

24. Some Metrical Theorems on a Set of Points.

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In this note we will prove some theorems on measurable sets of points.

Theorem I. Let E be a measurable set in an n -dimensional space. We translate E by a vector τ and $E+\tau$ be the translated set. Then

$$\lim_{|\tau| \rightarrow 0} mE(E+\tau) = mE. \quad (1)$$

W. H. Young¹⁾ proved the case $n=1$.

Proof. We prove the case $n=2$; the other case can be proved similarly. Let E be a measurable set on the xy -plane and $\varphi(x, y)$ be its characteristic function, then $\varphi(x-h, y-k)$ is the characteristic function of $E+\tau$, where (h, k) are the components of τ , so that $\tau=(h, k)$, $|\tau| = \sqrt{h^2 + k^2}$.

(i) First we assume $mE < \infty$. Then

$$mE = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi(x, y) dx dy = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi^2(x, y) dx dy,$$

$$mE(E+\tau) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi(x, y) \varphi(x-h, y-k) dx dy,$$

so that

$$\begin{aligned} |mE(E+\tau) - mE| &= \left| \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi(x, y) (\varphi(x-h, y-k) - \varphi(x, y)) dx dy \right| \leq \\ &\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} |\varphi(x-h, y-k) - \varphi(x, y)| dx dy. \end{aligned}$$

Since by Lebesgue's theorem²⁾,

$$\lim_{h^2+k^2 \rightarrow 0} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} |\varphi(x-h, y-k) - \varphi(x, y)| dx dy = 0,$$

we have $\lim_{|\tau| \rightarrow 0} mE(E+\tau) = mE$.

(ii) If $mE = \infty$, let E_1 be a bounded sub-set of E , such that $N \leq mE_1 < \infty$. Then by (i), for any τ , such that $|\tau| < \rho$, $mE_1(E_1+\tau) \geq \frac{mE_1}{2} \geq \frac{N}{2}$, so that $mE(E+\tau) \geq mE_1(E_1+\tau) \geq \frac{N}{2}$. Since N can be taken arbitrarily large, we have $\lim_{|\tau| \rightarrow 0} mE(E+\tau) = \infty$, q. e. d.

Theorem II. Let E_1 and E_2 be measurable sets in an n -dimensional space and one of mE_1, mE_2 be finite. Then

$$\lim_{|\tau| \rightarrow 0} mE_1(E_2+\tau) = m(E_1 \cdot E_2). \quad (2)$$

1) W. H. Young: On a class of parametric integrals and their application in the theory of Fourier series. Proc. Royal Soc. (London) A. 85 (1911).

2) Lebesgue: Lecons sur les séries trigonométriques. p. 15.