

Analysis HW 3

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(1a) If $m_*(E)$, take $B = \mathbb{R}^n$, otherwise suppose $m_*(E) < \infty$ and let $\varepsilon > 0$. Choose $\{Q_i\} \rightrightarrows E$ then choose open $\{L_i\}$ s.t. $Q_i \subseteq L_i$ and $|L_i| < (m_*(E) + \varepsilon)/2^i$.


Then define $L(\varepsilon) = \bigcup_{i=1}^{\infty} L_i$; then $L(\varepsilon)$ is open (and thus Borel) and

$$m(L(\varepsilon)) = m_*(L(\varepsilon)) \leq \sum_{i=1}^{\infty} |L_i| < m_*(E) + \varepsilon.$$

So take a sequence $\varepsilon_k = 1/k \rightarrow 0$; then let $L^n = \bigcap_{k=1}^n L_{\varepsilon_k}$. We have $L^{k+1} \subseteq L^k \forall k$,

and $m(L^n) \leq m_*(E) + 1 < \infty$, so $L^n \nearrow E$ and by upper continuity of measure,

$$m\left(\bigcap_{n=1}^{\infty} L^n\right) = m\left(\bigcap_{k=1}^{\infty} L_{\varepsilon_k}\right) \stackrel{\text{continuity}}{=} \lim_{k \rightarrow \infty} m(L_{\varepsilon_k}) = \lim_{k \rightarrow \infty} m_*(E) + 1/k = m_*(E),$$

so take $B = \bigcap_{n=1}^{\infty} L^n$. 

(1b) Let $\varepsilon > 0$; since $E \in \mathcal{L}(\mathbb{R}^n)$, there exists a closed set K_ε s.t. $m(E \setminus K_\varepsilon) < \varepsilon$. If $m(E) < \infty$, then $m(K_\varepsilon) = m(E) - \varepsilon$, so take the sequence $\varepsilon_n = 1/n$ and let $K^n = \bigcup_{i=1}^n K_{\varepsilon_i}$, then $K^n \subseteq K^{n+1} \forall i$ and $K^n \nearrow E$, so by continuity of measure from below,


$$m\left(\bigcup_{n=1}^{\infty} K^n\right) = \lim_{n \rightarrow \infty} m(K^n) = \lim_{n \rightarrow \infty} m(E) - 1/n = m(E),$$

so take $B = \bigcup_{n=1}^{\infty} K^n$, which is a countable union of closed sets and thus Borel.

If $m(E) = \infty$, let $E_n = E \cap \overline{B(n, 0)}$. Then $\exists B_n$ (by the bounded case) such that

$B_n \subseteq E_n$ is closed and $m(B_n) = m(E_n)$. But $E_n \nearrow E$, so

$$m(E) = m\left(\bigcup_{n=1}^{\infty} E_n\right) = \lim_{n \rightarrow \infty} m(E_n) = \lim_{n \rightarrow \infty} m(B_n) = m\left(\bigcup_{n=1}^{\infty} B_n\right),$$

so take $B = \bigcup_{n=1}^{\infty} B_n$, which is Borel since each B_n is. 

(1c) Since $m(E) = m_*(E)$, choose $\{Q_j\} \rightrightarrows E$ closed cubes such that $\sum_{j=1}^{\infty} |Q_j| < m(E) + \varepsilon/2$.

Since $\sum_{i=1}^{\infty} |Q_i|$ converges, choose N such that $\sum_{i=N}^{\infty} |Q_i| < \varepsilon/2$, and let $A = \bigcup_{i=1}^{N-1} Q_i$. Then,

$$E \Delta A = \left(E \setminus \bigcup_{i=1}^{N-1} Q_i\right) \sqcup \left(\bigcup_{i=1}^{N-1} Q_i \setminus E\right)$$

$$\subseteq \bigcup_{i=N}^{\infty} Q_i \sqcup \left(\bigcup_{i=1}^{\infty} Q_i \setminus E\right)$$

$$\Rightarrow m(E \Delta A) \leq m\left(\bigcup_{i=N}^{\infty} Q_i\right) + \left(m\left(\bigcup_{i=1}^{\infty} Q_i\right) - m(E)\right) \leq \varepsilon/2 + ((m(E) + \varepsilon/2) - m(E)) = \varepsilon. \quad \text{shaded square}$$

(2a) Choose an open set $O \supset E$ s.t. $m_*(O) < (1/\varepsilon) m_*(E)$, so that $(1-\varepsilon)m_*(O) < m_*(E)$.

Then write $O = \bigcup_{i=1}^{\infty} Q_i$ with each Q_i a closed cube, then towards a contradiction suppose that $m(E \cap Q_i) < (1-\varepsilon)m(Q_i) \forall i$. Then, writing $E = \bigcup_{i=1}^{\infty} (E \cap Q_i)$, we have

$$m(E) = \sum_{i=1}^{\infty} m(E \cap Q_i) < \sum_{i=1}^{\infty} (1-\varepsilon)m(Q_i) = (1-\varepsilon)m\left(\bigcup_{i=1}^{\infty} Q_i\right) = (1-\varepsilon)m(O) \quad \text{✗}$$

so we must have $m(E \cap Q_j) \geq (1-\varepsilon)m(Q_j)$ for some j . ■

(2b) Let $\varepsilon > 0$ be arbitrary, and by (a) choose Q such that $m(E \cap Q) \geq (1-\varepsilon)m(Q)$.

Then let $E_0 = E \cap Q \subseteq E$, so $E_0 - E_0 \subseteq E - E$, and supposing towards a contradiction that $E_0 - E_0$ contains no ball around O , choose $d \ll 1$ such that $d \notin E_0 - E_0$, and thus $E_0 \cap E_0 + d = \emptyset$. Also choose d small enough that $m(Q \cup Q+d) < m(Q) + \varepsilon$.

Then $E_0 \cup E_0 + d = E_0 \sqcup E_0 + d$, so $m(E_0 \cup E_0 + d) = 2m(E_0) \geq 2(1-\varepsilon)m(Q)$

Since $E_0 \cup E_0 + d \subseteq Q \cup Q + d$, we also have $m(E_0 \cup E_0 + d) < m(Q) + \varepsilon$.

But then

$$2(1-\varepsilon)m(Q) \leq m(E_0 \cup E_0 + d) < m(Q) + \varepsilon$$

and taking $\varepsilon \rightarrow 0$ yields $2m(Q) < m(Q)$. ✗

So $E_0 - E_0$ must contain an open ball. ■

③ Fix x and let $L = \limsup_{y \rightarrow x} f(y) = \lim_{\delta \rightarrow 0} \sup_{y \in B_\delta(x)} f(y)$. Then consider $S_\alpha = \{x \in \mathbb{R}^n \mid f(x) \leq \alpha\}$;

we will show every $x \in S_\alpha$ has a ball $B_\delta(x) \subseteq S_\alpha$, making S_α open, and since α is arbitrary, this will show f is Borel measurable. Let $x \in S_\alpha$, so $f(x) < \alpha$. Then since f is upper-semicontinuous, pick δ s.t. $y \in B_\delta(x) \Rightarrow f(y) \leq f(x)$. But then $y \in B_\delta(x) \Rightarrow f(y) \leq f(x) < \alpha \Rightarrow y \in S_\alpha$, so $B_\delta(x) \subseteq S_\alpha$ as desired. ■

④ $S = \{x \in \mathbb{R}^n \mid \lim_{n \rightarrow \infty} f_n(x) \text{ exists}\} \in \mathcal{M}$ iff $S^c \in \mathcal{M}$, which is what we'll show. Noting that

if we let $F(x) = \limsup_{n \rightarrow \infty} f_n(x)$, $G(x) = \liminf_{n \rightarrow \infty} f_n(x)$, then

$$S^c = \{x \mid F(x) > G(x)\}$$

$$= \bigcup_{q \in \mathbb{Q}} \{x \mid F(x) > q > G(x)\}$$

$$= \bigcup_{q \in \mathbb{Q}} (\{x \mid F(x) > q\} \cap \{x \mid G(x) < q\})$$

$= \bigcup_{q \in \mathbb{Q}} (M_q \cap N_q)$ where each M_q, N_q is measurable, thus making S^c a countable union of

measurable sets & thus measurable. (E.g., M_q is measurable exactly because if $\{f_n\}$ are measurable, then $\limsup_{n \rightarrow \infty} f_n := F$ is measurable, as shown in class.) ■

(5a) f is well-defined because each $x \in C$ has a unique ternary expansion which contains no 1^s , and f is cts as we can write $g_n(x) = (a_n/2) \cdot (\frac{1}{2})^n$, so $f = \sum_{n=1}^{\infty} g_n$, where we have $|g_n(x)| \leq 1/2^{n+1}$ which is summable, so f is uniformly cts by the M-test. Moreover, $(0)_{10} = (0)_3 = (0.000\ldots)_3 \xrightarrow{f} (0.000\ldots)_2 = (0)_{10}$, so $f(0) = 0$, and $(1)_{10} = (0.222\ldots)_3 \xrightarrow{f} (0.111\ldots)_2 = (1)_{10}$, so $f(1) = 1$. ■

(5b) $f \rightarrow [0, 1]$, so consider $f^{-1}([0, 1] \cap \mathcal{N})$ for \mathcal{N} the non-measurable set. Since this is a subset of a measure zero set, it is measurable, and so $\underbrace{f^{-1}([0, 1] \cap \mathcal{N})}_{\text{measurable}} \xrightarrow{f} \underbrace{[0, 1] \cap \mathcal{N}}_{\text{not measurable}}$. ■

(6a) Since f is cts, constant fns are cts, and f is a piecewise combination of cts fns that agree on intersections, f is cts. Constant fns are nondecreasing, so it only remains to show f is nondecreasing on C . Let $x = \sum a_n 3^{-n}$, $y = \sum b_n 3^{-n}$, and $x > y$. Then there is some minimal N such that $a_k = b_k \forall k < N$ and $a_N > b_N$. Then $\frac{1}{2}a_N > \frac{1}{2}b_N$, and $\frac{1}{2}a_k = \frac{1}{2}b_k \forall k < N$, which means that $f(x) > f(y)$ since

$$f(x) - f(y) = \sum_{n=1}^{\infty} (\frac{1}{2}a_n - \frac{1}{2}b_n) 2^{-n} = \frac{1}{2}(a_N - b_N) 2^{-N} + \frac{1}{2} \sum_{n=N+1}^{\infty} (a_n - b_n) 2^{-n} \geq \frac{1}{2}(a_N - b_N) 2^{-N} > 0.$$

(6b) Since $F(x)$ and $x \mapsto x$ are continuous and nondecreasing, and in fact $x \mapsto x$ is strictly increasing, G is continuous and strictly increasing & thus injective. To see that G is surjective, we just note that $G(0) = 0$ and $G(1) = 2$, so this follows from the IVT.

(6c1) Let I be one of the intervals in C^c , then $x, y \in I \Rightarrow F(x) = F(y)$ and so $G(b) - G(a) = b - a = m(I)$. Then $m(I) = m(G(I))$ since G is cts, and so $m(G(C^c)) = m(G(\bigcup_{n=1}^{\infty} I_n)) = m(\bigcup_{n=1}^{\infty} G(I_n)) = 1$, so $m(G(C)) = m([0, 2] \setminus G(C^c)) = 2 - 1 = 1$.

(6c2) We have $\mathbb{R} = \bigsqcup_{q \in \mathbb{Q}} (\mathbb{N} + q)$, so $G(C) = \bigsqcup_{q \in \mathbb{Q}} (G(C) \cap \mathbb{N} + q)$, so $m(G(C)) \leq \sum_{i=1}^{\infty} m(G(C) \cap \mathbb{N} + q_i)$. $0 < 1 = m(G(C)) = \sum_{i=1}^{\infty} m(G(C) \cap \mathbb{N} + q_i)$.

Not every term can have $m_*(E_i) = 0$, so some E_i has $m(E_i) > 0$. But then E_i can not be measurable, since if we let $E_i = G(C) \cap N_{q_i}$, then $x, y \in E_i \Rightarrow x - y \in \mathbb{R} \setminus \mathbb{Q}$, so $E_i - E_i$ can't contain any ball around zero and thus E can't be Lebesgue measurable by (2b). Since $E_i \subseteq G(C)$ is a nonmeasurable set, we're done.

(6c3) Let $N' = E_i$, then $N' = G(C) \cap N_{q_i}$ for some i , so $G^{-1}(N') \subseteq C$ and $m(C) = 0$ implies $G^{-1}(N')$ is measurable and $m(G^{-1}(N')) = 0$. But every cts function is Borel measurable, and since $G(G^{-1}(N')) = N'$ is not Borel, it can not pull back to a Borel set.

(6d) As shown above, E_i is not measurable and $G^{-1}(E_i)$ is null, so take $\varphi = \chi_{G^{-1}(E_i)}$. Then

$$S_\alpha = \{x \in [0, 1] \mid \varphi(x) > \alpha\} = \begin{cases} G^{-1}(E_i), & 0 \leq \alpha < 1 \\ [0, 1], & \alpha = 0 \\ \emptyset, & \text{else} \end{cases} \text{ both of which are measurable, so } \varphi \in \mathcal{M}.$$

But for $\alpha = \frac{1}{2}$, $S_{\frac{1}{2}} = \{x \in [0, 2] \mid (\varphi \circ G^{-1})(x) > \frac{1}{2}\} = \{x \in [0, 2] \mid G^{-1}(x) \in G^{-1}(E_i)\} = E_i \notin \mathcal{M}$. 