# MAKEMEAQUAL UNIVERSITY Department of Mathematics

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#### 1 Question 1 (UGA 2014 #5)

Let  $f,g\in L^1([0,1])$  and for all  $x\in [0,1]$  define

$$F(x) := \int_0^x f(y)dy$$
 and  $G(x) := \int_0^x g(y)dy$ .

Prove that

$$\int_0^1 F(x)g(x)dx = F(1)G(1) - \int_0^1 f(x)G(x)dx$$

#### 2 Question 2 (NUS 1970 #1fg)

Prove or disprove each of the following statements.

- (f) If  $E \subset \mathbb{R}$  and  $\mu(E) = \inf\{\sum_{I_i \in S} |I_i| : S = \{I_i\}_{i=1}^n \text{ such that } E \subset \bigcup_{i=1}^n I_i \text{ for some } n \in \mathbb{N}\}$  then  $\mu$  coincides with the outer measure of E.
- (g) If E is a Borel set and f is a measurable function, then  $f^{-1}(E)$  is also measurable.

# 3 Question 3 (Emory 0 # 0)

State and prove Fatou's Lemma on a general measurable space.

#### 4 Question 4 (UGA 2016 #4)

Let  $E \subset \mathbb{R}$  be measurable with  $m(E) < \infty$ . Define

$$f(x) = m(E \cap (E + x)).$$

Show that

- 1.  $f \in L^1(\mathbb{R})$ .
- 2. f is uniformly continuous.
- 3.  $\lim_{|x|\to\infty} f(x) = 0$

Hint:

$$\chi_{E \cap (E+x)}(y) = \chi_E(y)\chi_E(y-x)$$

# 5 Question 5 (NUS 1970 #1)

If  $\limsup_{n\to\infty} a_n \leq l$ , show that  $\limsup_{n\to\infty} \sum_{i=1}^n a_i/n \leq l$ .

#### 6 Question 6 (UGA 2015 #4)

Let  $f:[1,\infty)\longrightarrow \mathbb{R}$  such that f(1)=1 and

$$f'(x) = \frac{1}{x^2 + f(x)^2}$$

Show that the following limit exists and satisfies the equality

$$\lim_{x \to \infty} f(x) \le 1 + \frac{\pi}{4}$$

# 7 Question 7 (UGA 2018 #5)

Let  $f \geq 0$  be a measurable function on  $\mathbb{R}$ . Show that

$$\int_{\mathbb{R}} f = \int_0^\infty m(\{x : f(x) > t\}) dt$$

#### 8 Question 8 (UGA 2018 #2)

Let

$$f_n(x) := \frac{x}{1 + x^n}, \quad x \ge 0.$$

- a. Show that this sequence converges pointwise and find its limit. Is the convergence uniform on  $[0,\infty)$ ?
- b. Compute

$$\lim_{n \to \infty} \int_0^\infty f_n(x) dx$$

# 9 Question 9 (UGA 2015 #4)

Define

$$f(x,y) := \begin{cases} \frac{x^{1/3}}{(1+xy)^{3/2}} & \text{if } 0 \le x \le y \\ 0 & \text{otherwise} \end{cases}$$

Carefully show that  $f \in L^1(\mathbb{R}^2)$ .

#### 10 Question 10 (UGA 2018 #3)

Suppose f(x) and xf(x) are integrable on  $\mathbb{R}$ . Define F by

$$F(t) := \int_{-\infty}^{\infty} f(x) \cos(xt) dx$$

Show that

$$F'(t) = -\int_{-\infty}^{\infty} x f(x) \sin(xt) dx.$$