

1. a) Prove that any continuous function from the interval $[0, 1]$ into any Banach space is integrable for Lebesgue measure on the interval.
b) Describe a natural class of topological spaces X and suitable Borel measures on them for which you can prove the same result as in part a) but with $[0, 1]$ replaced by X and with a similar proof. (I am not asking you to find the most general class of spaces and measures.)

2. Let $B = L^1(\mathbb{R})$ for Lebesgue measure (i.e. consisting of equivalence classes of real-valued functions). Define a B -valued function f on the interval $[0, 1]$ by $f(t) = \chi_{[t, t+1]}$. (By which one really means the a.e. equivalence class of $\chi_{[t, t+1]}$ in B .) Use the theory developed up to now in the course to:
a) Show that f is a continuous function (for the usual topology on $[0, 1]$ and the topology from the metric from the norm of B). Thus by problem 1 above you see that f is Lebesgue integrable.
b) Calculate $\int_{[0,1]} f(t) dt$ for Lebesgue measure on $[0, 1]$ (i.e. determine what function in B this integral is equal to). (Do not use results about integration that you may have seen in other courses, e.g. the Riemann integral.)

3. Find a sequence $\{f_n\}$ of Lebesgue-integrable \mathbb{R} -valued functions on the interval $[0, 1]$ that converges a.u. (and so in measure) to an integrable function f but such that the sequence $\int_{[0,1]} f_n$ does not converge to $\int_{[0,1]} f$.