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نموذج امتحان نهائي  
الفصل الدراسي الثاني لعام  
٢٠٢٤-٢٠٢٣

جامعة دمياط  
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**Answer the following questions:**

**Q1:**

(18 Marks)

- a- Let  $I = \{[a, b) : a, b \in \mathbb{R}, a \leq b\}$ ,  $\sigma(I)$  be the smallest  $\sigma$ - algebra containing  $I$  and  $\beta(\mathbb{R})$  be Borel  $\sigma$ -algebra of  $\mathbb{R}$ . Show that  $\sigma(I) = \beta(\mathbb{R})$ . (5 Marks)
- b- Give the meaning of following:  $\sigma$  -algebra, an outer measure on  $X$ , Lebesgue measurable. (4 Marks)

- c- Let  $X$  be a nonempty set and  $\Sigma = P(X)$ . Define  $\mu: \Sigma \rightarrow [0, \infty)$  by

$$\mu(A) = \begin{cases} n & \text{if } A \text{ has } n \text{ element} \\ \infty & \text{otherwise.} \end{cases}$$

Is  $\mu$  a measure space on  $P(X)$ ?

(5 Marks)

- d- Let  $(X, \Sigma, \mu)$  be a measure space,  $A, B \in \Sigma$  and  $A \subseteq B$ . Prove that  $\mu(A) \leq \mu(B)$ . (4 Marks)

**Q2:**

(17 Marks)

- a- Let  $(X, \Sigma, \mu)$  be a measure space, and  $(A_n)$  is a sequence in  $\Sigma$ . Prove that (7 Marks)

$$\mu\left(\bigcup_{n=1}^{\infty} A_n\right) \leq \sum_{n=1}^{\infty} \mu(A_n).$$

- b- Let  $X$  be a set,  $\mu^*$  an outer measure on  $X$ ,  $\mu^*(E) = 0$  and  $E \subset X$ . Prove that  $E$  is  $\mu^*$  measurable. (4 Marks)
- c- Let  $X$  be a set,  $\mu^*$  an outer measure on  $X$  and  $E_1, E_2 \in M$ ,  $E_1 \cap E_2 = \emptyset$  where  $M$  is the collection of all  $\mu^*$ -measurable subsets of  $X$ . Show that (6 Marks)

$$\mu^*(A \cap (E_1 \cup E_2)) = \mu^*(A \cap E_1) + \mu^*(A \cap E_2)$$

**Q3:**

(18 Marks)

- a- Define and prove the Lebesgue outer measure on  $\mathbb{R}$ . (5 Marks)
- b- Let  $\mu^*$  an outer measure on  $R$ ,  $A \subset R$ . Prove that there exist an open set  $V$  such that  $A \subset V$  and  $\mu^*(V) < \mu^*(A) + \epsilon$ . (4 Marks)
- c- Show that the interval  $(a, \infty)$ ,  $a \in \mathbb{R}$  is measurable. (5 Marks)
- d- Let  $(X, \Sigma)$  be a measurable space and  $E \in \Sigma$ ,  $f: E \rightarrow \mathbb{R}$  and  $f$  is measurable. Show that the set  $\{x \in E : f(x) < \alpha, \alpha \in \mathbb{R}\}$  is measurable. (4 Marks)

**Q4:**

(17 Marks)

- a- Give an example for a real-valued function is a measurable. (4 Marks)
- b- Assume that  $f$  and  $g$  are measurable real-valued function defined on a domain  $E \in \Sigma$ . Show that  $cf, f \wedge g$  and  $|f|$  are measurable functions. (5 Marks)
- c- Let  $(X, \Sigma, \mu)$  be a measure space,  $\varphi$  non-negative simple functions. Show for any  $A, B \subseteq X$ , that (3 Marks)

$$\int_{A \cup B} \varphi d\mu = \int_A \varphi d\mu + \int_B \varphi d\mu.$$

- d- Let  $(X, \Sigma, \mu)$  be a measure space. For any  $A \in \Sigma$  and the function  $\nu: \Sigma \rightarrow [0, \infty]$  defined by  $\nu(A) = \int_A \varphi d\mu$ , Show that the function  $\nu(A)$  is a measure on  $X$ . (5 Marks)

مع أطيب التمنيات بالتوفيق

رئيس قسم الرياضيات: أ.د/حسن المرشدي

أستاذ المقرر: د / وفاء قوطه