

Solution

(1) We begin by observing that

$$\left[-\frac{1}{2}, \frac{1}{2}\right]^d \supseteq B(0, \frac{1}{2}) := \{x : |x| \leq \frac{1}{2}\}.$$

Since $\cos t \geq 1 - \frac{t^2}{2}$, we get

$$1 - f_d(x) \leq \frac{2\pi^2}{d} \cdot |x|^2. \quad \text{Hence}$$

$$\int_{\mathbb{T}^d} \frac{dx}{1 - f_d(x)} \geq \frac{d}{2\pi^2} \cdot \frac{2\pi^{d/2}}{\Gamma(d/2)} \int_0^{\frac{1}{2}} r^{d-3} dr$$

which is $+\infty$ when $d = 2$. On

the other hand, when $x \notin B(0, \frac{1}{2})$,

there is j such that $|x_j| \geq \frac{1}{2\sqrt{d}}$.

Thus

$$1 - f_d(x) \geq \frac{1}{d} \left(1 - \cos \frac{1}{2\sqrt{d}}\right) = c_d, \text{ say, so}$$

$$\int_{\mathbb{T}^d \setminus B(0, \frac{1}{2})} \frac{dx}{1 - f_d(x)} \leq \frac{1}{c_d}.$$

Since $\cos t \leq 1 - \frac{t^2}{\pi^2}$, $|t| \leq \pi$,

$$\int_{B(0, \frac{1}{2})} \frac{dx}{1 - f_d(x)} \leq \frac{4d \cdot 2\pi^{d/2}}{\Gamma(d/2)} \int_0^{\frac{1}{2}} r^{d-3} dr$$

$< \infty$ when $d \geq 3$.

(2) We assume that f_n are positive and g is positive and bounded. Moreover, we have

$$\lim_{n \rightarrow \infty} \int_{-\infty}^{\infty} f_n(x) k(x) dx = \int_{-\infty}^{\infty} g(x) k(x) dx$$

whenever $k \in \mathcal{S}$. We now choose k^+ , k^- in \mathcal{S} such that both k^+ and k^- take values in $[0, 1]$ and

$$k^-(x) \leq \chi_{[a,b]}(x) \leq k^+(x).$$

Then

$$\lim_{n \rightarrow \infty} \int_{-\infty}^{\infty} f_n(x) k^-(x) dx \leq \liminf_{n \rightarrow \infty} \int_a^b f_n(x) dx$$

$$\lim_{n \rightarrow \infty} \int_{-\infty}^{\infty} f_n(x) k^+(x) dx \geq \limsup_{n \rightarrow \infty} \int_a^b f_n(x) dx.$$

We may choose k^- and k^+ such that the two integrals

$$\int_{-\infty}^{\infty} g(x) k^{\mp}(x) dx$$

come as close as we wish to

$$\int_a^b g(x) dx.$$

Hence the liminf and limsup above must be the same, so that

$$\lim_{n \rightarrow \infty} \int_a^b f_n(x) dx = \int_a^b g(x) dx.$$

(3) By the binomial formula,

$$(1 + e^{2\pi i x})^m = \sum_{j=0}^m \binom{m}{j} e^{2\pi i x j}$$

Hence

$$\int_0^1 |1 + e^{2\pi i x}|^{2m} dx = \sum_{j=0}^m \binom{m}{j}^2$$

by Parseval. On the other hand,

$$\begin{aligned} |1 + e^{2\pi i x}|^2 &= (2 \cos \pi x)^2 \\ &= (e^{2\pi i x} + e^{-2\pi i x})^2. \end{aligned} \quad \text{Consequently,}$$

$$|1 + e^{2\pi i x}|^{2m} = e^{2\pi i m x} (1 + e^{-2\pi i x})^{2m}$$

$$= e^{2\pi i m x} \sum_{j=0}^{2m} \binom{2m}{j} e^{-2\pi i j x} \quad \text{Hence}$$

$$\int_0^1 |1 + e^{2\pi i x}|^{2m} dx = \binom{2m}{m}.$$