1. Show that the function F(x) defined as $x^2 \sin \frac{1}{x^2}$ for $x \neq 0$ and F(0) = 0 is differentiable for every x, including x = 0, but F'(x) is not integrable on [-1, 1].

2. For any $p \ge 1$ define l^p as the space of all sequences z_j , j = 1, 2, ..., of complex numbers, satisfying

$$\sum_{j} |z_{j}|^{p} < \infty.$$

In addition, let c_0 be the space of sequences which converge to 0.

Prove or disprove the statement:

$$\bigcup_{p\geq 1}l^p=c_0.$$

3. Let f be a Lebesgue-integrable function on [0, b] and let

$$g(x) = \int_x^b \frac{f(t)}{t} \, dt$$

for $0 < x \le b$. Prove that g is integrable on [0, b] and

$$\int_0^b g(x)\,dx = \int_0^b f(t)\,dt.$$

4. Prove that

$$\lim_{b \to 0+} \int_0^\infty \frac{\sin x}{x} e^{-bx} \, dx = \lim_{N \to \infty} \int_0^N \frac{\sin x}{x} \, dx.$$

5. Let S be the set of all real numbers α , satisfying the property that there exists a constant C and a sequence $\frac{p_j}{q_j}$ of rational numbers $(p_j, q_j \in \mathbb{Z}), j = 1, 2, \ldots$ such that $q_j \to \infty$ and

$$\left| \alpha - \frac{p_j}{q_j} \right| < \frac{C}{q_j^3}$$

for every j. Prove that the Lebesgue measure of S is zero.

6. Prove that there does not exist a function $I \in L^1(\mathbb{R}^d)$ such that for all $f \in L^1(\mathbb{R}^d)$

$$\int_{\mathbf{R}^{\mathbf{d}}} f(y)I(x-y) \, dy = f(x)$$

for almost all $x \in \mathbb{R}^d$. This is saying that no integrable function is the unit of the convolution operation.