

PhD Qualifying Exam: Analysis

3 hours

You may solve all six (6) Problems but only the best five (5) solutions will be counted as your grade.

1. (a) Construct a continuous function  $f : \mathbb{R} \rightarrow \mathbb{R}$  such that

$$\int_{-\infty}^{+\infty} |f(x)| dx < +\infty \quad \text{but} \quad \lim_{x \rightarrow \infty} f(x) \quad \text{does not exist.}$$

- (b) Suppose that  $f : \mathbb{R} \rightarrow \mathbb{R}$  is a uniformly continuous function satisfying

$$\int_{-\infty}^{+\infty} |f(x)| dx < +\infty. \quad \text{Prove that} \quad \lim_{x \rightarrow \infty} f(x) = 0.$$

2. Let  $f$  be an analytic function on the annulus  $\{z \in \mathbb{C} : 0 < |z| < 1\}$  satisfying  $|zf(z)| \geq 1$  for all  $z$ , and  $f(1/2) = 2$ . Prove that  $f(z) = \frac{1}{z}$ . **Hint: The Schwarz Lemma may be useful.**
3. Let  $f_n$  be a sequence of Lebesgue integrable functions on  $\mathbb{R}$ . Prove that the set  $E := \{x \in \mathbb{R} : f_n(x) \text{ converges}\}$  is a measurable set.
4. Show that if  $a > 1$ , then  $\int_0^\infty \frac{\log(x)}{x^2 + a^2} dx = \frac{\pi}{2a} \log(a)$ . **Justify all the steps.**
5. Let  $I_n = \int_{-1}^1 (1 - x^2)^n dx$ , and  $p_n(x) = \frac{(1 - x^2)^n}{I_n}$ . For any continuous function  $f \in C[-1, 1]$ , let

$$g_n(x) = \int_{-1}^1 f(y) p_n(y - x) dy.$$

Prove that  $g_n \rightarrow f$  uniformly on  $[-1, 1]$ . (Note that  $g_n$  is a polynomial for each  $n$ .)

6. (a) Prove that the function  $f(z) = -\frac{1}{2} \left( z + \frac{1}{z} \right)$  is a conformal map from the half-disc  $\mathbb{D}_+ = \{z = x + iy \in \mathbb{C} : |z| < 1, y > 0\}$  to the upper half-plane  $\mathbb{H}_+ = \{z = x + iy \in \mathbb{C} : y > 0\}$ .
- (b) Let  $\delta > \frac{1}{2}$  and  $f_n(x) = \frac{x}{n^\delta(1 + nx^2)}$ ,  $x \in \mathbb{R}$ ,  $n \in \mathbb{N}$ . Prove that the series  $\sum_{n=1}^{\infty} f_n(x)$  converges uniformly on  $\mathbb{R}$ .