

1. [10 points] Give an example of a sequence of Lebesgue measurable functions  $\{f_n, n \in \mathbb{N}\}$  that simultaneously satisfies all three of the following conditions:

(i)  $0 \leq f_n(x) \leq \frac{1}{x}, \quad \forall n \in \mathbb{N};$

(ii)  $\lim_{n \rightarrow \infty} f_n(x) = 0, \quad \forall x \in [0, 1];$

(iii)  $\lim_{n \rightarrow \infty} \int_{[0,1]} f_n(x) dx = \infty.$

2. [10 points] Do the following.

(a) Let  $E \subset \mathbb{R}$  be a nonempty Lebesgue measurable set and  $f$  be a function defined on  $E$ . Give a definition that the function  $f$  is Lebesgue measurable on  $E$ .

(b) Let  $f$  be a function defined on  $[0, 1]$ . Assume that  $f$  is Lebesgue measurable on  $(\alpha, \beta)$  for all  $\alpha, \beta \in \mathbb{R}$ ,  $0 < \alpha < \beta < 1$ . Prove by definition that  $f$  is Lebesgue measurable on  $[0, 1]$ .

3. [10 points] Let  $f$  be a Lebesgue integrable function on  $[0, 1]$  and  $f(x) > 0, \forall x \in [0, 1]$ .

(a) Prove that

$$[0, 1] = \bigcup_{n \in \mathbb{N}} \left\{ x \in [0, 1], f(x) \geq \frac{1}{n} \right\}.$$

(b) Let  $\mathcal{F}$  be the family of all Lebesgue measurable subsets  $S$  of  $[0, 1]$  with property that  $m(S) \geq 0.5$ . Using the above results in (a), prove that

$$\inf_{S \in \mathcal{F}} \int_S f dm > 0.$$

4. [10 points] Do the following.

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

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

$$f(x) = \begin{cases} x \sin \frac{1}{x} & x \in (0, \frac{2}{\pi}]; \\ 0 & x = 0. \end{cases}$$

Prove that this function is NOT of bounded variation.