STAT 301 Homework 0 Aaron Maurer

1. (a) Since μ is the counting measure, $\mu(A) = 0 \Rightarrow A = \emptyset \Rightarrow \nu(A) = 0$, since ν is a measure. Thus, ν is absolutely continious with respect to μ . Since ν is the counting measure, f is the probability mass function $f(n) = \frac{1}{2^n}$.

- (b) $\mu(\mathbb{R}\setminus(0,1)) = 0$ but $\nu(\mathbb{R}\setminus(0,1)) > 0$, so $\mu(A) = 0 \Rightarrow \nu(A) = 0$ and ν is not absolutely continious with respect to μ .
- 2. Let S_{μ} and S_{ν} be the supports of μ and ν . If the two measures are mutually singular, $S_{\mu} \cap S_{\nu} = 0$ and $S_{\mu}, S_{\nu} \subseteq \Omega$, so $S_{\mu} \subseteq \Omega \setminus S_{\nu}$. Thus, $0 \le \nu(S_{\mu}) \le \nu(\Omega \setminus S_{\nu}) = 0$, so μ is not absolutely continious with respect to μ . By an identical argument, ν is not absolutely continious with respect to ν .