1.

a.

Suppose m(F) = 0, then for any $x \notin F$, $x \notin E_n$ for finitely many $n \in \mathbb{N}$, thus

$$\lim_{n \to \infty} \chi_{E_n}(x) = 0$$

a.e. $x \in \mathbb{R}^d$.

Now suppose m(F) > 0, then let $x \in F$, thus $x \in E_n$ for infinitely many $n \in \mathbb{N}$, which means $\limsup_{n \to \infty} \chi_{E_n}(x) = 1$ for all $x \in F$. Thus

$$\lim_{n \to \infty} \chi_{E_n}(x) = 0$$

for some set $X \subseteq F^c$ thus contradiction as m(F) > 0.

b.

Apply fatou's lemma, we have that

$$\int_{\mathbb{R}^d} \liminf_{n \to \infty} f \chi_{E_n} dm = 0$$

which means that

$$m(f \liminf \chi_{E_n} \neq 0) = 0$$

hence

$$m(\liminf \chi_{E_n} \neq 0) = 0$$

Therefore, $\liminf \chi_{E_n}(x) = 1$ on a set X where m(X) = 0. But for every $x \in G$, $\liminf \chi_{E_n}(x) = 1$ thus m(G) = 0.

2.

 \mathbf{a}

We have that $\frac{x}{n} \ge \sin\left(\frac{x}{n}\right)$ thus $x > n\sin\left(\frac{x}{n}\right)$, and let $t = x^2$, we have

$$\int_0^\infty \frac{x}{x^4 + 1} = \int_0^\infty \frac{1}{2(t^2 + 1)} dt = \frac{\pi}{4}$$

Thus the solution is

$$\int_0^\infty \frac{\lim_{n \to \infty} x \cdot n/x \sin(x/n)}{x^4 + 1} = \int_0^\infty \frac{x}{x^4 + 1} = \frac{\pi}{4}$$

b.

Since $n^2(1 - \cos(x/n)) \le n^2(1 - \cos^2(x/n)) = n^2\sin^2(x/n) \le x^2$ and let $t = x^3$,

$$\int_{-\infty}^{\infty} \frac{x^2}{x^6 + 1} dx = \int_{-\infty}^{\infty} \frac{1}{3(t^2 + 1)} dt = \frac{\pi}{3}$$

We have the solution through L'Hopital and let $y = x^2$

$$\int_{-\infty}^{\infty} \lim_{n \to \infty} \frac{n^2 (1 - \cos(x/n))}{1 + x^6} = \int_{-\infty}^{\infty} \frac{x^2/2}{x^6 + 1} dx = \frac{\pi}{6}$$

as

$$\lim_{n \to \infty} n^2 (1 - \cos(x/n)) = \lim_{n \to \infty} \frac{-x \sin(x/n)/n^2}{-2/n^3} = \frac{x}{2} x \lim_{n \to \infty} \frac{\sin(x/n)}{x/n} = \frac{x^2}{2}$$

If $\lim_{n\to\infty}\int_E|f_n-f|=0$ then for every $\varepsilon>0$ there is n_0 such that for all

$$\left| \int_{E} |f_{n}| - \int_{E} |f| \right| \leq \left| \int_{E} (|f_{n}| - |f|) \right| \leq \int_{E} |f_{n} - f| \leq \varepsilon$$

Thus $\int_E |f_n| \to \int_E |f|$. Now suppose $\int_E |f_n| \to \int_E |f|$, then we know that

$$|f_n| + |f| \rightarrow 2|f|$$

a.e. $x \in E$

$$\int_{E} |f_n - f| \le \int_{E} |f_n| + |f|$$

$$\int_{E} |f_n - f| = 0$$

as $f_n \to f$ a.e. $x \in E$ and

$$\lim_{n \to \infty} \int_{E} |f_n| + |f| = \int_{E} 2|f|$$

Thus applying the Generalized Dominance Convergence Theorem on $|f_n - f|$ and $|f_n| + |f|$, we have that

$$\lim_{n \to \infty} \int_E |f_n - f| = \int_E 0 = 0$$

4.

For all $\varepsilon > 0$ we can find a function g such that $\int_{\mathbb{R}^d} |f - g_n| < \varepsilon/3$ and small enough t > 0 such that $|g(x - t) - g(x)| < \varepsilon/3m(E)$. Then

$$\int_{\mathbb{R}^d} |f_t(x) - f(x)|$$

$$\leq \int_{\mathbb{R}^d} |f(x - t) - g(x - t)| + |g(x - t) - g(x)| + |g(x) - f(x)|$$

$$< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3}$$

$$= \varepsilon$$

Thus

$$\int_{\mathbb{R}^d} |f_t(x) - f(x)| = 0$$

b.

Since $\chi_E \in \mathcal{L}_1(\mathbb{R}^d)$, for all $\varepsilon > 0$, there is a continuous function h such that $\int_{\mathbb{R}}^d |\chi_E - h| < \varepsilon/3$, then let the sequence $x_n \to x$ and thus there is an n_0 such that for all $n > n_0$, $|h(x_n) - h(x)| < \varepsilon/3m(E)$. Then

$$\begin{aligned} &|\phi(x) - \phi(x_n)| \\ &= \left| \int_{\mathbb{R}^d} \chi_E(x+t) \chi_E(t) - \chi_E(x_n+t) \chi_E(t) dt \right| \\ &= \left| \int_{\mathbb{R}^d} \chi_E(t) \left(\chi_E(x+t) - \chi_E(x_n+t) \right) dt \right| \\ &\leq \int_{\mathbb{R}^d} |\chi_E(x+t) - \chi_E(x_n+t)| dt \\ &\leq \int_{\mathbb{R}^d} |\chi_E(x+t) - h(x+t)| + |h(x+t) - h(x_n+t)| + |h(x_n+t) - \chi_E(x_n+t)| \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} \\ &= \varepsilon \end{aligned}$$

c.

We first have that for $x \in E$,

$$\phi(x) = \int_{\mathbb{R}^d} \chi_E(x+t)\chi_E(t)dt = m(E \cap (E-x)) = m(E_x)$$

where $E_x = \{y : y \in E, x + y \in E\}.$

Notice that if $y \in E_x$ then $y \in E$ and $x + y \in E$ thus $x \in E - E$. Thus if $m(E_x) > 0$ then $x \in E - E$.

Now since m(E) > 0, we have that there is $B_{\varepsilon}(x_0) \subseteq E$ and thus for any $\delta < \varepsilon/2$, we have that $\phi(x) = m(E_x) > 0$ for all $x \in B_{\delta/2}(0)$. Thus $B_{\delta}(0) \subseteq E - E$

For every $\varepsilon > 0$, we can find a respective integrable step function ϕ such that $\int_{\mathbb{R}} |f - \phi| < \varepsilon/2$, where

$$\phi = \sum_{k=1}^{N} a_k \chi_{R_k}$$

where $a_k \in \mathbb{R}$ and R_k are bounded intervals. Thus we can find an interval R such that $\bigcup_{k=1}^N R_k \subseteq R$. Let $M = \max_R \phi$

Now for any $x \in R$, since $\sin(\lambda x) \to 0$ as $\lambda \to \infty$, there is $\delta > 0$ such that for all $\lambda < \delta$,

$$|\sin(\lambda x)| < \frac{m(R)\varepsilon}{2M}$$

Then

$$\left| \int_{\mathbb{R}} f(x) \sin(\lambda x) dx \right|$$

$$\leq \int_{\mathbb{R}} |f(x) - \phi(x)| |\sin(\lambda x)| dx + \int_{\mathbb{R}} |\phi(x) \sin(\lambda x)| dx$$

$$\leq \int_{\mathbb{R}} |f(x) - \phi(x)| dx + \int_{R} |\phi(x)| |\sin(\lambda x)| dx$$

$$\leq \frac{\varepsilon}{2} + \int_{R} \frac{m(R)\varepsilon}{2M} \cdot M dx$$

$$\leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$= \varepsilon$$