

Problem 1:

Let $f_n \rightarrow f$ in measure.

Problem 2:

Let f be continuous on $[a, b]$, with one of its derivatives everywhere non-negative on (a, b) .

If this derivative is D_+ , then for all $x \in [a, b]$, $\liminf_{h \rightarrow 0^+} \frac{f(x+h)-f(x)}{h} \geq 0$.

If this derivative is D_- , then for all $x \in [a, b]$, $\liminf_{h \rightarrow 0^+} \frac{f(x)-f(x+h)}{h} \geq 0$.

If this derivative is D^+ , then for all $x \in [a, b]$, $\limsup_{h \rightarrow 0^+} \frac{f(x+h)-f(x)}{h} \geq 0$.

If this derivative is D^- , then for all $x \in [a, b]$, $\limsup_{h \rightarrow 0^+} \frac{f(x)-f(x+h)}{h} \geq 0$.

So in all cases, f is nondecreasing.

Problem 3:

Suppose that $f_n(x) \rightarrow f(x)$ at each $x \in [a, b]$.

Problem 4:

Suppose that $f \in BV([a, b])$. Then f' exists, by a theorem in class.

Problem 5:

Let g be an absolutely continuous monotone function on $[0, 1]$, and E be a set of measure 0.

We know that g is the antiderivative of some function, f . That is, $g(x) = \int_0^x f(t)dt + g(0)$. for some f .

Problem 6:

Let f be a nonnegative measurable function on $[0, 1]$.

We know that \ln is a concave function on $[0, 1]$ (if this is not clear, it's the inverse of a convex function).

So $-\ln$ is a convex function on $[0, 1]$.

So Jensen's inequality applies:

$$\begin{aligned} -\ln \int f &\leq -\int \ln f \\ \ln \int f &\geq \int \ln f \end{aligned}$$

This satisfies the problem.