

Real Analysis

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See Folland's Real Analysis, definitely a recommended reference.

Possible first day question: how can we “measure” a subset of \mathbb{R} ? We'd like bigger sets to have a higher measure, we wouldn't want removing points to increase the measure, etc. This is not quite possible, at least something that works on *all* subsets of \mathbb{R} . We'll come back to this in a few lectures.

Notions of “smallness” in \mathbb{R}

Definition: Let E be a set, then E is *countable* if it is in a one-to-one correspondence with $E' \subseteq \mathbb{N}$, which includes \emptyset, \mathbb{N} .

Definition: E is *meager* (or of *1st category*) if it can be written as a countable union of **nowhere dense** sets.

You can show that any finite subset of \mathbb{R} is meager.

Intuitively, a set is *nowhere dense* if it is full of holes. Recall that a $X \subseteq Y$ is dense in Y iff the closure of X is all of Y . So we'll make the following definition.

Definition: A set $A \subseteq \mathbb{R}$ is *nowhere dense* if every interval I contains a subinterval $S \subseteq I$ such that $S \subseteq A^c$.

Note that a finite union of nowhere dense sets is also nowhere dense, which is why we're giving a name to such a countable union above. Example: \mathbb{Q} is an infinite, countable union of nowhere dense sets that is not itself nowhere dense.

Equivalently, - A^c contains a dense, open set. - The interior of the closure is empty.

We'd like to say something is measure zero exactly when it can be covered by intervals whose lengths sum to less than ε .

Definition: E is a *null set* (or has *measure zero*) if $\forall \varepsilon > 0$, there exists a sequence of intervals $\{I_j\}_{j=1}^{\infty}$ such that $E \subseteq \bigcup_{j=1}^{\infty} I_j$ and $\sum |I_j| < \varepsilon$.