

## 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  $\alpha$ , 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  $\alpha = \lim_{n \rightarrow \infty} \inf_{k \geq n} a_k$ , it follows

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

# Rudin Analysis Solutions Chapter 1

**JR Anderson**



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