

7) If $0 < \varepsilon < 1$, construct an open set $E \subset [0,1]$ which is dense in $[0,1]$, such that $m(E) = \varepsilon$. (To say that A is dense in B means that the closure of A contains B .) **Proof:** Fix $0 < \varepsilon < 1$. Construct a sequence closed sets $\{C_k\}$ as follows: Put $C_0 = [0,1]$. To form $C_{\lambda+1}$, delete the open middle interval of length $\varepsilon 3^{-\lambda}$ from each complete segment of C_λ ; there are $2^{\lambda-1}$ such intervals removed upon each iteration, since removing the middle portion of a segment leaves two in its place. Define $C = \bigcap_{\lambda=0}^{\infty} C_\lambda$, which, being the intersection of closed sets, is closed. Now define $E = C^C$, where the complement is taken relative to $[0,1]$, so that $E = \left(\bigcap_{\lambda=0}^{\infty} C_\lambda \right)^C = \left(\bigcup_{\lambda=0}^{\infty} C_\lambda^C \right)$ is an open set being formed by the disjoint union of opens sets, whose measures are $m(C_0^C) = 0$, and $m(C_\lambda^C) = \frac{\varepsilon}{3} \left(\frac{2}{3}\right)^{\lambda-1}$ for $\lambda \in \mathbb{Z}^+$, and hence

$$m(E) = m\left(\bigcup_{\lambda=0}^{\infty} C_\lambda^C\right) = \sum_{\lambda=0}^{\infty} m(C_\lambda^C) = \frac{\varepsilon}{3} \sum_{\lambda=0}^{\infty} \left(\frac{2}{3}\right)^\lambda = \frac{\frac{\varepsilon}{3}}{1 - \frac{2}{3}} = \varepsilon ;$$

note that calculation may be made rigorous by applying the limiting process of Theorem 1.19 (d). That E is dense in $[0,1]$ is seen by...