Exercise sheet 4   **Submission:** 07.05.2019

Problem*   **(4 additional Points)**

Prove Lemma 5.1.

Hints:

- Note that subsets of null sets are null sets.

- Show that $\{F \subseteq \Omega : \exists G \in \mathcal{F}_t^B \text{ s.t. } F \triangle G \in \mathcal{N}\}$ is already a σ-algebra.

Total: 4 additional Points

Terms of submission:

- Solutions can be submitted in groups of at most 2 students.

- Please submit at the beginning of the lecture or until 9:50 a.m. in room 3523, Ernst-Abbe-Platz 2.