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Time: 2:30 Hours
Marks: 70

## Instructions:

1. All questions are compulsory.
2. Figures to the right indicate marks.
Q. 1 Answer following short questions: (Any SEVEN)
(i) Write all possible algebra of sets for a set $X=\{a, b, c\}$.
(ii) Define $\sigma$-algebra of sets.
(iii) Show that an outer measure of a singleton set is zero.
(iv) Show that a null set is measurable set.
(v) Discuss Riemann Integral.
(vi) Define point-wise convergence.
(vii) Define measurable function.
(viii) Explain Function of Bounded Variation.
(ix) State Fatou's lemma.
(x) Define absolute continuity
Q. 2 Attempt any TWO.
(a) If $f$ is measurable function and $f=g$ a.e. then show that $g$ is measurable function.
(b) Define Characteristic function and prove that a set $A$ is measurable if and only if its characteristic function $\chi_{A}$ is measurable.
(c) Show the existence of non measurable set.
Q. 3 Attempt the following.
(a) State and prove Bounded convergence theorem.
(b) Let $f$ and $g$ be integrable functions over $E$ then prove that the function $c f$ is integrable over $E$ and $\int_{E}(c f)=c \int_{E} f$.

## OR

Q. 3 Attempt the following.
(a) Let $f$ and $g$ are bounded measurable function defined on a set $E$ of finite measure then prove that $\int_{E}(a f+b g)=a \int_{E} f+b \int_{E} g$.
(b) State and prove monotone convergence theorem.
Q. $4 \quad$ Attempt any TWO.
(a) Let $f$ be an increasing real - valued function on the interval $[a, b]$. Then show that $f$ is differentiable everywhere and $f^{\prime}$ is measurable.
(b) If $f$ is of bounded variation on $[a, b]$ then prove in usual notations $T=P+N$.
(c) If $f$ is absolute continuous on $[a, b]$ then show that it is of bounded variation on $[a, b]$.
Q. $5 \quad$ Attempt any TWO.
(a) Prove that a function $F$ is an indefinite integral if and only if it is absolute continuous.
(b) State and prove Minkowski's inequality.
(c) State and prove Holder's inequality.
(d) If a normed linear space $X$ is complete then prove that every absolutely summable series in $X$ is summable.

