

1. (30%) Let E be a measurable set in R^n with its Lebesgue measure $|E| > 0$.
 - (a) Let $H = \{|x| \mid x \in E\}$. Show that $|H| > 0$.
 - (b) Let $K = \{x - y \mid x \in E, y \in E\}$. Show that there exists an $r > 0$ such that the ball $B_r = \{x \in R^n \mid |x| < r\} \subset K$.
 - (c) Let f be a nonnegative real-valued measurable function defined on E . Show that the graph of f , $G = \{(x, f(x)) \in R^{n+1} \mid x \in E\}$, has measure zero in R^{n+1} .
2. (30%) Let $f, \{f_k\} \in L^p(E)$, $1 \leq p \leq \infty$.
 - (a) Assume $\|f - f_k\|_p \rightarrow 0$. Show that there exists a subsequence of $\{f_k\}$ which converges to f a.e. in E .
 - (b) Assume $f_k \rightarrow f$ a.e. and $\|f_k\|_p \rightarrow \|f\|_p$, $1 \leq p < \infty$. Show that $\|f - f_k\|_p \rightarrow 0$.
 - (c) Find $g, \{g_k\} \in L^3([0, 1])$ such that $g_k \rightarrow g$ a.e. in $[0, 1]$, $\lim_{k \rightarrow \infty} \|g_k\|_2 = \|g\|_2$, and

$$\limsup_{k \rightarrow \infty} \|g_k\|_3 > \|g\|_3.$$
3. (20%) Let f be nonnegative, bounded, and Riemann integrable on $[a, b]$. Show that f is Lebesgue integrable on $[a, b]$.
4. (20%) Prove the following result concerning *changes of variable*. Let $g(t)$ be monotone increasing and absolutely continuous on $[\alpha, \beta]$, and let f be bounded and measurable on $[a, b]$, $a = g(\alpha)$, $b = g(\beta)$. Then $f(g(t))$ is measurable on $[\alpha, \beta]$ and

$$\int_a^b f(x) dx = \int_\alpha^\beta f(g(t)) g'(t) dt.$$

(Hint: Consider the case when f is the characteristic function of an interval, an open set, etc.)