

THE INTEGRAL IN A BOOLEAN ALGEBRA

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In this paper I give a definition of Lebesgue's integral in a σ -complete Boolean algebra¹⁾.

The main difficulty in the generalization of the theory of the integral in an abstract space to the case of a Boolean algebra A lies in the necessity of replacing the notion of real point function by another notion, which can be expressed in terms of the theory of Boolean algebras. As a generalization of the notion of real point function I consider in this paper \aleph_0 -additive homomorphisms mapping the field B of all Borel sets of real numbers in A^2). The basis of the definition of the integral is that every σ -complete Boolean algebra A may be considered as a quotient algebra X/I (where X is a σ -complete field of subsets of a set \mathcal{X} and I is a σ -ideal), and that every homomorphism f of B in A is induced³⁾ by a real function φ of a point of \mathcal{X} . The integral of a homomorphism f of B in A is then defined as the integral of the function φ which induces f .

It is characteristic for this kind of definition of the integral that all the properties of the integral in a σ -complete Boolean algebra are immediate consequences of those of the integral in an abstract space \mathcal{X} . This definition shows also that the generalization of the theory of the integral in an abstract space to the case of a Boolean algebra is in fact not essential, since the examination of the integral in a Boolean algebra A can be always reduced to the examination of the integral in an abstract space \mathcal{X} .

Terminology and notation. A will always denote a σ -complete Boolean algebra⁴⁾. Elements of A will be denoted by A, A_1, A_2, \dots .

¹⁾ This subject has already been considered by other writers. See e.g. Carathéodory [3], Olmsted [5], Bischof [2], and Ridder [7].

²⁾ The idea of the application of \aleph_0 -additive homomorphisms of B in A (as a generalization of the notion of a real point function in the theory of the integral) is due to Marczewski.

³⁾ See the definition, p. 22.

⁴⁾ For σ -complete Boolean algebras (or Boolean σ -algebras) see Birkhoff [1], p. 1, 29 and 88.

The *sum* (joint) of a finite or enumerable sequence $\{A_n\}$ of elements of A will be denoted by $A_1 + A_2 + \dots$ or by $\sum_n A_n$.

A' will denote the *complement* of the element $A \in A$; $A_1 \cdot A_2$ will denote the *product* (meet) of the elements A_1 and A_2 .

$|A|$ will denote the *unit* of A , i. e. an element such that $A \cdot |A| = A$.

If $A_1 \cdot A_2 = |A|'$, we say that A_1 and A_2 are disjoint.

A real non-negative function $\mu(A)$ of element $A \in A$, such that $\mu(\sum_n A_n) = \sum_n \mu(A_n)$ for each enumerable sequence $\{A_n\}$ of disjoint elements of A , is called a *measure* on A .

B will always denote the field of all Borel subsets of real numbers ($+\infty$ and $-\infty$ being considered also as real numbers). Elements of B will be denoted by B, B_1, B_2, \dots

A mapping f of B in A will be called a *homomorphism* if $f(B') = (f(B))'$ for each $B \in B$ and if $f(\sum_n B_n) = \sum_n f(B_n)$ for each enumerable sequence $\{B_n\}$ of Borel sets.

Let X be a σ -field⁵⁾ of subsets of a set \mathcal{X} . A real function defined on \mathcal{X} is called *measurable* (X) if $\varphi^{-1}(B)$ is a homomorphism of B in X , i. e. $\varphi^{-1}(B) \in X$ for every $B \in B$.

A quotient algebra X/I is called a σ -quotient algebra (of the set \mathcal{X}) if X is a σ -field of subsets of \mathcal{X} and I is a σ -ideal⁶⁾ of subsets of \mathcal{X} . Elements of X/I are disjoint classes of sets $X \in X$ such that two sets X_1, X_2 belong to the same class if and only if $(X_1 - X_2) \cup (X_2 - X_1) \in I$. The element of X/I containing an $X \in X$ will be denoted by $[X]$.

σ -quotient algebras are obviously σ -complete Boolean algebras. Conversely, every σ -complete Boolean algebra is isomorphic to a σ -quotient algebra⁷⁾.

I. Let A be a σ -complete Boolean algebra. Consider a σ -quotient algebra X/I (of a set \mathcal{X}), which is isomorphic to A . Let h be an isomorphism of X/I on A . It is known⁸⁾ that for each ho-

⁵⁾ i. e. a complementative and enumerably additive class of sets.

⁶⁾ i. e. I is a class of subsets of \mathcal{X} such that $X \in I$ and $X_0 \subset X$ imply $X_0 \in I$, and $X_n \in I$ ($n = 1, 2, \dots$) implies $X_1 + X_2 + \dots \in I$.

⁷⁾ See Loomis [4], p. 757 and Sikorski [8], theorem 5.3.

⁸⁾ See Sikorski [9], theorem 3.1.

homomorphism f of B in A there exists a measurable (X) function φ defined on \mathcal{F} such that

$$(i) \quad f(B) = h(\{\varphi^{-1}(B)\}) \quad \text{for each } B \in \mathcal{B}.$$

We shall say that the function φ induces the homomorphism f .

Conversely, every measurable (X) function φ defined on \mathcal{F} induces a homomorphism f of B in A defined by the formula (i). Two measurable (X) functions φ_1 and φ_2 induce the same homomorphism f if and only if⁹⁾

$$(ii) \quad \sum_x (\varphi_1(x) \neq \varphi_2(x)) \in I.$$

The above mentioned correspondence between homomorphisms of B in A and measurable (X) functions permits us easily to define the algebraic operations on homomorphisms. Let f_1 and f_2 be two homomorphisms induced respectively by measurable (X) functions φ_1 and φ_2 . We define the sum $f_1 + f_2$, the difference $f_1 - f_2$, the product $f_1 \cdot f_2$ and the quotient f_1/f_2 as homomorphisms induced by the measurable (X) functions $\varphi_1 + \varphi_2$, $\varphi_1 - \varphi_2$, $\varphi_1 \cdot \varphi_2$ and φ_1/φ_2 respectively¹⁰⁾. It is easy to show that the homomorphisms $f_1 + f_2$, $f_1 - f_2$, $f_1 \cdot f_2$ and f_1/f_2 do not depend on the choice of the inducing functions φ_1 and φ_2 . They do not either depend on the choice of the σ -quotient algebra X/I isomorphic to A .

We shall prove this fact only for the sum $f = f_1 + f_2$ (the remaining cases can be proved in an analogous way). Let $B(r)$ denote the set of all real numbers greater than a rational number r . It is easy to show that for $r \geq 0$

$$f(B(r)) = \sum_r f_1(B(r')) \cdot f_2(B(r-r'))$$

and for $r < 0$ ¹¹⁾

$$f(B(r)) = \sum_r f_1(B(r')) \cdot f_2(B(r-r')) + f_1((+\infty)) \cdot f_2((-\infty)) + f_1((-\infty)) \cdot f_2((+\infty))$$

(r' denotes here an arbitrary rational number). Hence $f(B(r))$ is independent of the choice of the σ -quotient algebra X/I . On the other hand, if g_1 and g_2 are two homomorphisms of B in A , and $g_1(B(r)) = g_2(B(r))$ for every rational number r , then $g_1 = g_2$.

⁹⁾ See Sikorski [9], theorem 4.5.

¹⁰⁾ We define the elementary algebraic operations on infinite real numbers as in the book of Saks [7], p. 6.

¹¹⁾ For we assumed in the footnote¹⁰ that $(+\infty) + (-\infty) = 0$.

Therefore the sum $f_1 + f_2$ is independent of the choice of X/I .

Analogously we say that a homomorphism f of B in A is (a) simple, (b) non-negative, if it is induced by a measurable (X) function φ which is (a) simple¹²⁾, (b) non-negative respectively. This definition does not depend on X/I since f is (a) simple, (b) non-negative, if and only if respectively (a) there exists a finite set $R = (r_1, r_2, \dots, r_n)$ such that $f(R) = |A|$; (b) $f(B_0) = |A|$, where B_0 denotes the set of all real non-negative numbers.

If f is a homomorphism of B in A induced by a function φ , $\overset{\circ}{f}$ and $\underset{\circ}{f}$ will denote homomorphisms induced respectively by $\max(\varphi(x), 0)$ and $\max(-\varphi(x), 0)$ ¹³⁾. The homomorphisms $\overset{\circ}{f}$ and $\underset{\circ}{f}$ are non-negative, they do not depend on the isomorphic σ -quotient algebra X/I , and $f = \overset{\circ}{f} - \underset{\circ}{f}$.

Let now $\{f_n\}$ be an enumerable sequence of homomorphisms.

We say that a homomorphism f_0 is the limit of the sequence f_n if there exist functions φ_n ($n = 0, 1, 2, \dots$) inducing f_n such that $\varphi_0 = \lim_n \varphi_n$.

The method of generalization of other definitions from the theory of the integral is clear.

II. Let μ be a measure on a given σ -complete Boolean algebra A , and let X/I and h have the same meaning as before. The function

$$\bar{\mu}(X) = \mu(h(\{X\})) \quad \text{for } X \in X$$

is a measure on X . In particular, if $X \in X \cdot I$, then $\mu(X) = 0$, and consequently, by (ii), if two measurable (X) functions φ_1 and φ_2 induce the same homomorphism f , then

$$(iii) \quad \bar{\mu}\left(\sum_x (\varphi_1(x) \neq \varphi_2(x))\right) = 0.$$

Let f be a homomorphism of B in A , and let $A \in A$. Let φ be a measurable (X) real function which induces f , and let X be an

¹²⁾ A function φ is simple if $\varphi(X)$ is a finite set of finite real numbers. See Saks [7], p. 7.

¹³⁾ See ibidem, p. 13.

element of X , such that $A=[X]$. We say that the homomorphism f possesses a definite integral (A, μ) over A if the function φ possesses a definite integral¹⁴⁾ $(X, \bar{\mu})$ over X

$$(iv) \quad (X) \int \varphi d\bar{\mu}.$$

The integral (iv) is independent of the choice of a representative X of A since $A=[X]=[X_1]$ implies $\bar{\mu}[(X-X_1) + (X_1-X)] = 0$. By (iii), the integral (iv) is also independent of the inducing function φ . The number (iv) will be called the *definite integral* (A, μ) of the homomorphism f over A and will be denoted by

$$(v) \quad (A) \int f d\mu.$$

It follows immediately from the above mentioned definition and from the consideration of part I that the integral (v) so defined in a σ -complete Boolean algebra possesses all the properties of the integral in an abstract space. All theorems on the integral proved in Chapter I of Saks [1] are true also in the case of the integral in a σ -complete Boolean algebra. We must only modify accordingly several definitions from the theory of the integral in an abstract space¹⁵⁾.

In particular, if a homomorphism f possesses a definite integral (A, μ) over $A \in \mathcal{A}$, then

$$(vi) \quad (A) \int f d\mu = (A) \int f d\mu - (A) \int f d\mu.$$

There exists a non-decreasing¹⁶⁾ sequence $\{f_n\}$ of simple non-negative homomorphisms, such that $f = \lim f_n$. If $R_n = (r_1, r_2, \dots, r_{m_n})$ is a set of finite real numbers, such that $f_n(R_n) = |A|$, we have

$$(A) \int f_n d\mu = \sum_{i=1}^{m_n} \mu(A \cdot f(r_i)) \cdot r_i.$$

Hence $(A) \int f_n d\mu$ does not depend on the choice of the iso-

¹⁴⁾ The terminology and notation from the theory of the integral in an abstract space are in this paper the same as in Saks [7].

¹⁵⁾ For instance, instead of additive functions of a set we must consider additive functions of an element of \mathcal{A} , instead of measurable functions we must consider always homomorphisms of \mathcal{B} in \mathcal{A} , etc.

¹⁶⁾ A sequence $\{f_n\}$ is non-decreasing if $f_{n+1} - f_n$ is non-negative ($n=1, 2, \dots$).

morphic σ -quotient algebra X/I . By Lebesgue's theorem on the integration of monotone sequences¹⁷⁾, we find that the integral

$$(A) \int f d\mu = \lim_n (A) \int f_n d\mu$$

does not depend on X/I . Analogously we infer that $(A) \int f d\mu$, and consequently, by (vi), also the integral (v), do not depend on the isomorphic algebra X/I .

We must still prove that in the case where the Boolean algebra under consideration is a σ -field X of subsets of an abstract space \mathcal{Q} , the definition (v) coincides with the usual definition of the integral in the abstract space \mathcal{Q} . As a σ -quotient algebra which is isomorphic to X , we may select the algebra $X/\mathbf{0}$ where $\mathbf{0}$ denotes the ideal containing one element only: the empty set. Then $[X] = (X)$ and $\bar{\mu}(X) = \mu(X)$ for each $X \in X$. By condition (ii) we obtain that the equation

$$(vii) \quad f(B) = \varphi^{-1}(B) \quad \text{for every } B \in \mathcal{B}$$

establishes a one-one correspondence between the class of all homomorphisms f of \mathcal{B} in X and the class of all measurable (X) functions. By definition (v)

$$(X) \int \varphi d\mu = (X) \int f d\mu,$$

where $f = \varphi^{-1}$. With respect to the correspondence (vii) the definition (v) is in fact a generalization of the definition of the integral in an abstract space.

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¹⁷⁾ See Saks [7], p. 28.

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ON AN UNSOLVED PROBLEM
FROM THE THEORY OF BOOLEAN ALGEBRAS

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Let X and I be respectively a σ -field¹⁾ and a σ -ideal of subsets of a set \mathcal{X} . It is well known that the quotient algebra X/I is σ -complete. In some cases X/I is further a complete²⁾ Boolean algebra. The latter is true, for instance, in two following cases, where:

(a) X is a σ -field on which an enumerably additive finite measure μ is defined, and I is the σ -ideal of all sets of measure zero³⁾;

(b) X is the σ -field of all subsets of a topological space⁴⁾ \mathcal{X} which possess the property of Baire⁵⁾ (or: X is the σ -field of all Borel subsets⁶⁾ of \mathcal{X} , and I is the σ -ideal of all subsets of the first category in \mathcal{X}).

Another kind of σ -field which is often considered beside the fields of measurable or Borel sets is the field $S(\mathcal{X})$ of all subsets of an abstract set \mathcal{X} . If I is a *principal* ideal, i. e. if I is formed of all subsets of a set $X \subset \mathcal{X}$, then obviously $S(\mathcal{X})/I = S(\mathcal{X} - X)$ is complete.

¹⁾ Terminology and notation are in this paper the same as in my paper *The integral in a Boolean algebra*, this fascicle, p. 20-21.

²⁾ A Boolean algebra A is called *complete*, if for every class $A_0 \subset A$ there exists the least element containing all elements $A \in A_0$.

³⁾ More generally: let I be a σ -ideal of a σ -field X ; if every class of disjoint sets $X \in X - I$ is enumerable, X/I is complete.

⁴⁾ A space is called *topological*, if it fulfils the four well-known axioms of Kuratowski. See e. g. P. Alexandroff und H. Hopf, *Topologie*, Berlin, 1935, p. 37.

⁵⁾ A subset X of a topological space possesses the *property of Baire* if it can be represented in the form $X = G + P - R$, where G is open, and P and R are of the first category. See C. Kuratowski, *Topologie I*, Monografie Matematyczne, Warszawa-Lwów 1933, p. 49.

⁶⁾ If X_1 is the field of all subsets with the property of Baire, X_2 is the field of Borel sets, and I is the ideal of sets of the first category, then the algebras X_1/I and X_2/I are isomorphic.