First-Year Examination Analysis, Part Two January 2014

Answer FOUR questions, starting each on a fresh sheet of paper. Write in a neat and logical fashion, giving complete reasons for all steps.

1. Let f be a continuous real-valued function on [0, 1]. For each $n \ge 1$ let $h_n = n \mathbb{1}_{[0,1/n]}$ be n times the indicator function of [0, 1/n]. Prove that

$$\lim_{n \to \infty} \int_0^1 f(t) h_n(t) \mathrm{d}t = f(0).$$

2. Let f be a continuous real-valued function on [0,1]. For $n \ge 1$ and $0 \le t \le 1$ let $f_n(t) = f(t)t^n$. Determine a condition on f(1) that is necessary and sufficient for the sequence $(f_n)_{n=1}^{\infty}$ to be uniformly convergent; be sure to prove necessity and sufficiency.

3. For $n \ge 1$ let f_n be a continuous real-valued function on [0,1] and for $0 \le t \le 1$ define

$$F_n(t) = \int_0^t f_n(u) \mathrm{d}u.$$

In each of the following cases, decide whether $(F_n)_{n=1}^{\infty}$ must have a uniformly convergent subsequence, giving proof or counterexample as appropriate:

(i) $|f_n| \leq g$ for some continuous g and all n;

(ii)
$$0 \leq f_1 \leq f_2 \leq \ldots$$

4. Let $(f_n)_{n=1}^{\infty}$ be a sequence of measurable functions on some measure space. Show that each of the following sets is measurable:

$$A = \{ \omega | f_n(\omega) > 0 \text{ for infinitely many } n \}; B = \{ \omega | f_n(\omega) \leq 0 \text{ for finitely many } n \}.$$

Warning: A and B need not be complementary!

5. Let $(f_n)_{n=1}^{\infty}$ be a uniformly-bounded sequence of continuous functions on [0, 1] that converges pointwise to zero. Does it follow that

$$\lim_{n \to \infty} \int_0^1 f_n(t) \mathrm{d}t = 0?$$

Does the answer change if 'uniformly-bounded' is removed from the hypotheses? Give proof or counterexample as appropriate.