

**Real Analysis Comprehensive Exam**

Complete **EIGHT** of the following ten problems. It is better to fully complete fewer problems than to earn partial credit on many problems.

1. Compute, with justification,

$$\lim_{n \rightarrow \infty} \int_0^1 \sqrt{\frac{nx}{1+n^2x^2}} dx.$$

2. Give examples of the following

- (a) A sequence  $(f_n)$  in  $C[0, 1]$  that converges pointwise to 0 but such that  $\int_0^1 f_n \not\rightarrow 0$ .
- (b) A bounded sequence in  $\ell_1$  that has no convergent subsequence.
- (c) A sequence in  $C[0, 1]$  that converges pointwise to a discontinuous function.

3. Let  $(f_n)$  be a bounded sequence of functions in  $C[0, 1]$ . Define

$$F_n(x) = \int_0^x f_n(s) ds.$$

Show that  $(F_n)$  has a uniformly convergent subsequence.

- 4. (a) State the Axiom of Completeness for  $\mathbb{R}$ .
- (b) Prove that a monotone increasing sequence of real numbers converges if and only if it is bounded above.
- 5. Let  $m^*$  denote Lebesgue outer measure. Suppose that  $E$  is a subset of  $\mathbb{R}$  such that  $m^*(E \cap (a, b)) \leq 3/4(b - a)$  for every interval  $(a, b)$ . Prove that  $m^*(E) = 0$ .
- 6. Let  $(a_n)$  be a bounded sequence. Show that  $\sum_{n=1}^{\infty} a_n e^{-nx}$  defines a continuous function on  $[1, 2]$ .
- 7. Suppose that  $X$  is compact and  $f : X \rightarrow \mathbb{R}$  is continuous. Prove that  $f$  is uniformly continuous.
- 8. Suppose  $f \in L^1(\mathbb{R})$  is uniformly continuous. Show that  $\lim_{x \rightarrow \infty} f(x) = 0$ .
- 9. Let  $f \in L^1[-\pi, \pi]$ . Show that

$$\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \cos(kx) dx = 0.$$

Hint: First consider the case where  $f$  is the characteristic function of an interval.

- 10. Let  $f : [0, 1] \rightarrow \mathbb{R}$  be an increasing, but not necessarily continuous function. Show that  $f$  is Borel measurable.