

*Do all the theory problems. Then do five problems, at least two of which are of type B or C.  
If you do more than five, best five will be counted.*

**Theory 1.** (3pts) State one of the four equivalent definitions of a measurable function.

**Theory 2.** (3pts) State the Simple Approximation Theorem.

**Theory 3.** (3pts) Define a lower Darboux sum.

TYPE A PROBLEMS (5PTS EACH)

**A1.** Let  $f : E \rightarrow \mathbf{R}$  be defined on a measurable set  $E$  so that  $E = F \cup G$ , where  $F$  and  $G$  are disjoint,  $mG = 0$  and  $f|_F : F \rightarrow \mathbf{R}$  is continuous. Show that  $f : E \rightarrow \mathbf{R}$  is measurable.

**A2.** Given the function  $f : (0, 1] \rightarrow \mathbf{R}$ ,  $f(x) = \frac{1}{x}$ , construct a sequence of step-functions that converges to  $f$  pointwise. A good picture with an explanation will suffice. (The existence of such a sequence is warranted by the Simple Approximation Theorem).

**A3.** Let  $f : E \rightarrow \mathbf{R}$  be bounded and  $E$  measurable. Use the Simple Approximation Lemma to show there exists a sequence of functions  $f_n : E \rightarrow \mathbf{R}$  such that  $f_n \rightarrow f$  uniformly on  $E$ .

**A4.** Let  $f : E \rightarrow \mathbf{R}$  be a simple function,  $g : \mathbf{R} \rightarrow \mathbf{R}$  any function. Show that  $g \circ f$  is a simple function. (Don't forget the part about measurability.)

**A5.** Let  $f : [a, b] \rightarrow \mathbf{R}$  be bounded. Is there an upper bound for all upper Darboux sums  $U(f, \mathcal{P})$ , or a lower bound for all lower Darboux sums  $L(f, \mathcal{P})$ ? Justify.

TYPE B PROBLEMS (8PTS EACH)

**B1.** Show that the Cantor set  $C$  has the property: for every  $x, y \in C$ ,  $x < y$ , there exists a  $t \notin C$  such that  $x < t < y$ . (Because of this, we say that  $C$  is *totally disconnected*.)

**B2.** Let  $f : E \rightarrow \mathbf{R}$ , where  $E$  is measurable, be a function such that  $f^{-1}([a, b])$  is a measurable set for every  $a, b \in \mathbf{R}$ ,  $a < b$ . Show that  $f$  is a measurable function.

**B3.** Let  $f_n : E \rightarrow \mathbf{R}$  be a sequence of measurable functions. Show that the function  $\sup f_n$  is measurable.

**B4.** Let  $f_n : [0, 1] \rightarrow \mathbf{R}$  be defined by  $f_n(x) = \begin{cases} nx, & \text{if } x \in [0, \frac{1}{n}] \\ 1, & \text{if } x \in (\frac{1}{n}, 1] \end{cases}$ . Explain why  $f_n \rightarrow f$  pointwise on  $[0, 1]$ , but not uniformly (what is  $f$ ?). Given  $\epsilon$ , determine the closed set  $F$  from Egoroff's theorem on which  $f_n \rightarrow f$  uniformly on  $F$ , where  $m([0, 1] - F) < \epsilon$ . Good pictures with explanations will suffice.

**B5.** Let  $C$  be the Cantor set, and let  $f : [0, 1] \rightarrow \mathbf{R}$  be defined by  $f(x) = \begin{cases} x, & \text{if } x \notin C \\ 0, & \text{if } x \in C \end{cases}$ . Show that  $f$  is a measurable function, and, given  $\epsilon$ , determine the closed set  $F$  whose existence is guaranteed by Lusin's theorem, such that  $m([0, 1] - F) < \epsilon$  and  $f|_F$  is continuous.

**B6.** Prove that a bounded function  $f : [a, b] \rightarrow \mathbf{R}$  is Riemann-integrable if and only if for every  $\epsilon > 0$ , there exists a partition  $\mathcal{P}$  of  $[a, b]$  such that  $U(f, \mathcal{P}) - L(f, \mathcal{P}) < \epsilon$ .

TYPE C PROBLEMS (12PTS EACH)

**C1.** Let  $\{q_n \mid n \in \mathbf{N}\}$  be an enumeration of rational numbers in  $[0, 1]$  and let  $a_n$  be a sequence whose limit is  $L$  and for which  $|a_n| \leq M$ , for all  $n \in \mathbf{N}$ . Show that the function  $f : [0, 1] \rightarrow \mathbf{R}$  defined by  $f(x) = \begin{cases} a_n, & \text{if } x = q_n \\ L, & \text{if } x \notin \mathbf{Q} \cap [0, 1] \end{cases}$  is Riemann-integrable by following the steps:

a) Given  $\epsilon > 0$ , show there exists an  $n_0 \in \mathbf{N}$  such that  $|a_n - L| < \epsilon$  and  $\frac{4M}{n} < \epsilon$  for all  $n \geq n_0$ .

b) For an  $n \geq n_0$ , consider the partition  $\mathcal{P}$  of  $[0, 1]$  consisting of  $n^2$  equal-width subintervals. Show that in at most  $2n$  of those subintervals we have  $M_i - m_i \leq 2M$ , and that  $M_i - m_i \leq 2\epsilon$  holds for the rest of the subintervals. Use this to show that  $U(f, \mathcal{P}) - L(f, \mathcal{P}) < 3\epsilon$ .

c) Conclude that  $f$  is Riemann-integrable.

(Note: Thomae's function is a special case of this one.)