

A DECOMPOSITION OF MEASURES

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Let X be a set, \mathcal{S} a σ -ring of subsets of X , and let μ be a measure on \mathcal{S} . Following (1), we define μ to be *semifinite* if

$$\mu(E) = \text{lub}\{\mu(F); F \in \mathcal{S}, F \subset E, \text{ and } \mu(F) < \infty\} \quad \text{for every } E \in \mathcal{S}.$$

We show (Theorem 1) that every measure can be reduced to a semifinite measure for many practical purposes. In many cases, this reduction can be made even more significantly (Theorems 2 and 3). Finally, necessary and sufficient conditions that a semifinite measure be σ -finite are given as a corollary to Theorem 3.

We shall need the following concepts. A measure μ is *anti-semifinite* (or *degenerate*; cf. 3, p. 127) if it takes on no finite, non-zero values, i.e., its range is contained in $\{0, \infty\}$. Clearly, the only measure which is both semifinite and anti-semifinite is the identically zero measure. If μ and ν are measures on \mathcal{S} , then following (4), we shall say that ν is *S-singular* with respect to μ , denoted $\nu S \mu$, if for each $E \in \mathcal{S}$ there is a set $F \in \mathcal{S}$ such that $F \subset E$, $\nu(E) = \nu(F)$, and $\mu(F) = 0$. As is customary (2, p. 126), we use $\nu \perp \mu$ to signify that ν is *singular* with respect to μ , i.e., that there is a set A with $E \cap A \in \mathcal{S}$ for all $E \in \mathcal{S}$ (i.e., a *locally measurable* set A) such that $\nu(E \cap A) = 0 = \mu(E - A)$ for all $E \in \mathcal{S}$. Obviously, $\nu \perp \mu$ implies that $\nu S \mu$ and $\mu S \nu$. However, the converse fails, as we show below. Moreover, it is clear that although singularity is a symmetric relation, *S-singularity* does not possess this property. These facts suffice for our purposes. They, along with other facts regarding *S-singularity*, are recorded in (4).

THEOREM 1. *Let μ be a measure on a σ -ring \mathcal{S} .*

- (i) *There exists a unique decomposition $\mu = \mu_1 + \mu_2$ such that:*
 - (a) μ_1 *is a semifinite measure on \mathcal{S} .*
 - (b) μ_2 *is an anti-semifinite measure on \mathcal{S} .*
 - (c) $\mu_1 S \mu_2$.
 - (d) $\mu_2 S \mu_1$.
- (ii) *Let $\mu = \mu_1' + \mu_2'$, where μ_1' is a semifinite measure on \mathcal{S} and μ_2' is an anti-semifinite measure on \mathcal{S} . Let $\mu = \mu_1 + \mu_2$ be the decomposition of (i).*
 - (a) $\mu_1 \leq \mu_1'$ and $\mu_2 \leq \mu_2'$.
 - (b) *If it is required that $\mu_1' S \mu_2'$, then μ_1' is unique; i.e., μ_1' is necessarily equal to μ_1 .*

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(c) If it is required that $\mu_2' \ll \mu_1'$, then μ_2' is unique; i.e., μ_2' is necessarily equal to μ_2 .

Proof. For a locally measurable set F , let μ_F denote the measure on \mathcal{S} defined by

$$\mu_F(E) = \mu(F \cap E) \quad \text{for all } E \in \mathcal{S}.$$

Let

$$\mathcal{M} = \{M \in \mathcal{S}; M \text{ is } \mu\text{-}\sigma\text{-finite}\}$$

and define

$$\mu_1 = \text{lub}\{\mu_M; M \in \mathcal{M}\}.$$

Then μ_1 is a measure on \mathcal{S} by (1, Theorem 10.1) and one can readily verify that:

- (1) $\mu_1(E) = \text{lub}\{\mu(M); M \subset E, M \in \mathcal{M}\}$ for all $E \in \mathcal{S}$;
- (2) $\mu_1 = \mu$ on \mathcal{M} ;
- (3) For each $E \in \mathcal{S}$ there is an $M \in \mathcal{M}$ such that $M \subset E$ and

$$\mu_1(E) = \mu(M) = \mu_1(M)$$

(since \mathcal{M} is closed under countable unions);

- (4) μ_1 is a semifinite measure on \mathcal{S} .

Next, we let

$$\mathcal{N} = \{N \in \mathcal{S}; \mu_1(N) = 0\}$$

and define

$$\mu_2 = \text{lub}\{\mu_N; N \in \mathcal{N}\}.$$

Then μ_2 is a measure on \mathcal{S} which satisfies:

- (1)' $\mu_2(E) = \text{lub}\{\mu(N); N \subset E, N \in \mathcal{N}\}$ for all $E \in \mathcal{S}$;
- (2)' $\mu_2 = \mu$ on \mathcal{N} ;
- (3)' For each $E \in \mathcal{S}$ there is a set $N \in \mathcal{N}$ such that $N \subset E$ and

$$\mu_2(E) = \mu(N) = \mu_2(N);$$

- (4)' μ_2 is an anti-semifinite measure on \mathcal{S} ;

- (5)' $\mu_2 = 0$ on \mathcal{M} .

(1)', (2)', and (3)' are obvious. (4)' is shown as follows. Suppose there exists $E \in \mathcal{S}$ such that $\mu_2(E) = \delta$, where δ is finite and non-zero. There is a set $N \in \mathcal{N}$ such that $N \subset E$ and $\mu(N) = \mu_2(E) = \delta$; hence $N \in \mathcal{M}$ so that $\mu_1(N) = \mu(N) = \delta > 0$, contradicting $N \in \mathcal{N}$. The proof of (5)' is similar: If $M \in \mathcal{M}$, there is a set $N \in \mathcal{N}$ such that $N \subset M$ (hence $N \in \mathcal{M}$) and $\mu_2(M) = \mu(N) = \mu_1(N) = 0$.

Next we show that $\mu = \mu_1 + \mu_2$. Let $E \in \mathcal{S}$. Since $\mu_1 = \mu$ on \mathcal{M} and $\mu_2 = 0$ on \mathcal{M} , we can assume $E \notin \mathcal{M}$, hence $\mu(E) = \infty$. If $\mu_1(E) = \infty$, the result is obvious. Suppose $\mu_1(E) < \infty$. There exists a set $M \in \mathcal{M}$ such that $M \subset E$ and $\mu_1(M) = \mu(M) = \mu_1(E) < \infty$. Thus $\mu_1(E - M) = 0$ so that $E - M \in \mathcal{N}$. Hence $\mu_2(E) \geq \mu_2(E - M) = \mu(E - M) = \mu(E) - \mu(M) = \infty$. Consequently, $\mu(E) = \infty = \mu_1(E) + \mu_2(E)$.

The last step in the existence part of this proof consists of showing that $\mu_1 S \mu_2$ and $\mu_2 S \mu_1$. Since the proofs are similar, we shall only prove that $\mu_1 S \mu_2$. Let $E \in \mathcal{S}$. There is a set $M \in \mathcal{M}$ such that $M \subset E$ and $\mu_1(E) = \mu_1(M)$. Moreover, $\mu_2(M) = 0$ by (5)'.

To demonstrate the uniqueness assertions, it obviously suffices to prove (ii)(b) and (ii)(c). In the process, we shall also prove (ii)(a). Suppose that $\mu = \mu_1 + \mu_2 = \mu_1' + \mu_2'$, where μ_1 and μ_1' are semifinite measures on \mathcal{S} and μ_2 and μ_2' are anti-semifinite measures on \mathcal{S} . Clearly, it suffices to show: (A) if $\mu_1 S \mu_2$, then $\mu_1 \leq \mu_1'$; and (B) if $\mu_2 S \mu_1$, then $\mu_2 \leq \mu_2'$.

(A) Let $E \in \mathcal{S}$. Since $\mu_1 S \mu_2$, there is a set $F \in \mathcal{S}$ such that $F \subset E$, $\mu_1(F) = \mu_1(E)$, and $\mu_2(F) = 0$. It suffices to show that $\mu_1(F) \leq \mu_1'(F)$ since then $\mu_1(E) = \mu_1(F) \leq \mu_1'(F) \leq \mu_1'(E)$. Suppose $\mu_1'(F) < \mu_1(F)$. There is a set $G \in \mathcal{S}$ such that $G \subset F$ and $\mu_1'(F) < \mu_1(G) < \infty$ since μ_1 is semifinite. Then $\mu_1'(G) < \mu_1(G) < \infty$ and $\mu_2(G) = 0$ by monotonicity. Hence

$$\mu_2'(G) = \mu(G) - \mu_1'(G) = \mu_1(G) - \mu_1'(G),$$

contradicting the anti-semifiniteness of μ_2' .

(B) Let $E \in \mathcal{S}$. Since $\mu_2 S \mu_1$, there is a set $F \in \mathcal{S}$ such that $F \subset E$, $\mu_2(F) = \mu_2(E)$, and $\mu_1(F) = 0$. Clearly, it suffices to show that $\mu_2(F) \leq \mu_2'(F)$ in order to verify that $\mu_2(E) \leq \mu_2'(E)$. Suppose $\mu_2'(F) < \mu_2(F)$. Then $\mu_2'(F) = 0$ and $\mu_2(F) = \infty$ by the anti-semifiniteness of μ_2 and μ_2' . Consequently, $\mu_1'(F) = \infty$; therefore, there is a set $G \in \mathcal{S}$ such that $G \subset F$ and $0 < \mu_1'(G) < \infty$ because μ_1' is semifinite. But $\mu_1(G) = 0$ and $\mu_2'(G) = 0$ by monotonicity. Hence $\mu_2(G) = \mu(G) = \mu_1'(G)$, contradicting the anti-semifiniteness of μ_2 . The proof is complete.

The following easily verified remarks pertain to the uniqueness of μ_1' and [or] μ_2' in the decomposition $\mu = \mu_1' + \mu_2'$, where μ_1' is a semifinite measure and μ_2' is an anti-semifinite measure. In particular, they indicate that Theorem 1 (ii) is quite optimal.

(I) $\mu_1' = \mu$ on $\mathcal{M} = \{M \in \mathcal{S}; M \text{ is } \mu\text{-}\sigma\text{-finite}\}$ and $\mu_2' = 0$ on \mathcal{M} . This is probably the strongest uniqueness statement that can be made in general.

(II) If one requires that $\mu_1' S \mu_2'$ [$\mu_2' S \mu_1'$], then μ_1' [μ_2'] is unique, by Theorem 1 (ii), but μ_2' [μ_1'] need not be unique.

(III) $\mu_1' S \mu_2'$ is necessary as well as sufficient for the uniqueness of μ_1' . (To show this, one may copy, from the proof of Theorem 1, the argument that $\mu_1 S \mu_2$ since, necessarily, $\mu_2' = 0$ on \mathcal{M} by Remark (I).) However, in general, $\mu_2' S \mu_1'$ is not necessary for the uniqueness of μ_2' .

(IV) If μ is semifinite, then μ_1' is unique (in fact, $\mu_1' = \mu$) but μ_2' need not be unique.

(V) If μ is anti-semifinite, then μ_2' is unique (in fact, $\mu_2' = \mu$) but μ_1' need not be unique.

The following two simple examples may help to clarify the preceding remarks for the reader.

(a) Let X be an uncountable set, and let \mathcal{S} be its power set. Let $\mu_1(E) = \text{card}(E)$ and let

$$\mu_2(E) = \begin{cases} 0 & \text{if } E \text{ is countable,} \\ \infty & \text{if } E \text{ is uncountable.} \end{cases}$$

Let $\mu = \mu_1 + \mu_2$. Then μ is semifinite and μ_2 is not unique. In fact, if F is a given subset of X , and $\mu_2'(E) = \mu_2(E \cap F)$ for all $E \in \mathcal{S}$, then $\mu = \mu_1 + \mu_2'$.

(b) Let X, \mathcal{S} be as in (a). Let

$$\mu(E) = \begin{cases} \infty & \text{if } E \neq \emptyset, \\ 0 & \text{if } E = \emptyset. \end{cases}$$

Then μ_2 must be μ , and μ_1 can be any semifinite measure on \mathcal{S} . In this instance, $\mu_2 \not\leq \mu_1$ does not necessarily hold (e.g. if $\mu_1(E) = \text{card}(E)$).

That it is not possible to replace conditions (c) and (d) of Theorem 1 (i) by the condition $\mu_1 \perp \mu_2$ is illustrated by the following example. Let (X, \mathcal{S}) be the measurable space of **(2, Exercise 31.9)**. Let $\mu_1(E)$ be the number of horizontal lines on which E is full, let $\mu_2(E)$ be ∞ if E is full on some vertical line, and 0 otherwise, and let $\mu = \mu_1 + \mu_2$. Then clearly, μ_1 is semifinite (in fact, σ -finite), μ_2 is anti-semifinite, $\mu_1 \leq \mu_2$, and $\mu_2 \leq \mu_1$. However, it is false that $\mu_1 \perp \mu_2$ since if there were a locally measurable set A such that

$$\mu_1(E - A) = 0 = \mu_2(E \cap A)$$

for all $E \in \mathcal{S}$, then A would be full on every horizontal line and countable on every vertical line, which is impossible.

Under what circumstances can one replace conditions (c) and (d) of Theorem 1 (i) by the condition $\mu_1 \perp \mu_2$? By the preceding example, it is not sufficient that μ_1 be σ -finite. However, by **(4, Theorem 3.3)**, it is sufficient that μ_1 be strongly σ -finite. (See **4** for a discussion of strong σ -finiteness; finite measures on σ -rings and σ -finite measures on σ -algebras are common examples of strongly σ -finite measures.) As for conditions on μ , it is obviously sufficient that μ be semifinite or anti-semifinite. Broader sufficient conditions are given in Proposition 1 and its application, Theorem 2, which follow.

PROPOSITION 1. *Let $\mu = \mu_1 + \mu_2$ be the decomposition of Theorem 1 (i). If μ is not semifinite (equivalently, $\mu_2 \neq 0$), then, by the maximal principal and the fact that $\mu_2 \leq \mu_1$, there exists a maximal disjoint subfamily \mathcal{B} of*

$$\begin{aligned} \mathcal{G} &= \{G \in \mathcal{S}; \mu_1(G) = 0 \text{ and } \mu(G) = \infty\} \\ &= \{G \in \mathcal{S}; \mu_1(G) = 0 \text{ and } \mu_2(G) = \infty\}. \end{aligned}$$

If some such \mathcal{B} has the property that for each $E \in \mathcal{S}$ only countably many members of \mathcal{B} intersect E , then $\mu_1 \perp \mu_2$; hence there is a unique decomposition $\mu = \mu_1 + \mu_2$ such that μ_1 is a semifinite measure on \mathcal{S} , μ_2 is an anti-semifinite measure on \mathcal{S} , and $\mu_1 \perp \mu_2$.

Proof. Let $A = \cup\{B; B \in \mathcal{B}\}$. Then for every $E \in \mathcal{S}$ we have

$$A \cap E \in \mathcal{N} = \{N \in \mathcal{S}; \mu_1(N) = 0\}$$

and, consequently, $\mu_1(A \cap E) = 0$. Moreover, for each $E \in \mathcal{S}$ there is a set $N \in \mathcal{N}$ such that $N \subset E - A$ and $\mu_2(E - A) = \mu_2(N)$; but $\mu_2(N) = 0$ by the maximality of \mathcal{B} so that $\mu_2(E - A) = 0$.

THEOREM 2. *Let μ be a measure on a σ -ring \mathcal{S} . Suppose there is a measure ν on \mathcal{S} which is non-zero on every set in \mathcal{S} of non-semifinite μ -measure where either (i) ν is finite or (ii) \mathcal{S} is a σ -algebra and ν is σ -finite. Then there is a unique decomposition $\mu = \mu_1 + \mu_2$ such that:*

- (a) μ_1 is a semifinite measure on \mathcal{S} ,
- (b) μ_2 is an anti-semifinite measure on \mathcal{S} ,
- (c) $\mu_1 \perp \mu_2$.

Proof. Obviously, it suffices to prove the result under assumption (i). If μ is semifinite, we may take $\mu = \mu_1$ and $\mu_2 = 0$. Otherwise, letting $\mu = \mu_1 + \mu_2$ be the decomposition of Theorem 1 (i), we have $\mathcal{G} = \{G \in \mathcal{S}; \mu_1(G) = 0 \text{ and } \mu(G) = \infty\}$ non-empty since $\mu_2 \neq 0$ and $\mu_2 \ll \mu_1$. Now \mathcal{G} is closed under countable unions, thus $k = \text{lub}\{\nu(G); G \in \mathcal{G}\}$ is finite (and positive) and there is a set $G_1 \in \mathcal{G}$ such that $\nu(G_1) = k$. Indeed, the one-member family $\{G_1\}$ is a maximal disjoint subfamily of \mathcal{G} since, if, $G_0 \in \mathcal{G}$ were disjoint from G_1 , then $\nu(G_0) > 0$ by hypothesis, since every set in \mathcal{G} is a set of non-semifinite μ -measure; but then, $G_1 \cup G_0 \in \mathcal{G}$ and $\nu(G_1 \cup G_0) > k$, a contradiction. Proposition 1 applies and the proof is complete.

Along the same lines, we establish the following conditions under which both $\mu_1 \perp \mu_2$ and μ_1 is σ -finite.

PROPOSITION 2. *If μ is not anti-semifinite, then by the maximal principle, there exists a maximal disjoint subfamily \mathcal{C} of*

$$\mathcal{M}^+ = \{M \in \mathcal{S}; M \text{ is of positive and } \sigma\text{-finite } \mu\text{-measure}\}.$$

If some such \mathcal{C} has the property that for each $E \in \mathcal{S}$ only countably many members of \mathcal{C} intersect E , then there is a unique decomposition $\mu = \mu_1 + \mu_2$ such that μ_1 is a σ -finite measure on \mathcal{S} , μ_2 is an anti-semifinite measure on \mathcal{S} , and $\mu_1 \perp \mu_2$.

Proof. Let $A = \cup\{C; C \in \mathcal{C}\}$ and let $\mu = \mu_1 + \mu_2$ be the decomposition of Theorem 1 (i). Then for each $E \in \mathcal{S}$ we have $E \cap A \in \mathcal{M}$ and, consequently, $\mu_2(A \cap E) = 0$. Now, for each $E \in \mathcal{S}$ there is a set $M \in \mathcal{M}$ such that $M \subset E - A$ and $\mu_1(E - A) = \mu(M)$; but $\mu(M) = 0$ by the maximality of \mathcal{C} so that $\mu_1(E - A) = 0$. Accordingly,

$$\mu_1(E) = \mu_1(E \cap A) = \mu(E \cap A) = \mu_A(E)$$

for all $E \in \mathcal{S}$, where μ_A is a σ -finite measure on \mathcal{S} .

As an application of Proposition 2, we establish a result which is essentially that of (2, Exercise 30.11). If ν, η are measures on a σ -ring \mathcal{S} , then η is *absolutely continuous* with respect to ν , denoted by $\eta \ll \nu$, if $\eta(E) = 0$ for every $E \in \mathcal{S}$ such that $\nu(E) = 0$.

THEOREM 3. *Let μ be a measure on a σ -ring \mathcal{S} . Suppose there is a measure ν on \mathcal{S} such that $\mu \ll \nu$, where either (i) ν is finite or (ii) \mathcal{S} is a σ -algebra and ν is σ -finite. Then there is a unique decomposition $\mu = \mu_1 + \mu_2$ such that:*

- (a) μ_1 is a σ -finite measure on \mathcal{S} .
- (b) μ_2 is an anti-semifinite measure on \mathcal{S} .
- (c) $\mu_1 \perp \mu_2$.

The proof, in which Proposition 2 is applied, is similar to that of Theorem 2, and is left to the reader.

One should note that the hypotheses of Theorem 3 imply those of Theorem 2. Moreover, it is clear from the proofs that hypothesis (i) of Theorem 2 can be weakened to " ν is finite on every set of non-semifinite μ -measure" and, likewise, (i) of Theorem 3 can be weakened to " ν is finite on every set of positive and σ -finite μ -measure".

We cannot delete the hypothesis that " \mathcal{S} is a σ -algebra" from (ii) of Theorems 2 or 3. This is illustrated by our earlier example since, if $\nu(E)$ is defined as the number of horizontal or vertical lines on which E is full, then ν is σ -finite and $\mu \ll \nu$ in that example.

Since any measure possessing the decomposition of Theorem 3 with $\mu_2 \neq 0$ cannot be semifinite, we deduce the following.

COROLLARY. *Let μ be a semifinite measure on a σ -ring \mathcal{S} . Then μ is σ -finite if, and only if, there is a σ -finite measure ν on \mathcal{S} such that $\mu \ll \nu$.*

Proof. If μ is σ -finite, let $\nu = \mu$. To prove the converse, let $E \in \mathcal{S}$. Since ν is σ -finite, there is a sequence of sets $E_i \in \mathcal{S}$ of finite ν -measure such that $E \subset \bigcup E_i$. Then, for each i , ν_{E_i} is a finite measure on \mathcal{S} , μ_{E_i} is a semifinite measure on \mathcal{S} , and $\mu_{E_i} \ll \nu_{E_i}$; hence μ_{E_i} is a σ -finite measure on \mathcal{S} by Theorem 3. Accordingly, for each i there is a sequence of sets $F_{ij} \in \mathcal{S}$ such that $E_i \subset \bigcup_{j=1}^{\infty} F_{ij}$ and $\mu_{E_i}(F_{ij}) = \mu(E_i \cap F_{ij}) < \infty$ for all j . Since

$$E \subset \bigcup_{i,j} E_i \cap F_{ij},$$

μ is σ -finite.

In closing, we remark that most of the results of this paper fail for measures on rings or algebras. More specifically, suppose we extend the concepts of this paper to measures on a ring \mathcal{R} in the obvious way, namely, by substituting \mathcal{R} for \mathcal{S} . Then it is easily shown that every measure μ on \mathcal{R} can be written as $\mu = \mu_1 + \mu_2$, where μ_1 and μ_2 are semifinite and anti-semifinite measures on \mathcal{R} , respectively. However, it may happen that (i) the decomposition is not unique and (ii) for every such decomposition, (a) neither $\mu_1 \perp \mu_2$ nor

$\mu_2 \ll \mu_1$, (b) μ_1 is finite, and (c) $\mu \ll \mu_1$. (For such an example, let X be the set of positive real numbers, \mathcal{R} the class of all $E \subset X$ such that E or its complement is finite, and let $\mu(E)$ be $\sum_{n \in E \cap J} 1/2^n$ or ∞ according as E is finite or not, where J denotes the set of positive integers.) In particular, Theorems 2 and 3 do not generalize to measures on rings or algebras.

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