

# Math 524

Homework due 11/18/09

**Reading from Stein & Shakarchi:** Chapter 2, §1, §2 and §3.

**Exercises from Stein & Shakarchi:** Chapter 2: exercises 6, 9, 10, 15.

**Problem 1:** Let  $(X, \mathcal{M}, \mu)$  be a complete measure space. Assume that  $E_n \in \mathcal{M}$  with  $\mu(E_n) < \infty$  for each  $n \in \mathbb{N}$  and that  $\chi_{E_n} \rightarrow f$  in  $L^1(\mu)$ . Prove that  $f$  is (equal  $\mu$ -a.e to) the characteristic function of a measurable set.