

YOU ARE BEING GRADED FOR WORK

Q

1) a) Give the definition of a measurable set (where  $X = \mathbb{R}$ ).E.g. measurable if for any set  $A \subseteq \mathbb{R}$ 

$$m^*(A) = m^*(A \cap E) + m^*(A \cap E^c),$$

b) Suppose  $V$  is a nonmeasurable set. Then there exists  $A \subseteq \mathbb{R}$  such that the equation in a) does not hold with  $E = V$ . Explain why this result proves that the outer measure  $m^*$  is not finitely additive on the  $\sigma$ -algebra  $\mathcal{P}$  of all subsets of  $\mathbb{R}$ .

$V$  is nonmeasurable

$\mathbb{R}(\mathbb{R})$

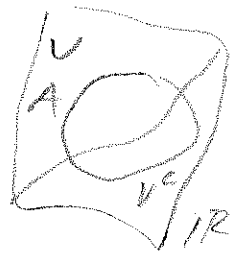
$\therefore \exists A (= A \cup V) \rightarrow$

$$m^*(A) \neq m^*(A \cap V) + m^*(A \cap V^c)$$

but  $A = (A \cap V) \cup (A \cap V^c)$   
disjoint

Thus finite additivity fails

(for sets  $A$ ,  $A \cap V$ , and  $A \cap V^c$ ).



2) Let  $\mathbb{Q}$  be the set of rational number in  $\mathbb{R}$ . Find  $m(\mathbb{Q})$ .

$= 0$  since  $\mathbb{Q}$  is countable.

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3) Let  $A$  be the set of irrational numbers in  $\mathbb{R}$ . Find  $m(A)$ .

$$m(A \cup \mathbb{Q}) = m(\mathbb{Q}^c \cup \mathbb{Q}) = m(\mathbb{R}) =$$

$$\infty = m(A) + m(\mathbb{Q}) = m(A) = \infty$$

finite additivity

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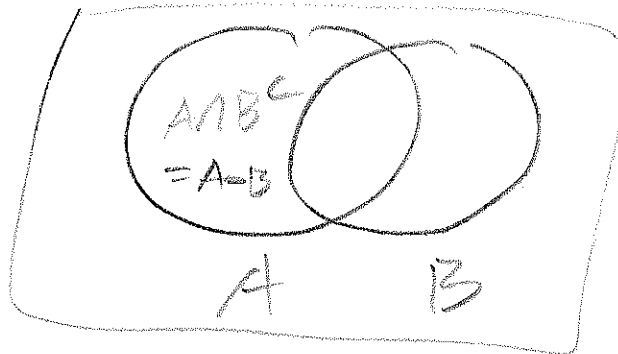
4) Prove the set  $A$  in 3) is uncountable (with 1 sentence).

$A$  is uncountable since  $m(A) > 0$ .

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5) Let  $A$  and  $B$  be measurable. Then  $A \cup B = (A \cap B^c) \cup B$ . Use finite additivity to find  $m(A \cup B) = m((A \cap B^c) \cup B)$ .

$$= m(A \cap B^c) + m(B)$$



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