

# Real Analysis - Homework solutions

Chris Monico, May 2, 2013

1.1 (a) Rings (resp.  $\sigma$ -rings) are closed under finite (resp. countable) intersections.

(b) If  $\mathcal{R}$  is a ring (resp.  $\sigma$ -ring) then  $\mathcal{R}$  is an algebra (resp.  $\sigma$ -algebra) iff  $X \in \mathcal{R}$ .

(c) If  $\mathcal{R}$  is a (nonempty)  $\sigma$ -ring then  $\{E \subset X : E \in \mathcal{R} \text{ or } E^c \in \mathcal{R}\}$  is a  $\sigma$ -algebra.

(d) If  $\mathcal{R}$  is a  $\sigma$ -ring, then  $\{E \subset X : E \cap F \in \mathcal{R} \text{ for all } F \in \mathcal{R}\}$  is a  $\sigma$ -algebra.

Solution:

(a) If  $\mathcal{R}$  is a ring and  $E_1, E_2 \in \mathcal{R}$ , then since  $\mathcal{R}$  is closed under differences,  $E_1 - (E_1 - E_2) \in \mathcal{R}$ . But

$$E_1 - (E_1 - E_2) = E_1 - (E_1 \cap E_2^c) = E_1 \cap (E_1^c \cup E_2) = E_1 \cap E_2.$$

It follows inductively that  $\mathcal{R}$  is closed under finite intersections. Suppose now that  $\mathcal{R}$  is a  $\sigma$ -ring and  $\{E_n\} \subset \mathcal{R}$ . Let  $A = \bigcup E_j$  and  $\widetilde{E}_n = A - E_n$ . Then  $\widetilde{E}_n \in \mathcal{R}$  for all  $n \geq 1$  and so  $F = E_1 - \bigcup_{j=2}^{\infty} \widetilde{E}_j$  is also in  $\mathcal{R}$ . But

$$F = E_1 \cap \left( \bigcap_{j=2}^{\infty} \widetilde{E}_j^c \right) = E_1 \cap \left( \bigcap_{j=2}^{\infty} (A^c \cup E_j) \right) = \bigcap_{j=2}^{\infty} ((E_1 \cap A^c) \cup (E_1 \cap E_j)) = \bigcap_{j=2}^{\infty} (E_1 \cap E_j) = \bigcap_{j=1}^{\infty} E_j.$$

(b) If  $\mathcal{R}$  is a ring (resp.  $\sigma$ -ring) and  $X \in \mathcal{R}$ , then for all  $E \in \mathcal{R}$  we have  $E^c = X - E \in \mathcal{R}$  so  $\mathcal{R}$  is closed under complements and therefore an algebra (resp.  $\sigma$ -algebra). On the other hand if  $\mathcal{R}$  is an algebra (resp.  $\sigma$ -algebra), then it's nonempty so there exists  $E \in \mathcal{R}$  and hence  $X = E \cup E^c \in \mathcal{R}$ .

(c) Suppose  $\mathcal{R}$  is a nonempty  $\sigma$ -ring and  $\mathcal{M} = \{E \subset X : E \in \mathcal{R} \text{ or } E^c \in \mathcal{R}\}$ . Clearly  $\mathcal{M}$  is closed under complements. Suppose that  $\{E_n\} \subset \mathcal{M}$ . By part (a),  $\mathcal{R}$  is closed under countable intersections so  $A = \bigcap_{j \geq 1} E_j^c \in \mathcal{R}$ . Since  $\mathcal{R}$  is closed under countable unions,  $B = \bigcup_{j \geq 1} E_j \in \mathcal{R}$ . Now

$$\begin{aligned} \bigcup_{j \geq 1} E_j &= \left( \bigcup_{\substack{j \geq 1 \\ E_j^c \in \mathcal{R}}} E_j \right) \cup \left( \bigcup_{\substack{j \geq 1 \\ E_j \in \mathcal{R}}} E_j \right) \\ &= \left( \left( \bigcap_{\substack{j \geq 1 \\ E_j^c \in \mathcal{R}}} E_j^c \right) \cap \left( \bigcup_{\substack{j \geq 1 \\ E_j \in \mathcal{R}}} E_j \right) \right)^c \\ &= (A - B)^c. \end{aligned}$$

Since  $A, B \in \mathcal{R}$  and  $\mathcal{R}$  is closed under differences,  $A - B \in \mathcal{R}$ , hence  $\bigcup E_j = (A - B)^c \in \mathcal{M}$ . Therefore  $\mathcal{M}$  is also closed under countable unions, hence it's a  $\sigma$ -algebra.

(d) Suppose  $\mathcal{R}$  is a  $\sigma$ -ring and  $\mathcal{A} = \{E \subset X : E \cap F \in \mathcal{R} \text{ for all } F \in \mathcal{R}\}$ . Suppose  $E \in \mathcal{A}$  and let  $F \in \mathcal{R}$ . Then  $E \cap F \in \mathcal{R}$  and since  $\mathcal{R}$  is closed under differences,  $E^c \cap F = F - E = F - (E \cap F) \in \mathcal{R}$ , and therefore  $\mathcal{A}$  is closed under complements. If  $\{E_n\} \subset \mathcal{A}$  and  $F \in \mathcal{R}$  then  $E_n \cap F \in \mathcal{R}$  and so  $(\bigcup E_n) \cap F = \bigcup (E_n \cap F) \in \mathcal{R}$  for all  $n$ , so  $\mathcal{A}$  is closed under countable unions as well and therefore is a  $\sigma$ -algebra.

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web die onderstaande tabel dui aan hoe verskillende tipe suid afrikaanse beleggingsklasse gevaar het oor die laaste 40 100 jaar saamgestel deur galileo capital databron i net nedgroup en absa die tabel wys hoe aandele konsekwent die beste opbrengs lewer

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