

- Q.1 (a) Let  $X \neq \emptyset$  and  $\mathcal{C} \subseteq X$ . Prove that there exist a smallest  $\sigma$  – algebra of [7]  
sets containing  $\mathcal{C}$ .
- (b) Let  $a \in \mathbb{R}$ . Show that the interval  $(a, \infty)$  is measurable. [7]

OR

- Q.1 (a) Show the existence of a non-measurable set. [7]
- (b) Prove that a Lebesgue measure function  $m$  is countable subadditive [7]  
and then show that it is countable additive also.
- Q.2 (a) If  $f$  is a measurable function and  $f = g$  a.e. then prove that  $g$  is [7]  
measurable function.
- (b) Let  $D$  be a Borel set,  $\alpha$  be any real number and  $f: D \rightarrow [-\infty, \infty]$ . Prove [7]  
that the set  $\{x \in D : f(x) < \alpha\}$  is Borel set if and only if the set  
 $\{x \in D : f(x) \geq \alpha\}$  is Borel set.

OR

- Q.2 (a) Let  $A, B \subseteq \mathbb{R}$ . Show in usual notations: [7]
- (i)  $\chi_{A \cap B} = \chi_A \chi_B$  (ii)  $\chi_{A \cup B} = \chi_A + \chi_B - \chi_A \chi_B$
- (b) Let  $\{f_1, f_2, \dots\}$  be a countable collection of measurable functions [7]  
with same domain then prove that  $\overline{\lim} f_n$  and  $\underline{\lim} f_n$  are measurable  
function.
- Q.3 (a) Let  $f: [-1, 6] \rightarrow \mathbb{R}$  be given by  $f(x) = 2x^2$ . Find upper sum and lower [7]  
sum of  $f$  for a subdivision  $-1 < \frac{-1}{2} < 0 < 1 < 2 < 5 < 6$  of  $[-1, 6]$ .
- (b) Let  $f$  be a bounded measurable function defined on a set  $E$  of finite [7]  
measure and  $a \in \mathbb{R}$  then prove that  $\int_E af = a \int_E f$

OR

- Q.3 (a) Give an example of a function which is not Riemann integrable. Justify [7]  
your answer.

- (b) Let  $\varphi: \mathbb{R} \rightarrow [-\infty, \infty]$  be defined as  $\varphi(x) = \begin{cases} -2 & \text{if } x \in (1, 2] \\ 2 & \text{if } x \in (3, 5) \\ 0 & \text{otherwise} \end{cases}$ . [7]

Find (i)  $\int \varphi$  (ii)  $\int_{(-3, 2]} \varphi$  (iii)  $\int_{(1.5, 3.5)} \varphi$

- Q.4 (a) Let  $f$  and  $g$  be two non-negative measurable functions. If  $f$  is integrable over a set  $E$  and  $f(x) > g(x), x \in E$  then prove that the function  $g$  is integrable over  $E$  and  $\int_E (f - g) = \int_E f - \int_E g$  [7]

- (b) Let  $f$  be a real valued function and  $c \in \mathbb{R}$ . Prove: [7]

$$\begin{aligned} \text{(i)} \quad (-f)^+ &= f^- & \text{(ii)} \quad (-f)^- &= f^+ \\ \text{(iii)} \quad (cf)^+ &= \begin{cases} cf^+ & \text{if } c \geq 0 \\ -cf^- & \text{if } c < 0 \end{cases} & \text{(iv)} \quad (cf)^- &= \begin{cases} cf^- & \text{if } c \geq 0 \\ -cf^+ & \text{if } c < 0 \end{cases} \end{aligned}$$

OR

- Q.4 (a) Let  $f$  and  $g$  be non-negative measurable functions defined on the same set  $E$  of finite measure. Prove that  $\int_E (f + g) = \int_E f + \int_E g$  [9]

- (b) Let  $f: \mathbb{R} \rightarrow \mathbb{R}$  be defined as  $f(x) = -x^2 + 3x - 2$ . [5]

Find  $f^+(-3), f^-(-3), f^+(-1), f^-(-1), f^+(0), f^-(0)$ .

- Q.5 (a) State and prove Riemann Lebesgue Theorem. [7]

- (b) Let  $f$  be integrable function over  $[a, b]$  and  $F(x) = \int_a^x f(t)dt$  then show that  $F$  is a continuous function of bounded variation on  $[a, b]$ . [7]

OR

- Q.5 (a) Define absolutely continuous function and show that every absolutely continuous function is continuous function. [7]

- (b) Let  $f: [1, 5] \rightarrow \mathbb{R}$  be defined as  $f(x) = x^2 + 1, \forall x \in [1, 5]$ . Find  $p, n$  and  $t$  for a subdivision  $1 < 2 < 3 < 4 < 5$ . [7]

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