Exercise 6.1.

Let μ be a Borel measure. Show that μ is metric.

Exercise 6.2.

Let $f: [0,1] \to \mathbb{R}$ be an α -Hölder continuous function, namely, there is a constant L > 0such that $|f(x) - f(y)| \le L|x - y|^{\alpha}$ for every $x, y \in [0,1]$, where $0 < \alpha \le 1$ is a fixed number. Let $G = \{(x, f(x)) : x \in [0,1]\} \subset \mathbb{R}^2$ denote its graph. (a) Show that $\mathcal{L}^2(G) = 0$.

(b) \bigstar Show moreover that $\mathcal{H}^s(G) = 0$ for every $s > 2 - \alpha$.

Exercise 6.3.

Show that the graph of the function $g:[0,1] \to \mathbb{R}$ defined by

$$g(x) = \begin{cases} \sin \frac{1}{x}, & \text{if } x \neq 0\\ 0, & \text{if } x = 0 \end{cases}$$

has Lebesgue measure zero in \mathbb{R}^2 .

Exercise 6.4.

For $s \ge 0$ and $\emptyset \ne A \subset \mathbb{R}^n$, we define

$$\mathcal{H}^s_{\infty}(A) := \inf \left\{ \sum_{k \in I} r^s_k : A \subset \bigcup_{k \in I} B(x_k, r_k), \ r_k > 0 \right\},\$$

where the set of indices I is at most countable. One can check that \mathcal{H}^s_{∞} is a measure. Prove that $\mathcal{H}^{1/2}_{\infty}$ is not Borel on \mathbb{R} .

Remark. Note that the definition of \mathcal{H}^s_{∞} coincides with Definition 1.8.1 in the Lecture Notes for $\delta = \infty$.

Exercise 6.5.

Recall that a measure is called Radon if it is Borel regular and finite on compact sets. Which of the following statements are true?

(a) The Dirac measure δ_0 is a Radon measure on \mathbb{R} .

(b) The Lebesgue measure \mathcal{L}^n on \mathbb{R}^n is a Radon measure.

(c) For any nondecreasing and left-continuous function $F : \mathbb{R} \to \mathbb{R}$, the Lebesgue–Stieltjes measure Λ_F is **not** a Radon measure on \mathbb{R} .

- (d) For any s > 0, the Hausdorff measure \mathcal{H}^s is a Radon measure on \mathbb{R}^n .
- (e) For every set $A \subset \mathbb{R}^n$, it holds $\mathcal{H}^{n+1}(A) = +\infty$.

Exercise 6.6.

Consider the continuous function $f: [0,1] \to \mathbb{R}$ given by

$$f(x) = \begin{cases} x \sin \frac{1}{x}, & x > 0\\ 0, & x = 0 \end{cases}$$

and its graph

$$A := \{ (x, f(x)) \mid x \in [0, 1] \} \subset \mathbb{R}^2.$$

(a) \bigstar Show that $\mathcal{H}^1(A) = \infty$.

Hint: use the σ -additivity of \mathcal{H}^1 on Borel sets to decompose the curve A into pieces which "look like" straight lines and try to compare their \mathcal{H}^1 -measure with their length.

- (b) Show that $\mathcal{H}^s(A) = 0$ if s > 1.
- (c) Conclude that $\dim_{\mathcal{H}}(A) = 1$.