

1. (10 points)

Prove the following integral version of Minkowski's inequality for  $1 \leq p < \infty$ :

$$\left[ \int \left| \int f(x, y) dx \right|^p dy \right]^{1/p} \leq \int \left[ \int |f(x, y)|^p dy \right]^{1/p} dx.$$

2. (10 points)

Prove that  $L^\infty(E)$  is not separable for any measurable set  $E$  with positive measure.

3. (10 points)

Prove that a continuous function defined on a closed interval is uniformly continuous.

4. (10 points)

Prove that a function defined on a closed interval is Riemann integrable.

5. (30 points)

(i) State and prove the simple Vitali covering lemma.

(ii) Prove that if  $f \in L(\mathbb{R}^n)$  and  $f$  has compact support, then the set

$$A_{f^*}(\alpha) = \{x \in \mathbb{R}^n | f^*(x) > \alpha\}$$

is bounded in  $\mathbb{R}^n$ , where  $f^*$  is the Hardy-Littlewood maximum function of  $f$ .(iii) Under the assumption of (ii), show that there exists a positive constant  $c$  independent of  $f$  and  $\alpha$  such that  $\omega_{f^*}(\alpha) = |A_{f^*}(\alpha)| \leq \frac{c}{\alpha} \int_{\mathbb{R}^n} |f|$ 

6. True or False. For each of the following statements, prove it if the statement is true; otherwise, give a counter example. (30 points)

a) Suppose  $f(x) = \sum_{j=0}^{\infty} a_j x^j$ , where  $a_j \in \mathbb{R}^1$ ,  $j = 0, 1, 2, \dots$ , and  $\sum_{j=0}^{\infty} |a_j| = 10252010$ . Then  $f(x)$  is of bounded variation on the closed interval  $[0, 1]$ .b) Suppose that  $g(x)$  is a bounded function on  $[0, 1]$  such that for any positive  $\epsilon < 1$ ,  $V[g; \epsilon, 1] < M$ . Then  $V[g; 0, 1] \leq M$ , where  $V[g; a, b]$  is the variation of  $g$  over  $[a, b]$ .c) Suppose that  $f(x)$  and  $\phi(x)$  are bounded functions on  $[-1, 1]$  such that  $\int_{-1}^0 f(x) d\phi(x) = 1$  and  $\int_0^1 f(x) d\phi(x) = 1$ . Then  $\int_{-1}^1 f(x) d\phi(x) = 2$ .d)  $f_n(x) \rightarrow f(x)$  uniformly in  $\mathbb{R} \Rightarrow f_n(x) \rightarrow f(x)$  in  $L^1(\mathbb{R})$ .e)  $f_n \rightarrow f$  in  $L^1([0, 1]) \Rightarrow f_n \rightarrow f$  pointwise a.e on  $[0, 1]$ .