

Consequently,

$$|\langle \varphi_i, D^\alpha \psi \rangle - \langle \varphi_j, D^\alpha \psi \rangle| < \varepsilon \quad \text{for } i, j > i_\varepsilon.$$

Thus the sequence $(\langle \varphi_n, D^\alpha \psi \rangle)$ is convergent for every $\psi \in D_N$. Denoting $f^*(\psi) = \lim_{n \rightarrow \infty} \langle \varphi_n, D^\alpha \psi \rangle$, f^* is obviously linear, and continuity of f^* in D_N follows from the Hölder inequality

$$|f^*(\psi)| \leq 2L \|D^\alpha \psi\|_N \quad \text{for } \psi \in D_N.$$

We have still to show that if $f_m \in D'_M$, $f_m \xrightarrow{M} 0$, then $f_m \rightarrow 0$ in D'_M . Let $f_m = [D^\alpha \varphi_{m,n}]$, $\|\varphi_{m,n}\|_M \leq L_m$ and $\|\varphi_{m,n}\|_M \rightarrow 0$ as $m \rightarrow \infty$ uniformly with respect to n . Let B be a bounded set in D_N , i.e., for every β there is a $C_\beta > 0$ such that $\|D^\beta \psi\|_N \leq C_\beta$ for all $\psi \in B$. Taking $\varepsilon_m = \sup_n \|\varphi_{m,n}\|_M$ we then obtain

$$|f_m^*(\psi)| \leq 2 \|\varphi_{m,n}\|_M \|D^\alpha \psi\|_N \leq 2\varepsilon_m C_\alpha \rightarrow 0 \quad \text{as } m \rightarrow \infty$$

for $\psi \in B$, whence $f_m^* \rightarrow 0$ in D'_M .

Let us still remark that due to the linearity of the space D'_M , also distributions $f \in \tilde{D}'_M$ may be embedded in D'_M .

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On the range of purely atomic probability measures

by

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*Dedicated to Professor Jan Mikusiński
on his 70th birthday*

Abstract. An example is given of some purely atomic probability measure $P = (p_n | n \in N)$, with a range non-homeomorphic to the Cantor ternary discontinuum, such that $p_{n+1} < p_n$ for all positive integers n and the inequality $p_n > \sum_{i=n+1}^{\infty} p_i$ holds for infinitely many n .

It is well known that the range of non-atomic probability measures is the unit interval I . On the other hand, in the case of a purely atomic probability measure $P = (p_n | n \in N)$ with $p_{n+1} \leq p_n$ for each n belonging to the set N of all positive integers, the condition

$$0 < p_n \leq \sum_{i=n+1}^{\infty} p_i$$

is necessary and sufficient for the range of P to be the unit interval (e.g., see [1], p. 80). Jim Nymann has proved that if the above inequalities hold for almost all $n \in N$, the range of P is a finite union of some intervals. He has also proved that if

$$p_n > \sum_{i=n+1}^{\infty} p_i$$

for almost all $n \in N$, then the range of P is homeomorphic to the Cantor ternary discontinuum C and asked if the same holds under the weaker assumption that the last inequality is satisfied for infinitely many $n \in N$. The aim of this paper is to construct a counterexample.

Let $P = (p_n | n \in N)$ be a purely atomic probability measure with $p_{n+1} \leq p_n$ whenever $n \in N$. Let us extend the mapping $f: C \rightarrow I$ given by the formula

$$f(x) = \frac{1}{2} \sum_{n=1}^{\infty} x_n p_n,$$

where $x = (x_1, x_2, \dots)$ is the triadic expansion of x in which the digit 1 does not occur, to

$$F: I \rightarrow I$$

by linear interpolation on each of the components of $I \setminus C$. If A_n denotes the set obtained in the n th step of the geometrical construction of C , i.e.,

$$A_n = \bigcup_{d_i=0,2} \left\langle \sum_{i=1}^n \frac{d_i}{3^i}, \sum_{i=1}^n \frac{d_i}{3^i} + \frac{1}{3^n} \right\rangle,$$

then

$$\text{Rng } P = f(C) = F(C) = F(\bigcap A_n) = \bigcap F(A_n)$$

since F is continuous. The set $F(A_n)$ can be represented in the form

$$F(A_n) = \bigcup_{k \in K_n} \langle k, k+r_n \rangle,$$

where $K_n = \{k = \sum_{i=1}^n e_i p_i \mid e_i = 0, 1\}$ and $r_n = \sum_{i=n+1}^{\infty} p_i$, $r_0 = 1$. Let us put

$$p_{5l-m} = (m+3) 2^{l-1} / 3^{5l},$$

where $m = 0, 1, 2, 3, 4$; $l = 1, 2, \dots$, and record the following definition:

An interval $J \subset I$ is ε -approximated by a set $K \subset I$ if $\forall x \in J \exists k \in K: 0 \leq x - k \leq \varepsilon$.

Let $\varepsilon_n = \frac{1}{2} r_{5n}$ and $a_n = \frac{1}{9} \sum_{i=0}^{n-1} r_{5i}$. We shall show that:

(i) The interval $\langle k + \frac{2}{9} \varepsilon_n, k + \frac{11}{9} \varepsilon_n \rangle$ for each $k \in K_{5n}$ is ε_{n+1} -approximated by K_{5n+5} ;

(ii) The interval $\langle a_n, \frac{1}{2} \rangle$ is ε_n -approximated by K_{5n} .

Proof. Since

$$r_{5n} = \frac{1}{2} \sum_{m=0}^4 \sum_{i=n+1}^{\infty} (m+3) \left(\frac{2}{27}\right)^i = \left(\frac{2}{27}\right)^n,$$

every element k of K_{5n+5} is of the form

$$(1) \quad k = k' + \varepsilon_{n+1} \sum_{m=0}^4 e_m (m+3)$$

where $k' \in K_{5n}$ and $e_m = 0$ or 1. But

$$\left\{ \sum_{m=0}^4 e_m (m+3) \mid m = 0, \dots, 4 \right\} = \{0, 3, 4, \dots, 21, 22, 25\},$$

and so (1) implies ε_{n+1} -approximation of the interval

$$\langle k' + 3\varepsilon_{n+1}, k' + 22\varepsilon_{n+1} \rangle$$

by K_{5n+5} . Now, it suffices to note that

$$3\varepsilon_{n+1} = \frac{2}{9} \varepsilon_n < \frac{11}{9} \varepsilon_n < 22\varepsilon_{n+1},$$

and assertion (i) is proved.

Similarly, it can be shown that $\langle \frac{1}{9}, \frac{22}{27} \rangle$ is $\frac{1}{27}$ -approximated by K_5 , i.e., assertion (ii) is true for $n = 1$. Suppose that (ii) holds for some n and let $x \in \langle a_{n+1}, \frac{1}{2} \rangle$. We have

$$x - \frac{1}{9} r_{5n} \in \langle a_n, \frac{1}{2} \rangle$$

and, by the induction hypothesis, there exists a $k(x) \in K_{5n}$ such that

$$x \in \langle k(x) + \frac{2}{9} \varepsilon_n, k(x) + \frac{11}{9} \varepsilon_n \rangle.$$

Therefore, the induction assertion follows from (i), which ends the proof of (ii).

The immediate consequence of (ii) is

$$(2) \quad \langle a_n, \frac{1}{2} \rangle \subset F(A_{5n}).$$

Letting $n \rightarrow \infty$ in (2), we get

$$\langle \frac{3}{25}, \frac{22}{25} \rangle \subset \text{Rng } P$$

using the symmetry argument. Since

$$p_{5n} = 3 \cdot 2^{n-1} / 27^n > 2 / 27^n = r_{5n}$$

for $n \in \mathbb{N}$, our counterexample is furnished.

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(1835,