

88. On Subadditive Functionals and Linear Functionals on Abelian Group

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Recently D. Milman [2] has proved an interesting theorem relating with Hahn-Banach theorem. In this note, we shall consider his result on an Abelian group.

Let G be an Abelian group, and consider a subadditive functional $p(x)$ on G , i.e. $p(x+y) \leq p(x) + p(y)$ and $p(0) = 0$.

Define an order $p_2 \prec p_1$ if $p_2(x) \leq p_1(x)$ for every $x \in G$. We have a well known theorem by Aumann: There is a linear functional $f(x)$, i.e. $f(x+y) = f(x) + f(y)$ such that $f \prec p$ for each subadditive p (see K. Iséki [1]). Now we have the like of Milman result.

Theorem. Let $p(x)$ be a subadditive functional, not linear functional. Then there is at least one minimal element for p on the order \prec , and its element is linear. The set consisting of all elements of linear functionals f such that $f \prec p$ coincides with the total set of minimal elements for p .

To prove Theorem, we shall use a similar technique by D. Milman.

Proof. Since $p(x)$ is not linear, there are two elements x_1, y_1 such that $p(x_1 + y_1) < p(x_1) + p(y_1)$. Let H be the subgroup generated by x_1, y_1 , then by Aumann theorem, there is a linear functional $f(x)$ on H such that $f(x) \leq p(x)$ for $x \in H$. Put

$$p_1(x) = \inf_{y \in H} \{f(y) + p(x-y)\}$$

for $x \in G$. Then $-p(-x) \leq f(y) + p(x-y)$ implies $-p(-x) \leq p_1(x) \leq p(x)$. Therefore $p_1(x)$ is well-defined on G . Further, we have $p_1(x+y) \leq p_1(x) + p_1(y)$ and $-p(-y) \leq f(y) \leq p(y)$ for $y \in H$ implies $p_1(0) = 0$. On the other hand, from

$$f(x_1) + f(y_1) = f(x_1 + y_1) \leq p(x_1 + y_1) < p(x_1) + p(y_1)$$

and $f(x_1) \leq p(x_1)$, $f(y_1) \leq p(y_1)$, for example, we have $p(x_1) - f(x_1) > 0$. Hence

$$p_1(x_1) \leq f(x_1) + p(x_1 - x_1) = f(x_1) < p(x_1),$$

and so $p_1 \neq p$ and $p_1 \prec p$.

If $\{p_\alpha\}$ is totally ordered set, then $p = \inf_{\alpha} p_\alpha$ is well-defined and subadditive on G . Hence at least one minimal element p exists by Zorn's lemma. Suppose that p is not linear, then there is a subadditive functional p_1 such that $p_1 \prec p$ by the first step of the proof. This is a contradiction.

If f is linear and $p_1 \prec f$, then we have $f(x) = -f(-x) \leq -p_1(-x) \leq$