

You may submit solutions for at most 5 out of the following 7 problems. Each question will be graded out of 10 points.

- (1) Suppose that  $\mathcal{C}$  is a non-empty collection of open balls in  $\mathbb{R}^n$ , and let  $U = \bigcup_{B \in \mathcal{C}} B$ . Show that if  $c < m(U)$  (where  $m$  is Lebesgue measure), then there are *disjoint*  $B_1, \dots, B_k \in \mathcal{C}$  such that  $\sum_{i=1}^k m(B_i) > 3^{-n}c$ .  
*Note: You may **not** use the Vitali Covering Lemma without proof.*
- (2) Give examples of sequences  $(f_n)_{n=1}^\infty$  of measurable functions on some measure space such that:
- $(f_n)$  converges almost uniformly to a limit function  $f$ , but not everywhere to  $f$ .
  - $(f_n)$  converges everywhere to a limit function  $f$ , but not in measure to  $f$ .
  - $(f_n)$  converges in  $L^1$  to a limit function  $f$ , but not almost everywhere to  $f$ .
  - $(f_n)$  converges uniformly to a limit function  $f$ , but not in  $L^1$  to  $f$ .
- For each example, you must indicate the measure space and the sequence of functions, together with a justification of the first mode of convergence, and not the second.
- (3) (a) State the Monotone Convergence Theorem.  
 (b) State Fatou's Lemma.  
 (c) Assuming the Monotone Convergence Theorem, prove Fatou's Lemma.  
 (d) Assuming Fatou's Lemma, prove the Monotone Convergence Theorem.
- (4) Suppose  $\mu$  is a positive measure on  $(X, \mathcal{M})$  and  $f \in L^1(X)$ .  
 (a) Prove that if  $E \subset X$  with  $\mu(E) = 0$ , then  $\int_E f d\mu = 0$ .  
 (b) Prove that if  $\int_E f d\mu = 0$  for all  $E \in \mathcal{M}$ , then  $f = 0$   $\mu$ -a.e.
- (5) Let  $L^2(\mathbb{T})$  denote the space of complex-valued square-integrable 1-periodic functions on  $\mathbb{R}$ , and let  $C(\mathbb{T}) \subset L^2(\mathbb{T})$  denote the subspace of continuous 1-periodic functions.  
 (a) Prove that  $\{e_n(x) := \exp(2\pi inx) | n \in \mathbb{Z}\}$  is an orthonormal basis for  $L^2(\mathbb{T})$ .  
 (b) Define  $\mathcal{F} : L^2(\mathbb{T}) \rightarrow \ell^2(\mathbb{Z})$  by  $\mathcal{F}(f)_n := \langle f, e_n \rangle_{L^2(\mathbb{T})} = \int_0^1 f(x) \exp(-2\pi inx) dx$ . Show that if  $f \in L^2(\mathbb{T})$  and  $\mathcal{F}(f) \in \ell^1(\mathbb{Z})$ , then  $f \in C(\mathbb{T})$ , i.e.,  $f$  is a.e. equal to a continuous function.
- (6) Suppose  $(X, \mathcal{M}, \mu)$  is a finite measure space and  $f \in L^\infty(X)$ . Show that  $f \in L^p(X)$  for all  $p > 0$ , and that  $\|f\|_p \rightarrow \|f\|_\infty$  as  $p \rightarrow \infty$ .
- (7) Suppose  $f$  is continuous and  $g$  is locally integrable on the reals with  $\int f\phi' = -\int g\phi$  for every smooth (infinitely differentiable) function  $\phi$  with compact support. Prove that  $f$  is absolutely continuous and  $f' = g$  a.e.