

- I. (20 pts) Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ be a Lebesgue integrable function satisfying $f \geq 0$ almost everywhere.

Prove that

$$(A) \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) dx dy = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) dy dx \quad (10 \text{ pts})$$

Note: Provide a detailed argument but NOT call it as Fubini's Theorem

Give a counterexample of formula (A). (10 pts)

- II. (20 pts) Let the functions f_α be defined by

$$f_\alpha(x) = \begin{cases} x^\alpha \cos \frac{1}{x}, & x > 0, \\ 0, & x = 0. \end{cases}$$

Find all values of $\alpha \geq 0$ such that

(a) f_α is of bounded variation on $[0, 1]$ (10 pts)

(b) f_α is absolutely continuous on $[0, 1]$ (10 pts)

Justify your answers.

- III. (20 pts) Let $f: [0, 1] \rightarrow \mathbb{R}$ be a Lipschitz continuous function with

$$|f(x) - f(y)| \leq M|x - y|$$

for all $x, y \in [0, 1]$, where M is a positive constant independent of x, y .

Prove that there exists a sequence of continuously differentiable functions

$f_n: [0, 1] \rightarrow \mathbb{R}$, $n = 1, 2, \dots$ such that

(i) $|f'_n(x)| \leq M$ for all $x \in [0, 1]$;

(ii) $f_n(x) \rightarrow f(x)$ for all $x \in [0, 1]$

IV. (20 pts) Given $1 \leq p \leq \infty$ and $f \in L^p([0, \infty))$. Prove or disprove that

$$\lim_{n \rightarrow \infty} \int_0^{\infty} f(x) e^{-nx} dx = 0$$

V. (20 pts) Let $p \in [1, \infty)$. Prove that the unit ball of $L^\infty[0, 1]$ is weakly closed

in $L^p[0, 1]$