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AN F_σ SEMIGROUP OF ZERO MEASURE WHICH
CONTAINS A TRANSLATE OF EVERY COUNTABLE SET

by John A. HAIGHT (*)

In 1942, PICCARD [10] gave an example of a set of real numbers whose sum set has zero Lebesgue measure but whose difference set contains an interval. About thirty years later, various authors (CONNOLLY, JACKSON, WILLIAMSON and WOODALL) in a series of papers constructed F_σ sets $E \subset \mathbb{R}$ such that $E - E$ contains an interval while $m((k)E) = 0$ for progressively larger values of k , where

$$(k) E = \{x_1 + x_2 + \dots + x_k ; x_i \in E, 1 \leq i \leq k\}.$$

These authors' interest was in an approach to the construction of asymmetric Raikov systems, [5], defined as follows.

If G is a locally compact abelian group, a Raikov system is a family \mathcal{F} of F_σ subsets satisfying the following conditions :

- (a) If $F_1, F_2, \dots \in \mathcal{F}$ then $\bigcup_{n=i}^{\infty} F_n \in \mathcal{F}$.
- (b) If $F_1 \subset F_2 \in \mathcal{F}$ and F_1 is F_σ then $F_1 \in \mathcal{F}$.
- (c) If $F_1, F_2 \in \mathcal{F}$ then $F_1 + F_2 \in \mathcal{F}$.

A Raikov system is said to be asymmetric if $A \in \mathcal{F}$ does not necessarily imply $-A \in \mathcal{F}$.

CONNOLLY and WILLIAMSON [3] noted that the existence in \mathbb{R} of an asymmetric Raikov system which was maximal among proper Raikov systems was equivalent to the existence of an F_σ semigroup of zero Lebesgue measure which is not contained in any proper subgroup of \mathbb{R} , which in turn is equivalent to the existence of an F_σ set E such that $E - E = \mathbb{R}$, but $m((k)E) = 0$ for $k = 1, 2, \dots$. I was able to solve this problem, although unfortunately the central idea was rather obscured by technical details. Recently, however, BROWN and MORAN [1] have simplified my proof. The results of this paper are a generalization of this simplification.

If R is a ring and $\alpha, \beta \in \mathbb{Q}$ and $E, F \subset R$, we write

$$\alpha \cdot E + \beta \cdot F = \{\alpha \cdot x + \beta \cdot y ; x \in E, y \in F\};$$

if E is finite, $|E|$ denotes the number of elements in E . In this notation, the statement $E - E = R$ is equivalent to the statement that, for every $F \subset R$ such

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that $|F| \leq 2$, there is a $c \in \mathbb{R}$ such that $F + \{c\} \subseteq E$. (From now on, we shall write "c" instead of " $\{c\}$ ". This leads to the question : If (k) E is "small", how "large" is the family of sets F that can be translated into E ?

For any $n \in \mathbb{N}$, we write $I(n) = \{0, \dots, n-1\}$ and $Z(n)$ for the integers modulo n.

THEOREM 1. - For all $j, n \in \mathbb{N}$ and $\epsilon > 0$, there is an $N = N(j, n, \epsilon)$ such that, for any $M \geq N$, there is a subset A of $Z(M)$ such that

- (a) If $F \subseteq Z(M)$, $|F| \leq n$, there is a $c = c(F)$ such that $F + c \subseteq A$.
- (b) $|(\cup_{j=1}^n A)| M^{-1} < \epsilon$.

If $F_i \subseteq I(n)^n$, $i = 1, 2, \dots$, for some $m \geq 1$, we shall say that the set $C = \{\sum_{i=1}^m x_i n^{-i} ; x_i \in F_i\}$ is a Cantor set. If $|F_i| \leq r$, we shall say $C \in b(n, r)$. If $F_i = F$, $i = 1, 2, \dots$, we shall say that $C \in b(m, |F|)$ is self-similar.

THEOREM 2. - For any $n, r, j \in \mathbb{N}$ and $\epsilon > 0$ there is an $N = N(j, r, \epsilon)$ and a self-similar Cantor set $K \subseteq \mathbb{R}^n$ such that

- (a) For any $F \in b(N, r)$, there is a $d = d(F)$ such that $F + d \subseteq K$,
- (b) $(\cup_{j=1}^N K) \in b(N, \epsilon N)$.

We note that (a) implies that if F is any finite set containing not more than r points, then there is a c such that $F + c \subseteq K$.

THEOREM 3. - There is an F_σ set $E \subseteq \mathbb{R}^n$ such that

- (a) If $F \subseteq \mathbb{R}^n$ is a countable set, there is a $c = c(F)$ such that $F + c \subseteq E$.
- (b) For any $k \in \mathbb{N}$, $n(k, E) = 0$.

CASSELS [2] proved that if $\lambda_1, \dots, \lambda_r$ are real numbers, there is a number α such that $\|(\alpha + \lambda_i)x\| > c/u$, $x \in \mathbb{Z}^r$, $i = 1, \dots, r$ ($\|x\|$ denotes the distance of x from the nearest integer to x, $c = c(r)$).

In our notation $\{\lambda_1 \dots \lambda_r\} + \alpha \in B_r$
 $B_r = \{x ; \|x\| > C(r) ; u, u \in \mathbb{N}\}$.

Let $B = \bigcup_{r \in \mathbb{N}} B_r$, then B is the set of "badly approximable numbers". It is well-known that $B = \bigcup_{n \in \mathbb{N}} F(n)$ where $F(n)$ is the set of numbers whose continued fraction expansions have partial quotients $\leq n$ and that $n(B) = 0$. However, $(2)B = \mathbb{R}$. Indeed M. HALL [7] proved that $(2)F(4) = \mathbb{R}$ (more recently HLAKA showed $(4)F(2) = \mathbb{R}$), DAVENPORT and SCHMIDT ([4], [11]) extended Cassels' result in various ways. In particular, Schmidt's theorem implies that, for every countable $F \subseteq \mathbb{R}^n$ there is an $\alpha \in \mathbb{R}^n$ (actually many such α) such that $F + \alpha \subseteq B$ where B in \mathbb{R}^n is defined as

$$\{x = (x_1, \dots, x_n) ; \max\{|x_1|, \dots, |x_n|\} < c(x) u^{-1/n}\}.$$

Again $n(B) = 0$, and $(2)B = \mathbb{R}^n$.

Proof of Theorems.

LEMMA 1. - For all $j, n \in \mathbb{N}$ and $\epsilon > 0$, there is an $N = N(j, n, \epsilon)$ and a subset A of $\mathbb{Z}(N)$ such that

- (a) If $F \subset \mathbb{Z}(N)$, $|F| \leq n$, there is a $c = c(F)$ such that $F + c \subset A$.
- (b) $|(j)A| N^{-1} < \epsilon$.

If $x, y \in \mathbb{R}^n$ for some $n \geq 1$, write

$$x \cdot y = x_1 y_1 + \dots + x_n y_n.$$

LEMMA 2. - Given $M, j, n \in \mathbb{N}$ and $\epsilon > 0$, there is an $N = N(M, j, n, \epsilon)$ such that for each $j \in I(N)^n$, there is $c = c(j) \in I(N)$, such that if $c^* = (c, \dots, c)$ and

$E = E(M, N) = \{x ; x \in I(N), x \equiv g \cdot (j + c^*) \pmod{N}, g \in I(M)^n, j \in I(N)^n\}$, then $|(j)E| N^{-1} < \epsilon$.

If $n \geq 2$ this is stronger than lemma 1. For if $F = \{j_1, \dots, j_n\}$, then $j = (j_1, \dots, j_n) \in I(N)^n$ and, taking $g(i) = (0, \dots, 1 (\text{ith place}), \dots, 0)$, we have $g(i) \in I(M)^n$, and so $g(i)(j + c^*) \in E$, that is $j_i + c \in E$, $i = 1, \dots, n$.

Proof of Lemma 2. - Fix n . We use induction on j . Assume the lemma holds for some j and for all M, ϵ .

Given M, ϵ , let $T = N(2M, j, n, \epsilon/2)$. Let

$$G = \{g ; g : F \rightarrow I(M)^n \setminus \{(0, \dots, 0)\}, F \subset I(T)^n, 0 < |F| \leq j+1\}.$$

Let $\lambda = |G|$, and let $\phi : I(\lambda) \rightarrow G$ be a bijection.

Now choose primes $P_0 < P_1 < \dots < P_{\lambda-1}$ such that

$$(a) P_0 > nMT,$$

$$(b) \sum_{0 \leq i \leq \lambda-1} \frac{1}{P_i} < \epsilon/2.$$

Let $P = P_0 \times \dots \times P_{\lambda-1}$ and let $S = PT$.

For $j \in I(S)^n$, let $j' \in I(T)^n$, where $j'_i \equiv j_i \pmod{T}$, we choose $c(f)$ to satisfy (1) and (2)

$$(1) c(j) \equiv c(j') \pmod{T}$$

$$(2) \phi(r)(j')(j + c^*(j)) \equiv 0 \pmod{P_r}$$

if $j' \in \text{dom } \phi(r)$, otherwise let $c(j) \equiv 0 \pmod{P_r}$, $r = 0, \dots, \lambda-1$.

We need to show that (2) is possible. If $j' \in \text{dom } \phi(r)$, then $\phi(r)(j') = \lambda$ say, where $\lambda \in I(M)^n \setminus \{(0, \dots, 0)\}$ so

$$\phi(r)(j^*)(j + c^*(j)) = \lambda(j + c^*) = \lambda_1 j_1 + \dots + \lambda_n j_n + c(j)(\lambda_1 + \dots + \lambda_n) .$$

Now $0 < \lambda_1 + \dots + \lambda_n \leq nM$ so condition (b) ensures that we can find $c(j)$ so that the above equation is congruent to zero mod P_r .

Now if $x \in (j+1)E(M, S)$,

$$x \equiv \sum_{i=1}^{j+1} \lambda(i)(j(i) + c^*(j(i))) \pmod{S}$$

for some $\lambda(i) \in I(M)^n$ and $j(i) \in I(S)^n$, $i = 1, \dots, j+1$.

We have two cases:

Case 1. - $j(s)_i = j(t)_i$, for some $s \neq t$. Then

$$\begin{aligned} x' &= \sum_{i=1}^{j+1} \lambda(i)(j(i) + c^*(j(i))) \\ &= \sum_{\substack{1 \leq i \leq j+1, \\ i \neq s, t}} \lambda(i)(j(i) + c^*(j(i))) + (\lambda(s)_i + \lambda(t)_i)(j(s)_i + c^*(j(s)_i)) \end{aligned}$$

so $x \in (j)E(2M, T) + T\mathbb{Z}$.

Case 2. - $j(s)_i = j(t)_i$, only if $s = t$. Then there is an r , $0 \leq r \leq k-1$, such that

$$\phi(r)(j(i)) = \lambda(i) \text{ for } i = 1, \dots, j+1 .$$

So

$$x = \sum_{i=1}^{j+1} \phi(r)(j(i))(j(i) + c^*(j(i))) \in P_r \mathbb{Z}$$

Thus we have

$$(j+1)E(M, S) + S\mathbb{Z} \subset \left(\bigcup_{r=0}^{k-1} P_r \mathbb{Z}\right) \cup ((j)E(2M, T) + T\mathbb{Z}) + S\mathbb{Z} ,$$

so $|((j+1)E(M, S))|S^{-1} < \epsilon/2 + \epsilon/2 = \epsilon$.

We modify the argument for $j = 0$: take $T = 1$ and $G = I(M)^n \setminus \{(0, \dots, 0)\}$ and use (2) (only) to define $<(j)$. Then if $x \in E(M, S)$,

$$x = \lambda(j + c^*(j)) = \phi(r)(j + c^*(j)) \text{ for some } r .$$

So $x \in \bigcup_{0 \leq r \leq k-1} P_r \mathbb{Z}$.

LEMMA 3. - For any j , $n \in \mathbb{N}$ and $\epsilon > 0$, there is an $N \in \mathbb{N}$ and an $E \subset \mathbb{T}$ (where \mathbb{T} is \mathbb{R} modulo 1) such that

(1) E consists of a finite union of closed intervals.

(2) If $G \subset \mathbb{T}$ and $|G| \leq n$, there is a $d = d(G)$ such that $G + d \subset E$.

(3) $m((j)E + r^{-1}(0, 5j)) < \epsilon$ for all $r \geq N$.

The difference between Lemma 1 and Theorem 1 is that the modulus of Lemma 1 has to be the product of very large primes. We need Lemma 3 to show that, rather surprisingly, any sufficiently large modulus will do.

Proof of Lemma 3 (assuming Lemma 1). - Let $\underline{T} = N(j, n, \epsilon/6j)$, where N is as in Lemma 1. Let $E = N^{-1} A + (0, N^{-1})$. We show that E has the required properties

$$(j) E + r^{-1}(0, 5j) \\ = (j) N^{-1} A + (0, jN^{-1}) + (0, 5jr^{-1}) \subset (j) N^{-1} A + (0, 6jN^{-1}),$$

$$\text{so } m((j) E + r^{-1}(0, 5j)) \leq |(j) A| \times 6j/N < \epsilon.$$

Now G can be covered by at most n intervals of the form $(i/N, (i+1)/N)$, $i \in \mathbb{Z}$ so

$$G \subset N^{-1} F + (0, N^{-1}) \text{ for some } F \subset \underline{Z}(N) \text{ where } |F| \leq n.$$

If $c = c(F)$, we have

$$G + c/N \subset N^{-1}(F + c) + (0, N^{-1}) \subset N^{-1} A + (0, N^{-1}) = E,$$

which gives (2), taking $d = c/N$.

Proof of Theorem 1 (assuming Lemma 3). - Since E is a finite union of closed intervals,

$$E = \bigcup_{i=1}^k (x_i + (0, \delta_i)) \text{ for some } x_1, \dots, x_k \text{ and } \delta_1, \dots, \delta_k.$$

If $M \geq N$, then

$$\begin{aligned} E + (0, M^{-1}) &= \bigcup_{i=1}^k ((x_i, (x_i + 1/M)) + (0, \delta_i)) \\ &\supset \bigcup_{i=1}^k (y_i M^{-1} + (0, \delta_i)) \text{ for } y_i = [Mx_i + 1], i = 1, \dots, k \\ &\supset \bigcup_{i=1}^k (y_i M^{-1} + (0, z_i M^{-1})) \text{ where } z_i = [M\delta_i], i = 1, \dots, k \\ &= \bigcup_{i=1}^k (y_i M^{-1} + M^{-1} I(z_i) + (0, M^{-1})) \\ &= M^{-1} B + (0, M^{-1}) \dots \end{aligned} \tag{A}$$

$$\text{where } B = \bigcup_{i=1}^k (y_i + I(z_i)).$$

Now

$$\begin{aligned} M^{-1} B + (0, 3/M) &= \bigcup_{i=1}^k (y_i M^{-1} + M^{-1}(0, z_i)) + (0, 2/M) \\ &= \bigcup_{i=1}^k ([y_i M^{-1}, (y_i + 1) M^{-1}] + M^{-1}[0, z_i + 1]) \\ &\supset \bigcup_{i=1}^k (x_i + 1/M + [0, \delta_i]) \\ &= E + 1/M \dots \end{aligned} \tag{B}$$

Now suppose $F \subset \mathbb{Z}(M)$, $|F| \leq n$. Then there is, by lemma 3, a d such that $M^{-1} F + d \subset E$. So

$$\begin{aligned} E + (0, 2/M) &\supset M^{-1} F + d + (0, 2/M) \\ &\supset M^{-1} F + (d, d + 1/M) + (0, 1/M) \\ &\supset M^{-1} F + c/M + (0, 1/M) \end{aligned} \quad (c)$$

where $c = (Md + 1)$. But by (B),

$$\begin{aligned} M^{-1} B + (0, 5/M) &\supset E + 1/M + (0, 2/M) \\ &\supset M^{-1}(F + c + 1) + (0, 1/M) , \text{ by (c)} . \end{aligned}$$

This is equivalent to

$$M^{-1}(B + I(5)) + (0, 1/M) \supset M^{-1}(F + c + 1) + (0, 1/M)$$

which implies that $F + c \subset B + I(5) - 1$.

We take $A = B + I(5) - 1 \pmod{M}$. Then

$$\begin{aligned} |(j) A| M^{-1} &= n((j) M^{-1} A + (0, M^{-1})) \\ &= n((j)(M^{-1} B + M^{-1} I(5)) + (0, M^{-1})) \\ &< n((j)(E + (0, M^{-1}) + M^{-1} I(5))) \\ &= n((j) E + M^{-1} (0, 5j)) < \epsilon , \text{ by Lemma 3.} \end{aligned}$$

Proof of Theorem 2. - We work in \mathbb{T}^n (\mathbb{R}^n modulo 1), for convenience. Choose $N(j, r, \epsilon/2j)$ to be the same as in Theorem 1. If $C \in b(N, r)$ then, from the definition

$$C = \sum_{i=1}^{\infty} N^{-i} F_i \text{ for some } F_1, F_2, \dots \in I(N)^n .$$

Write $C_i = N^{-i}(F_i + N\mathbb{Z}^n) + N^{-i}(0, 1)^n$. Then $C = \bigcap_{i=1}^{\infty} C_i$. Also, since $|F_i| \leq r$,

$$F_i \subset G_i^{(1)} \times \dots \times G_i^{(n)} \text{ for some } G_i^{(k)} \subset I(N)^n , |G_i^{(k)}| < r , 1 \leq k \leq n .$$

Applying Theorem 1 for each $G_i^{(k)}$, we have a $c(G_i^{(k)}) \in I(N)$ such that

$$G_i^{(k)} + c(G_i^{(k)}) + N\mathbb{Z} \subset A + N\mathbb{Z} .$$

So if $c_i = c_i(F_i) = (c(G_i^{(1)}), \dots, c(G_i^{(n)}))$,

$$F_i + c_i + N\mathbb{Z}^n \subset A^n + N\mathbb{Z}^n .$$

Let $d = \sum_{i=1}^{\infty} c_i N^{-i}$. Then

$$\begin{aligned}
 c_i + d &= N^{-i}(F_i + c_i + N \cdot \underline{Z}^n) + N^{-i} (0, 1)^n + \sum_{j>i} c_j N^{-j} \\
 &\subset N^{-i}(A^n + N \cdot \underline{Z}^n) + N^{-i} (0, 2)^n \\
 &= N^{-i}(A + \{0, 1\} + N \cdot \underline{Z})^n + N^{-i} (0, 1).
 \end{aligned}$$

So, if $B = A + \{0, 1\}$ mod N , $B \subset I(N)$, and $K = \{\sum_{i=1}^{\infty} x_i N^{-i} ; x_i \in B^n\}$, we have $C + d \subset K$. Since K is a closed perfect self-similar Cantor set, we need only show (b). But

$$K = \bigcap_{i=1}^{\infty} (N^{-i}(B + N \cdot \underline{Z})^n + N^{-i} (0, 1)^n)$$

so

$$\begin{aligned}
 (j) \quad K &= \bigcap_{i=1}^{\infty} (N^{-i}((j)B + N \cdot \underline{Z})^n + N^{-i} (0, j)^n) \\
 &= \bigcap_{i=1}^{\infty} (N^{-i}((j)B + I(j) + N \cdot \underline{Z})^n + N^{-i} (0, 1)^n).
 \end{aligned}$$

Now

$$(j)B + I(j) \equiv (j)A + I(2j), \text{ mod } N$$

and

$$(j)A + I(2j) | \leq 2j |(j)A| < \epsilon.$$

Proof of Theorem 3. - Again we work in \underline{T}^n . If $F \subset \underline{T}^n$ is any countable set, let x_1, x_2, \dots be an enumeration of F . In the notation of Theorem 1, let $n_i = N(i, i, i^{-1})$, $A_i = A(n_i)$ (so that $|(i)A_i| \leq i^{-1} n_i$) and let $M_i = n_1 \times n_2 \times \dots \times n_i$.

Assuming that we have chosen $c_k \in I(M_k)^n$, $0 \leq k \leq i-1$, we choose c_i as follows.

There is an $F_i \subset I(n_i)^n$, $|F_i| \leq i$ such that

$$M_{i-1}\{x_1, \dots, x_i\} + \underline{Z}^n \subset n_i^{-1} F_i + n_i^{-1} (0, 1)^n + \underline{Z}^n$$

(this is just a way of saying that we need at most i intervals to contain i points).

As in the proof of Theorem 2, we may choose c_i so that

$$F_i + c_i + n_i \underline{Z}^n \subset A_i^n + n_i \underline{Z}^n,$$

so

$$(1) \quad \{x_1, \dots, x_i\} + c_i n_i^{-1} + M_{i-1}^{-1} \underline{Z}^n \subset M_i^{-1} A^n + M_i^{-1} (0, 1)^n + M_{i-1}^{-1} \underline{Z}^n \dots$$

For $k \in \mathbb{N}$, $E \subset \underline{T}^n$, $n(k^{-1} E + k^{-1} \underline{Z}^n) = n(E)$, so if

$$c_i = M_i^{-1} A_i^n + M_{i-1}^{-1} \underline{Z}^n + M_i^{-1} (0, 2)^n,$$

$$(i) c_i - M_{i-1}^{-1}((i)(M_i^{-1}(A_i^n + (0, 2)^n)) + M_{i-1}^{-1} Z^n)$$

and so

$$(2) m((i) c_i) = m((i) (M_i^{-1} A_i^n + M_i^{-1} (0, 2)^n)) \leq |(i) A_i^n| \times 2^n / M_i^n < 2^n / i^n.$$

Let $c = \sum_{i=1}^{\infty} c_i M_i^{-1}$, and suppose x_i is any member of F . Then, if $k \geq i$,

$$\begin{aligned} x_i + c &= x_i + \sum_{j=1}^{k-1} c_j M_j^{-1} + \sum_{j=k}^{\infty} c_j M_j^{-1} \\ &\subset x_i + \sum_{j=k}^{\infty} c_j M_j^{-1} + M_{k-1}^{-1} Z^n \\ &= x_i + c_k M_k^{-1} + M_{k-1}^{-1} Z^n + \sum_{j=k+1}^{\infty} c_j M_j^{-1} \\ &\subset \{x_1, \dots, x_k\} + c_k M_k^{-1} + M_{k-1}^{-1} Z^n + M_k^{-1} (0, 1)^n \\ &= c_k \quad (\text{from (1)}). \end{aligned}$$

So $x_i + c \in \bigcap_{k=i}^{\infty} C_k$. If we put $K = \bigcup_{i=1}^{\infty} \bigcap_{k=i}^{\infty} C_k$, K is F_G and $F + c \subseteq K$.

We complete the proof by showing that, for any k , $m((k) K) = 0$. For suppose $y \in (k) K$. Then $y = y_1 + \dots + y_k$ for some $y_1, \dots, y_k \in K$. Now for any $z \in K$, there is a smallest $i = i(z)$ such that $z \in \bigcap_{j=i}^{\infty} C_j$. Let $n = \max\{i(y_1), \dots, i(y_k)\}$, then $y \in (k) \bigcap_{j=n}^{\infty} C_j$. So

$$(3) (k) K \subseteq \bigcup_{n=1}^{\infty} (k) \bigcap_{j=n}^{\infty} C_j.$$

Now for any n , if λ is any number $\geq n$, k , then

$$m((k) \bigcap_{j=n}^{\infty} C_j) \leq m(k) c_{\lambda} < m(\lambda) c_{\lambda} < (2/\lambda)^n, \text{ from (2)},$$

so $m((k) \bigcap_{j=n}^{\infty} C_j) = 0$ since λ was arbitrarily large.

Substituting in (3), we see that $(k) K$ is the countable union of sets of measure zero and so is of measure zero.

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