

2.10.44. The conclusion of the preceding theorem may fail if either \mathbf{R}^m or \mathbf{R}^n is remetricized by some norm not induced by an inner product. For example if

$$S = \{(1, -1), (-1, -1), (1, 1)\} \subset \mathbf{R}^2, f: S \rightarrow \mathbf{R}^2,$$

$$f(1, -1) = (1, 0), \quad f(-1, 1) = (-1, 0), \quad f(1, 1) = (0, \sqrt{3}),$$

$$\mu(x) = \sup\{|x_1|, |x_2|\}, \quad \nu(x) = [(x_1)^2 + (x_2)^2]^{\frac{1}{2}} \text{ for } x \in \mathbf{R}^2,$$

then $\mu(u-v) = 2 = \nu[f(u)-f(v)]$ for $u, v \in S$, and $\mu(u) = 1$ for $u \in S$, but there exists no $\eta \in \mathbf{R}^2$ with $\nu[\eta - f(u)] \leq 1$ for $u \in S$; thus f has no extension to $S \cup \{(0, 0)\}$ with μ, ν Lipschitz constant 1.

On the other hand, if S is a subset of an arbitrary metric space X , then every Lipschitzian map $f: S \rightarrow \mathbf{R}$ has a Lipschitzian extension $g: X \rightarrow \mathbf{R}$ with $\text{Lip}(g) = \text{Lip}(f)$; in fact one may define

$$g(\xi) = \inf\{f(x) + \text{Lip}(f) \cdot \text{dist}(x, \xi) : x \in S\} \text{ for } \xi \in X.$$

2.10.45. Theorem. Suppose Z is a metric space and $\mathbf{R}^m \times Z$ is metrized so that

$$\text{dist}[(y, z), (u, v)]^2 = \text{dist}(y, u)^2 + \text{dist}(z, v)^2$$

whenever $y, u \in \mathbf{R}^m$ and $z, v \in Z$. For each $V \subset Z$ with $\mathcal{H}^k(V) < \infty$ there exists a number c such that

$$\alpha(m)^{-1} \leq c\alpha(k)\alpha(k+m)^{-1} \leq 2^{-m}(m+1)^{(k+m)/2},$$

$\mathcal{H}^{m+k}(U \times V) = c\mathcal{L}^m(U)\mathcal{H}^k(V)$ for every \mathcal{L}^m measurable set U .

Proof. We let $\gamma(U) = \mathcal{H}^{k+m}(U \times V)$ for $U \subset \mathbf{R}^m$, and observe that γ measures \mathbf{R}^m , all closed subsets of \mathbf{R}^m are γ measurable by 2.3.2(9), γ is invariant under translations, and

$$\mathcal{L}^m(U)\mathcal{H}^k(V)\alpha(k+m)\alpha(k)^{-1}\alpha(m)^{-1} \leq \gamma(U) \text{ for } U \subset \mathbf{R}^m$$

by 2.10.27, 2.10.35. Letting $\xi = \alpha(k+m)\alpha(k)^{-1}2^{-m}(m+1)^{(k+m)/2}$ we will prove next that

$$\gamma(U) \leq \mathcal{L}^m(U)\xi\mathcal{H}^k(V)$$

whenever U is an m dimensional cube in \mathbf{R}^m . Suppose u is the side length of U , $\delta > 0$, and G is any countable covering of V such that $0 < \text{diam } T \leq \delta$ for $T \in G$; with each $T \in G$ we associate the positive integer $j(T)$ such that

$$[j(T) - 1] \text{diam } T < u \leq j(T) \text{diam } T,$$

Proof. The assertion is trivial in case $n=1$. Applying induction with respect to n we assume $n > 1$ and $\text{diam } S > 0$, choose

$$a_1, b_1 \in S \text{ with } |a_1 - b_1| = \text{diam } S,$$

$$p \in \mathbf{O}^*(n, n-1), \quad a_1 - b_1 \in \ker p,$$

then select $\alpha_2, \beta_2, \dots, \alpha_n, \beta_n \in p(S)$ and a rectangular box W with side lengths $c_2 \geq c_3 \geq \dots \geq c_n$ such that $p(S) \subset W \subset \mathbf{R}^{n-1}$ and

$$|(\alpha_2 - \beta_2) \wedge \dots \wedge (\alpha_m - \beta_m)| = c_2 \cdot \dots \cdot c_m \text{ for } m=2, \dots, n.$$

Finally we take $c_1 = |a_1 - b_1|$,

$$Q = \mathbf{R}^n \cap \{x: 0 \leq (x - a_1) \cdot (b_1 - a_1) \leq |a_1 - b_1|^2, p(x) \in W\},$$

$$a_i, b_i \in S \text{ with } p(a_i) = \alpha_i, p(b_i) = \beta_i \text{ for } i=2, \dots, n,$$

and compute

$$\begin{aligned} \left| \bigwedge_{i=1}^m (a_i - b_i) \right| &= \left| (a_1 - b_1) \wedge \bigwedge_{i=2}^m [(p^* \circ p)(a_i - b_i)] \right| \\ &= |a_1 - b_1| \cdot \left| \bigwedge_{i=2}^m (\alpha_i - \beta_i) \right| = c_1 \cdot c_2 \cdot \dots \cdot c_m. \end{aligned}$$

2.10.39. Corollary. $\mathcal{G}^m(A) \leq n^{m/2} 2^{m-1} \mathcal{G}^m(A)$ for $A \subset \mathbf{R}^n$.

Proof. For each rectangular box Q with side lengths $c_1 \geq c_2 \geq \dots \geq c_n > 0$ we can choose positive integers k_1, \dots, k_{m-1} such that

$$k_i/2 < c_i/c_m \leq k_i \text{ whenever } i=1, \dots, m-1,$$

and express Q as the union of $k_1 \cdot \dots \cdot k_{m-1}$ rectangular boxes with side lengths

$$c_1/k_1, \dots, c_{m-1}/k_{m-1}, c_m, \dots, c_m.$$

Each of these new boxes is contained in a cube with side length c_m , hence in a closed ball with diameter $n^{\frac{1}{2}}c_m$. The sum of the m 'th powers of the diameters of the balls so obtained equals

$$\begin{aligned} k_1 \cdot \dots \cdot k_{m-1} \cdot n^{m/2} \cdot (c_m)^m &= n^{m/2} (k_1 c_m) \cdot \dots \cdot (k_{m-1} c_m) \cdot c_m \\ &< n^{m/2} (2c_1) \cdot \dots \cdot (2c_{m-1}) \cdot c_m = n^{m/2} 2^{m-1} c_1 \cdot \dots \cdot c_m. \end{aligned}$$

2.10.40. Lemma. If $\emptyset \neq P \subset \mathbf{R}^n \times \{r: 0 < r < \infty\}$, P is compact, and

$$Y_r = \{y: |y-a| \leq rt \text{ whenever } (a, r) \in P\}$$

for $0 \leq t < \infty$, then $c = \inf\{t: Y_t \neq \emptyset\} < \infty$, Y_c consists of a single point b , and b belongs to the convex hull of

$$A = \{a: \text{for some } r, (a, r) \in P \text{ and } |b-a| = rc\}.$$

Proof. Since each Y_t is compact, and

$$0 \in Y_t \text{ for } t \geq \sup \{ |a|/r : (a, r) \in P \},$$

we see that $Y_c = \bigcap \{ Y_t : c < t < \infty \} \neq \emptyset$. We define

$$\mu = \sup \{ r : (a, r) \in P \text{ for some } a \}.$$

If $y, z \in Y_c$, then $(a, r) \in P$ implies

$$\begin{aligned} |(y+z)/2 - a|^2 &= |y+z|^2/4 + |a|^2 - (y+z) \cdot a \\ &= |y|^2/2 + |z|^2/2 - |y-z|^2/4 + |a|^2 - y \cdot a - z \cdot a \\ &= (|y-a|^2 + |z-a|^2)/2 - |y-z|^2/4 \leq r^2 c^2 - r^2 |y-z|^2/(4\mu^2), \end{aligned}$$

thus $(y+z)/2 \in Y_t$ with $t = [c^2 - |y-z|^2/(4\mu^2)]^{1/2}$, hence $y = z$. Subjecting \mathbf{R}^n to a translation, we henceforth assume $Y_c = \{0\}$.

If $u \in \mathbf{R}^n$ and $|u| = 1$, then $\varepsilon > 0$ implies $\varepsilon u \notin Y_c$, hence there exists $(a, r) \in P$ with

$$|a|^2 \leq r^2 c^2 < |u\varepsilon - a|^2 = \varepsilon^2 + |a|^2 - 2\varepsilon u \cdot a, \quad u \cdot a \leq \varepsilon/2;$$

since P is compact it follows that

$$P \cap \{ (a, r) : |a| = rc \text{ and } u \cdot a \leq 0 \} \neq \emptyset, \quad A \cap \{ a : u \cdot a \leq 0 \} \neq \emptyset.$$

Thus no $n-1$ dimensional plane separates 0 from the compact set A .

2.10.41. Jung's theorem. If $S \subset \mathbf{R}^n$ and $0 < \text{diam } S < \infty$, then S is contained in a unique closed ball with minimal diameter, which does not exceed

$$[2n/(n+1)]^{1/2} \text{diam } S.$$

Proof. We suppose S is compact and apply 2.10.40 with $P = S \times \{1\}$. Assuming $b=0$, hence $S \subset \mathbf{B}(0, c)$, we choose

$$a_1, \dots, a_{n+1} \in A = S \cap \{ a : |a| = c \}$$

and nonnegative numbers $\lambda_1, \dots, \lambda_{n+1}$ with

$$0 = \sum_{i=1}^{n+1} \lambda_i a_i \quad \text{and} \quad 1 = \sum_{i=1}^{n+1} \lambda_i.$$

We infer for each $j \in \{1, \dots, n+1\}$ that

$$\begin{aligned} 2c^2 &= \sum_{i=1}^{n+1} \lambda_i (2c^2 - 2a_i \cdot a_j) = \sum_{i=1}^{n+1} \lambda_i |a_i - a_j|^2 \\ &\leq \sum_{i \neq j} \lambda_i (\text{diam } S)^2 = (1 - \lambda_j) (\text{diam } S)^2, \end{aligned}$$

and conclude by summation with respect to j that

$$(n+1)2c^2 \leq n(\text{diam } S)^2.$$

2.10.42. Corollary. $\mathcal{S}^m(A) \leq [2n/(n+1)]^{m/2} \mathcal{H}^m(A)$ for $A \subset \mathbf{R}^n$.

2.10.43. Kirszbraun's theorem. If $S \subset \mathbf{R}^m$ and $f: S \rightarrow \mathbf{R}^n$ is Lipschitzian, then f has a Lipschitzian extension $g: \mathbf{R}^m \rightarrow \mathbf{R}^n$ with $\text{Lip}(g) = \text{Lip}(f)$.

Proof. We suppose $\text{Lip}(f) = 1$ and consider the class Ω of all those Lipschitzian extensions of f which map some subset of \mathbf{R}^m into \mathbf{R}^n and have the Lipschitz constant 1. By Hausdorff's maximal principle Ω has a maximal (with respect to inclusion) element $g: T \rightarrow \mathbf{R}^n$, where $T \subset \mathbf{R}^m$. We will show that if $\xi \in \mathbf{R}^m \sim T$ there would exist $\eta \in \mathbf{R}^n$ with

$$|\eta - g(x)| \leq |\xi - x| \quad \text{whenever } x \in T,$$

hence $g \cup \{(\xi, \eta)\} \in \Omega$, and g would not be maximal in Ω . Thus we must prove that

$$\bigcap \{ \mathbf{B}[g(x), |x - \xi|] : x \in T \} \neq \emptyset;$$

since these balls are compact it will suffice to verify that

$$\bigcap \{ \mathbf{B}[g(x), |x - \xi|] : x \in F \} \neq \emptyset$$

for every finite subset F of T . For this purpose we apply 2.10.40 with

$$P = \{ (g(x), |x - \xi|) : x \in F \},$$

choose distinct points $x_1, \dots, x_k \in F$ and positive numbers $\lambda_1, \dots, \lambda_k$ with

$$\begin{aligned} g(x_i) \in A, \quad \text{hence } |b - g(x_i)| &= |x_i - \xi|c \text{ for } i=1, \dots, k, \\ b &= \sum_{i=1}^k \lambda_i g(x_i), \quad 1 = \sum_{i=1}^k \lambda_i, \end{aligned}$$

and use the identity $2u \cdot v = |u|^2 + |v|^2 - |u-v|^2$ to obtain

$$\begin{aligned} 0 &= 2 \left| \sum_{i,j} \lambda_i \lambda_j [g(x_i) - b] \right|^2 = 2 \sum_{i,j} \lambda_i \lambda_j [g(x_i) - b] \cdot [g(x_j) - b] \\ &= \sum_{i,j} \lambda_i \lambda_j [|g(x_i) - b|^2 + |g(x_j) - b|^2 - |g(x_i) - g(x_j)|^2] \\ &\geq \sum_{i,j} \lambda_i \lambda_j [c^2 |x_i - \xi|^2 + c^2 |x_j - \xi|^2 - |x_i - x_j|^2] \\ &= \sum_{i,j} \lambda_i \lambda_j [2c(x_i - \xi) \cdot c(x_j - \xi) + (c^2 - 1) |x_i - x_j|^2] \\ &= 2|c \sum_{i,j} \lambda_i \lambda_j (x_i - \xi)|^2 + (c^2 - 1) \sum_{i,j} \lambda_i \lambda_j |x_i - x_j|^2; \end{aligned}$$

hence either $k=1$ and $c=0$ (because $\xi \neq x_1 \in T$), or $k > 1$ and $c \leq 1$; we conclude that $c \leq 1, b \in Y_1$.