

Problem

Fix $1 < p < \infty$, and let E be any measurable set of \mathbb{R}^d . Suppose that $f_n \in L^p(E)$ for all $n \geq 1$ and $f_n \rightarrow f$ a.e. Prove that if $\sup_n \|f_n\|_p < \infty$ then $f \in L^p(E)$, but show by example that the assumption that $\{f_n\}$ is a bounded sequence in $L^p(E)$ is necessary.

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