

Correlation of L-Set, Open Set and Closed Set

by

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1. Introduction

The simplest sets of real numbers are the intervals. We define the open interval (a, b) to be the set $\{x; a < x < b\}$. We always take $a < b$ but we consider also the infinite intervals $(a, \infty) = \{x; a < x\}$ and $(-\infty, b) = \{x; x < b\}$.

Sometimes we write $(-\infty, \infty)$ for the set of all real numbers. We define the closed interval $[a, b]$ to be the set $\{x; a \leq x \leq b\}$. For closed intervals we take a and b finite. The half-open interval $(a, b]$ is defined to be $\{x; a < x \leq b\}$, and $[a, b) = \{x; a \leq x < b\}$. A generalization of the notion of an open interval is given by that of an open set.

In this dissertation, let us generally denote that the open set is G , the closed set is F , the general set is E , e and their complement are G' , F' , E' , e' respectively.

properties

- i) G' is closed set.
- ii) F' is open set.
- iii) $G - F$ is open set.
- iv) $F - G$ is closed set.
- v) Union of infinite numbers of open set is open set.
- vi) Intersection of infinite numbers of closed set is closed set.
- vii) Intersection of finite numbers of open set is open set.
- viii) Union of finite numbers of closed set is closed set.

Proof: Let p be a limit point of G' , then it is sufficient that we illustrate $p \in G$. If $p \in \overline{G'}$, then $p \in G$.

But since G is closed set, the very small neighborhood of p is the points of G . Thus our assumption that p is a limit point of G is contradiction. Therefore p belong to G' . Thus G' is closed set.

ii) Let p be arbitrary a point of F' . We take u which is very small ϵ -neighborhood of p . Then the point of F does not exist in u . Even if we take the smallest u there exists the point of F in u , then p is a limit point of F . But F is closed set, therefore $p \in F$. This show that $p \in$

F' is contradiction. Hence the all point in u is F' , p is interior point of F' . Then since p is an arbitrary point of F' , F' is only interior point. Thus F' is open set.

iii) If $p \in G - F$, then $p \in \overline{G - F}$, $p \in \overline{F}$. Therefore $p \in \overline{G} \cap \overline{F}$.

Now, ε -neighborhood $u(p, \varepsilon)$ has the only element of $G \cap F'$. Hence p is interior point of $G \cap F'$. Then since $G \cap F' = G - F$, $G - F$ is set of only interior point, i.e. $G - F$ is open set.

iv) If p is a limit point of $F - G$, there exists infinite points of $F - G$ in neighborhood of $u(p, \varepsilon)$.

Now, from $F - G = FG'$, in the intersection of F and G' , there exists an infinite number of point in neighborhood $u(p, \varepsilon)$.

But, because F, G' are closed sets, in $p \in F$ and $p \in G'$, $p \in FG' = F - G$.

Thus $F - G$ is closed set.

v) If $O_1, O_2, \dots, O_n, \dots$ are open set and their union is $M = O_1 + O_2 + \dots + O_n + \dots$, then M is open set. Because if p is a point of M , p is contained within $O_1, O_2, \dots, O_n, \dots$.

For example, if p is contained in O_k , since O_k is open set, the very small neighborhood u of p is contained in O_k .

Thus since p is inner point of M , even though we take any point of M , it is inner point of M .

Thus M is open set.

vi) Let each set $F_1, F_2, \dots, F_n, \dots$ are closed set and their product are denoted by $F = \prod_{i=1}^{\infty} F_i$ ($= \bigcap_{i=1}^{\infty} F_i$). From Morgan's law, $F' = (\bigcap_{i=1}^{\infty} F_i)' = \bigcup_{i=1}^{\infty} F_i'$. Now by the property ii) F_i' ($i=1, 2, \dots$) is open set. Therefore by property v), $\bigcup_{i=1}^{\infty} F_i'$ is open set. i.e. F' is open set and from $(F')' = F$, F is closed set.

vii) Let each set O_1, O_2, \dots, O_n are open sets and $G = \prod_{i=1}^n O_i = (\bigcap_{i=1}^n O_i)$. If $p \in G$ then $p \in O_i$ ($i=1, 2, \dots, n$).

Since O_1, O_2, \dots, O_n are open set, the very small neighborhood of p is contained in O_i ($i=1, 2, \dots, n$) and in G too. Therefore p is inner point of G , thus G is open set.

viii) With respect to closed set, like vi) proved as duality by using complement. If each set F_1, F_2, \dots, F_n are closed set and $F = \bigcup_{i=1}^n F_i$, from the morgan's law, then $F' = (\bigcup_{i=1}^n F_i)' = \bigcap_{i=1}^n F_i'$.

Now since F_i' ($i=1, 2, \dots, n$) is open set, by property vii), $\bigcap_{i=1}^n F_i'$ is open set i.e. F' is open set. Thus, from $(F')' = F$, F is closed set.

2. The improvement of Riemann-style measure.

Theorem 1: Open set G is denoted ω which ω is union of sequence of closed interval without in common inner point.

Proof: If we show that this theorem came into being in R^2 , we know that there generally come into existence in R^n . For convenience sake, we make use of lattice net.

When $G^{(n)}$ is generated to lattice net depending on bisector of between segment of lattice net $G^{(n-1)}$, lattice net $G^{(1)}, G^{(2)}, \dots, G^{(n)}, \dots$ are called system of standard lattice.

Now, among the lattice net of $G^{(n)}$, if all of the contained in G is ω_n , $\omega_1 \subset \omega_2 \subset \dots \subset \omega_n \subset \dots$. Therefore $\{\omega_n\}$ is monotone increasing sequence $\omega = \bigcup_{n=1}^{\infty} \omega_n = \lim_{n \rightarrow \infty} \omega_n$.

If $x \in G$, because x is inner point,

$\cup(x, \epsilon) \in G$. Therefore with respect to the very large n , the interval which contained x is contained in G . Containing ω_n , also contained ω . i.e. from $x \in G$, $x \in \omega$.

Thus $G \subset \omega'$. Now, in $\omega_n \subset G$, $\omega \subset G$. Thus $\omega = G$. But

$$\begin{aligned} \text{let's } \omega &= \omega_1 + (\omega_2 - \omega_1) + \dots + (\omega_n - \omega_{n-1}) + \dots \\ &= W_1 + W_2 + \dots + W_n + \dots, \end{aligned}$$

then since $\omega_n - \omega_{n-1}$ is the union of the interval belong to

$G^{(n)}$, $G = \sum_{i=1}^{\infty} W_i$. i.e. G is simple set of sequence of the interval.

Note 1. From the proof of theorem, since open set G is the union of interval, G is L-set. By theorem 1, since the measure is $mG = \sum_{i=1}^{\infty} mW_i$, it is only inner product of Riemann-style measure.

Note 2. Since closed set F is complement of open set G , $G' \in L$. i.e. $F \in L$. Because $G \in L$, $G' = F$. Therefore closed set F is L-set, too.

Note 3. In lattice net $G^{(n)}$, the rest except that minor intervals contained [in $F' = G$ has common points with F .

Let all of the points are $W^{(n)}$, $W^{(1)} \supset W^{(2)} \supset \dots \supset W^{(n)} \supset \dots$ (monotone decreasing sequence), and their intersection are F .

Indeed, $\lim_{n \rightarrow \infty} W^{(n)} = \bigcap_{i=1}^{\infty} W^{(i)} = F$, therefore $mF = \lim_{n \rightarrow \infty} mW^{(n)}$, mF is only the outer product of Riemann-style measure.

Definition: Let the set of inner point of set s are open kernel. If the open kernel of the set s is denoted (s) , (s) is open set. It is the largest open set contained in s .

Next, as the limit point of s , unless it belong to s , it is said that closure of set s which is union of it. If closure of set s is denoted $\{s\}$, $\{s\}$ is closed set and the smallest of closed set which contains s .

Note 4. With the respect to general set E , left open kernel of E is (E) and closure is $\{E\}$, the intersection of all F such that $F \supset E \supset G$ is $\{E\}$ and the union of all G are (E) . Now by the Riemann-style measure, $m\{E\}$ is the outer product of E and $m(E)$ is the inner product of E .

As $\{E\} - (E)$ is the boundary of set E , there exist $m\{E\} - m(E)$. Because the approach of inner product and outer product are prevented and then the existence of Riemann-style measure is hard. To remedy, we suppose that a plan of improvement of Riemann-style measure.

By $G \supset E \supset F$, $\bar{m}E = \inf_{G \supset E} mG$ and $\underline{m}E = \sup_{F \subset E} mF$, the outer measure $\bar{m}E$ and the inner measure

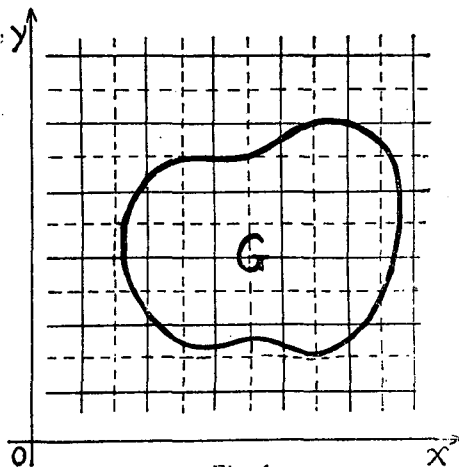


Fig-1

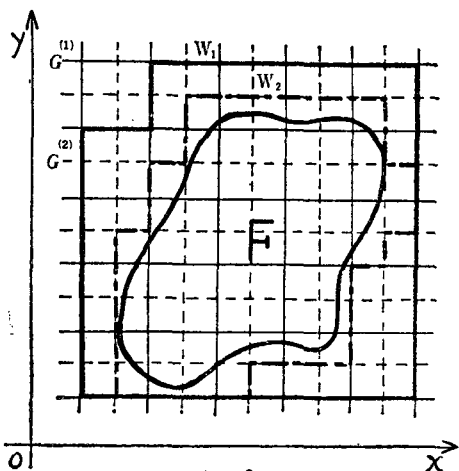


Fig-2

$\underline{m}E$ of the general set E is defined, common value mE such that $\bar{m}E = \underline{m}E = mE$ is definition of measure E is a plan of improvement of the Riemann-style measure.

Theorem 2: The outer measure $\bar{m}E$ and the inner measure $\underline{m}E$ of Lebesgue are as follows.

- i) $\bar{m}E = \inf_{G \supset E} mG$
- ii) $\underline{m}E = \sup_{F \subset E} mF$
- iii) If E is L-set, then $\inf_{G \supset E} mG = \sup_{F \subset E} mF$.

i.e. $mE = \bar{m}E = \underline{m}E$.

Proof: i) Since G is open set, in $G = \sum_{i=1}^{\infty} \omega_i$ (ω_i is interval), from definition of the outer measure

$$\bar{m}E = \inf_{E \subset \cup \omega_i} m\omega_i.$$

From $G = \sum \omega_i$, $mG = \sum m\omega_i$.

Now, since $\inf_{G \supset E} mG = mG \geq \inf_{E \subset \cup \omega_i} \sum m\omega_i$, $\bar{m}E \leq \inf mG$. Next, we prove that $\bar{m}E \geq \inf mG$.

We take $\forall \epsilon > 0$, from definition there exists a sequence of the interval ω_i such that $E \subset \cup_i \omega_i$,

$$\bar{m}E > \sum m\omega_i - \epsilon.$$

Now, let $\epsilon = \sum_{i=1}^{\infty} \epsilon_i$, $\epsilon_i > 0$ and we take the open interval G_i such that $G_i \supset \omega_i$,

$mG_i \leq m\omega_i + \epsilon_i$. If $G = \cup_i G_i$, then G is the open interval, $G \supset E$ and $mG \leq \sum mG_i \leq \sum m\omega_i + \epsilon$.

Therefore, $mG \leq \sum m\omega_i + \epsilon = \bar{m}E + \epsilon + \epsilon$. i.e. $mG \leq \bar{m}E + 2\epsilon$. Now since ϵ is arbitrary from $\inf mG \leq \bar{m}E$, $\bar{m}E = \inf_{G \supset E} mG$.

ii) With the respect to the closed set belonged to E , let us prove it by principle of duality about complement.

From $E \supset F$, since $E' \subset F'$, $\bar{m}E' = \inf_{E' \subset F'} mF'$. Now the relation of the inner measure and the outer measure are $\bar{m}E' = m\omega - \underline{m}E$.

Hence $mF' = m\omega - mF$, (because F' is open set, $F' \in L$. That is, $\bar{m}F' = \underline{m}F' = mF'$ and since F is closed set, $F \in L$. Thus $\bar{m}F = \underline{m}F = mF$)

Therefore $\inf_{E' \subset F'} mF' = m\omega - \sup_{E \supset F} mF$,

$$\underline{m}F = \bar{m}E' - m\omega = \inf_{E' \subset F'} mF' - \inf_{E' \subset F'} mF' + \sup_{E \supset F} mF.$$

$$\text{i.e. } \underline{m}E = \sup_{E \supset F} mF$$

iii) By definition and i), ii) if $E \in L$ then $\bar{m}E = \underline{m}E = mE$ is clear.

3. Correlation of L-set, Open Set and Closed Set.

Theorem: The necessary and sufficient condition to be set E is L-set is arbitrary one of the following conditions i), ii), iii).

i) When $\forall \epsilon > 0$, there exists closed set F and open set G such that $G \supset E \supset F$, $m(G - F) < \epsilon$.

ii) When $\forall \epsilon > 0$, there exists general set e and F such that $E = F + e$, $\bar{m}e < \epsilon$.

iii) When $\forall \epsilon > 0$, there exists e and G such that $G = E + e$, $\bar{m}e < \epsilon$

Proof: i) \longrightarrow ; In theorem 2, $G \supset E \supset F$, $\bar{m}E = \inf_{E \supset E} mG$, and $\underline{m}E = \sup_{F \subset E} mF$.

By the definition of inf, sup, since $mG \leq \bar{m}E$, $mF \geq \underline{m}E - \varepsilon$ ($\forall \varepsilon > 0$),
 $mG - mF \leq \bar{m}E - (\underline{m}E - \varepsilon) = \varepsilon$.

Now then, since $(G - F) + F = G$, $m(G - F) + mF = mG$.

i.e. $m(G - F) = mG - mF$.

Therefore $m(G - F) < \varepsilon$.

If $E \in L$, there exists G and F such that $G \supset E \supset F$, $m(G - F) < \varepsilon$.

←; If there exists G, F such that

$G \supset E \supset F$ and $m(G - F) < \varepsilon$, from

$mG - mF = m(G - F)$, $\inf_{G \supset E} mG - \sup_{E \supset F} mF \leq m(G - F) < \varepsilon$.

i.e. $\bar{m}E - \underline{m}E < \varepsilon$.

Also in $mE = m\omega - \bar{m}E' \leq m\omega$, $\underline{m}E \leq \inf_{E \subset \omega} m\omega = \bar{m}E$.

Hence $\underline{m}E \leq \bar{m}E$. Thus $0 \leq \bar{m}E - \underline{m}E < \varepsilon$.

Now, When $\forall \varepsilon > 0$, $\bar{m}E = \underline{m}E = m\omega$. Thus $E \in L$.

After all $G \supset E \supset F$ and $m(G - F) < \varepsilon$ are the sufficient condition.

ii). →; Because there exists G and F such that $G \supset E \supset F$, $m(G - F) > \varepsilon$ from i), let's put $E = F + e$, then $e = E - F \subset G - F$.

Thus $\bar{m}e \leq m(G - F) < \varepsilon$ (the reason that left side is \bar{m} and right side is m is that e is arbitrary set, therefore the outer measure exists but are have no idea the existence of measure and since the right side $G - F$ is open set, $m = \bar{m} = \underline{m}$.)

Hence, if $E \in L$, $E = F + e$, $\bar{m}e < \varepsilon$ are the necessary condition.

←; If there exists F, e such that $E = F + e$, $\bar{m}e < \varepsilon$ from $E \supset F$,

$\underline{m}F = \bar{m}F = mF \leq \underline{m}E \leq \bar{m}E \leq mF + \bar{m}e$.

Thus $0 \leq \bar{m}E - \underline{m}E \leq (\bar{m}F + \bar{m}e) - mF = \bar{m}e < \varepsilon$.

i.e. $0 \leq \bar{m}E - \underline{m}E < \varepsilon$.

From $\forall \varepsilon > 0$, $\bar{m}E = \underline{m}E = mE$. i.e. $E \in L$. Therefore $E = F + e$, $\bar{m}e < \varepsilon$ are the sufficient condition.

iii) The necessary and sufficient condition to be $E \in L$ is that, there exists general set e and open set G such that $G = E + e$, $\bar{m}e < \varepsilon$.

This prove is to take complement and make use of ii). That is, $G' = (E + e)' = E'e' = E' - e$. Since $E' = G' + e$, by ii) there exists ε such that $\bar{m}e < \varepsilon$, and G' such that $E' = G' + e$. Now there is presented $E' \in L$ ($E' = G' + e$, $m e < \varepsilon$) instead of condition $E \in L$, this is clear from the property of σ -system of L-Set. i.e. if $E \in L$, $E' \in L$ or if $E' \in L$, $(E')' = E \in L$.

Thus, that is clear.

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