

Recall measurability and the Lebesgue outer measure.

Q1: Is the middle-third Cantor set measurable?

Q2: Are the rationals measurable?

In the case that $\mu(X) < \infty$, are there sets that do not satisfy $\mu(X) - \mu(A^c) = \mu(A)$?

Yes, these are non-measurable sets.

Ex: Consider (\mathbb{T}, \sim) where $\mathbb{T} := \mathbb{R}/\mathbb{Z} = \left\{ \begin{array}{l} \text{set of equivalence} \\ \text{classes mod 1} \end{array} \right\}$.

Consider another equivalence \sim ,

where $x \sim y \iff x - y \in \mathbb{Q}$.

and $\mathbb{T}/\sim = \left\{ [x] \mid [x] = \{y \mid x - y \in \mathbb{Q}\} \right\}$.

Claim: each equivalence class, $[x]$, contains only countably many elements.

This implies \mathbb{T}/\sim is uncountable.

For each equivalence class, choose one representative and

define $P_0 := \{ \text{set of representatives} \}$

Now enumerate $\mathbb{Q} \cap (0, 1) = \{q_j\}_{j=1}^{\infty}$,
and define

$$P_j := P_0 + q_j \pmod{1}.$$

Claim: $P_j \cap P_k = \emptyset$ where $j \neq k$.

Now consider an outer measure, μ . suppose that

$$\textcircled{1} 0 < \mu(\mathbb{T}) < \infty$$

(2) μ is translation invariant, i.e. $\mu(E) = \mu(E+x)$.

Then

$$\begin{aligned}\mu(\Pi) &= \mu\left(\bigcup_{j=0}^{\infty} P_j\right) \leq \sum_{j=0}^N \mu(P_j) + \mu\left(\sum_{j=N+1}^{\infty} P_j\right) \\ &= N\mu(P_0) + \mu\left(\sum_{j=N+1}^{\infty} P_j\right) \\ &\stackrel{?}{\leq} \mu(\Pi).\end{aligned}$$

$$\Leftrightarrow \mu(\Pi) \leq N\mu(P_0) \stackrel{?}{\leq} \mu(\Pi). \quad \text{For all } N \Rightarrow \mu(\Pi) = 0 \text{ or } \mu(\Pi) = \infty.$$

We now need to establish some basic properties of measures and measurability.

Thm: Let μ be an outer measure on X .

i.) If $A \subset B \subset X$ then $\mu(A) \leq \mu(B)$ (monotonicity)

ii.) A is μ -measurable $\Leftrightarrow X \setminus A$ is μ -measurable.

iii.) \emptyset and X are μ -measurable.

If $\mu(A) = 0$ then A is μ -measurable

iv.) If $E \subset X$, then each μ -measurable set is also $\mu|_E$ -measurable.

