

Code No. 3363 / CORE

## FACULTY OF SCIENCE

M.Sc. IV – Semester Examination, May / June 2018

Subject: Mathematics

Paper – II

General Measure Theory

Time: 3 Hours

Max.Marks: 80

Note: Answer all questions from Part-A and Part-B.

Each question carries 4 marks in Part-A and 12 marks in Part-B.

## PART – A (8x4 = 32 Marks)

[Short Answer Type]

- 1 Define a measure  $\mu$  on a measurable space  $(X, \beta)$ . Prove that  $\mu$  is countably sub additive.
- 2 State and prove Monotone convergence theorem.
- 3 Prove that countable union of positive sets is a positive set.
- 4 Suppose  $(X, \beta, \mu)$  is a measure space and  $f$  is an integrable function on  $X$  w.r.t.  $\mu$ .  
Prove that  $\nu$  defined on  $\beta$  by  $\nu(E) = \int_E f d\mu$  is a signed measure on  $\beta$ .
- 5 Define a  $\mu^*$ -measurable set  $E$ . Suppose  $\mu^*(E) = 0$ , prove that  $E$  is a  $\mu^*$ -measurable set.
- 6 Suppose  $E \subset X \times Y$  and  $x \in X$ . Define  $x$  – cross section of  $E$  with usual notations. Prove that
  - i)  $\psi_{E_x}(y) = \psi_E(x, y) \quad \forall y \in Y$
  - ii)  $\bar{E}_x = (\bar{E})_x$
- 7 Suppose  $\mu^*$  and  $\mu_*$  are the outer and inner measures induced by a measure  $\mu$  on an algebra  $A$  of subsets of  $X$ . Prove that  $\mu_*(E) \leq \mu^*(E) \quad \forall E \in P(X)$ .
- 8 If  $A \in A$  prove that
 
$$\mu(A) = \mu(A \cap E) + \mu^*(A \cap \bar{E}).$$

## PART – B (4x12 = 48 Marks)

[Essay Answer Type]

- 9 a) Suppose  $(X, \beta, \mu)$  is a measure space. Prove that it can be extended to a complete measure space  $(X_1, \beta_0, \mu_0)$  where  $\beta \subset \beta_0$  and restriction  $\mu_0$  to  $\beta$  is  $\mu$  i.e.  $\mu_0|_{\beta} = \mu$ .

OR

b) Suppose  $(X, \beta)$  is a measurable space and  $E \in \beta$ . Suppose  $f: E \rightarrow [-\infty, \infty]$  is a mapping. Prove that the following are equivalent.

- i)  $\{x \in E: f(x) > \alpha\} \in \beta$  for all  $\alpha \in \mathbb{R}$
- ii)  $\{x \in E: f(x) \geq \alpha\} \in \beta$  for all  $\alpha \in \mathbb{R}$
- iii)  $\{x \in E: f(x) < \alpha\} \in \beta$  for all  $\alpha \in \mathbb{R}$
- iv)  $\{x \in E: f(x) \leq \alpha\} \in \beta$  for all  $\alpha \in \mathbb{R}$

10 a) Suppose  $E$  is a measurable set such that  $0 < \nu(E) < \infty$ . Prove that  $E$  has a positive set  $A$  such that  $\nu(A) > 0$ .

OR

b) State and prove Jordan – decomposition theorem.

11 a) Prove that the class  $\beta$  of all  $\mu^*$  - measurable sets is a  $\sigma$  - algebra of sets.

OR

b) Suppose  $(X, A, \mu)$  and  $(Y, \beta, \nu)$  are complete measure spaces and  $\mathcal{R}$  is the class of all measurable rectangles in  $X \times Y$ . Suppose  $E \in \mathcal{R}_{\sigma\delta}$  with  $(\mu \times \nu)(E) < \infty$ .

Prove that

- i) The function  $g: X \rightarrow [0, \infty]$  defined by  $g(x) = \nu(E_x) \forall x \in X$  is a measurable function on  $X$ . Also
- ii)  $\int_X g d\mu = \int_X \nu(E_x) d\mu = (\mu \times \nu)(E)$ .

12 a) Suppose  $E \subset X$  with  $\mu^*(E) < \infty$ . Prove that  $E$  is  $\mu^*$  - measurable if and only if

$$\mu^*(E) = \mu_*(E).$$

OR

b) State and prove Carathéodory outer measure theorem.

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