MAT3400/4400 - Spring 2023 - Exercises for Friday, Mars 3

NB: Since you should also work with the mandatory assignment, we give less exercises than usual this week.

Extra exercise 13

Consider the Lebesgue measure μ on the Borel σ -algebra on $[1, \infty)$, and let $f: [1, \infty) \to \mathbb{R}$ be the measurable function given by

$$f = \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \mathbf{1}_{[n,n+1)} \quad \text{(pointwise)}.$$

Show that $\lim_{m\to\infty} \int_{[1,m]} f \, d\mu$ exists. Is f integrable w.r.t. μ ?

- From Lindstrøm's book, section 7.6: 8
- From Lindstrøm's book, section 8.1: 1, 2, 4