

Ph.D. Entrance Exam: Analysis

May 24, 2005

(20%) 1. Let  $f : X \rightarrow \mathbb{R}$  be a measurable function on the measure space  $(X, \mathcal{A}, \mu)$ .

(a) If  $f$  is integrable, is  $f^2$  integrable? (10%)

(b) If  $f^2$  is integrable, is  $f$  integrable? (10%)

In each case, either give a proof or give a counterexample.

(20%) 2. (a) If  $f : [a, b] \rightarrow \mathbb{R}$  is absolutely continuous on  $[a, b]$ , then prove that  $f$  is of bounded variation over there. (10%)

(b) Is the converse of (a) true? Either prove it or give a counterexample. (10%)

(20%) 3. (a) Give the complete statement of Ascoli-Arzelá theorem. Explain all technical terms in your statement. (10%)

(b) Use this theorem to prove the compactness of the set

$$\left\{ f \in C[0, 1] : \max_x |f(x)| + \sup_{x,y} \frac{|f(x) - f(y)|}{\sqrt{|x - y|}} \leq 1 \right\}$$

in  $C[0, 1]$ . (10%)

(20%) 4. Let  $\{x_n\}$  be a sequence of vectors in a normed space  $X$  which converges weakly to  $x$  in  $X$ .

(a) Prove that  $\sup_n \|x_n\| < \infty$ . (5%)

(b) Prove that  $\|x\| \leq \liminf_n \|x_n\|$ . (5%)

(c) Prove that  $x$  belongs to the closed linear subspace generated by the  $x_n$ 's. (5%)

(d) Does  $\|x_n\|$  necessarily converge to  $\|x\|$ ? Either give a proof or give a counterexample. (5%)

(20%) 5. (a) Find all extreme points of the closed unit ball  $S = \{f \in L^1[0, 1] : \|f\|_1 \leq 1\}$  of  $L^1[0, 1]$ . (10%)

(b) Use (a) to prove that  $L^1[0, 1]$  is not the dual of any normed linear space. (10%)