

## SEPARATION OF SETS BY JORDAN MEASURABLE SETS

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The following result is obtained by a simple adaptation of the standard proof that a locally compact Hausdorff  $\sigma$ -compact topological space is paracompact. Recall that a space is  $\sigma$ -compact if it is a countable union of compact sets.

**Lemma 1.** *Let  $M$  be a locally compact metric space. If  $U$  is a  $\sigma$ -compact open subset of  $M$  then  $U$  is the union of a countable family  $(B_i)_{i \in I}$  of open balls of  $M$  such that:*

- (i)  $(B_i)_{i \in I}$  is locally finite in  $U$ , i.e., every point of  $U$  has a neighborhood that intersects  $B_i$  only for finitely many  $i \in I$ ;
- (ii) the diameter of the balls  $B_i$  converge to zero, i.e., for every  $\varepsilon > 0$  there are only finitely many  $i \in I$  such that the diameter of  $B_i$  is greater than  $\varepsilon$ .

*Proof.* Since  $M$  is locally compact and  $U$  is  $\sigma$ -compact, there exists a sequence  $(K_n)_{n \geq 1}$  of compact subsets of  $U$  such that  $U = \bigcup_{n=1}^{\infty} K_n$  and  $K_n \subset \text{int}(K_{n+1})$  for all  $n$ , where  $\text{int}(A)$  denotes the interior of a subset  $A$  of  $M$ . Set  $K_n = \emptyset$ , for all  $n \leq 0$ . For each  $n \geq 1$  consider the compact set  $C_n = K_n \setminus \text{int}(K_{n-1})$ . Clearly  $U = \bigcup_{n=1}^{\infty} C_n$ . Now cover each  $C_n$  with a finite family of open balls  $(B_i)_{i \in I_n}$  contained in  $U$  such that each  $B_i$  is disjoint from  $K_{n-2}$  and the diameter of each  $B_i$  is less than  $\frac{1}{n}$ . To conclude the proof, simply let  $I$  be equal to the disjoint union of the index sets  $I_n$ . Notice that (i) holds because if  $x \in K_n$ , then  $V = \text{int}(K_{n+1})$  is an open neighborhood of  $x$  and  $V$  is disjoint from  $B_i$  for all  $i \in I_m$  with  $m \geq n + 3$ .  $\square$

**Definition 2.** A subset  $A$  of  $\mathbb{R}^n$  is called *Jordan measurable* if its boundary  $\partial A$  has null Lebesgue measure.

Clearly, the collection of Jordan measurable sets is closed under finite unions, finite intersections and set differences.

**Lemma 3.** *Let  $U$  be an open subset of  $\mathbb{R}^n$ . If  $S$  is a subset of  $U$  such that  $\overline{S} \setminus U$  has null Lebesgue measure then there exists an open Jordan measurable subset  $A$  of  $U$  containing  $S$ .*

*Proof.* Let  $(B_i)_{i \in I}$  be a countable family of (say, Euclidean) open balls of  $\mathbb{R}^n$  such that  $U = \bigcup_{i \in I} B_i$  and (i) and (ii) of Lemma 1 hold. We set  $A = \bigcup_{i \in J} B_i$ , with  $J = \{i \in I : B_i \cap S \neq \emptyset\}$ . To conclude the proof we show

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that  $A$  is Jordan measurable by proving that  $\partial A$  is contained in the union of  $\bigcup_{i \in J} \partial B_i$  with  $\overline{S} \setminus U$ . Let  $x \in \partial A$  and assume that  $x$  is not in  $\bigcup_{i \in J} \partial B_i$ . Notice that since  $A$  is open, we have  $x \notin A$  and thus  $x \notin \bigcup_{i \in J} \overline{B_i}$ . If  $x \in U$ , then the local finiteness of  $(B_i)_{i \in I}$  in  $U$  implies that  $x$  has a neighborhood disjoint from all  $B_i$  with  $i \in J$ , which contradicts  $x \in \partial A$ . It now remains to check that  $x \in \overline{S}$ . If  $x$  has a neighborhood that intersects  $B_i$  only for finitely many  $i \in J$ , then as before we obtain a contradiction by finding a smaller neighborhood of  $x$  that is disjoint from all  $B_i$  with  $i \in J$ . So assume that every neighborhood of  $x$  intersects  $B_i$  for infinitely many  $i \in J$ . If  $B$  is an open ball with center  $x$  and radius  $r > 0$ , then the open ball  $B'$  with center  $x$  and radius  $\frac{r}{2}$  intersects infinitely many  $B_i$  with  $i \in J$  and by (ii) of Lemma 1 it intersects some such  $B_i$  having diameter less than  $\frac{r}{2}$ . This implies that  $B_i$  is contained in  $B$  and, since  $B_i$  intersects  $S$ , we conclude that  $B$  intersects  $S$ .  $\square$

**Definition 4.** If  $f$  is a map taking values in a metric space then its *oscillation*  $\omega(f)$  is defined as the diameter of the image of  $f$ . If the domain of  $f$  is a topological space and  $x$  is a point in the domain of  $f$ , then the *oscillation*  $\omega(f; x)$  of  $f$  at the point  $x$  is defined as the infimum of  $\omega(f|_V)$ , with  $V$  ranging over all neighborhoods of  $x$ .

Clearly,  $f$  is continuous at a point  $x$  if and only if  $\omega(f; x) = 0$ . Moreover, for every  $c > 0$  the set of all  $x$  in the domain of  $f$  satisfying  $\omega(f; x) < c$  is open.

**Definition 5.** A function  $f$  defined in a subset of  $\mathbb{R}^n$  and taking values in a topological space will be called *almost everywhere continuous* if its set of discontinuities has null Lebesgue measure.

Notice that if  $X$  is a bounded Jordan measurable subset of  $\mathbb{R}^n$  and if  $f : X \rightarrow \mathbb{R}$  is a bounded function, then  $f$  is almost everywhere continuous if and only if  $f$  is Riemann integrable.

**Lemma 6.** *If  $X$  is a Jordan measurable subset of  $\mathbb{R}^n$  and  $f$  is an almost everywhere continuous function defined in  $X$ , then for every  $c > 0$  it holds that every subset  $C$  of*

$$(1) \quad \{x \in X : \omega(f; x) \geq c\}$$

*is Jordan measurable.*

*Proof.* Since (1) is closed in  $X$ , it follows that the closure of  $C$  is contained in the union of (1) with the boundary of  $X$ . Hence the closure of  $C$  (and its boundary) has null Lebesgue measure.  $\square$

**Proposition 7.** *Let  $X$  be a Jordan measurable subset of  $\mathbb{R}^n$  and  $f : X \rightarrow \mathbb{R}$  be an almost everywhere continuous function. Given  $a, b \in \mathbb{R}$  with  $a < b$ , there exists a Jordan measurable subset  $B$  of  $\mathbb{R}^n$  such that  $B$  contains*

$$(2) \quad \{x \in X : f(x) \leq a\}$$

and it is contained in

$$(3) \quad \{x \in X : f(x) < b\}.$$

*Proof.* Let  $S$  denote the set of all points  $x \in X$  which are in the closure of (2) and such that  $\omega(f; x) < c$ , where  $c = b - a$ . Given  $x \in S$ , we have that  $x$  has an open neighborhood  $V_x$  in  $\mathbb{R}^n$  such that  $\omega(f|_{V_x \cap X}) < c$ ; since  $V_x$  intersects (2), it follows that  $V_x \cap X$  is contained in (3). By setting  $U = \bigcup_{x \in S} V_x$ , we obtain an open subset  $U$  of  $\mathbb{R}^n$  containing  $S$  such that  $U \cap X$  is contained in (3).

Now if  $x \in \bar{S}$  is not in  $S$ , then either  $x$  is not in  $X$  (in which case  $x \in \partial X$ ) or  $x \in X$  and  $\omega(f; x) \geq c$  (in which case  $x$  is a discontinuity point of  $f$ ). It follows that  $\bar{S} \setminus S$  and thus  $\bar{S} \setminus U$  has null Lebesgue measure. Using Lemma 3 we then obtain an open Jordan measurable subset  $A$  of  $U$  containing  $S$ . We now obtain  $B$  by taking the union of  $A \cap X$  with

$$\{x \in X : \omega(f; x) \geq c \text{ and } f(x) < b\}$$

which is Jordan measurable by Lemma 6. □

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