

$F \in A$  which fails the  
infinite prop.

Note: All problems except number 9 are worth 10 points each

1. a. If  $A$  is a subset of  $[a, b]$ , then there exists a measurable set  $E \subset A$  such that if  $F$  is measurable and  $F \subset A$ , then  $\lambda(F \setminus E) = 0$ .
- b. Is the result still true if we only assume that  $A \subset \mathbb{R}$ ?

2. Suppose that for each  $n \in \mathbb{N}$ ,  $F_n$  is a nondecreasing absolutely continuous functions on  $[a, b]$  such that

- (1)  $F_n(a) = 0$  for each  $n$ , and
- (2) the sequence  $\{F'_n(x)\}$  is decreasing for a.e.  $x$ .

Prove that

- (a)  $\{F_n(x)\}$  is decreasing for each  $x$ , and  
 (b) If  $F(x) = \lim_{n \rightarrow \infty} F_n(x)$ , then  $F(x)$  is absolutely continuous.

3. Suppose  $\{E_n\}$  is a sequence of measurable subset of  $\mathbb{R}$  such that for every interval  $I$ ,  $\lim_{n \rightarrow \infty} \lambda(E_n \cap I) = \alpha \lambda(I)$ , where  $\alpha$  is a constant with  $\alpha \in [0, 1]$ . If  $f$  is Lebesgue integrable, prove that

$$\lim_{n \rightarrow \infty} \int_{E_n} f d\lambda = \alpha \int_{\mathbb{R}} f d\lambda.$$

4. Let  $\{p_n\}$  be a sequence of  $2\pi$ -periodic measurable functions on  $\mathbb{R}$  satisfying
- $p_n(t) \geq 0$  for all  $n$  and  $t$ ,
  - $\int_{-\pi}^{\pi} p_n(t) dt = 1$ ,
  - For each  $\delta > 0$ ,  $\lim_{n \rightarrow \infty} \int_{\delta < |t| < \pi} p_n(t) dt = 0$ .

For  $f$  continuous and  $2\pi$ -periodic on  $\mathbb{R}$ , set

$$f_n(x) = \int_{-\pi}^{\pi} p_n(x-t)f(t)dt.$$

Prove that  $\lim_{n \rightarrow \infty} f_n(x) = f(x)$  uniformly on  $\mathbb{R}$ .

5. Let  $\{g_n\}$  be a sequence in  $L^q([0, 1], \lambda)$ ,  $1 < q < \infty$ , such that  $\|g_n\|_q \leq M$  for some  $M > 0$  and all  $n$ . Suppose also that

$$\lim_{n \rightarrow \infty} \int_0^1 f g_n d\lambda$$

exists for every  $f \in L^\infty([0, 1], \lambda)$ . Prove that

- (a) if  $f \in L^p([0, 1], \lambda)$ , where  $\frac{1}{p} + \frac{1}{q} = 1$ , then  $\lim_{n \rightarrow \infty} \int_0^1 f g_n d\lambda$  exists, and  
 (b) there exists  $g \in L^q([0, 1], \lambda)$  with  $\|g\|_q \leq M$  and

$$\lim_{n \rightarrow \infty} \int_0^1 f g_n d\lambda = \int_0^1 f g d\lambda.$$

6. Let  $f$  be analytic in  $B(0,1)$  and let  $\gamma$  be a closed path in  $B(0,1)$ . For any  $z_0 \in B(0,1)$ ,  $z_0 \notin \gamma$ , prove that

$$\int_{\gamma} \frac{f'(\zeta)}{\zeta - z_0} d\zeta = \int_{\gamma} \frac{f(\zeta)}{(\zeta - z_0)^2} d\zeta$$

7. Prove that  $\int_0^\pi e^{\cos \theta} \cos(\sin \theta) d\theta = \pi$ . (Hint: Consider  $\int_{\gamma} (e^z/z) dz$  where  $\gamma$  is the unit circle)

8. a. For each positive integer  $n$ , show that  $F_n(z) = \int_{1/n}^1 e^{-t} t^{(z-1)} dt$  is analytic in  $\operatorname{Re} z > 0$ , where  $t^z = e^{z \ln t}$ . (Hint: Consider Morera's theorem.)  
 b. Show that for every  $\delta > 0$ ,  $F_n(z)$  converges uniformly to an analytic function  $F(z)$  on  $\operatorname{Re} z \geq \delta$ .

9. (20) True or False! If the result is true, prove it; if the result is false, provide a counterexample.

- a. If  $f$  is monotone increasing on  $[a,b]$  and continuous with  $f'(x) = 0$  a.e. on  $[a,b]$ , then  $f$  is constant on  $[a,b]$ .  
 b. If  $f$  is continuous on  $[0,1]$  and absolutely continuous on  $[c,1]$  for every  $c > 0$ , then  $f$  is absolutely continuous on  $[0,1]$ .  
 c. If  $f$  is differentiable on  $(a,b)$ , then  $f'$  is continuous on  $(a,b)$ .  
 d. The set of functions  $f \in L^1([0,1], \lambda)$  with  $\|f\|_1 = 1$  is sequentially compact in the norm topology of  $L^1$ .  
 e. If  $f$  is analytic in  $\mathbb{C}$  satisfying  $|f(z)| \leq M|z|^n$  for some constant  $M$  and all  $z$  sufficiently large, then  $f$  is a polynomial of degree less than or equal to  $N$ .