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A *Q*-linear automorphism of the reals with non-measurable graph

STEPHEN SCHEINBERG

Abstract. This note contains a proof of the existence of a one-to-one function Θ of \mathbb{R} onto itself with the following properties: Θ is a rational-linear automorphism of \mathbb{R} , and the graph of Θ is a non-measurable subset of the plane.

Keywords: non-measurable functions; rational automorphism *Classification:* 26A30, 28A05, 28A20

The existence of functions with non-measurable graphs was known to Sierpinski a century ago, but he apparently never published the details of a proof. However, see [2] and [1]. What is new in this note is a proof of the existence of an isomorphism Θ of \mathbb{R} onto itself, as a rational vector space, which has the property that the graph of Θ has zero inner measure and its complement $\mathbb{R}^2 \setminus \Theta$ also has zero inner measure. Thus, the graph of Θ is not measurable. (The characteristic function of a non-measurable set is not a measurable function, but its graph is measurable.) As in rudimentary set theory, a function is identical with its graph.

In what follows every linear combination has rational coefficients.

For any set Z let |Z| be the cardinal of Z. As usual c is the cardinal of the continuum. Let m_1 be the Lebesgue measure on \mathbb{R} and m_2 be the Lebesgue (2-dimensional) measure on \mathbb{R}^2 . Let **K** be the set of compact $K \subset \mathbb{R}^2$ for which $m_2(K) > 0$. For $x \in \mathbb{R}$ let V_x be the vertical line $\{(x, y) : y \in \mathbb{R}\}$.

Lemma 1. If $K \in \mathbf{K}$, then there are c elements x of \mathbb{R} for which $|V_x \cap K| = c$.

PROOF: Let $0 < m_2(K) = \int m_1(V_x \cap K) dm_1(x)$ by Fubini's theorem. So $m_1(V_x \cap K) > 0$ for a set X (of such x's) of positive measure. Therefore X has c points, and for each such point $V_x \cap K$ must contain c points, since its measure is positive. Lemma 1 is proved, along with the statement that the graph of any function has zero inner measure. (We remark that K may not contain a set $I \times J$ of positive measure.)

Now we proceed with the proof of the main statement (the title and the abstract). The set **K** has *c* members: Let us well order $\mathbf{K} = \{K_{\alpha} : \alpha < c\}$. We shall find a one-one map *F* of $2 \times c$ into \mathbb{R} , with these properties: the image of *F* is linearly independent, and defining $x_{\alpha} = F(0, \alpha)$ and $y_a = F(1, \alpha)$, we have $(x_{\alpha}, y_{\alpha}) \in K_{\alpha}$.

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Once we have the above, let $A = \{x_{\alpha} : \alpha < c\}$ and $B = \{y_{\alpha} : \alpha < c\}$, two sets whose union is linearly independent. Clearly, the linear span of A is of dimension cand of co-dimension c; the same is true for B. Extend A to a (Hamel) basis A'for \mathbb{R} , and extend B to B', similarly. Since $|A' \setminus A| = |B' \setminus B| = c$, the one-one map $\Theta : A \to B$ defined by $\Theta(x_{\alpha}) = y_{\alpha}$ can be extended to a one-one map, also called Θ from A' onto B'. Of course, this Θ extends naturally to an isomorphism Θ from \mathbb{R} onto itself. The set Θ meets every $K \in \mathbf{K}$, since $\Theta(x_{\alpha}) = y_{\alpha}$ means exactly that $(x_{\alpha}, y_{\alpha}) \in \Theta$.

It follows that $\mathbb{R}^2 \setminus \Theta$ cannot contain a set of positive measure; that is, the inner measure of $\mathbb{R}^2 \setminus \Theta$ is zero. The inner measure of Θ is also zero, by Lemma 1.

In order to prove the existence of a function F with the desired properties, we shall proceed by transfinite induction. The set **K** is already well ordered. Well order $\mathbb{R} = \{z_{\lambda} : \lambda < c\}$.

By transfinite induction we shall produce a collection $\{F_{\alpha} : \alpha < c\}$ with these properties:

(1) each $F_{\alpha}: 2 \times \alpha \to \mathbb{R}$ is one-to-one;

(2) the image of each F_{α} is linearly independent;

(3) for $\beta < \alpha F_{\beta} \subset F_{\alpha}$; and

(4) for $\beta < \alpha$ $(x_{\beta}, y_{\beta}) \in K_{\beta}$, where $x_{\beta} = F(0, \beta)$ and $y_{\beta} = F(1, \beta)$.

Then our desired $F = \bigcup_{\alpha < c} F_{\alpha}$.

Suppose we have a collection as above for all $\alpha < \gamma < c$. We are to find F_{γ} to satisfy the four properties. Note that for $\gamma = 0$, the properties hold vacuously. If γ is not a successor, simply take $F_{\gamma} = \bigcup_{\alpha < \gamma} F_{\alpha}$.

For $\gamma = \beta + 1$ we proceed as follows. Put L to be the linear span of the image of F_{β} . The span L has fewer than c points. Lemma 1 shows that there are c points z not in L for which $V_z \cap K_\beta$ contains c points. Let x_β be one of those z's, say z_η , where η is the smallest possible for definiteness. Let L' be the linear span of $L \cup \{x_\beta\}$. In a manner similar to the selection of x_β choose y_β so that y_β is not in L' but $(x_\beta, y_\beta) \in K_\beta$. Put $F(0, \beta) = x_\beta$ and $F(1, \beta) = y_\beta$, and extend F_β to $F_{\beta+1}$ accordingly. Properties (1)–(4) are evident, and the proof is complete.

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