

# Real Analysis, Ph.D. Qualifying Exam

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**Instructions:** Do six of the eight questions. You must show all your work and state all the theorems you use. No materials are allowed. 3 hours. In this exam, the measure on  $\mathbb{R}$  or on any interval is Lebesgue measure.

1. Let  $S$  be the set of all continuously differentiable functions  $f : [0, 1] \rightarrow \mathbb{R}$  such that  $f(\frac{1}{2}) = 1$  and

$$|f'(x)| \leq x \quad \text{for all } 0 \leq x \leq 1.$$

Show that  $S$  has a compact closure in  $C([0, 1])$  with sup-norm  $\|\cdot\|_\infty$ , where

$$\|g\|_\infty = \sup_{0 \leq x \leq 1} |g(x)|.$$

2. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be Lebesgue measurable such that  $\int_{\mathbb{R}} |xf(x)| dx < \infty$ .

(a) Show that for each integer  $n \geq 1$ , the function  $g_n(x) = f(x) \sin(x/n)$  belongs to  $L^1(\mathbb{R})$ .

(b) Find the limit

$$\lim_{n \rightarrow \infty} n \int_{\mathbb{R}} f(x) \sin\left(\frac{x}{n}\right) dx.$$

You must show all details.

3. Observe that  $\sum_{n=0}^{\infty} (-1)^n x^{2n}$  is a geometric series. Does the series converge in the  $L^2$ -norm on the interval  $-1 < x < 1$ ? Explain.

4. (a) Suppose  $f_n \rightarrow f$  in  $L^2([0, 1])$ . Show that  $f_n \rightarrow f$  in  $L^1([0, 1])$  as well.

(b) Find an example of a sequence  $\{g_n\} \subset L^2([0, 1])$  such that  $g_n \rightarrow 0$  in  $L^1([0, 1])$  but  $\{g_n\}$  does not converge to 0 in  $L^2([0, 1])$ .

5. Let  $f$  belong to  $C^\infty(\mathbb{R})$ , that is, derivatives of all orders of  $f$  exist and are continuous on  $\mathbb{R}$ . Suppose that for every  $x \in \mathbb{R}$ , there exists  $n \in \mathbb{N}$  such that  $f^{(n)}(x) = 0$  (here,  $f^{(n)}$  is the  $n$ th derivative of  $f$ ). Show that there exists a non-empty open interval  $I \subset \mathbb{R}$  and a polynomial  $P$  such that  $f(x) = P(x)$  for all  $x \in I$ .

6. (a) Show that for any integer  $k \geq 0$ ,

$$\lim_{n \rightarrow \infty} \int_0^1 x^k \sin(nx) dx = 0.$$

Suggestion: use integration by parts.

(b) Let  $f$  belong to  $L^1([0, 1])$ . Show that

$$\lim_{n \rightarrow \infty} \int_0^1 f(x) \sin(nx) dx = 0.$$

7. Let  $f \in L^1([0, 1])$  and set

$$\varphi(x) = \int_0^1 e^{xt} f(t) dt, \quad x \in \mathbb{R}.$$

Show that  $\varphi$  is differentiable on  $\mathbb{R}$  and find a formula for  $\varphi'$ .

8. Let  $Q$  denote the set of all rational numbers in the interval  $(0, 1)$  and suppose that  $I_1, \dots, I_N$  is a finite collection of open intervals which covers  $Q$ , i.e.  $Q \subset \bigcup_{n=1}^N I_n$ . Show that

$$1 \leq \sum_{n=1}^N \ell(I_n),$$

where  $\ell(I)$  denotes the length of  $I$ . Is the same true if instead it is assumed that  $I_1, \dots, I_n, \dots$  is an infinite collection of open intervals that covers  $Q$ ? Explain.