## Ph.D. Qualifying Examination 2011 January (Analysis)

(1) If $\left\{\phi_{k}: k \in \mathbb{N}\right\}$ is an orthonormal family of functions in a Hilbert space $H$ with inner product $\langle\cdot, \cdot\rangle$, show the Bessel's inequality:

$$
\sum_{k=1}^{\infty}\left|\left\langle x, \phi_{k}\right\rangle\right|^{2} \leq\langle x, x\rangle \quad \text { for all } x \in H
$$

(2) Let $\left\{x_{n}\right\}$ be a bounded sequence of real numbers and let $S$ be the collection of limit points of convergent subsequences of $\left\{x_{n}\right\}$. Show that $S$ is closed.
[10 marks]
(3) Explain why there is no differentiable function $f$ on $\mathbb{R}$ such that $f^{\prime}=\chi_{\mathbb{Q}}$ on $\mathbb{R}$. [8 marks]
(4) Let $a, b, c, d \in \mathbb{R}$ such that $a<b$ and $c<d$. Let $f:[a, b] \times[c, d] \rightarrow \mathbb{R}$ be a continuous function. Consider a subset of $C[a, b]$ (the collection of continuous functions on $[a, b]$ )

$$
S=\left\{\int_{a}^{x} f(t, g(t)) d t, x \in[a, b]: g \in C[a, b] \text { such that } g(t) \in[c, d] \text { for all } t \in[a, b] .\right\}
$$

Show that $S$ is precompact in $C[a, b]$ (under the metric $\left.d\left(\phi_{1}, \phi_{2}\right)=\sup _{x \in[a, b]}\left|\phi_{1}(x)-\phi_{2}(x)\right|\right)$. [5 marks]
(5) Compute (and justify) one of the following:
[10 marks]
(i) $\int_{0}^{\infty} \frac{\sin x}{x} d x$,
(ii) $\sum_{n=1}^{\infty} \frac{(-1)^{n}}{n}$.
(6) If $f$ is a nonnegative measurable function on $\mathbb{R}^{n}$ and $\int f(x) d x<\infty$, show that

$$
\lim _{\alpha \rightarrow \infty} \int_{\{x: f(x)>\alpha\}} f(x) d x=0 .
$$

[7 marks]
(7) Let $1<p<\infty$ and $\left\{f_{k}\right\}$ be a bounded sequence of functions in $L^{p}\left(\mathbb{R}^{n}\right)$ (i.e., there exists $C>0$ such that $\left.\left\|f_{k}\right\|_{p} \leq C\right)$. If $f_{k} \rightarrow f$ a.e., show that

$$
\int f_{k} g d x \rightarrow \int f g d x
$$

for all $g \in L^{q}\left(\mathbb{R}^{n}\right)$ where $1 / q=(p-1) / p$.
(8) Let $1 \leq p<\infty$ and $1 / q=(p-1) / p$. Let $f$ be a measurable function on $[0,1]$ such that

$$
\left|\int_{0}^{1} f g d x\right| \leq\|g\|_{q} \text { for all step functions } g \text { on }[0,1]
$$

Show that $\|f\|_{p} \leq 1$.
(9) Prove or disprove eight of the following statements.
(a) If $f:[0,1] \rightarrow \mathbb{R}$ is a measurable function, then given any $\varepsilon>0$, there exists a compact set $K \subset[0,1]$ with $|[0,1] \backslash K|<\varepsilon$ such that $f$ is continuous on $K$.
(b) If $\left\{f_{n}\right\}$ is a nondecreasing sequence of Riemann integrable functions on $[0,1]$ that converges to 0 on $[0,1]$, then $\lim _{k \rightarrow \infty} \int f_{k}=0$.
(c) If $f$ is integrable on $[0, \pi]$, then $\lim _{n \rightarrow \infty} \int_{0}^{\pi} f(x) \cos n x d x=0$.
(d) If $f$ is a real function on $\mathbb{R}$ such that it is of bounded variation on $[a, b]$ for all $-\infty<a<b<\infty$, then $f$ is continuous everywhere except countably many points.
(e) Let $\left\{f_{n}\right\}$ be a sequence of harmonic functions on the open unit disk in $\mathbb{R}^{2}$. If $f_{n} \rightarrow f$ uniformly on the open unit disk, then $f$ is also harmonic on the open unit disk.
(f) Let $U$ be a bounded open set in $\mathbb{R}^{n}$ and $f: U \rightarrow \mathbb{R}$. If there exists a sequence of continuously differentiable functions $\left\{f_{n}\right\}$ that converges uniformly to $f$ on $U$, then $f$ is differentiable on $U$.
(g) If $f=u+i v$ ( $u$ and $v$ are both real-valued functions) is an entire function such that $v(z)<1$ for all $z$, then $u$ must be a constant function.
(h) If $f$ is an analytic function on an open connected set $\mathcal{D}$ (in the complex plane), then it is either a constant function or it will map open subsets of $\mathcal{D}$ to open sets.
(i) Let $\sum_{k=1}^{\infty} a_{k}$ be a convergent series. Then $\sum_{k=1}^{\infty} a_{k} \sin (k \pi x)$ converges if $x$ is irrational.
(j) Let $f: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$ be a continuously differentiable function such that the Jacobian metric $\nabla f$ has nonzero determinant at the origin 0 . If $f(0)=(1,0)$, then there exists $\varepsilon>0$ such that for all $y \in \mathbb{R}^{2}$ with $|y-(1,0)|<\varepsilon$, the equation $f(x)=y$ has at least one solution.

