

take home due F

YOU ARE BEING GRADED FOR WORK

1) Let $A = (0, \infty)$. Is χ_A L. integrable? Explain briefly.

no, $\int \chi_A = m(A) = \infty$
 (need $\int \chi_A < \infty$)

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 2) a) State the Bounded Convergence Theorem. Let $E \in \mathcal{F}_m$, $m(E) < \infty$,
 and $f_n \in \mathcal{F}(E)$. If $\exists M > 0 \exists \{n_k\} \subset \mathbb{N}$ and $\forall x \in E$
 and $\lim_{k \rightarrow \infty} f_{n_k}(x) = f(x) \forall x \in E$, then
 $\lim_{n \rightarrow \infty} \int_E f_n = \int_E f$.

b) Use a) to find $\lim_{n \rightarrow \infty} \int_0^1 \frac{dx}{(1+x^2)^n}$. Hint: Find the integrand $f_n = f_n(x)$ and find $\lim_{n \rightarrow \infty} f_n = f = f(x)$. on $E = (0, 1)$.



$f_n(x) = \frac{1}{(1+x^2)^n}$ $1+x^2 > 0$ on $(0, 1)$
 $|f_n(x)| \leq 1$ on $E = (0, 1)$

$\therefore (1+x^2)^n \rightarrow \infty$ as $n \rightarrow \infty$.

$\therefore f_n(x) \rightarrow f(x) \equiv 0$ on $(0, 1)$.

$\therefore \lim_{n \rightarrow \infty} \int_0^1 \frac{dx}{(1+x^2)^n} =$

$\lim_{n \rightarrow \infty} \int_0^1 f_n = \int_0^1 f = \int_0^1 0 dx = \boxed{0}$

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3) What theorem or lemma is used to prove the Monotone Convergence Theorem?

Fatou's lemma

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4) Suppose

$$f(x) = \begin{cases} 1, & x \in \mathbb{Q} \cap [0, 1] \\ -1, & x \notin \mathbb{Q} \cap [0, 1] \end{cases}$$

$f(x) = -1$ a.e. on $[0, 1]$.

a) Does the Riemann integral $\int_0^1 f(x) dx$ exist?

NO $f(x)$ is discontinuous on $[0, 1]$

and $m(\mathbb{Q} \cap [0, 1]) = 0 > 0$.

Set of discontinuities does not have measure 0

b) Find $\int_0^1 |f(x)| dx$.

if f is not continuous a.e. on E

$$= \int_0^1 1 dx = x \Big|_0^1 = \boxed{1}$$

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