

Work quickly and carefully, following directions closely. Answer all questions completely.

§I. PROBLEMS.

1. Prove or disprove: If $\vec{r}: [a, b] \rightarrow \mathbb{R}^n$ is integrable, then

$$\left\| \int_a^b \vec{r}(t) dt \right\| \leq \int_a^b \|\vec{r}(t)\| dt$$

2. Prove: If C is a smooth rectifiable curve, and f is continuous everywhere, then

$$\left| \int_C f ds \right| \leq \text{length}(C) \cdot \max_{\vec{x} \in C} |f(\vec{x})|$$

3. Let \mathcal{S} be the surface consisting of the portion of the paraboloid $\Omega = x^2 + y^2$ lying below the plane $z = 1$. Suppose $F(x, y) = -2y\mathbf{i} + 2x\mathbf{j} + e^z\mathbf{k}$. Use Stokes' theorem to calculate the flux $\iint_{\mathcal{S}} \nabla \times F \cdot \vec{n} dS$.

4. Let $\psi(x, y) = \begin{cases} \frac{y^2 - x^2}{(x^2 + y^2)^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$. Show that Fubini's Theorem does not hold for ψ by evaluating

$$\int_0^1 \int_0^1 \psi(x, y) dx dy \quad \text{and} \quad \int_0^1 \int_0^1 \psi(x, y) dy dx.$$

Explain why Fubini's Theorem doesn't hold for ψ on the rectangle $[0, 1] \times [0, 1]$.

5. Prove: Let E be a subset of N where $\mu(N) = 0$. Then $E \in \mathfrak{M}$ and $\mu(E) = 0$.

6. Set $f_n(x) = \frac{x^n}{1 + x^{2n}}$. Apply Lebesgue's *Dominated Convergence Theorem*, if possible, to determine

$$\lim_{n \rightarrow \infty} \int_0^{\infty} f_n d\mu$$

showing how the theorem applies or fails to apply.

7. Prove: Let $f: [0, 1] \rightarrow \mathbb{R}$ be a non-negative measurable function and $\int_{[0, 1]} f d\mu = 0$. Then $f = 0$ almost everywhere.

8. Investigate modes of convergence for the following sequences.

- (a) $g_n: [0, 1] \rightarrow \mathbb{R}$ given by $g_n(x) = e^n \cdot \chi_{[0, 1/n]}(x)$
 (b) $h_n: \mathbb{R} \rightarrow \mathbb{R}$ given by $h_n(x) = n^{-1} \cdot \chi_{[0, e^n]}(x)$
 (c) $k_n: [0, \infty) \rightarrow \mathbb{R}$ given by $k_n(x) = \chi_{[n, n+1/n]}(x)$

9. Use *parametric integration* to determine the value of the integral $\int_0^1 \frac{x^\tau - 1}{\ln(x)} dx$ for $\tau > -1$.

(The "elementary calculus approach" substitutes $x = e^{-z}$ for $z = 0.. \infty$).