

1. $\mathbb{R} \cong 2^{\mathbb{N}} = \mathcal{P}(\mathbb{N}) \cong$ means 1-1 correspondence

This is more precise than our result that $\mathbb{R} \not\cong \mathbb{N}$

i.e., \mathbb{R} is not countable

Proof: $2^{\mathbb{N}}$ is just another notation for $\mathcal{P}(\mathbb{N})$

a) We first note that $2^{\mathbb{N}} \cong \{0, 1\}^{\mathbb{N}}$

i.e. there is a 1-1 corres between subsets of \mathbb{N} and functions $a: \mathbb{N} \rightarrow \{0, 1\}$, i.e.

sequences a_1, a_2, \dots where $a_k = a(k) \in \{0, 1\}$. Simply use the 1-1 correspondence $S \rightarrow a = \mathbb{I}_S$.

b) Define $\theta: \{0, 1\}^{\mathbb{N}} \rightarrow [0, 1]$

$$: (a_1, a_2, \dots) \mapsto \sum a_k 2^{-k}$$

- we will write $\theta(a) = .a_1 a_2 a_3 \dots$

↑ "binary point"

We have this is "not quite" 1-1

you can have $\theta(a) = \theta(b)$ (only) if you have the

situation $\theta(a) = .a_1 a_2 \dots a_{n-1} 1 0 \dots$

$$\theta(b) = .a_1 a_2 \dots a_{n-1} 0 \underbrace{1 1 1 \dots}_{\text{"infinite 1-tail"}}$$

Let $S \subseteq \{0, 1\}^{\mathbb{N}}$ be the sequences with 1-tails.

We have $\theta: \{0, 1\}^{\mathbb{N}} \setminus S \rightarrow [0, 1)$ is a 1-1 correspondence [NOTE: $\theta(a_1, 1, \dots) = 1$ is eliminated]

c) We just showed $\{0, 1\}^{\mathbb{N}} \setminus S \cong [0, 1)$.

We claim that $\{0, 1\}^{\mathbb{N}} \cong [0, 1)$.

$$(\mathbb{R} \cap \mathbb{A} = \emptyset)$$

General fact: Say A is infinite and B is countable. Then $A \cong A \cup B$. " $\aleph_1 + \aleph_0 = \aleph_1$ "

d) We have that

$$\mathbb{R} \cong [0, 1) \times \mathbb{N} \cong [0, 1) \cong \{0, 1\}^{\mathbb{N}} \cong 2^{\mathbb{N}}$$

+ General fact: A infinite and B countable implies that $A \times \mathbb{N} \cong A$ " $\aleph_1 \times \aleph_0 = \aleph_1$ "

⇒ We'll accept "General facts" as well-known results from set theory.

2. The Cantor set

$$A_0 = [0, 1]$$

$$A_1 = [0, 1] \setminus \left(\frac{1}{3}, \frac{2}{3} \right)$$

$$A_2 = A_1 \setminus \left[\left(\frac{1}{9}, \frac{2}{9} \right) \cup \left(\frac{7}{9}, \frac{8}{9} \right) \right]$$

\vdots

$$C = \bigcap A_n$$

Let $B_n = [0, 1] \setminus A_n$. It consists of 2^{n-1} disjoint intervals each of length $\frac{1}{3^n}$, so

$$\lambda(B_n) = \frac{2^{n-1}}{3^n}$$

Let $B = \bigcup B_n$. We have that $\lambda(B) = \sum \lambda(B_n) = \sum_{n=1}^{\infty} \frac{2^{n-1}}{3^n} = \frac{\frac{1}{3}}{1 - \frac{2}{3}} = 1$

geometric $a = \frac{1}{3}$
 $r = \frac{2}{3}$

$$\lambda(C) = \lambda([0, 1] \setminus B) = \lambda([0, 1]) - \lambda(B) = 1 - 1 = 0$$

Define $\theta_0: \{0, 2\}^{\mathbb{N}} \rightarrow [0, 1]: (a_n) \mapsto \sum_{n=1}^{\infty} \frac{a_n}{3^n} = \text{"ternary point"}$

θ_0 is one-to-one. It suffices to show

$$\theta: \{0, 1, 2\}^{\mathbb{N}} \rightarrow [0, 1]: (a_n) \mapsto \sum \frac{a_n}{3^n}$$

restricts to a 1-1 function on $\{0, 2\}^{\mathbb{N}}$.

But if $a \in \{0, 2\}^{\mathbb{N}}$ and $\theta(a) = \theta(b)$ ($a \neq b$)

we must have

$$a = (a_1, a_2, \dots, a_{n-1}, 0, 2, 2, 2, \dots)$$

$$b = (a_1, a_2, \dots, a_{n-1}, 1, 0, 0, 0, \dots)$$

i.e., we have $b \notin \{0, 2\}^{\mathbb{N}}$.

onto its image

θ_0 is a homeomorphism, i.e., θ_0 and θ_0^{-1} are continuous.

Proof: Since $\{0, 1\}^{\mathbb{N}}$ is compact it suffices to show

that θ_0 is continuous $\} F \subseteq \{0, 1\}^{\mathbb{N}}$ closed \Rightarrow

F compact $\Rightarrow \theta_0(F)$ compact $\Rightarrow \theta_0(F)$ closed

So F closed $\Rightarrow (\theta_0^{-1})^{-1}(F) = \theta_0(F)$ is closed.

We have to show that $a^{(k)} \rightarrow a$ implies that $\theta(a^{(k)}) \rightarrow \theta(a)$.

$$\begin{aligned} \text{We have } a^{(k)} \rightarrow a &\Rightarrow a^k(i) \rightarrow a(i) \\ &\Rightarrow a^{(k)}(i) \text{ eventually } = a(i) \end{aligned}$$

Given n_0 we may assume

$$k \geq k_0 \Rightarrow a^{(k)}(1) = a(1), \dots, a^{(k)}(n_0) = a(n_0)$$

if $k \geq k_0$ then

$$\begin{aligned} |\theta(a^{(k)}) - \theta(a)| &= \left| \sum_{n=n_0+1}^{\infty} (a^{(k)}(n) - a(n)) 3^{-n} \right| \\ &\leq \sum_{n=n_0+1}^{\infty} 2 \cdot 3^{-n} = \frac{2}{3^{n_0+1}} = \frac{1}{3^{n_0}} \end{aligned}$$

Given $\epsilon > 0$ we may assume that $\frac{1}{3^{n_0}} < \epsilon$.

θ maps $\{0, 2\}^{\mathbb{N}}$ onto C

The points in A_1 are precisely those which have a ternary expansion

$$.0a_2a_3\dots \text{ or } .2a_2a_3\dots \quad \left(\begin{array}{l} \text{e.g.} \\ \frac{1}{3} = .0222\dots \\ \frac{2}{3} = .2000\dots \end{array} \right)$$

(we allow infinite 2-tails).

The points in A_2 are those of the form

$$.a_1a_2a_3\dots \text{ where } a_1, a_2 \in \{0, 2\}$$

We thus see that if $x \in C$, then $x \in A_n$ for all n , i.e.,

$$x = .a_1a_2a_3\dots \quad a_k \in \{0, 2\}$$

i.e., $x = \theta(a)$, and $C \subseteq \theta(\{0, 2\}^{\mathbb{N}})$ On the other

hand let

$$S = \{a \in \{0, 2\}^{\mathbb{N}} \mid a = (a_1, a_2, \dots, a_{n_0}, \underbrace{0, 0, 0, \dots}_{\text{o-tail}})\}$$

It is easy to see that $\theta(a) \in C$ since in fact $\theta(a)$ is an endpoint of one of the intervals in A_{n_0} and it is never eliminated when one deletes subsequent middle third sets. Thus $\theta(S) \subseteq C$.

But we have that $\bar{S} = \{0, 2\}^{\mathbb{N}}$ (why??)

Since θ is continuous,

3. The proof that $\lambda: \mathcal{R}(\mathcal{A}) \rightarrow [0, \infty)$ is countably additive.

Since we already know that λ is finitely additive, it suffices to prove

$$E \in \mathcal{R}(\mathcal{A}), E_n \in \mathcal{R}(\mathcal{A}), E = \bigcup_{n=1}^{\infty} E_n$$

$$\Rightarrow \lambda(E) = \sum_{n=1}^{\infty} \lambda(E_n).$$

Case 1: $E = [a, b), E_n = [a_n, b_n)$

See Class Notes.

Case 2: $E = I_1 \cup \dots \cup I_p, E_n = J_n$

We have

$$I_1 \cup \dots \cup I_p \subseteq \bigcup_{n=1}^{\infty} J_n$$

$$\Rightarrow I_i \subseteq \bigcup_{n=1}^{\infty} I_i \cap J_n$$

$$\Rightarrow \lambda(I_i) \leq \sum_{n=1}^{\infty} \lambda(I_i \cap J_n) \quad (\text{by case 1})$$

$$\Rightarrow \lambda(E) = \sum_{i=1}^p \lambda(I_i) \leq \sum_{i=1}^p \sum_{n=1}^{\infty} \lambda(I_i \cap J_n)$$

$$= \sum_{n=1}^{\infty} \sum_{i=1}^p \lambda(I_i \cap J_n)$$

$$= \sum_{n=1}^{\infty} \lambda(E \cap J_n)$$

Since $E \cap J_n = \bigcup_{i=1}^p I_i \cap J_n$ (λ is finitely additive)

Case 3: $E \in \mathcal{R}(\mathcal{A}), E_n = J_{n1} \cup \dots \cup J_{ng_n} \in \mathcal{R}(\mathcal{A})$

$$E \subseteq \bigcup_{n=1}^{\infty} E_n \Rightarrow E \subseteq \bigcup_{n=1}^{\infty} J_{nj}$$

$$\Rightarrow \lambda(E) \leq \sum_{n=1}^{\infty} \lambda(J_{nj}) \quad (\text{by case 2})$$

$$= \sum_{n=1}^{\infty} \lambda(E_n)$$

because $E_n = \bigcup_{j=1}^{g_n} J_{nj}$ and λ is finitely additive.