

**Problem 1** (10 Points) If the measurable space  $(X, M)$  contains the topology  $T$  on  $X$ , show that every continuous function is measurable.

**Problem 2** (10 Points) For a measure space  $(X, M, \mu)$  state and prove the Chebychev's inequality.

**Problem 3** (10 Points) For a measure space  $(X, M, \mu)$  state and prove the Montone Convergence theorem.

**Problem 4** (10 Points) For a finite measure space  $(X, M, \mu)$  let  $\{E_k\}_{k=1}^n$  be a collection of measurable sets, and  $\{c_k\}_{k=1}^n$  a collection of real numbers. For  $E \in M$ , define

$$\nu(E) = \sum_{k=1}^n c_k \cdot \mu(E \cap E_k)$$

Show that  $\nu$  is absolutely continuous with respect to  $\mu$  and find its Radon-Nikodym derivative  $\frac{d\nu}{d\mu}$ .