SOME NEW TYPES OF FILTER LIMIT THEOREMS
FOR TOPOLOGICAL GROUP-VALUED MEASURES

Abstract

Some new types of limit theorems for topological group-valued measures are proved in the context of filter convergence for suitable classes of filters. We investigate \((s)\)-boundedness, \(\sigma\)-additivity and regularity properties of topological group-valued measures. We consider also Schur-type theorems, using the sliding hump technique, and prove some convergence theorems in the particular case of positive measures. We deal with the notion of uniform filter exhaustiveness, by means of which we prove some theorems on existence of the limit measure, some other kinds of limit theorems and their equivalence, using known results on existence of countably additive restrictions of strongly bounded measures. Furthermore we pose some open problems.
1 Introduction

The theory of filter convergence has been the object of several recent studies. The concept of filter convergence was introduced in [44]. An interesting case of filter convergence is the statistical convergence, introduced by H. Fast ([43]), H. Steinhaus ([52]) and I. Schoenberg ([48]). These topics have been several applications in the very recent literature (see also [26, 31, 39, 40]). Among them we recall, for instance, Functional Analysis (see for instance [2, 8, 9, 20, 21, 23, 24, 25]), Approximation Theory of positive operators, signal sampling, image and audio-video reconstruction (see also [4, 5, 12, 13, 16, 27]).

This paper is a free continuation of the research initiated in [14], where some aspects of filter convergence of sequences of topological group-valued measures are investigated. Here we deal with topological group-valued measures. Among the studies in the classical case we quote, for instance, [35, 41, 42]. In [35, 42] there are also some results about equivalence between classical versions of limit theorems. A survey on the literature about these topics can be found in [36] and in the bibliography therein. In [14] some Nikodým and Brooks-Jewett-type theorems are given with respect to filter convergence for topological group-valued measures. Here we give different types of limit theorems in this framework. In general, it is impossible to obtain results analogous to the classical ones, even for positive real-valued measures (see also [20, Example 3.4], [22, Remark 3.8]). Different versions of such kind of theorems are established in [2] for real-valued measures and [21, 22] for \((\ell)\)-group-valued measures. We deal with some basic properties of filter convergence and topological group-valued measures and some relations between them, and prove some Schur-type and limit theorems. As a particular case, we consider positive measures, and in this context we give some limit theorems by considering a larger class of filters. Some topics about topological groups can be found, for instance, in [33, 47].

Observe that, in the context of topological groups, it is sufficient to deal with a suitable basis of neighborhoods of zero, which allows us to give a direct approach to our theorems. Similar results are proved in [21] in the context of \((\ell)\)-groups and Riesz spaces, where one considers order sequences or regulators, playing a role similar to that of neighborhoods of zero. In lattice groups, among the more frequently used tools we recall the Fremlin lemma, which allows to replace countably many regulators by a single one and is useful in particular in matrix-diagonal processes (see also [1, 20]), and the Maeda-Ogasawara-Vulikh representation theorem, by means to which several properties of lattice group-valued measures can be studied, by investigating the corresponding ones of real-valued measures.
In the setting of topological groups it is possible to use different techniques, since we deal with a different kind of structure. To prove equivalence results between filter limit theorems, we apply some results about existence of suitable \( \sigma \)-additive restrictions of \((s)\)-bounded measures, like in [41, 42], and without considering the Stone Isomorphism technique, though it is possible to get Stone-type extensions also for \((s)\)-bounded topological group-valued measures (see also [49, 50]). In the lattice group setting (see [15]) it is dealt with the Stone extensions, since the nature of the convergence in such groups is not necessarily topological, and hence it is not advisable to argue with \( \sigma \)-additive restrictions. However, the Drewnowski-type technique here used is in general easier to handle than the Stone Isomorphism technique. Finally, we pose some open problems.

2 Preliminaries

We begin with recalling the basic properties of filters.

Let \( Z \neq \emptyset \) be any set. A filter \( \mathcal{F} \) of \( Z \) is a nonempty collection of subsets of \( Z \) with \( \emptyset \notin \mathcal{F} \), \( A \cap B \in \mathcal{F} \) whenever \( A, B \in \mathcal{F} \), and such that for each \( A \in \mathcal{F} \) and \( B \supset A \) we get \( B \in \mathcal{F} \). A filter of \( Z \) is said to be free iff it contains the Fréchet filter \( \mathcal{F}_{\text{cofin}} \) of all cofinite subsets of \( Z \).

Let \( Q \) be a countable set and \( F \) be a filter of \( Q \). A subset of \( Q \) 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 \( Q \). If \( I \in F^* \), then the trace \( F(I) \) of \( F \) on \( I \) is the family \( \{ F \cap I : F \in F \} \).

Observe that \( F(\mathcal{I}) \) is a filter of \( I \). Indeed, if \( F_1, F_2 \in F(\mathcal{I}) \), then \( (F_1 \cap F_2) \cap I = (F_1 \cap I) \cap (F_2 \cap I) \in \mathcal{F} \), and hence \( F_1 \cap F_2 \in F(\mathcal{I}) \).

Let now \( F \in \mathcal{F} \) and \( F \cap I \subset F' \subset I \), and set \( F^* := F' \cup F \) then \( F^* \in \mathcal{F} \) and \( F^* \cap I \supset F \cap I \). It is easy to see that \( F' \subset F^* \cap I \). To prove the converse inclusion, note that \( F^* \cap I = (F \cap I) \cup (F \cap I) \subset F' \). Hence, \( F' = F^* \cap I \in F(I) \), and thus we get the claim.

A free filter \( \mathcal{F} \) of \( N \) is a \( P \)-filter iff for every sequence \( (A_n) \) in \( \mathcal{F} \) there is a sequence \( (B_n) \) in \( \mathcal{F} \), such that the symmetric difference \( A_n \Delta B_n \) is finite for all \( n \in N \) and \( \bigcap_{n=1}^{\infty} B_n \in \mathcal{F} \).

A filter \( \mathcal{F} \) of \( Q \) is said to be diagonal iff for every sequence \( (A_n) \) in \( \mathcal{F} \) and for each \( I \in \mathcal{F}^* \) there exists a set \( J \subset I, J \in \mathcal{F}^* \) such that the set \( J \setminus A_n \) is finite for all \( n \in N \) (see also [21, 22]).

Remark 2.1. Observe that every \( P \)-filter \( \mathcal{F} \) is diagonal. Indeed, let \( (A_n) \) be a sequence in \( \mathcal{F} \) and \( I \in \mathcal{F}^* \). As \( \mathcal{F} \) is a \( P \)-filter, then by [3, Proposition 1]
there exists \( J_0 \in \mathcal{F} \), with the property that \( J_0 \setminus A_n \) is finite for every \( n \in \mathbb{N} \). We claim that \( J := I \cap J_0 \in \mathcal{F}^* \). Indeed, if \( E \) is any element of \( \mathcal{F} \), then \( J_0 \cap E \in \mathcal{F} \). So, as \( I \in \mathcal{F}^* \), we get \( \emptyset \neq I \cap J_0 \cap E = J \cap E \). By arbitrariness of \( E \), \( J \in \mathcal{F}^* \), and thus we get the claim. Therefore, the set \( J \) satisfies the condition requested in the definition of diagonal filter.

From now on \( \mathcal{F} \) denotes a free filter of \( \mathbb{N} \), \( \mathbb{R} = (\mathbb{R}, +) \) is a Hausdorff complete abelian topological group satisfying the first axiom of countability, with neutral element 0, and \( \mathcal{J}(0) \) denotes a basis of closed and symmetric neighborhoods of 0 (see also [28, 29, 30]). Moreover, given \( k \in \mathbb{N} \) and \( U_1, \ldots, U_k \subset \mathbb{R} \), put \( U_1 + \cdots + U_k := \{ u_1 + \cdots + u_k : u_1 \in U_1, \ldots, u_k \in U_k \} \), and \( kU := U + \cdots + U \) (\( k \) times).

A sequence \( (x_n)_n \) in \( \mathbb{R} \mathcal{F} \)-converges to \( x_0 \in \mathbb{R} \) iff for every \( U \in \mathcal{J}(0) \), \( \{ n \in \mathbb{N} : x_n - x_0 \in U \} \in \mathcal{F} \), and we write \( \lim_n x_n = x_0 \). Moreover, we say that a sequence \( (B_n)_n \) of subsets of \( \mathbb{R} \mathcal{F} \)-converges to \( 0 \) iff for each \( U \in \mathcal{J}(0) \) the set \( \{ n \in \mathbb{N} : B_n \subset U \} \) belongs to \( \mathcal{F} \), and we write \( \lim_n B_n = 0 \). We say \( \lim_n x_n = x_0 \) (resp. \( \lim_n B_n = 0 \)) iff \( \lim_{n} \mathcal{F}_{\text{cofin}} x_n = x_0 \) (resp. \( \lim_{n} \mathcal{F}_{\text{cofin}} B_n = 0 \)).

Note that the \( \mathcal{F} \)-limit is unique, since \( \mathbb{R} \) is Hausdorff (see also [45]).

Observe that filter convergence satisfies the following property.

\((U)\) If each subsequence of a given sequence \( (x_n)_n \) has a sub-subsequence which \( \mathcal{F} \)-converges to \( x_0 \), then \( \lim_n x_n = x_0 \).

Otherwise, there exist \( U \in \mathcal{J}(0) \) with \( \mathcal{Z}(U) := \{ n \in \mathbb{N} : x_n - x_0 \in U \} \not\in \mathcal{F} \). Since \( \mathcal{F} \) is free, the set \( \mathcal{Y}(U) := \mathbb{N} \setminus \mathcal{Z}(U) \) is infinite, say \( \mathcal{Y}(U) := \{ n_1 < n_2 < \ldots < n_k < \ldots \} \). Thus the subsequence \( (x_{n_k})_k \) does not have any sub-subsequence, \( \mathcal{F} \)-convergent to \( x_0 \).

Note that, in general, property \((U)\) is not true in the lattice context: for instance, this is the case of the space \( L^0(X, \mathcal{B}, \mu) \) of all \( \mu \)-measurable real-valued functions with identification up to \( \mu \)-null sets, endowed with the almost everywhere convergence, where \( \mu : \mathcal{B} \to [0, +\infty] \) is a \( \sigma \)-additive and \( \sigma \)-finite measure (see also [53]).

We now prove a Cauchy criterion for filter convergence. Similar results in
Some New Types of Filter Limit Theorems

143

the context of topological spaces can be found in [34] (see also [37], for the classical case).

**Theorem 2.2.** Let $R$ and $F$ be as above, $x \in R$ and $(x_n)_n$ be a sequence in $R$. Then the following are equivalent:

1. $(\mathcal{F}) \lim x_n = x$;
2. for every $U \in \mathcal{J}(0)$ there is $r \in \mathbb{N}$ with $\{n \in \mathbb{N} : x_n - x_r \in U\} \in \mathcal{F}$;
3. for every $U \in \mathcal{J}(0)$ there is $F \in \mathcal{F}$ with $x_n - x_r \in U$ whenever $n, r \in F$.

**Proof.** $(jjj) \implies (j)$

Choose arbitrarily $U \in \mathcal{J}(0)$, let $U_0 \in \mathcal{J}(0)$ be with $3U_0 \subset U$, and $(U_p)_p$ be a decreasing countable basis of closed symmetric neighborhoods of 0. For each $p, q \in \mathbb{N}$ there are $r_p, r_q \in \mathbb{N}$ with

$$\{n \in \mathbb{N} : x_n - x_{r_p} \in U_p\} \cap \{n \in \mathbb{N} : x_n - x_{r_q} \in U_q\} \in \mathcal{F}.$$  

So there exists $n_{p,q} \in \mathbb{N}$ with $x_{n_{p,q}} - x_{r_p} \in U_p$, $x_{n_{p,q}} - x_{r_q} \in U_q$, so that $x_{r_p} - x_{r_q} \in U_p + U_q$. Thus the sequence $(x_{r_p})_p$ is Cauchy in $R$ in the classical sense and so it converges to an element $x \in R$, since $R$ is complete. If $q \geq p$, we get $x_{r_p} - x_{r_q} \in 2U_p$. Taking the limit as $q$ tends to $+\infty$, we obtain $x_{r_p} - x \in 2U_p$, since $U_p$ is closed.

Pick arbitrarily $p \in \mathbb{N}$. If $x_n - x_{r_p} \in U_p$, then

$$x_n - x = x_n - x_{r_p} + x_{r_p} - x \in 3U_p,$$

and thus

$$\{n \in \mathbb{N} : x_n - x \in 3U_p\} \supset \{n \in \mathbb{N} : x_n - x_{r_p} \in U_p\}.$$  

Now, choose arbitrarily $U \in \mathcal{J}(0)$. There is $p \in \mathbb{N}$ with $3U_p \subset 3U_0 \subset U$, and so

$$\{n \in \mathbb{N} : x_n - x \in U\} \supset \{n \in \mathbb{N} : x_n - x \in 3U_p\} \supset \{n \in \mathbb{N} : x_n - x_{r_p} \in U_p\}.$$  

Since $\{n \in \mathbb{N} : x_n - x_{r_p} \in U_p\} \in \mathcal{F}$, then $\{n \in \mathbb{N} : x_n - x \in U\} \in \mathcal{F}$, and hence $(\mathcal{F}) \lim x_n = x$, that is $(j)$.

$(j) \implies (jj)$

Suppose that $(\mathcal{F}) \lim x_n = x$, choose arbitrarily $U \in \mathcal{J}(0)$ and let $U^* \in \mathcal{J}(0)$ be such that $2U^* \subset U$. Then in correspondence with $U^*$ there is $F \in \mathcal{F}$ with $x_n - x \in U^*$ for each $n \in F$, and so for every $n, r \in F$ we get $x_n - x_r \in U$. 

\((jjj) \implies (jj)\)

Choose arbitrarily \(U \in \mathcal{J}(0)\). Then there exists \(F \in \mathcal{F}\) with \(x_n - x_r \in U\) for all \(n, r \in F\). If \(r_0 = \min F\), then \(\{n \in \mathbb{N} : x_n - x_{r_0} \in U\} \supset F\), and hence \(\{n \in \mathbb{N} : x_n - x_{r_0} \in U\} \in \mathcal{F}\), since \(F \in \mathcal{F}\).

We now consider some properties of filters.

Given an infinite set \(I \subset \mathbb{Q}\), a blocking of \(I\) is a countable partition \(\{D_k : k \in \mathbb{N}\}\) of \(I\) into nonempty finite subsets.

A filter \(F\) of \(\mathbb{Q}\) is said to be block-respecting iff for every \(I \in F^*\) and for each blocking \(\{D_k : k \in \mathbb{N}\}\) of \(I\) there is a set \(J \in F^*\), \(J \subset I\) with \(\sharp(J \cap D_k) = 1\) for all \(k \in \mathbb{N}\), where \(\sharp\) 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 [2].

The following results will be useful in the sequel.

**Proposition 2.3.** (see [14, Proposition 2.1]) If \(F\) is a block-respecting filter of \(\mathbb{N}\), then \(F(I)\) is a block-respecting filter of \(I\) for every \(I \in F^*\).

**Proposition 2.4.** If \(F\) is any free filter, \(x_n, n \in \mathbb{N}\), is a sequence in \(\mathbb{R}\), \(F\)-convergent to \(x \in \mathbb{R}\), and \(J \in F^*\), then the sequence \(x_n, n \in J, F(J)\)-converges to \(x\).

**Proof.** Choose arbitrarily \(U \in \mathcal{J}(0)\), and set \(F := \{n \in \mathbb{N} : x_n \in U\}\). We get: \(\{n \in J : x_n \in U\} = F \cap J \in \mathcal{F}(J)\), and so the assertion follows. \(\square\)

We recall the next technical lemma (see [14, Lemma 2.2 α])); for similar results existing in the literature, see also [2, Lemma 3.3], [21, Lemma 2.2] and [22, Lemma 3.1]).

**Lemma 2.5.** Let \((x_{j,n})_{j,n}\) be a double sequence in \(\mathbb{R}\), and \(F\) be a diagonal filter of \(\mathbb{N}\).

If \(\lim_{j \in \mathbb{N}} x_{j,n} = 0\) for each \(n \in \mathbb{N}\), then for every \(I \in F^*\) there exists \(J \in F^*, J \subset I\), with \(\lim_{j \in J} x_{j,n} = 0\) for each \(n \in \mathbb{N}\).

Also the following technical results hold (see [45, Theorem 8 (i)]).

**Proposition 2.6.** Let \((x_n)_{n}\) be a sequence in \(\mathbb{R}\), \((F)\)-convergent to \(x \in \mathbb{R}\). If \(F\) is a \(P\)-filter, then there exists an element \(E \in F\), with \(\lim_{n \in E} x_n = x\).

A consequence of Lemma 2.5 is the following

**Proposition 2.7.** Let \((x_{j,n})_{j,n}\) be a double sequence in \(\mathbb{R}\), \(F\) be any \(P\)-filter of \(\mathbb{N}\), and suppose that \(\lim_{j} x_{j,n} = x_n\) for every \(n \in \mathbb{N}\).

Then there exists \(B_0 \in F\) such that \(\lim_{j \in B_0} x_{j,n} = x_n\) for all \(n \in \mathbb{N}\).
PROOF. By hypothesis and Proposition 2.6 we get the existence of a sequence 
\((A_n)_n\) in \(\mathcal{F}\), with \(\lim_{j \in A_n} x_{j,n} = x_n\) for all \(n \in \mathbb{N}\). As \(\mathcal{F}\) is a \(P\)-filter, there is a sequence of sets \((B_n)_n\) in \(\mathcal{F}\), such that \(A_n \triangle B_n\) is finite for all \(n \in \mathbb{N}\) and \(B_0 := \bigcap_{n=1}^{\infty} B_n \in \mathcal{F}\). Thus, since \(\lim_{j \in A_n} x_{j,n} = x_n\) for all \(n \in \mathbb{N}\), we get also \(\lim_{j \in B_n} x_{j,n} = x_n\), and a fortiori \(\lim_{j \in B_0} x_{j,n} = x_n\), for all \(n\).

We now recall some main properties of topological group-valued measures, submeasures and Fréchet-Nikodým topologies.

Let \(\Sigma\) be a \(\sigma\)-algebra of parts of an abstract infinite set \(G\). We say that a finitely additive measure \(m : \Sigma \to \mathbb{R}\) is \((s)\)-bounded on \(\Sigma\) iff

\[
\lim_{k} m\left(H_k\right) = 0 \quad \text{for each disjoint sequence } (C_k)_k \text{ in } \Sigma. 
\]

A finitely additive measure \(m : \Sigma \to \mathbb{R}\) is said to be \(\sigma\)-additive on \(\Sigma\) iff

\[
m\left(\bigcup_{k=1}^{\infty} C_k\right) = \sum_{k=1}^{\infty} m(C_k) := \lim_{i} \left(\sum_{k=1}^{i} m(C_k)\right) 
\]

for every disjoint sequence \((C_k)_k\) in \(\Sigma\).

A submeasure \(\eta : \Sigma \to [0, +\infty]\) is a set function with \(\eta(\emptyset) = 0\), \(\eta(A) \leq \eta(B)\) whenever \(A, B \in \Sigma\), \(A \subset B\), and \(\eta(A \cup B) \leq \eta(A) + \eta(B)\) whenever \(A, B \in \Sigma\) and \(A \cap B = \emptyset\).

A submeasure \(\eta\) is order continuous iff \(\lim_{k} \eta(H_k) = 0\) for every decreasing sequence \((H_k)_k\) in \(\Sigma\) with \(\bigcap_{k=1}^{\infty} H_k = \emptyset\).

For every \(\sigma\)-algebra \(\mathcal{L} \subset \Sigma\), set \(m^\mathcal{L}(A) := \bigcup\{m(B) : B \in \mathcal{L}, B \subset A\}\), \(A \in \mathcal{L}\). Moreover, put

\[
m^\uparrow(A) := m^\Sigma(A) = \bigcup\{m(B) : B \in \Sigma, B \subset A\}, \quad A \in \Sigma.
\]

Given two finitely additive measures \(m : \Sigma \to R\), \(\lambda : \Sigma \to [0, +\infty]\), we say that \(m\) is \(\lambda\)-absolutely continuous or shortly \(\lambda\)-continuous on \(\Sigma\), iff \(\lim_{k} m^\uparrow(H_k) = 0\) for every decreasing sequence \((H_k)_k\) in \(\Sigma\) such that \(\lim_{k} \lambda(H_k) = 0\).

We will see that \(m\) is \(\lambda\)-continuous if and only if \(\lim_{n} m^\uparrow(A_n) = 0\) for any arbitrary sequence \((A_n)_n\) in \(\Sigma\) with \(\lim_{n} \lambda(A_n) = 0\). Note that, in the lattice...
group setting, this property is in general not true (see [6, Remark 1.13.1]). We first extend [41, Lemma 4.6] to the topological group context.

Lemma 2.8. Let \( m : \Sigma \to R \) be an \((s)\)-bounded measure and \((E_k)_k\) be any arbitrary sequence of elements of \( \Sigma \).

Then for every \( U \in \mathcal{J}(0) \) there is \( q \in \mathbb{N} \) with

\[
m^+(E_k \setminus \bigcup_{l=1}^q E_l) \subset U \quad \text{for every } k \geq q.
\]

Proof. If we deny the thesis, then it is possible to find a neighborhood \( U \in \mathcal{J}(0) \) and to construct a strictly increasing sequence \((r_h)_h\) in \( \mathbb{N} \), with \( m^+(B_h) \not\subset U \) for every \( h \in \mathbb{N} \), where \( B_h := E_{r_{h+1}} \setminus \bigcup_{l=1}^{r_h} E_l \). It is not difficult to see that the \( B_h \)'s are pairwise disjoint, so getting a contradiction with \((s)\)-boundedness of \( m \).

We are in position to prove the following characterization of absolute continuity, using a technique similar to that of [41, Theorem 6.1 (a)].

Theorem 2.9. Let \( \lambda : \Sigma \to [0, +\infty] \) be a finitely additive measure. An \((s)\)-bounded measure \( m : \Sigma \to R \) is \( \lambda \)-absolutely continuous if and only if

\[
\lim_{n} m^+(A_n) = 0
\]

for any sequence \((A_n)_n\) in \( \Sigma \), such that \( \lim_{n} \lambda(A_n) = 0 \).

Proof. The “if” part is straightforward.

We now turn to the “only if” part. If we deny the thesis, then there exist: a neighborhood \( U \in \mathcal{J}(0) \), a decreasing sequence \((U_h)_h\) in \( \mathcal{J}(0) \), a sequence \((A_n)_n\) in \( \Sigma \), with \( 2U_h \subset U_{h-1} \) for every \( h \in \mathbb{N} \), \( 2U_0 \subset U \), \( \lim_{n} \lambda(A_n) = 0 \) and \( m^+(A_n) \not\subset U \) for each \( n \in \mathbb{N} \). So, we can extract a subsequence \((A_{n_k})_k\) of \((A_n)_n\), with \( \lambda(A_{n_k}) \leq 2^{-k} \) for all \( k \in \mathbb{N} \).

Let \( E_k := A_{n_k} \). At the first step, by Lemma 2.8 applied to the sequence \( E_k, k \in \mathbb{N} \), in correspondence with \( U_1 \) there exists \( k_1 \in \mathbb{N} \), with

\[
\begin{align*}
m^+(E_k) &\subset m^+(E_k \setminus k_1 \bigcup_{l=1} E_l) + m^+(E_k \cap (\bigcup_{l=1}^{k_1} E_l)) \subset m^+(E_k) \subset U_1 + m^+(E_k \cap (\bigcup_{l=1}^{k_1} E_l)) \quad \text{for every } k \geq k_1.
\end{align*}
\]

Put \( B_1 := \bigcup_{l=1}^{k_1} E_l \). From (3) we deduce

\[
m^+(E_k \cap B_1) \not\subset U_0 + U_1,
\]
otherwise we should get \( m^+(E_k) \subset U_0 + 2U_1 \subset 2U_0 \subset U \), a contradiction. Hence, from (4) we obtain \( m^+(B_1) \not\subset U_0 \).

Proceeding by induction, at the \( h+1 \)-th step suppose that we have determined \( k_1 < k_2 < \ldots < k_h \in \mathbb{N} \) and \( B_1, \ldots, B_h \in \Sigma \), with
\[
B_0 := G, \quad B_h = B_{h-1} \cap \left( \bigcup_{l=k_{h-1}+1}^{k_h} E_l \right), \quad m^+(E_k \cap B_h) \not\subset U_0 + U_h \quad (5)
\]
for all \( h \in \mathbb{N} \) and \( k \geq k_h \). By Lemma 2.8 applied to the sequence \( E_k \cap B_h \), \( k = k_h + 1, k_h + 2, \ldots \), in correspondence with \( U_{h+1} \) we find an integer \( k_{h+1} > k_h \), with
\[
m^+(E_k \cap B_h) \subset m^+ \left( (E_k \cap B_h) \setminus \bigcup_{l=k_{h+1}}^{k_h} E_l \right) +
+m^+ \left( (E_k \cap B_h) \cap \left( \bigcup_{l=k_{h+1}}^{k_h} E_l \right) \right) \subset U_{h+1} + m^+(E_k \cap B_{h+1}) \quad (6)
\]
whenever \( k \geq k_{h+1} \), where \( B_{h+1} = B_h \cap \left( \bigcup_{l=k_{h+1}}^{k_h} E_l \right) \). From (6) we obtain that \( m^+(E_k \cap B_{h+1}) \not\subset U_0 + U_{h+1} \), otherwise we should have \( m^+(E_k \cap B_h) \subset U_0 + 2U_{h+1} \subset U_0 + U_h \), which contradicts (5). Hence, \( m^+(B_{h+1}) \not\subset U_0 \).

By construction, \( (B_h)_h \) is a decreasing sequence in \( \Sigma \), \( \lim_{h} \lambda(B_h) = 0 \) and \( m^+(B_h) \not\subset U_0 \) for every \( h \in \mathbb{N} \), which contradicts \( \lambda \)-absolute continuity of \( m \).

A topology \( \tau \) on \( \Sigma \) is a Fréchet-Nikodým topology iff the functions \((A, B) \mapsto A \Delta B \) and \((A, B) \mapsto A \cap B \) from \( \Sigma \times \Sigma \) (endowed with the product topology) to \( \Sigma \) are continuous, and for every \( \tau \)-neighborhood \( V \) of \( \emptyset \) in \( \Sigma \) there is a \( \tau \)-neighborhood \( U \) of \( \emptyset \) in \( \Sigma \) with the property that, if \( E \in \Sigma \) is contained in some suitable element of \( U \), then \( E \in V \) (see also [41, §1]).

Observe that a topology \( \tau \) on \( \Sigma \) is a Fréchet-Nikodým topology if and only if there is a family of submeasures \( \Xi := \{ \eta_i : i \in \Lambda \} \), with the property that a base of \( \tau \)-neighborhoods of \( \emptyset \) in \( \Sigma \) is given by
\[
\mathcal{D} := \{ U_{\varepsilon,j} := \{ A \in \Sigma : \eta_i(A) < \varepsilon \text{ for all } i \in J \} : \varepsilon > 0, J \subset \Lambda \text{ is finite} \}
\]
(see also [11, 15, 41, 42]).
Let $\tau$ be a Fréchet-Nikodým topology on $\Sigma$. A finitely additive measure $m : \Sigma \to \mathbb{R}$ is $\tau$-continuous on $\Sigma$, iff $\lim_k m^+ (H_k) = 0$ for each decreasing sequence $(H_k)_k$ in $\Sigma$, with $\tau\lim_k H_k = \emptyset$.

Note that, when $\lambda$ is a finitely additive non-negative real-valued measure defined on $\Sigma$ and $\tau$ is the topology generated by the pseudo-$\lambda$-distance defined by $d_\lambda (A, B) := \lambda (A \triangle B)$, $A, B \in \Sigma$, then $\tau$-continuity is equivalent to $\lambda$-absolute continuity (see also [9, 38]).

A finitely additive measure $m : \Sigma \to \mathbb{R}$ is said to be positive iff $m^+ (A) = \{ m(A) \}$ for every $A \in \Sigma$.

(7) It is readily seen that, in the classical case $\mathbb{R} = \mathbb{R}$, every positive measure in the sense of the usual order of $\mathbb{R}$ is positive according to (7).

It is not difficult to see that a finitely additive measure $m : \Sigma \to \mathbb{R}$ is $(s)$- bounded on $\Sigma$ if and only if $\lim_k m^+ (C_k) = 0$ for all disjoint sequences $(C_k)_k$ in $\Sigma$. Otherwise, there exist a disjoint sequence $(C_k)_k$, a neighborhood $U \in \mathcal{J}(0)$ and two sequences $(n_k)_k$, $(B_k)_k$ in $\mathbb{N}$ and $\Sigma$ respectively, with $\lim_k n_k = +\infty$, $B_k \subset C_k$ and $m(B_k) \not\in U$ for each $k \in \mathbb{N}$, getting a contradiction with (1), since the $B_k$’s are pairwise disjoint.

We now give the following property of $(s)$-bounded topological group-valued measures (see also [28, 49, 50]).

**Proposition 2.10.** Let $m : \Sigma \to \mathbb{R}$ be an $(s)$-bounded measure. Then

$$\lim_k m^+ (H_k) = 0$$

for each decreasing sequence $(H_k)_k$ in $\Sigma$, satisfying

$$m \left( B \cap \left( \bigcap_{k=1}^{\infty} H_k \right) \right) = 0 \quad \text{for every } B \in \Sigma.$$  

(9)

**Proof.** Let $m$ and $(H_k)_k$ be as in the hypothesis. First of all we prove that

$$\lim_k \left( \bigcup_{p \geq q \geq k} m^+ (H_q \setminus H_p) \right) = 0,$$

that is for every $U \in \mathcal{J}(0)$ there is $\overline{k} \in \mathbb{N}$ with the property that

$$m(E) \in U \quad \text{for any } p \geq q \geq \overline{k} \text{ and for each } E \in \Sigma \text{ with } E \subset H_q \setminus H_p.$$  

(10)

If (10) is not true, then there are: a neighborhood $U \in \mathcal{J}(0)$, two sequences $(k_h)_h$, $(p_h)_h$ in $\mathbb{N}$, with $\lim_h k_h = +\infty$, a sequence $(B_h)_h$ in $\Sigma$, with $B_h \subset$
Some New Types of Filter Limit Theorems

149

$H_{kh} \setminus H_{kh+p_{h}}$ and $m(B_{h}) \notin U$ for every $h \in \mathbb{N}$. Without loss of generality, we can choose the integers $k_{h}$ in such a way that $k_{h+1} > k_{h} + p_{h}$ for every $h$.

So, the $B_{h}$'s are pairwise disjoint, and hence we obtain a contradiction with $(s)$-boundedness of $m$.

We now prove (8). To this aim, we claim that for each $U \in \mathcal{F}(0)\{\infty}$ there exists $K \in \mathbb{N}$ with $m(E) \in U$ whenever $E \subset H_{k}$ and $k \geq K$. Set $H_{\infty} := \bigcap_{k=1}^{\infty} H_{k}$, $E' := E \setminus H_{\infty}$ and $E_{p} := E \setminus H_{p}$, $p \in \mathbb{N}$. Note that $(E_{p})_{p}$ is an increasing sequence in $\Sigma$, and that $\bigcup_{p=1}^{\infty} E_{p} = E \setminus H_{\infty} = E'$. Let $K$ be as in (10), and $p \geq k \geq K$. Since $E_{p} \subset H_{k} \setminus H_{p}$, from (10) it follows that $m(E_{p}) \in U$. Since $U$ is closed, by (9) we get that $m(E) = m(E') = \lim_{p} m(E_{p}) \in U$. This proves the claim, and hence (8).\qed

A consequence of Proposition 2.10 is the following characterization of $\sigma$-additivity.

**Theorem 2.11.** A finitely additive measure $m : \Sigma \rightarrow \mathbb{R}$ is $\sigma$-additive on $\Sigma$ if and only if $\lim_{k} m^{+}(H_{k}) = 0$ for each decreasing sequence $(H_{k})_{k}$ in $\Sigma$, with $\bigcap_{k=1}^{\infty} H_{k} = \emptyset$.

We now prove the following property of $\sigma$-additive topological group-valued measures.

**Theorem 2.12.** Let $m : \Sigma \rightarrow \mathbb{R}$ be a $\sigma$-additive measure, and $(E_{k})_{k}$ be any sequence in $\Sigma$. Then we get

$$m^{+}\left(\bigcup_{k=1}^{\infty} E_{k}\right) \subset \sum_{k=1}^{\infty} m^{+}(E_{k}).$$

**Proof.** Set $C_{1} := E_{1}$, $C_{k} := E_{k} \setminus \left(\bigcup_{i=1}^{k-1} E_{i}\right)$, $k \geq 2$. Note that the $C_{k}$'s are pairwise disjoint and $\bigcup_{k=1}^{\infty} C_{k} = \bigcup_{k=1}^{\infty} E_{k}$. Choose arbitrarily $B \in \Sigma$, $B \subset \bigcup_{k=1}^{\infty} E_{k}$, and set $B_{k} := B \cap C_{k}$, $k \in \mathbb{N}$. Taking into account $\sigma$-additivity of $m$, we get

$$m(B) = \sum_{k=1}^{\infty} m(B_{k}) \in \sum_{k=1}^{\infty} m^{+}(C_{k}) \subset \sum_{k=1}^{\infty} m^{+}(E_{k}).$$

(12)
By (12) and arbitrariness of $B$ we obtain (11). This ends the proof. □

We now turn to a Drewnowski-type theorem on existence of $\sigma$-additive restrictions of $(s)$-bounded topological group-valued measures. This will be useful in the sequel in order to prove some equivalence results between the filter limit theorems involved. We first recall the following

**Theorem 2.13.** ([32, Lemma 2.3]) Let $m : \Sigma \to R$ be an $(s)$-bounded measure. Then for each disjoint sequence $(C_k)_k$ in $\Sigma$ there exists an infinite subset $P_0 \subset \mathbb{N}$, with

$$\lim_h \left( \bigcup \left\{ m \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P_0 \right\} \right) = 0,$$

and $m$ is $\sigma$-additive on the $\sigma$-algebra generated by the sets $C_k$, $k \in P_0$.

**Theorem 2.14.** Let $m_j : \Sigma \to R$, $j \in \mathbb{N}$, be a sequence of finitely additive measures. Then for any disjoint sequence $(C_k)_k$ in $\Sigma$ there exists an infinite subset $P \subset \mathbb{N}$, with

$$\lim_h \left( \bigcup \left\{ m_j \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P \right\} \right) = 0$$

for every $j \in \mathbb{N}$, and each $m_j$ is $\sigma$-additive on the $\sigma$-algebra generated by the sets $C_k$, $k \in P$.

**Proof.** By Theorem 2.13 there is an infinite subset $P_1 \subset \mathbb{N}$ with

$$\lim_h \left( \bigcup \left\{ m_1 \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P_1 \right\} \right) = 0.$$

At the second step, an infinite subset $P_2 \subset P_1$ can be found, such that

$$\lim_h \left( \bigcup \left\{ m_2 \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P_2 \right\} \right) = 0.$$

Proceeding by induction, we find a strictly increasing $(p_j)_j$ in $\mathbb{N}$ and a decreasing sequence of infinite subsets $P_j \subset \mathbb{N}$, with $p_j = \min P_j$ and

$$\lim_h \left( \bigcup \left\{ m_j \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P_j \right\} \right) = 0 \quad \text{for every } j \in \mathbb{N}. \quad (13)$$
Let $P := \{p_j : j \in \mathbb{N}\}$. For every $j \in \mathbb{N}$ there is $h' \in \mathbb{N}$ large enough (depending on $j$), such that for each $h \geq h'$ we get $\{k \in P : k \geq h\} \subset \{k \in P : k \geq h\}$, and hence

$$\bigcup\{m_j \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P\} \subset \bigcup\{m_j \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P\}.$$  \hspace{1cm} (14)

From (13) and (14) it follows that

$$\lim_{h} \left( \bigcup_{m_j \left( \bigcup_{k \in Y, k \geq h} C_k \right) : Y \subset P} \right) = 0 \text{ for all } j \in \mathbb{N}. \hspace{1cm} (15)$$

We now turn to the last assertion. Let $C_* := \bigcup_{q \in P} C_q = \bigcup_{l=1}^{\infty} C_{p_l}$ and pick any decreasing sequence $(H_s)_s$ in the $\sigma$-algebra $\mathcal{L}$ generated in $C_*$ by the sets $C_{n_l}$, with $\bigcap_{s=1}^{\infty} H_s = \emptyset$. For every $s \in \mathbb{N}$ there exists $h(s) \in \mathbb{N}$ with $H_s \subset \bigcup_{l \geq h(s)} H_{p_l}$. Note that $\lim h(s) = +\infty$. From this and (15) it follows that $m_{j}^{+}(H_s) = 0$ for every $j \in \mathbb{N}$, that is $\sigma$-additivity of every $m_j$ on $\mathcal{L}$. This ends the proof.

We say that the finitely additive measures $m_j : \Sigma \rightarrow R$, $j \in \mathbb{N}$, are uniformly $(s)$-bounded on $\Sigma$ iff $\lim_{k} \left( \bigcup_{j=1}^{\infty} m_{j}^{+}(C_k) \right) = 0$ for each disjoint sequence $(C_k)_k$ in $\Sigma$. The $m_j$’s are uniformly $\sigma$-additive on $\Sigma$ iff $\lim_{k} \left( \bigcup_{j=1}^{\infty} m_{j}^{+}(H_k) \right) = 0$ for each decreasing sequence $(H_k)_k$ in $\Sigma$ with $\bigcap_{k=1}^{\infty} H_k = \emptyset$. If $\lambda$ is a finitely additive measure on $\Sigma$, then the $m_j$’s are said to be uniformly $\lambda$-absolutely continuous or shortly uniformly $\lambda$-continuous on $\Sigma$ iff $\lim_{k} \left( \bigcup_{j=1}^{\infty} m_{j}^{+}(H_k) \right) = 0$ for each decreasing sequence $(H_k)_k$ in $\Sigma$ with $\lim_{k} \lambda(H_k) = 0$. If $\tau$ is a Fréchet-Nikodým topology on $\Sigma$, then the $m_j$’s are uniformly $\tau$-continuous on $\Sigma$ iff $\lim_{k} \left( \bigcup_{j=1}^{\infty} m_{j}^{+}(H_k) \right) = 0$ for each decreasing sequence $(H_k)_k$ in $\Sigma$ with $\tau$-lim $H_k = \emptyset$.

We now recall the following property, which will be useful in the sequel in order to prove our limit theorems in the topological group setting.
**Theorem 2.15.** ([32, Corollary 3.15]) Let $G$ be any infinite set, $\Sigma$ be a $\sigma$-algebra of subsets of $G$, $m_j : \Sigma \to R$, $j \in \mathbb{N}$, be a sequence of uniformly $(s)$-bounded measures, and $(H_k)_k$ be any decreasing sequence in $\Sigma$, with $\lim_k m_j^+(H_k) = 0$ for every $j \in \mathbb{N}$.

Then $\lim_k \left( \bigcup_{j=1}^{\infty} m_j^+(H_k) \right) = 0$.

Note that, by arguing analogously as in Theorem 2.9, it is possible to prove the following

**Theorem 2.16.** Let $\lambda : \Sigma \to [0, +\infty]$ be a finitely additive measure. A sequence $m_j : \Sigma \to R$, $j \in \mathbb{N}$, of uniformly $(s)$-bounded measures is uniformly $\lambda$-absolutely continuous if and only if $\lim_n \left( \bigcup_j m_j^+ (A_n) \right) = 0$ for any sequence $(A_n)_n$ in $\Sigma$, with $\lim_n \lambda(A_n) = 0$.

Indeed, it will be enough to consider the quantity $\bigcup_j m_j^+$ instead of $m^+$.

Let now $G, H \subset \Sigma$ be two lattices, such that $G$ is closed with respect to countable disjoint unions, and the complement of every element of $H$ belongs to $G$. Some cases investigated in the literature are when $G$ is a normal topological space (resp. a locally compact Hausdorff space), $G$ is the class of all open subsets of $G$, $H$ is the family of all closed (resp. compact) subsets of $G$, $\Sigma$ is the $\sigma$-algebra of all Borel subsets of $G$ (see also [32]). We say that $m : \Sigma \to R$ is regular on $\Sigma$ iff for every $A \in \Sigma$ there exist two sequences $(G_k)_k$ in $G$, $(F_k)_k$ in $H$, with $F_k \subset F_{k+1} \subset A \subset G_{k+1} \subset G_k$ for every $k$ and $\lim_k m^+(G_k \setminus F_k) = 0$.

Observe that, if $m_j : \Sigma \to R$, $j \in \mathbb{N}$, are regular measures, then the sequences $(G_k)_k$, $(F_k)_k$ can be taken independently of $j$ (see [32, Remark 3.5]). The measures $m_j : \Sigma \to R$, $j \in \mathbb{N}$, are said to be uniformly regular on $\Sigma$ iff to every $A \in \Sigma$ there correspond two sequences $(G_k)_k$ in $G$, $(F_k)_k$ in $H$, with $F_k \subset F_{k+1} \subset A \subset G_{k+1} \subset G_k$ for every $k$ and $\lim_k \left( \bigcup_{j=1}^{\infty} m_j^+ (G_k \setminus F_k) \right) = 0$.

We now prove the following relation between $\sigma$-additivity and regularity of measures.

**Theorem 2.17.** Let $(G, d)$ be a compact metric space, $\Sigma$ be the $\sigma$-algebra of all Borel sets of $G$, $G$ and $H$ be the lattices of all open and all closed subsets of $G$ respectively. Then a measure $m : \Sigma \to R$ is regular if and only if it is $\sigma$-additive.
Proof. We begin with the “if” part.

Let \( \mathcal{T} := \{ A \in \Sigma : \text{for every } U \in \mathcal{J}(0) \text{ there are } D \in \mathcal{G}, F \in \mathcal{H} \text{ with } F \subset A \subset D \text{ and } m^+(D \setminus F) \subset U \} \). Observe that \( \mathcal{H} \subset \mathcal{T} \). Indeed, pick arbitrarily \( W \in \mathcal{H} \) and for each \( k \in \mathbb{N} \) set \( D_k := \{ x \in G : d(x, W) < 1/k \} \), \( W_k := D_k \setminus W \).

Note that the sequence \( (W_k)_k \) is decreasing, and \( \bigcap_{k=1}^{\infty} W_k = \emptyset \). By \( \sigma \)-additivity of \( m \), for every \( U \in \mathcal{J}(0) \) there is \( k_0 \in \mathbb{N} \), with \( m^+(D_{k_0} \setminus W) \subset U \). Since \( D_{k_0} \in \mathcal{G} \), \( W \in \mathcal{H} \) and \( W \subset D_{k_0} \), it follows that \( W \in \mathcal{T} \).

We now prove that \( \mathcal{T} \) is a \( \sigma \)-algebra. It is easy to see that, if \( A \in \mathcal{T} \), then \( \mathcal{G} \setminus A \in \mathcal{T} \). Let now \( (A_k)_k \) be a disjoint sequence of elements of \( \mathcal{T} \), with \( A := \bigcup_{k=1}^{\infty} A_k \). We claim that \( A \in \mathcal{T} \).

Choose arbitrarily \( U \in \mathcal{J}(0) \), let \( (U_k)_k \) be a sequence in \( \mathcal{J}(0) \), such that \( 2U_k \subset U_{k-1} \subset U_0 \subset U \) for every \( k \) and \( 2U_0 \subset U \). Note that \( \sum_{k=1}^{\infty} U_k \subset U_0 \) for all \( n \in \mathbb{N} \), and hence, since \( U_0 \) is closed, we get also \( \sum_{k=1}^{\infty} U_k \subset U_0 \).

By hypothesis there are two sequences \( (D_k)_k \) and \( (F_k)_k \) in \( \mathcal{G} \) and \( \mathcal{H} \) respectively, with \( F_k \subset A_k \subset D_k \) and \( m^+(D_k \setminus F_k) \subset U_k \) for every \( k \). Since \( (F_k)_k \) is disjoint, by \( \sigma \)-additivity of \( m \) there exists \( k_0 \in \mathbb{N} \) with

\[
m^+\left( \bigcup_{k=1}^{\infty} F_k \setminus \left( \bigcup_{k=1}^{k_0} F_k \right) \right) = m^+\left( \bigcup_{k=k_0+1}^{\infty} F_k \right) \subset U_1.
\]

Set \( D := \bigcup_{k=1}^{\infty} D_k \), \( F := \bigcup_{k=1}^{k_0} F_k \). Note that \( F \subset A \subset D \), \( D \in \mathcal{G} \), \( F \in \mathcal{H} \), and taking into account Theorem 2.12 we get:

\[
m^+(D \setminus F) \subset m^+\left( D \setminus \left( \bigcup_{k=1}^{\infty} F_k \right) \right) + m^+\left( \left( \bigcup_{k=1}^{\infty} F_k \right) \setminus F \right)
\]

\[
\subset m^+\left( \bigcup_{k=1}^{\infty} (D_k \setminus F_k) \right) + U_0 \subset \sum_{k=1}^{\infty} m^+(D_k \setminus F_k) + U_0 \subset 2U_0 \subset U.
\]

From this it follows that \( A \in \mathcal{T} \), that is the claim. Therefore, \( \mathcal{T} \) is a \( \sigma \)-algebra. Since \( \mathcal{T} \supset \mathcal{H} \), then \( \mathcal{T} = \Sigma \). Since \( R \) satisfies the first axiom of countability, there is a family \( (U_k)_k \), which is a basis of neighborhoods of 0.
In correspondence with $U_k$ and every $A \in \Sigma$, there are $D_k^* \in \mathcal{G}$, $F_k^* \in \mathcal{H}$, with $F_k^* \subset A \subset D_k^*$ and $m^+(D_k^* \setminus F_k^*) \subset U_k$. For every $k \in \mathbb{N}$, let $D_k := \bigcap_{i=1}^k D_i^*$, $F_k := \bigcup_{i=1}^k F_i^*$. We get: $F_k \subset F_{k+1} \subset A \subset G_{k+1} \subset G_k$, $D_k \in \mathcal{G}$, $F_k \in \mathcal{H}$, $m^+(D_k \setminus F_k) \subset m^+(D_k^* \setminus F_k^*) \subset U_k$.

and hence $\lim_{k} m^+(D_k \setminus F_k) = 0$. Thus, $m$ is regular on $\Sigma$. This proves the “if” part.

We now turn to the “only if” part. Let $(C_k)_k$ be a disjoint sequence in $\Sigma$, and set $C := \bigcup_{k=1}^\infty C_k$. Fix arbitrarily $U \in \mathcal{J}(0)$, and let $(U_k)_k$ be a sequence in $\mathcal{J}(0)$, with $2U_k \subset U_{k-1}$ for every $k$ and $2U_0 \subset U$. By hypothesis, $m$ is regular, and so in correspondence with $C_k$ and $U_k$ there are $D_k \in \mathcal{G}$, $F_k \in \mathcal{H}$, with $F_k \subset C_k \subset D_k$ and $m^+(D_k \setminus C_k) \subset m^+(D_k \setminus F_k) \subset U_k$. Moreover a set $K \in \mathcal{H}$, $K \subset C$ can be found, with $m^+(C \setminus K) \subset U_0$. Note that, since $G$ is compact, $K$ is also compact, and hence, since $K \subset \bigcup_{k=1}^\infty D_k \in \mathcal{G}$, there exists $N \in \mathbb{N}$ with $K \subset \bigcup_{k=1}^N D_k$.

Choose arbitrarily $B \subset \bigcup_{k=N+1}^\infty C_k = C \setminus \left( \bigcup_{k=1}^N C_k \right)$. Since

$$B \cap K \subset \left( \bigcup_{k=1}^N D_k \right) \setminus \left( \bigcup_{k=1}^N C_k \right),$$
taking into account Theorem 2.12 we get:

\[
m(B) = m(B \setminus K) + m(B \cap K) \in m^+(C \setminus K) +
\]

\[
+ m^+ \left( \bigcup_{k=1}^N (D_k \setminus \bigcup_{k=1}^N C_k) \right) \subset m^+(C \setminus K) +
\]

\[
+ m^+ \left( \bigcup_{k=1}^N (D_k \setminus C_k) \right) \subset m^+(C \setminus K) +
\]

\[
+ \sum_{k=1}^N m^+(D_k \setminus C_k) \subset
\]

\[
\subset m^+(C \setminus K) + \sum_{k=1}^N U_k \subset 2U_0 \subset U,
\]

and hence \( m^+ \left( \bigcup_{k=N+1}^\infty C_k \right) \subset U \). This proves \( \sigma \)-additivity of \( m \) and ends the proof.

\[\square\]

**Remarks 2.18.** (a) Note that, arguing similarly as above, it is possible to prove that, under the same hypotheses as in Theorem 2.17, given a sequence \( m_j : \Sigma \to R, j \in \mathbb{N} \) of measures, the \( m_j \)'s are uniformly regular if and only if they are uniformly \( \sigma \)-additive.

(b) Observe that, even when \( R = \mathbb{R} \), in general the concepts of regularity and \( \sigma \)-additivity are different. Indeed, with the above notations, if \( \mathcal{G} = \mathcal{H} = \Sigma \), every finitely additive measure is obviously regular, but not necessarily \( \sigma \)-additive. Conversely, if \( \mathcal{G} = \mathcal{H} = \{\emptyset, G\} \), and \( m : \Sigma \to \mathbb{R} \) is any \( \sigma \)-additive measure such that \( m(\emptyset) = 0 \), \( m(G) = 1 \) and there exist \( E \in \Sigma \) and \( \alpha \in (0,1) \) with \( m(E) = \alpha \), then it is not difficult to see that \( m \) is not regular.

## 3 The Schur-type and convergence theorems

In [14] we proved some Brooks-Jewett and Nikodým-type theorems for topological-group valued measures. Here we continue this investigation, and we prove some other versions of filter limit theorems in this setting. We begin with a Schur-type theorem (for related results existing in the recent literature see also [2, Theorems 2.6 and 3.5] in the Banach space setting and [21, Lemma 3.1 and Theorems 3.1, 4.1 and 4.2] for lattice group-valued measures). Note that the hypothesis that the involved filter is block-respecting is essential, even when \( R = \mathbb{R} \) (see also [2, Remark 3.4]).
Theorem 3.1. Let $\mathcal{F}$ be a block-respecting filter of $\mathbb{N}$, $m_j : \mathcal{P}(\mathbb{N}) \to R$, $j \in \mathbb{N}$, be a sequence of $\sigma$-additive measures, and assume that

(i) $\lim_{j} m_j \{n\} = 0$ for any $n \in \mathbb{N}$, and

(ii) $\lim_{j} m_j(A) = 0$ for every $A \subset \mathbb{N}$.

Then we have:

$\beta$) $(\mathcal{F}) \lim_{j} m_j^+(\mathbb{N}) = 0$;

$\beta\beta$) if $\mathcal{F}$ is also diagonal, then the only condition (ii) is sufficient to get $\beta$.

Proof. We begin with proving $\beta$). If $\beta$) is not true, then there exists $U \in \mathcal{F}(0)$ such that

$$I^* := \left\{ j \in \mathbb{N} : m_j^+(\mathbb{N}) \subset U \right\} \notin \mathcal{F}. \quad (16)$$

From this it follows that every element $F$ of $\mathcal{F}$ is not contained in $I^*$, that is, $F$ has nonempty intersection with $\mathbb{N} \setminus I^*$: otherwise, if $F \in \mathcal{F}$ and $F \subset I^*$, then we should have $I^* \in \mathcal{F}$. Thus the set $I := \mathbb{N} \setminus I^*$ is $\mathcal{F}$-stationary. Note that $I$ is an infinite set, since $\mathcal{F}$ is a free filter.

Let now $(U_k)_k$ be a decreasing sequence in $\mathcal{F}(0)$, with $2U_0 \subset U$, and $2U_k \subset U_{k-1}$ for every $k \in \mathbb{N}$ (such a sequence does exist, see also [29]).

Put $n_0 := 1$. By $\sigma$-additivity of $m_1$, there exists an integer $l(1) > 1$ such that $m_1^+([l(1), +\infty[) \subset U_1$ (here and in the sequel, the intervals and halflines involved are meant in $\mathbb{N}$). Moreover, by (i), there is $n_1 > l(1)$ with $m_s(L) \in U_1$ for all $s \geq n_1$ and for each finite subset $L \subset [1, l(1)]$, and hence $m_s^+([1, l(1)]) \subset U_1$ for any $s \geq n_1$.

Subsequently, by $\sigma$-additivity of $m_1, \ldots, m_{n_1}$, we find a natural number $l(n_1) > n_1$, with $m_{n_1}^+([l(n_1), +\infty[) \subset U_2$ for every $r \leq n_1$, and also an integer $n_2 > l(n_1)$ for which $m_{n_2}^+([1, l(n_1)]) \subset U_2$ whenever $s \geq n_2$.

By induction, we construct two strictly increasing sequences $(n_h)_h$ and $(l(n_h))_h$ such that, for any $h \in \mathbb{N}$, $n_{h-1} < l(h) < n_h$, $m_h^+([l(n_h), +\infty[) \subset U_{h+1}$ for each $r \leq n_h$, and $m_h^+([1, l(n_h)]) \subset U_{h+1}$ whenever $s \geq n_{h+1}$. Observe that the $n_h$'s can be chosen in such a way that the sets $I \cap [n_{h-1}, n_h[, h \in \mathbb{N}$, are nonempty, so forming a blocking of $I$. Therefore there exists an $\mathcal{F}$-stationary set $J \subset I$, such that $J$ intersects each interval $[n_h, n_{h+1}[\text{ in exactly one point.}$

So we can write $J = \{j_0, j_1, j_2, \ldots\}$. Since $J \in \mathcal{F}^+$, then at least one of the two sets $J_1 := \{j_1, j_3, j_5, \ldots\}$ and $J_2 := \{j_2, j_4, j_6, \ldots\}$ is $\mathcal{F}$-stationary. Without loss of generality, suppose that $J_1 \in \mathcal{F}^+$. Now, for each fixed natural number $h$, we have

$$m_{j_{2h+1}}^+([l(n_{2h} + \infty[) \subset U_{2h} \subset U_2, \quad m_{j_{2h}}^+([1, l(n_{2h-2})]) \subset U_{2h-1} \subset U_1. \quad (17)$$
From this and since \( m_{j_{2h-1}}^+ (\mathbb{N}) \not\subset U \), for each index \( h \) we get

\[
m_{j_{2h-1}}^+ ([l(n_{2h-2}), l(n_{2h})]) \not\subset U_0 : \tag{18}
\]
otherwise, from (17) and (18) we should have \( m_{j_{2h-1}}^+ (\mathbb{N}) \subset U_0 + U_1 + U_2 \subset U_0 + 2U_1 \subset 2U_0 \subset U \), a contradiction. By (18) there is a set \( Q_h \subset [l(n_{2h-2}), l(n_{2h})] \) with

\[
m_{j_{2h-1}}^+ (Q_h) \not\subset U_0. \tag{19}
\]

Note that the \( Q_h \)'s are pairwise disjoint. Set now \( H := \bigcup_{h=1}^{\infty} Q_h \). For each index \( h \) we have

\[
m_{j_{2h-1}} (H) = m_{j_{2h-1}}^+ (H \cap [1, l(n_{2h-2}))] + m_{j_{2h-1}}^+ (H \cap [l(n_{2h}), +\infty[) + \]
\[
+ m_{j_{2h-1}}^+ (H \cap [l(n_{2h-2}), l(n_{2h})]) = \]
\[
= m_{j_{2h-1}} (H \cap [1, l(n_{2h-2})]) + m_{j_{2h-1}}^+ (H \cap [l(n_{2h}), +\infty[) + \]
\[
+ m_{j_{2h-1}}^+ (Q_h),
\]
and so we see that

\[
m_{j_{2h-1}} (H) - m_{j_{2h-1}} (Q_h) \in U_1 + U_2. \tag{20}
\]

Thanks to (20), we obtain \( m_{j_{2h-1}} (H) \not\in U_2 \) for all \( h \), otherwise \( m_{j_{2h-1}} (Q_h) \in U_1 + U_2 + U_2 \subset U_1 + U_1 \subset U_0 \), which contradicts (19). But by (ii), in correspondence with \( U_2 \) there exists an element \( F \in \mathcal{F} \) with \( m_j (H) \in U_2 \) for all \( j \in F \), and, since \( J_1 \) is \( \mathcal{F} \)-stationary, we get that \( F \) has at least an element \( j_1 \) in common with \( J_1 \). So we have contemporarily \( m_{j_1} (H) \not\in U_2 \) and \( m_{j_1} (H) \in U_2 \), a contradiction. This proves \( \beta \).

\( \beta \beta \) Let \( \mathcal{F} \) be a diagonal and block-respecting filter of \( \mathbb{N} \). If the thesis is not true, then, proceeding analogously as in \( \beta \), we get the existence of a neighborhood \( U \in \mathcal{J}(0) \) and of an infinite \( \mathcal{F} \)-stationary set \( I \subset \mathbb{N} \), with

\[
m_j^+ (\mathbb{N}) \not\subset U \quad \text{for every } j \in I. \tag{21}
\]

Since \( R \) satisfies the first axiom of countability, by (ii) and Lemma 2.5, in correspondence with \( I \) there is \( J \in \mathcal{F}^* \), \( J \subset I \), with \( \lim_{j \in J} m_j (\{n\}) = 0 \) for every \( n \in \mathbb{N} \). Moreover, from (ii) and Proposition 2.4 it follows also that \( (\mathcal{F} (J)) \lim_{j \in J} m_j (A) = 0 \) for every \( A \subset \mathbb{N} \). Furthermore observe that, since \( J \in \mathcal{F}^* \) and \( \mathcal{F} \) is block-respecting, then \( \mathcal{F} (J) \) is block-respecting too. By \( \beta \) applied to the sequence \( m_j : \mathcal{P} (\mathbb{N}) \to R, j \in J \), and to the filter \( \mathcal{F} (J) \) of \( J \), we get \( (\mathcal{F} (J)) \lim_{j \in J} m_j^+ (\mathbb{N}) = 0 \), contradicting (21). This ends the proof of \( \beta \beta \) \( \square \)
The following result will be useful in the sequel.

**Theorem 3.2.** Let $\mathcal{F}$ be a diagonal filter of $\mathbb{N}$, $m_j: \mathcal{P}(\mathbb{N}) \to \mathbb{R}$, $j \in \mathbb{N}$, be a sequence of $\sigma$-additive measures, and suppose that $(\mathcal{F}) \lim_j m_j^+(\mathbb{N}) = 0$.

Then for every $I \in \mathcal{F}^*$ there is $J \subset I$, $J \in \mathcal{F}^*$, with

$$\lim_k \left( \bigcup_{j \in J} m_j^+([k, +\infty[) \right) = 0.$$  

**Proof.** For every $j, k \in \mathbb{N}$, let $x_{j,k} := m_j^+(\mathbb{N})$. Since $\mathbb{R}$ satisfies the first axiom of countability, by Lemma 2.5 it follows that for every $I \in \mathcal{F}^*$ there exists $J \subset I$, $J \in \mathcal{F}^*$, with $\lim_j m_j^+(\mathbb{N}) = 0$. So, if $U \in \mathcal{J}(0)$ is chosen arbitrarily and $U_0 \in \mathcal{J}(0)$ is such that $2U_0 \subset U$, there is a natural number $\overline{j}$, without loss of generality $\overline{j} \in J$, with $m_j(A) \in U_0$ for every $j \geq \overline{j}$, $j \in J$, and $A \subset \mathbb{N}$. By $\sigma$-additivity of the $m_j$'s, in correspondence with $j \in \mathbb{N}$ there exists $k_j \in \mathbb{N}$ with $m_j(A) \in U_0$ for every $A \subset [k_j, +\infty[$. If $k_* := \max\{k_1, \ldots, k_{\overline{j}}\}$, then we get

$$m_j(A) \in U_0 \subset U \quad \text{for each } A \subset [k_*, +\infty[ \text{ and } j \in [1, \overline{j} - 1]. \quad (22)$$

Moreover, we have

$$m_j(A) \in 2U_0 \subset U \quad \text{for every } A \subset [k_*, +\infty[ \text{ and } j \geq \overline{j}, j \in J. \quad (23)$$

The assertion follows from (22) and (23).

We now prove a Vitali-Hahn-Saks-type theorem, as a consequence of Theorems 3.1 and 3.2.

**Theorem 3.3.** Let $\mathcal{F}$ be a diagonal and block-respecting filter of $\mathbb{N}$, $\tau$ be a Fréchet-Nikodým topology on $\Sigma$, $m_j: \Sigma \to \mathbb{R}$, $j \in \mathbb{N}$, be a sequence of $\tau$-continuous measures, with

$$(\mathcal{F}) \lim_j m_j(A) = 0 \quad \text{for every } A \in \Sigma. \quad (24)$$

Then for each decreasing sequence $(H_k)_k$ in $\Sigma$ with $\tau\lim H_k = \emptyset$ and for every $\mathcal{F}$-stationary set $I \subset \mathbb{N}$ there is an $\mathcal{F}$-stationary set $J \subset I$, with

$$\lim_k \left( \bigcup_{j \in J} m_j^+(H_k) \right) = 0,$$

where $\mathcal{L}$ is the $\sigma$-algebra generated by the $H_k$'s in $H_1$.
Proof. Let $I$ and $(H_k)_k$ be as in the hypotheses, set $C_k := H_k \setminus H_{k+1}$ for every $k \in \mathbb{N}$ and put $H_\infty := \bigcap_{k=1}^{\infty} H_k$. Since the $m_j$'s are $\tau$-continuous, we get
\[
\lim_{k} m_j^+(H_k) = 0 \quad \text{for all } j \in \mathbb{N}. \tag{25}
\]
For all $A \in \mathcal{P}(\mathbb{N})$ and $j \in \mathbb{N}$, set
\[
\nu_j(A) = m_j \left( \bigcup_{k \in A} C_k \right).
\]
We claim that the $\nu_j$'s are $\sigma$-additive. We get:
\[
m_j^+(H_k) = \bigcup \{ m_j(B) : B \in \Sigma, B \subset H_k \} = \bigcup \{ m_j(B \setminus H_\infty) : B \in \Sigma, B \subset H_k \} = \bigcup \{ m_j(C) : C \in \Sigma, C \subset H_k \setminus H_\infty \} = m_j^+(H_k \setminus H_\infty) = m_j^+ \left( \bigcup_{l=k}^{\infty} C_l \right) \tag{26}
\]
for every $j, k \in \mathbb{N}$. By arguing analogously as in (26), it is possible to prove also that
\[
m_j^\mathcal{K}(H_k) = m_j^\mathcal{K} \left( \bigcup_{l=k}^{\infty} C_l \right), \tag{27}
\]
where $\mathcal{K}$ is the $\sigma$-algebra generated by the $C_k$'s in $H_1$ (see also [19, Theorem 3.2], [18, Lemma 2.4]). From (25) and (26) it follows that $\lim_{k} m_j^+ \left( \bigcup_{l=k}^{\infty} C_l \right) = 0$ for every decreasing sequence $(H_k)_k$ in $\Sigma$ with $\tau$-lim $H_k = \emptyset$. From this, since
\[
\nu_j^+([k, +\infty[) := \bigcup \{ \nu_j(D) : D \subset [k, +\infty[ \subset m_j^+ \left( \bigcup_{l=k}^{\infty} C_l \right) \}
\]
for every $j, k \in \mathbb{N}$, we get
\[
\lim_{k} \nu_j^+([k, +\infty[) = 0, \quad j \in \mathbb{N}. \tag{28}
\]
We now are in position to prove $\sigma$-additivity of the $\nu_j$'s. Let $(A_k)_k$ be a decreasing sequence in $\mathcal{P}(\mathbb{N})$ with $\bigcap_{k=1}^{\infty} A_k = \emptyset$. Without loss of generality, we
can and do assume that \( A_k \supseteq A_{k+1} \) for every \( k \). Hence, \( A_k \subseteq [k, +\infty[ \) and so \( \nu_j^+ (A_k) \subset \nu_j^+ ([k, +\infty[) \) for all \( j, k \in \mathbb{N} \). From this and (28) we have \( \lim_k \nu_j^+(A_k) = 0 \), getting \( \mathcal{F} \)-\( \sigma \)-additivity of \( \nu_j \), for every \( j \in \mathbb{N} \).

Moreover, observe that, since the \( m_j \)'s satisfy (24), then the \( \nu_j \)'s fulfil condition (ii) of Theorem 3.1. Since \( \mathcal{F} \) is diagonal and block-respecting, by \( \beta\beta \) of Theorem 3.1 we get \( (\mathcal{F} \lim_j m_j^+ (\mathbb{N}) = 0 \) for every \( A \subset \mathbb{N} \). From this and Theorem 3.2, taking into account (27), it follows that for every \( I \in \mathcal{F}^* \) there is \( J \subset I, J \in \mathcal{F}^* \), with

\[
0 = \lim_k \left( \bigcup_{j \in J} \nu_j^+ ([k, +\infty[) \right) = \lim_k \left( \bigcup_{j \in J} m_j^K \left( \bigcup_{l=k}^{\infty} C_l \right) \right) = \lim_k \left( \bigcup_{j \in J} m_j^\xi (H_k) \right).
\]

This concludes the proof. \( \square \)

Similarly as Theorem 3.3, it is possible to prove the following Nikodým convergence-type theorem (note that in this case \( \sigma \)-additivity of the \( \nu_j \)'s is a direct consequence of \( \sigma \)-additivity of the \( m_j \)'s and (2))

**Theorem 3.4.** Let \( \mathcal{F} \) be as in Theorem 3.3, \( m_j : \Sigma \to \mathbb{R} \), \( j \in \mathbb{N} \), be a sequence of \( \sigma \)-additive measures, satisfying condition (24). Then for each decreasing sequence \( (H_k)_k \) in \( \Sigma \) with \( \bigcap_{k=1}^{\infty} H_k = \emptyset \) and for every \( I \in \mathcal{F}^* \) there exists \( J \subset I, J \in \mathcal{F}^* \), with

\[
\lim_k \left( \bigcup_{j \in J} m_j^\xi (H_k) \right) = 0.
\]

In the following theorems, which are formulated for positive topological group-valued measures, the involved filter is required to be only diagonal, and not necessarily block-respecting. A meaningful example of such a filter is the class of all subsets of \( \mathbb{N} \) having asymptotic density 1, which is also a \( P \)-filter (see also [2]).

The next theorem extends [17, Theorem 2.5] to the setting of topological group-valued measures.

**Theorem 3.5.** Let \( G \) be any infinite set, \( \Sigma \subset \mathcal{P}(G) \) be a \( \sigma \)-algebra, \( m_j : \Sigma \to \mathbb{R} \), \( j \in \mathbb{N} \), be a sequence of positive \( (s) \)-bounded measures, \( \mathcal{F} \) be a diagonal filter of \( \mathbb{N} \). Assume that \( m_0 (E) := (\mathcal{F} \lim_j m_j (E)) \) exists in \( \mathbb{R} \) for every \( E \in \Sigma \), and that \( m_0 \) is \( \sigma \)-additive and positive on \( \Sigma \).
Then for every set $I \in \mathcal{F}^*$ and for every disjoint sequence $(C_k)_k$ in $\Sigma$ there exists $J \in \mathcal{F}^*$, $J \subset I$, with

$$\lim_{k \to \infty} \left( \bigcup_{j \in J} m_j^+ (C_k) \right) = \lim_{k \to \infty} \left( \bigcup_{j \in J} m_j (C_k) \right) = 0.$$  

**Proof.** Let $I \in \mathcal{F}^*$, $(C_k)_k$ be any disjoint sequence in $\Sigma$, and $K$ be the $\sigma$-algebra generated by the $C_k$'s in $\bigcup_{k=1}^{\infty} C_k$. For every $B \in K$ there exists $P \subset \mathbb{N}$ with $B = \bigcup_{k \in P} C_k$. Since $\mathcal{F}$ is diagonal, by Lemma 2.5 there is $J \in \mathcal{F}^*$, $J \subset I$, with

$$m_0 \left( \bigcup_{k \in E} C_k \right) = \lim_{j \to \infty} m_j \left( \bigcup_{k \in E} C_k \right)$$  

(29)

for every $E \in \mathcal{I}_{\mathbb{N}} \cup \{ \emptyset \}$, where $\mathcal{I}_{\mathbb{N}}$ is the (countable) class of all finite subsets of $\mathbb{N}$. Moreover, by $\sigma$-additivity of $m_0$, we get

$$\lim_{k \to \infty} m_0^+ \left( \bigcup_{l=k}^{\infty} C_l \right) = 0.$$  

(30)

Choose arbitrarily $U \in \mathcal{J}(0)$, and let $U_0 \in \mathcal{J}(0)$ be such that $5 U_0 \subset U$: such a neighborhood does exist (see also [28]). In correspondence with $U_0$ there exists $k_0 \in \mathbb{N}$ with $m_0 \left( \bigcup_{k > k_0} C_k \right) \in U_0$ and therefore, by positivity of $m_0$, $m_0 \left( \bigcup_{k > k_0, k \in P} C_k \right) \in U_0$. Moreover there is $j_0 \in J$, $j_0 = j_0(U, k_0)$ such that for every $j \in J$ with $j \geq j_0$ we have:

$$m_j \left( \bigcup_{k \leq k_0, k \in P} C_k \right) - m_0 \left( \bigcup_{k \leq k_0, k \in P} C_k \right) \in U_0, m_j \left( \bigcup_{k \leq k_0} C_k \right) - m_0 \left( \bigcup_{k \leq k_0} C_k \right) \in U_0,$$

and hence

$$m_j \left( \bigcup_{k > k_0} C_k \right) - m_0 \left( \bigcup_{k > k_0} C_k \right) \in 2 U_0.$$
Choose arbitrarily $B \in \mathcal{K}$. Taking into account positivity of the $m_j$'s and of $m_0$, for every $j \in J$, $j \geq j_0$, we have:

$$m_j(B) - m_0(B) = m_j \left( \bigcup_{k \in P} C_k \right) - m_0 \left( \bigcup_{k \in P} C_k \right) \in \{ m_j \left( \bigcup_{k \leq k_0, k \in P} C_k \right) - m_0 \left( \bigcup_{k \leq k_0, k \in P} C_k \right) \}$$

$$+ m_0^+ \left( \bigcup_{k > k_0, k \in P} C_k \right) + m_j^+ \left( \bigcup_{k > k_0} C_k \right) \subset \{ m_j \left( \bigcup_{k \leq k_0} C_k \right) - m_0 \left( \bigcup_{k \leq k_0} C_k \right) \}$$

$$+ m_0^+ \left( \bigcup_{k > k_0} C_k \right) + m_j^+ \left( \bigcup_{k > k_0} C_k \right) \subset \{ m_j \left( \bigcup_{k \leq k_0} C_k \right) - m_0 \left( \bigcup_{k \leq k_0} C_k \right) \}$$

$$+ \{ m_j \left( \bigcup_{k > k_0} C_k \right) - m_0 \left( \bigcup_{k > k_0} C_k \right) \} + 2 m_0^+ \left( \bigcup_{k > k_0} C_k \right) \subset 5 U_0 \subset U.$$ 

Thus, $\lim_{j \in J} m_j(B) = m_0(B)$ for all $B \in \mathcal{K}$. Therefore, the finitely additive $R$-valued measures $m_j, j \in J$, satisfy the hypotheses of the classical version of the Brooks-Jewett theorem on $\mathcal{K}$ for topological group-valued measures (see [29, Theorem 2.6], [32, Theorem 2.4]). In particular, we get

$$\lim_{k} \left( \bigcup_{j \in J} m_j^+ (C_k) \right) = \lim_{k} \left( \bigcup_{j \in J} m_j (C_k) \right) = 0.$$ 

This ends the proof.

We now turn to a Vitali-Hahn-Saks-type theorem, extending [17, Theorem 2.6].

**Theorem 3.6.** Let $G, \Sigma, \mathcal{F}$ be as in Theorem 3.5, $\tau$ be a Fréchet-Nikodým topology on $\Sigma$, $m_j : \Sigma \to R$, $j \in \mathbb{N}$, be a sequence of positive finitely additive (s)-bounded and $\tau$-continuous measures. Assume that $m_0(E) := (\mathcal{F}) \lim_{j} m_j(E)$ exists in $R$ for each $E \in \Sigma$, and that $m_0$ is $\sigma$-additive and positive on $\Sigma$.

Then for every set $I \in \mathcal{F}^*$ and for each decreasing sequence $(H_k)_k$ in $\Sigma$ with $\tau\lim_{k} H_k = \emptyset$ there exists a set $J \in \mathcal{F}^*$, $J \subset I$, with

$$\lim_{k} \left( \bigcup_{j \in J} m_j^+ (H_k) \right) = \lim_{k} \left( \bigcup_{j \in J} m_j (H_k) \right) = 0.$$
Proof. Let $\tau$, $I$, $(H_k)_k$ be as in the hypotheses, put $H_\infty := \bigcap_{k=1}^{\infty} H_k$, $C_k := H_k \setminus H_{k+1}$, $k \in \mathbb{N}$, and let $\mathcal{L}$ be the $\sigma$-algebra generated by the $C_k$’s and $H_\infty$ in $H_1$. Proceeding analogously as in Theorem 3.5, by virtue of [29, Theorem 2.6] and [32, Theorem 2.4], we get the existence of a set $J \subset I$, $J \in \mathcal{F}^*$, with the property that the $m_j$’s, $j \in J$, are uniformly $(s)$-bounded on $\mathcal{L}$. Moreover, by $\tau$-continuity and positivity of the $m_j$’s, we get $\lim_{k} m_j^+(H_k) = 0$ for every $j \in \mathbb{N}$. By Theorem 2.15 applied to the sequence of measures $m_j : \Sigma \to R$, $j \in J$, we obtain that

$$0 = \lim_k \left( \bigcup_{j \in J} m_j^+(H_k) \right) = \lim_k \left( \bigcup_{j \in J} m_j(H_k) \right),$$

that is the assertion. \qed

Analogously as in Theorem 3.6 it is possible to prove the following Nikodým-type theorem.

**Theorem 3.7.** Let $G$, $\Sigma$, $\mathcal{F}$ be as in Theorem 3.6, $m_j : \Sigma \to R$, $j \in \mathbb{N}$, be a sequence of positive $\sigma$-additive measures. If $m_0(A) := (\mathcal{F}) \lim_{j} m_j(A)$ exists in $R$ for each $A \in \Sigma$, and $m_0$ is $\sigma$-additive and positive on $\Sigma$, then for each $I \in \mathcal{F}^*$ and for every decreasing sequence $(H_k)_k$ in $\Sigma$ with $\bigcap_{k=1}^{\infty} H_k = \emptyset$ there exists $J \in \mathcal{F}^*$, $J \subset I$, with

$$\lim_k \left( \bigcup_{j \in J} m_j^+(H_k) \right) = \lim_k \left( \bigcup_{j \in J} m_j(H_k) \right) = 0.$$

We now turn to a Dieudonné-type theorem, extending [18, Theorems 3.8, 3.10] to the context of topological groups.

**Theorem 3.8.** Let $G$, $\Sigma$, $\mathcal{F}$ be as in Theorem 3.6, $G$, $\mathcal{H} \subset \Sigma$ be as above, $m_j : \Sigma \to R$, $j \in \mathbb{N}$, be a sequence of positive regular measures, such that $m_0(E) := (\mathcal{F}) \lim_{j} m_j(E)$ exists in $R$ for every $E \in \Sigma$, and $m_0$ is $\sigma$-additive and positive.

Furthermore, let $A \in \Sigma$ and $(G_k)_k$, $(F_k)_k$ be two sequences in $\mathcal{G}$, $\mathcal{H}$ respectively, with $F_k \subset F_{k+1} \subset A \subset G_{k+1} \subset G_k$ for every $k \in \mathbb{N}$, and

$$\lim_k m_j(G_k \setminus F_k) = 0 \quad \text{for every } j \in \mathbb{N}. \quad (31)$$

Then for each $I \in \mathcal{F}^*$ there is $J \in \mathcal{F}^*$, with

$$\lim_k \left( \bigcup_{j \in J} m_j^+(G_k \setminus F_k) \right) = 0. \quad (32)$$
Proof. Let $A, (G_k)_k, (F_k)_k$ be as in the hypothesis, $\mathcal{L}$ be the $\sigma$-algebra generated by the sets $G_k \setminus F_k, k \in \mathbb{N}$, and $I \in \mathcal{F}^*$. Since the $m_j$’s are $(s)$-bounded, then, arguing analogously as in the proof of Theorem 3.5, by [29, Theorem 2.6] and [32, Theorem 2.4] we find a set $J \subset I, J \in \mathcal{F}^*$, such that the $m_j$’s, $j \in J$, are uniformly $(s)$-bounded on $\mathcal{L}$. Moreover, by hypothesis and taking into account positivity of the $m_j$’s, we have $\lim_{k} m_j^+(G_k \setminus F_k) = 0$ for every $j \in \mathbb{N}$. From this and Theorem 2.15 applied to the $m_j$’s, $j \in J$, we get (32).

\[ \square \]

4 Uniform filter exhaustiveness and equivalence between filter limit theorems

In this section we deal with the tool of uniform filter exhaustiveness for sequences of measures, by means of which it is possible to prove some results of existence of limit measures and some versions of convergence theorems, by considering a subsequence, indexed by a suitable element of the filter involved, on which it is possible to apply some classical versions of limit theorems. We prove also equivalence between filter Brooks-Jewett, Vitali-Hahn-Saks, Nikodým and Dieudonné-type theorems, extending results of \cite{42}.

Let $\mathcal{F}$ be a free filter of $\mathbb{N}$, $\Sigma$ be a $\sigma$-algebra of parts of an infinite set $G$, and $\lambda : \Sigma \to [0, +\infty]$ be a finitely additive measure, such that $\Sigma$ is separable with respect to the Fréchet-Nikodým topology generated by $\lambda$ (shortly, $\lambda$-separable). Let $B := \{F_i : i \in \mathbb{N}\}$ be a countable $\lambda$-dense subset of $\Sigma$. Assume that $m_j : \Sigma \to \mathbb{R}$, $j \in \mathbb{N}$, is a sequence of finitely additive measures.

We say that the $m_j$’s are $\lambda$-uniformly $\mathcal{F}$-exhaustive on $\Sigma$ iff for every $U \in \mathcal{F}(0)$ there exist $\delta > 0$ and $V \in \mathcal{F}$ with $m_j(E) - m_j(F) \in U$ whenever $E, F \in \Sigma$ with $|\lambda(E) - \lambda(F)| \leq \delta$ and for any $j \in V$.

We now prove the following result about extensions of filter limit measures in the topological group setting (for similar results existing in the $(\ell)$-group context see also \cite[Theorem 3.3]{10}, \cite[Theorem 3.8, Lemma 3.9, Theorem 3.10]{11}, \cite[Lemma 3.1]{15}).

**Theorem 4.1.** Let $(m_j)_j$ be a sequence of finitely additive measures, $\lambda$-uniformly $\mathcal{F}$-exhaustive on $\Sigma$, such that $m(F_i) := (\mathcal{F})\lim_j m_j(F_i)$ exists in $R$ for every $i \in \mathbb{N}$. Then,

$(\gamma)$ there is a finitely additive extension $m_0 : \Sigma \to R$ of $m$, with

$$ (\mathcal{F})\lim_j m_j(E) = m_0(E) \quad \text{for all } E \in \Sigma. $$
Moreover, if $F$ is a $P$-filter, then there is a set $M_0 \in F$ such that

$$\lim_{j \in M_0} m_j(E) = m_0(E) \quad \text{for every } E \in \Sigma.$$ 

**Proof.** Choose arbitrarily $E \in \Sigma$ and $U \in J(0)$, and let $U_0 \in J(0)$ be with $3U_0 \subset U$. By hypothesis, there exist $\delta > 0$ and $V \in F$ such that, if $|\lambda(E) - \lambda(F)| \leq \delta$ and $j \in V$, then $m_j(E) - m_j(F) \in U_0$. By $\lambda$-separability of $\Sigma$, there is $j \in N$ with $|\lambda(E) - \lambda(F_j)| \leq \delta$. By Theorem 2.2, there is a set $W^{(j)} \in F$ with $m_j(F) - m_l(F) \in U$ whenever $j, l \in W^{(j)}$. In particular we get

$$m_j(E) - m_l(E) = m_j(E) - m_j(F_j) + m_j(F_j) - m_l(F_j) + m_l(F_j) - m_l(E) \in 3U_0 \subset U$$

for every $j, l \in V \cap W^{(j)}$. By Theorem 2.2, there is a set function $m_0 : \Sigma \to R$, extending $m$, with $(F) \lim_j m_j(E) = m_0(E)$. It is not difficult to see that $m_0$ is finitely additive on $\Sigma$. This proves $(\gamma)$.

$(\gamma\gamma)$ Let $(U_p)_p$ be a base of neighborhoods of $0$. By $\lambda$-uniform $F$-exhaustiveness, for every $p \in N$ there are a $\delta > 0$ and a set $M'_p \in F$, with $m_j(E) - m_j(F) \in U$ whenever $E, F \in \Sigma$ with $|\lambda(E) - \lambda(F)| \leq \delta$ and $j \in M'_p$. Since $F$ is a $P$-filter, in correspondence with $M'_p$ there exists $M_p \in F$ such that $M_p \triangle M'_p$ is finite for each $p \in N$ and $M := \bigcap_{p=1}^{\infty} M_p \in F$. Let $Z_p := M \setminus M'_p$, $p \in N$. Note that $Z_p$ is finite for every $p \in N$, and so we get $m_j(E) - m_j(F) \in U_p$ whenever $E, F \in \Sigma$ with $|\lambda(E) - \lambda(F)| \leq \delta$ and $j \in M \setminus Z_p$. Moreover, thanks to Proposition 2.7, there is a set $B_0 \in F$ such that for every $j, p \in N$ there exists $j \in B_0$ with $m_j(F_j) - m(F_j) \in U_p$ whenever $j \geq j, j \in B_0$. Without loss of generality, we can take $j \in B_0 \cap M$. Set $M_0 := B_0 \cap M$: we get $M_0 \in F$. The sequence $m_j, j \in M_0$, is $\lambda$-uniformly $F_{\text{coin}}$-exhaustive, and $\lim_{j \in M_0} m_j(F_j) = m(F_j)$ for every $i \in N$. From this and $(\gamma)$ applied to $m_j, j \in M_0$, $j \in M_0$ and $F_{\text{coin}}$, we find a finitely additive extension $m_0$ of $m$, defined on $\Sigma$, with $\lim_{j \in M_0} m_j(E) = m_0(E)$ for each $E \in \Sigma$. Thus $M_0$ is the requested set.

The next step is to give some sufficient conditions on an $F$-convergent sequence $m_j, j \in N$, of topological group-valued measures, to get the existence of a set $M_0 \in F$ such that the subsequence $m_j, j \in M_0$, is uniformly $(s)$-bounded (resp. uniformly $\sigma$-additive, uniformly $\tau$-continuous, uniformly regular). These results yield also sufficient conditions for $(s)$-boundedness (resp. $\sigma$-additivity, $\tau$-continuity, regularity) of the limit measure.
Observe that in this framework, even when $R = \mathbb{R}$, the hypothesis of $\lambda$-uniform $\mathcal{F}$-exhaustiveness in general cannot be dropped (see also [15, Remark 3.8 (c)]). However, without requiring filter exhaustiveness, it is possible to prove the following theorem on the existence of the filter limit measure, which extends [9, Theorem 4.12] to the topological group context.

**Theorem 4.2.** Let $\Sigma \subset \mathcal{P}(G)$ be a $\sigma$-algebra, $\mathcal{L}$ be an algebra of sets generating $\Sigma$, and suppose that $m_j : \Sigma \to R, j \in \mathbb{N}$, is a sequence of uniformly $\sigma$-additive measures, such that $(\mathcal{F}) \lim_j m_j(E)$ exists in $R$ for each $E \in \mathcal{L}$. Then $(\mathcal{F}) \lim_j m_j(E)$ exists in $R$ for all $E \in \Sigma$.

**Proof.** Let $\Pi := \{E \in \Sigma : (\mathcal{F}) \lim_j m_j(E) \text{ exists in } R\}$. By hypothesis, $\mathcal{L} \subset \Pi$. If we show that $\Pi$ is a monotone class, then $\Pi = \Sigma$, and so the result will be proved.

Let $(E_r)_r$ be a monotone sequence of elements of $\Pi$ with $\lim_r E_r = E \in \Sigma$ in the set-theoretic sense, choose arbitrarily $U \in \mathcal{F}(0)$, and let $(U_r)_r$ be a family of elements of $\mathcal{F}(0)$, with $2U_r \subset U_{r-1}$ for each $r$ and $2U_0 \subset U$. For every $r \in \mathbb{N}$, since $E_r \in \Pi$, the sequence $(m_j(E_r))_j$ is $\mathcal{F}$-convergent, and so by Theorem 2.2 there exists $W_r \in \mathcal{F}$ with $m_p(E_r) - m_q(E_r) \in U_r$ whenever $p, q \in W_r$. Moreover, since the $m_j$’s are uniformly $\sigma$-additive, there is $r \in \mathbb{N}$ with $m_j(E_r) - m_j(E) \in U_1$ for all $j \in \mathbb{N}$. Thus for every $p, q \in W_r$ we get:

$$m_p(E) - m_q(E) = [m_p(E) - m_p(E_r)] + [m_p(E_r) - m_q(E_r)] + [m_q(E_r) - m_q(E)] \in 2U_1 + U_r \subset 2U_1 + U_0 \subset 2U_0 \subset U.$$

By Theorem 2.2, the limit $(\mathcal{F}) \lim_j m_j(E)$ exists in $R$. The assertion follows from arbitrariness of $E \in \Sigma$. \qed

We now introduce the following condition, which will be useful in the sequel.

A sequence of finitely additive measures $m_j : \Sigma \to R, j \geq 0$, together with $\lambda$, satisfies property $(\ast)$ with respect to $R$ and $\mathcal{F}$ if it is $\lambda$-uniformly $\mathcal{F}$-exhaustive on $\Sigma$ and $(\mathcal{F}) \lim_j m_j(E) = m_0(E)$ for any $E \in \Sigma$.

The next result is an immediate consequence of Lemma 4.1 (\gamma\gamma).

**Lemma 4.3.** Let $m_j : \Sigma \to R, j \in \mathbb{N}$, satisfy together with $\lambda$ property $(\ast)$ with respect to $R$ and $\mathcal{F}$.

Then there exists a set $M_0 \in \mathcal{F}$ such that the measures $m_j, j \in M_0$, and $m_0$ satisfy together with $\lambda$ property $(\ast)$ with respect to $R$ and $\mathcal{F}_{\text{cofin}}$. 
We now deal with equivalence between filter limit theorems in the \((\ell)-\)group setting. We begin with recalling the following Brooks-Jewett-type theorem in the topological group context (for similar versions in the lattice group setting, see also [7, Theorem 3.1], [11, Theorem 3.4]).

**Theorem 4.4.** (see [29, Theorem 2.6], [32, Theorem 2.4]) Let \(m_j : \Sigma \rightarrow R\), \(j \in \mathbb{N}\), be a sequence of \((s)\)-bounded measures, convergent pointwise on \(\Sigma\) to a measure \(m_0\).

Then the measures \(m_j\), \(j \in \mathbb{N}\), are uniformly \((s)\)-bounded and \(m_0\) is \((s)\)-bounded on \(\Sigma\).

We now prove the following filter limit theorems for topological group-valued measures and their equivalence (for similar results in the \((\ell)-\)group setting, see [15, §3]). Note that in our context, since we deal with topological group-valued measures, we can use a Drewnowski-type approach, considering suitable \(\sigma\)-additive restrictions of \((s)\)-bounded measures. In the lattice group setting, since the convergence does not have always a topological nature, it is not advisable to apply such an argument, and the tool of the Stone Isomorphism technique is used (see [15]), though it is possible to construct Stone-type extensions even for topological group-valued measures (see for instance [49, 50]).

In what follows, let us assume that:

\(H\) \(\lambda : \Sigma \rightarrow [0, +\infty]\) is a finitely additive measure, \(\Sigma\) is a \(\lambda\)-separable \(\sigma\)-algebra, \(\mathcal{F}\) is a \(P\)-filter of \(\mathbb{N}\), \(m_0\), \(m_j : \Sigma \rightarrow R\), \(j \in \mathbb{N}\), are finitely additive measures, satisfying together with \(\lambda\) property \((*)\) with respect to \(R\) and \(\mathcal{F}\) on \(\Sigma\), and \(\Sigma_0\) is a sub-\(\sigma\)-algebra on \(\Sigma\).

**Theorem 4.5.** (Brooks-Jewett (BJ)) If the \(m_j\)'s are \((s)\)-bounded on \(\Sigma_0\), then there exists a set \(M_0 \in \mathcal{F}\), such that the measures \(m_j\), \(j \in M_0\), are uniformly \((s)\)-bounded on \(\Sigma_0\).

**Theorem 4.6.** (Vitali-Hahn-Saks (VHS)) If every \(m_j\) is \((s)\)-bounded and \(\tau\)-continuous on \(\Sigma_0\), then there exists a set \(M_0 \in \mathcal{F}\), such that the measures \(m_j\), \(j \in M_0\), are uniformly \((s)\)-bounded and uniformly \(\tau\)-continuous on \(\Sigma_0\).

**Theorem 4.7.** (Nikodým (N)) If each \(m_j\) is \(\sigma\)-additive on \(\Sigma_0\), then there is \(M_0 \in \mathcal{F}\), such that the measures \(m_j\), \(j \in M_0\), are uniformly \(\sigma\)-additive on \(\Sigma_0\).

**Theorem 4.8.** (Dieudonné (D)) If each \(m_j\) is \((s)\)-bounded and regular on \(\Sigma_0\), then there is \(M_0 \in \mathcal{F}\) with the property that the measures \(m_j\), \(j \in M_0\), are uniformly \((s)\)-bounded and uniformly regular on \(\Sigma_0\).

To prove Theorem 4.5 (BJ), observe that there exists \(M_0 \in \mathcal{F}\), satisfying the thesis of Lemma 4.3. The assertion of (BJ) follows by applying Theorem 4.4 to the sequence \(m_j\), \(j \in M_0\).
A. Boccuto and X. Dimitriou

We now prove equivalence between (BJ), (VHS), (N) and (D).

We begin with the implication (BJ) ⇒ (VHS). Let \( m_j : \Sigma \to R, j \in \mathbb{N} \), be a sequence of measures, fulfilling together with \( \lambda \) property (*) with respect to \( R \) and \( \mathcal{F} \), \((s)\)-bounded and \( \tau \)-continuous on \( \Sigma_0 \). By (BJ), there is \( M_0 \in \mathcal{F} \) such that the measures \( m_j, j \in M_0 \), are uniformly \((s)\)-bounded on \( \Sigma_0 \). So,

\[
\lim_{k} \left( \bigcup_{j \in M_0} m_j^+(C_k) \right) = 0 \quad \text{for every disjoint sequence } (C_k)_k \text{ in } \Sigma_0.
\]

Fix arbitrarily any decreasing sequence \((H_k)_k\) in \( \Sigma_0 \), with \( \tau \)-lim\( k \) \( H_k = \emptyset \). By \( \tau \)-continuity of each \( m_j \), \( j \in \mathbb{N} \), on \( \Sigma_0 \), we get \( \lim_{k} m_j^+(H_k) = 0 \) for every \( j \in \mathbb{N} \).

By Theorem 2.15, we obtain

\[
\lim_{k} \left( \bigcup_{j \in M_0} m_j^+(H_k) \right) = 0, \tag{33}
\]

so getting uniform \( \tau \)-continuity of the \( m_j \)'s, \( j \in M_0 \), on \( \Sigma_0 \). Thus, (BJ) implies (VHS).

The proof of (BJ) ⇒ (D) is similar to that of (BJ) ⇒ (VHS).

We now prove (VHS) ⇒ (N). Let \( \tau \) be the Fréchet-Nikodym topology generated by the class of all order continuous submeasures defined on \( \Sigma_0 \). If \((H_k)_k\) is any decreasing sequence in \( \Sigma_0 \) with \( \tau \)-lim\( k \) \( H_k = \emptyset \) and \( H_\infty = \bigcap_{k=1}^{\infty} H_k \), then we have \( \eta(H_\infty) = 0 \) for each order continuous submeasure \( \eta \) defined on \( \Sigma_0 \), and so it follows that \( H_\infty = \emptyset \). Thus we obtain that, if \((m_j)_j\) is a sequence of measures, \( \sigma \)-additive on \( \Sigma_0 \), then they are \( \tau \)-continuous on \( \Sigma_0 \). Since every \( m_j \) is also \((s)\)-bounded on \( \Sigma_0 \), then by (VHS) they are uniformly \( \tau \)-continuous on \( \Sigma_0 \), and so also uniformly \( \sigma \)-additive. Thus, (VHS) implies (N).

We prove (N) ⇒ (BJ). Let \( m_j : \Sigma \to R, j \in \mathbb{N} \), be a sequence of \((s)\)-bounded measures, satisfying together with \( \lambda \) property (*) with respect to \( \mathcal{F} \) and \( R \).

Pick arbitrarily a disjoint sequence \((C_k)_k\) in \( \Sigma_0 \), and choose any subsequence \((C_{k_r})_r\) of \((C_k)_k\). By Theorem 2.14, there is a sub-subsequence \((C_{k_{rs}})_s\), such that every \( m_j \) is \( \sigma \)-additive on the \( \sigma \)-algebra \( \mathcal{L} \) generated by \((C_{k_{rs}})_s\).

By (N) used with \( \mathcal{F} \) and the sub-\( \sigma \)-algebra \( \mathcal{L} \), where \( \mathcal{L} \subset \Sigma_0 \subset \Sigma \), we find a set \( M^* \in \mathcal{F} \), such that the measures \( m_j|_{\mathcal{L}}, j \in M^* \), are uniformly \( \sigma \)-additive, and hence also uniformly \((s)\)-bounded, on \( \mathcal{L} \). So we get that

\[
\lim_{s} \left( \bigcup_{j \in M^*} m_j(C_{k_{rs}}) \right) = 0. \tag{34}
\]
Some New Types of Filter Limit Theorems

By arbitrariness of the subsequence \((C_k)_r\) and property \((U)\) used with \(F = F_{\text{cfin}}\), from (34) it follows that

\[
\lim_k \left( \bigcup_{j \in M^*} m_j(C_k) \right) = 0,
\]

and hence (N) implies (BJ).

We now prove \((D) \implies (BJ)\). Let \(m_j : \Sigma \to R, j \geq 0\) satisfy, together with \(\lambda\), property \((*)\) with respect to \(R\) and \(F\), and \((s)\)-bounded on \(\Sigma_0\). Of course, if we take \(G = H = \Sigma_0\), then we get that the \(m_j\)'s are regular on \(\Sigma_0\) (with respect to this choice of \(G\) and \(H\)). By \((D)\), there exists a set \(M_0 \in F\), such that the measures \(m_j, j \in M_0\), are uniformly \((s)\)-bounded and uniformly regular on \(\Sigma_0\). This proves that \((D)\) implies \((BJ)\).

Open problems:

(a) Prove similar Schur and limit theorems using \(m^+\) instead of \(m^\circ\) and/or without assuming either “good” properties for the limit measure or filter uniform exhaustiveness.

(b) Investigate similar results by considering weaker notions of \((s)\)-boundedness and \(\sigma\)-additivity.

(c) Study similar theorems by considering some other classes of filters.

(d) Investigate some other properties of filter exhaustiveness, weak filter convergence and filter \((\alpha)\)-convergence in the topological group setting (see also [9]).

(e) Investigate similar topics by dropping the hypothesis that the topological group involved satisfies the first axiom of countability (in this context some like classical properties do not hold, see also [46, 51]).

5 Conclusions

We have seen that several versions of limit theorems, which were proved with respect of filter convergence in the lattice group setting in [10, 11, 15, 17, 18, 21], hold even for filter convergence in topological group-valued measures. After having investigated some classes of filters and their properties, and examined some features of filter convergence, we have studied some properties of topological group-valued measures, and in particular some relations between regularity and \(\sigma\)-additivity, some aspects of absolute continuity and some Drewnowski-type theorems on existence of countably additive restrictions of \((s)\)-bounded measures.

We have investigated three kinds of limit theorems. First, we have considered some particular classes of filters and Schur-type theorems for measures
defined on the class of all subsets of $\mathbb{N}$ and we have deduced, as consequences, some Vitali-Hahn-Saks, Nikodým and Dieudonné-type theorems.

We have examined in particular positive measures, showing that in this case it is possible to prove some versions of these kinds of theorems under weaker assumptions on the filter involved.

Finally we have dealt with the powerful tool of filter exhaustiveness, which has allowed us to find a sub-sequence of the original sequence of measures, indexed by a suitable element of the filter involved, to which it is possible to apply the classical theorems in [29] and [32], obtaining some results about the existence of limit measures and further convergence theorems. Their equivalence has been proved, using a Drewnowski-type result about the existence of $\sigma$-additive restrictions of $(s)$-bounded measures. This is possible, because topological convergence satisfies property $(U)$, which in general is not fulfilled in lattice groups (see also [15, 26, 53]).

References


Some New Types of Filter Limit Theorems


