ON THE DUAL SPACE $C_0^*(S, X)$

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ABSTRACT. Let S be a locally compact Hausdorff space and let us consider the space $C_0(S, X)$ of continuous functions vanishing at infinity, from S into the Banach space X. A theorem of I. Singer, settled for S compact, states that the topological dual $C_0^*(S, X)$ is isometrically isomorphic to the Banach space $r\sigma bv(S, X^*)$ of all regular vector measures of bounded variation on S with values in the strong dual X^* . Using the Riesz-Kakutani theorem and some routine topological arguments, we propose a constructive detailed proof which is, as far as we know, different from that supplied elsewhere.

Preliminaries

Let S be a locally compact Hausdorff space equipped with its Borel σ -field \mathcal{B}_S , and let X be a Banach space. We denote by $C_0(S, X)$ the Banach space (uniform norm) of all continuous functions $f: S \to X$, vanishing at infinity. If $X = \mathbb{R}$, we put $C_0(S, X) = C_0(S)$. According to the Riesz-Kakutani theorem [7, Theorem 6.19], the dual $C_0^*(S)$ is isometric to the Banach space of all scalar regular measures on S with the variation norm. All the measures we will deal with here are supposed to be defined on the σ -field \mathcal{B}_S . We denote by X^* the strong dual of X.

If $\lambda : \mathcal{B}_S \to Y$ is an additive set function from \mathcal{B}_S into the Banach space Y, then the variation of λ is usually defined by the extended positive set function $|\lambda|(\bullet)$ given by:

(1)
$$|\lambda|(E) = \sup \sum_{i} ||\lambda(E_i)||, \quad E \in \mathcal{B}_S$$

where the supremum is taken over all finite partitions $\{E_i\}$ of E in \mathcal{B}_S .

We say that λ is of bounded variation if $|\lambda|(E) < \infty$, for all $E \in \mathcal{B}_S$. It is easy to check that $|\lambda|$ is additive. Moreover, if λ is of bounded variation, then λ is σ -additive if and only if $|\lambda|$ is σ -additive. We say that λ is regular if $|\lambda|$ is regular in the customary sense [1]. We denote by $r\sigma bv(\mathcal{S}, Y)$ the set of all regular Y-valued vector measures on S. For $\lambda \in r\sigma bv(\mathcal{S}, Y)$, put $|\lambda|(S) = ||\lambda||$, then the following proposition is well known [1]:

Received April 9, 2008.

²⁰⁰⁰ Mathematics Subject Classification. Primary 46E40; Secondary 46G10.

Key words and phrases. Vector-valued functions; bounded functionals' vector measures.

Proposition 1.

- (a) $\|\lambda\|$ is a norm making $r\sigma bv(\mathcal{S}, Y)$ with the usual operations a Banach space.
- (b) In the specific case $Y = X^*$, we have

(2)
$$|\lambda|(E) = \sup \left| \sum_{i} \lambda(E_i) x_i \right|, \quad E \in \mathcal{B}_S$$

where the supremum is taken over all finite partitions $\{E_i\}$ of E in \mathcal{B}_S , and all finite systems $\{x_i\}$ of vectors in X with $||x_i|| \leq 1$ for each i.

The RHS of formula (2) is the so called semivariation of λ [2]. So Proposition 1(b) says that, for vector measures with values in a dual, the variation is equal to the semivariation.

The theorem of Singer

Theorem 1. There is an isometric isomorphism between the topological dual $C_0^*(S, X)$ of $C_0(S, X)$ and the Banach space $r\sigma bv(\mathcal{S}, X^*)$, where the functional $U \in C_0^*(S, X)$ and the corresponding measure $\lambda \in r\sigma bv(\mathcal{S}, X^*)$ are related by the integral formula

(3)
$$Uf = \int_{S} f \, d\lambda, \qquad f \in C_0(S, X)$$
$$\|U\| = \|\lambda\|.$$

where the integral is the termed immediate integral of Dinculeanu [3].

Let us recall that this theorem is the basic tool in the proof of the representation theorem of N. Dinculeanu [2, Section 19].

Actually the original proof of this theorem [8] contains some gaps about the strong σ -additivity and regularity of the measure λ attached to the functional U. These gaps have been filled by J. Gil de Lamadrid in [5, pages 775–776]. Another proof using the Hahn-Banach theorem and measures on product spaces, can be found in [6]. To settle the proof of the theorem we need some preparatory lemmas. Let us start with a $U \in C_0^*(S, X)$, we will construct a $\lambda \in r\sigma bv(\mathcal{S}, X^*)$ such that formula (3) holds.

Lemma 1. For each $(f, x) \in C_0(S) \times X$ we define B(f, x) by

(4)
$$B(f,x) = U(f \cdot x), \qquad f \in C_0(S), \quad x \in X.$$

Then B is a bounded bilinear form on $C_0(S) \times X$ with $||B|| \leq ||U||$.

Proof. It is clear that B is bilinear. The norm inequality is immediate from the following estimation: $|B(f,x)| = |U(f \cdot x)| \le ||U|| \cdot ||f||_{\infty} \cdot ||x||$.

Lemma 2. For each fixed $x \in X$, let $W_x(\bullet) = B(\bullet, x)$. Then there exists a unique scalar regular measure μ_x on \mathcal{B}_S such that

(5)
$$W_x(f) = \int_S f d\mu_x, \quad f \in C_0(S), \text{ and } ||W_x|| = ||\mu_x||.$$

Proof. From the construction of B in Lemma 1 we have $|W_x(f)| \leq ||U|| \cdot ||f||_{\infty} \cdot ||x||$. So W_x is linear and bounded, that is $W_x \in C_0^*(S)$, and we have $|W_x(f)| \leq ||U|| \cdot ||f||_{\infty} \cdot ||x||$, therefore $||W_x|| \leq ||U|| \cdot ||x||$. Moreover, the correspondence $x \mapsto W_x$ is a bounded linear operator from X into the dual space $C_0^*(S)$ with the norm at most ||U||. By the Riesz-Kakutani theorem, $C_0^*(S)$ is canonically isometric to the respective space of regular measures with the variation norm. Consequently, for each $x \in X$ there is a unique scalar regular measure μ_x on \mathcal{B}_S such that

$$W_x(f) = \int_S f d\mu_x, \qquad f \in C_0(S) \text{ and } ||W_x|| = ||\mu_x||$$

Lemma 3. Define the set function λ on \mathcal{B}_S by the following recipe: for $A \in \mathcal{B}_S$, $\lambda(A)$ is the functional on X given by

(6)
$$\lambda(A)x = \mu_x(A), \qquad x \in X$$

where μ_x comes from Lemma 2.

Then $\lambda(A) \in X^*$ for each $A \in \mathcal{B}_S$, moreover, λ is additive.

Proof. Let $x, y \in X$, $A \in \mathcal{B}_S$, then $\lambda(A)(x+y) = \mu_{x+y}(A)$, where μ_{x+y} corresponds to W_{x+y} according to (5), thus $W_{x+y}(f) = \int_S f d\mu_{x+y}$, for all $f \in C_0(S)$. Since

$$W_{x+y}(f) = B(f, x+y) = B(f, x) + B(f, y),$$

we deduce from (5) that

$$W_{x+y}(f) = \int_S f \mathrm{d}\mu_{x+y} = \int_S f \mathrm{d}\mu_x + \int_S f \mathrm{d}\mu_y = \int_S f \mathrm{d}(\mu_x + \mu_y),$$

where the last equality is easy to check by standard method. Thus

$$\int_{S} f d\mu_{x+y} = \int_{S} f d(\mu_x + \mu_y), \quad \text{for each } f \in C_0(S).$$

From the fact that $\mu_x + \mu_y$ is regular, the uniqueness part of the Riesz-Kakutani theorem yields $\mu_{x+y} = \mu_x + \mu_y$. Likewise $\mu_{\alpha x} = \alpha \mu_x$, for $\alpha \in \mathbb{R}$. This proves that $\lambda(A)$ is a linear functional on X. On the other hand we have

$$|\lambda(A)x| = |\mu_x(A)| \le |\mu_x|(A) \le ||\mu_x|| = ||W_x|| \le ||U|| \cdot ||x||$$

(see the proof of Lemma 2). So we deduce that $\lambda(A) \in X^*$ and $\|\lambda(A)\| \leq \|U\|$ for each $A \in \mathcal{B}_S$.

Finally, it is clear that λ is additive.

The remaining lemmas are intended to prove that the additive set function λ is actually a vector measure. The following lemma is crucial:

Lemma 4. The set function λ has finite variation. Moreover, we have $\|\lambda\| \leq \|U\|$.

Proof. We use formula (2) for the variation of λ . Let A_1, A_2, \ldots, A_n be a finite partition of the locally compact space S by sets in \mathcal{B}_S and let x_1, x_2, \ldots, x_n be vectors in X with $||x_i|| \leq 1$ for all i. We need an estimation of the sum $\sum_{i=1}^{n} \lambda(A_i)x_i$.

Let $\varepsilon > 0$, then by the regularity of the measures μ_{x_i} , there exist compact sets K_1, K_2, \ldots, K_n and open sets G_1, G_2, \ldots, G_n such that

$$K_i \subset A_i \subset G_i$$
 and $|\mu_{x_i}|(G_i \setminus K_i) < \frac{\varepsilon}{2n}, \quad i = 1, 2, \dots n.$

Note that the K_i are pairwise disjoint since A_i are so. Since S is Hausdorff, disjoint compact sets have disjoint neighbourhoods. So, using a simple induction on n, we can construct pairwise disjoint open sets U_1, U_2, \ldots, U_n such that $K_i \subset U_i$ for each i. Letting $V_i = U_i \cap G_i$, we get pairwise disjoint open sets V_i such that $K_i \subset V_i$ for that $K_i \subset V_i \subset G_i$, for all i.

Now, let $g_i : S \to \mathbb{R}$ be a continuous function such that $0 \leq g_i(t) \leq 1$ for all $t \in S$, $g_i(t) = 1$ for all $t \in K_i$, support $g_i \subset V_i$ (such functions exist by Urysohn's lemma since S is locally compact). We have

$$\int_{S} g_i \mathrm{d}\mu_{x_i} = \int_{V_i} g_i \mathrm{d}\mu_{x_i}$$

(since $g_i \equiv 0$ outside V_i), so we deduce that

$$\int_{S} g_i \mathrm{d}\mu_{x_i} = \int_{V_i \smallsetminus K_i} g_i \mathrm{d}\mu_{x_i} + \int_{K_i} g_i \mathrm{d}\mu_{x_i}.$$

But $\int_{K_i} g_i d\mu_{x_i} = \mu_{x_i}(K_i)$ (because $g_i \equiv 1$ on K_i). Consequently, we have

$$\int_{S} g_{i} \mathrm{d}\mu_{x_{i}} - \mu_{x_{i}}(K_{i}) = \int_{V_{i} \smallsetminus K_{i}} g_{i} \mathrm{d}\mu_{x_{i}}$$

This gives the following estimation

$$\begin{split} \left| \int_{S} g_{i} \mathrm{d}\mu_{x_{i}} - \mu_{x_{i}}(K_{i}) \right| &= \left| \int_{V_{i} \setminus K_{i}} g_{i} \mathrm{d}\mu_{x_{i}} \right| \leq \int_{V_{i} \setminus K_{i}} g_{i} d \cdot |\mu_{x_{i}}| \\ &\leq |\mu_{x_{i}}|(V_{i} \setminus K_{i}) \qquad (\text{since } 0 \leq g_{i} \leq 1) \\ &\leq |\mu_{x_{i}}|(G_{i} \setminus K_{i}) \qquad (\text{since } V_{i} \subset G_{i}) \\ &< \frac{\varepsilon}{2n} \end{split}$$

Therefore

(7)
$$\left| \int_{S} g_{i} \mathrm{d}\mu_{x_{i}} - \mu_{x_{i}}(K_{i}) \right| < \frac{\varepsilon}{2n}, \quad \text{for each } i.$$

Now, let $f: S \to X$ be the function defined by

$$f(t) = \sum_{1}^{n} g_i(t) \cdot x_i, \qquad t \in S$$

then f is continuous and we have f(t) = 0 for each t in $S \setminus \bigcup_{i=1}^{n} V_i$, and $f(t) = g_i(t) \cdot x_i$ for each t in V_i , because V_i are pairwise disjoint and support $g_i \subset V_i$. Then we deduce that $||f|| \leq 1$ and by (5)

$$Uf = \sum_{1}^{n} U(g_i \cdot x_i) = \sum_{1}^{n} \int_{S} g_i d\mu_{x_i}, \quad \text{since} \quad U(g_i \cdot x_i) = W_{x_i}(g_i).$$

 So

$$\left| Uf - \sum_{1}^{n} \mu_{x_i}(K_i) \right| = \left| \sum_{1}^{n} \int_{S} g_i d\mu_{x_i} - \sum_{1}^{n} \mu_{x_i}(K_i) \right|$$
$$\leq \sum_{1}^{n} \left| \int_{S} g_i d\mu_{x_i} - \mu_{x_i}(K_i) \right| < \sum_{1}^{n} \frac{\varepsilon}{2n} = \frac{\varepsilon}{2}$$

Therefore

(8)
$$\left| Uf - \sum_{1}^{n} \mu_{x_{i}}(K_{i}) \right| < \frac{\varepsilon}{2}$$

Now, we turn to the estimation of $|\sum_{1}^{n} \lambda(A_i) x_i|$.

$$\left|\sum_{1}^{n} \lambda(A_i) x_i\right| - |Uf| \le \left|\sum_{1}^{n} \lambda(A_i) x_i - Uf\right|$$
$$\le \left|\sum_{1}^{n} \lambda(A_i) x_i - \sum_{1}^{n} \mu_{x_i}(K_i)\right| + \left|Uf - \sum_{1}^{n} \mu_{x_i}(K_i)\right|$$

and

$$\left|\sum_{1}^{n} \lambda(A_i) x_i - \sum_{1}^{n} \mu_{x_i}(K_i)\right| = \left|\sum_{1}^{n} \mu_{x_i}(A_i) - \sum_{1}^{n} \mu_{x_i}(K_i)\right|$$
$$\leq \sum_{1}^{n} |\mu_{x_i}| (A_i \setminus K_i)$$
$$\leq \sum_{1}^{n} |\mu_{x_i}| (G_i \setminus K_i) < \sum_{1}^{n} \frac{\varepsilon}{2n} = \frac{\varepsilon}{2}$$

Combining this with (8), we get

$$\left|\sum_{1}^{n} \lambda(A_{i}) x_{i}\right| - |Uf| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

 So

$$\left|\sum_{1}^{n} \lambda(A_{i})x_{i}\right| < |Uf| + \varepsilon \le ||U|| \cdot ||f||_{\infty} + \varepsilon \le ||U|| + \varepsilon \qquad \text{(since } ||f|| \le 1\text{)},$$

letting $\varepsilon \searrow 0$ we obtain $|\sum_{i=1}^{n} \lambda(A_i) x_i| \le ||U||$. So, by taking the supremum for all finite partitions $\{A_i\}$ of S in \mathcal{B}_S and all systems $\{x_i\}$ in X with $||x_i|| \le 1$, this leads to $|\lambda|(S) \le ||U|| < \infty$, by formula (2). Then λ has a finite variation.

Lemma 5. For each $A \in \mathcal{B}_S$ we have

(9)
$$|\lambda|(A) = \sup \{|\lambda|(K) : K \subset A, K \text{ compact}\}$$

(10) $|\lambda|(A) = \inf \{|\lambda|(G) : A \subset G, G \text{ open}\}$

In other words the variation measure $|\lambda|$ of λ is regular, and so λ is regular.

Proof. Let $A \in \mathcal{B}_S$, since $|\lambda| < \infty$, (9) is equivalent to the following approximation: For each $\varepsilon > 0$, there is a compact K such that

(11)
$$K \subset A, \qquad |\lambda|(A) - \varepsilon < |\lambda|(K)$$

Let $\varepsilon > 0$, again since $|\lambda| < \infty$ there exists a finite partition E_1, E_2, \ldots, E_n of A in \mathcal{B}_S and x_1, x_2, \ldots, x_n in X with $||x_i|| \leq 1$ for all i such that

$$|\lambda|(A) - \frac{\varepsilon}{2} < \left|\sum_{i=1}^{n} \lambda(E_i) x_i\right|, \quad \text{by formula (2).}$$

By formula (6) the measures $\lambda(\bullet)x_i = \mu_{x_i}(\bullet)$ are regular; consequently, there exist compact sets K_1, K_2, \ldots, K_n , with $K_i \subset E_i$ and $|\lambda(E_i \setminus K_i)x_i| < \frac{\varepsilon}{2n}$ for all *i*. Then we have

$$\begin{aligned} \left|\lambda\right|(A) - \frac{\varepsilon}{2} < \left|\sum_{1}^{n} \lambda(E_{i})x_{i}\right| &\leq \left|\sum_{1}^{n} \lambda(K_{i})x_{i}\right| + \left|\sum_{1}^{n} \lambda(E_{i} \setminus K_{i})x_{i}\right| \\ &\leq \sum_{1}^{n} \left|\lambda(K_{i})x_{i}\right| + \sum_{1}^{n} \left|\lambda(E_{i} \setminus K_{i})x_{i}\right| < \left|\lambda\right|(K) + \frac{\varepsilon}{2}, \end{aligned}$$

where K is defined to be the compact set $\overset{\circ}{\downarrow}K_i$.

Therefore, (11) is valid and proves (9). We can get (10) by applying (9) to the complement A^c of the set A.

Lemma 6. The variation measure $|\lambda|$ is σ -additive.

Proof. Since λ is additive then so is $|\lambda|$. By the regularity property just proved, the result is a consequence of Alexandroff theorem (see [4, p. 138].

Lemma 7. The set function λ is a regular vector measure, that is λ is a member of $r\sigma bv(\mathcal{S}, X^*)$.

Proof. We know that λ is additive, so to prove the σ -additivity it is enough to prove the continuity at \emptyset , that is for every sequence A_n in \mathcal{B}_S decreasing to \emptyset , we have $\lambda(A_n) \to 0$. But it is a consequence of the σ -additivity of $|\lambda|$ and the fact that $||\lambda(A)|| \leq |\lambda|(A)$, for each $A \in \mathcal{B}_S$. On the other hand λ is regular since $|\lambda|$ is regular by Lemma 5.

Lemma 8. Let $v, \mu \in r\sigma bv(\mathcal{S}, X^*)$ be such that $\int_S f dv = \int_S f d\mu$ for all $f \in C_0(S, X)$, then $v \equiv \mu$.

Proof. Take $f \in C_0(S, X)$ of the form $f(\bullet) = g(\bullet) \cdot x$ where $g \in C_0(S)$ and x fixed in X. Then by standard tools we have $\int_S f dv = \int_S g dv(\bullet) x$ and $\int_S f d\mu = \int_S g d\mu(\bullet) x$. This yields $\int_S g dv(\bullet) x = \int_S g d\mu(\bullet) x$. Since both scalar measures $v(\bullet) x$ and $\mu(\bullet) x$ are regular and since g is arbitrary, we deduce from Riesz-Kakutani theorem that $v(\bullet) x = \mu(\bullet) x$ for each $x \in X$. Thus $v \equiv \mu$. \Box

Now, we are in a position to give the proof of Theorem 1.

Proof of Theorem 1. First we prove relation (3), i.e, for all $f \in C_0(S, X)$, $Uf = \int_S f d\lambda$ where λ is the vector measure constructed in Lemma 3.

Let $\overline{f} \in C_0(S, X)$ be of the form $f(\bullet) = g(\bullet) \cdot x$ for $g \in C_0(S)$ and x fixed in X. Then Uf = W(g)

$$f = W_x(g)$$

= $\int_S g d\mu_x$ by Lemma 2, formula (5)
= $\int_S g d\lambda(\bullet) x$ by Lemma 3, formula (6).

But we have $\int_{S} g d\lambda(\bullet) x = \int_{S} g \cdot x \cdot d\lambda$. Therefore, formula (3) is satisfied for $f = g \cdot x$. By linearity we can see that formula (3) is satisfied for all $f \in C_0(S) \otimes X$, the vector space of all $f \in C_0(S, X)$ of the form $f(\bullet) = \sum_{1}^{n} g_i(\bullet) \cdot x_i$ with $g_i \in C_0(S)$ for each *i*. It is well known that $C_0(S) \otimes X$ is dense in $C_0(S, X)$ (see [2, Proposition 1 of Section 19]. Consequently, if $f \in C_0(S, X)$, there is a sequence f_n in $C_0(S) \otimes X$ converging to f uniformly on S. By the integration process with respect to an operator valued measure we get

$$\left|\int_{S} f_{n} \mathrm{d}\lambda - \int_{S} f \mathrm{d}\lambda\right| \leq \|f_{n} - f\|_{\infty} \cdot \tilde{\lambda}(S),$$

where λ is the semivariation of λ defined by the RHS of formula (2) and which is, in the present context, equal to the variation $|\lambda|$ (see the Preliminaries). As λ is of finite variation and $||f_n - f||_{\infty} \to 0$, we have $\int_S f_n d\lambda \to \int_S f d\lambda$. But $Uf_n = \int_S f_n d\lambda$ because $f_n \in C_0(S) \otimes X$ for each n. Since U is bounded and $f_n \to f$ uniformly we get $Uf_n = \int_S f_n d\lambda \to Uf$. Hence,

$$Uf = \int_{S} f d\lambda$$
, for all $f \in C_0(S, X)$.

By Lemma 8, λ is the unique measure in $r\sigma bv(S, X^*)$ satisfying relation (3). This proves that the correspondence $U \xrightarrow{\varphi} \lambda$ from $C_0^*(S, X)$ into $r\sigma bv(S, X^*)$ is well-defined. Moreover, we have

$$|Uf| = |\int_{S} f d\lambda| \le ||f||_{\infty} \cdot \widetilde{\lambda}(S) = ||f||_{\infty} \cdot ||\lambda||,$$

so $||U|| \leq ||\lambda||$ and by Lemma 4 we get $||U|| = ||\lambda||$. This implies that φ is an isometry and then it is one-one. It is not difficult to show that φ is linear (make use of Lemma 8). To complete the proof, we must show that φ is onto. To this end, let us start with $\mu \in r\sigma bv(S, X^*)$, to which we associate the functional on $C_0(S, X)$ given by $Uf = \int_S f d\mu$, $f \in C_0(S, X)$. It is clear that U is linear and bounded, so $U \in C_0^*(S, X)$. We show that $\varphi(U) = \mu$. Put $\varphi(U) = \lambda$, that is λ is the vector measure constructed along Lemmas 3–7. Then by formula (3), $Uf = \int_S f d\lambda$ for all $f \in C_0(S, X)$, which yields $\int_S f d\mu = \int_S f d\lambda$ for all $f \in C_0(S, X)$. From Lemma 8, we deduce that $\mu = \lambda$, and this complete the proof of Theorem 1.

Acknowledgement. I would gratefully like to thank the referee for the valuable and helpful comments.

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