

Math 5210

Tuesday April 7

§ 14.2 Strichartz recall the setup:

Let X be any space. An outer measure μ is a function from the subsets of X , to $[0, \infty]$, satisfying

1. $\mu(A) \in [0, \infty] \quad \forall A \subset X$
2. $\mu(\emptyset) = 0$
3. $A \subset B \Rightarrow \mu(A) \leq \mu(B)$
4. $\mu(\bigcup_n A_n) \leq \sum_n \mu(A_n)$

If (X, d) is a metric space, then μ is a metric outer measure if it satisfies 1-4, and

5. Whenever A, B are separated by some $\delta > 0$, $(d(a, b) \geq \delta \quad \forall a \in A, b \in B)$ then $\mu(A \cup B) = \mu(A) + \mu(B)$.

If μ is an outer measure on X , then $E \subset X$ is measurable (or satisfies the splitting condition) iff $\forall A \subset X$,

$$\mu(A) = \mu(A \cap E) + \mu(A \setminus E).$$

Example 1 Let X be any space, define $\mu_0(A) = \# \text{ of elts in } A$. μ_0 is called the counting measure. Every subset of X is measurable wrt μ_0 .

Example 2 Lebesgue outer measure on $\mathbb{R}^n$.
For a coord. box $I = I_1 \times I_2 \times \dots \times I_n \subset \mathbb{R}^n$ (each I_j a bounded interval) define the volume of I by $|I| = \ell(I_1)\ell(I_2)\dots\ell(I_n)$.

Let $A \subset \mathbb{R}^n$

Define

$$m^*(A) = \inf_{A \subset \bigcup_n I_n} \left\{ \sum_n |I_n| \right\} = \inf_{A \subset \bigcup_n I_n} \left\{ \sum_n |I_n| \right\}$$

$\uparrow$ open boxes $\uparrow$ closed boxes

Check that m^* is a metric outer measure:

check, as we did in $\mathbb{R}$:

$\geq$: If $A \subset \bigcup_n I_n$, I_n open, then $A \subset \bigcup_n \bar{I}_n$.

$\leq$: If $A \subset \bigcup_n I_n$, I_n closed,

pick $J_n \subset I_n$ open,

$$|J_n| \leq |I_n| + \varepsilon/2^n$$

$$\Rightarrow \text{LHS} \leq \text{RHS} + \varepsilon$$

$\forall \varepsilon$. ■

Example 3 α -dim'l Hausdorff measure.

Let (X, d) be a metric space

Let $\alpha \in [0, \infty)$.

For $F \subset X$, $\text{diam}(F) := \sup_{x, y \in F} \{d(x, y)\}$

For $\varepsilon > 0$, $A \subset X$

$$\mu_\alpha^\varepsilon(A) := \inf \left\{ \sum_n (\text{diam}(F_n))^\alpha \right\}$$

$A \subset \bigcup_n F_n$
 $\text{diam}(F_n) \leq \varepsilon$
 F_n closed

units:
 ← is a sum of (lengths) $^\alpha$
 $\alpha=1 \rightarrow$ lengths
 $\alpha=2 \rightarrow$ (multiple of) area
 etc.

$$\mu_\alpha(A) := \lim_{\varepsilon \rightarrow 0} \mu_\alpha^\varepsilon(A) \in [0, \infty], \text{ since } \{\mu_\alpha^\varepsilon(A)\} \nearrow \text{ in } \varepsilon.$$

α -dimensional Hausdorff measure

(If $(X, d) = (\mathbb{R}^n, |\cdot|)$, then for $\alpha = k \in \mathbb{N}$, $1 \leq k \leq n$,
 then up to normalizing constants, μ_α
 generalizes k -dimensional area in $\mathbb{R}^n$)

You check in HW that
 μ_α is an outer measure.

We check condition (5) ~ metric outer measure, on the next page

5) Let A, B be separated by $\delta > 0$. Then

$$\mu_\alpha(A \cup B) = \mu_\alpha(A) + \mu_\alpha(B)$$

proof: Suffices to prove $\geq$, since $\leq$ is just subadditivity (4).

May assume

$$\mu_\alpha(A \cup B) < \infty.$$

Let $\varepsilon < \delta$. Let $\rho > 0$.

Pick a cover

$$A \cup B \subset \bigcup_k F_k, \text{ diam}(F_k) \leq \varepsilon$$

$$* \quad \sum_k \text{diam}(F_k)^\alpha \leq \mu_\alpha^\varepsilon(A \cup B) + \rho.$$

Then

$$\bigcup_k F_k = \underbrace{\bigcup_{\substack{k \text{ s.t.} \\ F_k \cap A \neq \emptyset}} F_k}_{\text{covers } A} \cup \underbrace{\bigcup_{\substack{k \text{ s.t.} \\ F_k \cap A = \emptyset}} F_k}_{\text{covers } B}$$

↑
disjoint union

$$** \quad \Rightarrow \sum_k \text{diam}(F_k)^\alpha \geq \mu_\alpha^\varepsilon(A) + \mu_\alpha^\varepsilon(B)$$

$$*, ** \Rightarrow \mu_\alpha^\varepsilon(A \cup B) + \rho \geq \mu_\alpha^\varepsilon(A) + \mu_\alpha^\varepsilon(B)$$

$$\rho \text{ arbitrary} \Rightarrow \mu_\alpha^\varepsilon(A \cup B) \geq \mu_\alpha^\varepsilon(A) + \mu_\alpha^\varepsilon(B)$$

Let $\varepsilon \rightarrow 0$ ■

Hausdorff dimension

Theorem Let (X, d) metric space, $A \subset X$.

Then $\exists! \alpha \in [0, \infty]$, called the Hausdorff dimension of A s.t.

$$\gamma < \alpha \Rightarrow \mu_\gamma(A) = +\infty$$

$$\alpha < \beta \Rightarrow \mu_\beta(A) = 0$$

($\mu_\alpha(A)$ can be 0, $\neq 0$, $+\infty$).

proof (this feels like the "radius of convergence" proof!).

Let $\varepsilon > 0$.

Consider any $0 \leq \gamma < \beta < \infty$.

$$\text{Let } A \subset \bigcup_k F_k \\ \text{diam}(F_k) \leq \varepsilon$$

$$\text{Then } \sum_k \text{diam}(F_k)^\beta \leq \sum_k (\text{diam} F_k)^\gamma \varepsilon^{\beta-\gamma} = \varepsilon^{\beta-\gamma} \sum_k \text{diam}(F_k)^\gamma$$

$$\Rightarrow \mu_\beta^\varepsilon(A) \leq \varepsilon^{\beta-\gamma} \mu_\gamma^\varepsilon(A)$$

$$\downarrow \varepsilon \rightarrow 0 \\ \mu_\beta(A)$$

$$\downarrow \varepsilon \rightarrow 0 \\ \mu_\gamma(A)$$

$\gamma < \beta$: Thus $\mu_\gamma(A) < \infty \Rightarrow \mu_\beta(A) = 0$
and $\mu_\beta(A) > 0 \Rightarrow \mu_\gamma(A) = \infty$.

Thus $\{\gamma \in [0, \infty) \text{ s.t. } \mu_\gamma(A) = +\infty\}$

is either empty $\leftarrow$ set $\alpha = 0$. Then $\beta > 0 \Rightarrow \mu_\beta(A) = 0$.
or it's $\{0\}$ $\leftarrow$

or it's an interval $I_1 = [0, \alpha)$
or $[0, \alpha]$

Set $\alpha := \sup \{x \in I_1\} \in [0, \infty]$.

Then $\gamma < \alpha \Rightarrow \mu_\gamma(A) = +\infty$

$\beta > \alpha \Rightarrow \mu_\beta(A) = 0$



Example: The Cantor set has Hausdorff dim $\frac{\ln 2}{\ln 3}$