

e.g. $f(x) = x$ is uniformly continuous. ($\delta = \epsilon$, not depend on x)

Thm 2. Every unif. cont. function on Q is integrable.

Thm 1. Every continuous function on a compact set is unif. cont.

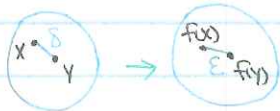
Proof (thm 2). Suppose f is unif. cont. on $Q \subset \mathbb{R}^n$, let $\epsilon > 0$ be given. By unif. cont., find δ s.t. if $x, y \in Q$, $|x - y| < \delta$ then $|f(x) - f(y)| < \frac{\epsilon}{\text{vol}(Q)}$

Find a very fine partition P of Q , s.t. if $R \in P$, $\& x, y \in R$, $|x - y| < \delta$,

Now for any $R \in P$ $M_R(f) - m_R(f) = \sup_R f(x) - \inf_R f(x) \leq \frac{\epsilon}{2 \text{vol}(Q)}$

$$U(f, P) - L(f, P) = \sum_R V(R) (M_R(f) - m_R(f)) \leq \sum_R V(R) \frac{\epsilon}{2 \text{vol}(Q)} = \frac{\epsilon}{2 \text{vol}(Q)} \sum_R V(R) \\ = \frac{\epsilon}{2 \text{vol}(Q)} \text{vol}(Q) = \frac{\epsilon}{2} < \epsilon$$

So by Riemann, f is integrable on Q . \square



Nov. 9.

Proof (thm 1)

Lemma (Lebesgue number lemma) (prob C of HW2).

If $\{U_\alpha\}$ is an open cover of a compact space (X, d) then $\exists \delta > 0$ (called Lebesgue number of $\{U_\alpha\}$) s.t. any ball $B = U(x, \delta)$ is contained in at least one of U_α .

Sketch of proof: $\Delta(X) = \sup \{r : \exists x \text{ s.t. } U_\alpha \supset U(x, r)\} > 0$.

$\Delta(X)$ is cont. \Rightarrow attains its min $= \delta > 0$, $\&$ that's our number.

Proof: (thm 1): for every pt $z \in X$, find an open nbd U_z s.t. $x \in U_z$, $d(f(x), f(z)) < \frac{\epsilon}{2}$

if $x, y \in U_z$, then (possible because f is cont.)

$$d(f(x), f(y)) \leq d(f(x), f(z)) + d(f(z), f(y)) < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

Now using the Lebesgue number lemma, find δ s.t. any ball of radius δ is contained in one of the U_z 's (possible because X is compact $\&$ $\{U_z\}$ covers all z 's $\&$ hence covers X). Now if $d(x, y) < \delta$ then $y \in U(x, \delta)$

So $\exists z$ s.t. $U(x, \delta) \subset U_z$ and then $x \in U(x, \delta) \subset U_z$, $y \in U(x, \delta) \subset U_z$.

So $x, y \in U_z$, so $d(f(x), f(y)) < \epsilon$ by \otimes . \square

Thm: A bdd function $f: Q \rightarrow \mathbb{R}$ (where $Q \subset \mathbb{R}^n$) is integrable iff the set of discontinuities of f (disco-set) is of "measure 0".

Def. Let $f: X \rightarrow Y$ be disco-set of f , $D = D(f) = \{x \in X : f \text{ is not cont. at } x\}$

Example: Suppose $A \subset X$ "the indicator function of A " $1_A(x) = \begin{cases} 1 & x \in A \\ 0 & x \notin A \end{cases}$

$$D(1_A) = \text{Bd}(A)$$

Milroy

Def. A set $A \subset \mathbb{R}^n$ is "of measure 0" if for every $\epsilon > 0$ there exists a countable collection R_i of rectangles in \mathbb{R}^n s.t. i) $A \subset \bigcup R_i$ ii) $\sum_{i=1}^{\infty} V(R_i) < \epsilon$

eg. $\{x\}$ is of measure 0 pf: \square

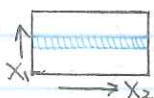
eg. $\mathbb{Q} \subset \mathbb{R}$ is of measure 0

Indeed, given $\epsilon > 0$, let q_i be a listing of the elements of \mathbb{Q} , $\mathbb{Q} = \{q_i\}$.

take $R_i = [q_i - \frac{0.9\epsilon}{2^{i+1}}, q_i + \frac{0.9\epsilon}{2^{i+1}}]$ $\bigcup R_i \supset \mathbb{Q}$ $\sum V(R_i) = \sum \frac{0.9\epsilon}{2^i} = 0.9\epsilon < \epsilon$

Later $[0,1] \subset \mathbb{R} \rightarrow$ isn't of meas-0.

yet $\{0\} \times [-1,1]^{n-1} \subset [-1,1]^n$ is a set of meas-0.



pf: take $R_i = [-\delta, \delta] \times [-1,1]^{n-1}$ δ here is small.



mathematicians think it's silly.

"Intuitionistic Logic"

$\sqrt{2} \sqrt{2}$ $\begin{cases} \text{rational} & \checkmark \\ \text{not-rational} & \end{cases}$ $(\sqrt{2} \sqrt{2}) \sqrt{2} = \sqrt{2} \sqrt{2} \sqrt{2} = \sqrt{2}^3 = 2 \in \mathbb{Q}$

Imagine a machine $f(x) = \begin{cases} 1 & x > 0 \\ 0 & x \leq 0 \end{cases}$ Ask the machine. what is x .
go 0.000000... , won't know output is 0 or not.

$\mathbb{Q} \subset \mathbb{R}$. For a rectangle Q in \mathbb{R}^n ? (A) Bd Q is of meas-0. yet (B) Q is not.

Sketch of proof (of B). Assume $Q \subset \bigcup_{i=1}^{\infty} R_i$.

i) WLOG, $\text{int}(R_i)$ cover Q .

pf: $\pi [c_j, d_j] \rightarrow \pi [c_i - \delta, d_i + \delta]$ (infinite each R_i by a tiny bit $\rightarrow R_i'$).

$V(R_i') = 1.01 V(R_i)$ $R_i \subset \text{int}(R_i')$

ii) WLOG $Q \subset \bigcup_{i=1}^N R_i$ (compactness) iii) WLOG $Q = \bigcup_{i=1}^N R_i$ (simple case)

Now find a P of Q s.t. every R_i is the union of $S \in P$ $\sum_{i=1}^N V(R_i) \stackrel{ii)}{=} \sum_{i=1}^N \sum_{S \in P} V(S) \geq \sum_{S \in P} V(S) \stackrel{iii)}{=} V(Q)$.

Aside If $\{R_i\}_{i=1}^{\infty}$ cover $Q \cap I$, then $\sum V(R_i) \geq 1$. $\bigcup R_i \supset Q \cap I$.

$\overline{\bigcup R_i} \supset I$ (take closure). but $\overline{\bigcup R_i} = \bigcup R_i$ as closed.

By previous result $\sum V(R_i) > V(I) = 1$. \square

Properties: 1. If A is measure-0 & $B \subset A$ is measure-0.

2. A countable union of meas-0 sets is of measure-0.

proof (of 2) If A_i is of meas-0 & $\epsilon > 0$ is given, cover A_i with countable many R_i 's

s.t. $\sum_{j=1}^{\infty} V(R_{i,j}) < \frac{\epsilon}{2^i}$, the totality of R_i 's cover $\bigcup A_i$ and

$\sum_{i,j} V(R_{i,j}) = \sum_i \sum_j V(R_{i,j}) < \epsilon \sum_i \frac{1}{2^i} = \epsilon$. \square

Prop. 3: Def does not change if $R_i \rightarrow \text{int } R_i$, $A \subset \bigcup \text{int } R_i$.

proof: Use "inflation".

Is $Q^c = R \setminus Q$ of measure 0?

$\underbrace{Q \cup (R \setminus Q)}_{\text{of mea-0}} = \underbrace{R}_{\text{not mea-0}}$ if $R \setminus Q$ is of mea-0 then R is of mea-0. $\Rightarrow \Leftarrow$