

**Part I. (Do 3 problems)**

1. Let  $f_n(x) = n x e^{-n x^2}$  on  $[0, +\infty)$ . Prove that
  - (a)  $f_n$  converges to zero pointwise in  $[0, +\infty)$
  - (b)  $f_n$  does not converge uniformly in  $[0, +\infty)$
  - (c)  $f_n$  converges in measure on  $[0, +\infty)$
  - (d)  $\int_0^\infty f_n(x) dx = \frac{1}{2}$ .

HINT for (c): may use that  $e^z \geq z^2/2$  for all  $z \geq 0$ .

2. Let  $f \in C^1[0, +\infty)$  such that  $f(x) \rightarrow 0$  as  $x \rightarrow +\infty$ . Prove that

$$\int_0^\infty f(x)^2 dx \leq 2 \left( \int_0^\infty x^2 f(x)^2 dx \right)^{1/2} \left( \int_0^\infty f'(x)^2 dx \right)^{1/2}.$$

HINT: write  $f(x)^2 = - \int_x^\infty (f(t)^2)' dt$ .

3. Let  $E$  be a subset of a metric space  $(X, d)$  and let  $E_k = \{x \in X : \text{dist}(x, E) < 1/k\}$ . Let  $\mu$  be a Borel measure on  $(X, d)$  such that  $\mu(C) < \infty$  for each bounded Borel set  $C$ .
  - (a) Prove that  $E_k$  is open.
  - (b) If  $E$  is compact, then prove that  $\mu(E) = \lim_{k \rightarrow \infty} \mu(E_k)$ .

4. Let  $f \in L^1(0, b)$  and  $g(x) = \int_x^b \frac{f(t)}{t} dt$ . Prove that  $g \in L^1(0, b)$  and

$$\int_0^b g(x) dx = \int_0^b f(t) dt.$$

**Part II. (Do 2 problems)**

1. Given  $\theta \in \mathbb{R}$ , let  $T_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the mapping given by

$$T_\theta(x, y) = (x \cos \theta + y \sin \theta, -x \sin \theta + y \cos \theta).$$

Prove that  $\|f \circ T_\theta - f\|_p \rightarrow 0$ , as  $\theta \rightarrow 0$ , for each  $f \in L^p(\mathbb{R}^2)$ ,  $1 \leq p < \infty$ .

HINT: prove it first for  $f$  continuous with compact support and then use the density of this class of functions in  $L^p$ .

2. Let  $f_k$  be absolutely continuous functions on  $[a, b]$  and  $f_k(a) = 0$ . Suppose  $f'_k$  is a Cauchy sequence in  $L^1([a, b])$ . Show that there exists  $f$  absolutely continuous on  $[a, b]$  such that  $f_k \rightarrow f$  uniformly on  $[a, b]$ .
3. Let  $\{E_j\}_{j=1}^\infty$  be a sequence of  $\mu$ -measurable sets in a measure space  $(X, \Sigma, \mu)$  such that  $\mu(E_j \cap E_i) = 0$  for  $j \neq i$ . Prove that

$$\mu \left( \bigcup_{j=1}^\infty E_j \right) = \sum_{j=1}^\infty \mu(E_j).$$