

Problem Set 5

Problem 1. Calculate the λ^n Lebesgue measure of the sphere $S^{n-1} = \{x \in \mathbb{R}^n : |x| = 1\} \subset \mathbb{R}^n$.

Problem 2. Let \mathcal{F} be a family of real, μ -integrable functions on \mathbb{X} . Prove that \mathcal{F} is uniformly summable provided that:

(a) there exists a summable function g such that $|f| \leq g$ μ -a.e. for all $f \in \mathcal{F}$;

(b) $\sup_{f \in \mathcal{F}} \int_{\mathbb{X}} |f|^p d\mu < \infty$ with $p > 1$, provided that $\mu(\mathbb{X}) < \infty$.

Problem 3. Let μ be a σ -finite measure. Let $\{f_n\}_{n=1}^{\infty}, f$ be μ -integrable functions such that $f_n \rightarrow f$ μ -a.e. Assume further that there exists a sequence of μ -summable functions $\{g_n\}$ convergent to a μ -summable function g in $L^1(\mu)$ and in measure μ , such that $|f_n| \leq |g_n|$ for all n . Prove that $f_n \rightarrow f$ in $L^1(\mu)$.

Problem 4. Provide an example of a sequence of λ^1 -summable functions $\{f_n\}$ such that

(a) $f_n \rightarrow f$ in measure, but not μ -a.e.;

(b) $\{f_n\}$ is uniformly summable but it is neither monotone nor is it dominated by a λ^1 -summable function.

Problem 5. Consider the Fatou lemma and the monotone convergence theorem with the " μ -a.e." convergence replaced with the "in measure" convergence.