Homework 2 (submit by 20.04.2017)

- 1. Prove that any continuous function $f : \mathbb{R} \to \mathbb{R}$ is Lebesgue measurable.
- 2. Prove that any increasing function $f : \mathbb{R} \to \mathbb{R}$ is Lebesgue measurable.
- 3. Consider a sequence of Lebesgue measurable functions $f_n : \mathbb{R} \to \mathbb{R}$. Prove that $f(x) = \limsup_{n \to \infty} f_n(x)$ is Lebesgue measurable.
- 4. Let f be a Lebesgue measurable function. Let g(x) = f(x) almost everywhere. Prove that g is Lebesgue measurable.
- 5. Prove that the Borel σ -algebra on \mathbb{R} is generated by each of the following families of subsets of \mathbb{R} :
 - (a) $\{(-\infty, a], a \in \mathbb{R}\},\$
 - (b) $\{(a,b], a, b \in \mathbb{R}\},\$
 - (c) $\{[a,b], a, b \in \mathbb{R}\}.$