

Notes on measure theory and topology

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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 (continuous 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 $f: X \rightarrow Y$,

- (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 2.2](#).

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 .

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 $f: X \rightarrow Y$ 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 **Struct** $_{\mathfrak{S}}$.

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 $f_*(\mathcal{E})$.

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 **Struct** $_{\mathfrak{S}}$ is just the category **Top** of topological spaces. Similarly, if \mathfrak{S} maps a set to its lattice of σ -algebras, then **Struct** $_{\mathfrak{S}}$ is the category **Mble** of measurable spaces. \lrcorner

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

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

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

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

PROPOSITION 2.3

Let (X, \mathcal{E}) and (Y, \mathcal{F}) be structured sets, and let $f: X \rightarrow Y$ be any map. For any $\mathcal{D} \in 2^Y$ 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

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

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. \square

2.2. Categorical and order properties

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

Let **Set** denote the category of sets and \mathbf{CsLat}^\vee the category of complete join-semilattices and join-preserving maps.

PROPOSITION 2.4: *Functoriality of \mathfrak{S} , I*

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

The map \mathfrak{S} is also contravariant since if $f: X \rightarrow Y$ and $g: Y \rightarrow Z$ 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. \square

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 meet-preserving maps, then we have the following:

PROPOSITION 2.5: *Functoriality of \mathfrak{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 $f: X \rightarrow Y$. But this is clear since preimages respect intersections. \square

It is natural to ask whether the pushforward f_* by f gives rise to a covariant functor from **Set** into a category of lattices. Since f_* is monotone, and we easily see that $(g \circ f)_* = g_* \circ f_*$ if $g: Y \rightarrow Z$ is a set function, so this 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 \mathbf{CsLat}^\wedge of complete meet-semilattices, though it still does not seem to preserve joins. (I haven't looked too hard for counterexamples.)

2.3. Initial structures

DEFINITION 2.6: *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 2.7. If \mathcal{D}_α is a generating set for \mathcal{E}_α for all $\alpha \in A$, then we may replace \mathcal{E}_α 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. \lrcorner

THEOREM 2.8: *Characteristic property of initial structures*

Let (X, \mathcal{E}) be a structured set equipped with the initial structure induced by maps $f_\alpha: X \rightarrow X_\alpha$, $\alpha \in A$. If (Y, \mathcal{F}) is a structured set, then $f: Y \rightarrow X$ is a homomorphism if and only if $f_\alpha \circ f$ is a homomorphism for all $\alpha \in A$:

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

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 all $f_\alpha \circ f$ 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 since the diagram

$$\begin{array}{ccc} X & \xrightarrow{f_\alpha} & X_\alpha \\ \text{id}_X \uparrow & \nearrow f_\alpha & \\ X & & \end{array}$$

commutes, and id_X is always a homomorphism.

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

$$\begin{array}{ccc} (X, \mathcal{E}') & \xrightarrow{f'_\alpha} & X_\alpha \\ \text{id}_X \uparrow & \nearrow f_\alpha & \\ (X, \mathcal{E}) & & \end{array}$$

where a prime denotes that the domain of a map is (X, \mathcal{E}') but is otherwise the same as its unprimed counterpart. The f'_α are homomorphisms, since this fact only depends on (X, \mathcal{E}') satisfying the characteristic property of initial structures. It then follows from this property that id_X is a homomorphism.

In the same way the diagram

$$\begin{array}{ccc} (X, \mathcal{E}) & \xrightarrow{f_\alpha} & X_\alpha \\ \text{id}'_X \uparrow & \nearrow f'_\alpha & \\ (X, \mathcal{E}') & & \end{array}$$

shows that id'_X is a homomorphism, and so (X, \mathcal{E}) and (X, \mathcal{E}') are isomorphic through the identity, hence $\mathcal{E} = \mathcal{E}'$. \square

EXAMPLE 2.9: Subsets.

Let (X, \mathcal{E}) be a structured set, and let $S \subseteq X$. The inclusion map $\iota_S: S \rightarrow X$ then induces an initial structure on S , namely the pullback $\mathcal{E}_S = \iota_S^*(\mathcal{E})$. By the

characteristic property of initial structures, a map $f: Y \rightarrow S$ from a structured set is a homomorphism if and only if $\iota_S \circ f$ is a homomorphism.

On the other hand, if $f: Y \rightarrow X$ is a map with $f(Y) \subseteq S$, then the map $\tilde{f}: Y \rightarrow S$ 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 $\tilde{f}: Y \rightarrow f(Y)$ is an isomorphism, then we call f an *embedding*. \lrcorner

EXAMPLE 2.10: 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 $\pi_\alpha: X \rightarrow X_\alpha$. 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 $(X_\alpha, \mathcal{E}_\alpha)$. This shows that the category \mathbf{Struct}_S has all small products. \lrcorner

PROPOSITION 2.11: Composition of initial structures

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

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

Since the union on the right-hand side is a generating set for \mathcal{E}_α , [Remark 2.7](#) 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. \square

EXAMPLE 2.12: 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

$$\begin{array}{ccc} & S_\alpha & \xrightarrow{\iota_{S_\alpha}} X_\alpha \\ \pi_{S_\alpha} \nearrow & & \nearrow \pi_{X_\alpha} \\ S & \xrightarrow{\iota_S} & X \end{array}$$

commutes. ┘

EXAMPLE 2.13: 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 $\text{ev}_x: X^* \rightarrow \mathbb{F}$ be the evaluation map $\text{ev}_x(\varphi) = \varphi(x)$ 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 $\pi_x: \mathbb{F}^X \rightarrow \mathbb{F}$ 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 2.14: Embedding into product

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

$$\begin{array}{ccc} & & X_\alpha \\ & \nearrow f_\alpha & \nearrow \pi_\alpha \\ Y & \xrightarrow{f} & X \end{array}$$

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 $\tilde{f}: Y \rightarrow f(Y)$ 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

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

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

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

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. \square

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 2.15: *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 $f_\alpha: X \rightarrow X_\alpha$, then \mathcal{E} is also countably generated.

PROOF. This follows immediately by Remark 2.7 since the generating set $\bigcup_{\alpha \in A} f_\alpha^{-1}(\mathcal{D}_\alpha)$ is a countable union of countable sets. \square

EXAMPLE 2.16: *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 \lrcorner

3 • Topology

3.1. Countability axioms

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

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 $\infty \notin X$, 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.

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. \lrcorner

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

PROPOSITION 3.2

If (X, \mathcal{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 $x \in U_x$, 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 $\mathcal{B}' \rightarrow \mathcal{U}$ given by $B \mapsto U$ whose image is a countable cover of X , proving the claim. \square

LEMMA 3.3

Let (X, \mathcal{T}) be a second-countable space. Then every basis for \mathcal{T} contains a countable basis for \mathcal{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} . \square

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

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

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 $i: A \rightarrow X$. 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.)

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