

add 9 to each

Math 501 Exam 2 Spring 2025
YOU ARE BEING GRADED FOR WORK

Name _____

1) Let $A, B \in \mathcal{F}_M$, $m(A) = 4$, and $m(A \cap B) = 2$. Let $\phi = 5\chi_A$. Let $\int f = 1$.
For a) - d) calculate

$$\text{a) } \int \chi_A = m(A) = \boxed{4}$$

$$\text{b) } \int \phi = 5 m(A) = 5(4) = \boxed{20}$$

$$\text{c) } \int (2f + 3\phi) = 2 \int f + 3 \int \phi = 2(1) + 3(20) = \boxed{62}$$

$$\text{d) } m(A - B). \quad A = (A \cap B) \cup (A - B) \text{ disjoint}$$

$$\text{So } m(A - B) = m(A) - m(A \cap B) = 4 - 2 = \boxed{2}$$

$$\text{e) Show } m(B) \geq 2. \quad A \cap B \subseteq B$$

$$\therefore 2 = m(A \cap B) \leq m(B)$$

Q

→ 2) Let $f_i \in \mathcal{L}(D)$ be measurable functions with domain D .

a) Prove $\sup_n f_n \in \mathcal{L}(D)$.

$$\forall t, \{x \in D : \sup_n f_n(x) \leq t\} = \bigcap_{n=1}^{\infty} \{x \in D : f_n(x) \leq t\} \in \mathcal{F}_M$$



b) Prove $\inf_n f_n \in \mathcal{L}(D)$.

$$\forall t, \{x \in D : \inf_n f_n(x) \geq t\} = \bigcap_{n=1}^{\infty} \{x \in D : f_n(x) \geq t\} \in \mathcal{F}_M$$

q
a.c.

→
OK

at least one
↓

$$\text{or } \{x \in D : \inf_n f_n(x) \leq t\} = \bigcup_{n=1}^{\infty} \{x \in D : f_n(x) \leq t\}$$

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4/90/16/16

Q with fewer hints

3) Let $E \subseteq \mathbb{R}$ be a (Lebesgue) measurable set. Let the number $c \in \mathbb{R}$. Define the set $B = E + c = \{c + x : x \in E\}$. Then B is a translate of E . If $I = (a, b)$ is an open interval, then $I + c = (a + c, b + c)$ and $l(I) = m^*(I) = m^*(I + c) = l(I + c) = b - a$. Let I_n be a sequence of open intervals such that $E \subseteq \bigcup_{i=1}^{\infty} I_n$. Then $E + c \subseteq \bigcup_{i=1}^{\infty} (I_i + c)$.

a) Prove that $m^*(E + c) \leq \sum_{i=1}^{\infty} m^*(I_i)$.

$$\begin{aligned} m^*(E+c) &\leq m^*\left(\bigcup_{i=1}^{\infty} (I_i+c)\right) \stackrel{\text{subadditivity}}{\leq} \sum_{i=1}^{\infty} m^*(I_i+c) \\ &\stackrel{\text{monotonicity}}{=} \sum_{i=1}^{\infty} m^*(I_i). \end{aligned}$$

b) The result in a) means that $m^*(E + c)$ is a lower bound for the set defining $m^*(E)$. Thus $m^*(E + c) \leq m^*(E)$ for all $c \in \mathbb{R}$. Applying this result to the set $E - c$ gives $m^*(E) \leq m^*(E - c)$ for all $c \in \mathbb{R}$. Replace c by $-c$ to get $m^*(E) \leq m^*(E + c)$ for all $c \in \mathbb{R}$. Use this result to prove that $m^*(E) = m^*(E + c)$.

(Thus the outer measure m^* and Lebesgue measure m are translation invariant.)

$$m^*(E+c) \leq m^*(E) \leq m^*(E+c)$$

$$\therefore m^*(E) = m^*(E+c)$$

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42) in the notes proof said know

Q
 4) a) Let $D = \mathbb{R}$. Then $f : \mathbb{R} \rightarrow Y$ is a measurable function ($f \in \mathcal{L}(\mathbb{R})$) if for each $t \in \mathbb{R}$, $f^{-1}[(t, \infty)] = \{x : f(x) > t\} \in \mathcal{F}_M$. Assume that f is a measurable function if for each $t \in \mathbb{R}$, $f^{-1}[(-\infty, t)] = \{x : f(x) < t\} \in \mathcal{F}_M$. Prove that $f \in \mathcal{L}(\mathbb{R})$ if $f^{-1}[(t, \infty)] = \{x : f(x) \geq t\} \in \mathcal{F}_M$ for each $t \in \mathbb{R}$.

Suppose $\{x : f(x) \geq t\} \in \mathcal{F}_M \quad \forall t.$
 $\underbrace{\hspace{10em}}_{\text{or } -1}$

Then $\{x : f(x) < t\} \in \mathcal{F}_M \quad \forall t.$

want to show $B \Rightarrow A$
 show $A \Rightarrow B$ -3

b) Now suppose that D is not necessarily equal to \mathbb{R} and that $Y = \mathbb{R}^*$ is possible so that f is defined on the extended real numbers. Then $f : D \rightarrow Y$ is a measurable function ($f \in \overline{\mathcal{L}}(D)$) if for each $t \in \mathbb{R}$, $f^{-1}[(t, \infty)] = \{x \in D : f(x) > t\} \in \mathcal{F}_M$. Prove that $f \in \overline{\mathcal{L}}(D)$ if $f^{-1}[(-\infty, t)] = \{x \in D : f(x) \leq t\} \in \mathcal{F}_M$ for each $t \in \mathbb{R}$.

Suppose $\{x \in D : f(x) \leq t\} \in \mathcal{F}_M \quad \forall t.$

Then $D - \{x \in D : f(x) \leq t\} =$

$\{x \in D : f(x) > t\} \in \mathcal{F}_M \quad \forall t.$

complements: -3

$C, D \in \mathcal{F}_M$ by def of measurable function)

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4
 want to show $B \Rightarrow A$

Notes 47) said know proof

5) The following two statements are false. Give a counterexample or other justification to prove that the statements are false.

a) If f is a bounded function in $[0,1]$, then f is a measurable function in $[0,1]$.

Let $A \subseteq [0,1]$ be a non measurable set.

Then χ_A is a bounded not measurable function.

to usually

b) If O is an open set in \mathbb{R} , then $m(O)$ is positive.

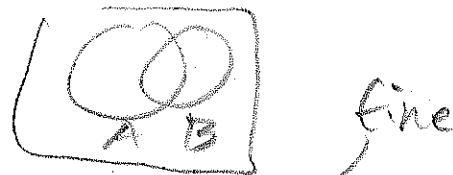
($m(\mathbb{R}) = \infty$)

$m(\emptyset) = 0$ and \emptyset is an open set.

accept $m^*(\emptyset) = 0$ for $\mathbb{R}, (0,1)$ etc

6) a) Suppose A and B are measurable sets, $m(B-A) = 0$, and $m(A) - m(B)$ is not of the form $\infty - \infty$. Find a useful formula for $m(A-B)$.

$$\begin{aligned} A &= (A-B) \cup (A \cap B) \\ B &= (B-A) \cup (A \cap B) \end{aligned} \left. \begin{array}{l} \text{disjoint} \\ \text{unions} \end{array} \right\}$$



$$\begin{aligned} \therefore m(A) &= m(A-B) + m(A \cap B) \\ m(B) &= m(B-A) + m(A \cap B) = m(A \cap B) \end{aligned}$$

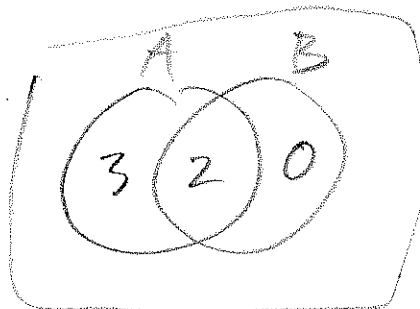
so $m(A-B) = m(A \cup B) - m(A)$

$\therefore m(A) = m(A-B) + m(B)$ so $m(A-B) = m(A) - m(B)$

$m(A-B) = m(A) - m(A \cap B)$ fine

b) Under the conditions of a), assume $m(B-A) = 0$, $m(A \cup B) = 5$, and $m(A-B) = 3$. Find $m(B)$.

$m(B) = 2 = m(A \cap B)$



$m(A) = 5 = m(A \cup B)$

$m(B) = m(A) - m(A-B) = 5 - 3$

or $A \cup B = B \cup (A-B)$ disjoint

$m(B) = m(A \cup B) - m(A-B) = 5 - 3$

or $m(B) = m(A \cap B) + m(B-A) = 2 + 0$

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