1. Implement a basic TCP echo server that sends back whatever data it receives from the client. Also, code a corresponding client that connects to this server and tests the echo functionality.
2. Enhance the above echo server to handle multiple clients concurrently using threading. Ensure that each client connection is processed in a separate thread.
3. Implement a simple file transfer protocol using UDP. The client should be able to request a specific file from the server and save it locally.