



**M.Sc. II Semester Degree Examination, October - 2023**

**MATHEMATICS**

**Measure Theory and Integration**

**NEP**

Time : 3 Hours

Maximum Marks : 70

**Note :** Answer **any five** questions with question no.1 **Compulsory**.

1. (a) If  $\{A_n\}$  is a countable family of subsets of  $\mathbf{R}$ , then show that **5**  

$$m^* \left[ \bigcup_{i=1}^{\infty} A_n \right] \leq \sum_{n=1}^{\infty} m^* (A_n)$$
- (b) Prove or disprove : The outer measure of an interval is equal to its length. **5**  
 (c) Show that the Cantor's set is measurable and its measure is zero. **4**
2. (a) Prove the equivalence of following definitions of measurable function. **5**  
 (i)  $E [f > a]$             (ii)  $E [f \geq a]$             (iii)  $E [f < a]$             (iv)  $E [f \leq a]$
- (b) Show that : A continuous function defined over a measurable set  $E$  is measurable. **4**  
 (c) Define equivalent functions. Also prove that if one of the equivalent functions is measurable then another is measurable. **5**
3. (a) Prove that a Riemann integrable function defined on  $[a, b]$  is measurable. Discuss the converse. **6**  
 (b) If  $f$  is a bounded function in  $L[a, b]$  and  $c \in \mathbf{R}$  then show that  $cf \in L[a, b]$  and **4**  

$$\int_a^b c f = c \int_a^b f$$
- (c) Let  $\phi$  and  $\psi$  be simple functions which vanish outside a set  $E$  of finite measure then show that for  $a, b \in \mathbf{R}$ ,  $\int (a\phi + b\psi) = a \int \phi + b \int \psi$  **4**
4. (a) State and prove that Lebesgue monotonic convergence theorem. **5**  
 (b) Prove or disprove : Every absolutely continuous function  $f$  defined on  $[a, b]$  is of bounded variation. **5**  
 (c) Verify the result of bounded convergence theorem for the function **4**

$$f_n(x) = \frac{nx}{1 + n^2 x^2}, 0 \leq x \leq 1.$$



5. (a) State and prove that Cauchy-Schwarz' inequality. **6**  
 (b) The space  $(L^p, d)$ ,  $p > 1$  is a metric space. **4**  
 (c) Using Fubini's theorem, verify, **4**

$$\int_0^1 \left\{ \int_0^1 \frac{x^2 - y^2}{(x^2 + y^2)^2} dx \right\} dy \neq \int_0^1 \left\{ \int_0^1 \frac{x^2 - y^2}{(x^2 + y^2)^2} dy \right\} dx$$

6. (a) Let  $f$  be a measurable function defined over a measurable set  $E$  and  $c \in \mathbf{R}$  then prove that functions  $cf$ ,  $f+c$ ,  $|f|$ ,  $f^2$  are measurable. **5**  
 (b) Let  $f$  be bounded real valued measurable function defined over a measurable set  $E$  of finite measure such that  $a \leq f(x) \leq b$  then prove  $a.m(E) \leq \int_E f \leq b.m(E)$  **4**  
 (c) If  $\int_A f(x) dx = 0$  for every measurable subset  $A$  of a measurable set  $E$  then show that  $f(x) = 0$  a.e on  $E$ . **5**

7. (a) Prove or disprove : Every absolutely continuous function is an indefinite integral of its own derivate. **5**

(b) Let  $f(x) = \begin{cases} 0; & \text{for } x=0 \\ -1 & \\ x^3 & : \text{ for } 0 < x \leq 1 \end{cases}$  **5**

Then evaluate  $L$ -integral of  $f$  defined on  $E = [0, 1]$ .

- (c) If  $f \in L^p[a, b]$  and  $g \leq f$  then show that  $g \in L^p[a, b]$ , where  $p > 1$ . **4**
8. (a) Show that : The set of all irrational numbers in  $[0, 1]$  is measurable and has measure 1. **5**  
 (b) If  $f$  and  $g$  are measurable function defined over a measurable set  $E$  then prove that  $f \cup g$  and  $f \cap g$  are measurable over  $E$ . **4**  
 (c) Let  $\langle E_n \rangle$  be a monotonically increasing sequence of measurable sets of **5**

$$E = \bigcup_{r=1}^{\infty} E_r \text{ then prove that } m(E) = \lim_{n \rightarrow \infty} m(E_n).$$

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