

Problem 1 (10 Points) For $m(E) < \infty$ and $1 \le p_1 < p_2 \le \infty$ show that $L^{p_2}(E) \subset L^{p_1}(E)$.

Problem 2 (10 Points) Show that if f is a bounded function on E that belongs to $L^{p_1}(E)$, then it belongs to $L^{p_2}(E)$ for $p_2 > p_1$.

Problem 3 (10 Points) Is the space ℓ^{∞} separable? Prove your answer.

Problem 4 (10 Points) Show that strong L^p convergence imples weak L^p convergence, and also that the (weak) limit of a weak convergent sequence is unique.

Problem 5 (10 Points) State Helly's theorem and give a sketch of its proof.