

The Erdős-Sierpiński Duality Theorem

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0 Notation

The Lebesgue measure on \mathbb{R} is denoted by μ . The σ -ideals that consist of all meagre subsets and null subsets of \mathbb{R} are denoted by \mathcal{M} and \mathcal{N} respectively.

1 Similarities between Meagre Sets and Null Sets

Definition 1.1 Let \mathcal{I} be an ideal on a set. A subset \mathcal{B} of \mathcal{I} is called a *base* for \mathcal{I} if each set in \mathcal{I} is contained in some set in \mathcal{B} .

Proposition 1.2 *Each meagre subset of a topological space is contained in some meagre \mathcal{F}_σ set. In particular, $\mathcal{M} \cap \mathcal{F}_\sigma$ is a base for \mathcal{M} .*

Proof. Let A be a meagre subset of a topological space. Then $A = \bigcup_{n=1}^{\infty} A_n$ for some nowhere dense sets A_n . The set $\bigcup_{n=1}^{\infty} \overline{A}_n$, which contains A , is meagre and \mathcal{F}_σ since the sets \overline{A}_n are nowhere dense and closed. ■

Proposition 1.3 *Each null subset of \mathbb{R} is contained in some null \mathcal{G}_δ set. In other words, $\mathcal{N} \cap \mathcal{G}_\delta$ is a base for \mathcal{N} .*

Proof. This is immediate from the regularity of the Lebesgue measure. ■

Proposition 1.4 *Every uncountable \mathcal{G}_δ subset of \mathbb{R} contains a nowhere dense null closed set with cardinality 2^ω .*

Proof. Let G be an uncountable \mathcal{G}_δ set. Then $G = \bigcap_{n=0}^{\infty} U_n$ for some open sets U_n .

We may construct a Cantor scheme $\{I_s \mid s \in 2^{<\omega}\}$ such that I_s is a compact nondegenerate interval contained in $U_{|s|}$ with $\mu(I_s) \leq 3^{-n}$ for every $s \in 2^{<\omega}$. Let $f: 2^\omega \rightarrow \mathbb{R}$ denote the associated map of the Cantor scheme defined by $\{f(\alpha)\} = \bigcap_{n=1}^{\infty} I_{\alpha|n}$. Denote the range of f by A .

Note that $A = \bigcap_{n=1}^{\infty} \bigcup_{s \in 2^n} I_s$, which implies that A is closed. Moreover A is null because

$$\mu(A) \leq \mu\left(\bigcup_{s \in 2^n} I_s\right) \leq \sum_{s \in 2^n} \mu(I_s) \leq \frac{2^n}{3^n} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

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Thus $\text{Int } A = \emptyset$, which shows that A is nowhere dense since A is closed. The injectivity of f shows that $|A| = 2^\omega$. Since $I_s \subset U_{|s|}$ for every $s \in 2^{<\omega}$, we have

$$A = \bigcap_{n=1}^{\infty} \bigcup_{s \in 2^n} I_s \subset \bigcap_{n=1}^{\infty} U_n = G.$$

■

Corollary 1.5 *Every residual subset of \mathbb{R} contains a meagre set with cardinality 2^ω .*

Proof. Let A be a residual subset of \mathbb{R} . Then $A^c = \bigcup_{n=1}^{\infty} A_n$ for some nowhere dense sets A_n . Since $\bigcup_{n=1}^{\infty} \overline{A}_n$ is a meagre \mathcal{F}_σ set that contains A^c , the set $(\bigcup_{n=1}^{\infty} \overline{A}_n)^c$ is a nonmeagre \mathcal{G}_δ set contained in A . Therefore Proposition 1.4 shows that $(\bigcup_{n=1}^{\infty} \overline{A}_n)^c$ contains a meagre set with cardinality 2^ω , which is contained in A . ■

Corollary 1.6 *The complement of each null subset of \mathbb{R} contains a null set with cardinality 2^ω .*

Proof. Let A be a subset of \mathbb{R} with $A^c \in \mathcal{N}$. Then A is measurable and $\mu(A) = \infty$. Therefore the regularity of μ yields a closed set F contained in A with $\mu(F) = \infty$. It follows from Proposition 1.4 that F contains a null set with cardinality 2^ω , which is contained in A . ■

2 Erdős-Sierpiński Duality Theorem

Proposition 2.1 *There exist a meagre \mathcal{F}_σ subset A and a null \mathcal{G}_δ subset B of \mathbb{R} that satisfy $A \cap B = \emptyset$ and $A \cup B = \mathbb{R}$.*

Proof. Enumerate $\mathbb{Q} = \{q_1, q_2, \dots\}$, and put $P_n = \bigcup_{j=1}^{\infty} B(q_j, 2^{-n-j})$ for positive integers n . Define $B = \bigcap_{n=1}^{\infty} P_n$ and $A = B^c$. Since P_n is open for every positive integer n , we have $B \in \mathcal{G}_\delta$ and $A \in \mathcal{F}_\sigma$. We shall prove that A is meagre and B is null.

The set B is null because

$$\begin{aligned} \mu(B) &\leq \mu(P_n) \leq \sum_{j=1}^{\infty} \mu(B(q_j, 2^{-n-j})) = \sum_{j=1}^{\infty} 2^{-n-j+1} \\ &= 2^{-n+1} \rightarrow 0 \quad \text{as } n \rightarrow \infty. \end{aligned}$$

For every positive integer n , the set P_n^c is nowhere dense because P_n is open and dense. It follows from $A = \bigcup_{n=1}^{\infty} P_n^c$ that A is meagre. ■

Theorem 2.2 (Erdős-Sierpiński Duality Theorem) *Assume that the continuum hypothesis holds. Then there exists an involution $f: \mathbb{R} \rightarrow \mathbb{R}$ such that $f(A)$ is meagre if and only if A is null, and $f(A)$ is null if and only if A is meagre for every subset A of \mathbb{R} .*

Proof. Since $|\mathcal{M} \cap \mathcal{F}_\sigma| = 2^\omega$ and $|\mathcal{N} \cap \mathcal{G}_\delta| = 2^\omega$, it follows from Proposition 2.1 that there exist bijections $\xi \mapsto A_\xi$ from 2^ω to $\mathcal{M} \cap \mathcal{F}_\sigma$, and $\xi \mapsto B_\xi$ from 2^ω to $\mathcal{N} \cap \mathcal{G}_\delta$ that satisfy $A_0 \cap B_0 = \emptyset$ and $A_0 \cup B_0 = \mathbb{R}$.

Define inductively a map $\xi \mapsto F_\xi$ from 2^ω to \mathcal{M} such that

- (1) $F_0 = A_0$;
- (2) $F_{\xi+1}$ is the union of $F_\xi \cup A_\xi$ and a meagre set contained in $(F_\xi \cup A_\xi)^c$ with cardinality 2^ω for every $\xi \in 2^\omega$;
- (3) $F_\xi = \bigcup_{\alpha \in \xi} F_\alpha$ for every limit ordinal $\xi \in 2^\omega$.

We may construct such a map due to Corollary 1.5 and the continuum hypothesis.

Similarly Corollary 1.6 and the continuum hypothesis allow us to define a map $\xi \mapsto G_\xi$ from 2^ω to \mathcal{N} such that

- (1) $G_0 = B_0$;
- (2) $G_{\xi+1}$ is the union of $G_\xi \cup B_\xi$ and a null set contained in $(G_\xi \cup B_\xi)^c$ with cardinality 2^ω for every $\xi \in 2^\omega$;
- (3) $G_\xi = \bigcup_{\alpha \in \xi} G_\alpha$ for every limit ordinal $\xi \in 2^\omega$.

For each $\xi \in 2^\omega$, there exists a bijection $f_\xi: F_{\xi+1} \setminus F_\xi \rightarrow G_{\xi+1} \setminus G_\xi$ since $|F_{\xi+1} \setminus F_\xi| = |G_{\xi+1} \setminus G_\xi| = 2^\omega$. Put $\tilde{f} = \bigcup_{\xi \in 2^\omega} f_\xi$. Then \tilde{f} is a bijection from $\bigcup_{\xi \in 2^\omega} (F_{\xi+1} \setminus F_\xi) = \mathbb{R} \setminus F_0 = G_0$ to $\bigcup_{\xi \in 2^\omega} (G_{\xi+1} \setminus G_\xi) = \mathbb{R} \setminus G_0 = F_0$. Thus the union f of \tilde{f} and \tilde{f}^{-1} is an involution from \mathbb{R} to \mathbb{R} .

Let M be a meagre set. Proposition 1.2 implies that M is contained in A_{ξ_0} for some $\xi_0 \in 2^\omega$. Then

$$M \subset A_{\xi_0} \subset F_{\xi_0+1} = \bigcup_{\xi \in \xi_0+1} (F_{\xi+1} \setminus F_\xi) \cup F_0$$

shows that

$$\begin{aligned} f(M) &\subset f\left(\bigcup_{\xi \in \xi_0+1} (F_{\xi+1} \setminus F_\xi) \cup F_0\right) = \bigcup_{\xi \in \xi_0+1} f(F_{\xi+1} \setminus F_\xi) \cup f(F_0) \\ &= \bigcup_{\xi \in \xi_0+1} (G_{\xi+1} \setminus G_\xi) \cup G_0 = G_{\xi_0+1} \in \mathcal{N}, \end{aligned}$$

which implies that $f(M)$ is null.

Similarly it follows from Proposition 1.3 that $f(N)$ is meagre for every null set N .

Since f is an involution, we conclude that $f(M)$ is null only if M is meagre, and that $f(N)$ is meagre only if N is null. \blacksquare

Remark. Assuming the continuum hypothesis is too much; the proof of Theorem 2.2 works on the mere assumption that $\text{add}(\mathcal{M}) = \text{add}(\mathcal{N}) = 2^\omega$. In particular, assuming the Martin axiom is enough.

3 References

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