

部分习题答案

Chapter 10

3. Prove that if f is a real function on a measurable space X such that $\{x : f(x) \geq r\}$ is measurable for every rational r , then f is measurable.

[proof] For each real number α , there exists an decreasing sequence $\{r_n\}$ of rational numbers such that $\lim_{n \rightarrow \infty} r_n = \alpha$. Moreover, we have

$$(\alpha, +\infty) = \bigcup_{n=1}^{\infty} (r_n, +\infty).$$

Hence,

$$f^{-1}((\alpha, +\infty)) = \bigcup_{n=1}^{\infty} f^{-1}(r_n, +\infty).$$

Since sets $f^{-1}(r_n, +\infty)$ are measurable for each n , the set $f^{-1}((\alpha, +\infty))$ is also measurable. Thus f is measurable.

4. Let $\{a_n\}$ and $\{b_n\}$ be sequences in $[-\infty, +\infty]$, and prove the following assertions:

(a)

$$\limsup_{n \rightarrow \infty} (-a_n) = -\liminf_{n \rightarrow \infty} a_n.$$

(b)

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n,$$

provided none of the terms is of the form $\infty - \infty$.

(c) If $a_n \leq b_n$ for all n , then

$$\liminf_{n \rightarrow \infty} a_n \leq \liminf_{n \rightarrow \infty} b_n.$$

Show by an example that strict inequality can hold in (c).

[proof] (a) Since

$$\sup_{k \geq n} (-a_k) = -\inf_{k \geq n} a_k, \quad n = 1, 2, \dots,$$

Therefore, let $\alpha = \lim_{n \rightarrow \infty} \sup_{k \geq n} (-a_k)$, it follows

$$\lim_{n \rightarrow \infty} \sup_{k \geq n} (-a_k) = -\lim_{n \rightarrow \infty} \inf_{k \geq n} a_k.$$

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