Qualifying Examination

Math Exam ID Number: _____

The exam consists of six problem. Solve as many as you can by giving complete arguments and providing explicit justification. Show all your work. Each problem is worth 5 points.

Problem	Score
1	
2	
3	
4	
5	
6	
Total	

Problem 1

Let $f_n: [-1,1] \to \mathbb{R}$ converge pointwise to $f: [-1,1] \to \mathbb{R}$. Show that

$$TV(f) \le \liminf_{n \to \infty} TV(f_n).$$

Before embarking on the proof, state the definition of TV (total variation).

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Problem 2

Let μ and ν be two positive measures on a measurable space (X, \mathcal{M}) . Suppose that, for every $\varepsilon > 0$, there exists $E \in \mathcal{M}$ such that $\mu(E) < \varepsilon$ and $\nu(E^{c}) < \varepsilon$. Show that $\mu \perp \nu$.

Problem 3

Let μ be a probability measure, i.e. a measure on X with $\mu(X) = 1$. Show that, given measurable E_1, \ldots, E_n , it holds that

$$\sum_{j=1}^{n} \mu(E_j) > n - 1 \Longrightarrow \mu\left(\bigcap_{j=1}^{n} E_j\right) > 0.$$

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Problem 4

Let (X, \mathcal{M}, μ) be a measure space, and let $f \in L^1(X, \mathcal{M}, \mu)$. Let $(E_n)_{n \in \mathbb{N}}$ be a sequence of \mathcal{M} measurable sets such that $\lim_{n\to\infty} \mu(E_n) = 0$. Prove that

$$\lim_{n \to \infty} \int_{E_n} f \, d\mu = 0.$$

Problem 5

Suppose that $E \subset \mathbb{R}$ is a measurable set of positive measure and $D = \{q_k \mid k \ge 1\} \subset \mathbb{R}$ be a dense set. Prove that

$$S = \mathbb{R} \setminus \bigcup_{k \ge 1} (q_k + E)$$

is a set of measure zero.

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Problem 6

Suppose that $f \in L^1((0, +\infty))$ and prove that

$$\lim_{n \to \infty} \frac{1}{n} \int_0^n x f(x) \, dx = 0.$$