

THE HAAR MEASURE

MATH 519

I. MEASURE THEORY BACKGROUND

In this section, we give a brief review of the measure theory which will be used in later sections. We use [R, Chapters 1 and 2] as our main resource.

A σ -algebra on a set X is a collection \mathcal{M} of subsets of X such that $\emptyset \in \mathcal{M}$, if $S \in \mathcal{M}$, then $X \setminus S \in \mathcal{M}$, and if a countable collection $S_1, S_2, \dots \in \mathcal{M}$, then $\bigcup_{i=1}^{\infty} S_i \in \mathcal{M}$. That is, \mathcal{M} is closed under complements and countable unions, and contains the empty set. A measure on a set X with σ -algebra \mathcal{M} is a function $\mu : \mathcal{M} \rightarrow \mathbb{R}_{\geq 0} \cup \{\infty\}$ such that, if $\{S_i\}_{i \geq 1}$ is a countable collection of pairwise disjoint elements of \mathcal{M} , then

$$\mu\left(\bigcup_{i=1}^{\infty} S_i\right) = \sum_{i=1}^{\infty} \mu(S_i),$$

where we define $a + \infty = \infty$ for any $a \in \mathbb{R}_{\geq 0} \cup \{\infty\}$. In this case, the triple (X, \mathcal{M}, μ) is called a measure space, and the elements of \mathcal{M} are called measurable sets. We will assume that measures are not trivial, that is, they take a nonzero value on some measurable set.

If X is a topological space, then the smallest σ -algebra containing all of the open sets of X is called the *Borel σ -algebra*, which we denote by \mathcal{B} . The elements of \mathcal{B} are called *Borel sets*, and a measure defined on \mathcal{B} is called a *Borel measure*.

Consider \mathbb{R} with the standard metric topology, $\mathbb{R}_{\geq 0}$ with the subspace topology, and consider the collection of Borel sets of $\mathbb{R}_{\geq 0}$. If (X, \mathcal{M}, μ) is a measure space, a function $f : X \rightarrow \mathbb{R}_{\geq 0}$ is called measurable if for every Borel set S in $\mathbb{R}_{\geq 0}$, $f^{-1}(S) \in \mathcal{M}$. That is, f is measurable if the inverse image of any Borel set is a measurable set. In the case that X is a topological space and \mathcal{M} is the Borel σ -algebra on X , note that any continuous function $f : X \rightarrow \mathbb{R}_{\geq 0}$ is also measurable. In general, if (Y, \mathcal{N}, ν) is any other measure space, then we call $f : X \rightarrow Y$ measurable if $A \in \mathcal{N}$ implies $f^{-1}(A) \in \mathcal{M}$.

Let (X, \mathcal{M}, μ) be a measure space, and $S \in \mathcal{M}$. Define $\mathbf{1}_S$ to be the characteristic function on S , so $\mathbf{1}_S(x) = 1$ when $x \in S$ and $\mathbf{1}_S(x) = 0$ if $x \notin S$. A simple function on X is a function $h : X \rightarrow \mathbb{R}_{\geq 0}$ which can be written as

$$h(x) = \sum_{i=1}^m \alpha_i \mathbf{1}_{S_i}(x), \quad \text{for distinct } \alpha_i \in \mathbb{R}_{>0}, \text{ pairwise disjoint } S_i \in \mathcal{M}.$$

That is, a simple function is a non-negative measurable function which takes a finite number of positive real values. For any $A \in \mathcal{M}$ and any simple function $h = \sum_{i=1}^m \alpha_i \mathbf{1}_{S_i}$ on X , we define

$$\int_A h \, d\mu = \sum_{i=1}^m \alpha_i \mu(A \cap S_i).$$

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