

1. Suppose  $f, g \in L^p(X, \mu)$ . Prove that  $f + g \in L^p(X, \mu)$ .
2. Suppose  $f \in L^p(X, \mu)$ ,  $g \in L^\infty$ . Prove that  $fg \in L^p(X, \mu)$ .
3. Is it true that every a.e. convergent sequence of functions contains subsequence that is convergent in measure? Explain the answer.
4. Is it true that  $L^1(x, \mu) \subset L^p(X, \mu)$  if  $p > 1$ ? Is it true that  $L^p(x, \mu) \subset L^1(X, \mu)$  if  $p > 1$ ?
5. Let  $(X, \mathcal{A})$  be a measurable space. The identity map

$$\text{id} : (X, \mathcal{A}) \rightarrow (X, \mathcal{A})$$

is map such that  $\text{id}(x) = x$ . Is this map measurable?

6. Let  $(X, \mathcal{A})$  be a measurable space,  $E \subset X$ . Under which condition the characteristic function  $\chi_E$  is measurable?
7. Provide the definition of  $\sigma$ -algebra generated by a family of subsets.
8. Provide the definition of the integral with respect to a measure (for simple functions, nonnegative measurable functions, arbitrary measurable functions). What is the condition for existence of the integral?
9. Choose the correct statements. Explain the choice.
  - (a) If  $\int_E f(x) d\mu = 0$  then  $f = 0$  a.e.
  - (b) If  $\int_E |f(x)| d\mu = 0$  then  $f = 0$  a.e.
  - (c) If  $f$  is finite a.e. then  $\int_E f(x) d\mu$  is finite.
10. How is the norm in space  $L^\infty(X, \mu)$  defined?
11. Find condition on  $p, q$  under which the integral

$$\int_{\mathbb{R}^2} \frac{dx dy dz}{(x^2 + y^2 + z^2)^p (1 + x^2 + y^2 + z^2)^q}$$

is finite.

12. Find conditions on  $p, q \in \mathbb{R}$  under which

$$I = \iint_{|x|+|y|\leq 1} \frac{dx dy}{|x|^p + |y|^q} < \infty.$$