

- (d) Let  $f$  be an integrable function on  $[a, b]$  and suppose that

$$F(x) = F(a) + \int_a^x f(t) dt.$$

Then show that  $F'(x) = f(x)$  a.e in  $[a, b]$ .

6. (a) State and prove Minkowski inequality.  
 (b) Show that a normed linear space  $X$  is complete if and only if every absolutely summable sequence is summable.

Or

- (c) State and prove Riesz representation theorem.

2018

Time : 3 hours

Full Marks : 80

Answer from both the Sections as per direction

*The figures in the right-hand margin indicate marks*

*Candidates are required to answer in their own words as far as practicable*

Symbols used have their usual meaning

( ABSTRACT MEASURE )

SECTION – A

1. Answer *all* of the following : 2 × 8
- (a) Define outer measure of a set.  
 (b) What is almost everywhere property ?  
 (c) Define a simple function.  
 (d) State Fatou's lemma.  
 (e) Define a function of bounded variation.

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- (f) Define a convex function.  
(g) Define bounded linear functional on a normed linear space.  
(h) Define  $L^p$  space.

Or

2. Answer any four of the following :

- (a) Let  $1 \leq p < \infty$ . Then show that for  $a, b, t$  non-negative

$$(a + tb)^p \geq a^p + p^t b a^{p-1}$$

- (b) Show that the function  $f(x)$  defined by

$$f(x) = \begin{cases} x \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

is not a function of bounded variation.

- (c) Show that

(i)  $\chi_{A \cap B} = \chi_A \cdot \chi_B$

(ii)  $\chi_{\bar{A}} = 1 - \chi_A$

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- (d) Show that union of two measurable set is measurable.  
(e) Show that function defined by

$$f(x) = \begin{cases} 0, & x \text{ irrational} \\ 1, & x \text{ rational} \end{cases}$$

is not integrable in the sense of Riemann.

- (f) If  $f$  is a measurable function and  $f = g$  a.e., then show that  $g$  is also measurable.

### SECTION – B

Answer all questions : 16 × 4

3. (a) (i) If  $m^*E = 0$ , then show that  $E$  is measurable.  
(ii) Show that  $m^*$  is translation invariant.  
(b) Let  $c$  be a constant and  $f$  and  $g$  be two measurable real valued functions defined on the some domain. Then show that  
(i)  $cf$  is measurable  
(ii)  $fg$  is measurable.

( 4 )

Or

(c) Let  $E$  be a measurable set of finite measure and  $\langle f_n \rangle$  a sequence of measurable functions defined on  $E$ . Let  $f$  be a real valued function such that for each  $x \in E$ ,  $f_n(x) \rightarrow f(x)$ . Then show that for every  $\epsilon > 0$  and  $\delta > 0$ , there is a measurable set  $A \subset E$  with  $mA < \delta$  and integer  $N$  such that for all  $x \notin A$  and  $n \geq N$ ,  $|f_n(x) - f(x)| < \epsilon$ .

(d) Show that the interval  $(a, \infty)$  is measurable.

4. (a) State and prove bounded convergence theorem.

(b) Define convergence in measure of a sequence of measurable function. Let  $\langle f_n \rangle$  be a sequence of measurable functions that converges in measure to  $f$ . Then show that there is a sub-sequence  $\langle f_{n_k} \rangle$  that converges to  $f$  a.e.

Or

(c) State and prove Lebesgue convergence theorem.

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(d) Let  $\phi$  and  $\psi$  be simple functions which vanish outside a set of finite measure. Then show that for any two scalars  $a$  and  $b$ .

$$\int a\phi + b\psi = a \int \phi + b \int \psi$$

Further, if  $\phi \geq \psi$  a.e, then  $\int \phi \geq \int \psi$ .

5. (a) Let  $f(t)$  be integrable on  $[a, b]$  and  $\int_a^x f(t) dt = 0$  for all  $x \in [a, b]$ , then show that  $f(t) = 0$  a.e. in  $[a, b]$ .

(b) Define absolutely continuous function and show that if  $f$  is absolutely continuous on  $[a, b]$ , then it is of bounded variation on  $[a, b]$ .

Or

(c) Show that a function  $f$  is of bounded variation on  $[a, b]$  if and only if  $f$  is the difference of two monotone real-valued functions on  $[a, b]$ .