

## M624 HOMEWORKS– Spring 2009

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SET 5: DUE APRIL 23RD, 2009

From Folland's book # 5.5 page 177. Do problems 54, 55, 57b)d) - use 22) in conjunction with 57a)- , 58, 59, 60, 61.

SET 4: DUE APRIL 16TH, 2009

From Folland's book # 5.1 page 155. Do problems 3, 6, 7, 9, 12a)-d) For this read the discussion in middle of page 153 first).

From Folland's book # 5.2 page 159. Do problems 17, 22 a).

From Folland's book # 5.3 page 164. Do problem 29.

SET 3: DUE MARCH 26TH, 2009

From Folland's book # 3.5 page 107. Do problems 27, 28, 31, 32 33, 37, 42.

SET 2: DUE FEBRUARY 26TH 2009

From Folland's book # 3.3 page 94. Do problem 20.

**Extra Problem 2 :** Let  $\mu$  be a positive measure over  $(X, \mathcal{M})$  and let  $f : X \rightarrow \mathbb{C}$  be a  $\mu$ -integrable function on  $X$ ;– i.e.  $f \in L^1(\mu)$ . Define

$$\nu(E) := \int_E f d\mu \quad E \in \mathcal{M}$$

(a) Show that  $\nu$  is a complex measure on  $(X, \mathcal{M})$

(b) In particular, show that if  $f \in L^1(\mu)$  takes only real values –i.e.  $f : X \rightarrow \mathbb{R}$  – then  $\nu$  as defined here is a **finite** signed measure (here use the Extra Problem 1 above).

**Extra Problem 3:** Let  $\mu$  and  $\nu$  be two measures on  $(X, \mathcal{M})$  defined by

$$\begin{aligned} \mu(A) &:= \int_A e^{-x^2} dx & A \in \mathcal{M} \\ \nu(A) &= \int_A e^{-x^2+x} dx & A \in \mathcal{M}. \end{aligned}$$

Show that  $\mu \ll \nu$  and compute the Radon-Nikodym derivative  $\frac{d\mu}{d\nu}$ .

From Folland's book # 3.4 page 100. Do problems 22, 23, 24, 25a).

SET 1: DUE FEBRUARY 12TH, 2009

From Folland's book # 3.1 page 88. Do problems 2, 3, 4.

From Folland's book # 3.2 page 92. Do problems 8, 9, 10, 13, 16 (correction: need both measures to be  $\sigma$ -finite), 17 (correction: need  $\nu$  to be  $\sigma$ -finite also).

**Extra Problem 1 :** Let  $\mu$  be a positive measure over  $(X, \mathcal{M})$  and let  $f$  real be an *extended  $\mu$ -integrable* function on  $X$ . Define

$$\nu(E) := \int_E f d\mu \quad E \in \mathcal{M}$$

Show that  $\nu$  is a *signed measure* on  $(X, \mathcal{M})$