

第三讲

Cantor 三分集

将 $[0, 1]$ 三分, "挖去" 中间的开区间

$$I_1 \stackrel{\text{def}}{=} \left(\frac{1}{3}, \frac{2}{3}\right)$$

$$\text{令 } F_{11} \stackrel{\text{def}}{=} \left[0, \frac{1}{3}\right], \quad F_{12} \stackrel{\text{def}}{=} \left[\frac{2}{3}, 1\right]$$

$$G_1 \stackrel{\text{def}}{=} I_1$$

$$C_1 \stackrel{\text{def}}{=} F_{11} \cup F_{12}$$

将 F_{11}, F_{12} 各三分, "挖去" 各中间的开区间

$$I_{21} \stackrel{\text{def}}{=} \left(\frac{1}{3^2}, \frac{2}{3^2}\right), \quad I_{22} \stackrel{\text{def}}{=} \left(\frac{7}{3^2}, \frac{8}{3^2}\right)$$

$$\text{令 } F_{21} \stackrel{\text{def}}{=} \left[0, \frac{1}{3^2}\right], \quad F_{22} \stackrel{\text{def}}{=} \left[\frac{2}{3^2}, \frac{1}{3}\right]$$

$$F_{23} \stackrel{\text{def}}{=} \left[\frac{2}{3}, \frac{7}{3^2}\right], \quad F_{24} \stackrel{\text{def}}{=} \left[\frac{8}{3^2}, 1\right]$$

$$G_2 \stackrel{\text{def}}{=} I_{21} \cup I_{22}$$

$$C_2 \stackrel{\text{def}}{=} F_{21} \cup \dots \cup F_{24}$$

第 k 步, 挖去 2^{k-1} 个开区间

$$I_{k1} \stackrel{\text{def}}{=} \left(\frac{1}{3^k}, \frac{2}{3^k}\right), \dots, I_{k, 2^{k-1}} \stackrel{\text{def}}{=} \left(\frac{3^k - 2}{3^k}, \frac{3^k - 1}{3^k}\right)$$

在 \mathbb{R} 上 2^k 个闭区间 I_k

$$F_{k1} \stackrel{\text{def}}{=} [0, \frac{1}{3^k}], F_{k2} \stackrel{\text{def}}{=} [\frac{2}{3^k}, \frac{3}{3^k}], \dots, F_{k, 2^k} \stackrel{\text{def}}{=} [\frac{3^k-1}{3^k}, 1]$$

\wedge

$$G_k \stackrel{\text{def}}{=} \bigcup_{i=1}^{2^{k-1}} I_{k,i} \quad (\text{开})$$

$$C_k \stackrel{\text{def}}{=} \bigcup_{i=1}^{2^k} F_{k,i} \quad (\text{闭})$$

$$G \stackrel{\text{def}}{=} \bigcup_{k=1}^{\infty} G_k \quad \text{称为 Cantor 开集}$$

$$C \stackrel{\text{def}}{=} \bigcap_{k=1}^{\infty} C_k, \quad \text{称为 Cantor 三分集}$$

1° $C = [0, 1] \setminus G$

2° $C \neq \emptyset, C$ 闭
(by 闭集套定理)

3° C 是完备集 (HW, Ex. 1)

4° C 不含内点 (\Leftrightarrow 不含区间)

5° C 有连续统基数, i.e. 存在 $[0, 1]$ 到 C 的一一映射

6° Cantor 三分集 G 中开区间长度之和 $= 1$

$$\sum_{k=1}^{\infty} \sum_{i=1}^{2^{k-1}} |I_{k,i}| = 1$$

$$\left(\sum_{k=1}^{\infty} \frac{2^{k-1}}{3^k} = \frac{1}{2} \sum_{k=1}^{\infty} \left(\frac{2}{3}\right)^k = \frac{1}{2} \times \frac{\frac{2}{3}}{1-\frac{2}{3}} = 1 \right)$$

\Rightarrow Cantor \equiv $\frac{1}{3} \cup \frac{2}{3} \cup \frac{4}{9} \cup \frac{8}{27} \cup \dots$

Cantor $\frac{1}{3} \cup \frac{2}{3}$ (HW. Ex. 4)

Cantor - Lebesgue $\frac{1}{3} \cup \frac{2}{3}$

外-测度

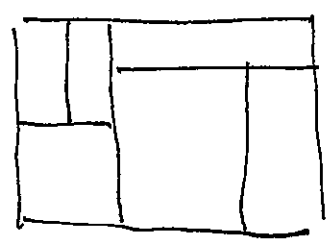
对 \mathbb{R}^n 中 $R \stackrel{\text{def}}{=} [a_1, b_1] \times \dots \times [a_n, b_n]$

\rightarrow $|R| \stackrel{\text{def}}{=} (b_1 - a_1) \times \dots \times (b_n - a_n)$

(体积)

Lemma 1 如 \mathbb{R}^n 中 $R = \bigcup_{k=1}^N R_k$, $R, R_k, k=1, \dots, N$ 均为矩体

$\Rightarrow |R| = \sum_{k=1}^N |R_k|$



Lemma 2 如 \mathbb{R}^n 中 $R \subset \bigcup_{k=1}^N R_k$

$\Rightarrow |R| \leq \sum_{k=1}^N |R_k|$ (HW)

Def $E \subset \mathbb{R}^n$, \mathcal{I}

$$m_*(E) \stackrel{\text{def}}{=} \inf \left\{ \sum_{k=1}^{\infty} |Q_k|, E \subset \bigcup_{k=1}^{\infty} Q_k \right\}$$

for $E \subset \mathbb{R}^n$

$$m_* : \mathcal{P}(\mathbb{R}^n) \rightarrow [0, +\infty]$$

(1) $m_*(\emptyset) = 0$

$$m_*(\{a\}) = 0$$

$$\#E < \infty \Rightarrow m_*(E) = 0$$

C — Cantor $\equiv \bigcap_{k=1}^{\infty} C_k$

$$\Rightarrow m_*(C) = 0$$

$$C \stackrel{\text{def}}{=} \bigcap_{k=1}^{\infty} C_k, \quad C_k \stackrel{\text{def}}{=} \bigcup_{i=1}^{2^k} F_{k,i}$$

$$m_*(C) \leq \sum_{i=1}^{2^k} |F_{k,i}| = \left(\frac{2}{3}\right)^k \rightarrow 0$$

(2) $m_*(\mathbb{Q}) = |\mathbb{Q}|$

PF $m_*(\mathbb{Q}) \leq |\mathbb{Q}| \neq |\mathbb{Q}|$

For $\mathbb{Q} \subset \mathbb{R}$ $|\mathbb{Q}| \leq m_*(\mathbb{Q})$

$\forall \varepsilon > 0, \exists Q_k, k=1, 2, \dots$ s.t.

$$Q = \bigcup_{k=1}^{\infty} Q_k$$

\forall

$$\sum_{k=1}^{\infty} |Q_k| < m_*(Q) + \varepsilon$$

对 $Q \subset Q_k, \exists P_k$ (非空集) s.t.

$$Q_k \subset P_k \quad \forall \quad |P_k| < (1 + \varepsilon) |Q_k|$$

$Q \stackrel{\text{有限}}{\implies} \exists P_1, \dots, P_N$ s.t.

$$Q \subset \bigcup_{k=1}^N P_k$$

Lemma 2 \implies

$$|Q| \leq \sum_{k=1}^N |P_k| \leq (1 + \varepsilon) \sum_{k=1}^N |Q_k|$$

$$< (1 + \varepsilon) (m_*(Q) + \varepsilon)$$

$\varepsilon \rightarrow 0^+$

$$\implies |Q| \leq m_*(Q)$$

(2). R 非空 $\implies m_*(R) = |R|$

$$|R| \leq m_*(R) \quad \text{[3] (必要性)}$$

下证 $m_*(R) \leq |R|$

$\Gamma_k \stackrel{\text{def}}{=} \{ \text{边长为 } 2^{-k} \text{ 的正方形} \}$ ⑥

$\mathcal{F}_k \stackrel{\text{def}}{=} \{ Q \in \Gamma_k : Q \cap R \neq \emptyset \}$

$\mathcal{F}'_k \stackrel{\text{def}}{=} \{ Q \in \mathcal{F}_k : Q \subset R \}$

$\mathcal{F}''_k \stackrel{\text{def}}{=} \{ Q \in \mathcal{F}_k : Q \not\subset R \}$

$\Rightarrow \mathcal{F}_k = \mathcal{F}'_k \cup \mathcal{F}''_k$

Claim $\# \mathcal{F}''_k = O(2^{k(n-1)})$

事实上 $\mathcal{F}''_k \subset \{ Q \in \Gamma_k : Q \cap \partial R \neq \emptyset \}$

$\Rightarrow \# \{ Q \in \Gamma_k : Q \cap \partial R \neq \emptyset \}$

$\lesssim \frac{\text{Area}(\partial R) \times 2^{-k} \times 2}{2^{-kn}}$

$= O(2^{k(n-1)})$

现在,

$\sum_{Q \in \mathcal{F}'_k} |Q| \leq |R|$

内部互不相交

$\xrightarrow{\text{⑦}}$

$$\sum_{Q \in \mathcal{F}_k} |Q| \leq C \cdot 2^{k(n-1)} \cdot 2^{-kn} = C \cdot 2^{-k} \quad \text{⑦}$$

$$\implies m_*(R) \leq \sum_{Q \in \mathcal{F}_k} |Q| \leq |R| + C \cdot 2^{-k}$$

 $k \rightarrow \infty$

$$\implies m_*(R) \leq |R|$$

Prop $E_1 \subset E_2 \implies m_*(E_1) \leq m_*(E_2)$
(单调性)

Prop $m_*\left(\bigcup_{k=1}^{\infty} E_k\right) \leq \sum_{k=1}^{\infty} m_*(E_k)$

(次可加性)