Chapter 3: Lebesgue Measure

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Section 3.1: Introduction

Problem 3.1. *If A and B are two sets in $\mathfrak{M}$ with $A \subseteq B$, then $mA \leq mB$. This property is called monotonicity.*

Proof. Write

$$B = B \cap X = B \cap (A \cup \widetilde{A}) = (B \cap A) \cup (B \cap \widetilde{A}) = A \cup (B - A).$$

Here $B \cap A = A$ comes from $A \subseteq B$ (Problem 1.9). Notice that A and $B - A$ are disjoint. Since m is a countably additive measure (m is nonnegative) on a σ-algebra $\mathfrak{M}$,

$$mB = mA + m(B - A) \geq mA.$$

□

Problem 3.2. *Let $\langle E_n \rangle$ be any sequence of sets in $\mathfrak{M}$. Then $m(\bigcup E_n) \leq \sum mE_n$. (Hint: Use Proposition 1.2) This property of a measure is called countable subadditivity.*

As the argument in Problem 3.1.

Proof. Since $\langle E_n \rangle$ is a sequence of sets in σ-algebra $\mathfrak{M}$, by Proposition 1.2 and its proof, there is a sequence $\langle F_n \rangle$ of sets in σ-algebra $\mathfrak{M}$ such that all F_n are pairwise disjoint, $F_n \subseteq E_n$, and

$$\bigcup E_n = \bigcup F_n.$$

Since m is a countably additive measure on a σ-algebra $\mathfrak{M}$,

$$m\left(\bigcup E_n\right) = m\left(\bigcup F_n\right) = \sum mF_n \geq \sum mE_n.$$

The last inequality holds by applying Problem 3.1 on $F_n \subseteq E_n$ for any n. □

Problem 3.3. *If there is a set A in $\mathfrak{M}$ such that $mA < \infty$, then $m\varnothing = 0$.*

Proof. For such A, write $A = A \cup \varnothing$. A and $\varnothing$ are disjoint. Since m is a countably additive measure on a σ-algebra $\mathfrak{M}$,

$$mA = mA + m\varnothing.$$

Since $mA < \infty$, we can cancel out mA on the both sides to get $m\varnothing = 0$. $\square$

Section 3.2: Outer Measure

Problem 3.5. *Let A be the set of rational numbers between 0 and 1, and let $\{I_n\}$ be a finite collection of open intervals covering A. Then $\sum l(I_n) \geq 1$.*

Idea. If $\{I_n\}$ is a covering of $[0,1]$ then we are done since the length of $[0,1]$ is 1. However, $\{I_n\}$ only covers A and not necessarily covers $[0,1]$. (For example, $\{I_n\} = \left\{\left(-89, \frac{1}{\sqrt{2}}\right), \left(\frac{1}{\sqrt{2}}, 64\right)\right\}$ covers A but not $\frac{1}{\sqrt{2}}$.) Hence, it is natural to consider the closure of A and the closure of I_n. Now $\{\overline{I_n}\}$ is a (closed) covering of $\overline{A} = [0,1]$.

Proof.

$$\begin{aligned}
1 &= m^*[0,1] && \text{(Proposition 3.1)} \\
&= m^*\overline{A} && \text{(A is dense in $[0,1]$)} \\
&\leq m^*\left(\overline{\bigcup I_n}\right) && \text{(Proposition 2.10)} \\
&= m^*\left(\bigcup \overline{I_n}\right) && \text{(Proposition 2.10)} \\
&\leq \sum m^*(\overline{I_n}) && \text{(Proposition 3.2)} \\
&= \sum l(\overline{I_n}) && \text{(Proposition 3.1)} \\
&= \sum l(I_n). && \text{(Definition of length)}
\end{aligned}$$

$\square$

Supplement. Exercise about considering the closure. (Exercise 4.52 in T. M. Apostol, Mathematical Analysis, 2nd Edition.) *Assume that f is uniformly continuous on a bounded set S in $\mathbb{R}^n$. Prove that f must be bounded on S.*

Proof.

(1) Since $f : S \to T$ is uniformly continuous, given any $\varepsilon > 0$, there is $\delta > 0$ such that $d_T(f(x), f(y)) < \varepsilon$ whenever $d_S(x,y) < \delta$. Choose $\varepsilon = 1 > 0$.

(2) For such $\delta > 0$, construct an open covering of $\overline{S} \subseteq \mathbb{R}^n$. Pick a collection $\mathscr{F}$ of open balls $B(a;\delta) \subseteq \mathbb{R}^n$ where a runs over all elements of S. $\mathscr{F}$ covers $\overline{S}$

(by the definition of accumulation points). Since $\overline{S}$ is closed and bounded (since S is bounded), $\overline{S}$ is compact So there is a finite subcollection $\mathscr{F}'$ of $\mathscr{F}$ also covers $\overline{S}$, say

$$\mathscr{F}' = \{B(a_1;\delta)), B(a_2;\delta), ..., B(a_m;\delta)\}.$$

(3) Given any $x \in S \subseteq \overline{S}$, there is some $a_i \in S$ $(1 \leq i \leq m)$ such that $x \in B(a_i;\delta)$. In such ball, $d_S(x,a_i) < \delta$. By (1), $\|f(x) - f(a_i)\| < 1$, or $\|f(x)\| < 1 + \|f(a_i)\|$. Therefore, for any $x \in S$,

$$\|f(x)\| < 1 + \max_{1\leq i\leq m} \|f(a_i)\|.$$

$\square$

Problem 3.6. *Prove Proposition 5: Given any set A and any $\varepsilon > 0$, there is an open set O such that $A \subseteq O$ and $m^*O \leq m^*A + \varepsilon$. There is a $G \in G_\delta$ such that $m^*G = m^*A$.*

Proof.

(1) *Use the definition of the outer measure.* By the definition of m^*, for such $\varepsilon > 0$ there exists a countable collection $\{I_n\}$ of open intervals that covers A and

$$m^*A + \varepsilon \geq \sum l(I_n).$$

(2) *Construct an open set O.* Let $O = \bigcup I_n \supseteq A$ which is the union of any collection of open sets I_n. By Proposition 2.7, O is open.

(3) *Show that $m^*O \leq m^*A + \varepsilon$.* By Proposition 3.2 and 3.1,

$$m^*O = m^*\left(\bigcup I_n\right) \leq \sum m^*I_n = \sum l(I_n) \leq m^*A + \varepsilon.$$

Therefore, given any set A and any $\varepsilon > 0$, there is an open set O such that $A \subseteq O$ and $m^*O \leq m^*A + \varepsilon$.

(4) *Construct $G \in G_\delta$ in a natural way.* Given any $n \in \mathbb{N}$, there exists an open set O_n such that $O_n \supseteq A$ and $m^*O_n \leq m^*A + \frac{1}{n}$. Let

$$G = \bigcap_{n=1}^{\infty} O_n \in G_\delta.$$

(5) *Show that $m^*G = m^*A$.*

(a) Since $A \subseteq O_n$ for any $n \in \mathbb{N}$, $A \subseteq \bigcap_{n=1}^{\infty} O_n = G$. Thus $m^*A \leq m^*G$.

(b) Since $O_n \supseteq \bigcap_{n=1}^{\infty} O_n = G$ for any $n \in \mathbb{N}$,

$$m^*A + \frac{1}{n} \geq m^*O_n \geq m^*G$$

for any $n \in \mathbb{N}$. Since $n \in \mathbb{N}$ is arbitrary, $m^*A \geq m^*G$.

By (a)(b), $m^*A = m^*G$.

□

Problem 3.7. *Prove that m^* is translation invariant.*

Proof. Given $E \in \mathfrak{M}$ and $y \in \mathbb{R}$.

(1) $m^*(E+y) \leq m^*E$. Let $\{I_n\}$ of open intervals that cover E. Then $\{I_n+y\}$ of open intervals that cover $E+y$. Notice that the definition of m^* and $l(I_n+y) = l(I_n)$, then

$$m^*(E+y) \leq \sum l(I_n+y) = \sum l(I_n).$$

Take the infimum of all such sum $\sum l(I_n)$, $m^*(E+y) \leq m^*E$.

(2) $m^*(E) \leq m^*(E+y)$. Similar to (1).

By (1)(2), $m^*(E+y) = m^*E$, that is, m^* is translation invariant. □

Problem 3.8. *Prove that if $m^*A = 0$, then $m^*(A \cup B) = m^*B$.*

Proof.

(1) $m^*(A \cup B) \geq m^*B$ since $A \cup B \supseteq B$ and the definition of m^*. (Any covering of $A \cup B$ by open intervals is also a covering of B so that the latter infimum is taken over a larger collection than the former.)

(2) $m^*(A \cup B) \leq m^*B$. By Proposition 3.2,

$$m^*(A \cup B) \leq m^*A + m^*B = 0 + m^*B = m^*B.$$

By (1)(2), $m^*(A \cup B) = m^*B$. □

Section 3.3: Measurable Sets and Lebesgue Measure

Problem 3.9. *Show that if E is a measurable set, then each translate $E+y$ of E is also measurable.*

Proof.

(1) *E is measurable if and only if for each set A, each $y \in \mathbb{R}$,*

$$m^*(A+y) = m^*((A+y)\cap E) + m^*((A+y)\cap \widetilde{E}).$$

(a) ($\Longrightarrow$) E is measurable and $A+y$ is a set (for any set A and $y \in \mathbb{R}$).
(b) ($\Longleftarrow$) $A = (A-y)+y$ for any set A and $y \in \mathbb{R}$.

(2) For any set E and $y \in \mathbb{R}$, $\widetilde{E+y} = \widetilde{E} + y$ by the definition of translation.

(3) For any sets E_1, E_2 and $y \in \mathbb{R}$, $(E_1 \cap E_2) + y = (E_1 + y) + (E_2 + y)$ by the definition of translation.

(4) For each set A and $y \in \mathbb{R}$,

$$\begin{aligned}
&m^*((A+y)\cap(E+y)) + m^*((A+y)\cap(\widetilde{E+y})) \\
=&m^*((A+y)\cap(E+y)) + m^*((A+y)\cap(\widetilde{E}+y)) && ((2)) \\
=&m^*((A\cap E)+y) + m^*((A\cap \widetilde{E})+y) && ((3)) \\
=&m^*(A\cap E) + m^*(A\cap \widetilde{E}) && \text{(Problem 3.7)} \\
=&m^*A && \text{(Measurability of } E) \\
=&m^*(A+y). && \text{(Problem 3.7)}
\end{aligned}$$

By (1), $E+y$ is measurable.

□

Problem 3.10. *Show that if E_1 and E_2 are measurable, then*

$$m(E_1 \cup E_2) + m(E_1 \cap E_2) = mE_1 + mE_2.$$

Proof. Since the collection $\mathfrak{M}$ of measurable sets is a σ-algebra (Theorem 3.10) and m is countable additive (Proposition 3.13),

$$\begin{aligned}
m(E_1 \cup E_2) + m(E_1 \cap E_2) &= \Big(m(E_1) + m(E_2 \cap \widetilde{E_1})\Big) + m(E_2 \cap E_1) \\
&= m(E_1) + \Big(m(E_2 \cap \widetilde{E_1}) + m(E_2 \cap E_1)\Big) \\
&= m(E_1) + m(E_2).
\end{aligned}$$

(E_1 and $E_2 \cap \widetilde{E_1}$ are disjoint. $E_2 \cap \widetilde{E_1}$ and $E_2 \cap E_1$ are disjoint too.) □

Problem 3.11. *Show that the condition $mE_1 < \infty$ is necessary in Proposition 3.14 by giving a decreasing sequence $\langle E_n \rangle$ of measurable sets with $\varnothing = \bigcap E_n$ and $mE_n = \infty$ for each n.*

Proof. Set

$$E_n = (n, \infty)$$

for each $n \in \mathbb{N}$.

(1) $\langle E_n \rangle$ *is a decreasing sequence of measurable sets.* $E_n \supseteq E_{n+1}$ by definition. Besides, each E_n is measurable by Lemma 3.11.

(2) $\bigcap E_n = \varnothing$. For each $x \in \mathbb{R}$, $x \notin E_1$ if $x \leq 1$; $x \notin E_{[x]}$ if $x \geq 1$ where $x \mapsto [x]$ is the floor function.

(3) $mE_n = \infty$ *for each* n. The length of each E_n is ∞ (Proposition 3.1).

□

Problem 3.12. *Let $\langle E_n \rangle$ be a sequence of disjoint measurable sets and A any set. Then $m^*\left(A \cap \bigcup_{i=1}^{\infty} E_i\right) = \sum_{i=1}^{\infty} m^*(A \cap E_i)$.*

Proof.

(1) $A \cap \bigcup_{i=1}^{\infty} E_i = \bigcup_{i=1}^{\infty}(A \cap E_i)$ (Problem 1.14).

(2) $m^*\left(\bigcup_{i=1}^{\infty}(A \cap E_i)\right) \leq \sum_{i=1}^{\infty} m^*(A \cap E_i)$ by the subadditivity of m^* (Proposition 3.2).

(3) By Lemma 3.9,

$$m^*\left(\bigcup_{i=1}^{n}(A \cap E_i)\right) = \sum_{i=1}^{n} m^*(A \cap E_i)$$

for any $n \in \mathbb{N}$. Since $\bigcup_{i=1}^{\infty}(A \cap E_i) \supseteq \bigcup_{i=1}^{n}(A \cap E_i)$, $m^*\left(\bigcup_{i=1}^{\infty}(A \cap E_i)\right) \geq m^*\left(\bigcup_{i=1}^{n}(A \cap E_i)\right)$ by the monotonicity of m^*. Thus,

$$m^*\left(\bigcup_{i=1}^{\infty}(A \cap E_i)\right) \geq \sum_{i=1}^{n} m^*(A \cap E_i)$$

for any $n \in \mathbb{N}$. Since $\sum_{i=1}^{n} m^*(A \cap E_i)$ is bounded and increasing (by the non-negativity of m^*),

$$m^*\left(\bigcup_{i=1}^{\infty}(A \cap E_i)\right) \geq \sum_{i=1}^{\infty} m^*(A \cap E_i).$$

By (2)(3), $m^*\left(A \cap \bigcup_{i=1}^{\infty} E_i\right) = \sum_{i=1}^{\infty} m^*(A \cap E_i)$. □

Section 3.4: A Nonmeasurable Set

Section 3.5: Measurable Functions

Section 3.6: Littlewood's Three Principles