

1. Let  $X$  be a normed linear space (for example,  $L^{13.7}(\mathbb{R})$ ). Show  $X$  is complete iff every absolutely convergent series converges in  $X$ . (Let  $x_n \in X$ . We say  $\sum x_n$  converges iff  $\exists x \in X$  such that  $\sum x_n = x$ , and we say  $\sum x_n$  converges absolutely iff  $\sum \|x_n\|$  is a convergent series of real numbers.)
2. (a) Let  $E = \{x \in [0, 1] : x = .a_1a_2 \cdots, a_n \neq 7 \forall n\}$ , i.e., the set  $E$  consists of the reals in  $[0, 1]$  whose decimal expansion do not contain a 7. Prove that  $m(E) = 0$ .  
 (b) Let  $E = \{x \in [0, 1] : x = .a_1a_2 \cdots, \text{ with } a_n = 2 \text{ or } 3 \forall n\}$ . Prove that  $E$  is Lebesgue measurable and compute its measure.
3. Let  $f \in L^p[0, 1], 2 \leq p \leq \infty$ . Show  $f = 0$  a.e if for all  $x \in [0, 1]$

$$\int_0^1 f(y) \sin(xy) dy = 0$$

4. Let  $(X, \mathcal{M}, \mu)$  be a probability space and  $f_n : X \rightarrow [0, 1]$  a sequence of measurable functions which converge to zero in measure. Let  $F$  be a uniformly continuous function on  $\mathbb{R}$ . Prove

$$\lim_n \int_X F(f_n) = F(0).$$

5. Let  $f$  be a measurable function on a measure space  $(X, \mathcal{M}, \mu)$ . For  $0 < p < \infty$  define

$$\phi(p) = \int_X |f|^p d\mu.$$

- (a) Let  $E = \{p | \phi(p) < \infty\}$ . Show that if  $r, s \in E$  and  $r < p < s$  then  $p \in E$ .
- (b) Prove that  $\log \phi$  is convex on the interval  $(r, s)$  whenever  $r, s \in E$ .
6. Let  $f$  be a measurable function on  $[0, 1]$ . Find

$$\lim_{n \rightarrow \infty} \int_0^1 (\cos f(x))^{2n} dx$$

7. Prove or disprove: Let  $1 \leq p$ .  $\{f \in L^p[0, 1] : \|f\|_p \leq 1\}$  is compact.
8. Let  $(X, \mathcal{M}, \mu)$  be a finite measure space, and  $1 \leq p < q \leq \infty$ . Let  $A \subseteq L^q \cap L^p$  that is compact with respect to the  $L^q$  norm. Show  $A$  is compact in the  $L^p$  norm. Is the converse true?
9. Proof or counter-example: If  $f$  is a bounded measurable function on  $(X, \mathcal{M}, \mu)$ , then there exists a continuous function  $g$  with  $g = f, \mu$ -a.e.