

# THE DIMENSION OF SETS DETERMINED BY THEIR CODE BEHAVIOR

WEN XIA LI

*Department of Mathematics, East China Normal University  
Shanghai 200062, P.R. China  
wxli@math.ecnu.edu.cn*

Received October 8, 2002  
Accepted November 19, 2002

## Abstract

By prescribing their code run behavior, we consider some subsets of Moran fractals. Fractal dimensions of these subsets are exactly obtained. Meanwhile, an interesting decomposition of Moran fractals is given.

*Keywords:* Hausdorff Dimension; Packing Dimension; Moran Fractal; Location Code.

## 1. INTRODUCTION

Fractal dimensions such as Hausdorff, box and packing dimensions are introduced to measure the sizes of fractal sets and are employed in many different disciplines. Unfortunately, it is very difficult to determine the exact fractal dimensions of general fractal sets. Some results on fractal dimensions are obtained for those fractal sets with a special structure. Among them is a typical fractal structure termed as Moran set or Moran fractal. The Moran fractal is an extension of the self-similar set with separation property. The latter is in fact a map-specified Moran fractal. As a fractal set, the various dimensions of

the Moran fractal have been determined. One turns to studying its various subsets. These subsets generally play an important part in the study of fractals, e.g. they act as the multifractals,<sup>1</sup> the set of normal numbers and the set of the real numbers in  $[0, 1]$  for which the digits in their decimal expansion has a prescribed frequency,<sup>4</sup> the set of non-differentiability points of Cantor function,<sup>2,3</sup> etc. Moran fractal is constructed in a good way so that it can be well encoded.

Let  $\Omega = \{0, 1, \dots, r\}$  where  $r$  is a positive integer. We write  $\Omega^\omega = \{\sigma = (\sigma(1), \sigma(2), \dots) : \sigma(j) \in \Omega\}$  and  $\Omega^* = \bigcup_{k=1}^{\infty} \Omega^k$  with  $\Omega^k = \{\sigma = (\sigma(1), \sigma(2), \dots, \sigma(k)) : \sigma(j) \in \Omega\}$  for  $k \in \mathbf{N}$ .  $|\sigma|$  is used to

denote the length of word  $\sigma \in \Omega^*$ . For any  $\sigma, \tau \in \Omega^*$  write  $\sigma * \tau = (\sigma(1), \dots, \sigma(|\sigma|), \tau(1), \dots, \tau(|\tau|))$ , and write  $\tau * \sigma = (\tau(1), \dots, \tau(|\tau|), \sigma(1), \sigma(2), \dots)$  for any  $\tau \in \Omega^*, \sigma \in \Omega^\omega$ . For  $\sigma \in \Omega^k$ , let  $C(\sigma) = \{\tau \in \Omega^\omega : \tau|k = \sigma\}$  where  $\tau|k = (\tau(1), \tau(2), \dots, \tau(k))$ .  $C(\sigma)$  is termed as the cylinder set with base  $\sigma$ . Fixing a non-empty compact set  $J \subset \mathbf{R}^n$  with  $\overline{\text{int } J} = J$  and positive real numbers  $0 < a_j < 1, j = 0, 1, \dots, r$ . First choose a family  $\{J_j : j \in \Omega\}$  of non-overlapping non-empty compact subsets of  $J$  such that  $\overline{\text{int } J_j} = J_j$  and  $|J_j| = a_j|J|$  where  $|\cdot|$  denotes the diameter of set. Suppose that  $J_\sigma$  is given for some  $\sigma \in \Omega^k$ . Take a family  $\{J_{\sigma*j} : j \in \Omega\}$  of non-overlapping non-empty compact subsets of  $J_\sigma$  such that  $\overline{\text{int } J_{\sigma*j}} = J_{\sigma*j}, |J_{\sigma*j}| = a_j|J_\sigma|$ . We assume that there is a constant  $0 < c < 1$  such that each  $J_\sigma$  contains an open ball of diameter  $c|J_\sigma|$ . The Moran fractal  $F$  associated with  $\{0 < a_j < 1, j \in \Omega\}$  and the  $J_\sigma, \sigma \in \Omega^*$  is defined as the non-empty compact set

$$F = \bigcap_{k=1}^\infty \bigcup_{\sigma \in \Omega^k} J_\sigma. \tag{1}$$

We shall refer to  $J_\sigma$  as a  $k$ th level component set of  $F$  if  $\sigma \in \Omega^k$ . Define  $\phi : \Omega^\omega \rightarrow \mathbf{R}^n$  by

$$\{\phi(\sigma)\} = \bigcap_{k=1}^\infty J_{\sigma|k}. \tag{2}$$

It is easy to see that  $\phi(\Omega^\omega) = F$  and  $\phi(C(\sigma)) = F \cap J_\sigma$  by (1) and (2). But  $\phi$  may not be an injection. An important property of  $\phi$  is that there is positive constant  $c_1$ , independent of  $x \in F$ , such that

$$\sup_{x \in F} \#\{\phi^{-1}(x)\} < c_1 \tag{3}$$

by means of Lemma 9.2 in Ref. 5. Thus each  $x \in F$  can be encoded via  $\phi : \sigma \in \Omega^\omega$  is called a location code of  $x \in F$  if  $\phi(\sigma) = x$ . Note that each  $x \in F$  has at most  $c_1$  codes by (3). In this paper, sometimes we use  $(x(1), x(2), \dots) \in \Omega^\omega$  to denote a specified location code of  $x \in F$  if no confusion arises.

A Moran fractal is termed map-specified if there exist similitude contractions  $h_j(x) : \mathbf{R}^n \rightarrow \mathbf{R}^n, j = 0, 1, \dots, r$ , such that  $J_\sigma = h_\sigma(J)$  for any  $\sigma \in \Omega^*$  where  $h_\sigma(x) = h_{\sigma(1)} \circ \dots \circ h_{\sigma(|\sigma|)}(x)$ . In this case,  $F$  is actually the self-similar set determined by  $\{h_j : j \in \Omega\}$ , which satisfies the open set condition with respect to the open set  $O = \text{int } J$ , i.e.  $\bigcup_{j=0}^r h_j(O) \subseteq O$  with a disjoint union on the

left, and the coding map  $\phi$  in (2) can be rewritten as

$$\{\phi(\sigma)\} = \bigcap_{k=1}^\infty h_{\sigma|k}(\overline{O}) = \left\{ \lim_{k \rightarrow \infty} h_{\sigma|k}(0) \right\}. \tag{4}$$

Now let  $\Gamma \subseteq \Omega = \{0, 1, \dots, r\}$  be non-empty such that  $\Gamma^c \neq \emptyset$ . For  $n \in \mathbf{N}$  and  $\sigma \in \Omega^\omega$ , we define  $N_n(\sigma)$ , the length of the  $\Gamma$ -run starting at  $n$ , by

$$N_n(\sigma) = \begin{cases} 0, & \text{if } \sigma(n) \notin \Gamma \\ k, & \text{if } \sigma(j) \in \Gamma \\ & \text{for } j = n, n+1, \dots, n+k-1 \\ & \text{and } \sigma(n+k) \notin \Gamma \\ +\infty, & \text{if } \sigma(k) \in \Gamma \text{ for } k \geq n. \end{cases}$$

Hence for each  $\sigma \in \Omega^\omega$  the sequence  $\{N_n(\sigma)\}$  characterize its behavior. Let  $\{Q(n)\}$  be a sequence of real numbers such that  $Q(n) \uparrow +\infty$  as  $n \rightarrow +\infty$  and  $\lim_{n \rightarrow +\infty} \frac{Q(n)}{n} = \alpha \in [0, +\infty]$ . Let

$$\Lambda = \left\{ \sigma \in \Omega^\omega : \limsup_{n \rightarrow \infty} \frac{N_n(\sigma)}{Q(n)} = 1 \right\} \text{ and } \tag{5}$$

$$M = \phi(\Lambda).$$

It is easy to see that  $M$  is dense in  $F$  since  $\Lambda$  is dense in  $\Omega^\omega$ . The Hausdorff dimension of  $M$  is expected depending on  $\alpha$ . For the extreme case when  $\alpha = 0$ , it was proved in Ref. 8 that

$$\dim_H M = \dim_P M = \dim_B M = \dim_H F = s$$

where  $s$  is given by

$$\sum_{j \in \Omega} a_j^s = 1. \tag{6}$$

Throughout this paper the positive real number  $s$  is always assumed giving in this equation. While for the general case when  $\alpha \in (0, +\infty)$ , we have

$$\dim_H M = \tilde{\eta} \text{ and}$$

$$\dim_P M = \dim_B M = \dim_H F = s$$

where  $\tilde{\eta}$  is determined by

$$\frac{1}{1+\alpha} \log \sum_{j \in \Omega} a_j^{\tilde{\eta}} + \frac{\alpha}{1+\alpha} \log \sum_{j \in \Gamma} a_j^{\tilde{\eta}} = 0. \tag{7}$$

This can be easily derived from the result in Ref. 9. In this paper, we discuss the fractal dimensions of  $M$  for the another extreme case when  $\alpha = +\infty$ . We obtain

**Theorem.** *Let  $\{Q(n)\}$  be a sequence of real numbers such that  $Q(n) \uparrow +\infty$  as  $n \rightarrow +\infty$  and*

$\lim_{n \rightarrow +\infty} \frac{Q(n)}{n} = +\infty$ . Let  $M$  be defined by (5). Let  $\eta$  be given by

$$\sum_{j \in \Gamma} a_j^\eta = 1. \tag{8}$$

Then  $\dim_H M = \eta$  with  $\mathcal{H}^\eta(M) = +\infty$ ,  $\dim_B M = \dim_P M = \dim_H F = s$  with  $s$  given in (6), and  $M$  is dense in  $F$ .

Summarizing above, the  $\dim_H M$  for all  $\alpha \in [0, +\infty]$  can be given by the unified formula (7) if we adopt the convention that  $\frac{1}{\infty} = 0$  and  $\frac{\infty}{\infty} = 1$ .

Taking  $Q(n) = tn^2$  in (5), we can get  $F_t \subseteq F$  for  $t \in (0, +\infty)$  by

$$\Lambda_t = \left\{ \sigma \in \Omega^\omega : \limsup_{n \rightarrow \infty} \frac{N_n(\sigma)}{n^2} = t \right\} \text{ and} \tag{9}$$

$$F_t = \phi(\Lambda_t).$$

Then we can obtain a decomposition of  $F$ , i.e.  $F = \bigcup_{t \in [0, +\infty]} F_t$  by allowing  $t = 0, +\infty$  in (9). These  $F_t$  have the following properties and will be verified at the end of next section:

- (P1)  $F = \bigcup_{t \in [0, +\infty]} F_t$  with  $\sup_{x \in F} \#\{t : x \in F_t\} < c_1$  by (3), i.e. each  $x \in F$  belongs to at most  $c_1$  distinct  $F_t$
- (P2) Each  $F_t$  is dense in  $F$
- (P3)  $\dim_H F_t = \eta$  for  $t \in (0, \infty]$ ,  $\dim_H F_0 = s$ .  $\dim_P F_t = \dim_B F_t = s$  for  $t \in [0, \infty]$
- (P4)  $F_0$  is an  $s$ -set, while  $\mathcal{H}^\eta(F_t) = \infty$  for  $t \in (0, \infty]$
- (P5) Moreover, if  $F$  is map-specified with similitudes  $h_j, j = 0, 1, \dots, r$ , i.e. a self-similar set, then each  $F_t$  is invariant under  $\{h_j : j = 0, 1, \dots, r\}$ , i.e.

$$F_t = \bigcup_{j=0}^r h_j(F_t).$$

On the other hand, the  $F_t$  can be considered as the level sets of the measurable function  $Y(\sigma) = \limsup_{n \rightarrow \infty} \frac{N_n(\sigma)}{n^2} : \Omega^\omega \rightarrow [0, +\infty]$ . It can be employed to construct some very interesting functions, for example, for any  $0 < \eta < 1$  a measurable function  $g(x) : [0, 1] \rightarrow [0, +\infty]$  can be made such that for any  $t \in (0, +\infty]$  the  $t$ -level set of  $g(x)$  is dense in  $[0, 1]$  and has Hausdorff dimension  $\eta$ .

## 2. PROOFS

In this section, a general dimension result on a class of subsets of Moran sets is first obtained. Then

this result will be applied to give a decomposition of Moran sets. The following proposition will be employed.

**Proposition.** Let  $A = \phi(\prod_{i=1}^\infty \Omega_i)$  where the  $\Omega_i$  are non-empty subsets of  $\Omega = \{0, 1, \dots, r\}$ ,  $i \in \mathbb{N}$ . Let  $d(k)$  be such that

$$\prod_{i=1}^k \left( \sum_{j \in \Omega_i} a_j^{d(k)} \right) = 1.$$

Then  $\dim_H A = \liminf_{k \rightarrow \infty} d(k) \triangleq \underline{d}$ .<sup>6</sup>

**Proof.** This result can be found in Ref. 6 for the more general Moran fractal structure. Here a simplified proof is given for this special case. For any  $d > \underline{d}$ , there exists a sequence  $\{n_k : k = 1, 2, \dots\}$  such that  $d(n_k) < d$ . For any  $\delta > 0$ , we can take  $k$  large enough such that  $\{J_\sigma : \sigma \in \prod_{i=1}^{n_k} \Omega_i\}$  is a  $\delta$ -covering of  $A$ . Then

$$\begin{aligned} \mathcal{H}_\delta^d(A) &\leq \sum_{\sigma \in \prod_{i=1}^{n_k} \Omega_i} |J_\sigma|^d = |J|^d \prod_{i=1}^{n_k} \left( \sum_{j \in \Omega_i} a_j^d \right) \\ &\leq |J|^d \prod_{i=1}^{n_k} \left( \sum_{j \in \Omega_i} a_j^{d(n_k)} \right) = |J|^d \end{aligned}$$

which implies that  $\dim_H A \leq d$ . So we have  $\dim_H A \leq \underline{d}$ .

Now we turn to prove that  $\dim_H A \geq \underline{d}$ . Let us suppose without loss of generality that  $\underline{d} > 0$ . Then we only need to prove that for any fixed  $0 < d < \underline{d}$ ,  $\dim_H A \geq d$ . Let us construct a probability measure  $\tilde{\mu}$  on  $S^\omega \triangleq \prod_{i=1}^\infty \Omega_i$  such that for any  $\sigma \in S^k \triangleq \prod_{i=1}^k \Omega_i, k = 1, 2, \dots$

$$\tilde{\mu}(C^*(\sigma)) = \frac{\prod_{i=1}^k a_{\sigma(i)}^d}{\prod_{i=1}^k (\sum_{j \in \Omega_i} a_j^d)}$$

where  $C^*(\sigma) \triangleq \{\theta \in S^\omega : \theta|_k = \sigma\}$  is a cylinder in  $S^\omega$  with base  $\sigma$ . Let  $\mu$  be the image measure under  $\phi$  defined in (2) and restricted to  $S^\omega$  here. For  $\epsilon > 0$ , write  $S_\epsilon = \{\sigma \in \bigcup_{k=1}^\infty S^k : a_\sigma \triangleq \prod_{i=1}^{|\sigma|} a_{\sigma(i)} \leq \epsilon \text{ and } a_{\sigma|_{(|\sigma|-1)}} > \epsilon\}$ . For any  $x \in A, \epsilon > 0$ , by  $B(x, \epsilon)$  we denote the closed ball with center at  $x$  and radius  $\epsilon$ . Let  $L_{x, \epsilon} \triangleq \{\sigma \in S_\epsilon : J_\sigma \cap B(x, \epsilon) \neq \emptyset\}$ . Since  $A = \bigcup_{\sigma \in S_\epsilon} (A \cap J_\sigma)$  and  $J_\sigma, \sigma \in S_\epsilon$  are pairwise

non-overlapping, there exists a finite constant  $\bar{c}$  independent of  $x, \epsilon$  such that  $1 \leq \#L_{x,\epsilon} \leq \bar{c}$ . Thus

$$\begin{aligned} \mu(B(x, \epsilon)) &\leq \sum_{\sigma \in L_{x,\epsilon}} \tilde{\mu}(C^*(\sigma)) \\ &= \sum_{\sigma \in L_{x,\epsilon}} \frac{\prod_{k=1}^{|\sigma|} a_{\sigma(k)}^d}{\prod_{i=1}^{|\sigma|} (\sum_{j \in \Omega_i} a_j^d)} \leq \bar{c} \epsilon^d \end{aligned}$$

where for the last inequality we use that  $\prod_{i=1}^{|\sigma|} (\sum_{j \in \Omega_i} a_j^d) \geq 1$  when  $\epsilon$  is small enough, since  $d < \underline{d}$ . Then by Frostman's lemma<sup>5</sup> we obtain  $\mathcal{H}^d(A) > 0$  which implies that  $\dim_H A \geq d$ . **QED**

**Remark.** Some further results on the set  $A$  defined in Proposition are:  $\overline{\dim}_B A = \dim_P A = \limsup_{k \rightarrow \infty} d(k)$ ,<sup>7</sup> and that  $0 < \mathcal{H}^d(A) < +\infty$  if and only if  $0 < \liminf_{k \rightarrow \infty} \prod_{i=1}^k (\sum_{j \in \Omega_i} a_j^d) < +\infty$ .<sup>6,10</sup>

**Proof of Theorem. (I)** We prove  $\dim_H M = \eta$ .

At first we show  $\dim_H M \leq \eta$ . To do this, we prove below that  $\dim_H M \leq d$  for any  $\eta < d < s$ .

Now fix arbitrarily  $d$  with  $\eta < d < s$ . Then we have

$$\sum_{j \in \Gamma} a_j^d < 1 \quad \text{and} \quad \sum_{j \in \Omega} a_j^d > 1.$$

Since  $\lim_{k \rightarrow \infty} \frac{Q(k)}{k} = \infty$ , we can take  $k^*$  such that when  $k \geq k^*$

$$\begin{aligned} \frac{[0.5Q(k)]}{k} &\geq \frac{-2 \log k}{k \log(\sum_{j \in \Gamma} a_j^d)} \\ &\quad - \left(1 - \frac{1}{k}\right) \frac{\log(\sum_{j \in \Omega} a_j^d)}{\log(\sum_{j \in \Gamma} a_j^d)} \end{aligned} \quad (10)$$

where for a real number  $a$ ,  $[a]$  is the maximal integer not more than  $a$  throughout this paper. For  $k \geq k^*$ , take

$$u_k = k - 1 + [0.5Q(k)] \quad (11)$$

and

$$E_k = \{x \in F : x(i) \in \Gamma \text{ for } k \leq i \leq u_k\}. \quad (12)$$

Thus from the definitions of  $M$  and  $E_k$  in (5) and (12), it follows

$$M \subseteq \limsup_{k \rightarrow \infty} E_k = \bigcap_{m=k^*}^{\infty} \bigcup_{k \geq m} E_k \triangleq E^\infty.$$

Since each  $E_k$  can be covered with  $\{J_{\sigma^* \tau} : \sigma \in \Omega^{k-1} \text{ and } \tau \in \Gamma^{u_k - k + 1}\}$ , for any  $m \geq k^*$  we have

$$\begin{aligned} \mathcal{H}^d(E^\infty) &\leq \mathcal{H}^d\left(\bigcup_{k \geq m} E_k\right) \\ &\leq |J|^d \sum_{k \geq m} \left(\sum_{j \in \Omega} a_j^d\right)^{k-1} \left(\sum_{j \in \Gamma} a_j^d\right)^{u_k - k + 1}. \end{aligned}$$

Here we declare that for  $k \geq k^*$  we have

$$\left(\sum_{j \in \Omega} a_j^d\right)^{k-1} \left(\sum_{j \in \Gamma} a_j^d\right)^{u_k - k + 1} \leq k^{-2}$$

which is equivalent to

$$\begin{aligned} \frac{u_k}{k} &\geq \frac{-2 \log k}{k \log(\sum_{j \in \Gamma} a_j^d)} + \left(1 - \frac{1}{k}\right) \\ &\quad - \left(1 - \frac{1}{k}\right) \frac{\log(\sum_{j \in \Omega} a_j^d)}{\log(\sum_{j \in \Gamma} a_j^d)}. \end{aligned} \quad (13)$$

But (13) holds by (10) and (11). Therefore, we have  $\mathcal{H}^d(E^\infty) \leq |J|^d \sum_{k \geq m} k^{-2} \rightarrow 0$  as  $m \rightarrow \infty$ .

Without loss of generality we assume  $\eta > 0$ . To show  $\dim_H M \geq \eta$ , we prove below that for arbitrarily fixed  $0 < d < \eta$ , there exists a subset  $E$  of  $M$  such that  $\dim_H E \geq d$ .

Let the positive constant  $c_2$  be defined by

$$c_2 \triangleq -\log \sum_{j \in \Gamma^c} a_j^s. \quad (14)$$

Consider strictly decreasing continuous function

$$G(x) = \log \sum_{j \in \Gamma} a_j^x, \quad 0 \leq x \leq s.$$

Let  $0 < \epsilon < 1$  be defined by  $\frac{c_2 \epsilon}{1 - \epsilon} = G(d)$ .

Now define a sequence of positive integers  $b_i, i \in \mathbf{N}$ , by

$$b_{i+1} = b_i + [Q(b_i + 1)]. \quad (15)$$

Here we take  $b_1$  large enough to ensure  $Q(k) \geq 2$  whenever  $k \geq b_1$ . Thus  $b_i > i$ . So the  $b_i$  increase strictly and tend to  $+\infty$ . Construct a set  $E$  as follows:

$$\begin{aligned} E = \{x \in F : \text{all } x(k) \in \Gamma \text{ but } x(b_i) \in \Gamma^c, \\ i = 1, 2, \dots, \}. \end{aligned}$$

Now for any  $k \in \mathbf{N}$  there is an  $i$  with  $b_i \leq k < b_{i+1}$ . Thus for any  $\sigma \in \Omega^\omega$  with  $\phi(\sigma) \in E$ , because

$N_k(\sigma) \leq N_{b_{i+1}}(\sigma) = b_{i+1} - b_i - 1$ ,  $N_{b_i}(\sigma) = 0$  and  $Q$  is non-decreasing we have

$$\begin{aligned} \limsup_{k \rightarrow \infty} \frac{N_k(\sigma)}{Q(k)} &\leq \limsup_{i \rightarrow \infty} \frac{N_{b_{i+1}}(\sigma)}{Q(b_i + 1)} \\ &= \limsup_{i \rightarrow \infty} \frac{b_{i+1} - b_i - 1}{Q(b_i + 1)} = 1 \end{aligned}$$

by (15). Therefore  $E \subseteq M$  and by Proposition  $\dim_H E = \liminf_{k \rightarrow \infty} d(k)$  where  $d(k)$  with  $b_i \leq k < b_{i+1}$  is determined by

$$\left( \sum_{j \in \Gamma^c} a_j^{d(k)} \right)^i \left( \sum_{j \in \Gamma} a_j^{d(k)} \right)^{k-i} = 1. \quad (16)$$

Thus  $0 \leq d(k) \leq s$ . Note that

$$\lim_{i \rightarrow \infty} \frac{i}{b_i} = \lim_{i \rightarrow \infty} \frac{i - (i-1)}{b_i - b_{i-1}} = \lim_{i \rightarrow \infty} \frac{1}{Q(b_{i-1} + 1)} = 0.$$

Thus we can take  $i^*$  such that when  $i \geq i^*$  we have  $\frac{i}{b_i} < \epsilon$ . As a result, when  $k \geq b_{i^*}$  from (16) and (14) it follows

$$\begin{aligned} G(d(k)) &= \log \sum_{j \in \Gamma} a_j^{d(k)} = \frac{-i}{k-i} \log \sum_{j \in \Gamma^c} a_j^{d(k)} \\ &\leq \frac{c_2 i}{k-i} \leq \frac{c_2 \epsilon}{1-\epsilon} = G(d). \end{aligned}$$

So we have  $d(k) \geq d$ , implying  $\dim_H E = \liminf_{k \rightarrow \infty} d(k) \geq d$ .

**(II)** We prove  $\dim_B M = \dim_P M = s$ .

The  $\dim_B M = \dim_B F = s$  can be derived from the density result proved later. Thus it suffices to prove for any given  $0 < d < s$ ,  $\dim_P M \geq d$ . Let the positive constant  $c_3$  be defined by

$$c_3 \triangleq \max \left\{ \log \#\Gamma, \log \#\Gamma^c, \left| \log \sum_{j \in \Gamma} a_j^s \right|, \left| \log \sum_{j \in \Gamma^c} a_j^s \right| \right\}. \quad (17)$$

Consider the non-negative strictly decreasing function

$$G^*(x) = \log \sum_{j \in \Omega} a_j^x, \quad 0 \leq x \leq s.$$

Let  $0 < \epsilon < 1$  be defined by  $\frac{3c_3\epsilon}{1-\epsilon} = G^*(d)$ .

Take the sequence of integers  $0 < k_1 < u_1 < u_{1,1} < \dots < u_{1,n_1} < k_2 < u_2 < \dots < k_i < u_i <$

$u_{i,1} < u_{i,2} < \dots < u_{i,n_i} < k_{i+1} < u_{i+1} < \dots$  as  $\{b_i, i = 1, 2, \dots\}$  defined in (15) and construct a set  $E$  as follows:

$$E = \{x \in F : x(b_i) \in \Gamma^c \text{ and } x(k) \in \Gamma \text{ for } k_i < k < u_i, i \geq 1\}. \quad (18)$$

Obviously for any choice of  $\{n_i, i = 1, 2, \dots\}$ , the set  $E$  is a closed set with  $E \subseteq M \subseteq F$  and is a generalized Moran fractal described in Proposition since  $E = \phi(\prod_{i=1}^{\infty} \Omega_i)$  with  $\Omega_{b_i} = \Gamma^c$ ,  $\Omega_k = \Gamma$  when  $k_i < k < u_i$  and  $\Omega_i = \Omega$  for the rest. Denote

$$N_{\Omega}(k) \triangleq \#\{i : \Omega_i = \Omega, 1 \leq i \leq k\}$$

$$N_{\Gamma}(k) \triangleq \#\{i : \Omega_i = \Gamma, 1 \leq i \leq k\}$$

and

$$N_{\Gamma^c}(k) \triangleq \#\{i : \Omega_i = \Gamma^c, 1 \leq i \leq k\}.$$

Thus we have that  $N_{\Omega}(k) + N_{\Gamma}(k) + N_{\Gamma^c}(k) = k$  for  $k \in \mathbf{N}$ .

Note that for  $k_i - 1 \leq k \leq u_i$ ,  $N_{\Omega}(k) = N_{\Omega}(k_i - 1)$ . For convenience we put

$$f_i = N_{\Omega}(k_i - 1).$$

We shall now make a choice for  $\{n_i, i = 1, 2, \dots\}$ , based on the previously defined  $\epsilon$ . Suppose that the  $n_{\ell}$  are defined for  $\ell = 1, 2, \dots, i-1$ , then also  $k_i$  and  $u_i$  are determined. Letting  $n_i$  vary, we have

$$\begin{aligned} \lim_{n_i \rightarrow \infty} \frac{N_{\Omega}(u_{i,n_i})}{u_{i,n_i}} &= \lim_{n_i \rightarrow \infty} \frac{N_{\Omega}(u_i) + u_{i,n_i} - u_i - n_i}{u_{i,n_i}} \\ &= 1 - \lim_{n_i \rightarrow \infty} \frac{n_i}{u_{i,n_i}} \\ &= 1 - \lim_{n_i \rightarrow \infty} \frac{n_i - (n_i - 1)}{u_{i,n_i} - u_{i,n_i - 1}} \\ &= 1 - \lim_{n_i \rightarrow \infty} \frac{1}{[Q(u_{i,n_i - 1} + 1)]} = 1. \end{aligned}$$

Therefore, we can choose  $n_i$  such that

$$f_{i+1} = N_{\Omega}(k_{i+1} - 1) \geq (1 - \epsilon)k_{i+1}. \quad (19)$$

According to the remark of Proposition we have  $\overline{\dim}_B E = \dim_P E = \limsup_{k \rightarrow \infty} d(k)$  where  $d(k)$  satisfies

$$\begin{aligned} &\left( \sum_{j \in \Omega} a_j^{d(k)} \right)^{N_{\Omega}(k)} \left( \sum_{j \in \Gamma^c} a_j^{d(k)} \right)^{N_{\Gamma^c}(k)} \\ &\times \left( \sum_{j \in \Gamma} a_j^{d(k)} \right)^{N_{\Gamma}(k)} = 1. \quad (20) \end{aligned}$$

Also we have  $0 \leq d(k) \leq s$ . Taking logs in (20), and using  $N_\Omega(k) + N_\Gamma(k) + N_{\Gamma^c}(k) = k$ , we get

$$\begin{aligned} & \log \sum_{j \in \Omega} a_j^{d(k)} \\ &= -\frac{N_{\Gamma^c}(k)}{N_\Omega(k)} \log \sum_{j \in \Gamma^c} a_j^{d(k)} \\ & \quad - \frac{k - N_\Omega(k) - N_{\Gamma^c}(k)}{N_\Omega(k)} \log \sum_{j \in \Gamma} a_j^{d(k)}. \end{aligned} \tag{21}$$

Taking  $k = k_i$  in (21), we have

$$\begin{aligned} & \log \sum_{j \in \Omega} a_j^{d(k_i)} \\ &= -\frac{N_{\Gamma^c}(k_i)}{f_i} \left( \log \sum_{j \in \Gamma^c} a_j^{d(k_i)} - \log \sum_{j \in \Gamma} a_j^{d(k_i)} \right) \\ & \quad - \frac{k_i - f_i}{f_i} \log \sum_{j \in \Gamma} a_j^{d(k_i)}. \end{aligned} \tag{22}$$

Note that

$$\begin{aligned} 0 &\leq \frac{N_{\Gamma^c}(k_i)}{f_i} = \frac{k_i - N_\Omega(k_i) - N_\Gamma(k_i)}{f_i} \\ &\leq \frac{k_i - f_i}{f_i} = \frac{k_i}{f_i} - 1 \leq \frac{\epsilon}{1 - \epsilon} \end{aligned} \tag{23}$$

by (19). Note that  $|\log \sum_{j \in \Gamma^c} a_j^{d(k_i)}| \leq c_3$ ,  $|\log \sum_{j \in \Gamma} a_j^{d(k_i)}| \leq c_3$  by (17). Therefore,

$$\begin{aligned} G^*(d(k_i)) &= \log \sum_{j \in \Omega} a_j^{d(k_i)} \leq \frac{\epsilon}{1 - \epsilon} \cdot 2c_3 + \frac{\epsilon}{1 - \epsilon} \cdot c_3 \\ &= \frac{3c_3\epsilon}{1 - \epsilon} = G^*(d), \end{aligned}$$

by (22) and (23), which means that  $d(k_i) \geq d$ . So we get  $\underline{\dim}_B E = \underline{\dim}_P E \geq d$ .

**(III)** We prove  $\mathcal{H}^\eta(M) = +\infty$ .

Let  $E$  be defined in (18). We show that  $\mathcal{H}^\eta(E) = +\infty$ . Denote  $\mathcal{G} \triangleq \prod_{i=1}^\infty \Omega_i$  and  $\mathcal{G}^* \triangleq \{\sigma : \sigma \in \mathcal{G}_k, k \geq 1\}$  with  $\mathcal{G}_k \triangleq \prod_{i=1}^k \Omega_i$ . Let  $\mathcal{Q} = \{J_\sigma : \sigma \in \mathcal{G}^*\}$ . For  $\alpha \geq 0$ , define

$$\begin{aligned} \mathcal{H}_\mathcal{Q}^\alpha(E) &\triangleq \liminf_{\delta \rightarrow 0^+} \left\{ \sum_{\sigma} |J_\sigma|^\alpha : \{J_\sigma\} \text{ is a finite} \right. \\ & \quad \text{non-overlapping } \delta\text{-covering of } E \\ & \quad \left. \text{and } J_\sigma \in \mathcal{Q} \right\}. \end{aligned} \tag{24}$$

Then we have<sup>6,10</sup>

$$c_\alpha \mathcal{H}_\mathcal{Q}^\alpha(E) \leq \mathcal{H}^\alpha(E) \leq \mathcal{H}_\mathcal{Q}^\alpha(E) \tag{25}$$

where  $c_\alpha$  is a positive number depending on  $\alpha$ . For  $\sigma \in \mathcal{G}^*$  denote

$$C_\mathcal{G}(\sigma) \triangleq \{\tau \in \mathcal{G} : \tau \parallel \sigma\}.$$

A finite non-overlapping  $\delta$ -covering  $\{J_\sigma : \sigma \in \mathcal{T} \subseteq \mathcal{G}^*\}$  of  $E$  is called *full* if  $\bigcup_{\sigma \in \mathcal{T}} C_\mathcal{G}(\sigma) = \mathcal{G}$ . Note that a finite non-overlapping covering of  $E$  may not be full. Let  $\{J_\sigma : \sigma \in \mathcal{T} \subseteq \mathcal{G}^*\}$  be a finite non-overlapping  $\delta$ -covering of  $E$ . If it is not full, then for each  $\sigma \in \mathcal{T}$  let

$$\begin{aligned} \mathcal{G}_\sigma^* &= \{\tau \in \mathcal{G}^* : |J_\tau| \leq |J_\sigma| \text{ but } |J_{\tau \setminus (\tau \setminus \sigma)}| > |J_\sigma|, \\ & \quad J_\tau \cap J_\sigma \neq \emptyset\}. \end{aligned}$$

Then there is a positive constant  $q$  independent of  $\sigma$  such that  $\#\mathcal{G}_\sigma^* < q$  by means of Lemma 9.2 in Ref. 5. Take  $\mathcal{D} = (\bigcup_{\sigma \in \mathcal{T}} \mathcal{G}_\sigma^*)$ . By  $\tilde{\mathcal{T}}$  we denote the subset of  $\mathcal{D}$  by deleting those  $\tau \in \mathcal{D}$  for which there is a  $\gamma \in \mathcal{D}$  with  $|\gamma| < |\tau|$  and  $\tau \parallel \gamma = \gamma$ . Thus we get a full finite non-overlapping  $\delta$ -covering  $\{J_\sigma : \sigma \in \tilde{\mathcal{T}} \subseteq \mathcal{G}^*\}$  of  $E$  satisfying

$$\sum_{\sigma \in \tilde{\mathcal{T}}} |J_\sigma|^\eta \leq \sum_{\sigma \in \mathcal{T}} \sum_{\tau \in \mathcal{G}_\sigma^*} |J_\tau|^\eta \leq q \sum_{\sigma \in \mathcal{T}} |J_\sigma|^\eta$$

i.e. for each a finite non-overlapping  $\delta$ -covering  $\{J_\sigma : \sigma \in \mathcal{T} \subseteq \mathcal{G}^*\}$  of  $E$  there is a full finite non-overlapping  $\delta$ -covering  $\{J_\sigma : \sigma \in \tilde{\mathcal{T}} \subseteq \mathcal{G}^*\}$  of  $E$  such that

$$\sum_{\sigma \in \tilde{\mathcal{T}}} |J_\sigma|^\eta \geq q^{-1} \sum_{\sigma \in \mathcal{T}} |J_\sigma|^\eta \tag{26}$$

where the positive real number  $q$  is independent of the choice of the finite non-overlapping  $\delta$ -covering of  $E$ . On the other hand, for each full finite non-overlapping  $\delta$ -covering  $\{J_\sigma : \sigma \in \tilde{\mathcal{T}} \subseteq \mathcal{G}^*\}$  of  $E$ , let  $k_1 = \max_{\sigma \in \tilde{\mathcal{T}}} |\sigma|$  and  $k_2 = \min_{\sigma \in \tilde{\mathcal{T}}} |\sigma|$ . In Refs. 6 and 7, it states that there is  $k_2 \leq k \leq k_1$  such that

$$\sum_{\sigma \in \tilde{\mathcal{T}}} |J_\sigma|^\eta \geq \sum_{\sigma \in \mathcal{G}_k} |J_\sigma|^\eta = |J|^\eta \prod_{i=1}^k \sum_{j \in \Omega_i} a_j^\eta. \tag{27}$$

From (24) to (27), it follows that we only need to prove

$$\liminf_{k \rightarrow \infty} \prod_{i=1}^k \sum_{j \in \Omega_i} a_j^\eta = +\infty. \tag{28}$$

By the definitions of  $E$  and  $\eta$  in (18) and (8), we have

$$\begin{aligned} & \log \prod_{i=1}^k \sum_{j \in \Omega_i} a_j^\eta \\ &= \log \left( \left( \sum_{j \in \Omega} a_j^\eta \right)^{N_\Omega(k)} \left( \sum_{j \in \Gamma^c} a_j^\eta \right)^{N_{\Gamma^c}(k)} \right) \\ &= N_\Omega(k) \left( \log \sum_{j \in \Omega} a_j^\eta + \frac{N_{\Gamma^c}(k)}{N_\Omega(k)} \log \sum_{j \in \Gamma^c} a_j^\eta \right). \end{aligned} \tag{29}$$

Noting that  $\lim_{k \rightarrow \infty} N_\Omega(k) = +\infty$ ,  $\sum_{j \in \Omega} a_j^\eta > 1$  and  $\lim_{k \rightarrow \infty} \frac{N_{\Gamma^c}(k)}{N_\Omega(k)} = 0$ , thus (28) holds by (29). For the density result, it is derived directly from the fact that if  $\sigma \in \Lambda$  then for any  $k \in \mathbf{N}$  those  $\tau \in \Omega^\omega$  with  $\tau(i) = \sigma(i)$ ,  $i \geq k$  will lie in  $\Lambda$ . **QED**

As an application of the Theorem we can now prove (P1) to (P5) of the previous section.

**Proof of (P1)–(P5).** By (3) and the definition (9) of  $\Lambda_t$ , we have  $\bigcup_{t \in [0, +\infty]} \Lambda_t = \Omega^\omega$  which leads to (P1). (P2) can be got directly from the definition (9) of  $F_t$ . For  $t \in (0, \infty)$ , we have  $\dim_H F_t = \eta$  with  $\mathcal{H}^\eta(F_t) = \infty$  and  $\dim_P F_t = \dim_B F_t = s$  by taking  $Q(n) = tn^2$  in Theorem. If taking  $Q(n) = n^3$  in Theorem, we have  $F_{+\infty} \supseteq M$  which implies  $\dim_H F_{+\infty} \geq \eta$  with  $\mathcal{H}^\eta(F_{+\infty}) = \infty$  and  $\dim_P F_{+\infty} = \dim_B F_{+\infty} = s$ . If taking  $Q(n) = n \log n$  in Theorem, we have  $F_0 \supseteq M$ , which implies  $\dim_P F_0 = \dim_B F_0 = s$ .  $\dim_H F_{+\infty} \leq \eta$  can be got from the fact  $F_{+\infty} \subseteq \limsup_{k \rightarrow \infty} E_k$  with  $E_k$  being defined in (12) and  $Q(k) = k^2$  in (11). Finally some results in Ref. 8 imply that  $F_0$  is an  $s$ -set. Thus we get (P3) and (P4). Note that if  $\sigma \in \Lambda_t$ , then for any  $j \in \Omega$  we have  $j * \sigma \in \Lambda_t$ , since

$$\begin{aligned} \limsup_{n \rightarrow \infty} \frac{N_n(j * \sigma)}{n^2} &= \limsup_{n \rightarrow \infty} \left[ \frac{N_{n-1}(\sigma)}{(n-1)^2} \cdot \frac{(n-1)^2}{n^2} \right] \\ &= t. \end{aligned}$$

Thus  $\Lambda_t = \bigcup_{j=0}^r j * \Lambda_t$  where  $j * \Lambda_t = \{j * \sigma : \sigma \in \Lambda_t\}$ , which get (P5) by (4). **QED**

In the following example, we give a measurable function  $g(x) : [0, 1] \rightarrow [0, +\infty]$  such that for any given  $0 < \eta < 1$ , the  $t$ -level set,  $t \in (0, +\infty]$ , of  $g(x)$  is dense in  $[0, 1]$  and has Hausdorff dimension  $\eta$ .

**Example.** Take  $r = 2$ ,  $\Gamma = \{0, 2\}$  and  $J = [0, 1]$ . Take positive real numbers  $a_0, a_1$  and  $a_2$  such that  $\sum_{i=0}^2 a_i = 1$  and  $a_0^\eta + a_2^\eta = 1$ . Consider the map-specified Moran fractal  $F$  with  $h_0(x) = a_0x$ ,  $h_1(x) = a_1x + a_0$  and  $h_2(x) = a_2x + a_0 + a_1$ ,  $x \in \mathbf{R}^1$ . Then we have  $F = [0, 1]$  and  $s = 1$ . Note that each  $x \in F$  either has unique location code or has only two location codes in  $\Omega^\omega = \{0, 1, 2\} \times \{0, 1, 2\} \times \dots$ . In the former case, the corresponding  $x$  only lies in one of the sets  $F_t$ . In the latter case, one of the two location codes only has components 0 except for finitely many components, the other only has components 2 except for finitely many components. So the corresponding  $x$  only lies in  $F_\infty$ . Then  $(F_t)$  with  $t \in [0, +\infty]$ , defined in (9), is a partition of  $F (= [0, 1])$ , satisfying the properties of (P1)–(P5). Define function  $g : [0, 1] \rightarrow [0, \infty]$  by

$$g(x) = t \quad \text{if } x \in F_t.$$

Thus we have  $g^{-1}(t) = F_t$ . Then by Theorem we get a measurable function  $g : [0, 1] \rightarrow [0, +\infty]$  satisfying:

- (1) Each  $t$ -level set  $g^{-1}(t) \subseteq [0, 1]$  is dense in  $[0, 1]$ ,  $t \in [0, +\infty]$ ;
- (2) the  $t$ -level set  $g^{-1}(t)$  has Hausdorff dimension  $\eta$  and infinite Hausdorff measure in  $\eta$  for  $t \in (0, +\infty]$ ,  $g^{-1}(0)$  is a 1-set and  $g^{-1}(t)$  have packing and box dimensions 1 for all  $t \in [0, +\infty]$ ; and
- (3)  $g^{-1}(t) = \bigcup_{i=0}^2 h_i(g^{-1}(t))$ .

### ACKNOWLEDGMENTS

Supported by the National Natural Science Foundations of China, #10071027.

### REFERENCES

1. R. Cawley and R. D. Mauldin, "Multifractal Decomposition of Moran Fractals," *Adv. Math.* **92**, 196–236 (1992).
2. R. Darst, "Hausdorff Dimension of Sets of Non-Differentiability Points of Cantor Functions," *Math. Proc. Cambridge Philos. Soc.* **117**, 185–191 (1995).
3. F. M. Dekking and W. X. Li, "How Smooth is a Devil's Staircase?," *Fractals* **11**, 101–107 (2003).
4. H. G. Eggleston, "The Fractional Dimension of a Set Defined by Decimal Properties," *Quart. J. Math. (Oxford)* **20**, 31–36 (March 1949).
5. K. J. Falconer, *Fractal Geometry—Mathematical Foundations and Applications* (John Wiley & Sons Ltd., Chichester, 1990).

6. S. Hua, "On the Hausdorff Dimension of Generalized Self-Similar Sets," *Acta Mathematica Applicata Sinica* **17**, 551–558 (1994) (in Chinese).
7. S. Hua and W. X. Li, "Packing Dimension of Generalized Moran Sets," *Prog. Nat. Sci.* **2**, 148–152 (1996).
8. W. X. Li and F. M. Dekking, "The Dimension of Subsets of Moran Sets Determined by the Success Run Behaviour of Their Codings," *Monatshefte für Mathematik* **131**, 309–320 (2000).
9. W. X. Li, D. M. Xiao and F. M. Dekking, "Non-differentiability of Devil's Staircases and Dimensions of Subsets of Moran Fractals," *Math. Proc. Cambridge Philos. Soc.* **133**, 345–355 (2002).
10. W. X. Li and D. M. Xiao, "A Note on Generalized Moran Set," *Acta Mathematica Scientia* **18**(suppl.), 88–93 (1998).