



- 20% 1. Let $f \in C(I)$, $g \in BV(I)$, $I = [a, b]$ and let $F(x) = \int_a^x f dg$, $x \in [a, b]$. Show that if g is continuous at x_0 then F is also continuous at x_0 .
- 20% 2. Let $E_n \subset [0, 1]$ be Lebesgue measurable sets and $m(E_n) \rightarrow 1$, where m is the Lebesgue measure. Show that there is a subsequence $\{E_{n_j}\}_{j=1}^\infty$ so that $m(\bigcap_{j \geq 1} E_{n_j}) > 0$.
- 20% 3. Let $f_n: E \rightarrow \mathbf{R}$ so that $f_n \rightarrow f$ pointwise on E , where $E \subset X$, X is a space and E is uncountable. Prove that there is an infinite set $A \subset E$ so that $f_n \rightarrow f$ uniformly on A .
- 20% 4. Given a measure space (X, M, μ) , $0 < \mu(X) < \infty$, $f \in L^\infty(\mu)$ so that $\|f\|_\infty > 0$. Let $\alpha_n = \int_X |f|^n d\mu$, $n = 1, 2, 3, \dots$. Show $\frac{\alpha_{n+1}}{\alpha_n} \rightarrow \|f\|_\infty$.
- 20% 5. If $\{f_n\} \subset L^p(\mathbf{R})$, $1 < p \leq \infty$, and $\|f_n\|_p \leq K < \infty$ for $n = 1, 2, \dots$. Show that there is a subsequence $\{f_{n_j}\}_{j=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ and a function $f \in L^p$ so that $f_{n_j} \rightarrow f$ weakly, i.e., $\int_{\mathbf{R}} f_{n_j} \varphi dm \rightarrow \int_{\mathbf{R}} f \varphi dm \quad \forall \varphi \in L^q$, where $\frac{1}{p} + \frac{1}{q} = 1$.