



EX1.

(ref. <https://math.stackexchange.com/questions/2115139/is-lebesgue-outer-measure-continuous-from-above-for-sets-with-finite-lebesgue-measure>)

From Theorem 3.38, we know that the Vitali set V , which form by selecting exactly one element from each equality class of irrational numbers in $[-1, 1]$ separately, is nonmeasurable.

Define $\{r_k\}_{k=1}^{\infty}$ be all rational numbers at $[0, 1]$, let $V_k = \{v + r_k : v \in V\}$, we can find that each V_k is disjoint

- otherwise, $V_m \cap V_n \neq \emptyset \implies v_1 + r_m = v_2 + r_n$ for some $v_1, v_2 \in V$
 $\implies v_1 - v_2 = r_2 - r_1 \in \mathbb{Q} \implies v_1 = v_2 \implies r_m = r_n, m = n$, contradiction

Besides, it's from definition that $\bigcup_{k=1}^{\infty} V_k \subseteq [-1, 2]$

define $E_k = \bigcup_{j=k}^{\infty} V_j$, then we can find that

- E_k is decreasing to $E = \emptyset$, which from the proposition that V_k is disjoint.
 $(a \in [0, 2] \implies a \text{ belong to at most one } V_k)$

- $|E_k|_e \geq |V|_e$

Because V have nonzero measure, and V_k is just the translate of V , therefore they have the same outer measure

$$\implies |E_k|_e \geq |V_k|_e = |V|_e$$

$$\implies \lim_{k \rightarrow \infty} |E_k|_e \geq |V|_e > 0 = |E|_e$$

EX2.

If $|E| = \infty$, then no matter A is finite or $|A|_e = \infty$, both side of the equation are ∞ and therefore trivial

Following we assume $|E| < \infty$

First, suppose $B_k \subseteq A$ is closed and $|B_k| \geq |A|_i - \frac{1}{k}$, $\lim_{k \rightarrow \infty} |B_k| = |A|_i$

$$|E| = |B_k| + |E - B_k| \geq |A|_i - \frac{1}{k} + |E - B_k| \geq |A|_i + |E - A|_e - \frac{1}{k} \forall k$$

$$\implies |E| \geq |A|_i + |E - A|_e$$

For the converse part, assume $|E| > |A|_i + |E - A|_e$, i.e.

$$|E| - |A|_i - d > |E - A|_e \text{ for some } d$$

Then there exist $G \supseteq E - A$, G is open, and $|G| \leq |E - A|_e + \epsilon$ for some $0 < \epsilon < d/2$

Take $H = E - G$, we have $|H| = |E| - |E \cap G|$

$$\geq |E| - |E - A|_e - \epsilon \geq |E| - (|E| - |A|_i - d) - d/2 = |A|_i + d/2$$

Therefore, there's a measurable set $H \subseteq A$ with $|H| > |A|_i$, this cause a contradiction from $|H| \leq \sup_{H': H' \text{ is } F_\sigma, H' \subseteq A} |H'| = |A|_i$

$$\implies |E| \geq |A|_i + |E - A|_e, \text{ and thus we obtain the equality.}$$

EX3.

(motivated by <https://www.facebook.com/groups/120223891488/posts/10161752568386489/>)

Let f be the Cantor Lebesgue function, for each x in Cantor set, $x = \sum_{k=1}^{\infty} a_k 3^{-k}$, where $a_k \in \{0, 2\} \forall k$, f will map x to $y = \sum_{k=1}^{\infty} b_k 2^{-k}$,

$$\text{where } b_k = \begin{cases} 0 & \text{if } a_k = 0 \\ 1 & \text{if } a_k = 2 \end{cases}$$

Therefore, the image of the Cantor set will be $\{\sum_{k=1}^{\infty} b_k 2^{-k} | b_k \in \{0, 1\}\} = [0, 1]$

From Corollary 3.39, $[0, 1]$ contain a nonmeasurable subset U , and the preimage of U , i.e. $f^{-1}(U)$ is a subset of Cantor set and thus has measure zero.

Therefore, $f^{-1}(U)$ is a measurable set, and the function f map it onto a nonmeasurable set.

EX4.

for any collection of intervals $I = \{I_k\}_{k=1}^{\infty}$, define $I_h = \{I_k^h\}_{k=1}^{\infty}$, where $I_k^h = \{a + h\}$, we can easily to see

- I covers $E \iff I_h$ covers E_h

Therefore, there's an one-to-one relation between $\mathbb{I} = \{I : I \text{ cover } E\}$ and $\mathbb{I}_h = \{I_h : I_h \text{ cover } E_h\}$ and $\sum_{k=1}^{\infty} |I_k| = \sum_{k=1}^{\infty} |I_k^h|$ for each one-to-one pair.

Therefore, $|E|_e = \sup_{I \in \mathbb{I}} \sum_{k=1}^{\infty} |I_k| = |E_h|_e = \sup_{I_h \in \mathbb{I}_h} \sum_{k=1}^{\infty} |I_k^h|$

same, for any F is closed, define $F_h = \{x + h : x \in F\}$, we have $F \subseteq E \iff F_h \subseteq E_h$

Therefore, $\sup_{F \subseteq E, F \text{ closed}} |F| = \sup_{F \subseteq E, F \text{ closed}} |F|_e = \sup_{F_h \subseteq E_h, F_h \text{ closed}} |F_h| \implies |E|_i = |E_h|_i$

Therefore, $|E|_i = |E|_e \iff |E_h|_i = |E_h|_e$
 E measurable iff E_h measurable.