

**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  $m^*(O) < m^*(A) + \epsilon$ .
2. Let  $\mathcal{M}$  be a  $\sigma$ -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  $\int_A f dx < \int_B f dx$ .
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  $\mu$  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  $\nu$  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  $\mu$  be a measure on measure space  $(X, \mathcal{S}, \mu)$ . Give sufficient conditions on the measure  $\mu$  and  $\nu$  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  $m(\lim E_i) = \lim m(E_i)$ .
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  $\mu$  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  $\mu$  is a positive set.
23. If  $\nu_1, \nu_2$  are  $\sigma$ -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  $\sigma$ -algebra.  
26. Let  $f$  and  $g$  be non-negative measurable functions. Prove that

$$\int f \, dx + \int g \, dx = \int (f + g) \, dx.$$

27. If  $\mu$  is a  $\sigma$ -finite measure on a ring  $\mathcal{T}$ , then prove that it has a unique extension to the  $\sigma$ -ring  $\mathcal{S}(\mathcal{T})$ , where  $\mathcal{S}(\mathcal{T})$  is the  $\sigma$ -ring generated by  $\mathcal{T}$ .  
28. Let  $(X, \mathcal{S}, \mu)$  be a  $\sigma$ -finite measure space and  $\nu$  be a measure on  $\mathcal{S}$ . Prove that  $\nu = \nu_0 + \nu_1$ , where  $\nu_0$  and  $\nu_1$  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)