Analysis and Differential Equations Individual

Please solve 5 out of the following 6 problems.

1. Let $f: \mathbb{R} \to \mathbb{R}$ be a continuous function which satisfies

$$\sup_{x,y\in\mathbb{R}} |f(x+y) - f(x) - f(y)| < \infty.$$

If we have $\lim_{n\to\infty,n\in\mathbb{N}}\frac{f(n)}{n}=2014$, prove $\sup_{x\in\mathbb{R}}|f(x)-2014\,x|<\infty$.

- **2.** Let $f_1, ..., f_n$ are analytic functions on $D = \{z | |z| < 1\}$ and continuous on \overline{D} , prove that $\phi(z) = |f_1(z)| + |f_2(z)| + ... + |f_n(z)|$ achieves maximum values at the boundary ∂D .
- **3.** Prove that if there is a conformal mapping between the annulus $\{z|r_1 < |z| < r_2\}$ and the annulus $\{z|\rho_1 < |z| < \rho_2\}$, then $\frac{r_2}{r_1} = \frac{\rho_2}{\rho_1}$.
- **4.** Let $U(\xi)$ be a bounded function on \mathbb{R} with finitely many points of discontinuity, prove that

$$P_U(x) = \frac{1}{\pi} \int_{\mathbb{R}} \frac{y}{(x-\xi)^2 + y^2} U(\xi) d\xi$$

is a harmonic function on the upper half plane $\{z \in \mathbb{C} | Imz > 0\}$ and it converges to $U(\xi)$ as $z \to \xi$ at a point ξ where $U(\xi)$ is continuous.

5. Let $f \in L^2(\mathbb{R})$ and let \hat{f} be its Fourier transform. Prove that

$$\int_{-\infty}^{\infty} x^2 |f(x)|^2 dx \int_{-\infty}^{\infty} \xi^2 |\hat{f}(\xi)|^2 d\xi \ge \frac{(\int_{-\infty}^{\infty} |f(x)|^2 dx)^2}{16\pi^2},$$

under the condition that the two integrals on the left are bounded.

(Hint: Operators $f(x) \to xf(x)$ and $\hat{f}(\xi) \to \xi \hat{f}(\xi)$ after Fourier transform are non-commuting operators. The inequality is a version of the uncertainty principle.)

- **6.** Let Ω be an open domain in the complex plane \mathbb{C} . Let \mathbb{H} be the subspace of $L^2(\Omega)$ consisting of holomorphic functions on Ω .
- a) Show that \mathbb{H} is a closed subspace of $L^2(\Omega)$, and hence is a Hilbert space with inner product

$$(f,g) = \int_{\Omega} f(z)\bar{g}(z)dxdy$$
, where $z = x + iy$.

b) If $\{\phi_n\}_{n=0}^{\infty}$ is an orthonormal basis of \mathbb{H} , then

$$\sum_{n=0}^{\infty} |\phi_n(z)|^2 \le \frac{c^2}{d(z,\Omega^c)}, \text{ for } z \in \Omega.$$

c) The sum

$$B(z,w) = \sum_{n=0}^{\infty} \phi_n(z) \bar{\phi}_n(w)$$

 $B(z,w)=\Sigma_{n=0}^{\infty}\phi_n(z)\bar{\phi}_n(w)$ converges absolutely for $(z,w)\in\Omega\times\Omega$, and is independent of the choice of the orthonormal basis.