

SET-THEORETIC METHODS IN TOPOLOGY AND REAL FUNCTIONS THEORY

DEDICATED TO 80TH BIRTHDAY OF LEV BUKOVSKÝ

9.9. - 13.9.2019, Košice, Slovakia

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On a level measure

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Basic setting

X is a topological space.

 \mathbf{E}_{B} is a family of all Borel subsets of X.

measure \neq measure

measure = function $m: \mathbf{E}_{\mathrm{B}} \to [0, +\infty]$ such that $m(\emptyset) = 0$

monotone measure

measure \neq measure

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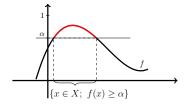
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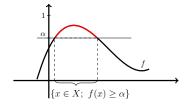
$$h_{\mu,f}(\alpha)=\mu(f\geq\alpha)\,:=\mu(\{x\in X;\ f(x)\geq\alpha\})$$

Integrals

► The Lebesgue integral (L)
$$\int_X f \, d\mu = \int_0^\infty \mu(f \ge \alpha) \, d\alpha$$

► The Choquet integral (Ch)
$$\int_X f \, d\mu = \int_0^\infty \mu(f \ge \alpha) \, d\alpha$$

► The Sugeno integral $(Su) \int_X f d\mu = \sup_{\alpha > 0} M \{ \alpha, \mu(f \ge \alpha) \}$



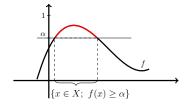
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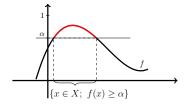
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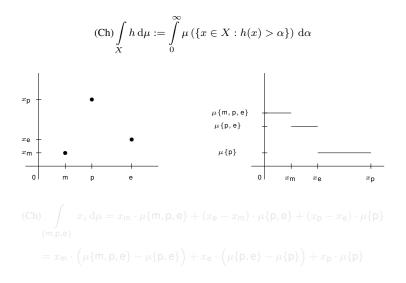
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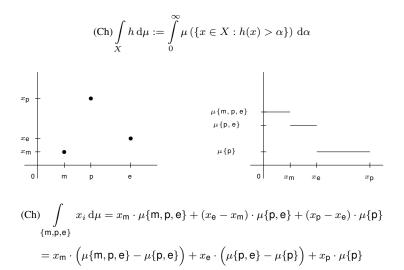
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Choquet, G.: Theory of capacities, Ann. Inst. Fourier 5 (1953), 131-295.



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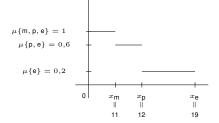




			math	ematic	s	physic	cs	engli	sh	mea	an		
		1		16		15		11		14	1		
		{m}	{p}	{e} {		n,p}	{r	n,e}	{p	,e}	$\{m,p,e\}$		
	#	$\frac{1}{3}$	$\frac{1}{3}$	$\frac{1}{3}$		$\frac{2}{3}$		$\frac{2}{3}$		2 3		1	
$\#\{m, p, e\} = 1$ $\#\{m, p\} = \frac{2}{3}$ $\#\{m\} = \frac{1}{3}$			- 			{m	∫ ,p,e	$x_i \mathrm{d}_{7}$	¥ =	$\frac{1}{3} \cdot 1$	1 +	$\frac{1}{3} \cdot 15 +$	$\frac{1}{3} \cdot 16$

	mathematics	physics	english	mean	μ -mean
1	16	15	11	14	14,6
2	11	12	19	14	13

	{m}	{p}	{e}	$\{m,p\}$	$\{m,e\}$	{p,e}	$\{m, p, e\}$
μ	0,4	0,4	0,2	0,8	0,6	0,6	1



(Ch)
$$\int_{\{m,p,e\}} x_i d\mu = 0, 2 \cdot 19 + 0, 4 \cdot 12 + 0, 4 \cdot 11$$

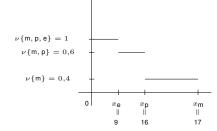
	ma	athemat	ics	physics	english	mean	μ-mear	η ν-Choquet
1		16		15	11	14	14,6	13,8
2		11		12	19	14	13	13,3
3		17		16	9	14	15,5	13,6
	11		1		I	I	I	1
		{m}	{p}	{e}	$\{m,p\}$	$\{m,e\}$	$\{p,e\}$	$\{m,p,e\}$

0,6

0,9

0,9

1



0,2

0,4

ν

0,4

A new concept - three steps to super level measures

metric space X

premeasure $\sigma: \mathbf{E} \subseteq \mathbf{E}_{\mathrm{B}} \rightarrow [0, \infty)$

(A) Size. a function $s : \mathcal{B}(X) \to [0, +\infty]^{\mathbf{E}}$ satisfying

(i) if $|f| \le |g|$, then $s(f)(a) \le s(g)(a)$;

- (ii) $s(\lambda f)(a) = |\lambda| s(f)(a)$ for each $\lambda \in \mathbb{C}$;
- (iii) $s(f+g)(a) \leq C_s s(f)(a) + C_s s(g)(a)$ for some fixed $C_s \geq 1$ depending only on s.

A triple (X, σ, s) is called an outer measure space.

(B) Outer essential supremum. $f \in \mathcal{B}(X), b \in \mathbf{E}_{B}$

$$\operatorname{outsup}_{b} \mathbf{s}(f) := \sup\{\mathbf{s}(f\mathbf{1}_{b})(a); \ a \in \mathbf{E}\}$$

(C) Super level measure. $(X, \sigma, s), f \in \mathcal{B}(X), \alpha > 0$

$$\mu(\mathsf{s}(f) > \alpha) := \inf \left\{ \mu(b): \ b \in \mathbf{E}_{\mathbf{B}}, \ \operatorname{outsup}_{X \setminus b} \mathsf{s}(f) \leq \alpha \right\}$$

Is a new concept useful?



Do Y., THIELE C., L^P theory for outer measures and two themes of Lennart Carleson united, Bull. Amer. Math. Sci. 52 (2) (2015), 249–296.

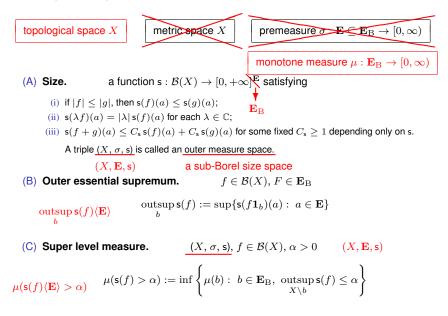
- natural L^p theory for outer measures offers a unifying language for both Carleson measure and time-frequency analysis
- gaining a streamlined view on time-frequency analysis was the original motivation for their paper
- the outcome of a long evolution process
- a point of the paper is that in many examples of their interest the bound is a Hölder inequality with respect to an outer measure



HALČINOVÁ L., HUTNÍK O., KISEĽÁK J., ŠUPINA J., Beyond the scope of super level measures, Fuzzy Sets and Systems, https://doi.org/10.1016/j.fss.2018.03.007. Is a new concept useful outside of functional analysis?

Hopefully ...

Three steps to super level measures - Y. Do and C. Thiele, modified



$$s_{int}(f)(a) = (L) \int_{a} |f| d\mu$$

(A) Size. a function $s : \mathcal{B}(X) \to [0, +\infty]^{\mathbf{E}_{B}}$ satisfying

(i) if
$$|f| \le |g|$$
, then $s(f)(a) \le s(g)(a)$;

(ii)
$$s(\lambda f)(a) = |\lambda| s(f)(a)$$
 for each $\lambda \in \mathbb{C}$;

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$$s_{int}(f)(a) = (L) \int_{a} |f| d\mu$$

$$\begin{aligned} \underset{b}{\operatorname{outsup}} \operatorname{s}_{\operatorname{int}}(f) \langle \mathbf{E} \rangle &:= \sup \{ \operatorname{s}_{\operatorname{int}}(f \mathbf{1}_b)(a) : \ a \in \mathbf{E} \} \\ &= \sup \{ (\mathbf{L}) \int\limits_{a \cap b} f \, \mathrm{d}\mu : \ a \in \mathbf{E} \} \\ &= (\mathbf{L}) \int\limits_{b} f \, \mathrm{d}\mu = \operatorname{s}_{\operatorname{int}}(f)(b) \end{aligned}$$

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$$s_{int}(f)(a) = (L) \int_{a} |f| d\mu$$

(C) Super level measure.

 $(X, \mathbf{E}, \mathbf{s}), f \in \mathcal{B}(X), \alpha > 0$

$$\mathsf{L}(\mathsf{s}_{\mathsf{int}}(f)\langle \mathbf{E} \rangle > \alpha) := \inf \left\{ \mu(b) : \ b \in \mathbf{E}_{\mathrm{B}}, \ \operatorname{outsup} \mathsf{s}_{\mathsf{int}}(f) \le \alpha \right\}$$
$$= \inf \left\{ \mu(b) : \ b \in \mathbf{E}_{\mathrm{B}}, \ (\mathrm{L}) \int_{X \setminus b} f \, \mathrm{d}\mu \le \alpha \right\}$$

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$$egin{aligned} &\mu(\mathsf{s}_\mathsf{int}(f)\langle\mathbf{E}
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$$egin{aligned} \operatorname{sutsup} \mathsf{s}_\infty(f) \langle \mathbf{E}
angle &:= \sup \{ \mathsf{s}_\infty(f \mathbf{1}_b)(a) : \ a \in \mathbf{E} \} \ &= \sup \{ \sup |f| [a \cap b] : \ a \in \mathbf{E} \} \ &= \sup |f| [b] = \mathsf{s}_\infty(f)(b) \end{aligned}$$

 $\mathsf{s}_\infty(f)(a) = \sup |f|[a]$

$$\begin{aligned} \operatorname{outsup}_{b} \mathbf{s}_{\infty}(f) \langle \mathbf{E} \rangle &:= \sup \{ \mathbf{s}_{\infty}(f \mathbf{1}_{b})(a) : \ a \in \mathbf{E} \} \\ &= \sup \{ \sup |f| [a \cap b] : \ a \in \mathbf{E} \} \end{aligned}$$

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$$\mu(\mathbf{s}_{\mathsf{int}}(f)\langle \mathbf{E} \rangle > \alpha) := \inf \left\{ \mu(b) : b \in \mathbf{E}_{\mathbf{B}}, \ \operatorname{outsup}_{X \setminus b} \mathbf{s}_{\infty}(f) \le \alpha \right\}$$

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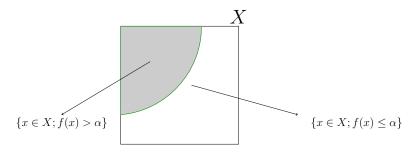
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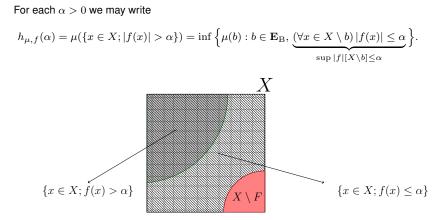
 $= \inf \left\{ \mu(b): \ b \in \mathbf{E}_{\mathcal{B}}, \ \sup |f|[b] \leq \alpha \right\}$

For each $\alpha > 0$ we may write

$$h_{\mu,f}(\alpha) = \mu(\{x \in X; |f(x)| > \alpha\}) = \inf \left\{ \mu(b) : b \in \mathbf{E}_{\mathcal{B}}, \underbrace{(\forall x \in X \setminus b) |f(x)| \le \alpha}_{\sup |f|[X \setminus b] \le \alpha} \right\}.$$



Is the new concept a generalization of the original one?



$$\mathsf{s}_{\mathsf{sum}}(f)(a) = \mathop{\textstyle\sum}_{i \in a} |f(i)|$$

$$\mu(\mathsf{s}_{\mathsf{sum}}(f) \langle \mathbf{E} \rangle > \alpha) = \inf \left\{ \mu(b) : \sum_{i \in X \backslash a} |f(i)| \leq \alpha \right\}$$

$${\it ?}\mu({\sf s}(f)\langle {\bf E}\rangle > \alpha) = m(\{x\in X; \; |G_f(x)| > \beta_\alpha\}){\it ?}$$

 $X = \{a, b, c\}$

We assume that μ is strictly increasing with respect to the following order \prec on \mathbf{E}_{power} :

$$\emptyset \prec \{a\} \prec \{b\} \prec \{c\} \prec \{a,b\} \prec \{a,c\} \prec \{b,c\} \prec X.$$

$$\begin{split} \boxed{\mathbf{s}_{\mathsf{sum}}(f)(a) = \sum_{i \in a} |f(i)|} \\ \mu(\mathbf{s}_{\mathsf{sum}}(f) \langle \mathbf{E} \rangle > \alpha) = \inf \left\{ \mu(b) : \sum_{i \in X \backslash a} |f(i)| \le \alpha \right\} \end{split}$$

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$$\label{eq:sum} \begin{split} \boxed{ \mathbf{s}_{\mathsf{sum}}(f)(a) = \sum_{i \in a} |f(i)| } \\ \mu(\mathbf{s}_{\mathsf{sum}}(f) \langle \mathbf{E} \rangle > \alpha) = \inf \left\{ \mu(b) : \sum_{i \in X \backslash a} |f(i)| \leq \alpha \right\} \end{split}$$

$${\color{black}{?}} \mu({\color{black}{\mathsf{s}}}(f) \langle {\color{black}{\mathbf{E}}} \rangle > \alpha) = m(\{x \in X; \; |G_f(x)| > \beta_\alpha\}) {\color{black}{?}}$$

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Topological space X, Borel subsets \mathbf{E}_{B} , monotone measure $\mu : \mathbf{E}_{B} \rightarrow [0, +\infty]$

 A new underlying set E_B.
 A new induced monotone measure m_µ : 2^{E_B} → [0, +∞] m_µ(F) := inf{µ(a) : a ∈ E_R \ F

A new induced function
$$\mathbf{t}_f : \mathbf{E}_{\mathbf{B}} \to [0, +\infty]$$

 $\mathbf{t}_f(a) := \operatorname{outsup}_{\mathbf{Y}^{\circ}} \mathbf{s}(f) \langle$

Proposition

Let $(X, \mathbf{E}, \mathbf{s})$ be a sub-Borel size space. Then for every $f \in \mathcal{B}(X)$ we have

$$\mu(\mathbf{s}(f)\langle \mathbf{E} \rangle > \alpha) = m_{\mu}(\{a \in \mathbf{E}_{\mathbf{B}} : \mathbf{t}_{f}(a) > \alpha\}).$$

$$\begin{split} \mu(\mathsf{s}(f)\langle \mathbf{E} \rangle > \alpha) &= \inf \left\{ \mu(a) : \ a \in \mathbf{E}_{\mathbf{B}}, \ \underset{X \setminus a}{\operatorname{outsup}} \mathsf{s}(f)\langle \mathbf{E} \rangle \le \alpha \right\} = \\ &= \inf \left\{ \mu(a) : \ a \in \mathbf{E}_{\mathbf{B}}, \ \mathsf{t}_{f}(a) \le \alpha \right\} = m_{\mu}(\{a \in \mathbf{E}_{\mathbf{B}} : \ \mathsf{t}_{f}(a) > \alpha\}). \end{split}$$

Topological space X, Borel subsets \mathbf{E}_{B} , monotone measure $\mu : \mathbf{E}_{B} \to [0, +\infty]$

A new underlying set E_B.

A new induced monotone measure $m_{\mu}: 2^{\mathbf{E}_{\mathbf{B}}} \rightarrow [0, +\infty]$

 $m_\mu(F) := \inf\{\mu(a): \ a \in \mathbf{E}_{\mathrm{B}} \setminus F\}.$

• A new induced function
$$\mathbf{t}_f : \mathbf{E}_{\mathbf{B}} \to [0, +\infty]$$

 $\mathbf{t}_f(a) := \operatorname{outsup}_{X \setminus a} \mathsf{s}(f) \langle \mathbf{E} \rangle.$

Proposition

Let (X, \mathbf{E}, s) be a sub-Borel size space. Then for every $f \in \mathcal{B}(X)$ we have

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How good is the induced measure?

 $m_{\mu}(F) := \inf\{\mu(a) : a \in \mathbf{E}_{\mathrm{B}} \setminus F\}.$

Proposition

Let X be a topological space and μ be a monotone measure on \mathbf{E}_{B} .

- (a) m_{μ} is superadditive.
- (b) $m_{\mu}(\bigcap \mathcal{A}) = \inf\{m_{\mu}(\mathcal{A}) : \mathcal{A} \in \mathcal{A}\}$ for any $\mathcal{A} \subseteq 2^{\mathbf{E}_{\mathrm{B}}}$.

(c) m_{μ} is upper semicontinuous.

How good is the induced measure?

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Lemma

Let X be a topological space and μ be a monotone measure on \mathbf{E}_{B} .

(a) If
$$\mu(a) = 0$$
 and $a \notin F$ then $m_{\mu}(F) = 0$.

- (b) If $\emptyset \notin F$ then $m_{\mu}(F) = 0$.
- (c) If $a \neq \emptyset$ then $m_{\mu}(\{a\}) = 0$.
- (d) If $|\mathcal{N}_{\mu}| > 1$ then $m_{\mu}(\{\emptyset\}) = 0$.
- (e) $m_{\mu}(F) = 0$ if and only if for any $\varepsilon > 0$ there is $a \notin F$ such that $\mu(a) < \varepsilon$.
- (f) $m_{\mu}(\mathbf{E}_{\rm B}) = \mu(X).$
- (g) $\mu(a) = m_{\mu}(\mathbf{E}_{\mathrm{B}} \setminus \{a\}).$
- (h) $m_{\mu}(F) = \inf\{m_{\mu}(\mathbf{E}_{\mathrm{B}} \setminus \{a\}): F \subseteq \mathbf{E}_{\mathrm{B}} \setminus \{a\}\}.$

What are properties of the induced function?

 $\mathbf{t}_f(a) := \operatorname{outsup}_{X \setminus a} \mathbf{s}(f) \langle \mathbf{E} \rangle.$

Proposition

Let $(X, \mathbf{E}, \mathbf{s})$ be a sub-Borel size space, then for every $f \in \mathcal{B}(X)$ we have

- (a) $\mathbf{t}_f(\emptyset) = \sup_{E \in \mathbf{E}} \mathbf{s}(f)(E)$ and $\mathbf{t}_f(X) = 0$.
- (b) \mathbf{t}_f is anti-monotone, i.e., $\mathbf{t}_f(a_2) \leq \mathbf{t}_f(a_1)$ whenever $a_1 \subseteq a_2$.
- (c) If $a_1, a_2 \in \mathbf{E}_B$ then $\mathbf{t}_f(a_1 \cap a_2) \le C_s(\mathbf{t}_f(a_1) + \mathbf{t}_f(a_2))$.

What is next?

Question What are properties of the smallest σ -algebra on \mathbf{E}_{B} such that all t_{f} are measurable?

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Question Are there other transformation methods? Thanks for Your attention!