The Hahn–Banach theorem almost everywhere

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Dedicated to Professor Roman Ger on the occasion of his seventieth birthday

Abstract. The aim of this work is to present an almost everywhere version of the Hahn–Banach extension theorem.

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1. Introduction

In the year 1960 Erdős [3] raised the following problem: suppose that a function $f : \mathbb{R} \to \mathbb{R}$ satisfies the equation

$$f(x + y) = f(x) + f(y),$$

for almost all $(x, y) \in \mathbb{R}^2$ (in the sense of the planar Lebesgue measure). Does there exists an additive function $a : \mathbb{R} \to \mathbb{R}$ [i.e. $a$ satisfies $a(x + y) = a(x) + a(y)$, for all $(x, y) \in \mathbb{R}^2$] such that

$$f(x) = a(x)$$

almost everywhere in $\mathbb{R}$ (in the sense of the linear Lebesgue measure)? A positive answer to this question was given by de Bruijn [2] (and, independently, by Jurkat [9]). N. G. de Bruijn has put the Erdős problem into a more general setting.

Let $(G, +)$ be a group. A non-empty family $\mathcal{I}$ of subsets of $G$ is called a proper linearly invariant ideal (briefly p.l.i. ideal) iff it satisfies the following conditions

(i) $G \notin \mathcal{I}$;
(ii) if $U \in \mathcal{I}$ and $V \subset U$, then $V \in \mathcal{I}$;
(iii) if $U, V \in \mathcal{I}$, then $U \cup V \in \mathcal{I}$;
(iv) if $U \in \mathcal{I}$ and $x \in G$, then $x - U \in \mathcal{I}$.
For a p.l.i. ideal $I$ of subsets of a group $G$ we say that a given condition is satisfied $I$-almost everywhere in $G$ (written $I$-a.e.) iff there exists a set $Z \in I$ such that this condition is satisfied for every $x \in G \setminus Z$.

The set belonging to the set ideal are regarded as, in a certain sense, small sets (see Kuczma [10]). For example, if $G$ is a second category topological commutative group then the family of all first category subsets of $G$ is a p.l.i. ideal. If $G$ is a commutative locally compact topological group equipped with the Haar measure $\mu$ then the family of all subsets of $G$ which have zero measure is a p.l.i. ideal. Moreover, if $G$ is a normed space (dim $G \geq 1$) then the family of all bounded subsets of $G$ is a p.l.i. ideal. If $G$ is a commutative uncountable group then the family of all countable subsets of $G$ is a p.l.i. ideal.

Let $(G, +)$ be a commutative group. For a p.l.i. ideal $I$ we may define the following family of subsets of $G \times G$ (Ger [5,6]):

$$\Omega(I) = \{ N \subset G \times G : N[x] \in I \text{-a.e. in } G \},$$

where

$$N[x] = \{ y \in G : (x, y) \in N \}$$

a subset $N$ of $G \times G$ belongs to $\Omega(I)$ iff there exists a set $U \in I$ such that

$$N[x] \in I, \quad x \in G \setminus U$$

(an abstract version of the Fubini theorem). The family $\Omega(I)$ is a p.l.i. ideal of subsets of $G \times G$.

The de Bruijn result can be formulated as follows:

**Theorem 1.1.** If $(G, +)$ and $(H, +)$ are commutative groups, $I$ is a p.l.i. ideal of subsets of $G$ then for every $\Omega(I)$-almost additive function $f : G \to H$, i.e.

$$f(x + y) = f(x) + f(y) \text{ $\Omega(I)$-a.e. in } G \times G,$$

there exists a unique homomorphism $a : G \to H$ such that

$$f(x) = a(x) \text{ $I$-a.e. in } G.$$

Ger [7] generalized de Bruijn’s theorem to the case of non-commutative groups. The notion of p.l.i. ideals and its properties and applications we can find in [10]. One of the most interesting applications is included in the paper of Ger [8] where the author combines the notions of approximately additive and almost additive mappings.

In this paper we proved the following version of the Hahn–Banach extension theorem.

**Theorem 1.2.** Let $(H, +)$ be a subgroup of a commutative group $(G, +)$, let $I$ be a p.l.i. ideal of subsets of $G$ and let $H \not\in I$. Assume that $p : G \to \mathbb{R}$ satisfies

$$p(x + y) \leq p(x) + p(y) \text{ $\Omega(I)$-a.e. in } G \times G.$$  \hspace{1cm} (1.1)
Then for every additive function \( a : H \to \mathbb{R} \) fulfilling
\[
a(x) \leq p(x) \quad \mathcal{I} \text{-a.e. in } H
\]  
(1.2)
there exists an additive function \( A : G \to \mathbb{R} \) such that
\[
A(x) = a(x) \quad \mathcal{I} \text{-a.e. in } H.
\]  
(1.3)
and
\[
A(x) \leq p(x) \quad \mathcal{I} \text{-a.e. in } G.
\]  
(1.4)

2. Proof of the theorem

Assume that \( \mathcal{I} \) is a p.l.i. ideal of subsets of a commutative group \((G, +)\). For a real function \( f \) on \( G \) we define \( \mathcal{I}_f \) to be the family of all sets \( Z \in \mathcal{I} \) such that \( f \) is bounded on the complement of \( Z \). A real function \( f \) on \( G \) is called \( \mathcal{I} \text{-essentially bounded} \) if and only if the family \( \mathcal{I}_f \) is non-empty. The space of all \( \mathcal{I} \)-essentially bounded functions on \( G \) will be denoted by \( B^\mathcal{I}(G, \mathbb{R}) \).

For every element \( f \) of the space \( B^\mathcal{I}(G, \mathbb{R}) \) the real numbers
\[
\mathcal{I} \text{-essinf}_{x \in G} f(x) = \sup_{Z \in \mathcal{I}_f} \inf_{x \in G \setminus Z} f(x),
\]
\[
\mathcal{I} \text{-esssup}_{x \in G} f(x) = \inf_{Z \in \mathcal{I}_f} \sup_{x \in G \setminus Z} f(x)
\]
are correctly defined and are referred to as the \( \mathcal{I} \text{-essential infimum} \) and the \( \mathcal{I} \text{-essential supremum} \) of the function \( f \), respectively.

From the Gajda theorem (Gajda [4], see also Badora [1]) we can derive the following.

**Theorem 2.1.** If \( \mathcal{I} \) is a p.l.i. ideal of subsets of a commutative group \((G, +)\), then there exists a real linear functional \( M^\mathcal{I} \) on the space \( B^\mathcal{I}(G, \mathbb{R}) \) such that
\[
\mathcal{I} \text{-essinf}_{x \in G} f(x) \leq M^\mathcal{I}(f) \leq \mathcal{I} \text{-esssup}_{x \in G} f(x)
\]  
(2.1)
and
\[
M^\mathcal{I}(z f) = M^\mathcal{I}(f),
\]  
(2.2)
for all \( f \in B^\mathcal{I}(G, \mathbb{R}) \) and all \( z \in G \), where the function \( z f : G \to \mathbb{R} \) is defined as follows
\[
z f(x) = f(z + x), \quad x \in G.
\]

Now we prove our result.

**Proof of Theorem 1.2.** Notice that if \( \mathcal{I} \) is a p.l.i. ideal of subsets of \( G \), then the family
\[
\mathcal{I} \cap H = \{ Z \cap H : Z \in \mathcal{I} \}
\]
is a p.l.i. ideal of subsets of \( H \).
From condition (1.1) we infer the existence of the set $U_1 \in \mathcal{I}$ such that for every $x \in G \setminus U_1$ there exists a set $V_x \in \mathcal{I}$ such that

$$p(x + y) \leq p(x) + p(y), \quad g \in G \setminus V_x.$$  \hfill (2.3)

From (1.2) it follows that there exists a set $U_0 \in \mathcal{I}$ such that

$$a(x) \leq p(x), \quad x \in H \setminus U_0.$$  \hfill (2.4)

Let $U = U_1 \cup (-U_1)$. Next we choose arbitrary $x \in G \setminus U$. By (2.4) and (2.3) we get

$$a(z) \leq p(z) = p(x - x + z) \leq p(x) + p(-x + z),$$  \hfill (2.5)

for all $z \in H \setminus (U \cup U_0 \cup (x + V_x))$. From (iv) with $x = 0$ we get $-V_x \in \mathcal{I}$. Using again (iv) we infer that $x + V_x \in \mathcal{I}$. Moreover $U \in \mathcal{I}$. Therefore (2.5) means that the function

$$H \ni z \mapsto a(z) - p(-x + z) \in \mathbb{R}$$

is $\mathcal{I}$-essentially bounded from above. So, we can define the function $\varphi : G \to \mathbb{R}$ as follows

$$\varphi(x) = \begin{cases} \mathcal{I}\text{-esssup}_{z \in H} (a(z) - p(-x + z)), & x \in G \setminus U \\ 0, & x \in U. \end{cases}$$

Let $N = (U \times G) \cup (G \times U) \cup \{(x, y) \in G \times G : x + y \in U\}$. For every $x \in G \setminus U$ we have

$$N[x] = \emptyset \cup U \cup \{y \in G : x + y \in U\}$$

$$= U \cup \{y \in G : y \in -x + U\} = U \cup (-x + U) \in \mathcal{I}.$$  

Consequently $N \in \Omega(\mathcal{I})$.

Let $(x, y) \in G \times G \setminus N$ be fixed. Then $x \notin U$, $y \notin U$ and $x + y \notin U$. For $z \in G \setminus ((y + V_x) \cup (x + y + V_x))$, by (2.3), we have

$$p(-x - y + z) \leq p(-x) + p(-y + z)$$

and

$$p(-y + z) = p(x - x - y + z) \leq p(x) + p(-x - y + z)$$

which leads to the following

$$-p(-x) \leq p(-y + z) - p(-x - y + z) \leq p(x).$$

From this we get

$$\varphi(x + y) = \mathcal{I}\text{-esssup}_{z \in H} (a(z) - p(-y - x + z))$$

$$= \mathcal{I}\text{-esssup}_{z \in H} (a(z) - p(-y + z) + p(-y + z) - p(-x - y + z))$$

$$\leq \varphi(y) + p(x)$$

and
Hence

\[ -p(-x) \leq \varphi(x + y) - \varphi(y) \leq p(x), \quad (x, y) \in G \times G \setminus N. \tag{2.6} \]

The last inequalities imply that, for \( x \in G \setminus U \), the function

\[ G \setminus (U \cup (-x + U)) \ni y \mapsto \varphi(x + y) - \varphi(y) \in \mathbb{R} \]

is bounded which yields that the function

\[ G \ni y \mapsto \varphi(x + y) - \varphi(y) \in \mathbb{R} \]

belongs to the space \( B^T(G, \mathbb{R}) \).

A function \( \alpha : G \to \mathbb{R} \) we define by the formula

\[
\alpha(x) = \begin{cases} 
M^T_y((\varphi(x+y) - \varphi(y)), & x \in G \setminus U \\
0, & x \in U,
\end{cases}
\]

where \( M^T \) is a linear functional whose existence guarantees Theorem 2.1 and the subscript \( y \) indicates that the functional \( M^T \) is applied to a function of the variable \( y \).

If we choose \((x, y) \in G \times G \setminus N\) then, by the linearity of \( M^T \) and (2.2), we get

\[
\alpha(x) + \alpha(y) = M^T_z(\varphi(x + z) - \varphi(z)) + M^T_z(\varphi(y + z) - \varphi(z)) \\
= M^T_z(\varphi(x + y + z) - \varphi(y + z)) + M^T_z(\varphi(y + z) - \varphi(z)) \\
= M^T_z(\varphi(x + y + z) - \varphi(z)) = \alpha(x + y).
\]

The function \( \alpha \) is \( \Omega(I) \)-almost additive and from Theorem 1.1 we obtain the existence of an additive function \( A : G \to \mathbb{R} \) such that

\[ A(x) = \alpha(x) \quad I\text{-a.e. in } G. \tag{2.7} \]

Next, let \( x \in H \setminus U \) be fixed and let \( y \in G \setminus ((U \cup (-x + U) \cup N[x]) \). Then

\[
\varphi(x + y) = I\text{-esssup}_{z \in H}(a(z) - p(-y - x + z)) \\
= \inf_{z \in I} \sup_{z \in H \setminus Z} (a(z) - p(-y - x + z)) \\
= \inf_{z \in I} \sup_{z \in H \setminus (-x + Z)} (a(x + z) - p(-y + z)) \\
= \inf_{z \in I} \sup_{z \in H \setminus (-x + Z)} (a(x) + a(z) - p(-y + z)) \\
= a(x) + \varphi(y).
\]

Therefore, for \( x \in H \setminus U \), using (2.1) we have

\[
\alpha(x) = M^T_y(\varphi(x+y) - \varphi(y)) = M^T_y(a(x)) = a(x),
\]
which jointly with (2.7) gives (1.3). Finally, from the definition of \( \alpha \), (2.1), (2.6) and (2.7) we infer that condition (1.4) is satisfied which ends the proof. □

3. Ending comments

Remark 3.1. Note that we can strengthen Theorem 1.2 assuming that the function \( a \) is \( \mathcal{I} \)-almost additive. Then we start the proof from Theorem 1.1.

Remark 3.2. If, in Theorem 1.2, additionally we assume that the functional \( p \) is positively homogeneous then we can prove that the function \( A \) is linear.

Indeed, for a fixed \( x \in G \) let us observe that condition (1.4) implies that

\[
A(tx) \leq p(tx) = tp(x), \quad t \in (0, +\infty),
\]

which means that the real additive function

\[
\mathbb{R} \ni t \mapsto A(tx) \in \mathbb{R}
\]

is bounded from above, for example, on the interval \((0, 1)\). Whence this function is linear (continuous), i.e.

\[
A(tx) = t \cdot c_x, \quad t \in \mathbb{R},
\]

for some constant \( c_x \in \mathbb{R} \). Putting \( t = 1 \) we get \( c_x = A(x) \) and

\[
A(tx) = tA(x), \quad t \in \mathbb{R}.
\]

Hence \( A \) is a linear map.

Remark 3.3. We will show that the assumption (iv) imposed on the family \( \mathcal{I} \) (symmetry with respect to zero) is essential in our theorem.

Let \( G = \mathbb{R} \) and let \( H = \mathbb{Z} \). The family \( \mathcal{I} \) of subsets of \( \mathbb{R} \) we define as follows: \( A \in \mathcal{I} \) iff \( A \) is a countable subset of the interval \((c, +\infty)\), for some \( c \in \mathbb{R} \).

Then \( H \notin \mathcal{I} \), the family \( \mathcal{I} \) satisfies conditions (i)–(iii) of the definition of a p.l.i. ideal [but the condition (iv) is not fulfilled].

Taking \( p : \mathbb{R} \to \mathbb{R} \) as \( p(x) = |x| \), for \( x \in \mathbb{R} \), and \( a : \mathbb{Z} \to \mathbb{Z} \) as \( a(x) = 2x \), for \( x \in \mathbb{Z} \), we have that \( p \) satisfies (1.1) and \( a, p \) fulfill (1.2) [because \( \mathbb{Z} \cap (0, +\infty) \in \mathcal{I} \)].

If \( A : \mathbb{R} \to \mathbb{R} \) is an additive function satisfying (1.4), then it is bounded from above on some interval \( (p \) is bounded from above on each bounded interval). Therefore \( A \) is a linear map. So, \( A(x) = cx \), \( x \in \mathbb{R} \), for some constant \( c \in \mathbb{R} \). Moreover \( \mathbb{Z} \notin \mathcal{I} \) and if the function \( A \) fulfills (1.3), then \( A(x) = 2x \), for \( x \in \mathbb{R} \), which is impossible because \( A, p \) satisfy (1.4) and \((0, +\infty) \notin \mathcal{I} \).
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