## Homework 3 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  $A = \bigcap_{n \in \mathbb{N}} A_n$ . Let  $a \in A$ . Then  $B(a, 1/n) \subset A_n$  for all n, so  $a \in \bigcap_n B(a, 1/n) \subset \bigcap_n A_n$ . Thus  $A \subset \bigcap_n A_n$ .

Now suppose that  $x \in \bigcap_n A_n$ . 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  $A = \mathbb{R}^d \setminus B$  be the complement. As A is closed, A is a countable intersection of open sets  $(A = \bigcap_n A_n)$ , as shown above. Then let  $B_n$  be the closed set  $\mathbb{R}^d \setminus A_n$ , and we have

$$B = \mathbb{R}^d \setminus A = \mathbb{R}^d \setminus \bigcap_n A_n = \bigcup_n (\mathbb{R}^d \setminus A_n) = \bigcup_n B_n$$

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  $\{q_i\}_{i=1}^{\infty}$ . Then we can write  $\mathbb{Q}$  as the countable union of singleton sets:

$$\mathbb{Q} = \bigcup_{i=1}^{\infty} \{q_i\}$$

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,  $\mathbb{Q} = \bigcap_n \mathcal{O}_n$ . 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,

$$\mathcal{O}_n = (a_1, b_1) \cup (a_2, b_2) \dots$$

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  $\bigcap_n \mathcal{O}_n$  countains all but countably many irrationals. Hence  $\bigcap_n \mathcal{O}_n$  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  $\mathbb{R} \setminus \mathbb{Q}$  is not  $G_{\delta}$ .

*Proof.* If  $\mathbb{R} \setminus \mathbb{Q}$  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  $C = (0, \infty) \setminus \mathbb{Q}$ , 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,  $A = \bigcup_n A_n$ . For each  $A_n$ , set

$$A_n^+ = A_n \cap [0, \infty)$$
$$A_n^- = A_n \cap (-\infty, 0]$$

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  $\mathbb{R} \setminus \mathbb{Q}$  is not  $F_{\sigma}$ . Thus A is not  $F_{\sigma}$ .

Now suppose that A is  $G_{\delta}$ . Then  $\mathbb{R} \setminus A$  is  $F_{\sigma}$ , so  $((-\infty, 0) \setminus \mathbb{Q}) \cup ((0, \infty) \cap \mathbb{Q}) \cup \{0\}$  is  $F_{\sigma}$ . We can then do the same construction as above, supposing  $\mathbb{R} \setminus A$  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  $\mathbb{R} \setminus \mathbb{Q}$  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,  $\mathbb{R} \setminus C$  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.  $\square$ 

**Proposition 0.6** (Exercise 14a). The outer Jordan content  $J_*(E)$  of a set  $E \subset \mathbb{R}$  is defined by

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

where  $I_j$  are intervals such that  $E \subset \bigcup_{j=1}^N I_j$ . We claim that  $J_*(E) = J_*(\overline{E})$  for  $E \subset \mathbb{R}$ .

*Proof.* Every covering of  $\overline{E}$  by intervals  $\{I_i\}$  is a covering of E, so  $J_*(\overline{E})$  is an infimum over a subset of the set over which  $J_*(E)$  is an infimum, hence  $J_*(E) \leq J_*(E)$ .

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

Thus we have inequalities going both ways, so the quantities  $J_*(E), J_*(\overline{E})$  are equal.  $\Box$ 

**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  $\{I_j\}$  is a covering of E by finitely many intervals,

$$E = \bigcup_{i=1}^{n} (a_i, b_i)$$

(The intervals might not be open, they might be of the form  $[a_i, b_i)$  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

$$[0, a_1) \cup (a_1, a_2) \cup (a_2, a_3) \cup \ldots \cup (a_n, 1]$$

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  $J_*(E) \ge 1$ . Of course, the single interval [0, 1] is a covering for E, so  $J_*(E) \le 1$ , which with the previous inequality yields  $J_*(E) = 1$ .

**Proposition 0.8** (Exercise 15). *Define, for*  $E \subset \mathbb{R}^d$ ,

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

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  $\{R_j\}_{j=1}^{\infty}$  of E by closed rectangles such that

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

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

$$\sum_{i=1}^{\infty} |Q_{ij}| < |R_j| + \epsilon/2^j$$

Then  $\{Q_{ij}\}$  is a countable covering of E by closed cubes, so

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

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  $\{E_k\}_{k=1}^{\infty}$  be a countable family of measurable subsets of  $\mathbb{R}^d$  such that

$$\sum_{k=1}^{\infty} m(E_k) < \infty$$

Define

$$E = \{x \in \mathbb{R}^d : x \in E_k \text{ for infinitely many } k\} = \limsup_{k \to \infty} (E_k)$$

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

*Proof.* First, we claim that

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

Suppose that  $x \in E$ , that is,  $x \in E_k$  for infinitely many k. Then for any  $n \in \mathbb{N}$ ,  $x \in \bigcup_{k \ge n} E_k$ , hence x is in the intersection over all such sets. For the other inclusion, suppose that  $x \in \bigcap_{n=1}^{\infty} \bigcup_{k \ge n} E_k$ . If x were in only finitely many  $E_k$ , then we could take the max over those k and we would have  $x \notin \bigcup_{k \ge N}$  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  $\sum_{k=1}^{\infty} m(E_k)$  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

$$\sum_{k=N}^{\infty} m(E_k) < \epsilon$$

Using our established expression for E, we have the inclusion

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

And then by monotonicity of measure,

$$m(E) \le m\left(\bigcup_{k\ge N} E_k\right) \le \sum_{k=N}^{\infty} m(E_k) < \epsilon$$

Thus  $m(E) < \epsilon$  for every  $\epsilon > 0$ , hence m(E) = 0.

**Proposition 0.10** (Exercise 17). Let  $\{f_n\}$  be a sequence of measurable functions on [0, 1] with  $|f_n(x)| < \infty$  for a.e. x. Then there exists a sequence  $c_n$  of positive real numbers such that

$$\frac{f_n(x)}{c_n} \to 0$$
 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

$$m_*(E_n) < 2^{-n}$$

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

$$m_*\left(\left\{x:|f_n(x)|>\frac{c_n}{n}\right\}\right)\ge 2^{-n}$$

In particular, for  $c_n = n, 2n, 3n, \ldots$  we have

$$\{x : |f_n(x)| > 1\} \supset \{x : |f_n(x)| > 2\} \supset \{x : |f_n(x)| > 3\} \supset \dots$$
$$2^{-n} \le m(\{x : |f_n(x)| > 1\}) \le m(\{x : |f_n(x)| > 2\}) \le m(\{x : |f_n(x)| > 3\}) \le \dots$$

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

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

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

$$m(E_n) < 2^{-n}$$

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

$$E = \{x : x \in E_k \text{ for infinitely many } k\}$$

Suppose  $x \notin E$ . Then x is in at most finitely many  $E_k$ , that is,

$$\left|\frac{f_k(x)}{c_k}\right| \le \frac{1}{k}$$

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

$$\lim_{n \to \infty} \frac{f_n(x)}{c_n} = 0$$

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

$$\lim_{n \to \infty} \frac{f_n(x)}{c_n} = 0 \text{ a.e. } x$$

**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  $f : A \to \mathbb{R}$  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  $\psi_k(x) \to f(x)$  on B and  $m(A \setminus B) = 0$ .

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  $m(E_n \setminus F_n) \leq 2^{-n}$ , and  $\psi_k|_{F_n}$  is continuous. By the Tietze extension theorem, there exists a continuous function  $f_n : A \to \mathbb{R}$  such that  $f_n(a) = f(a)$  for  $a \in F_n$ . So we have  $f_n(x) \to f(x)$  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  $x \in A \setminus F_n$  for infinitely many n. We know that

$$A \setminus F_n \subset \left( (E_n \setminus F_n) \cup (\mathbb{R}^d \setminus B(0, n)) \right)$$

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

$$m(\{x: x \in E_k \setminus F_k \text{ for infinitely many } k\}) = 0$$

But

$$\{x : x \in E_k \setminus F_k \text{ for infinitely many } k\} = \bigcup_n \{x \in A \setminus F_n\}$$
$$= \{x \in A : f_n(x) \text{ does not converge to } f(x)\}$$

hence the set of non-convergence of  $f_n$  to f has measure zero, so  $f_n \to f$  a.e.

Now suppose that  $f: A \to [-\infty, \infty]$  is a measurable function. Define a function  $g_n: A \to [-\infty, \infty]$  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  $h_{nk}$  such that  $\lim_k h_{nk}(x) = g_n(x)$  a.e. We claim that

$$\lim_{n \to \infty} h_{nn}(x) = f(x) \text{ a.e.}$$

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

$$k \ge N \implies |g_n(x) - h_{nk}(x)| = |f(x) - h_{nk}(x)| < \epsilon$$
 (this holds for x a.e.)

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

$$k \ge N \implies |f(x) - h_{kk}(x)| < \epsilon \text{ (a.e.)}$$

and hence  $h_{nn}(x) \to f(x)$  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

$$n \ge N_1 \implies g_n(x) > M$$
  
 $k \ge N_2 \implies |g_n(x) - h_{nk}(x)| < 1$ (a.e.)

Then let  $N = \max(N_1, N_2)$ . So then

$$n \ge N \implies h_{nn}(x) > M - 1$$
 (a.e.)

and hence  $h_{nn}(x) \to \infty = f(x)$  a.e.. A symmetric argument shows that  $h_n n(x) \to -\infty$ a.e. if  $f(x) = -\infty$ . Thus the sequence of continuous functions  $h_{nn}$  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  $A \cap \overline{B}(0,n)$  is compact, and  $A = \bigcup_{n=1}^{\infty} (A \cap \overline{B}(0,n))$ .  $\Box$ 

**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

$$A + B = \bigcup_{i,j} (A_i + B_j)$$

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.  $\Box$ 

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

*Proof.* Let

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

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 = C be the middle thirds Cantor set, and let B = (1/2)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  $K_i = \{k \in \mathbb{N} : a_k = i\}$ . 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,  $m(A + B) \ge 1$ . 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.