Notes on measure theory and topology

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22nd October 2021

1 • Introduction

These notes are meant to serve two purposes: Firstly to give an account of (some of) the similarities between topological spaces and measurable spaces. Any student of topology and measure theory have noticed that while σ -algebras generally do not behave as nicely as topologies, we are able to perform many of the same constructions on both structures: Structure-preserving maps (countinuous and measurable maps, respectively) are defined the same way, maps induce topologies and σ -algebras in the same way, there are subspaces, products, quotients, and so on.

If we fix a set X, both the set of topologies and the set of σ -algebras on X are complete lattices when ordered by inclusion. I am not aware that such a lattice of structures on a set has a commonly used name, so I have simply called them *structures* in these notes.

Secondly we wish to explore how a topological and measure-theoretical structure on a single set interact.

2 • Structured sets

2.1. Definitions and basic properties

Let \mathfrak{S} be a map from sets to sets such that $\mathfrak{S}_X := \mathfrak{S}(X)$ is a collection of subsets of 2^X , and such that for all sets X and Y and maps $f: X \to Y$,

- (1) \mathfrak{S}_X is partially ordered by set inclusion,
- (2) \mathfrak{S}_X is a complete lattice with minimum $\{\emptyset, X\}$ and maximum 2^X ,
- (3) if $\mathcal{F} \in \mathfrak{S}_Y$, then $f^{-1}(\mathcal{F}) \in \mathfrak{S}_X$, and

(4) if
$$\mathcal{E} \in \mathfrak{S}_X$$
, then

$${B \subseteq Y \mid f^{-1}(B) \in \mathcal{E}} \in \mathfrak{S}_Y.$$

We will call such a map \mathfrak{S} a *structure functor*, and it is indeed a functor as we will see in Subsection 2.3.

If X is a set, then a $\mathcal{E} \in \mathfrak{S}_X$ is called a \mathfrak{S} -structure on X, and we will call the pair (X,\mathcal{E}) a \mathfrak{S} -structured set. We refer to \mathfrak{S}_X as the lattice of \mathfrak{S} -structures on X. The minimal structure $\{\emptyset,X\}$ is called the *trivial structure*, and the maximal structure 2^X is called the *discrete structure* on X.

Fix a structure functor \mathfrak{S} . If (X, \mathcal{E}) and (Y, \mathcal{F}) are structured sets, a homomorphism from X to Y is a map $f: X \to Y$ such that $f^{-1}(B) \in \mathcal{E}$ for all $B \in \mathcal{F}$. Clearly the composition of two homomorphisms is again a homomorphism, so the collection of structured sets and homomorphisms form a (locally small) category. Let us denote this category by $\mathbf{Str}_{\mathfrak{S}}$.

The structure $f^{-1}(\mathcal{F})$ in Item (3) is called the *pullback* of \mathcal{F} by f and is denoted $f^*(\mathcal{F})$. Similarly, the structure $\{B \subseteq Y \mid f^{-1}(B) \in \mathcal{E}\}$ in Item (4) is called the *pushforward* of \mathcal{E} by f and is denoted $f_*(\mathcal{E})$. The pullback and pushforward by f is defined for all set functions f, not just homomorphisms.

EXAMPLE 2.1. Let \mathfrak{S} denote the map that associates to a set its lattice of topologies. The first two conditions above are obviously satisfied, and the latter two are easily proved. Thus $\mathbf{Str}_{\mathfrak{S}}$ is just the category \mathbf{Top} of topological spaces. Similarly, if \mathfrak{S} maps a set to its lattice of σ -algebras, then $\mathbf{Str}_{\mathfrak{S}}$ is the category \mathbf{Mble} of measurable spaces.

In the sequel we fix a structure functor \mathfrak{S} .

LEMMA 2.2

Let X be a set. If $\mathcal{D} \subseteq 2^X$, then there is a smallest element $\langle \mathcal{D} \rangle \in \mathfrak{S}_X$ with $\mathcal{D} \subseteq \langle \mathcal{D} \rangle$.

PROOF. Let $\Sigma(\mathcal{D}) = \{\mathcal{E} \in \mathfrak{S}_X \mid \mathcal{D} \subseteq \mathcal{E}\}$. Since \mathfrak{S}_X is a complete lattice, we can put

$$\langle \mathcal{D} \rangle = \bigwedge_{\mathcal{E} \in \Sigma(\mathcal{D})} \mathcal{E} \in \mathfrak{S}_X.$$

If $\langle \mathcal{D} \rangle = \mathcal{E}$, then we say that \mathcal{D} generates or is a generating set for \mathcal{E} . It is easy to see that we may characterise joins as a particular generated structure, namely

$$\bigvee_{\alpha \in A} \mathcal{E}_{\alpha} = \left\langle \bigcup_{\alpha \in A} \mathcal{E}_{\alpha} \right\rangle. \tag{2.1}$$

PROPOSITION 2.3

Let (X, \mathcal{E}) and (Y, \mathcal{F}) be structured sets, and let $f: X \to Y$ be any map. For any

 $\mathcal{D} \subseteq 2^{Y}$ we have

$$f^{-1}(\langle \mathcal{D} \rangle) = \langle f^{-1}(\mathcal{D}) \rangle.$$

In particular, if $\mathcal{F} = \langle \mathcal{D} \rangle$, then f is a homomorphism if and only if $f^{-1}(D) \in \mathcal{E}$ for all $D \in \mathcal{D}$.

In topology, this proposition is trivial since every element in $\langle \mathcal{D} \rangle$ is a union of finite intersections of elements in \mathcal{D} . The proof below is identical to the one given in measure theory.

PROOF. First notice that $f^{-1}(\mathcal{D}) \subseteq f^{-1}(\langle \mathcal{D} \rangle)$, which implies that

$$\langle f^{-1}(\mathcal{D}) \rangle \subseteq f^{-1}(\langle \mathcal{D} \rangle).$$

For the second inclusion, notice that

$$\mathcal{A} = \left\{ B \subseteq Y \mid f^{-1}(B) \in \left\langle f^{-1}(\mathcal{D}) \right\rangle \right\}$$

is a set structure in *Y*. Since clearly $\mathcal{D} \subseteq \mathcal{A}$, we also have $\langle \mathcal{D} \rangle \subseteq \mathcal{A}$, which proves the second inclusion.

2.2. Initial structures

DEFINITION 2.4: *Initial structures*

Let $(f_{\alpha})_{\alpha \in A}$ be a collection of maps from a set X to structured sets $(X_{\alpha}, \mathcal{E}_{\alpha})$. The *initial structure* \mathcal{E} on X induced by (f_{α}) is the smallest structure on X that makes all f_{α} homomorphisms. That is,

$$\mathcal{E} = \bigvee_{\alpha \in A} f_{\alpha}^{-1}(\mathcal{E}_{\alpha}) = \left\langle \bigcup_{\alpha \in A} f_{\alpha}^{-1}(\mathcal{E}_{\alpha}) \right\rangle.$$

REMARK 2.5. If \mathcal{D}_{α} is a generating set for \mathcal{E}_{α} for all $\alpha \in A$, then we may replace \mathcal{E}_{α} on the right-hand side above with \mathcal{D}_{α} . This follows immediately from the second part of Proposition 2.3, since the structure $\left\langle \bigcup_{\alpha \in A} f_{\alpha}^{-1}(\mathcal{D}_{\alpha}) \right\rangle$ makes all f_{α} into homomorphisms.

Note that $\bigvee_{\alpha \in A} f_{\alpha}^{-1}(\mathcal{D}_{\alpha})$ doesn't generally make sense, since \mathcal{D}_{α} is not necessarily a structure on X_{α} .

THEOREM 2.6: Characteristic property of initial structures

Let (X, \mathcal{E}) be a structured set equipped with the initial structure induced by maps $f_{\alpha} \colon X \to X_{\alpha}$, $\alpha \in A$. If (Y, \mathcal{F}) is a structured set, then $f \colon Y \to X$ is a homomorph-

ism if and only if $f_{\alpha} \circ f$ is a homomorphism for all $\alpha \in A$:

$$\begin{array}{c}
X \xrightarrow{f_{\alpha}} X_{\alpha} \\
f \uparrow & \downarrow \\
Y & f_{\alpha} \circ f
\end{array}$$

In particular, the maps f_{α} are homomorphisms. Furthermore, the initial structure on X is unique with this property.

PROOF. If f is a homomorphism, then clearly the $f_{\alpha} \circ f$ are all homomorphisms.

Conversely, assume that all compositions $f_{\alpha} \circ f$ are homomorphisms. It suffices to show that $f^{-1}(B) \in \mathcal{F}$ for all B from a generating set for \mathcal{E} , so let $B = f_{\alpha}^{-1}(C)$ for some $\alpha \in A$ and $C \in \mathcal{E}_{\alpha}$. It follows that

$$f^{-1}(B) = f^{-1}(f_{\alpha}^{-1}(C)) = (f_{\alpha} \circ f)^{-1}(C) \in \mathcal{F}$$

as desired. It now follows that f_{α} is a homomorphism because the diagram

$$X \xrightarrow{f_{\alpha}} X_{\alpha}$$

$$id_{X} \uparrow \qquad f_{\alpha}$$

commutes, and since id_X is a homomorphism. Notice that this only depends on \mathcal{E} having the characteristic property above, and not on the concrete definition of \mathcal{E} .

Now assume that \mathcal{E}' is a structure on X with the characteristic property of the initial structure. Consider the commutative diagram

$$(X,\mathcal{E}') \xrightarrow{f_{\alpha}'} X_{\alpha}$$

$$id_{X} \uparrow \qquad \qquad f_{\alpha}$$

$$(X,\mathcal{E})$$

where a prime denotes that the domain of a map is (X, \mathcal{E}') but is as a set function the same as its unprimed counterpart. The f_{α} are homomorphisms, so by the characteristic property applied to \mathcal{E}' we get that id_X is a homomorphism.

Finally consider the analogous diagram with primes interchanged:

$$(X,\mathcal{E}) \xrightarrow{f_{\alpha}} X_{\alpha}$$

$$id'_{X} \uparrow \qquad \qquad f'_{\alpha}$$

$$(X,\mathcal{E}')$$

The f'_{α} are homomorphisms, since this fact only depends on \mathcal{E}' satisfying the characteristic property of initial structures. Applying the characteristic property to \mathcal{E} then shows that id'_X is a homomorphism. Thus (X,\mathcal{E}) and (X,\mathcal{E}') are isomorphic through the identity, hence $\mathcal{E} = \mathcal{E}'$.

EXAMPLE 2.7: Subsets.

Let (X, \mathcal{E}) be a structured set, and let $S \subseteq X$. The inclusion map $\iota_S \colon S \to X$ then induces an initial structure on S, namely the pullback $\iota_S^*(\mathcal{E})$. We denote this subset structure by \mathcal{E}_S , and unless otherwise noted subsets of structured sets always carry this structure. By the characteristic property of initial structures, a map $f \colon Y \to S$ from a structured set is a homomorphism if and only if $\iota_S \circ f$ is a homomorphism.

On the other hand, if $f: Y \to X$ is a map with $f(Y) \subseteq S$, then the map $\tilde{f}: Y \to S$ given by $\tilde{f}(y) = f(y)$ for all $y \in Y$ is a homomorphism if and only if $f = \iota_S \circ \tilde{f}$ is a homomorphism. In other words, whether a map is a homomorphism or not does not depend on the codomain if we agree to equip subsets with the structure induced by their inclusion maps.

If S = f(Y) and $\tilde{f}: Y \to f(Y)$ is an isomorphism, then we call f an *embedding*.

EXAMPLE 2.8: Products.

Let $(X_{\alpha}, \mathcal{E}_{\alpha})_{\alpha \in A}$ be a collection of structured sets, let $X = \prod_{\alpha \in A} X_{\alpha}$ be the Cartesian product of the sets X_{α} , and denote the associated projections by $\pi_{\alpha} \colon X \to X_{\alpha}$. We define a product structure

$$\mathcal{E} = \bigotimes_{\alpha \in A} \mathcal{E}_{\alpha}$$

as the initial structure on X induced by the projection maps. Since X is a product of the X_{α} in the category of sets, the characteristic property of initial structures implies that (X, \mathcal{E}) is a product of the structured sets $(X_{\alpha}, \mathcal{E}_{\alpha})$.

PROPOSITION 2.9: Composition of initial structures

Assume that X has the initial structure induced by a family of maps $f_{\alpha} \colon X \to X_{\alpha}$ for $\alpha \in A$, and that each set X_{α} has the initial structure induced by maps $g_{\alpha\lambda} \colon X_{\alpha} \to Y_{\alpha\lambda}$ for $\lambda \in \Lambda_{\alpha}$. Then X carries the initial structure induced by the maps $g_{\alpha\lambda} \circ f_{\alpha} \colon X \to Y_{\alpha\lambda}$ for $\alpha \in A$ and $\lambda \in \Lambda_{\alpha}$.

PROOF. Let $\mathcal{F}_{\alpha\lambda}$ be the set structure on $Y_{\alpha\lambda}$. By definition we have

$$\mathcal{E}_{\alpha} = \bigvee_{\lambda \in \Lambda_{\alpha}} g_{\alpha\lambda}^{-1}(\mathcal{F}_{\alpha\lambda}) = \left(\bigcup_{\lambda \in \Lambda_{\alpha}} g_{\alpha\lambda}^{-1}(\mathcal{F}_{\alpha\lambda}) \right).$$

Since the union on the right-hand side is a generating set for \mathcal{E}_{α} , Remark 2.5 implies that

$$\mathcal{E} = \left\langle \bigcup_{\alpha \in A} f_{\alpha}^{-1} \left(\bigcup_{\lambda \in \Lambda_{\alpha}} g_{\alpha\lambda}^{-1}(\mathcal{F}_{\alpha\lambda}) \right) \right\rangle = \left\langle \bigcup_{\alpha \in A} \bigcup_{\lambda \in \Lambda_{\alpha}} (g_{\alpha\lambda} \circ f_{\alpha})^{-1}(\mathcal{F}_{\alpha\lambda}) \right\rangle,$$

proving the claim.

EXAMPLE 2.10: Subspace and product structures.

Let $(X_{\alpha})_{\alpha \in A}$ be a family of structured sets, and let $S_{\alpha} \subseteq X_{\alpha}$ be subsets. Then we may equip the product $S = \prod_{\alpha \in A} S_{\alpha}$ by first equipping $X = \prod_{\alpha \in A} X_{\alpha}$ with the product structure, and then induce the subset structure on S. In the opposite order we may first equip each S_{α} with the subset structure, and then induce the product structure. These in fact give the same structure since the diagram

$$S_{\alpha} \xrightarrow{\iota_{S_{\alpha}}} X_{\alpha}$$

$$S \xrightarrow{\iota_{S_{\alpha}}} X$$

commutes.

EXAMPLE 2.11: The weak*-topology.

Let X be a topological vector space over the field \mathbb{F} with topological dual X^* , and for $x \in X$ let $\operatorname{ev}_x \colon X^* \to \mathbb{F}$ be the evaluation map $\operatorname{ev}_x(\varphi) = \varphi(x)$ for $\varphi \in X^*$. Since X^* is a subset of \mathbb{F}^X , it naturally carries the subspace topology. The product topology on \mathbb{F}^X is induced by the projection maps $\pi_x \colon \mathbb{F}^X \to \mathbb{F}$ for $x \in X$. But $\pi_x \circ \iota_{X^*}$ is just the evaluation map ev_x , so the subspace topology on X^* is exactly the weak*-topology.

PROPOSITION 2.12: Embedding into product

Let $f_{\alpha}: Y \to X_{\alpha}$ for $\alpha \in A$, let $X = \prod_{\alpha \in A} X_{\alpha}$, and let $f: Y \to X$ be the unique map such that $f_{\alpha} = \pi_{\alpha} \circ f$:

$$Y \xrightarrow{f_{\alpha}} X_{\alpha}$$

$$X_{\alpha}$$

Then f is an embedding if and only if Y carries the initial structure induced by the maps f_{α} and the collection $(f_{\alpha})_{\alpha \in A}$ separates points in Y.

PROOF. First assume that f is an embedding. In particular it is injective, and since the maps π_{α} separate points in X, the compositions $f_{\alpha} = \pi_{\alpha} \circ f$ separate points in Y. Let $\tilde{f}: Y \to f(Y)$ be the isomorphism such that $f = \iota_{f(Y)} \circ \tilde{f}$. Then

since \tilde{f} is an isomorphism, in particular Y carries the initial structure induced by \tilde{f} . But then Y carries the initial structure induced by the maps

$$\pi_{\alpha} \circ \iota_{f(Y)} \circ \tilde{f} = \pi_{\alpha} \circ f = f_{\alpha} \tag{2.2}$$

for $\alpha \in A$, as claimed.

Conversely, assume that the f_{α} separate points in Y and that Y has the initial structure \mathcal{F} induced by the f_{α} . The f_{α} are then homomorphisms, and by the characteristic property of initial structures so is f. Furthermore, if $x,y\in Y$ with $x\neq y$, then there is an $\alpha\in A$ such that $f_{\alpha}(x)\neq f_{\alpha}(y)$, which implies that $f(x)\neq f(y)$, so f is injective.

Denote the product structure on X by \mathcal{E} . We show that if $B \in \mathcal{F}$, then $f(B) \in \mathcal{E}_{f(Y)}$, which will imply that f is an embedding. It suffices to prove this when B is an element of a generating set for \mathcal{F} , i.e. on the form $f_{\alpha}^{-1}(C)$ for some $\alpha \in A$ and $C \in \mathcal{E}_{\alpha}$. By (2.2) we have

$$B=f_\alpha^{-1}(C)=(\pi_\alpha\circ\iota_{f(Y)}\circ\tilde f)^{-1}(C)=\tilde f^{-1}\bigl((\pi_\alpha\circ\iota_{f(Y)})^{-1}(C)\bigr),$$

from which it follows that

$$f(B) = \tilde{f}(B) = (\pi_{\alpha} \circ \iota_{f(Y)})^{-1}(C) \in \mathcal{E}_{f(Y)}.$$

as desired.

If \mathcal{E} is a structure on a set X, we say that \mathcal{E} is *countably generated* if there is a countable collection of sets $\mathcal{D} \subseteq 2^X$ such that $\mathcal{E} = \langle \mathcal{D} \rangle$.

PROPOSITION 2.13: Countably generated initial structures

Let $(X_{\alpha}, \mathcal{E}_{\alpha})_{\alpha \in A}$ be a countable collection of structured sets, and assume that the \mathcal{E}_{α} are countably generated by collections of sets \mathcal{D}_{α} . If an initial structure \mathcal{E} is induced on a set X by maps $f_{\alpha} : X \to X_{\alpha}$, then \mathcal{E} is also countably generated.

PROOF. This follows immediately by Remark 2.5 since the generating set $\bigcup_{\alpha \in A} f_{\alpha}^{-1}(\mathcal{D}_{\alpha})$ is a countable union of countable sets.

EXAMPLE 2.14: Second-countable topological spaces.

The above proposition implies that an initial topology induced by a countable family of maps into second-countable spaces is itself second-countable. In particular, subspaces and countable products of second-countable spaces are second-countable. Since this holds for subspaces, we say that second-countability is a *hereditary* property.¹

¹ Contrast this e.g. with the Lindelöf property: If X is an uncountable discrete space, then X is not Lindelöf. However, if we take an element ∞ $\notin X$, the space $\tilde{X} = X \cup \{\infty\}$ whose open sets are the open sets in X and \tilde{X} itself is Lindelöf. Properties like compactness and (path-)connectedness are also not hereditary.

2.3. Categorical properties

The category **Str**_{\infty}

We first recapitulate some of the above results in categorical terms. The main result is the following:

THEOREM 2.15: Completeness of Stre

The category $Str_{\mathfrak{S}}$ is complete, i.e. it has all small limits.

PROOF. By e.g. Smith 2018, Theorem 60 it is enough to show that $Str_{\mathfrak{S}}$ has all small products and has equalisers.

Products: We claim that the product (X, \mathcal{E}) considered in Example 2.8 is in fact a product of the objects $(X_{\alpha}, \mathcal{E}_{\alpha})_{\alpha \in A}$ in $\mathbf{Str}_{\mathfrak{S}}$. If Y is a structured set and $f_{\alpha}Y \to X_{\alpha}$ are homomorphisms, then since X is a product in \mathbf{Set} there is a unique set function $f: Y \to X$ such that $f_{\alpha} = \pi_{\alpha} \circ f$ for all $\alpha \in A$. But f is also a homomorphism by the characteristic property of the product structure, so (X, \mathcal{E}) is in fact a product in $\mathbf{Str}_{\mathfrak{S}}$.

Equalisers: Let $f,g: X \to Y$ be any parallel homomorphisms, and let S be the subset of X on which they agree. If $h: Z \to X$ is any homomorphism such that $f \circ h = g \circ h$, then there is a unique homomorphism $u: Z \to S$ such that the following diagram commutes:

$$S \xrightarrow{\iota_{S}} X \xrightarrow{g} Y$$

$$\downarrow \downarrow \qquad \qquad \downarrow h$$

$$Z$$

We must have $h(Z) \subseteq S$, so we can define u by u(z) = h(z), and u is unique as a set function such that the above diagram commutes. Furthermore, u is a homomorphism by the characteristic property of the subset structure. Thus S along with the inclusion map ι_S is an equaliser of f and g.

Functoriality of S

As mentioned, \mathfrak{S} is in fact a functor. Its action on a set function $f: X \to Y$ is defined as the pullback $f^*: \mathfrak{S}_Y \to \mathfrak{S}_X$.

Let **Set** denote the category of sets and **CsLat**^V the category of complete join-semilattices and join-preserving maps.

PROPOSITION 2.16: Functoriality of \mathfrak{S} , I

The map \mathfrak{S} is a contravariant functor from **Set** to **CsLat** $^{\vee}$.

PROOF. By (2.1) and Proposition 2.3, for any set function f the pullback f^* preserves joins since preimages respect unions, so it is well-defined as a map $\mathbf{Set} \to \mathbf{CsLat}^{\vee}$.

The map $\mathfrak S$ is also contravariant since if $f: X \to Y$ and $g: Y \to Z$ are set functions, then for $\mathcal G \in \mathfrak S_Z$ we have

$$(g \circ f)^*(\mathcal{G}) = (g \circ f)^{-1}(\mathcal{G}) = f^{-1}(g^{-1}(\mathcal{G})) = (f^* \circ g^*)(\mathcal{G}).$$

Its action on identity functions is clearly trivial, so it is a functor.

In the case of topological spaces or measure spaces we can say slightly more: Notice that in both a lattice of topologies or of σ -algebras on a set, intersections of topologies (σ -algebras) are themselves topologies (σ -algebras). A nonempty subset $\mathfrak L$ of 2^X , where X is some set, is called an *intersection structure*. If also $X \in \mathfrak L$ we call it a *topped intersection structure*. It is easy to show that topped intersection structures are complete lattices ordered by inclusion, and that meets are given by intersections.

If **CLat** denotes the category of complete lattices with join- and meetpreserving maps, then we have the following:

PROPOSITION 2.17: Functoriality of S, II

If \mathfrak{S}_X is an intersection structure for all sets X, then \mathfrak{S} is a contravariant functor from **Set** to **CLat**.

PROOF. It suffices to show that f^* preserves meets for all set functions $f: X \to Y$. But this is clear since preimages respect intersections.

It is natural to ask whether the pushforward f_* by f gives rise to a covariant functor from **Set** into a category of lattices. It is easy to see that f_* is monotone, and a short calculation shows that $(g \circ f)_* = g_* \circ f_*$ if $g \colon Y \to Z$ is another set function, so the pushforward does indeed define a covariant functor from **Set** to the category **Pos** of posets and monotone maps. But f_* does not, as far as I know, generally preserve meets or joins. If all \mathfrak{S}_X are intersection structures, however, it does preserve meets, so it is then a functor into the category **CsLat**^ of complete meet-semilattices, though it still does not seem to preserve joins. (I haven't looked too hard for counterexamples.)

The forgetful functor on $\mathbf{Str}_{\mathfrak{S}}$

Just as there is a forgetful functor **Top** \rightarrow **Set** that sends a topological space to its underlying set, there is a forgetful functor $U : \mathbf{Str}_{\mathfrak{S}} \rightarrow \mathbf{Set}$. As usual, U has a left adjoint D that equips a set with the discrete structure, and it has a right adjoint T that equips the set with the trivial structure, i.e. D + U + T.

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It follows immediately that U preserves both limits and colimits. Hence if $\mathbf{Str}_{\mathfrak{S}}$ e.g. has coproducts – which it has, as we will see later – we already know that they have to be (isomorphic to) disjoint unions of the underlying sets, equipped with an appropriate structure. Contrast this with the situation in the category \mathbf{Grp} of groups: The forgetful functor $U \colon \mathbf{Grp} \to \mathbf{Set}$ has a left adjoint, namely the free functor, so U preserves limits. But it does not preserve colimits; for instance, coproducts in \mathbf{Grp} are free products, and their underlying sets are certainly not disjoint unions! Hence U does not have a right adjoint.

Presheaves on structured sets

Let (X, \mathcal{E}) be a structured set, and view \mathcal{E} as a preorder category. Analogous to the case of topological spaces, a presheaf on \mathcal{E} (i.e. a contravariant functor $\mathcal{E} \to \mathbf{Set}$) is called a *presheaf* on (X, \mathcal{E}) , or simply a presheaf on X if the structure is understood.

As an example, fix a structured set Y and take the presheaf F on X given by $F(B) = \mathbf{Str}_{\mathfrak{S}}(B, Y)$, i.e. F sends a set $B \in \mathcal{E}$ to the set of homomorphisms $B \to Y$. Furthermore, F sends an inclusion $B \subseteq B'$ in \mathcal{E} to the restriction map $\mathbf{Str}_{\mathfrak{S}}(B', Y) \to \mathbf{Str}_{\mathfrak{S}}(B, Y)$ given by $f \mapsto f|_{B}$. A common example of this is the case $\mathbf{Str}_{\mathfrak{S}} = \mathbf{Top}$ and $Y = \mathbb{R}$, in which case F sends an open set F0 to the set of continuous functions F0.

3 • Topology

3.1. Countability axioms

We remind the reader that a topological space (X, T) is *second-countable* if there exists a countable basis for T. Furthermore, (X, T) is said to be *Lindelöf* if every open cover of X has a countable subcover.

Recall also that a topological property is called *hereditary* if it follows from a space *X* having this property that any subspace of *X* also has this property. It is easy to see that second-countability is hereditary, but the Lindelöf property is not:

REMARK 3.1. A space can be Lindelöf without being hereditarily Lindelöf. Let (X, \mathcal{T}) be an uncountable discrete space, and let $y \notin X$. Define a topological space (Y, \mathcal{T}') with underlying space $Y = X \cup \{y\}$ and topology $\mathcal{T}' = \mathcal{T} \cup \{Y\}$. Then (Y, \mathcal{T}') is Lindelöf since any open cover must include Y itself, this being the only open set containing the point y. But the subspace X (whose subspace topology is exactly \mathcal{T}) is clearly not Lindelöf.

If every subspace of *X* is Lindelöf, then we say that *X* is *hereditarily Lindelöf*.

PROPOSITION 3.2

If (X,T) is a second-countable topological space, then it is hereditarily Lindelöf.

PROOF. Every subspace of *X* is second-countable, so it suffices to show that *X* is Lindelöf.

Let \mathcal{U} be an open cover of X and let \mathcal{B} be a countable basis for the topology \mathcal{T} . Consider an $x \in X$. Since \mathcal{U} is a cover of X there is some $U_x \in \mathcal{U}$ with $x \in \mathcal{U}$, and since \mathcal{B} is a basis for \mathcal{T} there is some $B_x \in \mathcal{B}$ with $x \in B_x \subseteq U_x$. Let $\mathcal{B}' \subseteq \mathcal{B}$ be the subset of open sets obtained in this way. Clearly \mathcal{B}' is a cover of X.

For each $B \in \mathcal{B}'$, the above shows that there exists some $U \in \mathcal{U}$ with $B \subseteq U$. This defines a map $\mathcal{B}' \to \mathcal{U}$ given by $B \mapsto U$ whose image is a countable cover of X, proving the claim.

LEMMA 3.3

Let (X,T) be a second-countable space. Then every basis for T contains a countable basis for T.

PROOF. Let \mathcal{B} be a basis for \mathcal{T} , and let \mathcal{C} be a countable basis. We can write every $C \in \mathcal{C}$ on the form $C = \bigcup_{\alpha \in A} B_{\alpha}$ for some family $\{B_{\alpha} \mid \alpha \in A\} \subseteq \mathcal{B}$. This is in particular an open cover of C, so since X is hereditarily Lindelöf there is a countable subset $A' \subseteq A$ such that $C = \bigcup_{\alpha \in A'} B_{\alpha}$. For each $C \in \mathcal{C}$ we thus obtain a countable subcollection of sets from \mathcal{B} , and since \mathcal{C} is also countable, the union of all these sets is countable and is clearly a basis for \mathcal{T} .

PROPOSITION 3.4

Let $(X_n)_{n\in\mathbb{N}}$ be a countable family of second-countable topological spaces, and let $X=\prod_{n\in\mathbb{N}}X_n$ be the product space equipped with the product topology. Then X is second-countable.

PROOF. Let \mathcal{B}_n be a countable basis for the topology on X_n . For a finite subset $A \subseteq \mathbb{N}$ let

$$\mathcal{B}_A = \left\{ \prod_{n \in \mathbb{N}} U_n \mid U_n \in \mathcal{B}_n \text{ if } n \in A \text{ and } U_n = X_n \text{ otherwise} \right\}.$$

Now let \mathcal{B} be the union of all such \mathcal{B}_A , and notice that \mathcal{B} is countable since each \mathcal{B}_A is countable and there are countably many finite subsets of \mathbb{N} . Clearly all sets in \mathcal{B} are open in X. Conversely, if $U \subseteq X$ is open and $x = (x_n)_{n \in \mathbb{N}} \in U$, then there exist open sets $V_n \subseteq X_n$ such that

$$x \in \prod_{n \in \mathbb{N}} V_n \subseteq U$$
,

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where for all but finitely many n we have $V_n = X_n$. For the remaining n there exist $U_n \in \mathcal{B}_n$ such that $x_n \in U_n \subseteq V_n$, since \mathcal{B}_n is a basis for the topology on X_n . Letting $U_n = X_n$ if $V_n = X_n$ we get

$$x\in \prod_{n\in\mathbb{N}}U_n\subseteq \prod_{n\in\mathbb{N}}V_n\subseteq U.$$

And $\prod_{n\in\mathbb{N}} U_n \in \mathcal{B}$, so \mathcal{B} is a basis for the topology on X.

4 • Measure theory

If *A* is a subset of a measurable space (X, \mathcal{E}) , then denote by \mathcal{E}_A the σ -algebra on *A* induced by the inclusion $i: A \to X$. That is, let

$$\mathcal{E}_A = i^{-1}(\mathcal{E}) = \{i^{-1}(B) \mid B \in \mathcal{E}\} = \{A \cap B \mid B \in \mathcal{E}\}.$$

Similarly, if A is a subspace of a topological space (X, \mathcal{T}) , denote by \mathcal{T}_A the subspace topology on A.

PROPOSITION 4.1

Let (X, \mathcal{T}) be a topological space, and let $A \subseteq X$. Then $\mathcal{B}(A) = \mathcal{B}(X)_A$, i.e. $\sigma(\mathcal{T}_A) = \sigma(\mathcal{T})_A$.

PROOF. Notice that

$$\sigma(\mathcal{T}_A) = \sigma(i^{-1}(\mathcal{T})) = i^{-1}(\sigma(\mathcal{T})) = \sigma(\mathcal{T})_A,$$

where we use [reference to pulling i^{-1} out of σ].

PROPOSITION 4.2

Let $\{X_{\alpha} \mid \alpha \in A\}$ be a family of topological spaces, and let $X = \prod_{\alpha \in A} X_{\alpha}$. Then

$$\bigotimes_{\alpha \in A} \mathcal{B}(X_{\alpha}) \subseteq \mathcal{B}(X)$$

If A is countable and the spaces X_{α} are second-countable, then the above inclusion is an equality.

PROOF. Let \mathcal{T} be the product topology on X, and let \mathcal{D} be the generating set of the product σ -algebra on X. Since \mathcal{D} also generates the product topology (but doesn't it generate the box topology??) \mathcal{T} we have $\mathcal{D} \subseteq \mathcal{T}$, proving the first claim. (No, I think we need to look at generators of each σ -algebra in the product. Or use continuity of projections! Yes, better.)

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Now assume that A is countable and that all the X_{α} are second-countable. To prove the second claim it suffices to show that $\mathcal{T} \subseteq \sigma(\mathcal{D})$. First recall that X is also second-countable by Proposition 3.4. Consider the basis for the product topology on X that consists of finite intersections of elements in \mathcal{D} , and let \mathcal{D}' be a countable basis contained therein (cf. Lemma 3.3). Then every set in \mathcal{T} is a countable union of sets in \mathcal{D}' , and so $\mathcal{T} \subseteq \sigma(\mathcal{D}') = \sigma(\mathcal{D})$ as desired. \square

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