A LOCAL PROPERTY OF MEASURABLE SETS

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1. Introduction.¹ Let Ω be a metric space with metric ρ , let **C** be a class of closed sets from Ω and let τ be a non-negative real-valued set function on **C**. We assume that the empty set ϕ is in **C** and that $\tau(I) = 0$ if and only if $I = \phi$. For each set A in Ω , we define $\varphi(A), 0 \leq \varphi(A) \leq \infty$ by:

$$\varphi(A) = \lim_{\epsilon \to 0^+} \left[\inf \sum_{n=1}^{\infty} \tau(I(n)) \right]$$

where the infimum is taken for all possible countable collections of sets I(n) from **C** such that:

$$A \subset \bigcup_{n=1}^{\infty} I(n)$$

and the diameter of I(n), d(I(n)), is less than ϵ for every *n*. We assume that such a countable collection exists for every set A and every $\epsilon > 0$. φ is an outer measure function (3, p. 85), that is:

(i) $\varphi(\phi) = 0$,

(ii) If $A \subset B$, then $\varphi(A) \leq \varphi(B)$,

(iii) For any sequence of sets A(n), $n = 1, 2, 3, \ldots$, in Ω ,

$$\varphi\left(\bigcup_{n=1}^{\infty} A(n)\right) \leqslant \sum_{n=1}^{\infty} \varphi(A(n)).$$

A set A is said to be *measurable* if

$$\varphi(B) = \varphi(A \cap B) + \varphi(\tilde{A} \cap B)$$

for every set B in Ω . All Borel sets are measurable (3, pp. 102–106). For every set A in Ω , there is a measurable set B, called a *measurable cover* for A, such that $A \subset B$ and $\varphi(B) = \varphi(A)$ (3, pp. 107–108). That is, φ is a regular metric outer measure function.

We also define for a set A and a point p in Ω , the number $D(A,p), 0 \leq D(A,p) \leq \infty$, by:

$$D(A, p) = \lim_{\epsilon \to 0^+} \left[\sup \frac{\varphi(A \cap I)}{\tau(I)} \right]$$

where the supremum is taken as I ranges over all sets in C such that $p \in I$ and $d(I) < \epsilon$.

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We show that, if the sets in **C** satisfy a certain regularity condition and $\varphi(A)$ is finite, then:

- (i) D(A,p) = 1 for almost all $p \in A$,
- (ii) D(A,p) = 0 for almost all $p \in \tilde{A}$ if and only if A is measurable,
- (iii) By considering the behaviour of D(A,p) it is possible to construct a measurable cover for A in a unique manner.

These results are similar to those previously obtained for the case of Hausdorff outer measure in Euclidean space (2, 5).

2. Separated sets. Let A and B be two sets in Ω . A is said to be *separated* from B if, for every $\epsilon > 0$, there is an open set O such that $\varphi(A \cap \tilde{O}) < \epsilon$ and $\varphi(B \cap O) < \epsilon$ (2). Equivalently, A is separated from B if, for every $\epsilon > 0$, there is a closed set F such that $\varphi(\tilde{F} \cap B) < \epsilon$ and $\varphi(A \cap F) < \epsilon$. If A is separated from B then B is not necessarily separated from A. For example, let φ be linear outer measure in the plane, let A be the interior of a circle and let B be the circumference of this circle. However, we have:

THEOREM 1. If $\varphi(A)$ is finite, and A is separated from B, then B is separated from A.

Proof. Let O be an open set such that $\varphi(A \cap \tilde{O}) < \frac{1}{2}\epsilon$ and $\varphi(B \cap O) < \frac{1}{2}\epsilon$. Because Ω is a metric space, O is the union of a countable number of closed sets, C(n), n = 1, 2... From the measurability of O,

$$\varphi(A) - \varphi(A \cap O) < \frac{1}{2}\epsilon.$$

Choose an integer m such that

$$\varphi(A \cap O) < \varphi(A \cap F) + \frac{1}{2}\epsilon$$

where F is the closed set

$$\bigcup_{n=1}^{m} C(n).$$

Then $\varphi(A \cap \tilde{F}) < \epsilon$ and $\varphi(B \cap F) < \epsilon$ so that B is separated from A.

THEOREM 2. If A is separated from B, then $\varphi(A \cup B) = \varphi(A) + \varphi(B)$.

Proof. We can assume that $\varphi(A)$ and $\varphi(B)$ are finite. Since A is separated from B and B is therefore separated from A, there are open sets O and G such that $\varphi(O \cap B)$, $\varphi(\tilde{O} \cap A)$, $\varphi(G \cap A)$, and $\varphi(\tilde{G} \cap B)$ are all less than a preassigned $\epsilon > 0$. From the measurability of O and G, $\varphi(A \cap O) > \varphi(A)$ $-\epsilon$, and $\varphi(B \cap G) > \varphi(B) - \epsilon$. From the subadditivity of φ , $\varphi(O \cap G \cap (A \cup B)) < 2\epsilon$. Thus,

$$\varphi(A \cup B) \geqslant \varphi((A \cup B) \cap (O \cup G)) > \varphi(A) + \varphi(B) - 4\epsilon$$

which, with the subadditivity of φ , proves the theorem.

THEOREM 3. If $\varphi(A)$ is finite, then A is measurable if and only if \tilde{A} is separated from A.

Proof. Assume first that A is measurable. From the definition of φ we can, for a given integer n, obtain a sequence of closed sets I(n,i), $i = 1, 2, \ldots$, from **C** with diameter <1/n, whose union covers A and such that:

$$\sum_{i=1}^{\infty} \tau(I(n,i)) - \frac{1}{n} \leqslant \varphi(A) \leqslant \sum_{i=1}^{\infty} \tau(I(n,i)) + \frac{1}{n}.$$

From the regularity of φ ,

$$\varphi(A) = \lim_{m \to \infty} \varphi \left(A \cap \bigcup_{i=1}^{m} I(n, i) \right)$$

so there is an integer m(n) such that

$$\varphi(A) - \varphi\left(A \cap \bigcup_{i=1}^{m(n)} I(n, i)\right) < \frac{\epsilon}{2^n}$$

Let

$$F = \bigcap_{n=1}^{\infty} \bigcup_{i=1}^{m(n)} I(n, i).$$

F is closed, $\varphi(A \cap \tilde{F}) < \epsilon$, and, using the measurability of A and F,

 $\varphi(F \cap \tilde{A}) - \varphi(\tilde{F} \cap A) = \varphi(F) - \varphi(A) \leqslant 0,$

so that $\varphi(F \cap \tilde{A}) \leq \varphi(\tilde{F} \cap A) < \epsilon$, and \tilde{A} is separated from A.

If \tilde{A} is separated from A then $B \cap \tilde{A}$ is separated from $B \cap A$ for any set B so, from Theorem 2, $\varphi(B) = \varphi(B \cap \tilde{A}) + \varphi(B \cap A)$ and A is thus measurable.

THEOREM 4. If $\varphi(A)$ and $\varphi(B)$ are finite and $\varphi(A \cup B) = \varphi(A) + \varphi(B)$, then A is separated from B.

Proof. Assume first that B is measurable and assign an $\epsilon > 0$. From the measurability of B and the hypothesis, $\varphi(A \cap B) = 0$. By Theorem 3 there is a closed set F such that $\varphi(B \cap \tilde{F}) < \epsilon$ and $\varphi(\tilde{B} \cap F) < \epsilon$. Because $F \subset B \cup (F \cap \tilde{B})$, we have $\varphi(A \cap F) < \epsilon$ and A is separated from B. If B is not measurable let C be a measurable cover for B. By the preceding, A is separated from C and thus from B.

3. The function D(A, p). This function has been defined in the introduction. Several functions of this type, differing only in the class of sets I over which the supremum is taken, have been studied for the case of Hausdorff outer measure in Euclidean space by various authors (1; 2; 4; 5) and examples due to Besicovitch (1) and Nikodym (4) show that a slight change in this class radically affects the function. If $\varphi(A)$ is finite, then our choice, namely "all I in \mathbb{C} such that $p \in I$ and $d(I) < \epsilon$," results in a function which is, for

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almost all p, the characteristic function of A if and only if A is measurable and thus it affords a local characterization of the measurability of A.

THEOREM 5. If $\varphi(A)$ is finite, then, for every $\epsilon > 0$ there is a $\delta > 0$ such that:

$$\varphi \left(A \cap \bigcup_{n=1}^{\infty} I(n) \right) \leqslant \sum_{n=1}^{\infty} \tau(I(n)) + \epsilon$$

for any sequence of sets I(n), n = 1, 2, ..., from **C** with diameters less than δ .

Proof. This has been proved (1, p. 427) for the case in which φ is linear outer measure in the plane and A is measurable. The proof here is the same, using the measurability of the sets in **C** instead of the measurability of A.

THEOREM 6. If $\varphi(A)$ is finite, then $D(A, p) \ge 1$ for almost all $p \in A$.

Proof. Let a > 0 and 0 < b < 1. Let T(a, b) be the set:

$$T(a, b) = \{ p \colon p \in A \text{ and if } I \in \mathbf{C} \text{ and } p \in I \\ \text{and } d(I) < a, \text{ then } \varphi(A \cap I) \leq b \cdot \tau(I) \}.$$

It is sufficient to prove that T(a, b) is null for all such a and b. Assign an $\epsilon > 0$ and obtain a δ by Theorem 5. Choose $\delta < a$. Let $\{I(n)\}$ be a sequence of sets from **C** with diameter $< \delta$, whose union covers A, and such that:

$$\varphi(A) - \epsilon \leqslant \sum_{n=1}^{\infty} \tau(I(n)) \leqslant \varphi(A) + \epsilon.$$

Let **A** be the class of all sets from this sequence such that $\varphi(A \cap I(n)) > b \cdot \tau(I(n))$ and let **B** be the class of all the other sets from the sequence.

Then:

$$\begin{split} \varphi(A) &\leqslant \varphi(A \, \cap \, \bigcup_{\mathbf{A}} I(n)) + \varphi(A \, \cap \, \bigcup_{\mathbf{B}} I(n)) \\ &\leqslant \sum_{\mathbf{A}} \tau(I(n)) + \epsilon + b \cdot \, \sum_{\mathbf{B}} \tau(I(n)) \\ &\leqslant \varphi(A) + 2\epsilon + (b-1) \cdot \, \sum_{\mathbf{B}} \tau(I(n)). \end{split}$$

Thus

$$\sum_{\mathbf{B}} \tau(I(n)) \leqslant 2\epsilon/(1-b)$$

and also,

$$\varphi(T(a,b)) \leqslant \varphi(A \cap \bigcup_{\mathbf{B}} I(n)) \leqslant \sum_{\mathbf{B}} \tau(I(n)) + \epsilon,$$

so that T(a, b) is null, which proves the theorem.

THEOREM 7. If $\varphi(B)$ is finite and D(A, p) = 0 for almost all $p \in B$, then A is separated from B.

Proof. Assign an $\epsilon > 0$ and consider the set

$$B(n) = \{ p \colon p \in B \text{ and if } I \in \mathbf{C} \text{ and } p \in I \text{ and } d(I) < 1/n, \text{ then } \varphi(A \cap I) < \epsilon \cdot \tau(I) \}.$$

By hypothesis,

$$B - N \subseteq \bigcup_{n=1}^{\infty} B(n) \subseteq B$$

where N is a null subset of B, and thus (3, p. 95),

$$\varphi(B) = \lim_{n\to\infty} \varphi(B(n)).$$

Choose an integer m so that $\varphi(B) \leq \varphi(B(m)) + \epsilon$ and let δ be determined by applying Theorem 5 to B. Let $\{I(n)\}$ be a sequence of sets from \mathbb{C} with diameter less than the smaller of 1/m and δ , whose union covers B(m), and such that:

$$\sum_{n=1}^{\infty} \tau(I(n)) - \epsilon \leqslant \varphi(B(m)) \leqslant \sum_{n=1}^{\infty} \tau(I(n)) + \epsilon.$$

Choose an integer r such that

$$\sum_{n=r+1}^{\infty}\tau(I(n))<\epsilon.$$

Then, by Theorem 5,

$$\varphi\left(B\cap\bigcup_{n=\tau+1}^{\infty}I(n)\right)<2\epsilon.$$

By the definition of B(m),

$$\varphi\left(A \cap \bigcup_{n=1}^{r} I(n)\right) \leqslant \sum_{n=1}^{r} \varphi(A \cap I(n)) < \epsilon \cdot \sum_{n=1}^{\infty} \tau(I(n))$$
$$< \epsilon(\varphi(B(m)) + \epsilon).$$

Let

$$C = \bigcup_{n=1}^{r} I(n).$$

C is closed and $\varphi(B \cap \tilde{C}) \leq 3\epsilon$ and $\varphi(A \cap C) < \epsilon (\varphi(B) + \epsilon)$ so that *A* is separated from *B*.

4. The regularity conditions. For the remainder of the paper we assume that to every set I from C there corresponds a set I' from C such that:

(i) $I' \supset \{p: \rho(p, I) \leq \alpha \cdot d(I)\}$ where α is a finite number greater than 1 and independent of I and $\rho(p, I)$ is the distance from p to I.

- (ii) $\tau(I') \leq \beta \cdot \tau(I)$ where β is a finite number independent of I.
- (iii) for every $\epsilon > 0$ there is a $\delta > 0$ such that $d(I) < \delta$ implies $d(I') < \epsilon$.

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THEOREM 8. If $\varphi(A)$ is finite and B is separated from A, then D(A, p) = 0for almost all $p \in B$.

Proof. Assign $\epsilon > 0$, $\eta > 0$, and $\delta > 0$. Let O be an open set such that $\varphi(A \cap O) < \epsilon^2$ and $\varphi(B \cap \widetilde{O}) < \epsilon^2$. Let $A(\epsilon) = \{p: p \in B \text{ and } D(A, p) > \epsilon\}$. For every $p \in A(\epsilon) \cap O$ there is a set $I \in \mathbf{C}$ such that $p \in I, d(I) < \eta$, $I \subset O$ and $\varphi(A \cap I) > \epsilon \cdot \tau(I)$. Also, $d(I) \neq 0$, since d(I) = 0 implies that I is a set consisting of exactly one point, $I \subset A \cap B$, and $\varphi(I) > 0$, which is impossible if B is separated from A. Let the class of all such sets be denoted by \mathbf{J} .

Choose a maximal class $\mathbf{I}(1)$ of disjoint sets from \mathbf{J} with the property that $\delta/\alpha \leq d(I) < \delta$ where α is the number referred to in (i) of the regularity conditions. Continue this process in the following way: let $\mathbf{I}(1)$, $\mathbf{I}(2)$, $\mathbf{I}(3)$, ..., be a sequence of maximal classes of disjoint sets from \mathbf{J} such that if $I \in \mathbf{I}(n)$ then I is disjoint from all the sets in any preceding class and $\delta/\alpha^n \leq d(I) < \delta/\alpha^{n-1}$. Each $\mathbf{I}(n)$ contains at most a countable number of sets since $\tau(I) > 0$ for every $I \in \mathbf{J}$ and

$$\sum_{I} \tau(I) < \frac{1}{\epsilon} \cdot \sum_{I} \varphi(A \cap I) = \frac{1}{\epsilon} \cdot \varphi \left(A \cap \bigcup_{I} I \right) < \infty$$

for any countable selection of sets from I(n).

Thus the union of all the classes I(n) is a class containing at most a countable number of sets. With every set I(n), n = 1, 2, 3, ..., in this union associate a set I'(n) by the regularity condition. Then,

$$A(\epsilon) \cap O \subset \bigcup_{n=1}^{\infty} I'(n)$$

for, suppose $p \in A(\epsilon) \cap O$. There is a set $I \in \mathbf{J}$ such that $p \in I$ and

$$\frac{\delta}{\alpha^n} \leqslant d(I) < \frac{\delta}{\alpha^{n-1}}$$

for some integer n. If

$$p \notin \bigcup_{n=1}^{\infty} I'(n)$$

then $I \notin I(n)$ so there is a set $J \in I(m)$ for an $m \leq n$ such that $J \cap I$ is not empty. Then:

$$\rho(p, J) \leqslant d(I) < \frac{\delta}{\alpha^{n-1}} < \alpha \cdot d(J)$$

so that $p \in J'$ which contradicts the assertion. Thus:

$$\sum_{n=1}^{\infty} \tau(I'(n)) \leqslant \beta \cdot \sum_{n=1}^{\infty} \tau(I(n))$$
$$\leqslant \beta/\epsilon \cdot \sum_{n=1}^{\infty} \varphi(A \cap I(n))$$
$$\leqslant \beta/\epsilon \cdot \varphi\left(A \cap \bigcup_{n=1}^{\infty} I(n)\right) < \beta \cdot \epsilon$$

By regularity condition (iii), d(I'(n)) may be made as small as desired for all *n* by choosing η sufficiently small. Thus, $\varphi(A(\epsilon) \cap O) < \beta \cdot \epsilon$ so that

$$\varphi(A(\epsilon)) < \beta \cdot \epsilon + \varphi(A(\epsilon) \cap \tilde{O}) \leq \epsilon(\beta + \epsilon).$$

Since $A(\epsilon) \subset A(\epsilon')$ if $\epsilon < \epsilon'$, we have:

$$\varphi(\{p: p \in B \text{ and } D(A, p) > 0\}) = \varphi(\lim_{\epsilon \to 0^+} A(\epsilon))$$
$$= \lim_{\epsilon \to 0^+} \varphi(A(\epsilon))$$
$$= 0$$

which proves the theorem.

THEOREM 9. If $\varphi(A)$ is finite, then D(A, p) = 1 for almost all $p \in A$.

Proof. In view of Theorem 6 we need only show that the set $A(b) = \{p: p \in A \text{ and } D(A, p) > 1 + b\}$ is null for all b > 0. Fix b > 0, assign $\epsilon > 0$ and obtain $\delta > 0$ by applying Theorem 5 to the set A. As in Theorem 8, obtain a sequence of disjoint sets I(n), $n = 1, 2, 3, \ldots$, such that

$$A(b) \subset \bigcup_{n=1}^{\infty} I'(n)$$

and $d(I'(n)) < \delta$, $\tau(I'(n)) \le \beta \cdot \tau(I(n))$ and $\varphi(A \cap I(n)) > (1+b) \cdot \tau(I(n))$ for all *n*. Then:

$$\varphi\left(A \cap \bigcup_{n=1}^{\infty} I(n)\right) = \sum_{n=1}^{\infty} \varphi(A \cap I(n)) \ge (1+b) \cdot \sum_{n=1}^{\infty} \tau(I(n))$$

and, by Theorem 5,

$$\varphi(A(b)) \leqslant \varphi\left(A \cap \bigcup_{n=1}^{\infty} I'(n)\right) \leqslant \sum_{n=1}^{\infty} \tau(I'(n)) + \epsilon$$

and

$$\varphi\left(A \cap \bigcup_{n=1}^{\infty} I(n)\right) \leqslant \sum_{n=1}^{\infty} \tau(I(n)) + \epsilon.$$

From these relations, $\varphi(A(b)) \leq \epsilon \cdot (1 + \beta/b)$ so that $\varphi(A(b)) = 0$.

THEOREM 10. If $\varphi(A)$ is finite and B is a measurable cover for A, then $\varphi(A \cap I) = \varphi(B \cap I)$ for every measurable set I. Thus, D(A, p) = D(B, p) for every point p.

Proof. Since *I* is measurable,

$$\varphi(A) = \varphi(A \cap I) + \varphi(A \cap \tilde{I})$$

and

$$\varphi(B) = \varphi(B \cap I) + \varphi(B \cap \tilde{I}).$$

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Thus, $[\varphi(A \cap I) - \varphi(B \cap I)] + [\varphi(A \cap \tilde{I}) - \varphi(B \cap \tilde{I})] = 0$. Since $A \subset B$, both numbers in the square brackets are non-positive, so both are 0, which proves the theorem.

The following four theorems contain results similar to those obtained by Jeffery (2) and Randolph (5) for the case of Hausdorff outer measure in Euclidean space. It is interesting to note that they hold for any function D(A, p) such that, if $\varphi(A)$ is finite, then:

(i) D(A, p) > 0 for almost all $p \in A$.

(ii) D(A, p) = 0 for almost all $p \in \tilde{A}$ if A is measurable.

(iii) D(A, p) = D(B, p) for every p if B is a measurable cover for A.

THEOREM 11. If $\varphi(A)$ is finite and

$$G = \{ p \colon p \in \widetilde{A} \text{ and } D(A, p) > 0 \}$$

then:

(i) $A \cup G$ is a measurable cover for A.

(ii) A is measurable if and only if G is null.

Proof. Let B be a measurable cover for A and let

$$C = \{p: p \in B \text{ and } D(A, p) = 0\}$$

$$D = \{p: p \in \widetilde{B} \text{ and } D(A, p) > 0\}$$

$$E = \{p: p \in A \text{ and } D(A, p) = 0\}.$$

By Theorems 9 and 10, *C* and *E* are null. By Theorems 3, 10, and 8, *D* is null. Since $A \cup G = (B - C) \cup D \cup E$, $A \cup G$ is a measurable cover for *A*. Since $A = (A \cup G) - G$, if *G* is null then *A* is measurable. If *A* is measurable then:

$$\varphi(A) = \varphi(A \cup G) = \varphi((A \cup G) \cap A) + \varphi((A \cup G) \cap A)$$
$$= \varphi(A) + \varphi(G)$$

so that G is null.

THEOREM 12. If $\varphi(A)$ is finite and A is measurable and $A = B \cup C$ where B is separated from C, then B and C are measurable.

Proof. The measurability of B follows from Theorems 8, 10, and the relation:

$$\{p: p \in \tilde{B} \text{ and } D(B, p) > 0\} \subset \{p: p \in \tilde{A} \text{ and } D(A, p) > 0\} \cup \{p: p \in C \text{ and } D(B, p) > 0\}.$$

Similarly, C is measurable.

THEOREM 13. If $\varphi(A)$ is finite, G is defined as in Theorem 11, and:

$$F = \{ p \colon p \in \widetilde{G} \text{ and } D(G, p) > 0 \}$$

then:

(i) $F \subset A$ and A - F is a measurable kernel for A.

(ii) $G \cup F$ is measurable and $\varphi(G \cup F) = \varphi(A) - \varphi(A)$, where $\varphi(A)$ is the inner measure of A.

(iii) If A is not measurable then A is not separated from G.

(iv) $\tilde{A} - G$ is separated from $A \cup G$.

(v) A is measurable if and only if F is empty.

Proof. Since $A \cup G$ is a measurable cover for A, $D(A, p) = D(A \cup G, p) \ge D(G, p)$, so that $F \subset A$. By Theorem 11, $G \cup F$ is a measurable cover for $(A \cup G) - A$, so a measurable kernel for A is $(A \cup G) - (G \cup F) = A - F$. $G \cup F$ and A - F are measurable and disjoint, so that:

$$\varphi(G \cup F) + \phi(A) = \varphi(G \cup F) + \varphi(A - F) = \varphi(A).$$

If A is not measurable then $\varphi(G) > 0$. Thus:

 $\varphi(A) + \varphi(G) = \varphi(A \cup G) + \varphi(G) > \varphi(A \cup G),$

so that, by Theorem 2, A is not separated from G. Since $A \cup G$ is measurable, (iv) follows from Theorem 3. If A is measurable then G is null so F is empty. If F is empty then A = A - F is measurable by (i).

THEOREM 14. If $\varphi(A)$ and $\varphi(B)$ are finite and:

 $A_b = \{ p \colon p \in A \text{ and } D(B, p) > 0 \}$ $B_a = \{ p \colon p \in B \text{ and } D(A, p) > 0 \}$

then $\varphi(A_b) = \varphi(B_a)$.

Proof. If A' and B' are measurable covers for A and B respectively, then:

 $A_b = \{ p \colon p \in A \cap B' \text{ and } D(B', p) > 0 \} \cup \{ p \colon p \in A \cap \widetilde{B}' \text{ and } D(B', p) > 0 \}.$

The first set on the right has outer measure $\varphi(A \cap B')$ by Theorem 6, and the second set is null by Theorem 11. By Theorem 10, $\varphi(A \cap B') = \varphi(A' \cap B')$, so that $\varphi(A_b) = \varphi(A' \cap B')$ which, by symmetry, proves the theorem.

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