

**University of Waterloo**  
**Pmath 450 - Summer 2015**  
**Assignment 2**

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## Problem 1

### Part a

Let  $E_1$  and  $E_2$  be measurable sets. We have:  $E_1 \cup E_2 = E_1 \cup (E_2 \setminus (E_1 \cap E_2))$ .  
So we have:

$$\begin{aligned} m(E_1 \cup E_2) &= m(E_1 \cup (E_2 \setminus (E_1 \cap E_2))) \\ &= m(E_1) + m((E_2 \setminus (E_1 \cap E_2))) \text{ since } E_1 \cap (E_2 \setminus (E_1 \cap E_2)) = \emptyset \\ &= m(E_1) + m(E_2) - m(E_1 \cap E_2) \end{aligned}$$

Thus  $m(E_1 \cup E_2) + m(E_1 \cap E_2) = m(E_1) + m(E_2)$ .

### Part b

Let  $\alpha \in \mathbb{R}$ . We have:

$$\{x : \sup f_n \leq \alpha\} = \bigcap_{n=1}^{\infty} \{x : f_n \leq \alpha\} \quad (1)$$

$$\{x : \inf f_n < \alpha\} = \bigcup_{n=1}^{\infty} \{x : f_n < \alpha\} \quad (2)$$

Since  $f_n$ 's are measurable and countable union and countable intersection of measurable sets are measurable, by (1) and (2),  $\sup f_n$  and  $\inf f_n$  are measurable.

### Part c

Since  $f = g$  a.e,  $h = f - g = 0$  a.e. Since  $f$  and  $g$  are continuous,  $h = f - g$  is continuous. Let  $E = \{x : h(x) \neq 0\}$ . We know that  $m(E) = 0$ . Assume for a contradiction that  $E \neq \emptyset$ . Let  $p \in E$ . There exist  $\delta > 0$  such that  $(p - \frac{\delta}{2}, p + \frac{\delta}{2}) \cap E = \{p\}$ , otherwise  $E$  contains an interval and its measure cannot be zero. Let  $0 < \epsilon < |f(p)|$ . Since  $h$  is continuous, there exist  $\delta' > 0$  such that if  $|x - y| < \delta'$ ,  $|f(x) - f(y)| < \epsilon$ . Let  $\delta'' = \min\{\delta, \delta'\}$ . Choose  $x \in (p - \frac{\delta''}{2}, p + \frac{\delta''}{2})$ . Note that  $|p - x| < \delta'' \leq \delta'$ , but  $|f(p) - f(x)| = |f(p)| < \epsilon < |f(p)|$  which is a contradiction. So  $E = \emptyset$ .

Thus  $h = 0$  everywhere implying  $f = g$  everywhere.

## Problem 2

### Part a

Let  $\alpha \in \mathbb{R}$ . Let  $(q_n)_{n=1}^{\infty} \in (-\infty, b)$  be a sequence such that each  $q_n \in \mathbb{Q}$  and  $q_n \rightarrow \alpha$ . We have:

$$\{x : f(x) < \alpha\} = \bigcup_{n=1}^{\infty} \{x : f(x) < q_n\}$$

Since each  $\{x : f(x) < q_n\}$  and a countable union of measurable sets is measurable,  $\{x : f(x) < \alpha\}$  is measurable. Thus  $f$  is measurable.