

**Measure theory with
ergodic horizons**

HOMEWORK 1

Due: Feb 18

1. Let (X, d) be a metric space. Prove:

- (a) Separability is hereditary for metric spaces, i.e. if X is separable, then every subspace $Y \subseteq X$ is also separable.

CAUTION: This is not true for general topological spaces. Think of an example.

- (b) For any $Y \subseteq X$, its closure \bar{Y} is equal to $\bigcap_{n \geq 1} B_{1/n}(Y)$, where

$$B_r(Y) := \{x \in X : d(x, Y) < r\}$$

and $d(x, Y) := \inf_{y \in Y} d(x, y)$. Conclude that every closed set is G_δ ¹; equivalently, every open set is F_σ ¹.

2. Let A be a nonempty set (an alphabet) and consider the space $A^\mathbb{N}$ of infinite A -valued sequences, equipped with the metric d defined in class.

- (a) Prove that d is in fact an **ultrametric**, i.e. $d(x, z) \leq \max\{d(x, y), d(y, z)\}$ for each $x, y, z \in A^\mathbb{N}$.
- (b) Prove that the metric space $(A^\mathbb{N}, d)$ is complete.
- (c) Prove that $A^\mathbb{N}$ is compact if and only if A is finite. I encourage you to prove this using the open covers definition of compactness. (If you'd like a hint, please ask me.)

3. (a) Observe that in every metric space, the clopen sets form an algebra.

- (b) Prove that in $2^\mathbb{N}$, the clopen sets are exactly the finite disjoint unions of cylinders.

4. Prove that for metric spaces, separability is equivalent to second countability.

5. Let X be a set and $\mathcal{C} \subseteq \mathcal{P}(X)$. Prove:

- (a) $\langle \mathcal{C} \rangle = \bigcup_{n \in \mathbb{N}} \mathcal{C}_n$, where $\mathcal{C}_0 := \mathcal{C}$ and

$$\mathcal{C}_{n+1} := \{\text{complements and finite unions of sets in } \mathcal{C}_n\}.$$

- (b) [Optional] $\langle \mathcal{C} \rangle_\sigma = \bigcup_{\alpha \in \omega_1} \mathcal{C}_\alpha$, where $\mathcal{C}_0 := \mathcal{C}$ and for $\alpha > 0$,

$$\mathcal{C}_\alpha := \left\{ \text{complements and finite unions of sets in } \bigcup_{\beta < \alpha} \mathcal{C}_\beta \right\}.$$

¹ A set is G_δ (resp. F_σ) if it is a countable intersection (resp. countable union) of open (resp. closed) sets.

6. Let X be a set and $\mathcal{C} \subseteq \mathcal{P}(X)$. Put $-\mathcal{C} := \{S^c \in \mathcal{C} : S \in \mathcal{C}\}$. Let $\mathcal{S} \subseteq \mathcal{P}(X)$ be the smallest collection of sets containing $\mathcal{C} \cup -\mathcal{C}$ and closed under countable unions and countable intersections. Prove that $\mathcal{S} = \langle \mathcal{C} \rangle_\sigma$.

HINT: To show $\mathcal{S} \supseteq \langle \mathcal{C} \rangle_\sigma$, we do something counter-intuitive: we define an even smaller collection $\mathcal{S}' := \{S \in \mathcal{S} : S \text{ and } S^c \text{ are in } \mathcal{S}\}$ and show that \mathcal{S}' is already a σ -algebra containing \mathcal{C} .

7. (a) Prove that if \mathcal{U} is a countable basis for a metric (more generally, topological) space X , then $\mathcal{B}(X) = \langle \mathcal{U} \rangle_\sigma$.

REMARK: In fact, one can show that in a second countable metric (more generally, topological) space, every basis contains a countable subcollection that is still a basis, whence *every* basis generates the Borel σ -algebra.

- (b) Prove that the following collections generate the Borel σ -algebra of \mathbb{R}^d :

- (i) Balls with rational centers (i.e. in \mathbb{Q}^d) and rational radii.
- (ii) Open boxes.
- (iii) Closed boxes.