

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)
MSc DEGREE EXAMINATION MAY 2024
(Second Semester)

Branch – MATHEMATICS

MEASURE THEORY

Time: Three Hours

Maximum: 75 Marks

SECTION-A (10 Marks)

Answer ALL questions

ALL questions carry EQUAL marks

(10 × 1 = 10)

Module No.	Question No.	Question	K Level	CO
1	1	Which is a measurable set? (a) Open Set (b) Closed Set (c) Borel Set (d) All the above	K1	CO1
	2	The set E is Lebesgue's measurable if for each set A, $m^*(A) = \dots$ (a) $m^*(A \cap E)$ (b) $m^*(A \cap E) + m^*(A \cap E^c)$ (c) $m^*(A \cap E^c)$ (d) $m^*(A \cap E) - m^*(A \cap E^c)$	K2	CO1
2	3	Let f be bounded and let f and f be Riemann integral on $(-\infty, \infty)$ then _____. (a) f is integrable (b) $\int_{-\infty}^{\infty} f dx = R \int_{-\infty}^{\infty} f dx$ (c) a & b (d) $\int_{-\infty}^{\infty} f dx \neq R \int_{-\infty}^{\infty} f dx$	K1	CO2
	4	$\int_0^1 \left(\frac{\log x}{1-x} \right)^2 dx = \dots$ (a) $\frac{\pi}{3}$ (b) $\frac{\pi}{4}$ (c) $\frac{\pi^2}{4}$ (d) $\frac{\pi^2}{3}$	K2	CO2
3	5	A measure μ on R is _____ if when ever $E \in R, F \subseteq E$ and $\mu(E) = 0$ then $F \in R$. (a) ring (b) σ -ring (c) σ -finite (d) complete	K1	CO3
	6	Let A, B be subsets of a set C, let $A, B, C \in R$ and let μ be a measure on R, if $\mu(A) = \mu(C) < \infty$ then $\mu(A \cap B) = \dots$. (a) $\mu(A)$ (b) $\mu(B)$ (c) $\mu(C)$ (d) $\mu(A \cup B)$	K2	CO3
4	7	Let $f, g \in L^p(\mu)$ and let a, b be constants, then _____. (a) $af + bg \in L^p(\mu)$ (b) $af \in L^p(\mu)$ (c) $\ af\ = a \ f\ $ (d) all	K2	CO4
	8	$\ f + g\ _{\infty} \leq \dots$ (a) $\ f\ _{\infty} + \ g\ _{\infty}$ (b) $\ f\ _1 + \ g\ _{\infty}$ (c) $\ f\ _1 + \ g\ _1$ (d) $\ f\ _1 - \ g\ _1$	K2	CO4
5	9	A countable union of sets positive with respect to a signed measure ν is a _____. (a) Null set (b) negative set (c) positive set (d) none	K1	CO5
	10	A set ν defined on a measurable space $[X, S]$ is said to be a _____. (a) Signed measure (b) measure (c) Hahn decomposition (d) Jordan decomposition	K1	CO5

SECTION - B (35 Marks)

Answer ALL questions
ALL questions carry EQUAL Marks (5 × 7 = 35)

Module No.	Question No.	Question	K Level	CO
1	11.a.	Prove that every integral is measurable.	K3	CO1
		(OR)		
	11.b.	Prove that for any sequence of sets $\{E_i\}$, $m^*\left(\bigcup_{i=1}^{\infty} E_i\right) \leq \sum_{i=1}^{\infty} m^*(E_i)$		
2	12.a.	Make use the basic concepts, state and prove Lebesgue's Dominated convergence theorem.	K3	CO2
		(OR)		
	12.b.	Use the logical arguments, Show that $\int_0^{\infty} \frac{\sin t}{e^t - x} dt = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n^2 + 1}$, $-1 \leq x \leq 1$		
3	13.a.	Let μ^* be the outer measure on $H(\mathbb{R})$ defined by μ on \mathbb{R} then prove that S^* contains $S(\mathbb{R})$, the σ -ring generated by \mathbb{R} .	K4	CO3
		(OR)		
	13.b.	Prove that the outer measure μ^* on $H(\mathbb{R})$ defined by μ on \mathbb{R} by $\mu^*(E) = \inf\left[\sum_{n=1}^{\infty} \mu(E_n) : E_n \in \mathbb{R}, n = 1, 2, 3, 4, \dots, E \subseteq \bigcup_{n=1}^{\infty} E_n\right]$ and the corresponding outer measure defined by $\bar{\mu}$ on $S(\mathbb{R})$ and $\bar{\mu}$ on S^* are the same.		
4	14.a.	Analyze the statement of Minkowski's inequality.	K4	CO4
		(OR)		
	14.b.	Analyze that every function convex on an open interval is continuous.		
5	15.a.	Criticize the statement of Jordan decomposition theorem.	K5	CO5
		(OR)		
	15.b.	Justify the statement. let ν be a signed measure on the measurable space (X, B) then there is a positive set A and a negative set B such that $X = A \cup B$ and $A \cap B = \phi$. The pair A, B is said to be Hahn decomposition of X with respect to ν . it is unique to the extent that if A_1, B_1 and A_2, B_2 are Hahn decompositions of X with respect to ν then $A_1 \Delta A_2$ is a ν -null set.		

SECTION - C (30 Marks)

Answer ANY THREE questions
ALL questions carry EQUAL Marks (3 × 10 = 30)

Module No.	Question No.	Question	K Level	CO
1	16	Prove that the outer measure of an interval equals its length.	K5	CO1
2	17	State and prove Fatou's lemma.	K5	CO2
3	18	Analyze the statement. Let μ^* be an outer measure on H^{\otimes} and let S^* denote the class of μ^* measurable sets. Then S^* is a σ -ring and μ^* restricted to S^* is a complete measure.	K4	CO3
4	19	Analyze the statement of Jensen's inequality by providing its proof.	K4	CO4
5	20	Analyze the statement of Radon-Nikodym theorem, by proving it.	K4	CO5