

1. [10 points] Let  $E$  be a subset of  $\mathbb{R}$  with finite outer measure  $m^*(E)$  and  $a < b < c$ .

(a) Prove that

$$m^*(E \cap [a, c]) = m^*(E \cap [a, b]) + m^*(E \cap [b, c]).$$

(b) Define the function  $f_E$  by

$$f_E(x) \equiv m^*(E \cap (-\infty, x]), \quad \forall x \in \mathbb{R}.$$

Prove that  $f_E$  is *increasing and continuous*.

2. [10 points] Let  $f(x)$  and  $g(x)$  be Lebesgue measurable functions on  $[0, 1]$ .

(a) Prove by definition that  $|f(x)|$  is Lebesgue measurable on  $[0, 1]$ .

(b) Prove by definition that  $h(x) \equiv \min(f(x), g(x))$  is Lebesgue measurable on  $[0, 1]$ .

3. [10 points] Let  $f_n(x) \equiv \frac{\sin x}{n^{-2} + \cos x}$ ,  $x \in \left[0, \frac{\pi}{2}\right]$ ,  $n \in \mathbb{N}$ , and let  $\nu(x)$  be a bounded non-negative measurable function on  $\mathbb{R}$ . Do the following.

(a) Prove that the limit  $\lim_{n \rightarrow \infty} \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} f_n(x) dx$  exists.

(b) Find the limit value in (a).

(c) Prove that, for  $\alpha \in (0, \pi/2)$ ,

$$\lim_{n \rightarrow \infty} \int_0^\alpha f_n(x) \nu(x) dx = \lim_{n \rightarrow \infty} \int_0^\alpha \tan(x) \nu(x) dx,$$

and this limit is finite.

4. [10 points] Do the following.

(a) State the definition of an *absolutely continuous function on a finite interval*  $[a, b]$ .

(b) Let  $P(x)$  be a polynomial function on  $[0, 1]$ . Prove that  $P(x)$  is absolutely continuous on  $[0, 1]$ .