uniform convergence on the  $\tau$ -equicontinuous subsets of  $(A, \tau)'^+$ . Let  $W_1$  be a solid  $\tau$ -neighborhood of zero contained in W and let H be a  $\tau$ -equicontinuous subset of  $(A, \tau)'^+$  with  $H^0 \subset W_1$ . Let  $f \in H^0$  and  $\phi \in W_1^0 \subset H^{00}$ . Since  $W_1$  is solid we have

$$|\phi^+(f)| \le \phi^+(|f|) = \sup \{\phi(h) : 0 \le h \le |f|\} \le 1.$$

Thus  $\phi^+ \in H^{00}$ . This shows that  $H_1 \subset H^{00}$ . Similarly  $H_2$ ,  $H_3 \subset H^{00}$  and the theorem is proved.

Throughout the remaining part of this paper E will be assumed to be a Banach lattice with a unit element e (e has the property that  $-e \le s \le e$  iff  $||s|| \le 1$ ).

THEOREM 5.9. (1) Every weakly compact subset of  $L_{\sigma}^{+}(A)$  is  $\beta_{1}$ -equicontinuous.

- (2) Every weakly compact subset of  $L_{\tau}^{+}(A)$  is  $\beta$ -equicontinuous.
- (3)  $\beta$  is the topology of uniform convergence on the weakly compact subsets of  $L_{\tau}^{+}(A)$ .
- (4)  $\beta_1$  is the topology of uniform convergence on the weakly compact subsets of  $L_{\sigma}^+(A)$ .

PROOF. (1) Let  $H \subset L_{\sigma}^+(A)$  be weakly compact. The set  $H^0$  is convex, balanced and absorbent. Let r>0. Set  $\alpha=\sup\{\|\phi\|:\phi\in H\}$  and let Z be in  $\Omega_1$ . There exists  $f\in B$ ,  $0\leqslant f\leqslant 1$ ,  $Z=\hat{f}^{-1}\{0\}$ . For each positive integer n, put  $Z_n=\{x\in Y:\hat{f}(x)\geqslant 1/n\}$ . Choose  $g_n\in B$ ,  $0\leqslant g_n\leqslant 1$ ,  $\hat{g}_n=1$  on Z and  $\hat{g}_n=0$  on  $Z_n$ . Let  $h_n=g_1\wedge\cdots\wedge g_n$ . Then  $h_ne\downarrow 0$  and hence  $\phi(h_ne)\downarrow 0$  for each  $\phi$  in H. By Dini's theorem,  $\phi(h_ne)\to 0$  uniformly on H. Hence there exists n such that  $\phi(h_ne)<1/(2r)$  for all  $\phi\in H$ . Let  $g=1-h_n$  and set  $V=\{h\in A:\|gh\|\leqslant 1/(2a)\}$ . If  $h\in V\cap U_r$ , then  $h_n|h|\leqslant rh_ne$ . Hence for  $h\in V\cap U_r$  and  $\phi\in H$  we have

$$|\phi(h)| \le \phi(|h|g) + \phi(h_n|h|) \le ||\phi|| \, ||gh|| + r\phi(h_ne) \le a(1/2a) + r(1/2r) = 1.$$

This shows that  $V \cap U_r \subset H^0$ . Since this happens for all r > 0 and all  $Z \in \Omega_1$  we conclude that  $H^0$  is a  $\beta_1$ -neighborhood of zero.

- (2) Let  $Q \in \Omega$ . The set  $D = \{g \in B : 0 \le g \le 1, \hat{g} = 1 \text{ on } Q\}$  is directed downwards to zero. From here on the proof is similar to that of (1).
- (3) If  $H \subset L_{\tau}^+(A)$  is weakly compact, then  $H^0$  is a  $\beta$ -neighborhood of zero by (2). Conversely, let W be a  $\beta$ -neighborhood of zero. Since  $\beta$  is locally solid there exists a  $\beta$ -equicontinuous subset H of  $L_{\tau}^+(A)$  such that  $H^0 \subset W$ . If  $H_1$  is the weak closure of H in  $L_{\tau}(A)$ , then  $H_1 \subset L_{\tau}^+(A)$  and  $H_1$  is weakly compact. Moreover  $H_1^0 \subset H^0 \subset W$ . This proves (3).
  - (4) The proof is similar to that of (3).

COROLLARY 5.10. 
$$\beta = \beta_1$$
 iff  $L_{\tau}(A) = L_{\sigma}(A)$ .

Using Dini's theorem and the Alaoglu-Bourbaki theorem (see Köthe [14, p. 248]) we can easily show the following

THEOREM 5.11. (1) A subset H of  $L_{\tau}^+(A)$  is  $\sigma(L_{\tau}(A), A)$  relatively compact iff  $\phi(f_{\alpha}) \to 0$  uniformly on H for each net  $\{f_{\alpha}\}$  in A that decreases to zero.

(2) A subset H of  $L_{\sigma}^{+}(A)$  is  $\sigma(L_{\sigma}(A), A)$  relatively compact iff  $\phi(f_n) \to 0$  uniformly on H whenever  $f_n \downarrow 0$ .

COROLLARY 5.12. Let  $H \subset L_{\tau}(A)$   $(H \subset L_{\sigma}(A))$ . The following are equivalent:

- (1)  $\{\phi^+: \phi \in H\}$  and  $\{\phi^-: \phi \in H \text{ are both weakly relatively compact in } L_{\tau}(A)$  (in  $L_{\sigma}(A)$ ).
  - (2)  $\{|\phi|:\phi\in H\}$  is weakly relatively compact in  $L_{\tau}(A)$  (in  $L_{\sigma}(A)$ ).

THEOREM 5.13. The following are equivalent:

- (1)  $(A, \beta)$  is a Mackey space.
- (2) If H is a convex, balanced, weakly compact subset of  $L_{\tau}(A)$ , then  $\{|\phi|:\phi\in H\}$  is weakly relatively compact in  $L_{\tau}(A)$ .

(3) If H is a convex, balanced, weakly compact subset of  $L_{\tau}(A)$ , then  $\{\phi^+: \phi \in H\}$  and  $\{\phi^-: \phi \in H\}$  are both weakly relatively compact in  $L_{\tau}(A)$ .

PROOF. By 5.12, (2) is equivalent to (3).

- (1)  $\rightarrow$  (3). Let H be a weakly compact, convex, balanced subset of  $L_{\tau}(A)$ . By hypothesis  $H^0$  is a  $\beta$ -neighborhood of zero. By 5.8 the sets  $V_1 = \{\phi^+ : \phi \in H^{00}\}$  and  $V_2 = \{\phi^- : \phi \in H^{00}\}$  are weakly relatively compact in  $L_{\tau}(A)$ . Since  $H \subset H^{00}$ , (3) follows.
- (3)  $\longrightarrow$  (1). Let H be a convex balanced weakly compact subset of  $L_{\tau}(A)$ . By hypothesis and 5.9, the sets  $H_1 = \{\phi^+ : \phi \in H\}$  and  $H_2 = \{\phi^- : \phi \in H\}$  are  $\beta$ -equicontinuous. Since  $H^0 \supset \frac{1}{2}$   $(H_1^0 \cap H_2^0)$ , it follows that H is  $\beta$ -equicontinuous. Hence  $\beta$  is finer than the Mackey topology  $m(A; L_{\tau}(A))$ . Thus  $\beta = m(A, L_{\tau}(A))$  since  $(A, \beta)' = L_{\tau}(A)$ . This completes the proof.

We have an analogous theorem for the pair  $\langle A, L_{\sigma}(A) \rangle$  and the topology  $\beta_1$ . The proof is similar.

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DEPARTMENT OF MATHEMATICS, SOUTHERN ILLINOIS UNIVERSITY, CAR-BONDALE, ILLINOIS 62901

Current address: Instituto de Mathemática, Universidade de Campinas, Caixa Postal 1170, 13100-Campinas, São Paulo, Brasil