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 $\{E \subset X : E \in \mathcal{R} \quad \text{or } E^c \in \mathcal{R}\}$ is a σ-algebra.
   (d) If $\mathcal{R}$ is a σ-ring, then $\{E \subset X : E \cap F \in \mathcal{R} \quad \text{for all } F \in \mathcal{R}\}$ 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 $\bar{E}_n = A - E_n$. Then $\bar{E}_n \in \mathcal{R}$ for all $n \geq 1$ and so $F = E_1 - \bigcup_{j=2}^{\infty} \bar{E}_j$ is also in $\mathcal{R}$. But

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

(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 $\mathcal{M} = \{E \subset X : E \in \mathcal{R} \quad \text{or } E^c \in \mathcal{R}\}$. 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 $\mathcal{A} = \{E \subset X : E \cap F \in \mathcal{R} \quad \text{for all } F \in \mathcal{R}\}$. 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.

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Real Analysis N. L. Carothers,2000-08-15 A text for a first graduate course in real analysis for students in pure and applied mathematics statistics education engineering and economics **Real Analysis** Gerald B. Folland,2013-06-11 An in depth look at real analysis and its applications now expanded and revised This new edition of the widely used analysis book continues to cover real analysis in greater detail and at a more advanced level than most books on the subject Encompassing several subjects that underlie much of modern analysis the book focuses on measure and integration theory point set topology and the basics of functional analysis It illustrates the use of the general theories and introduces readers to other branches of analysis such as Fourier analysis distribution theory and probability theory This edition is bolstered in content as well as in scope extending its usefulness to students outside of pure analysis as well as those interested in dynamical systems The numerous exercises extensive bibliography and review chapter on sets and metric spaces make Real Analysis Modern Techniques and Their Applications Second Edition invaluable for students in graduate level analysis courses New features include Revised material on the n dimensional Lebesgue integral An improved proof of Tychonoff s theorem Expanded material on Fourier analysis A newly written chapter devoted to distributions and differential equations Updated material on Hausdorff dimension and fractal dimension *Vorticity and Incompressible Flow* Andrew J. Majda,Andrea L. Bertozzi,2002 This book is a comprehensive introduction to the mathematical theory of vorticity and incompressible flow ranging from elementary introductory material to current research topics While the contents center on mathematical theory many parts of the book showcase the interaction between rigorous mathematical theory numerical asymptotic and qualitative simplified modeling and physical phenomena The first half forms an introductory graduate course on vorticity and incompressible flow The second half comprise a modern applied mathematics graduate course on the weak solution theory for incompressible flow Explorations in Harmonic Analysis Steven G. Krantz,2009-05-24 This self contained text provides an introduction to modern harmonic analysis in the context in which it is actually applied in particular through complex function theory and partial differential equations It takes the novice mathematical reader from the rudiments of harmonic analysis Fourier series to the Fourier transform pseudodifferential operators and finally to Heisenberg analysis **Partial Differential Equations in Several Complex Variables** So-chin Chen,Mei-Chi Shaw,2001 This book is intended as both an introductory text and a reference book for those interested in studying several complex variables in the context of partial differential equations In the last few decades significant progress has been made in the study of Cauchy Riemann and tangential Cauchy Riemann operators this progress greatly influenced the development of PDEs and several complex variables After the background material in complex analysis is developed in Chapters 1 to 3 thenext three chapters are devoted to the solvability and regularity of the Cauchy Riemann equations using Hilbert space techniques The authors provide a systematic study of the Cauchy Riemann equations and the bar partial Neumann problem including H rmander s L2 existence progress on the

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probability and random matrix theory and asymptotic analysis can be solved by reformulation as a Riemann Hilbert problem This book the most comprehensive one to date on the applied and computational theory of Riemann Hilbert problems includes an introduction to computational complex analysis an introduction to the applied theory of Riemann Hilbert problems from an analytical and numerical perspective and a discussion of applications to integrable systems differential equations and special function theory It also includes six fundamental examples and five more sophisticated examples of the analytical and numerical Riemann Hilbert method each of mathematical or physical significance or both   Complex Analysis Friedrich Haslinger,2017-11-20 In this textbook a concise approach to complex analysis of one and several variables is presented After an introduction of Cauchy s integral theorem general versions of Runge s approximation theorem and Mittag Leffler s theorem are discussed The fi rst part ends with an analytic characterization of simply connected domains The second part is concerned with functional analytic methods Fr chet and Hilbert spaces of holomorphic functions the Bergman kernel and unbounded operators on Hilbert spaces to tackle the theory of several variables in particular the inhomogeneous Cauchy Riemann equations and the d bar Neumann operator Contents Complex numbers and functions Cauchy s Theorem and Cauchy s formula Analytic continuation Construction and approximation of holomorphic functions Harmonic functions Several complex variables Bergman spaces The canonical solution operator to Nuclear Fr chet spaces of holomorphic functions The complex The twisted complex and Schr dinger operators   **Nonlinear Partial Differential Equations** Mi-Ho Giga,Yoshikazu Giga,Jürgen Saal,2010-05-30 This work will serve as an excellent first course in modern analysis The main focus is on showing how self similar solutions are useful in studying the behavior of solutions of nonlinear partial differential equations especially those of parabolic type This textbook will be an excellent resource for self study or classroom use   **Stochastic Linear-Quadratic Optimal Control Theory: Open-Loop and Closed-Loop Solutions** Jingrui Sun,Jiongmin Yong,2020-06-29 This book gathers the most essential results including recent ones on linear quadratic optimal control problems which represent an important aspect of stochastic control It presents the results in the context of finite and infinite horizon problems and discusses a number of new and interesting issues Further it precisely identifies for the first time the interconnections between three well known relevant issues the existence of optimal controls solvability of the optimality system and solvability of the associated Riccati equation Although the content is largely self contained readers should have a basic grasp of linear algebra functional analysis and stochastic ordinary differential equations The book is mainly intended for senior undergraduate and graduate students majoring in applied mathematics who are interested in stochastic control theory However it will also appeal to researchers in other related areas such as engineering management finance economics and the social sciences   Partial Differential Equations III Michael Taylor,2013-11-11 Partial differential equations is a many faceted subject Created to describe the mechanical behavior of objects such as vibrating strings and blowing winds it has developed into a body of material that interacts with many branches of math ematics such as differential

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harmonic analysis and complex analysis   **Convex Optimization Techniques for Geometric Covering Problems** Jan Hendrik Rolfes,2021-09-15 The present thesis is a commencement of a generalization of covering results in specific settings such as the Euclidean space or the sphere to arbitrary compact metric spaces In particular we consider coverings of compact metric spaces X d by balls of radius r We are interested in the minimum number of such balls needed to cover X denoted by Ncal X r For finite X this problem coincides with an instance of the combinatorial textsc set cover problem which is mathrm NP complete We illustrate approximation techniques based on the moment method of Lasserre for finite graphs and generalize these techniques to compact metric spaces X to obtain upper and lower bounds for Ncal X r The upper bounds in this thesis follow from the application of a greedy algorithm on the space X Its approximation quality is obtained by a generalization of the analysis of Chv atal s algorithm for the weighted case of textsc set cover We apply this greedy algorithm to the spherical case X S n and retrieve the best non asymptotic bound of B or oczky and Wintsche Additionally the algorithm can be used to determine coverings of Euclidean space with arbitrary measurable objects having non empty interior The quality of these coverings slightly improves a bound of Nasz odi For the lower bounds we develop a sequence of bounds Ncal t X r that converge after finitely say alpha in N many steps Ncal 1 X r leq ldots leq Ncal alpha X r Ncal X r The drawback of this sequence is that the bounds Ncal t X r are increasingly difficult to compute since they are the objective values of infinite dimensional conic programs whose number of constraints and dimension of underlying cones grow accordingly to t We show that these programs satisfy strong duality and derive a finite dimensional semidefinite program to approximate Ncal 2 S 2 r to arbitrary precision Our results rely in part on the moment methods developed by de Laat and Vallentin for the packing problem on topological packing graphs However in the covering problem we have to deal with two types of constraints instead of one type as in packing problems and consequently additional work is required   *Complex Analysis in One Variable* Raghavan Narasimhan,Yves Nievergelt,2012-12-06 The original edition of this book has been out of print for some years The appear ance of the present second edition owes much to the initiative of Yves Nievergelt at Eastern Washington University and the support of Ann Kostant Mathematics Editor at Birkhauser Since the book was first published several people have remarked on the absence of exercises and expressed the opinion that the book would have been more useful had exercises been included In 1997 Yves Nievergelt informed me that for a decade he had regularly taught a course at Eastern Washington based on the book and that he had systematically compiled exercises for his course He kindly put his work at my disposal Thus the present edition appears in two parts The first is essentially just a reprint of the original edition I have corrected the misprints of which I have become aware including those pointed out to me by others and have made a small number of other minor changes   **Extremals For The Sobolev Inequality And The Quaternionic Contact Yamabe Problem** Stefan P Ivanov,Dimiter N Vassilev,2011-03-08 The aim of this book is to give an account of some important new developments in the study of the Yamabe problem on quaternionic contact manifolds This book covers the conformally flat

case of the quaternionic Heisenberg group or sphere where complete and detailed proofs are given together with a chapter on the conformal curvature tensor introduced very recently by the authors The starting point of the considered problems is the well known Folland Stein Sobolev type embedding and its sharp form that is determined based on geometric analysis This book also sits at the interface of the generalization of these fundamental questions motivated by the Carnot Caratheodory geometry of quaternionic contact manifolds which have been recently the focus of extensive research motivated by problems in analysis geometry mathematical physics and the applied sciences Through the beautiful resolution of the Yamabe problem on model quaternionic contact spaces the book serves as an introduction to this field for graduate students and novice researchers and as a research monograph suitable for experts as well

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