

1. Show that if $1 \leq p \leq q < \infty$, and (X, μ) , (Y, ν) are σ -finite, then

$$\left(\left(\int_X |f(x, y)|^p d\mu(x) \right)^{\frac{q}{p}} d\nu(y) \right)^{\frac{1}{q}} \leq \left(\left(\int_X |f(x, y)|^q d\nu(y) \right)^{\frac{p}{q}} d\mu(x) \right)^{\frac{1}{p}}.$$

Give an example to show that this inequality can fail if $q < p$. Hint: consider a function g that is periodic with period 1, and $f(x, y) = g(x - y)$ on the unit square.

- 2. Folland page 192, Problem 21.
- 3. Folland page 196, Problem 31.
- 4. Folland page 197, Problem 32.
- 5. Folland page 199, Problem 36.