

Exercise Solutions to Real Analysis

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

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

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,

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

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

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

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

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

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

Solution 2. We have from subadditivity,

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

The result follows.

Exercise 3. If A is measurable then, for every $\epsilon > 0$, there is an open set O containing A such that $m(O \setminus A) < \epsilon$

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 : $mO = m^*O < \epsilon$. On the other hand, by measurability of A and the identities $O \setminus A = O \cap A^c$, $O \cap A = A$ we get:

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

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

Exercise 4. If A is measurable then, for every $\epsilon > 0$, there is a closed set C contained in A such that $m(A \setminus C) < \epsilon$

Real Analysis For Graduate Students Solutions Manual

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