

# Measure Theory and Linear Spaces

## Problem Set 4

1. Let  $\mathbb{L} = \mathbb{R}^2$ . What is the linear manifold generated by two points in the plane and the line they determine
  - (a) contains the origin?
  - (b) does not contain the origin?

2.

$$\lim_{n \rightarrow \infty} f_n(x) = f(x) \text{ iff } \liminf f_n(x) = f(x) = \limsup f_n(x)$$

Prove the converse, i.e.

$$\liminf f_n(x) = f(x) = \limsup f_n(x) \text{ implies } \lim_{n \rightarrow \infty} f_n(x) = f(x).$$

3. Prove the following:

- (a) Every neighborhood is an open set.
- (b)  $E$  is open iff  $E' = \{f \in X : f \notin E\}$  is closed.
- (c)  $\overset{\circ}{E}$  is open,  $\bar{E}$  is closed.  
 $E$  is open iff  $E = \overset{\circ}{E}$ .  
 $E$  is closed iff  $E = \bar{E}$ .  $\overset{\circ}{E} \subset E \subset \bar{E}$
- (d)  $X$  and  $\emptyset$  are both open and closed.  
 ( $X$  contains all points, so it contains its limit points  $\Rightarrow X$  is closed).  
 ( $X$  is open, given  $f \in X$   $S(f, \epsilon) \subset X \Rightarrow X$  is open).
- (e) For any finite family of open sets,  $E_1, \dots, E_n$ ,

$$\bigcap_{k=1}^n E_k \text{ is open.}$$

For any finite family of closed sets,  $E_1, \dots, E_n$ ,

$$\bigcup_{k=1}^n E_k \text{ is closed.}$$

- (f) For any family of open sets  $\{E_\lambda : \lambda \in \Lambda\}$ , the set

$$\bigcup_{\lambda \in \Lambda} E_\lambda \text{ is open.}$$

For any family of closed sets  $\{E_\lambda : \lambda \in \Lambda\}$ , the set

$$\bigcap_{\lambda \in \Lambda} E_\lambda \text{ is closed.}$$

4. Let  $f$  and  $g$  be measurable on  $E$ , then all the following are also measurable on  $E$ .

(a)  $f + c, \forall c \in \mathbb{R}$ .

(b)  $f - g$ .

(c)  $c \cdot f$ .

(d)  $f + g$ .

(e)  $|f|$ .

(f)  $f^2$ .

(g)  $f \cdot g$ .

(h)  $\frac{1}{g}$ , if  $g(x) \neq 0 \forall x \in E$ .

(i)  $\frac{f}{g}$ , if  $g(x) \neq 0 \forall x \in E$ .