

Applied Analysis Tutorials

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Sheet:6

Submission: Tuesday, 24.11.2009 during the next tutorial class.

1. Denote by $\overline{\mathbb{R}}$ the set $\mathbb{R} \cup \{-\infty, \infty\}$. Consider the mapping $g: [-1, 1] \to \overline{\mathbb{R}} = [-\infty, \infty]$ defined by

$$g(x) := \frac{x}{(1-x)(1+x)}$$

Check that $d(y, z) := |g^{-1}(y) - g^{-1}(z)|$ for all $y, z \in [-\infty, \infty]$ is a well-defined metric on $[-\infty, \infty]$. Characterize open sets in this metric (these are unions of open intervals plus half-closed intervals with + or $-\infty$ at the closed end - prove it!). What are the convergent sequences in the metric? Show that the Borel σ -algebra on $\overline{\mathbb{R}}$ is generated by the sets of the form $[a, \infty]$, where $a \in \overline{\mathbb{R}}$. (10 points)

- 2. Let Ω be a set and let $(A_{\alpha})_{\alpha \in I}$ be a family of σ -algebras on $\Omega, I \neq \emptyset$. Show that $\mathcal{A} := \bigcap_{\alpha \in I} A_{\alpha}$ is a σ -algebra on Ω . (5 points)
- 3. Show that the Borel sets of \mathbb{R}^n are precisely the members of the σ -algebra generated by the compact sets. (5 points)
- 4. (a) Let $T : \mathbb{R}^n \to \mathbb{R}^n$ be linear. Show that $T : \mathbb{R}^n \to \mathbb{R}^n$ is continuous. (3 points)
 - (b) Let $T : \mathbb{R}^n \to \mathbb{R}^n$ be linear and invertible. Show that $T^{-1} : \mathbb{R}^n \to \mathbb{R}^n$ is linear. Deduce that T^{-1} is continuous. (2 points)