# universität freiburg

## Measure theory for probabilists

Lecture: Prof. Dr. Peter Pfaffelhuber Assistance: Samuel Adeosun https://pfaffelh.github.io/hp/2024WS\_measure\_theory.html https://www.stochastik.uni-freiburg.de/

## Tutorial 2 - Review of topology and compactness

#### Exercise 1.

Let  $X = \{a, b, c, d\}$ . Which of the following are topologies for X?

- (i)  $\{\emptyset, X, \{a\}, \{b\}, \{a,c\}, \{a,b,c\}, \{a,b\}\}$
- (ii)  $\{\emptyset, X, \{a\}, \{b\}, \{a, b\}, \{b, d\}\}$
- (iii)  $\{\emptyset, X, \{a, c, d\}, \{b, c, d\}\}$

Can you further give an example of two subsets A and B of  $\mathbb{R}$  such that

 $A\cap B=\emptyset, \quad \overline{A}\cap B\neq \emptyset, \quad A\cap \overline{B}\neq \emptyset.$ 

### Exercise 2.

Prove that a subset of a topological space  $(\Omega, r)$  is open if and only if its complement in  $\Omega$  is closed.

#### Exercise 3 (4 Points).

Let A and B be compact subsets of a metric space (X,r). Show that  $A \cap B$  and  $A \cup B$  are also compact.

#### Exercise 4 (4 Points).

Consider the cofinite topology  $\mathcal{O}$  on  $\mathbb{Z}$  defined as follows: a subset  $O \subset \mathbb{Z}$  is an open set if and only if  $O = \emptyset$  or  $O = O^c$  is finite. Show that  $\mathcal{O}$  is a topology in  $\mathbb{Z}$ .