ANALYSIS QUALIFYING EXAM

JANUARY 2022

Please show all of your work. GOOD LUCK!

- (1) Let $f_n(x)$ be a sequence of differentiable functions on the interval [0, 1]. Suppose that $f_n(x)$ converge to a function f(x) uniformly on [0, 1] and that for every $x \in [0, 1]$ the limit of $f'_n(x)$ exists. Prove or give the counter example to the following statement: the function f(x) is differentiable.
- (2) Let f(x) be a bounded, continuously differentiable function on $[0, \infty)$. Suppose that f(0) = 0 and f'(0) = 2. Evaluate

$$\lim_{n \to \infty} n^2 \int_0^\infty f(x) e^{-nx} dx.$$

Justify all steps.

(3) Let f(x) be an absolutely continuous function on the interval [0, 1], and let f(0) = 0. Prove that

$$\int_0^1 \frac{|f(x)|^2}{x} dx \le \int_0^1 (1-x) |f'(x)|^2 dx.$$

(4) Let (X, \mathcal{M}, μ) be a measure space. Suppose that $\mu(X) = 1$. Let f(x) be a real-valued measurable function on X, and let

$$\alpha(t) = \mu\{x : -t < f(x) < t\}.$$

Prove that

$$\int_X |f(x)|^2 d\mu = 2 \int_0^\infty t(1 - \alpha(t)) dt.$$

(5) Find all positive values of α for which the function

$$f(x) = x \cos\left(x^{-\alpha}\right)$$

is of bounded variation on the interval [0, 1].

(6) Let (X, \mathcal{M}, μ) be a measure space. Suppose that $\mu(X) = 1$.Let $\phi_1(x), \ldots, \phi_n(x)$ be an ortho-normal system of real valued functions in $L^2(X, \mu)$. Let

$$f(t) = \int_X \cos\left[t\sum_{\substack{j=1\\1}}^n \phi_j(x)\right] d\mu(x).$$

Find

$$\lim_{t \to 0} \frac{1 - f(t)}{t^2}.$$

Justify all steps