

A PROBLEM OF INVARIANCE FOR LEBESGUE MEASURE

BY

JAMES FICKETT AND JAN MYCIELSKI (BOULDER, COLORADO)

Let $\varrho(\cdot, \cdot)$ be a metric on \mathbf{R}^n which is invariant under translations, i.e.,

$$\varrho(x+z, y+z) = \varrho(x, y) \quad \text{for all } x, y, z \in \mathbf{R}^n,$$

and induces the usual topology of \mathbf{R}^n , i.e.,

$$\lim_{\|x\| \rightarrow 0} \varrho(0, x) = 0 \quad \text{and} \quad \lim_{\varrho(0, x) \rightarrow 0} \|x\| = 0,$$

where $\|\cdot\|$ is the usual Euclidean norm in \mathbf{R}^n .

For any sets $A, B \subseteq \mathbf{R}^n$ we say that A is ϱ -isometric to B if there exists a bijection $f: A \rightarrow B$ such that $\varrho(f(x), f(y)) = \varrho(x, y)$ for all $x, y \in A$.

$\lambda(\cdot)$ denotes the n -dimensional Lebesgue measure in \mathbf{R}^n .

It was proved in [1] that

(*) For every two open sets $A, B \subseteq \mathbf{R}^n$, if A is ϱ -isometric to B , then $\lambda(A) = \lambda(B)$.

PROBLEM. Is (*) true for all Borel sets $A, B \subseteq \mathbf{R}^n$? (P 1085)

We do not know the answer even for $n = 1$. We will prove that the answer is positive under additional conditions on ϱ .

THEOREM. *If there exist constants $\alpha, \beta > 0$ such that for every open ϱ -ball B of diameter less than or equal to β there exists a parallelotope $P \subseteq B$ such that $\lambda(P) \geq \alpha \lambda(B)$, then ϱ -isometric Borel sets have the same Lebesgue measure.*

Proof. Let C be the unit cube in \mathbf{R}^n . Let \mathcal{B} be the family of all open ϱ -balls in \mathbf{R}^n . For any $t > 0$, let $E(t)$ be the least number of balls in \mathcal{B} of diameter t necessary to cover C , and put $h(t) = 1/E(t)$. Now, with coverings from \mathcal{B} , we define the Hausdorff h -measure μ_h on \mathbf{R}^n (see [3]).

Clearly, ϱ -isometric Borel sets have the same μ_h -measure. To prove our theorem it is enough to show that $0 < \mu_h(C) < \infty$. In fact, by the uniqueness of Haar measure, this implies $\mu_h = c\lambda$ for some constant $c > 0$, and hence the ϱ -invariance of λ .

First, for any $t > 0$ there exist balls $B_1, \dots, B_{E(t)} \in \mathcal{B}$ of ρ -diameter t with $C \subseteq B_1 \cup \dots \cup B_{E(t)}$. Hence

$$\mu_h(C) \leq \sum_1^{E(t)} h(t) = 1.$$

Next, let $B_1, \dots, B_n \in \mathcal{B}$ cover C , and let the ρ -diameter of B_i equal t_i . If P is a parallelotope of sufficiently small diameter, then C can be covered with less than $2/\lambda(P)$ translates of P . Hence, if t_i is sufficiently small, then

$$E(t_i) < 2/\lambda(P_i) \leq 2/(a\lambda(B_i)),$$

where P_i is the parallelotope in B_i given by the assumption of the theorem. Thus

$$h(t_i) > a\lambda(B_i)/2.$$

Since $\sum_1^n \lambda(B_i) \geq 1$, we have

$$\sum_1^n h(t_i) \geq a/2.$$

Therefore $\mu_h(C) \geq a/2$, which completes our proof.

COROLLARY 1. *If there exist constants $a, \beta > 0$ such that for every ρ -ball B of diameter less than or equal to a there exist Euclidean balls B_0 and B_1 of Euclidean diameters r_0 and r_1 , respectively, with*

$$B_0 \subseteq B \subseteq B_1 \quad \text{and} \quad r_0/r_1 \geq \beta,$$

then ρ -isometric Borel sets have the same Lebesgue measure.

For the proof it is enough to check that the assumptions of the Theorem are satisfied.

The function $\rho(0, x)$ is continuous, but it could be very irregular at 0. We know only one positive property:

PROPOSITION. *There exist $a, \beta > 0$ such that $\rho(0, x) \geq \beta \|x\|$ whenever $\|x\| < a$.*

Proof. Let $\varepsilon, \eta > 0$ be arbitrary and choose $\delta > 0$ such that $\|x\| < \delta$ implies $\rho(0, x) < \varepsilon$. Assuming the proposition false, we infer that there exists an x with $0 < \|x\| < \delta$ and $\rho(0, x) < \eta \|x\|$. Then, by the triangle inequality,

$$\rho(0, [1/\|x\|]x) \leq [1/\|x\|]\rho(0, x) \leq [1/\|x\|]\eta \|x\| \leq \eta,$$

where $[\cdot]$ is the greatest integer function. Hence

$$\rho(0, x/\|x\|) \leq \rho(0, [1/\|x\|]x) + \varepsilon \leq \eta + \varepsilon.$$

It follows that there exist $y \in S^{n-1}$ (unit sphere in \mathbf{R}^n) with $\rho(0, y)$ as small as we wish. From compactness of S^{n-1} and continuity of ρ it follows that $\rho(0, y) = 0$ for some $y \in S^{n-1}$. But this is a contradiction.

COROLLARY 2. *If there exist constants $\gamma, \delta > 0$ such that*

$$(1) \quad \varrho(0, x) \leq \gamma \|x\| \quad \text{for } \|x\| < \delta$$

or else there exists an $\alpha > 0$ such that

$$(2) \quad \varrho(0, x) < \varrho(0, y) \quad \text{for } \|x\| < \|y\| < \alpha,$$

then ϱ -isometric Borel sets have the same Lebesgue measure.

Proof. Assume (1). Then, by the Proposition, there exist $\sigma, \tau > 0$ such that

$$\sigma \|x\| \leq \varrho(0, x) \leq \gamma \|x\| \quad \text{for } \|x\| < \tau.$$

Thus Corollary 1 applies with $\alpha = \tau$ and $\beta = \sigma/\gamma$.

Assume (2). Then open ϱ -balls of sufficiently small diameters are Euclidean, and Corollary 1 applies again. Thus the proof is completed.

Corollary 2 applies to such familiar metrizations of \mathbf{R}^n as metrizations by homogeneous norms or metrizations of the form

$$\frac{\|x - y\|}{1 + \|x - y\|} \quad \text{or} \quad \sqrt{\|x - y\|}.$$

However, it is easy to produce metrizations to which Corollary 1 is applicable but Corollary 2 is not.

Other results related to this paper were proved in [2].

REFERENCES

- [1] J. Mycielski, *Remarks on invariant measures in metric spaces*, Colloquium Mathematicum 32 (1974), p. 105-112.
- [2] — *A conjecture of Ulam on the invariance of measure in Hilbert's cube*, Studia Mathematica 60 (1977), p. 1-10.
- [3] C. A. Rogers, *Hausdorff measures*, Cambridge 1970.

Reçu par la Rédaction le 7. 5. 1977