

Exercise 2.2.5

1. If $\Omega_1 \subset \Omega_2$, then $m^*(\Omega_1) \leq m^*(\Omega_2)$

For any covering $\{U_j\}$ of Ω_2 , $\{U_j\}$ is also a covering of Ω_1 since $\Omega_1 \subset \Omega_2 \subset \bigcup_j U_j$.

In other words, the set of coverings of Ω_1 includes the set of coverings of Ω_2 .

In general, when infimum is taken among a larger set, it gets smaller.

Therefore, $m^*(\Omega_1) = \inf \{ \sigma(S) \mid S : \text{covering of } \Omega_1 \} \leq \inf \{ \sigma(S) \mid S : \text{covering of } \Omega_2 \} = m^*(\Omega_2)$ ■

2. $m^*(\Omega_1 \cup \Omega_2) \leq m^*(\Omega_1) + m^*(\Omega_2)$

As proven above, if $m^*(\Omega_1)$ and/or $m^*(\Omega_2)$ is infinite, then $m^*(\Omega_1 \cup \Omega_2)$ is also infinite,

so the inequality $\infty = m^*(\Omega_1 \cup \Omega_2) \leq m^*(\Omega_1) + m^*(\Omega_2) = \infty$ is true by convention. We assume both $m^*(\Omega_1)$ and $m^*(\Omega_2)$ are finite below.

Let us take $\forall \varepsilon > 0$. Since $m^*(\Omega)$ is the infimum of the volume of Ω 's coverings, there exists sets of coverings $\{U_j\}$ and $\{V_j\}$ such that

$m^*(\Omega_1) \leq \sigma(\{U_j\}) < m^*(\Omega_1) + \frac{\varepsilon}{2}$, $m^*(\Omega_2) \leq \sigma(\{V_j\}) < m^*(\Omega_2) + \frac{\varepsilon}{2}$, by a property of infimum. Since $\{U_j\} \cup \{V_j\}$ is a set of $\Omega_1 \cup \Omega_2$'s coverings,

$m^*(\Omega_1 \cup \Omega_2) \leq \sigma(\{U_j\} \cup \{V_j\}) \leq \sigma(\{U_j\}) + \sigma(\{V_j\}) < m^*(\Omega_1) + m^*(\Omega_2) + \varepsilon$.

Due to the arbitrariness of ε , we conclude $m^*(\Omega_1 \cup \Omega_2) \leq m^*(\Omega_1) + m^*(\Omega_2)$ ■

3. $m^*(\bigcup_i \Omega_i) \leq \sum_i m^*(\Omega_i)$ for a finite or countable family.

This can be proven with induction using the result of the previous question.

Indeed, if for $N \in \mathbb{N}$, $m^*(\bigcup_{i=1}^N \Omega_i) \leq \sum_{i=1}^N m^*(\Omega_i)$, then $m^*(\bigcup_{i=1}^{N+1} \Omega_i) = m^*(\left(\bigcup_{i=1}^N \Omega_i\right) \cup \Omega_{N+1}) \leq m^*(\bigcup_{i=1}^N \Omega_i) + m^*(\Omega_{N+1})$
 $\leq \sum_{i=1}^N m^*(\Omega_i) + m^*(\Omega_{N+1}) = \sum_{i=1}^{N+1} m^*(\Omega_i)$. ■

Exercise 2.2.4

Show that $m^*(I) = v(I)$ for any closed box.

Since $I \subset I$, $m^*(I) = \inf \{ \sigma(S) \mid S \text{ is a covering of } I \} \leq \sigma(I) = v(I)$

To show the other direction of inequality, assume $\{I_j\}_{j=1}^{\infty}$ is a covering of I .

If $v(I) \leq \sigma(\{I_j\})$ for any $\{I_j\}$, then $v(I) \leq \inf \{ \sigma(S) \mid S \text{ is a covering of } I \}$ is concluded.

When $\sigma(\{I_j\}) = \infty$, the inequality $v(I) \leq \sigma(\{I_j\})$ obviously holds, so suppose $\sigma(S) < \infty$.

For any $\varepsilon > 0$, and for each j , $\exists \delta_j \subset \mathbb{R}^n$, open box, s.t. $I_j \subset \delta_j$, $v(\delta_j) \leq (1+\varepsilon)v(I_j)$

(If $I_j = \{x \in \mathbb{R}^n \mid a_k \leq x_k \leq b_k \text{ for all } k \in \{1, \dots, n\}\}$, take $\delta_j = \{x \in \mathbb{R}^n \mid a_k - \delta_k \leq x_k \leq b_k + \delta_k \text{ with } \delta_k = \frac{1}{2}((1+\varepsilon)^{\frac{1}{n}} - 1)(b_k - a_k) \text{ for all } k\}$ for example)

Observe that since $I \subset \bigcup_{j=1}^{\infty} I_j \subset \bigcup_{j=1}^{\infty} \delta_j$, $\{\delta_j\}_{j=1}^{\infty}$ is an open covering, and by the compactness of I ,

there exists a subsequence of $\{\delta_j\}_{j=1}^{\infty}$, such that $I \subset \bigcup_{k=1}^N \delta_{j_k}$, and so $v(I) \leq \sum_{k=1}^N v(\delta_{j_k}) \leq (1+\varepsilon) \sum_{k=1}^N v(I_{j_k}) \leq (1+\varepsilon) \sum_{j=1}^{\infty} v(I_j) \dots (*)$

Due to the arbitrariness of ε , $v(I) \leq \sum_{j=1}^{\infty} v(I_j)$ for any covering $\{I_j\}_{j=1}^{\infty}$, so $v(I) \leq m^*(I)$. Thus, $m^*(I) = v(I)$.

The first inequality of (*) requires a little bit more argument, but it is easy to show if one considers the intersection. ■

Show that $m([0,1] \cap \mathbb{Q}) = 0$.

Since \mathbb{Q} is a countable set, $[0,1] \cap \mathbb{Q}$ can be written as $[0,1] \cap \mathbb{Q} = \{r_j\}_{j=1}^{\infty}$

For any $\varepsilon > 0$, assume $\Omega_j = [r_j - \frac{\varepsilon}{2^{j+1}}, r_j + \frac{\varepsilon}{2^{j+1}}]$, $j = 1, 2, \dots$

Then $\{\Omega_j\}_{j=1}^{\infty}$ is a covering of $[0,1] \cap \mathbb{Q}$ because each point of $[0,1] \cap \mathbb{Q}$, r_j , belongs to Ω_j .

Because of this, $m^*([0,1] \cap \mathbb{Q}) \leq m^*(\bigcup_{j=1}^{\infty} \Omega_j) \leq \sum_{j=1}^{\infty} m^*(\Omega_j)$

Each Ω_j is an interval (a closed box in \mathbb{R}), so $m^*(\Omega_j) = v(\Omega_j) = \frac{\varepsilon}{2^j}$ (proved above),

and so $m^*([0,1] \cap \mathbb{Q}) \leq \sum_{j=1}^{\infty} m^*(\Omega_j) = \sum_{j=1}^{\infty} \frac{\varepsilon}{2^j} = \varepsilon$

Due to the arbitrariness of ε , $m^*([0,1] \cap \mathbb{Q}) = 0$ ■