

hw 4

17, 28, 39, 40, 42ab, 53(i), (ii), 59

[17] : Recall:

$E^c$  Dense  $\Leftrightarrow \forall x \in [a, b], \forall \delta > 0, \exists b \in E^c$  s.t.  $b \in (x-\delta, x+\delta)$

Since  $E$  measurable,  $E^c$  measurable.

Since  $m^*(E) = 0 = m^*(E \cap (x-\delta, x+\delta))$ , by 16.16, we have.

$$m^*(E^c \cap (x-\delta, x+\delta)) = m^*([a, b] \cap (x-\delta, x+\delta)) = 2\delta > 0.$$

Then  $\forall x \in [a, b], \forall \delta > 0$ , we can find  $b \in E^c \cap (x-\delta, x+\delta)$ .

Hence,  $E^c$  is dense.

[28] ① let  $C_i$  denote the  $i$ -th stage to the Cantor set

$$\Rightarrow m(C_i) = 1 - \sum_1^i 2^{n-1} (1-\frac{1}{3}) 3^{-n} = 1 - \frac{1}{2}(2-1) \sum_{n=1}^i \left(\frac{2}{3}\right)^n.$$

$$\Delta_\alpha \subset C_i$$

$$\Rightarrow m(\Delta_\alpha) \leq \lim_{i \rightarrow \infty} m(C_i) = \alpha.$$

② moreover,  $m(\Delta_\alpha^c) = \sum_{n=1}^\infty (1-\alpha) \frac{2^{n-1}}{3^n} = 1-\alpha$ , since the removed intervals are disjoint.

$$\textcircled{3} \quad 1 \geq m(\Delta_\alpha) + m(\Delta_\alpha^c) \geq m^*([0, 1]) = 1$$

$$\Rightarrow m^*(\Delta_\alpha) = \alpha.$$

[39] Both A and B are measurable, then  $A \setminus B$  is measurable

$$A = (A \setminus B) \cup B, \quad A \setminus B \cap B = \emptyset$$

$$\Rightarrow m(A) = m(A \setminus B) + m(B)$$

[40] Since A, B measurable, also A and  $B \setminus A$  are disjoint, then

$$m(A \cup B) = m(A) + m(B \setminus A)$$

Furthermore,  $m(B) = m(B \cap A^c) + m(A \cap B)$  since  $B \cap A^c$  and  $B \cap A$  are disjoint

$$\Rightarrow m(A \cup B) + m(A \cap B)$$

$$= m(A) + m(B \cap A^c) + m(A \cap B) = m(A) + m(B)$$

[42] a, Defn  $f(x) = m(E \cap (-\infty, x])$

Assume  $y > x$ . then

$$|m(E \cap (-\infty, y]) - m(E \cap (-\infty, x])| \leq m(E \cap (x, y]) \leq |x - y|$$

i.e.  $|f(x) - f(y)| \leq |x - y|$ , f is Lipschitz ct.

$$\lim_{x \rightarrow +\infty} f(x) = m(E) = 1$$

$$\lim_{x \rightarrow -\infty} f(x) = 0.$$

By Intermediate value theorem.  $\exists x_0$  s.t  $f(x_0) = m(E \cap (-\infty, x]) = \frac{1}{2}$ .

(b).  $\mathbb{Q}$ : all the rational numbers in  $\mathbb{R}$

Then  $m(E) = m(E \cap \mathbb{Q}) + m(E \cap \mathbb{Q}^c) = 1$

Since  $m(E \cap \mathbb{Q}) = 0 \Rightarrow m(E \cap \mathbb{Q}^c) = 1$ .

By inner regularity of Lebesgue measure, we can find a.

Closed set  $K$  s.t.  $K \subset E \cap \mathbb{Q}^c$  and  $m(K) > \frac{1}{2}$

Now Define  $g(x) = m((-\infty, x] \cap K)$ . Similarly we can show it's.

and  $\lim_{x \rightarrow +\infty} g(x) > \frac{1}{2}$

$\lim_{x \rightarrow -\infty} g(x) = 0$ .

Hence there exist  $x_0$  s.t.  $g(x_0) = m((-\infty, x_0] \cap K) = \frac{1}{2}$ .

Hence  $(-\infty, x_0] \cap K$  is closed and consist entirely of irrationals.

[53] ii. Since each open set can be written as countable union of open intervals, then  $\mathcal{B}$  is generated by the open intervals set  $\Rightarrow \mathcal{B} = \sigma(\mathcal{E}_1)$

(i)  $\mathcal{D}_{(a,b)} = \bigcup_{n=1}^{\infty} \left[ a + \frac{(b-a)}{10^n}, b - \frac{(b-a)}{10^n} \right]$

Hence  $\mathcal{E}_1 \subseteq \sigma(\mathcal{E}_2)$  and  $\mathcal{B} \subseteq \sigma(\mathcal{E}_2)$

(ii)  $\mathcal{D}_{[a,b]} = \bigcap_{n=1}^{\infty} (a - \frac{1}{n}, b + \frac{1}{n})$

$\Rightarrow \mathcal{E}_2 \subseteq \sigma(\mathcal{E}_1) \Rightarrow \sigma(\mathcal{E}_2) \subseteq \mathcal{B}$

Hence  $\mathcal{B} = \sigma(\mathcal{E}_2)$

59.  $\forall t \in \mathbb{R}$ , let  $A_t = \{B \subseteq \mathbb{R} : t+B \in \mathcal{B}\}$

(i)  $\emptyset \in A_t$ :

Since  $t+\emptyset = \emptyset \in \mathcal{B}$

(ii)  $B \in A_t$ , then  $t+B \in \mathcal{B} \Rightarrow t+B^c = (t+B)^c \in \mathcal{B} \Rightarrow B^c \in A_t$

(iii)  $\forall n \in \mathbb{N}^+$ ,  $B_n \in A_t$ . then for  $\forall n$ ,  $t+B_n \in \mathcal{B}$

$\Rightarrow t + \bigcup_n B_n = \bigcup_n (t+B_n) \in \mathcal{B} \Rightarrow \bigcup_n B_n \in A_t$ .

(iv). for all open sets  $O$ ,  $t+O$  is open. then  $t+O \in \mathcal{B}$ .

$\Rightarrow O \in A_t \Rightarrow \mathcal{B} \subseteq A_t$

$\Rightarrow$  if  $E$  is a Borel set, then  $E+x$  is a Borel set.

Similar proof of the case of " $rE$ "