

ANALYSIS: MATH 501 — FIRST MIDTERM EXAM

1. Prove that in  $\mathbb{Q}_5$  there exists a square root of  $-1(= \dots 44)$ , and find its last three digits.

How many such roots are there? Fully explain your answer.

2. Suppose that a measure  $\mu$  is defined on a semi-ring of subsets of a given set  $X$ , containing  $X$  itself, and let  $\mu^*$  be its outer measure. A set  $A \subset X$  is said to be measurable in the Carathéodory sense if for any subset  $Z \subset X$

$$\mu^*(Z) = \mu^*(Z \cap A) + \mu^*(Z \setminus A).$$

Prove that  $A$  is Lebesgue measurable if and only if it is measurable in the Carathéodory sense.

3. Prove that a simple function is measurable if and only if all its level sets

$$L_c(f) = \{x \in X \mid f(x) = c\}$$

are measurable.

Is this true for arbitrary functions? Either prove or give a counter-example.

4. Define a function  $f(x)$  on  $[0,1]$  as follows. If  $x = .n_1n_2\dots$  is the decimal expansion of  $x$ , then  $f(x) = \max_i n_i$ . Prove that  $f(x)$  is measurable and almost everywhere constant.

ANALYSIS: MATH 501 — SECOND MIDTERM EXAM

1. Give a direct proof of the following statement: the integral of a nonnegative function  $f$  over a set  $A$  is equal to 0 only if  $f(x) = 0$  almost everywhere on  $A$ .
2. Determine whether the function  $\phi(f)$  has bounded variation on  $[0, 1]$  if  $f$  has bounded variation on  $[0, 1]$  and  $\phi$ 
  - (1) is continuous on the whole real line;
  - (2) has bounded variation on the whole real line.
3. Let  $X = \mathbb{Z}_p$  be the set of  $p$ -adic integers,  $S$  the algebra of subsets of  $X$  that are simultaneously open and closed in  $X$  with respect to topology given by the metric  $d_p$ , and  $\mathcal{U} = R_\sigma(S)$ .
  - (1) Prove that any closed ball in  $X$  is open and hence belongs to  $S$ .
  - (2) Prove that any open set belongs to  $\mathcal{U}$ .
4. Prove the Lebesgue Dominated Convergence Theorem for the convergence in measure: Let  $\{f_n\}$  be a sequence of  $\mu$ -integrable functions on a set  $X$  that are bounded in modulus by a fixed non-negative  $\mu$ -measurable function  $\phi$  and that converge in measure  $\mu$  on  $X$  to a function  $f$ . Then  $f$  is  $\mu$ -integrable on  $X$ , and

$$\lim_{n \rightarrow \infty} \int_A f_n d\mu = \int_A f d\mu$$

for any  $\mu$ -measurable set  $A$ .