

## Lebesgue Measurable Functions- HW Problems

1. Prove if  $f$  is a monotonic increasing function on an open interval  $I = (a, b)$ , then  $f$  is measurable.
2. A function  $f: [a, b] \rightarrow \mathbb{R}$  is a step function if there are finitely many points  $a = t_0 < t_1 < \dots < t_n = b$  such that  $f$  is constant on each of the open intervals  $(t_i, t_{i+1})$  ( $f$  can take any value at the points  $t_i$ ). Prove any step function is measurable.
3. Prove the characteristic function  $\chi_E$  is measurable if and only if  $E$  is measurable, where  $\chi_E: \mathbb{R} \rightarrow \mathbb{R}$  and  $\chi_E(x) = 1$  if  $x \in E$  and  $\chi_E(x) = 0$  if  $x \notin E$ .
4. Let  $E$  be a nonmeasurable subset of  $(0,1)$ . Define  $f$  on  $(0,1)$  by  $f(x) = x$  if  $x \in E$  and  $f(x) = -x$  if  $x \notin E$ . Prove that  $f$  is not measurable yet  $\{x \in (0,1) | f(x) = c\}$  is measurable for all  $c \in \mathbb{R}$ .