

## Math 4001-5001: Final Topics

The exam will consist of five questions:

1. Infinite Series: Series starting on page 58 up to Theorem 3.28 (statements and proofs), review HW problems, Midterm;
2. Arzela-Ascoli Theorem: know the statement; HW problems;
3. Differentiation: 9.11 up to the statement of Theorem 9.21; HW problems; proving something satisfies the definition of the derivative;
4. Inverse Function Theorem/Implicit Function Theorem: HW problems;
5. Lebesgue Measure & Integration: HW problems, and
  - (a) Knowing how to show  $m(\mathbb{R}^n) = \infty$ .
  - (b) The following properties of Lebesgue measure:
    - i. If  $A \in \mathcal{L}$ , then  $A^c \in \mathcal{L}$ .
    - ii. Countable unions and countable intersections of measurable sets are measurable.
    - iii. If  $A, B \in \mathcal{L}$ , then  $A - B \in \mathcal{L}$ .
    - iv. If  $A_k \in \mathcal{L}$ , then  $m(\cup_{k=1}^{\infty} A_k) \leq \sum_{k=1}^{\infty} m(A_k)$  (i.e.,  $m$  is countably subadditive) and if  $A_k$  are pairwise disjoint, then
$$m(\cup_{k=1}^{\infty} A_k) = \sum_{k=1}^{\infty} m(A_k),$$
(i.e.,  $m$  is countably additive).
    - v. All open sets and all closed sets are measurable.
    - vi. If  $m^*(A) = 0$ , then  $A$  is measurable and  $m(A) = 0$ . (know how to show this)
    - vii. If  $A$  is measurable, then  $m^*(A) = m_*(A) = m(A)$ .
  - (c) Know how to integrate simple functions (see examples from class).
  - (d) Definition of Lebesgue integral for a general measurable function.

Good Luck!