

# Title

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## Contents

<b>1</b>	<b>Fall 2018</b>	<b>1</b>
1.1	1 . . . . .	1
1.2	2 . . . . .	1
1.3	3 . . . . .	1
1.4	4 . . . . .	2
1.5	5 . . . . .	2
1.6	6 . . . . .	2

## 1 Fall 2018

### 1.1 1

Let  $f(x) = \frac{1}{x}$ . Show that  $f$  is uniformly continuous on  $(1, \infty)$  but not on  $(0, \infty)$ .

### 1.2 2

Let  $E \subset \mathbb{R}$  be a Lebesgue measurable set. Show that there is a Borel set  $B \subset E$  such that  $m(E \setminus B) = 0$ .

### 1.3 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

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

**1.4 4**

Let  $f \in L^1([0, 1])$ . Prove that

$$\lim_{n \rightarrow \infty} \int_0^1 f(x) |\sin nx| dx = \frac{2}{\pi} \int_0^1 f(x) dx$$

Hint: Begin with the case that  $f$  is the characteristic function of an interval.

**1.5 5**

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

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

**1.6 6**

Compute the following limit and justify your calculations:

$$\lim_{n \rightarrow \infty} \int_1^n \frac{dx}{\left(1 + \frac{x}{n}\right)^n \sqrt[n]{x}}$$