



NATIONAL OPEN UNIVERSITY OF NIGERIA
14/16 AHMADU BELLO WAY, VICTORIA ISLAND, LAGOS
SCHOOL OF SCIENCE AND TECHNOLOGY
JUNE/JULY EXAMINATION

COURSE CODE: MTH 411

COURSE TITLE: MEASURE AND INTEGRATION (3units)

TIME ALLOWED: 3 HOURS

INSTRUCTION: COMPLETE ANSWERS TO ANY FIVE (5) QUESTIONS BEAR FULL MARKS

1(a) If $E_1, E_2, E_3, \dots, E_n$ are pairwise disjoint measurable subsets of

\mathbf{R}' , show that $\mu^*\left(X \cap \bigcap_{j=1}^n E_j\right) = \sum_{j=1}^n \mu^*(X \cap E_j)$ for every subset X of \mathbf{R}' 7marks

1(b) Show that the function μ^* is translation invariant i.e for every $r \in \mathbf{R}'$ and $E \subset \mathbf{R}'$ we have $\mu^*\{T_r(E)\} = \mu^*(E)$; where the translation function T_r is defined by $T_r(x) = x + r$ for every $x \in \mathbf{R}'$. 7marks

2(a) Show that a subset E of \mathbf{R}' is Lebesgue measurable if and only if every subset X of \mathbf{R}' we have $\mu^*(X) = \mu^*(X \cap E) + \mu^*(X \setminus E)$ 9marks

2(b) Prove that if a subset E of \mathbf{R}' is measurable, then so is its complement 5marks

3(a) Explain carefully what is meant by the Lebesgue Outer Measure $\mu^*(E)$ of a subset E of the real line \mathbf{R} 5marks

3(b) Prove that for any two subsets A and B of \mathbf{R} , if $A \subset B$, then $\mu^*(A) \leq \mu^*(B)$ 9marks

4(a) Prove that if two subsets A and B of the real line are measurable, then so is $A \cap B$ 7mark

4(b)) Prove that for every countable family $\{E_n\}_{n=1}^{\infty}$

of subsets of \mathbf{R} , we have $\mu^*\left(\bigcup_{n=1}^{\infty} E_n\right) \leq \sum_{n=1}^{\infty} \mu^*(E_n)$ 7marks

5(a) Find the length of the set $\bigcup_{k=1}^{\infty} \left\{x: \frac{1}{k+1} \leq x \leq \frac{1}{k}\right\}$ 7marks

5(b) Prove that if E is any countable set of real numbers, then $\mu^*(E) = 0$ 7marks

6(a) Define a set with measure Zero. 7marks

6(b) Suppose $f = g$ almost everywhere. Show that

$$\int_X f d\mu = \int_X g d\mu \quad 7\text{marks}$$

7(a) Let $E_1, E_2, E_3, \dots, E_n$ be disjoint measurable subset of E with $\mu(E) < \infty$, then

Every linear combination $S = \sum_{k=1}^m C_k \chi_{E_k}$ with real coefficient $a_1, a_2, a_3, \dots, a_m$ is

measurable simple function and $I_E(s) = \sum_{k=1}^m a_k \mu(E_k)$.7marks

7(b) Prove that a monotonic increasing sequence of measurable sets

in \mathbf{R} satisfies the relation $\mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \lim_{n \rightarrow \infty} \mu(A_n)$ 7marks