

# Usual length function is countably additive

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Let  $S = (0, 1]$ , let  $\Sigma_0$  be the subsets of  $S$  which are finite unions of disjoint left-open right-closed intervals. It is clear that  $\Sigma_0$  is an algebra.

Let  $\mu_0$  be the usual length function on  $\Sigma_0$ . Show that  $\mu_0$  is countably additive. └

*Proof.* Consider the disjoint sets  $A_1, A_2, \dots, A_n, \dots$  with  $\forall i \in \mathbb{N}_+, A_i \in \Sigma_0$  and  $A = \bigcup_{i \in \mathbb{N}_+} A_i \in \Sigma_0$ .

We would like that to show that

$$\mu_0(A) = \sum_{i \in \mathbb{N}_+} \mu_0(A_i).$$

By the definition of  $\Sigma_0$ , we have  $A_i = \bigcup_{j=1}^{n_i} I_{ij}$  where  $I_{ij}$  are left-open right-closed intervals and are disjoint.

Then  $A = \bigcup_{i \in \mathbb{N}_+} A_i = \bigcup_{i \in \mathbb{N}_+} \bigcup_{j=1}^{n_i} I_{ij}$ , that is a countable union of finite union of sets, which is also countable. By renaming, let  $A = \bigcup_{i \in \mathbb{N}_+} I_i$ , where  $I_i$  are left-open right-closed and disjoint.

$\mu_0$  satisfies finite additivity. Thus for all  $N \in \mathbb{N}_+$ ,

$$\sum_{i=1}^N \mu_0(I_i) = \mu_0\left(\bigcup_{i=1}^N I_i\right).$$

And we have  $\mu_0(\bigcup_{i=1}^{N+1} I_i) = \mu_0(\bigcup_{i=1}^N I_i) = \mu_0(I_{N+1}) \geq \mu_0(\bigcup_{i=1}^N I_i)$ , this implies

$$\sum_{i=1}^{\infty} \mu_0(I_i) \leq \mu_0(A).$$

On the other hand, note that  $\forall I_i \neq \emptyset, \mu_0(I_i) = \mu_0((a_i, b_i]) = b_i - a_i > 0$ . That is,

$$\forall \varepsilon > 0, \exists I'_i := (a_i, b_i + \frac{\varepsilon}{2}) \in \Sigma_0, I_i \subseteq I'_i, \mu_0(I'_i) - \mu_0(I_i) = \frac{\varepsilon}{2} < \varepsilon.$$

Also, we have  $A \in \Sigma_0$ , which means  $A = \bigcup_{t=1}^r A_t$ . Similarly, for a fixed  $\varepsilon > 0$ , for each  $A_t$ , we can have  $[l_t, r_t] \subseteq A_t$  with  $\mu_0(A_t) - \mu_0([l_t, r_t]) < \frac{\varepsilon}{r}$ .

From this we can get a infinite open cover of  $[l_t, r_t]$ . By the property of  $\mathbb{R}$ , there exists a finite open cover  $I'_{tk_1}, I'_{tk_2}, \dots, I'_{tk_M}$  such that  $A_t \subseteq \bigcup_{i=1}^M I'_{tk_i}$ . Then by the elementary inequality,

$$\begin{aligned} \mu_0(A) &= \sum_{t=1}^r \mu_0(A_t) < \varepsilon + \sum_{t=1}^r \mu_0([l_t, r_t]) = \varepsilon + \sum_{t=1}^r \mu_0\left(\bigcup_{i=1}^M I_{tk_i}\right) \\ &\leq \varepsilon + \sum_{t=1}^r \sum_{i=1}^M \mu_0(I'_{tk_i}) \\ &\leq \varepsilon + \sum_{t=1}^r \sum_{i=1}^M (\mu_0(I_{tk_i}) + \varepsilon_i) \\ &\leq \varepsilon + \sum_{i=1}^{\infty} \mu_0(I_i) + r \sum_{i=1}^{\infty} \varepsilon_i. \end{aligned}$$

Let  $\varepsilon_i = \frac{\varepsilon}{r2^i}$ , finally We get  $\mu_0(A) \leq \sum_{i=1}^{\infty} \mu_0(I_i) + 2\varepsilon$  for all  $\varepsilon > 0$ .

Combine the two sides, resulting in

$$\mu_0(A) = \sum_{i \in \mathbb{N}_+} \mu_0(A_i).$$

That finished the proof for the countable additivity of  $\mu_0$ .

□