

Homework 1

Naman Mishra (22223)

7 August, 2024

Problem 1. Let X be an arbitrary set. Let

$$\mathcal{F} := \{A \subseteq X \mid A \text{ is countable or } A^c \text{ is countable}\}.$$

Prove that \mathcal{F} is a sigma-algebra. Let S be the collection of all singletons in X . Prove that $\sigma(S) = \mathcal{F}$.

Solution. Since \emptyset is countable, $\emptyset \in \mathcal{F}$. For any $A \subseteq X$,

$$\begin{aligned} A \in \mathcal{F} &\iff A \text{ is countable or } A^c \text{ is countable} \\ &\iff A^c \text{ is countable or } (A^c)^c \text{ is countable} \\ &\iff A^c \in \mathcal{F}. \end{aligned}$$

Let $A_1, A_2, \dots \in \mathcal{F}$. If every A_i is countable, then $\bigcup_{i=1}^{\infty} A_i$ is a countable union of countable sets and hence countable.

If some A_i is uncountable, then A_i^c is countable (since $A_i \in \mathcal{F}$) so

$$\left(\bigcup_{j=1}^{\infty} A_j \right)^c = \bigcap_{j=1}^{\infty} A_j^c \subseteq A_i^c$$

is countable. In either case, the union is in \mathcal{F} .

Any countable set A can be written as a countable union of singletons $A = \bigcup_{a \in A} \{a\}$. Thus every countable set is in $\sigma(S)$. By closure under complements, every set whose complement is countable is also in $\sigma(S)$. Thus $\mathcal{F} \subseteq \sigma(S)$.

But \mathcal{F} is a σ -algebra containing S , so $\sigma(S) \subseteq \mathcal{F}$. ■

Problem 2. On $[0, 1]$, let \mathcal{A} be the algebra generated by finite unions of left-open, right-closed intervals and let \mathcal{B} be the Borel sigma-algebra. Define $\mu: \mathcal{A} \rightarrow [0, 1]$ by $\mu(A) = 1$ if $A \supseteq (0, \varepsilon)$ for some $\varepsilon > 0$ and $\mu(A) = 0$ otherwise.

- (1) Show that μ is a finitely additive measure on \mathcal{A} .
- (2) Show that μ can not be extended to a measure on \mathcal{B} .
- (3) Why does this not contradict the Carathéodory extension theorem?

Solution.

- (1) Let $A_1, A_2 \in \mathcal{A}$ be disjoint. First notice that $\mu(A_1) = \mu(A_2) = 1$ is not possible. This would imply that there exist $0 < \varepsilon_1, \varepsilon_2 \leq 1$ such that $(0, \varepsilon_1) \subseteq A_1$ and $(0, \varepsilon_2) \subseteq A_2$, which would force $A_1 \cap A_2 \supseteq (0, \varepsilon_1 \varepsilon_2) \neq \emptyset$. Suppose $\mu(A_1) = \mu(A_2) = 0$. Since A_1 and A_2 are finite unions of intervals, write $A_1 = \bigcup_{i=1}^n (a_i, b_i]$, where each a_i must be positive for $\mu(A_1) = 0$. Then $\inf_{1 \leq i \leq n} a_i = \inf A_1 > 0$. Similarly $\inf A_2 > 0$. Thus $\inf(A_1 \cup A_2) > 0$ and so there is no $\varepsilon > 0$ for which $(0, \varepsilon) \subseteq A_1 \cup A_2$. That is, $\mu(A_1 \cup A_2) = 0$. The remaining cases are $\mu(A_1) = 1, \mu(A_2) = 0$ and $\mu(A_1) = 0, \mu(A_2) = 1$. WLOG suppose $\mu(A_1) = 1$ and $\mu(A_2) = 0$. There exists an $\varepsilon > 0$ such that $(0, \varepsilon) \subseteq A_1 \subseteq A_1 \cup A_2$. Thus $\mu(A_1 \cup A_2) = 1$. Finite additivity holds in each case.

- (2) μ can not be extended to a measure on \mathcal{B} because it is not countably additive. Let $A_n = (\frac{1}{n+1}, \frac{1}{n}]$ for $n \geq 1$. $\{A_n\}$ are pairwise disjoint and $\mu(A_n) = 0$ for all n . However, $\bigcup_{n=1}^{\infty} A_n = (0, 1]$, whose measure is 1. Thus countable additivity fails and μ can not be extended to a measure on \mathcal{B} .
- (3) This does not contradict the Carathéodory extension theorem because μ does not satisfy the criterion of being *countably additive*, which is a necessary condition for the theorem to apply. ■

Problem 3. Let \mathcal{F} be a σ -algebra of subsets of Ω .

- (1) Show that \mathcal{F} is closed under countable intersections ($\bigcap_n A_n$), under set differences ($A \setminus B$), and under symmetric differences ($A \Delta B$).
- (2) If A_n is a countable sequence of subsets of Ω , the set $\limsup A_n$ (resp. $\liminf A_n$) is defined as the set of all $\omega \in \Omega$ that belong to infinitely many (resp. all but finitely many) of the sets A_n .

If $A_n \in \mathcal{F}$ for all n , show that $\limsup A_n \in \mathcal{F}$ and $\liminf A_n \in \mathcal{F}$.

- (3) If $A_1 \subseteq A_2 \subseteq A_3 \subseteq \dots$, what are $\limsup A_n$ and $\liminf A_n$?

Solution.

- (1) $\bigcap_n A_n = (\bigcup_n A_n^c)^c$ is in \mathcal{F} by properties of σ -algebras. $A \setminus B$ is simply $A \cap B^c$, and the symmetric difference is simply $A \setminus B \cup B \setminus A$.
- (2) Write $\limsup A_n = \bigcap_i \bigcup_{j \geq i} A_j$ and $\liminf A_n = \bigcup_i \bigcap_{j \geq i} A_j$.
- (3) Let $A = \bigcup A_n$. For each i ,

$$\bigcup_{j \geq i} A_j = A \quad \text{and} \quad \bigcap_{j \geq i} A_j = A_i.$$

Thus $\limsup A_n = \bigcap_i A = A$ and $\liminf A_n = \bigcup_i A_i = A$. ■

Problem 4. Let (Ω, \mathcal{F}) be a set with a σ -algebra.

- (1) Suppose \mathbf{P} is a probability measure on \mathcal{F} . If $A_n \in \mathcal{F}$ and A_n increase to A (respectively, decrease to A), show that $\mathbf{P}(A_n)$ increases to (respectively, decreases to) $\mathbf{P}(A)$.
- (2) Suppose $\mathbf{P}: \mathcal{F} \rightarrow [0, 1]$ is a function such that (a) $\mathbf{P}(\Omega) = 1$, (b) \mathbf{P} is finitely additive, (c) if $A_n, A \in \mathcal{F}$ and A_n s increase to A , then $\mathbf{P}(A_n) \uparrow \mathbf{P}(A)$. Then show that \mathbf{P} is a probability measure on \mathcal{F} .

Solution.

- (1) First notice that $X \subseteq Y \implies \mathbf{P}(X) \leq \mathbf{P}(Y)$ and $\mathbf{P}(X) + \mathbf{P}(X^c) = \mathbf{P}(\Omega) = 1$ by additivity.

Let $A_n \uparrow A$. Let $\Delta_n = A_n \setminus A_{n-1}$ for $n \geq 2$. By additivity,

$$\mathbf{P}(A_n) = \mathbf{P}(A_{n-1}) + \mathbf{P}(\Delta_n) = \mathbf{P}(A_1) + \sum_{i=2}^n \mathbf{P}(\Delta_i).$$

Thus $\mathbf{P}(A_n)$ increases to $\mathbf{P}(A_1) + \sum_{i=2}^{\infty} \mathbf{P}(\Delta_i)$. By countable additivity, $\mathbf{P}(A)$ is precisely this.

Now suppose $A_n \downarrow A$. Then $A_n^c \uparrow A^c$ (which are all in \mathcal{F}). Then $\mathbf{P}(A_n) = 1 - \mathbf{P}(A_n^c)$ decreases to $1 - \mathbf{P}(A^c) = \mathbf{P}(A)$.

- (2) Let $\Delta_1, \Delta_2, \dots \in \mathcal{F}$ be disjoint. Let $A_n = \bigsqcup_{i=1}^n \Delta_i$ and $A = \bigsqcup_{i=1}^{\infty} \Delta_i$. By finite additivity, $\mathbf{P}(A_n) = \sum_{i=1}^n \mathbf{P}(\Delta_i)$. Thus $\mathbf{P}(A_n)$ increases to $\sum_{i=1}^{\infty} \mathbf{P}(\Delta_i)$. By (c), this is $\mathbf{P}(A)$, so countable additivity holds. ■

Problem 5. Let $(\Omega, \mathcal{F}, \mathbf{P})$ be a probability space. Let $\mathcal{G} = \{A \in \mathcal{F} \mid \mathbf{P}(A) = 0 \text{ or } 1\}$. Show that \mathcal{G} is a σ -algebra.

Proof. Since $\mathbf{P}(\emptyset) = 0$ and $\mathbf{P}(\Omega) = 1$, $\emptyset, \Omega \in \mathcal{G}$.

Let $A \in \mathcal{G}$. Since $\mathbf{P}(A^c) = 1 - \mathbf{P}(A)$, $A^c \in \mathcal{G}$.

Let $A_1, A_2, \dots \in \mathcal{G}$. If $\mathbf{P}(A_i) = 0$ for all i , then $\mathbf{P}(\bigcup A_i) = 0$ and $\bigcup A_i \in \mathcal{G}$.

If $\mathbf{P}(A_i) = 1$ for some i , then $\mathbf{P}(\bigcup A_i) = 1$ and $\bigcup A_i \in \mathcal{G}$. ■

Problem 6. Let \mathcal{F} be a σ -algebra on \mathbb{N} that is strictly smaller than the power set. Show that there exist $m \neq n$ such that elements of \mathcal{F} do not separate m and n (i.e., the following holds: any $A \in \mathcal{F}$ either contains both m and n , or neither). Is the same conclusion valid if \mathbb{N} is replaced by any set Ω ?

Solution. Let \mathcal{F} be a σ -algebra that separates any two natural numbers. Fix an $n \in \mathbb{N}$. Let $B_m \in \mathcal{F}$ contain n but not m for each $m \neq n$. Then $\bigcap_{m \neq n} B_m = \{n\} \in \mathcal{F}$. Thus $\mathcal{F} = 2^{\mathbb{N}}$.

This argument would not work for any arbitrary set, since the intersection may not be countable. ■

Problem 7. Let X be an arbitrary set.

- (1) Suppose S is a collection of subsets of X and a, b are two elements of X that are not separated by any element of S . Let $\mathcal{F} = \sigma(S)$. Show that no set in \mathcal{F} separates a and b .
- (2) Let $S = \{(a, b] \cup [-b, -a) : a < b \in \mathbb{R}\}$. Show that $\sigma(S)$ is strictly smaller than the Borel σ -algebra on \mathbb{R} .

Solution.

- (1) Consider the collection

$$\mathcal{G} = \{A \in 2^{\mathcal{F}} : a \in A \iff b \in A\}.$$

This is a σ -algebra containing S , since

- (s1) $a \in \emptyset \iff b \in \emptyset$;
- (s2) if $A \in \mathcal{G}$, then $a \in A \iff b \in A$, so $a \in A^c \iff b \in A^c$;
- (s3) if $A_1, A_2, \dots \in \mathcal{G}$, then in the case that some A_j contains both a and b , the union contains both a and b , and in the case that no A_j contains either a or b , the union similarly contains neither.

Since $\mathcal{F} = \sigma(S)$ is the intersection of all σ -algebras containing S , $\mathcal{F} \subseteq \mathcal{G}$. Thus no set in \mathcal{F} separates a and b .

- (2) $S \in \mathcal{B}(\mathbb{R})$, so $\sigma(S) \subseteq \mathcal{B}(\mathbb{R})$.

No set in S separates 1 and -1 . However, the $[0, 1] \in \mathcal{B}(\mathbb{R})$ separates them. Thus $\sigma(S) \neq \mathcal{B}(\mathbb{R})$. ■

Problem 8. Show that each of the following collection of subsets of \mathbb{R} generate the same σ -algebra (which we call the Borel σ -algebra).

- (1) $\{[a, b] : a \leq b \text{ and } a, b \in \mathbb{Q}\}$.
- (2) The collection of all compact sets.

Solution. Call the σ algebras generated by the two given subsets σ_1 and σ_2 respectively. Note that $\sigma_1 \subseteq \sigma_2$.

From the exercise following the definition of Borel σ -algebra, we have that

$$\mathcal{B}(\mathbb{R}) = \sigma\{\text{open sets in } \mathbb{R}\} = \sigma\{\text{open intervals in } \mathbb{R}\}.$$

Since closed sets are complements of open sets, $\sigma_1 \subseteq \sigma_2 \subseteq \mathcal{B}(\mathbb{R})$. We need to show that $\mathcal{B}(\mathbb{R}) \subseteq \sigma_1$.

Let $U \subseteq \mathbb{R}$ be open. For each $x \in U$, there exists a compact interval $[a_x, b_x]$ with rational endpoints such that $x \in [a_x, b_x] \subseteq U$. Then

$$U = \bigcup_{x \in U} [a_x, b_x] \in \sigma_1,$$

since there are only countably many such $[a_x, b_x]$. Thus $\mathcal{B}(\mathbb{R}) \subseteq \sigma_1 \subseteq \sigma_2$. We get $\sigma_1 = \sigma_2 = \mathcal{B}(\mathbb{R})$ as desired. \blacksquare

Problem 9. Let Ω be an infinite set and let $\mathcal{A} = \{A \subseteq \Omega \mid A \text{ or } A^c \text{ is finite}\}$. Define $\mu: \mathcal{A} \rightarrow \mathbb{R}_+$ by $\mu(A) = 0$ if A is finite and $\mu(A) = 1$ if A^c is finite.

- (1) Show that \mathcal{A} is an algebra and that μ is finitely additive on \mathcal{A} .
- (2) Show that if Ω is countable μ does not extend to a measure on $\mathcal{F} = \sigma(\mathcal{A})$.
- (3) Under what conditions does μ extend to a probability measure on \mathcal{F} ?

Solution.

- (1) Obviously \mathcal{A} is closed under complements. A finite union of finite sets is finite, and any union where at least one set is cofinite is cofinite. Thus \mathcal{A} is closed under finite unions.

Let $A, B \in \mathcal{A}$ be disjoint. If both are finite, then $A \cup B$ is finite and $\mu(A \cup B) = 0 = \mu(A) + \mu(B)$. At most one of these can be cofinite, in which case $\mu(A \cup B) = 1 = \mu(A) + \mu(B)$.

- (2) WLOG suppose $\Omega = \mathbb{N}$. Then $\{n\}, \mathbb{N} \in \mathcal{F}$ and $\bigsqcup_{n=1}^{\infty} \{n\} = \mathbb{N}$. But

$$\mu(\mathbb{N}) = 1 \neq \sum_{n=1}^{\infty} \mu(\{n\}) = 0.$$

Thus μ can not be extended to a measure on \mathcal{F} .

- (3) If Ω is uncountable, then μ is countably additive. Let $A_1, A_2, \dots \in \mathcal{A}$ be disjoint. If any of these is cofinite, then every other is finite, and

$$\mu\left(\bigsqcup_{n=1}^{\infty} A_n\right) = 1 = \sum_{n=1}^{\infty} \mu(A_n).$$

If all of them are finite, then the union is at most countable. The union is in \mathcal{A} only if it is finite, since the complement of a countable set would be uncountable. In that case,

$$\mu\left(\bigsqcup_{n=1}^{\infty} A_n\right) = 0 = \sum_{n=1}^{\infty} \mu(A_n).$$

Thus by Carathéodory's extension theorem, μ extends to a measure on $\mathcal{F} = \sigma(\mathcal{A})$. ■

Problem 10. On $\mathbb{N} = \{1, 2, \dots\}$, let A_p denote the subset of numbers divisible by p . Describe $\sigma(\{A_p : p \text{ is prime}\})$ as explicitly as possible.

Call $\sigma(\{A_p : p \text{ is prime}\})$ simply σ . The idea is that

- \mathbb{N} is countable, as is $\{A_p : p \text{ is prime}\}$. It would make sense for σ to be explicitly generated by countable unions/intersections/complements of these sets.
- Any $m, n \in \mathbb{N}$ having the same prime factors are not separated by any A_p . By problem 7, σ does not separate them either. Thus we can consider the partition of \mathbb{N} into sets of numbers with the same prime factors.
- This too is countable, so if σ contains each such set, it is essentially the power set of this partition.

Solution. Let \mathbb{P} be the set of primes. Denote the set of finite subsets of \mathbb{P} as $\text{Fin}(\mathbb{P})$. For each $P \in \text{Fin}(\mathbb{P})$, let $[P]$ denote the set of all $n \in \mathbb{N}$ whose set of prime factors is precisely P . That is,

$$[P] = \bigcap_{p \in P} A_p \cap \bigcap_{q \in P^c} A_q^c.$$

By the fundamental theorem of arithmetic,

$$\mathbb{N} = \bigsqcup_{P \in \text{Fin}(\mathbb{P})} [P].$$

Let

$$\Sigma = \left\{ \bigcup_{P \in S} [P] \mid S \subseteq \text{Fin}(\mathbb{P}) \right\}.$$

(ς 1) When $S = \emptyset$, $\bigcup_{P \in S} [P] = \emptyset$.

(ς 2) Since $[P]$ form a partition of \mathbb{N} , the complement of $\bigcup_{P \in S} [P]$ is $\bigcup_{P \in S^c} [P]$.
 Σ is closed under complements.

(ς 3) $\text{Fin}(\mathbb{P})$ is countable, so Σ is closed under countable unions.

Thus Σ is a σ -algebra. Since

$$A_p = \bigcup_{P \in \text{Fin}(\mathbb{P}): p \in P} [P],$$

$\sigma \subseteq \Sigma$.

But each $[P]$ is in σ , as is every countable union of them. Thus $\Sigma \subseteq \sigma$. ■