

6. Prove that if a subset A of $[0, 1]$ has measure zero then

$$A^2 = \{x^2 : x \in A\}$$

has measure zero, too.

7. Suppose that f is a real-valued differentiable function on $[0, 1]$. Prove that its derivative function f' is Lebesgue measurable on $[0, 1]$.

8. Let μ_n be a non-decreasing sequence of measures defined on a measurable space (X, \mathcal{A}) in the sense that $\mu_n(A) \uparrow \mu(A)$ for all A in \mathcal{A} .

(a) Prove that μ is a measure on (X, \mathcal{A}) with respect to which all μ_n are absolutely continuous.

(b) On any fixed set A of finite μ measure, let f_n denote the Radon-Nikodym derivative of μ_n with respect to μ . Prove that almost everywhere (with respect to μ , and thus all μ_n) on A , $f_n \uparrow 1$.

9. Suppose that f is a real-valued continuous function on $[0, 1]$. Show that $\|f\|_{L^p} \rightarrow \|f\|_{L^\infty}$ as $p \rightarrow \infty$.