A closed dimensionless linear set

By E. BEST.

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1. The problem which we discuss in this paper can be easily settled for a closed plane set; after a brief introduction giving the definitions and theorems used later we indicate how this may be done; we then proceed to the main problem.

2. We are concerned with the measure and dimension theory of sets of points formulated by Hausdorff¹. Let A be any set of points in a Euclidean space of n dimensions (n any integer); and let $\lambda(t)$ be any function of the real variable t, defined in some interval $0 \leq t \leq t_0$ in which it is continuous, concave and strictly increasing, and such that $\lambda(0) = 0$. Given a positive number $\rho \leq t_0$, denote by $U(A, \rho)$ any set of spheres $\{U_r\}$ of respective diameters $\{d_r\}$ such that (i) $d_r < \rho$ for each r, and (ii) each point of A is interior to at least one sphere U_r . Then

lower bound
$$\sum_{U(A, \rho)} \lambda(d_r)$$

is denoted by $\lambda - m_{\rho}A$, and $\lim_{\rho \to 0} (\lambda - m_{\rho}A)$ (which obviously exists) is denoted by $\lambda - m^*E$ and is called the *exterior* λ -measure of A. This exterior measure satisfies all the standard requirements of a measure function²; if A is measurable, in particular if it is closed, we speak of its λ -measure and denote the latter by $\lambda - mA$. We have further that

(1) The union V of a finite or enumerable sequence of measurable sets A_1, A_2, \ldots is measurable;

(2) The measure of the sum of a finite or enumerable sequence of measurable sets A_1, A_2, \ldots no two of which contain a common point is equal to the sum of the measures of those sets, *i.e.* if $A_i A_j = 0$ for all i, j, then

$$\sum_{i=0}^{\infty} (\lambda - mA_i) = \lambda - m \left(\sum_{i=1}^{\infty} A_i \right).$$

² C. Carathéodory, Uber das lineare Mass von Punktmengen, Göttingen Nachrichten, 1914, 404-426.

¹ F. Hausdorff, Dimension und äusseres Mass, Math. Annalen, 79 (1919), 157-179.

We define the *dimension* of a given set A to be $[\lambda(x)]$ if and only if

$$0 < \lambda - mA < \infty$$

(strict inequality must be preserved).

3. We consider first the non-linear problem. Suppose we take the set $\{L_r\}$ of segments of lines where L_r is the segment between the points (1/r, 0) and (1/r, 1) on the line x = 1/r. Then take a similar set of points A_r on each segment—similar in the sense that if, for any r, (1/r, y) belongs to the set, this holds for all r. We make each A_r closed and call the similar set on the y-axis, the set A_0 . Then we define

$$A = \sum_{r=0}^{\infty} A_r$$

If now $\lambda - mA_r = 0$ then obviously $\lambda - mA = 0$; and if $\lambda - mA_r > 0$ then $\lambda - mA = \infty$. Hence the set A is dimensionless.

4. Hausdorff proves that if we define a set A in the interval (0, 1) by first omitting a length $1 - 2\xi$ $(\xi < 1/2)$ from the centre of the interval, and then by omitting a length proportional to $1 - 2\xi$ from the centres of the two remaining intervals, and so on, in a manner similar to the derivation of the Cantor ternary set then $\lambda - mA = 1$ where $\lambda(t) = t^{\alpha}$ and $\alpha = -(\log 2)/\log \xi$. It is easy to prove that if we shrink this set A uniformly into an interval of length d then its measure is d^{α} with the same measure function; this follows directly from the definition of the measure. For the new covering sets will have diameters $\{dd_r\}$ and

$$\lambda (dd_r) = d^a \lambda (d_r)$$

and we shall have a factor d^{α} coming outside the whole expression for the lower bound, giving our result.

Consider the interval (1/(r+1), 1/r) on the x-axis. We form in it the set considered in the last paragraph. Call the set E_r ; then its measure will be

$$\left[\frac{1}{r(r+1)}\right]^{-(\log 2)/\log \xi}$$

We define, adding in the origin to make the set closed,

$$E=\sum_{1}^{\infty}E_{r};$$

then by the theorems of $\S 2$, E is measurable and

$$a-mE=\sum_{1}^{\infty}(a-mE_{r}),$$

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where we denote by a - mF the measure of the set F with measure function t^a . Hence

$$a - mE = \sum_{1}^{\infty} \left[\frac{1}{r(r+1)} \right]^{-(\log 2)/\log \xi}$$

If we now choose ξ so that

$$-\frac{\log 2}{\log \xi} \leq \frac{1}{2},$$

that is, so that $\xi \leq \frac{1}{4}$, then $a - mE = \infty$, since the series is divergent.

5. We have now to prove that if we take any function h(t) then either $h - mE = \infty$ or h - mE = 0. There are two cases to consider.

(i)
$$\lim_{t \to 0} \frac{h(t)}{t^{\alpha}} = k$$
 where $0 < k \leq \infty$;

then by the general properties of this measure theory, since $a - mE = \infty$, $h - mE = \infty$ also.

(ii)
$$\lim_{t\to 0} \frac{h(t_r)}{t^{\alpha}} = 0.$$

We consider this case in detail.

6. We can determine a sequence $t_1, t_2, t_3 \ldots$ for which

$$rac{h(t_r)}{t_r^a} < \epsilon, \ \ \epsilon > 0$$

and $t_1 > t_2 > t_3 > \ldots$ and t_n tends to 0 as n tends to ∞ . We can cover E_r with 2^n intervals each of length $\xi^n/r(r+1)$ where we always have

$$\frac{2^n \, \xi^{na}}{[r \, (r+1)]^a} = \frac{1}{[r \, (r+1)]^a}$$

or $2^n \xi^{n\alpha} = 1$, for $\alpha = -(\log 2)/\log \xi$ by definition.

We are always able to select a sub-sequence $s_1, s_2 \ldots$ of the sequence $t_1, t_2, t_3 \ldots$ such that

$$\begin{aligned} \xi^{n_1+1} &\leq s_1 < \xi^{n_1} \\ \xi^{n_2+1} &\leq s_2 < \xi^{n_2} \\ & \dots \\ \xi^{n_p+1} &\leq s_p < \xi^{n_p} \\ & \dots \end{aligned}$$

The necessity of selecting a sub-sequence arises because more than one t_p may lie in between any ξ^n and the succeeding ξ^{n+1} . E. BEST

Then to form the h-measure of the set E we must first consider

$$h(t) - m_{\rho} E_r = \text{lower bound} \sum_{U(A,\rho)} h(d_n)$$

In this case the spheres $\{U_r\}$ become intervals of equal length and the diameters become their length. Take $\rho = \xi^{n_p-1}$; then

$$h - m_{p} E_{r} \leq 2^{n_{p}+1} h \left(\xi^{n_{p}+1}\right) \leq 2^{n_{p}+1} h \left(s_{p}\right)$$

since h(t) increases with t for small t. Now by the definition of s_r

$$h(s_p) < \epsilon$$
. $s_p^a < \epsilon \xi^{n_p a}$

since t^{α} increases with t. Hence

$$h - m_{
ho} E_r < \epsilon$$
 . $2^{n_p+1} \xi^{n_p a} = 2\epsilon$. $(2\xi^a)^n = 2\epsilon$.

Hence

$$h - mE_r = \lim_{\rho \to 0} h - m_\rho E_r = 0$$

since ϵ is arbitrary.

The theorems of §2 give us

$$h-mE=\sum_{r=1}^{\infty}(h-mE_r)=0.$$

No other case can arise since h(t) is always positive and therefore h - mE is zero or infinite for all h(t). Hence the set E has no dimensions.

QUEEN'S UNIVERSITY, BELFAST.

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