

## DECOMPOSITION THEOREMS

Benno Fuchssteiner

The countable-decomposition theorem for linear functionals has become a useful tool in the theory of representing measures (see [4-7]). The original proof of this theorem was based on a rather involved study of extreme points in the state space of a convex cone. Recently M. Neumann [9] gave an independent proof using a refined form of Simons convergence lemma and Choquet's theorem. In this paper a (relatively) short proof of an extension (to a more abstract situation) of the countable-decomposition theorem is given. Furthermore a decomposition criterion is obtained which even works in the case when not all states are decomposable. All the work is based on a complete characterization of those states which are partially decomposable with respect to a given sequence of sublinear functionals.

### PRELIMINARIES

For making this paper self-contained we gather first some of the material which will be used in the sequel.  $F = (F, +, \leq)$  denotes a preordered convex cone, i.e.  $\leq$  is reflexive and transitive and

$$f_i \leq g_i, \quad 0 \leq \lambda_i \in \mathbb{R} \quad (i = 1, 2) \Rightarrow \lambda_1 f_1 + \lambda_2 f_2 \leq \lambda_1 g_1 + \lambda_2 g_2$$

Functionals are maps  $p : F \rightarrow \bar{\mathbb{R}}$  where  $\bar{\mathbb{R}} = \mathbb{R} \cup \{-\infty\}$ .  $0 \cdot (-\infty)$  is defined to be 0 and the other algebraic operations are extended to  $\bar{\mathbb{R}}$  in the obvious way. In the set of functionals we consider the pointwise order on  $F$ , this order relation is also denoted by  $\leq$ . Linear (sublinear, superlinear) means positive-homogeneous (i.e.  $p(\lambda f) = \lambda p(f) \quad \forall \lambda > 0, f \in F$ ) and additive (subadditive, superadditive). A functional  $p$  is called order-preserving if  $f \geq g \Rightarrow p(f) \geq p(g)$ .

SANDWICH THEOREM ([3]): Let  $p$  be a sublinear and order-preserving functional and let  $\delta \leq p$  be superlinear. Then there is a linear order-preserving  $\mu$  with  $\delta \leq \mu \leq p$ .

As usual, a subset  $\phi \subset F$  is called downwards directed if for  $f, g \in \phi$  there is always some  $h \in \phi$  with  $h \leq f$  and  $h \leq g$ .

LEMMA 1: Let  $p$  be a sublinear order-preserving functional and let  $\phi \subset F$  be downwards directed. Then there is a linear order-preserving  $\mu \leq p$  such that  

$$\inf_{f \in \phi} \mu(f) = \inf_{f \in \phi} p(f).$$

PROOF: Let  $\alpha = \inf_{f \in \phi} p(f)$  and define a superlinear  $\delta \leq p$  by  

$$\delta(g) = \sup\{\lambda \alpha \mid \lambda > 0, \exists f \in \phi \text{ with } \lambda f \leq g\}.$$
 From the sandwich theorem we get a linear order-preserving  $\mu$  with  $\delta \leq \mu \leq p$ .  
 $\mu$  has the desired property because of  $\inf_{f \in \phi} \delta(f) = \alpha$ . ■

SUM THEOREM (cf. [3] or [8]): Let  $\mu$  be a linear functional and let  $p_n$  be a sequence of order-preserving sublinear functionals such that for all  $f \in F$  the sum  $\sum_{n=1}^{\infty} p_n(f)$  converges in  $\mathbb{R}$  and is  $\geq \mu(f)$ . Then there are order-preserving linear functionals  $\mu_n \leq p_n$  such that  $f \rightarrow \lim_{m \rightarrow \infty} \inf_{n=1}^m \mu_n(f)$  is linear and  $\geq \mu$ .

PROOF: By the sandwich theorem there is a linear order-preserving  $\bar{\mu}$  with  $\mu \leq \bar{\mu} \leq \sum_{n=1}^{\infty} p_n$ . Now, we prove the theorem for

$F_{\bar{\mu}}^- = \{f \in F \mid \bar{\mu}(f) > -\infty\}$  instead of  $F$ . The full result is then obtained by putting  $\mu_k(\varphi) = -\infty$  for all  $k = 1, 2, \dots$  and  $\varphi \in F \setminus F_{\bar{\mu}}^-$ . Let  $\bar{F}$  be the cone of sequences  $[f_n]$  in  $F_{\bar{\mu}}^-$  for which there is some  $k$  (depending on  $[f_n]$ ) such that  $f_k, f_{k+1}, f_{k+2}, \dots$  do have a common upper bound.

In  $\bar{F}$  we consider the order relation:

$$[f_n] \leq [g_n] \Leftrightarrow f_n \leq g_n \quad \forall n \in \mathbb{N}$$

And we define a sublinear order-preserving functional  $\pi$  on  $\bar{F}$  and a superlinear  $\delta \leq \pi$  by:

$$\pi([f_n]) = \limsup_{m \rightarrow \infty} \sum_{n=1}^m p_n(f_n), \quad \delta([f_n]) = \begin{cases} \bar{\mu}(f) & \text{if } f = f_k = f_n \quad \forall n, k \in \mathbb{N} \\ -\infty & \text{otherwise} \end{cases}$$

By the sandwich theorem and Zorn's lemma there is a maximal linear order-preserving  $\nu$  with  $\delta \leq \nu \leq \pi$ .

Define  $\Delta_k([f_n]) = (0, 0, \dots, 0, f_k, 0, 0, \dots)$  (everywhere 0 except  $f_k$  at place  $k$ ) and

$$\rho([f_n]) = \liminf_{m \rightarrow \infty} \sum_{k=1}^m \nu \Delta_k([f_n]).$$

Then  $\rho$  is superlinear. Considering the following inequalities we obtain  $\rho \geq \nu$

$$(1) \quad \liminf_{m \rightarrow \infty} \sum_{k=1}^m \nu \Delta_k([f_n]) + \limsup_{m \rightarrow \infty} \nu((0, 0, \dots, 0, f_{m+1}, f_{m+2}, f_{m+3}, \dots)) \geq \nu([f_n])$$

$$(2) \quad \begin{aligned} & \limsup_{m \rightarrow \infty} \nu((0, \dots, 0, f_{m+1}, f_{m+2}, \dots)) \leq \\ & \leq \limsup_{m \rightarrow \infty} \pi((0, \dots, 0, f_{m+1}, f_{m+2}, \dots)) \leq \\ & \leq \limsup_{m \rightarrow \infty} (\limsup_{n \rightarrow \infty} \sum_{k=m}^{k=n} p_k(f_k)) \leq \\ & \leq \limsup_{m \rightarrow \infty} \sum_{k=m}^{\infty} p_k(f) = 0, \end{aligned}$$

(where  $f$  is a common upper bound of  $f_k, f_{k+1}, \dots$  for a suitable  $k$ ). Because of  $\rho \leq \pi$  the sandwich theorem provides a linear order-preserving  $\bar{v}$  with  $v \leq \rho \leq \bar{v} \leq \pi$ . Therefore the maximality of  $v$  implies  $v = \rho = \bar{v}$ . Now, we define  $\mu_k(f) = v \Delta_k([f])$  (where  $[f] = (f, f, f, \dots)$ ) and we obtain the desired result. ■

FINITE DECOMPOSITION THEOREM: Let  $\mu$  be a linear functional and let  $p_1, \dots, p_n$  be sublinear such that  $\mu(f) \leq \max(p_1(f), \dots, p_n(f))$  for all  $f \in F$ . Then there are  $\lambda_1, \dots, \lambda_n \geq 0$  and linear  $\mu_1, \dots, \mu_n$  with  $\sum_{k=1}^n \lambda_k = 1$  and  $\mu_k \leq p_k, k = 1, \dots, n$  such that

$$\mu \leq \sum_{k=1}^n \lambda_k \mu_k .$$

PROOF: We may assume  $\mu(0) = 0$ , otherwise  $\mu(f) = -\infty \quad \forall f \in F$  and the theorem is trivial. On the cone

$\bar{F} = \mathbb{R}\{p_1, \dots, p_n\}$  we consider the sublinear  $p(g) = \sup\{g(p_1), \dots, g(p_n)\}$  and the superlinear  $\delta(g) = \sup\{\mu(f) \mid f \in F \text{ with } \hat{f} \leq g\}$  where  $\hat{f}$  denotes the function  $p_i \rightarrow p_i(f), i = 1, \dots, n$ . The order in  $\bar{F}$  shall be the pointwise order on  $\{p_1, \dots, p_n\}$ . By the sandwich theorem there is a linear order-preserving  $v$  on  $\bar{F}$  with  $\delta \leq v \leq p$ . Let  $\varepsilon_i$  be the function  $p_i \rightarrow 1$  and  $p_k \rightarrow 0$  for  $k \neq i$ .

Now, put  $\lambda_i = v(\varepsilon_i)$  then  $\lambda_i \geq 0$  (since  $v$  is order-preserving)

and  $\sum_{i=1}^n \lambda_i = v(1) = 1$  (since  $v(-1) \leq p(-1) = -1$  and

$v(1) \leq p(1) \leq 1$ ). And we obtain

$$\begin{aligned} \mu(f) &\leq \delta(\hat{f}) \leq v(\hat{f}) = v\left(\sum_{i=1}^n p_i(f) \varepsilon_i\right) \leq \inf_{k \in \mathbb{N}} v\left(\sum_{i=1}^n \max(p_i(f), -k) \varepsilon_i\right) = \\ &= \inf_{k \in \mathbb{N}} \left\{ \sum_{i=1}^n v(\varepsilon_i) \max(p_i(f), -k) \right\} = \sum_{i=1}^n \lambda_i p_i(f) . \end{aligned}$$

Application of the sum theorem to  $\mu \leq \sum_{i=1}^n \lambda_i p_i$  gives the desired result. Here the sum theorem is applied in the case of the trivial preorder given by  $=$ .

COUNTABLE DECOMPOSITION

Let  $I \in F$  with  $I > 0$ , where  $I > 0$  means  $I \geq 0$  but not  $I \leq 0$ .  $(F, I)$  is called order - unit cone if for every  $f \in F$  there is an  $n \in \mathbb{N}$  such that  $f \leq nI$ . By  $S_I$  we denote the sublinear functional

$$f \rightarrow \inf \{ r \in \mathbb{R} \mid rI \in F, f \leq rI \}.$$

$S_I$  is called the order - unit functional. We say that  $(F, I)$  contains the constants if  $F \supset \{ rI \mid r \in \mathbb{R} \}$ . Obviously we have then  $S_I(I) = -S_I(-I) = 1$ , or equivalently  $S_I(rI) = r \quad \forall r \in \mathbb{R}$ .

Furthermore

$$p(f + rI) = p(f) + r \quad \forall f \in F, r \in \mathbb{R}$$

for any sublinear  $p \leq S_I$ . This is an easy consequence of the sublinearity of  $p$  and the linearity of  $S_I$  on the constants  $rI$ .

Of course, subtraction is not defined in  $F$ , but we shall write  $f - h \in F$  if there is a  $g \in F$  with  $h + g = f$ .

If not otherwise mentioned we consider from now on the following:

SITUATION:  $(F, I)$  is an order - unit cone containing the constants.  $S = S_I$  is the order-unit functional on  $F$  and  $p_n \leq S$  is a sequence of sublinear order-preserving functionals.

REMARK: This situation is rather general. Let for example  $G$  be a cone and let  $A \in G$  with  $G \supset \{ rA \mid r \in \mathbb{R} \}$ . If  $\pi$  is sublinear on  $G$  with  $\pi(rA) = r \quad \forall r \in \mathbb{R}$  then

$$f \leq g \Leftrightarrow \exists h \in G \text{ with } \pi(h) \leq 0 \text{ and } g + h = f$$

is a preorder on  $G$  such that  $A = I$  is an order-unit with  $\pi = S_I$ . And every sublinear functional  $p \leq \pi$  is order - preserving.

We need a simple convergence lemma.

LEMMA 2: Let  $\lambda_n \geq 0$  with  $\sum_{n \in \mathbb{N}} \lambda_n = 1$ , then  $\sum_{n \in \mathbb{N}} \lambda_n p_n(f)$  converges in  $\bar{\mathbb{R}}$  for all  $f \in F$ .

PROOF: For  $r = S(f)$  we have

$$\sum_{n=1}^m \lambda_n p_n(f) = \sum_{n=1}^m \lambda_n p_n\left(f - \left(r + \frac{1}{n}\right)I\right) + \sum_{n=1}^m \lambda_n \left(r + \frac{1}{n}\right).$$

Now, the convergence (in  $\bar{\mathbb{R}}$ ) of the sum follows from the fact that  $\lambda_n p_n\left(f - \left(r + \frac{1}{n}\right)I\right)$  is  $\leq 0$  for all  $n$ . ■

Of course, this lemma holds for any sequence  $\{\pi_n\}$  of linear or sublinear  $\pi_n \leq S$ .

A linear  $\mu \leq S$  is said to be decomposable (with respect to  $(p_n)_{n \in \mathbb{N}}$ ) if there are  $\lambda_n \geq 0$  and linear  $\mu_n \leq p_n$  with

$$\sum_{n \in \mathbb{N}} \lambda_n = 1 \text{ such that } \mu \leq \sum_{n \in \mathbb{N}} \lambda_n \mu_n. \quad \mu \text{ is said to be}$$

partially decomposable if there are  $\varepsilon > 0$ ,  $n$  and linear  $\nu, \bar{\nu}$  with  $\varepsilon \leq 1$ ,  $\nu \leq p_n$ ,  $\bar{\nu} \leq S$  such that  $\mu \leq \varepsilon \nu + (1-\varepsilon) \bar{\nu}$ . In the last definition the emphasis is on the fact that  $\varepsilon$  is strictly positive.

$t \in \mathbb{R}_+^{\mathbb{N}}$  with  $|t| = \sum_{n \in \mathbb{N}} t(n) \leq 1$  is called a representation of  $\mu$

(with respect to  $(p_n)_{n \in \mathbb{N}}$ ) if

$$\mu(f) \leq \sum_{k \in \mathbb{N}} t(k) p_k(f) + (1 - |t|) S(f) \quad \forall f \in F$$

In the set of representations we consider the pointwise order on  $\mathbb{N}$ . Then for every  $\mu \leq S$  there is a maximal representation (consequence of Zorn's Lemma or the compactness of the set of representations with respect to the weak\*-topology given by  $c_0$ ).

PARTIAL DECOMPOSITION THEOREM: Let  $\mu$  be linear  $\leq S$ . Then the following are equivalent:

(i)  $\mu$  is partially decomposable

(ii) For every decreasing sequence  $f_m$  in  $F$  with

$$f_{m+1} - f_m \in F \text{ and } \inf_{m \in \mathbb{N}} \nu(f_m) > -\infty \text{ we have}$$

$$\sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} p_n(f_m) > -\infty$$

PROOF: (i)  $\Rightarrow$  (ii): is trivial.

(ii)  $\Rightarrow$  (i): Put  $\pi_n(f) = \max(p_1(f), p_2(f), \dots, p_n(f))$  then

$\pi_n$  is an increasing sequence with  $\pi_n \leq S$ . Assume that for every  $n$  there is a  $\bar{g}_n \in F$  with

$$\nu(\bar{g}_n) > \frac{1}{n} \pi_n(\bar{g}_n) + \left(1 - \frac{1}{n}\right) S(\bar{g}_n) .$$

We replace  $\bar{g}_n$  by

$$g_n = \bar{g}_n - \{S(\bar{g}_n) + \varepsilon_n\} I,$$

where

$$\varepsilon_n = \nu(\bar{g}_n) - S(\bar{g}_n) - \frac{1}{n} \{ \pi_n(\bar{g}_n) - S(\bar{g}_n) \} > 0 .$$

This is an element of  $F$  because of  $S(\bar{g}_n) \geq \nu(\bar{g}_n) > -\infty$ .

Then  $g_n \leq 0$ ,  $S(g_n) = -\varepsilon_n < 0$  and

$$\begin{aligned} 0 > -\varepsilon_n &\geq \nu(\bar{g}_n) - S(\bar{g}_n) - \varepsilon_n = \nu(g_n) = \frac{1}{n} \{ \pi_n(\bar{g}_n) - S(\bar{g}_n) \} = \\ &= \frac{1}{n} \{ \pi_n(g_n) - S(g_n) \} > \frac{1}{n} \pi_n(g_n) . \end{aligned}$$

Hence we have found the inequality

$$0 \geq \nu(g_n) > \frac{1}{n} \pi_n(g_n) ,$$

and multiplication of  $g_n$  with a suitable positive constant gives an  $h_n \leq 0$  with  $0 \geq \nu(h_n) \geq -\frac{1}{n^2}$  and  $-\frac{1}{n^2} > \frac{1}{n} \pi_n(h_n)$ ,

i.e.  $-\frac{1}{n} > \pi_n(h_n)$ . Since  $[\pi_n]$  is increasing we have in addition

$$-\frac{1}{n} > \pi_k(h_n) \quad \forall n \geq k .$$

Now, we define  $f_n = \sum_{k=1}^n h_k$  and obtain:

$$\inf_{n \in \mathbb{N}} \mu(f_n) \geq - \sum_{n=1}^{\infty} \frac{1}{n^2} = - \frac{\pi^2}{6},$$

$$\sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} \pi_n(f_m) \leq \sup_{n \in \mathbb{N}} \left( - \sum_{m=n}^{\infty} \frac{1}{m} \right) = -\infty$$

This contradicts (ii). So we have proved that there is some  $n \in \mathbb{N}$  with  $\mu \leq \frac{1}{n} \pi_n + (1 - \frac{1}{n}) S$ . By the sum theorem there are linear  $\nu, \varphi$  with  $\mu \leq \nu + \varphi$ ,  $\nu \leq \frac{1}{n} \pi_n$ ,  $\varphi \leq (1 - \frac{1}{n}) S$ . From the finite decomposition theorem we get linear  $\nu_1, \dots, \nu_n$  and positive  $\lambda_1, \dots, \lambda_n$  with  $\sum_{k=1}^n \lambda_k = \frac{1}{n}$  and  $\nu_k \leq p_k$  such that

$$\nu \leq \sum_{k=1}^n \lambda_k \nu_k. \text{ This obviously implies (i). } \blacksquare$$

DECOMPOSITION THEOREM: The following are equivalent:

- (i) Every linear  $\mu \leq S$  is partially decomposable.
- (ii) Every linear  $\mu \leq S$  is decomposable.
- (iii) For every decreasing sequence  $f_n$  in  $F$  we have

$$\sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} p_n(f_m) = \inf_{m \in \mathbb{N}} S(f_m).$$

- (iv) For every decreasing sequence  $f_m$  in  $F$  with  $f_{m+1} - f_m \in F$  such that there is a linear  $\mu \leq S$  with
- $$\inf_{m \in \mathbb{N}} \mu(f_m) > -\infty \text{ we have } \sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} p_n(f_m) > -\infty$$

PROOF: (i)  $\Rightarrow$  (ii): We take a maximal representation  $t$  for  $\mu$ . If  $|t| = 1$  then the decomposition of  $\mu$  follows via lemma 2 from the sum theorem. Therefore we assume  $|t| < 1$ . By the sum theorem there are linear  $\mu_n \leq p_n$  and  $\nu \leq S$  such that

$$\mu \leq \sum_{n \in \mathbb{N}} t(n) \mu_n + (1 - |t|) \nu.$$



Now, (i) provides a representation  $\bar{t}$  for  $\nu$  with  $|\bar{t}| > 0$ . So, we obtain in contradiction to the maximality of  $t$  a representation  $\hat{t} = t + (1 - |t|) \bar{t}$  for  $\mu$  which is strictly greater than  $t$ .

(ii)  $\Rightarrow$  (iii): From lemma 1 we get a linear  $\mu$  with  $\inf_{m \in \mathbb{N}} \mu(f_m) = \inf_{m \in \mathbb{N}} S(f_m)$ . Let  $\sum_{n \in \mathbb{N}} \lambda_n \mu_n$  be a decomposition of  $\mu$

then  $\mu \leq \sum_{n \in \mathbb{N}} \lambda_n \mu_n$  and.

$$\begin{aligned} \inf_{m \in \mathbb{N}} S(f_m) &= \inf_{m \in \mathbb{N}} \mu(f_m) \leq \inf_{m \in \mathbb{N}} \left( \sum_{n \in \mathbb{N}} \lambda_n \mu_n(f_m) \right) \leq \\ &\leq \sum_{n \in \mathbb{N}} \lambda_n \inf_{m \in \mathbb{N}} \mu_n(f_m) \leq \sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} \mu_n(f_m). \end{aligned}$$

This together with  $\mu_n \leq S$  gives the desired equality.

(iii)  $\Rightarrow$  (iv) is trivial and (iv)  $\Rightarrow$  (i) follows from the partial decomposition theorem. ■

As corollaries we derive decomposition theorems for concrete order-unit cones. We consider a convex cone  $F(X)$  of real upper-bounded functions on some set  $X$ . By  $VF(X)$  we denote the max-stable cone generated by  $F(X)$ ; i.e. the set of functions  $x \rightarrow \max(f_1(x), \dots, f_k(x))$  where  $f_1, \dots, f_k \in F(X)$ .  $F(X)$  and  $VF(X)$  are equipped with the pointwise order on  $X$ . A linear functional  $\mu$  on  $F(X)$  (or  $VF(X)$ ) is called a state if  $\mu(f) \leq \sup_{x \in X} f(x)$  for all  $f$ .

COROLLARY 1: (cf [5]) If  $F(X)$  contains the constant functions on  $X$  then the following are equivalent:

(i) For every decreasing sequence  $f_m$  in  $VF(X)$  we have

$$(*) \sup_{x \in X} \inf_{m \in \mathbb{N}} f_m(x) = \inf_{m \in \mathbb{N}} \sup_{x \in X} f_m(x).$$

(ii) (\*) holds for every decreasing sequence  $f_m$  in  $F(X)$ .

- (iii) For every decreasing sequence  $f_m$  in  $F(X)$  with  
 $f_{m+1} - f_m \in F(X)$  such that there is a state  $\mu$  with  
 $\inf_{m \in \mathbb{N}} \mu(f_m) > -\infty$  we have  $\sup_{x \in X} \inf_{m \in \mathbb{N}} f_m(x) > -\infty$ .
- (iv) For every state  $\mu$  on  $F(X)$  and for every sequence  
 $Y_n \subset X$  with  $\cup \{Y_n | n \in \mathbb{N}\} = X$  there are states  $\mu_n$  and  
 $\lambda_n \geq 0$  with  $\sum_{n \in \mathbb{N}} \lambda_n = 1$  and  $\mu_n(f) \leq \sup_{x \in Y_n} f(x) \quad \forall f \in F(X)$   
such that  $\mu \leq \sum_{n \in \mathbb{N}} \lambda_n \mu_n$ .

PROOF: (i)  $\Rightarrow$  (ii)  $\Rightarrow$  (iii) is trivial.

(iii)  $\Rightarrow$  (iv): consider  $S$  and  $p_n$  defined by  $S(f) = \sup_{x \in X} f(x)$

and  $p_n(f) = \sup_{y \in Y_n} f(y)$ . Then (iv) follows from the decomposition

theorem.

(iv)  $\Rightarrow$  (i): Let  $E(X)$  stand for the vector lattice  $VF_B(X) - VF_B(X)$  where  $VF_B(X)$  are the bounded functions in  $VF(X)$ . Now, assume

$$\inf_{m \in \mathbb{N}} \sup_{x \in X} f_m(x) = \beta > \alpha = \sup_{x \in X} \inf_{m \in \mathbb{N}} f_m(x)$$

and take  $\gamma, \delta$  with  $\alpha < \delta < \gamma < \beta$ .

By the Stone-Kakutani Theorem [1, p.76] the set  $\Omega$  of lattice-preserving states is compact under pointwise convergence on  $E(X)$  and  $(E(X), \text{sup-norm})$  is isometric to a dense subspace of  $C(\Omega)$ . Therefore we obtain from Dini's lemma a lattice-preserving state  $\mu \in \Omega$  with

$$(3) \quad \inf_{m \in \mathbb{N}} \mu(\tilde{f}_m) = \inf_{m \in \mathbb{N}} \sup_{x \in X} \tilde{f}_m(x) = \beta,$$

where  $\tilde{f}_m = \max(f_m, \delta)$ . We extend  $\mu$  to a state on  $VF(X)$  by putting  $\mu(f) = \inf_{n \in \mathbb{N}} \mu(\max(f, -n)) \quad \forall f \in VF(X)$ .

And we define  $p_n(g) = \sup_{y \in Y_n} g(y) \quad \forall g \in VF(X)$ ,

where  $Y_n = \{x \in X \mid f_n(x) \leq \gamma\}$ . By (iv) there must be a decomposition

$$(4) \quad \mu(f) \leq \sum_{n \in \mathbb{N}} \lambda_n p_n(f) \quad \forall f \in F(X)$$

with  $\lambda_n \geq 0$  and  $\sum_{n \in \mathbb{N}} \lambda_n = 1$ . Since  $\mu$  is lattice-preserving

and every  $g \in VF(X)$  is of the form  $g = \max(g_1, \dots, g_k)$ , where  $g_1, \dots, g_k \in F(X)$  the inequality (4) must also hold for all  $f \in VF(X)$ . This together with (3) implies  $\gamma = \beta$ . Therefore  $\alpha \geq \beta$ . And  $\alpha \leq \beta$  follows immediately from the definition of  $\alpha$  and  $\beta$ . ■

The next corollary is closely related to the theory of signed representing measures (cf. [6]).

COROLLARY 2: For a convex cone  $F(X)$  of bounded functions (not necessarily containing the constants) the following are equivalent:

(i) For every linear  $\mu : F(X) \rightarrow \mathbb{R}$  with  
 $\mu(f) \leq \sup_{x \in X} |f(x)| \quad \forall f \in F(X)$  and for every sequence  
 $Y_n \subset X$  with  $\cup \{Y_n \mid n \in \mathbb{N}\} = X$  there are  $\lambda_n \geq 0$  and linear  
 $\mu_n$  with  $\sum_{n \in \mathbb{N}} \lambda_n = 1$  and  $\mu_n(f) \leq \sup_{y \in Y_n} |f(y)| \quad \forall f \in F$   
such that  $\mu \leq \sum_{n \in \mathbb{N}} \lambda_n \mu_n$ .

(ii) For every sequence  $(f_n, r_n) \in F(X) \times \mathbb{R}$  such that  
 $r_n + f_n(x)$  and  $r_n - f_n(x)$  are decreasing for all  $x \in X$   
we have:

$$\sup_{x \in X} \inf_{n \in \mathbb{N}} (|f_n(x)| + r_n) = \inf_{n \in \mathbb{N}} \sup_{x \in X} (|f_n(x)| + r_n)$$

PROOF: In  $\bar{F} = F(X) \times \mathbb{R}$  we consider the order-relation

$$(f, r) \leq (g, \bar{r}) \Leftrightarrow \sup_{x \in X} |f(x) - g(x)| \leq \bar{r} - r$$

Then  $(f_n, r_n) \in \bar{F}$  is decreasing if and only if the sequences  $r_n + f_n(x)$  and  $r_n - f_n(x)$  are decreasing for all  $x \in X$ . Furthermore we consider the sublinear order-preserving functionals

$$\bar{p}_{Y_n}(f, r) = \sup_{y \in Y_n} |f(y)| + r$$

where  $Y_n \subset X$ . Then  $(\bar{F}, I = (0,1))$  is an order-unit cone and  $S_I((f, r)) = \sup_{x \in X} |f(x)| + r$ . Now, for a decreasing sequence

$(f_n, r_n) \in \bar{F}$  condition (ii) is equivalent to:

$$\sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} \bar{p}_{Y_n}(f_m, r_m) = \inf_{m \in \mathbb{N}} S_I(f_m, r_m)$$

for all sequences  $Y_n$  with  $\cup \{Y_n | n \in \mathbb{N}\} = X$ . And the equivalence (i)  $\Leftrightarrow$  (ii) is a consequence of the decomposition theorem. ■

The decomposition theorems we have given so far are dealing with the situation that all states are decomposable. The characterisation of decomposability for a single linear functional is much more difficult. The next theorem is the only result we are able to present in this direction.

Again we use the notation  $p_{Y_n}(f) = \sup_{y \in Y_n} f(y)$ .

THEOREM 1: Let  $F(X)$  be a convex cone of upper bounded functions containing the constants. Let  $\mu$  be an order-preserving state on  $F(X)$  and let  $Y_n \subset X$  be a sequence with  $\cup \{Y_n | n \in \mathbb{N}\} = X$ . Furthermore we assume:

- (a)  $f \in F(X), r \in \mathbb{R} \Rightarrow \max(f, r) \in F(X)$
- (b) for every representation  $t$  of  $\mu$  with respect to  $p_{Y_n}$  there are order-preserving states  $\nu$  and  $\nu_n \leq p_{Y_n}$

such that  $\mu = \sum_{n=1}^{\infty} t(n) \nu_n + (1 - |t|) \nu$ .

Then the following are equivalent:

- (i)  $\mu$  is decomposable with respect to  $p_{Y_n}$ .
- (ii) For every positive decreasing sequence  $f_m$  in  $F(X)$  with

$$\sup_{n \in \mathbb{N}} \inf_{m \in \mathbb{N}} \sup_{y \in Y_n} f_m(y) = 0 \text{ we have } \inf_{m \in \mathbb{N}} \mu(f_m) = 0$$

PROOF: (i)  $\Rightarrow$  (ii) is trivial.

(ii)  $\Rightarrow$  (i): Consider a maximal representation  $t$  for  $\mu$  and choose  $\nu$  and  $\nu_n$  according to (b). (i) is trivial for  $|t| = 1$ . Assume therefore  $|t| < 1$ . Then (ii) implies  $\inf_{m \in \mathbb{N}} \nu(f_m) = 0$ .

This means that (ii) is also valid for  $\nu$  instead of  $\mu$ . From (a) together with  $F(X) \supset \mathbb{R}$  and (ii) one can easily conclude that (ii) of the partial decomposition theorem holds for  $\nu$ . So,  $\nu$  has a representation  $\tilde{t}$  with  $|\tilde{t}| > 0$ . This implies that  $\hat{t} = t + (1 - |t|)\tilde{t}$  is in contradiction to the maximality of  $t$  a representation strictly greater than  $t$ . ■

The condition (b) imposed on  $\mu$  in the above theorem is quite often fulfilled. For example if  $\mu$  is maximal or if  $F(X)$  is min-stable or if it is a vector space.

This means that states on a vector lattice  $\supset \mathbb{R}$  fulfilling Stones condition (cf. [2]) are always decomposable. This fact together with an application of the Riesz representation theorem can be used (in this very special case) to prove the Daniell-Stone theorem.

I am indebted to M. Neumann for many helpful suggestions.

## REFERENCES

- [1] Alfsen, E.M.: Compact convex sets and boundary Integrals. Berlin-Heidelberg-New York: Springer 1971
- [2] Bauer, H.: Wahrscheinlichkeitstheorie und Grundzüge der Maßtheorie. Berlin: de Gruyter 1968

- [3] Fuchssteiner, B.: Sandwich theorems and lattice Semigroups. J. functional Analysis 16, 1-14 (1974)
- [4] Fuchssteiner, B.: Maße auf  $\sigma$ -kompakten Räumen. Math.Z. 142, 185-190 (1975)
- [5] Fuchssteiner, B.: When does the Riesz representation theorem hold? Arch.Math. 28, 173-181 (1977)
- [6] Fuchssteiner, B.: Signed representing measures. Arch.Math. (1977)
- [7] Fuchssteiner, B. and J.D. Maitland Wright: Representing isotone operators on cones.(1976) to appear in : Quart.J.Math. Oxford
- [8] König, H.: Sublineare Funktionale. Arch.Math. 23, 500-508 (1972)
- [9] Neumann, M.: Varianten zum Konvergenzsatz von Simons und Anwendungen in der Choquettheorie. Arch.Math. 28, 182-192 (1977)

B. Fuchssteiner  
 Fachbereich Mathematik  
 Gesamthochschule  
 D - 479 Paderborn  
 Germany\*

and

Dept. de mathématiques  
 Ecole Polytechnique Fédérale de Lausanne  
 61 Av de Cour  
 CH-1007 Lausanne

\* permanent address

(Received May 16, 1977)