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Since the property (W) is preserved in the passage to the limit, and since the functional ||x|| does not have the property (W) in any ball, we infer that ||x|| is not a limit of polynomials in any ball.

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Reçu par la Rédaction le 13. 9. 1956

Some properties of the norm in F-spaces

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We deal in this paper with the properties of the norm in F-spaces¹). In section 2 we give a construction of a norm equivalent to the basic norm and having very desirable properties. In sections 3 and 4 we give the characterizations of the spaces having some peculiar properties.

1. Let X be an F^* -space and let $||x||_1$ and $||x||_2$ be two norms defined on X.

DEFINITION 1. The norms $||x||_1$ and $||x||_2$ are said to be *equivalent* (in symbols $||x||_1 \sim ||x||_2$) if for every sequence $(x_n) \subset X$ the condition

$$\lim_n \|x_n\|_1 = 0$$

is equivalent to

$$\lim_{n}||x_n||_2=0.$$

DEFINITION 2. The norm ||x|| is called monotone (strictly monotone), concave, of class C_k , of class C_∞ , or analytic if for every $x \in X$ the function $f_x(t) = ||tx||$ is for t > 0 monotone (strictly monotone), concave, k times differentiable, infinitely differentiable or analytic respectively. A norm having all these properties except analycity will be said to have the property W_1 .

DEFINITION 3. The norm ||x|| is called unbounded (= has the property W_2) if the set of values of the functional ||x|| is unbounded for $x \in X$. Let (∂_n) be a sequence of positive numbers such that

$$\lim_n \vartheta_n = \infty.$$

DEFINITION 4. The norm ||x|| is said to have the rate of growth (ϑ_n) if

$$\limsup_n \vartheta_n \left\| \frac{x}{n} \right\| < \infty \quad \text{ for every } \quad x \in X.$$

¹⁾ Concerning the definition and basic properties of the F*-spaces see [1] and [6].



DEFINITION 5. The norm is said to have the property W_3 if it has a rate of growth.

2. In this section we shall prove the following

Theorem 1. In every F^* -space with the norm ||x|| there exists an equivalent norm having the property W_1^2).

LEMMA 1. In every F*-space there exists a concave norm.

Proof. From the continuity of multiplication by scalars it follows that the functional

$$||x||^* = \sup_{t \le 1} ||tx||$$

is a monotone norm equivalent to the norm ||x||.

Let us write

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(2)
$$||x||^{\bullet \bullet} = \sup_{\substack{n \ \alpha_1 \geqslant 0, \alpha_2 \geqslant 0, \dots, \alpha_n \geqslant 0 \\ \alpha_1 + \alpha_2 + \dots + \alpha_n = n}} \frac{1}{n} \sum_{i=1}^n ||\alpha_i x||^{\bullet}.$$

The formula (2) defines well the functional $||x||^{\bullet\bullet}$. Indeed, by the triangle-inequality it follows that $||kx||^{\bullet} \leq k||x||^{\bullet}$ for k = 1, 2, ..., whence by the monotonity of the norm $||x||^{\bullet}$ it follows for $a \geq 0$ that

$$||ax||^* \leq (a+1)||x||^*$$

which implies for $a_1 + a_2 + \ldots + a_n = n$, $a_i \ge 0$, $i = 1, 2, \ldots, n$,

$$\frac{1}{n} \sum_{i=1}^{n} \|a_i x_i\|^* \leqslant 2 \|x\|^*.$$

Consequently, by (2) we get

(3)
$$||x||^* \leqslant ||x||^{**} \leqslant 2||x||^*$$
.

By (2) the functional $\|x\|^{\bullet\bullet}$ satisfies the triangle inequality and by (3) we infer that $\|x\|^{\bullet\bullet} = 0$ implies $x = O^3$). Hence the functional $\|x\|^{\bullet\bullet}$ is a norm; from (3) it immediately follows that $\|x\|^{\bullet} \sim \|x\|^{\bullet\bullet}$. It remains to prove that the norm $\|x\|^{\bullet\bullet}$ is concave, *i.e.* that $\lambda \ge 0$, $\mu \ge 0$ implies

$$\left\|\lambda x\right\|^{\bullet\bullet} + \left\|\mu x\right\|^{\bullet\bullet} \leqslant 2 \left\|\frac{\lambda + \mu}{2} x\right\|^{\bullet\bullet}.$$

By the definition of the norm $||x||^{\bullet\bullet}$ we can choose, given any $\varepsilon > 0$, a positive integer n and positive numbers $\alpha_1, \alpha_2, \ldots, \alpha_n$ and $\beta_1, \beta_2, \ldots, \beta_n$ so that $\sum \alpha_i = \sum \beta_i = n$ and

(5)
$$\|\lambda x\|^* \leqslant \frac{1}{n} \sum_{i=1}^n \|a_i x\|^* + \varepsilon, \quad \|\mu x\|^* \leqslant \frac{1}{n} \sum_{i=1}^n \|\beta_i x\|^* + \varepsilon.$$

To see this let us observe that if the positive numbers $\bar{a}_1, \bar{a}_2, \ldots, \bar{a}_r, \bar{\beta}_1, \bar{\beta}_2, \ldots, \bar{\beta}_p$,

$$\sum_{i=1}^r \overline{a}_i = r, \quad \sum_{j=1}^p \beta_j = p$$

are chosen so that

$$||\lambda x||^{**} \leqslant \frac{1}{r} \sum_{i=1}^{r} ||a_i x||^* + \varepsilon, \quad ||\mu x||^* = \frac{1}{p} \sum_{i=1}^{p} ||\beta_i x||^* + \varepsilon,$$

then it is sufficient to set $n=p\cdot r$ and $a_{jp+i}=\overline{a}_i,\,\beta_{ir+j}=\overline{\beta}_j$ for $i=1,\,2,\,\ldots,\,r,\,j=1,\,2,\,\ldots,\,p$.

Let us write for $i = 1, 2, \ldots, n$

(6)
$$\gamma_{i} = \frac{2\lambda}{\lambda + \mu} \alpha_{i}, \quad \gamma_{n+i} = \frac{2\mu}{\lambda + \mu} \beta_{i}.$$

We have $\gamma_j \geqslant 0$ for j = 1, 2, ..., n, and

$$\sum_{j=1}^{2n} \gamma_j = 2n,$$

whence

$$\frac{1}{2n}\sum_{i=1}^{2n}\left\|\gamma_i\frac{\lambda+\mu}{2}x\right\|^*\leqslant \left\|\frac{\lambda+\mu}{2}x\right\|^{**}.$$

On the other hand, by (5) and (6),

$$\frac{1}{2n} \sum_{j=1}^{2n} \left\| \gamma_j \frac{\lambda + \mu}{2} x \right\|^* = \frac{1}{2n} \sum_{i=1}^{n} \|a_i \lambda x\|^* + \frac{1}{2n} \sum_{i=1}^{n} \|\beta_i \mu x\|^*$$
$$\geqslant \frac{1}{2} (\|\lambda x\|^{**} + \|\mu x\|^{**}) - \varepsilon.$$

This implies inequality (4), q. e. d.

Remark. The above construction of a concave norm is equivalent to the following construction:

Let us consider the functions $f_x(t) = ||tx||$. Let $f_x^{**}(t)$ be the smallest concave function such that $f_x^{**}(t) \ge f_x(t)$, then $||y||^{**} = f_y^{**}(1)$.

²) Eidelheit and Mazur [2] have proved that in every F-space there exists an equivalent strictly monotone norm.

³⁾ O denotes the neutral (zero) element of the space X.

Let $C^k_{(0,1)}$ be the space of the functions x=x(t) having the k-th derivative 4) continuous in the interval (0,1). The spaces $C^k_{(0,1)}$ are B_0 -spaces with the pseudonorms

(7)
$$||x||_a^i = \sup_{t \in \langle a, 1 \rangle} |x^{(i)}(t)|, \quad i = 0, 1, ..., k, \ 0 < a < 1 \ \left(x^{(i)}(t) = \frac{d^i x(t)}{dt^i}\right).$$

Let (ε_i) be a sequence of positive numbers such that

$$(8) \qquad \sum_{i=1}^{\infty} \varepsilon_i = 1.$$

Let us set for p = 1, 2, ..., q = p, p+1, p+2, ...,

$$(9) U_{p,q}(x) = \frac{1}{\varepsilon_p \varepsilon_{p+1} \dots \varepsilon_q} \int_{1-\varepsilon_p}^1 \dots \int_{1-\varepsilon_q}^1 x(ts_p \dots s_q) ds_q \dots ds_p.$$

LEMMA 2. The sequences $\{U_{p,q}\}$ have the following properties:

(a) For every $x \in C_{(0,1)}^k$ there exists

$$\lim_{x \to \infty} U_{p,q}(x^{(k)}) = U_{p,\infty}(x^{(k)}) \quad \text{for} \quad p = 1, 2, ..., k = 0, 1, 2, ...$$

- (β) $U_{p,q}(x) \in C_{0,1}^{q-p+1}$ (q=p, p+1,...).
- (Y) The operation $U_{1,\infty}$ is linear and maps the space $C_{(0,1)}$ into the space $C_{(0,1)}^{\infty}$. Proof. By (8) the infinite product

$$\prod_{i=1}^{\infty} (1 - \varepsilon_i)$$

is convergent and

$$\prod_{i=1}^{\infty} (1-\varepsilon_i) = \delta < 1.$$

Let $x \in C_{(0,1)}^k$, then by (7), (9) and the inequality

$$\int_{a}^{b} f(t) dt \leqslant (b - a) \sup_{t \in (a,b)} |f(t)|$$

we have

(10)
$$||U_{p,q}(x)||_a^i \leqslant ||x||_{a\delta}^i \quad \text{for} \quad i = 1, 2, \dots, k.$$

Let $q_2 > q_1$; then

$$\begin{split} & \|U_{p,q_1}(x) - U_{p,q_2}(x)\|_a^i = \|U_{p,q_1}(x - U_{q_1+1,q_2}(x))\|_a^i \leqslant \|x - U_{q_1+1,q_2}(x)\|_{a\delta} \\ & = \sup_{t \in \langle a\delta, 1 \rangle} \frac{1}{\epsilon_{q_1+1} \ldots \epsilon_{q_2}} \int_{1-\epsilon_{q_1}+1}^1 \ldots \int_{1-\epsilon_{q_2}}^1 |x^{(i)}(t) - x^{(i)}(t \cdot \epsilon_{q_1+1} \ldots \epsilon_{q_2})| \, ds_{q_2} \ldots \, ds_{q_1+1}; \end{split}$$

if $q_1, q_2 \rightarrow \infty$, then in virtue of the relation

$$\lim \prod_{j=q_1+1}^{j=q_2} (1-\varepsilon_j) = 1$$

and the continuity of the function $x^{(i)}(t)$ we infer that

$$|x^{(i)}(t)-x^{(i)}(t\cdot\varepsilon_{q_1+1}\ldots\varepsilon_{q_2})|\to 0$$

uniformly for $t \in \langle a\delta, 1 \rangle$, $1-\varepsilon_j \leqslant s_j \leqslant 1$, $j=q_1+1,\ldots,q_2$, whence from the completeness of the space $C_{(0,1)}^k$ we deduce that the sequences $\{U_{p,q}\}$ have the property (α) .

We shall prove the property (β) by induction with respect to the difference r=p-q. For r=0 the theorem follows from the identity (11) by the theorems on the differentiation of the integral of a continuous function

(11)
$$\int_{1-\varepsilon}^{1} x(t \cdot s) ds = \frac{1}{t} \int_{1-\varepsilon/t}^{t} x(u) du.$$

Suppose that the theorem is true for $r = r_0 - 1$, i. e. that

$$\frac{d^{\mathbf{r}_0+1}}{dt^{\mathbf{r}_0+1}} \frac{1}{\varepsilon_{p+1} \dots \varepsilon_{p+r_0+1}} \int \dots \int x(t \cdot s_{p+1} \dots s_{p+r_0+1}) d\varepsilon_{p+1} \dots ds_{p+r_0+1}$$

$$= \Phi(t) \in C_{(0,1)}.$$

Differentiating under the sign of the integral we get

$$\frac{d^{r_0+1}}{dt^{r_0+1}}U_{p,p+r_0+1}(x) = \frac{1}{\varepsilon_p} \int_{1-\varepsilon_p}^1 \varPhi(t \cdot s_p) \, ds_p \, \epsilon \, C^1_{(0,1)},$$

i. e. $U_{p,p+r_0+1} \in C_{(0,1)}^{r_0+2}$, q. e. d.

The property (γ) follows by the identity

$$U_{1,q}(x) = U_{p+1,q}(U_{1,p}(x)),$$

whence by the property (β) it follows that $U_{1,q}(x) \in C_{(0,1)}^{p+1}$ for $q \geqslant p$.

^{*)} By 0-times differentiable function we mean the continuous functions. We shall write $O_{\{0,1\}}$ instead of $O_{\{0,1\}}^0$.

By the property (a) we get for $p=1,2,\ldots$, passing to the limit as $q\to\infty$,

$$\lim_{q} U_{1,q}(x) = U_{1,\infty}(x) = \lim_{q} U_{p+1,q}(U_{1,p}(x)) = U_{p+1,\infty}(U_{1,p}(x)) \in C^{p+1}_{(0,1)},$$

whence $U_{1,\infty}(x) \in C_{(0,1)}$.

The linearity of the operation $U_{1,\infty}(x)$ follows in virtue of (10) from the inequality

$$||U_{1,\infty}(x)||_a^p = ||U_{p+1,\infty}(U_{1,p}(x))||_a^p \leqslant ||U_{1,p}(x)||_{ab}^p$$

and from the fact that the operation $U_{1,p}(x)$ maps linearly the space $C_{(0,1)}$ into the space $C_{(0,1)}^p$, $p=1,2,\ldots$, which may be proved by induction similarly to the property (β) .

Proof of Theorem 1. Let $||x||^{**}$ be a concave (and thus monotone) norm defined in Lemma 1. Let us set $|x| = U_{1,\infty}(||x||^{**})$.

By Lemma 2 and the definition of the sequence $\{U_{1,q}\}$ we see that the functional |x| is a convex norm of class C_{∞} . It remains to prove that $|x| \sim |x|^{**}$. We have for $q = 1, 2, \ldots$

$$\inf_{t\in \langle \delta,1\rangle}\left\|tx\right\|^{**}\leqslant U_{1,q}(\left\|x\right\|^{**})\leqslant \sup_{t\in \langle \delta,1\rangle}\left\|tx\right\|^{**}.$$

Passing to the limit we get

$$\inf_{t_{\theta} \langle \delta, 1 \rangle} ||tx|| \leqslant |x| = \sup_{t_{\theta} \langle \delta, 1 \rangle} ||tx||^{**}.$$

The norm $||x||^{**}$ being monotone, we see that

$$\inf_{t \in \langle \delta, 1 \rangle} ||tx||^{**} \leqslant ||\delta x||^{**};$$

on the other hand,

$$\sup_{t\in\langle\delta,1\rangle}\left\|tx\right\|^{**}=\left\|x\right\|^{**}.$$

Finally,

$$\|\delta x\|^{**} \leqslant |x| \leqslant \|x\|^{**},$$

which implies $|x| \sim ||x||^{**}$, q. e. d.

Remark. To obtain a strictly monotone norm it is sufficient to set

$$|x|^* = \int_0^1 |tx| \, dt.$$

We omit the easy proof based on the computation of

$$\frac{d}{ds}\int\limits_0^1|tsx|\,dt$$
.



Problem. Does there exist in every F^* -space a norm equivalent to the analytic norm?

3. In this section we characterize these F^* -spaces in which there exists a norm with the property W_2 .

THEOREM 2. The following condition is necessary and sufficient for the existence of an unbounded norm in an F^* -space:

(*) there exists a neighbourhood U such that for no positive integer

$$U^n = \underbrace{U \oplus U \oplus \ldots \oplus U}_{n \text{ times}} = X^5).$$

Proof. Necessity. Let us suppose that (*) is not satisfied and ||x|| has the property W_2 . Let $U_1,\ U_2,\ldots$ be a decreasing sequence of neighbourhoods such that

$$\bigcap_{n=1}^{\infty} U_n = \{\Theta\}.$$

We have

$$\sup_{x \in U_i} \|x\| = \infty \quad \text{ for } \quad i = 1, 2, \dots$$

Indeed, in the contrary case the identity $U_{\mathbf{t}}^{n_i} = X$ would imply for some n_i

$$\prod_{x \in X} \|x\| \leqslant n_i \sup_{x \in U_i} \|x\| < \infty$$

which is impossible. Therefore there exist for $i=1,2,\ldots$ elements $x_i \in U_i$ such that $||x_i||=1$; this, however, is impossible, for the sequence of neighbourhoods U_n is chosen so that

$$\lim_{i=\infty} x_i = 0,$$

q. e. d.

Sufficiency. The construction of the norm proceeds similarly to the proof of Theorem 4 in [5] (see also [3]) the only difference is that the hypothesis U(t) = E, t = 1, is to be replaced by $U^{(n)} = U^n$.

Remark 1. From the above construction it follows that if there exists a bounded neighbourhood of Θ , then there exists a bounded norm, *i. e.* the following condition is satisfied:

(the set
$$Z$$
 is bounded) $\equiv (\sup_{z \in Z} ||z|| < \infty)$.

⁵⁾ $A \oplus B = E\{x = a + b, \text{ where } a \in A, b \in B\}.$

Remark 2. In the proof of Theorem 2 only the fact that X is a metric connected Abelian group was used; thus Theorem 2 is true for metric connected Abelian groups (in this case the norm is understood as $\varrho(x,0)$ where $\varrho(x,y)$ is the distance in the group X).

Remark 3. If the space X fulfils the condition (*), then starting in the proof of Theorem 1 from the unbounded norm one can easily show that there exists in X a norm with the properties W_1 and W_2 .

Remark 4. If the space X has not the property (*), then no non-trivial linear functional (i. e. different from the functional $\varphi(x) \equiv 0$) exist in X.

Indeed, if there is a non-trivial linear functional in X, then the norm $\|x\|^* = \|x\| + |\varphi(x)|$ has the property W_2 and obviously $\|x\| \sim \|x\|^*$.

The example of the space L^p of the functions x = x(t) integrable in (0, 1) with the p-th power (with the norm

$$||x|| = \int_{0}^{1} |x(t)|^{p} dt, \quad 0$$

shows that the converse theorem is not true. Indeed, the norm L^p is unbounded, but no non-trivial linear functionals exist in L^p , 0 (see [4]).

It is easy to show that the space S of all measurable functions in (0, 1), with the norm

$$||x|| = \int_{0}^{1} \frac{|x(t)|}{1 + |x(t)|} dt,$$

has not the property (*), whence in S there are neither non-trivial linear functionals nor unbounded equivalent norms.

4. In this section we shall characterize those F-spaces in which there exists an equivalent norm having the property W_* .

THEOREM 3. There exists in an F-space X a norm having the property W_3 if and only if there exists a bounded 6) neighbourhood of Θ^7).

Proof. Sufficiency. Let U be a bounded neighbourohod. Let us write

$$r_n = \sup_{x \in \mathcal{X}} \left\| \frac{x}{n} \right\|.$$

The boundedness of the set U implies

$$\lim_{n} r_n = 0.$$

Obviously $r_n > 0$ for $n = 1, 2, \ldots$ If $\vartheta_n = 1/r_n$, then the sequence (ϑ_n) is a rate of growth of the norm $\|x\|$. Indeed, let $x \in X$ and let n_0 be the smallest positive integer such that $x/n_0 \in U$ (such integer exists, for $x/n \to \Theta$ and U is a neighbourhood of Θ). For $n = 1, 2, \ldots$ we have

$$\vartheta_n \left\| \frac{x}{n} \right\| \leqslant n_0 \vartheta_n \left\| \frac{x/n_0}{n} \right\| \leqslant n_0.$$

Necessity. We prove first the

LEMMA. The set Z is bounded if and only if

$$(**) \qquad \prod_{\epsilon>0} \sum_{\delta>0} \prod_{x \in Z} \|\delta x\| < \epsilon.$$

The necessity of the condition (**) is trivial, only the sufficiency must be proved. Let $\|x\|^*$ be a monotone norm equivalent to the norm $\|x\|$. Boundedness being an invariant property under isomorphisms, it is sufficient to show that the set Z is bounded under the norm $\|x\|^*$. Let $\varepsilon > 0$; since $\|x\| \sim \|x\|^*$, there exists an $\varepsilon_1 > 0$ such that $\|x\| < \varepsilon_1$ implies $\|x\|^* < \varepsilon$. By (**) there is a $\delta > 0$ such that $\|\delta x\| < \varepsilon_1$ for $x \in Z$, whence $\|\delta x\|^* < \varepsilon$.

The monotonity of the norm $\|x\|^*$ implies $\|\eta x\|^* < \varepsilon$ for $\eta < \delta$, whence the set Z is bounded, q, e, d.

Let the sequence (ϑ_n) be a rate of growth for the norm ||x||. Let us set for k = 1, 2, ...

$$Z_k = \bigcap_{n=1}^{\infty} E \left\{ \vartheta_n \left\| \frac{x}{n} \right\| \leqslant k \right\}.$$

These sets are closed and

$$\bigcup_{k=1}^{\infty} Z_k = X,$$

whence by Baire's theorem there is an index k_0 , an $\varepsilon>0$ and a point x_0 such that $\|x-x_0\|<\varepsilon$ implies $\vartheta_n\|x/n\|\leqslant k_0$ for $n=1,2,\ldots$ Thus for every $\|y\|<\varepsilon$ and $n=1,2,\ldots$

$$\left\| \vartheta_n \right\| \frac{y}{n} \right\| \leqslant \vartheta_n \left\| \frac{x_0 + y}{n} \right\| + \vartheta_n \left\| \frac{x_0}{n} \right\| \leqslant 2k_0,$$

whence $||y/n|| \leq 2k_0/\vartheta_n$.

⁾ The set Z is called bounded if $\prod_{\varepsilon>0}\sum_{\delta>0}\prod_{z\in Z}\prod_{\eta\leqslant\delta}\|\eta z\|\leqslant\varepsilon$.

[&]quot;) During the print of this paper it was proved that there exists in the space X a bounded neighbourhood if and only if there exists for some 0 an equivalent <math>p-homogeneous norm (i. e. the norm satisfying the condition $||tx|| = |t|^p ||x||$.



Since

$$\lim_{n=\infty} (2k_0/\vartheta_n) = 0,$$

the neighbourhood

$$U = \mathop{E}_{\mathbf{v}}\{||y|| < \varepsilon\}$$

satisfies the condition (**), i. e. is bounded.

COROLLARY. From the proof of Theorem 3 it follows directly that if in an F-space a norm has the property W_3 , then an equivalent norm has it also.

Remark 1. The above theorem is false in the case of the F^* -space. An example is provided by the space K of all the sequences $x=(\xi_n)$ almost all elements of which vanish, the norm being

$$||x|| = \sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|\xi_k|}{1 + |\xi_k|}.$$

It is easily verified that the sequence $\vartheta_n=n$ is a rate of growth for the norm $\|x\|$.

"Since K, being a B_0^* -space, is not a B^* -space (see [6]) there are not any bounded neighbourhoods in K.

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Reçu par la Rédaction le 13. 9. 1956

Spaces of continuous functions (II) (On multiplicative linear functionals over some Hausdorff classes)

b

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S. Mazur [5] has proved that with every bounded sequence $\{x_n\}$ a real number $\lim_n x_n$ can be associated in such a way that $\lim_n x_n$ is equal to the usual limit of a subsequence of $\{x_n\}$; consequently

(1)
$$\lim x_n \leqslant \lim x_n \leqslant \overline{\lim} x_n,$$

(2)
$$\operatorname{Lim}(ax_n + by_n) = a\operatorname{Lim} x_n + b\operatorname{Lim} y_n,$$

(3)
$$\operatorname{Lim}(x_n y_n) = \operatorname{Lim} x_n \cdot \operatorname{Lim} y_n.$$

In this note a construction of generalized limits for some classes of functions is given. This construction is non-effective, just as those of Mazur; it is based on the theorem of Kakutani on the representation of abstract (M)-spaces. It is easily seen that this limit can also be derived from the theorem of Tychonoff, but I think that the way which I have chosen leads to more consequences.

The generalization of the theorem of Mazur to the case of real-valued, bounded functions defined on (0,1) is trivial, e.g., we can put

$$\lim_{t \to t_0} x(t) = \lim_n x(t_n)$$

where Lim denotes an arbitrary limit of Mazur and $t_n \to t_0$. The functional "Limes" constructed in the Theorems 1, 1a, 1b and 2 satisfies also some additional conditions. It can be considered as a solution of the following problem: given a space of equivalence classes of functions how to assign in a reasonable way the value to every function at every point.

The second part of this paper contains some applications (the existence of certain multiplicative measures and a negative solution of two questions concerning the extension of linear functionals).

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