

This assignment requests questions 3-12 from Papa Rudin be done

3. Prove that if f is a real function on a measurable space X such that $\{x : f(x) \geq r\}$ is measurable for every rational r , then f is measurable.
4. Let $\{a_n\}$ and $\{b_n\}$ be sequences in $[-\infty, \infty]$, and prove the following assertions:

(a)

$$\limsup_{n \rightarrow \infty} (-a_n) = -\liminf_{n \rightarrow \infty} a_n.$$

Proof: We first begin by showing that $\sup -a_n = -\inf a_n$. The result follows from properties of limits, namely $\lim_{n \rightarrow \infty} -a_n = -\lim_{n \rightarrow \infty} a_n$ provided the limit exists.

Let $\beta = \inf_{m > n} a_m$. Then for any $m > n$, we have $\beta < a_m$, and therefore $-\beta > -a_m$. So $-\beta$ is an upper bound for $-a_m$.

Since β is the greatest lower bound for $A = \{a_m : m > n\}$, we have that if $\gamma > \beta$ is a lower bound for A , then necessarily $\gamma = \beta$.

Suppose that α is a lesser upper bound for

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(b)

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

provided none of the sums is of the form $\infty - \infty$.

Proof: Suppose that a_n, b_n are as above.

$$\limsup_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} \sup_{m > n} (a_m + b_m)$$

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One needs only to choose constant sequences (or one constant and one non-constant), in order for strict equality to hold.

(c) If $a_n \leq b_n$ for all n , then

$$\liminf_{n \rightarrow \infty} a_n \leq \liminf_{n \rightarrow \infty} b_n.$$