Exercise 4.1.
Prove that the Lebesgue measure is invariant under translations, reflections and rotations, i.e. under all motions of the form

$$\Phi : \mathbb{R}^n \to \mathbb{R}^n, \quad \Phi(x) = x_0 + Rx,$$

for $x_0 \in \mathbb{R}^n$ and $R \in O(n)$.
Hint: You may use the invariance of the Jordan measure (see Lemma 13.20, Proposition 13.21 and Proposition 13.22 in J. Serra's Lecture Notes)

Exercise 4.2.
Let $V \subseteq \mathbb{R}^n$ be an open set. Then there exists a family $\mathcal{S}$ of disjoint dyadic cubes such that $V = \bigcup_{Q \in \mathcal{S}} Q$.
Hint: You may consider the collection $\mathcal{S}_0$ of all cubes in $\mathcal{D}_0$ which lie entirely in V and, for any $k \geq 1$, the collection $\mathcal{S}_k$ of all cubes in $\mathcal{D}_k$ which lie in V but which are not subcubes of $\mathcal{S}_0, S_1, \ldots, S_{k-1}$.

Exercise 4.3. ♣
Which of the following statements are correct?
(a) Every noncountable subset of $\mathbb{R}$ has positive measure.

(b) Every countable subset of $\mathbb{R}$ has outer Jordan measure zero.

(c) Every countable subset of $\mathbb{R}$ has Lebesgue measure zero.

(d) Every countable subset of $\mathbb{R}$ is Jordan-measurable.

(e) Every countable subset of $\mathbb{R}$ has inner Jordan measure zero.

(f) Every countable subset of $\mathbb{R}$ is a Borel set.

Exercise 4.4.
(a) Let $A \subset \mathbb{R}$ be a subset with Lebesgue measure $\mathcal{L}^1(A) > 0$. Show that there exists a subset $B \subset A$ which is **not** $\mathcal{L}^1$-measurable.

(b) Find an example of a countable, pairwise disjoint collection $\{E_k\}_k$ of subsets in $\mathbb{R}$, such that

$$\mathcal{L}^1\Big(\bigcup_{k=1}^{\infty} E_k \Big) < \sum_{k=1}^{\infty} \mathcal{L}^1(E_k).$$

Exercise 4.5. ★

Show that the open ball $B(x, r) := \{y \in \mathbb{R}^n \mid |y - x| < r\}$ and the closed ball $\overline{B(x, r)} := \{y \in \mathbb{R}^n \mid |y - x| \leq r\}$ in $\mathbb{R}^n$ are Jordan measurable with Jordan measure $c_n r^n$, for some constant $c_n > 0$ depending only on n.