

- (1) (10 %) Let X be a topological space and let μ be a positive Borel measure on X such that every point has a neighborhood which has a finite μ -measure. Show that every compact set is a finite μ -measure set.
- (2) (10 %) Let (X, d) be a metric space. Show that, for any open subset G of X , it can be expressed as a countable union of closed subsets of X .
- (3) (10 %) Let H be an infinite-dimensional Hilbert space and μ be a finite Borel measure on H . Show that μ is not translation invariant.
- (4) (10 %) Let $(X, \mathcal{F}, \mu)$ be a finite measure space and $f \in L^1(X, \mu)$ be complex-valued. Assume that there is a closed set S in the complex plane such that the averages $\frac{1}{\mu(E)} \int_E f d\mu$ lie in S for every $E \in \mathcal{F}$ with $\mu(E) > 0$. Show that $f(x) \in S$ for almost all $x \in X$.
- (5) (10 %) Let $1 \leq p \leq \infty$, $f \in L^p(\mathbb{R}^n)$ and $g \in L^1(\mathbb{R}^n)$. Show that $f * g \in L^p(\mathbb{R}^n)$ and $\|f * g\|_p \leq \|f\|_p \cdot \|g\|_1$, where $f * g(x) = \int_{\mathbb{R}^n} f(x-t)g(t) dt$, $x \in \mathbb{R}^n$.
- (6) (10 %) Let (Ω, Σ, μ) be a measure space and $f \in L^1(\Omega, \Sigma, \mu)$. Show that the set function $F(A) = \int_A f d\mu$, $A \in \Sigma$, tends to zero as the measure of A tends to zero.
- (7) (15 %) Let $(X, \mathcal{F}, \mu)$ be a finite measure space. Suppose that $f_k \rightarrow f$ μ -a.e. and that $f_k, f \in L^p(X, \mu)$, $1 < p < \infty$. If $\|f_k\|_p \leq M < +\infty$, show that $\int_X f_k g d\mu \rightarrow \int_X f g d\mu$ for all $g \in L^q(X, \mu)$, $1/p + 1/q = 1$.
- (8) (10 %) Let μ and ν be two probability measures on the Borel σ -algebra of $\mathbb{R}$ and f, g be two real-valued Borel measurable functions on $\mathbb{R}$. Suppose that $\int_{\mathbb{R}} g(y) d\nu(y) = 0$. Prove that, for $p \geq 1$,

$$\iint_{\mathbb{R}^2} |f(x) + g(y)|^p d\mu(x) d\nu(y) \geq \int_{\mathbb{R}} |f(x)|^p d\mu(x).$$

- (9) (15 %) Let f be an integrable function over the set E with respect to the measure μ . If $E_n = \{x \in E : |f(x)| \geq n\}$, $n = 1, 2, \dots$, prove that $n \cdot \mu(E_n) \rightarrow 0$ as $n \rightarrow \infty$.