

(6.2)

c) Find the Lebesgue ^{integral} ~~measure~~ of the following function on $(\mathbb{R}, \text{Bor}(\mathbb{R}), \lambda)$:

$$f(\omega) = \begin{cases} n; & \omega \in (\mathbb{Q}^c \cap [0, n]) \\ 0; & \text{otherwise} \end{cases}$$

We can write f as a simple function:

$$f = I_{\mathbb{Q}^c \cap [0, n]} \cdot n, \quad \forall n \in \mathbb{N}$$

By definition then:

$$\int f d\lambda = n \cdot \underbrace{\lambda(I_{\mathbb{Q}^c \cap [0, n]})}_{= n - 0 = n} = n^2$$

because \mathbb{Q}^c is dense in \mathbb{R} and $[0, n]$ is dense in \mathbb{R}
 $\Rightarrow \mathbb{Q}^c \cap [0, n]$ dense in \mathbb{R}