Exercise Solutions to Real Analysis

Note: References refer to H. L. Royden, "Real Analysis"

Exersize 1. Given any set A and any $\epsilon > 0$, there is an open set O such that $A \subseteq O$ and $m^*O \le m^*A + \epsilon$.

Solution 1. If $m^*A = \infty$, then there is nothing to prove (take $O = \mathbb{R}$). Suppose now that $\epsilon > 0$ is given and $m^*A < \infty$. By definition, we have,

$$m^*A = \inf \left\{ \sum_{n \in \mathbb{N}} t(a_n, b_n) : A \subset \bigcup_{n \in \mathbb{N}} (a_n, b_n) \right\}$$

So, by approximation for infima, we know that there exist $(a_n, b_n) \subset \mathbb{R}$ such that $A \subset \cup_{n \in \mathbb{N}} (a_n, b_n)$ and

$$\sum_{n \in \mathbb{N}} l(a_n, b_n) \le m^*A + \epsilon$$

So take $O = \cup_{n \in \mathbb{N}} (a_n, b_n)$. Then O is open, $A \subset O$ and by subadditivity we have:

$$m^*O \le \sum_{n \in \mathbb{N}} l(a_n, b_n) \le m^*A + \epsilon$$

Exersize 2. Suppose $A, B \subset \mathbb{R}$ and $m^*A = 0$, then $m^*(A \cup B) = m^*B$

Solution 2. We have from subadditivity.

$$m^*B \le m^*(A \cup B) \le m^*A + m^*B = 0 + m^*B = m^*B$$

The result follows.

Exersize 3. If A is measurable then, for every ε > 0, there is an open set O containing A such that m(O \ A) < ε</p>

Solution 3. Suppose that $\epsilon > 0$ is given. Then we know by problem 1 that there is an open set O containing A such that $m^*O < m^*A + \epsilon$. In particular, since A is measurable and O is open (hence also measurable) we may replace m^* with $m: mO - mA < \epsilon$. On the other hand, by measurability of A and the identities $O \setminus A = O \cap A^*$, $O \cap A = A$ we get:

$$m(O) = m(A \cap O) + m(A^c \cap O) = m(A) + m(O \setminus A)$$

So $\epsilon > m(O) - m(A) = m(O \setminus A)$

Exersize 4. If A is measurable then, for every ε > 0, there is a closed set C contained in A such that m(A \ C) < ε</p>

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