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ON DIMENSIONS OF SEMIMETRIZED MEASURE SPACES

Miroslav KATĚTOV

**Abstract:** We introduce and examine various kinds of dimensions and dimensional densities defined for semimetric spaces equipped with a finite measure.

**Key words:** Extended Shannon semientropy, Shannon functional, regularized upper (lower) Rényi dimension, monotone dimension.

**Classification:** 94A17

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In a previous article [4] by the author, there have been introduced, for the class of all semimetrized spaces equipped with a finite measure, dimension functionals which generalize the dimensions defined for vector-valued random variables in [1] and in subsequent papers of A. Rényi. In the present article, we introduce dimension functionals of another kind; in some respects, they behave similarly as dimensions of topological (or uniform, as the case may be) spaces. We also introduce various kinds of dimensional densities generalizing a closely related concept examined in [4]. Among other things, theorems are proved analogous to the sum theorem for the topological dimension and to the theorem on the dimension of the cartesian product of topological spaces.

Section 1 contains preliminaries. In Section 2, functionals of the form  $\varphi$ -udim and some related notions are examined. In Section 3, we investigate dimension functionals for which there is a theorem analogous to Sum Theorem of the topological dimension theory. In Section 4, dimensional densities are considered.

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1.1. The terminology and notation is that of [3] and [4] with two exceptions stated below (1.3 and 1.19). Nevertheless, we will re-state some definitions and conventions.

1.2. The symbols  $N$ ,  $R$ ,  $\bar{R}$ ,  $R_+$ ,  $\bar{R}_+$  have their usual meaning. We put  $0/0=0$ , and, for any  $b \in \bar{R}$ ,  $0.b=0$ ;  $\log$  means  $\log_2$ ; we put  $L(0)=0$ ,  $L(t)=-t \log t$  if

$0 < t < \infty$ . For  $t \in \bar{\mathbb{R}}$ , we put  $\text{sgn}(0)=0$ ,  $\text{sgn}(t)=1$  if  $t > 0$ ,  $\text{sgn}(t)=-1$  if  $t < 0$ . If  $f: X \rightarrow \bar{\mathbb{R}}$  is a function, then  $\text{sgn } f$  denotes the function  $x \mapsto \text{sgn}(f(x))$ .

1.3. If  $Q \neq \emptyset$  is a set and  $\mathcal{A}$  is a  $\sigma$ -algebra of subsets of  $Q$ , then, in accordance with the current terminology, a  $\sigma$ -additive function  $\mu: \mathcal{A} \rightarrow \bar{\mathbb{R}}_+$  satisfying  $\mu(\emptyset)=0$  will be called a measure on  $Q$  (in [2], the term " $\bar{\mathbb{R}}$ -measure" was used), whereas a  $\mu$  such that, in addition,  $\mu(Q) < \infty$  will be called a finite measure (in [2], [3] and [4], such  $\mu$  were called "measures").

1.4. If a set  $A$  is given, then, for any  $X \subset A$ ,  $i_X$  is the indicator of  $X$ , i.e.,  $i_X(x)=1$  if  $x \in X$ ,  $i_X(x)=0$  if  $x \in A \setminus X$ .

1.5. A) If  $Q \neq \emptyset$  is a set, then  $\mathcal{F}(Q)$  and  $\mathcal{M}(Q)$  will denote, respectively, the set of all  $f: Q \rightarrow \bar{\mathbb{R}}$  and that of all measures on  $Q$ . - B) The completion of a  $\mu \in \mathcal{M}(Q)$  is denoted by  $\bar{\mu}$  or  $[\mu]$ . If  $\mu, \nu \in \mathcal{M}(Q)$ , we put  $\nu \leq \mu$  if  $\text{dom } \nu = \text{dom } \mu$  and  $\nu(X) \leq \mu(X)$  for all  $X \in \text{dom } \mu$ . If  $\mu \in \mathcal{M}(Q)$ ,  $f, g \in \mathcal{F}(Q)$  and  $\bar{\mu}\{x \in Q: f(x) \neq g(x)\} = 0$ , we write  $f=g(\text{mod } \mu)$ . - C) Let  $\mu \in \mathcal{M}(Q)$ . If  $f \in \mathcal{F}(Q)$  is  $\bar{\mu}$ -measurable, we put  $[f]_{\bar{\mu}} = \{g \in \mathcal{F}(Q): g=f(\text{mod } \mu)\}$  and call  $[f]_{\bar{\mu}}$  a function (mod  $\mu$ ). We put  $\mathcal{F}[\bar{\mu}] = \{[f]_{\bar{\mu}}: f \in \mathcal{F}(Q), f \text{ is } \bar{\mu}\text{-measurable}\}$ . - D) If  $F, G \in \mathcal{F}[\bar{\mu}]$ , then we put  $F \leq G$  (respectively,  $F < G$ ) iff there are  $f \in F$  and  $g \in G$  such that  $f(x) \leq g(x)$  (respectively,  $f(x) < g(x)$ ) for all  $x \in Q$ . - E) If  $\mu \in \mathcal{M}(Q)$ ,  $f \in \mathcal{F}(Q)$ , then  $\sup [f]_{\bar{\mu}}$  denotes the least  $b \in \bar{\mathbb{R}}$  such that  $[f]_{\bar{\mu}} \leq b$ , and similarly for  $\inf [f]_{\bar{\mu}}$ .

1.6. If  $\mu \in \mathcal{M}(Q)$ ,  $f \in \mathcal{F}(Q)$  is  $\bar{\mu}$ -measurable and  $F = [f]_{\bar{\mu}} \geq 0$ , then the measure  $X \mapsto \int_X f d\mu$ , defined on  $\text{dom } \mu$ , is denoted by  $f \cdot \mu$  or  $F \cdot \mu$ . - Clearly,  $f \cdot \mu \leq \mu$  iff  $[f]_{\bar{\mu}} \leq 1$ ,  $f \cdot \mu = g \cdot \mu$  iff  $f=g(\text{mod } \mu)$ .

1.7. If  $K \neq \emptyset$  is countable,  $\xi = (x_k: k \in K)$ ,  $x_k \in \mathbb{R}_+$ ,  $\sum x_k < \infty$ , we put  $H(\xi) = H(x_k: k \in K) = \sum (L(x_k): k \in K) - L(\sum (x_k: k \in K))$ . If  $Q$  is countable,  $\mu \in \mathcal{M}(Q)$  is finite and  $\text{dom } \mu = \exp Q$ , we put  $H(\mu) = H(\mu\{q\}: q \in Q)$ .

1.8. If  $M$  is a (partially) ordered set and  $x_a, a \in A$ ,  $x, y$  are in  $M$ , we often write  $\bigvee (x_a: a \in A)$ ,  $\bigwedge (x_a: a \in A)$ ,  $x \vee y$ , etc. instead of  $\sup(x_a: a \in A)$ ,  $\inf(x_a: a \in A)$ ,  $\sup\{x, y\}$ , etc. In particular, if  $x, y \in \bar{\mathbb{R}}$ , then  $x \vee y = \max(x, y)$ ,  $x \wedge y = \min(x, y)$ .

1.9. Recall that  $P = \langle Q, \mathcal{Q}, \mu \rangle$  is called semimetrized measure space or  $W$ -space (or also a semimetric space endowed with a measure) if  $\mu \in \mathcal{M}(Q)$  is finite and  $\mathcal{Q}$  is a  $[\mu \times \mu]$ -measurable semimetric. The class of all  $W$ -spaces is denoted by  $\mathcal{M}$ . If  $P = \langle Q, \mathcal{Q}, \mu \rangle \in \mathcal{M}$ , we put  $wP = \mu(Q)$ ; if  $wP=0$ ,  $P$  is called a null space; if  $Q$  is finite and  $\text{dom } \mu = \exp Q$ , we call  $P$  an  $FW$ -space. The class of all  $FW$ -spaces is denoted by  $\mathcal{M}_F$ . - See, e.g., [3], 1.5.

1.10. Let  $P = \langle Q, \mathcal{Q}, \mu \rangle \in \mathcal{M}$ . If  $f \in \mathcal{F}(Q)$  is  $\bar{\mu}$ -measurable,  $[f]_{\bar{\mu}} \geq 0$

and  $f \cdot \mu$  is finite, we put  $f \cdot P = \langle Q, \mathcal{G}, f \cdot \mu \rangle$ ; if  $X \in \text{dom } \bar{\mu}$ , we put  $X \cdot P = i_X \cdot P$  (see 1.4). If  $S \in \mathcal{M}$ ,  $S = \langle Q, \mathcal{G}, \nu \rangle$  and  $\nu \leq \mu$ , we write  $S \leq P$  and call  $S$  a subspace of  $P$  (a pure subspace if  $S = X \cdot P$ ,  $X \in \text{dom } \bar{\mu}$ ). Clearly,  $S \leq P$  iff  $S = f \cdot P$  for some  $\bar{\mu}$ -measurable  $f: Q \rightarrow \bar{R}_+$ . - Cf. [3], 1.6, 1.7.

1.11. If  $P \in \mathcal{M}$ , we put  $\text{exp } P = \{S: S \leq P\}$ . We put  $\mathcal{O} = \cup (\text{exp } P \times \text{exp } P: P \in \mathcal{M})$ .

1.12. If  $P = \langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}$ ,  $P_k = \langle Q, \mathcal{G}, \mu_k \rangle \in \mathcal{M}$  for  $k \in K$ , where  $K \neq \emptyset$  is countable, and  $\mu = \sum (\mu_k: k \in K)$ , we put  $P = \sum (P_k: k \in K)$  and call  $(P_k: k \in K)$  an  $\omega$ -partition of  $P$  (merely "partition" if  $K$  is finite). - See [3], 1.6.

1.13. **Lemma.** If  $P \in \mathcal{M}$ ,  $P = \sum (P_n: n \in \mathbb{N})$ ,  $S \leq P$ , then there are  $S_n \leq P_n$  such that  $\sum (S_n: n \in \mathbb{N}) = S$ .

*Proof.* Let  $S = s \cdot P$ ,  $P_n = f_n \cdot P$  (see 1.10). Put  $g_n = s f_n$ ,  $S_n = g_n \cdot P \leq P_n$ . Clearly,  $\sum S_n = S$ .

1.14. Let  $\mathcal{U} = (U_k: k \in K)$  and  $\mathcal{V} = (V_m: m \in M)$  be  $\omega$ -partitions of  $P \in \mathcal{M}$ . If there are pairwise disjoint  $M_k$  such that  $U_k = \sum (V_m: m \in M_k)$ ,  $\cup M_k = M$ , then  $\mathcal{V}$  is said to refine  $\mathcal{U}$ . - See [3], 1.6.

1.15. If  $P = \langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}$ , we put  $d(P) = \sup [\mathcal{G}]_{\mu \times \mu}$ . If  $(P_1, P_2) \in \mathcal{O}$ ,  $P_i = \langle Q, \mathcal{G}, \mu_i \rangle$ , we put  $E(P_1, P_2) = d(P_1 + P_2)$ ,  $r(P_1, P_2) = \int \mathcal{G} d(\mu_1 \times \mu_2) / w_{P_1} \cdot w_{P_2}$  if  $w_{P_1} \cdot w_{P_2} > 0$ ,  $r(P_1, P_2) = 0$  if  $w_{P_1} \cdot w_{P_2} = 0$ . - Cf. [3], 1.19.

1.16. Let  $P = \langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}$ ,  $\varepsilon > 0$ . Then  $\mathcal{X} = (X_k: k \in K)$ , where  $K \neq \emptyset$  is countable,  $X_k \in \text{dom } \bar{\mu}$ , will be called an  $\varepsilon$ -covering of  $P$  if  $\text{diam } X_k \leq \varepsilon$  for all  $k$  and  $\bar{\mu}(Q \setminus \cup X_k) = 0$ . If, in addition,  $X_i \cap X_j = \emptyset$  for  $i \neq j$ , then  $\mathcal{X}$  will be called an  $\varepsilon$ -partition of  $P$ . - Cf. [3], 1.19.

1.17. If  $P = \langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}$ , then we put  $\varepsilon * P = \langle Q, \varepsilon * \mathcal{G}, \mu \rangle$ , where  $(\varepsilon * \mathcal{G})(x, y) = 0$  if  $\mathcal{G}(x, y) \leq \varepsilon$ ,  $(\varepsilon * \mathcal{G})(x, y) = 1$  if  $\mathcal{G}(x, y) > \varepsilon$ . - See [3], 1.17.

1.18. If  $P_i = \langle Q_i, \mathcal{G}_i, \mu_i \rangle \in \mathcal{M}$ ,  $i=1,2$ , then we put  $P_1 \times P_2 = \langle Q, \mathcal{G}, \mu \rangle$ , where  $Q = Q_1 \times Q_2$ ,  $\mu = \mu_1 \times \mu_2$  and  $\mathcal{G}((x_1, x_2), (y_1, y_2)) = \mathcal{G}_1(x_1, y_1) \vee \mathcal{G}_2(x_2, y_2)$ .

1.19. Let  $\mathcal{G}: \mathcal{M} \rightarrow \bar{R}_+$  satisfy the following conditions: (1) if  $\langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}$ ,  $a, b \in \bar{R}_+$ , then  $\mathcal{G} \langle Q, a \mathcal{G}, b \mu \rangle = ab \mathcal{G} \langle Q, \mathcal{G}, \mu \rangle$ ; (2) if  $P_i = \langle Q, \mathcal{G}_i, \mu \rangle \in \mathcal{M}$ ,  $i=1,2$ , and  $\mathcal{G}_1 \geq \mathcal{G}_2$ , then  $\mathcal{G} P_1 \geq \mathcal{G} P_2$ ; (3) if  $P = \langle Q, 1, \mu \rangle \in \mathcal{M}_F$ , then  $\mathcal{G} P = H(\mu)$ ; (4) if  $P_i = \langle Q_i, \mathcal{G}_i, \mu_i \rangle \in \mathcal{M}$ ,  $i=1,2$ , and there is an  $f: Q_1 \rightarrow Q_2$  such that (a)  $\mathcal{G}_2(fx, fy) = \mathcal{G}_1(x, y)$  if  $x, y \in Q_1$ ,  $\mu_1 \{x\} > 0$ ,  $\mu_1 \{y\} > 0$ , (b)  $\mu_1(f^{-1}\{q\}) = \mu_2\{q\}$  for all  $q \in Q_2$ , then  $\mathcal{G} P_1 = \mathcal{G} P_2$ ; (5a) if  $P = \langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}_F$ ,  $P_n = \langle Q, \mathcal{G}_n, \mu \rangle \in \mathcal{M}_F$  and  $\mathcal{G}_n \rightarrow \mathcal{G}$ , then  $\mathcal{G} P_n \rightarrow \mathcal{G} P$ ; (5b) if  $P = \langle Q, \mathcal{G}, \mu \rangle \in \mathcal{M}_F$ ,  $\langle Q, \mathcal{G}, \mu_n \rangle \in \mathcal{M}_F$ ,  $\mu_n \{q\} > 0$  for all  $q \in Q$  and  $\mu_n \rightarrow \mu$ , then  $\mathcal{G} P_n \rightarrow \mathcal{G} P$ . Then  $\mathcal{G}$  will be called an extended Shannon semient-

copy (in the broad sense), which is the expression introduced in [2] and used in [3] and [4], or a Shannon functional (in the broad sense), which is the expression we use in this article.

1.20. Convention. The letter  $\varphi$  will always stand for a Shannon functional (in the broad sense).

1.21. For the definition of normal gauge functionals (NGF) and of  $C_{\varphi}$  and  $C_{\varphi}^*$ , where  $\varphi$  is an NGF, we refer to [2] and [3], since we need only (1) the fact that  $r$  and  $E$  are NGF's, (2) the fact that  $C_r$  and  $C_E$  are Shannon functionals (b.s.), and (3) some propositions on  $C_E$ , see 1.24 - 1.26 below. It is also useful to note that there are  $E$ -projective (see 1.23)  $\varphi$ 's distinct from  $C_E$ , for instance  $C_r$ .

1.22. Convention. The functional  $C_E$  will be often denoted by  $E$ , provided there is no danger of confusion with the  $E$  introduced in 1.15.

1.23. **Definition.** A functional  $\psi: \mathcal{M} \rightarrow \overline{\mathbb{R}}_+$  will be called  $E$ -projective if, for any  $P \in \mathcal{M}$  and any partition  $(S, T)$  of  $P$ ,  $\psi(P) \leq \psi(S) + \psi(T) + E(S, T)H(wS, wT)$ . - Cf. [2], 3.10.

1.24. **Fact.** The functional  $E: \mathcal{M} \rightarrow \mathbb{R}_+$  is  $E$ -projective. - See [2], Theorem II.

1.25. **Proposition.** If  $S \leq P \in \mathcal{M}$ , then  $E(S) \leq E(P)$ . - See [3], 2.3.

1.26. **Proposition.** If  $P \in \mathcal{M}$ , then, for all sufficiently small  $\varepsilon > 0$ ,  $E(\varepsilon * P)$  is equal to the infimum of all  $H(\sum X_n: n \in \mathbb{N})$ , where  $(X_n: n \in \mathbb{N})$  is an  $\varepsilon$ -partition of  $P$ . - See [3], 2.18, 1.19.

## 2

2.1. **Definition** (cf. [4], 2.1). For any  $\varphi$  and any  $P \in \mathcal{M}$ ,  $\varphi$ -uw( $P$ ) (respectively,  $\varphi$ -lw( $P$ )) will denote the upper (lower) limit of  $\varphi(\varepsilon * P) / |\log \varepsilon|$  for  $\varepsilon \rightarrow 0$ . We put  $\varphi$ -ud( $P$ ) =  $\varphi$ -uw( $P$ )/wP,  $\varphi$ -ld( $P$ ) =  $\varphi$ -lw( $P$ )/wP,  $\varphi$ -udim( $P$ ) =  $\sup \{ \varphi$ -ud( $S$ ):  $S \leq P \}$ ,  $\varphi$ -ldim( $P$ ) =  $\sup \{ \varphi$ -ld( $S$ ):  $S \leq P \}$ . If  $\varphi$ -uw( $P$ ) =  $\varphi$ -lw( $P$ ), we put  $\varphi$ -Rw( $P$ ) =  $\varphi$ -uw( $P$ ),  $\varphi$ -Rd( $P$ ) =  $\varphi$ -ud( $P$ ). We call  $\varphi$ -udim( $P$ ) the monotone  $\varphi$ -dimension of  $P$ . For  $\varphi$ -uw( $P$ ), etc., the terminology introduced in [4], 2.1, will be used. - If  $\varphi = E$ , we often omit the prefix " $\varphi$ ". - Remark. In the present note, the functionals  $\varphi$ -ldim will not be considered.

2.2. **Fact.** For any  $E$ -projective  $\varphi$  and any  $P \in \mathcal{M}$ , (1) if  $P = S + T$ , then  $\varphi$ -uw( $P$ )  $\leq$   $\varphi$ -uw( $S$ ) +  $\varphi$ -uw( $T$ ),  $\varphi$ -ud( $P$ )  $\leq$   $\varphi$ -ud( $S$ )  $\vee$   $\varphi$ -ud( $T$ ), (2) if  $\varphi$ -udim( $P$ )  $<$   $\infty$  and  $P = \sum (P_k: k \in \mathbb{N})$ , then  $\varphi$ -uw( $P$ )  $\leq$   $\sum (\varphi$ -uw( $P_k$ ):  $k \in \mathbb{N}$ ),  $\varphi$ -ud( $P$ )  $\leq$   $\vee (\varphi$ -ud( $P_k$ ):  $k \in \mathbb{N}$ ).

Proof. Since  $\varphi$  is E-projective, we have  $\varphi(\varepsilon * S) + \varphi(\varepsilon * T) + H(wS, wT) \geq \varphi(\varepsilon * P)$ . This proves the inequalities (1). - If  $\varphi\text{-udim}(P) = b < \infty$ , put  $S_n = \sum (P_k : k > n)$ . Then, for each  $n \in \mathbb{N}$ ,  $\varphi\text{-uw}(P) \leq \sum (\varphi\text{-uw}(P_k) : k \leq n) + \varphi\text{-uw}(S_n)$ . Since  $wS_n \rightarrow 0$  and  $\varphi\text{-uw}(S_n) \leq b \cdot wS_n$ , this proves the inequalities (2).

2.3. **Proposition.** For any E-projective  $\varphi$  and any  $P \in \mathcal{M}$ , (1) if  $P = S + T$  or  $P = S \vee T$ , then  $\varphi\text{-udim}(P) = \varphi\text{-udim}(S) \vee \varphi\text{-udim}(T)$ , (2) if  $\varphi\text{-udim}(P) < \infty$  and either  $P = \sum (P_n : n \in \mathbb{N})$  or  $P = \bigvee (P_n : n \in \mathbb{N})$ , then  $\varphi\text{-udim}(P) = \bigvee (\varphi\text{-udim}(P_n) : n \in \mathbb{N})$ .

Proof. Let  $P = S + T$ . Then, for any  $V \leq P$ , there are, by 1.13,  $V_1 \leq S$ ,  $V_2 \leq T$  such that  $V_1 + V_2 = V$ . By 2.2, we have  $\varphi\text{-ud}(V) \leq \varphi\text{-ud}(V_1) \vee \varphi\text{-ud}(V_2) \leq \varphi\text{-udim}(S) \vee \varphi\text{-udim}(T)$ . This proves (1), since  $S \vee T \leq S + T$ . The case  $P = \sum (P_n : n \in \mathbb{N})$  is analogous to that of  $P = S + T$ . - Let  $P = \bigvee (P_n : n \in \mathbb{N})$ . Put  $T_0 = P_0$ ,  $T_{n+1} = T_n \vee P_{n+1}$ . Then  $P = T_0 + \sum (T_{n+1} - T_n : n \in \mathbb{N})$ . Since, clearly,  $U \vee V = U + V - U \wedge V$  for any  $U \leq P$ ,  $V \leq P$ , it is easy to show that  $\varphi\text{-udim}(T_n) \leq \bigvee (\varphi\text{-udim}(P_k) : k \leq n)$ . Hence, due to  $\varphi\text{-udim}(P) < \infty$ , we get  $\varphi\text{-udim}(P) \leq \bigvee (\varphi\text{-udim}(T_n) : n \in \mathbb{N}) \leq \bigvee (\varphi\text{-udim}(P_n) : n \in \mathbb{N})$ .

2.4. **Example.** Choose  $a_n > 0$ ,  $b_n > 0$ ,  $n \in \mathbb{N}$ , such that  $\sum (b_n : n \in \mathbb{N}) = 1$ ,  $\sum (L(b_n) : n \in \mathbb{N}) = \infty$ ;  $a_n \rightarrow 0$ ,  $|\log a_{n+1}| = (n \sum (L(b_i) : i \leq n))^{-1}$  for  $n \geq 1$ . Put  $P = \langle \mathbb{N}, \varphi, \mu \rangle$ , where  $\varphi(i, j) = a_i + a_j$ ,  $\mu\{i\} = b_i$ . It is easy to see that  $\text{ud}(P) = \mathcal{L}d(P) = \infty$ ,  $\text{udim}(P) = \infty$ . On the other hand, evidently,  $\text{udim}(\{k\}.P) = 0$  for all  $k \in \mathbb{N}$ . This shows that, in 2.3, (2), the assumption  $\varphi\text{-udim}(P) < \infty$  cannot be omitted. - For an example connected with the assertion (1) in 2.3, see 2.10, E.

2.5. **Lemma.** For any E-projective  $\varphi$  and any  $P \in \mathcal{M}$ ,  $\varphi\text{-udim}(P) = \sup \{ \varphi\text{-ud}(S) : S \leq P, S \text{ pure} \}$ .

Proof. Assume  $wP = 1$ . Write  $\text{ud}$  instead of  $\varphi\text{-ud}$ ,  $\text{uw}$  instead of  $\varphi\text{-uw}$ . Put  $b = \sup \{ \text{ud}(S) : S \leq P, S \text{ pure} \}$ . Let  $T \leq P$ ,  $T = f.P$ ,  $0 \leq f(x) \leq 1$  for all  $x \in Q$ . Let  $m \in \mathbb{N}$ ,  $m > 1$ . Define  $g$  as follows:  $g(x) = k/m$  if  $(k-1)/m < f(x) \leq k/m$ ;  $g(x) = 1/m$  if  $f(x) = 0$ . Clearly,  $g - 1/m \leq f \leq g$ , hence  $\int (g-f)d\mu \leq 1/m$ . Put  $U = g.P$ ,  $X_k = \{x \in Q : g(x) = k/m\}$ . Since  $X_k.P$  are pure, we have  $\text{ud}(X_k.P) \leq b$ , hence  $\text{ud}((k/m).X_k.P) \leq b$  and therefore, by 2.2,  $\text{ud}(U) \leq b$ . Since  $f.P \leq g.P$ , we get  $\text{uw}(T) \leq \text{uw}(U) \leq b$ .  $\int g d\mu$ ,  $\text{ud}(T) \leq b(\int g d\mu / \int f d\mu) \leq b + b \int f d\mu / m$ . Since  $m \in \mathbb{N}$  has been arbitrary, we get  $\text{ud}(T) \leq b$ .

2.6. **Lemma.** Let  $J$  and  $K$  be countable non-void sets. Let  $x_{jk}$ , where  $j \in J$ ,  $k \in K$ , be non-negative reals,  $\sum (x_{jk} : j \in J, k \in K) < \infty$ . For  $j \in J$ ,  $k \in K$ , put  $a_j = \sum (x_{jk} : k \in K)$ ,  $b_k = \sum (x_{jk} : j \in J)$ . Then  $H(x_{jk} : j \in J, k \in K) \leq H(a_j : j \in J) + H(b_k : k \in K)$ .

This follows easily from the well-known special case with both  $J$  and  $K$  finite and  $\sum x_{jk} = 1$ .

2.7. **Fact.** If  $P$  is a  $W$ -space,  $P=S+T$ , then  $uw(S) \vee uw(T) \leq uw(P) \leq uw(S) + uw(T)$ .

**Proof.** The first inequality follows from 1.25; for the latter, see 2.2.

2.8. **Proposition.** For any non-null  $W$ -spaces  $P_1$  and  $P_2$ ,  $ud(P_1) \vee ud(P_2) \leq ud(P_1 \times P_2) \leq ud(P_1) + ud(P_2)$ . - See [4], 4.5.

2.9. **Theorem.** For any non-null  $W$ -spaces  $P_1$  and  $P_2$ ,  $udim(P_1) \vee udim(P_2) \leq udim(P_1 \times P_2) \leq udim(P_1) + udim(P_2)$ .

**Proof.** The first inequality follows at once from [4], 2.8. Let  $P_i = \langle Q_i, \wp_i, \mu_i \rangle$ ,  $i=1,2$ ,  $P=P_1 \times P_2$ ,  $P=\langle Q, \wp, \mu \rangle$ ,  $udim(P_i)=b_i < \infty$ . Put  $b=b_1 + b_2$ . We can assume that  $wP_1 = wP_2 = 1$ . By 2.5, it is sufficient to show that  $ud(S) \leq b$  for any pure  $S \in P$ . Clearly, there exist sets  $A_n \in \dim \mu_1$ ,  $B_n \in \dim \mu_2$  such that  $(\mu_1 A_n > 0, \mu_2 B_n > 0)$  and  $S=X.P$ , where  $X = \cup (A_n \times B_n)$ . Put  $X_1 = \cup A_n$ ,  $X_2 = \cup B_n$ ,  $S_1 = X_1.P_1$ . - Let  $\sigma > 0$ . We are going to show that, for every sufficiently small  $\varepsilon > 0$ , (1) there exists an  $\varepsilon$ -covering  $(Y_n : n \in \mathbb{N})$  of  $S_1$  such that, with  $U_n = X \cap (Y_n \times Q_2)$ , we have  $H(\bar{\mu} U_n : n \in \mathbb{N}) \leq (b_1 \cdot wS + \sigma) |\log \varepsilon|$ , (2) there exists an  $\varepsilon$ -covering  $(Z_n : n \in \mathbb{N})$  of  $S_2$  such that, with  $V_n = X \cap (Q_1 \times Z_n)$ , we have  $H(\bar{\mu} V_n : n \in \mathbb{N}) < (b_2 \cdot wS + \sigma) |\log \varepsilon|$ . For any  $x \in Q_1$ , put  $f_1(x) = \mu_2(\cup \{B_n : n \in \mathbb{N}, x \in A_n\})$ . Clearly,  $f_1$  is  $(\mu_1$ -measurable and  $X_1 = \{x : f_1(x) > 0\}$ . Put  $S'_1 = f_1.P$ . We have  $S'_1 \leq P_1$ , hence  $ud(S'_1) \leq b_1$  and therefore  $\overline{\text{lim}}(E(\varepsilon * S'_1) / |\log \varepsilon|) \leq b_1 \cdot wS'_1 = b_1 \cdot wS$ . Hence, for every sufficiently small  $\varepsilon > 0$ , there exists, by 1.26, an  $\varepsilon$ -covering  $(Y_n : n \in \mathbb{N})$  of  $S'_1$  such that  $H(w(Y_n.S'_1) : n \in \mathbb{N}) < (b_1 \cdot wS + \sigma) |\log \varepsilon|$ . Clearly,  $(Y_n : n \in \mathbb{N})$  is an  $\varepsilon$ -covering of  $S_1$  as well. Put  $U_n = X \cap (Y_n \times Q_2)$ . It is easy to see that  $\bar{\mu} U_n = w(Y_n.S'_1)$ , hence  $H(\bar{\mu} U_n : n \in \mathbb{N}) < (b_1 \cdot wS + \sigma) |\log \varepsilon|$ : This proves the assertion (1). The proof of (2) is analogous.

Put  $T_{mn} = U_m \cap V_n$ . Then  $(T_{mn} : m \in \mathbb{N}, n \in \mathbb{N})$  is an  $\varepsilon$ -covering of  $S$ . By 2.6, we obtain  $H(\bar{\mu} T_{mn} : m \in \mathbb{N}, n \in \mathbb{N}) \leq H(\bar{\mu} U_m : m \in \mathbb{N}) + H(\bar{\mu} V_n : n \in \mathbb{N}) < (b \cdot wS + 2\sigma) |\log \varepsilon|$ , hence  $E(\varepsilon * S) < (b \cdot wS + 2\sigma) |\log \varepsilon|$ . Since this inequality holds for all sufficiently small  $\varepsilon > 0$ , we get  $uw(S) \leq b \cdot wS + 2\sigma$ . This proves  $ud(S) \leq b$ , for  $\sigma > 0$  has been arbitrary.

2.10. **Example.** A) For  $n \in \mathbb{N}$ , let  $P_n = \langle Q_n, \wp_n, \mu_n \rangle \in \mathcal{M}$ ,  $wP_n = 1$ ,  $\text{diam } P_n < \infty$ . Let  $a_n$  be positive reals, and let  $a_n \text{ diam } P_n \rightarrow 0$ . Then  $\prod_{\omega} (P_n : n \in \mathbb{N})$ , where  $\omega = (a_n : n \in \mathbb{N})$ , will denote the  $W$ -space  $\langle Q, \wp, \mu \rangle$ , where  $\langle Q, \mu \rangle = \prod (\langle Q_n, \mu_n \rangle : n \in \mathbb{N})$ ,  $\wp((x_n), (y_n)) = \sup(a_n \wp_n(x_n, y_n) : n \in \mathbb{N})$ . If  $p = (p_n : n \in \mathbb{N})$ ,  $p_n \in \mathbb{N}$ ,  $p_n \geq 1$ , then  $S(p)$  will denote the  $W$ -space  $\prod_{\omega} (P_{p_n} : n \in \mathbb{N})$ , where  $\omega = (2^{-n} : n \in \mathbb{N})$ ,  $P_n = \langle Q_n, 1, \nu_n \rangle$ ,  $\text{card } Q_n = p_n$ ,  $\nu_n\{q\} = 1/p_n$  for  $q \in Q_n$ . - B) It is

easy to show that  $E(e * S(p)) = \sum (\log p_k : k \leq n)$  for  $2^{-n} \geq e > 2^{-n-1}$ , and therefore  $ud(S(p)) = \overline{\lim} (\sum (\log p_k : k \leq n)/n)$ ,  $ld(S(p)) = \underline{\lim} (\sum (\log p_k : k \leq n)/n)$ . - C) Let  $r(0)=2$ ,  $r(k+1)=2^{r(k)}$  for  $k \in \mathbb{N}$ ; put  $A = \{n \in \mathbb{N} : r(2k) \leq n < r(2k+1)\}$  for some  $k \in \mathbb{N}$ . Put  $u_n=2$  if  $n \in A$ ,  $u_n=4$  if  $n \in \mathbb{N} \setminus A$ , put  $v_n=8/u_n$  for all  $n \in \mathbb{N}$ . Put  $u=(u_n : n \in \mathbb{N})$ ,  $v=(v_n : n \in \mathbb{N})$ ,  $U=S(u)$ ,  $V=S(v)$ . It is easy to show (cf. [4], 3.10) that if  $X$  is a non-null subspace of  $U$  or of  $V$ , then  $ld(X)=1$ ,  $ud(X)=2$ ; hence  $udim(U)=udim(V)=2$ . - D) Put  $T=U \times V$ . It can be easily proved that, for any non-null subspace  $Y \leq T$ , we have  $ud(Y) = ld(Y) = 3$ . This shows that, in 1.8 and 2.9,  $\leq$  can be replaced by  $=$ . - E) Let  $M$  be a "free sum" of  $U$  and  $V$  and let  $U'$  and  $V'$  denote the subspaces of  $M$  corresponding to  $U$  and  $V$ , respectively. Then  $M=U'+V'$ , and it is easy to show that  $uw(M)=2$ , hence  $ud(M)=1$  and therefore  $uw(M) < uw(U') + uw(V')$ ,  $ud(M) < ud(U') \wedge ud(V')$ . Thus,  $\leq$  cannot be replaced by  $=$  in 2.2, (1), and  $\varphi$ - $udim$  cannot be replaced by  $\varphi$ - $ud$  in 2.3, (1).

### 3

**3.1. Definition.** For any  $\varphi$  and any  $P \in \mathcal{M}$ , (1)  $\varphi$ - $UW(P)$  (respectively,  $\varphi$ - $LW(P)$ ) will denote the infimum of all  $b \in \overline{\mathbb{R}}_+$  for which there is an  $\omega$ -partition  $\mathcal{U}$  of  $P$  such that, for any  $(V_k : k \in K)$  refining  $\mathcal{U}$ ,  $\sum (\varphi - uw(V_k) : k \in K) \leq b$  (respectively,  $\sum (\varphi - lw(V_k) : k \in K) \leq b$ ). We put  $\varphi$ - $UD(P) = \varphi$ - $UW(P)/wP$ ,  $\varphi$ - $LD(P) = \varphi$ - $LW(P)/wP$ ,  $\varphi$ - $UDim(P) = \sup \{ \varphi$ - $UD(S) : S \leq P \}$ ,  $\varphi$ - $LDim(P) = \sup \{ \varphi$ - $LD(S) : S \leq P \}$ . We will call  $\varphi$ - $UDim(P)$  and  $\varphi$ - $LDim(P)$  the regularized upper (lower) monotone  $\varphi$ -dimension of  $P$ . For  $\varphi$ - $UW(P)$ , etc., we will use the names introduced in [4] for the values of the corresponding functionals (i.e., for  $\varphi$ - $uw(P)$ , etc.), with the additional qualification "regularized"; thus, e.g.,  $\varphi$ - $UW(P)$  will be called the regularized Rényi  $\varphi$ -weight of  $P$ . - If  $\varphi=E$ , the prefix " $\varphi$ " will be, as a rule, omitted.

**3.2. Theorem.** For any  $\varphi$  and any  $P = \langle Q, \varphi, \mu \rangle \in \mathcal{M}$ , (1) if  $P = \sum (P_k : k \in \mathbb{N})$ , then  $\varphi$ - $UW(P) = \sum (\varphi$ - $UW(P_k) : k \in \mathbb{N})$ ,  $\varphi$ - $LW(P) = \sum (\varphi$ - $LW(P_k) : k \in \mathbb{N})$ , (2) the functions  $X \mapsto \varphi$ - $UW(X.P)$ ,  $X \mapsto \varphi$ - $LW(X.P)$ , defined on  $\text{dom } \overline{\mu}$ , are measures.

**Proof.** The assertion (2) is an immediate consequence of (1). We prove (1) for  $\varphi$ - $UW$ ; for  $\varphi$ - $LW$ , the proof is analogous. If  $S \leq P$ , put  $\psi(S) = \varphi$ - $uw(S)$ ,  $\Phi(S) = \varphi$ - $UW(S)$ . Let  $P = \sum (P_n : n \in \mathbb{N})$ . - I. We are going to show that  $\Phi(P) \leq \sum \Phi(P_n)$ . We can assume that all  $\Phi(P_n)$  are finite. Let  $b_n \in \mathbb{R}_+$ ,  $b_n > \Phi(P_n)$  for all  $n$ . For any  $n \in \mathbb{N}$ , there is an  $\omega$ -partition  $\mathcal{U}_n = (U_{nk} : k \in K_n)$  of  $P_n$  such that  $\sum (\psi(V_j) : j \in J) \leq b_n$  for any  $(V_j \in j \in J)$  refining  $\mathcal{U}_n$ . Put  $\mathcal{U} = (U_{nk} : n \in \mathbb{N}, k \in K_n)$ . Let  $(V_m : m \in M)$  be an arbitrary  $\omega$ -partition of  $P$  refining  $\mathcal{U}$ . Let  $(M_{nk} : n \in \mathbb{N}, k \in K_n)$  be an  $\omega$ -partition of the set  $M$  such that  $\sum (V_m : m \in M_{nk}) = U_{nk}$



for all  $n \in \mathbb{N}$ ,  $k \in K_n$ . Put  $M_n = \cup \{M_{nk} : k \in K_n\}$ . Then  $(V_m : m \in M_n)$  refines  $\mathcal{U}_n$  and therefore  $\sum(\psi(V_m) : m \in M_n) \leq b_n$ , hence  $\sum(\psi(V_m) : m \in M) \leq \sum b_n$ . We have shown that  $\Phi(P) \leq \sum b_n$ . Since  $b_n > \Phi(P_n)$  have been arbitrary, we get  $\Phi(P) \leq \sum \Phi(P_n)$ . - II. Suppose that  $\Phi(P) < \sum \Phi(P_n)$ . Choose reals  $a_n < \Phi(P_n)$  such that  $\sum a_n > \Phi(P)$ . Then there is an  $\omega$ -partition  $\mathcal{U} = (U_m : m \in M)$  of  $P$  such that (1)  $\sum(\psi(V_k) : k \in K) < \sum a_n$  whenever  $(V_k : k \in K)$  refines  $\mathcal{U}$ . Let  $U_m = u_m \cdot P$ ; for  $m \in \mathbb{N}$ ,  $n \in \mathbb{N}$ , put  $U_{mn} = u_m \cdot P$ . Put  $\mathcal{U}' = (U_{mn} : m \in M, n \in \mathbb{N})$ . Then  $\mathcal{U}'$  refines  $\mathcal{U}$  and, for any  $n \in \mathbb{N}$ ,  $(U_{mn} : m \in M)$  is an  $\omega$ -partition of  $P_n$ . For each  $n \in \mathbb{N}$ , there exists, due to  $a_n < \Phi(P_n)$ , an  $\omega$ -partition  $(V_{nj} : j \in J_n)$  of  $P_n$  refining  $(U_{mn} : m \in M)$  and satisfying (2)  $\sum(\psi(V_{nj}) : j \in J_n) > a_n$ . Clearly,  $(V_{nj} : n \in \mathbb{N}, j \in J_n)$  refines  $\mathcal{U}'$ , hence  $\mathcal{U}$ , and therefore, by (1),  $\sum(\psi(V_{nj}) : n \in \mathbb{N}, j \in J_n) < \sum a_n$ , which contradicts (2). We have shown that  $\Phi(P) = \sum \Phi(P_n)$ .

3.3. Fact. For any  $\varphi$  and any  $P \in \mathcal{M}$ ,  $\varphi\text{-LD}(P) \leq \varphi\text{-UD}(P) \leq \varphi\text{-UDim}(P) \leq \varphi\text{-udim}(P)$ .

Proof. If  $\varphi\text{-udim}(P) = b < \infty$  and  $P = \sum(P_n : n \in \mathbb{N})$ , then  $\sum(\varphi\text{-uw}(P_n) : n \in \mathbb{N}) \leq \sum(b \cdot \text{wp}_n : n \in \mathbb{N}) = b \cdot \text{wp}$ . This proves the last inequality; the remaining ones are evident.

3.4. Proposition. For any  $\varphi$  and any  $P \in \mathcal{M}$ , if  $P = \sum(P_n : n \in \mathbb{N})$ , then  $\varphi\text{-LD}(P) \leq \vee(\varphi\text{-LD}(P_n) : n \in \mathbb{N})$ ,  $\varphi\text{-UD}(P) \leq \vee(\varphi\text{-UD}(P_n) : n \in \mathbb{N})$ .

This follows at once from 3.2.

3.5. Theorem. For any  $\varphi$  and any  $P \in \mathcal{M}$ , if  $P = \sum(P_n : n \in \mathbb{N})$  or  $P = \vee(P_n : n \in \mathbb{N})$ , then  $\varphi\text{-LDim}(P) = \vee(\varphi\text{-LDim}(P_n) : n \in \mathbb{N})$ ,  $\varphi\text{-UDim}(P) = \vee(\varphi\text{-UDim}(P_n) : n \in \mathbb{N})$ .

Proof. Let  $P = \sum P_n$ . Put  $b_n = \varphi\text{-UDim}(P_n)$ ,  $b = \varphi\text{-UDim}(P)$ . Clearly,  $b \geq b_n$  for all  $n \in \mathbb{N}$ . Let  $S \leq P$ . Then, by 1.13, there are  $S_n \leq P_n$  such that  $S = \sum S_n$ . We have  $\varphi\text{-UD}(S_n) \leq b_n$  and hence, by 3.4,  $\varphi\text{-UD}(S) \leq \vee(b_n : n \in \mathbb{N})$ . This proves  $b \leq \vee(b_n : n \in \mathbb{N})$ . - If  $P = \vee P_n : n \in \mathbb{N}$ , then the proof is similar to the corresponding part of the proof of 2.3.

Remark. The theorem shows that, in some respects, the behavior of  $\varphi\text{-UDim}$  and  $\varphi\text{-LDim}$  is similar to that of various kinds of dimension of topological spaces (for instance, for normal spaces,  $\dim P = \vee(\dim P_n : n \in \mathbb{N})$  whenever  $P = \cup P_n$ ,  $P_n$  are closed). On the other hand, the behavior of  $\varphi\text{-udim}$  (where  $\varphi$  is E-projective) is different from that of the topological dimension and rather resembles the behavior of the dimension  $\sigma^d$  of uniform spaces (the equality  $\sigma^d(S \cup T) = \sigma^d(S) \vee \sigma^d(T)$  does hold whereas  $\sigma^d(\cup(P_n : n \in \mathbb{N})) = \vee(\sigma^d(P_n) : n \in \mathbb{N})$  does not, in general).

**3.6. Lemma.** Let  $\mathcal{X} \subset \mathcal{M}$  and assume that  $\mathcal{X}$  contains all null spaces. Then, for any  $P \in \mathcal{M}$ , there is an  $S \leq P$  such that (1)  $S$  has an  $\omega$ -partition consisting of spaces in  $\mathcal{X}$ , (2) if  $T \leq P-S$ ,  $T \in \mathcal{X}$ , then  $wT=0$ .

**Proof.** It is easy to show by transfinite induction that there is a countable ordinal  $\alpha \geq 0$  and an indexed collection  $(X_\beta : \beta < \alpha)$  such that (a) for all  $\beta < \alpha$ ,  $X_\beta \in \mathcal{X}$ ,  $wX_\beta > 0$ , (b)  $\sum (X_\beta : \beta < \alpha) \leq P$ , (c) if  $Y \leq P - \sum (X_\beta : \beta < \alpha)$ ,  $Y \in \mathcal{X}$ , then  $wY=0$ . Put  $S = \sum (X_\beta : \beta < \alpha)$ . Clearly,  $S$  satisfies (1) and (2).

**3.7. Lemma.** For any  $\varphi$  and any  $P \in \mathcal{M}$ , if  $wP > 0$ ,  $b \in \overline{\mathbb{R}}_+$  and  $\varphi\text{-udim}(S) \geq b$  whenever  $S \leq P$ ,  $wS > 0$ , then  $\varphi\text{-UD}(P) \geq b$ .

**Proof.** Let  $a < b$ . Let  $\mathcal{U} = (U_n : n \in \mathbb{N})$  be an  $\omega$ -partition of  $P$ . Put  $M = \{n : wU_n > 0\}$ . If  $n \in M$ , then, by 3.6, there are  $S_{nk} \leq U_n$ ,  $k \in \mathbb{N}$ , such that  $\sum (S_{nk} : k \in \mathbb{N}) \leq U_n$ ,  $\varphi\text{-uw}(S_{nk}) \geq a \cdot wS_{nk}$  and  $\varphi\text{-ud}(T) \geq a$  for no  $T \leq V_n = P - \sum (S_{nk} : k \in \mathbb{N})$ , hence  $\varphi\text{-udim}(V_n) \geq a$ . This implies  $wV_n=0$ ,  $U_n = \sum (S_{nk} : k \in \mathbb{N})$ . Hence  $(S_{nk} : n \in M, k \in \mathbb{N})$  is an  $\omega$ -partition of  $P$  refining  $\mathcal{U}$ . Clearly,  $\sum (\varphi\text{-uw}(S_{nk}) : n \in M, k \in \mathbb{N}) > a \cdot wP$ . Since  $\mathcal{U}$  has been arbitrary, this proves  $\varphi\text{-UD}(P) \geq a \cdot wP$ .

**3.8. Proposition.** For any  $\varphi$  and any  $P \in \mathcal{M}$ ,  $\varphi\text{-UDim}(P)$  is equal to the infimum of all  $b \in \overline{\mathbb{R}}_+$  for which there exist  $P_n \leq P$  such that  $\sum P_n = P$ ,  $\varphi\text{-udim}(P_n) \leq b$  for all  $n \in \mathbb{N}$ .

**Proof.** Put  $s = \varphi\text{-UDim}(P)$ ; let  $t$  be the infimum in question. If  $b \in \overline{\mathbb{R}}_+$  and there are  $P_n$  with properties stated above, then, by 3.3 and 3.4,  $s \leq b$ . This proves  $s \leq t$ . - Let  $s' > s$ . By 3.6, there are  $S_n \leq P$ ,  $n \in \mathbb{N}$ , such that  $\varphi\text{-udim}(S_n) \leq s'$ ,  $\sum (S_n : n \in \mathbb{N}) \leq P$  and  $\varphi\text{-udim}(T) \leq s'$  for no non-null  $T \leq V = P - \sum S_n$ . By 3.7,  $wV > 0$  would imply  $\varphi\text{-UD}(V) \geq s'$ , hence  $\varphi\text{-UDim}(P) \geq s'$ . Hence  $wV=0$ ,  $\sum S_n = P$  and therefore  $t \leq s'$ .

**3.9. Proposition.** If  $\varphi$  is E-projective,  $P \in \mathcal{M}$  and  $\varphi\text{-udim}(P) < \infty$ , then  $\varphi\text{-UDim}(P) = \varphi\text{-udim}(P)$ .

**Proof.** If  $S \leq P$  and  $S = \sum (S_n : n \in \mathbb{N})$ , then, by 2.3,  $\varphi\text{-uw}(S) \leq \sum (\varphi\text{-uw}(S_n) : n \in \mathbb{N})$ . This implies  $\varphi\text{-uw}(T) \leq \varphi\text{-UD}(T)$  for all  $T \leq P$ . Hence,  $\varphi\text{-udim}(P) \leq \varphi\text{-UDim}(P)$ . By 3.3, this proves the proposition.

**3.10. Theorem.** Let  $P_1$  and  $P_2$  be W-spaces. Then  $\text{UDim}(P_1 \times P_2) \leq \text{UDim}(P_1) + \text{UDim}(P_2)$ .

**Proof.** Put  $b_i = \text{UDim}(P_i)$ ,  $b = b_1 + b_2$ . We can assume that  $b < \infty$ . Let  $\epsilon > 0$ . For  $i=1,2$ , there exists, by 3.8, an  $\omega$ -partition  $(P_{in} : n \in \mathbb{N})$  of  $P_i$  such that  $\text{udim}(P_{in}) < b_i + \epsilon/2$  for all  $n \in \mathbb{N}$ . Put  $T_{mn} = P_{1m} \times P_{2n}$ . By 2.8,  $\text{udim}(T_{mn}) \leq b + \epsilon$

for all  $m, n \in \mathbb{N}$ , hence, by 3.5 and 3.3,  $\text{UDim}(P_1 \times P_2) \leq b + \epsilon$ . Since  $\epsilon > 0$  has been arbitrary, the theorem is proved.

**Remark.** Let  $U$  and  $V$  be as in 2.10. Put  $T = U \times V$ . It is easy to prove  $\text{UDim}(U) = \text{UDim}(V) = 2$ ,  $\text{UDim}(T) = 3$ . This shows that  $\leq$  cannot be replaced by  $=$  in 3.10.

4

**4.1. Proposition and definition.** For any  $\varphi$  and any  $P = \langle Q, \rho, \mu \rangle \in \mathcal{M}$ , there is exactly one function (mod  $\mu$ )  $f$  (respectively,  $g$ ) such that  $\varphi\text{-UW}(X.P) = \int_X f d\mu$  (respectively,  $\varphi\text{-LW}(X.P) = \int_X g d\mu$ ) for all  $X \in \text{dom } \bar{\mu}$ . - We denote  $f$  and  $g$  by  $\varphi\text{-}\nabla^U(P)$  (or  $\nabla_{\varphi}^U(P)$ ) and  $\varphi\text{-}\nabla^L(P)$  (or  $\nabla_{\varphi}^L(P)$ ), respectively;  $\nabla_{\varphi}^U(P)$  (respectively,  $\nabla_{\varphi}^L(P)$ ) will be called the upper (lower)  $\varphi$ -dimensional density of  $P$ . If  $\varphi = \mathbb{E}$ , we often omit the prefix " $\varphi$ ".

**Proof.** The proposition follows from 3.2 and the Radon-Nikodým theorem.

**4.2. Conventions.** To express the subsequent propositions 4.3, 4.4, 4.6 and 4.16 in a concise and exact manner, we introduce some ad hoc conventions. - A) If  $\mu \in \mathcal{M}(Q)$ ,  $f$  and  $g$  are  $\bar{\mu}$ -measurable,  $F = [f]_{\mu}$ ,  $G = [g]_{\mu}$ , we put  $fG = FG = [fg]_{\nu}$ , where  $\nu = f \cdot \mu$ . Observe that, under this convention,  $FG = GF$  does not hold in general. - B) Let  $\mu, \nu \in \mathcal{M}(Q)$ , let  $\mu$  be finite, let  $\nu \leq \mu$  and let  $f \in \mathcal{F}(Q)$  be  $\bar{\mu}$ -measurable. Then  $\int [f]_{\nu} d\mu$  is defined as follows: let  $X$  be a support of  $\nu$  with respect to  $\mu$  (i.e., (1)  $\nu \leq X \cdot \mu$ , (2) if  $\nu \leq Y \cdot \mu$ , then  $\bar{\mu}(X \setminus Y) = 0$ ); we put  $\int [f]_{\nu} d\mu = \int_X f d\mu$ . - C) If  $\mu \in \mathcal{M}(Q)$  is finite and, for  $n \in \mathbb{N}$ ,  $\mu_n \leq \mu$ ,  $\mu = \bigvee (\mu_n : n \in \mathbb{N})$ ,  $F_n \in \mathcal{F}[\mu_n]$  and  $F_n \geq 0$ , then we put  $\bigvee (F_n : n \in \mathbb{N}) = [\bigvee (f_n i_{X(n)} : n \in \mathbb{N})]_{\mu}$ , where, for each  $n \in \mathbb{N}$ ,  $f_n \in F_n$  and  $X(n)$  is a support of  $\mu_n$  with respect to  $\mu$ . - D) If  $\mu_i \in \mathcal{M}(Q_i)$ ,  $F_i \in \mathcal{F}[\mu_i]$ ,  $i=1,2$ , then we put  $F_1 + F_2 = [f]_{\mu}$ , where  $\mu = \mu_1 \times \mu_2$  and, for some  $f_i \in F_i$ ,  $f$  is the function  $(x, y) \mapsto f_1(x) + f_2(y)$ .

**4.3. Proposition.** For any  $\varphi$  and any  $P = \langle Q, \rho, \mu \rangle \in \mathcal{M}$ , if  $S = s.P \leq P$ , then  $\varphi\text{-UW}(S) = \int s \nabla_{\varphi}^U(P) d\mu$ ,  $\varphi\text{-LW}(S) = \int s \nabla_{\varphi}^L(P) d\mu$ .

**Proof.** It is easy to see that there are sets  $X(n) \in \text{dom } \bar{\mu}$  and reals  $a_n$  such that  $\sum (a_n i_{X(n)} : n \in \mathbb{N}) = s \pmod{\mu}$ . Then  $\varphi\text{-UW}(S) = \sum (a_n \varphi\text{-UW}(X(n).P) : n \in \mathbb{N}) = \sum a_n \int_{X(n)} \nabla_{\varphi}^U(P) d\mu = \int (\sum a_n i_{X(n)}) \nabla_{\varphi}^U(P) d\mu = \int s \nabla_{\varphi}^U(P) d\mu$ . For  $\varphi\text{-LW}$ , the proof is analogous.

**4.4. Proposition.** For any  $\varphi$  and any  $P = \langle Q, \rho, \mu \rangle \in \mathcal{M}$ , if  $S = s.P \leq P$ , then  $\nabla_{\varphi}^U(S) = (\text{sgn } s) \cdot \nabla_{\varphi}^U(P)$ ,  $\nabla_{\varphi}^L(S) = (\text{sgn } s) \cdot \nabla_{\varphi}^L(P)$ .

Proof. Put  $\nu = s \cdot \mu$ ,  $t = \text{sgn } s$ . Let  $f \in \nabla_{\varphi}^U(P)$ . If  $X \in \text{dom } \bar{\mu}$ , then  $\int_X t f d\nu = \int_X t f s d\mu = \int_X s f d\mu$ , hence, by 4.3,  $\int_X t f d\nu = \varphi - \text{UD}(X.s.P) = \varphi - \text{UD}(X.S)$ . This proves that  $t f \in \nabla_{\varphi}^U(S)$ , and therefore (see 4.2, A)  $\nabla_{\varphi}^U(S) = t \nabla_{\varphi}^U(P)$ . The proof for  $\nabla_{\varphi}^L$  is analogous.

4.5. **Theorem.** For any  $\varphi$  and any  $P = \langle Q, \rho, \mu \rangle \in \mathcal{M}$ ,  $\varphi - \text{UDim}(P) = \sup \nabla_{\varphi}^U(P)$ ,  $\varphi - \text{LDim}(P) = \sup \nabla_{\varphi}^L(P)$ .

Proof. Put  $a = \varphi - \text{UDim}(P)$ ,  $b = \sup \nabla_{\varphi}^U(P)$ . For any  $S = s.P \leq P$ , we have  $\varphi - \text{UD}(S) = \int_S \nabla_{\varphi}^U(P) d\mu / w_S$ , hence  $\varphi - \text{UD}(S) \leq b$ . This proves  $a \leq b$ . - Let  $c \leq b$ ; let  $f \in \nabla_{\varphi}^U(P)$ . Then there is an  $X \in \text{dom } \bar{\mu}$  such that  $\bar{\mu} X > 0$ ,  $f(x) \geq c$  if  $x \in X$ . Clearly,  $\varphi - \text{UD}(X.P) = \int_X f d\mu / \bar{\mu} X \geq c$ . This proves  $a \geq b$ . - The proof for  $\varphi - \text{LDim}$  is analogous.

Remark. There are examples (not quite simple) of  $W$ -spaces  $P$  satisfying  $\nabla^L(P) = \nabla^U(P)$  and such that  $\text{UDim}(S)$ , where  $S \leq P$ , assumes all values from a certain interval.

4.6. **Theorem.** For any  $\varphi$  and any  $P \in \mathcal{M}$ , if  $P = \sum (P_n : n \in \mathbb{N})$  or  $P = \bigvee (P_n : n \in \mathbb{N})$ , then  $\nabla_{\varphi}^U(P) = \bigvee (\nabla_{\varphi}^U(P_n) : n \in \mathbb{N})$ ,  $\nabla_{\varphi}^L(P) = \bigvee (\nabla_{\varphi}^L(P_n) : n \in \mathbb{N})$ .

Proof. We only prove the first equality. Clearly, it is sufficient to show that the equality holds if  $P = \bigvee P_n$ . Let  $P_n = f_n.P$ . Put  $g_n = \text{sgn } f_n$ . Then, by 4.4,  $\nabla_{\varphi}^U(P_n) = g_n \cdot \nabla_{\varphi}^U(P)$ . Since, clearly,  $\mu = \bigvee (g_n \cdot \mu : n \in \mathbb{N})$ ,  $\bigvee g_n = 1 \pmod{\mu}$ , we get  $\bigvee (\nabla_{\varphi}^U(P_n) : n \in \mathbb{N}) = \nabla_{\varphi}^U(P)$ .

4.7. **Definition.** For any  $\varphi$ , a  $W$ -space  $P$  will be called  $\varphi$ -dimension-bounded (or merely " $\varphi$ -bounded") if  $\varphi - \text{udim } P < \infty$ . It will be called fully  $\varphi$ -exact if  $\varphi - \text{ud}(S) = \varphi - \mathcal{Ld}(S)$  for all  $S \leq P$ . If  $\varphi = E$ , we often omit the prefix " $\varphi$ " in " $\varphi$ -dimension-bounded" and "fully  $\varphi$ -exact".

4.8. Remark. It is easy to prove that, for any  $\varphi$  and any  $P \in \mathcal{M}$ , there is exactly one partition  $(P_1, P_2, P_3, P_4)$  such that  $\nabla_{\varphi}^L(P_1) = \nabla_{\varphi}^U(P_1) < \infty$ ,  $\nabla_{\varphi}^L(P_2) < \nabla_{\varphi}^U(P_2) < \infty$ ,  $\nabla_{\varphi}^L(P_3) = \nabla_{\varphi}^U(P_3) = \infty$ ,  $\nabla_{\varphi}^L(P_4) < \nabla_{\varphi}^U(P_4) = \infty$ . The spaces  $P_1, \dots, P_4$  can be characterized as follows: (1)  $P_1$  has an  $\omega$ -partition consisting of  $\varphi$ -bounded fully  $\varphi$ -exact subspaces, (2)  $P_2$  has an  $\omega$ -partition consisting of  $\varphi$ -bounded subspaces and contains no fully  $\varphi$ -exact subspace, (3) every non-null subspace  $S \leq P_3$  contains subspaces  $T$  with  $\varphi - \mathcal{Ld}(T)$  arbitrarily large, (4) if  $S \leq P_4$  is non-null, then it is neither  $\varphi$ -bounded nor fully  $\varphi$ -exact.

4.9. **Fact and definition.** For any  $\varphi$  and any  $P = \langle Q, \rho, \mu \rangle \in \mathcal{M}$ , if

there exists a function  $(\text{mod } \mu) F$  such that  $(*) \int_X F d\mu = \varphi\text{-uw}(X, P) = \varphi\text{-LW}(X, P)$  for all  $X \in \text{dom } \bar{\mu}$ , then this  $F$  is unique. It will be denoted by  $\varphi\text{-}\nabla^R(P)$  or  $\nabla_\varphi^R(P)$  and called the exact  $\varphi$ -dimensional density for  $P$ . If there is no  $F$  satisfying  $(*)$ , we will say that  $\varphi\text{-}\nabla^R(P)$  does not exist. - If  $\varphi = E$ , we often omit the prefix " $\varphi$ ". - Remark. If  $f$  is an  $Rw$ -density function for  $P$  in the sense of [4], 3.12, then  $\nabla^R(P) = [f]_\mu$ ; conversely, if  $\nabla^R(P)$  exists, then every  $f \in \nabla^R(P)$  is an  $Rw$ -density function for  $P$ .

4.10. **Proposition.** For any  $\varphi$  and any  $P \in \mathcal{M}$ , if  $\varphi\text{-}\nabla^R(P)$  exists, then  $P$  is fully  $\varphi$ -exact and  $\nabla_\varphi^U(P) = \nabla_\varphi^L(P) = \nabla_\varphi^R(P)$ .

Proof. If  $\varphi\text{-}\nabla^R(P)$  exists, then, for any  $S \trianglelefteq P$ ,  $\varphi\text{-uw}(S) = \varphi\text{-LW}(S)$  and if  $S = \sum (S_n : n \in \mathbb{N})$ , then  $\varphi\text{-uw}(S) = \sum (\varphi\text{-uw}(S_n))$ . This implies that  $P$  is fully  $\varphi$ -exact and  $\varphi\text{-UW}(S) = \varphi\text{-LW}(S) = \varphi\text{-LW}(S)$  for each  $S \trianglelefteq P$ .

4.11. **Proposition.** For any  $\varphi$  and any  $P \in \mathcal{M}$ , if there are fully  $\varphi$ -exact  $P_n$  such that  $P = \sum (P_n : n \in \mathbb{N})$ , then  $\nabla_\varphi^U(P) = \nabla_\varphi^L(P)$ .

Proof. If  $P$  is fully  $\varphi$ -exact, then  $\varphi\text{-uw}(T) = \varphi\text{-LW}(T)$  for all  $T \trianglelefteq P$ , hence  $\varphi\text{-UW}(S) = \varphi\text{-LW}(S)$  for all  $S \trianglelefteq P$  and therefore  $\nabla_\varphi^U(P) = \nabla_\varphi^L(P)$ . If  $P = \sum (P_n : n \in \mathbb{N})$  and  $P_n$  are fully  $\varphi$ -exact, apply 4.6.

4.12. **Remark.** Let  $P = \langle \mathbb{R}^n, \varrho, f, \lambda \rangle$ , where  $\varrho$  is any usual metric on  $\mathbb{R}^n$ ,  $\lambda$  is the Lebesgue measure and  $\mu = f \cdot \lambda$  is a finite measure. Then (1)  $P$  is fully exact, (2) for any non-null  $S \trianglelefteq P$ ,  $\text{UDim}(S) = \text{LDim}(S) = n$ , (3)  $\nabla^U(P) = \nabla^L(P) = n \cdot [\text{sgn } f]_\mu$ ; this follows from [4], 2.9. However, if e.g.  $n=1$ ,  $f(x) = |x|^{-1} |\log x|^{-3-2}$ , then  $\text{Rd}(P) = \infty$ , whereas  $\text{Rd}(X, P) = 1$  whenever  $X \in \text{dom } \bar{\mu}$  is bounded and  $\bar{\mu} X > 0$ ; thus  $\nabla^R(P)$  does not exist.

4.13. **Fact.** For any  $P \in \mathcal{M}$  and any  $P_n \trianglelefteq P$  satisfying  $\sum (P_n : n \in \mathbb{N}) = P$ , (1)  $\sum (\text{LW}(P_n) : n \in \mathbb{N}) \leq \text{LW}(P)$ , (2) if  $P$  is dimension-bounded, then  $\text{uw}(P) \leq \sum (\text{uw}(P_n) : n \in \mathbb{N})$ .

Proof. The assertion (1) follows at once from [4], 3.1. For (2), see [4], 3.4.

4.14. **Fact.** For any  $P \in \mathcal{M}$ , (1)  $\text{LW}(P) \leq \text{LW}(P)$ , (2) if  $P$  is dimension-bounded, then  $\text{uw}(P) \leq \text{UW}(P)$ .

This is an immediate consequence of 4.13.

4.15. **Proposition.** Let  $P \in \mathcal{M}$  be dimension-bounded. Then the following conditions are equivalent: (1)  $P$  is fully exact, (2)  $\nabla^R(P)$  exists, (3)  $\nabla^L(P) = \nabla^U(P)$ .

Proof. I. If (1) holds, then  $\text{uw}(T) = \text{LW}(T)$  for all  $T \trianglelefteq P$ . Hence, by 4.13, if  $S \trianglelefteq P$ ,  $S = \sum (S_n : n \in \mathbb{N})$ , then  $\sum (\text{Rw}(S_n) : n \in \mathbb{N}) \trianglelefteq \text{Rw}(S) \leq \sum (\text{Rw}(S_n) : n \in \mathbb{N})$ . This

proves that  $X \mapsto \text{Rw}(X.P)$  is a measure, hence  $\nabla^R(P)$  does exist. - II. By 4.10, (2) implies (3). - III. If  $\nabla^L(P) = \nabla^U(P)$ , then, for any  $S \in P$ ,  $\text{UW}(S) = \text{LW}(S)$  and hence, by 4.14,  $\text{uw}(S) = \text{lw}(S)$ .

4.16. **Theorem.** For any W-spaces  $P_1$  and  $P_2$ ,  $\nabla^U(P_1 \times P_2) \leq \nabla^U(P_1) + \nabla^U(P_2)$ .

**Proof.** Let  $P_1 = \langle Q_1, \mathcal{F}_1, \mu_1 \rangle$ ,  $P_2 = \langle Q_2, \mathcal{F}_2, \mu_2 \rangle$ . Let  $A \in \text{dom } \bar{\mu}_1$ ,  $B \in \text{dom } \bar{\mu}_2$ ; put  $C = A \times B$ . Then, by 3.9,  $\text{UD}(C.P) \leq \text{UD}(A.P_1) + \text{UD}(B.P_2)$ , hence  $\text{UW}(C.P) \leq \text{UW}(A.P_1) \cdot \mu_2(B) + \text{UW}(B.P_2) \cdot \mu_1(A)$ . Clearly,  $\text{UW}(C.P) = \int_C \nabla^U(P) d\mu$ ,  $\text{UW}(A.P_1) \cdot \mu_2(B) = \int_B \int_A \nabla^U(P_1) d\mu_1 d\mu_2$ ,  $\text{UW}(B.P_2) \cdot \mu_1(A) = \int_A \int_B \nabla^U(P_2) d\mu_2 d\mu_1$ . This proves that  $\int_{A \times B} \nabla^U(P) d\mu \leq \int (\nabla^U(P_1) + \nabla^U(P_2)) d\mu$  for all  $A \in \text{dom } \bar{\mu}_1$ ,  $B \in \text{dom } \bar{\mu}_2$ , and therefore  $\nabla^U(P) \leq \nabla^U(P_1) + \nabla^U(P_2)$ .

**Remark.** The equality  $\nabla^U(P_1 \times P_2) = \nabla^U(P_1) + \nabla^U(P_2)$  does not hold, in general. For instance, for  $U$  and  $V$  from 2.10, we have  $\nabla^U(U \times V) < \nabla^U(U) + \nabla^U(V)$ .

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