On measures invariant under given homeomorphism group of a uniform space. (A generalization of Haar measure.)

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Introduction. Let \mathcal{Q} be an abstract space. By an "outer measure" m^* in \mathcal{Q} , is meant a non-negative, real valued, countably subadditive set function defined on the class of all subsets of \mathcal{Q} , that is, a set function which satisfies the following conditions:

- (1) $m^*(E) \ge 0$ for every subset *E* of *Q*, $m^*(\theta) = 0$ where θ denotes the null-set.
- (2) $E_1 \subseteq E_2$ implies $m^*(E_1) \leq m^*(E_2)$.
- (3) $m^*(\bigcup_{n=1}^{\infty} E_n) \leq \sum_{n=1}^{\infty} m^*(E_n).$

A set E is called to be m^* -measurable if, for every subset A of \mathcal{Q} ,

(4) m*(A)=m*(A∩E)+m*(A∩E^c), where E^c denotes the complement of E. It is well known that the class of all m*-measurable subsets of Ω is a σ-additive (countably additive) class and m* is a σ-additive measure on that class. For measurable subset E we shall write habitually m(E) instead of m*(E).

If a group \mathfrak{h} of transformations of \mathcal{Q} is given, then it is natural to consider, as a generalization of Haar measure, an \mathfrak{h} -invariant outer measure m^* , that is, an outer measure m^* such that

(5) $m^*(\sigma E) = m^*(E)$ for every subset $E \subseteq \mathcal{Q}$ and every $\sigma \in \mathfrak{h}$.

From this point of view, the Haar measure can be considered as follows:

(A) Let \mathfrak{g} be a locally compact group. To each element $a \in \mathfrak{g}$ we make correspond a transformation φ_a of \mathfrak{g} such that $\varphi_a(x) = ax$ for every $x \in \mathfrak{g}$. And we define $\varphi_a \varphi_b(x) = \varphi_a(\varphi_b(x))$. Then clearly we have $\varphi_a \varphi_b = \varphi_{ab}$. Hence the set $\{\varphi_a : a \in \mathfrak{g}\}$ can be regarded as a transformation group of \mathfrak{g} by defining the group operation as above. We shall denote this transformation group by \mathfrak{g}_1 . Of course \mathfrak{g}_1 is isomorphic with \mathfrak{g} as an abstract group. If we set $\mathcal{Q} = \mathfrak{g}$ and $\mathfrak{h} = \mathfrak{g}_1$, then our \mathfrak{h} -invariant outer measure in \mathcal{Q} is nothing but a left-invariant Haar (outer) measure in \mathfrak{g} .

Let g be a locally compact and σ -compact group and m^* a left-invariant Haar measure. Then we have the following: