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## NOTE ON A PROBLEM OF DIEPENBROCK

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In this note we shall discuss a problem of Diepenbrock. Let  $(\mathcal{X}, \mathcal{A})$  be the  $n$ -dimensional Euclidean Borel space and let  $\mathcal{P}$  be the totality of continuous probability measures on  $(\mathcal{X}, \mathcal{A})$ ,  $\mathcal{A}'$  the weak completion of  $\mathcal{A}$  and  $\mathcal{P}'$  be the extension of the  $\mathcal{P}$  to  $\mathcal{A}'$ . Then there is no measure on  $\mathcal{A}$  or  $\mathcal{A}'$  w.r.t. which every element in  $\mathcal{P}$  or  $\mathcal{P}'$  has a density.

### 1. Introduction

Let  $\mathcal{X}$  be the  $n$ -dimensional Euclidean space and  $\mathcal{A}$  be the Borel field. A probability measure  $P$  on  $(\mathcal{X}, \mathcal{A})$  is said to be continuous if  $P(\{x\})=0$  holds for all points in  $\mathcal{X}$ . Let  $\mathcal{P}$  be the totality of continuous probability measures on  $(\mathcal{X}, \mathcal{A})$ . We define  $\mathcal{A}' = \{A \subset \mathcal{X}; \text{ for all } P \text{ in } \mathcal{P} \text{ there exists a set } B_P \text{ in } \mathcal{A} \text{ and } N_P \text{ in } \mathcal{A} \text{ such that } A \triangle B_P \subset N_P \text{ and } P(N_P)=0\}$ . Extend each  $P$  in  $\mathcal{P}$  to  $\mathcal{A}'$  by defining  $P'(A)=P(B_P)$ .

A measure  $m$  on  $(\mathcal{X}, \mathcal{A})$  is said to be a dominating measure for  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  if each  $P$  in  $\mathcal{P}$  has a density w.r.t.  $m$ .  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  is said to be weakly dominated if there exists a localizable dominating measure.

Diepenbrock ([1] Section 11) showed that  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  is not weakly dominated under the continuum hypothesis and raised the following problem: Is  $(\mathcal{X}, \mathcal{A}', \mathcal{P}')$ , where  $\mathcal{P}' = \{P'; P \in \mathcal{P}\}$ , weakly dominated? The aim of the present note is to show, without any set theoretic assumption, neither of them is weakly dominated. In fact we shall show, more strongly, that  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  or  $(\mathcal{X}, \mathcal{A}', \mathcal{P}')$  does not have any dominating measure.

### 2. The proof

In this section we shall prove the following

**Theorem.**  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  or  $(\mathcal{X}, \mathcal{A}', \mathcal{P}')$  does not have any dominating measure.

**Lemma 1** (Kuratowski [2] p. 451). *For any uncountable Borel subset  $B$  of  $\mathcal{X}$  there exists a Borel isomorphism  $f$  from  $B$  to  $\mathcal{X}$  (i.e.,  $f$  is one-to-one, onto and bimeasurable). So we have  $f(\mathcal{A}_B) = \mathcal{A}$ , where  $\mathcal{A}_B = \{A \in \mathcal{A}; A \subset B\}$ .*

**Lemma 2.** *Let  $B$  be an uncountable Borel subset of  $\mathcal{X}$ . Then there exists a  $P$  in  $\mathcal{P}$  such that  $P(B)=1$ .*

Proof. Take any  $A$  in  $\mathcal{A}$  with  $A \subset B$ . Let  $n$  be a normal distribution on  $(\mathcal{X}, \mathcal{A})$ . Using  $f$  in Lemma 1, we define  $Q(A)=n(f(A))$ . For any  $A$  in  $\mathcal{A}$  put  $P(A)=Q(A \cap B)$ . Then it follows that  $P(B)=1$  and  $P(\{x\})=0$  for all  $x$  in  $\mathcal{X}$ . So  $P$  belongs to  $\mathcal{P}$ .

REMARK 1. By Lemma 2, we have  $\mathcal{A}''=\mathcal{A}$ , where  $\mathcal{A}''=\{A \subset \mathcal{X}; \text{ there exists a set } B \text{ in } \mathcal{A} \text{ and a set } N \text{ in } \mathcal{A} \text{ such that } A \triangle B \subset N \text{ and } P(N)=0 \text{ for all } P \text{ in } \mathcal{P}\}$ .

**Lemma 3.** *Let  $B$  be an uncountable Borel subset of  $\mathcal{X}$ . Then there exists a family  $\{B_i; i \in I\}$  of Borel sets such that  $B_i \subset B$ ,  $B_i \neq \phi$ ,  $B_i \cap B_j = \phi$  ( $i \neq j$ ),  $I$  is uncountable and  $B_i$  is uncountable for each  $i$ .*

Proof. By Lemma 1, there exists a Borel isomorphism  $f$  between  $B$  and  $\mathcal{X}$ .

Case 1.  $n > 1$ : For all  $i \in I \equiv \mathbb{R}$ , put  $B_i = \{f^{-1}(x); \text{ the last coordinate of } x \text{ is equal to } i\}$ .

Case 2.  $n = 1$ : For all  $i \in I \equiv (0, 1)$  let  $0. i_1 i_2 i_3 \dots$  be the non terminating decimal expansion of  $i$ . Put  $B_i = \{f^{-1}(x); x \in (0, 1), (x_2, x_4, x_6, \dots) = (i_1, i_2, i_3, \dots)\}$ .

We proceed to prove that  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  does not have any dominating measure. Assume that there exists a dominating measure  $m$  for  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$ . For any uncountable Borel set  $B$  we have  $m(B) > 0$  by Lemma 2. Let  $\{B_i; i \in I\}$  be an uncountable family given in Lemma 3. Each  $B_i$  is uncountable, so we have  $m(B_i) > 0$ .  $B_i \subset B$  and  $B_i \cap B_j = \phi$  ( $i \neq j$ ) imply that  $m(B) = \infty$ . Therefore  $m$  is not sigma-finite on  $B$ .

If  $P$  in  $\mathcal{P}$  has a density  $g$  w.r.t.  $m$ , then  $[g > 0]$  is a sigma-finite set w.r.t.  $m$ . Because of continuity of  $P$ ,  $[g > 0]$  must be uncountable. So  $m$  is not sigma-finite on  $[g > 0]$  by the above discussion. But this is a contradiction.

Next we shall prove that  $(\mathcal{X}, \mathcal{A}', \mathcal{P}')$  does not have any dominating measure. Again assume that there exists a dominating measure  $m$  for  $(\mathcal{X}, \mathcal{A}', \mathcal{P}')$ .

Step 1: Let  $B$  be any uncountable Borel subset of  $\mathcal{X}$ . For any  $A$  in  $\mathcal{A}'$  such that  $A \supset B$ , we have  $m(A) = \infty$  and in fact  $m$  is not sigma-finite on  $A$ .

Step 2: For any  $P'$  put  $g = dP'/dm$ . Then we can write  $[g(x) > 0] = \bigcup_{i=1}^{\infty} A_i$ ,  $0 < m(A_i) < \infty$ ,  $A_i \in \mathcal{A}'$  because  $[g(x) > 0]$  is sigma-finite w.r.t.  $m$ . For each  $i \geq 1$  we define a finite non-zero measure  $m_i$  on  $(\mathcal{X}, \mathcal{A}')$  by  $m_i(A) = m(A_i \cap A)$ . If there exists a point  $x$  in  $\mathcal{X}$  such that  $m_i(\{x\}) > 0$ ,  $x$  must belong to  $A_i$ .  $P'$  is an extension of  $P$  and  $P$  is continuous, so we have

$$0 = P(\{x\}) = \int_{\{x\}} g dm = g(x)m(\{x\}).$$

Therefore we have  $g(x)=0$ . But  $x \in A_i \subset [g(x)>0]$ . This is a contradiction. Hence  $m_i$  is continuous.

Since  $m_i$  is a continuous finite measure on  $(\mathcal{X}, \mathcal{A}')$ , we can easily show that the completion of  $\mathcal{A}$  by  $m_i|_{\mathcal{A}}$  contains  $\mathcal{A}'$ . Therefore there exists a set  $B \in \mathcal{A}$  contained in  $A_i$  and a set  $N$  in  $\mathcal{A}$  such that  $A_i - B \subset N$  and  $m_i|_{\mathcal{A}}(N)=0$ . Hence  $m_i(B)=m_i(A_i)$ .

Step 3:  $A_i$  is uncountable, because  $m_i(A_i)>0$  holds and  $m_i$  is continuous.  $B$  is also uncountable by the same reason. Since  $B$  is a Borel set, by step 1, we have  $m(A_i)=\infty$ . But this is a contradiction.

REMARK 2. To show that  $(\mathcal{X}, \mathcal{A}, \mathcal{P})$  does not have a dominating measure it is not necessary to take the totality of all continuous probability measures as  $\mathcal{P}$ . It is sufficient to assume that  $\mathcal{P}$  satisfies the following: For every uncountable  $B \in \mathcal{A}$  there is  $P_B \in \mathcal{P}$  with  $P_B(B)=1$ . For example  $\mathcal{P}$  can be taken to be all probability measures which are continuous and singular relative to Lebesgue measure.

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