

A constructive theory of uniformity and its application to integration theory

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Abstract

1 Introduction

Errett Bishop, the founder of *neutral constructive mathematics* (or *Bishop's constructive mathematics*), wrote in his book as follows [6, Appendix A: Metrizability and Separability].

The situation is easily summarized: Nonmetric spaces and nonseparable metric spaces play no significant role in those parts of analysis with which this book is concerned. To illustrate this point, consider the concept of a uniform space, as developed in Probs. 17 to 21 of Chap. 4. A uniform space at first sight appears to be a natural and fruitful concept for constructive mathematics, a promising substitute for the concept of a topological space. In fact, this is not the case.

Bishop introduced the notion of a uniform space using a *family of pseudometrics* in [6, Problem 17 of Chapter 4], and adopted a rather unsatisfactory notion of a *complete uniform space*: a uniform space is complete if it is uniformly equivalent to a complete *metric* space. Although classically,

- the topology on the space l_∞ of bounded sequences of real numbers is given by the norm

$$\|(x_n)_{n \in \mathbb{N}}\| = \sup\{|x_n| \mid n \in \mathbb{N}\};$$

- the *strong topology* on the dual space (the set of bounded linear functionals) E^* of a normed space E is given by the norm

$$\|f\| = \sup\{|f(x)| \mid x \in E, \|x\| \leq 1\},$$

constructively, they are uniform topologies but are *not* given by any family of pseudometrics. We need a *more general framework* than a family of pseudometrics for defining the notion of a uniform space.

Here, as an application of a general framework for uniform spaces, we consider integration theory. One of the motivations Lebesgue developed his integration theory was to make integration and limit commute:

$$\lim_{n \rightarrow \infty} \int f_n = \int \lim_{n \rightarrow \infty} f_n,$$

which does not hold for the Riemann integral. The Lebesgue integral is based on the Lebesgue *measure* which is a generalisation of the notions of a length, an area and a volume. Since a measure is defined on a σ -algebra which is closed under the *complementation*, the lack of *law of excluded middle* in constructive mathematics brings us a difficulty to define an appropriate domain of a measure. Bishop overcame the difficulty by introducing the notion of a *complemented set*, and developed a constructive measure and integration theory. However, the original motivation of Lebesgue is concerned with the *topological notion* of a limit. Classically, the notion of a convergence induces a closure operation; hence defines a topology. As far as we are concerned with convergence theorems such as the *monotone and dominated convergence theorems* of Lebesgue, we may be able to constructively deal with them topologically without invoking the notion of a measure and the notion of a complemented set. Spitters [17] took an approach using Bishop's notion of a *uniform space*, and following Bishop's advice [6, Preface].

2 Preliminaries

2.1 Intuitionistic logic

In natural deduction, *minimal logic* is formalised by introduction (I) and elimination (E) rules corresponding to each logical connective $\wedge$ (conjunction), $\vee$ (disjunction), $\rightarrow$ (implication), $\neg$ (negation), $\forall$ and $\exists$ (universal and existential

quantifiers) as follows.

$$\begin{array}{c}
\frac{\mathcal{D}_1 \quad \mathcal{D}_2}{\frac{\varphi}{\varphi \wedge \psi} \quad \frac{\psi}{\varphi \wedge \psi}} \wedge I \\
\\
\frac{\mathcal{D}}{\varphi \vee \psi} \vee I_r \quad \frac{\mathcal{D}}{\psi \vee \psi} \vee I_l \\
\\
\frac{[\varphi] \quad \mathcal{D}}{\psi} \rightarrow I \\
\\
\frac{[\varphi] \quad \mathcal{D}}{\perp} \neg I \\
\\
\frac{\mathcal{D}}{\forall y \varphi[x/y]} \forall I \\
\\
\frac{\mathcal{D}}{\varphi[x/t]} \exists I \\
\\
\frac{\mathcal{D}}{\varphi \wedge \psi} \wedge E_r \quad \frac{\mathcal{D}}{\varphi \wedge \psi} \wedge E_l \\
\\
\frac{\mathcal{D}_1 \quad \mathcal{D}_2 \quad \mathcal{D}_3}{\frac{\varphi \vee \psi}{\chi} \quad \frac{\chi}{\chi}} \vee E \\
\\
\frac{\mathcal{D}_1 \quad \mathcal{D}_2}{\varphi \rightarrow \psi} \rightarrow E \\
\\
\frac{\mathcal{D}_1 \quad \mathcal{D}_2}{\perp} \neg E \\
\\
\frac{\mathcal{D}}{\forall x \varphi} \forall E \\
\\
\frac{\mathcal{D}_1 \quad \mathcal{D}_2}{\frac{\exists y \varphi[x/y]}{\chi}} \exists E,
\end{array}$$

where $\perp$ denotes an absurdity (or a contradiction); there are some variable conditions for $\forall I$, $\forall E$, $\exists I$ and $\exists E$.

Intuitionistic logic is obtained by adding the following left rule, called EFQ (*ex falso quodlibet*), to minimal logic, and *classical logic* is obtained by adding the right rule, called RAA (*reductio ad absurdum*) to intuitionistic logic.

$$\begin{array}{c}
\frac{\mathcal{D}}{\perp} \text{ EFQ} \\
\\
\frac{[\neg \varphi] \quad \mathcal{D}}{\perp} \text{ RAA}
\end{array}$$

By using RAA, we can prove double negation elimination (DNE : $\neg \neg \varphi \rightarrow \varphi$) and law of excluded middle (LEM : $\varphi \vee \neg \varphi$) as follows.

$$\begin{array}{c}
\frac{[\neg \neg \varphi]^2 \quad [\neg \varphi]^1}{\frac{\perp}{\varphi} \text{ RAA}^1} \neg E \quad \frac{[\neg(\varphi \vee \neg \varphi)]^2 \quad \frac{[\varphi]^1}{\varphi \vee \neg \varphi} \vee I_r}{\frac{\perp}{\varphi \vee \neg \varphi} \neg E} \neg E \\
\\
\frac{[\neg \neg \varphi]^2 \quad [\neg \varphi]^1}{\frac{\perp}{\varphi} \text{ RAA}^1} \neg E \quad \frac{[\neg(\varphi \vee \neg \varphi)]^2 \quad \frac{[\neg \varphi]^1}{\varphi \vee \neg \varphi} \vee I_l}{\frac{\perp}{\varphi \vee \neg \varphi} \neg E} \neg E \\
\\
\frac{\perp}{\neg \neg \varphi \rightarrow \varphi} \rightarrow I^2 \quad \frac{\perp}{\varphi \vee \neg \varphi} \text{ RAA}^2
\end{array}$$

Conversely, using DNE and LEM, we can simulate RAA in minimal logic and intuitionistic logic, respectively, as follows.

$$\begin{array}{c}
\frac{[\neg \varphi]^1 \quad \mathcal{D}}{\frac{\perp}{\neg \neg \varphi} \neg I^1} \rightarrow E \quad \frac{\varphi \vee \neg \varphi \quad [\varphi]^1}{\varphi} \vee E^1 \\
\\
\frac{\perp}{\neg \neg \varphi} \neg I^1 \quad \frac{[\neg \varphi]^1 \quad \mathcal{D}}{\perp} \text{ EFQ}
\end{array}$$

Note that $\neg I$ is a rule showing $\neg\varphi$ by deducing a contradiction from φ , and RAA is a rule showing φ by deducing a contradiction from $\neg\varphi$. For example, we learn, say in high school mathematics, a proof $\mathcal{D}_{\sqrt{2}}$ deducing a contradiction from an assumption “ $\sqrt{2}$ is rational”.

$$\begin{array}{c} \sqrt{2} \text{ is rational} \\ \mathcal{D}_{\sqrt{2}} \\ \perp \end{array}$$

The following left deduction is a proof of “ $\sqrt{2}$ is irrational” by using $\neg I$ (without using RAA), and the right deduction is a proof of “ $\sqrt{2}$ is irrational” by using RAA, if “ $\sqrt{2}$ is irrational” is defined to be $\neg(\sqrt{2} \text{ is rational})$.

$$\begin{array}{c} [\sqrt{2} \text{ is rational}]^1 \\ \mathcal{D}_{\sqrt{2}} \\ \hline \perp \\ \hline \sqrt{2} \text{ is irrational} \quad \neg I^1 \end{array} \qquad \begin{array}{c} [\neg(\sqrt{2} \text{ is irrational})]^2 \quad [\sqrt{2} \text{ is irrational}]^1 \\ \hline \perp \\ \hline \sqrt{2} \text{ is rational} \quad \text{RAA}^1 \\ \mathcal{D}_{\sqrt{2}} \\ \hline \perp \\ \hline \sqrt{2} \text{ is irrational} \quad \text{RAA}^2 \end{array} \quad \neg E$$

Intuitionistic logic, just lacking RAA, is consistent with, and has less deducible formulae than classical logic used in usual mathematical practice. However, as BHK-interpretation and Curry-Howard isomorphism show, intuitionistic logic has an affinity for computation.

2.2 Constructive set theory

In general, the language of a set theory contains variables for sets and the binary predicates $=$ and $\in$. We use the following notations:

$$\begin{array}{ll} \forall x \in a \varphi(x) \equiv \forall x(x \in a \rightarrow \varphi(x)); & \exists x \in a \varphi(x) \equiv \exists x(x \in a \wedge \varphi(x)); \\ a \subseteq b \equiv \forall x(x \in a \rightarrow x \in b); & a \not\subseteq b \equiv \exists x(x \in a \wedge x \notin b); \\ 0 \equiv \emptyset; & x + 1 \equiv x \cup \{x\}; \end{array}$$

note that $n = \{0, \dots, n-1\}$.

Definition 2.1. The axioms and rules of **iZF** are those of *intuitionistic predicate logic* with equality. In addition, **iZF** has the set theoretic axioms of the classical Zermelo-Fraenkel set theory **ZF**:

Extensionality: $\forall a \forall b [\forall x(x \in a \leftrightarrow x \in b) \rightarrow a = b]$;

Pairing: $\forall a \forall b \exists c \forall x(x \in c \leftrightarrow x = a \vee x = b)$;

Emptyset: $\exists a \forall x(x \notin a)$;

Union: $\forall a \exists b \forall x[x \in b \leftrightarrow \exists y \in a (x \in y)]$;

Separation:

$$\forall a \exists b \forall x[x \in b \leftrightarrow x \in a \wedge \varphi(x)]$$

for all formula $\varphi(x)$;

Replacement:

$$\forall a[\forall x \in a \exists! y \varphi(x, y) \rightarrow \exists b \forall y (y \in b \leftrightarrow \exists x \in a \varphi(x, y))]$$

for all formulae $\varphi(x, y)$, where b is not free in $\varphi(x, y)$;

Powerset: $\forall a \exists b \forall x [x \in b \leftrightarrow x \subseteq a]$;

Infinity: $\exists a [0 \in a \wedge \forall x (x \in a \rightarrow x + 1 \in a)]$;

$\in$ -Induction:

$$\forall a (\forall x \in a \varphi(x) \rightarrow \varphi(a)) \rightarrow \forall a \varphi(a),$$

for all formula $\varphi(a)$.

Remark 2.2. The intuitionistic Zermelo-Fraenkel set theory **IZF**, introduced by Friedman [?] and Myhill [?], adopts the following axiom of *collection* instead of the axiom of replacement.

Collection:

$$\forall a [\forall x \in a \exists y \varphi(x, y) \rightarrow \exists b \forall x \in a \exists y \in b \varphi(x, y)]$$

for all formulae $\varphi(x, y)$, where b is not free in $\varphi(x, y)$.

Classically, they are equivalent, but, constructively, Replacement is weaker than Collection; hence **izf** is weaker than **IZF**.

The classical Zermelo-Fraenkel set theory **ZF** adopts, instead of $\in$ -Induction, the following classically equivalent axiom of *foundation*.

Foundation:

$$\exists x \varphi(x) \rightarrow \exists x [\varphi(x) \wedge \forall y (y \in x \rightarrow \neg \varphi(y))]$$

for every formula $\varphi(x)$.

However, constructively, it implies DNE, but $\in$ -Induction not; see [?].

Proposition 2.3. *The axiom of foundation implies DNE.*

Proof. Consider a formula φ such that $\neg \neg \varphi$, and a set a given by

$$a = \{y \in \{0, 1\} \mid y = 1 \vee (y = 0 \wedge \varphi)\}.$$

Note that $1 \in a$ and $0 \in a$ if and only if φ . Then, since

$$\exists x (x \in a) \rightarrow \exists x [x \in a \wedge \forall y (y \in x \rightarrow \neg (y \in a))],$$

by Foundation, there exists $x \in a$ such that $\neg (y \in a)$ for all $y \in x$. If $x = 1 = \{0\}$, then $\neg (0 \in a)$; hence $\neg \varphi$, a contradiction. Therefore $x = 0$, and so φ . $\square$

The *axiom of choice* may be used freely in the practice of classical mathematics. However, constructively, it implies DNE. Here we consider the following form of the axiom of choice:

$$\forall a [\forall x \in a \exists y (y \in x) \rightarrow \exists f \in (\bigcup a)^a \forall x \in a (f(x) \in x)].$$

Proposition 2.4. *The axiom of choice implies DNE.*

Proof. For each formula φ with $\neg\neg\varphi$, define sets x_0 and x_1 as follows:

$$x_0 = \{y \in \{0, 1\} \mid y = 0 \vee \varphi\}, \quad x_1 = \{y \in \{0, 1\} \mid y = 1 \vee \varphi\},$$

and let $a = \{x_0, x_1\}$. Then, since $0 \in x_0$ and $1 \in x_1$, we have

$$\forall x \in a \exists y (y \in x).$$

Hence, by the axiom of choice, there exists a function $f : a \rightarrow \bigcup a = \{0, 1\}$ such that

$$\forall x \in a (f(x) \in x).$$

Note that if φ , then, since $x_0 = x_1$, we have $f(x_0) = f(x_1)$. If $f(x_0) = 0$ and $f(x_1) = 1$, then $\neg\varphi$, a contradiction. Therefore either $f(x_0) = 1$ or $f(x_1) = 0$, and so $1 \in x_0$ or $0 \in x_1$. Thus φ . $\square$

The set $\text{Pow}(1)$ is considered as the set of truth values; note that $1 = \{0\} = \{\emptyset\}$. For a formula φ , a subset $\llbracket\varphi\rrbracket$ of 1 given by

$$\llbracket\varphi\rrbracket = \{u \in 1 \mid \varphi\},$$

where u is not free in φ , is considered as a truth value of φ . Note that $\{0, 1\} \subseteq \text{Pow}(1)$, but not $\text{Pow}(1) \subseteq \{0, 1\}$, constructively; $\text{Pow}(1) \subseteq \{0, 1\}$ implies DNE (Exercise). In **izf**, we can show that $\text{Pow}(1)$ is a subobject classifier in the category of sets and functions.

In constructive set theory, *predicativity* is considered very often. The following is an example of *impredicative* definition of a set:

$$\begin{aligned} S &= \{x \in \mathbb{N} \mid \forall a \in \text{Pow}(\mathbb{N}) (x \in a \rightarrow \dots)\} \\ &= \{x \in \mathbb{N} \mid \forall a (a \subseteq \mathbb{N} \wedge x \in a \rightarrow \dots)\}. \end{aligned}$$

The set S is a subset of $\mathbb{N}$, that is, $S \in \text{Pow}(\mathbb{N})$; the variable a ranges over $\text{Pow}(\mathbb{N})$; hence we may take the set S being defined as a . A *predicative* set theory does not allow this kind of circular argument (*vicious circle*) in defining sets; does allow only constructions of sets from sets already constructed. As the above example shows, we have to give up the axioms (full) Separation and Powerset to make a set theory predicative.

The elementary constructive (and predicative) set theory **ECST** was introduced by Aczel and Rathjen and is a subsystem of **CZF**; see their book draft [3] written by extending their research report [2].

Definition 2.5. The axioms and rules of **ECST** are those of *intuitionistic predicate logic* with equality. In addition, **ECST** has the set theoretic axioms Extensionality, Pairing, Emptyset, Union, Replacement and

Bounded Separation:

$$\forall a \exists b \forall x (x \in b \leftrightarrow x \in a \wedge \varphi(x))$$

for all *bounded* formulae $\varphi(x)$, where b is not free in $\varphi(x)$; here a formula $\varphi(x)$ is *bounded*, or Δ_0 , if all its quantifiers are bounded, i.e. of the form $\forall x \in c$ or $\exists x \in c$.

Strong Infinity:

$$\begin{aligned} \exists a[0 \in a \wedge \forall x(x \in a \rightarrow x + 1 \in a) \\ \wedge \forall y(0 \in y \wedge \forall x(x \in y \rightarrow x + 1 \in y) \rightarrow a \subseteq y)]. \end{aligned}$$

Remark 2.6. With (full) Separation, Infinity implies Strong Infinity: for, since there exists a set N_0 such that $0 \in N_0 \wedge \forall x(x \in N_0 \rightarrow x + 1 \in N_0)$, by Infinity, there exists a set $\mathbb{N}$ given by

$$\mathbb{N} = \{z \in N_0 \mid \forall y(0 \in y \wedge \forall x(x \in y \rightarrow x + 1 \in y) \rightarrow z \in y)\},$$

by (full) Separation; hence $\mathbb{N}$ is a unique set such that

$$\begin{aligned} 0 \in \mathbb{N} \wedge \forall x(x \in \mathbb{N} \rightarrow x + 1 \in \mathbb{N}) \\ \wedge \forall y(0 \in y \wedge \forall x(x \in y \rightarrow x + 1 \in y) \rightarrow \mathbb{N} \subseteq y). \end{aligned}$$

For a set theory without (full) Separation, like **ECST**, we have to adopt Strong Infinity instead of Infinity.

In **ECST**, we are able to perform basic set constructions in mathematical practice. First note that a set A is *inhabited* if $\exists x(x \in A)$, or $A \not\subseteq \emptyset$, and *nonempty* if $\neg \forall x \neg(x \in A)$, or $\neg(A = \emptyset)$; “ A is nonempty” is the double negation of “ A is inhabited”. Using Pairing, the *ordered pair*

$$(x, y) = \{\{x\}, \{x, y\}\}$$

of x and y , and, using Replacement and Union, the *cartesian product* $A \times B$ of sets A and B consisting of the ordered pairs (x, y) with $x \in A$ and $y \in B$ can be introduced in **ECST**.

A *relation* R between sets A and B is a subset of $A \times B$, and we then write $x R y$ for $(x, y) \in R$; the *inverse relation* $R^{-1} \subseteq B \times A$ of R is given by $y R^{-1} x \Leftrightarrow x R y$ for all $x \in A$ and $y \in B$. We write $R' \circ R$ for the *composition* of relations $R \subseteq A \times B$ and $R' \subseteq B \times C$, and Δ_A for the *diagonal* subset of $A \times A$.

A relation $R \subseteq A \times B$ is *total* (or is a *multivalued function*) if for every $x \in A$ there exists $y \in B$ such that $x R y$; *single valued* if for every $x \in A$ there exists at most one $y \in B$ such that $x R y$. The class of total relations between sets A and B is denoted by $\text{mv}(A, B)$, or more formally

$$R \in \text{mv}(A, B) \Leftrightarrow R \subseteq A \times B \wedge \forall x \in A \exists y \in B (x R y).$$

A *function* from a set A into a set B is a total and single valued relation $f \subseteq A \times B$, that is, for every $x \in A$ there is exactly one $y \in B$, denoted by $f(x)$, with $x f y$; we then write $f : A \rightarrow B$. The class of functions from a set A to a set B is denoted by B^A , or more formally

$$f \in B^A \Leftrightarrow f \in \text{mv}(A, B) \wedge \forall x \in A \forall y, z \in B (x f y \wedge x f z \rightarrow y = z).$$

A function $f : A \rightarrow B$ is a *surjection* if for each $y \in B$, there exists $x \in A$ such that $y = f(x)$; an *injection* if for all $x, y \in A$, $f(x) = f(y)$ implies $x = y$; a *bijection* if it is a surjection and an injection; we write $A \cong B$ if there is a bijection between A and B . The composition $g \circ f$ of functions $f : A \rightarrow B$

and $g : B \rightarrow C$ is a function from A into C , and the diagonal subset Δ_A is a bijection between A and A , called the *identity* function on A and denoted by id_A .

Let A and B be sets. Then the *projections* $\pi_0^{A,B} : A \times B \rightarrow A$ and $\pi_1^{A,B} : A \times B \rightarrow B$, given by

$$\pi_0^{A,B} : (x, y) \mapsto x, \quad \pi_1^{A,B} : (x, y) \mapsto y$$

for all $(x, y) \in A \times B$, are surjective whenever A and B are inhabited; the superscripts of $\pi_0^{A,B}$ and $\pi_1^{A,B}$ will be mostly omitted. The cartesian product $A \times B$ of sets A and B is the *product* of A and B in the category of sets and functions: for each set C and each pair of functions $f : C \rightarrow A$ and $g : C \rightarrow B$, there exists a unique function $\langle f, g \rangle : C \rightarrow A \times B$ such that $\pi_0 \circ \langle f, g \rangle = f$ and $\pi_1 \circ \langle f, g \rangle = g$.

$$\begin{array}{ccccc} & & C & & \\ & f \swarrow & \downarrow \langle f, g \rangle & \searrow g & \\ A & \xleftarrow{\pi_0} & A \times B & \xrightarrow{\pi_1} & B \end{array}$$

For functions $f : A \rightarrow C$ and $g : B \rightarrow D$, we write $f \times g$ for $\langle f \circ \pi_0^{A,B}, g \circ \pi_1^{A,B} \rangle : A \times B \rightarrow C \times D$.

In **ECST**, the structure $(\mathbb{N}, 0, S)$, where $0 = \emptyset$ and $S : \mathbb{N} \rightarrow \mathbb{N}$ is given by $S(x) = x + 1$ for all $x \in \mathbb{N}$, satisfies the *Dedekind-Peano axioms*:

1. $0 \neq S(x)$ for all $x \in \mathbb{N}$;
2. S is an injection;
3. if A is a subset of $\mathbb{N}$ such that $0 \in A$ and $S(x) \in A$ for all $x \in A$, then $A = \mathbb{N}$.

By mathematical induction which is a consequence of (3) above, we are able to show, without invoking LEM, that the equality $=$ on $\mathbb{N}$ is decidable, that is,

$$x = y \vee \neg(x = y)$$

for all $x, y \in \mathbb{N}$.

In this paper, we assume, in addition to the axioms of **ECST**, *Exponentiation Axiom* asserting that the class B^A of functions from a set A into a set B , called the *exponential* of A and B , forms a set:

Exponentiation: $\forall a \forall b \exists c \forall f (f \in c \leftrightarrow f \in b^a)$.

The exponential B^A of a set A and B is the *exponential* object of A and B in the category of sets and functions with a function $\text{ev}^{A,B} : B^A \times A \rightarrow B$, given by

$$\text{ev}^{A,B} : (f, x) \mapsto f(x)$$

for all $f \in B^A$ and $x \in A$; the superscripts of $\text{ev}^{A,B}$ will be mostly omitted: for each set C and each function $h : C \times A \rightarrow B$, there exists a unique function $\hat{h} : C \rightarrow B^A$ such that $\text{ev}^{A,B} \circ (\hat{h} \times \text{id}_A) = h$.

$$\begin{array}{ccc}
C \times A & & \\
\downarrow \hat{h} \times \text{id}_A & \searrow h & \\
B^A \times A & \xrightarrow{\text{ev}} & B
\end{array}$$

Note that for all sets A , B and C ,

$$B^{C \times A} \cong (B^A)^C$$

with a bijection $\hat{(-)} : h \mapsto \hat{h}$ between $B^{C \times A}$ and $(B^A)^C$, and

$$A^C \times B^C \cong (A \times B)^C$$

with a bijection $\langle -, - \rangle : (f, g) \mapsto \langle f, g \rangle$ between $A^C \times B^C$ and $(A \times B)^C$.

In the presence of Exponentiation, functions on $\mathbb{N}$ are defined by primitive recursion.

Proposition 2.7. *Let A and B be sets, and let $f : B \rightarrow A$ and $g : B \times \mathbb{N} \times A \rightarrow A$ be functions. Then there exists a unique function $h : B \times \mathbb{N} \rightarrow A$ such that*

$$h(x, 0) = f(x), \quad h(x, y + 1) = g(x, y, h(x, y))$$

for all $x \in B$ and $y \in \mathbb{N}$.

Proof. Note that Exponentiation implies *small iteration axiom SIA*, and see [3, Theorem 6.4.3]. $\square$

Therefore we can define addition, multiplication, predecessor and truncated subtraction functions on $\mathbb{N}$ by primitive recursion as follows.

$$\begin{array}{llll}
x + 0 = x, & x + (y + 1) = (x + y) + 1; & x0 = 0, & x(y + 1) = (xy) + x; \\
\text{prd}(0) = 0, & \text{prd}(y + 1) = y; & x \dot{-} 0 = x, & x \dot{-} y + 1 = \text{prd}(x \dot{-} y);
\end{array}$$

hence the maximum function is given by $\max(x, y) = (x \dot{-} y) + y$.

A binary relation $R \subseteq A \times A$ on a set A is a *preorder* if it is reflexive and transitive; an *equivalence relation* if it is reflexive, symmetric and transitive. A *preordered set* is a pair $I = (\underline{I}, \preceq_I)$ of a set $\underline{I}$ and a preorder $\preceq_I$ on $\underline{I}$. Let $I = (\underline{I}, \preceq_I)$ and $I' = (\underline{I}', \preceq_{I'})$ be preordered sets. Then a function $f : \underline{I} \rightarrow \underline{I}'$ is *monotone* if

$$x \preceq_I y \Rightarrow f(x) \preceq_{I'} f(y)$$

for all $x, y \in \underline{I}$; we write $\text{hom}(I, I')$ for the set of monotone functions between I and I' . The *product* of preordered sets $I = (\underline{I}, \preceq_I)$ and $I' = (\underline{I}', \preceq_{I'})$ is given by $I \times I' = (\underline{I} \times \underline{I}', \preceq_{I \times I'})$, where

$$(x, x') \preceq_{I \times I'} (y, y') \Leftrightarrow x \preceq_I y \text{ and } x' \preceq_{I'} y'$$

for all $(x, x'), (y, y') \in \underline{I} \times \underline{I}'$. We denote the constant function $i \mapsto i'$, where $i' \in \underline{I}'$, from $\underline{I}$ into $\underline{I}'$ by $\bar{i}'$; the *diagonal function* $i \mapsto (i, i)$ from $\underline{I}$ into $\underline{I} \times \underline{I}$ by δ_I ; then $\bar{i}' \in \text{hom}(I, I')$ and $\delta_I \in \text{hom}(I, I \times I)$. A preordered set $I = (\underline{I}, \preceq_I)$ is

directed if $\underline{I}$ is inhabited, and there exists $\text{ub}_I \in \text{hom}(I \times I, I)$, called an *upper bound function*, such that for each $x, y \in \underline{I}$, $x \preceq_I \text{ub}_I(x, y)$ and $y \preceq_I \text{ub}_I(x, y)$. It is straightforward to see that the product of directed preordered sets is directed.

Let A be a set, and let R be an equivalence relation on A . Then the *quotient set*

$$A/R = \{[x]_R \mid x \in A\},$$

where $[x]_R = \{y \in A \mid x R y\}$ is an equivalence class of $x \in A$, is constructed by Replacement. However, we have to be careful with using quotient sets, because to pick up each representative of equivalence classes by a function $f : A/R \rightarrow A$, we have to invoke *the axiom of choice* which is not acceptable in constructive set theory. Therefore, we cannot uniformly refer structure and data of each representative, constructively.

2.3 Setoids

A *setoid* (or *Bishop set*) X is a pair $(\underline{X}, =_X)$ of a set $\underline{X}$ and an equivalence relation $=_X$ on $\underline{X}$; it is *discrete* if $x =_X y$ or $\neg(x =_X y)$ for all $x, y \in \underline{X}$; *stable* if $\neg\neg(x =_X y)$ implies $x =_X y$ for all $x, y \in \underline{X}$. If X is discrete, then it is stable. We may consider a set $\underline{X}$ together with the equality $=$ on sets as a setoid $(\underline{X}, =)$.

Let $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$ be setoids. Then a function $f : \underline{X} \rightarrow \underline{Y}$ is a *setoid mapping* (or simply, *mapping*) of X into Y if

$$x =_X y \Rightarrow f(x) =_Y f(y)$$

for all $x, y \in \underline{X}$, and we then write $f : X \rightarrow Y$; for each pair of functions $f, g : \underline{X} \rightarrow \underline{Y}$, f is a setoid mapping if and only if g is a setoid mapping, whenever $f = g$. Two setoid mappings $f, g : X \rightarrow Y$ are *identical*, denoted by $f \sim g$, if

$$x =_X y \Rightarrow f(x) =_Y g(y)$$

for all $x, y \in \underline{X}$, or equivalently $f(x) =_Y g(x)$ for all $x \in \underline{X}$; hence, if $f = g$, then $f \sim g$. A setoid mapping $f : X \rightarrow Y$ is a *setoid surjection* if for every $y \in \underline{Y}$ there exists $x \in \underline{X}$ such that $y =_Y f(x)$; a *setoid injection* if

$$f(x) =_Y f(y) \Rightarrow x =_X y$$

for all $x, y \in \underline{X}$; a *setoid bijection* if it is a surjection and an injection; we write $X \cong Y$ if there is a setoid bijection between X and Y .

The composition $g \circ f$ of setoid mappings $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ is a setoid mapping of X into Z , and for all setoid mappings $f' : X \rightarrow Y$ and $g' : Y \rightarrow Z$, if $f \sim f'$ and $g \sim g'$, then $g \circ f \sim g' \circ f'$; the identity function $\text{id}_{\underline{X}} : \underline{X} \rightarrow \underline{X}$ is a setoid bijection, denoted by id_X ; for all setoid mappings $f : X \rightarrow Y$, $g : Y \rightarrow Z$ and $h : Z \rightarrow W$,

$$h \circ (g \circ f) \sim (h \circ g) \circ f \quad \text{and} \quad \text{id}_Y \circ f \sim f \circ \text{id}_X \sim f.$$

It is straightforward to show in **ECST**, by virtue of the following lemma, that for each setoid mapping $f : X \rightarrow Y$, f is a setoid surjection if and only if f is an epimorphism (that is, for each pair of setoid mapping $g, h : Y \rightarrow Z$, if $g \circ f \sim h \circ f$, then $g \sim h$), and f is a setoid injection if and only if f is a monomorphism (that is, for each pair of setoid mapping $g, h : Z \rightarrow X$, if $f \circ g \sim f \circ h$, then $g \sim h$), in the category of setoids and setoid mappings.

Lemma 2.8. *Let X and Y be setoids, and let $f : X \rightarrow Y$ be a setoid mapping. Then f is a setoid surjection whenever f is an epimorphism in the category of setoids and setoid mappings.*

Proof. Let $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$, and suppose that for all $g, h : Y \rightarrow Z$, if $g \circ f \sim h \circ f$, then $g \sim h$. For each $y \in \underline{Y}$, let $c_y = \llbracket \exists x \in \underline{X} (y =_Y f(x)) \rrbracket$. Then, since $\forall y \in \underline{Y} \exists! z (z = c_y)$,

$$C = \{z \mid \exists y \in \underline{Y} (z = c_y)\}$$

is a set by Replacement. Consider a setoid $Z = (\underline{Z}, =)$ where $\underline{Z} = C \cup \{1\}$ and $=$ is the equality $=$ on sets, and define $g, h : \underline{Y} \rightarrow \underline{Z}$ by $g(y) = c_y$ and $h(y) = 1$ for all $y \in \underline{Y}$. Then $g, h : \underline{Y} \rightarrow \underline{Z}$ are setoid mappings, and

$$(g \circ f)(x) = g(f(x)) = c_{f(x)} = 1 = h(f(x)) = (h \circ f)(x)$$

for all $x \in \underline{X}$; hence $g \circ f \sim h \circ f$. Therefore $g \sim h$, and so $c_y = g(y) = h(y) = 1$ for all $y \in \underline{Y}$. Thus $\forall y \in \underline{Y} \exists x \in \underline{X} (y =_Y f(x))$, that is, f is surjective. $\square$

Remark 2.9. For each pair of setoid mappings $f : X \rightarrow Y$ and $g : Y \rightarrow Z$, if f and g are setoid surjections, then so is $g \circ f$; if $g \circ f$ is a setoid surjection, then so is g ; if f and g are setoid injections, then so is $g \circ f$; if $g \circ f$ is a setoid injection, then so is f .

A *subsetoid* S of a setoid $X = (\underline{X}, =_X)$ is a pair $(\underline{S}, \iota)$ of a set $\underline{S}$ and a function $\iota : \underline{S} \rightarrow \underline{X}$; in which case, $(\underline{S}, =_S)$ is a setoid, where $=_S$ is an equivalence relation on $\underline{S}$ given by

$$x =_S y \Leftrightarrow \iota(x) =_X \iota(y)$$

for all $x, y \in \underline{S}$, and $\iota : S \rightarrow X$ is a setoid injection. We may consider a subset $\underline{S}$ of $\underline{X}$ together with the inclusion function $\iota : \underline{S} \rightarrow \underline{X}$ as a subsetoid $S = (\underline{S}, \iota)$ of X .

The *cartesian product* of setoids $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$, denoted by $X \times Y$, is a pair of the set $\underline{X} \times \underline{Y}$ and an equivalence relation $=_{X \times Y}$ on $\underline{X} \times \underline{Y}$ given by

$$(x, y) =_{X \times Y} (x', y') \Leftrightarrow x =_X x' \text{ and } y =_Y y'$$

for all $(x, y), (x', y') \in \underline{X} \times \underline{Y}$. It is straightforward to see that the projections $\pi_0^{X, Y} : \underline{X} \times \underline{Y} \rightarrow \underline{X}$ and $\pi_1^{X, Y} : \underline{X} \times \underline{Y} \rightarrow \underline{Y}$ are setoid mappings $\pi_0^{X, Y} : X \times Y \rightarrow X$ and $\pi_1^{X, Y} : X \times Y \rightarrow Y$, respectively. The product $X \times Y$ is the *product* of X and Y in the category of setoids and setoid mappings: for each setoid Z and each pair of setoid mappings $f : Z \rightarrow X$ and $g : Z \rightarrow Y$, there exists a unique setoid mapping $\langle f, g \rangle : Z \rightarrow X \times Y$ such that $\pi_0^{X, Y} \circ \langle f, g \rangle \sim f$ and $\pi_1^{X, Y} \circ \langle f, g \rangle \sim g$.

Let $X = (\underline{X}, =_X)$ be a setoid. Then an *apartness* $\#_X$ on X is a binary relation on $\underline{X}$ which is *irreflexive*: $x =_X y \Rightarrow \neg(x \#_X y)$ for all $x, y \in \underline{X}$, *symmetric*: $x \#_X y \Rightarrow y \#_X x$ for all $x, y \in \underline{X}$, and *cotransitive*:

$$x \#_X y \Rightarrow x \#_X z \text{ or } z \#_X y$$

for all $x, y, z \in \underline{X}$; it is *tight* if $\neg(x \#_X y) \Rightarrow x =_X y$ for all $x, y \in \underline{X}$. Note that an apartness $\#_X$ is a binary relation on the setoid X in the sense that

$$x \#_X y, x =_X x' \text{ and } y =_X y' \Rightarrow x' \#_X y'$$

for all $x, x', y, y' \in \underline{X}$: for if $x \#_X y$, $x =_X x'$ and $y =_X y'$, then, since $\neg(x \#_X x')$ and $\neg(y' \#_X y)$ by irreflexivity and symmetry, we have $x' \#_X y$, by cotransitivity; hence $x' \#_X y'$, by cotransitivity. If X is a stable setoid, then the *denial inequality* $\neq_X$, given by

$$x \neq_X y \Leftrightarrow \neg(x =_X y)$$

for all $x, y \in \underline{X}$, is a tight apartness.

Let $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$ be setoids with apartnesses $\#_X$ and $\#_Y$, respectively. Then a setoid mapping $f : X \rightarrow Y$ is *strongly extensional* if

$$f(x) \#_Y f(y) \Rightarrow x \#_X y$$

for all $x, y \in \underline{X}$; an apartness $\#_{X \times Y}$ on the product $X \times Y$ is given by

$$(x, y) \#_{X \times Y} (x', y') \Leftrightarrow x \#_X x' \text{ or } y \#_Y y'$$

for all $(x, y), (x', y') \in \underline{X} \times \underline{Y}$. It is straightforward to see that the projections $\pi_0^{X,Y} : X \times Y \rightarrow X$ and $\pi_1^{X,Y} : X \times Y \rightarrow Y$ are strongly extensional.

A *partial order* $\leq_X$ on X is a binary relation on $\underline{X}$ which is *reflexive*:

$$x =_X y \Rightarrow x \leq_X y$$

for all $x, y \in \underline{X}$, *antisymmetric*: $x \leq_X y$ and $y \leq_X x \Rightarrow x =_X y$ for all $x, y \in \underline{X}$ and *transitive*: $x \leq_X y$ and $y \leq_X z \Rightarrow x \leq_X z$ for all $x, y, z \in \underline{X}$; it is *total* (or *linear*) order if $x \leq_X y$ or $y \leq_X x$ for all $x, y \in \underline{X}$; *quasi-total* (or *quasi-linear*) order if $\neg(x \leq_X y) \Rightarrow y \leq_X x$ for all $x, y \in \underline{X}$; if $\leq_X$ is total, then it is quasi-total.

A (join) *semilattice* is a setoid $X = (\underline{X}, =_X)$ equipped with a setoid mapping $(x, y) \mapsto x \vee y$ of $X \times X$ into X , called a *join*, such that

$$x \vee (y \vee z) =_X (x \vee y) \vee z, \quad x \vee y =_X y \vee x, \quad x \vee x =_X x$$

for all $x, y, z \in \underline{X}$. Let $X = (\underline{X}, =_X)$ be a semilattice. Then the (canonical) partial order $\leq_X$ on X is given by

$$x \leq_X y \Leftrightarrow x \vee y =_X y$$

for all $x, y \in \underline{X}$, and $x \vee y$ is the least upper bound of $\{x, y\}$ for all $x, y \in \underline{X}$.

For an apartness $\#_X$ and a quasi-total order $\leq_X$ on X , a binary relation $<_X$ on X is given by

$$x <_X y \Leftrightarrow x \leq_X y \text{ and } x \#_X y$$

for all $x, y \in \underline{X}$.

Proposition 2.10. *Let $X = (\underline{X}, =_X)$ be a semilattice with an apartness $\#_X$ such that the canonical partial order $\leq_X$ is quasi-total. Then*

1. *if $x <_X y$, then $\neg(y <_X x)$;*
2. *$x \#_X y$ if and only if $x <_X y$ or $y <_X x$;*
3. *if $x \leq_X y$, then $\neg(y <_X x)$, and if $\neg(y <_X x)$, then $x \leq_X y$ whenever $\#_X$ is tight*

for all $x, y \in \underline{X}$. Furthermore, suppose that the join $\vee : X \times X \rightarrow X$ is strongly extensional. Then

4. if $x <_X y$ and $y <_X z$, then $x <_X z$;

5. if $x <_X y$, then $x <_X z$ or $z <_X y$

for all $x, y, z \in \underline{X}$.

Proof. (1): Consider $x, y \in \underline{X}$ with $x <_X y$. If $y <_X x$, then, since $x \leq_X y$ and $y \leq_X x$, we have $x =_X y$ which contradicts $x \#_X y$. Hence $\neg(y <_X x)$.

(2): Consider $x, y \in \underline{X}$. Then it is trivial that $x <_X y$ or $y <_X x$ implies $x \#_X y$. Assume that $x \#_X y$. Then either $x \#_X (x \vee y)$ or $(x \vee y) \#_X y$. In the first case, since $\neg(y \leq_X x)$ by irreflexivity, we have $x \leq_X y$, by quasi-totality; hence $x <_X y$. In the second case, similarly, we have $y <_X x$.

(3): Consider $x, y \in \underline{X}$ with $x \leq_X y$. If $y <_X x$, then, since $y \leq_X x$ and $y \#_X x$, we have $x =_X y$, a contradiction. Hence $\neg(y <_X x)$.

Suppose that $\#_X$ is tight, and consider $x, y \in \underline{X}$ such that $\neg(y <_X x)$ and $x \vee y \#_X y$. Then, since $\neg(x \leq_X y)$ by irreflexivity, we have $y \leq_X x$, by quasi-totality; hence $x \#_X y$ as $x \vee y =_X x$. Therefore $y <_X x$, a contradiction, and so $x \vee y =_X y$, by tightness. Thus $x \leq_X y$.

(4): Consider $x, y, z \in \underline{X}$ such that $x <_X y$ and $y <_X z$. Then, since $x \leq_X y$ and $y \leq_X z$, we have $x \leq_X z$. Since $x \vee y =_X y$, $z \vee y =_X z$ and $y \#_X z$, we have $(x \vee y) \#_X (z \vee y)$; hence either $x \#_X z$ or $y \#_X y$. Therefore, since the former must be the case, we have $x <_X z$.

(5): Consider $x, y, z \in \underline{X}$ with $x <_X y$. Then, since $x \#_X y$, either $x \#_X z$ or $z \#_X y$. In the first case, either $x <_X z$ or $z <_X x$, by (2); since $z <_X y$ in the latter case by (4), we have $x <_X z$ or $z <_X y$. In the second case, similarly, we have $x <_X z$ or $z <_X y$. $\square$

2.4 Number systems and their algebraic structures

A *ring* is a setoid $X = (\underline{X}, =_X)$ equipped with a setoid mapping $(x, y) \mapsto x + y$ of $X \times X$ into X , called *addition*, a setoid mapping $x \mapsto -x$ of X into X , called *inverse*, a setoid mapping $(x, y) \mapsto xy$ of $X \times X$ into X , called *multiplication*, and an element 0 of $\underline{X}$, called the *zero element*, such that

$$(x + y) + z =_X x + (y + z), \quad x + y =_X y + x, \quad x + 0 =_X x, \quad x + (-x) =_X 0, \\ (xy)z =_X x(yz), \quad x(y + z) =_X xy + xz, \quad (y + z)x =_X yx + zx$$

for all $x, y, z \in \underline{X}$; it is *unitary* if there exists an element 1 of $\underline{X}$, called the *unity element*, such that $1x =_X x1 =_X x$ for all $x \in \underline{X}$; *commutative* if $xy =_X yx$ for all $x, y \in \underline{X}$.

The setoid of *integers* is given as follows. Let $\underline{\mathbb{Z}} = \mathbb{N} \times \mathbb{N}$, and let $=_{\mathbb{Z}}$ be an equivalence relation on $\underline{\mathbb{Z}}$ given by

$$a =_{\mathbb{Z}} b \Leftrightarrow m + n' = m' + n$$

for all $a = (m, n), b = (m', n') \in \underline{\mathbb{Z}}$. Then $\mathbb{Z} = (\underline{\mathbb{Z}}, =_{\mathbb{Z}})$ is a discrete setoid of integers. Define the addition $(a, b) \mapsto a + b$, the inverse $a \mapsto -a$, the multiplication $(a, b) \mapsto ab$ and the join $(a, b) \mapsto \max_{\mathbb{Z}}(a, b)$ by

$$a + b = (m + m', n + n'), \quad -a = (n, m), \\ ab = (mm' + nn', mn' + nm'), \quad \max_{\mathbb{Z}}(a, b) = (\max(m + n', m' + n), n + n'),$$

respectively, for all $a = (m, n), b = (m', n') \in \underline{\mathbb{Z}}$. Then they are setoid mappings, and $\underline{\mathbb{Z}}$ is a unitary commutative ring with the zero element $0 = (0, 0)$ and the unity element $1 = (1, 0)$, and $\underline{\mathbb{Z}}$ is a semilattice such that the canonical partial order $\leq_{\underline{\mathbb{Z}}}$ is total, and

1. $\max_{\underline{\mathbb{Z}}}(a, b) + c =_{\underline{\mathbb{Z}}} \max_{\underline{\mathbb{Z}}}(a + c, b + c)$;
2. if $0 \leq_{\underline{\mathbb{Z}}} c$, then $\max_{\underline{\mathbb{Z}}}(a, b)c =_{\underline{\mathbb{Z}}} \max_{\underline{\mathbb{Z}}}(ac, bc)$

for all $a, b, c \in \underline{\mathbb{Z}}$. The set $\mathbb{N}$ of natural numbers is a subsetoid of $\underline{\mathbb{Z}}$ with a function $\iota_{\mathbb{N}} : \mathbb{N} \rightarrow \underline{\mathbb{Z}}$ given by $\iota_{\mathbb{N}} : n \mapsto (n, 0)$ for all $n \in \mathbb{N}$, and then

$$\begin{aligned} m = n &\Leftrightarrow \iota_{\mathbb{N}}(m) =_{\underline{\mathbb{Z}}} \iota_{\mathbb{N}}(n), & \iota_{\mathbb{N}}(m + n) &=_{\underline{\mathbb{Z}}} \iota_{\mathbb{N}}(m) + \iota_{\mathbb{N}}(n), \\ \iota_{\mathbb{N}}(m \cdot n) &=_{\underline{\mathbb{Z}}} \iota_{\mathbb{N}}(m)\iota_{\mathbb{N}}(n), & \iota_{\mathbb{N}}(\max(m, n)) &=_{\underline{\mathbb{Z}}} \max_{\underline{\mathbb{Z}}}(\iota_{\mathbb{N}}(m), \iota_{\mathbb{N}}(n)) \end{aligned}$$

for all $m, n \in \mathbb{N}$.

A *field* is a unitary commutative ring $X = (\underline{X}, =_X)$ with the unity element 1 and a tight apartness $\#_X$ on X such that for each $x \in \underline{X}$, if $x \#_X 0$, then there exists $y \in \underline{X}$ such that $xy =_X 1$. An *ordered field* is a field $X = (\underline{X}, =_X)$ equipped with a quasi-total order $\leq_X$ such that

1. if $x <_X y$, then $x + z <_X y + z$;
2. if $x <_X y$ and $0 <_X z$, then $xz <_X yz$

for all $x, y, z \in \underline{X}$; it is *Archimedean* if for all $x, y \in \underline{X}$ with $0 <_X x$ and $0 <_X y$, there exists $n \in \mathbb{N}$ such that $x <_X ny$.

The setoid of *rational*s is given as follows. Let $\underline{\mathbb{Q}} = \underline{\mathbb{Z}} \times \{a \in \underline{\mathbb{Z}} \mid \neg(a =_{\underline{\mathbb{Z}}} 0)\}$, and let $=_{\mathbb{Q}}$ be an equivalence relation on $\underline{\mathbb{Q}}$ given by

$$p =_{\mathbb{Q}} q \Leftrightarrow b'a =_{\underline{\mathbb{Z}}} ba'$$

for all $p = (a, b), q = (a', b') \in \underline{\mathbb{Q}}$. Then $\mathbb{Q} = (\underline{\mathbb{Q}}, =_{\mathbb{Q}})$ is a discrete setoid of rationals. Define the addition $(p, q) \mapsto p + q$, the inverse $p \mapsto -p$, the multiplication $(p, q) \mapsto pq$ and the join $(p, q) \mapsto \max_{\mathbb{Q}}(p, q)$ by

$$\begin{aligned} p + q &= (b'a + ba', bb'), & -p &= (-a, b), \\ pq &= (aa', bb'), & \max_{\mathbb{Q}}(p, q) &= (\max_{\underline{\mathbb{Z}}}(b'a, ba'), bb'), \end{aligned}$$

respectively, for all $p = (a, b), q = (a', b') \in \underline{\mathbb{Q}}$. Then they are setoid mappings, and $\mathbb{Q}$ is a unitary commutative ring with the zero element $0 = (0, 1)$ and the unity element $1 = (1, 1)$, and $\mathbb{Q}$ is a semilattice such that the canonical partial order $\leq_{\mathbb{Q}}$ is total, and

1. $\max_{\mathbb{Q}}(p, q) + r =_{\mathbb{Q}} \max_{\mathbb{Q}}(p + r, q + r)$;
2. if $0 \leq_{\mathbb{Q}} r$, then $\max_{\mathbb{Q}}(p, q)r =_{\mathbb{Q}} \max_{\mathbb{Q}}(pr, qr)$

for all $p, q, r \in \underline{\mathbb{Q}}$. The setoid $\mathbb{Z}$ of integers is a subsetoid of $\mathbb{Q}$ with a function $\iota_{\mathbb{Z}} : \underline{\mathbb{Z}} \rightarrow \underline{\mathbb{Q}}$ given by $\iota_{\mathbb{Z}} : a \mapsto (a, 1)$ for all $a \in \underline{\mathbb{Z}}$, and then

$$\begin{aligned} a =_{\underline{\mathbb{Z}}} b &\Leftrightarrow \iota_{\mathbb{Z}}(a) =_{\mathbb{Q}} \iota_{\mathbb{Z}}(b), & \iota_{\mathbb{Z}}(a + b) &=_{\mathbb{Q}} \iota_{\mathbb{Z}}(a) + \iota_{\mathbb{Z}}(b), & \iota_{\mathbb{Z}}(-a) &=_{\mathbb{Q}} -\iota_{\mathbb{Z}}(a), \\ \iota_{\mathbb{Z}}(ab) &=_{\mathbb{Q}} \iota_{\mathbb{Z}}(a)\iota_{\mathbb{Z}}(b), & \iota_{\mathbb{Z}}(\max_{\underline{\mathbb{Z}}}(a, b)) &=_{\mathbb{Q}} \max_{\mathbb{Q}}(\iota_{\mathbb{Z}}(a), \iota_{\mathbb{Z}}(b)) \end{aligned}$$

for all $a, b \in \underline{\mathbb{Z}}$. The denial inequality $\neq_{\mathbb{Q}}$ is a tight apartness on $\mathbb{Q}$ such that

1. if $p \neq_{\mathbb{Q}} q$, then $p + r \neq_{\mathbb{Q}} q + r$;
2. if $p \neq_{\mathbb{Q}} q$ and $r \neq_{\mathbb{Q}} 0$, then $pr \neq_{\mathbb{Q}} qr$

for all $p, q, r \in \underline{\mathbb{Q}}$. The setoid $\mathbb{Q}$ is an Archimedean ordered field.

3 Uniform spaces

3.1 Fundamental definitions

Definition 3.1. A *uniform structure* on a setoid $X = (\underline{X}, =_X)$ is a triple consisting of a directed preordered set $I_X = (\underline{I}_X, \preceq_{I_X})$, a function $\rho_X \in \text{hom}(I_X, I_X)$, and a relation $\Vdash_X$ between $\underline{X} \times \underline{X}$ and $\underline{I}_X$ such that

1. for all $x, y \in \underline{X}$, $x =_X y$ if and only if $(x, y) \Vdash_X a$ for all $a \in \underline{I}_X$;
2. for all $a \in \underline{I}_X$ and $x, y, x', y' \in \underline{X}$, if $x =_X x'$, $y =_X y'$ and $(x, y) \Vdash_X a$, then $(x', y') \Vdash_X a$;
3. for all $a \in \underline{I}_X$ and $x, y \in \underline{X}$, if $(x, y) \Vdash_X a$, then $(y, x) \Vdash_X a$;
4. for all $a, b \in \underline{I}_X$ and $x, y \in \underline{X}$, if $a \preceq_{I_X} b$ and $(x, y) \Vdash_X b$, then $(x, y) \Vdash_X a$;
5. for all $a \in \underline{I}_X$ and $x, y, z \in \underline{X}$, if $(x, y) \Vdash_X \rho_X(a)$ and $(y, z) \Vdash_X \rho_X(a)$, then $(x, z) \Vdash_X a$.

A *uniform space* is a setoid equipped with a uniform structure.

Example 3.2. Let $\underline{X}$ be a set, and let $d : \underline{X} \times \underline{X} \rightarrow \mathbb{R}$ be a pseudometric on $\underline{X}$. Then a binary relation $=_X$ on $\underline{X}$, given by

$$x =_X y \Leftrightarrow d(x, y) = 0$$

for all $x, y \in \underline{X}$, is an equivalence relation; hence $X = (\underline{X}, =_X)$ is a setoid.

Let ρ_X and $\Vdash_X$ be a monotone function from $\mathbb{N}$ into $\mathbb{N}$ and a relation between $\underline{X} \times \underline{X}$ and $\mathbb{N}$ defined by

$$\begin{aligned} \rho_X(n) &= n + 1, \\ (x, y) \Vdash_X n &\Leftrightarrow d(x, y) \leq 2^{-n} \end{aligned}$$

for all $n \in \mathbb{N}$ and $x, y \in \underline{X}$, respectively. Then $(\mathbb{N}, \rho_X, \Vdash_X)$ is a uniform structure on the setoid X .

Lemma 3.3. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on a setoid X . Then for each $n \in \mathbb{N}$,

1. for all $a \in \underline{I}_X$ and $x, y \in \underline{X}$, if $(x, y) \Vdash_X \rho_X^n(a)$, then $(x, y) \Vdash_X a$;
2. for all $a \in \underline{I}_X$ and $x_0, \dots, x_{n+1} \in \underline{X}$, if $(x_k, x_{k+1}) \Vdash_X \rho_X^n(a)$ for all $k \in \mathbb{N}$ with $0 \leq k \leq n$, then $(x_0, x_{n+1}) \Vdash_X a$.

Proof. (1): We proceed by induction on n . For $n = 0$, it is trivial. Given $a \in \underline{I}_X$ and $x, y \in \underline{X}$, if $(x, y) \Vdash_X \rho_X^{n+1}(a)$, then, since $(y, y) \Vdash_X \rho_X^{n+1}(a)$, we have $(x, y) \Vdash_X \rho_X^n(a)$; hence $(x, y) \Vdash_X a$, by the induction hypothesis.

(2): We proceed by induction on n . For $n = 0$ and $x_0, x_1 \in \underline{X}$, it is trivial. Given $a \in \underline{I}_X$ and $x_0, \dots, x_{n+1}, x_{n+2} \in \underline{X}$, if $(x_k, x_{k+1}) \Vdash_X \rho_X^{n+1}(a)$ for all $k \in \mathbb{N}$ with $0 \leq k \leq n+1$, then, since $(x_k, x_{k+1}) \Vdash_X \rho_X^n(\rho_X(a))$ for all $k \in \mathbb{N}$ with $0 \leq k \leq n$ and $(x_{n+1}, x_{n+2}) \Vdash_X \rho_X^{n+1}(a)$, we have $(x_0, x_{n+1}) \Vdash_X \rho_X(a)$ and $(x_{n+1}, x_{n+2}) \Vdash_X \rho_X(a)$, by the induction hypothesis and (1); hence $(x_0, x_{n+2}) \Vdash_X a$. $\square$

Definition 3.4. Let X be a setoid, and let $J = (\underline{J}, \preceq_J)$ be a directed preordered set. Then a function $\mathbf{x} : j \mapsto x_j$ from $\underline{J}$ into $\underline{X}$ is called a *net* (or *Moore-Smith sequence*) in X on J , and is denoted by $(x_j)_{j \in \underline{J}}$; a net $(x_n)_{n \in \mathbb{N}}$ on the linearly ordered set $(\mathbb{N}, \leq)$ is called a *sequence* in X ; we write $\underline{X}^J$ for the set $\underline{X}^{\underline{J}}$ of nets in X on J .

Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on X . Then a net $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ *converges* to an element x of $\underline{X}$ in X if there exists $\beta \in \text{hom}(I_X, J)$, called a *modulus* (of convergence), such that for each $a \in \underline{I}_X$,

$$(x_j, x) \Vdash_X a$$

for all $j \in \underline{J}$ with $\beta(a) \preceq_J j$. We then write $\mathbf{x} \rightarrow x$, and x is called a *limit* of $\mathbf{x}$.

A net $(x_j)_{j \in \underline{J}} \in \underline{X}^J$ is a *Cauchy net* in X if there exists $\alpha \in \text{hom}(I_X, J)$, called a (Cauchy) *modulus*, such that for each $a \in \underline{I}_X$,

$$(x_j, x_{j'}) \Vdash_X a$$

for all $j, j' \in \underline{J}$ with $\alpha(a) \preceq_J j, j'$. For each $x \in \underline{X}$, the constant function $j \mapsto x$ from $\underline{J}$ into $\underline{X}$, denoted by $(x)_{j \in \underline{J}}$, is a Cauchy net in X with any modulus $\alpha \in \text{hom}(I_X, J)$.

Lemma 3.5. Let $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$ be a uniform space, and let J be a directed preordered set. Then for each pair of nets $\mathbf{x} = (x_j)_{j \in \underline{J}}, \mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{X}^J$ such that $x_j =_X y_j$ for all $j \in \underline{J}$ and each pair of setoid mappings $f, g : X \rightarrow Y$ with $f \sim g$,

1. for all $x, x' \in \underline{X}$, if $\mathbf{x} \rightarrow x$ and $\mathbf{y} \rightarrow x'$, then $x =_X x'$;
2. for all $y, y' \in \underline{Y}$, if $f \circ \mathbf{x} \rightarrow y$ and $g \circ \mathbf{y} \rightarrow y'$, then $y =_Y y'$.

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on X , and let $\mathbf{x} = (x_j)_{j \in \underline{J}}, \mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{X}^J$ be such that $x_j =_X y_j$ for all $j \in \underline{J}$.

(1): For each pair of elements $x, x' \in \underline{X}$, if $\mathbf{x} \rightarrow x$ and $\mathbf{y} \rightarrow x'$ with moduli $\beta \in \text{hom}(I_X, J)$ and $\beta' \in \text{hom}(I_X, J)$, respectively, then for all $a \in \underline{I}_X$, since $(x_j, x) \Vdash_X \rho_X(a)$ and $(y_j, x') \Vdash_X \rho_X(a)$ for $j = \text{ub}_J(\beta'(\rho_X(a)), \beta(\rho_X(a)))$, we have $(x, x') \Vdash_X a$ as $x_j =_X y_j$; hence $x =_X x'$.

(2) For each pair of setoid mappings $f, g : X \rightarrow Y$ of X into $Y = (\underline{Y}, =_Y)$ and each pair of elements $y, y' \in \underline{Y}$ such that $f \sim g$, $f \circ \mathbf{x} \rightarrow y$ and $g \circ \mathbf{y} \rightarrow y'$, since $f(x_j) =_Y g(y_j)$ for all $j \in \underline{J}$, we have $y =_Y y'$, by (1). $\square$

Lemma 3.6. Every convergent net in a uniform space is a Cauchy net.

Proof. Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$ and let $J = (\underline{J}, \preceq_J)$ be a directed preordered set. Consider $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ and $x \in \underline{X}$ such that $\mathbf{x} \rightarrow x$ with a modulus $\beta \in \text{hom}(I_X, J)$. Then for each $a \in \underline{I}_X$, since $(x_j, x) \Vdash_X \rho_X(a)$ and $(x_{j'}, x) \Vdash_X \rho_X(a)$ for all $j, j' \in \underline{J}$ with $\beta(\rho_X(a)) \preceq_J j, j'$, we have $(x_j, x_{j'}) \Vdash_X a$ for all $j, j' \in \underline{J}$ with $\beta(\rho_X(a)) \preceq_J j, j'$. Therefore $\mathbf{x}$ is a Cauchy net with a modulus $\beta \circ \rho_X \in \text{hom}(I_X, J)$. $\square$

Definition 3.7. Let X and Y be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$, respectively. Then a function $f : \underline{X} \rightarrow \underline{Y}$ is

uniformly continuous if there exists $\gamma \in \text{hom}(I_Y, I_X)$, called a *modulus* (of uniform continuity), such that for each $b \in \underline{I}_Y$,

$$(x, y) \Vdash_X \gamma(b) \Rightarrow (f(x), f(y)) \Vdash_Y b$$

for all $x, y \in \underline{X}$.

A uniformly continuous mapping $f : X \rightarrow Y$ is a *uniform isomorphism* if there exists a uniformly continuous mapping $g : Y \rightarrow X$, called an *inverse* of f , such that $g \circ f \sim \text{id}_X$ and $f \circ g \sim \text{id}_Y$; X and Y are *uniformly equivalent* if there exists a uniform isomorphism between X and Y ; we then write $X \simeq Y$.

Lemma 3.8. *Let X and Y be uniform spaces. Then every uniformly continuous function $f : \underline{X} \rightarrow \underline{Y}$ is a setoid mapping.*

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$, respectively, and let $\gamma \in \text{hom}(I_Y, I_X)$ be a modulus of uniform continuity of f , and consider $x, y \in \underline{X}$ with $x =_X y$. Then for each $b \in \underline{I}_Y$, since $(x, y) \Vdash_X \gamma(b)$, we have $(f(x), f(y)) \Vdash_Y b$; hence $f(x) =_Y f(y)$. $\square$

Remark 3.9. For each pair of setoid mappings $f, g : X \rightarrow Y$ between uniform spaces X and Y with $f \sim g$, f is uniformly continuous if and only if g is uniformly continuous. Let X, Y and Z be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$, $(I_Y, \rho_Y, \Vdash_Y)$ and $(I_Z, \rho_Z, \Vdash_Z)$, respectively. Then the composition $g \circ f : X \rightarrow Z$ of uniformly continuous mappings $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ with moduli $\gamma^f \in \text{hom}(I_Y, I_X)$ and $\gamma^g \in \text{hom}(I_Z, I_Y)$, respectively, is uniformly continuous with a modulus $\gamma^f \circ \gamma^g \in \text{hom}(I_Z, I_X)$, and the identity mapping $\text{id}_X : X \rightarrow X$ is a uniform isomorphism.

Lemma 3.10. *Let X and Y be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$, respectively, let J be a directed preordered set. Then for each uniformly continuous function $f : \underline{X} \rightarrow \underline{Y}$ with a modulus $\gamma \in \text{hom}(I_Y, I_X)$ and each net $\mathbf{x} \in \underline{X}^J$,*

1. *for all $x \in \underline{X}$, if $\mathbf{x} \rightarrow x \in \underline{X}$ in X , then $f \circ \mathbf{x} \rightarrow f(x)$ in Y ;*
2. *if $\mathbf{x}$ is a Cauchy net in X with a modulus $\alpha \in \text{hom}(I_X, J)$, then $f \circ \mathbf{x}$ is a Cauchy net in Y with a modulus $\alpha \circ \gamma \in \text{hom}(I_Y, J)$.*

Proof. Let $J = (\underline{J}, \preceq_J)$, and consider a net $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$.

(1): For each element $x \in \underline{X}$, if $\mathbf{x} \rightarrow x \in \underline{X}$ with a modulus $\beta \in \text{hom}(I_X, J)$, then for all $b \in \underline{I}_Y$ and $j \in \underline{J}$ with $\beta(\gamma(b)) \preceq_J j$, since $(x_j, x) \Vdash_X \gamma(b)$, we have $(f(x_j), f(x)) \Vdash_Y b$; hence $f \circ \mathbf{x} \rightarrow f(x)$ with a modulus $\beta \circ \gamma \in \text{hom}(I_Y, J)$.

(2): If $\mathbf{x}$ is a Cauchy net with a modulus $\alpha \in \text{hom}(I_X, J)$, then for all $b \in \underline{I}_Y$ and $j, j' \in \underline{J}$ with $\alpha(\gamma(b)) \preceq_J j, j'$, since $(x_j, x_{j'}) \Vdash_X \gamma(b)$, we have $(f(x_j), f(x_{j'})) \Vdash_Y b$; hence $f \circ \mathbf{x}$ is a Cauchy net in Y with a modulus $\alpha \circ \gamma \in \text{hom}(I_Y, J)$. $\square$

Definition 3.11. Let X be a uniform space. Then a uniform space S is a *uniform subspace* of X if there exists a uniformly continuous setoid injection $\iota : S \rightarrow X$.

Proposition 3.12. *Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, let $S = (\underline{S}, \iota)$ be a subsetoid of X , and define a relation $\Vdash_S$ between $\underline{S} \times \underline{S}$ and $\underline{I}_X$ by*

$$(x, y) \Vdash_S a \Leftrightarrow (\iota(x), \iota(y)) \Vdash_X a$$

for all $a \in \underline{I}_X$ and $x, y \in \underline{S}$. Then $(I_X, \rho_X, \Vdash_S)$ is a uniform structure on S , and $\iota_S : S \rightarrow X$ is a uniformly continuous setoid injection; the uniform space S is called a uniform subspace induced by a subsetoid $S = (\underline{S}, \iota)$ of X .

Proof. It is straightforward to see that $(I_X, \rho_X, \Vdash_S)$ is a uniform structure on S , and $\iota : S \rightarrow X$ is a uniformly continuous setoid injection with a modulus $\text{id}_{\underline{I}_X} \in \text{hom}(I_X, I_X)$. $\square$

Lemma 3.13. *Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let S be the uniform subspace induced by a subsetoid $S = (\underline{S}, \iota)$ of X . Then for each uniform space Z ,*

1. *for all function $f : \underline{Z} \rightarrow \underline{S}$, f is uniformly continuous if and only if $\iota \circ f$ is uniformly continuous,*

and for each directed preordered set J ,

2. *for all $\mathbf{x} \in \underline{S}^J$ and $x \in \underline{S}$, $\mathbf{x} \rightarrow x$ in S if and only if $\iota \circ \mathbf{x} \rightarrow \iota(x)$ in X ;*
3. *for all $\mathbf{x} \in \underline{S}^J$ and $\alpha \in \text{hom}(I_X, J)$, $\mathbf{x}$ is a Cauchy net in S with a modulus α if and only if $\iota \circ \mathbf{x}$ is a Cauchy net in X with a modulus α .*

Proof. Straightforward. $\square$

Proposition 3.14. *Let X and Y be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$, respectively, and define $\rho_{X \times Y} \in \text{hom}(I_X \times I_Y, I_X \times I_Y)$ and a relation $\Vdash_{X \times Y}$ between $(\underline{X} \times \underline{Y}) \times (\underline{X} \times \underline{Y})$ and $\underline{I}_X \times \underline{I}_Y$ by*

$$\begin{aligned} \rho_{X \times Y} &= \rho_X \times \rho_Y, \\ ((x, y), (x', y')) \Vdash_{X \times Y} (a, b) &\Leftrightarrow (x, x') \Vdash_X a \text{ and } (y, y') \Vdash_Y b \end{aligned}$$

for all $(a, b) \in \underline{I}_X \times \underline{I}_Y$ and $(x, y), (x', y') \in \underline{X} \times \underline{Y}$. Then $(I_X \times I_Y, \rho_{X \times Y}, \Vdash_{X \times Y})$ is a uniform structure on the product setoid $X \times Y$. A uniform space $X \times Y$ with the uniform structure is called the product of uniform spaces X and Y .

Proof. (1): For all $(x, y), (x', y') \in \underline{X} \times \underline{Y}$, if $(x, y) =_{X \times Y} (x', y')$, then, since $x =_X x'$ and $y =_Y y'$, we have $(x, x') \Vdash_X a$ and $(y, y') \Vdash_Y b$ for all $(a, b) \in \underline{I}_X \times \underline{I}_Y$; hence $((x, y), (x', y')) \Vdash_{X \times Y} (a, b)$ for all $(a, b) \in \underline{I}_X \times \underline{I}_Y$. Conversely, if $((x, y), (x', y')) \Vdash_{X \times Y} (a, b)$ for all $(a, b) \in \underline{I}_X \times \underline{I}_Y$, then, since $(x, x') \Vdash_X a$ and $(y, y') \Vdash_Y b$ for all $a \in \underline{I}_X$ and $b \in \underline{I}_Y$, we have $x =_X x'$ and $y =_Y y'$; hence $(x, y) =_{X \times Y} (x', y')$.

(2) and (3): Straightforward.

(4): Consider $(a, b), (a', b') \in \underline{I}_X \times \underline{I}_Y$ and $(x, y), (x', y') \in \underline{X} \times \underline{Y}$ such that

$$(a, b) \preceq_{I_X \times I_Y} (a', b') \quad \text{and} \quad ((x, y), (x', y')) \Vdash_{X \times Y} (a', b').$$

Then $(x, x') \Vdash_X a'$ and $(y, y') \Vdash_Y b'$. Since $a \preceq_{I_X} a'$ and $b \preceq_{I_Y} b'$, we have $(x, x') \Vdash_X a$ and $(y, y') \Vdash_Y b$; hence $((x, y), (x', y')) \Vdash_{X \times Y} (a, b)$.

(5): Consider $(a, b) \in \underline{I}_X \times \underline{I}_Y$ and $(x, y), (x', y'), (x'', y'') \in \underline{X} \times \underline{Y}$ such that $((x, y), (x', y')) \Vdash_{X \times Y} \rho_{X \times Y}(a, b)$ and $((x', y'), (x'', y'')) \Vdash_{X \times Y} \rho_{X \times Y}(a, b)$. Then, since $(x, x') \Vdash_X \rho_X(a)$, $(y, y') \Vdash_Y \rho_Y(b)$, $(x', x'') \Vdash_X \rho_X(a)$ and $(y', y'') \Vdash_Y \rho_Y(b)$, we have $(x, x'') \Vdash_X a$ and $(y, y'') \Vdash_Y b$; hence

$$((x, y), (x'', y'')) \Vdash_{X \times Y} (a, b). \quad \square$$

Theorem 3.15. *Let X and Y be uniform spaces. Then the projections $\pi_0 : X \times Y \rightarrow X$ and $\pi_1 : X \times Y \rightarrow Y$ are uniformly continuous, and for each uniform space Z and each pair of uniformly continuous mappings $f : Z \rightarrow X$ and $g : Z \rightarrow Y$, there exists a unique uniformly continuous mapping $\langle f, g \rangle : Z \rightarrow X \times Y$ such that $\pi_0 \circ \langle f, g \rangle \sim f$ and $\pi_1 \circ \langle f, g \rangle \sim g$.*

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structure on $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$, respectively, and define $\gamma^{\pi_0} \in \text{hom}(I_X, I_X \times I_Y)$ by

$$\gamma^{\pi_0} : a \mapsto (a, b_0)$$

for all $a \in \underline{I}_X$, where b_0 is an inhabitant of $\underline{I}_Y$. Then for all $a \in \underline{I}_X$ and $(x, y), (x', y') \in \underline{X} \times \underline{Y}$, if $((x, y), (x', y')) \Vdash_{X \times Y} \gamma^{\pi_0}(a)$, then, since $(x, x') \Vdash_X a$, we have $(\pi_0(x, y), \pi_0(x', y')) \Vdash_X a$. Hence $\pi_0 : X \times Y \rightarrow X$ is a uniformly continuous mapping with a modulus γ^{π_0} . Similarly, $\pi_1 : X \times Y \rightarrow Y$ is a uniformly continuous mapping with a modulus $\gamma^{\pi_1} \in \text{hom}(I_Y, I_X \times I_Y)$ given by $\gamma^{\pi_1} : b \mapsto (a_0, b)$ for all $b \in \underline{I}_Y$, where a_0 is an inhabitant of $\underline{I}_X$.

Consider a uniform space $Z = (\underline{Z}, =_Z)$ with a uniform structure $(I_Z, \rho_Z, \Vdash_Z)$ and uniformly continuous mappings $f : Z \rightarrow X$ and $g : Z \rightarrow Y$. Then it suffices to show that the unique function $\langle f, g \rangle : Z \rightarrow \underline{X} \times \underline{Y}$ such that $\pi_0 \circ \langle f, g \rangle = f$ and $\pi_1 \circ \langle f, g \rangle = g$, is uniformly continuous. To this end, assume that f and g are uniformly continuous with moduli $\gamma^f \in \text{hom}(I_X, I_Z)$ and $\gamma^g \in \text{hom}(I_Y, I_Z)$, respectively, and define $\gamma^{\langle f, g \rangle} \in \text{hom}(I_X \times I_Y, I_Z)$ by

$$\gamma^{\langle f, g \rangle} = \text{ub}_{I_Z} \circ (\gamma^f \times \gamma^g).$$

Then for all $(a, b) \in \underline{I}_X \times \underline{I}_Y$ and $z, z' \in \underline{Z}$ with

$$(z, z') \Vdash_Z \gamma^{\langle f, g \rangle}(a, b),$$

since $\gamma^f(a) \preceq_{I_Z} \gamma^{\langle f, g \rangle}(a, b)$ and $\gamma^g(b) \preceq_{I_Z} \gamma^{\langle f, g \rangle}(a, b)$, we have $(z, z') \Vdash_Z \gamma^f(a)$ and $(z, z') \Vdash_Z \gamma^g(b)$. Therefore

$$(f(z), f(z')) \Vdash_X a \quad \text{and} \quad (g(z), g(z')) \Vdash_Y b,$$

and so $(\langle f, g \rangle(z), \langle f, g \rangle(z')) \Vdash_{X \times Y} (a, b)$. Thus $\langle f, g \rangle : Z \rightarrow X \times Y$ is uniformly continuous with a modulus $\gamma^{\langle f, g \rangle} \in \text{hom}(I_X \times I_Y, I_Z)$. $\square$

Corollary 3.16. *Let X, X', Y and Y' be uniform spaces. Then each pair of uniformly continuous mappings $f : X \rightarrow X'$ and $g : Y \rightarrow Y'$, $f \times g : X \times Y \rightarrow X' \times Y'$ is a uniformly continuous mapping such that $\pi_0^{X', Y'} \circ (f \times g) \sim f \circ \pi_0^{X, Y}$ and $\pi_1^{X', Y'} \circ (f \times g) \sim g \circ \pi_1^{X, Y}$.*

Proof. Straightforward by Theorem 3.15. $\square$

Remark 3.17. ♣ Theorem 3.15 shows that the product uniform space $X \times Y$ is the *product* of X and Y in the category of uniform spaces and uniformly continuous mappings. For each pair of uniform isomorphisms $f : X \rightarrow Y$ between uniform spaces X and Y and $g : X' \rightarrow Y'$ between uniform spaces X' and Y' , since $f \times g : X \times X' \rightarrow Y \times Y'$ is a uniform isomorphism, we have $X \times Y \simeq X' \times Y'$ whenever $X \simeq X'$ and $Y \simeq Y'$.

3.2 Completeness

Lemma 3.18. *Let $X = (\underline{X}, =_X)$ be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let $J = (\underline{J}, \preceq_J)$ be a directed preordered set. Then a binary relation $=_{X^J}$ on $\underline{X}^J$ given by*

$$\mathbf{x} =_{X^J} \mathbf{y} \Leftrightarrow \forall a \in \underline{I}_X \exists j \in \underline{J} \forall i \in \underline{J} (j \preceq_J i \Rightarrow (x_i, y_i) \Vdash_X a)$$

for all $\mathbf{x} = (x_i)_{i \in \underline{J}}, \mathbf{y} = (y_i)_{i \in \underline{J}} \in \underline{X}^J$, is an equivalence relation on $\underline{X}^J$; hence $X^J = (\underline{X}^J, =_{X^J})$ is a setoid.

Proof. Consider $\mathbf{x} = (x_i)_{i \in \underline{J}} \in \underline{X}^J$. Then for each $a \in \underline{I}_X$, since $(x_i, x_i) \Vdash_X a$ for all $i \in \underline{J}$, we have $\mathbf{x} =_{X^J} \mathbf{x}$.

Consider $\mathbf{x} = (x_i)_{i \in \underline{J}}, \mathbf{y} = (y_i)_{i \in \underline{J}} \in \underline{X}^J$ such that $\mathbf{x} =_{X^J} \mathbf{y}$. Then for each $a \in \underline{I}_X$, there exists $j \in \underline{J}$ such that for all $i \in \underline{J}$ with $j \preceq_J i$, $(x_i, y_i) \Vdash_X a$; hence $(y_i, x_i) \Vdash_X a$. Therefore $\mathbf{y} =_{X^J} \mathbf{x}$.

Consider $\mathbf{x} = (x_i)_{i \in \underline{J}}, \mathbf{y} = (y_i)_{i \in \underline{J}}, \mathbf{z} = (z_i)_{i \in \underline{J}} \in \underline{X}^J$ such that $\mathbf{x} =_{X^J} \mathbf{y}$ and $\mathbf{y} =_{X^J} \mathbf{z}$. Then given an $a \in \underline{I}_X$, there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X \rho_X(a)$ for all $i \in \underline{J}$ with $j \preceq_J i$, and there exists $j' \in \underline{J}$ such that $(y_i, z_i) \Vdash_X \rho_X(a)$ for all $i \in \underline{J}$ with $j' \preceq_J i$. Therefore, since J is directed, there exists $j'' \in \underline{J}$ such that $j \preceq_J j''$ and $j' \preceq_J j''$, and so for each $i \in \underline{J}$, if $j'' \preceq_J i$, then, since $j \preceq_J i$ and $j' \preceq_J i$, we have $(x_i, y_i) \Vdash_X \rho_X(a)$ and $(y_i, z_i) \Vdash_X \rho_X(a)$; hence $(x_i, z_i) \Vdash_X a$. Thus $\mathbf{x} =_{X^J} \mathbf{z}$. $\square$

Proposition 3.19. *Let $X = (\underline{X}, =_X)$ be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let $J = (\underline{J}, \preceq_J)$ be a directed preordered set. Then a relation $\Vdash_{X^J}$ between $\underline{X}^J \times \underline{X}^J$ and $\underline{I}_X$ given by*

$$\begin{aligned} (\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a \Leftrightarrow \exists \mathbf{x}', \mathbf{y}' \in \underline{X}^J [\mathbf{x} =_{X^J} \mathbf{x}' \wedge \mathbf{y} =_{X^J} \mathbf{y}' \\ \wedge \exists j \in \underline{J} \forall i \in \underline{J} (j \preceq_J i \Rightarrow (x'_i, y'_i) \Vdash_X a)] \end{aligned}$$

for all $a \in \underline{I}_X$ and $\mathbf{x}, \mathbf{y} \in \underline{X}^J$ where $\mathbf{x}' = (x'_i)_{i \in \underline{J}}$ and $\mathbf{y}' = (y'_i)_{i \in \underline{J}}$, gives a uniform structure $(I_X, \rho_X^2, \Vdash_{X^J})$ on $X^J = (\underline{X}^J, =_{X^J})$; hence X^J is a uniform space.

Proof. (1): Consider $\mathbf{x} = (x_i)_{i \in \underline{J}}, \mathbf{y} = (y_i)_{i \in \underline{J}} \in \underline{X}^J$. If $\mathbf{x} =_{X^J} \mathbf{y}$, then for each $a \in \underline{I}_X$, since $\mathbf{x} =_{X^J} \mathbf{x}, \mathbf{y} =_{X^J} \mathbf{y}$ and there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$, we have $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$. Conversely, suppose that $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$ for all $a \in \underline{I}_X$. Then given an $a \in \underline{I}_X$, there exist $\mathbf{x}' = (x'_i)_{i \in \underline{J}}, \mathbf{y}' = (y'_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j' \in \underline{J}$ such that $\mathbf{x} =_{X^J} \mathbf{x}', \mathbf{y} =_{X^J} \mathbf{y}'$ and $(x'_i, y'_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j' \preceq_J i$. Therefore there exist $j'', j''' \in \underline{J}$ such that $(x'_i, x_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j'' \preceq_J i$ and $(y'_i, y_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j''' \preceq_J i$. Since J is directed, there exists $j \in \underline{J}$ such that $j' \preceq_J j, j'' \preceq_J j$ and $j''' \preceq_J j$; hence $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$, by Lemma 3.3 (2). Therefore $\mathbf{x} =_{X^J} \mathbf{y}$.

(2): Consider $a \in \underline{I}_X$ and $\mathbf{x}, \mathbf{y}, \mathbf{x}', \mathbf{y}' \in \underline{X}^J$ such that $\mathbf{x} =_{X^J} \mathbf{x}'$, $\mathbf{y} =_{X^J} \mathbf{y}'$ and $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$. Then there exist $\mathbf{x}'' = (x''_i)_{i \in \underline{J}}$, $\mathbf{y}'' = (y''_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j \in \underline{J}$ such that $\mathbf{x} =_{X^J} \mathbf{x}''$, $\mathbf{y} =_{X^J} \mathbf{y}''$ and $(x''_i, y''_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$. Therefore, since $\mathbf{x}' =_{X^J} \mathbf{x}''$ and $\mathbf{y}' =_{X^J} \mathbf{y}''$, we have $(\mathbf{x}', \mathbf{y}') \Vdash_{X^J} a$.

(3): Consider $a \in \underline{I}_X$ and $\mathbf{x}, \mathbf{y} \in \underline{X}^J$ such that $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$. Then there exist $\mathbf{x}' = (x'_i)_{i \in \underline{J}}$, $\mathbf{y}' = (y'_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j \in \underline{J}$ such that $\mathbf{x} =_{X^J} \mathbf{x}'$, $\mathbf{y} =_{X^J} \mathbf{y}'$ and $(x'_i, y'_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$; hence $(y'_i, x'_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$. Therefore $(\mathbf{y}, \mathbf{x}) \Vdash_{X^J} a$.

(4): Consider $a, b \in \underline{I}_X$ and $\mathbf{x}, \mathbf{y} \in \underline{X}^J$ such that $a \preceq_{I_X} b$ and $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} b$. Then there exist $\mathbf{x}' = (x'_i)_{i \in \underline{J}}$, $\mathbf{y}' = (y'_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j \in \underline{J}$ such that $\mathbf{x} =_{X^J} \mathbf{x}'$, $\mathbf{y} =_{X^J} \mathbf{y}'$ and $(x'_i, y'_i) \Vdash_X b$ for all $i \in \underline{J}$ with $j \preceq_J i$; hence $(y'_i, x'_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$. Therefore $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$.

(5): Consider $a \in \underline{I}_X$ and $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \underline{X}^J$ such that $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^2(a)$ and $(\mathbf{y}, \mathbf{z}) \Vdash_{X^J} \rho_X^2(a)$. Then there exist $\mathbf{x}' = (x'_i)_{i \in \underline{J}}$, $\mathbf{y}' = (y'_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j' \in \underline{J}$ such that $\mathbf{x} =_{X^J} \mathbf{x}'$, $\mathbf{y} =_{X^J} \mathbf{y}'$ and $(x'_i, y'_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j' \preceq_J i$, and there exist $\mathbf{y}'' = (y''_i)_{i \in \underline{J}}$, $\mathbf{z}' = (z'_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j'' \in \underline{J}$ such that $\mathbf{y} =_{X^J} \mathbf{y}''$, $\mathbf{z} =_{X^J} \mathbf{z}'$ and $(y''_i, z'_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j'' \preceq_J i$. Since $\mathbf{y}' =_{X^J} \mathbf{y}''$, there exists $j''' \in \underline{J}$ such that $(y'_i, y''_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j''' \preceq_J i$. Therefore, since J is directed, there exists $j \in \underline{J}$ such that $j' \preceq_J j$, $j'' \preceq_J j$ and $j''' \preceq_J j$, and so for each $i \in \underline{J}$, if $j \preceq_J i$, then $(x'_i, z'_i) \Vdash_X a$, by Lemma 3.3 (2). Thus $(\mathbf{x}, \mathbf{z}) \Vdash_{X^J} a$. $\square$

Lemma 3.20. *Let $X = (\underline{X}, =_X)$ be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let $J = (\underline{J}, \preceq_J)$ be a directed preordered set. Then for all $a \in \underline{I}_X$ and $\mathbf{x} = (x_i)_{i \in \underline{J}}$, $\mathbf{y} = (y_i)_{i \in \underline{J}} \in \underline{X}^J$,*

1. *if $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^2(a)$, then there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$;*
2. *if there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$, then $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$.*

Proof. (1): Consider $a \in \underline{I}_X$ and $\mathbf{x} = (x_i)_{i \in \underline{J}}$, $\mathbf{y} = (y_i)_{i \in \underline{J}} \in \underline{X}^J$, and suppose that $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^2(a)$. Then there exist $\mathbf{x}' = (x'_i)_{i \in \underline{J}}$, $\mathbf{y}' = (y'_i)_{i \in \underline{J}} \in \underline{X}^J$ and $j' \in \underline{J}$ such that $\mathbf{x} =_{X^J} \mathbf{x}'$, $\mathbf{y} =_{X^J} \mathbf{y}'$ and $(x'_i, y'_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j' \preceq_J i$. Since $\mathbf{x} =_{X^J} \mathbf{x}'$ and $\mathbf{y} =_{X^J} \mathbf{y}'$, there exist $j'', j''' \in \underline{J}$ such that $(x_i, x'_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j'' \preceq_J i$, and $(y_i, y'_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j''' \preceq_J i$. Therefore, since J is directed, there exists $j \in \underline{J}$ such that $j' \preceq_J j$, $j'' \preceq_J j$ and $j''' \preceq_J j$, and so

$$(x'_i, y'_i) \Vdash_X \rho_X^2(a), \quad (x'_i, x_i) \Vdash_X \rho_X^2(a), \quad (y'_i, y_i) \Vdash_X \rho_X^2(a)$$

for all $i \in \underline{J}$ with $j \preceq_J i$. Thus $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$, by Lemma 3.3 (2).

(2): Consider $a \in \underline{I}_X$ and $\mathbf{x} = (x_i)_{i \in \underline{J}}$, $\mathbf{y} = (y_i)_{i \in \underline{J}} \in \underline{X}^J$, and suppose that there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$. Then, since $\mathbf{x} =_{X^J} \mathbf{x}$ and $\mathbf{y} =_{X^J} \mathbf{y}$, we have $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$. $\square$

Definition 3.21. Let X and Y be setoids, and let J and J' be directed preordered sets. Then a function $\eta_X^J : \underline{X} \rightarrow \underline{X}^J$ is defined by

$$\eta_X^J : x \mapsto (x)_{j \in \underline{J}}$$

for all $x \in \underline{X}$; for each function $f : \underline{X} \rightarrow \underline{Y}$, a function $f^J : \underline{X}^J \rightarrow \underline{Y}^J$ is defined by

$$f^J : \mathbf{x} \mapsto f \circ \mathbf{x}$$

for all $\mathbf{x} \in \underline{X}^J$; for each $\sigma \in \text{hom}(J', J)$, a function $\sigma_X : \underline{X}^J \rightarrow \underline{X}^{J'}$ is defined by

$$\sigma_X : \mathbf{x} \mapsto \mathbf{x} \circ \sigma$$

for all $\mathbf{x} \in \underline{X}^J$; in which case

$$f^J \circ \eta_X^J = \eta_Y^J \circ f \quad \text{and} \quad \sigma_X \circ \eta_X^J = \eta_X^{J'}.$$

Lemma 3.22. *Let X be a uniform space, and let J be a directed preordered set. Then $\eta_X^J : \underline{X} \rightarrow \underline{X}^J$ is a uniformly continuous setoid injection such that*

$$\eta_X^J \circ \mathbf{x} \rightarrow \mathbf{x}$$

in X^J for all Cauchy net $\mathbf{x} \in \underline{X}^J$; hence X is a uniform subspace of X^J .

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on X . For all $a \in \underline{I}_X$ and $x, y \in \underline{X}$, if $(x, y) \Vdash_X a$, then, since $(x, y) \Vdash_X a$ for all $i \in \underline{J}$ with $j_0 \preceq_J i$ where j_0 is an inhabitant of $\underline{J}$, we have $(\eta_X^J(x), \eta_X^J(y)) \Vdash_{X^J} a$, by Lemma 3.20 (2). Therefore $\eta_X^J : \underline{X} \rightarrow \underline{X}^J$ is uniformly continuous with a modulus $\text{id}_{\underline{I}_X} \in \text{hom}(I_X, I_X)$.

Consider $x, y \in \underline{X}$ with $\eta_X^J(x) =_{X^J} \eta_X^J(y)$. Then for all $a \in \underline{I}_X$, since there exists $j \in \underline{J}$ such that $(x, y) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$, we have $(x, y) \Vdash_X a$; hence $x =_X y$. Therefore $\eta_X^J : \underline{X} \rightarrow \underline{X}^J$ is a setoid injection; see Lemma 3.8.

Consider a Cauchy net $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ with a modulus $\alpha \in \text{hom}(I_X, J)$. Then for each $a \in \underline{I}_X$, since $(x_j, x_{j'}) \Vdash_X a$ for all $j, j' \in \underline{J}$ with $\alpha(a) \preceq_J j, j'$, we have $(\eta_X^J(x_j), \mathbf{x}) \Vdash_{X^J} a$ for all $j \in \underline{J}$ with $\alpha(a) \preceq_J j$, by Lemma 3.20 (2). Therefore $\eta_X^J \circ \mathbf{x}$ converges to $\mathbf{x}$ in X^J with a modulus α . $\square$

Lemma 3.23. *Let X and Y be uniform spaces, and let J be a directed preordered set. Then for each uniformly continuous function $f : \underline{X} \rightarrow \underline{Y}$, $f^J : \underline{X}^J \rightarrow \underline{Y}^J$ is uniformly continuous.*

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on X and Y , respectively, let $J = (\underline{J}, \preceq_J)$, and suppose that $f : X \rightarrow Y$ is uniformly continuous with a modulus $\gamma \in \text{hom}(I_Y, I_X)$. Then for all $b \in \underline{I}_Y$ and $\mathbf{x} = (x_j)_{j \in \underline{J}}, \mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{X}^J$, if

$$(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^2(\gamma(b)),$$

then, since there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X \gamma(b)$ for all $i \in \underline{J}$ with $j \preceq_J i$, by Lemma 3.20 (1), we have $(f(x_i), f(y_i)) \Vdash_Y b$ for all $i \in \underline{J}$ with $j \preceq_J i$; hence $(f \circ \mathbf{x}, f \circ \mathbf{y}) \Vdash_{Y^J} b$, or

$$(f^J(\mathbf{x}), f^J(\mathbf{y})) \Vdash_{Y^J} b,$$

by Lemma 3.20 (2). Therefore $f^J : \underline{X}^J \rightarrow \underline{Y}^J$ is uniformly continuous with a modulus $\rho_X^2 \circ \gamma \in \text{hom}(I_Y, I_X)$. $\square$

Lemma 3.24. *Let X be a uniform space, and let $J = (\underline{J}, \preceq_J)$ and $J' = (\underline{J}', \preceq_{J'})$ be directed preordered sets. Then for each $\sigma \in \text{hom}(J', J)$, $\sigma_X : \underline{X}^J \rightarrow \underline{X}^{J'}$ is uniformly continuous whenever for each $j \in \underline{J}$ there exists $j' \in \underline{J}'$ such that $j \preceq_J \sigma(j')$.*

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on X , let $\sigma \in \text{hom}(J', J)$ be such that for each $j \in \underline{J}$ there exists $j' \in \underline{J}'$ with $j \preccurlyeq_J \sigma(j')$, and consider $a \in \underline{I}_X$ and $\mathbf{x} = (x_j)_{j \in \underline{J}}, \mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{X}^J$ with

$$(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^2(a).$$

Then there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preccurlyeq_J i$, by Lemma 3.20 (1); hence there exists $j' \in \underline{J}'$ such that $j \preccurlyeq_J \sigma(j')$. Therefore for each $i' \in \underline{J}'$, if $j' \preccurlyeq_{J'} i'$, then, since $j \preccurlyeq_J \sigma(j') \preccurlyeq_J \sigma(i')$, we have $(x_{\sigma(i')}, y_{\sigma(i')}) \Vdash_X a$; hence $(\mathbf{x} \circ \sigma, \mathbf{y} \circ \sigma) \Vdash_{X^{J'}} a$, or

$$(\sigma_X(\mathbf{x}), \sigma_X(\mathbf{y})) \Vdash_{X^{J'}} a,$$

by Lemma 3.20 (2). Thus $\sigma_X : \underline{X}^J \rightarrow \underline{X}^{J'}$ is uniformly continuous with a modulus $\rho_X^2 \in \text{hom}(I_X, I_X)$. $\square$

Recall that for all setoids $X = (\underline{X}, =_X)$, $Y = (\underline{Y}, =_Y)$ and all directed preordered sets J and J' ,

$$\underline{X}^{J \times J'} \cong (\underline{X}^{J'})^J$$

with the bijection $(\hat{-}) : \underline{X}^{J \times J'} \rightarrow (\underline{X}^{J'})^J$, and

$$\underline{X}^J \times \underline{Y}^J \cong (\underline{X} \times \underline{Y})^J$$

with the bijection $\langle -, - \rangle : \underline{X}^J \times \underline{Y}^J \rightarrow (\underline{X} \times \underline{Y})^J$;

$$(\hat{-}) \circ \eta_X^{J \times J'} = \eta_{X^{J'}}^J \circ \eta_X^{J'} \quad \text{and} \quad \langle -, - \rangle \circ (\eta_X^J \times \eta_Y^J) = \eta_{X \times Y}^J.$$

Proposition 3.25. *Let $X = (\underline{X}, =_X)$ be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let J and J' be directed preordered sets. Then $(\hat{-}) : \underline{X}^{J \times J'} \rightarrow (\underline{X}^{J'})^J$ is a uniformly continuous mapping such that for each $a \in \underline{I}_X$,*

$$(\hat{\mathbf{x}}, \hat{\mathbf{y}}) \Vdash_{(X^{J'})^J} \rho_X^8(a) \Rightarrow (\mathbf{x}, \mathbf{y}) \Vdash_{X^{J \times J}} a$$

for all pair of Cauchy nets $\mathbf{x}, \mathbf{y} \in \underline{X}^{J \times J'}$.

Proof. Let $J = (\underline{J}, \preccurlyeq_J)$ and $J' = (\underline{J}', \preccurlyeq_{J'})$, and consider $a \in \underline{I}_X$ and $\mathbf{x} = (x_{j,j'})_{(j,j') \in \underline{J} \times \underline{J}'}, \mathbf{y} = (y_{j,j'})_{(j,j') \in \underline{J} \times \underline{J}'} \in \underline{X}^{J \times J'}$ with

$$(\mathbf{x}, \mathbf{y}) \Vdash_{X^{J \times J'}} \rho_X^2(a).$$

Then there exists $(j, j') \in \underline{J} \times \underline{J}'$ such that $(x_{i,i'}, y_{i,i'}) \Vdash_X a$ for all $(i, i') \in \underline{J} \times \underline{J}'$ with $(j, j') \preccurlyeq_{J \times J'} (i, i')$, by Lemma 3.20 (1). Consider $i \in \underline{J}$ with $j \preccurlyeq_J i$. Then for all $i' \in \underline{J}'$ with $j' \preccurlyeq_{J'} i'$, since $(j, j') \preccurlyeq_{J \times J'} (i, i')$, we have $(x_{i,i'}, y_{i,i'}) \Vdash_X a$; hence $(\hat{\mathbf{x}}(i), \hat{\mathbf{y}}(i)) \Vdash_{X^{J'}} a$, by Lemma 3.20 (2). Therefore

$$(\hat{\mathbf{x}}, \hat{\mathbf{y}}) \Vdash_{(X^{J'})^J} a,$$

by Lemma 3.20 (2). Thus $(\hat{-}) : \underline{X}^{J \times J'} \rightarrow (\underline{X}^{J'})^J$ is a uniformly continuous mapping with a modulus $\rho_X^2 \in \text{hom}(I_X, I_X)$; see Lemma 3.8.

Consider $a \in \underline{I}_X$ and Cauchy nets $\mathbf{x} = (x_{j,j'})_{(j,j') \in \underline{J} \times \underline{J}'}$, $\mathbf{y} = (y_{j,j'})_{(j,j') \in \underline{J} \times \underline{J}'} \in \underline{X}^{J \times J'}$ with moduli $\alpha \in \text{hom}(I_X, J \times J')$ and $\alpha' \in \text{hom}(I_X, J \times J')$, respectively, with

$$(\hat{\mathbf{x}}, \hat{\mathbf{y}}) \Vdash_{X^{J'J}} \rho_X^8(a),$$

and note that $\rho_{X^{J'}} = \rho_X^2$; see Proposition 3.19. Then, since $(\hat{\mathbf{x}}, \hat{\mathbf{y}}) \Vdash_{X^{J'J}} \rho_{X^{J'}}^2(\rho_X^4(a))$, there exists $j \in \underline{J}$ such that $((x_{i,j'})_{j' \in \underline{J}'}, (y_{i,j'})_{j' \in \underline{J}'}) \Vdash_{X^{J'}} \rho_X^4(a)$ for all $i \in \underline{J}$ with $j \preceq_J i$. Choose $k \in \underline{J}$ such that $j \preceq_J k$, $\pi_0(\alpha(\rho_X^2(a))) \preceq_J k$ and $\pi_0(\alpha'(\rho_X^2(a))) \preceq_J k$. Then, since $((x_{k,j'})_{j' \in \underline{J}'}, (y_{k,j'})_{j' \in \underline{J}'}) \Vdash_{X^{J'}} \rho_X^4(a)$, there exists $j' \in \underline{J}'$ such that $(x_{k,i'}, y_{k,i'}) \Vdash_X \rho_X^2(a)$ for all $i' \in \underline{J}$ with $j' \preceq_{J'} i'$. Choose $k' \in \underline{J}'$ such that $j' \preceq_{J'} k'$, $\pi_1(\alpha(\rho_X^2(a))) \preceq_{J'} k'$ and $\pi_1(\alpha'(\rho_X^2(a))) \preceq_{J'} k'$. Then for all $(i, i') \in \underline{J} \times \underline{J}'$ with $(k, k') \preceq_{J \times J'} (i, i')$, since $(x_{k,k'}, y_{k,k'}) \Vdash_X \rho_X^2(a)$, $\alpha(\rho_X^2(a)) \preceq_{J \times J'} (k, k')$ and $\alpha'(\rho_X^2(a)) \preceq_{J \times J'} (k, k')$, we have $(x_{i,i'}, y_{i,i'}) \Vdash_X \rho_X^2(a)$ and $(y_{i,i'}, y_{k,k'}) \Vdash_X \rho_X^2(a)$; hence $(x_{i,i'}, y_{i,i'}) \Vdash_X a$, by Lemma 3.3 (2). Therefore

$$(\mathbf{x}, \mathbf{y}) \Vdash_{X^{J \times J'}} a,$$

by Lemma 3.20 (2). $\square$

Proposition 3.26. *Let X and Y be uniform spaces, and let J be a directed preordered set. Then $\langle -, - \rangle : \underline{X}^J \times \underline{Y}^J \rightarrow (\underline{X} \times \underline{Y})^J$ is a uniform isomorphism; hence*

$$X^J \times Y^J \simeq (X \times Y)^J.$$

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on X and Y , respectively, let $J = (\underline{J}, \preceq_J)$, and consider $(a, b) \in \underline{I}_X \times \underline{I}_Y$ and $(\mathbf{x}, \mathbf{y}), (\mathbf{x}', \mathbf{y}') \in \underline{X}^J \times \underline{Y}^J$ with

$$((\mathbf{x}, \mathbf{y}), (\mathbf{x}', \mathbf{y}')) \Vdash_{X^J \times Y^J} (\rho_X^2 \times \rho_Y^2)((a, b)),$$

where $\mathbf{x} = (x_j)_{j \in \underline{J}}$, $\mathbf{x}' = (x'_j)_{j \in \underline{J}} \in \underline{X}^J$ and $\mathbf{y} = (y_j)_{j \in \underline{J}}$, $\mathbf{y}' = (y'_j)_{j \in \underline{J}} \in \underline{Y}^J$. Then, since $(\mathbf{x}, \mathbf{x}') \Vdash_{X^J} \rho_X^2(a)$ and $(\mathbf{y}, \mathbf{y}') \Vdash_{Y^J} \rho_Y^2(b)$, there exist $j, j' \in \underline{J}$ such that $(x_i, x'_i) \Vdash_X a$ for all $i \in \underline{J}$ with $j \preceq_J i$ and $(y_{i'}, y'_{i'}) \Vdash_Y b$ for all $i' \in \underline{J}$ with $j' \preceq_{J'} i'$, by Lemma 3.20 (1). Therefore for each $i \in \underline{J}$, if $\text{ub}_J(j, j') \preceq_J i$, then, since $(x_i, x'_i) \Vdash_X a$ and $(y_i, y'_i) \Vdash_Y b$, we have $((x_i, y_i), (x'_i, y'_i)) \Vdash_{X \times Y} (a, b)$; hence

$$(\langle \mathbf{x}, \mathbf{y} \rangle, \langle \mathbf{x}', \mathbf{y}' \rangle) \Vdash_{(X \times Y)^J} (a, b).$$

Thus $\langle -, - \rangle : \underline{X}^J \times \underline{Y}^J \rightarrow (\underline{X} \times \underline{Y})^J$ is a uniformly continuous mapping with a modulus $\rho_X^2 \times \rho_Y^2 \in \text{hom}(I_X \times I_Y, I_X \times I_Y)$; see Lemma 3.8.

Let $\pi_0 : X \times Y \rightarrow X$ and $\pi_1 : X \times Y \rightarrow Y$ be the projections. Then, since π_0 and π_1 are uniformly continuous, by Theorem 3.15, $\pi_0^J : (X \times Y)^J \rightarrow X^J$ and $\pi_1^J : (X \times Y)^J \rightarrow Y^J$ are uniformly continuous, by Lemma 3.23; hence $\langle \pi_0^J, \pi_1^J \rangle : (X \times Y)^J \rightarrow X^J \times Y^J$ is uniformly continuous, by Theorem 3.15. Furthermore, since

$$\begin{aligned} \langle \pi_0^J, \pi_1^J \rangle(\langle \mathbf{x}, \mathbf{y} \rangle) &= (\pi_0^J(\langle \mathbf{x}, \mathbf{y} \rangle), \pi_1^J(\langle \mathbf{x}, \mathbf{y} \rangle)) \\ &= (\pi_0 \circ \langle \mathbf{x}, \mathbf{y} \rangle, \pi_1 \circ \langle \mathbf{x}, \mathbf{y} \rangle) = (\mathbf{x}, \mathbf{y}) \end{aligned}$$

for all $\mathbf{x} \in \underline{X}^J$ and $\mathbf{y} \in \underline{Y}^J$, $\langle \pi_0^J, \pi_1^J \rangle : (X \times Y)^J \rightarrow X^J \times Y^J$ is an inverse of $\langle -, - \rangle : X^J \times Y^J \rightarrow (X \times Y)^J$. $\square$

Definition 3.27. For each uniform space $X = (\underline{X}, =_X)$ with a uniform structure $(I_X, \rho_X, \Vdash_X)$ and each directed preordered set $J = (\underline{J}, \preceq_J)$, let $\tilde{X}^J$ be a subset of $\underline{X}^J \times \text{hom}(I_X, J)$ given by

$$\tilde{X}^J = \{(\mathbf{x}, \alpha) \in \underline{X}^J \times \text{hom}(I_X, J) \mid \mathbf{x} \text{ is a Cauchy net with a modulus } \alpha\},$$

and let $\tilde{\iota}_X^J : \tilde{X}^J \rightarrow \underline{X}^J$ be a function given by

$$\tilde{\iota}_X^J : (\mathbf{x}, \alpha) \mapsto \mathbf{x}$$

for all $(\mathbf{x}, \alpha) \in \tilde{X}^J$. Then a uniform space $\tilde{X}^J$ is a uniform subspace induced by a subsetoid $\tilde{X}^J = (\tilde{X}^J, \tilde{\iota}_X^J)$ of X^J ; see Proposition 3.12. Note that for all $(\mathbf{x}, \alpha), (\mathbf{y}, \alpha') \in \tilde{X}^J$ and $a \in \underline{I}_X$,

$$(\mathbf{x}, \alpha) =_{\tilde{X}^J} (\mathbf{y}, \alpha') \Leftrightarrow \mathbf{x} =_{X^J} \mathbf{y}, \quad ((\mathbf{x}, \alpha), (\mathbf{y}, \alpha')) \Vdash_{\tilde{X}^J} a \Leftrightarrow (\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a.$$

Lemma 3.28. Let X be a uniform space, and let J be a directed preordered set. Then there exists a uniformly continuous setoid injection $\tilde{\eta}_X^J : X \rightarrow \tilde{X}^J$ which makes the following diagram commute, that is, $\tilde{\iota}_X^J \circ \tilde{\eta}_X^J \sim \eta_X^J$; hence X is a subspace of $\tilde{X}^J$.

$$\begin{array}{ccc} X & \xrightarrow{\tilde{\eta}_X^J} & \tilde{X}^J \\ & \searrow \eta_X^J & \downarrow \tilde{\iota}_X^J \\ & & X^J \end{array}$$

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on $X = (\underline{X}, =_X)$. Then for each $x \in \underline{X}$, $\eta_X^J(x)$ is a Cauchy net with a modulus $\bar{j}_0 \in \text{hom}(I_X, J)$, where j_0 is an inhabitant of $\underline{J}$. Define a function $\tilde{\eta}_X^J : \underline{X} \rightarrow \tilde{X}^J$ by

$$\tilde{\eta}_X^J : x \mapsto (\eta_X^J(x), \bar{j}_0)$$

for all $x \in \underline{X}$. Then, since $\tilde{\iota}_X^J \circ \tilde{\eta}_X^J = \eta_X^J$, we have $\tilde{\iota}_X^J \circ \tilde{\eta}_X^J \sim \eta_X^J$, and, since $\eta_X^J : X \rightarrow X^J$ is uniformly continuous, by Lemma 3.22, $\tilde{\eta}_X^J : X \rightarrow \tilde{X}^J$ is a uniformly continuous mapping, by Lemma 3.13 (1) and Lemma 3.8. Since $\tilde{\iota}_X^J \circ \tilde{\eta}_X^J$ is a setoid injection, so is $\tilde{\eta}_X^J$; see Remark 2.9. $\square$

Lemma 3.29. Let X and Y be uniform spaces, and let J be a directed preordered set. Then for each pair of uniformly continuous mappings $f, g : \tilde{X}^J \rightarrow Y$, if $f \circ \tilde{\eta}_X^J \sim g \circ \tilde{\eta}_X^J$, then $f \sim g$; that is, $\tilde{\eta}_X^J$ is an epimorphism in the category of uniform spaces and uniformly continuous mappings.

Proof. Consider uniformly continuous mappings $f, g : \tilde{X}^J \rightarrow Y$ with $f \circ \tilde{\eta}_X^J \sim g \circ \tilde{\eta}_X^J$. Then for each $(\mathbf{x}, \alpha) \in \tilde{X}^J$, since $\eta_X^J \circ \mathbf{x} \rightarrow \mathbf{x}$ in $\underline{X}^J$, by Lemma 3.22, we have $\eta_X^J \circ \tilde{\iota}_X^J(\mathbf{x}, \alpha) \rightarrow \tilde{\iota}_X^J(\mathbf{x}, \alpha)$; hence $\tilde{\iota}_X^J \circ \tilde{\eta}_X^J \circ \tilde{\iota}_X^J(\mathbf{x}, \alpha) \rightarrow \tilde{\iota}_X^J(\mathbf{x}, \alpha)$, by Lemma 3.28. Therefore $\tilde{\eta}_X^J \circ \tilde{\iota}_X^J(\mathbf{x}, \alpha) \rightarrow (\mathbf{x}, \alpha)$ in $\tilde{X}^J$, by Lemma 3.13 (2), and so $f \circ \tilde{\eta}_X^J \circ \tilde{\iota}_X^J(\mathbf{x}, \alpha) \rightarrow f(\mathbf{x}, \alpha)$ and $g \circ \tilde{\eta}_X^J \circ \tilde{\iota}_X^J(\mathbf{x}, \alpha) \rightarrow g(\mathbf{x}, \alpha)$ in Y , by Lemma 3.10 (1). Thus $f(\mathbf{x}, \alpha) =_Y g(\mathbf{x}, \alpha)$, by Lemma 3.5 (2), and so, since $(\mathbf{x}, \alpha) \in \tilde{X}^J$ is arbitrary, we have $f \sim g$. $\square$

Lemma 3.30. Let $X = (\underline{X}, =_X)$ and $Y = (\underline{Y}, =_Y)$ be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$, respectively, and let J and J' be directed preordered sets. Then for each pair of functions $F : \underline{X}^J \rightarrow \underline{Y}^{J'}$ and $G : \underline{X}^J \rightarrow \text{hom}(I_Y, J')$ such that for all $(\mathbf{x}, \alpha) \in \underline{X}^J$, $F(\mathbf{x})$ is a Cauchy net with a modulus $G(\mathbf{x}, \alpha)$, there exists a function $\tilde{F} : \underline{X}^J \rightarrow \underline{Y}^{J'}$ such that $F \circ \tilde{I}_X^J \sim \tilde{I}_Y^{J'} \circ \tilde{F}$. Furthermore, if F is uniformly continuous, then $\tilde{F}$ is uniformly continuous.

Proof. Define a function $\tilde{F} : \underline{X}^J \rightarrow \underline{Y}^{J'}$ by

$$\tilde{F} : (\mathbf{x}, \alpha) \mapsto (F(\mathbf{x}), G(\mathbf{x}, \alpha))$$

for all $(\mathbf{x}, \alpha) \in \underline{X}^J$. Then, since $\tilde{I}_Y^{J'} \circ \tilde{F} = F \circ \tilde{I}_X^J$, we have $\tilde{I}_Y^{J'} \circ \tilde{F} \sim F \circ \tilde{I}_X^J$. If $F : \underline{X}^J \rightarrow \underline{Y}^{J'}$ is uniformly continuous, then, since $F \circ \tilde{I}_X^J : \underline{X}^J \rightarrow \underline{Y}^{J'}$ is uniformly continuous, by Proposition 3.12, $\tilde{I}_Y^{J'} \circ \tilde{F} : \underline{X}^J \rightarrow \underline{Y}^{J'}$ is uniformly continuous; hence $\tilde{F} : \underline{X}^J \rightarrow \underline{Y}^{J'}$ is uniformly continuous, by Lemma 3.13 (1). $\square$

Proposition 3.31. Let X and Y be uniform spaces, and let J be a directed preordered set. Then for each uniformly continuous function $f : X \rightarrow Y$, there exists a uniformly continuous mapping $\tilde{f}^J : \tilde{X}^J \rightarrow \tilde{Y}^J$ which makes the following diagram commute, that is, $f^J \circ \tilde{I}_X^J \sim \tilde{I}_Y^J \circ \tilde{f}^J$ and $\tilde{f}^J \circ \tilde{\eta}_X^J \sim \tilde{\eta}_Y^J \circ f$.

$$\begin{array}{ccccc} X & \xrightarrow{\tilde{\eta}_X^J} & \tilde{X}^J & \xrightarrow{\tilde{I}_X^J} & X^J \\ \downarrow f & & \downarrow \tilde{f}^J & & \downarrow f^J \\ Y & \xrightarrow{\tilde{\eta}_Y^J} & \tilde{Y}^J & \xrightarrow{\tilde{I}_Y^J} & Y^J \end{array}$$

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on X and Y , respectively, let $J = (\underline{J}, \preceq_J)$, and suppose that $f : X \rightarrow Y$ is uniformly continuous with a modulus $\gamma \in \text{hom}(I_Y, I_X)$. Then for each Cauchy net $\mathbf{x} \in \underline{X}^J$ with a modulus $\alpha \in \text{hom}(I_X, J)$, $f^J(\mathbf{x})$, or $f \circ \mathbf{x}$, is a Cauchy net in Y with a modulus $\alpha \circ \gamma \in \text{hom}(I_Y, J)$, by Lemma 3.10 (2). Apply Lemma 3.30 with $F : \mathbf{x} \mapsto f^J(\mathbf{x})$ and $G : (\mathbf{x}, \alpha) \mapsto \alpha \circ \gamma$. Then there exists a uniformly continuous mapping $\tilde{f}^J : \tilde{X}^J \rightarrow \tilde{Y}^J$ such that $\tilde{I}_Y^J \circ \tilde{f}^J \sim f^J \circ \tilde{I}_X^J$. Since $f^J \circ \tilde{\eta}_X^J = \tilde{\eta}_Y^J \circ f$, we have

$$\tilde{I}_Y^J \circ \tilde{f}^J \circ \tilde{\eta}_X^J \sim f^J \circ \tilde{I}_X^J \circ \tilde{\eta}_X^J \sim f^J \circ \eta_X^J \sim \eta_Y^J \circ f \sim \tilde{I}_Y^J \circ \tilde{\eta}_Y^J \circ f;$$

hence $\tilde{f}^J \circ \tilde{\eta}_X^J \sim \tilde{\eta}_Y^J \circ f$, as $\tilde{I}_Y^J$ is a monomorphism. $\square$

Proposition 3.32. Let X be a uniform space, and let $J = (\underline{J}, \preceq_J)$ and $J' = (\underline{J}', \preceq_{J'})$ be directed preordered sets. Then for each pair of $\sigma \in \text{hom}(J', J)$ and $\tau \in \text{hom}(J, J')$ such that $j \preceq_J \sigma(\tau(j))$ for all $j \in \underline{J}$, there exists a uniformly continuous mapping $\tilde{\sigma}_X : \tilde{X}^J \rightarrow \tilde{X}^{J'}$ which makes the following diagram commute, that is, $\sigma_X \circ \tilde{I}_X^J \sim \tilde{I}_X^{J'} \circ \tilde{\sigma}_X$ and $\tilde{\sigma}_X \circ \tilde{\eta}_X^J \sim \tilde{\eta}_X^{J'}$.

$$\begin{array}{ccccc}
X & \xrightarrow{\tilde{\eta}_X^J} & \tilde{X}^J & \xrightarrow{\tilde{\iota}_X^J} & X^J \\
& \searrow \tilde{\eta}_X^{J'} & \downarrow \tilde{\sigma}_X & & \downarrow \sigma_X \\
& & \tilde{X}^{J'} & \xrightarrow{\tilde{\iota}_X^{J'}} & X^{J'}
\end{array}$$

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on $X = (\underline{X}, =_X)$, and consider $\sigma \in \text{hom}(J', J)$ and $\tau \in \text{hom}(J, J')$ such that $j \preceq_J \sigma(\tau(j))$ for all $j \in \underline{J}$. Then for each Cauchy net $\mathbf{x} \in \underline{X}^J$ with a modulus $\alpha \in \text{hom}(I_X, J)$, $\sigma_X(\mathbf{x})$, or $\mathbf{x} \circ \sigma$, is a Cauchy net on J' with a modulus $\tau \circ \alpha \in \text{hom}(I_X, J')$: in fact, for all $a \in \underline{I}_X$ and $i', j' \in \underline{J}'$, if $\tau(\alpha(a)) \preceq_{J'} i', j'$, then, since $\alpha(a) \preceq_J \sigma(\tau(\alpha(a))) \preceq_J \sigma(i'), \sigma(j')$, we have $(\mathbf{x}(\sigma(i')), \mathbf{x}(\sigma(j')))) \Vdash_X a$, or $((\mathbf{x} \circ \sigma)(i'), (\mathbf{x} \circ \sigma)(j')) \Vdash_X a$. Apply Lemma 3.30 with $F : \mathbf{x} \mapsto \sigma^J(\mathbf{x})$ and $G : (\mathbf{x}, \alpha) \mapsto \tau \circ \alpha$. Then there exists a uniformly continuous mapping $\tilde{\sigma}_X : \tilde{X}^J \rightarrow \tilde{X}^{J'}$ such that $\sigma_X \circ \tilde{\iota}_X^J \sim \tilde{\iota}_X^{J'} \circ \tilde{\sigma}_X$. Since $\sigma_X \circ \eta_X^J = \eta_X^{J'}$, we have

$$\tilde{\iota}_X^{J'} \circ \tilde{\sigma}_X \circ \tilde{\eta}_X^J \sim \sigma_X \circ \tilde{\iota}_X^J \circ \tilde{\eta}_X^J \sim \sigma_X \circ \eta_X^J \sim \eta_X^{J'} \sim \tilde{\iota}_X^{J'} \circ \tilde{\eta}_X^{J'};$$

hence $\tilde{\sigma}_X \circ \tilde{\eta}_X^J \sim \tilde{\eta}_X^{J'}$, as $\tilde{\iota}_X^{J'}$ is a monomorphism. $\square$

Theorem 3.33. *Let X and Y be uniform spaces, and let J be a directed pre-ordered set. Then there exists a uniform isomorphism $\langle \widetilde{-}, - \rangle : \widetilde{\underline{X}^J} \times \underline{Y}^J \rightarrow (\widetilde{X \times Y})^J$ which makes the following diagram commute, that is, $\langle \widetilde{-}, - \rangle \circ (\tilde{\eta}_X^J \times \tilde{\eta}_Y^J) \sim \tilde{\eta}_{X \times Y}^J$ and $\langle \widetilde{-}, - \rangle \circ (\tilde{\iota}_X^J \times \tilde{\iota}_Y^J) \sim \tilde{\iota}_{X \times Y}^J \circ \langle \widetilde{-}, - \rangle$; hence*

$$\begin{array}{ccccc}
X \times Y & \xrightarrow{\tilde{\eta}_X^J \times \tilde{\eta}_Y^J} & \tilde{X}^J \times \tilde{Y}^J & \xrightarrow{\tilde{\iota}_X^J \times \tilde{\iota}_Y^J} & X^J \times Y^J \\
& \searrow \tilde{\eta}_{X \times Y}^J & \downarrow \langle \widetilde{-}, - \rangle & & \downarrow \langle -, - \rangle \\
& & \widetilde{X \times Y}^J & \xrightarrow{\tilde{\iota}_{X \times Y}^J} & (X \times Y)^J
\end{array}$$

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on X and Y , respectively, and let $J = (\underline{J}, \preceq_J)$ with an upper bound function $\text{ub}_J \in \text{hom}(J \times J, J)$. Then for each pair of Cauchy nets $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ and $\mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{Y}^J$ with moduli $\alpha \in \text{hom}(I_X, J)$ and $\alpha' \in \text{hom}(I_Y, J)$, respectively, $\langle \mathbf{x}, \mathbf{y} \rangle = ((x_j, y_j))_{j \in \underline{J}} \in \underline{X \times Y}^J$ is a Cauchy net with a modulus $\text{ub}_J \circ (\alpha \times \alpha') \in \text{hom}(I_X \times I_Y, J)$: in fact, for all $(a, b) \in \underline{I}_X \times \underline{I}_Y$ and $i, j \in \underline{J}$, if $\text{ub}_J(\alpha(a), \alpha'(b)) \preceq_J i, j$, then, since $\alpha(a) \preceq_J i, j$ and $\alpha'(b) \preceq_J i, j$, we have $(x_i, x_j) \Vdash_X a$ and $(y_i, y_j) \Vdash_Y b$; hence $((x_i, y_i), (x_j, y_j)) \Vdash_{X \times Y} (a, b)$. Define a function $\langle \widetilde{-}, - \rangle : \widetilde{\underline{X}^J} \times \underline{Y}^J \rightarrow (\widetilde{X \times Y})^J$ by

$$\langle \widetilde{-}, - \rangle : ((\mathbf{x}, \alpha), (\mathbf{y}, \alpha')) \mapsto (\langle \mathbf{x}, \mathbf{y} \rangle, \text{ub}_J \circ (\alpha \times \alpha'))$$

for all $(\mathbf{x}, \alpha) \in \tilde{X}^J$ and $(\mathbf{y}, \alpha') \in \tilde{Y}^J$. Then, since $\langle -, - \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J) = \tilde{t}_{X \times Y}^J \circ \widetilde{\langle -, - \rangle}$, we have $\langle -, - \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J) \sim \tilde{t}_{X \times Y}^J \circ \widetilde{\langle -, - \rangle}$, and, since $\langle -, - \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J)$ is uniformly continuous, by Proposition 3.12 and Proposition 3.26, $\tilde{t}_{X \times Y}^J \circ \widetilde{\langle -, - \rangle} : \tilde{X}^J \times \tilde{Y}^J \rightarrow (X \times Y)^J$ is uniformly continuous; hence $\widetilde{\langle -, - \rangle} : \tilde{X}^J \times \tilde{Y}^J \rightarrow (\widetilde{X \times Y})^J$ is a uniformly continuous mapping, by Lemma 3.13 (1) and Lemma 3.8. Since $\langle -, - \rangle \circ (\eta_X^J \times \eta_Y^J) = \eta_{X \times Y}^J$, we have

$$\begin{aligned} \tilde{t}_{X \times Y}^J \circ \widetilde{\langle -, - \rangle} \circ (\tilde{\eta}_X^J \times \tilde{\eta}_Y^J) &\sim \langle -, - \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J) \circ (\tilde{\eta}_X^J \times \tilde{\eta}_Y^J) \\ &\sim \langle -, - \rangle \circ (\eta_X^J \times \eta_Y^J) \sim \eta_{X \times Y}^J \sim \tilde{t}_{X \times Y}^J \circ \tilde{\eta}_{X \times Y}^J; \end{aligned}$$

hence $\widetilde{\langle -, - \rangle} \circ (\tilde{\eta}_X^J \times \tilde{\eta}_Y^J) \sim \tilde{\eta}_{X \times Y}^J$, as $\tilde{t}_{X \times Y}^J$ is a monomorphism.

For each Cauchy net $\langle \mathbf{x}, \mathbf{y} \rangle = ((x_j, y_j))_{j \in J} \in \underline{X \times Y}^J$ with a modulus $\alpha \in \text{hom}(I_X \times I_Y, J)$, $\mathbf{x} = (x_j)_{j \in J} \in \underline{X}^J$ and $\mathbf{y} = (y_j)_{j \in J} \in \underline{Y}^J$ are Cauchy nets with moduli $\alpha \circ (\text{id}_{I_X} \times \bar{b}_0) \in \text{hom}(I_X, J)$ and $\alpha \circ (\bar{a}_0 \times \text{id}_{I_Y}) \in \text{hom}(I_Y, J)$ where a_0 and b_0 are inhabitants of $\underline{I_X}$ and $\underline{I_Y}$, respectively: in fact, for all $a \in \underline{I_X}$ and $i, j \in J$, if $\alpha(a, b_0) \preceq_J i, j$, then, since $((x_i, y_i), (x_j, y_j)) \Vdash_{X \times Y} (a, b_0)$, we have $(x_i, x_j) \Vdash_X a$; similarly, for all $b \in \underline{I_Y}$ and $i, j \in J$, if $\alpha(a_0, b) \preceq_J i, j$, then $(x_i, x_j) \Vdash_X b$. Let $\pi_0 : X \times Y \rightarrow X$ and $\pi_1 : X \times Y \rightarrow Y$ be the projections, and define a function $\langle \pi_0^J, \pi_1^J \rangle : (\widetilde{X \times Y})^J \rightarrow \tilde{X}^J \times \tilde{Y}^J$ by

$$\langle \pi_0^J, \pi_1^J \rangle : (\langle \mathbf{x}, \mathbf{y} \rangle, \alpha) \mapsto ((\mathbf{x}, \alpha \circ (\text{id}_{I_X} \times \bar{b}_0)), (\mathbf{y}, \alpha \circ (\bar{a}_0 \times \text{id}_{I_Y})))$$

for all $(\langle \mathbf{x}, \mathbf{y} \rangle, \alpha) \in \widetilde{X \times Y}^J$; see the proof of Proposition 3.26. Then, since $\tilde{t}_{X \times Y}^J \circ \langle \pi_0^J, \pi_1^J \rangle = \langle \pi_0^J, \pi_1^J \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J)$, we have $\tilde{t}_{X \times Y}^J \circ \langle \pi_0^J, \pi_1^J \rangle \sim \langle \pi_0^J, \pi_1^J \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J)$, and, since $\langle \pi_0^J, \pi_1^J \rangle \circ (\tilde{t}_X^J \times \tilde{t}_Y^J)$ is uniformly continuous, by Proposition 3.12 and Proposition 3.26, $\tilde{t}_{X \times Y}^J \circ \langle \pi_0^J, \pi_1^J \rangle : (X \times Y)^J \rightarrow \tilde{X}^J \times \tilde{Y}^J$ is uniformly continuous; hence $\langle \pi_0^J, \pi_1^J \rangle : (\widetilde{X \times Y})^J \rightarrow \tilde{X}^J \times \tilde{Y}^J$ is a uniformly continuous mapping, by Lemma 3.13 (1) and Lemma 3.8.

♣

$\langle \pi_0^J, \pi_1^J \rangle : (\widetilde{X \times Y})^J \rightarrow \tilde{X}^J \times \tilde{Y}^J$ is an inverse of $\widetilde{\langle -, - \rangle} : \tilde{X}^J \times \tilde{Y}^J \rightarrow (\widetilde{X \times Y})^J$. $\square$

Definition 3.34. Let $X = (\underline{X}, =_X)$ be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$. Then a *regular net* in X is a Cauchy net on the directed preordered set I_X with a modulus $\text{id}_{I_X} \in \text{hom}(I_X, I_X)$.

Let $\tilde{X}$ be a subset of $\underline{X}^{I_X}$ given by

$$\tilde{X} = \{\mathbf{x} \in \underline{X}^{I_X} \mid \mathbf{x} \text{ is a regular net}\},$$

and let $\tilde{t}_X : \tilde{X} \rightarrow \tilde{X}^{I_X}$ be a function given by

$$\tilde{t}_X : \mathbf{x} \mapsto (\mathbf{x}, \text{id}_{I_X})$$

for all $\mathbf{x} \in \tilde{X}$. Then a uniform space $\tilde{X}$, called a *completion* of X , is a uniform subspace induced by a subsetoid $\tilde{X} = (\tilde{X}, \tilde{t}_X)$ of $\tilde{X}^{I_X}$; see Proposition 3.12. Note that for all $\mathbf{x}, \mathbf{y} \in \tilde{X}$ and $a \in \underline{I_X}$,

$$\mathbf{x} =_{\tilde{X}} \mathbf{y} \Leftrightarrow \mathbf{x} =_{X^{I_X}} \mathbf{y}, \quad (\mathbf{x}, \mathbf{y}) \Vdash_{\tilde{X}} a \Leftrightarrow (\mathbf{x}, \mathbf{y}) \Vdash_{X^{I_X}} a.$$

Since $\eta_X^{I_X}(x) \in \tilde{X}$ for all $x \in \underline{X}$, we denote $\eta_X^{I_X} : X \rightarrow X^{I_X}$ by $\eta_X : X \rightarrow \tilde{X}$; note that, since $\tilde{\iota}_X^{I_X} \circ \tilde{\iota}_X \circ \eta_X^{I_X} \sim \eta_X^{I_X}$, we have $\tilde{\iota}_X^{I_X} \circ \tilde{\iota}_X \circ \eta_X \sim \tilde{\iota}_X^{I_X} \circ \tilde{\eta}_X^{I_X}$, by Lemma 3.22; hence $\tilde{\iota}_X \circ \eta_X \sim \tilde{\eta}_X^{I_X}$ as $\tilde{\iota}_X^{I_X}$ is a monomorphism.

$$\begin{array}{ccc} X & \xrightarrow{\eta_X} & \tilde{X} \\ & \searrow \tilde{\eta}_X^{I_X} & \downarrow \tilde{\iota}_X \\ & & \tilde{X}^{I_X} \end{array}$$

Lemma 3.35. *Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let J be a directed preordered set. Then*

1. *if $\mathbf{x} \in \underline{X}^J$ is a Cauchy net with a modulus $\alpha \in \text{hom}(I_X, J)$, then $\mathbf{x} \circ \alpha \in \underline{X}^{I_X}$ is a regular net;*
2. *if $\mathbf{x}, \mathbf{y} \in \underline{X}^J$ are Cauchy nets with moduli $\alpha, \alpha' \in \text{hom}(I_X, J)$, respectively, then for each $a \in \underline{I}_X$,*

$$(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^4(a) \Rightarrow (\mathbf{x} \circ \alpha, \mathbf{y} \circ \alpha') \Vdash_{X^{I_X}} a;$$

3. *if $\mathbf{x}, \mathbf{y} \in \underline{X}^J$ are Cauchy nets with moduli $\alpha, \alpha' \in \text{hom}(I_X, J)$, respectively, then for each $a \in \underline{I}_X$,*

$$(\mathbf{x} \circ \alpha, \mathbf{y} \circ \alpha') \Vdash_{X^{I_X}} \rho_X^4(a) \Rightarrow (\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a;$$

4. *if $\mathbf{x}, \mathbf{y} \in \underline{X}^J$ are Cauchy nets with moduli $\alpha, \alpha' \in \text{hom}(I_X, J)$, respectively, then*

$$\mathbf{x} =_{X^J} \mathbf{y} \Leftrightarrow \mathbf{x} \circ \alpha =_{X^{I_X}} \mathbf{y} \circ \alpha';$$

5. *if $\mathbf{x} \in \underline{X}^{I_X}$ is a Cauchy net with a modulus $\alpha \in \text{hom}(I_X, I_X)$, then*

$$\mathbf{x} \circ \alpha =_{X^{I_X}} \mathbf{x}.$$

Proof. Let $I_X = (\underline{I}_X, \preccurlyeq_{I_X})$ with an upper bound function $\text{ub}_{I_X} \in \text{hom}(I_X \times I_X, I_X)$, and let $J = (\underline{J}, \preccurlyeq_J)$.

(1): Consider a Cauchy net $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ with a modulus $\alpha \in \text{hom}(I_X, J)$ and $a \in \underline{I}_X$. Then for all $c, c' \in \underline{I}_X$ with $a \preccurlyeq_{I_X} c, c'$, since $\alpha(a) \preccurlyeq_J \alpha(c), \alpha(c')$, we have $(x_{\alpha(c)}, x_{\alpha(c')}) \Vdash_X a$. Therefore $\mathbf{x} \circ \alpha \in \underline{X}^{I_X}$ is a regular net.

(2): Consider Cauchy nets $\mathbf{x} = (x_j)_{j \in \underline{J}}, \mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{X}^J$ with moduli $\alpha, \alpha' \in \text{hom}(I_X, J)$, respectively, and $a \in \underline{I}_X$ such that $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^4(a)$. Then there exists $j \in \underline{J}$ such that $(x_i, y_i) \Vdash_X \rho_X^2(a)$ for all $i \in \underline{J}$ with $j \preccurlyeq_J i$, by Lemma 3.20 (1). Choose $i \in \underline{J}$ such that $j \preccurlyeq_J i$, $\alpha(\rho_X^2(a)) \preccurlyeq_J i$ and $\alpha'(\rho_X^2(a)) \preccurlyeq_J i$. Then for all $c \in \underline{I}_X$ with $\rho_X^2(a) \preccurlyeq_{I_X} c$, since $\alpha(\rho_X^2(a)) \preccurlyeq_J \alpha(c)$, i and $\alpha'(\rho_X^2(a)) \preccurlyeq_J \alpha(c)$, i , we have $(x_i, y_i) \Vdash_X \rho_X^2(a)$, $(x_{\alpha(c)}, x_i) \Vdash_X \rho_X^2(a)$ and $(y_{\alpha'(c)}, y_i) \Vdash_X \rho_X^2(a)$; hence we have $(x_{\alpha(c)}, y_{\alpha'(c)}) \Vdash_X a$, by Lemma 3.3 (2). Therefore $(\mathbf{x} \circ \alpha, \mathbf{y} \circ \alpha') \Vdash_{X^{I_X}} a$, by Lemma 3.20 (2).

(3): Consider Cauchy nets $\mathbf{x} = (x_j)_{j \in \underline{J}}, \mathbf{y} = (y_j)_{j \in \underline{J}} \in \underline{X}^J$ with moduli $\alpha, \alpha' \in \text{hom}(I_X, J)$, respectively, and $a \in \underline{I}_X$ such that $(\mathbf{x} \circ \alpha, \mathbf{y} \circ \alpha') \Vdash_{X^{I_X}}$

$\rho_X^4(a)$. Then there exists $b \in \underline{I}_X$ such that $(x_{\alpha(c)}, y_{\alpha'(c)}) \Vdash_X \rho_X^2(a)$ for all $c \in \underline{I}_X$ with $b \preceq_{I_X} c$, by Lemma 3.20 (1). Choose $c \in \underline{I}_X$ such that $b \preceq_{I_X} c$, and $\rho_X^2(a) \preceq_{I_X} c$. Then for all $i \in \underline{J}$ with $\text{ub}_J(\alpha(\rho_X^2(a)), \alpha'(\rho_X^2(a))) \preceq_J i$, since $\alpha(\rho_X^2(a)) \preceq_J \alpha(c)$, i and $\alpha'(\rho_X^2(a)) \preceq_J \alpha'(c)$, i , we have $(x_{\alpha(c)}, y_{\alpha'(c)}) \Vdash_X \rho_X^2(a)$, $(x_{\alpha(c)}, x_i) \Vdash_X \rho_X^2(a)$ and $(y_{\alpha'(c)}, y_i) \Vdash_X \rho_X^2(a)$; hence we have $(x_i, y_i) \Vdash_X a$, by Lemma 3.3 (2). Therefore $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} a$, by Lemma 3.20 (2).

(4): It follows from (2) and (3).

(5): Consider a Cauchy net $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ with a modulus $\alpha \in \text{hom}(I_X, J)$ and $a \in \underline{I}_X$. Then for all $c \in \underline{I}_X$ with $\text{ub}_{I_X}(a, \alpha(a)) \preceq_{I_X} c$, since $\alpha(a) \preceq_J c$ and $\alpha(a) \preceq_J \alpha(c)$, we have $(x_{\alpha(c)}, x_c) \Vdash_X a$. Therefore, since $a \in \underline{I}_X$ is arbitrary, we have $\mathbf{x} \circ \alpha =_{X^{I_X}} \mathbf{x}$. $\square$

Proposition 3.36. *Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let J be a directed preordered set. Then there exists a uniformly continuous setoid injection $\nu_X^J : \tilde{X}^J \rightarrow \tilde{X}$ which makes the following diagram commute, that is, $\nu_X^J \circ \tilde{\eta}_X^J \sim \eta_X$; hence $\tilde{X}^J$ is a subspace of $\tilde{X}$. Especially, $\nu_X^{I_X} : \tilde{X}^{I_X} \rightarrow \tilde{X}$ is a uniform isomorphism with an inverse $\tilde{\iota}_X : \tilde{X} \rightarrow \tilde{X}^{I_X}$; hence*

$$\tilde{X} \simeq \tilde{X}^{I_X}.$$

$$\begin{array}{ccc} X & \xrightarrow{\tilde{\eta}_X^J} & \tilde{X}^J \\ & \searrow \eta_X & \downarrow \nu_X^J \\ & & \tilde{X} \end{array}$$

Proof. Note that for each $(\mathbf{x}, \alpha) \in \tilde{X}^J$, $\mathbf{x} \circ \alpha \in \tilde{X}$, by Lemma 3.35 (1), and define a function $\nu_X^J : \tilde{X}^J \rightarrow \tilde{X}$ by

$$\nu_X^J : (\mathbf{x}, \alpha) \mapsto \mathbf{x} \circ \alpha$$

for all $(\mathbf{x}, \alpha) \in \tilde{X}^J$. For all $(\mathbf{x}, \alpha), (\mathbf{y}, \alpha') \in \tilde{X}^J$ and $a \in \underline{I}_X$, if $((\mathbf{x}, \alpha), (\mathbf{y}, \alpha')) \Vdash_{\tilde{X}^J} \rho_X^4(a)$, then, since $(\mathbf{x}, \mathbf{y}) \Vdash_{X^J} \rho_X^4(a)$, we have $(\mathbf{x} \circ \alpha, \mathbf{y} \circ \alpha') \Vdash_{X^{I_X}} a$, by Lemma 3.35 (2); hence $(\mathbf{x} \circ \alpha, \mathbf{y} \circ \alpha') \Vdash_{\tilde{X}} a$. Therefore $\nu_X^J : \tilde{X}^J \rightarrow \tilde{X}$ is uniformly continuous with a modulus $\rho_X^4 \in \text{hom}(I_X, I_X)$. It is straightforward to see that $\nu_X^J : \tilde{X}^J \rightarrow \tilde{X}$ is a setoid injection, by Lemma 3.35 (4), and, since $\nu_X^J \circ \tilde{\eta}_X^J = \eta_X$, we have $\nu_X^J \circ \tilde{\eta}_X^J \sim \eta_X$.

For each $(\mathbf{x}, \alpha) \in \tilde{X}^{I_X}$, since $\mathbf{x} \circ \alpha =_{X^{I_X}} \mathbf{x}$, we have

$$\begin{aligned} (\tilde{\iota}_X \circ \nu_X^{I_X})(\mathbf{x}, \alpha) &=_{\tilde{X}^{I_X}} \tilde{\iota}_X(\nu_X^{I_X}(\mathbf{x}, \alpha)) =_{\tilde{X}^{I_X}} \tilde{\iota}_X(\mathbf{x} \circ \alpha) \\ &=_{\tilde{X}^{I_X}} (\mathbf{x} \circ \alpha, \text{id}_{I_X}) =_{\tilde{X}^{I_X}} (\mathbf{x}, \alpha), \end{aligned}$$

and for each $\mathbf{x} \in \tilde{X}$, since $\mathbf{x} \circ \text{id}_{I_X} = \mathbf{x}$, we have

$$(\nu_X^{I_X} \circ \tilde{\iota}_X)(\mathbf{x}) =_{\tilde{X}} \nu_X^{I_X}(\tilde{\iota}_X(\mathbf{x})) =_{\tilde{X}} \nu_X^{I_X}(\mathbf{x}, \text{id}_{I_X}) =_{\tilde{X}} \mathbf{x} \circ \text{id}_{I_X} =_{\tilde{X}} \mathbf{x}.$$

Therefore $\tilde{\iota}_X : \tilde{X} \rightarrow \tilde{X}^{I_X}$ is an inverse of $\nu_X^J : \tilde{X}^J \rightarrow \tilde{X}$. $\square$

Lemma 3.37. *Let X and Y be uniform spaces. Then for each pair of uniformly continuous mappings $f, g : \tilde{X} \rightarrow Y$, if $f \circ \eta_X \sim g \circ \eta_X$, then $f \sim g$; that is, η_X is an epimorphism in the category of uniform spaces and uniformly continuous mappings.*

Proof. Consider uniformly continuous mappings $f, g : \tilde{X} \rightarrow Y$ with $f \circ \eta_X \sim g \circ \eta_X$. Then, since $f \circ \nu_X^{I_X} \circ \tilde{\eta}_X^{I_X} \sim g \circ \nu_X^{I_X} \circ \tilde{\eta}_X^{I_X}$, we have $f \circ \nu_X^{I_X} \sim g \circ \nu_X^{I_X}$, by Lemma 3.29; hence $f \sim f \circ \nu_X^{I_X} \circ \tilde{\iota}_X \sim g \circ \nu_X^{I_X} \circ \tilde{\iota}_X \sim g$, by Proposition 3.36. $\square$

Proposition 3.38. *Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let J be a directed preordered set. Then $\nu_X^{I_X \times J} : \tilde{X}^{I_X \times J} \rightarrow \tilde{X}$ and $\nu_X^{J \times I_X} : \tilde{X}^{J \times I_X} \rightarrow \tilde{X}$ are uniform isomorphisms; hence*

$$\tilde{X}^{I_X \times J} \simeq \tilde{X} \quad \text{and} \quad \tilde{X}^{J \times I_X} \simeq \tilde{X}.$$

Proof. Let $\pi_0 : \underline{I}_X \times \underline{J} \rightarrow \underline{I}_X$ be the projection, and let $\tau_0 \in \text{hom}(I_X, I_X \times J)$ be given by

$$\tau_0 : a \mapsto (a, j_0)$$

for all $a \in \underline{I}_X$, where j_0 is an inhabitant of $\underline{J}$. Then $\pi_0 \in \text{hom}(I_X \times J, I_X)$ and $a \preceq_{I_X} \pi_0(\tau_0(a))$ for all $a \in \underline{I}_X$; hence there exist uniformly continuous mapping $(\widetilde{\pi_0})_X : \tilde{X}^{I_X} \rightarrow \tilde{X}^{I_X \times J}$ such that $(\widetilde{\pi_0})_X \circ \tilde{\eta}_X^{I_X} \sim \eta_X^{I_X \times J}$, by Proposition 3.32. Therefore, since $\tilde{\iota}_X \circ \eta_X \sim \tilde{\eta}_X^{I_X}$ and $\nu_X^{I_X \times J} \circ \eta_X^{I_X \times J} \sim \eta_X$, by Proposition 3.36, we have $\nu_X^{I_X \times J} \circ (\widetilde{\pi_0})_X \circ \tilde{\iota}_X \circ \eta_X \sim \eta_X$ and $(\widetilde{\pi_0})_X \circ \tilde{\iota}_X \circ \nu_X^{I_X \times J} \circ \eta_X^{I_X \times J} \sim \eta_X^{I_X \times J}$, and so $\nu_X^{I_X \times J} \circ (\widetilde{\pi_0})_X \circ \tilde{\iota}_X \sim \text{id}_{\tilde{X}}$ and $(\widetilde{\pi_0})_X \circ \tilde{\iota}_X \circ \nu_X^{I_X \times J} \sim \text{id}_{\tilde{X}^{I_X \times J}}$, by Lemma ?? (??) and (??). Thus $(\widetilde{\pi_0})_X \circ \tilde{\iota}_X : \tilde{X} \rightarrow \tilde{X}^{I_X \times J}$ is an inverse of $\nu_X^{I_X \times J} : \tilde{X}^{I_X \times J} \rightarrow \tilde{X}$.

Similarly, for the projection $\pi_1 : \underline{J} \times \underline{I}_X \rightarrow \underline{I}_X$ and $\tau_1 \in \text{hom}(I_X, J \times I_X)$ given by $\tau_1 : a \mapsto (j_0, a)$ for all $a \in \underline{I}_X$, $(\widetilde{\pi_1})_X \circ \tilde{\iota}_X : \tilde{X} \rightarrow \tilde{X}^{J \times I_X}$ is an inverse of $\nu_X^{J \times I_X} : \tilde{X}^{J \times I_X} \rightarrow \tilde{X}$. $\square$

Proposition 3.39. *Let X be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let J be a directed preordered set. Then there exists a uniformly continuous mapping $\theta_X^J : \tilde{X} \rightarrow \tilde{X}^{J \times I_X}$ which makes the following diagram commute, that is, $\theta_X^J \circ \eta_X^J \circ \eta_X \sim \eta_X^{J \times I_X}$.*

$$\begin{array}{ccc} X & \xrightarrow{\eta_X^{J \times I_X}} & \tilde{X}^{J \times I_X} \\ \eta_X \downarrow & & \uparrow \theta_X^J \\ \tilde{X} & \xrightarrow{\eta_X^J} & \tilde{X}^J \end{array}$$

Proof. Let $X = (\underline{X}, =_X)$ be a uniform space with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and let $J = (\underline{J}, \preceq_J)$ be a directed preordered set.

We show that for each $\mathbf{x} \in \underline{X}^{J \times I_X}$, if $\hat{\mathbf{x}} \in \tilde{X}^J$ is a Cauchy net with a modulus $\alpha \in \text{hom}(I_X, J)$, then $\mathbf{x}$ is a Cauchy net with a modulus $\langle \alpha \circ \rho_X^4, \rho_X^2 \rangle \in \text{hom}(I_X, J \times I_X)$. To this end, consider $a \in \underline{I}_X$ and $(j, c), (j', c') \in \underline{J} \times \underline{I}_X$ with $(\alpha(\rho_X(a)), \rho_X^2(a)) \preceq_{J \times I_X} (j, c), (j', c')$. Then, since $\alpha(\rho_X^4(a)) \preceq_J j, j'$, we have $((x_{j,b})_{b \in \underline{I}_X}, (x_{j',b})_{b \in \underline{I}_X}) \Vdash_{\tilde{X}} \rho_X^4(a)$; hence there exists $b \in \underline{I}_X$

such that $(x_{j,b'}, x_{j',b'}) \Vdash_X \rho_X^2(a)$ for all $b' \in I_X$ with $b \preccurlyeq_{I_X} b'$. Set $b' = \text{ub}_{I_X}(b, \rho_X^2(a))$. Then, since $\rho_X^2(a) \preccurlyeq_{I_X} c, c', b'$, we have $(x_{j,c}, x_{j,b'}) \Vdash_X \rho_X^2(a)$ and $(x_{j',b'}, x_{j,c'}) \Vdash_X \rho_X^2(a)$; hence $(x_{j,c}, x_{j',c'}) \Vdash_X a$, by Lemma 3.3 (2). $\square$

Definition 3.40. A uniform space X is *complete* if $\eta_X : X \rightarrow \tilde{X}$ is a uniform isomorphism.

Proposition 3.41. Every Cauchy net in a complete uniform space X converges.

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on X , let $g : \tilde{X} \rightarrow \underline{X}$ be a uniformly continuous inverse of $\eta_X : X \rightarrow \tilde{X}$, and consider a Cauchy net $\mathbf{x}$ in X on a directed preordered set J with a modulus $\alpha \in \text{hom}(I_X, J)$, that is, $(\mathbf{x}, \alpha) \in \tilde{X}^J$. Then, since $\eta_X^J \circ \mathbf{x} \rightarrow \mathbf{x}$ in X^J , by Lemma 3.22, we have $\tilde{\iota}_X^J \circ \tilde{\eta}_X^J \circ \mathbf{x} \rightarrow \tilde{\iota}_X^J(\mathbf{x}, \alpha)$ in X^J , by Lemma 3.28; hence $\tilde{\eta}_X^J \circ \mathbf{x} \rightarrow (\mathbf{x}, \alpha)$ in $\tilde{X}^J$, by Lemma 3.13 (2). Therefore, since $\nu_X^J \circ \tilde{\eta}_X^J \circ \mathbf{x} \rightarrow \nu_X^J(\mathbf{x}, \alpha)$ in $\tilde{X}$, by Lemma 3.10 (1), we have $\eta_X \circ \mathbf{x} \rightarrow \nu_X^J(\mathbf{x}, \alpha)$ in $\tilde{X}$, and so $g \circ \eta_X \circ \mathbf{x} \rightarrow g(\nu_X^J(\mathbf{x}, \alpha))$ in X , by Lemma 3.10 (1). Thus $\mathbf{x} \rightarrow g(\nu_X^J(\mathbf{x}, \alpha))$ in X . $\square$

Theorem 3.42. The completion $\tilde{X}$ of a uniform space X is complete.

Proof. Let $(I_X, \rho_X, \Vdash_X)$ be a uniform structure on X , and note that $\nu_{\tilde{X}}^{I_X} : \tilde{X} \rightarrow \tilde{\tilde{X}}$ is a uniform isomorphism, by Proposition 3.36. Define a uniformly continuous mapping $g : \tilde{X} \rightarrow \tilde{\tilde{X}}$ by

$$g = \nu_X^{I_X \times I_X} \circ \theta_X^{I_X} \circ (\nu_X^{I_X})^{-1}.$$

Then, since $g \circ \eta_{\tilde{X}} \circ \eta_X \sim \nu_X^{I_X \times I_X} \circ \theta_X^{I_X} \circ \eta_X^{I_X} \circ \eta_X \sim \nu_X^{I_X \times I_X} \circ \eta_X^{I_X \times I_X} \sim \eta_X$ and $\eta_{\tilde{X}} \circ g \circ \eta_{\tilde{X}} \circ \eta_X \sim \eta_{\tilde{X}} \circ \eta_X$, we have $g \circ \eta_{\tilde{X}} \sim \text{id}_{\tilde{X}}$ and $\eta_{\tilde{X}} \circ g \circ \eta_{\tilde{X}} \sim \eta_{\tilde{X}}$, by Lemma 3.37; hence $\eta_{\tilde{X}} \circ g \sim \text{id}_{\tilde{\tilde{X}}}$, by Lemma 3.37. Therefore $\eta_{\tilde{X}} : \tilde{X} \rightarrow \tilde{\tilde{X}}$ is a uniform isomorphism with an inverse $g : \tilde{\tilde{X}} \rightarrow \tilde{X}$.

$$\begin{array}{ccccc}
& & \eta_{\tilde{X}} & & \\
& \swarrow & & \searrow & \\
\tilde{X} & \xleftarrow{\nu_X^{I_X \times I_X}} & \tilde{X}^{I_X \times I_X} & \xleftarrow{\theta_X^{I_X}} & \tilde{X}^{I_X} & \xleftarrow{\nu_{\tilde{X}}^{I_X}} & \tilde{\tilde{X}} \\
& \nwarrow & \uparrow \eta_X^{I_X \times I_X} & & \uparrow \eta_{\tilde{X}}^{I_X} & \nearrow \eta_{\tilde{X}} & \\
& & X & \xrightarrow{\eta_X} & \tilde{X} & &
\end{array}$$

$\square$

Theorem 3.43. Let X and Y be uniform spaces. Then

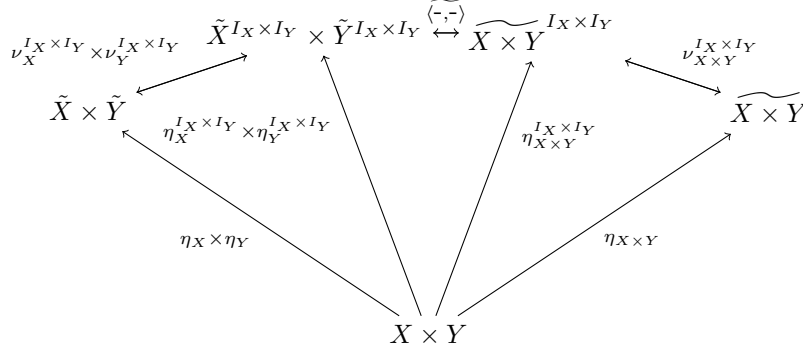
$$\tilde{X} \times \tilde{Y} \simeq \widetilde{X \times Y},$$

and $X \times Y$ is complete whenever so are X and Y .

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on X and Y , respectively. Then, since $\nu_X^{I_X \times I_Y} : \tilde{X}^{I_X \times I_Y} \rightarrow \tilde{X}$ and $\nu_Y^{I_X \times I_Y} : \tilde{Y}^{I_X \times I_Y} \rightarrow \tilde{Y}$ are uniform isomorphisms, by Proposition 3.38, we have $\nu_X^{I_X \times I_Y} \times \nu_Y^{I_X \times I_Y} : \tilde{Y}^{I_X \times I_Y} \times \tilde{X}^{I_X \times I_Y} \rightarrow \tilde{X} \times \tilde{Y}$ is a uniform isomorphism. Therefore, since $\nu_{\tilde{X} \times \tilde{Y}}^{I_X \times I_Y} : \widetilde{\tilde{X} \times \tilde{Y}}^{I_X \times I_Y} \rightarrow \widetilde{\tilde{X} \times \tilde{Y}}$ and $\langle -, - \rangle : \tilde{X}^{I_X \times I_Y} \times \tilde{Y}^{I_X \times I_Y} \rightarrow \widetilde{\tilde{X} \times \tilde{Y}}^{I_X \times I_Y}$ are uniform isomorphisms, by Proposition 3.36 and Theorem 3.33, a mapping $g : \tilde{X} \times \tilde{Y} \rightarrow \widetilde{\tilde{X} \times \tilde{Y}}$ given by

$$g = \nu_{\tilde{X} \times \tilde{Y}}^{I_X \times I_Y} \circ \langle -, - \rangle \circ (\nu_X^{I_X \times I_Y} \times \nu_Y^{I_X \times I_Y})^{-1}$$

is a uniform isomorphism. If X and Y are complete, then, since $\eta_X : X \rightarrow \tilde{X}$ and $\eta_Y : Y \rightarrow \tilde{Y}$ are uniform isomorphisms, $\eta_X \times \eta_Y : X \times Y \rightarrow \tilde{X} \times \tilde{Y}$ is a uniform isomorphism; hence so is $\eta_{X \times Y} \sim g \circ (\eta_X \times \eta_Y) : X \times Y \rightarrow \widetilde{\tilde{X} \times \tilde{Y}}$.



□

Definition 3.44. Let X and Y be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$, respectively. Then a function $f : \underline{X} \rightarrow \underline{Y}$ is *locally uniformly continuous* if there exists a function $z \mapsto \gamma_z$ from $\underline{X}$ into $\text{hom}(I_Y, I_X)$, called a *family of local moduli*, such that for each $b \in \underline{I}_Y$,

$$(z, \eta_X(x)) \Vdash_{\tilde{X}} \gamma_z(b) \text{ and } (z, \eta_X(y)) \Vdash_{\tilde{X}} \gamma_z(b) \Rightarrow (f(y), f(z)) \Vdash_Y b$$

for all $z \in \underline{X}$ and $x, y \in \underline{X}$

Lemma 3.45. *Let X and Y be uniform spaces. Then every locally uniformly continuous function $f : \underline{X} \rightarrow \underline{Y}$ is a setoid mapping.*

Proof. Let $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$ be uniform structures on X and Y , respectively, and suppose that f is locally uniformly continuous with a family $z \mapsto \gamma_z$ of local moduli. For all $x, y \in \underline{X}$, if $x =_X y$, then, for all $b \in \underline{I}_Y$, since $(x, x) \Vdash_X \gamma_{\eta_X(x)}(b)$ and $(x, y) \Vdash_X \gamma_{\eta_X(x)}(b)$, we have $(\eta_X(x), \eta_X(x)) \Vdash_{\tilde{X}} \gamma_{\eta_X(x)}(b)$ and $(\eta_X(x), \eta_X(y)) \Vdash_{\tilde{X}} \gamma_{\eta_X(x)}(b)$; hence $(f(x), f(y)) \Vdash_Y b$. Therefore $f(x) =_Y f(y)$. □

Lemma 3.46. *Let X and Y be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$ and $(I_Y, \rho_Y, \Vdash_Y)$, respectively, and let J be a directed preordered set. Then for each locally uniformly continuous function $f : \underline{X} \rightarrow \underline{Y}$ with a family of local moduli $z \mapsto \gamma_z$,*

1. for all $\mathbf{x} \in \underline{X}^J$ and $x \in \underline{X}$, if $\mathbf{x} \rightarrow x$, then $f \circ \mathbf{x} \rightarrow f(x)$;
2. for all $\mathbf{x} \in \underline{X}^J$ and $\alpha \in \text{hom}(I_X, J)$, if $\mathbf{x}$ is a Cauchy net with a modulus α , then $f \circ \mathbf{x}$ is a Cauchy net with a modulus $\alpha \circ \gamma_{(\mathbf{x} \circ \alpha)} \in \text{hom}(I_Y, J)$.

Proof. (1): Consider $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ and $x \in \underline{X}$ such that $\mathbf{x} \rightarrow x$ with a modulus $\beta \in \text{hom}(I_X, J)$. Then for all $b \in \underline{I}_Y$ and $j \in \underline{J}$ with $\beta(\gamma_{\eta_X(x)}(b)) \preceq_J j$, since $(x, x_j) \Vdash_X \gamma_{\eta_X(x)}(b)$ and $(x, x) \Vdash_X \gamma_{\eta_X(x)}(b)$, we have $(\eta_X(x), \eta_X(x_j)) \Vdash_{\tilde{X}} \gamma_{\eta_X(x)}(b)$ and $(\eta_X(x), \eta_X(x)) \Vdash_{\tilde{X}} \gamma_{\eta_X(x)}(b)$; hence $(f(x_j), f(x)) \Vdash_Y b$. Therefore $f \circ \mathbf{x} \rightarrow f(x)$ with a modulus $\beta \circ \gamma_{\eta_X(x)} \in \text{hom}(I_Y, J)$.

(2): Consider a Cauchy net $\mathbf{x} = (x_j)_{j \in \underline{J}} \in \underline{X}^J$ with a modulus $\alpha \in \text{hom}(I_X, J)$. Then for all $b \in \underline{I}_Y$ and $j, j' \in \underline{J}$ with $\alpha(\gamma_{(\mathbf{x} \circ \alpha)}(b)) \preceq_J j, j'$, since $(x_{\alpha(c)}, x_j) \Vdash_X \gamma_{(\mathbf{x} \circ \alpha)}(b)$ and $(x_{\alpha(c)}, x_{j'}) \Vdash_X \gamma_{(\mathbf{x} \circ \alpha)}(b)$ for all $c \in \underline{I}_X$ with $\gamma_{(\mathbf{x} \circ \alpha)}(b) \preceq_{I_X} c$, we have $(f \circ \alpha, \eta_X(x_j)) \Vdash_{\tilde{X}} \gamma_{(\mathbf{x} \circ \alpha)}(b)$ and $(f \circ \alpha, \eta_X(x_{j'})) \Vdash_{\tilde{X}} \gamma_{(\mathbf{x} \circ \alpha)}(b)$; hence $(f(x_j), f(x_{j'})) \Vdash_Y b$. Therefore $f \circ \mathbf{x}$ is a Cauchy net in Y with a modulus $\alpha \circ \gamma_{(\mathbf{x} \circ \alpha)} \in \text{hom}(I_Y, J)$. $\square$

Remark 3.47. For each pair of setoid mappings $f, g : X \rightarrow Y$ between uniform spaces X and Y with $f \sim g$, f is locally uniformly continuous if and only if g is locally uniformly continuous. Let $X = (\underline{X}, =_X)$, $Y = (\underline{Y}, =_Y)$ and $Z = (\underline{Z}, =_Z)$ be uniform spaces with uniform structures $(I_X, \rho_X, \Vdash_X)$, $(I_Y, \rho_Y, \Vdash_Y)$ and $(I_Z, \rho_Z, \Vdash_Z)$, respectively. Then the composition $g \circ f : \underline{X} \rightarrow \underline{Z}$ of locally uniformly continuous functions $f : \underline{X} \rightarrow \underline{Y}$ and $g : \underline{Y} \rightarrow \underline{Z}$ with families $\mathbf{z} \mapsto \gamma_{\mathbf{z}}^f$ and $\mathbf{z}' \mapsto \gamma_{\mathbf{z}'}^g$ of local moduli, respectively, is locally uniformly continuous with a family $\mathbf{z} \mapsto \gamma_{\mathbf{z}}^f \circ \gamma_{(f \circ \alpha \circ \gamma_{\mathbf{z}}^f)}^g$ of local moduli. Every uniformly continuous function $f : \underline{X} \rightarrow \underline{Y}$ with a modulus $\gamma \in \text{hom}(I_Y, I_X)$ is locally uniformly continuous with the constant function $\mathbf{z} \mapsto \rho_X \circ \gamma$ as a family of local moduli.

Lemma 3.48. Let X and Y be uniform spaces, and let J be a directed preordered set. Then

1. for each pair of locally uniformly continuous mappings $f, g : \tilde{X}^J \rightarrow Y$, if $f \circ \tilde{\eta}_X^J \sim g \circ \tilde{\eta}_X^J$, then $f \sim g$;
2. for each pair of locally uniformly continuous mappings $f, g : \tilde{X} \rightarrow Y$, if $f \circ \eta_X \sim g \circ \eta_X$, then $f \sim g$.

Proof. $\square$

Proposition 3.49. Let X and Y be uniform spaces, and let J be a directed preordered set. Then for each locally uniformly continuous mapping $f : X \rightarrow Y$, there exists a locally uniformly continuous mapping $\tilde{f}^J : \tilde{X}^J \rightarrow \tilde{Y}^J$ which makes the following diagram commute, that is, $f^J \circ \tilde{\iota}_X^J \sim \tilde{\iota}_Y^J \circ \tilde{f}^J$ and $\tilde{f}^J \circ \tilde{\eta}_X^J \sim \tilde{\eta}_Y^J \circ f$. Furthermore, such an $\tilde{f}^J$ is unique in the sense that for each locally uniformly continuous mapping $h : \tilde{X}^J \rightarrow \tilde{Y}^J$, if $h \circ \tilde{\eta}_X^J \sim \tilde{\eta}_Y^J \circ f$, then $h \sim \tilde{f}^J$.

$$\begin{array}{ccccc}
X & \xrightarrow{\tilde{\eta}_X^J} & \tilde{X}^J & \xrightarrow{\tilde{\iota}_X^J} & X^J \\
\downarrow f & & \downarrow \tilde{f}^J & & \downarrow f^J \\
Y & \xrightarrow{\tilde{\eta}_Y^J} & \tilde{Y}^J & \xrightarrow{\tilde{\iota}_Y^J} & Y^J
\end{array}$$

Proof.

□

Theorem 3.50. *Let X and Y be uniform spaces. Then for each uniformly continuous (respectively, locally uniformly continuous) function $f : X \rightarrow Y$, there exists a uniformly continuous (respectively, locally uniformly continuous) function $\tilde{f} : \tilde{X} \rightarrow \tilde{Y}$ which makes the following diagram commute, that is, $\tilde{f} \circ \eta_X \sim \eta_Y \circ f$. Furthermore, such an $\tilde{f}$ is unique in the sense that for each locally uniformly continuous mapping $h : \tilde{X} \rightarrow \tilde{Y}$, if $h \circ \eta_X \sim \eta_Y \circ f$, then $h \sim \tilde{f}$.*

$$\begin{array}{ccc} X & \xrightarrow{\eta_X} & \tilde{X} \\ f \downarrow & & \downarrow \tilde{f} \\ Y & \xrightarrow{\eta_Y} & \tilde{Y} \end{array}$$

Proof.

□

Remark 3.51. For uniform spaces X and Y , it is straightforward to see that if $X \simeq Y$, then $\tilde{X} \simeq \tilde{Y}$; for uniformly continuous mappings $f, g : X \rightarrow Y$, if $f \sim g$, then $\tilde{f} \sim \tilde{g}$; furthermore $\text{id}_X \sim \text{id}_{\tilde{X}}$, and $(f \circ g) \sim \tilde{f} \circ \tilde{g}$ for uniformly continuous mappings $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ among uniform spaces X, Y and Z .

4 Topological vector spaces and lattices

4.1 Real numbers

Proposition 4.1. *Let $\rho_{\mathbb{Q}}$ and $\Vdash_{\mathbb{Q}}$ be a monotone function from $\mathbb{N}$ into $\mathbb{N}$ and a relation between $\underline{\mathbb{Q}} \times \underline{\mathbb{Q}}$ and $\mathbb{N}$ defined by*

$$\begin{aligned} \rho_{\mathbb{Q}}(n) &= n + 1, \\ (p, q) \Vdash_{\mathbb{Q}} n &\Leftrightarrow |p - q| \leq_{\mathbb{Q}} 2^{-n} \end{aligned}$$

for all $n \in \mathbb{N}$ and $p, q \in \underline{\mathbb{Q}}$, respectively. Then $(\mathbb{N}, \rho_{\mathbb{Q}}, \Vdash_{\mathbb{Q}})$ is a uniform structure on the setoid $\mathbb{Q} = (\underline{\mathbb{Q}}, =_{\mathbb{Q}})$ such that the addition $(p, q) \mapsto p + q$, the inverse $p \mapsto -p$ and $(p, q) \mapsto \max_{\mathbb{Q}}(p, q)$ are uniformly continuous, and the multiplication $(p, q) \mapsto pq$ is locally uniformly continuous.

Proof.

□

The uniform space $\mathbb{R}$ of real numbers is the completion $\tilde{\mathbb{Q}}$ of the uniform space $\mathbb{Q}$.

Lemma 4.2. *The setoid $\mathbb{R}$ is stable.*

Proof. Consider $s = (p_n)_{n \in \mathbb{N}}, t = (q_n)_{n \in \mathbb{N}}$ with $\neg\neg(s =_{\mathbb{R}} t)$. Given an $n \in \mathbb{N}$, assume that $|p_m - q_m| >_{\mathbb{Q}} 2^{-n}$ for some $m \in \mathbb{N}$ with $n + 2 \leq m$. Then for all $m' \in \mathbb{N}$ with $n + 2 \leq m'$, since $|p_m - p_{m'}| \leq_{\mathbb{Q}} 2^{-(n+2)}$ and $|q_m - q_{m'}| \leq_{\mathbb{Q}} 2^{-(n+2)}$, we have

$$\begin{aligned} |p_{m'} - q_{m'}| &\geq_{\mathbb{Q}} |p_m - q_m| - |p_m - p_{m'}| - |q_m - q_{m'}| \\ &>_{\mathbb{Q}} 2^{-n} - 2^{-(n+2)} - 2^{-(n+2)} =_{\mathbb{Q}} 2^{-(n+1)}. \end{aligned}$$

If $s =_{\mathbb{R}} t$, then there exists $n' \in \mathbb{N}$ such that $|p_{m'} - q_{m'}| \leq_{\mathbb{Q}} 2^{-(n+1)}$ for all $m' \in \mathbb{N}$ with $n' \leq m'$; hence $|p_{m'} - q_{m'}| \leq_{\mathbb{Q}} 2^{-(n+1)}$ for $m' = \max(n+2, n')$, a contradiction. Therefore $\neg(s =_{\mathbb{R}} t)$, a contradiction, and so $|p_m - q_m| \leq_{\mathbb{Q}} 2^{-n}$ for all $m \in \mathbb{N}$ with $n+2 \leq m$. Thus $s =_{\mathbb{R}} t$. $\square$

Proposition 4.3. *The setoid $\mathbb{R}$ is a unitary commutative ring with the zero element $0 = \eta_{\mathbb{Q}}(0)$ and the unity element $1 = \eta_{\mathbb{Q}}(1)$, and a semilattice such that*

1. $\max_{\mathbb{R}}(s, t) + r =_{\mathbb{R}} \max_{\mathbb{R}}(s + r, t + r)$;
2. if $0 \leq_{\mathbb{R}} r$, then $\max_{\mathbb{R}}(s, t)r =_{\mathbb{R}} \max_{\mathbb{R}}(sr, tr)$

for all $r, s, t \in \mathbb{R}$.

Proof. $\square$

The uniform space $\mathbb{Q}$ of rationals is a uniform subspace of $\mathbb{R}$ with a function $\eta_{\mathbb{Q}} : \mathbb{Q} \rightarrow \mathbb{R}$, and then

$$\begin{aligned} p =_{\mathbb{Q}} q &\Leftrightarrow \eta_{\mathbb{Q}}(p) =_{\mathbb{R}} \eta_{\mathbb{Q}}(q), \quad \eta_{\mathbb{Q}}(p + q) =_{\mathbb{R}} \eta_{\mathbb{Q}}(p) + \eta_{\mathbb{Q}}(q), \quad \eta_{\mathbb{Q}}(-p) =_{\mathbb{R}} -\eta_{\mathbb{Q}}(p), \\ \eta_{\mathbb{Q}}(pq) &=_{\mathbb{R}} \eta_{\mathbb{Q}}(p)\eta_{\mathbb{Q}}(q), \quad \eta_{\mathbb{Q}}(\max_{\mathbb{Q}}\{p, q\}) =_{\mathbb{R}} \max_{\mathbb{R}}\{\eta_{\mathbb{Q}}(p), \eta_{\mathbb{Q}}(q)\} \end{aligned}$$

for all $p, q \in \mathbb{Q}$.

Lemma 4.4. *The canonical partial order $\leq_{\mathbb{R}}$ on $\mathbb{R}$ is quasi-total.*

Proof. Consider $s = (p_n)_{n \in \mathbb{N}}, t = (q_n)_{n \in \mathbb{N}}$ with $\neg(s \leq_{\mathbb{R}} t)$, and note that, since

$$|\max\{p_n, q_n\} - \max\{p_m, q_m\}| \leq_{\mathbb{Q}} \max\{|p_n - p_m|, |q_n - q_m|\}$$

for all $n, m \in \mathbb{N}$, we have $(\max\{p_n, q_n\})_{n \in \mathbb{N}} \in \mathbb{R}$, and, since $\eta_{\mathbb{Q}}(p_m) \rightarrow s$ and $\eta_{\mathbb{Q}}(q_m) \rightarrow t$, we have $\eta_{\mathbb{Q}}(\max\{p_m, q_m\}) =_{\mathbb{R}} \max\{\eta_{\mathbb{Q}}(p_m), \eta_{\mathbb{Q}}(q_m)\} \rightarrow \max\{s, t\}$; hence $\max\{s, t\} =_{\mathbb{R}} (\max\{p_n, q_n\})_{n \in \mathbb{N}}$. Given an $n \in \mathbb{N}$, assume that $q_m - p_m >_{\mathbb{Q}} 2^{-n}$ for some $m \in \mathbb{N}$ with $n+2 \leq m$. Then for all $m' \in \mathbb{N}$ with $n+2 \leq m'$, since $|p_m - p_{m'}| \leq_{\mathbb{Q}} 2^{-(n+2)}$ and $|q_m - q_{m'}| \leq_{\mathbb{Q}} 2^{-(n+2)}$, we have

$$\begin{aligned} p_{m'} - q_{m'} &\leq_{\mathbb{Q}} -(q_m - p_m) + |p_m - p_{m'}| + |q_m - q_{m'}| \\ &<_{\mathbb{Q}} -2^{-n} + 2^{-(n+2)} + 2^{-(n+2)} =_{\mathbb{Q}} -2^{-(n+1)}; \end{aligned}$$

hence

$$0 \leq_{\mathbb{Q}} \max\{p_{m'}, q_{m'}\} - q_{m'} =_{\mathbb{Q}} \max\{p_{m'} - q_{m'}, 0\} \leq_{\mathbb{Q}} \max\{0, -2^{-(n+1)}\} =_{\mathbb{Q}} 0.$$

Therefore $\max\{p_{m'}, q_{m'}\} =_{\mathbb{Q}} q_{m'}$ for all $m' \in \mathbb{N}$ with $n+2 \leq m'$, and so $\max\{s, t\} =_{\mathbb{R}} t$, or $s \leq_{\mathbb{R}} t$, a contradiction. Thus for all $m \in \mathbb{N}$ with $n+2 \leq m$, $q_m - p_m \leq_{\mathbb{Q}} 2^{-n}$, and so

$$\begin{aligned} |\max\{p_m, q_m\} - p_m| &=_{\mathbb{Q}} \max\{p_m, q_m\} - p_m =_{\mathbb{Q}} \max\{0, q_m - p_m\} \\ &\leq_{\mathbb{Q}} \max\{0, 2^{-(n+1)}\} =_{\mathbb{Q}} 2^{-(n+1)} <_{\mathbb{Q}} 2^{-n}. \end{aligned}$$

This entails that $\max\{s, t\} =_{\mathbb{R}} s$, or $t \leq_{\mathbb{R}} s$. $\square$

Lemma 4.5. Let $\#_{\mathbb{R}}$ be a binary relation on $\underline{\mathbb{R}}$ given by

$$s \#_{\mathbb{R}} t \Leftrightarrow \exists n \in \mathbb{N} \exists m \in \mathbb{N} \forall m' \in \mathbb{N} (m \leq m' \Rightarrow |p_{m'} - q_{m'}| >_{\mathbb{Q}} 2^{-n})$$

for all $s = (p_n)_{n \in \mathbb{N}}, t = (q_n)_{n \in \mathbb{N}} \in \underline{\mathbb{R}}$. Then $\#_{\mathbb{R}}$ is a tight apartness on $\mathbb{R}$ such that

1. if $(s + r) \#_{\mathbb{R}} (t + r)$, then $s \#_{\mathbb{R}} t$;
2. if $sr \#_{\mathbb{R}} tr$, then $s \#_{\mathbb{R}} t$;
3. if $\max\{s, r\} \#_{\mathbb{R}} \max\{t, r\}$, then $s \#_{\mathbb{R}} t$

for all $r, s, t \in \underline{\mathbb{R}}$.

Proof.

□

Lemma 4.6. The join $\max_{\mathbb{R}} : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is strongly extensional.

Proof.

□

Proposition 4.7. The following hold.

1. if $s <_{\mathbb{R}} t$, then $\neg(t <_{\mathbb{R}} s)$;
2. if $s <_{\mathbb{R}} t$ and $t <_{\mathbb{R}} r$, then $s <_{\mathbb{R}} r$;
3. if $s <_{\mathbb{R}} t$, then $s <_{\mathbb{R}} r$ or $r <_{\mathbb{R}} t$;
4. $s \#_{\mathbb{R}} t$ if and only if $s <_{\mathbb{R}} t$ or $t <_{\mathbb{R}} s$;
5. $s \leq_{\mathbb{R}} t$ if and only if $\neg(t <_{\mathbb{R}} s)$

for all $s, t, r \in \underline{\mathbb{R}}$.

Proof.

□

Theorem 4.8. The setoid $\mathbb{R}$ is an Archimedean ordered field.

Proof.

□

♣ subspace $[0, 1]$

4.2 Topological vector spaces

Definition 4.9. A *vector space* (over $\mathbb{R}$) is a setoid $X = (\underline{X}, =_X)$ equipped with a setoid mapping $(x, y) \mapsto x + y$ of $X \times X$ into X , called *addition*, a setoid mapping $x \mapsto -x$ of X into X , called *inverse*, a setoid mapping $(s, x) \mapsto sx$ of $\mathbb{R} \times X$ into X , called *scalar multiplication* and an element 0 of $\underline{X}$, called the *zero element*, such that

$$\begin{aligned} (x + y) + z &=_X x + (y + z), & x + y &=_X y + x, \\ x + 0 &=_X x, & x + (-x) &=_X 0, \\ s(x + y) &=_X sx + sy, & (s + t)x &=_X sx + tx, \\ s(tx) &=_X (st)x, & 1x &=_X x \end{aligned}$$

for all $x, y, z \in \underline{X}$ and $s, t \in \underline{\mathbb{R}}$.

Example 4.10. Let $\underline{F}[0, 1]$ be the set of setoid mappings of $[0, 1]$ into $\mathbb{R}$. Then the setoid $F[0, 1] = (\underline{F}[0, 1], \sim)$ is a vector space equipped with addition, inverse, scalar multiplication and zero element given by

$$\begin{aligned} (f + g)(x) &= f(x) + g(x), & (-f)(x) &= -f(x), \\ (sf)(x) &= sf(x), & 0(x) &= 0 \end{aligned}$$

for all $f, g \in \underline{F}[0, 1]$, $s \in \mathbb{R}$ and $x \in [0, 1]$.

Definition 4.11. Let $X = (\underline{X}, =_X)$ is a vector space. Then a *linear functional* on X is a setoid mapping $f : X \rightarrow \mathbb{R}$ such that

$$f(x + y) =_{\mathbb{R}} f(x) + f(y) \quad \text{and} \quad f(sx) =_{\mathbb{R}} sf(x)$$

for all $x, y \in \underline{X}$ and $s \in \mathbb{R}$.

Definition 4.12. A *topological vector space* is a vector space $X = (\underline{X}, =_X)$ equipped with a uniform structure $(I_X, \rho_X, \Vdash_X)$ such that

1. the addition $+$: $X \times X \rightarrow X$ is uniformly continuous;
2. there exists a function $\xi^X : I_X \times \underline{X} \rightarrow \mathbb{N}$ such that for each $a \in I_X$,

$$(0, sx) \Vdash_X a$$

for all $x \in \underline{X}$ and $s \in \mathbb{R}$ with $|s| \leq_{\mathbb{R}} 2^{-\xi^X(a, x)}$;

3. for each $a \in I_X$,

$$(0, x) \Vdash_X a \Rightarrow (0, sx) \Vdash_X a$$

for all $x \in \underline{X}$ and $s \in \mathbb{R}$ with $|s| \leq_{\mathbb{R}} 1$.

Remark 4.13. ♣ radial (absorbing)

♣ circled

Lemma 4.14. Let X be a topological vector space. Then the inverse $x \mapsto -x$ is uniformly continuous, and the scalar multiplication $(s, x) \mapsto sx$ of $\mathbb{R} \times X$ is locally uniformly continuous.

Proof.

□

Theorem 4.15. If X is a topological vector space, then so is its completion $\tilde{X}$.

Proof.

□

4.3 Topological vector lattices

Definition 4.16. A *vector lattice* is a vector space $X = (\underline{X}, =_X)$ such that X is a semilattice, and

1. $(x + z) \vee (y + z) =_X (x \vee y) + z$,
2. if $0 \leq_{\mathbb{R}} s$, then $s(x \vee y) =_X (sx) \vee (sy)$

for all $x, y, z \in \underline{X}$ and $s \in \mathbb{R}$.

Example 4.17. Let $\underline{C}[0, 1]$ be a set given by

$$\underline{C}[0, 1] = \{(f, \gamma) \in \underline{F}[0, 1] \times \text{hom}(\mathbb{N}, \mathbb{N}) \mid f \text{ is uniformly continuous with a modulus } \gamma\},$$

and let $=_{C[0,1]}$ be an equivalence relation on $\underline{C}[0, 1]$ given by

$$(f, \gamma^f) =_{C[0,1]} (g, \gamma^g) \Leftrightarrow f =_{F[0,1]} g.$$

Then the setoid $C[0, 1] = (\underline{C}[0, 1], =_{C[0,1]})$, is a vector lattice equipped with addition, inverse, scalar multiplication and zero element given in Example 4.10 with appropriate moduli, and join given by

$$(f, \gamma^f) \vee (g, \gamma^g) = (\max_{\mathbb{R}} \circ (f \times g), \max_{\mathbb{R}} \circ (\gamma^f \times \gamma^g) \circ \rho_{\mathbb{R}})$$

for all $(f, \gamma^f), (g, \gamma^g) \in \underline{C}[0, 1]$.

Lemma 4.18. Let $X = (\underline{X}, =_X)$ be a vector lattice. Then

1. if $x \leq_X y$, then $x + z \leq_X y + z$;
2. if $x \leq_X y$ and $0 \leq_{\mathbb{R}} s$, then $sx \leq_X sy$

for all $x, y, z \in \underline{X}$ and $s \in \mathbb{R}$.

Proof. (1): For all $x, y, z \in \underline{X}$, if $x \leq_X y$, then, since $x \vee y =_X y$, we have $(x + z) \vee (y + z) =_X x \vee y + z =_X y + z$; hence $x + z \leq_X y + z$.

(2): For all $x, y \in \underline{X}$ and $s \in \mathbb{R}$, if $x \leq_X y$ and $0 \leq_{\mathbb{R}} s$, then, since $x \vee y =_X y$, we have $(sx) \vee (sy) =_X s(x \vee y) =_X sy$; hence $sx \leq_X sy$. $\square$

Proposition 4.19. Let $X = (\underline{X}, =_X)$ be a vector lattice, and let $(x, y) \mapsto x \wedge y$ be a setoid mapping of $X \times X$ into X , called a meet, given by

$$x \wedge y = -(-x \vee -y)$$

for all $x, y \in \underline{X}$. Then

$$\begin{aligned} x \wedge (y \wedge z) &=_X (x \wedge y) \wedge z, & x \wedge y &=_X y \wedge x, & x \wedge x &=_X x, \\ x \vee (x \wedge y) &=_X x, & x \wedge (x \vee y) &=_X x \end{aligned}$$

for all $x, y, z \in \underline{X}$. Furthermore, $x \leq_X y \Leftrightarrow x \wedge y =_X x$ and $x \wedge y$ is the greatest lower bound of $\{x, y\}$ for all $x, y \in \underline{X}$.

Proof. It is straightforward to see the first three equations. To see the rest, consider $x, y \in \underline{X}$. Then, since $-x \leq_X -x \vee -y$, we have $x \wedge y \leq_X x$, by Lemma 4.18 (1); hence $x \vee (x \wedge y) \leq_X x$. Therefore, since $x \leq_X x \vee (x \wedge y)$, we have $x \vee (x \wedge y) =_X x$. Since $x \leq_X x \vee y$, we have $-(x \vee y) \leq_X -x$, by Lemma 4.18 (1); hence $-x \vee -(x \vee y) \leq_X -x$. Therefore $x \leq_X x \wedge (x \vee y)$, by Lemma 4.18 (1), and so, since $-x \leq_X -x \vee -(x \vee y)$, we have $x \wedge (x \vee y) \leq_X x$, by Lemma 4.18 (1). Thus $x \wedge (x \vee y) =_X x$.

If $x \leq_X y$, then, since $x \vee y =_X y$, we have $x \wedge y =_X x \wedge (x \vee y) =_X x$; conversely, if $x \wedge y =_X x$, then, since $x \vee y =_X (x \wedge y) \vee y =_X y$, we have $x \leq_X y$. Since $(x \wedge y) \vee x =_X x$ and $(x \wedge y) \vee y =_X y$, we have $x \wedge y \leq_X x$ and $x \wedge y \leq_X y$. For each $z \in \underline{X}$, if $z \leq_X x$ and $z \leq_X y$, then, since $z \wedge x =_X z$ and $z \wedge y =_X z$, we have $z \wedge (x \wedge y) =_X (z \wedge x) \wedge y =_X z \wedge y =_X z$; hence $z \leq_X x \wedge y$. $\square$

Lemma 4.20. Let $X = (\underline{X}, =_X)$ be a vector lattice. Then

1. $x + y =_X x \vee y + x \wedge y$;
2. $(x + z) \wedge (y + z) =_X (x \wedge y) + z$;
3. if $0 \leq s$, then $s(x \wedge y) =_X sx \wedge sy$

for all $x, y, z \in \underline{X}$ and $s \in \mathbb{R}$.

Proof. (1): For all $x, y \in \underline{X}$, since

$$-x \vee -y + (x + y) =_X (-x + x + y) \vee (-y + x + y) =_X y \vee x =_X x \vee y,$$

we have $x + y =_X x \vee y - (-x \vee -y) =_X x \vee y + x \wedge y$, by Lemma 4.18 (1).

(2): For all $x, y, z \in \underline{X}$, we have

$$(x + z) \wedge (y + z) =_X -((-x - z) \vee (-y - z)) =_X -((-x \vee -y) - z) =_X (x \wedge y) + z.$$

(3): For all $x, y \in \underline{X}$ and $s \in \mathbb{R}$, if $0 \leq s$, then

$$s(x \wedge y) =_X -s(-x \vee -y) =_X -(-sx \vee -sy) =_X sx \wedge sy. \quad \square$$

Proposition 4.21. Every vector lattice $X = (\underline{X}, =_X)$ is a distributive lattice, that is, $x \vee (y \wedge z) =_X (x \vee y) \wedge (x \vee z)$ or $x \wedge (y \vee z) =_X (x \wedge y) \vee (x \wedge z)$ for all $x, y, z \in \underline{X}$.

Proof. Let $x, y, z \in \underline{X}$. Then, since $x \leq_X x \vee z$ and $y \wedge z \leq_X z \leq_X x \vee z$, we have $x \vee (y \wedge z) \leq_X x \vee z$; similarly, we have $x \vee (y \wedge z) \leq_X y \vee z$. Hence $x \vee (y \wedge z) \leq_X (x \vee z) \wedge (y \vee z)$. Let $w = (x \vee y) \wedge (x \vee z)$. Then, since $w \leq_X x \vee y$, we have $w + x \wedge y \leq_X x \vee y + x \wedge y =_X x + y$, by Lemma 4.20 (1); similarly, we have $w + x \wedge z \leq_X x + z$. Hence

$$\begin{aligned} w + (x \wedge y \wedge z) &= w + (x \wedge y \wedge z \wedge z) =_X w + (x \wedge z) \wedge (y \wedge z) \\ &\leq_X (w + x \wedge y) \wedge (w + x \wedge z) \leq_X (x + y) \wedge (x + z) \\ &= w + (y \wedge z), \end{aligned}$$

by Lemma 4.20 (2). Therefore, since, by Lemma 4.20 (1),

$$x + (y \wedge z) =_X x \vee (y \wedge z) + (x \wedge y \wedge z),$$

we have $w \leq_X x + (y \wedge z) - (x \wedge y \wedge z) =_X x \vee (y \wedge z)$. Thus

$$x \vee (y \wedge z) =_X (x \vee y) \wedge (x \vee z).$$

$\square$

Definition 4.22. Let $X = (\underline{X}, =_X)$ be a vector lattice. Then the subset

$$\underline{C}_X = \{x \in \underline{X} \mid 0 \leq_X x\}$$

is called a *positive cone* of $\underline{X}$; note that $C_X = (\underline{C}_X, \leq_X)$ with $\text{ub}_{C_X} = \vee \in \text{hom}(\underline{C}_X \times \underline{C}_X, \underline{C}_X)$ is a directed preordered set.

A linear functional f on X is *positive* if $0 \leq_{\mathbb{R}} f(x)$ for all $x \in \underline{C}_X$.

Example 4.23. Let $R : \underline{C}[0, 1] \rightarrow \mathbb{R}$ be a function given by

$$R(f, \gamma) = \int f,$$

where $\int$ is the Riemann integral, for all $(f, \gamma) \in \underline{C}[0, 1]$. Then R is a positive linear functional.

Definition 4.24. Let $X = (\underline{X}, =_X)$ be a vector lattice, and let $(-)^+ : X \rightarrow X$, $(-)^- : X \rightarrow X$ and $|-| : X \rightarrow X$ be setoid mappings given by

$$x^+ = x \vee 0, \quad x^- = (-x) \vee 0, \quad |x| = x \vee (-x),$$

respectively, for all $x \in \underline{X}$; note that $x^+, x^- \in \underline{C}_X$. Two elements $x, y \in \underline{X}$ are *disjoint* if $|x| \wedge |y| =_X 0$.

Lemma 4.25. Let $X = (\underline{X}, =_X)$ be a vector lattice. Then

1. $x =_X x^+ - x^-$;
2. x^+ and x^- are disjoint;
3. for each pair of disjoint elements $u, v \in \underline{C}_X$, if $x =_X u - v$ then $u =_X x^+$ and $v =_X x^-$;
4. $|-x| =_X |x| =_X x^+ + x^- \in \underline{C}_X$;
5. for each $s \in \underline{\mathbb{R}}$, if $0 \leq_{\mathbb{R}} s$, then $(sx)^+ =_X sx^+$, $(sx)^- =_X sx^-$ and $|sx| =_X s|x|$;
6. x and y are disjoint if and only if $|x| \vee |y| =_X |x| + |y|$;
7. if x and y are disjoint, then $(x + y)^+ =_X x^+ + y^+$, $(x + y)^- =_X x^- + y^-$ and $|x + y| =_X |x| + |y|$

for all $x, y, z \in \underline{X}$.

Proof. Let $x, y, z \in \underline{X}$. Then

(1): $x =_X x + 0 =_X x \vee 0 + x \wedge 0 =_X x \vee 0 - (-x) \vee 0 =_X x^+ - x^-$, by Lemma 4.20 (1).

(2):

$$\begin{aligned} x^+ \wedge x^- &=_X (x^+ - x^-) \wedge 0 + x^- =_X x \wedge 0 + x^- =_X -(-x \vee 0) + x^- \\ &=_X -x^- + x^- =_X 0, \end{aligned}$$

by Lemma 4.20 (2) and (1).

(3): Consider $u, v \in \underline{C}_X$ such that $u \wedge v =_X 0$ and $x =_X u - v$. Then, since $u =_X x + v$ and $v =_X u - x$, we have $x \leq_X u$ and $-x \leq_X v$; hence $x^+ \leq u$ and $x^- \leq v$. Note that, since $u - v =_X x =_X x^+ - x^-$, we have $u - x^+ =_X v - x^-$. Then, since $u - x^+ \leq_X u$ and $v - x^- \leq_X v$, we have

$$\begin{aligned} 0 &\leq_X u - x^+ =_X (u - x^+) \wedge (u - x^+) =_X (u - x^+) \wedge (v - x^-) \\ &\leq_X u \wedge v =_X 0; \end{aligned}$$

hence $u =_X x^+$. Similarly, we have $v =_X x^-$.

(4):

$$\begin{aligned} |-x| &=_X -x \vee -(-x) =_X -x \vee x =_X x + (-2x) \vee 0 =_X x + 2(-x \vee 0) \\ &=_X x + 2x^- =_X (x^+ - x^-) + 2x^- =_X x^+ + x^- \in \underline{C}_X, \end{aligned}$$

by (1).

(5): for each $s \in \mathbb{R}$, if $0 \leq_{\mathbb{R}} s$, then $(sx)^+ =_X (sx) \vee 0 =_X s(x \vee 0) =_X sx^+$ and, similarly, $(sx)^- =_X sx^-$; hence

$$|sx| =_X (sx)^+ + (sx)^- =_X sx^+ + sx^- =_X s(x^+ + x^-) =_X s|x|,$$

by (4).

(6): $|x| + |y| =_X |x| \vee |y| + |x| \wedge |y|$, by Lemma 4.20 (1); hence $|x| \wedge_X |y| =_X 0$ if and only if $|x| + |y| =_X |x| \vee |y|$.

(7): Assume that x and y are disjoint, and note that, since

$$0 \leq_X x^+ \wedge y^+, x^- \wedge y^- \leq_X |x| \wedge |y| =_X 0,$$

x^+ and y^+ , and x^- and y^- are disjoint, respectively. Then, since, by (4) and (6),

$$\begin{aligned} (x^+ + y^+) \vee (x^- + y^-) &=_X (x^+ \vee y^+) \vee (x^- \vee y^-) =_X (x^+ \vee x^-) \vee (y^+ \vee y^-) \\ &=_X (x^+ + x^-) \vee (y^+ + y^-) =_X |x| \vee |y| \\ &=_X |x| + |y| =_X (x^+ + x^-) + (y^+ + y^-) \\ &=_X (x^+ + y^+) + (x^- + y^-), \end{aligned}$$

$x^+ + y^+$ and $x^- + y^-$ are disjoint, by (6). Therefore, since

$$x + y =_X (x^+ - x^-) + (y^+ - y^-) =_X (x^+ + y^+) - (x^- + y^-),$$

we have $(x + y)^+ =_X x^+ + y^+$ and $(x + y)^- =_X x^- + y^-$, by (3), and so

$$\begin{aligned} |x + y| &=_X (x + y)^+ + (x + y)^- =_X (x^+ + y^+) + (x^- + y^-) \\ &=_X (x^+ + x^-) + (y^+ + y^-) =_X |x| + |y|, \end{aligned}$$

by (4). □

Lemma 4.26. *Let $X = (\underline{X}, =_X)$ be a vector lattice. Then*

1. $|x + y| \leq_X |x| + |y|$;
2. $|sx| \leq_X |s||x|$;
3. $|x \vee z - y \vee z| \leq_X |x - y|$;
4. $|x \wedge z - y \wedge z| \leq_X |x - y|$;
5. $(|x| + |y|) \wedge u \leq_X |x| \wedge u + |y| \wedge u$;
6. $|sx| \wedge u \leq_X (|s| + 1)(|x| \wedge u)$;
7. $|x \wedge |y| - x \wedge |z|| \leq_X |y - z| \wedge |x|$

for all $x, y, z \in \underline{X}$, $s \in \mathbb{R}$ and $u \in \underline{C}_X$.

Proof. Consider $x, y, z \in \underline{X}$, $s \in \mathbb{R}$ and $u \in \underline{C}_X$. Then

(1): Since $x, -x \leq_X |x|$ and $y, -y \leq_X |y|$, we have

$$x + y \leq_X |x| + |y| \quad \text{and} \quad -(x + y) =_X -x - y \leq_X |x| + |y|;$$

hence $|x + y| \leq_X |x| + |y|$.

(2): For each $s \in \mathbb{R}$, we write s^+ and s^- for $\max_{\mathbb{R}}(s, 0)$ and $\max_{\mathbb{R}}(-s, 0)$, respectively. Then

$$\begin{aligned} |sx| &=_X |(s^+ - s^-)x| =_X |s^+x - s^-x| \leq_X |s^+x| + |-s^-x| \\ &=_X |s^+x| + |s^-x| =_X s^+|x| + s^-|x| =_X (s^+ + s^-)|x| \\ &=_X |s||x|, \end{aligned}$$

by (1) and Lemma 4.25 (4) and (5).

(3): Since, by (1),

$$x \leq_X |x - y| + y \leq_X |x - y| + y \vee z \quad \text{and} \quad z \leq_X y \vee z \leq_X |x - y| + y \vee z,$$

we have $x \vee z \leq_X |x - y| + y \vee z$; hence $x \vee z - y \vee z \leq_X |x - y|$. Similarly, we have $y \vee z - x \vee z \leq_X |x - y|$. Therefore $|x \vee z - y \vee z| \leq_X |x - y|$.

(4): Since by (1), $x \wedge z \leq_X x \leq_X |x - y| + y$ and $x \wedge z \leq_X z \leq_X |x - y| + z$, we have $x \wedge z \leq_X (|x - y| + y) \wedge (|x - y| + z) =_X |x - y| + y \wedge z$, by Lemma 4.20 (2); hence $x \wedge z - y \wedge z \leq_X |x - y|$. Similarly, we have $y \wedge z - x \wedge z \leq_X |x - y|$. Therefore $|x \wedge z - y \wedge z| \leq_X |x - y|$.

(5): Since $(|x| + |y|) \wedge u \leq_X |x| + |y|$ and $(|x| + |y|) \wedge u \leq_X u \leq_X u + |y|$, we have $(|x| + |y|) \wedge u \leq_X (|x| + |y|) \wedge (u + |y|) =_X (|x| \wedge u) + |y|$, by Proposition 4.19 and Lemma 4.20 (2). Therefore, since $(|x| + |y|) \wedge u \leq_X u \leq_X (|x| \wedge u) + u$, we have

$$(|x| + |y|) \wedge u \leq_X (|x| \wedge u + |y|) \wedge (|x| \wedge u + u) =_X |x| \wedge u + |y| \wedge u,$$

by Proposition 4.19 and Lemma 4.20 (2).

(6): Since, by (2), $|sx| \wedge u \leq_X |sx| \leq_X |s||x| \leq_X |s||x| + |x| =_X (|s| + 1)|x|$ and $|sx| \wedge u \leq_X u \leq_X |s|u + u =_X (|s| + 1)u$, we have

$$|sx| \wedge u \leq_X (|s| + 1)|x| \wedge (|s| + 1)u =_X (|s| + 1)(|x| \wedge u),$$

by Proposition 4.19 and Lemma 4.20 (3).

(7): Since $x \wedge |y| \leq_X x \leq_X |x| + x$ and $x \wedge |y| \leq_X x \leq_X |x| \leq_x |x| + |z|$, we have $x \wedge |y| \leq (|x| + x) \wedge (|x| + |z|) =_X |x| + x \wedge |z|$ by Proposition 4.19 and Lemma 4.20 (2); hence $x \wedge |y| - x \wedge |z| \leq_X |x|$. Similarly, we have $x \wedge |z| - x \wedge |y| \leq_X |x|$, and so $|x \wedge |y| - x \wedge |z|| \leq_X |x|$, by Proposition 4.19. Since, by (1), $|y| \leq_X |y - z| + |z|$ and $|z| \leq_X |y - z| + |y|$, we have $|y| - |z| \leq_X |y - z|$ and $|z| - |y| \leq_X |y - z|$; hence $|x \wedge |y| - x \wedge |z|| \leq_X ||y| - |z|| \leq_X |y - z|$. Therefore $|x \wedge |y| - x \wedge |z|| \leq_X |y - z| \wedge |x|$, by Proposition 4.19. $\square$

Definition 4.27. A vector lattice $X = (\underline{X}, =_X)$ is *Archimedean* if for each $x \in \underline{X}$, $x \leq_X 0$ whenever there exists $y \in \underline{X}$ such that $x \leq_X 2^{-n}y$ for all $n \in \mathbb{N}$.

Lemma 4.28. Let $X = (\underline{X}, =_X)$ be an Archimedean vector lattice. Then

1. if $0 \leq_X x$, then $\max_{\mathbb{R}}(s, t)x =_X sx \vee tx$;

2. if $0 \leq_X x$, then $\min_{\mathbb{R}}(s, t)x =_X sx \wedge tx$;

3. $|sx| =_X |s||x|$

for all $s, t \in \mathbb{R}$ and $x \in \underline{X}$.

Proof. (1): Consider $s, t \in \mathbb{R}$ and $x \in \underline{X}$ with $0 \leq_X x$. Then, since $s, t \leq_{\mathbb{R}} \max_{\mathbb{R}}(s, t)$, we have $sx, tx \leq_X \max_{\mathbb{R}}(s, t)x$, by Lemma 4.18 (2); hence $sx \vee tx \leq_X \max_{\mathbb{R}}(s, t)x$. For each $n \in \mathbb{N}$, either $\max_{\mathbb{R}}(s, t) \leq_{\mathbb{R}} s + 2^{-n}$ or $\max_{\mathbb{R}}(s, t) \leq_{\mathbb{R}} t + 2^{-n}$, by Lemma ♣; in the first case, we have

$$\max_{\mathbb{R}}(s, t)x \leq_X (s + 2^{-n})x \leq_X sx + 2^{-n}x \leq_X sx \vee tx + 2^{-n}x;$$

in the second case, similarly, we have $\max_{\mathbb{R}}(s, t)x \leq_X sx \vee tx + 2^{-n}x$. Therefore $\max_{\mathbb{R}}(s, t)x - sx \vee tx \leq_X 2^{-n}x$ for all $n \in \mathbb{N}$, and so $\max_{\mathbb{R}}(s, t)x - sx \vee tx \leq_X 0$, that is, $\max_{\mathbb{R}}(s, t)x \leq_X sx \vee tx$. Thus $\max_{\mathbb{R}}(s, t)x =_X sx \vee tx$.

(2): For all $s, t \in \mathbb{R}$ and $x \in \underline{X}$ with $0 \leq_X x$, since $\max_{\mathbb{R}}(-s, -t)x =_X (-sx) \vee (-tx)$, by (1), we have

$$\min_{\mathbb{R}}(s, t)x =_X -(\max_{\mathbb{R}}(-s, -t)x) =_X -((-sx) \vee (-tx)) =_X sx \wedge tx.$$

(3): For each $s \in \mathbb{R}$, we write s^+ and s^- for $\max_{\mathbb{R}}(s, 0)$ and $\max_{\mathbb{R}}(-s, 0)$, respectively. Then for all $s \in \mathbb{R}$ and $x \in \underline{X}$, since $\min_{\mathbb{R}}(s^+, s^-) =_{\mathbb{R}} 0$, we have $s^+|x| \wedge s^-|x| =_X \min_{\mathbb{R}}(s^+, s^-)|x| =_X 0$, by (2); hence $s^+|x| =_X |s^+x|$ and $s^-|x| =_X |s^-x|$ are disjoint, by Lemma 4.25 (4) and (5). Therefore

$$\begin{aligned} |s||x| &=_X (s^+ + s^-)|x| =_X s^+|x| + s^-|x| =_X |s^+x| + |-s^-x| \\ &=_X |s^+x - s^-x| =_X |(s^+ - s^-)x| =_X |sx|, \end{aligned}$$

by Lemma 4.25 (7). $\square$

Definition 4.29. A *topological vector lattice* is a vector lattice $X = (\underline{X}, =_X)$ equipped with a uniform structure $(I_X, \rho_X, \Vdash_X)$ such that

1. X is a topological vector space with the uniform structure;
2. the join $\vee : X \times X \rightarrow X$ is uniformly continuous;
3. for each $a \in \underline{I}_X$,

$$(0, y) \Vdash_X a \Rightarrow (0, x) \Vdash_X a$$

for all $x, y \in \underline{C}_X$ with $x \leq_X y$.

Remark 4.30. ♣ the positive cone $\underline{C}_X$ is normal

Lemma 4.31. Every topological vector lattice is Archimedean.

Proof. Let $X = (\underline{X}, =_X)$ be a topological vector lattice equipped with a uniform structure $(I_X, \rho_X, \Vdash_X)$, and consider $x, y \in \underline{X}$ such that $x \leq_X 2^{-n}y$ for all $n \in \mathbb{N}$. Then $x^+ =_X (2^{-n}y)^+ \leq_X 2^{-n}y^+$ for all $n \in \mathbb{N}$. Therefore for each $a \in \underline{I}_X$, since $x^+ \leq_X 2^{-\xi^X(a, y^+)}y^+$ and $(0, 2^{-\xi^X(a, y^+)}y^+) \Vdash_X a$, we have $(0, x^+) \Vdash_X a$. Thus $x^+ =_X 0$, and so $x \leq_X 0$. $\square$

Theorem 4.32. If X is a topological vector lattice, then so is its completion $\tilde{X}$.

Proof. $\square$

5 Integration theory

An *abstract integration space* is a vector lattice $X = (\underline{X}, =_X)$ equipped with a positive linear functional E on X .

Example 5.1. $(C[0, 1], R)$ is an abstract integration space; see Example 4.17 and Example 4.23.

In the following, we fix an abstract integration space (X, E) .

5.1 Integrable functions

Lemma 5.2. Let $=_L$ be a binary relation on $\underline{X}$ given by

$$x =_L y \Leftrightarrow \forall n \in \mathbb{N} (E(|x - y|) \leq_{\mathbb{R}} 2^{-n})$$

for all $x, y \in \underline{X}$. Then $=_L$ is an equivalence relation on $\underline{X}$; hence $L = (\underline{X}, =_L)$ is a setoid.

Proof. It is trivial that for all $x, y \in \underline{X}$, $x =_L x$ and if $x =_L y$ then $y =_L x$. For all $x, y, z \in \underline{X}$, if $x =_L y$ and $y =_L z$, then, since $E(|x - y|) \leq_{\mathbb{R}} 2^{-(n+1)}$ and $E(|y - z|) \leq_{\mathbb{R}} 2^{-(n+1)}$ for all $n \in \mathbb{N}$, we have

$$E(|x - z|) \leq_{\mathbb{R}} E(|x - y|) + E(|y - z|) \leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n}$$

for all $n \in \mathbb{N}$; hence $x =_L z$. $\square$

Proposition 5.3. Let ρ_L and $\Vdash_L$ be a monotone function from $\mathbb{N}$ into $\mathbb{N}$ and a relation between $\underline{X} \times \underline{X}$ and $\mathbb{N}$ defined by

$$\rho_L(n) = n + 1 \quad \text{and} \quad (x, y) \Vdash_L n \Leftrightarrow E(|x - y|) \leq_{\mathbb{R}} 2^{-n},$$

respectively, for all $n \in \mathbb{N}$ and $(x, y) \in \underline{X} \times \underline{X}$. Then $(\mathbb{N}, \rho_L, \Vdash_L)$ is a uniform structure on the setoid $L = (\underline{X}, =_L)$.

Proof. (1): For all $x, y \in \underline{X}$, if $x =_L y$, then, since $E(|x - y|) \leq_{\mathbb{R}} 2^{-n}$ for all $n \in \mathbb{N}$, we have $(x, y) \Vdash_L n$ for all $n \in \mathbb{N}$; conversely, if $(x, y) \Vdash_L n$ for all $n \in \mathbb{N}$, then $E(|x - y|) \leq_{\mathbb{R}} 2^{-n}$ for all $n \in \mathbb{N}$; hence $x =_L y$.

(2) For all $n \in \mathbb{N}$ and $x, x', y, y' \in \underline{X}$, if $x =_L x'$, $y =_L y'$ and $(x, y) \Vdash_L n$, then, since $E(|x - x'|) \leq_{\mathbb{R}} 2^{-(m+1)}$ and $E(|y - y'|) \leq_{\mathbb{R}} 2^{-(m+1)}$ for all $m \in \mathbb{N}$, we have

$$\begin{aligned} E(|x' - y'|) &\leq_{\mathbb{R}} E(|x' - x|) + E(|x - y|) + E(|y - y'|) \\ &\leq_{\mathbb{R}} 2^{-(m+1)} + 2^{-n} + 2^{-(m+1)} =_{\mathbb{R}} 2^{-m} + 2^{-n} \end{aligned}$$

for all $m \in \mathbb{N}$; hence $E(|x' - y'|) \leq_{\mathbb{R}} 2^{-n}$. Therefore $(x', y') \Vdash_L n$.

(3): Straightforward.

(4): For all $m, n \in \mathbb{N}$ and $x, y \in \underline{X}$, if $m \leq n$ and $(x, y) \Vdash_L n$, then

$$E(|x - y|) \leq_{\mathbb{R}} 2^{-n} \leq_{\mathbb{R}} 2^{-m};$$

hence $(x, y) \Vdash_L m$.

(5): For all $n \in \mathbb{N}$ and $x, y, z \in \underline{X}$, if $(x, y) \Vdash_L \rho_L(n)$ and $(y, z) \Vdash_L \rho_L(n)$, then, since $E(|x - y|) \leq_{\mathbb{R}} 2^{-(n+1)}$ and $E(|y - z|) \leq_{\mathbb{R}} 2^{-(n+1)}$, we have

$$E(|x - z|) \leq_{\mathbb{R}} E(|x - y|) + E(|y - z|) \leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n};$$

hence $(x, z) \Vdash_L n$. $\square$

Proposition 5.4. *L is a topological vector lattice.*

Proof. Let $\gamma^+ \in \text{hom}(\mathbb{N}, \mathbb{N} \times \mathbb{N})$ be given by $\gamma^+(n) = (n+1, n+1)$ for all $n \in \mathbb{N}$, and consider $n \in \mathbb{N}$ and $(x, y), (x', y') \in \underline{L} \times \underline{L}$ such that

$$((x, y), (x', y')) \Vdash_{L \times L} \gamma^+(n).$$

Then, since $(x, x') \Vdash_L n+1$ and $(y, y') \Vdash_L n+1$, we have

$$\begin{aligned} E(|(x+y) - (x'+y')|) &\leq_{\mathbb{R}} E(|(x-x') + (y-y')|) \\ &\leq_{\mathbb{R}} E(|x-x'| + |y-y'|) \\ &=_{\mathbb{R}} E(|x-x'|) + E(|y-y'|) \\ &\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n}, \end{aligned}$$

by Lemma 4.26 (1); hence $(x+x', y+y') \Vdash_L n$. Therefore $+: L \times L \rightarrow L$ is uniformly continuous with a modulus γ^+ .

Let $\gamma^\vee \in \text{hom}(\mathbb{N}, \mathbb{N} \times \mathbb{N})$ be given by $\gamma^\vee(n) = (n+1, n+1)$ for all $n \in \mathbb{N}$, and consider $n \in \mathbb{N}$ and $(x, y), (x', y') \in \underline{L} \times \underline{L}$ such that

$$((x, y), (x', y')) \Vdash_{L \times L} \gamma^\vee(n).$$

Then, since $(x, x') \Vdash_L n+1$ and $(y, y') \Vdash_L n+1$, we have

$$\begin{aligned} E(|x \vee y - x' \vee y'|) &=_{\mathbb{R}} E(|(x \vee y - x' \vee y) + (x' \vee y - x' \vee y')|) \\ &\leq_{\mathbb{R}} E(|x \vee y - x' \vee y| + |x' \vee y - x' \vee y'|) \\ &\leq_{\mathbb{R}} E(|x \vee y - x' \vee y|) + E(|x' \vee y - x' \vee y'|) \\ &\leq_{\mathbb{R}} E(|x - x'|) + E(|y - y'|) \\ &\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n}, \end{aligned}$$

by Lemma 4.26 (1) and (3); hence $(x+x', y+y') \Vdash_L n$. Therefore $\vee : L \times L \rightarrow L$ is uniformly continuous with a modulus $\gamma^\vee$. □

We write $\mathfrak{L}$ for the completion $\tilde{L}$ of the topological vector lattice L , and call an element of $\mathfrak{L}$ an *integrable function* over the abstract integration space (X, E) .

Proposition 5.5. *There exists a uniformly continuous mapping $\int : \mathfrak{L} \rightarrow \mathbb{R}$ such that*

1. $\int \eta_L(x) =_{\mathbb{R}} E(x)$,
2. $\int (f+g) =_{\mathbb{R}} \int f + \int g$,
3. $\int (sf) =_{\mathbb{R}} s \int f$,
4. if $0 \leq_{\mathfrak{L}} f$, then $0 \leq_{\mathbb{R}} \int f$

for all $x \in \underline{L}$, $f, g \in \underline{\mathfrak{L}}$ and $s \in \mathbb{R}$. For $f \in \underline{\mathfrak{L}}$, $\int f$ is called the integral of f .

Proof. Consider $n \in \mathbb{N}$ and $x, y \in \underline{L}$ with $(x, y) \Vdash_L n$, and note that, since $x - y \leq_X |x - y|$ and $y - x \leq_X |x - y|$, we have $E(x) - E(y) \leq_{\mathbb{R}} E(|x - y|)$ and $E(y) - E(x) \leq_{\mathbb{R}} E(|x - y|)$; hence $|E(x) - E(y)| \leq_{\mathbb{R}} E(|x - y|)$. Then, since

$$|E(x) - E(y)| \leq_{\mathbb{R}} E(|x - y|) \leq_{\mathbb{R}} 2^{-n},$$

we have $\clubsuit (E(x), E(y)) \Vdash_{\mathbb{R}} n$. Therefore $E : L \rightarrow \mathbb{R}$ is a uniformly continuous mapping, and so there exists a uniformly continuous mapping $\tilde{E} : \mathfrak{L} \rightarrow \tilde{\mathbb{R}}$ such that $\eta_{\mathbb{R}} \circ E = \tilde{E} \circ \eta_L$, by Theorem 3.50. Since $\mathbb{R}$ is complete, there exists a uniformly continuous mapping $\varepsilon_{\mathbb{R}} : \tilde{\mathbb{R}} \rightarrow \mathbb{R}$ such that $\varepsilon_{\mathbb{R}} \circ \eta_{\mathbb{R}} = \text{id}_{\mathbb{R}}$. Let $\int = \varepsilon_{\mathbb{R}} \circ \tilde{E}$, and note that

$$\int \eta_L(x) =_{\mathbb{R}} \varepsilon_{\mathbb{R}}(\tilde{E}(\eta_L(x))) =_{\mathbb{R}} \varepsilon_{\mathbb{R}}(\eta_{\mathbb{R}}(E(x))) =_{\mathbb{R}} E(x)$$

for all $x \in \underline{L}$. Then, since

$$\begin{aligned} \int (\eta_L(x) + \eta_L(y)) &=_{\mathbb{R}} \int \eta_L(x + y) =_{\mathbb{R}} E(x + y) \\ &=_{\mathbb{R}} E(x) + E(y) =_{\mathbb{R}} \int \eta_L(x) + \int \eta_L(y) \end{aligned}$$

for all $x, y \in \underline{L}$, we have $\int (f + g) =_{\mathbb{R}} \int f + \int g$ for all $f, g \in \mathfrak{L}$. Similarly, since

$$\int s\eta_L(x) =_{\mathbb{R}} \int \eta_L(sx) =_{\mathbb{R}} E(sx) =_{\mathbb{R}} sE(x) =_{\mathbb{R}} s \int \eta_L(x)$$

for all $x \in \underline{L}$ and $s \in \mathbb{R}$, we have $\int sf =_{\mathbb{R}} s \int f$ for all $f \in \mathfrak{L}$ and $s \in \mathbb{R}$.

Consider $f = (x_n)_{n \in \mathbb{N}} \in \mathfrak{L}$ with $0 \leq_{\mathfrak{L}} f$. Then, since $(-)^+ : \mathfrak{L} \rightarrow \mathfrak{L}$ is uniformly continuous and $\eta_L(x_n) \rightarrow f$ by Corollary ??, we have $(\eta_L(x_n))^+ \rightarrow f^+$, and, since $f^+ =_{\mathfrak{L}} f$ and $(\eta_L(x_n))^+ =_{\mathfrak{L}} \eta_L(x_n^+)$ for all $n \in \mathbb{N}$, we have $\eta_L(x_n^+) \rightarrow f$. Therefore, since $\int : \mathfrak{L} \rightarrow \mathbb{R}$ is uniformly continuous and

$$0 \leq_{\mathbb{R}} E(x_n^+) =_{\mathbb{R}} \int \eta_L(x_n^+)$$

for all $n \in \mathbb{N}$, we have $0 \leq_{\mathbb{R}} \int f$. □

Proposition 5.6. *Let $(f_n)_{n \in \mathbb{N}}$ be an increasing sequence of integrable functions, that is, $f_n \leq_{\mathfrak{L}} f_{n+1}$ for all $n \in \mathbb{N}$. If $(\int f_n)_{n \in \mathbb{N}}$ converges in $\mathbb{R}$, then $(f_n)_{n \in \mathbb{N}}$ converges in $\mathfrak{L}$.*

Proof. Suppose that $(\int f_n)_{n \in \mathbb{N}}$ converges in $\mathbb{R}$. Then $(\int f_n)_{n \in \mathbb{N}}$ is a Cauchy sequence, by Proposition ??; hence there exists a Cauchy modulus $\alpha \in \text{hom}(\mathbb{N}, \mathbb{N})$ such that for each $n \in \mathbb{N}$, $|\int f_m - \int f_{m'}| \leq 2^{-n}$ for all $m, m' \in \mathbb{N}$ with $\alpha(n) \leq m, m'$.

Given an $n \in \mathbb{N}$, consider $m, m' \in \mathbb{N}$ such that $\alpha(\rho_{\mathfrak{L}}(n)+1) \leq m \leq m'$. Then, since $f_m \leq_{\mathfrak{L}} f_{m'}$, we have $\int f_m \leq_{\mathbb{R}} \int f_{m'}$; hence $\int f_{m'} - \int f_m \leq 2^{-(\rho_{\mathfrak{L}}(n)+1)}$. Let $f_m = (x_{n'})_{n' \in \mathbb{N}}$ and $f_{m'} = (y_{n'})_{n' \in \mathbb{N}}$. Then, since $\eta_L(x_{n'}) \rightarrow f_m$, $\eta_L(y_{n'}) \rightarrow f_{m'}$ and $\vee : \mathfrak{L} \times \mathfrak{L} \rightarrow \mathfrak{L}$ is uniformly continuous, we have

$$\eta_L(x_{n'} \vee y_{n'}) =_{\mathfrak{L}} \eta_L(x_{n'}) \vee \eta_L(y_{n'}) \rightarrow f_m \vee f_{m'} =_{\mathfrak{L}} f_{m'};$$

hence $E(x_{n'}) =_{\mathbb{R}} \int \eta_L(x_{n'}) \rightarrow \int f_m$ and $E(x_{n'} \vee y_{n'}) =_{\mathbb{R}} \int \eta_L(x_{n'} \vee y_{n'}) \rightarrow \int f_{m'}$. Choose $n' \in \mathbb{N}$ such that

$$\begin{aligned} (f_m, \eta_L(x_{n'})) \Vdash_{\mathfrak{L}} \rho_{\mathfrak{L}}^2(n), & \quad (f_{m'}, \eta_L(x_{n'} \vee y_{n'})) \Vdash_{\mathfrak{L}} \rho_{\mathfrak{L}}^2(n), \\ |E(x_{n'}) - \int f_m| \leq_R 2^{-(\rho_{\mathfrak{L}}^2(n)+2)}, & \quad |E(x_{n'} \vee y_{n'}) - \int f_{m'}| \leq_R 2^{-(\rho_{\mathfrak{L}}^2(n)+2)}. \end{aligned}$$

Then

$$\begin{aligned} E(|x_{n'} \vee y_{n'} - x_{n'}|) &=_{\mathbb{R}} E(x_{n'} \vee y_{n'} - x_{n'}) =_{\mathbb{R}} E(x_{n'} \vee y_{n'}) - E(x_{n'}) \\ &=_{\mathbb{R}} (E(x_{n'} \vee y_{n'}) - \int f_{m'}) + (\int f_{m'} - \int f_m) \\ &\quad + (\int f_m - E(x_{n'})) \\ &\leq_{\mathbb{R}} |E(x_{n'} \vee y_{n'}) - \int f_{m'}| + (\int f_{m'} - \int f_m) \\ &\quad + |\int f_m - E(x_{n'})| \\ &\leq_{\mathbb{R}} 2^{-(\rho_{\mathfrak{L}}^2(n)+2)} + 2^{-(\rho_{\mathfrak{L}}^2(n)+1)} + 2^{-(\rho_{\mathfrak{L}}^2(n)+2)} \\ &=_{\mathbb{R}} 2^{-(\rho_{\mathfrak{L}}^2(n))}; \end{aligned}$$

hence $(x_{n'} \vee y_{n'}, x_{n'}) \Vdash_L \rho_{\mathfrak{L}}^2(n)$. Therefore $(\eta_L(x_{n'} \vee y_{n'}), \eta_L(x_{n'})) \Vdash_{\mathfrak{L}} \rho_{\mathfrak{L}}^2(n)$, by Lemma ??, and so $(f_m, f_{m'}) \Vdash_{\mathfrak{L}} n$. Thus $(f_m)_{m \in \mathbb{N}}$ is a Cauchy sequence in $\mathfrak{L}$ with a modulus $n \mapsto \alpha(\rho_{\mathfrak{L}}(n) + 1)$, and so converges. $\square$

5.2 Measurable functions

Lemma 5.7. *Let $=_M$ be a binary relation on $\underline{X}$ given by*

$$x =_M y \Leftrightarrow \forall u \in \underline{C}_X \forall n \in \mathbb{N} (E(|x - y| \wedge u) \leq_{\mathbb{R}} 2^{-n})$$

for all $x, y \in \underline{X}$. Then $=_M$ is an equivalence relation on $\underline{X}$; hence $M = (\underline{X}, =_M)$ is a setoid.

Proof. It is trivial that for all $x, y \in \underline{X}$, $x =_M x$ and if $x =_M y$ then $y =_M x$. For all $x, y, z \in \underline{X}$, if $x =_M y$ and $y =_M z$, then, since $E(|x - y| \wedge u) \leq_{\mathbb{R}} 2^{-(n+1)}$ and $E(|y - z| \wedge u) \leq_{\mathbb{R}} 2^{-(n+1)}$ for all $u \in \underline{C}_X$ and $n \in \mathbb{N}$, we have

$$\begin{aligned} E(|x - z| \wedge u) &=_{\mathbb{R}} E(|(x - y) + (y - z)| \wedge u) \\ &\leq_{\mathbb{R}} E((|x - y| + |y - z|) \wedge u) \\ &\leq_{\mathbb{R}} E(|x - y| \wedge u + |y - z| \wedge u) \\ &=_{\mathbb{R}} E(|x - y| \wedge u) + E(|y - z| \wedge u) \\ &\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n} \end{aligned}$$

for all $u \in \underline{C}_X$ and $n \in \mathbb{N}$, by Lemma 4.26 (1) and (5); hence $x =_M z$. $\square$

Proposition 5.8. *Let ρ_M and $\Vdash_M$ be a monotone function from $C_X \times \mathbb{N}$ into $C_X \times \mathbb{N}$, and a relation between $\underline{X} \times \underline{X}$ and $\underline{C}_X \times \mathbb{N}$, respectively, defined by*

$$\rho_M((u, n)) = (u, n + 1) \quad \text{and} \quad (x, y) \Vdash_M (u, n) \Leftrightarrow E(|x - y| \wedge u) \leq_{\mathbb{R}} 2^{-n},$$

respectively, for all $(u, n) \in \underline{C}_X \times \mathbb{N}$ and $(x, y) \in \underline{X} \times \underline{X}$. Then $(C_X \times \mathbb{N}, \rho_M, \Vdash_M)$ is a uniform structure on the setoid $M = (\underline{X}, =_M)$.

Proof. (1): For all $x, y \in \underline{X}$, if $x =_M y$, then, since $E(|x - y| \wedge u) \leq_{\mathbb{R}} 2^{-n}$ for all $u \in \underline{C}_X$ and $n \in \mathbb{N}$, we have $(x, y) \Vdash_M (u, n)$ for all $(u, n) \in \underline{C}_X \times \mathbb{N}$; conversely, if $(x, y) \Vdash_M (u, n)$ for all $(u, n) \in \underline{C}_X \times \mathbb{N}$, then, since $E(|x - y| \wedge u) \leq_{\mathbb{R}} 2^{-n}$ for all $u \in \underline{C}_X$ and $n \in \mathbb{N}$, we have $x =_M y$.

(2): For all $(u, n) \in \underline{C}_X \times \mathbb{N}$ and $x, x', y, y' \in \underline{X}$, if $x =_M x'$, $y =_M y'$ and $(x, y) \Vdash_M (u, n)$, then, since $E(|x - x'| \wedge u) \leq_{\mathbb{R}} 2^{-(m+1)}$ and $E(|y - y'| \wedge u) \leq_{\mathbb{R}} 2^{-(m+1)}$ for all $m \in \mathbb{N}$, we have

$$\begin{aligned}
E(|x' - y'| \wedge u) &=_{\mathbb{R}} E(|(x' - x) + (x - y')| \wedge u) \\
&\leq_{\mathbb{R}} E((|x' - x| + |x - y'|) \wedge u) \\
&\leq_{\mathbb{R}} E(|x' - x| \wedge u + |x - y'| \wedge u) \\
&=_{\mathbb{R}} E(|x' - x| \wedge u + |(x - y) + (y - y')| \wedge u) \\
&\leq_{\mathbb{R}} E(|x' - x| \wedge u + (|x - y| + |y - y'|) \wedge u) \\
&\leq_{\mathbb{R}} E(|x' - x| \wedge u + |x - y| \wedge u + |y - y'| \wedge u) \\
&=_{\mathbb{R}} E(|x' - x| \wedge u) + E(|x - y| \wedge u) + E(|y - y'| \wedge u) \\
&\leq_{\mathbb{R}} 2^{-(m+1)} + 2^{-n} + 2^{-(m+1)} =_{\mathbb{R}} 2^{-m} + 2^{-n}
\end{aligned}$$

for all $m \in \mathbb{N}$, by Lemma 4.26 (1) and (5); hence $E(|x' - y'| \wedge u) \leq_{\mathbb{R}} 2^{-n}$. Therefore $(x', y') \Vdash_M (u, n)$.

(3): Straightforward.

(4): For all $(u, n), (v, m) \in \underline{C}_X \times \mathbb{N}$ and $x, y \in \underline{X}$, if $(u, n) \preceq_{C_X \times \mathbb{N}} (v, m)$ and $(x, y) \Vdash_M (v, m)$, then, since $u \leq_X v$ and $n \leq m$, we have

$$E(|x - y| \wedge u) \leq_{\mathbb{R}} E(|x - y| \wedge v) \leq_{\mathbb{R}} 2^{-m} \leq_{\mathbb{R}} 2^{-n};$$

hence $(x, y) \Vdash_M (u, n)$.

(5): For all $(u, n) \in \underline{C}_X \times \mathbb{N}$ and $x, y, z \in \underline{X}$, if $(x, y) \Vdash_M \rho_M((u, n))$ and $(y, z) \Vdash_M \rho_M((u, n))$, then, since $E(|x - y| \wedge u) \leq_{\mathbb{R}} 2^{-(n+1)}$ and $E(|y - z| \wedge u) \leq_{\mathbb{R}} 2^{-(n+1)}$, we have

$$\begin{aligned}
E(|x - z| \wedge u) &\leq_{\mathbb{R}} E(|(x - y) + (y - z)| \wedge u) \\
&\leq_{\mathbb{R}} E((|x - y| + |y - z|) \wedge u) \\
&\leq_{\mathbb{R}} E(|x - y| \wedge u + |y - z| \wedge u) \\
&\leq_{\mathbb{R}} E(|x - y| \wedge u) + E(|y - z| \wedge u) \\
&\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n},
\end{aligned}$$

by Lemma 4.26 (1) and (5); hence $(x, z) \Vdash_M (u, n)$. □

Proposition 5.9. *M is a topological vector lattice.*

Proof. Let $\gamma^+ \in \text{hom}(C_X \times \mathbb{N}, (C_X \times \mathbb{N}) \times (C_X \times \mathbb{N}))$ be given by

$$\gamma^+((u, n)) = ((u, n + 1), (u, n + 1))$$

for all $(u, n) \in \underline{C}_X \times \mathbb{N}$, and consider $(u, n) \in \underline{C}_X \times \mathbb{N}$ and $(x, y), (x', y') \in \underline{M} \times \underline{M}$ such that $((x, y), (x', y')) \Vdash_{M \times M} \gamma^+((u, n))$. Then, since $(x, x') \Vdash_M (u, n + 1)$

and $(y, y') \Vdash_M (u, n+1)$, we have

$$\begin{aligned}
E(|(x+y) - (x'+y')| \wedge u) &\leq_{\mathbb{R}} E(|(x-x') + (y-y')| \wedge u) \\
&\leq_{\mathbb{R}} E(|x-x'| + |y-y'| \wedge u) \\
&\leq_{\mathbb{R}} E(|x-x'| \wedge u + |y-y'| \wedge u) \\
&=_{\mathbb{R}} E(|x-x'| \wedge u) + E(|y-y'| \wedge u) \\
&\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n},
\end{aligned}$$

by Lemma 4.26 (5); hence $(x+x', y+y') \Vdash_M (u, n)$. Therefore $+ : M \times M \rightarrow M$ is uniformly continuous with a modulus γ^+ .

Let $\gamma^\vee \in \text{hom}(C_X \times \mathbb{N}, (C_X \times \mathbb{N}) \times (C_X \times \mathbb{N}))$ be given by

$$\gamma^\vee((u, n)) = ((u, n+1), (u, n+1))$$

for all $(u, n) \in \underline{C}_X \times \mathbb{N}$, and consider $(u, n) \in \underline{C}_X \times \mathbb{N}$ and $(x, y), (x', y') \in \underline{M} \times \underline{M}$ such that $((x, y), (x', y')) \Vdash_{M \times M} \gamma^\vee(n)$. Then, since $(x, x') \Vdash_M (u, n+1)$ and $(y, y') \Vdash_M (u, n+1)$, we have

$$\begin{aligned}
E(|x \vee y - x' \vee y'| \wedge u) &=_{\mathbb{R}} E(|(x \vee y - x' \vee y) + (x' \vee y - x' \vee y')| \wedge u) \\
&\leq_{\mathbb{R}} E(|x \vee y - x' \vee y| + |x' \vee y - x' \vee y'| \wedge u) \\
&\leq_{\mathbb{R}} E(|x \vee y - x' \vee y| \wedge u + |x' \vee y - x' \vee y'| \wedge u) \\
&\leq_{\mathbb{R}} E(|x \vee y - x' \vee y| \wedge u) + E(|x' \vee y - x' \vee y'| \wedge u) \\
&\leq_{\mathbb{R}} E(|x - x'| \wedge u) + E(|y - y'| \wedge u) \\
&\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n},
\end{aligned}$$

by Lemma 4.26 (1), (3) and (5); hence $(x+x', y+y') \Vdash_M (u, n)$. Therefore $\vee : M \times M \rightarrow M$ is uniformly continuous with a modulus $\gamma^\vee$. $\square$

We write $\mathfrak{M}$ for the completion $\tilde{M}$ of the topological vector lattice M , and call an element of $\mathfrak{M}$ a *measurable function* over the abstract integration space (X, E) .

5.3 Convergence theorems

Lemma 5.10. *The function $\text{id}_X : X \rightarrow X$ is a uniformly continuous setoid injection of L into M .*

Proof. Let $\gamma \in \text{hom}(C_X \times \mathbb{N}, \mathbb{N})$ be given by

$$\gamma((u, n)) = n$$

for all $(u, n) \in \underline{C}_X \times \mathbb{N}$. Then for all $(u, n) \in \underline{C}_X \times \mathbb{N}$ and $x, y \in \underline{L}$, if $(x, y) \Vdash_L \gamma((u, n))$, then, since $E(|x - y|) \leq_{\mathbb{R}} 2^{-n}$, we have

$$E(|\text{id}_X(x) - \text{id}_X(y)| \wedge u) =_{\mathbb{R}} E(|x - y| \wedge u) \leq_{\mathbb{R}} E(|x - y|) \leq_{\mathbb{R}} 2^{-n};$$

hence $(\text{id}_X(x), \text{id}_X(y)) \Vdash_M (u, n)$. Therefore $\text{id}_X : L \rightarrow M$ is a uniformly continuous mapping, by Lemma $\clubsuit$ 3.8.

For all $x, y \in \underline{L}$, if $\text{id}_{\underline{X}}(x) =_M \text{id}_{\underline{X}}(y)$, then, since $E(|x - y| \wedge u) =_{\mathbb{R}} E(|\text{id}_{\underline{X}}(x) - \text{id}_{\underline{X}}(y)| \wedge u) \leq_{\mathbb{R}} 2^{-n}$ for all $u \in \underline{C}_X$ and $n \in \mathbb{N}$, we have

$$E(|x - y|) =_{\mathbb{R}} E(|x - y| \wedge |x - y|) \leq_{\mathbb{R}} 2^{-n}$$

for all $n \in \mathbb{N}$; hence $x =_L y$. Thus $\text{id}_{\underline{X}} : \underline{L} \rightarrow \underline{M}$ is a setoid injection. $\square$

Proposition 5.11. *There exists a uniformly continuous embedding $\lambda : \mathfrak{L} \rightarrow \mathfrak{M}$ such that $\eta_M \circ \text{id}_{\underline{X}} = \lambda \circ \eta_L$.*

Proof. Since, by Lemma 5.10, $\text{id}_{\underline{X}} : L \rightarrow M$ is uniformly continuous, there exists a unique uniformly continuous mapping $\lambda : \mathfrak{L} \rightarrow \mathfrak{M}$ such that $\eta_M \circ \text{id}_{\underline{X}} = \lambda \circ \eta_L$.

To see that λ preserves all vector lattice operations, we only show that

$$\lambda(f + g) =_{\mathfrak{M}} \lambda(f) + \lambda(g)$$

for all $f, g \in \mathfrak{L}$. Other operations are similar. Let $F, G : \mathfrak{L} \times \mathfrak{L} \rightarrow \mathfrak{M}$ be setoid mappings given by $F(f, g) = \lambda(f + g)$ and $G(f, g) = \lambda(f) + \lambda(g)$ for all $f, g \in \mathfrak{L}$, respectively. Note that F and G are uniformly continuous. Then, since

$$\begin{aligned} F(\eta_L(x), \eta_L(y)) &=_{\mathfrak{M}} \lambda(\eta_L(x) + \eta_L(y)) =_{\mathfrak{M}} \lambda(\eta_L(x + y)) =_{\mathfrak{M}} \eta_M(\text{id}_{\underline{X}}(x + y)) \\ &=_{\mathfrak{M}} \eta_M(\text{id}_{\underline{X}}(x) + \text{id}_{\underline{X}}(y)) =_{\mathfrak{M}} \eta_M(\text{id}_{\underline{X}}(x)) + \eta_M(\text{id}_{\underline{X}}(y)) \\ &=_{\mathfrak{M}} \lambda(\eta_L(x)) + \lambda(\eta_L(y)) =_{\mathfrak{M}} G(\eta_L(x), \eta_L(y)) \end{aligned}$$

for all $x, y \in \underline{L}$, we have $F = G$ by the uniqueness of such uniformly continuous mapping. Therefore $\lambda(f + g) =_{\mathfrak{M}} \lambda(f) + \lambda(g)$ for all $f, g \in \mathfrak{L}$.

To show that λ is injective, consider $f = (x_m)_{m \in \mathbb{N}} \in \mathfrak{L}$ with $\lambda(f) =_{\mathfrak{M}} \eta_M(0)$. Then, since $\eta_L(x_m) \rightarrow f$ in $\mathfrak{L}$, we have $\lambda(\eta_L(x_m)) \rightarrow \eta_M(0)$ in $\mathfrak{M}$. Given an $n \in \mathbb{N}$, there exists $m \in \mathbb{N}$ such that $(\lambda(\eta_L(x_m)), \eta_M(0)) \Vdash_{\mathfrak{M}} \rho_M^2(|x_{n+1}|, n + 1)$, that is,

$$(\eta_M(\text{id}_{\underline{X}}(x_m)), \eta_M(0)) \Vdash_{\mathfrak{M}} \rho_M^2(|x_{n+1}|, n + 1)$$

for all $m' \in \mathbb{N}$ with $m \leq m'$; hence $(\text{id}_{\underline{X}}(x_{m'}), 0) \Vdash_M (|x_{n+1}|, n + 1)$ for all $m' \in \mathbb{N}$ with $m \leq m'$, by Lemma ???. Therefore for all $m' \in \mathbb{N}$ with $\max\{m, n + 1\} \leq m'$, since $(x_{m'}, x_{n+1}) \Vdash_L n + 1$, we have

$$\begin{aligned} E(|x_{m'}|) &\leq_{\mathbb{R}} E(|x_{m'}| \wedge |x_{m'}|) \leq_{\mathbb{R}} E(|x_{n+1} + (x_{m'} - x_{n+1})| \wedge |x_{m'}|) \\ &\leq_{\mathbb{R}} E((|x_{n+1}| + |x_{m'} - x_{n+1}|) \wedge |x_{m'}|) \\ &\leq_{\mathbb{R}} E(|x_{n+1}| \wedge |x_{m'}| + |x_{m'} - x_{n+1}| \wedge |x_{m'}|) \\ &\leq_{\mathbb{R}} E(|x_{m'}| \wedge |x_{n+1}| + |x_{m'} - x_{n+1}|) \\ &\leq_{\mathbb{R}} E(|x_{m'}| \wedge |x_{n+1}|) + E(|x_{m'} - x_{n+1}|) \\ &\leq_{\mathbb{R}} 2^{-(n+1)} + 2^{-(n+1)} =_{\mathbb{R}} 2^{-n}, \end{aligned}$$

by Lemma 4.26 (1) and (5), and so $(x_{m'}, 0) \Vdash_L n$. Thus $f =_{\mathfrak{L}} 0$. $\square$

Lemma 5.12. *The function $(x, y) \mapsto x \wedge |y|$ from $\underline{X} \times \underline{X}$ into $\underline{X}$ is a locally uniformly continuous mapping of $L \times M$ into L .*

Proof. $\square$

Proposition 5.13. *For each $g \in \mathfrak{L}$, there exists a uniformly continuous mapping $\mu_g : \mathfrak{M} \rightarrow \mathfrak{L}$ such that*

$$\mu_g(\lambda(f)) =_{\mathfrak{L}} g \wedge |f| \quad \text{and} \quad \lambda(\mu_g(h)) =_{\mathfrak{M}} \lambda(g) \wedge |h|$$

for all $f \in \mathfrak{L}$ and $h \in \mathfrak{M}$.

Proof. □

Theorem 5.14. *Let f be a measurable function. If there exists an integrable function g such that $|f| \leq_{\mathfrak{M}} \lambda(g)$, then there exists an integrable function $f_{\mathfrak{L}}$ such that $f =_{\mathfrak{M}} \lambda(f_{\mathfrak{L}})$.*

Proof. Suppose that $|f| \leq_{\mathfrak{M}} \lambda(g)$ for some integrable function g . Then, since $f^+ \leq_{\mathfrak{M}} |f| \leq_{\mathfrak{M}} \lambda(g)$ and $f^- \leq_{\mathfrak{M}} |f| \leq_{\mathfrak{M}} \lambda(g)$, we have

$$\lambda(\mu_g(f^+)) =_{\mathfrak{M}} \lambda(g) \wedge |f^+| =_{\mathfrak{M}} \lambda(g) \wedge f^+ =_{\mathfrak{M}} f^+$$

and

$$\lambda(\mu_g(f^-)) =_{\mathfrak{M}} \lambda(g) \wedge |f^-| =_{\mathfrak{M}} \lambda(g) \wedge f^- =_{\mathfrak{M}} f^-.$$

Therefore, setting $f_{\mathfrak{L}} = \mu_g(f^+) - \mu_g(f^-)$, we have

$$\lambda(f_{\mathfrak{L}}) =_{\mathfrak{M}} \lambda(\mu_g(f^+) - \mu_g(f^-)) =_{\mathfrak{M}} \lambda(\mu_g(f^+)) - \lambda(\mu_g(f^-)) =_{\mathfrak{M}} f^+ - f^- =_{\mathfrak{M}} f.$$

□

Definition 5.15. Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of integrable functions, and let f be an integrable function. Then

1. $(f_n)_{n \in \mathbb{N}}$ converges in norm to f if $f_n \rightarrow f$ in $\mathfrak{L}$;
2. $(f_n)_{n \in \mathbb{N}}$ converges in measure to f if $\lambda(f_n) \rightarrow \lambda(f)$ in $\mathfrak{M}$.

Lemma 5.16. *Let $(f_n)_{n \in \mathbb{N}}$ be an increasing sequence of integrable functions converging in measure to an integrable function f . Then $f_n \leq_{\mathfrak{L}} f$ for all $n \in \mathbb{N}$.*

Proof. Given an $n \in \mathbb{N}$, since $f_n \wedge f_m =_{\mathfrak{L}} f_n$ for all $m \in \mathbb{N}$ with $n \leq m$, we have $(f_n \wedge f_m, f_n) \Vdash_{\mathfrak{L}} n$ for all $n \in \mathbb{N}$ and $m \in \mathbb{N}$ with $n \leq m$; hence $(f_n \wedge f_m)_{m \in \mathbb{N}}$ converges to f_n . Therefore

$$\lambda(f_n) \wedge \lambda(f_m) =_{\mathfrak{M}} \lambda(f_n \wedge f_m) \rightarrow \lambda(f_n)$$

in $\mathfrak{M}$. On the other hand, since $\lambda(f_m) \rightarrow \lambda(f)$ in $\mathfrak{M}$, we have

$$\lambda(f_n) \wedge \lambda(f_m) \rightarrow \lambda(f_n) \wedge \lambda(f).$$

Thus $\lambda(f_n \wedge f) =_{\mathfrak{M}} \lambda(f_n) \wedge \lambda(f) =_{\mathfrak{M}} \lambda(f_n)$, and so, since $\lambda : \mathfrak{L} \rightarrow \mathfrak{M}$ is injective, we have $f_n \wedge f =_{\mathfrak{L}} f_n$; hence $f_n \leq_{\mathfrak{L}} f$. □

Theorem 5.17 (Lebesgue's Monotone Convergence Theorem). *Let $(f_n)_{n \in \mathbb{N}}$ be an increasing sequence of integrable functions. Then the following are equivalent.*

1. $(f_n)_{n \in \mathbb{N}}$ converges in measure to some integrable function f ,
2. $(f_n)_{n \in \mathbb{N}}$ converges in norm to some integrable function f ,

3. $(\int f_n)_{n \in \mathbb{N}}$ converges; in which case

$$\int f_n \rightarrow \int f.$$

Proof. (1) $\Rightarrow$ (2): Note that $f_n \leq_{\mathfrak{L}} f$ for all $n \in \mathbb{N}$, by Lemma 5.16. Then, by replacing f_n and f by $f_n - f_0$ and $f - f_0$, respectively, we may assume without loss of generality that $0 \leq_{\mathfrak{L}} f_n$ for all $n \in \mathbb{N}$ and $0 \leq_{\mathfrak{L}} f$. Since $\lambda(f_n) \rightarrow \lambda(f)$ in $\mathfrak{M}$,

$$f_n =_{\mathfrak{L}} f \wedge f_n =_{\mathfrak{L}} f \wedge |f_n| =_{\mathfrak{L}} \mu_f(\lambda(f_n)) \rightarrow \mu_f(\lambda(f)) =_{\mathfrak{L}} f \wedge |f| =_{\mathfrak{L}} f$$

in $\mathfrak{L}$.

(2) $\Rightarrow$ (3): Since $\int : \mathfrak{L} \rightarrow \mathbb{R}$, we have $\int f_n \rightarrow \int f$.

(3) $\Rightarrow$ (1): Suppose that $(\int f_n)_{n \in \mathbb{N}}$ converges. Then $(f_n)_{n \in \mathbb{N}}$ converges in $\mathfrak{L}$ to some $f \in \mathfrak{L}$, by Proposition 5.6. Therefore, since $\lambda : \mathfrak{L} \rightarrow \mathfrak{M}$ is uniformly continuous, we have $\lambda(f_n) \rightarrow \lambda(f)$ in $\mathfrak{M}$. $\square$

Theorem 5.18 (Fatou's Lemma). *Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of integrable functions converging in measure to an integrable function f such that $0 \leq_{\mathfrak{L}} f_n$ and $\int f_n \leq B$ for all $n \in \mathbb{N}$. Then $\int f \leq B$.*

Proof. Since $\lambda(f_n) \rightarrow \lambda(f)$ in $\mathfrak{M}$,

$$f \wedge f_n =_{\mathfrak{L}} f \wedge |f_n| =_{\mathfrak{L}} \mu_f(\lambda(f_n)) \rightarrow \mu_f(\lambda(f)) =_{\mathfrak{L}} f \wedge |f| =_{\mathfrak{L}} f$$

in $\mathfrak{L}$; hence $\int f \wedge f_n \rightarrow \int f$. Since $\int f \wedge f_n \leq \int f_n \leq B$ for all $n \in \mathbb{N}$, we have $\int f \leq B$. $\square$

Lemma 5.19. *Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of integrable functions converging in measure to an integrable function f , and let g be an integrable function such that $|f_n| \leq_{\mathfrak{L}} g$ for all $n \in \mathbb{N}$. Then $|f| \leq_{\mathfrak{L}} g$.*

Proof. Since $\lambda(f_n) \rightarrow \lambda(f)$ in $\mathfrak{M}$ and $|f_n| =_{\mathfrak{L}} g \wedge |f_n|$ for all $n \in \mathbb{N}$,

$$|f_n| =_{\mathfrak{L}} g \wedge |f_n| =_{\mathfrak{L}} \mu_g(\lambda(f_n)) \rightarrow \mu_g(\lambda(f)) =_{\mathfrak{L}} g \wedge |f|$$

in $\mathfrak{L}$; hence $|f| \wedge |f_n| \rightarrow |f| \wedge (g \wedge |f|) =_{\mathfrak{L}} g \wedge |f|$ in $\mathfrak{L}$. On the other hand,

$$|f| \wedge |f_n| =_{\mathfrak{L}} \mu_{|f|}(\lambda(f_n)) \rightarrow \mu_{|f|}(\lambda(f)) =_{\mathfrak{L}} |f| \wedge |f| =_{\mathfrak{L}} |f|$$

in $\mathfrak{L}$. Therefore $g \wedge |f| =_{\mathfrak{L}} |f|$, and so $|f| \leq_{\mathfrak{L}} g$. $\square$

Theorem 5.20 (Lebesgue's Dominated Convergence Theorem). *Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of integrable functions converging in measure to an integrable function f , and let g be an integrable function such that $|f_n| \leq_{\mathfrak{L}} g$ for all $n \in \mathbb{N}$. Then $(f_n)_{n \in \mathbb{N}}$ converges in norm to f .*

Proof. Note that $|f| \leq_{\mathfrak{L}} g$, by Lemma 5.19. Then, since $\lambda(f_n) \rightarrow \lambda(f)$ in $\mathfrak{M}$, $\lambda(f_n^+) =_{\mathfrak{M}} \lambda(f_n)^+ \rightarrow \lambda(f)^+ =_{\mathfrak{M}} \lambda(f^+)$ in $\mathfrak{M}$; hence

$$g \wedge f_n^+ =_{\mathfrak{L}} g \wedge |f_n^+| =_{\mathfrak{L}} \mu_g(\lambda(f_n^+)) \rightarrow \mu_g(\lambda(f^+)) =_{\mathfrak{L}} g \wedge |f^+| =_{\mathfrak{L}} g \wedge f^+$$

in $\mathfrak{L}$. Therefore, since $f_n^+ \leq_{\mathfrak{L}} |f_n| \leq_{\mathfrak{L}} g$ for all $n \in \mathbb{N}$ and $f^+ \leq_{\mathfrak{L}} |f| \leq_{\mathfrak{L}} g$,

$$f_n^+ \rightarrow f^+$$

in $\mathfrak{L}$. Similarly, $f_n^- \rightarrow f^-$ in $\mathfrak{L}$. Thus $f_n =_{\mathfrak{L}} f_n^+ - f_n^- \rightarrow f^+ - f^- =_{\mathfrak{L}} f$ in $\mathfrak{L}$. $\square$

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