

1. Let $1 \leq p < \infty$ and recall that we have defined the p -norm on the space $C[0, 1]$ of continuous functions on $[0, 1]$ by

$$\|f\|_p = \left(\int_0^1 |f(x)|^p dx \right)^{\frac{1}{p}}$$

Prove that $C[0, 1]$ is *not* complete in this norm. *Suggestion:* You may want to look at the proofs in §3.2 of the notes that $C[0, 1]$ is not complete in $\|f\|_1$.

2. Let A be the set of rational numbers in $[0, 1]$ and let $\{I_i\}_{i=1}^n$ be a *finite* collection of open intervals covering A . Prove that

$$\sum_{i=1}^n |I_i| \geq 1.$$

3. Let X be any set. Prove that the following two $[0, \infty]$ -valued functions on 2^X give measures defined on the σ -algebra 2^X :

- (a) The *counting measure* $\mu_c : 2^X \rightarrow [0, \infty]$ defined by $\mu_c(A) = n$ if A is finite of cardinality n , and $\mu_c(A) = \infty$ otherwise.
- (b) Fix $x_0 \in X$, define the *point mass* measure concentrated at x_0 , $\mu_{x_0} : 2^X \rightarrow \mathbb{R}$ denoted by $\mu_{x_0}(A) = 1$ if $x_0 \in A$ and $\mu_{x_0}(A) = 0$ otherwise.

4. Pugh, Appendix A, gives an example of a non-measurable set in $[0, 1) \subset \mathbb{R}$ based on the irrational rotations of the circle. As far as measure theory is concerned, the interval $[0, 1)$ is the same as the circle $C = \{z \in \mathbb{C} : |z| = 1\}$ by the bijection $[0, 1) \rightarrow C$ that takes x to $e^{2\pi i x}$. This is a continuous bijection that is not a homeomorphism, but but measure theory does not see the discontinuity in the inverse. It is more natural to construct the non-measurable set in C , and then transfer it to $[0, 1)$.

Read Appendix A through the end of the proof of theorem 45, then write down in detail why the following statements in the beginning of the proof are true:

- (a) The orbits of R are disjoint sets,
- (b) there are uncountably many of them,
- (c) and they divide the circle as $C = \coprod_{n \in \mathbb{Z}} R^n(P)$.