

# **Geometric measure theory**

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# **Chapter 1 Introduction**

We will first introduce three questions in incidence geometry: the projection problem, the distance set problem, and the discrete Kakeya problem in  $\mathbb{R}^2$ . Let P be a discrete subset of  $\mathbb{R}^2$ .

**Problem 1.1 (Projection)** Let  $e \in S^1$ , and  $\pi_e$  be the projection onto the line  $l_e$ . We ask the upper bound on the number of e such that  $\pi_e(P) \leq \frac{n}{8}$ , given that P is a discrete set with |P| = n.

**Problem 1.2** (Distance set) What is the lower bound the distance set  $\Delta(P)$ 

$$\Delta(P) = \{ |p - p'| : p, p' \in P \}$$

**Problem 1.3** (Discrete Kakeya/Joints problem) Given a set of m lines  $\mathcal{L}$ , such that each line  $l \in \mathcal{L}$  is m-rich, i.e.

$$|P \cap l| \ge m$$
 for each  $l$ 

Can we put a lower bound on the size of P.

We remind ourselves of a sharp bound regarding how the lines and points intersect. Let  $I(P, \mathcal{L}) = \{(p, l) \in P \times \mathcal{L} : p \in l\}$ 

#### Theorem 1.1 (Szemeredi-Trotter theorem)

For any  $P \subset \mathbb{R}^2$ , and a finite set of lines, then we have

$$|I(P,\mathcal{L})| \lesssim (|P||\mathcal{L}|)^{\frac{2}{3}} + |\mathcal{L}| + |P|$$

We will prove a weaker result for some intuition, and gain some insight into the projection problem and the discrete Kakeya problem.

#### Proposition 1.1 (Weaker S-T)

In  $\mathbb{R}^2$ , we have that

$$|I(P,\mathcal{L})| \lesssim 4\min\{|P|^{\frac{1}{2}}|\mathcal{L}| + |P|, |\mathcal{L}|^{\frac{1}{2}}|P| + |\mathcal{L}|\}$$
 (1.1)

Using Proposition 1.1, we get the following lower bound on the discrete Kakeya problem in  $\mathbb{R}^2$ .

#### Corollary 1.1

we get that for a set of m lines such that each line intersects the point set P at least m times, we get that

$$|P| \geq m^2$$

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Note The distance set problem can be realized as intersections between points and circles, instead of points and lines.

We make a similar conjecture in  $\mathbb{R}^n$ , for  $m^{n-1}$  lines such that each line intersects the point set P at least m times, then we should have

$$|P| \gtrsim m^n$$

This statement fails for  $\mathbb{R}^3$ . Yet we could enforce some assumption to push to a nicer result.

## **Theorem 1.2 (G-N, Joints Problem)**

For a set of  $m^2$  lines such that no more than m lines lie in the same plane, and each line intersects the point set P at at least m points, then we have

$$|P| \gtrsim m^3$$

(This is in fact a conjecture by Bourgain and a corollary to the Joints problem in  $\mathbb{R}^3$ ).

We now prove Proposition 1.1. unfinished here, the key idea is to use cauchy schwartz to get an  $l^2$  norm to interpret as two points.

We now give some general bounds on the size of  $\Delta(P)$  given that |P| = n.

- Exercise 1.1 For a given  $n \in \mathbb{N}$ , there exists a set P such that  $|\Delta(P)| \lesssim n$ , for example, the set of n points arranged on a straight line.
- Exercise 1.2 We now get some general lower bound on  $\Delta(P)$ . We can show  $|\Delta(P)| \gtrsim n^{\frac{1}{2}}$ . Consider two distinct points  $p_1, p_2$ , if we show that either

$$|\{|p_1-p|:q\in P\}|\gtrsim n^{\frac{1}{2}} \text{ or } |\{|p_2-q|:q\in P\}|\gtrsim n^{\frac{1}{2}}$$

WLOG, assume  $p_1$  has that

$$|\{|p_1 - q| : q \in P\}| \lesssim n^{\frac{1}{2}} \tag{1.2}$$

Then we would like to show that

$$|\{|p_2 - q| : q \in P\}| \gtrsim n^{\frac{1}{2}}$$

If the equation 1.2 is true, then there exists a distance r such that

$$|Q| = |\{q \in P : |p_1 - q| = r|\}| \gtrsim n^{\frac{1}{2}}$$

And for  $p_1 \neq p_2$ , we have

$$|\{|p_2-q|:q\in Q\}| \gtrsim n^{\frac{1}{2}}$$

# **Chapter 2 Dimensions**

We now discuss some ways of measuring size of fractal sets.

#### Definition 2.

Given a bounded set E, we define its  $\delta$ -covering number  $|E|_{\delta}$  as the smallest number of  $\delta$ -balls needed to cover E.



We note that as  $\delta \to 0$ ,  $|E|_{\delta} \to \infty$ , so does  $\frac{1}{\delta}$ , hence comparing the rate of increase between the two gives us the Minkowski dimension (box counting dimension).

Example 2.1 Let  $f:(X,d)\to (Y,d')$  is biLipschitz, if there exists a constant C such that

$$C^{-1}d'(f(x), f(y)) \le d(x, y) \le Cd'(f(x), f(y))$$

Let  $f:[0,1]^n\to\mathbb{R}^n$  be biLipschitz, where  $E=f([0,1]^n)$ , then we have

$$C^{-1}E \le |[0,1]^n| \le CE$$

Hence  $[0,1] \sim E$ , and  $|E|_{\delta} \sim \delta^{-n}$ .

### **Definition 2.2 (Upper and Lower Minkowski's dimension)**

Let E be a bounded set in  $\mathbb{R}^n$ , and  $|E|_{\delta}$  be the  $\delta$ -covering number, then we define the upper and lower Minkowski dimension as follows:

$$\overline{\dim}_B(E) = \limsup_{\delta \to 0} \frac{\log(|E|_{\delta})}{\log(1/\delta)}, \underline{\dim}_B(E) = \liminf_{\delta \to 0} \frac{\log(|E|_{\delta})}{\log(1/\delta)}$$



**Example 2.2** The countable set  $E = \mathbb{Q} \cap [0,1]$ , has Lebesgue measure 0, and has Minkowski dimension:

$$\dim_B(E) = \lim_{\delta \to 0} \frac{\log(\delta^{-1})}{\log(\delta^{-1})} = 1$$

Example 2.3 The set  $E = \{\frac{1}{n} : n \in \mathbb{N}\}$  has Minkowski dimension: for every  $\frac{1}{n}$ , it could be covered by a  $\delta = n^{-2}$ -length disjoint interval, hence

$$\dim_B(E) = \lim_{\delta \to 0} \frac{\log(n)}{\log(n^2)} = \frac{1}{2}$$

Example 2.4 The set  $E = \{\frac{1}{2^n} : n \in \mathbb{N}\}$  is "too sparse" of a fractal so its box counting dimension is the same as the topological dimension.

$$\dim_B(E) = \lim_{\delta \to 0} \frac{\log(n)}{\log(2^n)} = \lim_{n \to \infty} \frac{\log(n)}{n \log(2)} = 0$$

One could generalize this to get any set  $E = \{a^{-n} : n \in \mathbb{N}\}$  has Minkowski dimension 0.

**Example 2.5** The Cantor set, splits into  $2^n$  intervals of length  $\frac{1}{3^n}$ .

$$\dim_B(E) = \lim_{\delta \to 0} \frac{\log(2^n)}{\log(3^n)} = \frac{\log(2)}{\log(3)}$$



Note Minkowski dimension does not always exist if the upper or lower Minkowski dimensions don't agree, and it does not work with unbounded sets E.



Note The example 2.2 has Minkowski dimension 1, but it is a countable set, hence we would like to assign it measure 0.

$$\dim \cup_i E_i = \sup \dim E_i$$

To address the above two concerns, we introduce the Hausdorff dimension. We do it in three steps: introduce an up-to- $\delta$ -cover  $\{U_i\}$ , construct Hausdorff  $\delta$ -measure, and letting  $\delta \to 0$ .

# 2.0.1 Hausdorff measure

#### **Definition 2.3** (s-dim Hausdorff measure)

Fix  $s \geq 0$ , and  $\delta \in (0, \infty]$ , given a set  $E \in \mathbb{R}^n$ , an "up-to- $\delta$ "-cover of E is a **countable** family of sets  $\{U_j\}_{j \in \mathbb{N}}$  such that

$$E \subset \bigcup_{i} U_{i}, diam(U_{i}) \leq \delta, for all j$$

And an s-dimensional Hausdorff  $\delta$ -meausre of the set E is

$$H^s_{\delta}(E) = \inf \left\{ \sum_j diam(U_j)^s, \{U_j\}_j \text{ is an up-to-$\delta$-cover of } E \right\}$$

Finally, the s-dimensional Hausdorff measure of E is

$$H^s(E) = \lim_{\delta \to 0} H^s_{\delta}(E)$$

**Remark** The limit is well justified since as  $\delta \to 0$ ,  $H^s_{\delta}(E)$  is an increasing function.

There are many nice properties regarding the Hausdorff measure, for example, n-dim Hausdorff measure agrees with the n-dim Lebesgue measure, and there is a unique number such that the Hausdorff measure stops being  $\infty$ , and equivalently drops to zero. Hence based on this observation, we introduce the Hausdorff dimension of a set E.

#### **Definition 2.4 (Hausdorff dimension)**

For a set  $E \subset \mathbb{R}^n$ , we have

$$\dim_H(E) = \sup\{s : H^s(E) = \infty\} = \inf\{s : H^s(E) = 0\}$$

Before anything, we first check that the s-dimensional Hausdorff measure defined above is indeed a measure.

#### Proposition 2.1

For  $s \geq 0$ , the s-dimensional measure is indeed a measure.

**Proof** We have that  $\mu(\emptyset) = 0$ , and  $\mu(E) \ge 0$  for all E. Finally we check the measure is countably additive. For  $\{E_j\}_{j \in \mathbb{N}}$  disjoint sets, we consider  $E = \bigcup_j E_j$ , as  $\delta \to 0$ , (or for  $\delta$  sufficiently small, given  $E_j$ 's are disjoint), all the up-to- $\delta$ -covers are disjoint, hence

$$H^s_\delta(\cup_j E_j) = \sum_j H^s_\delta(E_j)$$

And letting  $\delta \to 0$ , we get

$$H^s(\cup_j E_j) = \sum_j H^s(E_j)$$

#### Proposition 2.2

The following are basic facts about the Hausdorff measure:

1. for  $n \in \mathbb{N}$ , let m be the n-dim Lebesgue measure, there exists a constant C such that

$$C^{-1}H^n(E) \le m(E) \le CH^n(E)$$

2.  $H^s(E)$  is a nonincreasing function of s.

3. For  $0 \le s_1 < s_2 < \infty$ 

either 
$$H^{s_1}(E) = \infty$$
 or  $H^{s_2}(E) = 0$ 

4. For s > n, and  $E \subset \mathbb{R}^n$ , we have that

$$H^s(E) = 0$$

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5. For  $E \subset \mathbb{R}^n$ , and  $s \geq 0$ , we have that

$$H^s(E) = 0 \iff H^s_{\infty}(E) = 0$$

Example 2.6 For a set  $E \subset \mathbb{R}^n$ , we have that the *n*-dimensional Hausdorff measure should agree with the standard Lebesgue measure on  $\mathbb{R}^n$ . For if E is unbounded, then  $m(E) = \infty$ , and

Exercise 2.1 We have that for  $f: A \to R^m, A \subset R^n$ , for a fixed  $s \ge 0$ , and f is Lipschitz with Lipschitz constant L, we have that

$$H^s(f(A)) \lesssim_L H^s(A)$$

This can be shown that

#### Proposition 2.3

The Hausdorff measure is monotone: for  $E_1 \subset E_2$ , we have that

$$H^s(E_1) \leq H^s(E_2)$$

**Proof** For  $E_1 \subset E_2$ , for each  $\delta$ , an up-to- $\delta$ -cover of  $E_2$  is also an up-to- $\delta$  cover of  $E_1$ , and hence taking the infimimum, we get that  $H^s(E_1) \leq H^s(E_2)$ .

### **Proposition 2.4**

The Hausdorff dimension satisfies that the dimension is a local property:

$$\dim(\cup_j E_j) = \sup_j \dim(E_j)$$

**Proof** We would like to show that  $H^s(\cup_j E_j) = \infty$  if and only if  $\sup_j H^s(E_j) = \infty$ , and similarly,  $H^s(\cup_j E_j) = 0$  if and only if  $\sup_j H^s(E_j) = 0$ .

This is a total of 4 directions. By monotonicity, two directions are shown:

$$\sup_{j} H^{s}(E_{j}) = \infty \Rightarrow H^{s}(\cup_{j} E_{j}) = \infty$$

Moreover,

$$H^s(\cup_j E_j) = 0 \Rightarrow \sup_j H^s(E_j) = 0$$

Moreover, by  $H^s$  being a measure, if we have  $\sup_i H^s(E_i) = 0$ , then all  $H^s(E_i) = 0$  for all j, thus

$$H^s(\cup_j E_j) \le \sum_j H^s(E_j) = 0$$

Now it remains to show that what

Now we justify the usage of  $H^s$ , instead of just working  $H^s_{\delta}$ .

Exercise 2.2 For  $0 \le s \le 1, n \ge 2$ , we have

$$H_2^s(B_1) = H_2^s(\overline{B_1}) = H_2^s(\partial(B_1))$$

We see that

$$H_2^s(B) = H_2^s(\overline{B}) = 2$$

Then  $H_2^s(\partial B) = 0$  if  $\overline{B}$  was indeed measurable. But for  $0 \le s \le$ , it is more reasonable to cover  $\overline{\partial B}$  with bigger covers. Hence we work with  $H^s$  to get a Borel regular measure. Recall the following definitions.

#### **Definition 2.5**

A measure  $\mu$  is a Borel measure if all Borel sets are  $\mu$ -measurable. Moreover,  $\mu$  is called Borel regular if for any Borel set A, there exists another Borel set B such that  $B \subset A$ , and  $\mu(A) = \mu(B)$ .

With our construction, we claim that the Hausdorff measure  $H^s$  for any s>0 is a Borel regular measure.

### Proposition 2.5

 $H^s_{\delta}$  is a Borel regular measure.



**Proof** We first accept the fact that every Borel set is  $H^s$ -measurable. We show that  $H^s$  is Borel-regular. For a Borel set A, we would like to approximate it by "fattening up" the covers. For each n, let  $B_n := \cup_j E_{n,j}$  be a cover of A, and such that  $\sum_j (diam(E_{n,j}))^s \le H^s_{\frac{1}{n}}(A) + \frac{1}{n}$ . Then if we take  $B = \cap_n B_n$ , we have that  $A \subset B$ , and  $H^s(A) = \bigcap_n H^s_{\frac{1}{n}}(A) \ge \sum_j (diam(E_{n,j}))^s - \frac{1}{n} \ge \bigcap_n H^s_{\frac{1}{n}}(B_n) - \frac{1}{n}$ , which by our construction, is  $H^s(B)$ . Then by monotonicity of  $H^s$ , we have that

$$H^s(A) = H^s(B)$$



Note The countably additivity of  $H^s$  comes from the fact that all Borel sets are  $H^s$ -measurable, and any measure if countably additive on its measurable sets.

Section 3 This is part to be typed up. We did Mass distribution principle, which states that if E has that a  $r_0$  Frostman measure  $\mu$ , then  $H_{r_0}(E) \ge \mu(E)/C$ , and if further we have that  $\mu(E) > 0$ , then  $\dim_H E \ge s$ .

- 1. Frostman implies positive Hausdorff dimension
- 2. definition of support of a measure
- 3. push-forward measure

This is page 12 on weak convergence of measures.

#### **Definition 2.6 (Weak convergence of measures)**

Let  $\{\mu_j\}$  be a sequence of locally finite measures (they automatically assign finite measures to all compact sets), and we say  $\{\mu_j\}$  converges to  $\mu$  weakly if for all  $\varphi \in C_c(X)$ , we have

$$\lim_{j\to\infty}\int\varphi d\mu_j=\int\varphi d\mu$$



Our goal for tonight is to understand the proof of the Frostman Lemma.

#### Lemma 2.1 (Frostman Lemma)

Assume  $E \subset \mathbb{R}^n$  is a compact set with  $H^s(E) > 0$ , then there exists a compactly supported Borel measure  $\mu$  with  $supp(\mu) \subset E$  and  $\mu(E) \gtrsim H^s_\infty(E)$ , and such that for all  $x \in \mathbb{R}^n, r > 0$ , we have

$$\mu(B(x,r)) \leq r^s$$



Proof