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Real Analysis Qualifying Exam

January, 2002

Instructions: Below you will find 8 problems. Each problem is worth 10 points. Only the best 6 scores will be added.

Time: 2 hours.

NOTATIONS: \mathbb{R} = set of all real numbers; λ = Lebesgue measure on \mathbb{R} ; $L^p(I, d\lambda)$ = the space of real-valued Lebesgue measurable functions on I with $\int_I |f|^p d\lambda < \infty$ (I = any interval, $p > 0$).

1. Give an example of a set $A \subset \mathbb{R}$, which is not Lebesgue measurable.
2. Let K be a compact Hausdorff space, and let $(f_n)_{n=1}^\infty$ be a sequence of continuous real-valued functions on K , such that for every $x \in K$ one has:

- (i) $f_1(x) \geq f_2(x) \geq f_3(x) \geq \dots$
- (ii) $\lim_{n \rightarrow \infty} f_n(x) = 0$.

Prove that $\lim_{n \rightarrow \infty} f_n = 0$ uniformly.

3. Suppose $(f_n)_{n=1}^\infty$ is a sequence in $L^1(\mathbb{R}, d\lambda)$, such that

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}} |f_n| d\lambda = 0. \quad (*)$$

- (a) Prove that there exists a subsequence $(f_{n_k})_{k=1}^\infty$ of $(f_n)_{n=1}^\infty$, with $\lim_{k \rightarrow \infty} f_{n_k} = 0$, a.e.
- (b) Given an example of a sequence $(f_n)_{n=1}^\infty$, satisfying $(*)$, but which is not convergent a.e. to 0.

4. Let $C[0, 1]$ denote the Banach space of all real-valued continuous functions on $[0, 1]$. (The norm on $C[0, 1]$ is defined by $\|f\| = \max_{t \in [0, 1]} |f(t)|$.)
- (a) Prove that any finite dimensional linear subspace V of $C[0, 1]$ is closed in the norm topology.
 - (b) Prove that if V is a linear subspace of $C[0, 1]$, which has a countable infinite linear basis, then V is not closed in the norm topology. (HINT: Use Baire's Theorem.)
5. Let $f \in L^2([-\pi, \pi], d\lambda)$ be a function with the property:

$$\int_{-\pi}^{\pi} f(x) \sin nx \, dx = 0, \quad \forall n \in \mathbb{N}.$$

Prove that $f(-x) = f(x)$, a.e.

6. Let $f \in L^1(\mathbb{R}, d\lambda)$, and let $(f_n)_{n=1}^{\infty}$ be a sequence in $L^1(\mathbb{R}, d\lambda)$, with
- (i) $\lim_{n \rightarrow \infty} f_n = f$, a.e.
 - (ii) $\lim_{n \rightarrow \infty} \|f_n\|_1 = \|f\|_1$.

Prove that $\lim_{n \rightarrow \infty} \|f_n - f\|_1 = 0$.

7. Let $f \in L^1(\mathbb{R}, d\lambda)$. Prove that

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}} f(x) \sin nx \, dx = 0.$$

8. Let (X, \mathcal{M}, μ) be a σ -finite measure space, and let $\{E_\lambda\}_{\lambda \in \Lambda} \subset \mathcal{M}$ be a disjoint collection. Prove that the set

$$S = \{\lambda \in \Lambda : \mu(E_\lambda) > 0\}$$

is at most countable.