



Constructing Space-Filling Curves of Compact Connected Manifolds

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Abstract—Let M be a compact connected (topological) manifold of finite- or infinite-dimension n. Let $0 \le r \le 1$ be arbitrary but fixed. We construct in this paper a space-filling curve f from [0, 1] onto M, under which M is the image of a compact set A of Hausdorff dimension r. Moreover, the restriction of f to A is one-to-one over the image of a dense subset provided that $0 \le r \le \log 2^n / \log(2^n + 2)$. The proof is based on the special case where M is the Hilbert cube $[0, 1]^{\omega}$. © 2003 Elsevier Science Ltd. All rights reserved.

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1. INTRODUCTION

Following the first example given by Peano in 1890, we know that every *n*-dimensional cube $[0,1]^n$ has a space-filling curve (see, e.g., [1]). In other words, $[0,1]^n$ is a continuous image of the unit interval [0,1]. This fact is eventually generalized to give the following theorem.

THEOREM 1. (See, e.g., [1, p. 106].) Let X be a metrizable space. Then X is a continuous image of [0, 1] if and only if X is compact, connected, and locally connected.

As a consequence of Theorem 1, in addition to finite-dimensional cubes $[0,1]^n$, n = 1, 2, ..., the Hilbert cube $\mathbb{H} = [0,1]^{\omega}$, i.e., the product space of countably infinitely many copies of [0,1], also has a space-filling curve. It is known that every separable infinite-dimensional compact convex set in a Fréchet space is affinely homeomorphic to \mathbb{H} (see, e.g., [2, p. 100] or [3, p. 40]). Consequently, there are also space-filling curves of such spaces.

A metric space M is called a *Hilbert cube manifold* if for each x in M, there is a base of neighborhoods of x in which every member is homeomorphic to an open subset of \mathbb{H} (see, e.g., [2, p. 298]). When M is compact, it is equivalent to saying that there exist compact subsets U_1, \ldots, U_k of M such that M is covered by the interiors of U_1, \ldots, U_k and each of them is homeomorphic to \mathbb{H} . In

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this paper, compact (topological) manifolds M are either modeled on $[0,1]^n$ if dim $M = n < \infty$, or modeled on $\mathbb{H} = [0,1]^{\omega}$ if dim $M = \infty$.

The existence of a space-filling curve of any compact connected manifold is ensured by Theorem 1. In this paper, we shall construct a *computable* space-filling curve f of the Hilbert cube \mathbb{H} . Similar results have been obtained for finite-dimensional cubes $[0,1]^n$ in [4] for $n = 1, 2, \ldots$. In our construction, for any preassigned r between 0 and 1, we can construct explicitly a space-filling curve f from [0,1] onto $[0,1]^n$, $n = 1, 2, \ldots, \omega$, maps a compact set A of dimension r onto $[0,1]^n$. Moreover, the restriction of f to A is one-to-one over the image of a dense subset provided $0 \leq r \leq \log 2^n / \log(2^n + 2)$. Similar conclusions are carried to compact connected manifolds, which supplement the results in [5-7].

There is a variety of applications of space-filling curves. To name a few, we mention [8] for embedding Urysohn space into C[0, 1], [9] for classifying geometric finiteness of Kleinian groups, and [10] for converting integral equations in n variables into one involving one variable. See also [11] for more interesting information.

2. MAIN RESULTS

Recall that the Hilbert cube \mathbb{H} can be embedded into the separable Hilbert space l_2 as the set $\{(x_n): 0 \le x_n \le 1/n\}$ in norm topology (see, e.g., [2, p. 100]). For computational ease, we identify \mathbb{H} as the norm compact convex set $\{(x_n): 0 \le x_n \le 1/2^{n-1}\}$ in l_2 , and frequently write $\mathbb{H} = \prod_{n=1}^{\infty} [0, 1/2^{n-1}]$ in l_2 if no confusion arises.

LEMMA 2. We can construct a space-filling curve f of the Hilbert cube \mathbb{H} , under which \mathbb{H} is the image of a compact subset A of [0, 1] of Hausdorff dimension zero. Moreover, the restriction of f to A is one-to-one over the image of a dense subset.

PROOF. We take a sequence of integers $\{q_k\}$ such that $q_k \ge 2^k + 2$ for k = 1, 2, ... and $\lim_{k\to\infty} (k/\log_2 q_k) = 0$. Let $A_1, A_2, A_3, ...$ be compact subsets of the interval [0, 1] defined by

$$A_{l} = \left\{ \sum_{k=1}^{\infty} \frac{t_{k}}{q_{1} \cdots q_{2^{k}}} : t_{k} = 1, 2, 3, \dots, 2^{k}, \ k = 1, 2, 3, \dots, 2^{l} \right\},\$$

for all $l = 1, 2, 3, \ldots$ Observe that

$$A = \bigcap_{l=1}^{\infty} A_l = \left\{ \sum_{k=1}^{\infty} \frac{t_k}{q_1 \cdots q_{2^k}} : t_k = 1, 2, 3, \dots, 2^k, \ k = 1, 2, 3, \dots \right\}$$

is compact. Since A_l is a disjoint union of $2 \times 2^2 \times 2^3 \times \cdots \times 2^{2^l} = 2^{(2^l+1)2^{l-1}}$ intervals each of length $1/q_1 \cdots q_{2^l}$, the Hausdorff *p*-dimensional measure of A_l for any p > 0 is

$$H_p^*(A_l) = 2^{(2^l+1)2^{l-1}} \left(\frac{1}{q_1 \cdots q_{2^l}}\right)^p, \qquad l = 1, 2, 3, \dots$$

Thus,

$$H_p^*(A) = \lim_{l \to \infty} H_p^*(A_l) = \lim_{l \to \infty} \frac{2 \cdot 2^2 \cdots 2^{2^l}}{q_1^p \cdot q_2^p \cdots q_{2^l}^p}$$

Let $\epsilon(k) = k/\log_2 q_k$. Then $k = \log_2 q_k^{\epsilon(k)}$ or $2^k = q_k^{\epsilon(k)}$. Since $\epsilon(k) \to 0^+$ and $q_k \to \infty$ as $k \to \infty$, we have

$$\frac{2^k}{q_k^p} = \frac{q_k^{\epsilon(k)}}{q_k^p} = q_k^{\epsilon(k)-p} \to 0, \qquad \text{if } p > 0.$$

Consequently, the Hausdorff dimension of A is

$$\dim A = \inf \{ p > 0 : H_p^*(A) = 0 \} = 0.$$

Our desired space-filling curve $f : [0,1] \to \mathbb{H}$ is given by sending t in [0,1] to the point $(x_1(t), x_2(t), x_3(t), \dots)$ in $\mathbb{H} = \prod_{n=1}^{\infty} [0, 1/2^{n-1}] \subseteq l_2$. More precisely, we write t in its *q*-expansion $t = \sum_{k=1}^{\infty} t_k/q_1 \cdots q_k$ where t_k belongs to $\{0, 1, 2, \dots, q_k - 1\}$, and write

$$\begin{array}{ccccc} x_1(t) = & 0.x_{11} & x_{12} & x_{13} \cdots \\ x_2(t) = & 0.0 & x_{22} & x_{23} \cdots \\ x_3(t) = & 0.0 & 0 & x_{33} \cdots \\ \vdots & & \vdots \end{array} \right\} \text{ in base 2 expansion.}$$

Denote by $(a)_2$ the base 2 representation of a. We assign $q_0 = t_0 = x_{nk} = 0$ for k = 0, 1, 2, ..., n-1, where n = 1, 2, ..., and

$$x_{11} = \begin{cases} y_1, & \text{if } 1 \le t_1 \le 2^1, \ (t_1 - 1)_2 = y_1, \\ 1, & \text{if } 2^1 + 1 \le t_1 \le q_1 - 2, \\ 0, & \text{if } t_1 = 0 = t_0 \text{ or } q_1 - t_1 = 1 = q_0 - t_0, \\ 1, & \text{if } t_1 = 0 \ne t_0 \text{ or } q_1 - t_1 = 1 \ne q_0 - t_0; \end{cases}$$

$$(x_{12}, x_{22}) = \begin{cases} (y_1, y_2), & \text{if } 1 \le t_2 \le 2^2, \ (t_2 - 1)_2 = y_1 y_2, \\ (1, 1), & \text{if } 2^2 + 1 \le t_2 \le q_2 - 2, \\ (x_{11}, 0), & \text{if } t_2 = 0 = t_1 \text{ or } q_2 - t_2 = 1 = q_1 - t_1, \\ (1 - x_{11}, 1), & \text{if } t_2 = 0 \ne t_1 \text{ or } q_2 - t_2 = 1 \ne q_1 - t_1; \end{cases}$$

In general,

$$(x_{1n}, x_{2n}, \dots, x_{nn}) = \begin{cases} (y_1, y_2, \dots, y_n), & \text{if } 1 \leq t_n \leq 2^n \text{ and} \\ (t_n - 1)_2 = y_1 y_2 \cdots y_n, \\ (1, 1, \dots, 1), & \text{if } 2^n + 1 \leq t_n \leq q_n - 2, \\ (x_{1n-1}, x_{2n-1}, \dots, x_{n-1n-1}, 0), & \text{if } t_n = 0 = t_{n-1} \text{ or} \\ q_n - t_n = 1 = q_{n-1} - t_{n-1}, \\ (1 - x_{1n-1}, 1 - x_{2n-1}, \dots, \\ 1 - x_{n-1n-1}, 1), & \text{if } t_n = 0 \neq t_{n-1} \text{ or} \\ q_n - t_n = 1 \neq q_{n-1} - t_{n-1}. \end{cases}$$

A routine verification will show that even for those t having two distinct q-expansions, the values of $x_1(t), x_2(t), x_3(t), \ldots$ are unique. We check that f is (uniformly) continuous on [0, 1]. For $\epsilon > 0$, fix a positive integer n such that

$$\sum_{k=n+1}^{\infty} \left(\frac{1}{2^{k-1}}\right)^2 < \frac{\epsilon}{2}.$$

For x in \mathbb{H} , write $x = (x_1, x_2, \dots, x_n, \dots)$ in l_2 . Observe that

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$$||x||_2^2 = \sum_{k=1}^{\infty} x_k^2 < \sum_{k=1}^n x_k^2 + \frac{\epsilon}{2}.$$

Let m be a positive integer such that $n/2^m < \epsilon/2$. Let $\delta = 1/q_1q_2 \cdots q_{m+1}$. Suppose $t, t' \in [0,1]$ such that $|t - t'| < \delta$. We write t, t' in their q-expansions with infinitely many nonzero digits t_k

and t'_k . In this way, $t_k = t'_k$ for k = 1, 2, ..., m. Let x = f(t) and x' = f(t'). The first *m* digits of x_k and x'_k agree, and thus $|x_k - x'_k| \le 1/2^m$, for k = 1, 2, ... Then

$$||x - x'||_2^2 < \sum_{k=1}^n |x_k - x'_k|^2 + \frac{\epsilon}{2} \le \frac{n}{2^m} + \frac{\epsilon}{2} < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

It is plain that the image of A under this curve is the entire of \mathbb{H} .

Finally, let \mathbb{H}_0 be the subset of \mathbb{H} consisting of points x such that $f^{-1}(x)$ contains more than one point in A. Let $A_0 = f^{-1}(\mathbb{H}_0) \cap A$. It is not difficult to see that a point $x = (x_1, x_2, \ldots) \in \mathbb{H}_0$ if and only if at least one coordinate x_i has a finite binary expansion. Correspondingly, the q-expansion of any point t in A_0 , when f(t) = x, will have a special form $t = \sum_{k=1}^{\infty} t_k/q_1q_2\cdots q_k$ in which the i^{th} digits of the binary expansion of $t_k - 1$ are eventually constant as $k \to \infty$. Obviously, $A \setminus A_0$ is dense in A, $\mathbb{H} \setminus \mathbb{H}_0$ is dense in \mathbb{H} , and f is one-to-one from $A \setminus A_0$ onto $\mathbb{H} \setminus \mathbb{H}_0$.

In the following, we denote by [a] the greatest integer part of a real number a.

LEMMA 3. For each real number $G \ge 1$, there exists a sequence of positive integers $\{q_k\}$, chosen from $\{[G], [G] + 1\}$, such that

$$\lim_{k\to\infty}(q_1q_2\cdots q_k)^{1/k}=G.$$

PROOF. Set $q_1 = [G]$. We shall choose subsequent q_k to satisfy the inequalities

$$[G] G^{k-1} \le q_1 q_2 \cdots q_k \le ([G] + 1) G^{k-1}.$$

Suppose $q_1, q_2, \ldots, q_{k-1}$ are chosen accordingly. In case $q_1q_2 \cdots q_{k-1} \ge G^{k-1}$, we set $q_k = [G]$; otherwise, we set $q_k = [G] + 1$. It is easy to see that q_k does not violate the above inequalities. Finally, we observe that

$$\left(\frac{[G]}{G}\right)^{1/k} \le \frac{(q_1q_2\cdots q_k)^{1/k}}{G} \le \left(\frac{[G]+1}{G}\right)^{1/k}$$

for all $k = 1, 2, \ldots$. Hence, $\lim_{k \to \infty} (q_1 q_2 \cdots q_k)^{1/k} = G$.

LEMMA 4. For $0 < r \le 1$, we can construct a space-filling curve f of the Hilbert cube \mathbb{H} , under which \mathbb{H} is the image of a compact subset A of [0,1] of Hausdorff dimension r. Moreover, the restriction of f to A is one-to-one over the image of a dense subset.

PROOF. Let $G = 2^{1/r} \ge 2$. Utilizing Lemma 3, we get a sequence $\{p_k\}$ of positive integers chosen from $\{[G], [G] + 1\}$ such that

$$\lim_{k\to\infty}(p_1p_2\cdots p_k)^{1/k}=G.$$

Set

 $\begin{array}{l} q_1 = p_1 p_2 \geq 2^2 = 2^1 + 2, \\ q_2 = p_3 p_4 p_5 \geq 2^3 > 2^2 + 2, \\ q_3 = p_6 p_7 p_8 p_9 \geq 2^4 > 2^3 + 2, \\ \vdots \end{array}$

In general, for $n = 1, 2, 3, \ldots$, we set

$$q_n = p_{\varphi(n-1)+1} \cdots p_{\varphi(n)} \ge 2^{n+1} \ge 2^n + 2,$$

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where $\varphi(0) = 0$, and

$$\varphi(n) = 2 + 3 + \dots + (n+1) = \frac{n(n+3)}{2}, \qquad n = 1, 2, \dots$$

With the sequence $\{q_n\}$ in hand, we can proceed as in the proof of Lemma 2 and obtain a compact subset A of [0, 1] whose Hausdorff p-dimensional measure is

$$H_p(A) = \lim_{l \to \infty} \frac{2 \cdot 2^2 \cdots 2^{2^l}}{(q_1 q_2 \cdots q_{2^l})^p} = \lim_{l \to \infty} \frac{2^{2^{l-1} (2^l+1)}}{(p_1 p_2 \cdots p_{\varphi(2^l)})^p}$$
$$= \lim_{l \to \infty} \left(\frac{2^{2^l+1/2^l+3}}{(p_1 p_2 \cdots p_{\varphi(2^l)})^{p/\varphi(2^l)}} \right)^{\varphi(2^l)}.$$

It is plain that $H_p(A) = \infty$ whenever $G^p < 2$, and $H_p(A) = 0$ whenever $G^p > 2$. Hence, dim A = r. The rest of the proof goes exactly as in that of Lemma 2.

The finite-dimensional version of Lemmas 2 and 4 has been obtained earlier. It is, however, still open to us if the upper bound $\log 2^n/\log(2^n + 2)$ can be removed from the following statement.

LEMMA 5. (See [4, Theorem 2]; see also [12].) Let $n \ge 2$ be any positive integer and $0 \le r \le 1$. There exists a continuous curve f from [0,1] onto $[0,1]^n$ under which $[0,1]^n$ is the image of a compact set A of Hausdorff dimension r. Moreover, the restriction of f to A is one-to-one over the image of a dense subset provided $0 \le r \le \log 2^n / \log(2^n + 2)$.

Here comes the main result of this paper.

THEOREM 6. Let $0 \le r \le 1$ and M be a compact connected manifold of dimension n, where $n = 1, 2, ..., \omega$. We can construct a space-filling curve f of M under which the entire manifold M is the image of a compact subset A of [0, 1] of Hausdorff dimension r. Moreover, the restriction of f to A is one-to-one over the image of a dense subset provided $0 \le r \le \log 2^n / \log(2^n + 2)$ (= 1 if dim $M = \omega$).

PROOF. Suppose M is a compact, connected manifold of dimension n $(1 \le n \le \omega)$. Then there exists a family of compact subsets $\{U_1, U_2, \ldots, U_m\}$ of M in which each U_i is homeomorphic to $[0,1]^n$, and $M \subseteq \bigcup_{i=1}^m \operatorname{int} U_i$. Without loss of generality, we can assume by connectedness of M that $(U_1 \cup \cdots \cup U_k) \cap U_{k+1} \neq \emptyset$ for $k = 1, 2, \ldots, m-1$. There are homeomorphisms h_1, h_2, \ldots, h_m from U_1, U_2, \ldots, U_m onto $[0,1]^n$, and space-filling curves g_1, g_2, \ldots, g_m from $[0, 1/(2m-1)], [2/(2m-1), 3/(2m-1)], \ldots, [(2m-2)/(2m-1), 1]$ onto $[0,1]^n$, respectively.

Suppose p_1 is a point in $U_1 \cap U_2$. Let

$$h_1^{-1}(\alpha_1, \alpha_2, \dots) = p_1 = h_2^{-1}(\beta_1, \beta_2, \dots)$$

where $(\alpha_1, \alpha_2, ...)$ and $(\beta_1, \beta_2, ...)$ are in $[0, 1]^n$. Note that the surjective maps

$$f_1 = h_1^{-1} \circ g_1 : \left[0, \frac{1}{2m-1}\right] \to U_1$$
 and $f_2 = h_2^{-1} \circ g_2 : \left[\frac{2}{2m-1}, \frac{3}{2m-1}\right] \to U_2$

are continuous. Let $(\alpha'_1, \alpha'_2, ...) = h_1(f_1(1/(2m-1))) = g_1(1/(2m-1))$ in $[0, 1]^n$. Extend f_1 to [0, 3/2(2m-1)] by setting

$$f_1\left(\frac{1}{2m-1}+\lambda\frac{1}{2(2m-1)}\right)=h_1^{-1}\left(\lambda\alpha_1+(1-\lambda)\alpha_1',\lambda\alpha_2+(1-\lambda)\alpha_2',\ldots\right)$$

for $0 \leq \lambda \leq 1$. In particular,

$$f_1\left(\frac{3}{2(2m-1)}\right) = h_1^{-1}(\alpha_1, \alpha_2, \dots) = p_1.$$

Similarly, let $(\beta'_1, \beta'_2, ...) = h_2(f_2(2/(2m-1))) = g_2(2/(2m-1))$ in $[0,1]^n$. Extend f_2 to [3/2(2m-1), 3/(2m-1)] by setting

$$f_2\left(\frac{2}{2m-1}-\lambda\frac{1}{2(2m-1)}\right)=h_2^{-1}\left(\lambda\beta_1+(1-\lambda)\beta_1',\lambda\beta_2+(1-\lambda)\beta_2',\ldots\right)$$

for $0 \leq \lambda \leq 1$. In particular,

$$f_2\left(\frac{3}{2(2m-1)}\right) = h_2^{-1}(\beta_1,\beta_2,\dots) = p_1.$$

Therefore, f_1 and f_2 agree at the point of the intersection of their domains. As a result, $f_1 \cup f_2$ is continuous from [0, 3/(2m-1)] onto $U_1 \cup U_2$.

In a similar manner, we can construct a continuous function $f = \bigcup_{k=1}^{m} f_k$ from [0,1] onto M. Moreover, there are compact subsets B_k of [(2k-2)/(2m-1), (2k-1)/(2m-1)] as in Lemmas 2, 4, or 5 such that each B_k is of any preassigned Hausdorff dimension r, for $0 \le r \le 1$, and $g_k(B_k)$ fills up the whole of $[0,1]^n$. In case $0 \le r \le \log 2^n/\log(2^n+2)$, we can also assume that g_k is one-to-one over the image of a dense subset of B_k for each $k = 1, 2, \ldots, m$.

We set

$$A_{1} = B_{1},$$

$$A_{2} = \overline{g_{2}^{-1}(h_{2}(U_{2} \setminus U_{1})) \cap B_{2}},$$

$$\vdots$$

$$A_{n} = \overline{g_{n}^{-1}(h_{n}(U_{n} \setminus (U_{1} \cup \dots \cup U_{n-1}))) \cap B_{n}}$$

Since h_k is a homeomorphism, we see that each $C_k = g_k^{-1}(h_k(U_k \setminus (U_1 \cup \cdots \cup U_{k-1}))) \cap B_k$ is an open subset of B_k for $k = 1, 2, \ldots, n$. Set $A = \bigcup_{k=1}^n A_k \subseteq [0, 1]$. Then A is a compact set of Hausdorff dimension r such that f(A) = M. Moreover, the restriction of f to A is one-to-one over the image of a dense subset of A contained in $\bigcup_{k=1}^{\infty} C_k$ provided $0 \le r \le \log 2^n/\log(2^n + 2)$.

3. TWO EXAMPLES

EXAMPLE 7. A space-filling curve of the three-dimensional cube $[0, 1]^3$.

A space-filling curve $t \mapsto (x(t), y(t), z(t))$ of $[0, 1]^3$ is given by writing

$$t = 0.t_1t_2\cdots$$
 in base 10 expansion

and

$$\begin{array}{l} x(t) = 0.x_1 x_2 \cdots \\ y(t) = 0.y_1 y_2 \cdots \\ z(t) = 0.z_1 z_2 \cdots \end{array} \right\} \text{ in base 2 expansion}$$

(in particular, $t_0 = x_0 = y_0 = 0$) such that for $k \ge 1$,

$$(x_k, y_k, z_k) = \begin{cases} (\alpha, \beta, \gamma), & \text{if } 0 \le t_k - 1 = 4\alpha + 2\beta + \gamma \le 7; \\ (x_{k-1}, y_{k-1}, z_{k-1}), & \text{if } t_k = 0 = t_{k-1} \text{ or } t_k = 9 = t_{k-1}; \\ (1 - x_{k-1}, 1 - y_{k-1}, 1 - z_{k-1}), & \text{if } t_k = 0 \ne t_{k-1} \text{ or } t_k = 9 \ne t_{k-1}. \end{cases}$$

In general, the first k digits (in base 2) of x(t), y(t), and z(t) can be calculated in terms of the first k digits (in base 10) of t. The image of

$$A = \left\{ \sum_{k=1}^{\infty} \frac{t_k}{10^k} : t_k = 1, 2, \dots, 8, \ k = 1, 2, \dots \right\}$$

1876



Figure 1. Approximating polygons of order 1(a), 2(b), and 3(c) of a space-filling curve of $[0, 1] \times [0, 1/2] \times [0, 1/4]$. These figures are generated by Mathematica version 3.0 in SUN SPARC20-712.

fills up the entire cube $[0,1]^3$. In this case, dim $A = \log 8/\log 10$ and f is one-to-one over the image of a dense subset of the compact set A.

To have an idea how the Hilbert cube $\mathbb{H} = \prod_{n=1}^{\infty} [0, 1/2^{n-1}]$ is filled up, we rescale our curve to the one f(t) = (x(t), y(t)/2, z(t)/4). In Figure 1, we draw three polygons, each of which approx-

imates this space-filling curve within 1/2 (order 1), 1/4 (order 2), and 1/8 (order 3) uniformly in all x-, y-, and z-directions, respectively. They are obtained by making linear interpolation for the sets of data consisting of first one, two, and three digits of t, x(t), y(t), and z(t), respectively, according to the methods described in [13] (in which we represent $1 = 0.99 \cdots$ in base 10 for convenience).

EXAMPLE 8. A space-filling curve of the ellipsoid $E = \{(x, y, z) \in \mathbb{R}^3 : \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1\}$ (a, b, c > 0).

We first construct a space-filling curve of the sphere $S = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 = 1\}$. Let $0 < \epsilon < 1$ and

$$egin{aligned} U_1 &= \left\{ (x,y,z) \in S^2 : -1 \leq z \leq \epsilon
ight\}, \ U_2 &= \left\{ (x,y,z) \in S^2 : -\epsilon \leq z \leq 1
ight\}. \end{aligned}$$

Then $\{U_1, U_2\}$ is a compact covering of S. We are going to define the homeomorphisms h_i from U_i onto $[0, 1]^2$ for i = 1, 2.

Consider the stereographic projections $P_i: U_i \longrightarrow D$ via the north pole (when i = 1) and the south pole (when i = 2), respectively, where

$$D = \left\{ (a,b) \in \mathbb{R}^2 : a^2 + b^2 \leq \frac{1+\epsilon}{1-\epsilon} \right\}.$$

It is easy to see that

$$P_1(x,y,z) = \left(rac{x}{1-z},rac{y}{1-z}
ight) \qquad ext{and} \qquad P_2(x,y,z) = \left(rac{x}{1+z},rac{y}{1+z}
ight).$$

The next step is to consider the circle-to-square map

$$h'(a,b) = \begin{cases} \frac{\|(a,b)\|_2}{\|(a,b)\|_{\infty}}(a,b), & \text{if } (a,b) \neq (0,0), \\ (0,0), & \text{if } (a,b) = (0,0), \end{cases}$$

where

$$\|(a,b)\|_2 = \sqrt{a^2 + b^2}$$
 and $\|(a,b)\|_{\infty} = \max\{|a|,|b|\}.$

It is plain that the map

$$h(a,b)=rac{1}{2}\sqrt{rac{1-\epsilon}{1+\epsilon}}\,h'(a,b)+\left(rac{1}{2},rac{1}{2}
ight)$$

is a homeomorphism from D onto $[0,1]^2$. Consequently, $h_i = h \circ P_i$ is a homeomorphism from U_i onto $[0,1]^2$ for i = 1, 2.

Let $g: [0,1] \longrightarrow [0,1]^2$ be a space-filling curve. For instance, we can take g to be the one given by Lemma 5 as in [4, Example 3]. More precisely, the space-filling curve g(t) = (x(t), y(t)) is given by writing

 $t = 0.t_1t_2\cdots$ in base 6 expansion

and

$$\begin{array}{l} x(t) = 0.x_1 x_2 \cdots \\ y(t) = 0.y_1 y_2 \cdots \end{array} \right\} \ \, \text{in base 2 expansion} \ \, \end{array}$$

(in particular, $t_0 = x_0 = y_0 = 0$) such that for $k \ge 1$,

$$(x_k, y_k) = \begin{cases} (\alpha, \beta), & \text{if } 0 \le t_k - 1 = 2\alpha + \beta \le 3; \\ (x_{k-1}, y_{k-1}), & \text{if } t_k = 0 = t_{k-1} \text{ or } t_k = 5 = t_{k-1}; \\ (1 - x_{k-1}, 1 - y_{k-1}), & \text{if } t_k = 0 \ne t_{k-1} \text{ or } t_k = 5 \ne t_{k-1}. \end{cases}$$

Then $g(A) = [0,1]^2$ for the compact set $A = \{\sum_{k=1}^{\infty} t_k/6^k : t_k = 1,2,3,4, k = 1,2,...\}$ of Hausdorff dimension $\log 4/\log 6$. Moreover, g is one-to-one over the image of a dense subset of A. Let

$$f_1: [0, 1/3] \to U_1$$
 and $f_2: [2/3, 1] \to U_2$

be defined by

$$f_1(t) = h_1^{-1}(g(3t))$$
 and $f_2(t) = h_2^{-1}(g(3-3t))$

Following the proof of Theorem 6, we observe that

$$h_1 f_1\left(\frac{1}{3}\right) = h_2 f_2\left(\frac{2}{3}\right) = g(1) = (1,1) \in [0,1]^2, \qquad \left(\sqrt{\frac{1}{2}}, \sqrt{\frac{1}{2}}, 0\right) \in U_1 \cap U_2,$$

and

$$h_1\left(\sqrt{\frac{1}{2}}, \sqrt{\frac{1}{2}}, 0\right) = h_2\left(\sqrt{\frac{1}{2}}, \sqrt{\frac{1}{2}}, 0\right) = \left(\frac{1}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}} + \frac{1}{2}, \frac{1}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}} + \frac{1}{2}\right) \in [0, 1]^2.$$

We can extend f_1 from [0, 1/3] to [0, 1/2] and f_2 from [2/3, 1] to [1/2, 1] by setting

$$\begin{split} f_1\left(\frac{1}{3} + \lambda \frac{1}{6}\right) &= h_1^{-1}\left((1-\lambda) \cdot 1 + \lambda \cdot \left(\frac{1}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}} + \frac{1}{2}\right), (1-\lambda) \cdot 1 + \lambda \cdot \left(\frac{1}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}} + \frac{1}{2}\right)\right) \\ &= h_1^{-1}\left(1 - \frac{\lambda}{2} + \frac{\lambda}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}}, 1 - \frac{\lambda}{2} + \frac{\lambda}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}}\right), \end{split}$$

and similarly,

$$f_2\left(\frac{2}{3} - \lambda \frac{1}{6}\right) = h_2^{-1}\left(1 - \frac{\lambda}{2} + \frac{\lambda}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}}, 1 - \frac{\lambda}{2} + \frac{\lambda}{2}\sqrt{\frac{1-\epsilon}{1+\epsilon}}\right)$$

for $0 \le \lambda \le 1$. In this way, $f_1(1/2) = f_2(1/2) = (\sqrt{1/2}, \sqrt{1/2}, 0)$ and we have a continuous map $f = f_1 \cup f_2$ from [0, 1] onto S. Suppose

$$f(t) = (x(t), y(t), z(t)), \quad \text{for } t \in [0, 1].$$

Then, the map

$$g(t) = (ax(t), by(t), cz(t))$$

is a space-filling curve of the ellipsoid E. Moreover, g maps the $(\log 4)/(\log 6)$ -dimensional compact set A onto E such that g is one-to-one over the image of a dense subset of A.



Figure 2. Approximating polygons of order 2(a), 3(b), 4(c), and 5(d) of the lower half of a space-filling curve of the ellipsoid $x^2 + 4y^2 + 16z^2 = 1$. These figures are generated by Mathematica version 3.0 in SUN SPARC20-712.



Figure 2. (cont.)

In Figure 2, we draw approximating polygons of g when a = 2b = 4c = 1 and $\epsilon = 0$ for demonstration. To make the picture more easily to be visualized, only the lower hemiellipsoid is shown. Note that setting $\epsilon = 0$ (for simplicity) in this case is still good enough for our task (either by direct observation or arguing by uniformity).

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