We begin our exploration of *Baire's Theorem* with the following definitions:

**Definition:** If a set  $A \subseteq \mathbb{R}$  can be written as the countable (finite or countably infinite) union of closed sets, then we say A is an  $F_{\sigma}$  set. If a set  $B \subseteq \mathbb{R}$  can be written as the countable intersection of open sets, then we say that B is a  $G_{\delta}$  set.

From even a cursory glance at these definitions, a natural question which arises is if there are any relationships between  $F_{\sigma}$  and  $G_{\delta}$  sets. As we will see in the following proof, such a relationship does exist, and should be familiar to readers who are aware of the differences between open and closed sets.

**Statement:** A set A is a  $G_{\delta}$  set if and only if its complement is an  $F_{\sigma}$  set.

**PROOF:** ( $\Rightarrow$ ) Assume that A is a  $G_{\delta}$  set. Thus,  $A = \bigcap_{n \in \mathbb{N}} S_n$ , where every  $S_n$  is an open set. By definition,  $A^C = \mathbb{R} - A = \mathbb{R} - \bigcap_{n \in \mathbb{N}} S_n$ . Further, De Morgan's Laws tell us that  $A - (B \cap C) = (A - B) \cup (A - C)$ , so applying this to the countable union here implies that  $A^C = \bigcup_{n \in \mathbb{N}} (\mathbb{R} - S_n)$ . It follows that  $(\mathbb{R} - S_n) = S_n^C$ , and since each  $S_n$  is an open set, each  $S_n^C$  is a closed set. Hence,  $A^C$  can be written as the countable union of closed sets, so by definition  $A^C$  is an  $F_{\sigma}$  set.

(⇐) Assume that  $A^C$  is an  $F_{\sigma}$  set. Thus,  $A^C = \bigcup_{n \in \mathbb{N}} S_n$ , where every  $S_n$  is a closed set. Further,  $A = \mathbb{R} - A^C = \mathbb{R} - \bigcup_{n \in \mathbb{N}} S_n$ . Once again by De Morgan's Laws, we have that  $A = \bigcap_{n \in \mathbb{N}} (\mathbb{R} - S_n)$ . Since each  $S_n$  is a closed set,  $(\mathbb{R} - S_n) = S_n^C$  is an open set. Hence, A can be written as the countable intersection of open sets, so A is a  $G_{\delta}$  set.  $\blacksquare$ 

A similar argument can be produced to prove that a set A is an  $F_{\sigma}$  set if and only if  $A^{C}$  is a  $G_{\delta}$  set.

Next, we transition to an exploration of a less-general form of *Baire's Theorem*, keeping in mind that a set  $G \subseteq \mathbb{R}$  is *dense* in  $\mathbb{R}$  if, given any two real numbers a < b, it is possible to find a point  $x \in G$  with a < x < b.

**Theorem:** If  $\{G_1, G_2, G_3, ...\}$  is a countable collection of dense, open sets, then the intersection  $\bigcap_{n=1}^{\infty} G_n$  is not empty.

**PROOF:** First, we pick a  $g_1 \in G_1$ , and we can note that since  $G_1$  is open, we have that  $\exists \epsilon_1 > 0$  such that  $V_{\epsilon_1}(g_1) \subseteq G_1$ .

$$g_1 - \epsilon_1$$
  $g_1$   $g_1 + \epsilon_1$ 

Further, by density, we have that  $\exists g_2 \in G_2$  such that  $g_1 < g_2 < g_1 + \epsilon_1$ . Also, we add in a closed interval  $[a_1, b_1]$  which is a subset of  $(g_1 - \epsilon_1, g_1 + \epsilon_1)$  and still contains both  $g_1$  and  $g_2$ .

$$g_1 - \epsilon_1 \quad a_1 \qquad \qquad g_1 \qquad \qquad g_2 \qquad \qquad b_1 \quad g_1 + \epsilon_1$$

Again, by openness, we have that  $\exists \epsilon_2 > 0$  such that  $V_{\epsilon_2}(g_2) \subseteq G_2$ . We require that  $\epsilon_2 < (b_1 - g_2)/2$ . Again, we will build a closed interval inside of this new  $\epsilon$ --interval.

Note that everything inside of this new closed interval  $[a_2, b_2]$  is an element of  $G_2$  and is also an element of  $G_1$ . Further,  $[a_2, b_2]$  is contained in  $[a_1, b_1]$ . In general, we could keep constructing these intervals and we would see that each of these subsets is a subset of each of the previous subsets. Further, since each of these closed intervals are nested, nonempty, compact sets, the *Nested Interval Property* tells us that that intersection  $\bigcap_{n=1}^{\infty} [a_n, b_n] \neq \emptyset$ . Thus, there is at least one element which is in all of these  $G_n$  sets, so we can conclude that  $\bigcap_{n=1}^{\infty} G_n \neq \emptyset$ .

Next, we will turn our attention to the topic of nowhere-dense sets, which we define as follows:

**Definition:** A set E is *nowhere-dense* if  $\overline{E}$  contains no nonempty open intervals. Additionally, we will use the definition that a set E is nowhere-dense in  $\mathbb{R}$  if and only if the complement of  $\overline{E}$  is dense in  $\mathbb{R}$ .

One common example of a nowhere-dense set in  $\mathbb{R}$  is  $\mathbb{Z}$ . Since  $\mathbb{Z}$  has no limit points,  $\overline{\mathbb{Z}} = \mathbb{Z}$ , and clearly  $\mathbb{Z}$  contains no nonempty open intervals (due to the inherent gaps between elements). Another familiar set which is nowhere-dense in  $\mathbb{R}$  is  $A = \{1/n : n \in \mathbb{N}\}$ .  $\overline{A} = A \cup \{0\}$ , and again, this set contains no nonempty open intervals. This example shows that a nowhere-dense set is not necessarily a closed set.

Finally, with these definitions, we are able to state *Baire's Theorem* as follows:

**Baire's Theorem:** The set of real numbers  $\mathbb{R}$  cannot be written as the countable union of nowhere-dense sets.

**PROOF:** We prove by contradiction. Assume that  $\mathbb{R} = \bigcup_{n \in \mathbb{N}} E_n$ , where each  $E_n$  is a nowhere-dense set in  $\mathbb{R}$ . Further, since  $\overline{E_n} = E_n \cup E'_n$ , and  $\forall x \in E'_n, x \in \mathbb{R}$ , we can write that  $\mathbb{R} = \bigcup_{n \in \mathbb{N}} \overline{E_n}$ . Thus,  $\mathbb{R}^c = \mathbb{R} - \bigcup_{n \in \mathbb{N}} \overline{E_n} = \bigcap_{n \in \mathbb{N}} \overline{E_n} = \bigcap_{n \in \mathbb{N}} \overline{E_n}^c$ . By previous definition, we have that  $\overline{E_n}^c$  is dense, and further it follows that  $\overline{E_n}^c$  is open. Thus, we can write this intersection as  $\bigcap_{n \in \mathbb{N}} G_n$ , where  $G_n$  is a dense, open set. Note that  $\mathbb{R}^c = \emptyset$ , so  $\emptyset = \bigcap_{n \in \mathbb{N}} G_n$ . However, we have by our previous theorem that  $\bigcap_{n \in \mathbb{N}} G_n \neq \emptyset(\Rightarrow \Leftarrow)$ . Thus, we can conclude that our assumption was false, and  $\mathbb{R} \neq \bigcup_{n \in \mathbb{N}} E_n$ , where  $E_n$  is a nowhere-dense set.

Thus, *Baire's Theorem* offers us another way to look at  $\mathbb{R}$ , this time in terms of nowhere-dense sets. Nowhere-dense sets are considered to be "thin" sets due to the inherent gaps between the elements, and so any set which is a countable union of nowhere-dense sets is called a "meager" set or a set of "first category." In contrast to these sets are sets of the "second category," which can not be written as the countable union of these "thin" sets. Therefore, as *Baire's Theorem* shows,  $\mathbb{R}$  is of second category.

Definitions and theorems were taken from Understanding Analysis, Second Edition, by Stephen Abbott. Proofs were supplied by the author of this paper.