# Homework 3 <br> Real Analysis 

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Proposition 0.1 (Exercise 13a). Let $A \subset \mathbb{R}^{d}$ be closed and $B \subset \mathbb{R}^{d}$ be open. Then $A$ is a $G_{\delta}$ set and $B$ is an $F_{\sigma}$ set.

Proof. Let $A_{n}=\{x: d(x, A)<1 / n\}$. We know that $A_{n}$ is open because we can write is as a union of open balls,

$$
A_{n}=\bigcup_{a \in A} B\left(a, \frac{1}{n}\right)
$$

We pause to justify this equality. If $x \in A_{n}$, then $d(x, a)<1 / n$ for some $a \in A$, so $x \in B(a, 1 / n)$. If $x \in \bigcup_{a} B(a, 1 / n)$, then $d(x, a)<1 / n$ for all $a \in A$, so $d(x, A)<1 / n$.

Now we claim that $A=\cap_{n \in \mathbb{N}} A_{n}$. Let $a \in A$. Then $B(a, 1 / n) \subset A_{n}$ for all $n$, so $a \in \cap_{n} B_{( }(a, 1 / n) \subset \cap_{n} A_{n}$. Thus $A \subset \cap_{n} A_{n}$.

Now suppose that $x \in \cap_{n} A_{n}$. Then $d(x, A)<1 / n$ for all $n$, so $d(x, A)=0$. Then since $A$ is closed, and $\{x\}$ is compact, by the contrapositive of Lemma 3.1, $\{x\}$ and $A$ are not disjoint. But the only point at which they might intersect is $x$, hence $x \in A$. Putting this together, we have established that $A$ can be written as a countable intersection of open sets; hence $A$ is a $G_{\delta}$ set.

Now let $B$ be open. Then let $A=\mathbb{R}^{d} \backslash B$ be the complement. As $A$ is closed, $A$ is a countable intersection of open sets $\left(A=\cap_{n} A_{n}\right)$, as shown above. Then let $B_{n}$ be the closed set $\mathbb{R}^{d} \backslash A_{n}$, and we have

$$
B=\mathbb{R}^{d} \backslash A=\mathbb{R}^{d} \backslash \bigcap_{n} A_{n}=\bigcup_{n}\left(\mathbb{R}^{d} \backslash A_{n}\right)=\bigcup_{n} B_{n}
$$

Thus we have written $B$ as a countable union of closed sets, so $B$ is an $F_{\sigma}$ set.
Proposition 0.2 (Exercise 13b). There exists a set, namely $\mathbb{Q}$, which is $F_{\sigma}$ but not $G_{\delta}$.
Proof. Consider the set $\mathbb{Q}$ of rationals. We can enumerate the rationals as $\left\{q_{i}\right\}_{i=1}^{\infty}$. Then we can write $\mathbb{Q}$ as the countable union of singleton sets:

$$
\mathbb{Q}=\bigcup_{i=1}^{\infty}\left\{q_{i}\right\}
$$

Singleton sets are closed, so $\mathbb{Q}$ is an $F_{\sigma}$ set.
We claim that $\mathbb{Q}$ is not a $G_{\delta}$ set. Suppose to the contrary that $\mathbb{Q}$ can be written as a countable intersection of open sets, $\mathbb{Q}=\cap_{n} \mathcal{O}_{n}$. Then $\mathcal{O}_{n}$ is an open set containing all rationals, and we know that because $\mathcal{O}_{n}$ is an open set in $\mathbb{R}$, it can be written as a disjoint union of open intervals,

$$
\mathcal{O}_{n}=\left(a_{1}, b_{1}\right) \cup\left(a_{2}, b_{2}\right) \ldots
$$

where $a_{1} \leq b_{1} \leq a_{2} \leq b_{2} \leq \ldots$. If for any $i$ we have $b_{i} \neq a_{i+1}$, then there is a rational between $b_{i}$ and $a_{i+1}$, but then $\mathcal{O}_{n}$ would not contain $\mathbb{Q}$. Hence each $b_{i}=a_{i+1}$. Clearly, we cannot have $b_{i} \in \mathbb{Q}$, since $\mathbb{Q} \subset \mathcal{O}_{n}$, so $\mathcal{O}$ is a union of disjoint open intervals covering all of $\mathbb{R}$ except for countably many irrationals. Then $\cap_{n} \mathcal{O}_{n}$ countains all but countably many irrationals. Hence $\cap_{n} \mathcal{O}_{n}$ is not equal to $\mathbb{Q}$, which contradicts our starting assumption. Hence $\mathbb{Q}$ is not a $G_{\delta}$ set.

Corollary 0.3 (to Exercise 13b). The set $\mathbb{R} \backslash \mathbb{Q}$ is not $G_{\delta}$.
Proof. If $\mathbb{R} \backslash \mathbb{Q}$ were $G_{\delta}$, then its complement, $\mathbb{Q}$ would be $F_{\sigma}$, but we just showed that $\mathbb{Q}$ is not $F_{\sigma}$.

Proposition 0.4 (Exercise 13c). There exists a set which is a Borel set but not $G_{\delta}$ or $F_{\sigma}$.
Proof. Let $B=(-\infty, 0) \cap \mathbb{Q}$ and let $C=(0, \infty) \backslash \mathbb{Q}$, and set $A=B \cup C$. We claim that $A$ is neither $G_{\delta}$ nor $F_{\sigma}$. Suppose that $A$ is $F_{\sigma}$, that is, $A$ can be written as the countable union of closed sets, $A=\cup_{n} A_{n}$. For each $A_{n}$, set

$$
\begin{aligned}
& A_{n}^{+}=A_{n} \cap[0, \infty) \\
& A_{n}^{-}=A_{n} \cap(-\infty, 0]
\end{aligned}
$$

Then we can rewrite $A$ as

$$
A=\bigcup_{n} A_{n}^{+} \cup \bigcup_{n} A_{n}^{-}
$$

In particular, since $B, C$ are disjoint, $B=\bigcup_{n} A_{n}^{-}$and $C=\bigcup_{n} A_{n}^{+}$. But then $C$ is an $F_{\sigma}$ set, but $C$ cannot be a $F_{\sigma}$ set for the same reasons that $\mathbb{R} \backslash \mathbb{Q}$ is not $F_{\sigma}$. Thus $A$ is not $F_{\sigma}$.

Now suppose that $A$ is $G_{\delta}$. Then $\mathbb{R} \backslash A$ is $F_{\sigma}$, so $((-\infty, 0) \backslash \mathbb{Q}) \cup((0, \infty) \cap \mathbb{Q}) \cup\{0\}$ is $F_{\sigma}$. We can then do the same construction as above, supposing $\mathbb{R} \backslash A$ to be a countable union of $A_{n}$, and defining $A_{n}^{+}, A_{n}^{-}$. Then again by the disjoint-ness, we would have to conclude that $(0, \infty) \cap \mathbb{Q}$ is $F_{\sigma}$, but once again, this set is not $F_{\sigma}$ for the same reasons that $\mathbb{R} \backslash \mathbb{Q}$ is not $F_{\sigma}$. Hence $A$ is not $G_{\delta}$.

We have shown that $A$ is neither $F_{\sigma}$ nor $G_{\delta}$. But we claim that $A$ is a Borel set. As shown in part (b), $\mathbb{Q}$ is $F_{\sigma}$, so likewise $B$ is $F_{\sigma}$. For analogous reasons, $\mathbb{R} \backslash C$ is $F_{\sigma}$, so $C$ is $G_{\delta}$. Hence $A$ is a union of an $F_{\sigma}$ set and a $G_{\delta}$ set. But both the $F_{\sigma}$ and $G_{\delta}$ sets are Borel sets, so their union is contained in the Borel sets (as the Borel sets form a $\sigma$-algebra). Hence $A$ is a Borel set.

Lemma 0.5 (for Exercise 14a). Let $X$ be a topological space with subsets $A_{1}, \ldots A_{n}$. Then

$$
\overline{\bigcup_{i=1}^{n} A_{i}}=\bigcup_{i=1}^{n} \overline{A_{i}}
$$

that is, the closure of a finite union is equal to the union of the closures.
Proof. Suppose $x \in \overline{\bigcup_{i=1}^{n} A_{i}}$. Then $x \in \bigcup_{i} A_{i}$ or $x$ is a limit point of this union. If $x$ is in this union, then $x \in A_{i}$ for some $i$, so then $x \in \overline{A_{i}}$ and we're done. So suppose $x$ is a limit point of this union. Then there exists a sequence $x_{n}$ converging to $x$ where each $x_{n} \in A_{i}$ for some $i$. Since there are only finitely many $A_{i}$, there must be some $A_{i}$ containing infinitely many $x_{n}$. Choose the subsequence of $x_{n}$ lying within $A_{i}$. Then this subsequence also converges to $x$, so $x \in \overline{A_{i}}$. Hence $\overline{\bigcup_{i=1}^{n} A_{i}} \subset \bigcup_{i=1}^{n} \overline{A_{i}}$.

Now suppose $x \in \bigcup_{i} \overline{A_{i}}$. Then $x \in A_{i}$ for some $i$ or $x$ is a limit point of some $A_{i}$. If $x \in A_{i}$, then $x$ is in the union over all $A_{i}$ and hence in the closure of that union. If $x$ is a limit point of $A_{i}$, then $x$ is also a limit point of the union over all $A_{i}$. Hence $\overline{\bigcup_{i=1}^{n} A_{i}} \supset \bigcup_{i=1}^{n} \overline{A_{i}}$.

We have shown two-way containment of these sets, thus they are equal.
Proposition 0.6 (Exercise 14a). The outer Jordan content $J_{*}(E)$ of a set $E \subset \mathbb{R}$ is defined by

$$
J_{*}(E)=\inf \left\{\sum_{j=1}^{N}\left|I_{j}\right|\right\}
$$

where $I_{j}$ are intervals such that $E \subset \bigcup_{j=1}^{N} I_{j}$. We claim that $J_{*}(E)=J_{*}(\bar{E})$ for $E \subset \mathbb{R}$.
Proof. Every covering of $\bar{E}$ by intervals $\left\{I_{j}\right\}$ is a covering of $E$, so $J_{*}(\bar{E})$ is an infimum over a subset of the set over which $J_{*}(E)$ is an infimum, hence $J_{*}(E) \leq J_{*}(\bar{E})$.

Let $\left\{I_{j}\right\}$ be a covering of $E$ by intervals. Then $\bar{E}$ is covered by the intervals $\left\{\bar{I}_{j}\right\}$, since the closure of a finite union is equal to the union of the closures (see above lemma). But $\left|I_{j}\right|=\left|\overline{I_{j}}\right|$, so every covering of $E$ extends to a covering of $\bar{E}$ with the same sum, so $J_{*}(\bar{E}) \leq J_{*}(E)$.

Thus we have inequalities going both ways, so the quantities $J_{*}(E), J_{*}(\bar{E})$ are equal.
Proposition 0.7 (Exercise 14b). There exists a countable subset $E \subset[0,1]$ such that $J_{*}(E)=1$ and $m_{*}(E)=0$. In particular, $E=\mathbb{Q} \cap[0,1]$.

Proof. Let $E=\mathbb{Q} \cap[0,1]$. As we know, $m_{*}(\mathbb{Q})=0$ so $m_{*}(E)=0$. Suppose that $\left\{I_{j}\right\}$ is a covering of $E$ by finitely many intervals,

$$
E=\bigcup_{i=1}^{n}\left(a_{i}, b_{i}\right)
$$

(The intervals might not be open, they might be of the form $\left[a_{i}, b_{i}\right)$ or something, but this doesn't affect the argument.) This complement of this union must not contain any intervals contained in $[0,1]$, since if there is such an interval, then that interval contains a rational,
contradicting the fact that $E$ contains all rationals in $[0,1]$. Thus the intervals covering $E$ must contain something of the form

$$
\left[0, a_{1}\right) \cup\left(a_{1}, a_{2}\right) \cup\left(a_{2}, a_{3}\right) \cup \ldots \cup\left(a_{n}, 1\right]
$$

where $a_{1}, \ldots a_{n}$ are irrational. But the sum over the lengths of these intervals is one, so for any covering of $E$ by intervals, the sum over the lengths of those intervals is at least one. Hence $J_{*}(E) \geq 1$. Of course, the single interval $[0,1]$ is a covering for $E$, so $J_{*}(E) \leq 1$, which with the previous inequality yields $J_{*}(E)=1$.
Proposition 0.8 (Exercise 15). Define, for $E \subset \mathbb{R}^{d}$,

$$
m_{*}^{\mathcal{R}}(E)=\inf \left\{\sum_{j=1}^{\infty}\left|R_{j}\right|: E \subset \bigcup_{j=1}^{\infty} R_{j}\right\}
$$

where $R_{j}$ are closed rectangles. Then for $m_{*}(E)=m_{*}^{\mathcal{R}}(E)$ for $E \subset \mathbb{R}^{d}$.
Proof. Let $E \subset \mathbb{R}^{d}$. Since every covering of $E$ by closed cubes is also a covering by closed rectangles, it is immediate that $m_{*}^{\mathcal{R}}(E) \leq m_{*}(E)$ for all $E$, since the former is an infimum over a subset of the set over which the latter is an infimum. We just need to show that the opposite inequality also holds.

If $m_{*}^{\mathcal{R}}(E)=\infty$, then $m_{*}(E) \leq m_{*}^{\mathcal{R}}(E)$ holds trivially, so suppose that $m_{*}^{\mathcal{R}}(E)<\infty$. Let $\epsilon>0$. Then there exists a covering $\left\{R_{j}\right\}_{j=1}^{\infty}$ of $E$ by closed rectangles such that

$$
\sum_{j=1}^{\infty}\left|R_{j}\right|<m_{*}^{\mathcal{R}}(E)+\epsilon
$$

For each rectangle $R_{j}, m_{*}\left(R_{j}\right)=\left|R_{j}\right|$, so by definition of $m_{*}$, there exists a covering $\left\{Q_{i j}\right\}_{i=1}^{\infty}$ of $R_{j}$ by closed cubes such that

$$
\sum_{i=1}^{\infty}\left|Q_{i j}\right|<\left|R_{j}\right|+\epsilon / 2^{j}
$$

Then $\left\{Q_{i j}\right\}$ is a countable covering of $E$ by closed cubes, so

$$
m_{*}(E) \leq \sum_{j=1}^{\infty} \sum_{i=1}^{\infty}\left|Q_{i j}\right| \leq \sum_{j=1}^{\infty}\left(\left|R_{j}\right|+\epsilon / 2^{j}\right)=m_{*}^{\mathcal{R}}(E)+\epsilon+\sum_{j=1}^{\infty} \epsilon / 2^{j}=m_{*}^{\mathcal{R}}(E)+2 \epsilon
$$

Since $\epsilon>0$ is arbitrary, we get $m_{*}(E) \leq m_{*}^{\mathcal{R}}(E)$, and hence we have equality.
Proposition 0.9 (Exercise 16, Borel-Cantelli Lemma). Let $\left\{E_{k}\right\}_{k=1}^{\infty}$ be a countable family of measurable subsets of $\mathbb{R}^{d}$ such that

$$
\sum_{k=1}^{\infty} m\left(E_{k}\right)<\infty
$$

Define

$$
E=\left\{x \in \mathbb{R}^{d}: x \in E_{k} \text { for infinitely many } k\right\}=\limsup _{k \rightarrow \infty}\left(E_{k}\right)
$$

Then $E$ is measurable, and $m(E)=0$.

Proof. First, we claim that

$$
E=\bigcap_{n=1}^{\infty}\left(\bigcup_{k \geq n} E_{k}\right)
$$

Suppose that $x \in E$, that is, $x \in E_{k}$ for infinitely many $k$. Then for any $n \in \mathbb{N}, x \in \bigcup_{k \geq n} E_{k}$, hence $x$ is in the intersection over all such sets. For the other inclusion, suppose that $x \in \bigcap_{n=1}^{\infty} \bigcup_{k>n} E_{k}$. If $x$ were in only finitely many $E_{k}$, then we could take the max over those $k$ and we would have $x \notin \cup_{k \geq N}$ where $N$ is that maximum. But by assumption, $x$ is in every such union, so it must be that $x$ is in infinitely many $E_{k}$. Hence $x \in E$. Thus we have two way containment, and hence equality of sets.

Each $E_{k}$ is measurable by hypothesis, so $\bigcup_{k \geq n} E_{k}$ is measurable, and hence the countable intersection of such sets is also measurable. Thus $E$ is measurable. Now we claim that $m(E)=0$.

Let $\epsilon>0$. Since we have that the series $\sum_{k=1}^{\infty} m\left(E_{k}\right)$ converges and is finite, we can always go out far enough that the tail of the series is less than $\epsilon$. Formally, there exists $N \in \mathbb{N}$ such that

$$
\sum_{k=N}^{\infty} m\left(E_{k}\right)<\epsilon
$$

Using our established expression for $E$, we have the inclusion

$$
E=\bigcap_{n=1}^{\infty}\left(\bigcup_{k \geq n} E_{k}\right) \subset \bigcup_{k \geq N} E_{k}
$$

And then by monotonicity of measure,

$$
m(E) \leq m\left(\bigcup_{k \geq N} E_{k}\right) \leq \sum_{k=N}^{\infty} m\left(E_{k}\right)<\epsilon
$$

Thus $m(E)<\epsilon$ for every $\epsilon>0$, hence $m(E)=0$.
Proposition 0.10 (Exercise 17). Let $\left\{f_{n}\right\}$ be a sequence of measurable functions on $[0,1]$ with $\left|f_{n}(x)\right|<\infty$ for a.e. $x$. Then there exists a sequence $c_{n}$ of positive real numbers such that

$$
\frac{f_{n}(x)}{c_{n}} \rightarrow 0 \text { a.e. } x
$$

Proof. For any sequence $c_{n}$ of positive reals, let $E_{n}$ be the sequence of sets given by

$$
E_{n}=\left\{x:\left|\frac{f_{n}(x)}{c_{n}}\right|>\frac{1}{n}\right\}
$$

We claim that for every $n$ there exists $c_{n} \in \mathbb{R}$ such that

$$
m_{*}\left(E_{n}\right)<2^{-n}
$$

Suppose no such $c_{n}$ exists. Then for every $c_{n} \in \mathbb{R}^{+}$, we have

$$
m_{*}\left(\left\{x:\left|f_{n}(x)\right|>\frac{c_{n}}{n}\right\}\right) \geq 2^{-n}
$$

In particular, for $c_{n}=n, 2 n, 3 n, \ldots$ we have

$$
\begin{gathered}
\left\{x:\left|f_{n}(x)\right|>1\right\} \supset\left\{x:\left|f_{n}(x)\right|>2\right\} \supset\left\{x:\left|f_{n}(x)\right|>3\right\} \supset \ldots \\
2^{-n} \leq m\left(\left\{x:\left|f_{n}(x)\right|>1\right\}\right) \leq m\left(\left\{x:\left|f_{n}(x)\right|>2\right\}\right) \leq m\left(\left\{x:\left|f_{n}(x)\right|>3\right\}\right) \leq \ldots
\end{gathered}
$$

Then if we take the intersection over all such sets, the measure is still at least $2^{-n}$, that is,

$$
2^{-n} \leq m\left(\bigcap_{k=1}^{\infty}\left\{x:\left|f_{n}(x)\right|>k\right\}\right)
$$

But this intersection is $\{x:|f(x)|=\infty\}$, which by hypothesis has measure zero. Hence there must be a $c_{n} \in \mathbb{R}$ such that

$$
m\left(E_{n}\right)<2^{-n}
$$

(Specifically, we just showed that we can take $c_{n}$ to be a positive integer multiple of $n$.) Now we consider the set

$$
E=\left\{x: x \in E_{k} \text { for infinitely many } k\right\}
$$

Suppose $x \notin E$. Then $x$ is in at most finitely many $E_{k}$, that is,

$$
\left|\frac{f_{k}(x)}{c_{k}}\right| \leq \frac{1}{k}
$$

for infinitely many $k$. Hence for $x \in[0,1] \backslash E$, we have

$$
\lim _{n \rightarrow \infty} \frac{f_{n}(x)}{c_{n}}=0
$$

By the Borel-Cantelli lemma, since we showed that $\sum_{n=1}^{\infty} m\left(E_{n}\right) \leq \sum_{n} 2^{-n}<1<\infty$, we have $m(E)=0$. Hence

$$
\lim _{n \rightarrow \infty} \frac{f_{n}(x)}{c_{n}}=0 \text { a.e. } x
$$

Proposition 0.11 (Exercise 18). Every measurable function is the limit a.e. of a sequence of continuous functions.

Proof. First we prove this in the case that $f$ is finite-valued. Let $f: A \rightarrow \mathbb{R}$ be a measurable function (where $A \subset \mathbb{R}^{d}$ is measurable). By Theorem 4.3, there exists a sequence of step functions $\psi_{k}$ such that $\lim _{k} \psi_{k}(x)=f(x)$ for almost every $x$, that is, there exists $B \subset A$ such that $\psi_{k}(x) \rightarrow f(x)$ on $B$ and $m(A \backslash B)=0$.

Let $E_{n}=B(0, n) \cap A$ for $n \in \mathbb{N}$. Then $\psi_{k}$ is measurable and finite-valued on $E_{n}$ so by Lusin's theorem there exists a closed set $F_{n}$ such that $F_{n} \subset E_{n}$ and $m\left(E_{n} \backslash F_{n}\right) \leq 2^{-n}$, and $\left.\psi_{k}\right|_{F_{n}}$ is continuous. By the Tietze extension theorem, there exists a continuous function $f_{n}: A \rightarrow \mathbb{R}$ such that $f_{n}(a)=f(a)$ for $a \in F_{n}$. So we have $f_{n}(x) \rightarrow f(x)$ for $x \in F_{n}$.

Suppose that $f_{n}$ does not converge to $f$ almost everywhere, in particular, suppose that $f_{n}(x)$ does not converge to $f(x)$ for some $x \in A$. Then $x \in A \backslash F_{n}$ for infinitely many $n$. We know that

$$
A \backslash F_{n} \subset\left(\left(E_{n} \backslash F_{n}\right) \cup\left(\mathbb{R}^{d} \backslash B(0, n)\right)\right)
$$

and since $x \in \mathbb{R}^{d} \backslash B(0, n)$ for only finitely many $n$, we have $x \in E_{n} \backslash F_{n}$ for infinitely many $n$. Since $\sum_{n=1}^{\infty} m\left(E_{n} \backslash F_{n}\right) \leq 1<\infty$, by the Borel-Cantelli lemma (Exercise 16 above), we have

$$
m\left(\left\{x: x \in E_{k} \backslash F_{k} \text { for infinitely many } k\right\}\right)=0
$$

But

$$
\begin{aligned}
\left\{x: x \in E_{k} \backslash F_{k} \text { for infinitely many } k\right\} & =\bigcup_{n}\left\{x \in A \backslash F_{n}\right\} \\
& =\left\{x \in A: f_{n}(x) \text { does not converge to } f(x)\right\}
\end{aligned}
$$

hence the set of non-convergence of $f_{n}$ to $f$ has measure zero, so $f_{n} \rightarrow f$ a.e.
Now suppose that $f: A \rightarrow[-\infty, \infty]$ is a measurable function. Define a function $g_{n}$ : $A \rightarrow[-\infty, \infty]$ by

$$
g_{n}(x)= \begin{cases}f(x) & f(x)<\infty \\ n & f(x)=\infty \\ -n & f(x)=-\infty\end{cases}
$$

The sequence of functions $g_{n}$ converges pointwise to $f$ on $A$. Furthermore, each $g_{n}$ is measurable and finite-valued, so by the above there exist continuous functions $h_{n k}$ such that $\lim _{k} h_{n k}(x)=g_{n}(x)$ a.e. We claim that

$$
\lim _{n \rightarrow \infty} h_{n n}(x)=f(x) \text { a.e. }
$$

for all $x \in A$. Let $\epsilon>0$. If $f(x)$ is finite, then there exists $N$ such that for all $n \in \mathbb{N}$,

$$
k \geq N \Longrightarrow\left|g_{n}(x)-h_{n k}(x)\right|=\left|f(x)-h_{n k}(x)\right|<\epsilon \text { (this holds for } x \text { a.e.) }
$$

Since this holds for all $n \in \mathbb{N}$, it holds in particular for $n \geq N$. Thus

$$
k \geq N \Longrightarrow\left|f(x)-h_{k k}(x)\right|<\epsilon \text { (a.e.) }
$$

and hence $h_{n n}(x) \rightarrow f(x)$ a.e. for $f(x)$ finite. Now suppose that $f(x)=\infty$ and let $M>0$. Then there exist $N_{1}, N_{2}$ such that

$$
\begin{aligned}
& n \geq N_{1} \Longrightarrow g_{n}(x)>M \\
& k \geq N_{2} \Longrightarrow\left|g_{n}(x)-h_{n k}(x)\right|<1 \text { (a.e.) }
\end{aligned}
$$

Then let $N=\max \left(N_{1}, N_{2}\right)$. So then

$$
n \geq N \Longrightarrow h_{n n}(x)>M-1 \text { (a.e.) }
$$

and hence $h_{n n}(x) \rightarrow \infty=f(x)$ a.e.. A symmetric argument shows that $h_{n} n(x) \rightarrow-\infty$ a.e. if $f(x)=-\infty$. Thus the sequence of continuous functions $h_{n n}$ converges pointwise to $f$ for almost every $x \in A$, so every measurable function is the limit a.e. of continuous functions.

Proposition 0.12 (Exercise 19a). Let $A, B \subset \mathbb{R}^{d}$ such that either $A$ or $B$ is open. Then $A+B$ is open.

Proof. Let $x \in A+B$. Then there exist $a \in A, b \in B$ such that $a+b=x$. Since $A$ is open, there exists $\epsilon>0$ such that $B(a, \epsilon) \subset A$. Then $b+B(a, \epsilon) \subset A+B$. Note that $b+B(a, \epsilon)=B(b+a, \epsilon)$, since translating the center of a ball is the same as translating the ball by the same amount. Hence $B(a+b, \epsilon)=B(x, \epsilon) \subset A+B$, so $A+B$ is open. By interchanging the labels for $A$ and $B$, we can see that if $B$ is open the $A+B$ must be open.

Lemma 0.13 (for Exercise 19b). If $A, B \subset \mathbb{R}^{d}$ are compact, then $A+B$ is compact.
Proof. Let $x_{n}$ be a sequence in $A+B$. Then for each $n$, there exist $a_{n} \in A, b_{n} \in B$ such that $x_{n}=a_{n}+b_{n}$. Since $A, B$ are compact, they are sequentially compact, thus $a_{n}, b_{n}$ have convergent subsequences $a_{n_{k}}, b_{n_{k}}$. Then $x_{n_{k}}$ is a convergent subsequence of $x_{n}$. Hence $A+B$ is sequentially compact, so it is compact.

Lemma 0.14 (for Exercise 19b). Every closed set in $\mathbb{R}^{d}$ can be written as a countable union of compact sets.

Proof. Let $A \subset \mathbb{R}^{d}$ be closed. Then $A \cap \bar{B}(0, n)$ is compact, and $A=\bigcup_{n=1}^{\infty}(A \cap \bar{B}(0, n)$.
Proposition 0.15 (Exercise 19b). Let $A, B \subset \mathbb{R}^{d}$ be closed. Then $A+B$ is measurable.
Proof. We will show that $A+B$ is $F_{\sigma}$. Each $A, B$ is closed, so they can be written as a countable union of compact sets, $A=\bigcup_{i} A_{i}, B=\bigcup_{j} B_{j}$. Then

$$
A+B=\bigcup_{i, j}\left(A_{i}+B_{j}\right)
$$

By a previous lemma, since $A_{i}, B_{j}$ are compact, $A_{i}+B_{j}$ is compact. Hence we have written $A+B$ as a countable union of closed sets, so $A+B$ is $F_{\sigma}$. Thus $A+B$ is measurable.

Proposition 0.16 (Exercise 19c). There exist closed sets $A, B$ such that $A+B$ is not closed.
Proof. Let

$$
\begin{aligned}
& A=\{2+1 / 2,3+1 / 3,4+1 / 4, \ldots\}=\{n+1 / n: n=2,3, \ldots\} \\
& B=\{-1,-2,-3,-4, \ldots\}=\{-n: n \in \mathbb{N}\}
\end{aligned}
$$

Then $A$ and $B$ are both closed. But $A+B$ is not closed, since it does not contain all of its limit points. In particular, the sequence

$$
\left(\frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \ldots\right)
$$

is in $A+B$. However, its limit (zero) is not in $A+B$, since there are no positive integers in $A$.

Proposition 0.17 (Exercise 20a). There exist closed sets $A, B \subset \mathbb{R}$ such that $m(A)=$ $m(B)=0$ and $m(A+B)>0$.

Proof. Let $A=\mathcal{C}$ be the middle thirds Cantor set, and let $B=(1 / 2) \mathcal{C}$ (the dilation of the Cantor set by $1 / 2)$. Let $x \in[0,1]$. Then $x$ has a ternary representation,

$$
x=\sum_{k=1}^{\infty} a_{k} 3^{-k}
$$

where each $a_{k} \in\{0,1,2\}$. We form a partition of $K_{0}, K_{1}, K_{2}$ of $\mathbb{N}$ where $K_{i}=\left\{k \in \mathbb{N}: a_{k}=\right.$ $i\}$. Since the infinite sum for $x$ converges and the terms are positive, we can rearrange terms to rewrite it as

$$
\sum_{k=1}^{\infty} a_{k} 3^{-k}=\sum_{k \in K_{0}}(0) 3^{-k}+\sum_{k \in K_{1}}(1) 3^{-k}+\sum_{k \in K_{2}}(2) 3^{-k}=\sum_{k \in K_{1}} 3^{-k}+\sum_{k \in K_{2}}(2) 3^{-k}
$$

Then notice that $\sum_{k \in K_{1}}(2) 3^{-k} \in \mathcal{C}$ by Exercise 4a, and $\sum_{k \in K_{2}} 3^{-k} \in(1 / 2) \mathcal{C}$ (since multiplying it by 2 puts it in $\mathcal{C}$ for the same reason). Hence $x$ is a sum of something in $A$ and $B$, so $x \in A+B$. Thus $[0,1] \subset A+B$. Then by monotonicity, $m(A+B) \geq 1$. However, as we know, $m(A)=m(B)=0$.

Proposition 0.18 (Exercise 20b). There exist closed sets $A, B \subset \mathbb{R}^{2}$ such that $m(A)=$ $m(B)=0$ and $m(A+B)>0$.

Proof. Let $A=[0,1] \times\{0\}$ and $B=\{0\} \times[0,1]$. Then $A+B=[0,1] \times[0,1]$ since any $(x, y) \in[0,1] \times[0,1]$ is equal to $(x, 0)+(0, y)$. Hence $m(A+B)=1$, but $m(A)=m(B)=$ 0 .

