

Posted: 4/6; Updated: 4/6; Due: Friday, 4/10/2015

The problem set is due at the beginning of the class on Friday.

**Reading:** Chapter 11: Sections 8, 10-11.

**Problem 1.** Prove that any compact set  $K$  in  $\mathbb{R}^n$  is Lebesgue measurable and  $m(K) < \infty$ .

**Problem 2.** Show that the Cantor set is measurable and has (Lebesgue) measure zero.

**Problem 3.** Let  $c : [0, 1] \rightarrow \mathbb{R}$  be the Cantor function constructed in Homework 2. Extend  $c$  to all  $\mathbb{R}$  by setting  $c(x) := 0$  for  $x \leq 0$  and  $c(x) := 1$  for  $x \geq 1$ . Let  $f(x) := c(x) + x$ . Show that  $f$  carries a set of (Lebesgue) measure zero (the Cantor set) to a set of positive measure. (This provides a counterexample, as one can show that  $f$  is a homeomorphism of  $\mathbb{R}$ , *i.e.*, a continuous map  $\mathbb{R} \rightarrow \mathbb{R}$  which has a continuous inverse. You do not have to show that, though.)

**Problem 4.** A measure  $\mu$  on a metric space with a given  $\sigma$ -algebra  $\mathfrak{M}$  is called *regular*, if the  $\sigma$ -algebra of Borel sets is a subalgebra of  $\mathfrak{M}$ , and for every set  $A$  in  $\mathfrak{M}$ , we have

$$\mu(A) = \inf\{\mu(U) \mid U \text{ is open and } A \subset U\}$$

and

$$\mu(A) = \sup\{\mu(K) \mid K \text{ is compact and } K \subset A\}.$$

(1) Show that the counting measure on  $\mathbb{Z}$  with the induced metric from  $\mathbb{R}$  is regular. (2) Show that the delta measure with respect to a point  $x_0$  on any metric space is regular.

**Problem 5.** Show that the Lebesgue measure on  $\mathbb{R}^n$  is regular.