DCOMPOSITION OF A VECTOR MEASURE

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ABSTRACT. in this paper we show the vector form of the decomposition of a measure . We consider a bounded vector measure m on K(G; E) and we prove that it decomposes into two measures, one of which is absolutely continuous with respect to the Haar measure and the other foreign to the Haar measure.

Keywords: vector measure, Haar measure, Singular measures, absolute continuity.

1. INTRODUCTION

In this article we prove and extend in vector measure case a theorem due to Radon-Nikodym in the single case of positive measure. First we prove a theorem which allow us to get a vector measure at each we have a complex measure and then we get the decomposition of the vector measure.

2. Preliminary notes

Definition 2.1 (A vector measure). Let G be a locally compact group and K(G; E) the space of continuous functions with compact support on G in E We call a vector measure on G with respect to the Banach spaces E and F; a linear map:

$$m: K(G; E) \to F$$
$$f \mapsto m(f)$$

such as $\forall K \text{ compact of } G \quad \exists a_K > 0, \|m(f)\|_F \leq a_K \|f\|_{\infty}.$

where $\|.\|_F$ designates the norm on the Banach space F and $\|f\|_{\infty} = \sup\{\|f(t)\|_E, t \in K\}$, the norm on K(G; E)

Definition 2.2 (Absolute continuity). Let E be a set and $\mathfrak{B}a$ sigma algebra of subsets of E.

m a bounded complex or vector measure and μ a positive measure on \mathfrak{B}

We say that m is absolutely continue with respect to μ if

(1)
$$\forall A \in \mathfrak{B} \quad such as \, \mu(A) = 0 \quad then \quad m(A) = 0$$

On note: $m \ll \mu$

Definition 2.3 (Singular measures). :

Two measures ν and μ are foreign (or singular) if there exists a partition (E_1, E_2) of E such as $|\mu|(E_1) = 0$ and $|\nu|(E_2) = 0$. we note : $\mu \perp \nu$

Theorem 2.4 (Lebesgue Radon Nikodym). :

Let μ be a positive measure; any real or complex measure ν can be uniquely written in the form : $\nu = \nu_a + \nu_s$ where ν_a is positive and absolutely continuous with respect to μ and ν_s singular; positive and foreign to μ

Theorem 2.5. :

E and F two Banach spaces, G a locally compact group Let $\nu \in K(G, E)$ be a complex measure σ -finite, $w \in F$ The mapping

$$\begin{array}{ll} m: K(G,E) & \to F \\ f & \mapsto w\nu(f) \end{array}$$

is a vector measure.

Proof.

Show before that $w\nu(f) \in F$. $\nu(f) \in \mathbb{C}$ is a scalar and $w \in F$ a vector so $w\nu(f) \in F$. then

m is linear because ν is.

 ν being a complex Radon measure we have $\forall K \text{ compact of } G \quad \exists a_k \text{ such as } |\nu(f)| \leq a_k ||f||_{\infty}$ we have:

$$||m(f)||_F = ||w\nu(f)||_F$$

$$\leqslant ||w||_F |\nu(f)|$$

$$\leqslant ||w||_F \times a_k ||f||_{\infty}$$

$$\leqslant M_k ||f||_{\infty} \quad with \quad M_K = ||w||a_k$$

hence m is continuous and therefore m is a vector measure.

3. Main result

Theorem 3.1. :

Any vector measure m on K(G, E) decomposes uniquely into

$$m = m_a + m_s$$
 with $m_a \ll \mu$ and $m_s \perp \mu$

Proof.

The uniqueness

Suppose there exists m'_a et m'_s such as $m = m'_a + m'_s = m_a + m_s$ with $m_a \ll \mu$ and $m_s \perp \mu$

on one hand and $m'_a \ll \mu$ and $m'_s \perp \mu$ on the second . which equals $m'_a - m_a = m_s - m'_s$ Like $m_s \perp \mu$ then there exists $G_1 \subset G$ such as $\mu(G_1) = 0$ and $m_s(\bar{G}_1) = 0$ Like $m'_s \perp \mu$ then there exists $G_2 \subset G$ such as $\mu(G_2) = 0$ and $m'_s(\bar{G}_2) = 0$ $(m_s - m'_s)(\bar{G}_1 \cap \bar{G}_2) = 0$ $\mu(G_1 \cup G_2) = \mu(G_1) + \mu(G_2) = 0$ Since $m_a \ll \mu$ and $m'_a \ll \mu$ then $m_a(G_1 \cup G_2) = 0$ and $m'_a(G_1 \cup G_2) = 0$ $(m'_a - m_a)(G_1 \cup G_2) = m'_a(G_1 \cup G_2) - m_a(G_1 \cup G_2) = 0$ = 0 hence $m'_a - m_a = 0 \Rightarrow m'_a = m_a$ We get $m' - m \ll \mu$ so m - m' = 0 on $G \Rightarrow m - m'$ hence the unique

We got $m'_a - m_a \ll \mu$ so $m_s - m'_s = 0$ on $G \Rightarrow m_s = m'_s$. hence the uniqueness <u>Existence</u>

Let ν be a complex measure on K(G; E), according to the theorem 1.1; there exists $\nu_a \ll \mu$ and $\nu_s \perp \mu$ such as $\nu = \nu_a + \nu_s$.

$$\forall f \in K(G, E) \quad \forall w \neq 0 \in F, w\nu(f) = w\nu_a(f) + w\nu_s(f)$$

$$\nu_a \ll \mu \Leftrightarrow \mu(A) = 0 \quad \Rightarrow \quad \nu(A) = 0 \quad \forall A \subset G.$$
$$\Rightarrow \quad w\nu(A) = 0 \quad \forall w \neq 0$$
so
$$w\nu_a \ll \mu$$

$$\begin{split} \nu_s \perp \mu \Leftrightarrow \mu(A) = 0 & and \quad \nu_s(\bar{A}) = 0 \quad \forall A \subset G \\ and \quad w\nu_s(\bar{A}) = 0 \quad \forall w \neq 0 \\ so & w\nu_s \perp \mu \end{split}$$

according to the theorem 1.2; $w\nu_a(f)$ and $w\nu_s(f)$ are the vectors measures belonging to F Banach space from which we put

$$m_a(f) = w\nu_a(f)$$
$$m_s(f) = w\nu_s(f)$$

thus giving $m(f) = m_a(f) + m_s(f)$ and consequently $m = m_a + m_s$

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