

① If $E = \mathbb{N}$, $\mathcal{A} = \{A \subset \mathbb{N} : |A| < \infty \text{ or } |A^c| < \infty\}$ Show that \mathcal{A} is an algebra

② Prove that $\Sigma_\tau = \{A \subset \mathbb{R} : |A| < \omega_0 \text{ and } |A^c| < \omega_0\}$ is a σ -algebra

③ Define $\mathcal{A} = \{A \subset E : |A| < \infty \text{ or } |A^c| < \infty\}$ with E infinite, find $\sigma(\mathcal{A})$

④ Let $\psi: \mathcal{L} \rightarrow \mathbb{R} \cup \{+\infty\}$

$A, B \in \mathcal{L} \ni A \subset B$ and $B \setminus A \in \mathcal{L}$ and $\psi(A)$ is finite. Prove that $\psi(B \setminus A) = \psi(B) - \psi(A)$.

⑤ $E \neq \emptyset$ $\mu: \mathcal{P}(E) \rightarrow [0, +\infty]$ Define

$$\mu(A) = \begin{cases} |A| & \text{if } A \text{ is finite} \\ +\infty & \text{if } A \text{ is infinite} \end{cases}$$

Prove that this is a positive measure

⑥ Prove that an outer-measure need not be a positive measure

⑦ Let $f: E \rightarrow F$, $\mathcal{L} \subset \mathcal{P}(F)$, $\mathcal{L}_1, \mathcal{L}_2 \subset \mathcal{P}(E)$ such that $\mathcal{L}_1 \subset \mathcal{L}_2$ then

(a) $\mathcal{L}_1 \subset \mathcal{a}(\mathcal{L}_1) \subset \mathcal{a}(\mathcal{L}_2)$

$$\mathcal{L}_1 \subset \sigma(\mathcal{L}_1) \subset \sigma(\mathcal{L}_2)$$

(b) $\sigma_E(f^{-1}(\mathcal{L}_1)) = f^{-1}(\sigma_F(\mathcal{L}_1))$

⑧ Let $E \neq \emptyset$ and $\mathcal{L} \subset \mathcal{P}(E)$, $\mathcal{L} \neq \emptyset$ then \exists a smallest algebra (σ -algebra) containing \mathcal{L} .