

Homework 4

Directions: Answer the following questions. You are encouraged to work together, join the discussion sessions, use discord, and ask me questions!

- 1. Let $A \subset P(X)$ be an algebra, A_{σ} the collection of countable unions of sets in A, and $A_{\sigma\delta}$ the collection of countable intersections of sets in A_{σ} . Let μ_{σ} be a premeasure on A and μ^* the induced outer measure. Show that:
 - a) For any $E \subset X$ and $\epsilon > 0$ there exists $A \in \mathcal{A}_{\sigma}$ with $E \subset A$ and $\mu^*(A) \leq \mu^*(E) + \epsilon$.
 - b) If $\mu^*(E) < \infty$, then E is μ^* -measurable if and only if there exists $B \in \mathcal{A}_{\sigma\delta}$ with $E \subset B$ and $\mu^*(B \setminus E) = 0$.
- 2. Let μ^* be an outer measure on X induced by a premeasure μ_0 where $\mu_0(X) < \infty$. If $E \subset X$, define the inner measure of E to be $\mu_*(E) = \mu_0(X) \mu^*(E^c)$. Then E is μ^* -measurable if and only if $\mu^*(E) = \mu_*(E)$.
- 3. Come up with an example of a set X, an algebra \mathcal{A} , outer measure μ^* and a set in $E \subset X$ such that $\mu_*(E) \neq \mu^*(E)$.