# universität freiburg

## Measure theory for probabilists

Winter semester 2024

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

## Tutorial 3 - Further review of toplogy

Exercise 1 (4 Points).

Show that there exists a sequence of open sets  $\{O_n\}_{n\in\mathbb{N}}\subset\mathcal{O}$  such that  $\bigcap_{n\in\mathbb{N}}O_n$  is not an open set.

#### Exercise 2 (4 Points).

Let  $x \in \mathbb{R}^n$ , and let  $\epsilon > 0$ . Let  $y \in \mathcal{B}_{\epsilon}(w)$ . Show that

$$\mathcal{B}_{\epsilon-||w-y||}(w) \subset \mathcal{B}_{\epsilon}(w).$$

### Exercise 3 (4 Points).

Let  $x, y \in \mathbb{R}^n$  and r = ||x - y||. Show that

$$\mathcal{B}_{\frac{r}{2}}\left(\frac{x+y}{2}\right) \subset \mathcal{B}_{r}(x) \cap \mathcal{B}_{r}(y).$$

#### Exercise 4 (4 Points).

Let (X,r) and (Y,r') be metric spaces and  $f: X \to Y$ . Show that f is continuous on X if and only if for every closed set A in Y,  $f^{-1}(A)$  is closed in X. See Definition A.1(10) for the general definition on topological spaces.