

Analysis Qualifying Exam

Last Name: _____

First Name: _____

Student ID: _____

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1. (a) Show that if $f : \mathbb{R} \rightarrow \mathbb{R}$ is continuous almost everywhere, then f is measurable.

(b) Describe a sequence of functions $f_n : [0, 1] \rightarrow \mathbb{R}$ so that

$$\lim_{n \rightarrow \infty} \int_0^1 f_n d\lambda = 0$$

but f_n does not converge for any $x \in [0, 1]$.

(c) Show that for your example, we can find a subsequence $\{f_{n_k}\}$ so that

$$\lim_{k \rightarrow \infty} \int_0^1 |f_{n_k}| d\lambda = 0.$$

2. Let $E \subseteq [0, 2]$ be a measurable subset and define $f(x) = \lambda(E \cap (-\infty, x])$. Show that f is absolutely continuous. Compute f' and $\int_{-1}^1 f' d\lambda$.

3. Let $f_n \in L^1(X, \mathcal{S}, \mu)$ be a Cauchy sequence. Show that for all $\varepsilon > 0$, there exists $\delta > 0$ so that for all $n \in \mathbb{N}$, we have that if $E \in \mathcal{S}$ satisfies $\mu(E) < \delta$, then

$$\int_E |f_n| d\mu < \varepsilon.$$

Hint: you may use that if $f \in \mathcal{L}^1$, then for all $\varepsilon > 0$, there exists $\delta > 0$ so that if $\mu(E) < \delta$, then $\int_E |f| d\mu < \varepsilon$.

4. Let (X, \mathcal{S}, μ) be a finite measure space, $1 \leq p_1 < p_2 \leq \infty$ and let $T : L^{p_2} \rightarrow L^{p_1}$ be the inclusion map. Show that T is a bounded linear map. What is $\|T\|$?

5. Let $p \in [1, \infty)$. A sequence $\{a(n)\}$ is called *finitely supported* if there exists some N so that $a(n) = 0$ for all $n > N$.

(a) Show that if $a = \{a(n)\}$ is finitely supported, then $a \in \ell^p$.

(b) Show that finitely supported sequences are dense in ℓ^p .

- (c) Show that all finitely supported sequences are elements of ℓ^∞ , but finitely supported sequences are NOT dense in ℓ^∞ .

6. Let (X, \mathcal{S}, μ) be a σ -finite measure space, $f : X \rightarrow \mathbb{R}$ be a non-negative measurable function, and

$$G_f := \{(x, y) : y \leq f(x)\} \subseteq X \times [0, \infty]$$

- (a) Show $\int_X f d\mu = (\mu \times \lambda)(G_f)$.

(b) Show $\int_X f d\mu = \int_0^\infty \mu\{x \in X : y \leq f(x)\} d\lambda(y)$