

**Question**

Prove that the Lebesgue measure of the interval  $[a, b]$  is  $(b - a)$  [in  $\mathbf{R}$ ].

**Answer**

We shall use open covers by intervals to generate  $m^*$ . Let  $\{R_i\}$  be an open cover of  $[a, b]$ . There is a finite subcover  $\{R_1, \dots, R_n\}$  which we may suppose ordered so that  $R_i = [a_i, b_i]$  and  $a_1 \leq a_2 \leq \dots \leq a_n$ , also  $a_1 < a$  and  $a_n > b$ , and so that no interval is entirely contained within another, then  $b_i \leq b_j$  for  $i < j$ , for otherwise  $(a_i, b_i) \supseteq (a_j, b_j)$

also  $b_i > a_{i+1}$  for otherwise the point  $\frac{b_i + a_{i+1}}{2}$  is not covered by the intervals.

$$\begin{aligned} \text{Therefore } \sum |R_i| &= \sum (b_i - a_i) \\ &= b_n(-a_n + b_{n-1})(-a_{n-1} + \dots) + b_1 - a_1 \\ &\geq b_n - a_1 \geq b - a \end{aligned}$$

Therefore  $m^*([a, b]) \geq b - a$       Cover  $[a, b]$  by  $[a, b]$

Therefore  $m^*([a, b]) = b - a$