Real Analysis - Homework solutions

Chris Monico, May 2, 2013

(a) Rings (resp. σ-rings) are closed under finite (resp. countable) intersections.

(b) If R is a ring (resp. σ-ring) then R is an algebra (resp. σ-algebra) iff X ∈ R.

(c) If R is a (nonempty) σ-ring then (E ⊂ X : E ∈ R or E^c ∈ R) is a σ-algebra.

(d) If R is a σ-ring, then {E ⊂ X : E ∩ F ∈ R for all F ∈ R} is a σ-algebra. Solution:

(a) If R is a ring and E₁, E₂ ∈ R, then since R is closed under differences, E₁ − (E₁ − E₂) ∈ R. But

$$E_1 - (E_1 - E_2) = E_1 - (E_1 \cap E_3) = E_1 \cap (E_1 \cup E_2) = E_1 \cap E_2.$$

It follows inductively that R is closed under finite intersections. Suppose now that R is a σ -ring and $\{E_n\} \subset R$. Let $A = \bigcup E_j$ and $\widetilde{E_n} = A - E_n$. Then $\widetilde{E_n} \in R$ for all $n \ge 1$ and so $F = E_1 - \bigcup_{j=2}^{\infty} \widetilde{E_j}$ is also in R. But

$$F=E_1\cap\left(\bigcap_{j=2}^{\infty}\overline{E_j}^c\right)=E_1\cap\left(\bigcap_{j=2}^{\infty}(A^c\cup E_j)\right)=\bigcap_{j=2}^{\infty}\left((E_1\cap A^c)\cup(E_1\cap E_j)\right)=\bigcap_{j=2}^{\infty}(E_1\cap E_j)=\bigcap_{j=1}^{\infty}E_j.$$

(b) If R is a ring (resp. σ-ring) and X ∈ R, then for all E ∈ R we have E^c = X − E ∈ R so R is closed under complements and therefore an algebra (resp. σ-algebra). On the other hand if R is an algebra (resp. σ-algebra), then it's nonempty so there exists E ∈ R and hence X = E ∪ E^c ∈ R.

(c) Suppose R is a nonempty σ-ring and M = {E ⊂ X : E ∈ R or E^c ∈ R}. Clearly M is closed under complements. Suppose that {E_n} ⊂ M. By part (a), R is closed under countable intersections so A = ⋂_{j≥1} E^c_j ∈ R. Since R is closed under countable unions, B = ⋃_{j≥1} E_j ∈ R. Now

$$\bigcup_{j\geq 1} E_j = \left(\bigcup_{\substack{j\geq 1\\ E_j' \in \mathcal{R}}} E_j\right) \cup \left(\bigcup_{\substack{j\geq 1\\ E_j \in \mathcal{R}}} E_j\right)$$

$$= \left(\left(\bigcap_{\substack{j\geq 1\\ E_j' \in \mathcal{R}}} E_j'\right) \cap \left(\bigcup_{\substack{j\geq 1\\ E_j \in \mathcal{R}}} E_j\right)^*\right)^*$$

$$= (A - B)^*.$$

Since $A, B \in \mathbb{R}$ and \mathbb{R} is closed under differences, $A - B \in \mathbb{R}$, hence $\bigcup E_j = (A - B)^c \in M$. Therefore M is also closed under countable unions, hence it's a σ -algebra.

(d) Suppose R is a σ-ring and A = {E ⊂ X : E ∩ F ∈ R for all F ∈ R}. Suppose E ∈ A and let F ∈ R. Then E ∩ F ∈ R and since R is closed under differences, E^e ∩ F = F − E = F − (E ∩ F) ∈ R, and therefore A is closed under complements. If {E_n} ⊂ A and F ∈ R then E_n ∩ F ∈ R and so (∪ E_n) ∩ F = ∪(E_n ∩ F) ∈ R for all n, so A is closed under countable unions as well and therefore is a σ-algebra.

Real Analysis Exercise Solutions Folland Solution

Leszek Gasińksi, Nikolaos S. Papageorgiou

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