## PROBLEM SET 4

Due November 7th 2002

Problem 1. : Do Problem # 26 in Folland's page 39. Recall that

$$E\triangle A := (E \setminus A) \cup (A \setminus E)$$

**Problem 2.** : (a) Give the definition of the outer measure  $m^*$  that arises in the construction of the Lebesgue measure m on  $\mathbb{R}$ .

(b) Use (a), that is the definition of  $m^*$  to <u>prove</u> that for any subset A of  $\mathbb{R}$  and any  $s \in \mathbb{R}$ ,

$$m^*(A+s) = m^*(A).$$

**Problem 3** (#28 from Folland p.39). Let F be increasing and right continuous, and let  $\mu_F$  be the associated measure. Then  $\mu(\{a\}) = F(a) - F(a-)$ ,  $\mu_F([a,b]) = F(b-) - F(a-)$ ,  $\mu_F([a,b]) = F(b-) - F(a-)$ , and  $\mu_F((a,b)) = F(b-) - F(a)$ .

Remark. Recall that

$$F(a+) = \lim_{x \searrow a} F(x) = \inf_{x > a} F(x) \qquad F(a-) = \lim_{x \nearrow a} F(x) = \sup_{x < a} F(x).$$

Also F is called right continuous if F(a) = F(a+) and left continuous if F(a) = F(a-).

**Problem 4** (#30 from Folland p.40). If E is Lebesgue measurable (i.e. if  $E \in \mathcal{L}$ ) and m(E) > 0, then for any  $0 < \alpha < 1$  there is an open interval I such that  $m(E \cap I) > \alpha m(I)$ 

**Problem 5 (#31 from Folland p.40).** If  $E \in \mathcal{L}$  and m(E) > 0 the set  $E - E := \{x - y : x, y \in E\}$  contains an interval centered at 0.

(Hint. Prove that if I is as in the previous exercise with  $\alpha > 3/4$  then E - E contains (-1/2m(I), 1/2m(I)).

**Problem 6** (#27 from Folland p.39). Prove that the ternary Cantor set C constructed in class (see Proposition 1.22 in Folland, pg. 38) is <u>compact</u>, <u>nowhere dense</u> and <u>totally disconnected</u>. Prove that moreover, C has no isolated points.

A set C is said to be totally disconnected if the only connected subsets of C are single points. And it is said to be nowhere dense if  $\bar{C}$  has empty interior.

**Hint.** Show that if  $x, y \in C$  and x < y, there exists a  $z \notin C$  such that x < z < y.

**Problem 7.** Construct a subset of [0,1] in the same manner as the Cantor set, except that at the kth stage, each interval removed has length  $\delta 3^{-k}$ , for some  $0 < \delta < 1$ . Show the resulting set is perfect, has measure  $1 - \delta$  and contains no intervals.

**Problem 8.** Let  $\{a_k\}$  be a sequence of real numbers,  $a_k \in (0,1)$  for all  $k \geq 1$ . Prove:

$$i) \qquad \Pi_{k\geq 1} \left(1-a_k\right) \ >0 \quad \textit{iff} \quad \sum_{k\geq 1} \, \log(1-a_k) \quad \textit{converges iff} \quad \sum_{k\geq 1} a_k \quad \textit{converges}$$

ii) Construct a Cantor-type subset of [0,1] by removing from each interval remaining at the k-th stage a subinterval of relative length  $0<\theta_k<1$ . Show that the remainder set (ie. the infinite intersection of the sets that remained at each stage - as in the Cantor ternary contruction-) has measure zero if and only if  $\sum_{k\geq 1}\theta_k=\infty$  (Hint. Use i)).