

1. If $\mathcal{B} \subset \mathcal{P}(X)$ is closed under complements and finite unions (i.e., is an algebra) and is also closed under countable disjoint unions, then $\mathcal{B}$ is closed under countable unions (i.e., is a σ -algebra).

2. Assume that

$$\mu_* A = \max_{A \supset E \in \mathcal{A}} \mu E$$

where μ is a measure on $\mathcal{A}$, i.e., given $A \subset X$, find a set $E_* \in \mathcal{A}$ such that $E_* \subset A$ and $\mu E_* = \mu_* A$. This is inner approximation by measurable sets. Use this to simplify the proof given in class of Lemma C: The Carathéodory condition is equivalent to $\mu_* A = \mu^* A$.

3. Consider

$$\mathcal{A}_0 = \{\cup_{j=1}^k (a_j, b_j] : 0 \leq a_1 \leq b_1 \leq a_2 \leq b_2 \leq \cdots \leq a_k \leq b_k \leq 1\}$$

and $\mu_0 : \mathcal{A}_0 \rightarrow [0, \infty)$ by

$$\mu_0 \left(\cup_{j=1}^k (a_j, b_j] \right) = \sum_{j=1}^k (b_j - a_j).$$

- (a) Show that $\mathcal{A}_0$ is an algebra.
- (b) Show that μ_0 is well defined.
- (c) Show that μ_0 is a premeasure.
- (d) Let μ^* be the outer measure derived from the premeasure μ_0 and show that the (outer) measure of any interval is its length.