

## YOU ARE BEING GRADED FOR WORK

1) Suppose functions  $f_n$  all have domain  $D=[0,1]$  for  $n = 1, 2, \dots$ . Let the measure be  $L$ . measure  $dm$ . Let

$$f_n(x) = \begin{cases} 0, & 1/\sqrt{n} < x \leq 1 \\ \sqrt{n}, & 0 \leq x \leq 1/\sqrt{n}. \end{cases}$$

a) Find extended real valued function  $f$  such that  $f_n(x) \rightarrow f(x)$  everywhere: so for all  $x \in [0, 1]$ . (Check  $f_n(0)$  and  $f_n(1)$  carefully. Note that  $f(x) = \pm\infty$  is possible.)

$$f(x) = \begin{cases} \infty, & x=0 \\ 0, & x \in (0, 1] \end{cases}$$

b) Now  $f_n - f = f_n = |f_n - f| = |f_n|$  ae in  $D$ . Compute  $\int_D |f_n - f| dm$ .

$$= \int_D f_n dm = \int_0^{1/\sqrt{n}} \sqrt{n} dx = \sqrt{n} \times \frac{1}{\sqrt{n}} = 1 \quad \forall n$$

c) Compute  $\int_D |f_n - f|^2 dm = \int_D (f_n - f)^2 dm$ .

$$= \int f_n^2 dm = \int_0^{1/\sqrt{n}} n dx = n \times \frac{1}{\sqrt{n}} = n \frac{1}{\sqrt{n}} = \sqrt{n}$$

d) Compute  $\lim_{n \rightarrow \infty} \int_D (f_n - f)^2 dm$ .

$$= \lim_{n \rightarrow \infty} \sqrt{n} = \infty$$

2) Let  $(X, \mathcal{F}, \mu)$  be the measure space, and let  $f$  be an integrable function (integrable  $\mu$ ). Let  $E \in \mathcal{F}$  be such that  $\mu(E) = 0$ . If  $g$  is a nonnegative integrable function, it can be shown that  $\int_E g d\mu = 0$ .

Use monotonicity and the above result to show that  $\int_E f d\mu = 0$  since  $-|f| \leq f \leq |f|$ .

$$0 = -\int_E |f| d\mu \leq \int_E f d\mu \leq \int_E |f| d\mu = 0$$

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3) Let  $f$  be a nonnegative measurable function on  $(X, \mathcal{F}, \mu)$ . Let  $0 < p < \infty$  and  $0 < \epsilon < \infty$ . Then

$$\int_X [f(x)]^p d\mu \geq \int_{\{x \in X: f(x) \geq \epsilon\}} [f(x)]^p d\mu \geq \int_{\{x \in X: f(x) \geq \epsilon\}} \epsilon^p d\mu.$$

The second inequality holds since on the set for the second integral,  $[f(x)]^p \geq \epsilon^p$ . Evaluate the integral

$$\int_{\{x \in X: f(x) \geq \epsilon\}} \epsilon^p d\mu.$$

$$= \epsilon^p \mu(\{x \in X: f(x) \geq \epsilon\}).$$