

MATH 105 Discussion 4 (01/27)

Definition A subset $E \subset \mathbb{R}^n$ is measurable if $\forall \epsilon > 0$, \exists open set U s.t. $U \supset E$ and $m^*(U \setminus E) < \epsilon$.

Lemma 7.4 (a) HW2 will prove this (HARD)

(b) E is measurable $\Rightarrow \forall \epsilon > 0$, \exists open set U s.t. $E \subset U$ and $m^*(U \setminus E) < \epsilon$.
Then, let $\epsilon > 0$. For set $x \in E$, consider the open set $U+x$ where the U corresponds to the same U for E with ϵ .

Then $E+x \subset U+x$ and $m^*(U+x \setminus E+x) = m^*(U \setminus E) < \epsilon$
(translational invariance of outer measure)

$\Rightarrow \boxed{E+x \text{ measurable.}}$

(c) Suppose E_1 and E_2 measurable. Want to show $E_1 \cup E_2$ measurable.
Let $\epsilon > 0$.

Since E_1, E_2 measurable, \exists open set U_1, U_2 s.t. $U_1 \supset E_1, U_2 \supset E_2$ and $m^*(U_1 \setminus E_1) < \frac{\epsilon}{2}$ and $m^*(U_2 \setminus E_2) < \frac{\epsilon}{2}$.

Consider $U_1 \cup U_2$, which is also open. It contains $E_1 \cup E_2$.

Let $x \in (U_1 \cup U_2) \setminus (E_1 \cup E_2)$

Since $x \in (U_1 \cup U_2) \setminus (E_1 \cup E_2)$, $x \in U_1 \cup U_2$.

If $x \in U_1$, then $x \in U_1 \setminus E_1$.

If $x \in U_2$, then $x \in U_2 \setminus E_2$.

Either way, $x \in U_1 \setminus E_1$ or $U_2 \setminus E_2$.

Since $\Rightarrow (U_1 \cup U_2) \setminus (E_1 \cup E_2) \subset (U_1 \setminus E_1) \cup (U_2 \setminus E_2)$

By subadditivity of outer measure, and monotonicity

$$m^*((U_1 \cup U_2) \setminus (E_1 \cup E_2)) \leq m^*(U_1 \setminus E_1) + m^*(U_2 \setminus E_2) < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

\Rightarrow Since ϵ is arbitrarily chosen, $\boxed{E_1 \cup E_2 \text{ is measurable}}$

7.4.4 (c) Now, want to show $E_1 \cap E_2$ is measurable.

Continued. Again, let $\epsilon > 0$.

Let V_1 and V_2 be two covers of E_1 and E_2 s.t.

$$m^*(V_1 \setminus E_1) < \frac{\epsilon}{2} \text{ and } m^*(V_2 \setminus E_2) < \frac{\epsilon}{2}. \quad (\text{possible since both measurable})$$

Consider $V_1 \cap V_2$ (which is still open)

I claim it covers $E_1 \cap E_2$

Let $x \in E_1 \cap E_2 \Rightarrow x \in E_1$ and $x \in E_2$

$\Rightarrow x \in V_1$ and $x \in V_2$ (since $E_1 \subset V_1$ and $E_2 \subset V_2$)

$\Rightarrow x \in V_1 \cap V_2$

$$\therefore (V_1 \cap V_2) \supset (E_1 \cap E_2)$$

$$m^*((V_1 \cap V_2) \setminus (E_1 \cap E_2))$$

Let $x \in (V_1 \cap V_2) \setminus (E_1 \cap E_2)$

one of them must hold true

Then $x \in V_1$ and $x \in V_2$ but $x \notin E_1$ or $x \notin E_2$.

Suppose $x \notin E_1$, then $x \in V_1 \setminus E_1$.

$x \notin E_2$, then $x \in V_2 \setminus E_2$

either way $x \in (V_1 \setminus E_1)$ or $x \in (V_2 \setminus E_2)$

Hence by monotonicity and subadditivity, since

$$(V_1 \cap V_2) \setminus (E_1 \cap E_2) \subset (V_1 \setminus E_1) \cup (V_2 \setminus E_2)$$

$$m^*((V_1 \cap V_2) \setminus (E_1 \cap E_2)) \leq m^*(V_1 \setminus E_1) + m^*(V_2 \setminus E_2)$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Since ϵ arbitrarily chosen,

$E_1 \cap E_2$ is measurable

(c) An open box is clearly measurable. Just take $V = \text{Box itself}$.

For a closed box, let $\delta < 1$. Let $S_\delta = \text{sum of all faces of closed box with } \delta \text{ increment to the sides (i.e. surface area of box with } \Pi(a_i - \delta, b_i + \delta))$. Then consider an open box with marginally larger sides. Take $\delta \rightarrow 0$. ~~ϵ can approach 0.~~