

1. Let (X, \mathcal{S}, μ) be a measure space and let $\{f_n\}$ be a sequence of non-negative, \mathcal{S} -measurable functions on X that converges a.e. to 0. Prove that if there exists a real number M such that

$$\int \sup\{f_1, \dots, f_n\} d\mu \leq M, \quad \forall n \in \mathbb{N}$$

then $\lim_n \int f_n d\mu = 0$.

2. (P8-2) Let $G_1 \supset G_2 \supset \dots$ be a sequence of open sets in $I = [0, 1]$ and let

$$f(x) = \sum_{n=1}^{\infty} m([0, x] \cap G_n).$$

- (a) Show that $f \in AC(I)$ if and only if $\sum_{n=1}^{\infty} m(G_n) < \infty$.
 (b) Show that f is Lipschitz in I if and only if there exists $N \in \mathbb{N}$ such that $G_n = \emptyset, n \geq N$.
3. Let f be a Lebesgue measurable function on \mathbb{R} and let f^* be the Hardy-Littlewood maximal function, i.e.

$$f^*(x) = \sup \frac{\int_Q |f|}{|Q|},$$

where the supremum is over all cubes Q centered at x .

- (a) Disprove or provide an example: $\exists f$ as above with $|\{f^* < f\}| > 0$
 (b) Suppose $f \neq 0$ and show f^* is not in L^1 .
4. Evaluate with proof:
- (a) $\lim \int_0^\pi \sin^n(x) dx$
 (b) $\lim \int_0^\pi 2^n \sin^n(x) dx$

5. Let f_n be strictly positive Lebesgue measurable functions on \mathbb{R} which converge pointwise to zero. Pick a number $\alpha > 0$ and prove there is a Lebesgue measurable set A with $|A| = \alpha$, and a subsequence $\{f_{n_k}\}_k$ such that $f_{n_k} > f_{n_{k+1}}$ on A .