

$$3a) \Omega = \mathbb{N} \quad \mathcal{A} = \{A \in \Omega : |A| < \infty \vee |A^c| < \infty\}$$

$$\mu_n(A) = \frac{1}{n} \cdot |A \cap \{1, \dots, n\}|$$

$$\text{z.z.: } \forall n \in \mathbb{N}: \mu_n \dots \mu_{n+1}$$

Sei $n \in \mathbb{N}$ bel.

$$\bullet) \mu_n(\emptyset) = \frac{1}{n} \cdot |\emptyset \cap \{1, \dots, n\}| = \frac{1}{n} \cdot 0 = 0$$

$\bullet)$ Sei $A \in \mathcal{A}$ bel.

$$\mu_n(A) = \frac{1}{n} \cdot \underbrace{|A \cap \{1, \dots, n\}|}_{\geq 0} \geq 0$$

$\bullet)$ Sei $(A_n)_{n \in \mathbb{N}}$ aus \mathcal{A} paarweise disjunkt bel.

$$\begin{aligned} \mu_n\left(\bigcup_{\tilde{n} \in \mathbb{N}} A_{\tilde{n}}\right) &= \frac{1}{n} \cdot \left|\bigcup_{\tilde{n} \in \mathbb{N}} (A_{\tilde{n}} \cap \{1, \dots, n\})\right| = \frac{1}{n} \cdot \left|\bigcup_{\tilde{n} \in \mathbb{N}} (A_{\tilde{n}} \cap \{1, \dots, n\})\right| = \frac{1}{n} \cdot \sum_{\tilde{n} \in \mathbb{N}} |A_{\tilde{n}} \cap \{1, \dots, n\}| \\ &= \sum_{\tilde{n} \in \mathbb{N}} \frac{1}{n} \cdot |A_{\tilde{n}} \cap \{1, \dots, n\}| = \sum_{\tilde{n} \in \mathbb{N}} \mu_n(A_{\tilde{n}}) \end{aligned}$$

$\Rightarrow \mu_n$ ist ein Maß

$$\mu := \lim_{n \rightarrow \infty} \mu_n$$

$$\begin{aligned} \mu(\mathbb{N}) &= \lim_{n \rightarrow \infty} \mu_n(\mathbb{N}) = \lim_{n \rightarrow \infty} \frac{1}{n} \cdot |\mathbb{N} \cap \{1, \dots, n\}| = \lim_{n \rightarrow \infty} \frac{1}{n} \cdot |\{1, \dots, n\}| = \lim_{n \rightarrow \infty} \frac{n}{n} = 1 \\ \mu\left(\bigcup_{k \in \mathbb{N}} \{k\}\right) &= \sum_{k \in \mathbb{N}} \mu(\{k\}) = \sum_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \mu_n(\{k\}) = \sum_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \frac{1}{n} \cdot |\{k\} \cap \{1, \dots, n\}| \leq \sum_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \frac{1}{n} = 0 \quad \hookrightarrow \end{aligned}$$

$$b) \Omega = \mathbb{N} \quad \mathcal{A} = \mathcal{P}(\mathbb{N})$$

$$\mu_n(A) = \frac{|A|}{n}$$

Sei $n \in \mathbb{N}$ bel.

$$\bullet) \mu_n(\emptyset) = \frac{|\emptyset|}{n} = 0$$

$$\bullet) \text{ Sei } A \in \mathcal{A} \text{ bel. } \mu_n(A) = \frac{|A|}{n} \geq 0$$

$\bullet)$ Sei $(A_n)_{n \in \mathbb{N}}$ aus \mathcal{A} paarweise disjunkt bel.

$$\mu_n\left(\bigcup_{\tilde{n} \in \mathbb{N}} A_{\tilde{n}}\right) = \frac{\left|\bigcup_{\tilde{n} \in \mathbb{N}} A_{\tilde{n}}\right|}{n} = \frac{1}{n} \cdot \sum_{\tilde{n} \in \mathbb{N}} |A_{\tilde{n}}| = \sum_{\tilde{n} \in \mathbb{N}} \frac{|A_{\tilde{n}}|}{n} = \sum_{\tilde{n} \in \mathbb{N}} \mu_n(A_{\tilde{n}}) \Rightarrow \mu_n \text{ ist ein Maß}$$

$$\mu := \lim_{n \rightarrow \infty} \mu_n \quad \mu(\mathbb{N}) = \lim_{n \rightarrow \infty} \mu_n(\mathbb{N}) = \lim_{n \rightarrow \infty} \frac{|\mathbb{N}|}{n} = 1$$

$$\begin{aligned} \mu\left(\bigcup_{k \in \mathbb{N}} \{k\}\right) &= \sum_{k \in \mathbb{N}} \mu(\{k\}) = \sum_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \frac{|\{k\}|}{n} = \sum_{k \in \mathbb{N}} \lim_{n \rightarrow \infty} \frac{1}{n} = 0 \quad \hookrightarrow \Rightarrow \mu \text{ ist kein Maß} \end{aligned}$$