

1. Let $g \in C^1(\mathbb{R})$. Show g takes sets of measure zero to sets of measure zero.
2. If E_1, E_2 are measurable sets in \mathbb{R} , show $E_1 \times E_2$ is measurable in \mathbb{R}^2 .
3. Let f be continuous on $[1, \infty)$ and $\lim_{x \rightarrow \infty} f(x) = 0$. Suppose that $\int_1^\infty f(x)x^n dx = 0$ for $n = -2, -3, \dots$. Does it follow that $f \equiv 0$?
4. Given $(X, \mathcal{M}, \mu), \mu(X) < \infty$, and let $f_n \rightarrow f$ pointwise on X , $f_n : X \rightarrow \mathbb{R}$ measurable. Assume that for each $\epsilon > 0$, there is a $\delta = \delta(\epsilon)$ such that $E \in \mathcal{M}$ and $\mu(E) \leq \delta$ implies that $|\int_E f_n d\mu| \leq \epsilon$. Show that $f_n \rightarrow f$ in L^1 .
5. Let (X, \mathcal{M}, μ) be a measure space with $\mu(X) = 1$. Let $E_j \in \mathcal{M}, j = 1, \dots, n$. If every $x \in X$ is in at least k of these sets, show that there exists $1 \leq j_0 \leq n$ such that $\mu(E_{j_0}) \geq \frac{k}{n}$.
6. Let $f \in L^1(I_0), f \geq 0$, and let for each positive integer n ,

$$f_n(x) = \begin{cases} n, & f(x) \geq n \\ f(x), & f(x) < n \end{cases}.$$

Show that

$$\int_0^1 \log f_n dx \rightarrow \int_0^1 \log f dx.$$

Note that the integrals could be $-\infty$.

7. Let $A \subset \mathbb{R}$, A measurable, and show that $\forall r \in [0, |A|], \exists E \subset A$ with $|E| = r$. Can it be generalized to \mathbb{R}^n ?
8. Evaluate the following limits and fully justify your answers:

(a) $\lim_{n \rightarrow \infty} \int_0^n \left(1 - \frac{x}{n}\right)^n e^{x/2} dx$

(b) $\lim_{n \rightarrow \infty} \int_0^\infty \frac{n}{e^x + n^2 x} dx$

9. Let $\{f_n\}$ be a sequence of nonnegative functions in $L^1([0, 1])$ with the property that

$$\int_0^1 f_n(t) dt = 1 \text{ and } \int_{1/n}^1 f_n(t) dt \leq \frac{1}{n}$$

for all n . Define $h(x) = \sup_n f_n(x)$. Prove that $h \notin L^1([0, 1])$.

10. Let $1 > \epsilon_j > 0, j = 1, 2, \dots$. Show that $\sum \epsilon_j < \infty$ is necessary and sufficient so that $\sum \chi_{A_j}(x) < \infty$ a.e. whenever $\{A_j\}$ is a sequence of Borel sets in I_0 with $m(A_j) = \epsilon_j$.