

Exercise 1:

Let  $V$  be a normed vector space and  $S$  a subset of  $V$ . Let  $S^c$  be the complement of  $S$ . Let  $x$  be in  $S$  and  $y$  be in  $S^c$ . The line segment  $[x, y]$  is by definition the set

$$\{(1-t)x + ty : t \in [0, 1]\}.$$

Show that the intersection of  $[x, y]$  and  $\partial S$  is non empty, where  $\partial S$  is the boundary of  $S$  (by definition the boundary of  $S$  is the set of points that are in the closure of  $S$  and that are not in the interior of  $S$ ).

Exercise 2:

Let  $(X, \mathcal{A}, \mu)$  be a measure space. Let  $g$  be a measurable function defined on  $X$ . Set

$$p_g(t) = \mu(\{x \in X : |g(x)| > t\}).$$

(i). If  $f$  is in  $L^1(X)$  show that there is a constant  $C > 0$  such that  $p_f(t) \leq \frac{C}{t}$ .

(ii). Find a measurable function  $h$  defined almost everywhere on  $\mathbb{R}$  such that  $\exists C > 0$ ,  $p_h(t) \leq \frac{C}{t}$  and  $h$  is not in  $L^1(\mathbb{R})$ .

Exercise 3:

Let  $\{f_n\} : [0, 1] \rightarrow [0, \infty)$  be a sequence of functions, each of which is non-decreasing on the interval  $[0, 1]$ . Suppose the sequence is uniformly bounded in  $L^2([0, 1])$ . Show that there exists a subsequence that converges in  $L^1([0, 1])$ .

Exercise 4:

Consider the sequence of functions  $f_n : [0, 1] \rightarrow \mathbb{R}$  where  $f_1(x) = \sqrt{x}$ ,  $f_2(x) = \sqrt{x + \sqrt{x}}$ ,  $f_3(x) = \sqrt{x + \sqrt{x + \sqrt{x}}}$ , and in general  $f_n(x) = \sqrt{x + \sqrt{x + \sqrt{\dots + \sqrt{x}}}}$  with  $n$  roots.

1. Show that this sequence converges pointwise on  $[0, 1]$  and find the limit function  $f$  such that  $f_n \rightarrow f$ .
2. Does this sequence converge *uniformly* on  $[0, 1]$ ? Prove or disprove uniform convergence.