Real Analysis – Homework solutions

Chris Monico, May 2, 2013

1.1 (a) Rings (resp. σ-rings) are closed under finite (resp. countable) intersections.
   (b) If $\mathcal{R}$ is a ring (resp. σ-ring) then $\mathcal{R}$ is an algebra (resp. σ-algebra) iff $X \in \mathcal{R}$.
   (c) If $\mathcal{R}$ is a (nonempty) σ-ring then $\{E \subset X : E \in \mathcal{R} \text{ or } E^c \in \mathcal{R}\}$ is a σ-algebra.
   (d) If $\mathcal{R}$ is a σ-ring, then $\{E \subset X : E \cap F \in \mathcal{R} \text{ for all } F \in \mathcal{R}\}$ is a σ-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 σ-ring and $\{E_n\} \subset \mathcal{R}$. Let $A = \bigcup E_j$ and $\overline{E_n} = A - E_n$. Then $\overline{E_n} \in \mathcal{R}$ for all $n \geq 1$ and so $F = E_1 - \bigcup_{j=2}^{\infty} \overline{E_j}$ is also in $\mathcal{R}$. But

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

(b) If $\mathcal{R}$ is a ring (resp. σ-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. σ-algebra). On the other hand if $\mathcal{R}$ is an algebra (resp. σ-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 σ-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 $A = \bigcap_{\substack{j \geq 1 \\ E_j^c \in \mathcal{R}}} E_j^c \in \mathcal{R}$. Since $\mathcal{R}$ is closed under countable unions, $B = \bigcup_{\substack{j \geq 1 \\ E_j \in \mathcal{R}}} E_j \in \mathcal{R}$. Now

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

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 σ-algebra.

(d) Suppose $\mathcal{R}$ is a σ-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 σ-algebra.

Real Analysis Solution

Kit-Wing Yu

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