

Midterm Examination

Print your name: _____

Print your ID #: _____

You have 50 minutes to solve the problems. Good luck!

1. Let $\alpha \in \mathcal{B}([a, b])$ for $a < b \in \mathbb{R}$ and assume that

$$\int_a^b f(x) d\alpha(x) = 0$$

for any choice of monotone function $f \in \mathcal{B}([a, b])$. Show that α must be constant.

2. Let $f \in \mathcal{R}([a, b])$ and compute

$$\lim_{n \rightarrow \infty} \frac{b-a}{n} \sum_{k=1}^n f\left(a + k \frac{b-a}{n}\right)$$

justifying why convergence actually takes place. Use the result to show that

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{n}{k^2 + n^2} = \frac{\pi}{4}.$$

3. Let $0 \leq f \in C([a, b], \mathbb{R})$ and show that

$$\lim_{n \rightarrow \infty} \left(\int_a^b f(x)^n dx \right)^{\frac{1}{n}} = \max_{x \in [a, b]} f(x).$$

4. Consider the sequence of functions $(f_n)_{n \in \mathbb{N}}$ given by

$$f_n(x) := \sqrt{x^2 + \frac{1}{n^2}}, \quad x \in \mathbb{R}.$$

What is the pointwise limit of the sequence? Is the convergence uniform? Justify your answers.

5. Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of increasing real-valued functions defined on the interval $[a, b]$ which converges pointwise to $f \in C([a, b])$. Show that f is increasing and that the convergence is uniform.

