



K24U 0226

Reg. No. :

Name :

**Sixth Semester B.Sc. Honours in Mathematics Degree (CBCSS – OBE –
Regular) Examination, April 2024
(2021 Admissions)
Core Course
6B26 BMH : MEASURE THEORY**

Time : 3 Hours

Max. Marks : 60

SECTION – A

Answer **any four** questions out of the five questions. **Each** question carries 1 mark.

(4×1=4)

- Find $\liminf x_n$, where $(x_n) = \left(\frac{-1}{n}\right)$.
- Give an example of a σ -algebra on \mathbb{R} , the set of real numbers.
- Define the counting measure on \mathbb{N} , the set of natural numbers.
- Define the integral of a simple function in $M^+(X, X)$.
- If f is an X -measurable real-valued function and if $f(x) = 0$ for μ -almost everywhere, then find $\int f d\mu$.

SECTION – B

Answer **any six** questions out of the nine questions. **Each** question carries 2 marks.

(6×2=12)

- Prove that the characteristic function χ_E is measurable.
- Let \mathbf{B} be the Borel Algebra on \mathbb{R} , the set of real numbers. Show that any continuous function $f : \mathbb{R} \rightarrow \mathbb{R}$ is \mathbf{B} -measurable.
- Let μ be a measure on a σ -algebra \mathbf{X} and A be a fixed set in \mathbf{X} . Show that the function λ defined for $E \in \mathbf{X}$ by $\lambda(E) = \mu(A \cap E)$ is a measure on \mathbf{X} .

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- Let μ be a measure on a σ -algebra \mathbf{X} . If $E, F \in \mathbf{X}$ with $E \subset F$, then prove that $\mu(E) \leq \mu(F)$.
- By using properties of outer measure, show that the interval $[0, 1]$ is not countable.
- Prove that the translate of a Lebesgue measurable set is Lebesgue measurable.
- Is the empty set Lebesgue measurable? Justify your answer.
- If $f \in L(X, \mathbf{X}, \mu)$ and g is an \mathbf{X} -measurable real-valued function with $f(x) = g(x)$ almost everywhere on X , then prove that $g \in L(X, \mathbf{X}, \mu)$ and $\int f d\mu = \int g d\mu$.
- If $f \in L(X, \mathbf{X}, \mu)$ and $\lambda : \mathbf{X} \rightarrow \mathbb{R}$ is defined by $\lambda(E) = \int_E f d\mu$, then prove that λ is a charge.

SECTION – C

Answer **any eight** questions out of the twelve questions. **Each** question carries 4 marks.

(8×4=32)

- Prove that an extended real-valued function f is measurable if and only if the sets $A = \{x \in X : f(x) = +\infty\}$, $B = \{x \in X : f(x) = -\infty\}$ belong to \mathbf{X} and the real valued function f_1 defined by $f_1(x) = \begin{cases} f(x), & \text{if } x \notin A \cup B \\ 0, & \text{if } x \in A \cup B \end{cases}$ is measurable.
- If f is a non-negative function in $M(X, \mathbf{X})$, then prove that there exist a sequence (ϕ_n) in $M(X, \mathbf{X})$ such that, $0 \leq \phi_n(x) \leq \phi_{n+1}(x)$, $f(x) = \lim \phi_n(x)$ for $x \in X$, $n \in \mathbb{N}$ and each ϕ_n has only a finite number of real values.
- Let (f_n) be a sequence in $M(X, \mathbf{X})$. Consider the functions $f(x) = \inf f_n(x)$ and $f^*(x) = \liminf f_n(x)$. Prove that f and f^* belong to $M(X, \mathbf{X})$.
- Let μ be a measure defined on a σ -algebra \mathbf{X} . If (E_n) is an increasing sequence in \mathbf{X} , then prove that $\mu\left(\bigcup_{n=1}^{\infty} E_n\right) = \lim \mu(E_n)$.
- Prove that outer measure is countably subadditive.
- Prove that the union of a countable collection of measurable sets is measurable.
- State and prove Fatou's Lemma.



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- Let f belong to M^+ . Prove that $f(x) = 0$ μ -almost everywhere on X if and only if $\int f d\mu = 0$.
- Let ϕ be a simple function in $M^+(X, \mathbf{X})$ and λ be defined for $E \in \mathbf{X}$ by $\lambda(E) = \int \phi \chi_E d\mu$. Prove that λ is a measure on \mathbf{X} .
- State and prove the property of absolute integrability of the Lebesgue Integral.
- For two functions f and g in L , prove that $f + g$ belongs to L and $\int (f + g) d\mu = \int f d\mu + \int g d\mu$.
- Prove that a measurable function f belongs to L if and only if $|f|$ belongs to L . Further prove that $\left| \int f d\mu \right| \leq \int |f| d\mu$.

SECTION – D

Answer **any two** questions out of the four questions. **Each** question carries 6 marks.

(2×6=12)

- Let f, g be measurable real-valued functions and let c be a real number. Then prove that the functions cf , f^2 , $f + g$ and fg are also measurable.
- a) Prove that any set of outer measure zero is measurable.
b) Let A be any set and $\{E_k\}_{k=1}^n$ a finite disjoint collection of measurable sets.
Prove that $m^*\left(A \cap \left[\bigcup_{k=1}^n E_k\right]\right) = \sum_{k=1}^n m^*(A \cap E_k)$.
- State and prove the Monotone Convergence Theorem.
- State and prove Lebesgue Dominated Convergence Theorem.