

1. Let α be a non-decreasing function on \mathbb{R} .
 - a) As in my lectures, define μ_α on the semiring \mathcal{P} of left-closed right-open finite intervals $[a, b)$ by $\mu_\alpha([a, b)) = \alpha(b) - \alpha(a)$. Show by example that if α is not left-continuous, then μ need not be countably additive on \mathcal{P} .
 - b) Assume now that $\alpha(r) = r$, which is the function that leads to Lebesgue measure. But now take \mathcal{P} to be the family of intervals $[a, b)$ in \mathcal{Q} , the field of rational numbers (with $a, b \in \mathcal{Q}$). I.e. pretend you have never heard of the real numbers. Define μ_α as above. Show by example that μ_α is not countably additive on \mathcal{P} .
2. Let \mathcal{T} be a family of subsets of a set X which is closed under taking finite unions and finite intersections (e.g. the family of compact subsets of a topological space, or the family of open subsets of a topological space.) Let \mathcal{P} denote the family of differences, $E \setminus F$, of elements of \mathcal{T} . Prove that \mathcal{P} is a semiring. (So this might be used to define measures on topological, and especially locally compact, spaces.)
3. Let \mathcal{P}_1 and \mathcal{P}_2 be semirings of subsets of two sets X_1 and X_2 , and let $\mathcal{P}_1 \times \mathcal{P}_2$ denote the family of all products (“rectangles”), $E_1 \times E_2$, of elements $E_1 \in \mathcal{P}_1$ and $E_2 \in \mathcal{P}_2$. Prove that $\mathcal{P}_1 \times \mathcal{P}_2$ is a semiring of subsets of $X_1 \times X_2$. (So you have “product measures” in your future.)
4. Let \mathcal{F} be a family of subsets of a set X . Let $R(\mathcal{F})$ be the ring generated by \mathcal{F} , and let $S(\mathcal{F})$ be the σ -ring generated by \mathcal{F} .
 - a) Prove that every element of $R(\mathcal{F})$ is contained in a finite union of elements of \mathcal{F} .
 - a) Prove that every element of $S(\mathcal{F})$ is contained in a countable union of elements of \mathcal{F} .