

# Real Analysis - Homework solutions

Chris Monico, May 2, 2013

1.1 (a) Rings (resp.  $\sigma$ -rings) are closed under finite (resp. countable) intersections.

(b) If  $\mathcal{R}$  is a ring (resp.  $\sigma$ -ring) then  $\mathcal{R}$  is an algebra (resp.  $\sigma$ -algebra) iff  $X \in \mathcal{R}$ .

(c) If  $\mathcal{R}$  is a (nonempty)  $\sigma$ -ring then  $\{E \subset X : E \in \mathcal{R} \text{ or } E^c \in \mathcal{R}\}$  is a  $\sigma$ -algebra.

(d) If  $\mathcal{R}$  is a  $\sigma$ -ring, then  $\{E \subset X : E \cap F \in \mathcal{R} \text{ for all } F \in \mathcal{R}\}$  is a  $\sigma$ -algebra.

Solution:

(a) If  $\mathcal{R}$  is a ring and  $E_1, E_2 \in \mathcal{R}$ , then since  $\mathcal{R}$  is closed under differences,  $E_1 - (E_1 - E_2) \in \mathcal{R}$ . But

$$E_1 - (E_1 - E_2) = E_1 - (E_1 \cap E_2^c) = E_1 \cap (E_1^c \cup E_2) = E_1 \cap E_2.$$

It follows inductively that  $\mathcal{R}$  is closed under finite intersections. Suppose now that  $\mathcal{R}$  is a  $\sigma$ -ring and  $\{E_n\} \subset \mathcal{R}$ . Let  $A = \bigcup E_j$  and  $\widetilde{E}_n = A - E_n$ . Then  $\widetilde{E}_n \in \mathcal{R}$  for all  $n \geq 1$  and so  $F = E_1 - \bigcup_{j=2}^{\infty} \widetilde{E}_j$  is also in  $\mathcal{R}$ . But

$$F = E_1 \cap \left( \bigcap_{j=2}^{\infty} \widetilde{E}_j^c \right) = E_1 \cap \left( \bigcap_{j=2}^{\infty} (A^c \cup E_j) \right) = \bigcap_{j=2}^{\infty} ((E_1 \cap A^c) \cup (E_1 \cap E_j)) = \bigcap_{j=2}^{\infty} (E_1 \cap E_j) = \bigcap_{j=1}^{\infty} E_j.$$

(b) If  $\mathcal{R}$  is a ring (resp.  $\sigma$ -ring) and  $X \in \mathcal{R}$ , then for all  $E \in \mathcal{R}$  we have  $E^c = X - E \in \mathcal{R}$  so  $\mathcal{R}$  is closed under complements and therefore an algebra (resp.  $\sigma$ -algebra). On the other hand if  $\mathcal{R}$  is an algebra (resp.  $\sigma$ -algebra), then it's nonempty so there exists  $E \in \mathcal{R}$  and hence  $X = E \cup E^c \in \mathcal{R}$ .

(c) Suppose  $\mathcal{R}$  is a nonempty  $\sigma$ -ring and  $\mathcal{M} = \{E \subset X : E \in \mathcal{R} \text{ or } E^c \in \mathcal{R}\}$ . Clearly  $\mathcal{M}$  is closed under complements. Suppose that  $\{E_n\} \subset \mathcal{M}$ . By part (a),  $\mathcal{R}$  is closed under countable intersections so  $A = \bigcap_{\substack{j \geq 1 \\ E_j^c \in \mathcal{R}}} E_j^c \in \mathcal{R}$ . Since  $\mathcal{R}$  is closed under countable unions,  $B = \bigcup_{\substack{j \geq 1 \\ E_j \in \mathcal{R}}} E_j \in \mathcal{R}$ . Now

$$\begin{aligned} \bigcup_{j \geq 1} E_j &= \left( \bigcup_{\substack{j \geq 1 \\ E_j^c \in \mathcal{R}}} E_j \right) \cup \left( \bigcup_{\substack{j \geq 1 \\ E_j \in \mathcal{R}}} E_j \right) \\ &= \left( \left( \bigcap_{\substack{j \geq 1 \\ E_j^c \in \mathcal{R}}} E_j^c \right) \cap \left( \bigcup_{\substack{j \geq 1 \\ E_j \in \mathcal{R}}} E_j \right) \right)^c \\ &= (A - B)^c. \end{aligned}$$

Since  $A, B \in \mathcal{R}$  and  $\mathcal{R}$  is closed under differences,  $A - B \in \mathcal{R}$ , hence  $\bigcup E_j = (A - B)^c \in \mathcal{M}$ . Therefore  $\mathcal{M}$  is also closed under countable unions, hence it's a  $\sigma$ -algebra.

(d) Suppose  $\mathcal{R}$  is a  $\sigma$ -ring and  $\mathcal{A} = \{E \subset X : E \cap F \in \mathcal{R} \text{ for all } F \in \mathcal{R}\}$ . Suppose  $E \in \mathcal{A}$  and let  $F \in \mathcal{R}$ . Then  $E \cap F \in \mathcal{R}$  and since  $\mathcal{R}$  is closed under differences,  $E^c \cap F = F - E = F - (E \cap F) \in \mathcal{R}$ , and therefore  $\mathcal{A}$  is closed under complements. If  $\{E_n\} \subset \mathcal{A}$  and  $F \in \mathcal{R}$  then  $E_n \cap F \in \mathcal{R}$  and so  $(\bigcup E_n) \cap F = \bigcup (E_n \cap F) \in \mathcal{R}$  for all  $n$ , so  $\mathcal{A}$  is closed under countable unions as well and therefore is a  $\sigma$ -algebra.

# Real Analysis Exercise Solutions Folland Solution

**Emilie Sanchez**



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**The American Mathematical Monthly**, 1894 Includes articles as well as notes and other features about mathematics and the profession

A Passage to Modern Analysis William J. Terrell, 2019-10-21 A Passage to Modern Analysis is an extremely well written and reader friendly invitation to real analysis An introductory text for students of mathematics and its applications at the advanced undergraduate and beginning graduate level it strikes an especially good balance between depth of coverage and accessible exposition The examples problems and exposition open up a student s intuition but still provide coverage of deep areas of real analysis A yearlong course from this text provides a solid foundation for further study or application of real analysis at the graduate level A Passage to Modern Analysis is grounded solidly in the analysis of  $\mathbb{R}$  and  $\mathbb{R}^n$  but at appropriate points it introduces and discusses the more general settings of inner product spaces normed spaces and metric spaces The last five chapters offer a bridge to fundamental topics in advanced areas such as ordinary differential equations Fourier series and partial differential equations Lebesgue measure and the Lebesgue integral and Hilbert space Thus the book introduces interesting and useful developments beyond Euclidean space where the concepts of analysis play important roles and it prepares readers for further study of those developments

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*Reviews in Partial Differential Equations, 1980-86, as Printed in Mathematical Reviews*, 1988

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**Solutions In Real Analysis** Masayoshi Hata,2007-11-16 This unique book provides a collection of more than 200 mathematical problems and their detailed solutions which contain very useful tips and skills in real analysis Each chapter has an introduction in which some fundamental definitions and propositions are prepared This also contains many brief historical comments on some significant mathematical results in real analysis together with useful references Problems and Solutions in Real Analysis may be used as advanced exercises by undergraduate students during or after courses in calculus and linear algebra It is also useful for graduate students who are interested in analytic number theory Readers will also be able to completely grasp a simple and elementary proof of the prime number theorem through several exercises The book is also suitable for non experts who wish to understand mathematical analysis

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**A Guide to Advanced Real Analysis** G. B. Folland,2009-11-30 A concise guide to the core material in a graduate level real analysis course

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