

Real Analysis

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Chapter 1. Measure

1.

Proof.

□

2.

Proof.

□

3. Let \mathcal{M} be an infinite σ -algebra.

(a) \mathcal{M} contains an infinite sequence of disjoint sets.

(b) $\text{card}(\mathcal{M}) \geq \mathfrak{c}$

Proof. Solution for (a).

If the disjoint sets can be empty set, then $\{E_i\}_1^\infty$ where $E_i = \emptyset \forall i \in \mathbb{N}$ is the infinite sequence that we were finding, so it is obvious.

Thus, let's prove that \mathcal{M} has an infinite sequence of nonempty disjoint sets. By way of contradiction, assume that there exists no such sequence. Then there exists a collection of sets $\{E_i\}_1^n \subset \mathcal{M}$ such that $n = \max \{k \in \mathbb{N} | E_i \in \mathcal{M} \text{ and } \bigcup_1^k E_i = \bigcup_{K \in \mathcal{M}} K\}$ and $\bigcup_1^n E_i = \bigcup_{K \in \mathcal{M}} K$, where $E_i \cap E_j = \emptyset$ if $i \neq j$. And let $\{Q_i\}_1^n \subset \mathcal{M}$ be satisfying $\bigcup_1^n Q_i = \bigcup_{K \in \mathcal{M}} K$. Then \mathcal{M} should be the σ -algebra generated by $\{Q_i\}_1^n$. Otherwise, there exists $R \in \mathcal{M}$ such that $R \neq \bigcup_1^n Q_i = \text{let } U_k \forall k \in \{1, 2, \dots, n\}$. Then, $\exists m \in \{1, 2, \dots, n\}$ such that $Q_k \not\subset R / \bigcup_1^n Q_i = U_m \neq \emptyset \forall k \in \{1, 2, \dots, n\}$. But note that $U_m \in \mathcal{M}$ and it means $U_m \subset Q_k$ for some $k \in \{1, 2, \dots, n\}$. So we can divide Q_k into $U_m \cap Q_k$ and $U_m^c \cap Q_k$. Thus, we have $n+1$ nonempty disjoint subsets which is union of them is $\bigcup_{K \in \mathcal{M}} K$. And it contradicts to the definition of n .

Note that the σ -algebra generated by $\{Q_i\}_1^n$ has at most 2^n elements because of the following argument.

Note that $\forall Q \in \mathcal{M} \ Q = \bigcup_{Q_i \subset Q} Q_i$, so $\forall i \in \mathbb{N} \ Q \cap Q_i = \emptyset$ or $Q_i \subset Q$. ($\because Q_i \neq Q_j = \emptyset$ if $i \neq j$)

Now define a function $\kappa : \mathcal{P}(\{1, 2, \dots, n\}) \rightarrow \mathcal{M}(\{Q_i\}_1^n)$ such that $\kappa(I) = \bigcup_{i \in I} Q_i$.

Observe that the map κ is bijection.

First of all, it is injection by following argument. If $I \neq J$, then $\exists i \in I/J$, so $Q_i \not\subset \bigcup_{j \in J} Q_j = \kappa(J)$. Thus, $Q_i \subset \kappa(I) \neq \kappa(J)$. So, κ is injection.

And it is surjection because $\forall Q \in \mathcal{M}(\{Q_i\}_1^n)$, $Q = \bigcup_{Q_i \subset Q} Q_i$.

However, it means \mathcal{M} is finite which is contradiction to our assumption. Therefore, \mathcal{M} should contain an infinite sequence of disjoint sets.

Solution for (b)

Let's define a function $f : \mathcal{P}(\mathbb{N}) \rightarrow \mathcal{M}$. From (a), we know that the \mathcal{M} contains an infinite sequence of nonempty disjoint sets $\{A_i\}$. Let $f(I) = \bigcup_{i \in I} A_i$. Then f is an injection. That is because if $I \neq J$, then $\exists i \in I/J$, then $A_i \not\subset \bigcup_{j \in J} A_j = f(J)$, so $A_i \subset f(I) \neq f(J)$. Therefore, $\mathfrak{c} = \text{card}(\mathcal{P}(\mathbb{N})) \leq \text{card}(\mathcal{M})$.

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William J. Terrell



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The American Mathematical Monthly, 1894 Includes articles as well as notes and other features about mathematics and the profession

A Passage to Modern Analysis William J. Terrell, 2019-10-21 A Passage to Modern Analysis is an extremely well written and reader friendly invitation to real analysis An introductory text for students of mathematics and its applications at the advanced undergraduate and beginning graduate level it strikes an especially good balance between depth of coverage and accessible exposition The examples problems and exposition open up a student's intuition but still provide coverage of deep areas of real analysis A yearlong course from this text provides a solid foundation for further study or application of real analysis at the graduate level A Passage to Modern Analysis is grounded solidly in the analysis of \mathbb{R} and \mathbb{R}^n but at appropriate points it introduces and discusses the more general settings of inner product spaces normed spaces and metric spaces The last five chapters offer a bridge to fundamental topics in advanced areas such as ordinary differential equations Fourier series and partial differential equations Lebesgue measure and the Lebesgue integral and Hilbert space Thus the book introduces interesting and useful developments beyond Euclidean space where the concepts of analysis play important roles and it prepares readers for further study of those developments

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