

Question

Let A be a closed measurable set of real numbers. Prove that if A has an interior point then A has positive measure. Is the converse true? Justify your answer fully.

(Any properties of Lebesgue measure used should be stated explicitly.)

Answer

Suppose A has an interior point a .

Then there exists $\epsilon > 0$ such that $(a - \epsilon, a + \epsilon) \subseteq A$

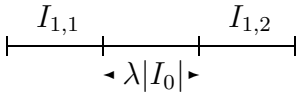
$$m((a - \epsilon, a + \epsilon)) = 2\epsilon > 0,$$

and so, since if $S \subseteq T$, $m(S) \leq m(T)$

$$m(A) \geq 2\epsilon > 0$$

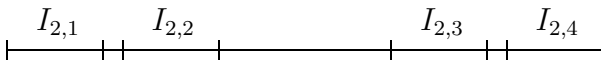
The converse is NOT true as the following examples show.

Let I_0 be the unit interval. Delete the middle open interval of length $\lambda_1|I_0|$. There remain two closed intervals, denoted by $I_{1,1}$ and $I_{1,2}$ of length $\frac{1}{2}(1 - \lambda_1)$ each.



$$\text{Let } S_1 = \bigcup_{i=1}^2 I_{1,i}$$

We delete from $I_{1,1}$ and $I_{1,2}$ the middle open interval of length $\lambda_2|I_{1,1}|$



There remain four closed intervals, denoted by $I_{2,1}$, $I_{2,2}$, $I_{2,3}$ and $I_{2,4}$ each of length $\frac{1}{2^2}(1 - \lambda_1)(1 - \lambda_2)$

$$\text{Let } S_2 = \bigcup_{i=1}^4 I_{2,i}$$

We proceed inductively.

$$\text{Let } S_n = \bigcup_{i=1}^{2^n} I_{n,i} \text{ where } |I_{n,i}| = \frac{1}{2^n} \prod_{j=1}^n (1 - \lambda_j), \quad i = 1, 2, \dots, 2^n; \quad n = 1, 2, \dots, k$$

We then remove the middle open interval of length $\lambda_{k+1}|I_{k,i}|$ from each $I_{k,i}$. This leaves 2^{k+1} closed intervals $I_{k+1,i}$, $i = 1, 2, \dots, 2^{k+1}$ each of length $\frac{1}{2^{k+1}} \prod_{j=1}^{k+1} (1 - \lambda_j)$.

Let $s_{k+1} = \bigcup_{i=1}^{2^{k+1}} I_{k+1,i}$. Since, for any closed interval, $m(I) = |I|$ and since m is additive over disjoint sets, we have

$$\begin{aligned} m(S_k) &= \sum_{i=1}^{2^k} m(I_{k,i}) \\ &= \sum_{i=1}^{2^k} |I_{k,i}| \\ &= \sum_{i=1}^{2^k} \frac{1}{2^k} \prod_{j=1}^k (1 - \lambda_j) \\ &= \prod_{j=1}^k (1 - \lambda_j) \end{aligned}$$

Also $m(I_0) = 1 < \infty$, and $i_0 \supseteq S_1 \supseteq S_2 \supseteq \dots$

Hence if we let $S = \bigcap_{k=1}^{\infty} S_k$ S is a non-empty closed set and therefore measurable, and we have $m(S) = \lim_{k \rightarrow \infty} m(s_k) = \prod_{j=1}^{\infty} (1 - \lambda_j)$ we choose $\lambda_j = \frac{1}{2^j}$. Then

since $\sum \frac{1}{2^j}$ converges, $\prod (1 - \frac{1}{2^j})$ converges to a number α with $0 < \alpha < 1$. Hence $m(S) = \alpha > 0$.

It remains to prove that S has no interior point. Let x be an arbitrary point of S and let $\epsilon > 0$. Choose m so that $\frac{1}{2^{n-1}} < \epsilon$. $x \in S$ so $x \in S_n$. $S_n = \bigcup_{i=1}^{2^n} I_{n,i}$ so for some i we have $x \in I_{n,i}$.

Let y be the mid point of $I_{n-i,j}$, where $j = \frac{i}{2}$ or $\frac{i+1}{2}$ according as i is even or odd.

$I_{n-i,j}$ is the interval giving rise to $I_{n,i}$. $y \in S_{n-1}$ but $y \notin S_n$ and so $y \notin S$.

However $x \in I_{n-i,j}$ so $|x - y| \leq \frac{1}{2^{n-1}} < \epsilon$

Thus x is not an interior point of S and so S has no interior points.