

Instructions: Do any *two* (2) problem from the list below. *Start each chosen problem on a fresh sheet of paper. Write your name on each sheet at the top.* Be sure to cite all theorems that you apply, checking that all hypotheses are satisfied. You have 50 minutes for this test. If you have time, **please check your work carefully**. Clarity is important. If you find an error but are unsure how to fix it in the time allotted, say so, because it is better if you recognize it!

1. Let \mathfrak{A} be a field of sets in $\mathfrak{P}(X)$, where X is an abstract set, and let $\mathfrak{B} = \mathbb{B}(\mathfrak{A})$, the σ -field generated by \mathfrak{A} . If μ_1 and μ_2 are two countably additive measures for which $\mu_1(A) = \mu_2(A) < \infty$ for all $A \in \mathfrak{A}$, prove that

$$\mu_1(E) = \mu_2(E), \tag{1}$$

for all $E \in \mathfrak{B}$. (Hint: Show that the family \mathcal{S} of all sets $E \in \mathfrak{P}(X)$ satisfying Equation (1) is a monotone class.)

2. Let $E \subset [0, 1]$ be measurable, having positive Lebesgue measure:

$$0 < l(E) \leq 1. \text{ Let } f(x) = l(E \cap [0, x]), \forall x \in [0, 1].$$

- (a) Prove that f is a continuous function on $[0, 1]$.
(b) Let $\alpha \in (0, 1)$. Prove that there exists a subset $E_\alpha \subset E$ such that $l(E_\alpha) = \alpha l(E)$.

3. Use the Baire Category Theorem to prove that:

- (a) The set $S = (\mathbb{R} \setminus \mathbb{Q}) \cap [0, 1]$ of irrational numbers in $[0, 1]$ is not an F_σ -set.
(b) The set $T = \mathbb{Q} \cap [0, 1]$ is not a G_δ -set.

4. Suppose that $f_n : X \rightarrow \mathbb{R}$ is a measurable function on a measure space (X, \mathfrak{A}, μ) , for each $n \in \mathbb{N}$. Prove that the set

$$S = \left\{ x \mid \lim_{n \rightarrow \infty} f_n(x) \text{ exists} \right\}$$

is measurable.

5. Let (X, \mathfrak{A}, μ) be a *finite* measure space, and let $f : X \rightarrow \mathbb{R}$ be measurable. Prove that

$$\mu(f^{-1}(n, \infty)) \rightarrow 0,$$

as $n \rightarrow \infty$.
