

**Analysis Preliminary Examination**  
**October 24, 2020**

**Solve any 5 of the following 8 problems.**

1. Prove or disprove: If  $A, B$  are Lebesgue measurable subsets of  $\mathbb{R}^2$  then so is  $A + B$ . Here  $A + B = \{x + y : x \in A, y \in B\}$ .

2. Prove or disprove: The set of continuous function on  $[0, 1]$  is dense in  $L^\infty[0, 1]$ .

3. Let  $X$  be the normed linear space whose elements are all continuous function on  $[0, 1]$ , and the norm is given by

$$\|f\| = \int_0^1 |f|.$$

Prove that  $X$  is not a Banach space.

4. Let  $\{f_n\}$  be a sequence in  $L^2[0, 2\pi]$  defined by  $f_n(x) = \sin nx$ . Prove that  $\{f_n\}$  converges weakly but not strongly (i.e., in the norm of  $L^2[0, 2\pi]$ ).

5. Suppose that  $\mu$  and  $\nu$  are finite measures on a measurable space  $(X, \mathfrak{M})$ . Prove that there exists a nonnegative measurable function  $f$  on  $X$  such that for all  $E \in \mathfrak{M}$

$$\int_E (1 - f) d\mu = \int_E f d\nu.$$

6. Let  $m^*$  be the Lebesgue outer measure on  $\mathbb{R}$ . Prove that a bounded set  $E \subset \mathbb{R}$  is Lebesgue measurable if and only if for any  $\varepsilon > 0$  there exists a closed subset  $F \subset E$  such that  $m^*(E - F) < \varepsilon$ .

7. Let  $A$  be a subset of  $\mathbb{R}$  with finite Lebesgue measure, and let  $f$  be a measurable function on  $A$ . Prove that  $f$  is integrable on  $A$  if and only if both of the following series converge.

$$\sum_{k=1}^{\infty} k m(\{x \in A : k \leq |f(x)| < k + 1\})$$
$$\sum_{k=1}^{\infty} m(\{x : |f(x)| \geq k\})$$

8. Let  $f$  and  $g$  be two measurable functions on a measurable space  $(X, \mathfrak{M})$ . Prove that their product  $fg$  is also measurable.