

- (1) (10 %) If $\{r_k\}$ denotes the rational numbers in $[0, 1]$, show that $\sum_k k^{-2}|x - r_k|^{-1/2}$ converges absolutely a.e. in $[0, 1]$.
- (2) (10 %) Let $(X, \mathcal{F}, \mu)$ be a finite measure space, and $\mathcal{G}$ be a sub- σ -algebra of $\mathcal{F}$. Suppose $f \in L^2(X, \mathcal{F}, \mu)$. Show that there exists a $g \in L^2(X, \mathcal{G}, \mu)$ such that for any $h \in L^2(X, \mathcal{G}, \mu)$, $\int_X (f(x) - g(x))h(x) \mu(dx) = 0$.
- (3) (15 %) Let $(X, \mathcal{F}, \mu)$ be a measure space. Suppose $f \in L^1(X, \mathcal{F}, \mu)$. Prove that to each $\epsilon > 0$ there exists a $\delta > 0$ such that $\int_E |f| d\mu < \epsilon$ whenever $\mu(E) < \delta$.
- (4) (10 %) Show that if $f \in L^\infty([0, 1], \lambda)$ and for all n in $\mathbb{N} \cup \{0\}$, $\int_0^1 t^n f(t) dt = 0$ then $f = 0$ a.e., where λ is the Lebesgue measure.
- (5) (15 %) Let $(X, \mathcal{F}, \mu)$ be a finite measure space, and $\{f_n\}$ a sequence of $\mathcal{F}$ -measurable functions in X . Show that $f_n \rightarrow 0$ in measure if and only if $\int_X \frac{|f_n|}{1+|f_n|} d\mu \rightarrow 0$.
- (6) (10 %) Let $(X, \mathcal{F}, \mu)$ be a measure space. Show that for $\{E_k\} \subset \mathcal{F}$, if $\sum_k \mu(E_k) < +\infty$, show that $\mu(\limsup E_k) = 0$.
- (7) (15 %) (10 %) Let $(X, \mathcal{F}, \mu)$ be a probability space. Suppose that f and g are positive measurable functions on X such that $f \cdot g \geq 1$. Prove that

$$\int_X f d\mu \cdot \int_X g d\mu \geq 1.$$

- (8) (15 %) Let $(X, \mathcal{F}, \mu)$ be a finite measure space. Suppose $f \in L^\infty(X, \mu)$, $\|f\|_\infty > 0$, and $\alpha_n = \int_X |f|^n d\mu$ ($n = 1, 2, 3, \dots$). Prove that $\lim_{n \rightarrow \infty} \frac{\alpha_{n+1}}{\alpha_n} = \|f\|_\infty$.