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YET A SHORTER PROOF OF AN INEQUALITY OF CUTLER AND OLSEN

Abstract

A very short proof of an inequality due to Cutler and Olsen is presented.

For $E \subseteq \mathbb{R}^d$, let dim E denote the Hausdorff dimension of E. Let $\mathcal{P}(E)$ denote the family of Borel probability measures on E. For $\mu \in \mathcal{P}(E)$ and $\delta > 0$ write

$$h_{\delta}(\mu) = \inf \left\{ -\sum_{i \in \mathbb{N}} \mu E_i \log \mu E_i : \{E_i\} \text{ is a disjoint } \delta\text{-cover of } E \right\}.$$

The lower Rényi dimension of μ is defined by $\underline{R}(\mu) = \underline{\lim}_{\delta \to 0} \frac{h_{\delta}(\mu)}{|\log \delta|}$. Cutler and Olsen [1] proved and Olsen [3] reproved (with a shorter proof) the following.

Theorem. If $E \subseteq \mathbb{R}^d$ is a Borel set, then dim $E \leq \sup_{\mu \in P(E)} \underline{R}(\mu)$.

We present a remarkably shorter proof utilizing the full strength of the following well-known Frostman's Lemma as it appears in [2, Theorem 5.6]. The point is that we use a version better than that in [3] and thus we do not have to state Lemma 1 of [3] and we can avoid the use of potentials and energies thus skipping completely the proof on page 659 of [3] and reducing the entire proof to less than five lines.

For $x \in \mathbb{R}^d$ and r > 0, B(x, r) denotes the closed ball of radius r centered at x.

Frostman Lemma. Let $E \subseteq \mathbb{R}^d$ be a Borel set. If $0 < s < \dim E$, then there is a measure $\mu \in \mathcal{P}(E)$ and a constant b such that $\mu B(x, r) \leq br^s$ for each r > 0 and $x \in E$.

Key Words: Rényi dimension, Hausdorff dimension

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PROOF. [Proof of the Theorem] Let $0 < s < \dim E$ and let μ be the measure of the Frostman Lemma. Let $\delta > 0$ and let $\{E_i\}$ be a disjoint δ -cover of E. Each E_i is contained in a ball of radius δ and thus $\mu E_i \leq b\delta^s$. It follows that $-\sum_{i \in N} \mu E_i \log \mu E_i \geq -\log(b\delta^s) \sum_{i \in N} \mu E_i = -\log(b\delta^s)$. Therefore $h_{\delta}(\mu) \geq -\log(b\delta^s)$. Taking the limits yields $\underline{R}(\mu) \geq \underline{\lim}_{\delta \to 0} \frac{\log(b\delta^s)}{\log \delta} = s$.

References

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