

# Abstract Measure Theory

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# 1 Measure Algebras

## 1.1 Subject

### 1.1.1 Definition and Basic Property

**MeasureAlgebra** :: ?  $\sum A : \sigma\text{-DedekindComplete} . A \rightarrow \mathbb{R}_+$

$(A, \mu) : \text{MeasureAlgebra} \iff \forall a \in A . \mu(a) = 0 \iff a = 0 \ \&$

$$\& \forall a : \text{PairwiseDisjointElements}(\mathbb{N}, A) . \mu \left( \bigvee_{n=1}^{\infty} a_n \right) = \sum_{n=1}^{\infty} \mu(a_n)$$

**MeasureMonotonicity** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall a, b \in A . a \leq b \Rightarrow \mu(a) \leq \mu(b)$

**Proof** =

Write  $\mu(b) = \mu(a) + \mu(b \setminus a) \geq \mu(a)$ .

□

**MeasureStrictMonotonicity** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall a, b \in A . a > b \Rightarrow \mu(a) > \mu(b)$

**Proof** =

Definition of measure algebra implies that  $\mu(b \setminus a) > 0$ .

Write  $\mu(b) = \mu(a) + \mu(b \setminus a) > \mu(a)$ .

□

**MinkovskyIneq** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall a, b \in A . \mu(a \vee b) \leq \mu(a) + \mu(b)$

**Proof** =

Write  $\mu(a) + \mu(b) = \mu(a \setminus ab) + \mu(ab) + \mu(b \setminus ab) + \mu(ab) \geq \mu(a \setminus ab) + \mu(ab) + \mu(b \setminus ab) = \mu(a \vee b)$ .

□

**MonotonicSupremumAsLimit** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall a : \mathbb{N} \uparrow A . \mu \left( \bigvee_{n=1}^{\infty} a_n \right) = \lim_{n \rightarrow \infty} \mu(a_n)$

**Proof** =

Construct disjoint sequence  $b_n = a_n \setminus \bigvee_{k=1}^{n-1} a_k$ .

Then by construction  $\mu \left( \bigvee_{n=1}^{\infty} a_n \right) = \mu \left( \bigvee_{n=1}^{\infty} b_n \right) = \sum_{n=1}^{\infty} \mu(b_n) = \lim_{n \rightarrow \infty} \sum_{k=1}^n \mu(b_k) = \lim_{n \rightarrow \infty} \mu \left( \bigvee_{k=1}^n b_k \right) = \lim_{n \rightarrow \infty} \mu(a_n)$ .

□

**SupremumIneq** ::  $\forall(A, \mu) : \text{MeasureAlgebra} . \forall a : \mathbb{N} \rightarrow A . \mu \left( \bigvee_{n=1}^{\infty} a_n \right) \leq \sum_{n=1}^{\infty} \mu(a_n)$

**Proof** =

Construct increasing sequence  $b_n = \bigvee_{k=1}^n a_n$ .

Then by construction  $\mu \left( \bigvee_{n=1}^{\infty} a_n \right) = \mu \left( \bigvee_{n=1}^{\infty} b_n \right) = \lim_{n \rightarrow \infty} \mu(b_n) = \lim_{n \rightarrow \infty} \mu \left( \bigvee_{k=1}^n a_k \right) \leq \lim_{n \rightarrow \infty} \sum_{k=1}^n \mu(a_k) = \sum_{n=1}^{\infty} \mu(a_n)$ .

□

**MonotonicInfimumAsLimit** ::

$:: \forall(A, \mu) : \text{MeasureAlgebra} . \forall a : \mathbb{N} \downarrow A . \forall \aleph : \inf_{n \in \mathbb{N}} \mu(a_n) < \infty . \mu \left( \bigwedge_{n=1}^{\infty} a_n \right) = \lim_{n \rightarrow \infty} \mu(a_n)$

**Proof** =

Without loss of generality assume that  $\mu(a_1) < \infty$ .

Then construc the increasing sequence  $b_n = a_1 \setminus a_n$ .

Then  $\mu(a_1) - \mu \left( \bigwedge_{n=1}^{\infty} a_n \right) = \mu \left( a_1 \setminus \bigwedge_{n=1}^{\infty} a_n \right) = \mu \left( \bigvee_{n=1}^{\infty} a_1 \setminus a_n \right) = \mu \left( \bigvee_{n=1}^{\infty} b_n \right) = \lim_{n \rightarrow \infty} \mu(b_n) =$   
 $= \lim_{n \rightarrow \infty} \mu(a_1 \setminus a_n) = \lim_{n \rightarrow \infty} \mu(a_1) - \mu(a_n) = \mu(a_1) - \lim_{n \rightarrow \infty} \mu(a_n)$ .

So basic algebraic manipulations  $\mu \left( \bigwedge_{n=1}^{\infty} a_n \right) = \lim_{n \rightarrow \infty} \mu(a_n)$ .

□

**SupremumExistance** ::

$:: \forall(A, \mu) : \text{MeasureAlgebra} . \forall C : \text{UpwardsDirected}(A) . \forall \aleph : \sup_{c \in C} \mu(c) < \infty . \exists a \in A : a = \sup C$

**Proof** =

1 Assume  $\gamma = \sup_{c \in C} \mu(c)$ .

2 Then there exists a seurnce of  $a : \mathbb{N} \rightarrow C$  such that  $\mu(a_n) \geq \gamma - 2^{-n}$ .

3 As  $C$  is upwards closed, it is possible to find  $c : \mathbb{N} \rightarrow C$  such that  $c_{n+1} \geq a_n \vee c_n$ .

4 Then  $c$  is monotonic-nondecreasing and so it has  $\mu \left( \bigvee_{n=1}^{\infty} c_n \right) = \lim_{n \rightarrow \infty} \mu(c_n) = \gamma$ .

4.1 Note that  $\gamma \geq \mu(c_n) \geq \gamma - 2^{-n}$ .

5 let  $d = \bigvee_{n=1}^{\infty} c_n$ .

6  $d \geq f$  for every  $f \in C$ .

6.1 Assume this is false.

6.2 Then  $f \setminus d \neq 0$  and so  $\alpha = \mu(f \setminus d) > 0$ .

6.3 Then there exists  $n$  such that  $\gamma - \mu(c_n) < \alpha$ .

6.4 As  $C$  is upwards derected there is  $g \in C$  such that  $g \geq f \vee c_n$ .

6.5 But  $\mu(g) \geq \mu(f \vee c_n) = \mu(c_n) + \mu(f \setminus c_n) \geq \mu(c_n) + \mu(f \setminus d) > \gamma$  which is impossible.

7 If there is another  $f$  with the property (6), then  $d = \bigvee_{n=1}^{\infty} c_n \leq f$  as  $c_n \leq f$  for each  $n \in \mathbb{N}$ .

□

**UpperContinuity** ::

$$:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall C : \text{UpwardsDirected}(A) . \forall \mathbb{N} : \exists a \in A : a = \sup C . \sup_{c \in C} \mu(c) = \mu(\sup C)$$

**Proof** =

Case  $\sup_{c \in C} \mu(c) = \infty$  is trivial.

Finite case follows from the cconstruction in the previous theorem.

□

**DisjointUpperContinuity** ::

$$:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall C : \text{PairwiseDisjointElements}(A) . \forall \mathbb{N} : \exists a \in A : a = \sup C . \\ . \mu(\sup C) = \sum_{c \in C} \mu(c)$$

**Proof** =

Construct a new set  $D = \left\{ \bigvee_{n=1}^{\infty} c_k \mid c : \mathbb{N} \rightarrow C \right\}$ .

Then  $D$  is upwards directed and  $\sup C = \sup D$ .

$$\text{But this is evedent that } \mu(\sup D) = \sup_{d \in D} \mu(d) = \sup_{c: \mathbb{N} \rightarrow C} \mu\left(\bigvee_{n=1}^{\infty} c_n\right) = \sup_{n \in \mathbb{N}, c: \{1, \dots, n\} \rightarrow C} \sum_{k=1}^n \mu(c_k) = \sum_{c \in C} \mu(c).$$

□

**InfimumExistance** ::

$$:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall C : \text{DownwaedDirected}(A) . \forall \mathbb{N} : \inf_{c \in C} \mu(c) < \infty . \exists a \in A : a = \inf C$$

**Proof** =

1 There exists some  $a \in C$  such that  $\mu(a) < \infty$ .

2 Construct another set  $D = a \setminus C$ .

3 Then  $D$  is upwards directed and  $\sup_{d \in D} \mu(d) \leq \mu(a) < \infty$ .

4 So there is  $d = \sup d$ .

5 Define  $f = a \setminus d$ .

6  $f \leq c$  for any  $c \in C$  as  $a \setminus f \geq a \setminus c$ .

7 if some  $g$  has property (6) then  $a \setminus g \geq d$  and so  $g \leq f$ .

□

**LowerContinuity** ::

$$:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall C : \text{DownwardsDirected}(A) . \forall \mathbb{N} : \exists a \in A : a = \inf C . \\ . \forall \sqsupset : \inf_{c \in C} \mu(c) < \infty . \inf_{c \in C} \mu(c) = \mu(\inf C)$$

**Proof** =

Use the construction in the previous theorem.

□

### 1.1.2 Measure Algebras Generated by Measure Spaces

**measureAlgebra** :: MEAS  $\rightarrow$  MeasureAlgebra

$$\text{measureAlgebra}(X, \Sigma, \mu) = (A_\mu, \bar{\mu}) := \left( \frac{\Sigma}{\Sigma \cap \mathcal{N}_\mu}, [E] \mapsto \mu(E) \right)$$

This is obviously well defined as  $[E] = [F]$  iff  $\mu(E \triangle F) = 0$ .

**canonicalProjection** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . \sigma\text{-BOOL}(\Sigma, A_\mu)$

$$\text{canonicalProjection}(E) = \pi_\mu(E) := [E]$$

1 The algebraic properties are obvious as  $\Sigma \cap \mathcal{N}_\mu$  is an ideal.

2 In order to prove sigma-continuity assume  $E : \mathbb{N} \rightarrow \Sigma$ .

2.1 Let  $Z : \mathbb{N} \rightarrow \Sigma \cap \mathcal{N}_\mu$ .

$$2.2 \text{ Then } F_Z = \bigvee_{n=1}^{\infty} (E_n \triangle Z_n) = \left( \bigvee_{n=1}^{\infty} E_n \right) \triangle \left( \bigvee_{n=1}^{\infty} Z_n \right).$$

$$2.3 \text{ Note that } \mu \left( \bigvee_{n=1}^{\infty} Z_n \right) \leq \sum_{n=1}^{\infty} \mu(Z_n) = 0.$$

$$2.4 \text{ So } \bigvee_{n=1}^{\infty} Z_n \in \Sigma \cap \mathcal{N}_\mu \text{ as } \mu \geq 0.$$

$$2.5 \text{ Thus } [F_Z] = \left[ \bigcap_{n=1}^{\infty} E_n \right] \text{ for any selection of } Z.$$

$$2.6 \text{ This means that } \pi_\mu \left( \bigcap_{n=1}^{\infty} E_n \right) = \bigvee_{n=1}^{\infty} \pi_\mu(E_n).$$

□

**MeasureAlgebraMonotonicity** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . \forall T \subset_\sigma \Sigma . \pi_\mu(T) \subset_\sigma A_\mu$

**Proof** =

1 Clearly  $B = \pi_\mu(T) \subset A_\mu$ .

2 Also as  $T$  is  $\sigma$ -algebra and  $\pi - \mu$  is a  $\sigma$ -continuous homomorphism  $B$  is again.

□

**MeasureAlgebraInverseMonotonicity** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . \forall B \subset_\sigma A_\mu . \pi_\mu^{-1}(B) \subset_\sigma \Sigma$

**Proof** =

1 Clearly  $T = \pi_\mu^{-1}(B) \subset \Sigma$ .

2 Assume  $F$  is a set constructed by applying  $\sigma$ -algebra operations to sets  $E_1, E_2, \dots \in T$ .

3 Then  $\pi_\mu(F)$  can be constructed by applying same operations to  $\pi(E_1), \pi(E_2), \dots$

4 This implies that  $\pi_\mu(F) \in B$  and reciprocally  $F \in T$ .

5 Thus  $T$  is a  $\sigma$ -algebra.

□

### 1.1.3 Stone Representation Theorem

**StoneRepresentationTheorem** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \exists (X, \Sigma, \nu) \in \text{MEAS} . (A, \mu) = (A_\nu, \bar{\nu})$

**Proof** =

1 By Loomis-Sikorski representation there exists a set  $X$  with a sigma-algebra  $\Sigma$  and

sigma-ideal  $I$  such that  $\frac{\Sigma}{I} \cong_{\text{BOOL}} A$ .

2 Then there is a canonical projection  $\pi_I \in \text{BOOL}(\Sigma, A)$ .

3 Define  $\nu = \pi_I \mu$ .

4  $\nu$  is measure on  $\Sigma$ .

4.1  $\nu(\emptyset) = \mu(0) = 0$ .

4.2 Assume  $E$  is a disjoint sequence in  $\Sigma$ .

4.3 Then  $\pi_I(E_n)\pi_I(E_m) = \pi_I(E_n \cap E_m) = \pi_I(\emptyset) = 0$ , so  $\pi_I(E)$  is disjoint in  $A$ .

4.4 Thus,  $\nu\left(\bigcup_{n=1}^{\infty} E_n\right) = \pi_I \mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \mu\left(\bigvee_{n=1}^{\infty} \pi_I(E_n)\right) = \sum_{n=1}^{\infty} \pi_I \mu(E_n) = \sum_{n=1}^{\infty} \nu(E_n)$ .

5 Also by consytuction  $\mathcal{N}_\nu \cap \Sigma = I$ , so  $(A, \mu) = (A_\nu, \bar{\nu})$ .

□

**spaceOfStone** ::  $\text{MeasureAlgebra} \rightarrow \text{MEAS}$

**SpaceOfStone**  $(A, \mu) = (Z_A, \dot{\Sigma}_\mu, \dot{\mu}) := \text{StoneRepresentationTheorem}(A, \mu)$



### 1.1.4 Ideals

**PrincipleIdealRestriction** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall a \in A . \text{MeasureAlgebra}((a), \mu|_{(a)})$

**Proof** =

This is obvious.

□

**measureQuotient** ::

$:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall I : \text{Ideal}(A) . \forall [a] \in \frac{A}{I} . \exists \gamma \in \mathbb{R}_{++}^{\infty} . \gamma = \min\{\mu(b) | b \in A, \pi_I(b) = [a]\}$

**Proof** =

1  $\gamma = \inf\{\mu(b) | b \in A, \pi_I(b) = [a]\}$  exists as a set is bounded by below by 0.

2 If  $\gamma = \infty$  then the result is obvious.

3 Otherwise there is a decreasing sequence  $b : \mathbb{N} \rightarrow A$  such that  $\pi_I(b_n) = [a]$  for any  $n$  and  $\lim_{n \rightarrow \infty} \mu(b_n) = \gamma$ .

4 Then  $c = \bigwedge_{n=1}^{\infty} b_n$  is such that  $\mu(c) = \gamma$  and  $\pi_I(c) = a$ .

4.1 Clearly  $\pi_I\left(\bigwedge_{n=1}^{\infty} b_n\right) = \bigwedge_{n=1}^{\infty} \pi_I(b_n) = \bigwedge_{n=1}^{\infty} [a] = [a]$ .

5 So the infimum is attained.

□

**measureQuotient** ::  $\prod (A, \mu) : \text{MeasureAlgebra} . \prod I : \text{Ideal}(A) . \frac{A}{I} \rightarrow \mathbb{R}_{++}$

**measureQuotient** ( $a$ ) =  $\mu_I(a) := \min\{\mu(b) | b \in A, \pi_I(b) = a\}$

**finiteElementsIdeal** ::  $\prod (A, \mu) : \text{MeasureAlgebra} . \text{Ideal}(A)$

**finiteElementsIdeal** () =  $A^f := \{a \in A | \mu(a) < \infty\}$

**MeasureIdealQuotient** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall I : \text{Ideal}(A) . \text{MeasureAlgebra} \left( \frac{A}{I}, \mu_I \right)$

**Proof** =

1 Clearly  $\mu_I(0) = 0$ .

2 Assume that  $[a] \neq 0$ .

2.1 Then there exists  $b \in A$  such that  $\pi_I(a) = [a]$  and  $\mu(b) = \mu_I[a]$ .

2.2 As  $[a] \neq 0$ , then  $b \neq 0$ , and henceforth  $\mu(b) \neq 0$ .

2.3 Thus,  $\mu_I[a] \neq 0$ .

3 Assume  $[a] : \mathbb{N} \rightarrow \frac{A}{I}$  is disjoint.

3.1 It is possible to select representatives  $b_n$  for each  $[a_n]$  such that  $\mu(b_n) = \mu_I[a_n]$ .

3.2 Then  $b_n b_m \in I$  if  $n \neq m$ .

3.3 Construct a new sequence  $c_n = b_n + \sum_{k=1}^{n-1} b_n b_k$  is a disjoint representative sequence for  $[a_n]$ .

3.3.1 In fact  $c = b$ .

3.4  $\bigvee_{n=1}^{\infty} c_n$  is the minimal representative of  $\bigvee_{n=1}^{\infty} [a_n]$ .

3.4.1 Assume  $d$  is a representative for  $\bigvee_{n=1}^{\infty} a_n$ .

3.4.2 If  $\mu(d) < \mu \left( \bigvee_{n=1}^{\infty} c_n \right)$  then we may construct  $c_n \wedge d$  which is smaller then  $c$ .

3.4.3 But this is a contradiction.

3.5 So  $\mu_I \left( \bigvee_{n=1}^{\infty} [a_n] \right) = \mu \left( \bigvee_{n=1}^{\infty} c_n \right) = \sum_{n=1}^{\infty} \mu(c_n) = \sum_{n=1}^{\infty} \mu_I[a_n]$ .

□

### 1.1.5 Measure Properties

**ProbabilityAlgebra** :: ?MeasureAlgebra

$(A, \pi) : \text{ProbabilityAlgebra} \iff \pi(e) = 1$

**FiniteMeasureAlgebra** :: ?MeasureAlgebra

$(A, \mu) : \text{FiniteMeasureAlgebra} \iff \mu(e) < \infty$

**$\sigma$ -FiniteMeasureAlgebra** :: ?MeasureAlgebra

$(A, \mu) : \sigma\text{-FiniteMeasureAlgebra} \iff \exists a : \mathbb{N} \rightarrow A . \forall n \in \mathbb{N} . \mu(a_n) < \infty \ \& \ \bigvee_{n=1}^{\infty} a_n = e$

**SemifiniteMeasureAlgebra** :: ?MeasureAlgebra

$(A, \mu) : \text{SemifiniteMeasureAlgebra} \iff \forall a \in A . \mu(a) = \infty \Rightarrow \exists b \in A . b < a \ \& \ 0 < \mu(b) < \infty$

**LocalizableMeasureAlgebra** := OrderDedekindComplete & SemifiniteMeasureAlgebra : Type;

**ProbabilityConstruction** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . \text{Probability}(X, \Sigma, \mu) \iff \text{ProbabilityAlgebra}(A_\mu, \bar{\mu})$

**Proof** =

This is obvious.

□

**FiniteConstruction** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . \text{Finite}(X, \Sigma, \mu) \iff \text{FiniteMeasureAlgebra}(A_\mu, \bar{\mu})$

**Proof** =

This is obvious.

□

**SigmaFiniteConstruction** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . \sigma\text{-Finite}(X, \Sigma, \mu) \iff \sigma\text{-FiniteMeasureAlgebra}(A_\mu, \bar{\mu})$

**Proof** =

This is obvious.

□

**SemifiniteConstruction** ::

$\forall (X, \Sigma, \mu) \in \text{MEAS} . \text{Semifinite}(X, \Sigma, \mu) \iff \text{SemifiniteMeasureAlgebra}(A_\mu, \bar{\mu})$

**Proof** =

This is obvious.

□

**LocalizableConstruction** ::

$\forall (X, \Sigma, \mu) \in \text{MEAS} . \text{Localizable}(X, \Sigma, \mu) \iff \text{LocalizableMeasureAlgebra}(A_\mu, \bar{\mu})$

**Proof** =

This is obvious.

□

**AtomInConstruction** ::

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall E \in \Sigma . E \in \text{Atom}(X, \Sigma, \mu) \iff [E] \in \text{Atom}(A_\mu, \bar{\mu})$$

**Proof** =

This is obvious.

□

**AtomlessConstruction** ::

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall E \in \Sigma . E \in \text{Atomless}(X, \Sigma, \mu) \iff [E] \in \text{Atomless}(A_\mu, \bar{\mu})$$

**Proof** =

This is obvious.

□

**PurelyAtomicConstruction** ::

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall E \in \Sigma . E \in \text{PurelyAtomic}(X, \Sigma, \mu) \iff [E] \in \text{PurelyAtomic}(A_\mu, \bar{\mu})$$

**Proof** =

This is obvious.

□

**FinitenessPropertiesIerarchy** ::

$$\begin{aligned} &:: \forall (A, \mu) : \text{MeasureAlgebra} . \text{PobabilityAlgebra}(A, \mu) \Rightarrow \text{FiniteMeasureAlgebra}(A, \mu) \Rightarrow \\ &\Rightarrow \sigma\text{-FiniteMeasureAlgebra}(A, \mu) \Rightarrow \text{LocalizableMeasureAlgebra}(A, \mu) \Rightarrow \text{Semifinite}(A, \mu) \end{aligned}$$

**Proof** =

1 Most implications here are obvious expect the one deriving Localizability from  $\sigma$ -finiteness.

2 So assume that  $(A, \mu)$  is  $\sigma$ -finite .

2.1 Then the corresponding Stone space  $(ZA, \Sigma_\mu, \bar{\mu})$  is  $\sigma$ -finite.

2.2 But then  $(ZA, \Sigma_\mu, \bar{\mu})$  is localizable .

2.3 So  $(A, \mu)$  is also localizable.

□

**MeasureAlgebraOfCompletion** ::  $\forall (X, \Sigma, \mu) \in \text{MEAS} . A_\mu \cong_{\text{BOOL}} A_{\hat{\mu}}$

**Proof** =

This is basically follows from definitions.

□

**MeasureAlgebraOfLocallyDeterminedCompletion** ::

$$\begin{aligned} &:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \exists A_\mu \xrightarrow{\phi} A_{\bar{\mu}} : \text{BOOL} . \forall a \in A_{\bar{\mu}} . \hat{\mu}(a) < \infty \Rightarrow \exists b \in A_\mu . \phi(b) = a \ \& \\ &\ \& \forall b \in A_\mu . \hat{\mu}(b) < \infty \Rightarrow \hat{\mu}(\phi(b)) = \hat{\mu}(b) \end{aligned}$$

**Proof** =

...

□

**localDeterminationMorphism** ::  $\prod (X, \Sigma, \mu) \in \text{MEAS} . \text{BOOL}(A_\mu, A_{\bar{\mu}})$

**localDeterminationMorphism** () =  $\phi_\mu := \text{MeasureAlgebraOfLocallyDeterminedCompletion}$

**localDeterminationMorhismInjectivity** ::

$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \text{Semifinite}(X, \Sigma, \mu) \iff \text{Injective}(A_\mu, A_{\bar{\mu}}, \phi_\mu)$

**Proof** =

...

□

**localDeterminationMorhismBijectivity** ::

$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \text{Localizable}(X, \Sigma, \mu) \iff \text{Bijective}(A_\mu, A_{\bar{\mu}}, \phi_\mu)$

**Proof** =

...

□

**SemifinitenessCriterion** ::  $\forall (A, \mu) : \text{MeasureAlgebra} .$

$. \text{SemifiniteMeasureAlgebra}(A, \mu) \iff \exists P : \text{PartitionOfUnity}(A) . \forall p \in P . \mu(p) < \infty$

**Proof** =

1 ( $\Rightarrow$ ) assume first that  $(A, \mu)$  is semifinite.

1.1 Then  $A^f$  is order dense in  $A$ .

1.2 By order density theorem there is a desired partition of unity.

2 ( $\Leftarrow$ ) Let  $P$  be the partition of unity.

2.1 Assume  $a \in A$  is such that  $\mu(a) = \infty$ .

2.2 Then there exists  $p \in P$  such that  $pa \neq 0$ .

2.3 Note that this means that  $\mu(pa) > 0$ .

2.4 Also it is clear that  $\mu(pa) \leq \mu(p) < \infty$ .

□

**SemifiniteneSupElementExpression** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra}(A, \mu) . \forall a \in A . a = \bigvee \{b \in A : b \leq a, \mu(b) < \infty\}$

**Proof** =

This follows from the previous theorem.

□

**SemifiniteneSupMeasureComputation** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra}(A, \mu) . \forall a \in A . \mu(a) = \bigvee \{\mu(b) \in A : b \leq a, \mu(b) < \infty\}$

**Proof** =

This follows from the previous theorem.

□

### 1.1.6 Connections with other Boolean Properties

**SemifiniteIsWeaklyDistributive** ::

::  $\forall (A, \mu) : \text{SemifiniteMeasureAlgebra}(A, \mu) . (\sigma, \infty)\text{-WeaklyDistributive}(A, \mu)$

**Proof** =

- 1 Assume  $X : \mathbb{N} \rightarrow 2^A$  is a sequence of downwards selected sets with  $\inf X_n = 0$  for every  $n \in \mathbb{N}$ .
  - 2 Let  $C = \{a \in A : \forall n \in \mathbb{N} . \exists x \in X_n . a \geq x\}$ .
  - 3 Assume  $d \in A$  is such that  $d \neq 0$ .
  - 4 Then there is an element  $d' \leq d$  such that  $0 < \mu(d') < \mu(d)$ .
  - 5  $\inf_{x \in X} d'x = 0$  for each  $n \in \mathbb{N}$ .
  - 6 Select a sequence  $x : \prod_{n=1}^{\infty} X_n$  such that  $\mu(d'x_n) \leq 2^{-n-2}\mu(d')$ .
  - 7 Define  $c = \sup_{n=1}^{\infty} a_n \in C$ .
  - 8 Then  $\mu(d'c) \leq \sum_{n=0}^{\infty} \mu(cx_n) < \mu(d')$ .
  - 9 This means that  $d \not\leq c$ .
  - 10 And as  $d$  was arbitrary  $\inf C = 0$ .
- 

**SemifiniteIffCCC** ::  $\forall (A, \mu) : \text{SemifiniteMeasureAlgebra}(A, \mu) .$

$. \sigma\text{-FiniteMeasureAlgebra}(A, \mu) \iff \text{WithCountableChainCondition}(A)$

**Proof** =

- 1 ( $\Leftarrow$ ) assume that  $A$  has ccc.
  - 1.1 Then there is a partition of unity  $P$  in  $A$  consisting of finite elements as  $A$  is semifinite.
  - 1.2 But as  $A$  has ccc  $P$  must be atmost countable.
  - 1.3 This proves that  $A$  is  $\sigma$ -finite.
  - 2 ( $\Rightarrow$ ) assume that  $(A, \mu)$  is  $\sigma$ -finite .
  - 2.1 Then there exists a countable partition of unity  $P$  of  $A$  with finite elements.
  - 2.2 If  $A$  is not ccc, then there exists an uncountable refinement  $Q$  of  $A$  with finite elements.
  - 2.3 Then by pigeonhole principle there exists  $p \in P$ 
    - such that set  $Q' = \{q \in Q : q \subset p\}$  such that  $Q'$  is uncountable.
  - 2.4 as for  $\mu(q) > 0$  for any  $q \in Q'$  by pigeonhole principle there exists some  $n \in \mathbb{Z}$ 
    - such that there are an infinite number of  $q \in Q'$  with  $\mu(q) \in [2^{-n-1}, 2^{-n}]$ .
  - 2.5 So  $\mu(p) \geq \sum_{q \in Q'} \mu(q) = \infty$ , but this is a contradiction.
-

**SemifiniteIffProbabilityRenormalizationExists** ::

$$\begin{aligned} &:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra}(A, \mu) . A \neq \{0\} \Rightarrow \\ &\Rightarrow \exists \pi : A \rightarrow \mathbb{R}_+^\infty . \text{ProbabilityAlgebra}(A, \pi) \end{aligned}$$

**Proof** =

1 Corresponding Stone space is  $\sigma$ -finite.

2 So there exists a proper renormalization of  $\bar{\mu}$  to a probability  $\pi$  with the same sets of measure zero.

3 Then the measure algebra of  $(ZA, \pi)$  is a probability algebra and  $A_\pi \cong_{\text{BOOL}} A$ .

□

### 1.1.7 Subspace Measures and Indefinite Integrals

**MeasurableEnvelopePrincipleIdealIsomorphism ::**

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall Y \subset X . \forall E : \text{MeasurableEnvelope}(X, \Sigma, \mu, Y) . (A_{\mu|Y}, \widehat{\mu|Y}) \cong_{\text{MA}} \left( ([E]), \hat{\mu}|_{([E])} \right)$$

**Proof =**

This result is technically convoluted but actually is pretty intuitive.

□

**PrincipleIdealIsomorphism ::**

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall E \in \Sigma . (A_{\mu|E}, \widehat{\mu|E}) \cong_{\text{MA}} \left( ([E]), \hat{\mu}|_{([E])} \right)$$

**Proof =**

A straightforward application of a previous theorem.

□

**ThickEquivalence ::**

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall Y : \text{Thick}(X, \Sigma, \mu) . (A_{\mu|Y}, \widehat{\mu|Y}) \cong_{\text{MA}} (X, \hat{\mu})$$

**Proof =**

A straightforward application of a previous theorem.

□

**IndefiniteIntegralPrincipleIdealIsomorphism ::**

$$:: \forall (X, \Sigma, \mu) \in \text{MEAS} . \forall f \in \mathcal{I}_+(X, \Sigma, \mu) . \exists E \in \Sigma . A_{f \, d\mu} \cong_{\text{BOOL}} ([E])$$

**Proof =**

We may assume that  $\text{supp } f$  has a measurable envelope  $E$ .

Then the result is obvious as  $\mathcal{N}_\mu \subset \mathcal{N}_{f \, d\mu}$ .

□



### 1.1.8 Simple Products

`simpleProduct` ::  $\prod_{I \in \text{SET}} (I \rightarrow \text{MeasureAlgebra}) \rightarrow \text{MeasureAlgebra}$

$$\text{simpleProduct}(A, \mu) = \prod_{i \in I} (A_i, \mu_i) := \left( \prod_{i \in I} A_i, \sum_{i \in I} \mu_i \right)$$

Obviously  $\sum_{i \in I} \mu_i(0) = \sum_{i \in I} 0 = 0$ .

Also assume  $a : \mathbb{N} \rightarrow \prod_{i \in I} A_i$  is disjoint.

$$\text{Then } \sum_{i \in I} \mu_i \left( \bigvee_{n=1}^{\infty} a_n \right) = \sum_{i \in I} \sum_{n=1}^{\infty} \mu_i(a_{n,i}) = \sum_{n=1}^{\infty} \sum_{i \in I} \mu_i(a_{n,i}) = \sum_{n=1}^{\infty} \sum_{i \in I} \mu_i(a_n).$$

□

`PrincipleIdealsInMeasureAlgebras` ::

$$:: \forall I \in \text{SET} . \forall (A, \mu) : I \rightarrow \text{MeasureAlgebra} . (A_i, \mu_i) \cong_{\text{MA}} \left( (e_i), \left( \sum_{i \in I} \mu_i \right)_{|(e_i)} \right)$$

`Proof` =

This is pretty obvious.

□

`SimpleProductCoproductCorrespondance` ::

$$:: \forall I \in \text{SET} . \forall (X, \Sigma, \mu) : I \rightarrow \text{MEAS} . \prod_{i \in I} (A_{\mu_i}, \hat{\mu}_i) \cong_{\text{measureAlgebra}} \coprod_{i \in I} (X_i, \Sigma_i, \mu_i)$$

`Proof` =

Obvious by Stone Theory.

□

`SimpleProductOfSemifinite` ::

$$:: \forall I \in \text{SET} . \forall (A, \mu) : I \rightarrow \text{SemifiniteMeasureAlgebra} . \text{SemifiniteMeasureAlgebra} \left( \prod_{i \in I} (A, \mu) \right)$$

`Proof` =

Assume  $a$  has infinite measure in  $(A, \mu)$ .

Then there exists  $i \in I$  such that  $a_i \neq 0$ .

As  $(A_i, \mu_i)$  is semifinite there is  $b \leq a_i$  such that  $0 < \mu_i(b) < \infty$ .

Then  $be_i \leq a$  and  $0 < \sum_{j \in I} \mu_j(be_i) = \mu_i(b) < \infty$ .

□

**SimpleProductOfLocalizable ::**

$$:: \forall I \in \text{SET} . \forall (A, \mu) : I \rightarrow \text{LocalizableMeasureAlgebra} . \text{LocalizableMeasureAlgebra} \left( \prod_{i \in I} (A, \mu) \right)$$

**Proof =**

Let  $J$  be a set and  $a : J \rightarrow \prod_{i \in I} (A_i, \mu_i)$ .

Then  $\sup_{j \in J} a_j = (\sup_{j \in J} a_{j,i})_{i \in I}$ .

□

**PoUProductRepresentation ::**

$$:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall (e_n)_{n=1}^{\infty} : \text{PartitionOfUnity}(A) . (A, \mu) \cong_{\text{MA}} \prod_{n=1}^{\infty} ((e_n), \mu|_{(e_n)})$$

**Proof =**

This is pretty obvious.

□

**PoUProductRepresentation ::**

$$:: \forall (A, \mu) : \text{LocalizableMeasureAlgebra} . \exists I \in \text{SET} . \exists (B, \nu) : I \rightarrow \text{FiniteMeasureAlgebra} . \\ . (A, \mu) \cong_{\text{MA}} \prod_{i \in I} (B_i, \nu_i)$$

**Proof =**

It is possible to select a partition of unity  $P$  of  $A$  consisting of finite elements.

Then by previous theorem  $(A, \mu) \cong \prod_{p \in P} ((p), \mu|_{(p)})$ .

And each  $((p), \mu|_{(p)})$  are obviously finite.

□

**LocalizableMeasureAlgebrasHasLocallyDeterminedRepresentations ::**

$$:: \forall (A, \mu) : \text{LocalizableMeasureAlgebra} . \exists (X, \Sigma, \nu) : \text{LocallyDetermined} . (A, \mu) \cong_{\text{MA}} (A_\nu, \hat{\nu})$$

**Proof =**

Represent  $(A, \mu) \cong_{\text{MA}} \prod_{i \in I} (B_i, \nu_i)$ .

Then Stone's spaces  $\mathbb{Z} B_i$  correspond to finite measure spaces.

And Stone's space of product correspond to a disjoint union of  $\mathbb{Z} B_i$ .

But such spaces are trivially locally determined.

□

### 1.1.9 Strictly Localizable Spaces

**StrictlyLocalizableSpacePoU** ::  

$$:: \forall (X, \Sigma, \mu) : \text{StrictlyLocalizable} . \forall P : \text{PartitionOfUnity}(A_\mu) .$$

$$. \exists E : P \rightarrow \Sigma . \forall p \in P . [E_p] = p \ \& \ \text{Decomposition}(X, \Sigma, \mu, \text{Im } E)$$
  
**Proof** =  
...  
□

### 1.1.10 Subalgebras

**SubalgebraMeasureAlgebra** ::  $\forall(A, \mu) : \text{MeasureAlgebra} . \forall B \subset_{\sigma} A . \text{MeasureAlgebra}(B, \mu|_B)$

**Proof** =

This is obvious.

□

**SubalgebraFinifteMeasureAlgebra** ::

$:: \forall(A, \mu) : \text{FiniteMeasureAlgebra} . \forall B \subset_{\sigma} A . \text{FiniteMeasureAlgebra}(B, \mu|_B)$

**Proof** =

This is obvious.

□

**SigmaFiniteSubalgebraMeasureAlgebra** ::

$:: \forall(A, \mu) : \sigma\text{-FiniteMeasureAlgebra} . \forall B \subset_{\sigma} A .$

$. \text{SemifiniteMeasureAlgebra}(B, \mu|_B) \Rightarrow \sigma\text{-FiniteMeasureAlgebra}(B, \mu|_B)$

**Proof** =

1 The set  $B^f$  is order-dense in  $B$ .

2 But then  $B^f$  is also order-dense in  $A$ .

3 Select a finite-measured countable partition of unity  $P$  in  $A$ .

4 If  $B$  is not  $\sigma$ -finite, then there is a subordinate uncountable partition of unity  $Q$ .

5 Then there would exist a uncountable refinement of  $P$  subordinate to  $Q$ .

6 Then  $P$  must contain an infinite element, but this is imposible!.

7 So  $Q$  must be countable, and so  $(B, \mu|_B)$  must be countable.

□

**FinifteMeasureAlgebraBySubalgebra** ::

$:: \forall(A, \mu) : \text{MeasureAlgebra} . \forall B \subset_{\sigma} A . \text{FiniteMeasureAlgebra}(B, \mu|_B) \Rightarrow \text{FiniteMeasureAlgebra}(A, \mu)$

**Proof** =

This is obvious.

□

**ProbabilityAlgebraBySubalgebra** ::

$:: \forall(A, \mu) : \text{MeasureAlgebra} . \forall B \subset_{\sigma} A .$

$. \text{ProbabilityAlgebra}(B, \mu|_B) \Rightarrow \text{ProbabilityAlgebra}(A, \mu)$

**Proof** =

This is obvious.

□

$\text{SigmaFiniteAlgebraBySubalgebra} ::$   
 $:: \forall (A, \mu) : \text{MeasureAlgebra} . \forall B \subset_\sigma A .$   
 $. \sigma\text{-Finite}(B, \mu|_B) \Rightarrow \sigma\text{-Finite}(A, \mu)$   
 $\text{Proof} =$   
 This is obvious.  
 $\square$

### 1.1.11 Localization

**MeasureAlgebraCompletion** ::

$$\begin{aligned} &:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \exists ! \hat{\mu} : \tau(A) \rightarrow \mathbb{R}_{++}^{\infty} . \\ & . \hat{\mu}|_A = \mu \ \& \ \text{LocalizableMeasureAlgebra}(\tau(A), \hat{\mu}) \end{aligned}$$

**Proof** =

- 1 Define  $\hat{\mu}(t) = \sup\{\mu(a) \mid a \in A, a \leq t\}$ .
  - 2 As  $A$  is order dense in  $\tau(A)$ , it holds that  $\hat{\mu}(a) = 0 \iff a = 0$  for any  $a \in \tau(A)$ .
  - 3 If  $t : \mathbb{N} \rightarrow \tau(A)$  is disjoint then  $\hat{\mu}\left(\bigvee_{n=1}^{\infty} t_n\right) = \sum_{n=1}^{\infty} \hat{\mu}(t_n)$ .
  - 3.1 Write  $S = \{a \in A : \exists c : \mathbb{N} \rightarrow A . a = \lim_{n \rightarrow \infty} c_n \ \& \ c \leq t\}$ .
  - 3.2 Then there is  $s = \sup S \in \tau(A)$ .
  - 3.3 We write  $\hat{\mu}(s) = \sup_{c \leq t} \mu\left(\bigvee_{n=1}^{\infty} c_n\right) = \sup_{c \leq t} \sum_{n=1}^{\infty} \mu(c_n) = \sum_{n=1}^{\infty} \sup_{c \leq t_n} \mu(c) = \sum_{n=1}^{\infty} \hat{\mu}(t_n)$ .
  - 4 Obviously  $(\tau(A), \hat{\mu})$  is semifinite and order-complete, and hence Localizable.
- 

**localization** :: **SemifiniteMeasureAlgebra**  $\rightarrow$  **LocalizableMeasureAlgebra**

$$\text{localization}(A, \mu) = \left(\tau(A), \tau(\mu)\right) := \text{MeasureAlgebraCompletion}$$

**LocalizationFiniteEmbedding** ::

$$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \iota_{\tau}(A^f) = \tau^f(A)$$

**Proof** =

- 1 Assume  $t \in \tau(A)$  such that  $\hat{\mu}(t) < \infty$ .
  - 2 Note,  $\hat{\mu}(t) = \sup_{a \leq t} \mu(a)$ .
  - 3 So we may select an increasing  $a : \mathbb{N} \rightarrow A$  such that  $\lim_{n \rightarrow \infty} \mu(a_n) = \hat{\mu}(t)$ .
  - 4 Then  $b = \bigvee_{n=1}^{\infty} a_n \in A$  and  $\hat{\mu}(b) = \mu(b) = \hat{\mu}(t)$ .
  - 5 So  $\mu(t \setminus b) = 0$ , and so  $t = b \in A$  as clearly  $b < t$ .
-

### 1.1.12 Stone Spaces

**LocalizableMeasureAlgebraHasStrictlyLocalizableStoneSpace** ::

$:: \forall (A, \mu) : \text{LocalizableMeasureAlgebra} . \text{StrictlyLocalizable}(\mathbb{Z} A, \Sigma_\mu, \bar{\mu})$

**Proof** =

- 1 We already proved that  $\bar{\mu}$  is locally determined.
- 2 As  $(A, \mu)$  is semifinite there is a partition of unity  $P$  consisting of finite elements.
- 3 Use Stone representation  $S_A(P)$  to construct a corresponding set in  $\mathbb{Z} A$ .
- 4 Assume  $E \in \Sigma_\mu$  such that  $\bar{\mu}(E) > 0$ .
- 5 By definition of Stone's Space there is a clopen set  $F \in \mathbb{Z} A$  such that  $E \triangle F$  is meager.
- 6 And there is a Stone representation  $a \in A$  such that  $F = S_A(a)$ .
- 7 Then  $\mu(a) = \nu(S_A(a)) = \nu(E) > 0$ .
- 8 So, there exists  $p \in P$  such that  $ap \neq 0$ .
- 9 This means that  $\nu(E \cap S_A(p)) > 0$ .
- 10 As  $E$  was arbitrary this means that  $S_A(P)$  provides a strict localization for  $\bar{\mu}$ .

□

**MeagerSetsAreNowhereDense** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall M \in \mathbf{MGR}(\mathbb{Z} A) . \text{NowhereDense}(\mathbb{Z} A, M)$

**Proof** =

- 1 As it was shown  $A$  is  $(\sigma, \infty)$ -WeaklyDistributive boolean algebra.
- 2 And this is a property of  $(\sigma, \infty)$ -WeaklyDistributive boolean algebra.

□

**StoneSpaceMeasurableExpression** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall E \in \Sigma_\mu .$   
 $. \exists U : \text{Clopen}(\mathbb{Z} A) . \exists F : \text{NowhereDense}(\mathbb{Z} A) . E = U \cap F$

**Proof** =

- 1 This is clear from the previous theorem.

□

**StoneSpaceMeasureComputation** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall E \in \Sigma_\mu .$   
 $. \bar{\mu}(E) = \sup \left\{ \mu(U) \mid U : \text{Clopen}(\mathbb{Z} A), U \subset E \right\}$

**Proof** =

- 1 This is clear from the previous theorem.

□

**StoneSpaceCLDIsStrictlyLocalizable** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \text{StrictlyLocalizable}(\mathbb{Z} A, \bar{\Sigma}_\mu, \bar{\bar{\mu}})$

**Proof** =

...

□

**StoneSpaceCLDZeroSets** ::

$$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \mathcal{N}_{\bar{\mu}} = \mathcal{N}_{\bar{\mu}}$$

**Proof** =

...

□

**FiniteStoneSpaceMeasureComputation** ::

$$:: \forall (A, \mu) : \text{FiniteMeasureAlgebra} . \forall E \in \Sigma_{\mu} .$$

$$. \bar{\mu}(E) = \inf \left\{ \mu(U) \mid U : \text{Clopen}(Z A), E \subset U \right\}$$

**Proof** =

1 This is clear from the previous theorem.

□



### 1.1.13 Purely Infinite Elements

`purelyInfiniteElements` ::  $\prod (A, \mu) : \text{MeasureAlgebra} . \sigma\text{-Ideal}(A)$

`purelyInfiniteElements` () =  $I_\infty(\mu := \{a \in A : \forall b \in A . b \leq a \ \& \ \mu(b) < \infty \Rightarrow b = 0\})$

`semifiniteMeasure` ::  $\prod (A, \mu) : \text{MeasureAlgebra} . \frac{A}{I_\infty(\mu)} \rightarrow \mathbb{R}_+^\infty$

`semifiniteMeasure` ([a]) =  $\mu_{\text{sf}} := \sup\{\mu(b) | b \in A : b \leq a \ \& \ \mu(b) < \infty\}$

If [a] = [b], then  $a \triangle b \in I_\infty(\mu)$ .

So  $\mu_{\text{sf}}$  is well-defined.

`SemifiniteMeasureIsMeasure` ::

$:: \forall (A, \mu) : \text{MeasureAlgebra} . \text{SemifiniteMeasureAlgebra} \left( \frac{A}{I}, \mu_{\text{sf}} \right)$

**Proof** =

1 If  $\mu_{\text{sf}}[a] = 0$ , then clearly  $a \in I_\infty$ .

2 Assume  $[a] : \mathbb{N} \rightarrow A$  is disjoint.

2.1 Then  $a_n a_m \in I_\infty$  if  $n \neq m$ .

2.2 Select increasing  $b : \mathbb{N} \rightarrow A^f$  such that  $b_n \leq \bigvee_{k=1}^\infty a_k$  and  $\lim_{n \rightarrow \infty} \mu(b_n) = \mu_{\text{sf}} \left[ \bigvee_{k=1}^\infty a_k \right] = \mu_{\text{sf}} \bigvee_{k=1}^\infty [a_k]$ .

2.3 By (2.1) we may assert that  $a b_n$  is disjoint and then  $\bigvee_{k=1}^\infty a_k b_n = b_n$  for any  $n \in \mathbb{N}$ .

2.4 So  $\mu(b) = \sum_{k=1}^\infty \mu(a_k b_n)$ .

2.5 By taking limits and using monotonic convergence theorem

$$\sum_{k=1}^\infty \mu_{\text{sf}}[a_k] = \sum_{k=1}^\infty \lim_{n \rightarrow \infty} \mu(a_k b_n) = \lim_{n \rightarrow \infty} \mu(b_n) = \mu_{\text{sf}} \bigvee_{k=1}^\infty [a_k].$$

3 Clearly  $\mu_{\text{sf}}[a] < \mu(a)$ .

3.1 If  $\mu_{\text{sf}}[a] = \infty$ , then  $a \notin I_\infty$ .

3.2 So it is possible to select  $b \in A$  such that  $b \leq a$  and  $0 < \mu(b) \leq a$ .

3.3  $0 < \mu_{\text{sf}}[b] \leq \mu(b) < \infty$ .

3.4 This proves that  $\left( \frac{A}{I}, \mu_{\text{sf}} \right)$  is semifinite.

□

## 1.2 Topology

### 1.2.1 Subject

`measureAlgebraAsTopologicalSpace` :: `MeasureAlgebra` → `TOP`  
`measureAlgebraAsTopologicalSpace`  $((A, \mu)) = (A, \mu) :=$   
 $:= \left( A, \mathcal{W}(A^f \times A^f, \mathbb{R}, \Lambda a \in A^f . \Lambda b \in A^f . \Lambda c \in A . \mu(ac + ab)) \right)$

`measureAlgebraAsUniformlSpace` :: `MeasureAlgebra` → `UNI`  
`measureAlgebraAsUniformSpace`  $((A, \mu)) = (A, \mu) :=$   
 $:= \left( A, \mathcal{I}(A^f \times A^f, \mathbb{R}, \Lambda a \in A^f . \Lambda b \in A^f . \Lambda c \in A . \mu(ac \triangle ab)) \right)$

`metricOfFrechetNikodym` ::  $\prod (A, \mu) : \text{MeasureAlgebra} . \text{Metric}(A^f)$   
`metricOfFrechetNikodym`  $() = \rho_\mu := \Lambda a, b \in A^f . \mu(a \triangle b)$

`BooleanOperationsAreUniformlyContinuous` ::  
::  $\forall (A, \mu) : \text{MeasureAlgebra} . (*), (\setminus), (\vee), (\wedge) \in \text{UNI}(A \times A, A)$

`Proof` =

1 Let  $\circ$  stay for any binary operation above.

2 Select  $c, d \in A$ .

3 Then  $\mu(a(c \circ d) + b) \leq \mu(a(c \vee d) + b) \leq \mu(ac + d) + \mu(ad + b)$  .

4 So  $\mu$  is bounded by the sum of uniform functions and is uniformly continuous.

□

`FiniteElementsAreDense` ::

::  $\forall (A, \mu) : \text{MeasureAlgebra} . \text{Dense}(A, A^f)$

`Proof` =

1 Select  $c \in A$ .

2 Then  $c$  has a base of neighborhoods of form  $U = \{u \in A : \mu(au + ac) \leq r\}$  with  $a \in A^f, r \in \mathbb{R}_{++}$ .

3 But then  $ac \in U$  and  $ac \in A^f$ .

□

`FiniteMeasureAlgebraHasUniformlyContinuousMeasure` ::

$\forall (A, \mu) : \text{FiniteMeasureAlgebra} . \mu \in \text{UNI}(A, \mathbb{R}_{++})$

`Proof` =

This is pretty obvious as  $\mu = \rho_\mu(0, a)$ .

□

**FiniteMeasureAlgebraHasUniformlyContinuousMeasure** ::

$$\forall(A, \mu) : \text{FiniteMeasureAlgebra} . \mu \in \text{UNI}(A, \mathbb{R}_{++})$$

**Proof** =

This is pretty obvious as  $\mu = \rho_\mu(0, a)$ .

□

**SemifinitMeasureAlgebraHasLowerSemicontinuousMeasure** ::

$$\forall(A, \mu) : \text{SemifiniteMeasureAlgebra} . \mu \in \text{LowerSemicontinuous}(A, \mathbb{R}_{++}^\infty)$$

**Proof** =

1 Assume  $a \in A$  and  $\alpha \in \mathbb{R}_+$  such that  $\mu(a) > \alpha$ .

2 As  $A$  is semifinite there exists  $b \leq a$  such that  $\infty > \mu(b) > \alpha$ .

3 Assume  $c \in A$  is such that  $\mu(b + cb) < \mu(b) - \alpha$ .

4 Then  $\mu(c) \geq \mu(cb) = \mu(b) - \mu(b(a \setminus c)) = \mu(b) - \mu(b + cb) > \alpha$ .

□

**MeasureAlgebraHasUniformlyContinuousFinitisedMeasure** ::

$$\forall(A, \mu) : \text{MeasureAlgebra} . \forall a \in A^f . (\Lambda c \in A . \mu(ac)) \in \text{UNI}(A, \mathbb{R}_{++})$$

**Proof** =

This is similar to the case of finite measure space.

□

$$\text{finiteElementMetric} :: \prod A : \text{MeasureAlgebra} . A^f \rightarrow \text{Semimetric}(A)$$

$$\text{finiteElementMetric}(a) = \rho_a := \Lambda x, y \in A . \mu(ax + ay)$$

**MeasurAlgebraProductTopology** ::

$$:: \forall I \in \text{SET} . \forall(A, \mu) : I \rightarrow \text{MeasureAlgebra} . \prod_{i \in I} (A, \mu) =_{\text{TOP}} \left( \prod_{i \in I} A_i, \sum_{i \in I} \mu_i \right)$$

**Proof** =

...

□

## 1.2.2 Relations with an Order Structure

`upwardDirectedFilter` ::

$$:: \prod (A, \mu) : \text{MeasureAlgebra} . \text{NonEmpty} \ \& \ \text{UpwardsDirected}(A) \rightarrow \text{CauchyFilerbase}(A)$$

`upwardDirectedFilter`  $(D) = \mathcal{F}(\uparrow D) := \left\{ \{c \in D : d \leq c\} \mid d \in D \right\}$

1 Write  $F_d = \{c \in D : d \leq c\}$ .

2  $\mathcal{F}(\uparrow D)$  is a filter.

2.1 As  $D$  is non empty,  $\mathcal{F}(\uparrow D)$  is also non-empty.

2.2  $d \in F_d$ , so  $F_d \neq \emptyset$  and henceforth  $\emptyset \notin \mathcal{F}(\uparrow D)$ .

2.3 Assume  $F_d, F_f \in \mathcal{F}(\uparrow D)$  .

2.3.1 Then there is an element  $g \in D$  such that  $g \geq f \vee d$ .

2.3.2 Note, that  $F_g \subset F_d \cap F_f$  and  $F_g \in \mathcal{F}(\uparrow D)$  .

3  $\mathcal{F}(\uparrow D)$  is Cauchy.

3.1 Assume  $U$  is some measure connector for  $(A, \mu)$ .

3.2 then there is an element  $a \in A^f$  and  $r \in \mathbb{R}_{++}$  such that  $\{(f, g) \in A \times A : \mu(af + ag) < r\} \subset U$ .

3.3 The set  $\{\mu(ad) \mid d \in D\}$  is bounded by  $\mu(a)$ , so supremum is attained.

3.4 So there is  $f \in D$ , so  $\mu(ad) < \mu(af) + r/2$  for any  $d \in D$  .

3.5 Assume  $g, h \in F_f$  .

3.5 Then  $\mu(ag + ah) \leq \mu(ag \setminus af) + \mu(ah \setminus af) = (\mu(ag) - \mu(af)) + (\mu(ah) - \mu(af)) < r$ .

3.6 Thus,  $(g, h) \in U$  and  $F_f \times F_f \subset U$ .

□

`UpwardsDirectedSup` ::

$$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall D : \text{UpwardsDirected}(A) \rightarrow \text{CauchyFilerbase}(A) . \forall a \in A .$$
  

$$. a = \sup D \Rightarrow a = \lim \mathcal{F}(\uparrow D)$$

**Proof** =

1 Assume  $a = \sup D$ .

2 Assume  $U$  is an uniformity fo  $(A, \mu)$ .

3 then there is an element  $c \in A^f$  and  $r \in \mathbb{R}_{++}$  such that  $\{g \in A \times A : \mu(ca + cg) < r\} \subset U(a)$ .

4 Consider set  $M = \{\mu(cd) \mid d \in D\}$ .

5 Then  $\sup M = \mu(ca)$ .

6 So there is  $d \in D$  such that  $\mu(ca + cd) < r$ .

7 But  $d \leq f \leq a$  for any  $f \in F_d$ .

8 Thus  $\mu(cf + cd) < r$  and  $F_d \subset U(a)$ .

9 Thus,  $da = \lim \mathcal{F}(\uparrow D)$ .

□

**UpwardsDirectedLimit** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall D : \text{NonEmpty} \ \& \ \text{UpwardsDirected}(A) . \forall a \in A .$   
 $. a = \sup D \Rightarrow a \in \text{cl}_A D$

**Proof** =

...

□

**UpwardsDirectedFilterLimit** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall D : \text{NonEmpty} \ \& \ \text{UpwardsDirected}(A) . \forall a \in A .$   
 $. a = \lim \mathcal{F}(\uparrow D) \iff a = \sup D$

**Proof** =

1 ( $\Rightarrow$ )  $a = \lim \mathcal{F}(\uparrow D)$  .

1.1 Then for any connector  $U$  of  $(A, \mu)$  There is some  $F \in \mathcal{F}(\uparrow F)$  such that  $F \subset U(a)$ .

1.2 Assume  $d \in D$  .

1.3 Assume  $d \not\leq a$ .

1.4 Then there is  $f \in A$  such that  $f \leq d \setminus a$  and  $0 < \mu(f) < \infty$ .

1.5 Thus  $\mu(fh + fa) \geq \mu(f)$  for every  $h \in F_s$ .

1.6 But  $G \cap F_d \neq \emptyset$  for any  $G \in \mathcal{F}(\uparrow D)$  so this contradicts (1.1).

□

**lowerDirectedFilter** ::

$:: \prod (A, \mu) : \text{MeasureAlgebra} . \text{NonEmpty} \ \& \ \text{LowerDirected}(A) \rightarrow \text{CauchyFilerbase}(A)$

$\text{loweDirectedFilter}(D) = \mathcal{F}(\uparrow D) := \left\{ \{c \in D : d \geq c\} \mid d \in D \right\}$

**LowerDirectedInf** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall D : \text{NonEmpty} \ \& \ \text{LowerDirected}(A) . \forall a \in A .$   
 $. a = \inf D \Rightarrow a = \lim \mathcal{F}(\uparrow D)$

**Proof** =

By duality.

□

**UpwardsDirectedLimit** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall D : \text{NonEmpty} \ \& \ \text{LowerDirected}(A) . \forall a \in A .$   
 $. a = \inf D \Rightarrow a \in \text{cl}_A D$

**Proof** =

By duality.

□

**UpwardsDirectedFilterLimit** ::

$:: \forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall D : \text{NonEmpty} \ \& \ \text{LowerDirected}(A) . \forall a \in A .$   
 $. a = \lim \mathcal{F}(\uparrow D) \iff a = \inf D$

**Proof** =

By duality.

□

**ClosedSetsAreOrderClosed** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall F : \text{Closed}(A) . \text{OrderContinuous}(A, F)$

**Proof** =

Follows from previous theorems in this chapter.

□

**DenseSetsAreOrderDense** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \forall F : \text{Dense}(A) . \text{OrderDense}(A, F)$

**Proof** =

Follows from previous theorems in this chapter.

□

**ClosedRays** ::  $\forall (A, \mu) : \text{SemifiniteMeasureAlgebra} . \forall a \in A . \text{Closed}\left(A, \{c \in A : c \leq a\} \ \& \ \{c \in A : c \geq a\}\right)$

**Proof** =

1 Let  $F = \{c \in A : c \leq a\}$  .

2 Assume  $d \in F^c$ .

3 Then  $d \setminus a \neq 0$ .

4 As  $A$  is semifinite there is an  $g \in A^f$  such that  $g \leq d \setminus a$  and  $0 < \mu(g)$ .

5  $\rho_g(d, f) \geq \mu(g)$  fo any  $f \in F^c$ .

6 And this means that  $F^c$  and  $F$  is closed.

□

**SupremumConvergence** ::  $\forall A : \text{MeasureAlgebra} . \forall a : \mathbb{N} \uparrow A . \forall s \in A . s = \sup_{n=1} a_n \Rightarrow s = \lim_{n=1} a_n$

**Proof** =

This is obvious now.

□

**InfimumConvergence** ::  $\forall A : \text{MeasureAlgebra} . \forall a : \mathbb{N} \downarrow A . \forall s \in A . s = \inf_{n=1} a_n \Rightarrow s = \lim_{n=1} a_n$

**Proof** =

This is obvious now.

□

**SummableIncrements** ::  $\prod A : \text{MeasureAlgebra} . ?(\mathbb{N} \rightarrow A)$

$a : \text{SummableIncrements} \iff \forall n \in \mathbb{N} . \sum_{n=1}^{\infty} \mu(a_n + a_{n+1}) < \infty$

**SummableIncrementsLimSupLimInfEq** ::

$$:: \forall A : \text{MeasureAlgebra} . \forall a : \text{SummableIncrements}(A) . \inf_{n=1} \sup_{m=n} a_n = \sup_{n=1} \inf_{m=n} a_n$$

**Proof** =

$$1 \text{ Let } \alpha_n = \mu(a_n + a_{n+1}), \beta_n = \sum_{m=n}^{\infty} \alpha_m.$$

2 As  $a$  has summable increments this means  $\beta \downarrow 0$ .

$$3 \text{ Let } b_n = \sup_{m \geq n} a_m + a_{m+1} = \bigvee_{m=n}^{\infty} a_m + a_{m+1}.$$

$$4 \text{ Then } \mu(b_n) \leq \sum_{m=n}^{\infty} \mu(c_m + c_{m+1}) = \beta_n.$$

5 Assume  $m \leq n$ .

$$6 \text{ And also } a_m + a_n \leq \sup_{m \leq k \leq n} a_k + a_{k+1} \leq b_n.$$

$$7 \text{ So } a_n \setminus b_n \leq a_m \leq a_n \vee b_n.$$

$$8 \text{ Thus } a_n \setminus b_n \leq \inf_{k \geq m} a_k \leq \sup_{k \geq m} a_k \leq a_n \vee b_n.$$

$$9 \text{ By taking limits in } m \text{ one gets } a_n \setminus b_n \leq \inf_{m=1} \sup_{k=n} a_k \leq \sup_{m=1} \inf_{k=m} a_k \leq a_n \vee b_n.$$

$$10 \ a_n + \inf_{m=1} \sup_{k=m} a_k \leq b_n.$$

$$11 \ a_n + \sup_{m=1} \inf_{k=m} a_k \leq b_n.$$

$$12 \text{ From (10) and (11) } \inf_{m=1} \sup_{k=m} a_k \setminus \sup_{m=1} \inf_{k=m} a_k \leq b_n.$$

$$13 \text{ But } \lim_{n \rightarrow \infty} b_n = 0.$$

$$14 \text{ So } \inf_{m=1} \sup_{k=m} a_k = \sup_{m=1} \inf_{k=m} a_k.$$

□

**SummableIncrementsLim** ::

$$:: \forall A : \text{MeasureAlgebra} . \forall a : \text{SummableIncrements}(A) . \forall x \in A .$$

$$. x = \lim_{n \rightarrow \infty} a_n \Rightarrow \inf_{n=1} \sup_{m=n} a_n = x = \sup_{n=1} \inf_{m=n} a_n$$

**Proof** =

This follows from the previous proof.

□

### 1.2.3 Classification Theorems

**SemifiniteIffHausdorff** ::  $\forall (A, \mu) : \text{MeasureAlgebra} . \text{SemifiniteMeasureAlgebra}(A, \mu) \iff \text{T2}(A)$

**Proof** =

1 ( $\Rightarrow$ ) assume that  $(A, \mu)$  is semifinite.

1.1 Take  $x, y \in A$  such that  $x \neq y$ .

1.2 Then  $x + y \neq 0$  so there is  $a \in A^f$  such that  $\mu(a) > 0$  and  $a < x + y$ .

1.3 So  $\rho_a(x, y) = \mu(a) > 0$ .

1.4 And cells of form  $\mathbb{B}_{\rho_a}(x, \mu(a)/2)$  and  $\mathbb{B}_{\rho_a}(y, \mu(a)/2)$  produce the separation.

2 ( $\Leftarrow$ ) assume that  $A$  is Hausdorff in the topology of  $(A, \mu)$ .

2.1 Assume  $x \in A$  such that  $\mu(x) = \infty$ .

2.2 Then  $x \neq 0$ .

2.3 Assume  $a \in A^f$ .

2.4 If  $xa = 0$  then  $\rho_a(x, 0) = 0$ .

2.5 So, as  $A$  is Hausdorff there must be some  $a \in A^f$  such that  $xa \neq 0$ .

2.6 But this means that  $(A, \mu)$  is semifinite.

□

**SigmaFiniteIffMetrizable** ::

$\forall (A, \mu) : \text{MeasureAlgebra} . \sigma\text{-FiniteMeasureAlgebra}(A, \mu) \iff \text{Metrizable}(A)$

**Proof** =

1 ( $\Rightarrow$ ) assume that  $(A, \mu)$  is  $\sigma$ -finite.

1.1 Then there is a countable partition of unity  $a$  with finite elements.

1.2 define  $\sigma : A^2 \rightarrow \mathbb{R}_{++}$  as  $\sigma(x, y) = \sum_{n=1}^{\infty} 2^{-n} \frac{\rho_{a_n}(x, y)}{\mu(a_n)}$ .

1.3 Then  $\sigma$  is a metric for  $A$ .

1.4 So the topology of  $(A, \mu)$  is metrizable.

2 ( $\Leftarrow$ ) assume that  $(A, \mu)$  is metrizable.

2.1 Let  $\sigma$  be an metrizing metric.

2.2 Then there exists a system of elements  $k : \mathbb{N} \rightarrow \mathbb{N}, a : \prod_{n=1}^{\infty} \{1, \dots, k_n\} \rightarrow A^f$  and  $\delta : \mathbb{N} \rightarrow \mathbb{R}_{++}$

such that  $\rho_{a_{n,i}}(b, e)$  for any  $1 \leq i \leq k_n$  imply that  $\sigma(b, e) < 2^{-n}$  for any  $b \in A$ .

2.3 Then  $e = \bigvee_{n=1}^{\infty} \bigvee_{i=1}^{k_n} a_{n,i}$ .

2.4 So  $(A, \mu)$  is  $\sigma$ -finite.

□



**LocalizableIffComplete ::**

$\forall (A, \mu) : \text{MeasureAlgebra} . \text{LocalizableMeasureAlgebra}(A, \mu) \iff \text{T2} \ \& \ \text{Complete}(A)$

**Proof =**

1 ( $\Rightarrow$ ) Assume  $(A, \mu)$  is localizable measure algebra.

1.2 Then  $A$  is Hausdorff as  $(A, \mu)$  is semifinite.

1.3 Assume  $\mathcal{F}$  is a Cauchy filter in  $A$ .

1.4 Take  $a \in A^f$ .

1.5 Then there is  $d_a \leq a$  and a cauchy sequence  $c_a$  subordinate to  $\mathcal{F}$  such that  $\lim_{n \rightarrow \infty} \rho_a(d_a, c_{a,n}) = 0$ .

1.5.1 select a sequence  $F_a : \mathbb{N} \rightarrow \mathcal{F}$  such that  $\rho_a(x, y) \leq 2^{-n}$  for  $x, y \in F_{a,n}$  and  $n \in \mathbb{N}$ .

1.5.2 Then select a sequence  $c_{a,n} \in \bigcap_{k=1}^n F_{a,k}$ .

1.5.3 Then  $\rho(c_{a,n}, c_{a,n+1}) \leq 2^{-n}$ .

1.5.4 Construct  $d_a = \liminf a c_a$ .

1.5.5 Then  $\lim_{n \rightarrow \infty} \rho_a(d_a, c_{an}) = \lim_{n \rightarrow \infty} \mu(d_a + a c_a) = 0$ .

1.6 Assume  $a, b \in A^f$  are such that  $a \leq b$ .

1.7 Then  $d_a = a d_b$ .

1.7.1  $F_{n,a} \cap F_{n,b} \neq \emptyset$ .

1.7.2 So select  $f \in F_{n,a} \cap F_{n,b}$ .

1.7.3 Then  $\rho_a(d_a, d_b) \leq \rho_a(d_a, c_{a,n}) + \rho_a(c_{a,n}, f) + \rho_a(f, c_{b,n}) + \rho_a(c_{b,n}, d_b) \leq \rho_a(d_a, c_{a,n}) + 2^{-n} + 2^{-n} + \rho_a(c_{b,n}, d_b) \rightarrow 0$  as  $n \rightarrow \infty$ .

1.8 Let  $f = \bigvee_{a \in A^f} d_a$ .

1.9 Then  $\lim \mathcal{F} = f$ .

1.9.1  $a d_a = a f$  for any  $a \in A^f$ .

1.9.2 and there is a  $\mathcal{F}$  subordinate Cauchy sequence  $c_a$  such that  $\rho_a(f, c_a) = \rho_a(d_a, c_a) \rightarrow 0$ .

1.9.3 Then there is  $n \in \mathbb{N}$  such that  $\rho_a(d_a, c_{a,n}) + 2^{-n} < \varepsilon$ .

1.9.4 Take any  $g \in F_{a,n}$ .

1.9.5 But  $\rho_a(f, g) \leq \rho_a(f, c_{a,n}) + \rho_{c_{a,n}} \leq \rho_a(d_a, c_{a,n}) + 2^{-n} < \varepsilon$ .

1.9.6 This  $F_{a,n} \subset \mathbb{B}_{\rho_a}(f, \varepsilon)$ .

2 ( $\Leftarrow$ ) now Assume that  $A$  is Hausdorff and complete.

2.1 As  $A$  is Hausdorff  $(A, \mu)$  must be semifinite.

2.2 As  $A$  is complete  $(A, \mu)$  is order complete and hence localizable.

2.2.1 Think about order filters  $\mathcal{F}(\uparrow D)$  and  $\mathcal{F}(\downarrow D)$ .

□

### 1.2.4 Closed Subalgebras

**ClosedSubalgebraTHM** ::

$$:: \forall (A, \mu) : \text{LocalizableMeasureAlgebra} . \forall B \subset_{\text{RING}} A . \text{Closed}(A, B) \iff \text{OrderClosed}(A, B)$$

**Proof** =

1 ( $\Rightarrow$ ) follows from the general theory.

2 ( $\Leftarrow$ ) Assume now that  $B$  is order-closed.

2.1 Assume  $g \in \text{cl}_A B$ .

2.2 Assume  $a \in A^f$  and  $n \in \mathbb{N}$ .

2.3 Then there exists a sequence  $c_a : \mathbb{N} \rightarrow B$  such that  $\rho_a(c_{a,n}, g) < 2^{-n}$ .

2.4 Note,  $\sum_{n=1}^{\infty} \mu(ac_{a,n} + ac_{a,n+1}) \leq \sum_{n=1}^{\infty} \mu(ac_{a,n} + ag) + \mu(ag + ac_{a,n+1}) < \sum_{n=1}^{\infty} 2^{-n} + 2^{-n-1} = \frac{3}{2}$ .

2.5 So, sequence  $ac_a$  has summable increments .

2.6 Define  $d_a = \liminf c_a$ .

2.7 As  $ac_a$  has finite increments  $\lim_{n \rightarrow \infty} \rho_a(c_{a,n}, d_n) = 0$ .

2.8 Furthermore,  $\rho_a(d_a, g) = 0$ , so  $ag = d_a$ .

2.9 As  $B$  is order-closed  $d_a \in B$  for each  $a \in A^f$ .

2.10 Set  $d'_a = \inf \{d_b : b \in A^f, a \leq b\} \in B$ .

2.11  $d'_a a = \bigwedge_{a \leq b} d_b a = \bigwedge_{a \leq b} d_b b a = \bigwedge_{a \leq b} g b a = g a$ .

2.12 Let  $D = \{d'_a | a \in A\}$ .

2.13 Clearly  $D$  is upwards directed as  $d'_a \vee d'_b = d'_{a \wedge b}$ .

2.14 Then  $\sup D = \{a d'_a | a \in A\} = \{a g | a \in A\} = g$  as  $(A, \mu)$  is semifinite.

2.15 so  $g \in B$  as  $B$  is order-closed.

2.16 Thus  $B$  is closed.

□

**SubalgebraClosure** ::  $\forall (A, \mu) : \text{LocalizableMeasureAlgebra} . \forall B \subset_{\text{RING}} A . \overline{B} = \tau(B)$

**Proof** =

1 Note that  $\overline{B}$  is a subgroup of  $A$ .

2 Also it must be order-closed as  $\overline{B}$  is closed.

3 Also  $\tau(B)$  is an order-closed subalgebra, and hence a closed subalgebra.

4 So both objects can be realized as intersections of closed subalgebras containing  $B$ , and hence they are equal.

□

**ClosedMeasureSubalgebra** ::  $\prod (A, \mu) : \text{MeasureAlgebra} . \text{Subalgebra}(A)$

$B : \text{ClosedMeasureSubalgebra} \iff B \subset_{\text{MA}} A \iff \text{Closed}(A, B)$

**OrderClosedExtension** ::

$:: \forall (A, \mu) : \text{LocalizableMeasureAlgebra} . \forall B \subset_{\text{MA}} A . \forall a \in A . \langle B \cup \{a\} \rangle_{\text{BOOL}} \subset_{\text{MA}} A$

**Proof** =

This follows from order-closed subalgebra extension theorem for boolean algebras.

□

### 1.2.5 Metric Space of Finite Elements

**BooleanOperationsAreUniformlyContinuous** ::

$:: \forall (A, \mu) : \text{MeasureAlgebra} . (*), (\setminus), (\vee), (\wedge) \in \text{UNI}(A^f \times A^f, A^f)$

**Proof** =

This is obvious.

□

**MeasureIs1Lip** ::

$:: \forall (A, \mu) : \text{MeasureAlgebra} . \mu|_{A^f} \in 1\text{-Lip}(A^f)$

**Proof** =

This is obvious.

□

**FiniteElementsAreComplete** ::

$:: \forall (A, \mu) : \text{MeasureAlgebra} . \text{Complete}(A^f)$

**Proof** =

1 Assume  $a$  is a cauchy sequence in  $A^f$ .

2 without loss of generality we may assume that  $a$  has summable differences .

2.1 Just select a subsequence.

3 Define  $x = \liminf a \in A$ .

4 Then  $\lim_{n \rightarrow \infty} a_n = x$ .

5 So, there is some  $n \in \mathbb{N}$  such that  $\mu(x \setminus a_n) < \infty$  .

6 Thus  $\mu(x) < \infty$  and  $x \in A^f$  .

□

1.2.6 Relation with Convergence In Measure

1.3 Category

1.4 Radon-Nikodym Parallels

2 Maharam's Theory

3 Abstract Ergodic Theory

4 Measurable Algebras

## Sources:

1. D. H. Fremlin — Measure Theory (32,33,34) 2016