

HANDMADE DENSITY SETS

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Abstract. Given a metric space (X, d) , equipped with a locally finite Borel measure, a measurable set $A \subseteq X$ is a *density set* if the points where A has density 1 are exactly the points of A . We study the topological complexity of the density sets of the real line with Lebesgue measure, with the tools—and from the point of view—of descriptive set theory. In this context a density set is always in Π_3^0 . We single out a family of true Π_3^0 density sets, an example of true Σ_2^0 density set and finally one of true Π_2^0 density set.

§1. Introduction. A measure on a topological space is *locally finite* if every point has a neighborhood of finite measure. Fix a triple (X, d, μ) , where μ is a locally finite Borel measure on the metric space (X, d) . Given $A \subseteq X$, a measurable set, we say that A has *density* $r \in [0; 1]$ at a point $x \in X$ if

$$\mathcal{D}_A(x) \stackrel{\text{def}}{=} \lim_{\epsilon \rightarrow 0} \frac{\mu(A \cap B(x, \epsilon))}{\mu(B(x, \epsilon))} = r,$$

where $B(x, \epsilon)$ is the open ball of radius ϵ centered at x . The *density set* of A is the set

$$\Phi(A) = \{x \in X \mid A \text{ has density 1 at } x\}.$$

We define a *density set* to be any set of the form $\Phi(B)$, for some B measurable subset of X . An exhaustive study of the topological complexity of density sets in the Cantor space, equipped with the usual metric and the coin-tossing measure, is carried out by A. Andretta and R. Camerlo in [1]. Unfortunately, since the notion of density heavily depends on the distance and the measure, there is no straightforward way to translate their results to other measure metric spaces.

Consider the real line with Lebesgue measure μ . It is well known that in this context the density sets are in Π_3^0 . In fact, for every measurable set $A \subseteq \mathbb{R}$,

$$\Phi(A) = \bigcap_{\substack{n \in \omega \\ n > 0}} \bigcup_{\substack{k \in \omega \\ k > 0}} \bigcap_{h \in (0; k^{-1}) \cap \mathbb{Q}} \left\{ x \in \mathbb{R} \mid \frac{\mu(A \cap (x - h; x + h))}{2h} \geq 1 - 1/n \right\}.$$

Thus, we have the first natural question:

QUESTION 1.1. *Does there exist a true Π_3^0 density set?*

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In [6] the author considers a particular type of compact set of positive measure, which arises from some very regular Cantor constructions. If K is a compact set of this type, in [6] a combinatorial condition for a point x is determined so that K has density 1 at x (Theorem 3.2). Using this result, we show that $\Phi(K)$ is Π_3^0 -complete, giving a positive answer to Question 1.1 (Theorem 3.3).

QUESTION 1.2. *What about density sets of simpler topological complexities?*

Every open interval is trivially a density set, while C. Costantini showed that there is no true Π_1^0 density set (personal communication). On the other hand, looking at the second level of the Borel hierarchy, we single out an example of true Σ_2^0 density set (Proposition 4.3) and one of true Π_2^0 density set (Proposition 5.5). The word *handmade* in the title of the paper refers to the fact that the density sets which we will illustrate here arise from *ad hoc* constructions, and in this sense it expresses the difference with a more systematic method of finding density sets of specific topological complexities, which will be followed in a forthcoming work on the same theme.

The paper is organized as follows. In Section 2, we will review some standard notations, and then we will introduce some terminology about Cantor constructions of the real line. In Section 3, we will prove that the density sets of an entire family of Cantor sets of positive measure are true Π_3^0 , through a combinatorial argumentation. In Section 4, we will give an example of a density set which is true Σ_2^0 , by means of a very *asymmetric* Cantor-construction. Finally, in Section 5, we will define a true Π_2^0 density set, starting from the ternary Cantor set.

This work is part of the author's Ph.D. thesis ([3]), who would like to thank her advisor Alessandro Andretta for all the useful suggestions and stimulating discussions on this argument. The anonymous referee should be also thanked for thoroughly reading the manuscript of this paper.

§2. Notation and preliminaries.

2.1. Basics. For the basic concepts of descriptive set theory and measure theory, the reader is referred to [4] and [5], respectively. The notation of this paper is standard, but for the reader's benefit we summarize it below.

2.1.1. Sequences. The set of all natural numbers is denoted by $\omega = \{0, 1, 2, \dots\}$. A *sequence* s is a function from an ordinal to a set: its domain is called *length* and is denoted by $\text{lh}(s)$. We denote by ${}^n X$, ${}^{<\omega} X$, and ${}^\omega X$ the sets of the sequences of elements of X of length n , of finite length and of length ω , respectively. We set ${}^{\leq\omega} X = {}^{<\omega} X \cup {}^\omega X$. Notice that we allow the case $n = 0$ and by definition $X^0 = \{\emptyset\}$, where \emptyset denotes here the *empty sequence*. A sequence s of length n is denoted by $\langle s(0), s(1), \dots, s(n-1) \rangle$ and a sequence z of length ω by $\langle z(0), z(1), \dots \rangle$. If $s \in {}^{\leq\omega} X$ is constantly equal to some $x \in X$, we simply indicate s by $x^{(n)}$, if $\text{lh}(s) = n < \omega$, or by $x^{(\infty)}$, if $\text{lh}(s) = \omega$. If $m < \text{lh}(s)$, we indicate by $s \upharpoonright m$ the restriction of s to the domain m . Given $s \in {}^{<\omega} X$ and $z \in {}^{\leq\omega} X$, we put $s \subseteq z$, if $s = z \upharpoonright \text{dom}(s)$. Two sequences $s, t \in {}^{\leq\omega} X$ are *incompatible*, in symbols $s \perp t$, if there is some $n < \text{lh}(s), \text{lh}(t)$ such that $s(n) \neq t(n)$; otherwise they are *compatible*, that is s extends t or t extends s . For $s \in {}^{<\omega} X$ and $z \in {}^{\leq\omega} X$, the concatenation of s with z is denoted by $s \hat{\ } z$, or even by sz , if there is no danger of confusion. If

$z = \langle x \rangle$, we often write $s \hat{\ } x$, instead of $s \wedge \langle x \rangle$. If X is a linear order and $s, t \in {}^n 2$ for some $n > 0$, by $s <_{\text{lex}} t$ we mean that s is smaller than t in the lexicographic order.

2.1.2. Sets, functions and metric spaces. If $A \subseteq X$ and the set X is clear from the context, $\complement A$ is the set theoretic complement of A with respect to X , i.e., $\complement A = X \setminus A$. If f is a function, we denote its domain and its range by $\text{dom}(f)$ and $\text{ran}(f)$, respectively. If $f : X \rightarrow Y$ and $A \subseteq X$, then $f[A]$ denotes the image of A under f and $f^{-1}[B]$ denotes the preimage of B under f , where $B \subseteq Y$.

Let (X, d) be a metric space. For $x \in X$ and $r > 0$ the *open ball* with center x and radius r is the set $B(x; r) = \{y \in X \mid d(x, y) < r\}$. Given $\emptyset \neq A, B \subseteq X$, we set $d(x, A) = \inf\{d(x, y) \mid y \in A\}$ and $d(A, B) = \inf\{d(x, y) \mid x \in A, y \in B\}$, and we call *r-ball around A* the set $B(A; r) = \{x \in X \mid d(x, A) < r\}$.

We follow the modern logician notation for the classes of the Borel hierarchy: by Σ_1^0 we mean the family of the open sets, by Σ_{n+1}^0 the family of the countable unions of Π_n^0 sets, where Π_n^0 is the family of the complements of Σ_n^0 sets. Therefore, in particular, $\Sigma_2^0 = F_\sigma$, $\Pi_2^0 = G_\delta$, and $\Pi_3^0 = F_{\sigma\delta}$.

Given any class $\Gamma(X)$ of subsets of X , let $\check{\Gamma}(X)$ be its *dual class*, i.e., $\check{\Gamma}(X) = \{X \setminus A \mid A \in \Gamma(X)\}$. We say that a set $A \subseteq X$ is *true Γ* , if $A \in \Gamma(X) \setminus \check{\Gamma}(X)$.

2.1.3. Wadge reducibility. Let X and Y be topological spaces and $A \subseteq X$, $B \subseteq Y$. We say that A is *Wadge reducible* to B , and we write $(X, A) \leq_W (Y, B)$, if there is a continuous function $f : X \rightarrow Y$ such that $A = f^{-1}[B]$, i.e., $x \in A \Leftrightarrow f(x) \in B$. If $X = Y$ and the space X is clear from the context, then $(X, A) \leq_W (Y, B)$ is usually abbreviated by $A \leq_W B$.

Let Γ be a class of sets in Polish spaces. If Y is a Polish space and $A \in \Gamma(Y)$, we say that A is *Γ -complete* if $B \leq_W A$, for any $B \in \Gamma(X)$, where X is a zero-dimensional Polish space. Note that if A is *Γ -complete*, then $X \setminus A$ is *$\check{\Gamma}$ -complete*. Moreover, given a *Γ -complete* set B and $A \in \Gamma$, if $B \leq_W A$, then A is *Γ -complete*. As a consequence of the Wadge’s Lemma (see, e.g., [4, p. 156]), we have the following result:

THEOREM 2.1 (Wadge). *Let X be a zero-dimensional Polish space and $\Gamma(X)$ a class of Borel subsets of X , closed under continuous preimages. If Γ is not closed under relative complementation, then for every $A \subseteq X$*

$$A \text{ is } \Gamma\text{-complete} \Leftrightarrow A \text{ is true } \Gamma.$$

2.2. Cantor constructions. We exclusively consider the Lebesgue measure on \mathbb{R} , denoted by the symbol μ . For the sake of simplicity, the length (i.e., the Lebesgue measure) of an interval I is denoted by $|I|$.

The Cantor ternary set, usually denoted by $E_{1/3}$, is the subset of \mathbb{R} created by repeatedly deleting the open middle third of a set of line segments, starting by $[0; 1]$ (Figure 1). This definition is generalized to a wide class of subsets of \mathbb{R}



FIGURE 1. A Cantor construction.

as follows.¹ We say that an interval is *nondegenerate* if it is nonempty and not a singleton. Moreover, if X and Y are subsets of the real line, by $X < Y$ we mean that

$$\forall x \in X \forall y \in Y (x < y),$$

where $<$ is the usual order on \mathbb{R} . Let K_\emptyset be a closed nondegenerate interval. If I_\emptyset is an open interval completely contained in K_\emptyset ,² we can extract I_\emptyset from K_\emptyset , creating two closed nondegenerate subintervals $K_0 < K_1$ of K_\emptyset . If we infinitely repeat this operation we obtain a closed nondegenerate interval K_s and an open interval I_s completely contained in K_s for every $s \in {}^{<\omega}2$, such that $K_s \setminus I_s$ is the union of the intervals $K_{s \smallfrown 0}$ and $K_{s \smallfrown 1}$.

Notice that if $s \subseteq t$, then $K_s \supseteq K_t$; while if $s, t \in {}^n 2$ and $s <_{\text{lex}} t$, then $K_s < K_t$. We set

$$K = K_\emptyset \setminus \bigcup_{s \in {}^{<\omega}2} I_s = \bigcap_{n \in \omega} \bigcup_{s \in {}^n 2} K_s.$$

It is evident that $K \neq \emptyset$ and that K is compact. Moreover, if

$$\forall x \in {}^\omega 2 \left(\lim_{n \rightarrow \infty} |K_{x \upharpoonright n}| = 0 \right),$$

then K has empty interior and the map

$$H_K : {}^\omega 2 \rightarrow K, \quad H_K(x) = \text{the unique element of } \bigcap_n K_{x \upharpoonright n}$$

is an homeomorphism. In this case $\langle K_s \mid s \in {}^{<\omega}2 \rangle$ is called *Cantor construction*, K is the resulting *Cantor set* and H_K is the *canonical homeomorphism associated to the Cantor construction*. It is easy to see that different Cantor constructions can give rise to the same resulting Cantor set and thus, in general, H_K depends on the Cantor construction, and not simply on K . We indicate by a_s and b_s the left extremity and the right extremity of K_s , respectively: namely, for every $s \in {}^{<\omega}2$

$$K_s = [a_s; b_s], \quad \text{and so } I_s = (b_{s \smallfrown 0}; a_{s \smallfrown 1}).$$

DEFINITION 2.2. A Cantor construction $\langle K_s \mid s \in {}^{<\omega}2 \rangle$ and its resulting Cantor set K are said to be

- *centered*, if the I_s 's are centered in the K_s 's, i.e., $|K_{s \smallfrown 0}| = |K_{s \smallfrown 1}|$,
- *uniform*, if $\text{lh}(s) = \text{lh}(t) \Rightarrow |I_s| = |I_t|$,
- *symmetric*, if they are centered and uniform.

In Lebesgue measure theory, $E_{1/3}$ is a classical example of a set which is uncountable and has zero measure. On the other hand, it is possible to define Cantor set of positive measure, as we will do in Section 3.

Now we will focus on the reciprocal positions of some elements of a generic Cantor construction. As usual, we say that two intervals I and J are *contiguous*, or that the one is *contiguous to* the other one, if

$$\sup I = \inf J \quad \text{or} \quad \sup J = \inf I.$$

¹The notation below follows [2].

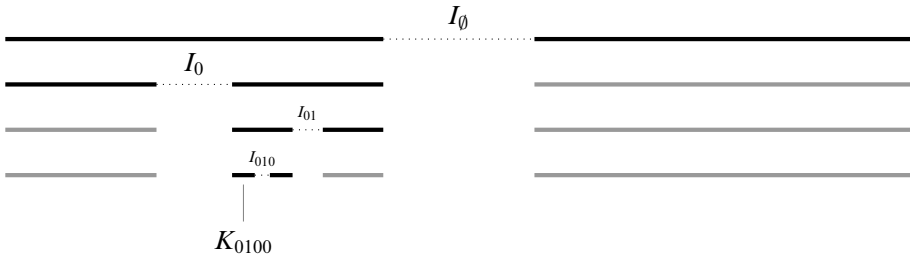
²We say that $(a; b)$ is *completely contained* in $[c; d]$ if $c < a$ and $b < d$.

Given a Cantor construction $\langle K_s \mid s \in {}^{<\omega}2 \rangle$, it is evident that for every $s \in {}^{<\omega}2 \setminus \{\emptyset\}$ the compact K_s is contiguous to the open interval $I_{s \upharpoonright (\text{lh}(s)-1)}$, which is the extracted interval K_s arises from. If s is of the form $0^{(n)}$ or $1^{(n)}$ for some $n > 0$, then $I_{s \upharpoonright (\text{lh}(s)-1)}$ is the only extracted interval to which K_s is contiguous. When s is not constant, K_s is contiguous to another extracted interval: the following definition, introduced in [6], will permit us to individuate it easily.

DEFINITION 2.3. For every $s \in {}^{<\omega}2 \setminus \{\emptyset\}$, s not constant, let $\mathbf{m}(s) < \text{lh}(s) - 1$ be greatest such that

$$s(\mathbf{m}(s)) \neq s(\text{lh}(s) - 1).$$

For example if $s = 0100$, then $\mathbf{m}(s) = 1$. It is easy to see that for every nonconstant $s \in {}^{<\omega}2 \setminus \{\emptyset\}$ the interval $I_{s \upharpoonright \mathbf{m}(s)}$ is contiguous to K_s . Obviously, $\mathbf{m}(s) \leq \text{lh}(s) - 2$, and so $I_{s \upharpoonright \mathbf{m}(s)} \neq I_{s \upharpoonright (\text{lh}(s)-1)}$. For example, for $s = 0100$ we have that both the interval $I_{s \upharpoonright (\text{lh}(s)-1)} = I_{010}$ and the interval $I_{s \upharpoonright \mathbf{m}(s)} = I_0$ are contiguous to K_s :



§3. A family of true Π_3^0 density sets. In this section we will achieve the following result.

THEOREM 3.1. *If K is a symmetric Cantor set, with $\mu(K) \neq 0$, then $\Phi(K)$ is a true Π_3^0 set.*

First of all we will present some properties of the symmetric Cantor sets. As shown in [2], if $K \subseteq \mathbb{R}$ is a symmetric Cantor set, then it is possible to recover from K the unique symmetric Cantor construction that yields K . Therefore, if K is a symmetric Cantor set, then there exists a canonical homeomorphism associated to it: the canonical homeomorphism associated to its unique uniform Cantor construction. Moreover, a symmetric Cantor set is uniquely determined by the initial compact K_\emptyset , which from now on we suppose to be equal to $[0; 1]$, and by a sequence of positive reals $(u_n)_n$ with $\sum_{n=0}^\infty u_n \leq 1$, describing the total length of the intervals removed at each step of the construction process. That is, $|I_\emptyset| = u_0$, $|I_0| = |I_1| = 2^{-1} \cdot u_1$, and more in general, for every $x \in {}^\omega 2$ and $n \in \omega$

$$|I_{x \upharpoonright n}| = 2^{-n} \cdot u_n. \tag{1}$$

In Definition 2.3 we have associated an index $\mathbf{m}(s)$ to every $s \in {}^{<\omega}2 \setminus \{\emptyset\}$ which is not constant. For technical reasons, we set $\mathbf{m}(s) = -1$ for every s constant and we put $u_{-1} = 1$. Moreover, for every $s \in {}^{<\omega}2 \setminus \{\emptyset\}$ let

$$\mathbf{p}(s) = \text{lh}(s) - 1 - \mathbf{m}(s).$$

Thus, if s is constant, then $\mathbf{p}(s) = \text{lh}(s)$; otherwise, $\mathbf{p}(s)$ is the length of the constant tail of s . Observe that $\mathbf{p}(s) \geq 1$, since $\mathbf{m}(s) \leq \text{lh}(s) - 2$.

THEOREM 3.2 (Tacchi, [6]). *Let K be a symmetric Cantor set of positive measure and H the canonical homeomorphism associated with K . For every $a \in K$, $a = H(x)$ for some $x \in {}^\omega 2$,*

$$a \in \Phi(K) \Leftrightarrow \lim_{n \rightarrow \infty} 2^{\mathbf{p}(x \upharpoonright n)} \cdot u_{\mathbf{m}(x \upharpoonright n)} = 0,$$

where $(u_i)_{i < \omega}$ is the sequence which characterizes K .

Each Cantor set K is closed, thus $\Phi(K) \subseteq K$. Thanks to Theorem 3.2, in order to obtain a proof of Theorem 3.1 it will be enough to prove the following result:

THEOREM 3.3. *For every $(u_i)_{i \in \omega}$ sequence of positive real numbers, with $\sum_{i=0}^\infty u_i < 1$, the set*

$$A = \{x \in {}^\omega 2 \mid \lim_{n \rightarrow \infty} 2^{\mathbf{p}(x \upharpoonright n)} \cdot u_{\mathbf{m}(x \upharpoonright n)} = 0\}$$

is Π_3^0 -complete.

Fix a sequence $(u_i)_{i \in \omega}$ as in Theorem 3.3. Consider the function

$$r : {}^{<\omega} 2 \setminus \{\emptyset\} \rightarrow \mathbb{R}^+, \quad r(s) = 2^{\mathbf{p}(s)} \cdot u_{\mathbf{m}(s)}$$

and for every $s \in {}^{<\omega} 2 \setminus \{\emptyset\}$ such that $r(s) \in (0; 1]$, set

$$\rho(s) = n \Leftrightarrow r(s) \in (2^{-(n+1)}; 2^{-n}].$$

Note that the intervals $(2^{-(n+1)}; 2^{-n}]$, for $n \in \omega$, form a partition of $(0; 1]$ and that if A is defined as in Theorem 3.3, then

$$x \in A \Leftrightarrow \lim_{n \rightarrow \infty} r(x \upharpoonright n) = 0 \Leftrightarrow \lim_{n \rightarrow \infty} \rho(x \upharpoonright n) = \infty. \tag{2}$$

LEMMA 3.4. *Let $s \in {}^{<\omega} 2$ with $s(\text{lh}(s) - 1) = 1$, $\rho(s) = n$ and length of s such that*

$$\forall N \geq \text{lh}(s) - 1 (u_N < 2^{-(n+1)}).$$

Then for every $j < \omega$ there exists $t \supseteq s$, with $t(\text{lh}(t) - 1) = 1$, such that

- $\rho(t) = j$,
- $\forall z (s \subseteq z \subset t \Rightarrow \rho(z) \geq \min\{n, j\})$,
- $\forall N \geq \text{lh}(t) - 1 (u_N < \min\{2^{-(n+1)}, 2^{-(j+1)}\})$.

In order to simplify the proof of Lemma 3.4, and later its application, we will distinguish the following three cases: $n < j$, $j < n$ and $j = n$, which will be separately examined in Lemmas 3.5, 3.6, and 3.7, respectively.

LEMMA 3.5. *Let $s \in {}^{<\omega} 2$ with $s(\text{lh}(s) - 1) = 1$, $\rho(s) = n$ and length of s such that*

$$\forall N \geq \text{lh}(s) - 1 (u_N < 2^{-(n+1)}).$$

Then for every $j > n$ there exists $t \supseteq s$, with $t(\text{lh}(t) - 1) = 1$, such that:

- $\rho(t) = j$,
- $\forall z (s \subseteq z \subset t \Rightarrow \rho(z) \geq n)$,
- $\forall N \geq \text{lh}(t) - 1 (u_N < 2^{-(j+1)})$.

PROOF. Since the sequence $(u_n)_n$ approaches zero, there exists $v > \text{lh}(s) - 1$ such that $v' = v - (\text{lh}(s) - 1)$ is even and

$$\forall N \geq v (u_N < 2^{-(j+1)}).$$

Put $k = v'/2$. Let M be least such that $2^M \cdot u_{v+1} \in (2^{-(j+1)}; 2^{-j}]$. We claim that the following extension of s

$$t = s \wedge (01)^{(k)} \wedge 0 \wedge 1^{(M)}$$

satisfies our requirements.

Observe that t effectively ends with 1, i.e., $M \neq 0$, since $u_v < 2^{-(j+1)}$.

Now we will prove that $\rho(t) = j$. Notice that $\mathbf{m}(t) = \text{lh}(s) + v' = v + 1$ and $\mathbf{p}(t) = M$, so we have that $r(t) = 2^M \cdot u_{v+1}$ and then, by construction, $r(t) \in (2^{-(j+1)}, 2^{-j}]$, hence $\rho(t) = j$.

Let $s \subset z \subset t$. If $s \subset z \subseteq s \wedge (01)^{(k)} \wedge 0 \wedge 1$, then $\mathbf{m}(z) \geq \text{lh}(s) - 1$, by recalling that s ends with 1. Then $u_{\mathbf{m}(z)} < 2^{-(n+1)}$ by hypothesis and thus, since $\mathbf{p}(z) = 1$, we obtain $r(z) = 2 \cdot u_{\mathbf{m}(z)} < 2^{-n}$. Otherwise, if $s \wedge (01)^{(k)} \wedge 0 \wedge 1 \subset z \subset t$, then $\mathbf{m}(z) = \mathbf{m}(t) = v + 1$ and $\mathbf{p}(z) < \mathbf{p}(t) = M$. So $r(z) = 2^{\mathbf{p}(z)} \cdot u_{v+1}$ and the minimality of M implies that $r(z) \leq 2^{-(j+1)}$. We conclude that in both cases $\rho(z) \geq n$.

We finally observe that by construction $\text{lh}(t) = \text{lh}(s) + v' + 1 + M = v + M$, so $\text{lh}(t) - 1 \geq v$. Then $\forall N \geq \text{lh}(t) - 1 (u_N < 2^{-(j+1)})$. ⊢

LEMMA 3.6. *Let $s \in {}^{<\omega}2$ with $s(\text{lh}(s) - 1) = 1$ and $\rho(s) = n$. Then for every $j < n$ there exists $t \supseteq s$, with $t(\text{lh}(t) - 1) = 1$, such that*

- $\rho(t) = j$,
- $\forall z (s \subseteq z \subset t \Rightarrow \rho(z) > j)$.

PROOF. Let $M = n - j$. We consider the following extension of s

$$t = s \wedge 1^{(M)}.$$

Notice that, since s ends with 1, then $\mathbf{m}(t) = \mathbf{m}(s)$ and $\mathbf{p}(t) = \mathbf{p}(s) + M$, thus

$$r(t) = 2^M \cdot r(s) \in (2^{-(j+1)}, 2^{-j}],$$

i.e., $\rho(t) = j$. It is evident that if $s \subset z \subset t$, then $\rho(z) > j$. ⊢

LEMMA 3.7. *Let $s \in {}^{<\omega}2$ with $s(\text{lh}(s) - 1) = 1$ and length of s such that*

$$\forall N \geq \text{lh}(s) - 1 (u_N < 2^{-(n+1)}).$$

Then there exists $t \supseteq s$, with $t(\text{lh}(t) - 1) = 1$, such that

- $\rho(t) = \rho(s)$,
- $\forall z (s \subseteq z \subset t \Rightarrow \rho(z) \geq \rho(s))$.

PROOF. It is enough to apply Lemma 3.5 for $j = \rho(s) + 1$ and then Lemma 3.6 for $j = \rho(s)$ to the resulting extension. ⊢

PROOF OF THEOREM 3.3. It is clear that $A \in \mathbf{\Pi}_3^0$. Consider now the set

$$P_3 = \{z \in {}^{\omega \times \omega}2 \mid \forall n \forall^\infty m (z(n, m) = 0)\}.$$

Since P_3 is a $\mathbf{\Pi}_3^0$ -complete set (see [4, p. 179]), it will be enough to show that $P_3 \leq_W A$. For every 0-1 matrix $a = \langle a(i, j) \mid i, j < n \rangle$ of order n , we will construct a sequence $\varphi(a) \in {}^{<\omega}2$ such that

$$\text{if } a \subset b \text{ then } \varphi(a) \subset \varphi(b).$$

Therefore the function

$$f : {}^\omega \times {}^\omega 2 \rightarrow {}^\omega 2, \quad f(z) = \bigcup_n \varphi(z \upharpoonright n \times n)$$

will be continuous. Since $(u_n)_n$ approaches zero, then there exists $\nu > 0$, ν even such that $\forall N > \nu - 2(u_N < 1/2)$. Let $k = \nu/2$ and M be such that $2^M \cdot u_{\nu-2} \in (1/2; 1]$. Let

$$t_0 = (01)^{(k)} \smallfrown 1^{(M)}.$$

It is easy to see that $\rho(t_0) = 0$ and $\forall N > \text{lh}(t_0) - 1 (u_N < 1/2)$. We set $\varphi(\emptyset) = t_0$. If $a = \langle a(i, j) \mid i, j \leq n \rangle$ is a $(n + 1)$ -order matrix, and $\varphi(a \upharpoonright n \times n)$ is already defined, let

$$\varphi(a) = t,$$

where t is defined as follows:

CASE 1: $\forall i \leq n (a(i, n) = 0)$. Let t be the extension of $\varphi(a \upharpoonright n \times n)$ given by Lemma 3.5 for $j = n + 1$. Observe that in particular we have that

$$\forall z (\varphi(a \upharpoonright n \times n) \subseteq z \subseteq t \Rightarrow \rho(z) \geq \rho(\varphi(a \upharpoonright n \times n))).$$

CASE 2: $\exists i \leq n (a(i, n) = 1)$. Let i_0 be the least such i . Let t be the extension of $\varphi(a \upharpoonright n \times n)$ such that $\rho(t) = i_0$, defined as in Lemma 3.4. Note that

$$\forall z (\varphi(a \upharpoonright n \times n) \subseteq z \subseteq t \Rightarrow \rho(z) \geq \min\{\rho(\varphi(a \upharpoonright n \times n)), i_0\}).$$

Let $z \in P_3$. For every $i \in \omega$, let m_i be such that $\forall m \geq m_i (z(i, m) = 0)$. Given $k \in \omega$, let $\nu_k = \max\{m_0, \dots, m_k, k\}$. Notice that for every $n \geq \nu_k$ the least $i_0 \leq n$ such that $z(i_0, n) = 0$, if it exists, is larger than k and hence $\rho(\varphi(z \upharpoonright n \times n)) \geq k$. Therefore $\lim_{i \rightarrow \infty} \rho(f(z) \upharpoonright i) = \infty$ and thus $f(z) \in A$, by (2).

On the other hand, let $z \notin P_3$. Let n_0 be the least n such that $\exists^\infty m (z(n_0, m) = 1)$. Then for arbitrarily large n , $\varphi(z \upharpoonright n \times n)$ is computed as in Case 2, hence $\rho(f(z) \upharpoonright i) = n_0$ for infinitely many i 's. Therefore $f(z) \notin A$, by (2). \dashv

§4. An example of true Σ_2^0 density set. For $A \subseteq \mathbb{R}$ a measurable set and $x \in \mathbb{R}$, the right density of A at x is defined as

$$\mathcal{D}_A^+(x) = \lim_{\epsilon \rightarrow 0} \frac{\mu(A \cap (x; x + \epsilon))}{\epsilon}.$$

The left density is defined similarly. If $\mathcal{D}_A^+(x)$ and $\mathcal{D}_A^-(x)$ both exist, then $\mathcal{D}_A(x)$ exists and in this case

$$\mathcal{D}_A(x) = \frac{\mathcal{D}_A^+(x) + \mathcal{D}_A^-(x)}{2}.$$

In this section we will define an open set U of \mathbb{R} such that $\Phi(U) \in \Sigma_2^0 \setminus \Pi_2^0$. The definition of U goes through the Cantor construction $\langle K_s \mid s \in {}^{<\omega} 2 \rangle$, where $K_\emptyset = [0; 1]$ and for all $s \in {}^{<\omega} 2$

$$|K_{s \smallfrown 1}| = 2^{-1} \cdot |K_s| \quad \text{and} \quad |K_{s \smallfrown 0}| = 2^{-(\text{lh}(s)+2)} \cdot |K_s|.$$

Thus it results that $|I_s| = (2^{-1} - 2^{-(\text{lh}(s)+2)}) \cdot |K_s|$.

For example

$$\begin{aligned}
 K_0 &= [0; 1/4] \quad \text{and} \quad K_1 = [1/2; 1], \\
 K_{00} &= [0; 1/32], \quad K_{01} = [1/8; 1/4], \quad K_{11} = [1/2; 1/2 + 1/16], \quad \text{and} \quad K_{11} = [3/4; 1], \\
 &\vdots
 \end{aligned}$$

We indicate by K the associated Cantor set and by H the associated homeomorphism. Obviously, K is neither centered nor uniform. Moreover, the relative length of I_s with respect to $|K_s|$, i.e., the fraction $|I_s|/|K_s|$, is directly proportional to $\text{lh}(s)$; so in particular K has no ratio.

For every $s \in {}^{<\omega}2$, we define an open interval $U_s \subset I_s = (b_{s\smallfrown 0}; a_{s\smallfrown 1})$ by setting

$$U_s = (b_{s\smallfrown 0}; \mathbf{c}(s)),$$

where

$$\frac{\mathbf{c}(s) - b_{s\smallfrown 0}}{a_{s\smallfrown 1} - b_{s\smallfrown 0}} = 1 - 2^{-N(s)}, \tag{3}$$

and

$$N(s) = \text{number of final consecutive 1's in } s,$$

that is, $N(s)$ is the largest k such that $s = t\smallfrown 1^{(k)}$ for some t .

So U_s and I_s have the same left extremity; while $\mathbf{c}(s) < a_{s\smallfrown 1}$, and the more the final sequence of 1's in s is large, the closer $\mathbf{c}(s)$ is to $a_{s\smallfrown 1}$. On the other hand, if $s = \emptyset$ or s ends in 0, then $\mathbf{c}(s)$ coincides with $b_{s\smallfrown 0}$, i.e., $U_s = \emptyset$.

We set

$$U = \bigcup_{s \in {}^{<\omega}2} U_s.$$

Since U is open, then $U \subseteq \Phi(U)$; moreover, by construction the other density points of U will all belong to K .

PROPOSITION 4.1. *For every $a \in K$*

$$a \in \Phi(U) \iff a = b_{s\smallfrown 0} \text{ for some } s \in {}^{<\omega}2, s \text{ ends by } 1.$$

In other words, the only points of K which are points of density 1 in U are the left extremities of the U_s 's with $U_s \neq \emptyset$. Therefore

$$\Phi(U) = U \cup \{b_{s\smallfrown 0} \mid s \in {}^{<\omega}2 \ \& \ s(\text{lh}(s) - 1) = 1\}.$$

PROOF. (\Rightarrow) Let $a = H(x)$, for some $x \in {}^\omega 2$. Suppose that $a \neq b_{s\smallfrown 0}$ for any s ending by 1. We distinguish two cases:

CASE 1: $\exists^\infty n(x(n) = 0)$. Then $a \in K_{s\smallfrown 0}$ for infinitely many s . Observe that $U_{s\smallfrown 0} = \emptyset$, and so $I_{s\smallfrown 0} \cap K_{s\smallfrown 0} \subset \complement U$ for every s . Therefore for infinitely many s

$$\begin{aligned}
 \frac{\mu(U \cap B(a; |K_{s\smallfrown 0}|))}{2 \cdot |K_{s\smallfrown 0}|} &< \frac{2 \cdot |K_{s\smallfrown 0}| - |I_{s\smallfrown 0}|}{2 \cdot |K_{s\smallfrown 0}|} \\
 &= \frac{2 \cdot |K_{s\smallfrown 0}| - (2^{-1} - 2^{-(\text{lh}(s)+2)}) \cdot |K_{s\smallfrown 0}|}{2 \cdot |K_{s\smallfrown 0}|} \\
 &= 1 - 2^{-2} + 2^{-(\text{lh}(s)+3)} < 7/8,
 \end{aligned}$$

and thus $a \notin \Phi(U)$.

CASE 2: $\forall^\infty n(x(n) = 1)$. Let $a = b_t$ with $t \subset x$ minimal such that $x = t \wedge 1^{(\infty)}$. Since by assumption

$$H(t \wedge 1^{(\infty)}) = a \neq b_{s \smallfrown 0} = H(s \smallfrown 0 \wedge 1^{(\infty)})$$

for any s ending by 1, then by the minimality of t

$$t = \emptyset \quad \text{or} \quad t = 0 \quad \text{or} \quad t \text{ ends by } 00.$$

Suppose $t = \emptyset$, and so $a = 1$. Since $U \subset [0; 1]$, it follows that $\mathcal{D}_U^+(a) = 0$. Also if $t = 0$, that is, $a = b_0$, we have that $\mathcal{D}_U^+(a) = 0$, since $(b_0; a_1) = I_\emptyset \subset \mathbb{C}U$. Finally, consider the case $t = u \smallfrown 00$, for some $u \in {}^{<\omega}2$. Then $a = b_{u \smallfrown 00}$ is the left extremity of $I_{u \smallfrown 0}$. Since $I_{u \smallfrown 0} \subset \mathbb{C}U$, we also have $\mathcal{D}_U^+(a) = 0$.

(\Leftarrow) Now we will show the converse. Let $s \in {}^{<\omega}2$, with s ending by 1. Trivially, since $\emptyset \neq U_s = (b_{s \smallfrown 0}; \mathbf{c}(s)) \subset U$, it follows that $\mathcal{D}_U^+(b_{s \smallfrown 0}) = 1$. It remains to show that $\mathcal{D}_U^-(b_{s \smallfrown 0}) = 1$. Consider the following subset of $U \cap K_{s \smallfrown 01}$, which intersects U in a left neighborhood of $b_{s \smallfrown 0}$,

$$\tilde{U} = \tilde{U}(s) := \bigcup_{n>0} U_{s \smallfrown 01^{(n)}}$$

(see Figure 2) and the function

$$f : K_{s \smallfrown 01} \setminus \{b_{s \smallfrown 0}\} \rightarrow [0; 1], \quad f(z) = \frac{\lambda(\tilde{U} \cap (z; b_{s \smallfrown 0}))}{b_{s \smallfrown 0} - z}.$$

Trivially, since $\tilde{U} \subseteq U$, we have that

$$f(z) < \frac{\mu(U \cap (z; b_{s \smallfrown 0}))}{b_{s \smallfrown 0} - z}, \quad \text{for all } z \in K_{s \smallfrown 01} \setminus \{b_{s \smallfrown 0}\}. \tag{4}$$

Notice that f alternates decreasing phases with increasing ones. For example, f is decreasing on $(b_{s \smallfrown 010}; \mathbf{c}(s \smallfrown 01))$, because the whole interval is included in \tilde{U} , while f is increasing on $(\mathbf{c}(s \smallfrown 01); b_{s \smallfrown 0110})$, since $\tilde{U} \cap (\mathbf{c}(s \smallfrown 01); b_{s \smallfrown 0110}) = \emptyset$. In general, it is easy to see that f is decreasing on $(b_{s \smallfrown 01^{(k)}0}; \mathbf{c}(s \smallfrown 01^{(k)}))$ and is increasing on $(\mathbf{c}(s \smallfrown 01^{(k)}); b_{s \smallfrown 01^{(k+1)}0})$ for every $k > 0$. Then f has a local minimum point at each $\mathbf{c}(s \smallfrown 01^{(k)})$ and only there. So by the continuity of f , in order to show that $f(z)$ converges to 1 as z approaches $b_{s \smallfrown 0}$, it will be enough to prove that $f(\mathbf{c}(s \smallfrown 01^{(k)})) \rightarrow 1$, as $k \rightarrow \infty$, i.e.,

$$\lim_{k \rightarrow \infty} \frac{\mu(\tilde{U} \cap (\mathbf{c}(s \smallfrown 01^{(k)}); b_{s \smallfrown 0}))}{b_{s \smallfrown 0} - \mathbf{c}(s \smallfrown 01^{(k)})} = 1,$$

or equivalently

$$\lim_{k \rightarrow \infty} \frac{\mu(\mathbb{C}\tilde{U} \cap (\mathbf{c}(s \smallfrown 01^{(k)}); b_{s \smallfrown 0}))}{b_{s \smallfrown 0} - \mathbf{c}(s \smallfrown 01^{(k)})} = 0. \tag{5}$$

Let us verify the limit relation (5). Set

$$Q_k = \mu(\mathbb{C}\tilde{U} \cap (\mathbf{c}(s \smallfrown 01^{(k)}); b_{s \smallfrown 0})) / (b_{s \smallfrown 0} - \mathbf{c}(s \smallfrown 01^{(k)}))$$

and notice that

$$\mu(\mathbb{C}\tilde{U} \cap (\mathbf{c}(s \smallfrown 01^{(k)}); b_{s \smallfrown 0})) = \sum_{n=0}^{\infty} (a_{s \smallfrown 01^{(k+n)}1} - \mathbf{c}(s \smallfrown 01^{(k+n)})) + \sum_{n=1}^{\infty} |K_{s \smallfrown 01^{(k+n)}0}|. \tag{6}$$

The following easy facts about our Cantor construction and the set U will permit us to get an upper bound to the value Q_k .

LEMMA 4.2. For every $s \in {}^{<\omega}2$ and for every $n, k \in \omega$,

- (a) $|K_{s \smallfrown 01^{(n)}}| = 2^{-n} \cdot |K_{s \smallfrown 0}|$,
- (b) $a_{s \smallfrown 01^{(k+n)}1} - \mathbf{c}(s \smallfrown 01^{(k+n)}) < 2^{-(2k+2n+1)} \cdot |K_{s \smallfrown 0}|$,
- (c) $|K_{s \smallfrown 01^{(k+n)}0}| = 2^{-(\text{lh}(s)+2k+2n+3)} \cdot |K_{s \smallfrown 0}|$,
- (d) $b_{s \smallfrown 0} - \mathbf{c}(s \smallfrown 01^{(k)}) > 2^{-(k+1)} \cdot |K_{s \smallfrown 0}|$.

PROOF. The equalities in (a) and (c) hold by construction. Notice that we have that

$$a_{s \smallfrown 01^{(k+n)}1} - \mathbf{c}(s \smallfrown 01^{(k+n)}) = 2^{-(k+n)} \cdot |I_{s \smallfrown 01^{(k+n)}}|$$

and so we obtain (b), considering that $|I_{s \smallfrown 01^{(k+n)}}| < 2^{-1} \cdot |K_{s \smallfrown 01^{(k+n)}}|$ and then using (a). Finally, we obtain (d) by observing that

$$b_{s \smallfrown 0} - \mathbf{c}(s \smallfrown 01^{(k)}) > b_{s \smallfrown 0} - a_{s \smallfrown 01^{(k)}1} = |K_{s \smallfrown 01^{(k)}1}|$$

and again applying (a). ⊖

From the equality (6) and the relations (b), (c), and (d) we have that

$$Q_k < \frac{\sum_{n=0}^{\infty} 2^{-(2k+2n+1)} \cdot |K_{s \smallfrown 0}| + \sum_{n=1}^{\infty} 2^{-(\text{lh}(s)+2k+2n+3)} \cdot |K_{s \smallfrown 0}|}{2^{-(k+1)} \cdot |K_{s \smallfrown 0}|}$$

thus

$$\begin{aligned} Q_k &< \frac{2^{-(2k+1)} \cdot \sum_{n=0}^{\infty} 2^{-2n} + 2^{-(\text{lh}(s)+2k+3)} \cdot \sum_{n=1}^{\infty} 2^{-2n}}{2^{-(k+1)}} \\ &= 2^{-k} \cdot (4/3 + 2^{-\text{lh}(s)-2} \cdot 1/3). \end{aligned}$$

Then Q_k converges to 0 as k tends to ∞ , i.e., the limit relation (5) is proved. By (4) we have that $\mathcal{D}_U^-(b_{s \smallfrown 0}) = 1$. ⊖

PROPOSITION 4.3. The density set of U is a true Σ_2^0 .

PROOF. By Proposition 4.1

$$\Phi(U) = U \cup \{b_{s \smallfrown 0} \mid s \in {}^{<\omega}2 \ \& \ s(\text{lh}(s) - 1) = 1\}, \tag{7}$$

so it is clear that $\Phi(U) \in \Sigma_2^0$. Set $A = H^{-1}[\Phi(U)]$. Since $U \subseteq \mathbb{C}K$, then by (7) we obtain

$$A = H^{-1}(\{b_{s \smallfrown 0} \mid s \in {}^{<\omega}2 \ \& \ s(\text{lh}(s) - 1) = 1\}).$$

Observe that $b_{s \smallfrown 0} = H(s \smallfrown 0 \smallfrown 1^{(\infty)})$ for every $s \in {}^{<\omega}2$, and thus

$$A = \{x \in {}^\omega 2 \mid x = t \smallfrown 10 \smallfrown 1^{(\infty)}, \text{ for some } t \in {}^{<\omega}2\}.$$

Notice that A is countable, therefore F_σ ; moreover, A is dense and codense in ${}^\omega 2$. Therefore by the Baire Category Theorem A is not G_δ , and so $\Phi(U) \in \Sigma_2^0 \setminus \Pi_2^0$. ⊖

§5. An example of true Π_2^0 density set. From now on by $\langle K_s \mid s \in {}^{<\omega}2 \rangle$ we mean the usual construction which gives rise to the Cantor ternary set $E_{1/3}$, that is $K_\emptyset = [0; 1]$, $K_0 = [0; 1/3]$, $K_1 = [2/3; 1]$, and so on. To simplify the notation, we put for every $n \in \omega$

$$\epsilon_n = 3^{-n}.$$

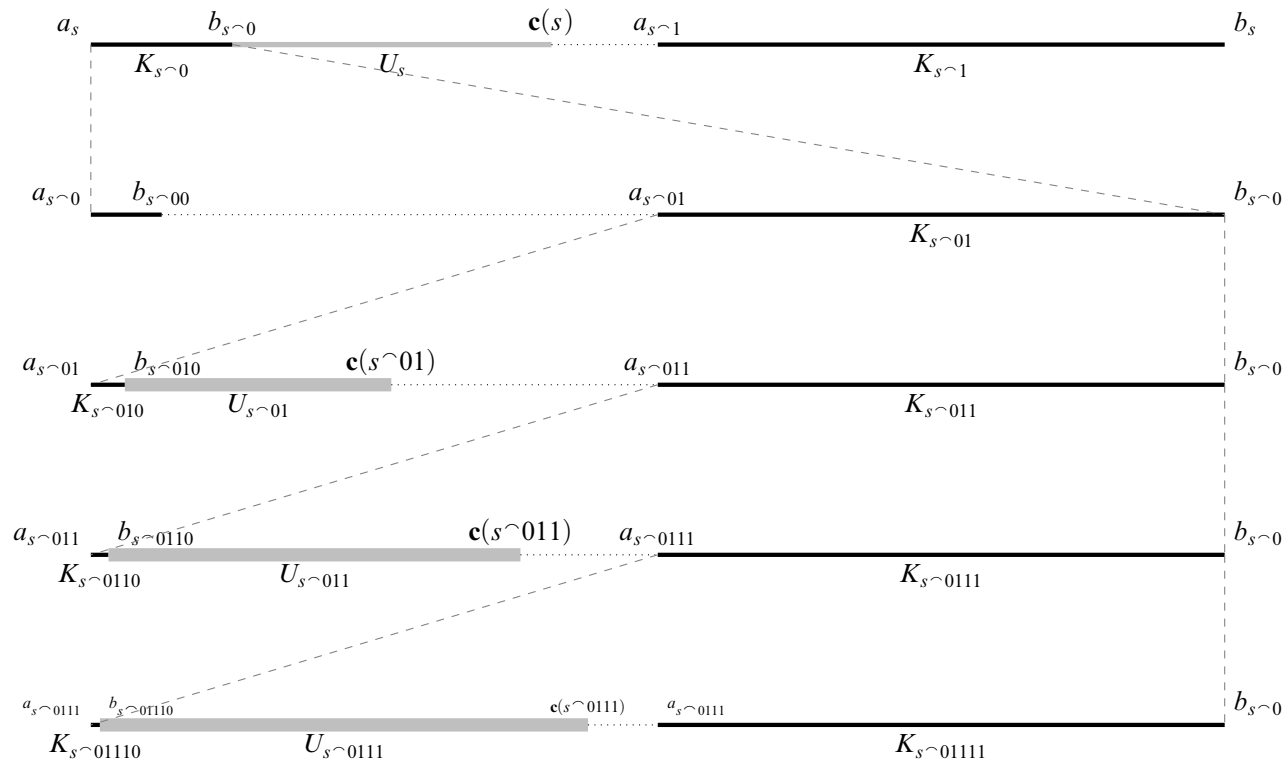


FIGURE 2. The union of the thick grey lines is a finite approximation of $\tilde{U}(s)$, for some s ending by 1.

Observe that $|K_s| = \epsilon_{\text{lh}(s)}$, for every $s \in {}^{<\omega}2$. For the following Remark see, e.g., [7, p. 680], or [2] for a more general version.

REMARK 5.1. Given $X \subseteq \mathbb{R}$ measurable, X has density 1 at $a \in \mathbb{R}$ if and only if there exists a sequence of positive reals $(h_n)_n$ converging to 0 such that

$$\liminf_{n \rightarrow \infty} \frac{h_{n+1}}{h_n} > 0 \quad \text{and} \quad \lim_{n \rightarrow \infty} \frac{\mu(X \cap (a - h_n; a + h_n))}{2 \cdot h_n} = 1.$$

Note that the sequence $(\epsilon_n)_n$ satisfies the conditions above.

DEFINITION 5.2. For every $s \in {}^{<\omega}2$, the *round* of K_s is the open interval

$$\mathcal{R}(K_s) = \mathbf{B}(K_s; \epsilon_{\text{lh}(s)+1}),$$

i.e., $\mathcal{R}(K_s)$ is the $3^{-(\text{lh}(s)+1)}$ -ball around K_s .

For example, $\mathcal{R}(K_\emptyset) = (-1/3; 4/3)$, $\mathcal{R}(K_0) = (-1/9; 4/9)$, $\mathcal{R}(K_1) = (5/9; 10/9)$, and so on. The following properties are straightforward. For every $s, t \in {}^{<\omega}2$,

- $|\mathcal{R}(K_s)| = \epsilon_{\text{lh}(s)} + 2 \cdot \epsilon_{\text{lh}(s)+1} = 5 \cdot \epsilon_{\text{lh}(s)+1}$;
- if $s \subseteq t$, then $\mathcal{R}(K_t) \subseteq \mathcal{R}(K_s)$.

we are interested in characterizing the points of $E_{1/3}$ which are density points of some measurable $X \subseteq \mathbb{R}$. Since $E_{1/3} \subseteq [0; 1]$, we can consider only the sets X which are contained in $(-1/3; 4/3)$. The next result shows how to detect the elements of $\Phi(X) \cap E_{1/3}$ in terms of rounds.

LEMMA 5.3. Let $X \subseteq (-1/3; 4/3)$, X measurable. For every $a \in E_{1/3}$, $a = H(x)$ for some $x \in {}^\omega 2$,

$$a \in \Phi(X) \Leftrightarrow \lim_{n \rightarrow \infty} \frac{\mu(X \cap \mathcal{R}(K_{x \upharpoonright n}))}{|\mathcal{R}(K_{x \upharpoonright n})|} = 1.$$

PROOF. (\Leftarrow) It is easy to see that for every $n \in \omega$

$$(a - \epsilon_{n+1}; a + \epsilon_{n+1}) \subseteq \mathcal{R}(K_{x \upharpoonright n}),$$

being $a \in K_{x \upharpoonright n}$, and thus

$$\mathcal{R}(K_{x \upharpoonright n}) = (a - \epsilon_{n+1}; a + \epsilon_{n+1}) \cup (\mathcal{R}(K_{x \upharpoonright n}) \setminus (a - \epsilon_{n+1}; a + \epsilon_{n+1})). \tag{8}$$

Observe that

$$\mu(\mathcal{R}(K_{x \upharpoonright n}) \setminus (a - \epsilon_{n+1}; a + \epsilon_{n+1})) = \epsilon_n + 2 \cdot \epsilon_{n+1} - 2 \cdot \epsilon_{n+1} = \epsilon_n,$$

so by (8) we obtain

$$\begin{aligned} \frac{\mu(X \cap (a - \epsilon_{n+1}; a + \epsilon_{n+1}))}{2 \cdot \epsilon_{n+1}} &\geq \frac{\mu(X \cap \mathcal{R}(K_{x \upharpoonright n}))}{2 \cdot \epsilon_{n+1}} - \frac{\epsilon_n}{2 \cdot \epsilon_{n+1}} \\ &= \frac{\mu(X \cap \mathcal{R}(K_{x \upharpoonright n}))}{5 \cdot \epsilon_{n+1}} \cdot \frac{5 \cdot \epsilon_{n+1}}{2 \cdot \epsilon_{n+1}} - \frac{3 \cdot \epsilon_{n+1}}{2 \cdot \epsilon_{n+1}} \\ &= 5/2 \cdot \frac{\mu(X \cap \mathcal{R}(K_{x \upharpoonright n}))}{|\mathcal{R}(K_{x \upharpoonright n})|} - 3/2. \end{aligned}$$

Therefore, if $\lim_n \mu(X \cap \mathcal{R}(K_{x \uparrow n})) / |\mathcal{R}(K_{x \uparrow n})| = 1$, then

$$\lim_{n \rightarrow \infty} \frac{\mu(X \cap (a - \epsilon_{n+1}; a + \epsilon_{n+1}))}{2 \cdot \epsilon_{n+1}} = 1,$$

and thus $a \in \Phi(X)$, thanks to Remark 5.1.

(\Rightarrow) Now suppose that

$$\liminf_{n \rightarrow \infty} \frac{\mu(X \cap \mathcal{R}(K_{x \uparrow n}))}{|\mathcal{R}(K_{x \uparrow n})|} = \delta,$$

for some $0 \leq \delta < 1$, and so

$$\forall n \exists m \geq n (\mu(X \cap \mathcal{R}(K_{x \uparrow m})) \leq \delta \cdot 5 \cdot \epsilon_{m+1}). \tag{9}$$

CLAIM 1. $\mathcal{R}(K_{x \uparrow (n+1)}) \subseteq (a - \epsilon_n; a + \epsilon_n)$.

PROOF. Note that³

$$\begin{aligned} \mathcal{R}(K_{x \uparrow (n+1)}) &= (a_{x \uparrow (n+1)} - \epsilon_{n+2}; b_{x \uparrow (n+1)} + \epsilon_{n+2}) \\ &= (a_{x \uparrow (n+1)} - \epsilon_{n+2}; a_{x \uparrow (n+1)} + 4 \cdot \epsilon_{n+2}). \end{aligned}$$

Since $a \in K_{x \uparrow (n+1)}$, then

$$a_{x \uparrow (n+1)} \leq a \leq a_{x \uparrow (n+1)} + \epsilon_{n+1}. \tag{10}$$

By the second relation in (10), it follows that

$$a - \epsilon_n \leq a_{x \uparrow (n+1)} + \epsilon_{n+1} - \epsilon_n = a_{x \uparrow (n+1)} - 2 \cdot \epsilon_{n+1} = a_{x \uparrow (n+1)} - 6 \cdot \epsilon_{n+2},$$

and so

$$a - \epsilon_n < a_{x \uparrow (n+1)} - \epsilon_{n+2}.$$

Similarly, it is possible to show that $a_{x \uparrow (n+1)} + 4 \cdot \epsilon_{n+2} < a + \epsilon_n$; hence the Claim is proved. \dashv

By Claim 1, we have that

$$\begin{aligned} &\mu(X \cap (a - \epsilon_n; a + \epsilon_n)) \\ &= \mu(X \cap \mathcal{R}(K_{x \uparrow (n+1)})) + \mu(X \cap ((a - \epsilon_n; a + \epsilon_n) \setminus \mathcal{R}(K_{x \uparrow (n+1)}))), \end{aligned} \tag{11}$$

and so (9) implies that for every n there exists $m \geq n$ such that

$$\mu(X \cap (a - \epsilon_m; a + \epsilon_m)) \leq \delta \cdot 5 \cdot \epsilon_{m+1} + 2 \cdot \epsilon_m - 5 \cdot \epsilon_{m+1} = (5 \cdot \delta + 1) \cdot \epsilon_{m+1},$$

thus

$$\frac{\mu(X \cap (a - \epsilon_m; a + \epsilon_m))}{2 \cdot \epsilon_m} \leq \frac{(5 \cdot \delta + 1) \cdot \epsilon_{m+1}}{6 \cdot \epsilon_{m+1}} < 1, \quad \text{being } \delta < 1.$$

We conclude that $a \notin \Phi(X)$. \dashv

Now we will define a subset V of \mathbb{R} such that $\Phi(V) \in \Pi_2^0 \setminus \Sigma_2^0$, by considering particular open sets inside the I_s 's, the extracted intervals of our Cantor construction. Since V will be open, then $V \subseteq \Phi(V)$; moreover, we will show that $a \in E_{1/3} \setminus \Phi(V)$ if and only if $x = H^{-1}(a)$ is eventually equal to 1 (Proposition 5.4).

³Recall that by a_s and b_s we denote the left and the right extremity of K_s , respectively.

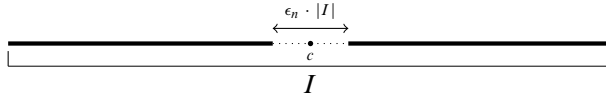


FIGURE 3. $\text{Fill}_n(I)$ in black.

Given $n > 0$ and an open interval I with central point c , the n -filling of I is the open set (Figure 3)

$$\text{Fill}_n(I) = I \setminus \text{Cl}(\text{B}(c; \epsilon_n \cdot |I|/2)).$$

For example,

$$\text{Fill}_1((0; 1)) = (0; 1/3) \cup (2/3; 1) \quad \text{and} \quad \text{Fill}_2((0; 1)) = (0; 4/9) \cup (5/9; 1).$$

Note that the larger is n , the closer $\text{Fill}_n(I)$ is to I . More precisely,

$$\frac{\mu(\text{Fill}_n(I))}{|I|} = 1 - \epsilon_n. \tag{12}$$

For every $s \in {}^{<\omega}2$, let

$$V_s = \bigcup \{ \text{Fill}_{\text{lh}(s)}(I_t) \mid t \in {}^{<\omega}2, t \supseteq s \},$$

and put

$$V = \bigcup \{ V_s \mid s \in {}^{<\omega}2, s(\text{lh}(s) - 1) = 0 \} \cup \bigcup \{ \text{Fill}_1(I_s) \mid s \in {}^{<\omega}2 \} \cup (-1/3; 0).$$

PROPOSITION 5.4. For every $a \in E_{1/3}$, with $x = H^{-1}(a) \in {}^\omega 2$,

$$a \in \Phi(V) \Leftrightarrow \exists^\infty n(x(n) = 0).$$

PROOF. (\Rightarrow) Let $x \in {}^\omega 2$ and suppose that there exists N least such that $\forall n \geq N(x(n) = 1)$. By (12) for every $n \geq N$,

$$\frac{\mu(V \cap K_{x \upharpoonright n})}{|K_{x \upharpoonright n}|} = \begin{cases} 2/3, & \text{if } N = 0 \text{ or } N = 1, \\ 1 - \epsilon_N, & \text{otherwise.} \end{cases}$$

Thus $\limsup_n \mu(V \cap K_{x \upharpoonright n})/|K_{x \upharpoonright n}| \neq 1$. It follows that

$$\lim_{n \rightarrow \infty} \frac{\mu(V \cap \mathcal{R}(K_{x \upharpoonright n}))}{|\mathcal{R}(K_{x \upharpoonright n})|} \neq 1,$$

being $K_{x \upharpoonright n} \subseteq \mathcal{R}(K_{x \upharpoonright n})$ and $|K_{x \upharpoonright n}|/|\mathcal{R}(K_{x \upharpoonright n})| = 3/5$ for every n . Thanks to Lemma 5.3 we conclude that $a = H(x) \notin \Phi(V)$.

(\Leftarrow) First notice that by construction for all $s \in {}^{<\omega}2$, s not constantly equals to 1,

$$\mathcal{R}(K_s) \setminus K_s \subseteq \bigcup \{ \text{Fill}_1(I_s) \mid s \in {}^{<\omega}2 \} \cup (-1/3; 0), \tag{13}$$

and so $\mathcal{R}(K_s) \setminus K_s$ is entirely contained in V . Let $x \in {}^\omega 2$ such that $\exists^\infty n(x(n) = 0)$. By (12) we have that for all large enough n

$$\frac{\mu(V \cap K_{x \upharpoonright n})}{|K_{x \upharpoonright n}|} \geq 1 - \epsilon_{i(n)+1},$$

where $i(n) = i(x, n)$ is the greatest $i < n$ such that $x(i) = 0$. Therefore

$$\lim_{n \rightarrow \infty} \frac{\mu(V \cap K_{x \uparrow n})}{|K_{x \uparrow n}|} = 1, \quad (14)$$

since $i(n) \rightarrow \infty$, and thus $\epsilon_{i(n)+1} \rightarrow 0$, as $n \rightarrow \infty$. By (13) and (14) we obtain

$$\lim_{n \rightarrow \infty} \frac{\mu(V \cap \mathcal{R}(K_{x \uparrow n}))}{|\mathcal{R}(K_{x \uparrow n})|} = 1,$$

and so $a = H(x) \in \Phi(V)$, by Lemma 5.3 ⊣

PROPOSITION 5.5. *The density set of V is a true Π_2^0 .*

PROOF. First note that $V \subseteq \Phi(V)$, being V an open set. Moreover, by construction $\Phi(V) \setminus V \subseteq E_{1/3}$. Therefore, thanks to Proposition 5.4 we get

$$\Phi(V) = V \cup H[Z], \quad \text{where } Z = \{x \in {}^\omega 2 \mid \exists^\infty n(x(n) = 0)\}.$$

It is well known that $Z \in \Pi_2^0 \setminus \Sigma_2^0$, see, e.g., [4, p. 179]. Thus $\Phi(V) \in \Pi_2^0$, and $\Phi(V) \notin \Sigma_2^0$, being $Z = H^{-1}[\Phi(V)]$. ⊣

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