

Be sure to put each problem on a separate sheet. Do not leave any gaps in your proofs. State all theorems you use in the course of your proof.

① Let (x_n) be a sequence of real numbers such that $\lim x_n = x$. Suppose that $x_n > x$ for each n . Prove that one can change the order of the terms in (x_n) to obtain a decreasing sequence.
 [Hint: Let $\alpha > 0$. How many x_n are outside the interval $(x, x+\alpha)$?]]

② Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a function and let $x_0 \in \mathbb{R}$. Assume that for every decreasing sequence (x_n) with $x_n \searrow x$ and $x_n > x_0$, the sequence $(f(x_n))$ is Cauchy.

Prove: (a) The limit $l = \lim f(x_n)$ is independent of the sequence.

(b) $\lim_{\substack{x \rightarrow x_0 \\ x > x_0}} f(x) = l$.

[Hint: Given two such sequences (x_n) and (y_n) , form a certain subsequence $z_n \searrow x_0$ so that z_{2n} is a subsequence of (x_n) and (z_{2n+1}) is a subsequence of (y_n) .]

③ Prove: (1) Every bounded sequence in \mathbb{R} has a convergent subsequence.

(2) Let (x_n) be a bounded sequence in \mathbb{R} . Suppose all convergent subsequences have the same limit point. Prove $\lim x_n$ exists.

④ Prove that the continuous image of a connected set is connected.

(5) Suppose $a_n > 0$ and $b_n > 0$, $n = 1, 2, \dots$. Suppose $\sum a_n < \infty$ and $\sum b_n = \infty$. Prove or disprove $\sum \frac{a_n}{b_n} < \infty$.

(6) Suppose f is differentiable on $(0, \infty)$ and $\lim_{x \rightarrow \infty} (f + f') = A$.
Prove $\lim_{x \rightarrow \infty} f(x) = A$ and $\lim_{x \rightarrow \infty} f'(x) = 0$.

[Hint: Use L'Hopital on $\frac{h(x)}{g(x)}$ where $h(x) = e^x f(x)$. You determine what g should be and supply all details.]

(7) Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a bounded Lebesgue measurable function. Prove or disprove that there exists a sequence of simple measurable functions which converge uniformly to f .

(8) State and prove Fatou's Theorem and show that the inequality may be strict.

(9) Let (f_n) be a sequence of Lebesgue integrable functions defined on \mathbb{R} such that $f_n(x) \rightarrow 0$ uniformly on \mathbb{R} . Prove or disprove that $\lim_n \int_{\mathbb{R}} f_n d\mu = 0$, where μ denotes Lebesgue measure.