

60. An Extension of an Integral. I

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(Comm. by Kinjirō KUNUGI, M. J. A., March 12, 1971)

1. Introduction. An integral σ with respect to an integral structure Γ was defined in the author [3]. An example of integrals of this type is 1-dimensional (or generally n -dimensional) Lebesgue integral of bounded measurable functions over measure-finite measurable sets (see Introduction in [1]). In this case, however, we can not deal with such integrals as

$$\int_{-\infty}^{\infty} f(x)dx \quad \text{where } f(x) = \begin{cases} x^{-2} & (1 < x) \\ x^{-1/2} & (0 < x \leq 1) \\ 0 & (x \leq 0) \end{cases}$$

in our way. We shall extend in this paper the integral σ to an 'integral' $\bar{\sigma}$ and then integrals of the above type may be dealt in terms of $\bar{\sigma}$.

2. Extension theorems. Let $\Gamma = (A; \mathcal{S}, \mathcal{G}, Q)$ be an integral structure and σ an integral with respect to Γ .

Denote by \mathcal{M}, \mathcal{F} , and J the total ring, the total functional group, and the third group, respectively, of A and let $\bar{\mathcal{S}}$ be the σ -ring generated by \mathcal{S} .

Let Ω be the set of all elements (X, f, μ) of $\mathcal{M} \times \mathcal{F} \times Q$ satisfying the following conditions:

1) There exist $X_i \in \mathcal{S}, i=1, 2, \dots$, such that $X_i f \in \mathcal{G}$ for any i and such that $X_i \uparrow X (i \rightarrow \infty)$.

2) If $X_i^{(k)} \in \mathcal{S}, X_i^{(k)} f \in \mathcal{G}$, for $i=1, 2, \dots$, and if $X_i^{(k)} \uparrow X (i \rightarrow \infty)$, where $k=1, 2$, then for any neighborhood V of $0 \in J$ there exists a positive integer n such that $\sigma(X_l^{(1)}, X_l^{(1)} u f, \mu) - \sigma(X_m^{(2)}, X_m^{(2)} f, \mu) \in V$ for any $l \geq n$ and $m \geq n$.

The set Ω defined above will be called the *carrier* of Γ .

Let us assume the following:

1) $\sigma(X_i, g, \mu) \rightarrow 0 (i \rightarrow \infty)$ for $X_i \in \mathcal{S}, i=1, 2, \dots$, such that $X_i \downarrow 0 (i \rightarrow \infty)$, for any $g \in \mathcal{G}$ and $\mu \in Q$.

2) \mathcal{S} is a pseudo- σ -ring.

3) J is Hausdorff and complete.

Then we have the following theorems, which will be proved in Part II of this paper.

Theorem 1. Under the above assumptions,

1) $\mathcal{S} \times \mathcal{G} \times Q \subset \Omega \subset \bar{\mathcal{S}} \times \mathcal{F} \times Q$.

2) For any $X, Y \in \bar{\mathcal{S}}, f \in \mathcal{F}$, and $\mu \in Q$, it holds that $(XY, f, \mu) \in \Omega$