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The Peano Curve and the Density Topology

In this paper we shall show that the component of the Peano curve serves as an example of density-to-density continuous function, which maps some sets of measure zero to sets with positive measure. This solves negatively the problem posed in [1].

The m -dimensional outer Lebesgue measure will be denoted by λ_m^* .

There are several equivalent definitions of the density topology d_m . We choose the following one convenient for us: A set $D \subset \mathbb{R}^m$ will be termed open in (\mathbb{R}^m, d_m) , if for every $x \in D$ and $\epsilon > 0$ there is a $h > 0$ such that

$$\lambda_m^*(B - D) < \epsilon \lambda_m^* B$$

holds for every m -dimensional ball B with center at x and radius less than h .

Proposition 1. Let $f: [0, 1] \rightarrow \mathbb{R}^2$ be a mapping with $\lambda_1^* A \leq \lambda_2^* f(A)$ for every $A \subset [0, 1]$. Assume there is a $c > 0$ such that $|f(s) - f(t)| \leq c|s-t|^{1/2}$ for every $s, t \in [0, 1]$ (the so called $1/2$ -Hölder-continuity condition). Then f is continuous from (\mathbb{R}^1, d_1) to (\mathbb{R}^2, d_2) .

Proof. Let $U \subset \mathbb{R}^2$ be open in (\mathbb{R}^2, d_2) . We shall prove that $G = f^{-1}(U)$ is open in the topology induced on $[0, 1]$ by (\mathbb{R}^1, d_1) . Fix $t \in (0, 1) \cap G$ and $\epsilon > 0$.

Find $h_0 > 0$ such that

$$\lambda_2^*(B - U) \leq 2\pi^{-1}c^{-2}\epsilon \lambda_2^*B = 2h^2c^{-2}\epsilon$$

holds for every ball B with center at $f(t)$ and radius h less than h_0 . Choose v with $0 < v < h_0^2c^{-2}$ and

$[t-v, t+v] \subset [0, 1]$. Set $h = (vc^2)^{1/2}$, $I = [t-v, t+v]$,

$B = \{z \in \mathbb{R}^2: |z - f(t)| \leq h\}$. If $s \in I$, then

$$|f(s) - f(t)| \leq c|s-t|^{1/2} \leq chc^{-1} = h.$$

Hence $f(I - G) \subset B - U$ and we have

$$\begin{aligned} \lambda_1^*(I-G) &\leq \lambda_2^*f(I-G) \leq \lambda_2^*(B-U) \leq \\ &\leq 2h^2c^{-2}\epsilon = 2v\epsilon = \epsilon \lambda_1^*I. \end{aligned}$$

The same arguments prove the right and left density-to-density continuity at 0 and 1, respectively.

The existence of a mapping satisfying the hypotheses of Proposition 1 is not obvious. However, we shall show that the curve constructed by G. Peano in 1890 as the example of a continuous mapping of the interval $[0, 1]$ onto the square $[0, 1]^2$ has the required properties. We may realize this curve as the limit f of the sequence $\{f_n = (f_n^1, f_n^2)\}$ defined as follows. Denote by $g = (g^1, g^2)$ the curve defined on $[0, 9]$, which is

linear on each of the intervals $[k-1, k]$ where $k = 1, 2, \dots, 9$ and which takes the values

$$\begin{array}{ll} g(0)=(0, 0), & g(1)=(1, 1), \\ g(2)=(0, 2), & g(3)=(1, 3), \\ g(4)=(2, 2), & g(5)=(1, 1), \\ g(6)=(2, 0), & g(7)=(3, 1), \\ g(8)=(2, 2), & g(9)=(3, 3). \end{array}$$

Put

$$f_1^i(t) = \frac{1}{3} g^i(9^{-1}t)$$

for $t \in [0, 1]$ and $i = 1, 2$ and by induction

$$\begin{aligned} f_{n+1}^i(k \cdot 9^{-n} + t) &= f_n^i(k \cdot 9^{-n}) + \\ &+ \frac{1}{3} g^i(9^{n+1}t) \cdot [f_n^i((k+1) \cdot 9^{-n}) - f_n^i(k \cdot 9^{-n})] \end{aligned}$$

for $t \in [0, 9^{-n}]$; $k = 0, 1, \dots, 9^n - 1$; $i = 1, 2$. Denote by \underline{I} the set of all the intervals $[(k-1) \cdot 9^{-n}, (k+1) \cdot 9^{-n}]$ where $n \in \mathbb{N}$, $k = 1, 2, \dots, 9^{n-1}$. It is obvious that

- (1) If $I \in \underline{I}$ is an interval of the length $2 \cdot 9^{-n}$, then $f(I)$ is an rectangle with the area $2 \cdot 9^{-n}$ and the diameter $\sqrt{5} \cdot 3^{-n}$.

Let $s, t \in [0, 1]$, $9^{-n-1} < |s-t| \leq 9^{-n}$. Then by (1) $|f(s)-f(t)| \leq \sqrt{5} \cdot 3^{-n} < 3 \cdot \sqrt{5} |s-t|^{1/2}$. Thus we have

- (2) The curve f satisfies the $1/2$ -Hölder-continuity condition.

We introduce a "new" outer measure $\tilde{\lambda}$ on $[0, 1]$ by $\tilde{\lambda} A = \lambda_2^* f(A)$. The assertion (1) shows $\tilde{\lambda} I = \lambda_1^* I$ for and $I \in \underline{I}$. It easily follows that $\tilde{\lambda} G = \lambda_1^* G$ holds for

every G relatively open in $[0, 1]$. Let $U \subset [0, 1]^2$ be relatively open, $f(A) \subset U$. Then there is a relatively open subset G of $[0, 1]$ with $A \subset G$ and $f(G) \subset U$, namely $G = f^{-1}(U)$. Denote by \underline{G} , \underline{U} the family of all relatively open sets containing A , $f(A)$, respectively.

Then we have

$$\lambda_1^* A = \inf_{\underline{G}} \lambda_1^* G = \inf_{\underline{G}} \tilde{\lambda} G = \inf_{\underline{G}} \lambda_2^* f(G) \leq \\ \inf_{\underline{U}} \lambda_2^* U = \lambda_2^* f(A) = \tilde{\lambda} A \quad \inf_{\underline{G}} \tilde{\lambda} G = \lambda_1^* A \quad .$$

We have obtained

$$(3) \quad \text{If } A \subset [0, 1], \text{ then } \lambda_1^* A = \lambda_2^* f(A) \quad .$$

Now we can prove that $F: [0, 1] \rightarrow [0, 1]$ is an example of a continuous mapping of (\mathbb{R}^1, d_1) to itself which maps some sets of measure zero to sets with positive measure.

Obviously the projection mapping $P: \mathbb{R}^2 \rightarrow \mathbb{R}^1$ defined by $P((x^1, x^2)) = x^1$ is continuous from (\mathbb{R}^2, d_2) to (\mathbb{R}^1, d_1) . Proposition 1 and the properties (2), (3) prove the continuity of f from (\mathbb{R}^1, d_1) to (\mathbb{R}^2, d_2) . Hence the superposition $F = P \circ f$ is continuous from (\mathbb{R}^1, d_1) to itself. Put $M = [0, 1] \times \{0\}$, $A = f^{-1}(M)$. By (3), $\lambda_1^* A = \lambda_2^* M = 0$. However, $F(A) = [0, 1]$ and thus $F(A)$ has positive measure.

References

- [1] Real Analysis Exchange 1 N^o 1 (1976), p.63.