First-year Analysis Examination Part Two January 2022

Answer FOUR questions in detail. State carefully any results used without proof.

1. For each integer $n \ge 1$ let $\chi_n = n \mathbb{1}_{[0,1/n]}$ be *n* times the indicator function of the interval [0, 1/n]. Prove that if $f : [0, 1] \to \mathbb{R}$ is continuous then

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

2. Let a > 0. When n is a positive integer and $t \ge 0$ write

$$f_n(t) = \frac{\sin nt}{1+nt}.$$

Is the sequence $(f_n : n > 0)$ uniformly convergent on $[a, \infty)$? On $[0, \infty)$? 3. Let $f : [0, 1] \to \mathbb{R}$ be continuous. Prove that if

$$\int_0^1 f(t)t^{n+\frac{1}{2}} dt = 0$$

for each positive integer n then f vanishes identically.

4. When $(f_n : n > 0)$ is a sequence of measurable real-valued functions on some measurable space, show that the following sets are measurable: (i) $\{\omega : f_n(\omega) \text{ alternates in sign}\}$

- (ii) { $\omega : f_n(\omega)$ is eventually rational}
- (iii) $\{\omega : \sum_{n>0} f_n(\omega) \text{ is absolutely convergent}\}.$

5. State the Monotone Convergence Theorem and the Fatou Lemma, and deduce one of these from the other.