

Be sure to write your proofs in a neat and logical fashion to receive credit. Do not leave gaps in your proofs. Give reasons for your steps.

① In a metric space, prove that a compact set is closed.

② Suppose that f is a uniformly continuous mapping of a metric space X into a metric space Y . Prove that $\{f(x_n)\}$ is a Cauchy sequence in Y for every Cauchy sequence $\{x_n\}$ in X .

③ Suppose f' is continuous on $[a, b]$. Let $\varepsilon > 0$. Prove that there exists a $\delta > 0$ such that

$$\left| \frac{f(t) - f(x)}{t - x} - f'(x) \right| < \varepsilon$$

whenever $0 < |t - x| < \delta$, $a \leq x \leq b$, $a \leq t \leq b$.

④ Let K be a compact subset of a metric space. Suppose $\{f_n\}$ is a uniformly convergent sequence of continuous real valued functions defined on K . Prove that $\{f_n\}$ is equicontinuous.

⑤ Let $f_n(x) = \frac{nx^2}{1+nx}$, $x \in [0, 1]$.

(a) Compute $\lim_n f_n(x)$.

(b) Is the convergence uniform? Prove.

⑥ Suppose f is continuous on $[a, b]$ and $\int_a^b f(x)q(x)dx = 0$ for every integrable function q on $[a, b]$. Prove $f \equiv 0$ on $[a, b]$.

⑦ Let (X, Σ, μ) be a measure space and $\{f_n\}$ a sequence of μ -integrable functions such that $f_n \rightarrow f$ pointwise. Assume that $\liminf_n \int |f_n| d\mu < \infty$. Prove that f is μ -integrable.

⑧ Let (X, Σ, μ) be a measure space with $\mu(X) < \infty$. Let $\{f_n\}$ be a sequence from $L^1(\mu)$ converging uniformly to a function $f: X \rightarrow \mathbb{R}$. Prove that $f \in L^1(\mu)$, $f_n \rightarrow f$ in the mean and $\int f_n d\mu \rightarrow \int f d\mu$.

⑨ Let (X, Σ) be a measurable space. Prove that a Σ -measurable function $f: X \rightarrow [0, \infty)$ is the limit of an increasing sequence of Σ -step functions $\{f_n\}$. Show that if f is bounded, then $f_n \rightarrow f$ uniformly on X .