## under Graduate Homework In Mathematics

SetTheory 5

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ROBEM I Prove:  $F \subset \mathcal{N}$  is closed set  $\iff F = [T]$  for some  $T \subset^{<\omega} \omega$ .

- SOUTHOW.  $\bullet$   $\Longrightarrow$ : Let  $T := T_F$ , by the definition of  $T_F$  and [T], we get  $F \subset [T]$ . For  $f \in [T]$ ,  $f \upharpoonright n \in T$ , so  $\forall n \in \mathbb{N}, f \upharpoonright n = g \upharpoonright n, \exists g \in F$ . So  $d(f, F) \leq d(f, g) = \frac{1}{2^n} \to 0, n \to \infty$ . Since F is closed, then  $f \in F$ .
  - $\Leftarrow$ : For any  $[T] \in {}^{<\omega} \omega$ , only need to prove [T] is closed. Assume  $f \in [T]$ , then  $\forall n \in \mathbb{N}, \exists g \in [T], f \upharpoonright n = g \upharpoonright n$ . Since  $g \in [T]$ , then  $g \upharpoonright n \in T$ . So  $f \in [T]$ . So [T] is closed.

ROBEM II Assume f is isolated point in closed set  $F \subset \mathcal{N}$ , then  $\exists n \in \mathbb{N}, \forall g \in F, g \neq f \rightarrow g \upharpoonright n \neq f \upharpoonright n$ .

SOUTION. Since f is isolated, we get  $\exists n \in \mathbb{N}, \forall g \in F \setminus \{f\}, d(f,g) > \frac{1}{2^n}$ . Then  $f \upharpoonright n \neq g \upharpoonright n$ .  $\square$ ROBIEM III A closed set  $F \subset \mathcal{N}$  is perfect  $\iff T_F$  is a perfect tree.

- SOLTON.  $\Longrightarrow$ : For  $t \in T_F$ ,  $\exists f \in F, n \in \mathbb{N}, t = f \upharpoonright n$ . Since F is perfect, then F is not isolated, by ROBEM II  $\forall n, \exists g \in F, g \neq f$  such that  $d(f,g) < \frac{1}{2^{n+1}}$ . Then  $t = f \upharpoonright n \sqsubset g$ . Since  $f \neq g$ , Then,  $\exists m \in \mathbb{N}, m > n$  such that  $f \upharpoonright m \neq g \upharpoonright m$ . So  $t \sqsubset f \upharpoonright m, t \sqsubset g \upharpoonright m$ , and  $f \upharpoonright m, g \upharpoonright m$  are incomparable. So  $T_F$  is perfect.
  - $\Leftarrow$ : For  $f \in F$ , only need to prove f is not isolated. Since  $T_F$  is perfect, then  $\forall t := f \upharpoonright n \in T_F$ , where  $f \in F, n \in \mathbb{N}$ .  $\exists s_1, s_2 \in T_F$  such that  $t \sqsubset s_1, s_2$  and  $s_1, s_2$  are incomparable. Then  $s_1, s_2 \sqsubset f$  is impossible. Without loss of generality assume  $s_1 \not\sqsubset f$ . so  $s_1 = g \upharpoonright m$  for some  $g \in F, m \in \mathbb{N}$ . So  $d(f, g) \leq \frac{1}{2^{n+1}}$ . So f is not isolated.

ROBEM IV For  $\alpha < \omega_1$ , we let  $\Sigma_0 = \{O \subset \mathbb{R} : O \text{ is open }\}$ , and  $\Pi_0 = \{F \subset \mathbb{R} : F \text{ is closed }\}$ . And  $\Sigma_{\alpha+1} = \{\bigcup_{n \in \mathbb{N}} A(n) : A \in^{\mathbb{N}} \Pi_{\alpha}\}$ .  $\Pi_{\alpha+1} = \{\mathbb{R} \setminus A : A \in \Sigma_{\alpha}\}$ .  $\Sigma_{\alpha} = \bigcup_{\beta < \alpha} \Sigma_{\beta}$ ,  $\Pi_{\alpha} = \bigcup_{\beta < \alpha} \Pi_{\beta}$  for limit ordinal  $\alpha$ . Prove that  $\mathcal{B}(\mathbb{R}) = \bigcup_{\alpha < \omega_1} \Sigma_{\alpha}$ .

- SOUTION. 1.  $\bigcup_{\alpha<\omega_1}\Sigma_{\alpha}\subset\mathcal{B}(\mathbb{R})$ : Since  $\cup\Sigma_0\subset\mathcal{B}(\mathbb{R})$ , if  $\alpha<\omega_1$ , such that  $\bigcup_{\beta<\alpha}\Sigma_{\alpha}\subset\mathcal{B}(\mathbb{R})$ . Next to prove  $\bigcup_{\beta<\alpha+1}\Sigma_{\alpha}\subset\mathcal{B}(\mathbb{R})$ , that is to prove  $\bigcup\Sigma_{\alpha}\subset\mathcal{B}(\mathbb{R})$ . Since  $\alpha$  can be a successor ordinal or limit ordinal, by induction assumption, in the first case,  $\Pi_{\alpha}=\{\mathbb{R}\setminus A:A\in\Sigma_{\alpha-1}\}$ ,  $\Sigma_{\alpha-1}\subset\mathcal{B}(\mathbb{R})$ , so  $\Pi_{\alpha}\subset\mathcal{B}(\mathbb{R})$ . Therefore,  $\cup\Sigma_{\alpha+1}=\bigcup_{n\in\mathbb{N}}A(n)\subset\mathbb{R}$ , where  $A\in\{^{\mathbb{N}}\Pi_{\alpha}\}$ . In the second case,  $\Pi_{\alpha}=\bigcup_{\beta<\alpha}\Pi_{\beta}$ ,  $\Pi_{\beta}\subset\mathcal{B}(\mathbb{R})$ . so  $\Pi_{\alpha}\subset\mathcal{B}(\mathbb{R})$ . Therefore,  $\cup\Sigma_{\alpha+1}=\bigcup_{n\in\mathbb{N}}A(n)\subset\mathbb{R}$ ,
- 2.  $\mathcal{B}(\mathbb{R}) \subset \bigcup_{\alpha < \omega_1} \Sigma_{\alpha} =: \mathcal{A}$ : Since  $\mathcal{B}(\mathbb{R})$  is  $\sigma$  algebra and  $\Sigma_0 \subset \mathcal{A}$ , then only need to prove  $\mathcal{A}$  is a  $\sigma$  algebra.  $\forall A \in \Sigma_{\alpha}$ , then  $\mathbb{R} \setminus A \in \Pi_{\alpha+1}$ , then  $\mathbb{R} \setminus A \in \Sigma_{\alpha+1}$ , then  $A \in \Pi_{\alpha+1}$ , therefore,  $A \in \Sigma_{\alpha+2}$ . Obviously  $\mathbb{R} \in \mathcal{A}$ . For  $A \in \mathcal{A}$ , assume  $A \in \Sigma_{\alpha}$ . Then  $\mathbb{R} \setminus A \in \Pi_{\alpha+1} \subset \Sigma_{\alpha+2} \subset \mathcal{A}$ . Assume  $A \in \mathbb{N}$   $\mathcal{A}$ , let  $f \in \mathbb{N}$   $\omega_1, f(n) = \min\{\alpha \in \omega_1 : A(n) \in \Sigma_{\alpha}\}$ . Consider sup ran  $f =: \gamma$ . Since  $\forall \alpha \in \text{ran } f, \alpha$  is countable. And ran f is countable, so sup ran f is countable, thus sup ran  $f < \omega_1$ . Then ran  $\mathcal{A} \subset \Pi_{\gamma+2}$ . So we get  $\bigcup_{n \in \mathbb{N}} A(n) \subset \Sigma_{\gamma+2} \subset \mathcal{A}$ . So we get  $\mathcal{A}$  is  $\sigma$ -field. So  $\mathcal{B}(\mathbb{R}) \subset \mathcal{A}$ , thus  $\mathcal{A} = \mathcal{B}(\mathbb{R})$ .

## $\mathbb{R}^{O}$ BEM V Show that $\mathcal{M} := \{A \subset \mathbb{R} : A \text{ is measurable}\}$ is a $\sigma$ -field.

Lemma 1. For  $A \subset \mathcal{P}(\mathbb{R})$ ,  $|A| = alpha_0$ , then  $\mu^*(\bigcup_{A \in A} A) \leq \sum_{A \in A} \mu^*(A)$ .

证明. Since  $|\mathcal{A}| = \alpha_0$ , let  $\mathcal{A} = \{A_1, A_2, \cdots, A_n, \cdots\}$ .  $\forall n \in \mathbb{N}, \ \varepsilon > 0, \exists O_n \in \mathcal{O}, A_n \subset O_n$  and  $\mu^*(A_n) \leq |O_n| + \frac{\varepsilon}{2^{n+1}}$ . Let  $U := \bigcup_{n \in \mathbb{N}} O_n$ , then  $\bigcup_{n \in \mathbb{N}} A_n \subset U$ . So  $\mu^*(\bigcup_{n \in \mathbb{N}} A_n \leq |U| \leq \sum_{n \in \mathbb{N}} |O_n| \leq \sum_{n \in \mathbb{N}} \mu^*(A_n) + \varepsilon$ . Since  $\varepsilon$  is arbitry, then  $\mu^*(\bigcup_{n \in \mathbb{N}} A_n = \sum_{n \in \mathbb{N}} \mu^*(A_n)$ .

Lemma 2. If  $G \in G_{\delta}$ , then  $\forall \varepsilon > 0, \exists O \in \mathcal{O}, G \subset O \land \mu^*(O \setminus G) \leq \varepsilon$ .

- 近明. 1. G is bonded: Assume  $G \subset [-M, M], M > 0$ , and  $G = \bigcap_{n \in \mathbb{N}} O_n$ , where  $O_n \in \mathcal{O}$ . Since  $G = \bigcap_{n \in \mathbb{N}} \bigcap_{k=0}^m O_m$ , then without loss of generality, we can assume  $O_n \supset O_{n+1}, n \in \mathbb{N}$ . Besides, since  $G = \bigcap_{n \in \mathbb{N}} (O_n \cap (-M-1, M+1))$ . So, we can assume  $O_n \subset (-M-1, M+1)$ . So  $|O_n|$  is declining and bounded. Thus,  $\lim_{n \to \infty} |O_n| = a$ . Therefore, if  $m_k, 0 \le k < n$  have define, let we define  $m_n$ ,  $\forall \varepsilon > 0, \exists N, \forall l, m \ge N, |O_l| |O_m| < \frac{\varepsilon}{2^{n-1}}$ . Let  $m_n = N$ , then  $\{O_{m_n}\}_{n=0}^{\infty} \subset \{O_n\}_{n=0}^{\infty}$  is a sub sequence, and  $\lim_{n \to \infty} |O_{m_n}| = a$ ,  $G = \bigcap_{n \in \mathbb{N}} O_{m_n}, |O_{m_n}| |O_{m_{n+1}}| < \frac{\varepsilon}{2^{n-1}}$ . Thus, we can assume  $\{O_n\}_{n=0}^{\infty}$  such that  $\forall n, |O_n| |O_{n+1}| < \frac{\varepsilon}{2^n}$  By Lemma 1, so
  - 2. G is not bounded: Let  $G_n = G \cap B(0, n)$ , then  $G = \bigcup_{n \in \mathbb{N}} G_n$ . So  $\forall \varepsilon > 0$ ,  $\exists O_n \supset G_n$  such that  $\mu^*(O_n \setminus G_n) \leq \frac{\varepsilon}{2^n}$ . Then  $O = \bigcup_{n \in \mathbb{N}} O_n \in \mathcal{O}$ ,  $O \setminus G \subset \bigcup_{n \in \mathbb{N}} O_n \setminus G_n$ , so by Lemma 1,  $\mu^*(O \setminus G) \leq \sum_{n \in \mathbb{N}} \frac{\varepsilon}{2^n} < \varepsilon$ .

SOUTHON. 1. Easily,  $\mathbb{R}$  is open and closed, then  $\mathbb{R}$  is  $F_{\sigma}$  and  $G_{\delta}$ , then  $\mathbb{R} \in \mathcal{A}$ .

- 2. If  $A \in \mathcal{M}$ , let  $B := \mathbb{R} \setminus A$ . Then  $\exists F \in F_{\sigma}, G \in G_{\delta}$  such that  $F \subset A \subset G$  and  $\mu^*(G \setminus F) = 0$ . Then  $G^c \subset B \subset F^c$ . Obviously,  $G^c \in F_{\sigma}$ ,  $F^c \in G_{\delta}$ . And  $\mu^*(F^c \setminus G^c) = \mu^*(G \setminus F) = 0$ . So  $B \in \mathcal{M}$ .
- 3. Let  $A(n) \in \mathcal{M}$ , we need to prove  $\bigcup_{n \in \mathbb{N}} A_n =: A \in \mathcal{M}$ . By AC,  $\exists F \in \mathbb{N} F_{\sigma}, G \in \mathbb{N} G_{\delta}$  such that  $F(n) \subset A_n \subset G(n), \mu^*(G(n) F(n)) = 0$ . Let  $T = \bigcup_{n \in \mathbb{N}} F(n)$ . Since F(n) is  $F_{\sigma}$ , we get  $T \in F_{\sigma}$ . And easily  $T = \bigcup_{n \in \mathbb{N}} F(n) \subset \bigcup_{n \in \mathbb{N}} A(n) = A$ . By AC and Lemma 2,  $\forall n \in \mathbb{N}, \exists \mathcal{O} \ni O(n, m) \supset G(n), \mu(O(n, m) \setminus G(n)) \leq \frac{1}{m2^n}, m \in \mathbb{N}_+$ . So  $\bigcap_{m \in \mathbb{N}_+} \bigcup_{n \in \mathbb{N}} O(n, m) := G \in G_{\delta}, G(n) \subset G, \mu(G \setminus A) \leq \mu(G \setminus \bigcup_{n \in \mathbb{N}} G(n)) \leq \mu(\bigcup_{n \in \mathbb{N}} O(n, m) \setminus \bigcup_{n \in \mathbb{N}} G(n)) \leq \mu(\bigcup_{n \in \mathbb{N}} O(n, m) \setminus G(n)) = \frac{1}{m} \to 0, m \to \infty$ . So  $\mu(G \setminus F) \leq \mu(G \setminus A) + \mu(A \setminus F) = 0$ . Therefore, A is measurable.

## **POBLEM** VI Show that $\mathcal{A} := \{A \subset \mathbb{R} : A \text{ has property of Baire}\}$ is $\sigma$ -field.

SOLTON. 1. Since  $\mathbb{R}\Delta\mathbb{R}=\emptyset$  is meager, so  $\mathbb{R}\in\mathcal{A}$ .

2. If  $A \in \mathcal{A}$ , let  $B := \mathbb{R} \setminus A \in \mathcal{A}$ . So  $\exists G \in \mathcal{O}$  such that  $A \Delta G$  is meager, Let  $U = \mathbb{R} \setminus \overline{G} \in \mathcal{O}$ . And  $B \setminus U = A \setminus \overline{G}$ , so  $(\overline{B \setminus U})^o = (\overline{A \setminus \overline{G}})^o \subset (\overline{A \setminus G})^o = \emptyset$ , then  $B \setminus U$  is meager. Since  $U \setminus B = \overline{G} \setminus A = (\overline{G} \setminus G) \cup (G \setminus A)$ , we only need to prove  $\overline{G} \setminus G$  is meager. In fact, we can prove  $\overline{G} \setminus G$  is nowhere dense. Since  $\overline{G} \setminus G = \overline{G} \cap G^c$  is closed,  $\forall ain \overline{G} \setminus G = \partial G \setminus G$ , then

 $\forall \varepsilon > 0, \ B(a,\varepsilon) \cap G \neq \emptyset$ , so  $\exists b \neq a, b \in B(a,\varepsilon) \cap G$ . Since  $(\overline{G} \setminus G)^c = G \cup \overline{G}^c$ , so  $b \notin \overline{G} \setminus G$ . Thus,  $a \notin (\overline{G} \setminus G)^o$ . So  $\overline{G} \setminus G$  is nowhere dense. Therfore,  $B\Delta U$  is meager.

3. Let  $A(n) \in \mathcal{A}, n \in \mathbb{N}$ , we need to prove  $\bigcup_{n \in \mathbb{N}} A(n) =: A \in \mathcal{A}$ . Let  $G(n) \in \mathcal{O}$  and  $A(n) \Delta G(n)$  is meager. Consider  $G := \bigcup_{n \in \mathbb{N}} G(n)$ . Since  $G \setminus A \subset \bigcup_{n \in \mathbb{N}} G(n) \setminus A(n)$  and  $G(n) \setminus A(n)$  is meager, we get  $G \setminus A$  is meager. For the same reason, we get  $A \setminus G \subset \bigcup_{n \in \mathbb{N}} A(n) \setminus G(n)$  is meager.

So  $\mathcal{A}$  is  $\sigma$ -field.

ROBEM VII Assume  $A \subset^{\omega} \omega$  has the property of Baire, prove A is nonmerger  $\iff \exists O \in \mathcal{O}({}^{\omega}\omega), O \neq \emptyset \wedge O \setminus A$  is meager.

SOLITION.  $\Longrightarrow$ : Since A has the property of Baire, then  $\exists O \in \mathcal{O}, O\Delta A$  is meager. So  $O \setminus A, A \setminus O$  are meager. Since A is nonmeager,  $A \setminus O$  is meager, then  $O \neq \emptyset$ .

 $\Leftarrow$ : Assume  $O \in \mathcal{O}, O \neq \emptyset, O \setminus A$  is meager. If A is meager, then  $O \setminus A \cup A = \bigcup_{k \in \mathbb{N}} A_k$ , where  $\overline{A_k}^o = \emptyset$ . And  $\overline{O} \cap A_k \subset A_k$ , so  $\overline{O} \cap A_k$  is nowhere dense. Since  $\overline{O} = \bigcup_{k \in \mathbb{N}} \overline{O} \cap A_k$  is nonmeager and meager at the same time. Contradiction! Therefore, A is nonmeager.

ROBEM VIII Let  $C_A := \bigcup \{O_s : s \in^{\omega} \omega, O_s \setminus A \text{ is meager}\}$ . Prove that  $C_A \setminus A$  is meager.

SOLITON. Since  $\mathbb{R}$  satisfies the second countable axiom, i.e.,  $\exists \mathcal{B} \subset \mathcal{O}(^{\omega}\omega)$  such that  $\forall O \in \mathcal{O}, \forall x \in O, \exists B \in \mathcal{B}, x \in B \subset O$ . And  $\mathcal{B}$  is countable. i.e.  $\mathcal{B}$  is countable topology basis of  $\mathcal{O}(^{\omega}\omega)$ . Consider  $\mathcal{X} := \{X \in \mathcal{B} : \exists O_s, X \subset O_s \land O_s \setminus A \text{ is meager } \}$ . Let  $Y = \bigcup \mathcal{X}$ , we will prove  $C_A = Y$ .

- 1.  $x \in Y$ , then  $\exists X \in \mathcal{X}$  such that  $x \in X$ . So  $\exists O_s$  such that  $x \in X \subset O_s \land O_s \setminus A$  is meager. So  $x \in C_A$ .
- 2.  $x \in C_A$ , then  $\exists O_s, x \in O_s, O_s \setminus A$  is meager. Since  $O_s$  is open, then  $\exists B \in \mathcal{B}, x \in B \subset O_s$ . So  $B \in \mathcal{X}$ . Thus  $x \in Y$ .

So we get  $Y = C_A$ . So  $C_A \setminus A = Y \setminus A = \bigcup_{X \in \mathcal{X}} X \setminus A$ . Since  $\forall X \in \mathcal{X}$ , then  $X \setminus A$  is meager. Besides,  $\mathcal{X} \subset \mathcal{B}$ , so  $\mathcal{X}$  is countable. Therfore,  $C_A \setminus A = \bigcup_{X \in \mathcal{X}} X \setminus A$  is meager.  $\square$ 

ROBEM IX Let  $\pi : \omega \to 0$  2,  $\pi(x) = s_{x(0)} \cap s_{x(1)} \cap \cdots$ . Where  $s_{x(k)} = 11 \cdots 10$  for even k, there is k "1" in total, and  $s_{x(k)} = 00 \cdots 01$  for odd k, there is k "0" in total. Prove that  $\omega 2 \setminus \operatorname{ran} \pi$  is countable.

SOLTION. Consider  $g \in {}^{\omega} 2$  and  $\forall Nin \mathbb{N}, \exists n, m \in \mathbb{N}, n, m \geq N$  such that g(n) = 1, g(n) = 0. Next, prove  $\exists h \in {}^{\omega} \omega, \pi(h) = g$ . Let  $h(0) := \min\{n \in \omega : g(n) = 0\}$ . If  $h \upharpoonright n$  is defined. Let  $M(n) = \sum_{k=0}^{n-1} (h(k)+1)$ . Let  $h(n) = \min\{k-1 : g(M(n)+k) = a_n\}$ , where  $a_n = 0$  for even n and  $a_n = 1$  for odd n. By the definition of g, h is well-defined. Now we prove  $\pi(h) = g$ . For k < h(0), by the definition of h(0),  $g(k) = 1 = \pi(h)(k)$ . For k = h(0), then  $g(k) = 0 = \pi(h)(k)$ .  $\forall k : \sum_{i=0}^{n} (h(i)+1) < k \leq \sum_{i=0}^{n+1} (h(i)+1)$ .  $\pi(h)(k) = s_{h(n)}(k-M(n))$ . By the definition of h, if n is even,  $s_{h(n)}(k-M(n)) = 1 = g(n), k \leq M(n) + h(n), s_{h(n)}(h(n)+1) = 0 = g(k)$ , Thus,  $\pi(h)(k) = g(k)$ . So  $\pi(h) = g$ . Since  $\mathcal{A} = \{g \in {}^{\omega} 2 : \exists N, n > N, g(n) = g(N)\}$  is countable,  ${}^{\omega}2 \setminus \operatorname{ran} f \subset \mathcal{A}$ , then  ${}^{\omega}2$  is countable.

## $\mathbb{R}^{OBEM}$ X Assume AD, then $AC_{\omega}(^{\omega}\omega)$ . Consequently, $\omega_1$ is regular.

- SOUTION. 1. Assume  $X: \omega \to \mathcal{P}({}^{\omega}\omega)$  and  $\forall n \in \omega, X(n) \neq \varnothing$ . Let  $\theta: {}^{\omega}\omega \to {}^{\omega}\omega, \theta(f)(n) := f(2n+1)$ . Consider G(A), where  $A^c := \{x \in {}^{\omega}\omega: \theta(x) \in X(x(0))\}$ . So I have no w.s since  $\forall n \in \omega, X(n) \neq \varnothing$ . By AD we get II has a w.s., write  $\tau$ . Now consider  $\gamma: \omega \to {}^{\omega}\omega, \gamma(n) := \theta((n,0,0,\cdots)*\tau)$ . Since  $\theta((n,0,\cdots)*\tau) \in X(n)$ . So  $\gamma$  is the choose function.
  - 2. Now we prove  $\omega_1$  is regular. Only need to prove union countable many countable ordinal is countable. Assume  $f: \omega \to \omega_1$ , now we only need to prove  $\bigcup \operatorname{ran} f \in \omega_1$ . Consider  $F: \operatorname{ran} f \to \mathcal{P}(\omega \times \omega)$ ,  $F(\alpha) := \{R \subset \omega \times \omega : (\omega, R) \cong \alpha\}$ . Since  ${}^{\omega}\omega \approx \mathcal{P}(\omega \times \omega)$ , we get  $\operatorname{AC}_{\omega}(\mathcal{P}(\omega \times \omega))$ . So  $\exists \theta : \operatorname{ran} f \to \omega \times \omega$ ,  $\theta(\alpha) \in F(\alpha)$ ,  $\forall \alpha \in \operatorname{ran} f$ . Consider  $G: \omega \to^{\omega} \omega_1$ , G(n) is the isomorphic from  $(\omega, \theta(\omega))$  to f(n). Let  $h: \omega \times \omega \to \bigcup \operatorname{ran} f$ , h(n, m) := G(n)(m). Easily h is surjective. And since we have  $\operatorname{AC}_{\omega}(\mathcal{P}(\omega \times \omega))$ , we get  $\bigcup \operatorname{ran} f \approx A$  for some  $A \subset \omega \times \omega$ . So we get  $\bigcup \operatorname{ran} f$  is countable. So  $\omega_1$  is regular.