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CERTAIN TRANSFORMATIONS T_ω AND LEBESGUE
MEASURABLE SETS OF POSITIVE MEASURE

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Suppose that for every ω belonging to a metric space Ω , there is a certain transformation T_ω transforming a Lebesgue measurable set in \mathbb{R}_N (N -dimensional Euclidean space) into a Lebesgue measurable set in \mathbb{R}_N .

In [1] T. Neubrunn and T. Šalát introduced this type of transformations T_ω for measurable sets of the real line satisfying certain conditions.

In [2] M. Pal considered such transformations T_ω for measurable sets in \mathbb{R}_N satisfying the following conditions which are equivalent to the conditions as introduced by T. Neubrunn and T. Šalát for transformations T_ω transforming a measurable set of the real line into a measurable set of the real line provided $N = 1$.

- (I) There exists $\omega_0 \in \Omega$ such that for every closed ball $K = B[a, r] \subset \mathbb{R}_N$ with centre a and radius r and for every sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 ,

$$\lim_{n \rightarrow \infty} [\sup \{|a - T_{\omega_n}(K)|\}] = r$$

holds where the symbol $\{|a - A|\}$, $a \in A$, $A \in \mathbb{R}_N$ denotes the set of all numbers $|a - x|$, $x \in A$.

- (II) If E and F are measurable sets in \mathbb{R}_N with $F \subset E$ then $T_\omega(F) \subset T_\omega(E)$ for every $\omega \in \Omega$.
- (III) For $\omega_0 \in \Omega$ as in (I), for every sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 and for every measurable set E ,

$$\lim_{n \rightarrow \infty} |T_{\omega_n}(E)| = |T_{\omega_0}(E)| = |E|$$

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where $|E|$ denotes the Lebesgue measure of the set E . Then among other results, M. Pal in [2] proved the following theorem which extends a theorem [Theorem 1.1] proved by T. Neubrunn and T. Šalát in [1].

Theorem 1 [2]. *Let $T_{\omega_n}(\omega_n \in \Omega)$ be transformations satisfying the conditions (I), (II), (III) and let the sequence $\{\omega_n\}$ converge to ω_0 (in Ω). Let A be a set of positive measure in \mathbb{R}_N . Then there exists a natural number N_0 such that for $n \geq N_0$, $A \cap T_{\omega_n}(A)$ is a set of positive measure.*

In [4] N.G. Saha and K.C. Ray also extended the above theorem considering a family of transformations like T_ω transforming a set in α^N (the collection of all measurable subsets of \mathbb{R}_N) into a set α^N and satisfying (II) and (III) mentioned above and the following condition stated in the form we consider here:

(I') Let $a, b \in \mathbb{R}_N$ and let there exist a point $\omega_0 \in \Omega$ such that for every sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 ,

$$\lim_{n \rightarrow \infty} \left[\sup \{|b - T_{\omega_n}(K)|\} \right] = r$$

holds for every ball $K = B[a, r]$, $r > 0$.

The purpose of the paper is to study some properties of sets in \mathbb{R}_N under transformations like T_ω which transform a measurable set in \mathbb{R}_N into a measurable set in \mathbb{R}_N .

In this paper we relax the conditions (I) and (II) as considered by M. Pal in [2] and extend the result of Theorem 1 of [2] as stated earlier. Theorem 2 of this paper gives an extension of the result of a theorem in [4] by relaxing the condition (I') as considered by N.G. Saha and K.C. Ray. We prove Theorem 3 in which a further extension of Theorem 2 is achieved. Before going into details we explain some notation used in the sequel.

Notation.

- 1) $B[c, \varrho]$ stands for the closed ball with centre c and radius ϱ while $B(c, \varrho)$ denotes the open ball with the same centre and radius.
- 2) $|x|$ denotes the norm of the vector $x \in \mathbb{R}_N$, while $|x|$ stands for the absolute value of the real number x .
- 3) $A \setminus B$ denotes the set of all points of the set A which do not belong to the set B .
- 4) For a set $A \subset \mathbb{R}_N$ and a non-zero real number α , αA is the set $\{\alpha x: x \in A\}$.
- 5) For sets A and B , $A - B$ denotes the difference set

$$\{a - b: a \in A, b \in B\}.$$

- 6) For a ball $K = B[a, r] \subset \mathbb{R}_N$, d_n stands for $\sup \{|a - T_{\omega_n}(K)|\}$.

Throughout the paper Ω is a metric space and the set under consideration is a set in \mathbb{R}_N . Now we introduce the conditions (i) and (iii) which are less restrictive than the conditions (I) and (III) as considered by M. Pal in [2].

- (i) Let there exist a point $\omega_0 \in \Omega$ such that for every sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 and for every sequence $\{\alpha_n\}$ of non-zero real numbers converging to a non-zero real number α_0 and for every ball $K = B[a, r]$,

$$\lim_{n \rightarrow \infty} \left[\sup \{ |\alpha_n a - T_{\omega_n}(\alpha_n K)| \} \right] = |\alpha_0| r.$$

- (ii) For every $\omega \in \Omega$ and for sets E and F with $F \subset E$, let

$$T_\omega(F) \subset T_\omega(E).$$

- (iii) For $\omega_0 \in \Omega$ as in (i), for every sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 , for every sequence $\{\alpha_n\}$ of non-zero real numbers converging to a non-zero real number α_0 and for any measurable set E ,

$$\lim_{n \rightarrow \infty} |T_{\omega_n}(\alpha_n E)| = |T_{\omega_0}(\alpha_0 E)| - |\alpha_0 E|.$$

If we take $\alpha_n = i$, $n = 1, 2, \dots$, then (i) and (iii) reduce to the conditions (I) and (II).

In proving the results we follow the method as adopted by K. C. Ray in [3] with the necessary modifications. In this connection we note a well known result [5], viz. if T is a linear transformation in \mathbb{R}_N given by $x'_i = \sum_{j=1}^N a_{ij} x_j$, $i = 1, 2, \dots, N$ and a_{ij} 's are real numbers and if E is a measurable set in \mathbb{R}_N , then $|T(E)| = \delta |E|$ where δ is the absolute value of the determinant of T .

As a Corollary of this result, it can be easily deduced that if α is a real number and E is a measurable set in \mathbb{R}_N , then $|\alpha E| = |\alpha|^N |E|$.

To substantiate our conditions (i) and (ii) as introduced above we present the following examples:

Examples. Let \mathbb{R} be the real line. Then \mathbb{R} is a metric space with the usual metric.

- (i) Let $T_{\omega_n}(E) = E + \frac{1}{2n}$, E being a measurable subset of \mathbb{R} and let $\alpha_n = (2 - \frac{1}{2n})$. Then $\lim_{n \rightarrow \infty} \alpha_n = 2$. So, for a closed interval [1, 5]

$$\begin{aligned} K &= \sup_{x \in K} \left| 3(\alpha_n) - T_{\omega_n} \left[\left(2 - \frac{1}{2n} \right) x \right] \right|, \\ &\quad \text{where 3 is the middle point of the interval [1, 5].} \\ &= \sup_{x \in K} \left| 3 \left(2 - \frac{1}{2n} \right) - \left[\left(2 - \frac{1}{2n} \right) x + \frac{1}{2n} \right] \right| = \left| 6 - \left[\left(2 - \frac{1}{2n} \right) 5 + \frac{1}{2n} + \frac{3}{2n} \right] \right| \\ &= \left| 6 - 10 + \frac{1}{n} \right| = \left| -4 + \frac{1}{n} \right| = \left| 4 - \frac{1}{n} \right|. \end{aligned}$$

So, $\lim_{n \rightarrow \infty} d_n = 4 = 2 \cdot 2 = |\alpha_0| \cdot r$, where $r = \sup_{x \in [1,5]} \{ |3 - x| \}$.

(ii) Let $E = [0, 1]$ and let $\{\alpha_n\}$ be a sequence of non-zero real numbers converging to a non-zero real number α_0 . Then $\lim_{n \rightarrow \infty} |T_{\omega_n}(\alpha_n[0, 1])|$, where

$$\begin{aligned} T_{\omega_n}(E) &= E + \frac{1}{n} = \lim_{n \rightarrow \infty} \left| [0, \alpha_n] + \frac{1}{n} \right| \text{ or } \lim_{n \rightarrow \infty} \left| [\alpha_n, 0] + \frac{1}{n} \right| \\ &\quad \text{provided } \alpha_n > 0 \text{ or } \alpha_n < 0 \\ &= \lim_{n \rightarrow \infty} |\alpha_n| = |\alpha_0|. \end{aligned}$$

Theorem 1. *Let there exist an element $\omega_0 \in \Omega$ such that for a sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 and for a sequence $\{\alpha_n\}$ of non-zero real numbers converging to a non-zero real number α_0 such that the sequence $\{T_{\omega_n}\}$ of transformations satisfies the conditions (I), (II), (III).*

Let A be a set of positive Lebesgue measure in \mathbb{R}_N . Then there exists a positive integer N_0 such that for a system of p positive integers N_1, N_2, \dots, N_p with $N_i > N_0$, the set

$$\frac{1}{\alpha_0} A \cap T_{\omega_{N_1}} \left(\frac{1}{\alpha_{N_1}} A \right) \cap T_{\omega_{N_2}} \left(\frac{1}{\alpha_{N_2}} A \right) \cap \dots \cap T_{\omega_{N_p}} \left(\frac{1}{\alpha_{N_p}} A \right)$$

is a set of positive measure.

P r o o f. Since A is a set of positive Lebesgue measure, there exists a ball $K_1 = B[a, r]$, $a \neq 0$ such that

$$|K_1 \setminus A| < \varepsilon |K_1| \text{ where } 0 < \varepsilon < \frac{1}{(1+p)(1+2p)}.$$

Let

$$d_n = \sup \left\{ \left| \frac{1}{\alpha_n} a - T_{\omega_n} \left(\frac{1}{\alpha_n} K_2 \right) \right| \right\}$$

where $K_2 = B[a, s]$, $s = \left(\frac{p}{1+p} \right)^{1/N} r$.

Since $\lim_{n \rightarrow \infty} d_n = \frac{1}{|\alpha_0|} s$ and $\lim_{n \rightarrow \infty} \alpha_n = \alpha_0$, there exists a positive integer N_1 such that for every $n > N_1$

$$\left| d_n - \frac{1}{|\alpha_0|} s \right| < \frac{r-s}{2|\alpha_0|} \quad \text{and} \quad \left| \frac{1}{\alpha_n} - \frac{1}{\alpha_0} \right| < \frac{r-s}{2|a||\alpha_0|}.$$

According to (iii), $\lim_{n \rightarrow \infty} \left| T_{\omega_n} \left[\frac{1}{\alpha_n} (A \cap K_2) \right] \right| = \left| \frac{1}{\alpha_0} (A \cap K_2) \right|$. So there exists a positive integer N_2 such that for $n > N_2$,

$$\left| \left| T_{\omega_n} \left[\frac{1}{\alpha_n} (A \cap K_2) \right] \right| - \left| \frac{1}{\alpha_0} (A \cap K_2) \right| \right| < \varepsilon \frac{|K_1|}{|\alpha_0|^N}.$$

Let $N_0 = \max(N_1, N_2)$. So for $x \in K_2$ and for $n > N_0$, we have

$$\begin{aligned} \left| \frac{1}{\alpha_0}a - T_{\omega_n} \left(\frac{1}{\alpha_0}x \right) \right| &= \left| \frac{1}{\alpha_0}a - \frac{1}{\alpha_n}a + \frac{1}{\alpha_n}a - T_{\omega_n} \left(\frac{1}{\alpha_0}x \right) \right| \\ &\leq |a| \left| \frac{1}{\alpha_0} - \frac{1}{\alpha_n} \right| + \left| \frac{1}{\alpha_n}a - T_{\omega_n} \left(\frac{1}{\alpha_0}x \right) \right| \\ &\leq |a| \left| \frac{1}{\alpha_0} - \frac{1}{\alpha_n} \right| + d_n \leq |a| \frac{r-s}{2|a||\alpha_0|} + \frac{r+s}{2|\alpha_0|} = \frac{1}{|\alpha_0|}r. \end{aligned}$$

So, $T_{\omega_n} \left(\frac{1}{\alpha_n}K_2 \right) \subset \frac{1}{\alpha_0}K_1$ for $n > N_0$ and hence

$$T_{\omega_n} \left(\frac{1}{\alpha_n}(K_2 \cap A) \right) \subset \frac{1}{\alpha_0}K_1 \quad \text{for } n > N_0.$$

Let N_1, N_2, \dots, N_p be p positive integers with $N_i > N_0$. Also let

$$\begin{aligned} X &= \left[\frac{1}{\alpha_0}(A \cap K_1) \right] \cap T_{\omega_{N_1}} \left[\frac{1}{\alpha_{N_1}}(A \cap K_2) \right] \cap T_{\omega_{N_2}} \left[\frac{1}{\alpha_{N_2}}(A \cap K_2) \right] \\ &\quad \cap \dots \cap T_{\omega_{N_p}} \left[\frac{1}{\alpha_{N_p}}(A \cap K_2) \right]. \end{aligned}$$

So,

$$X = \left(\frac{1}{\alpha_0}K_1 \right) \setminus \left[\left(\left(\frac{1}{\alpha_0}K_1 \right) \setminus \frac{1}{\alpha_0}A \right) \cup \bigcup_{i=1}^p \left\{ \frac{1}{\alpha_0}K_1 \setminus T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}}(A \cap K_2) \right) \right\} \right].$$

Hence

$$\begin{aligned} |X| &\geq \left| \frac{1}{\alpha_0}K_1 \right| - \left[\left| \frac{1}{\alpha_0}K_1 \setminus \frac{1}{\alpha_0}A \right| + \sum_{i=1}^p \left| \frac{1}{\alpha_0}K_1 \setminus T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}}(A \cap K_2) \right) \right| \right] \\ &= \left| \frac{1}{\alpha_0}K_1 \right| - \left[\left| \frac{1}{\alpha_0}(K_1 \setminus A) \right| + p \left| \frac{1}{\alpha_0}K_1 \right| - \sum_{i=1}^p \left| T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}}(A \cap K_2) \right) \right| \right] \\ &= \left| \frac{1}{\alpha_0}K_1 \right| - \left| \frac{1}{\alpha_0}(K_1 \setminus A) \right| - p \left| \frac{1}{\alpha_0}K_1 \right| + \sum_{i=1}^p \left| T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}}(A \cap K_2) \right) \right| \\ &> \left| \frac{1}{\alpha_0}K_1 \right| - \left| \frac{1}{\alpha_0}(K_1 \setminus A) \right| - p \left| \frac{1}{\alpha_0}K_1 \right| + p \left| \frac{1}{\alpha_0}(A \cap K_2) \right| - p\varepsilon \frac{|K_1|}{|\alpha_0|^N} \\ &= \frac{1}{|\alpha_0|^N} |K_1| - \frac{1}{|\alpha_0|^N} |K_1 \setminus A| - p \frac{1}{|\alpha_0|^N} |K_1| + p \frac{1}{|\alpha_0|^N} |A \cap K_2| - p\varepsilon \frac{|K_1|}{|\alpha_0|^N} \\ &> \frac{1}{|\alpha_0|^N} |K_1| - \frac{1}{|\alpha_0|^N} \varepsilon |K_1| - p \frac{1}{|\alpha_0|^N} |K_1| + p \frac{1}{|\alpha_0|^N} |K_2 \setminus (K_2 \setminus A)| - p\varepsilon \frac{|K_1|}{|\alpha_0|^N} \\ &= \frac{1}{|\alpha_0|^N} |K_1| - \frac{1}{|\alpha_0|^N} \varepsilon |K_1| - p \frac{1}{|\alpha_0|^N} |K_1| + p \frac{1}{|\alpha_0|^N} [|K_2| - |K_2 \setminus A|] - p\varepsilon \frac{|K_1|}{|\alpha_0|^N} \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{|\alpha_0|^N} |K_1| - \frac{1}{|\alpha_0|^N} \varepsilon |K_1| - p \frac{1}{|\alpha_0|^N} [|K_1| - |K_2|] - p \frac{1}{|\alpha_0|^N} |K_2 \setminus A| - p \varepsilon \frac{|K_1|}{|\alpha_0|^N} \\
&> \frac{1}{|\alpha_0|^N} |K_1| - \frac{1}{|\alpha_0|^N} \varepsilon |K_1| - \frac{1}{|\alpha_0|^N} |K_2| - p \frac{1}{|\alpha_0|^N} |K_1 \setminus A| - p \varepsilon \frac{|K_1|}{|\alpha_0|^N} \\
&> \frac{1}{|\alpha_0|^N} [|K_1| - |K_2|] - \frac{1}{|\alpha_0|^N} \varepsilon |K_1| - p \frac{1}{|\alpha_0|^N} \varepsilon |K_1| - p \varepsilon \frac{|K_1|}{|\alpha_0|^N} \\
&= \frac{1}{|\alpha_0|^N} \frac{1}{p} |K_2| - \frac{1}{|\alpha_0|^N} [1 + 2p] \varepsilon |K_1| \\
&= \frac{1}{|\alpha_0|^N} \frac{1}{p} \frac{p}{1+p} |K_1| - \frac{1}{|\alpha_0|^N} (1 + 2p) \varepsilon |K_1| \\
&= \frac{1}{|\alpha_0|^N} \left[\frac{1}{1+p} - (1 + 2p) \varepsilon \right] |K_1| \\
&= \frac{1 + 2p}{|\alpha_0|^N} \left[\frac{1}{(1+p)(1+2p)} - \varepsilon \right] |K_1| \\
&> 0, \quad \text{since } 0 < \varepsilon < \frac{1}{(1+p)(1+2p)}.
\end{aligned}$$

Hence X is a set of positive measure and so by (II'), for $N_1, N_2, \dots, N_p \geq N_0$ the set

$$\frac{1}{\alpha_0} A \cap T_{\omega_{N_1}} \left(\frac{1}{\alpha_{N_1}} A \right) \cap T_{\omega_{N_2}} \left(\frac{1}{\alpha_{N_2}} A \right) \cap \dots \cap T_{\omega_{N_p}} \left(\frac{1}{\alpha_{N_p}} A \right)$$

is a set of positive measure.

This completes the proof. \square

Corollary. *Let $\alpha_n = 1, n = 1, 2, \dots$. Then Theorem 1 of [2] follows immediately.*

Now we introduce the following condition which is equivalent to (I').

Condition (i'). Let $a, b \in \mathbb{R}_N$, let there exist $\omega_0 \in \Omega$ (a metric space) and a sequence $\{\omega_n\}$ converging to ω_0 such that for every ball $K = B[b, r]$ ($r > 0$) and for every sequence $\{\alpha_n\}$ of non-zero numbers converging to a non-zero real number α_0 ,

$$\limsup_{n \rightarrow \infty} \left\{ |\alpha_n a - T_{\omega_n}(\alpha_n K)| \right\} = |\alpha_0| r$$

holds. For the following theorems we denote the condition (ii) as the condition (ii'), and the condition (iii) is replaced by the condition (iii') which is the condition (iii) with $\omega_0 \in \Omega$ as in (i').

Theorem 2. *Let A and B be sets of positive Lebesgue measure in \mathbb{R}_N and let a and b be points of density of A and B , respectively. Let there exist an element $\omega_0 \in \Omega$ and a sequence $\{\omega_n\}$ ($\omega_n \in \Omega$) converging to ω_0 such that for a sequence*

$\{\alpha_n\}$ of non-zero real numbers converging to $\alpha_0 (\neq 0)$ the transformations T_{ω_n} satisfy the conditions (i'), (ii'), (iii') with respect to (a, b, ω_0) . Then there exists a natural number N_0 such that for a system of p elements $\omega_{N_1}, \omega_{N_2}, \dots, \omega_{N_p}$ of the sequence $\{\omega_n\}$ with $N_i > N_0$,

$$\frac{1}{\alpha_0} A \cap T_{\omega_{N_1}} \left(\frac{1}{\alpha_{N_1}} B \right) \cap T_{\omega_{N_2}} \left(\frac{1}{\alpha_{N_2}} B \right) \cap \dots \cap T_{\omega_{N_p}} \left(\frac{1}{\alpha_{N_p}} B \right)$$

is a set of positive measure.

Proof. Since A and B are sets of positive measure, there exist balls $K_A = B[a, r]$ ($a \neq 0$) and $K_B = [b, r]$ such that $|K_A \setminus A| < \varepsilon |K_A|$, $|K_B \setminus B| < \varepsilon |K_B|$ where $0 < \varepsilon < \frac{1}{2p^2 + 2p + 1}$. Let $\sup \left\{ \left| \frac{1}{\alpha_n} a - T_{\omega_n} \left(\frac{1}{\alpha_n} K_2 \right) \right| \right\} = d_n$ where $K_2 = B[b, s]$,

$$s = \left(\frac{p}{1+p} \right)^{1/N} r.$$

Since $\lim_{n \rightarrow \infty} d_n = \frac{1}{|\alpha_0|} s$ and $\lim_{n \rightarrow \infty} \alpha_n = \alpha_0$, there exists a positive integer N_1 such that for every $n > N_1$ we have

$$\left| d_n - \frac{1}{|\alpha_0|} s \right| < \frac{r-s}{2|\alpha_0|} \quad \text{and} \quad \left| \frac{1}{\alpha_n} - \frac{1}{\alpha_0} \right| < \frac{r-s}{2|a||\alpha_0|}.$$

In virtue of (iii) $K_2 = B[a, s]$,

$$\lim_{n \rightarrow \infty} \left| T_{\omega_n} \left[\frac{1}{\alpha_n} (A \cap K_2') \right] \right| = \left| \frac{1}{\alpha_0} (A \cap K_2') \right|.$$

So, there exists a positive integer N_2 such that for $n > N_2$ we have

$$\left| \left| T_{\omega_n} \left[\frac{1}{\alpha_n} (A \cap K_2') \right] \right| - \left| \frac{1}{\alpha_0} (A \cap K_2') \right| \right| < \varepsilon_1$$

where $0 < \varepsilon_1 < \varepsilon \left| \frac{1}{\alpha_0} K_2 \right|$. Let $N_0 = \max(N_1, N_2)$. Then, for $x \in K_2$ and for $n > N_0$,

$$\begin{aligned} \left| \frac{1}{\alpha_0} a - T_{\omega_n} \left(\frac{1}{\alpha_0} x \right) \right| &= \left| \frac{1}{\alpha_0} a - \frac{1}{\alpha_n} a + \frac{1}{\alpha_n} a - T_{\omega_n} \left(\frac{1}{\alpha_n} x \right) \right| \\ &\leq |a| \left| \frac{1}{\alpha_0} - \frac{1}{\alpha_n} \right| + \left| \frac{1}{\alpha_n} a - T_{\omega_n} \left(\frac{1}{\alpha_n} x \right) \right| \\ &\leq |a| \frac{r-s}{2|a||\alpha_0|} + d_n \leq |a| \frac{r-s}{2|a||\alpha_0|} + \frac{r+s}{2|\alpha_0|} = \frac{1}{|\alpha_0|} r. \end{aligned}$$

So $T_{\omega_n} \left(\frac{1}{\alpha_n} K_2 \right) \subset \frac{1}{\alpha_0} K_A$ and hence

$$T_{\omega_n} \left(\frac{1}{\alpha_n} (K_2 \cap B) \right) \subset \frac{1}{\alpha_0} K_A \quad \text{for } n > N_0.$$

Let N_1, N_2, \dots, N_p be positive integers with $N_i > N_0$. Also let

$$X = \left[\frac{1}{\alpha_0} (A \cap K_A) \right] \cap T_{\omega_{N_1}} \left[\frac{1}{\alpha_{N_1}} (B \cap K_2) \right] \cap T_{\omega_{N_2}} \left[\frac{1}{\alpha_{N_2}} (B \cap K_2) \right] \\ \cap \dots \cap T_{\omega_{N_p}} \left[\frac{1}{\alpha_{N_p}} (B \cap K_2) \right].$$

Then

$$X = \left(\frac{1}{\alpha_0} K_A \right) \setminus \left[\left(\left(\frac{1}{\alpha_0} K_A \right) \setminus \frac{1}{\alpha_0} (K_A \cap A) \right) \cup \bigcup_{i=1}^p \left\{ \frac{1}{\alpha_0} K_A \setminus T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}} (B \cap K_2) \right) \right\} \right].$$

Hence

$$\begin{aligned} |X| &\geq \left| \frac{1}{\alpha_0} K_A \right| - \left[\left| \frac{1}{\alpha_0} K_A \setminus \frac{1}{\alpha_0} A \right| + \sum_{i=1}^p \left\{ \left| \frac{1}{\alpha_0} K_A \setminus T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}} (B \cap K_2) \right) \right| \right\} \right] \\ &= \left| \frac{1}{\alpha_0} K_A \right| - \left[\left| \frac{1}{\alpha_0} (K_A \setminus A) \right| + p \left| \frac{1}{\alpha_0} K_A \right| - \sum_{i=1}^p \left| T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}} (B \cap K_2) \right) \right| \right] \\ &= \left| \frac{1}{\alpha_0} K_A \right| - \left| \frac{1}{\alpha_0} (K_A \setminus A) \right| - p \left| \frac{1}{\alpha_0} K_A \right| + \sum_{i=1}^p \left| T_{\omega_{N_i}} \left(\frac{1}{\alpha_{N_i}} (B \cap K_2) \right) \right| \\ &> \left| \frac{1}{\alpha_0} K_A \right| - \left| \frac{1}{\alpha_0} (K_A \setminus A) \right| - p \left| \frac{1}{\alpha_0} K_A \right| + p \left| \frac{1}{\alpha_0} (B \cap K_2) \right| - p\varepsilon_1 \\ &= \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} |K_A \setminus A| - p \frac{1}{|\alpha_0|^N} |K_A| + p \frac{1}{|\alpha_0|^N} |B \cap K_2| - p\varepsilon_1 \\ &> \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - p \frac{1}{|\alpha_0|^N} |K_A| + p \frac{1}{|\alpha_0|^N} |K_2 \setminus (K_2 \setminus B)| - p\varepsilon_1 \\ &= \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - p \frac{1}{|\alpha_0|^N} |K_A| + p \frac{1}{|\alpha_0|^N} [|K_2| - |K_2 \setminus B|] - p\varepsilon_1 \\ &= \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - p \frac{1}{|\alpha_0|^N} [|K_A| - |K_2|] - p \frac{1}{|\alpha_0|^N} |K_2 \setminus B| - p\varepsilon_1 \\ &> \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - \frac{1}{|\alpha_0|^N} |K_2| - p \frac{1}{|\alpha_0|^N} |K_B \setminus B| - p\varepsilon_1 \\ &> \frac{1}{|\alpha_0|^N} [|K_A| - |K_2|] \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - p \frac{1}{|\alpha_0|^N} \varepsilon |K_B| - p\varepsilon \frac{|K_2|}{|\alpha_0|^N} \\ &= \frac{1}{|\alpha_0|^N} \frac{1}{p} |K_2| - \frac{1}{|\alpha_0|^N} \varepsilon \frac{1+p}{p} |K_2| - p \frac{1}{|\alpha_0|^N} \varepsilon \frac{1+p}{p} |K_2| - \frac{p}{|\alpha_0|^N} \varepsilon |K_2| \\ &= \frac{1}{|\alpha_0|^N} \left[\frac{1}{p} - \left(\frac{1+p}{p} + 1 + p + p \right) \varepsilon \right] |K_2| \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{|\alpha_0|^N} \left[\frac{1}{p} - \left(\frac{1+p+p+2p^2}{p} \right) \varepsilon \right] |K_2| \\
&= \frac{1+2p+2p^2}{|\alpha_0|^N p} \left[\frac{1}{1+2p+2p^2} - \varepsilon \right] |K_2| \\
&> 0, \quad \text{since } 0 < \varepsilon < \frac{1}{2p^2+2p+1}.
\end{aligned}$$

Hence X is a set of positive measure and so by (ii), for $N_1, N_2, \dots, N_p \geq N_0$, the set

$$\frac{1}{\alpha_0} A \cap T_{\omega_{N_1}} \left(\frac{1}{\alpha_{N_1}} B \right) \cap T_{\omega_{N_2}} \left(\frac{1}{\alpha_{N_2}} B \right) \cap \dots \cap T_{\omega_{N_p}} \left(\frac{1}{\alpha_{N_p}} B \right)$$

is a set of positive measure.

This completes the proof. \square

Theorem 3. Let A and B_1, B_2, \dots, B_p be sets of positive measure in \mathbb{R}_N and let a and b_i ($i = 1, 2, \dots, p$) be points of density of A and B_i ($i = 1, 2, \dots, p$), respectively. Let there exist an element $\omega_0 \in \Omega$ and a sequence $\{\omega_n^i\}$ ($\omega_n^i \in \Omega$) ($i = 1, 2, \dots, p$) converging to ω_0 such that for a sequence $\{\alpha_n\}$ of non-zero real number converging to a non-zero real number α_0 , the sequence of transformations $\{T_{\omega_n^i}\}$ ($i = 1, 2, \dots, p$) satisfies the conditions (i'), (ii'), (iii') with respect to (a, b_i, ω_0) . Then there exists a natural number N_0 such that for a system of p^2 elements $\omega_{N_1}^i, \omega_{N_2}^i, \dots, \omega_{N_p}^i$ of the sequence $\{T_{\omega_n^i}\}$ with $N_k^i > N_0$ and for a system of p numbers $\alpha_{N_1}, \alpha_{N_2}, \dots, \alpha_{N_p}$ of the sequence $\{\alpha_n\}$ with $N_k > N_0$ the set

$$\begin{aligned}
&\frac{1}{\alpha_0} A \cap T_{\omega_{N_1}^1} \left(\frac{1}{\alpha_{N_1}} B_1 \right) \cap T_{\omega_{N_2}^1} \left(\frac{1}{\alpha_{N_2}} B_1 \right) \cap \dots \cap T_{\omega_{N_p}^1} \left(\frac{1}{\alpha_{N_p}} B_1 \right) \\
&\quad \cap T_{\omega_{N_1}^2} \left(\frac{1}{\alpha_{N_1}} B_2 \right) \cap T_{\omega_{N_2}^2} \left(\frac{1}{\alpha_{N_2}} B_2 \right) \cap \dots \cap T_{\omega_{N_p}^2} \left(\frac{1}{\alpha_{N_p}} B_2 \right) \cap \dots \\
&\quad \cap T_{\omega_{N_1}^p} \left(\frac{1}{\alpha_{N_1}} B_p \right) \cap T_{\omega_{N_2}^p} \left(\frac{1}{\alpha_{N_2}} B_p \right) \cap \dots \cap T_{\omega_{N_p}^p} \left(\frac{1}{\alpha_{N_p}} B_p \right)
\end{aligned}$$

is a set of positive measure.

Proof. Since A and B_i ($i = 1, 2, \dots, p$) are sets of positive measure, there exist balls $K_A = B[a, r]$, $a \neq 0$ and $K_{B_i} = B[b_i, r]$ ($i = 1, 2, \dots, p$) such that

$$|K_A \setminus A| < \varepsilon |K_A| \quad \text{and} \quad |K_{B_i} \setminus B_i| < \varepsilon |K_{B_i}|, \quad i = 1, 2, \dots, p,$$

where $0 < \varepsilon < \frac{1+p}{1+p+2p^2}$. Let $\sup \left\{ \left| \frac{1}{\alpha_n} a - T_{\omega_n} \left(\frac{1}{\alpha_n} K_2^i \right) \right| \right\} = d_n^i$ where $K_2^i = B[b_i, s]$,

$$s = \left(\frac{p}{1+p} \right)^{1/N} r.$$

Since $\lim_{n \rightarrow \infty} d_n^i = \frac{1}{|\alpha_0|}s$ and $\lim_{n \rightarrow \infty} \alpha_n = \alpha_0$, there exists a positive integer N_1 such that for every $n > N_1$,

$$\left| d_n^i - \frac{1}{|\alpha_0|}s \right| < \frac{r-s}{2|\alpha_0|} \quad \text{and} \quad \left| \frac{1}{\alpha_n} - \frac{1}{\alpha_0} \right| < \frac{r-s}{2|a||\alpha_0|}.$$

In virtue of (iii) we have

$$\lim_{n \rightarrow \infty} \left| T_{\omega_n^i} \left[\frac{1}{\alpha_n} (A \cap K_2^i) \right] \right| = \left| \frac{1}{\alpha_0} (A \cap K_2^i) \right|.$$

So there exists a positive integer N_2 such that for $n > N_2$,

$$\left| T_{\omega_n^i} \left[\frac{1}{\alpha_n} (A \cap K_2^i) \right] \right| - \left| \frac{1}{\alpha_0} (A \cap K_2^i) \right| < \varepsilon_1$$

where $0 < \varepsilon_1 < \varepsilon \left| \frac{1}{\alpha_0} K_2^i \right|$. Let $N_0 = \max(N_1, N_2)$. Then, for $x \in K_2^i$ and for $n > N_0$ we obtain

$$\begin{aligned} \left| \frac{1}{\alpha_0}a - T_{\omega_n^i} \left(\frac{1}{\alpha_0}x \right) \right| &= \left| \frac{1}{\alpha_0}a - \frac{1}{\alpha_n}a + \frac{1}{\alpha_n}a - T_{\omega_n^i} \left(\frac{1}{\alpha_0}x \right) \right| \\ &\leq |a| \left| \frac{1}{\alpha_0} - \frac{1}{\alpha_n} \right| + \left| \frac{1}{\alpha_n}a - T_{\omega_n^i} \left(\frac{1}{\alpha_n}x \right) \right| \\ &\leq |a| \frac{r-s}{2|a||\alpha_0|} + d_n^i \leq |a| \frac{r-s}{2|a||\alpha_0|} + \frac{r+s}{2|\alpha_0|} = \frac{1}{|\alpha_0|}r. \end{aligned}$$

Hence $T_{\omega_n^i} \left(\frac{1}{\alpha_n} K_2^i \right) \subset \frac{1}{\alpha_0} K_A$ and for $n > N_0$ and for $i = 1, 2, \dots, p$. Let $N_1^i, N_2^i, \dots, N_p^i$ and N_i ($i = 1, 2, \dots, p$) be positive integers with $N_k^i > N_0$ and $N_i > N_0$. Also let

$$\begin{aligned} X &= \left[\frac{1}{\alpha_0} (A \cap K_A) \right] \cap T_{\omega_{N_1^1}^1} \left[\frac{1}{\alpha_{N_1^1}} (B \cap K_2^1) \right] \cap T_{\omega_{N_2^1}^1} \left[\frac{1}{\alpha_{N_2^1}} (B_1 \cap K_2^1) \right] \cap \dots \\ &\quad \cap T_{\omega_{N_p^1}^1} \left[\frac{1}{\alpha_{N_p^1}} (B_1 \cap K_2^1) \right] \\ &\quad \cap T_{\omega_{N_1^2}^2} \left[\frac{1}{\alpha_{N_1^2}} (B_2 \cap K_2^2) \right] \cap T_{\omega_{N_2^2}^2} \left[\frac{1}{\alpha_{N_2^2}} (B_2 \cap K_2^2) \right] \cap \dots \\ &\quad \cap T_{\omega_{N_p^2}^2} \left[\frac{1}{\alpha_{N_p^2}} (B_2 \cap K_2^2) \right] \cap \dots \\ &\quad \cap T_{\omega_{N_1^p}^p} \left[\frac{1}{\alpha_{N_2^p}} (B_p \cap K_2^p) \right] \cap T_{\omega_{N_2^p}^p} \left[\frac{1}{\alpha_{N_2^p}} (B_p \cap K_2^p) \right] \cap \dots \\ &\quad \cap T_{\omega_{N_p^p}^p} \left[\frac{1}{\alpha_{N_p^p}} (B_p \cap K_2^p) \right]. \end{aligned}$$

Then

$$X = \left(\frac{1}{\alpha_0} K_A \right) \setminus \left\{ \left[\left(\frac{1}{\alpha_0} K_A \right) \setminus \frac{1}{\alpha_0} (K_A \cap A) \right] \cup \bigcup_{i=1}^p \bigcup_{j=2}^p \left[\frac{1}{\alpha_0} K_A \setminus T_{\omega_{N_j^i}^i} \left(\frac{1}{\alpha_{N_j^i}} (B_i \cap K_2^i) \right) \right] \right\}.$$

Hence

$$\begin{aligned}
|X| &\geq \left| \frac{1}{\alpha_0} K_A \right| - \left[\left| \frac{1}{\alpha_0} K_A \setminus \frac{1}{\alpha_0} A \right| + \sum_{i=1}^p \sum_{j=1}^p \left\{ \left| \frac{1}{\alpha_0} K_A \setminus T_{\omega_{N_j^i}} \left(\frac{1}{\alpha_{N_j}} (B_i \cap K_2^i) \right) \right| \right\} \right] \\
&= \left| \frac{1}{\alpha_0} K_A \right| - \left[\left| \frac{1}{\alpha_0} (K_A \setminus A) \right| + p^2 \left| \frac{1}{\alpha_0} K_A \right| - \sum_{i=1}^p \sum_{j=1}^p \left| T_{\omega_{N_j^i}} \left(\frac{1}{\alpha_{N_j}} (B_i \cap K_2^i) \right) \right| \right] \\
&= \left| \frac{1}{\alpha_0} K_A \right| - \left| \frac{1}{\alpha_0} (K_A \setminus A) \right| - p^2 \left| \frac{1}{\alpha_0} K_A \right| + \sum_{i=1}^p \sum_{j=1}^p \left| T_{\omega_{N_j^i}} \left(\frac{1}{\alpha_{N_j}} (B_i \cap K_2^i) \right) \right| \\
&> \left| \frac{1}{\alpha_0} K_A \right| - \left| \frac{1}{\alpha_0} (K_A \setminus A) \right| - p^2 \left| \frac{1}{\alpha_0} K_A \right| + p \frac{1}{|\alpha_0|^N} \sum_{i=1}^p |K_2^i \setminus \{K_2^i \setminus B_i\}| - p^2 \varepsilon_1 \\
&= \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} |K_A \setminus A| - p^2 \frac{1}{|\alpha_0|^N} |K_A| \\
&\quad + p \frac{1}{|\alpha_0|^N} \sum_{i=1}^p [|K_2^i| - |K_2^i \setminus B_i|] - p^2 \varepsilon_1 \\
&> \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - p^2 \frac{1}{|\alpha_0|^N} |K_A| + p \frac{1}{|\alpha_0|^N} [p|K_2| - \sum_{i=1}^p \varepsilon |K_{B_i}|] - p^2 \varepsilon_1 \\
&= \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - p^2 \frac{1}{|\alpha_0|^N} |K_A| + p^2 \frac{1}{|\alpha_0|^N} |K_2| - \frac{p^2 \varepsilon}{|\alpha_0|^N} |K_A| - p^2 \varepsilon_1 \\
&= \frac{1}{|\alpha_0|^N} |K_A| - \frac{1}{|\alpha_0|^N} \varepsilon |K_A| - \frac{p^2}{|\alpha_0|^N} [|K_A| - |K_2|] - \frac{p^2}{|\alpha_0|^N} |K_A| - p^2 \varepsilon_1 \\
&> \frac{1}{|\alpha_0|^N} \frac{p}{1+p} |K_2| - \frac{1}{|\alpha_0|^N} \varepsilon \frac{p}{1+p} |K_2| - \frac{p^2}{|\alpha_0|^N} \left[\frac{p}{1+p} |K_2| - |K_2| \right] \\
&\quad - \frac{p^2 \varepsilon}{|\alpha_0|^N} \frac{p}{1+p} |K_2| - p^2 \frac{1 \varepsilon}{\alpha_0^N} |K_2| \\
&= \frac{1}{|\alpha_0|^N} \frac{p}{1+p} |K_2| - \frac{1}{|\alpha_0|^N} \varepsilon \frac{p}{1+p} |K_2| - p \frac{p^2}{|\alpha_0|^N} \left[\frac{p}{1+p} - 1 \right] |K_2| \\
&\quad - \frac{p^3}{|\alpha_0|^N} \varepsilon \frac{|K_2|}{1+p} - \frac{p^2}{|\alpha_0|^N} \varepsilon |K_2| \\
&= \frac{1}{|\alpha_0|^N} \left[\frac{p}{1+p} + \frac{p^2}{1+p} \right] |K_2| - \frac{1}{|\alpha_0|^N} \varepsilon \left[\frac{p}{1+p} + \frac{p^3}{1+p} + p^2 \right] |K_2| \\
&= \frac{p}{|\alpha_0|^N} |K_2| - \frac{p}{|\alpha_0|^N} \varepsilon \frac{1+p+2p^2}{1+p} |K_2| \\
&= \frac{p}{|\alpha_0|^N} \frac{1+p+2p^2}{1+p} \left[\frac{1+p}{1+p+2p^2} - \varepsilon \right] |K_2| \\
&> 0, \quad \text{since } 0 < \varepsilon < \frac{1+p}{1+p+2p^2}.
\end{aligned}$$

Hence X is a set of positive measure and so by (II), for $N_1^i, N_2^i, \dots, N_p^i$, $N_i \geq N_0$ ($i = 1, 2, \dots, p$) the set

$$\begin{aligned} & \frac{1}{\alpha_0} A \cap T_{\omega_{N_1^1}}^1 \left(\frac{1}{\alpha_{N_1}} B_1 \right) \cap T_{\omega_{N_2^1}}^1 \left(\frac{1}{\alpha_{N_2}} B_1 \right) \cap \dots \cap T_{\omega_{N_p^1}}^1 \left(\frac{1}{\alpha_{N_p}} B_1 \right) \\ & \cap T_{\omega_{N_1^2}}^2 \left(\frac{1}{\alpha_{N_1}} B_2 \right) \cap T_{\omega_{N_2^2}}^2 \left(\frac{1}{\alpha_{N_2}} B_2 \right) \cap \dots \cap T_{\omega_{N_p^2}}^2 \left(\frac{1}{\alpha_{N_p}} B_2 \right) \cap \dots \\ & \cap T_{\omega_{N_1^p}}^p \left(\frac{1}{\alpha_{N_1}} B_p \right) \cap T_{\omega_{N_2^p}}^p \left(\frac{1}{\alpha_{N_2}} B_p \right) \cap \dots \cap T_{\omega_{N_p^p}}^p \left(\frac{1}{\alpha_{N_p}} B_p \right) \end{aligned}$$

is a set of positive measure.

This completes the proof. □

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