MAT324: Real Analysis – Fall 2016 Assignment 9

Due Tuesday, November 29, in class.

Problem 1: Let $\mathcal{N} \subset [0, 1]$ be a non-measurable set and let $\mathcal{C} \subset [0, 1]$ be the Cantor middle-thirds set. Decide whether the following are true or false and explain your answer.

- a) $\mathcal{N} \times \mathcal{C}$ is a Borel set;
- b) $\mathcal{N} \times \mathcal{C}$ is a Lebesgue measurable set;
- c) $\mathcal{N} \times \mathcal{C}$ is not measurable with respect to m_2 , the Lebesgue measure on \mathbb{R}^2 .

Problem 2: Consider the function

$$g(x,y) = \begin{cases} \frac{1}{x^2} & \text{if } 0 < y < x < 1\\ -\frac{1}{y^2} & \text{if } 0 < x < y < 1\\ 0 & \text{otherwise.} \end{cases}$$

Show that $\int_0^1 \int_0^1 g(x,y) \, dx \, dy = -1$ and $\int_0^1 \int_0^1 g(x,y) \, dy \, dx = 1$. Is g an integrable function?

Problem 3: Compute

$$\int_{(0,\infty)\times(0,1)} y\sin(x)e^{-xy}\,dxdy$$

and explain why Fubini's theorem is applicable.