

Now,

$$(1) \mu(S_1) = 7 > 0 \text{ and } \mu(S_2) = 4 > 0.$$

$$(2) \text{ Since } S_2 \subseteq S_1 \Rightarrow \mu(S_2) = 4 < 7 = \mu(S_1).$$

$$(3) \mu(S_1 \cup S_2) + \mu(S_1 \cap S_2) = 7 + 4 \\ = \mu(S_1) + \mu(S_2)$$

$$(4) \mu(S_1 \cup S_2) = 7 < 11 = 7 + 4 = \mu(S_1) + \mu(S_2)$$

Example (3.10):

Let $S_1 = \{(-2, -1) \cup (4, 5)\}$, $S_2 = \{(-1, 0) \cup (2, 3) \cup (3, 4)\}$ and $S_3 = \{(-3, -2) \cup (0, 2) \cup (5, 6)\}$. Show that

$$\mu\left(\bigcup_{n=1}^3 S_n\right) = \sum_{n=1}^3 \mu(S_n)$$

Solution:

Since S_1 , S_2 and S_3 are bounded open sets, then

$$\mu(S_1) = \Delta(S_1) = \sum_{n=1}^2 \Delta(I_n) \\ = \Delta(I_1) + \Delta(I_2) \\ = (-1 - (-2)) + (5 - 4) = 2$$

$$\mu(S_2) = \Delta(S_2) = \sum_{n=1}^3 \Delta(I_n) \\ = \Delta(I_1) + \Delta(I_2) + \Delta(I_3) \\ = (0 - (-1)) + (3 - 2) + (4 - 3) = 3$$

$$\mu(S_3) = \Delta(S_3) = \sum_{n=1}^3 \Delta(I_n) \\ = \Delta(I_1) + \Delta(I_2) + \Delta(I_3)$$

$$= (-2 - (-3)) + (2 - 0) + (6 - 5) = 4$$

We have

$$\begin{aligned} \bigcup_{n=1}^3 S_n &= S_1 \cup S_2 \cup S_3 \\ &= \{(-3, -2) \cup (-2, -1) \cup (-1, 0) \cup (0, 2) \cup (2, 3) \cup (3, 4) \cup (4, 5) \cup (5, 6)\} \\ \Rightarrow \mu\left(\bigcup_{n=1}^3 S_n\right) &= \mu(S_1 \cup S_2 \cup S_3) \\ &= \Delta(S_1 \cup S_2 \cup S_3) \\ &= \sum_{n=1}^6 \Delta(I_n) \\ &= \Delta(I_1) + \Delta(I_2) + \Delta(I_3) + \Delta(I_4) + \Delta(I_5) + \Delta(I_6) \\ &= (-2 - (-3)) + (-1 - (-2)) + (0 - (-1)) + (2 - 0) \\ &\quad + (3 - 2) + (4 - 3) + (5 - 4) + (6 - 5) = 9 \end{aligned}$$

And $\bigcap_{n=1}^3 S_n = S_1 \cap S_2 \cap S_3 = \emptyset$

$$\begin{aligned} \Rightarrow \mu\left(\bigcap_{n=1}^3 S_n\right) &= \mu(S_1 \cap S_2 \cap S_3) \\ &= \Delta(S_1 \cap S_2 \cap S_3) \\ &= \Delta(\emptyset) = 0 \end{aligned}$$

Now,

$$\begin{aligned} \sum_{n=1}^3 \mu(S_n) &= \mu(S_1) + \mu(S_2) + \mu(S_3) \\ &= 2 + 3 + 4 = 9 \end{aligned}$$

$$\therefore \mu\left(\bigcup_{n=1}^3 S_n\right) = 9 = \sum_{n=1}^3 \mu(S_n).$$

Theorem (3.5):

- (1) All intervals are measurable and the measure of an interval is its length.
 - (2) All open and closed sets are measurable.
 - (3) The complement of a measurable set is measurable.
 - (4) Every set with outer measure zero is measurable, i.e. $\mu(S) = 0$.
 - (5) The union and intersection of a finite or countable number of measurable sets is measurable.
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Notes (3.4):

- (1) **Empty** set is measurable and $\mu(\emptyset) = 0$.
 - (2) **Natural** numbers set is measurable and $\mu(N) = 0$.
 - (3) **Integer** numbers set is measurable and $\mu(Z) = 0$.
 - (4) **Rational** numbers set is measurable and $\mu(Q) = 0$.
 - (5) **Irrational** numbers set is measurable and $\mu(Q') = \infty$.
 - (6) **Real** numbers set is measurable and $\mu(R) = \infty$.
 - (7) **Complex** numbers set is measurable and $\mu(\mathcal{C}) = \infty$.
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Definition (3.7): Let $S \subseteq R$. Then S is called ^{مهملة} **negligible set** if $\mu(S) = 0$.

Lemma (3.2):

- (1) The empty set is negligible set.
- (2) Every finite subset of R is negligible set.
- (3) Every countable infinite subset of R is negligible set.
- (4) Every subset of a negligible set is negligible set.
- (5) Any intersection of negligible sets is negligible.

(6) Finite union of negligible sets is negligible set.
