

Measure and Integration
Professor S. Kesavan
Department of Mathematics
The Institute of Mathematical Sciences
Lecture-11
2.6 Errata

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ERRATA

Prop. The Borel σ -algebra is also the σ -algebra generated by the open sets in \mathbb{R} .

Proof. $\mathcal{B}_1 = \mathcal{J}(\mathbb{R}) = \text{Borel } \sigma\text{-alg.}$ Let τ be the usual top. on \mathbb{R} .

To show $\mathcal{B}_1 = \mathcal{J}(\tau)$.



$a, b \in \mathbb{R} \quad [a, b) = [a, b) \cup \{a\} \in \mathcal{B}_1$.

Any open set is the countable union of open intervals

$\Rightarrow \tau \subset \mathcal{B}_1 \Rightarrow \mathcal{J}(\tau) \subset \mathcal{B}_1$.

Conversely, $[a, b) = (a, b) \cup \{a\}$

$\{a\} = \bigcap_{n=1}^{\infty} (a - \frac{1}{n}, a + \frac{1}{n}) \in \mathcal{J}(\tau) \Rightarrow [a, b) \in \mathcal{J}(\tau)$.

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$\Rightarrow \mathcal{B}_1 \subset \mathcal{J}(\tau) \Rightarrow \underline{\underline{\mathcal{B}_1 = \mathcal{J}(\tau)}}$

Before we go further, I just want to make some corrections on what we did last time. The proof was correct, but I made mistakes when writing it. And so, in case it confuses people, I apologize for that. So, let me write everything correctly.

Proposition: The Borel σ -algebra is also the σ -algebra generated by the open sets in \mathbb{R} .

proof: So, $B_1 = S(\mathbb{R}) =$ Borel σ -algebra. So, let τ be the usual topology on \mathbb{R} .

So we show $B_1 = S(\tau)$.

So, let $a, b \in \mathbb{R}$. Then the open interval $(a, b) = [a, b] \setminus \{a\} \in B_1$ and any open set is the countable union of open intervals and this implies therefore,

$$\tau \subset B_1 \Rightarrow S(\tau) \subset B_1.$$

Conversely, you have $[a, b) = (a, b) \cup \{a\}$. Now

$$\{a\} = \bigcap_{n=1}^{\infty} (a - \frac{1}{n}, a + \frac{1}{n}) \in S(\tau) \Rightarrow [a, b) \in S(\tau).$$

$$\Rightarrow P \subset S(\tau) \Rightarrow R \subset S(\tau) \Rightarrow S(\mathbb{R}) = B_1 \subset S(\tau).$$

And therefore that proves the proposition.