

EXTENSIONS OF JENTZSCH'S THEOREM

BY

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1. Introduction. In this paper, the projective metric of Hilbert⁽¹⁾ is applied to prove various extensions of Jentzsch's theorem on integral equations⁽²⁾ with positive kernels. In particular, it is shown that Jentzsch's theorem reduces to the Picard fixpoint theorem⁽³⁾, relative to this projective metric.

A natural setting for generalizing Jentzsch's theorem seems to be provided by the theory of vector lattices⁽⁴⁾. A bounded linear transformation P of a vector lattice L into itself will be called *uniformly positive* if, for some fixed $\epsilon > 0$ in L and finite real number K , independent of f , we have

$$(1) \quad \lambda \epsilon \leq fP \leq K\lambda \epsilon \quad \text{for any } f > 0 \text{ and some } \lambda = \lambda(f) > 0.$$

Theorem 3 below shows that Jentzsch's theorem applies, in generalized form, to any such operator P .

The method is also applied to various other cases: in §5, to a class of integro-functional equations to which the usual proof would not be applicable; in §8, to a class of semigroups including various multiplicative processes⁽⁵⁾.

2. Projective metrics on line. For convenient reference, we derive some basic formulas regarding the effect of projective transformations on projective metrics. In homogeneous coordinates, the first positive quadrant joins $(0, 1)$ with $(1, 0)$ by "points" (f_1, f_2) . This is mapped onto the hyperbolic line $-\infty < u < +\infty$ by the correspondence $\text{Ln}(f_2/f_1) = u$. We define

$$(2) \quad \theta(f, g) = | \text{Ln } v - \text{Ln } u | = | \text{Ln } (f_2g_1/f_1g_2) |.$$

Since f_2g_1/f_1g_2 is the cross-ratio $R(f_2/f_1, g_2/g_1; 0, \infty)$, $\theta(f, g)$ is invariant under all projective transformations mapping the interval $0 < f_2/f_1 < +\infty$ onto itself.

We next consider a general projective transformation

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⁽¹⁾ Math. Ann. vol. 57 (1903) pp. 137–150. For a modern exposition, see H. Busemann and P. J. Kelly, *Projective geometries and projective metrics*, New York, 1953, §§28, 29, 50; or H. Busemann, *The geometry of geodesics*, New York, 1955, §18. I am indebted to Professors Busemann, Coxeter and Menger for helpful references.

⁽²⁾ J. Reine Angew. Math. vol. 141 (1912) pp. 235–244, or W. Schmeidler, *Integralgleichungen*, p. 298.

⁽³⁾ É. Picard, *Traité d'analyse*, 2d ed. vol. 1 p. 170. The present approach was announced in Abstract 62-2-190 of Bull. Amer. Math. Soc., where the phrase "hyperbolic metric" was used, because of the relation to Hilbert's hyperbolic geometries.

⁽⁴⁾ In the sense of G. Birkhoff, *Lattice theory*, rev. ed., Chap. XV. Interpretations of the usual Banach spaces as vector lattices are explained there.

⁽⁵⁾ In the sense of C. J. Everett and S. Ulam, Proc. Nat. Acad. Sci. U.S.A. vol. 34 (1948) pp. 403–407.

$$(3) \quad P: y = xP = (ax + b)/(cx + d), \quad x = f_2/f_1,$$

which maps $0 < x < \infty$ onto a proper subinterval of $0 < y < \infty$. Without loss of generality, since $y \rightarrow 1/y$ is an isometry for $\theta(y, y')$, we can assume that order is preserved. That is, we can assume $x > x'$ implies $xP \geq x'P$. Since $OP = b/d$, clearly b and d have the same sign; since $xP = 0$ has no positive solution, b and a have the same sign; since $xP = \infty$ has no positive solution, d and c have the same sign. Hence we can assume a, b, c, d positive in (3). Furthermore, since

$$(4) \quad y' = dy/dx = (ad - bc)/(cx + d)^2,$$

we can assume $ad > bc$.

We now consider the ratio of hyperbolic distance differentials $d\theta(y)/d\theta(x) = xdy/ydx$. By (3) and (4), this is $d\theta(y)/d\theta(x) = (ad - bc)x/(ax + b)(cx + d)$. By the differential calculus, the *maximum* of this (i.e., the minimum of its reciprocal) occurs when $ac = bdx^{-2}$, or $x = (bd/ac)^{1/2}$. Substituting above and simplifying, we see that P contracts all hyperbolic distances, by a factor whose supremum is

$$(5) \quad N(P) = \frac{\nu - 1}{\nu + 2(\nu)^{1/2} + 1}, \quad \text{where } \nu = (ad/bc) > 1.$$

We call $N(P)$ the *projective norm* of P . Because of its definition, as the supremum of distance ratios

$$(6) \quad N(P) = \sup [\theta(fP, gP)/\theta(f, g)],$$

we have immediately

$$(6') \quad N(PP') \leq N(P)N(P').$$

Also, if $\lambda = \text{Ln}(ad/bc)$ is the length of the segment onto which P maps the first quadrant, then by (5), we have

$$(7) \quad N(P) = \frac{\nu^{1/4} - \nu^{-1/4}}{\nu^{1/4} + \nu^{-1/4}} = \frac{2 \sinh(\lambda/4)}{2 \cosh(\lambda/4)} = \tanh \frac{\lambda}{4}.$$

The intervention of hyperbolic functions is most appropriate!

3. Convex cones. Now let C be any *bounded closed convex cone* of a real vector space L , of finite or infinite dimensions. It is convenient to make a central projection of C onto its (convex) intersection $C \cap H$ with a hyperplane H , cutting each ray of C in exactly one point; we can then discuss C and $C \cap H$ interchangeably, as subspaces of projective space.

Since C is a bounded closed convex set, every line intersects C in a closed segment. Hence, if $f \neq g$ in H , the intersection of the line $l(f, g)$ with C can be mapped onto the line $0 \leq x \leq \infty$ of §2 so that $fA < gA$ by a *unique* affine transformation A . We define

$$(8) \quad \theta(f, g; C) = \theta(fA, gA).$$

If f or g is a boundary point, $\theta(f, g; C) = \infty$. We call $\theta(f, g; C)$ the *projective metric* associated with C .

The following result is well-known⁽⁶⁾.

LEMMA 1. For any $a \in C$, the set A of rays $f \in C$ satisfying $\theta(a, f; c) < +\infty$ is a metric space relative to the distance $\theta(f, g; C)$.

It is well known⁽⁶⁾ that, if $C \cap H$ is an ellipsoid, then $\theta(f, g; C)$ makes C into a hyperbolic geometry. It seems not to have been observed, however, that the following example leads to the Perron-Frobenius⁽⁷⁾ theory of positive matrices.

EXAMPLE 1. Let C be the cone R of "positive" $f \neq 0$ satisfying $f_1 \geq 0, \dots, f_n \geq 0$ in real n -space, and let H be the hyperplane $\sum f_i = 1$. In this case, the disconnected components of $C \cap H$ are the interiors of its cells, where $C \cap H$ is regarded as a *simplex*.

The theorem of Jentzsch can be deduced very simply, as we shall see below, from the following special case.

EXAMPLE 2. Let L be the space of continuous functions, in the usual Banach lattice norm $\|f\| = \sup |f(x)|$, and let C be the cone L^+ of non-negative functions. Then the functions which are identically *positive* form a connected component under $\theta(f, g; L^+)$.

Similarly, generalizations of Jentzsch's theorem can be deduced by considering other special cases, such as the following.

EXAMPLE 3. Let B be the Banach space of bounded measurable functions on the unit interval, with the norm $\|f\| = \sup |f(x)|$. For any positive constant M , let C be the cone of functions satisfying

$$0 < \sup f(x) \leq M \inf f(x).$$

We omit proving that the cones in question are closed in the relevant Banach spaces, if the origin is included.

4. **Fixpoint theorem.** Let P be any bounded linear transformation of a Banach space B , which maps a closed convex cone C of B into itself. The C -norm $N(P; C)$ of P is defined as

$$(9) \quad N(P; C) = \sup [\theta(fP, gP; C) / \theta(f, g; C)],$$

for pairs $f, g \in C$ with finite $\theta(f, g; C)$.

LEMMA 1. If the transform CP of C under P has finite diameter Δ under $\theta(f, g; C)$, then

$$(9a) \quad N(P, C) = \tanh(\Delta/4) < 1.$$

⁽⁶⁾ See the refs. of Footnote 1.

⁽⁷⁾ G. Frobenius, Sitzungsberichte der Berlin Akad. Wiss. (1908) pp. 471-476 and (1909) pp. 514-518 and references given there.

Proof. If $\theta(f, g; C) < +\infty$, then f and g lie on a segment $s(a, b)$ of C . The image segment $s(aP, bP) \subseteq CP$; hence $\theta(aP, bP; C) \leq \Delta$. By (7), we infer

$$\theta(fP, gP; C)/\theta(f, g; C) \leq \tanh(\Delta/4).$$

Hence, by (9), $N(P, C) \leq \tanh(\Delta/4)$. To show that equality holds, we take a sequence of inverse images f_n, g_n of suitable nearby pairs of points on segments $s(c_n, d_n)$ of lengths $\Delta - 2^{-n}$ or more, and use (7) again.

If CP has infinite diameter, then similar considerations show that $N(P, C) = 1$. (The fact that $N(P, C) \leq 1$ is immediate from (7).)

THEOREM 1 (PROJECTIVE CONTRACTION THEOREM). *Let $N(P^r; C) < 1$ for some r , and let C be complete relative to $\theta(f, g; C)$. Then, for any $f \in C$, the sequence of fP^n converges geometrically to a unique fixpoint (characteristic ray) $c \in C$.*

Proof. If $N(P^r; C) < 1$, then CP^r has a finite hyperbolic diameter, by what we have just seen. Hence $\theta(fP^r, fP^{r+1}; C) < +\infty$. More generally, if $q > 0$ is the integral part of (n/r) , then (writing $\theta(f, g; C)$ as $\theta(f, g)$)

$$\theta(fP^n, fP^{n+1}) \leq N(P^r; C)^{q-1} \theta(fP^r, fP^{r+1}).$$

Hence, as in the proof of Picard's Fixpoint Theorem⁽³⁾, $\{fP^n\}$ is a Cauchy sequence. By the assumption of completeness, the Cauchy sequence converges to a limit $c \in C$. Since P is bounded, $cP = c$, and

$$\|fP^n - c\| < K\rho^n,$$

where $\rho = N(P^r; C)^{1/r}$, and $K < +\infty$. The uniqueness of c is immediate, since $cP = c$ and $c^*P = c^*$ imply

$$\theta(c, c^*) = \theta(cP^r, c^*P^r) \leq N(P^r, C)\theta(c, c^*),$$

all relative to C . Since $N(P^r, C) < 1$, this implies $\theta(c, c^*) = 0$.

COROLLARY 1. *If some CP^r has finite projective diameter relative to C , then the conclusion of Theorem 1 holds.*

5. Applications. To apply Theorem 1, one must verify that the cone C involved is *complete* in the projective metric $\theta(f, g; C)$. This is obvious in the case of Example 1, from the known⁽⁶⁾ facts about finite-dimensional projective metrics. The cases of Examples 2–3 are also easily covered. We now give some applications of Theorem 1 based on these special examples.

If P is the linear transformation corresponding to a matrix $\|p_{ij}\|$, with positive entries, then RP is a compact subset interior to R . The rays L touching R , in Example 1 of §3, are also a compact set, and the lengths $\theta(LP)$ of their transforms vary continuously with L ; hence RP has finite projective diameter. We conclude, by Theorem 1, that P admits a *positive* eigenvector $c \in R$, with $cP = \gamma c$. Obviously, it is sufficient that P be non-negative, and some power P^r positive.

Again, as in Jentzsch's theorem, let P be the operator defined by $[fP](x) = \int_0^1 p(x, y)f(y)dy$, $p(x, y) > 0$, with

$$(10) \quad 0 < I = \inf p(x, y) \leq \sup p(x, y) = KI = S.$$

Choose L as in Example 2 of §3. Then, if $e(x) \equiv 1$, and $f(x) \geq 0$ with $\int f(x)dx = \phi > 0$, clearly $(I\phi)e \leq fP \leq (S\phi)e$. Hence $\theta(e, fP; L^+) \leq \text{Ln } K$, and Theorem 1 applies to show that $fP^n \rightarrow c$, where $cP = \gamma c$, $c \in R$.

Note that the preceding proof does not assume Fredholm's theory of integral equations. It will be generalized in Theorem 3 below.

Projective metrics can be applied flexibly⁽⁸⁾ to a variety of positive transformations. The following application is fairly typical.

THEOREM 2. *Let $p(x, y)$ satisfy (10); let T_1, \dots, T_n be any one-one Borel transformations of the unit interval onto itself, and let a_1, \dots, a_n be positive constants with sum A . Then the integro-functional equation*

$$(11) \quad [fP](x) = \int_0^1 p(x, y)f(y)dy + \sum a_i f(xT_i)$$

admits a unique positive characteristic function, such that

$$(12) \quad \int_0^1 p(x, y)c(y)dy + \sum a_i c(xT_i) = \gamma c(x).$$

Proof. Choose any $M > K$, and let B and C be defined for this M as in Example 3 of §4. Then, if $f(x) \in C$ and $g(x) = [fP](x)$, we have

$$\sup g(x) \leq KI \int f(y)dy + MA \inf f(x),$$

$$\inf g(x) \geq I \int f(y)dy + A \inf f(x).$$

In view of the inequality $\int f(y)dy \geq \inf f(x)$, we infer

$$\frac{\sup g(x)}{\inf g(x)} \leq \frac{KI + MA}{I + A} < M, \quad \text{if } K < M.$$

Hence, the projective contraction theorem applies, and so the conclusion of Theorem 2 follows.

6. Banach lattices. In a different direction, one can generalize Jentzsch's

⁽⁸⁾ In this respect, the technique of projective metrics is analogous to the Leray-Schauder technique applied by E. Rothe, *Amer. J. Math.* vol. 66 (1944) pp. 245-254, and by M. G. Krein and M. A. Rutman, *Uspehi Matematicheskikh Nauk.* vol. 3 (1948) pp. 3-95, to prove other generalizations of Jentzsch's theorem. It differs from the Leray-Schauder technique in being *constructive* and in not assuming complete continuity of P .

theorem to Banach lattices. In making this generalization, the following lemma will prove convenient.

LEMMA 2. *In any vector lattice L , let L^+ denote the cone of positive elements. If f and g are in the same connected component of L^+ , then they are STRONGLY COMPARABLE in the sense that*

$$(13) \quad \lambda f \leq g \leq R\lambda f \quad \text{and} \quad \mu g \leq f \leq R\mu f, \quad R < +\infty.$$

Actually, the smallest such $R = \exp [\theta(f, g; L^+)]$.

Proof. The plane through f and g intersects L^+ in a domain affine equivalent to a quadrant of the (x, y) -plane, with $g_2/g_1 \geq f_2/f_1$. In this quadrant, we easily calculate $(f_1, f_2) \leq (f_1, g_2 f_1/g_1) \leq R(f_1, f_2)$, etc. To complete the proof, consider the (x, y) -plane as a projective line.

COROLLARY 1. *On the unit sphere of any Banach lattice⁽⁴⁾ L , we have*

$$(14) \quad \|f - g\| \leq e^\theta - 1, \quad \text{where } \theta = \theta(f, g; L^+).$$

Proof. Suppose $\|f\| = \|g\| = 1$ in (13). Then by the monotonicity of $\|f\|$ as a function of $|f|$, $\lambda \leq 1 \leq R\lambda$. Consequently

$$\|f - g\| = \|f \cup g - f \cap g\| \leq \|R\lambda f - \lambda f\| = (R - 1)\lambda\|f\|.$$

Since $R = e^\theta$ and $\lambda \leq 1$, the proof is complete.

COROLLARY 2. *In the metric $\theta(f, g; L^+)$, any θ -connected component of the unit sphere of any Banach lattice is a complete metric space.*

THEOREM 3. *Any uniformly positive bounded linear transformation P of a Banach lattice L into itself admits a unique positive unit vector c such that*

$$(15) \quad cP = \gamma c, \quad \gamma > 0.$$

For any $f > 0$, $\|(fP^n/\|fP^n\|) - c\| < M\rho^n$, for some finite M and positive $\rho < 1$.

Proof. Choose C as the set L^+ of positive elements. By Theorem 1 and Corollary 2 of Lemma 2, it suffices to show that CP has finite projective diameter. Since $\theta(fP, gP; C) = \theta(fP/\lambda(f), gP/\lambda(g); C)$ we can assume that $\lambda(f) = \lambda(g) = 1$ in (1). Hence, if K is defined by (1), the segment $(Kf - g, (K - 1)f, (K - 1)g, Kg - f)$ is in C . But, by the projective invariance of cross-ratios,

$$R(Kf - g, (K - 1)f, (K - 1)g, Kg - f) = R(-1, 0, K - 1, K),$$

since the two quadruples are perspective. Hence⁽¹⁾ $\theta(fP, gP; C) \leq \ln K$, and the projective diameter of CP is at most $\ln K$. This completes the proof.

7. Complementary invariant subspace. Let P be again any uniformly positive linear operator on a Banach lattice L , and let c be the associated positive characteristic vector, with positive characteristic value γ . For any positive $f > 0$, we can define λ_n and μ_n as the largest and smallest real numbers, respectively, such that

$$(16a) \quad \lambda_n \gamma^n c \leq f P^n \leq \mu_n \gamma^n c.$$

Clearly, $0 < \lambda_n \leq \mu_n$, for all $n \geq 1$ (see also (16d) below). Applying P to (16a), we get $\lambda_n \gamma^{n+1} c \leq f P^{n+1} \leq \mu_n \gamma^{n+1} c$, whence

$$(16b) \quad \lambda_n \leq \lambda_{n+1} \leq \mu_{n+1} = \mu_n, \text{ or } \lambda_n \uparrow \text{ and } \mu_n \downarrow.$$

Now consider $r_n = f P^n - \lambda_n \gamma^n c$ and $s_n = \mu_n \gamma^n c - f P^n$. Clearly, $0 \leq r_n$, $0 \leq s_n$, and $r_n + s_n = (\mu_n - \lambda_n) \gamma^n c$. By (1) and Lemma 2 of §6, $\alpha_n > 0$ and $\beta_n > 0$ exist (the case $r_n = s_n = 0$ is trivial), such that

$$(16c) \quad \alpha_n c \leq r_n P \leq e^\Delta \alpha_n c \quad \text{and} \quad \beta_n c \leq s_n P \leq e^\Delta \beta_n c,$$

whence

$$(16d) \quad (\alpha_n + \beta_n) c \leq (r_n + s_n) P = \gamma^{n+1} (\mu_n - \lambda_n) c \leq e^\Delta (\alpha_n + \beta_n) c.$$

On the other hand, (16c) implies

$$(\lambda_n \gamma^{n+1} + \alpha_n) c \leq (\lambda_n \gamma^n c + r_n P) = f P^{n+1} = (\mu_n \gamma^n c - s_n P) \leq (\mu_n \gamma^{n+1} + \beta_n) c,$$

whence $\lambda_{n+1} \geq \lambda_n + \gamma^{-n-1} \alpha_n$, $\mu_{n+1} \leq \mu_n - \gamma^{-n-1} \beta_n$. Subtracting these inequalities, and using (16d), we get

$$\mu_{n+1} - \lambda_{n+1} \leq (\mu_n - \lambda_n) - \gamma^{-n-1} (\alpha_n + \beta_n) \leq (1 - e^{-\Delta}) (\mu_n - \lambda_n).$$

Induction on n gives $(\mu_{n+1} - \lambda_{n+1}) \leq (1 - e^{-\Delta})^n (\mu_1 - \lambda_1)$, so that $\lambda_n \uparrow M$ and $\mu_n \downarrow M$ for some finite $M = M(f)$. Now, referring back to (16a), we conclude

LEMMA 3. For each $f > 0$, there exist positive constants $M = M(f)$, $K = K(f)$, and $\rho = (1 - e^{-\Delta}) \gamma < \gamma$ independent of f , such that

$$(17) \quad |f P^n - M \gamma^n c| \leq K \rho^n c, \quad 0 \leq \rho < \gamma.$$

But now, $f = f^+ + f^-$ for any $f \in L$, where $f^+ = f \cup 0 \geq 0$ and $f^- = f \cap 0 \leq 0$. Writing $f P^n = f^+ P^n + f^- P^n$, we deduce the following

COROLLARY. The inequality (17) holds for each $f \in L$, and $M(f)$ is a POSITIVE LINEAR FUNCTIONAL.

THEOREM 4. Any uniformly positive linear operator P , acting on a Banach lattice L , decomposes L into an invariant axis with positive basis-element (eigenvector) c and associated positive eigenvalue γ , and a complementary invariant subspace S on which the spectral norm⁽⁹⁾ of P is at most $(1 - e^{-\Delta}) \gamma < \gamma$.

Proof. Let S be the subspace on which $M(f) = 0$. Then, by (17) with $M = 0$, $SP \leq S$. The last conclusion also follows from Lemma 3.

8. Multiplicative processes. We now consider one-parameter semigroups $\{P_t\}$ of non-negative linear operators, like those involved in multiplicative processes⁽⁹⁾. For simplicity, we shall consider only one-parameter semigroups

⁽⁹⁾ L. Loomis, *Abstract harmonic analysis*, p. 75. The conclusion holds in any vector lattice which is complete in $\theta(f, g; L^+)$.

on Banach lattices, though the method can easily be adapted to other cases.

Accordingly, let P_t ($t > 0$) map a Banach lattice L linearly into itself, so that

$$(18) \quad f > 0 \text{ implies } fP_t > 0.$$

We assume the (Chapman-Kolmogorov) semigroup condition $(fP_t)P_\tau = fP_{t+\tau}$. The special case

$$(19) \quad f(x; t + \tau) = \int p(x; y; \tau) f(y; t) dR(y),$$

with $p(x, y; \tau) > 0$ for all $\tau > 0$, is typical for many applications (e.g., to multi-group diffusion).

THEOREM 5. *If, for some $t = T$, P_T is uniformly positive, then there exists a positive eigenvector $c > 0$ and a unique "asymptotic growth coefficient" δ , such that*

$$(20) \quad \|fP_t - e^{\delta t} m(f)c\| \leq K^* e^{\sigma t}, \quad 0 \leq \sigma < \delta,$$

for every f , a suitable "effective initial size" $m(f)$, and $t \geq T$.

Proof. By Theorem 4, the discrete semigroup of $P_T^n = P_{nT}$ has the desired property; $m(f)$ is given by (17), with $e^{\delta T} = \gamma$. Furthermore, if C is the "cone" of non-negative $f = f^+$ in L , then CP_T has finite projective diameter Δ . Hence, for any $t > nT$, we have

$$(21) \quad \Delta[CP_t] = \Delta[(CP_{t-nT})P_{nT}] \leq \Delta[CP_{nT}] \rightarrow 0$$

where $\Delta[S] = \sup \hat{f}_{g \in S} \theta(f, g; L^+)$, denotes the projective diameter of a cone S . It follows that the c for P_T (in the sense of Theorem 3) is the (unique) c for P_t , which is also "uniformly positive," and with the same δ .

Finally, we can write $f = c + r$, where r is in the complementary invariant subspace of §7. Applying (17), with $M = m(f)$, we get

$$|fP_T^n - m(f)\gamma^n c| \leq K\rho^n c, \quad 0 \leq \rho < \gamma.$$

Hence, for any t with $(n+1)T \leq t < (n+2)T$, we have

$$\|fP_t - e^{\delta t} m(f)c\| = \|(fP_T^n - m(f)\gamma^n c)P_{(t-nT)}\| \leq K\rho^n \|c\| \cdot \|P_{t-nT}\|.$$

The uniform boundedness of $\|P_{t-nT}\|$ follows, however, from (16d). There follows

$$(22) \quad \|fP_t - e^{\delta t} m(f)c\| \leq K^* e^{\sigma t}, \quad 0 \leq \sigma < \delta,$$

where $K^* = (K/\rho^2) \|c\| \sup_{T \leq t < 2T} \|P_t\|$, and $e^{\sigma T} = \rho$. This completes the proof.

Theorem 5 should be compared with the main result of Everett and Ulam⁽⁵⁾. Our assumption of "uniform positivity" corresponds to *uniform*

mixing at a finite stage. For various physical applications, it would be desirable to weaken this hypothesis.

REMARK. It is perhaps worth noting that all the preceding results apply to complete vector lattices⁽¹⁰⁾. The essential step is the following extension of Corollary 2 of Lemma 2, §6.

LEMMA 4. *Let L be any complete vector lattice. Relative to $\theta(f, g; L^+)$, any connected component of L^+ is a complete metric space.*

Proof. From any convergent subsequence $\{g_k\}$, we can extract a hyperconvergent subsequence $\{f_n\} = \{g_{k(n)}\}$, such that $\theta(f_n, f_{n+1}; L^+) < 2^{-n}$. There follows, as in (13),

$$|f_{n+1} - f_n| \leq ((R_n)^{1/2} - 1) |f_n| < 2^{-n} f_n, \quad f_n = |f_n| \in L^+.$$

By the triangle inequality and induction, $|f_{n+k} - f_n| \leq f_n / 2^{n-1}$ for any $m \leq n$; hence all f_n satisfy $0 < f_n < 4f_1$. The vector lattice being complete, $f_\infty = Vf_n$ therefore exists, and $|f_\infty - f_n| \leq |f_n| / 2^{n-2} \leq f_1 / 2^{n-4}$, whence $f_n \rightarrow f_\infty$ in the sense of relative uniform convergence *and* in the intrinsic topology.

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(¹⁰) In the sense of G. Birkhoff, *Lattice theory*, Chap. XV, §3.