

Real Analysis Preliminary Exam
Sep 2024

1. (25 pts) Suppose $0 < p_0 < p_1 < \infty$. Find an example of function f on $(0, \infty)$ (with Lebesgue measure) such that $f \in L^p$ iff $p_0 < p < p_1$.

2. (25 pts) Let E be Lebesgue measurable and $m(E) > 0$. Show that for any $\alpha < 1$ there is an open interval I such that $m(E \cap I) > \alpha m(I)$.

3. (10+15pts)
 - a) State Lebesgue Dominated Convergence Theorem.
 - b) Compute $\lim_{n \rightarrow \infty} \int_0^\infty n \sin(x/n) [x(1+x^2)]^{-1} dx$.

4. (25pts) Let $f(x, y) = \begin{cases} x^{-13/10} \cos(\frac{1}{xy}) & \text{if } 0 < y < x < 1 \\ 0 & \text{Otherwise.} \end{cases}$
Is the following true? Justify your answer.

$$\int_0^1 \int_0^1 f(x, y) dx dy = \int_0^1 \int_0^1 f(x, y) dy dx.$$