

**Sample Final, MAT 324, 2011**

Final will be Tuesday 12/13/2011 02:15-04:45 Room 4-130, Math

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

1. Define: null set, outer measure, Lebesgue measurable set.
2. State: Fatou's lemma, the monotone convergence theorem, the dominated convergence theorem, the Beppo-Levi theorem.
3. Show that it is impossible to define an inner product on the space  $L^1([0, 1])$  with the norm  $\|\cdot\|_1$ .
4. Given an example of a sequence  $\{f_n\}$  on  $[0, 1]$  which converges to the zero function in  $L^1$  but does not converge to it pointwise at any point.
5. If  $f$  is a measurable function on  $[0, 1]$ , show that  $\|f\|_\infty = \lim_{p \rightarrow \infty} \|f\|_p$ .
6. State Hölder's inequality.
7. State Fubini's theorem. Give an example to show it can fail if the function is measurable, but not integrable.
8. State the Radon-Nikodym theorem.
9. Let  $\nu$  and  $\mu$  be finite Borel measures on  $[0, 1]$ . Prove that  $\nu \ll \mu$  if and only if for every  $\epsilon > 0$  there is a  $\delta > 0$  so that for every Borel set  $F$ ,  $\mu(F) < \delta$  implies  $\nu(F) < \epsilon$ .
10. Define absolute continuity and bounded variation. Prove that any absolutely continuous function on  $[0, 1]$  is of bounded variation.