Midterm 1, MAT 324, October 28, 2007

Answer each question on the paper provided. Write neatly and give complete answers. Each question is worth 10 points.

- 1. Define the outer measure of a set.
- 2. Prove every monotone function is measurable.
- 3. If f is measurable, show |f| is measurable. Is the converse true? Prove or find give a counterexample.
- 4. State the characterization of Riemann integrable functions. Given an example of Lebesgue integrable function that is not Riemann integrable.
- 5. If *E* is measurable is it true that $m(E) = m(\overline{E})$, where \overline{E} denote the closure of *E*? (the closure of a set *E* is the smallest closed set containing *E*).
- 6. If $E \subset [0, 1]$ is measurable, show that for any $\epsilon > 0$ there is a an closed set K so that $K \subset E$ and $m(E \setminus K) < \epsilon$.
- 7. Let $\{f_n\}$ be a sequence of measurable functions. Show that the set of x where $f_n(x)$ tends to $+\infty$ is measurable.
- 8. Suppose $f \ge 0$ is integrable and define $h_n = \min(f, n)$. Prove that $\int |f h_n| dm \to 0$ as $n \to \infty$.
- 9. State the Dominated Convergence Theorem. Give an example of a uniformly bounded sequence of integrable functions where it does not apply, i.e., $\lim_n \int f_n dx \neq \int \lim_n f_n dx$.
- 10. If f is integrable, show $m(\{x : |f(x)| > \lambda\}) \leq \frac{1}{\lambda} \int |f| dx$.