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Exercise 1 Due: Thursday, 2025-09-18

- 1. Let  $E \subset \mathbb{R}^d$  be countable. Show, that  $\mathcal{L}_*(E) = 0$ .
- 2. Let  $Q \subset \mathbb{R}^d$  be a cube. Show, that  $\mathcal{L}_*(\partial Q) = 0$ . Only consider the case d = 2.
- 3. Find a set  $\Omega$  and an outer measure  $\mu_*$  on  $\Omega$  such that there exist disjoint  $A, B \subset \Omega$  with  $\mu_*(A \cup B) \neq \mu_*(A) + \mu_*(B)$ .

Hint: An example already exists with a finite set  $\Omega$ , i.e.  $\#\Omega < \infty$ .

- 4. (a) Let  $\mu_*$  be an outer measure on  $\Omega$  and let  $A \subset \Omega$ . Show, that the map  $\mu_*^A : 2^{\Omega} \to [0, \infty]$  /2 given by  $\mu_*^A(E) = \mu_*(A \cap E)$  is an outer measure.
  - (b) Let  $(\Omega, \mathcal{M}, \mu)$  be a measure space and let  $A \in \mathcal{M}$ . Show, that the map  $\mu^A : \mathcal{M} \to [0, \infty]$  given by  $\mu^A(E) = \mu(A \cap E)$  is a measure.
- 5. Let  $\mu_*$  be an outer measure on  $\Omega$  and let  $\mathcal{M}$  be a  $\sigma$ -algebra on  $\Omega$ . Show, that

$$\{(A \cup E) \setminus F : A \in \mathcal{M}, \ E, F \subset \Omega, \ \mu_*(E) = \mu_*(F) = 0\}$$

is a  $\sigma$ -algebra, too.

This  $\sigma$ -algebra is called the **completion** of  $\mathcal{M}$ .

6. Let  $\Omega$  be a set and  $\mathcal{M} \subset 2^{\Omega}$ . Show, that

$$\bigcap \{ \mathcal{A} : \mathcal{A} \subset 2^{\Omega} \text{ is a } \sigma\text{-algebra}, \, \mathcal{M} \subset \mathcal{A} \}$$

is a  $\sigma$ -algebra. Conclude, that the above collection of sets is the smallest  $\sigma$ -algebra that contains  $\mathcal{M}$ .