

1. [10 points] Let  $f$  be a non negative Lebesgue measurable function on  $E$  with  $m(E) < \infty$ . Denote  $E_k = f^{-1}([k, k + 1))$ ,  $k \in \mathbb{N}$ . Prove that

$$\int_E f < +\infty$$

if and only if

$$\sum_{k=1}^{\infty} k \cdot m(E_k) < +\infty.$$

2. [10 points] Do the following.

(a) Give a definition of a Lebesgue measurable function on  $\mathbb{R}$ .

(b) Assume that the function  $f$  defined on  $(0, 1)$  is differentiable at each point on  $(0, 1)$ . Prove that its derivative  $f'$  is Lebesgue measurable on  $(0, 1)$ .

(c) Let  $f$  be *any* function defined on  $\mathbb{R}$ . Define a new function  $g$  by

$$g(x) \equiv \chi_{\mathbb{Q}}(x) \cdot f(x), \quad x \in [0, 1],$$

where  $\mathbb{Q}$  is the set of rational numbers and  $\chi_{\mathbb{Q}}$  is the characteristic function of  $\mathbb{Q}$ . Prove that  $g$  is Lebesgue measurable on  $\mathbb{R}$ .

3. [10 points] Let  $m$  and  $n$  be natural numbers  $m, n \geq 1$  and  $m < n$ . Assume that  $E_1, E_2, \dots, E_n$  are  $n$  Lebesgue measurable subsets of  $[0, 1]$  with the property that each point  $x \in [0, 1]$  is in at least  $m$  of above subsets. Prove that there exists at least one  $E_j$  such that  $m(E_j) \geq \frac{m}{n}$ .

4. [10 points] Do the following.

(a) State the definition of *bounded variation*.

(b) Let  $f$  be the function defined by

$$f(x) = \begin{cases} 0, & \text{if } x = 0; \\ 1 - x, & \text{if } x \in (0, 1); \\ 7, & \text{if } x = 1. \end{cases}$$

Prove that  $f$  is of bounded variation. Find the total variation of  $f$ .

(c) Write the function  $f$  into the form of difference of two increasing functions.