

**Problem**

Suppose that  $f : \mathbb{R} \rightarrow \mathbb{R}$  is function and let

$$\phi_n(x) = \sum_{k=-\infty}^{\infty} f\left(\frac{k}{n}\right) \chi_{\left[\frac{k}{n}, \frac{k+1}{n}\right)}(x)$$

- (a) Prove that  $\phi_n$  is measurable for each  $n \geq 1$ , and that for each  $x_0 \in \mathbb{R}$ , at which  $f$  is continuous,  $\lim_{n \rightarrow \infty} \phi_n(x_0) = f(x_0)$ .
- (b) Conclude that if  $f$  is continuous almost everywhere, then it is a measurable.

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