

① Let (E, Σ, μ) be a measure space, we define
 $\bar{\Sigma} = \{S \subset E : S = A \cup N, A \in \Sigma, \text{ and } N \in \mathcal{N}_\mu\}$ and
 $\bar{\mu} : \bar{\Sigma} \rightarrow \mathbb{R}_+$ by $\forall A \in \Sigma, \forall N \in \mathcal{N}_\mu \bar{\mu}(A \cup N) = \mu(A)$,
 then

(a) $\bar{\Sigma}$ is a σ -algebra $\supset \Sigma$

(b) $\bar{\mu}$ is a complete positive measure extending μ from Σ to $\bar{\Sigma}$

(c) The space $(E, \bar{\Sigma}, \bar{\mu})$ is the smallest complete measure space "containing" (E, Σ, μ)

② Let (E, Σ, μ) be a measure space, and $(E, \bar{\Sigma}, \bar{\mu})$ its completion.
 If μ^* is the outer measure generated by μ and \mathcal{B}_{μ^*} the σ -algebra of μ^* measurable sets, then

$$\bar{\Sigma} \subset \mathcal{B}_{\mu^*} \text{ and } \mu^* \Big|_{\bar{\Sigma}} = \bar{\mu}$$

③ Let (E, Σ, μ) be a finite measure space and μ^* is the outer measure extending μ to $\mathcal{P}(E)$, Prove that
 $A \in \mathcal{B}_{\mu^*} \iff \mu^*(E) = \mu^*(A) + \mu^*(A^c)$

④ Prove that
 (i) If $A \subset \mathbb{R}$ is such that $\lambda^*(A) = 0$ then $A \in \mathcal{L}$

(ii) m is complete

(iii) $\mathcal{B}(\mathbb{R}) \subset \mathcal{L} \subsetneq \mathcal{P}(\mathbb{R})$

(iv) $m(\lambda + A) = m(A) \quad \forall \lambda \in \mathbb{R}, A \in \mathcal{L}$

(v) $m(\lambda A) = |\lambda| m(A) \quad \forall \lambda \in \mathbb{R}, A \in \mathcal{L}$