Tuesday, October 18, 2022 5:17 PM

LECTURE #16 & 17 - MATH 6301

Let (X,d) be a metric space. A function $\mu^*: \mathcal{P}(X) \longrightarrow \overline{\mathbb{R}}$ is called a metric outer measure if

outer measure:

(μ^*1) $\mu^*(A) \geq 0$, $A \subset X$

(μ^*2) $\mu^*(\emptyset) = 0$

(μ^*3) $A \subset B \subset X \Rightarrow \mu^*(A) \leq \mu^*(B)$

(μ^*4) $\{A_n\}_{n=1}^{\infty} \subset \mathcal{P}(X) \Rightarrow \mu^*\left(\bigcup_{n=1}^{\infty} A_n\right) \leq \sum_{n=1}^{\infty} \mu^*(A_n)$

(μ^*5) $A, B \subset X$ and $\underbrace{\varrho(A,B)}_{\inf\{d(x,y):\, x\in A,\, y\in B\}} > 0 \Rightarrow \mu^*(A\cup B) = \mu^*(A) + \mu^*(B)$

Caratheodory Condition

(C) $\forall_{A\subset X}$ $\mu^*(A) = \mu^*(A\cap E) + \mu^*(A\setminus E)$ then E satisfies (C)

$\mathfrak{S}_C := \{E \in \mathcal{P}(X) : E \text{ satisfies (C)}\}$ μ^*-measurable sets

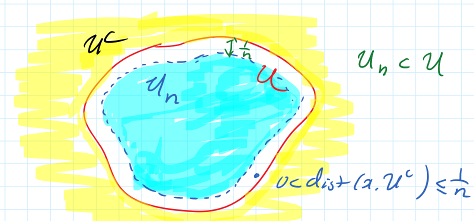
Then, we proved it that $\mathfrak{S}_C$ is a σ-algebra and μ^* restricted to $\mathfrak{S}_C$ is a complete measure.

THEOREM: Let (X,d) be a metric space and $\mu^*: \mathcal{P}(X) \longrightarrow \overline{\mathbb{R}}$ a metric outer measure on X. Then all the Borel sets in X are μ^*-measurable, i.e. $\mathcal{B}(X) \subset \mathfrak{S}_C$

PROOF: Since $\mathfrak{S}_C$ is a σ-algebra, in order to show that $\mathcal{B}(X) \subset \mathfrak{S}_C$, it is sufficient to show that $\mathcal{T} \subset \mathfrak{S}_C$ (i.e. every open set $\mathcal{U}$ is μ^* measurable)

Take an open set $\mathcal{U} \subset X$ and put

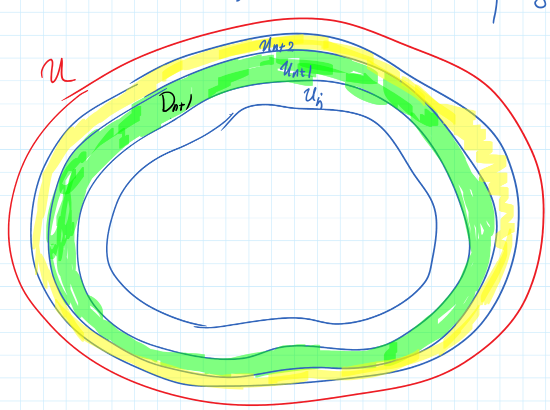
$\forall_{n\in\mathbb{N}}$ $\mathcal{U}_n := \{x \in X : dist(x, \mathcal{U}^c) > \frac{1}{n}\}$



Notice that $\mathcal{U} = \bigcup_{n=1}^{\infty} \mathcal{U}_n$. and also

$\varrho(\mathcal{U}_n, \mathcal{U}^c) \geq \frac{1}{n} > 0$

$\varrho(\mathcal{U}_n, \mathcal{U}^c) = \inf_{x\in\mathcal{U}_n} dist(x, \mathcal{U}^c) \geq \frac{1}{n}$



Define

$D_n := \{x \in X : \frac{1}{n+1} < dist(x, \mathcal{U}^c) \leq \frac{1}{n}\}$

$\varrho(D_i, D_j) \geq \frac{1}{i+1} - \frac{1}{j} > 0$ if $i+2 \leq j$

and notice that

$\mathcal{U} \setminus \mathcal{U}_n = \bigcup_{i=n}^{\infty} D_i$

We need to show that $\mathcal{U} \subset \mathcal{T}$ is μ^*-measurable

We have (by (μ^*4))

$\mu^*(A) \leq \mu^*(A\cap\mathcal{U}) + \mu^*(A\setminus\mathcal{U})$

so in order to show that $\leq \mu^*(A) = \mu^*(A \cap U) + \mu^*(A \setminus U) \leq$
it suffice to show that

$$(*) \quad \mu^*(A) \geq \mu^*(A \cap U) + \mu^*(A \setminus U) \qquad ?$$

Notice that if $\mu^*(A) = \infty$, then $(*)$ is obvious, so assume that $\mu^*(A) < \infty$. Then we have by (μ^*5)

$$(1) \quad \mu^*(A \cap D_1) + \mu^*(A \cap D_3) + \dots + \mu^*(A \cap D_{2n-1}) = \mu^*(A \cap (D_1 \cup D_3 \cup \dots \cup D_{2n-1})) \underset{\text{by } (\mu^*3)}{\leq} \mu^*(A)$$

and

$$(2) \quad \mu^*(A \cap D_2) + \mu^*(A \cap D_4) + \dots + \mu^*(A \cap D_{2n}) = \mu^*(A \cap (D_2 \cup D_4 \cup \dots \cup D_{2n})) \leq \mu^*(A)$$

Therefore $\displaystyle\sum_{i=1}^{2n} \mu^*(A \cap D_i) \underset{(1)+(2)}{\leq} 2\mu^*(A) \quad \forall_{n \in \mathbb{N}} \Rightarrow \sum_{i=1}^{\infty} \mu^*(A \cap D_i) < \infty$

so the series converges, i.e. $\displaystyle\sum_{i=n}^{\infty} \mu^*(A \cap D_i) \xrightarrow[n \to \infty]{} 0$

$$\sum_{i=n}^{\infty} \mu^*(A \cap D_i) \geq \mu^*\left(\bigcup_{i=n}^{\infty}(A \cap D_i)\right) = \mu^*\left(A \cap \left(\bigcup_{i=n}^{\infty} D_i\right)\right) = \mu^*(A \cap (U \setminus U_n))$$

i.e.

$$\mu^*(A \cap (U \setminus U_n)) \longrightarrow 0 \quad \text{as } n \to \infty$$

$A \cap U_n$
$A \cap U^c = A \setminus U$

$\varrho(U_n, U^c) > 0$
$\varrho(A \cap U_n, A \setminus U) > 0$
$(*)$

Therefore we have

$$\mu^*(A \cap U_n) + \mu^*(A \setminus U) \overset{(*)}{=}$$

$$= \mu^*((A \cap U_n) \cup (A \setminus U)) \leq \mu^*(A)$$

Thus

$$\mu^*(A \cap U) + \mu^*(A \setminus U) \leq \mu^*((A \cap U_n) \cup A \cap (U \setminus U_n)) + \mu^*(A \setminus U)$$

$$\overset{(\mu^*4)}{\leq} \mu^*(A \cap U_n) + \mu^*(A \cap (U \setminus U_n)) + \mu^*(A \setminus U)$$

$$= \mu^*((A \cap U_n) \cup (A \setminus U)) + \mu^*(A \cap (U \setminus U_n)) \qquad \forall_n$$

$$\leq \mu^*(A) + \mu^*(A \cap (U \setminus U_n)) \xrightarrow[n \to \infty]{} \mu^*(A)$$

$\square$

THEOREM: Let (X, d) be a metric space with topology $\mathcal{T}$, and suppose $\lambda : \mathcal{T} \to [0, \infty)$ is a function satisfying conditions

(1) $\lambda(U) \geq 0$

(2) $\lambda(\emptyset) = 0$

(3) $U \subset V \Rightarrow \lambda(U) \leq \lambda(V)$
open sets

(4) $\displaystyle\lambda\left(\bigcup_{n=1}^{\infty} U_n\right) \leq \sum_{n=1}^{\infty} \lambda(U_n) \qquad \{U_n\}_{n=1}^{\infty} \subset \mathcal{T}$

(5) $\varrho(U, V) > 0 \Rightarrow \lambda(U \cup V) = \lambda(U) + \lambda(V)$

Then the function $\mu^*: \mathcal{P}(X) \to \overline{\mathbb{R}}$, defined by

$$\mu^*(A) := \inf_{\mathcal{U}} \{ \lambda(\mathcal{U}) : A \subset \mathcal{U}, \mathcal{U} \in \mathcal{J} \}$$

is a metric outer measure.

PROOF: (1) $\Rightarrow$ $\mu^*(A) \geq 0$

(2) $\Rightarrow$ $\mu^*(\emptyset) = 0$

(3) $\Rightarrow$ $A \subset B \Rightarrow \mu^*(A) \leq \mu^*(B)$

We need to show $(\mu^* 4)$. Let $\{A_n\}_{n=1}^{\infty} \subset \mathcal{P}(X)$, and take arbitrary $\varepsilon > 0$.

By definition of infimum

$\forall_n \; \exists_{\mathcal{U}_n \in \mathcal{J}}$ $\quad \lambda(\mathcal{U}_n) \leq \mu^*(A_n) + \frac{\varepsilon}{2^n}$ $\qquad \bigcup_{n=1}^{\infty} A_n \subset \bigcup_{n=1}^{\infty} \mathcal{U}_n$

Then

$$\mu^*\left(\bigcup_{n=1}^{\infty} A_n\right) \leq \mu^*\left(\bigcup_{n=1}^{\infty} \mathcal{U}_n\right) \overset{(4)}{\leq} \sum_{n=1}^{\infty} \mu^*(\mathcal{U}_n)$$

$$\leq \sum_{n=1}^{\infty} \left(\mu^*(A_n) + \frac{\varepsilon}{2^n}\right) = \sum_{n=1}^{\infty} \mu^*(A_n) + \varepsilon \sum_{n=1}^{\infty} \frac{1}{2^n}$$

$$= \sum_{n=1}^{\infty} \mu^*(A_n) + \varepsilon$$

Thus

$$\mu^*\left(\bigcup_{n=1}^{\infty} A_n\right) \leq \sum_{n=1}^{\infty} \mu^*(A_n).$$

To show $(\mu^* 5)$ take $A, B \subset X$ such that

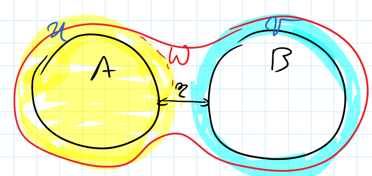
$$\varrho(A, B) = \eta > 0$$

Put

$$\mathcal{U} := \{ x \in X : \operatorname{dist}(x, A) < \tfrac{\eta}{3} \}$$

$$\mathcal{V} := \{ x \in X : \operatorname{dist}(x, B) < \tfrac{\eta}{3} \}$$

$\varrho(\mathcal{U}, \mathcal{V}) \geq \frac{\eta}{3}$



So for any open set $W \subset \mathcal{J}$ s.t. $A \cup B \subset W$

$$\mu^*(A) + \mu^*(B) \leq \lambda(\mathcal{U} \cap W) + \lambda(\mathcal{V} \cap W)$$

$$= \lambda(\mathcal{U} \cap W \cup (\mathcal{V} \cap W))$$

$$= \lambda((\mathcal{U} \cup \mathcal{V}) \cap W) \leq \lambda(W)$$

$\mathcal{U} \cap W \supset A$

$\mathcal{V} \cap W \supset B$

$\varrho(\mathcal{U} \cap W, \mathcal{V} \cap W) \geq \frac{\eta}{3}$

which means, $\forall_{\substack{W \supset A \cup B \\ \text{open}}}$ we have

$$\mu^*(A) + \mu^*(B) \leq \lambda(W)$$

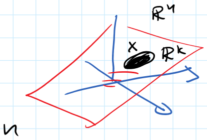
so

$$\mu^*(A \cup B) \underset{(\mu^* 4)}{\leq} \mu^*(A) + \mu^*(B) \leq \inf \{ \lambda(W) : W \in \mathcal{J} \; A \cup B \subset W \}$$

$$= \mu^*(A \cup B) \qquad \square$$

DEFINITION: A set $I \subset \mathbb{R}^n$ is called an interval in $\mathbb{R}^n$ there exist $a_1 \le b_1,\ a_2 \le b_2, \dots, a_n \le b_n$ such that

$$\underbrace{(a_1,b_1)\times(a_2,b_2)\times\dots\times(a_n,b_n)}_{=\ \mathrm{int}(I)} \subset I \subset \underbrace{[a_1,b_1]\times[a_2,b_2]\times\dots\times[a_n,b_n]}_{=\ \bar{I}}$$



$k<n$

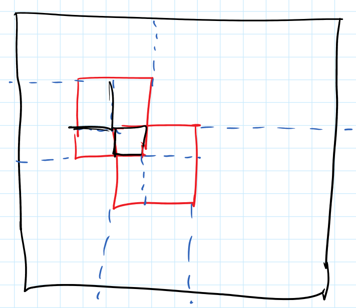
$\mathrm{vol}(X)=0$ in $\mathbb{R}^n$

$$|I| := \mathrm{volume}(I) = \prod_{k=1}^{n}(b_k-a_k)$$

Denote by $\mathcal{J}$ the set of all intervals in $\mathbb{R}^n$. Notice that if $R=\bar{R}\in\mathcal{J}$ then the set

$$\mathcal{F}_R := \{A\subset R : \exists_{I_1,I_2,\dots,I_N}\ A=\bigcup_{k=1}^{N} I_k;\ I_k\in\mathcal{J}\}$$

Then $\mathcal{F}_R$ is an algebra of sets. $X=R$

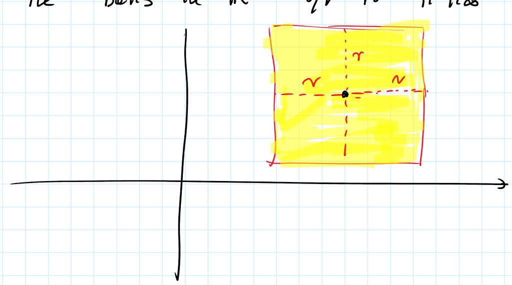


Put $\mathcal{F} := \{A\subset\mathbb{R}^n : \exists_{I_1,I_2,\dots,I_N\in\mathcal{J}}\ A=\bigcup_{k=1}^{N} I_k,\ \underset{k\ne j}{I_k\cap I_j=\emptyset}\}$

REMARK: Consider $\mathbb{R}^n$ equipped with the norm $\|\cdot\|_\infty : \mathbb{R}^n\to\mathbb{R}$ defined by

$$\|(x_1,x_2,\dots,x_n)\|_\infty = \max\{|x_1|,|x_2|,\dots,|x_n|\}$$

then the balls in $\mathbb{R}^n$ w/r to $\|\cdot\|_\infty$ are intervals



In addition, $A,B\in\mathcal{F}$ we have

(i) $A\cup B\in\mathcal{F}$

(ii) $A\setminus B\in\mathcal{F}$

(iii) $A\cap B\in\mathcal{F}$

PROPOSITION: Let $U\subset\mathbb{R}^n$ be an open set. Then there exists a sequence of intervals I_n, $n=1,2,\dots$ such that

(a) $\mathcal{U} = \bigcup_{n=1}^{\infty} I_n$

(b) $I_n \cap I_k = \emptyset \quad k \neq n$

<u>LEMMA:</u> Let (X,d) be a separable metric space. Then X can be represented as a countable union of open balls.

<u>PROOF:</u> Let $S = \{x_1, x_2, \dots\}$ dense set in X, $\overline{S} = X$ and consider $\{B_q(x_k) : q>0,\ q\in\mathbb{Q},\ k=1,2,\dots\}_{q,k}$ $\square$

<u>PROOF</u>

$$\mathcal{U} = \bigcup_{j=1}^{\infty} B_j \qquad B_j \text{ open ball w/r } \|\cdot\|_\infty$$

$$= \bigcup_{j=1}^{\infty} A_j \qquad \begin{aligned} A_1 &= B_1 \\ A_j &= B_j \setminus (B_1 \cup \dots \cup B_{j-1}) \end{aligned}$$

$$\lambda(\mathcal{U}) \stackrel{\text{def}}{:=} \sum_{n=1}^{\infty} |I_n| \qquad \text{(a) \& (b) satisfied.}$$