MTI Exercises 6: Solutions

 We can prove these results anologously to the corresponding results for measures. For part a) We let E₀ = ∅ and note that the sets A_n = E_n\E_{n-1} are disjoint. We have that

$$\nu(E_n) = \nu(E_{n-1}) + \nu(E_n \backslash E_{n-1})$$

and so

$$\nu(E_n \backslash E_{n-1}) = \nu(E_n) - \nu(E_{n-1}).$$

Thus since $E = \bigcup_{n=1}^{\infty} E_n = \bigcup_{n=1}^{\infty} A_n$ and the sets A_n are disjoint.

$$\nu \sum_{n=1}^{\infty} \nu(A_n) = \sum_{n=1}^{\infty} \nu(E_n) - \nu(E_{n-1}) = \lim_{n \to \infty} \nu(E_n).$$

For part b) we let $B_0 = X$ and $B_n = F_{n-1} \backslash F_n$ for $n \in \mathbb{N}$. Again we can see these sets are disjoint, that $\nu(B_n) = \nu(F_{n-1} - \nu(F_n))$ and we will have that $F^c = \bigcup_{n=1}^{\infty} B_n$. Thus

$$\nu(F^c) = \sum_{n=1}^{\infty} \nu(B_n) = \nu(X) - \lim_{n\to\infty} \nu(B_n)$$

and thus $\nu(F) = \nu(X) - \nu(F^c) = \lim_{n\to\infty} \nu(B_n)$.

Let N, P be the Hahn decomposition for ν. We have that

$$\nu^+(E) = \nu(E \cap P) \leq \sup \{ \nu(F) : F \subset E \}$$

On the other hand if $F \subset E$ then

$$\nu(F) = \nu(F \cap P) + \nu(F \cap N)$$

and since $\nu(F \cap N) \leq 0$ we have

$$\nu(F) \le \nu(F \cap P) = \nu^{+}(F) \le \nu^{+}(E).$$

Now take the supremum over all measurable sets F to get

$$\nu^+(E)=\{\nu(F):F\subset E\}.$$

First suppose that μ(E ∩ {x ∈ X : f(x) ≠ 0}) = 0 and let B = {x ∈ X : f(x) ≠ 0. Then for A ⊂ E we have that

$$\nu(A) = \int_A f d\mu = \int_{B \cap A} f d\mu + \int_{B \cap A} f d\mu = 0 + 0$$

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Dorina Mitrea

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