

**M. Sc. DEGREE END SEMESTER EXAMINATION : MARCH 2023****SEMESTER 2 : MATHEMATICS****COURSE : 21P2MATT10: MEASURE THEORY AND INTEGRATION***(For Regular - 2022 Admission and Supplementary - 2021 Admission)*

Duration : Three Hours

Max. Weights: 30

**PART A****Answer any 8 questions****Weight: 1**

1. If  $\phi$  is a non-negative simple function and  $A \supset B$ , then prove that  $\int_A \phi \geq \int_B \phi$ . (A, CO 3)
2. If  $m^*A = 0$ , then prove that  $m^*(A \cup B) = m^*B$  for any set  $B$ . (A, CO 2)
3. Define Borel sets. Is an open set a Borel set? Justify. (R, CO 1)
4. Define the characteristic function of a set  $A$ . If  $A$  and  $B$  are two sets, prove that  $\chi_{A \cup B} = \chi_A + \chi_B - \chi_A \chi_B$ . (A, CO 2)
5. Define a measure space. Give an example. (U, CO 4)
6. If  $V \subset X \times Y$ , then prove that  $(\chi_V)_x = \chi_{V_x}$  and  $(\chi_V)^y = \chi_{V^y}$ . (A, CO 5)
7. If  $f$  is a non-negative measurable function and 'a' is a positive constant such that  $f \geq a$  on a measurable set  $E$ , prove that  $\int_E f \geq amE$ . (A, CO 3)
8. If  $\mu_1$  and  $\mu_2$  are two measure on a measurable space  $(X, \mathcal{B})$  and  $a$  and  $b$  are two positive constants, then prove that  $a\mu_1 + b\mu_2$  is also a measure. ( )
9. If  $f$  is integrable, then prove that  $f$  is finite valued a.e. (A, CO 3)
10. Let 'c' be a constant and  $f$  be a measurable function defined on  $X$ , where  $(X, \mathcal{B})$  is a measurable space. Then prove that  $cf$  and  $f + c$  are measurable. (U, CO 3)

**(1 x 8 = 8)****PART B****Answer any 6 questions****Weights: 2**

11. Assume that  $\langle E_i \rangle$  is a sequence of disjoint measurable sets and  $E = \cup E_i$ . Then for any set  $A$ , prove that  $\mu^*(A \cap E) = \sum \mu^*(A \cap E_i)$ . ( )
12. Prove that a measurable function  $f$  is integrable over a measurable set  $E$  if and only if both  $f^+$  and  $f^-$  are integrable over  $E$ . (A, CO 3)
13. (a) Show that every non-empty open set has a positive measure.  
(b) If  $\{A_n\}$  is a countable collection of sets of real numbers, then prove that  $m^*(\cup A_n) \leq \sum m^*A_n$ . (A, CO 2)
14. By integrating  $e^{-y} \sin 2xy$  w.r.t  $x$  and  $y$ , show that  $\int_0^\infty e^{-y} \frac{\sin^2 y}{y} dy = \frac{\log 5}{4}$ . (A, CO 5)

15. Let  $\phi$  and  $\psi$  be simple functions which vanish outside a set of finite measure, then prove that  $\int(a\phi + b\psi) = a \int \phi + b \int \psi$  where a and b are constants. (A, CO 3)  
Hence, prove that  $\int(\phi - \psi) = \int \phi - \int \psi$ .
16. Prove that  $m^*$  is translation invariant. (A)
17. Show that if f is  $\mathcal{S}$  measurable and g is  $\mathcal{J}$  measurable then fg is  $\mathcal{S} \times \mathcal{J}$  measurable. (A, CO 1, CO 2, CO 5)
18. Let  $\mathcal{A}$  be an algebra of subsets of a space  $X$ . If  $A \in \mathcal{A}$  and if  $\langle A_i \rangle$  is any sequence of sets in  $\mathcal{A}$  such that  $A \subset \bigcup_{i=1}^{\infty} A_i$ , then prove that  $\mu A \leq \sum_{i=1}^{\infty} \mu A_i$ . (A)
- (2 x 6 = 12)**

### PART C

Answer any 2 questions

Weights: 5

19. If  $E \in \mathcal{S} \times \mathcal{J}$ , then prove that for each  $x \in X$  and  $y \in Y$ ,  $E_x \in \mathcal{J}$  and  $E^y \in \mathcal{S}$ . (A, CO 4)
20. Prove that the outermeasure of an interval is its length. (A, CO 1)
21. State and prove any two convergence theorems. (A)
22. Let  $E$  be a measurable set such that  $0 < \nu E < \infty$ . Then prove that there is a positive set  $A \subset E$  with  $\nu A > 0$ . (A)
- (5 x 2 = 10)**

#### OBE: Questions to Course Outcome Mapping

CO	Course Outcome Description	CL	Questions	Total Wt.
CO 1	define measurable set, measurable function , Lebesgue integral and to relate Lebesgue integral with Riemann integral.	A	3, 17, 20	8
CO 2	explain the relevance of Lebesgue integration	A	2, 4, 13, 17	6
CO 3	solve problems related to Lebesgue integral , Lebesgue and abstract measure, Lebesgue and abstract outer measure , signed measure ,Integral with respect to a measure , Integral with respect to product measure .	A	1, 7, 9, 10, 12, 15	8
CO 4	analyse the algebraic properties of Lebesgue integrable functions and Lebesgue measurable functions.	An	5, 19	6
CO 5	develop an algebraic as well as a geometrical structure for the collection of all integrable functions.	Cr	6, 14, 17	5

Cognitive Level (CL): Cr - CREATE; E - EVALUATE; An - ANALYZE; A - APPLY; U - UNDERSTAND; R - REMEMBER;