# LIMIT THEOREMS FOR TOPOLOGICAL GROUP-VALUED MEASURES WITH RESPECT TO FILTER CONVERGENCE 

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#### Abstract

Some Nikodým boundedness and limit theorems for topological group-valued measures are proved in the context of filter convergence.


KEY WORDS: topological group, filter, filter convergence, Brooks-Jewett theorem, Nikodým boundedness theorem, Stone Isomorphism Theorem.

Classification: I19

## 1 Introduction

In this paper we give some versions of convergence and Nikodým boundedness theorems for topological group-valued measures with respect to filters. In this setting, in general it is impossible to obtain results analogous to the classical ones, even for positive real-valued measures (see for instance [2, Example 3.4], [4, Remark 3.8]). However, for suitable classes of filters/ideals, it is possible to get different versions of such kinds of theorems (see for instance [1] for real- valued measures and [2, 3, 4] for lattice groupvalued measures).

Here, using some techniques similar to those in [5, 6, 7], we deal with the topological group setting. We first consider the $\sigma$-additive case and then, using the Stone Isomorphism Theorem, we investigate also the finitely additive case. We consider a concept of semivariation analogous to the classical one and we deal directly with measures defined on a $\sigma$-algebra of parts of an abstract set, without needing preliminary results for measures defined on the class of all subsets of N , and giving an approach different from that in $[3,4]$.

## 2 Preliminaries

Let $Z \neq \varnothing$ be any set. A filter $F$ of $Z$ is a nonempty collection of subsets of $Z$ with $\varnothing \notin \mathrm{F}, A \cap B \in \mathrm{~F}$ whenever $A, B \in \mathrm{~F}$, and such that for each $A \in \mathrm{~F}$ and $B \supset A$ we get $B \in \mathrm{~F}$.

A filter of $Z$ is said to be free iff it contains the filter $\mathrm{F}_{\text {cofin }}$ of all cofinite subsets of $Z$.
Let $P$ be a countable set, and F be a filter of $P$. A subset of $P$ is F -stationary iff it has nonempty intersection with every element of $F$. We denote by $F^{*}$ the family of all $F$ stationary subsets of $P$.

If $I \in \mathrm{~F}^{*}$, then the trace $\mathrm{F}(I)$ of F on $I$ is the family $\{A \cap I: A \in \mathrm{~F}\}$.
A filter F of $P$ is diagonal iff for every sequence $\left(A_{n}\right)_{n}$ in F and for each $I \in \mathrm{~F}^{*}$ there exists a set $J \subset I, J \in \mathrm{~F}^{*}$ such that the set $J \backslash A_{n}$ is finite for all $n \in \mathrm{~N}$ (see also [3, 4]).

Observe that $\mathrm{F}(I)$ is a filter of $I$. Indeed, if $F_{1}, \quad F_{2} \in \mathrm{~F}(I)$, then $\left(F_{1} \cap F_{2}\right) \cap I=\left(F_{1} \cap I\right) \cap\left(F_{2} \cap I\right) \in \mathrm{F}$, and hence $F_{1} \cap F_{2} \in \mathrm{~F}(I)$.

Let now $F^{\circ} \in \mathrm{F}$ and $F^{\circ} \cap I \subset F^{\prime} \subset I$, and set $F^{*}:=F^{\prime} \cup F^{\circ}$ : then $F^{*} \in \mathrm{~F}$ and $F^{*} \cap I \supset F^{\circ} \cap I$. It is readily seen that $F^{\prime} \subset F^{*} \cap I$. To prove the converse inclusion, observe that $F^{*} \cap I=\left(F^{\prime} \cap I\right) \cup\left(F^{\circ} \cap I\right) \subset F^{\prime}$. Hence, $F^{\prime}=F^{*} \cap I$ belongs to $\mathrm{F}(I)$, and thus we get the claim.

Given an infinite set $I \subset P$, a blocking of $I$ is a countable partition $\left\{D_{k}: k \in \mathrm{~N}\right\}$ of $I$ into nonempty finite subsets.

A filter F of $P$ is said to be block-respecting iff for every $I \in \mathrm{~F}^{*}$ and for each blocking $\left\{D_{k}: k \in \mathrm{~N}\right\}$ of $I$ there is a set $J \in \mathrm{~F}^{*}, J \subset I$ with $\#\left(J \cap D_{k}\right)=1$ for all $k \in \mathrm{~N}$, where \# denotes the number of elements of the set into brackets.
Some examples of filters satisfying these properties and of filters lacking them can be found in [1].

The following result will be useful in the sequel.
Proposition 2.1 If F is a block-respecting filter of N , then $\mathrm{F}(I)$ is a block-respecting filter of $I$ for every $I \in \mathrm{~F}^{*}$.
Proof: Let $I \subset \mathrm{~N}$ be any F -stationary set, $L \subset I$ be any $\mathrm{F}(I)$-stationary set and $\left\{D_{k}: k \in \mathrm{~N}\right\}$ be any blocking of $L$. If $F^{\circ} \in \mathrm{F}$, then $\varnothing \neq L \cap F^{\circ} \cap I=L \cap F^{\circ}$, and so $L \in \mathrm{~F}^{*}$. By hypothesis, there exists a set $J \in \mathrm{~F}^{*}, J \subset L$, with $\#\left(J \cap D_{k}\right)=1$ for all $k \in \mathrm{~N}$. In particular, $\varnothing \neq L \cap F^{\circ}=L \cap F^{\circ} \cap I$. From this it follows that $J \in \mathrm{~F}(I)^{*}$. Thus we get the assertion.

From now on F is a free filter of $\mathrm{N}, R=(R,+)$ is a Hausdorff complete abelian topological group satisfying the first axiom of countability, with neutral element 0 , and $J(0)$ denotes a basis of closed and symmetric neighborhoods of 0 (see also [5, 6, 7]). Moreover, given $k \in \mathrm{~N}$ and $U_{1}, \ldots, U_{k} \subset R$, set $U_{1}+\cdots+U_{k}:=\left\{u_{1}+\ldots+u_{k}\right.$ : $\left.u_{1} \in U_{1}, \ldots, u_{k} \in U_{k}\right\}$, and $k U:=U+\cdots+U$ ( $k$ times).

We now give the notions of filter convergence and filter boundedness.
Let $\left(x_{n}\right)_{n}$ be a sequence in $R$ and $x \in R$. We say that $\lim _{n} x_{n}=x$ iff for every $U \in \mathrm{~J}(0)$ there is $n_{0} \in \mathrm{~N}$ with $x_{n} \in U$ for each $n \geq n_{0}$, and that ( F$) \lim _{n} x_{n}=x$ iff $\left\{n \in \mathrm{~N}: x_{n}-x \in U\right\} \in \mathrm{F}$ for every $U \in \mathrm{~J}(0)$. Note that $\lim _{n} x_{n}=x$ iff $\left(\mathrm{F}_{\text {cofin }}\right) \lim _{n} x_{n}=x$.

Let $\left(B_{n}\right)_{n}$ be a sequence of subsets of $R$. We say that $\lim _{n} B_{n}=0$ iff for every $U \in \mathrm{~J}(0)$ there is $n^{*} \in \mathrm{~N}$ with $B_{n} \subset U$ for any $n \geq n^{*}$, and ( F$) \lim _{n} B_{n}=0$ iff the set $\left\{n \in \mathbf{N}: B_{n} \subset U\right\} \in \boldsymbol{F}$ for each $U \in \mathrm{~J}(0)$. Observe that $\lim _{n} B_{n}=0$ iff $\left(\mathrm{F}_{\text {cofin }}\right) \lim _{n} B_{n}=0$.

Let $\left(U_{n}\right)_{n}$ be an increasing sequence in $\mathrm{J}(0)$. A sequence $\left(x_{n}\right)_{n}$ in $R$ is F -bounded by $\left(U_{n}\right)_{n}$ iff $\left\{n \in \mathrm{~N}: x_{n} \in U_{n}\right\} \in \mathrm{F}$. We say that $\left(x_{n}\right)_{n}$ is eventually bounded by $\left(U_{n}\right)_{n}$ iff it is $\mathrm{F}_{\text {cofin }}$-bounded by $\left(U_{n}\right)_{n}$.

From now on, E is a $\sigma$-algebra of subsets of an infinite set $G$. If $m: \mathrm{E} \rightarrow R$ be a finitely additive measure, set $m^{+}(A)=\{m(B): B \in \mathrm{E}, B \subset A\}, A \in \mathrm{E}$. We say that $m$ is (s)-bounded iff $\lim _{n} m^{+}\left(A_{n}\right)=0$ for every disjoint sequence $\left(A_{n}\right)_{n}$ in E , and that $m$ is $\sigma$ -
additive iff $\lim _{n} m^{+}\left(C_{n}\right)=0$ for every decreasing sequence $\left(C_{n}\right)_{n}$ in E with $\cap_{n=1}^{\infty} C_{n}=\varnothing$ (see also [5, 6, 7]).

We now prove the next technical lemma (see also [1, Lemma 3.3], [3, Lemma 2.2] and [4, Lemma 3.1]).

Lemma 2.2 Let $\left(a_{i, n}\right)_{i, n}$ be a double sequence in $R$, and F be a diagonal filter.
人) If $(\mathrm{F}) \lim _{i \in \mathrm{~N}} a_{i, n}=0$ for each $n \in \mathrm{~N}$, then for every $I \in \mathrm{~F}^{*}$ there exists $J \in \mathrm{~F}^{*}$, $J \subset I$ such that $\lim _{i \in J} a_{i, n}=0$ for all $n \in \mathrm{~N}$.
$\alpha \alpha$ ) If $\left(V_{i}\right)_{i}$ is an increasing sequence in $\mathrm{J}(0)$ and $\left(a_{i, n}\right)_{i}$ is F -bounded by $\left(V_{i}\right)_{i}$ for every $n \in \mathrm{~N}$, then for each $I \in \mathrm{~F}^{*}$ there is $J \in \mathrm{~F}^{*}, J \subset I$ such that $\left(a_{i, n}\right)_{i}$ is eventually bounded by $\left(V_{i}\right)_{i}$.
Proof: $\alpha$ ) Let $\left(U_{p}\right)_{p}$ be a countable basis of neighborhoods of 0 . By hypothesis, for every $n, p \in \mathrm{~N}$ we have $A_{n, p}:=\left\{i \in \mathrm{~N}: a_{i, n} \in U_{p}\right\} \in \mathrm{F}$. Since F is diagonal, for each $I \in \mathrm{~F}^{*}$ there is $J \in \mathrm{~F}^{*}, J \subset I$, such that for every $n, p \in \mathrm{~N}$ the set $J \backslash A_{n, p}$ is finite. Thus, for every $n, p \in \mathrm{~N}$ there is $\bar{i} \in \mathrm{~N}$ (without loss of generality $\bar{i} \in J$ ) with $a_{i, n} \in U_{p}$ for all $i \geq \bar{i}$, $i \in J$. This proves $\alpha$ ).
The proof of $\alpha \alpha)$ is analogous, taking the sets $A_{n}^{*}:=\left\{i \in \mathrm{~N}: a_{i, n} \in V_{i}\right\}, n \in \mathrm{~N}$, instead of the $A_{n, p}$ 's.

## 3 The main results

We begin with a convergence theorem for topological group-valued measures (for related results see also [1, Theorems 2.6 and 3.5] for the Banach space setting and [3, Lemma 3.1 and Theorems 3.1, 4.1 and 4.2] for the lattice group context). Note that the hypothesis that the involved filter is block- respecting is essential, even when $R=\mathrm{R}$ (see also [1, Remark 3.4]).

Theorem 3.1 Let F be a block-respecting filter of $\mathrm{N}, m_{j}: \mathrm{E} \rightarrow R, j \in \mathrm{~N}$, be a sequence of $\sigma$-additive measures, $\left(A_{n}\right)_{n}$ be a disjoint sequence in E , with
i) $\lim _{j} m_{j}\left(A_{n}\right)=0$ for any $n \in \mathrm{~N}$, and
ii) $(\mathrm{F}) \lim _{j} m_{j}\left(\cup_{p \in P} A_{p}\right)=0$ for every $P \subset \mathrm{~N}$. Then,
$\beta$ ) for every strictly increasing sequence $\left(l_{n}\right)_{n}$ in N we get

$$
\text { (F) } \lim _{n} m_{n}\left(A_{l_{n}}\right)=0 ;
$$

$\beta \beta$ ) if F is also diagonal, then the only condition ii) is sufficient to get (1).
Proof: Put $H_{n}:=A_{l_{n}}, n \in \mathrm{~N}$. If we deny the thesis, then there is $U \in \mathrm{~J}(0)$ with $C:=\left\{n \in \mathrm{~N}: m_{n}\left(H_{n}\right) \in U\right\} \notin \mathrm{F}$. Note that $I:=\mathrm{N} \backslash C=\left\{n \in \mathrm{~N}: m_{n}\left(H_{n}\right) \notin U\right\} \in \mathrm{F}^{*}:$ otherwise there is $F^{\prime} \in \mathrm{F}$ with $I \cap F^{\prime}=\varnothing$, namely $F^{\prime} \subset C$ and hence, $C \in \mathrm{~F}$, a contradiction.
Let now $\left(U_{k}\right)_{k}$ be a decreasing sequence in $\mathrm{J}(0)$, with $U_{0}=U$, and $2 U_{k} \subset U_{k-1}$ for every $k \in \mathrm{~N}$ (see also [6]). It is not difficult to see that $l U_{k} \subset U_{k-l+1}$ for all $k, l \in \mathrm{~N}$ with $l \leq k+1$.

Let $N_{0}=1$. By $\sigma$-additivity of $m_{1}$, there exists a cofinite subset $P_{1} \subset \mathrm{~N}$, with $N_{0}<p_{1}:=\min P_{1}$, and $m_{1}^{+}\left(F_{1}\right) \subset U_{1}$, where $F_{1}:=\cup_{t \in P_{1}} H_{t}$. By i), there is an integer $N_{1}>p_{1}$ with $m_{i}\left(H_{t}\right) \in U_{1}$ whenever $i \geq N_{1}$ and $t=1, \ldots, p_{1}$.
By $\sigma$-additivity of $m_{1}, m_{2}, \ldots, m_{N_{1}}$, there is a cofinite subset $P_{2} \subset P_{1}$, with $N_{1}<p_{2}:=\min P_{2}$, and $m_{r}^{+}\left(F_{2}\right) \subset U_{2}$ for every $r=1, \ldots, N_{1}$, where $F_{2}:=\cup_{t \in P_{2}} H_{t}$. Arguing as above, there exists $N_{2}>p_{2}$ with $m_{i}\left(H_{t}\right) \in U_{2}$ whenever $i \geq N_{2}$ and $t=1, \ldots, p_{2}$.
Proceeding by induction, we find: a strictly decreasing sequence $\left(P_{k}\right)_{k}$ of cofinite subsets of N , a strictly decreasing sequence $\left(F_{k}\right)_{k}$ in E and two strictly increasing sequences $\left(N_{k}\right)_{k},\left(p_{k}\right)_{k}$ in N such that, for every $k \in \mathrm{~N}$,
3.1.1) $N_{k}>p_{k}, p_{k+1}>N_{k}, p_{k}=\min P_{k} ; F_{k}=\cup_{t \in P_{k}} H_{t}$;
3.1.2) $m_{r}^{+}\left(F_{k+1}\right) \subset U_{k+1}$ for all $r=1, \ldots, N_{k}$;
3.1.3) $m_{i}\left(H_{t}\right) \in U_{k}$ whenever $i \geq N_{k}$ and $t=1, \ldots, p_{k}$.

Since F is block-respecting, there is $J:=\left\{j_{1}, j_{2}, \ldots\right\} \in \mathrm{F}^{*}, J \subset I$, with $N_{k} \leq j_{k}<N_{k+1}$ for every $k \in \mathrm{~N}$. As $J \in \mathrm{~F}^{*}$, then either $J_{1}:=\left\{j_{1}, j_{3}, j_{5}, \ldots\right\} \in \mathrm{F}^{*}$ or $J_{2}:=\left\{j_{2}, j_{4}, j_{6}, \ldots\right\} \in \mathrm{F}^{*}$. Without loss of generality, let $J_{1} \in \mathrm{~F}^{*}$ (see also [1, 3, 4]). Put $A:=\cup_{h=1}^{\infty} H_{j_{2 h-1}}$. We get:

$$
\begin{aligned}
& m_{j_{1}}(A)=m_{j_{1}}\left(H_{j_{1}}\right)+m_{j_{1}}\left(H_{j_{3}} \cup H_{j_{5}} \cup \ldots\right) ; \\
& m_{j_{2 h-1}}(A)=m_{j_{2 h-1}}\left(H_{j_{1}} \cup H_{j_{3}} \cup \ldots \cup H_{j_{2 h-3}}\right)+ \\
& +m_{j_{2 h-1}}\left(H_{j_{2 h-1}}\right)+m_{j_{2 h-1}}\left(H_{j_{2 h+1}} \cup H_{j_{2 h+3}} \cup \ldots\right), \quad h \geq 2 .
\end{aligned}
$$

Since $j_{2 h-1}<N_{2 h-1}<p_{2 h}$ and

$$
H_{j_{2 h+1}} \cup H_{j_{2 h+3}} \cup \ldots \subset \cup_{l=p_{2 h+1}}^{\infty} H_{l}=F_{2 h+1} \quad \text { for every } h \in \mathrm{~N},
$$

from (3) and 3.1.2) used with $k=2 h$ we obtain

$$
m_{j_{2 h-1}}\left(H_{j_{2 h+1}} \cup H_{j_{2 h+3}} \cup \ldots\right) \in U_{2 h+1} \subset U_{3}
$$

Moreover, since $j_{2 h-3}<N_{2 h-3}<p_{2 h-2}<p_{2 h-1}$ for every $h \geq 2$, from 3.1.3) used with $k=2 h-1$ we get $m_{j_{2 h-1}}\left(H_{j_{l}}\right) \in U_{2 h-1}, h \geq 2, l=1,3, \ldots, 2 h-3$, and hence

$$
m_{j_{2 h-1}}\left(H_{j_{1}} \cup H_{j_{3}} \cup \ldots \cup H_{j_{2 h-3}}\right) \in(h-1) U_{2 h-1} \subset U_{h} \subset U_{3} .
$$

If $m_{j_{2 h-1}}(A) \in U_{1}$, then from (2), (4) and (5) we have $m_{j_{1}}\left(H_{j_{1}}\right) \in U_{1}+U_{2} \subset U$ and $m_{j_{2 h-1}}\left(H_{j_{2 h-1}}\right) \in U_{1}+U_{2}+U_{3} \subset U_{1}+U_{1} \subset U \quad$ for all $h \geq 2$. But we know that $m_{j_{2 h-1}}\left(H_{j_{2 h-1}}\right) \notin U$, and so we have a contradiction. Thus, we get that $m_{j_{2 h-1}}(A) \notin U_{1}$ for all $h \in \mathrm{~N}$, and so $L:=\left\{l \in \mathrm{~N}: m_{l}(A) \notin U\right\} \in \mathrm{F}^{*}$. Since, by ii), $\mathrm{N} \backslash L \in \mathrm{~F}$, we obtain $L \cap(\mathbf{N} \backslash L) \neq \varnothing$, which is absurd. This proves $\beta$ ).
We now prove $\beta \beta$ ). If we deny the thesis, then, proceeding analogously as in the proof of $\beta$ ), we find $I \in \mathrm{~F}^{*}$ and $U \in \mathrm{~J}(0)$ with $m_{n}\left(A_{l_{n}}\right) \notin U$ for each $n \in I$. By Lemma 2.2, there is $J \in \mathrm{~F}^{*}, J \subset I$, with $\lim _{j \in J} m_{j}\left(A_{l_{n}}\right)=0$ for any $n \in \mathrm{~N}$. Note that the sequence $m_{n}\left(A_{l_{n}}\right)$, $n \in \mathrm{~N}$, does not $(\mathrm{F}(J))$-converge to 0 (see also [1]). Since $J \in \mathrm{~F}^{*}$ and F is block-
respecting, then, by Proposition 2.1, $\mathrm{F}(J)$ is block-respecting too. As $\mathrm{F}(J) \supset \mathrm{F}$, it is easy to see that $\left(A_{l_{n}}\right)_{n}$ satisfies ii) with respect to $\mathrm{F}(J)$. By $\beta$ ) used with $\mathrm{F}(J)$ and $\left(A_{l_{n}}\right)_{n}$, it follows that $(\mathrm{F}(J)) \lim _{n} m_{n}\left(A_{l_{n}}\right)=0$, obtaining a contradiction. This proves $\left.\beta \beta\right)$.

We now extend Theorem 3.1 to the setting of finitely additive measures.
Theorem 3.2 Let $\left(A_{n}\right)_{n}$ be as in Theorem 3.1, F be a block-respecting filter of N , $m_{j}: \mathrm{E} \rightarrow R, j \in \mathrm{~N}$, be a sequence of finitely additive $s$-bounded measures, and assume that
i) $\lim _{j} m_{j}\left(A_{n}\right)=0$ for any $n \in \mathrm{~N}$;
ii) (F) $\lim _{j} \sum_{p \in P} m_{j}\left(A_{p}\right)=0$ for every $P \subset \mathrm{~N}$.

Then for every strictly increasing sequence $\left(l_{n}\right)_{n}$ in N we get

$$
\text { (F) } \lim _{n} m_{n}\left(A_{l_{n}}\right)=0
$$

If F is also diagonal, then the only condition ii) is enough to get (6).
Proof: By the Stone Isomorphism Theorem (see also [8]) there is a topological space $\Omega$, such that $E$ is isomorphic to the algebra $Q$ of all clopen subsets of $\Omega$. Let us denote by $\psi: \mathrm{E} \rightarrow \mathrm{Q}$ such an isomorphism, and let $\Sigma(\mathrm{Q})$ be the $\sigma$-algebra generated by Q . Thus for every $j \in \mathrm{~N}$ the measure $m_{j} \circ \psi^{-1}: \mathrm{Q} \rightarrow R$ is $\sigma$-additive and admits a $\sigma$-additive extension $\mu_{j}: \Sigma(\mathrm{Q}) \rightarrow R$ (see also [5, 9, 10]), satisfying together with the sets $\psi^{-1}\left(A_{n}\right)$, $n \in \mathrm{~N}$, the conditions i) and ii) of Theorem 3.1. Hence, $0=$ (F) $\lim _{n} \mu_{n}\left(\psi^{-1}\left(A_{l_{n}}\right)\right)=(\mathrm{F}) \lim _{n} m_{n}\left(A_{l_{n}}\right)$, and so we get (6).
The last assertion follows by arguing as in the proof of Theorem 3.1, $\beta \beta$ ).
We now give a version of the Nikodým boundedness theorem for topological group-valued measures (for the Riesz space context, see also [4, Lemma 3.4 and Theorem 3.5]).

Theorem 3.3 Let F be a block respecting filter of $\mathrm{N}, m_{j}: \mathrm{E} \rightarrow R, j \in \mathrm{~N}$, be a sequence of finitely additive $(s)$-bounded measures, and $\left(A_{n}\right)_{n}$ be a disjoint sequence in E . Let $U \in \mathrm{~J}(0),\left(W_{n}\right)_{n}$ be an increasing sequence in $\mathrm{J}(0)$, and set $V_{n}:=n W_{n}+U, n \in \mathrm{~N}$. Suppose that:
j) the set $\left\{m_{n}\left(A_{p}\right): n \in \mathrm{~N}\right\}$ is eventually bounded by $\left(W_{n}\right)_{n}$ for each $p \in \mathrm{~N}$;
$j j)$ the set $\left\{\sum_{p \in P} m_{j}\left(A_{p}\right): n \in \mathrm{~N}\right\}$ is F -bounded by $\left(W_{n}\right)_{n}$ for any $p \in \mathrm{~N}$. Then
$\gamma$ )for every strictly increasing sequence $\left(l_{n}\right)_{n}$ in N , the set $D:=\left\{m_{n}\left(A_{l_{n}}\right): n \in \mathrm{~N}\right\}$ is F bounded by $\left(V_{n}\right)_{n}$.
$\gamma \gamma$ ) If F is also diagonal, then the only condition jj) is enough in order that $D$ is F bounded by $\left(V_{n}\right)_{n}$.
Proof: For every $n \in \mathrm{~N}$, let $H_{n}:=A_{l_{n}}$. First of all note that, if the $m_{j}$ 's are $\sigma$-additive, then the proof of $\gamma$ ) is similar to that of Theorem 3.1, $\beta$ ). Indeed, if the thesis of the theorem is not true, then $I:=\left\{n \in \mathrm{~N}: m_{n}\left(H_{n}\right) \notin V_{n}\right\} \in \mathrm{F}^{*}$. By $\sigma$-additivity of $m_{1}$, there is a
cofinite set $P_{1} \subset \mathrm{~N}$, with $1<p_{1}=\min P_{1}$ and $m_{1}^{+}\left(F_{1}\right) \subset U$, where $F_{1}:=\cup_{t \in P_{1}} H_{t}$. By j) there is $N_{1}>p_{1}$ with $m_{i}\left(H_{t}\right) \in W_{i}$ for each $i \geq N_{1}$ and $t=1, \ldots, N_{1}$. By induction, there are a strictly decreasing sequence $\left(F_{k}\right)_{k}$ in E and two strictly increasing sequences $\left(N_{k}\right)_{k}$, $\left(p_{k}\right)_{k}$ in N such that, for each $k \in \mathrm{~N}$,
3.3.1) $N_{k}>p_{k}, p_{k+1}>N_{k} ; m_{r}^{+}\left(F_{k+1}\right) \subset U_{k+1}$ for every $r=1, \ldots, N_{k}$;
3.3.2) $m_{i}\left(H_{t}\right) \in W_{i}$ for any $i \geq N_{k}$ and $t=1, \ldots, p_{k}$.

As F is block-respecting, we find a set $J_{1}:=\left\{j_{1}, j_{3}, j_{5}, \ldots\right\} \in \mathrm{F}^{*}, J_{1} \subset I$, with $N_{k} \leq j_{k}<N_{k+1}$ for every $k \in \mathrm{~N}$. For any $h \in \mathrm{~N}$ we have:

$$
m_{j_{2 h-1}}\left(H_{j_{2 h+1}} \cup H_{j_{2 h+3}} \cup \ldots\right) \in U
$$

$m_{j_{2 h-1}}\left(H_{j_{l}}\right) \in W_{2 h-1}, h \geq 2, l=1,3, \ldots, 2 h-3$, and

$$
m_{j_{2 h-1}}\left(H_{j_{1}} \cup H_{j_{3}} \cup \ldots \cup H_{j_{2 h-3}}\right) \in(h-1) W_{2 h-1} .
$$

Let now $A:=\cup_{h=1}^{\infty} H_{j_{2 h-1}}$. If $m_{j_{2 h-1}}(A) \in W_{j_{2 h-1}}$, then from (2), (7) and (8) we obtain

$$
m_{j_{2 h-1}}\left(A_{j_{2 h-1}}\right) \in h W_{2 h-1}+U \subset j_{2 h-1} W_{j_{2 h-1}}+U=V_{j_{2 h-1}}
$$

and

$$
m_{j_{1}}\left(A_{j_{1}}\right) \in W_{j_{1}}+U \subset j_{1} W_{j_{1}}+U=V_{j_{1}} .
$$

This contradicts the fact that $m_{j_{2 h-1}}\left(H_{j_{2 h-1}}\right) \notin V_{j_{2 h-1}}$. Thus $m_{j_{2 h-1}}(A) \notin W_{j_{2 h-1}}$ for all $h \in \mathrm{~N}$, and hence $\left\{l \in \mathrm{~N}: m_{l}(A) \notin W_{l}\right\} \in \mathrm{F}^{*}$. From this, arguing as at the end of the proof of Theorem 3.1, $\beta$ ), we get a contradiction, and this proves $\gamma$ ). From $\gamma$ ), proceeding as in the proof of Theorem 3.1, $\beta \beta$ ), we get $\gamma \gamma$ ), at least in the $\sigma$-additive case.

When the $m_{j}$ 's are finitely additive and $(s)$-bounded, it is enough to use the results obtained in the $\sigma$-additive setting and to argue as in Theorem 3.2.

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