

is a semialgebra

B) If  $\mu$  and  $\nu$  are finitely additive, then so is  $\mu \times \nu$ , where  
 $\mu \times \nu (E \times F) = \mu(E) \nu(F)$ .

[Hint: First consider  $E = \bigcup_n I_n$ ,  $F = \bigcup_m J_m$ ,  $E \times F = \bigcup_{m,n} I_n \times J_m$

C) If  $\mathcal{I}$  and  $\mathcal{J}$  are both the collections of all intervals of the form  $[a,b)$  and  $(-\infty, b)$  and if  $\mu[a,b) = \nu[a,b) = b-a$ , prove that  $\mu \times \nu$  is countably subadditive [Hint: Use the fact that a closed bounded rectangle is compact.]

Remark:  $\mu \times \nu$  is countably subadditive in the general case, but the proof is much harder.

V) Suppose that  $X$  is a countable infinite set and  $\mathcal{R}$  is a  $\sigma$ -algebra of sets of  $X$ . If  $\mathcal{R}$  contains all one-element sets, prove that  $\mathcal{R} = \mathcal{P}(X)$ . Find all measures on  $(X, \mathcal{P}(X))$ .