

Real Analysis
Hölder - Sullivan

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REAL VARIABLES QUALIFYING EXAMINATION

INSTRUCTIONS: Work any 8 problems. Time: three hours.

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~~1. Prove that a countable union of sets of measure zero is a set of measure zero.~~

✓ 2. Show that if X is a compact metric space, and \mathcal{O} a collection of open sets which cover X , then there exists an $\epsilon > 0$ such that any ball of radius less than ϵ is contained in at least one of the sets comprising \mathcal{O} .

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~~3. State a version of Fubini's theorem, and use it to show that the convolution of two functions in $L^1(-\infty, \infty)$ is in $L^1(-\infty, \infty)$. Conclude by showing that the Fourier transform of the convolution of two L^1 functions is the product of their respective Fourier transforms.~~

4. State and prove the Lebesgue dominated convergence theorem, assuming the monotone convergence theorem.

5. Show that a continuous linear functional T on a Hilbert space X is of the form $T(x) = (x, y)$, for some $y \in X$.

✓ 6. State and prove Weyl's criterion for equidistribution (mod 1) of a sequence of numbers.

7. Show that the functions $\{e^{2\pi i n x}\}$ ($n = 0, \pm 1, \pm 2, \dots$) are dense in $L^2[0, 1]$.

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~~8. Discuss in detail the validity of the assertion that in metric spaces, closed and bounded = compact.~~

9. Show that there exists a transcendental number.

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- ✓ 10. State and prove the Fourier Inversion Theorem for Schwarz functions in \mathbb{R}^1 .
- 4 → ✓ 11. Discuss in outline, with pertinent definitions but without proofs, the phenomena of recurrence and transience for random walks on \mathbb{Z}^2 and \mathbb{Z}^3 .
- 5 ✓ 12. Suppose S_1, S_2, \dots are measurable subsets of \mathbb{R}^1 and that the sum of their measures is finite. Let A be the set of points in infinitely many of the S_n 's. Show that A is of measure zero.
- 6 ✓ 13. Suppose X is a complete metric space, and that A_1, A_2, \dots is a sequence of open dense subsets of X . Show that $\bigcap A_n$ is a dense subset of X . (the Baire Category Theorem).
- 7 → ✓ 14. In the above problem, suppose $X = [0, 1]$. Discuss in detail the cardinality of $\bigcap A_n$.
- 8 ✓ 15. Outline a proof of the Central Limit Theorem.
- 16. Outline a proof that a continuous linear functional $T(f)$ on $C[a, b]$ is given by $T(f) = \int_a^b f(x) dG(x)$, where G is a function of bounded variation on $[a, b]$.