

SECOND SEMESTER M.Sc. DEGREE EXAMINATION, JUNE 2019

(CUCSS)

Mathematics

MT 2C 08—REAL ANALYSIS—II

(2016 Admissions)

Time : Three Hours

Maximum : 36 Weightage

Part A (Short Answer Questions)*Answer all questions.**Each question carries 1 weightage.*

1. Let $A \subset \mathbb{R}$ and let $\epsilon > 0$. Prove that there is an open set O containing A such that $m^*(O) \leq m^*(A) + \epsilon$.
2. Let \mathcal{M} be a σ -algebra and let $A, B \in \mathcal{M}$. Prove that $A \cap B \in \mathcal{M}$.
3. Prove that continuous functions are Lebesgue measurable.
4. Let f be a measurable function and let $f = g$ a.e. Prove that g is measurable.
5. Let f be a non-negative measurable function. If A and B are measurable sets with $A \subset B$, then prove that $\int_A f dx \leq \int_B f dx$.
6. If f is integrable, then prove that f is finite valued a.e.
7. If f' exists and bounded on $[a, b]$, then prove that f is of bounded variation on $[a, b]$.
8. Let f be an integrable function on (a, b) . Prove that the Lebesgue set of f contains all points in (a, b) at which f is continuous.
9. Let A, B be subsets of a set C , let A, B, C be elements of a ring \mathcal{R} and let μ be a measure on \mathcal{R} . If $\mu(A) = \mu(C) < \infty$, then prove that $\mu(A \cap B) = \mu(B)$.
10. Define complete measure and give an example of it.
11. Let A be a positive set with respect to a signed measure ν on a measurable space (X, \mathcal{S}) . Prove that every measurable subset of A is a positive set.
12. Prove that the total variation of a signed measure on a measurable space (X, \mathcal{S}) is a measure on \mathcal{S} .
13. Give an example to show that a Hahn decomposition is not unique.

Turn over

14. Let μ be a measure on measure space (X, \mathcal{S}, μ) . Give sufficient conditions on the measure μ and ν so that there exists a non-negative measurable function f on X such that $\nu(E) = \int_E f d\mu$ for each $E \in \mathcal{S}$.

(14 X 1 = 14 weightage)

Part B

*Answer any seven questions.
Each question carries 2 weightage.*

15. Let E_1 and E_2 be Lebesgue measurable sets. If $E_1 \cap E_2 = \emptyset$, then prove that $m(E_1 \cup E_2) = m(E_1) + m(E_2)$.
16. Let $\{E_i\}$ be a sequence of measurable sets. If $E_1 \supset E_2 \supset \dots$ and $m(E_i) < \infty$ for each i , then prove that $m(\lim_{i \rightarrow \infty} E_i) = \lim_{i \rightarrow \infty} m(E_i)$.
17. Let $\{f_n\}$ be a sequence of measurable functions defined on the same measurable set. Prove that $\limsup f_n$ is measurable.
18. For $x \in [0, 1]$, define

$$f(x) = \begin{cases} 0 & \text{if } x \text{ is rational} \\ 1 & \text{if } x \text{ is irrational.} \end{cases}$$

Evaluate $\int_0^1 f dx$.

19. Let f be a finite valued monotone increasing function on $[a, b]$. Prove that f is continuous except on a set of points which is at most countable.
20. Let $\{a_n\}$ be a sequence of non-negative numbers and for $A \subset \mathbb{N}$, let $\mu(A) = \sum_{n \in A} a_n$. Show that μ is a complete measure on the measurable space $(\mathbb{N}, \mathcal{P}(\mathbb{N}))$.
21. Prove that Jordan decomposition of a signed measure is unique.
22. Prove that countable union of sets positive with respect to a signed measure μ is a positive set.
23. If ν_1, ν_2 are σ -finite measures on a measurable space (X, \mathcal{S}) and $\nu_1 \ll \nu_2 \ll \mu$, then prove that

$$d(\nu_1 + \nu_2) = d\nu_1 + d\nu_2$$

24. Let f be an integrable function on (a, b) . Prove that the function $F(x) = \int_a^x f(t) dt$ is absolutely continuous.

(7 X 2 = 14 weightage)

Part C

Answer any two questions.

Each question carries 4 weightage.

25. Prove that the set of all Lebesgue measurable subsets of \mathbb{R} is a σ -algebra.

26. Let f and g be non-negative measurable functions. Prove that

$$\int f \, d\mu + \int g \, d\mu = \int (f + g) \, d\mu.$$

27. If μ is a σ -finite measure on a ring \mathcal{R} , then prove that it has a unique extension to the σ -ring $S(\mathcal{R})$, where $S(\mathcal{R})$ is the σ -ring generated by \mathcal{R} .

28. Let (X, \mathcal{S}, μ) be a σ -finite measure space and ν be a measure on \mathcal{S} . Prove that $\nu = \nu_0 + \nu_1$, where ν_0 and ν_1 be measure on \mathcal{S} such that $\nu_0 \perp \mu$ and $\nu_1 \ll \mu$. Also prove that the decomposition is unique.

(2 x 4 = 8 weightage)