

**Department of Mathematics
Special Qualifying Examination
Spring 2007**

Part I: Real Analysis

- Do any four of the problems in Part I.
- Your solutions should include all essential mathematical details; please write them up as clearly as possible.
- State explicitly including all hypotheses any standard theorems that are needed to justify your reasoning.
- You have three hours to complete Part I of the exam.
- In problems with multiple parts, the individual parts may be weighted differently in grading.

1. Let H be a (not necessarily separable) Hilbert space, with inner product $\langle \cdot, \cdot \rangle$. Let $\{e_\alpha \mid \alpha \in \Lambda\}$ be an orthonormal collection of elements in H ; that is

$$\langle e_\alpha, e_\beta \rangle = \begin{cases} 0 & \text{if } \alpha \neq \beta; \\ 1 & \text{if } \alpha = \beta. \end{cases}$$

Show that for every given $x \in H$, $\langle x, e_\alpha \rangle \neq 0$ for at most countably many α .

2. Let f be a Lebesgue integrable function on R^n i.e. $\int_{R^n} |f(x)| d\mu(x) < \infty$ where $\mu(x)$ is the Lebesgue measure on R^n . For every $x \in R^n$, define

$$G(x) = \int_{\{y \in R^n \mid |y-x| < 1\}} f(y) d\mu(y).$$

Show that G is a continuous function on R^n .

3. Suppose f is a nonnegative function defined on a Lebesgue measurable subset E of R^n . Show that the set

$$\{(x, t) : 0 \leq t \leq f(x), x \in E\}$$

is Lebesgue measurable on R^{n+1} if and only if f is a Lebesgue measurable function on E .

4. A sequence $\{f_k\}$ in $L^2(R^n)$ is said to converge weakly to a function f in $L^2(R^n)$ if

$$\lim_{k \rightarrow \infty} \int f_k(x)g(x) d\mu(x) = \int f(x)g(x) d\mu(x)$$

for all $g \in L^2(R^n)$ where $d\mu(x)$ is the Lebesgue measure on R^n .

- (a) Show that if a sequence $\{f_k\}$ is convergent in $L^2(R^n)$, then the sequence is weakly convergent.
 (b) Give a counterexample to show the converse of (a) is not true.

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5. Suppose f is a measurable function on $[0, 1]$ and $0 < f(x) < \infty$ for all $x \in [0, 1]$. What is the least upper bound of the set of all A such that for all f as above

$$A \leq \left(\int_0^1 |f(x)| dx \right) \left(\int_0^1 \frac{1}{|f(x)|} dx \right)?$$

Hint: Start from the simple function. You may need the following inequality. Let $a_k, k = 1, 2, \dots, m$ be a finite sequence of positive real numbers and let $\epsilon_k, k = 1, 2, \dots, m$ be a finite sequence of real numbers satisfying $0 \leq \epsilon_k \leq 1, k = 1, 2, \dots, m$ and $\epsilon_1 + \epsilon_2 + \dots + \epsilon_m = 1$. Then

$$a_1^{\epsilon_1} a_2^{\epsilon_2} \cdots a_m^{\epsilon_m} \leq a_1 \epsilon_1 + a_2 \epsilon_2 + \cdots + a_m \epsilon_m.$$

6. Let $\mathcal{C}([0, 1])$ denote the collection of all continuous functions on $[0, 1]$. A real-valued function f on $[0, 1]$ is said to be Hölder continuous of order α if there is a constant C such that $|f(x) - f(y)| \leq C|x - y|^\alpha$. Define

$$\|f\|_\alpha = \max_{x \in [0, 1]} |f(x)| + \sup_{x, y \in [0, 1]} \frac{|f(x) - f(y)|}{|x - y|^\alpha}.$$

Show that, for $0 < \alpha \leq 1$, the set

$$\{f \in \mathcal{C}([0, 1]) : \|f\|_\alpha \leq 1\}$$

is a compact subset of $\mathcal{C}([0, 1])$.

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Part II: Complex Analysis and Linear Algebra

- Do any two problems in Part CA and any two problems in Part LA.
- Your solutions should include all essential mathematical details; please write them up as clearly as possible.
- State explicitly including all hypotheses any standard theorems that are needed to justify your reasoning.
- You have three hours to complete Part II of the exam.
- In problems with multiple parts, the individual parts may be weighted differently in grading.

Part: Complex Analysis

1. Let $p(z)$ denote the complex polynomial $\sum_{k=0}^n (k+1)z^k$, of degree n , $n \geq 1$. Let α be a positive real number. Evaluate the integral

$$\int_{|z|=\alpha} z^{n-1} |p(z)|^2 dz.$$

2. Let S_r denote the circle centered at 0 with radius r in the complex plane, i.e. $S_r = \{z \in \mathbb{C} \mid |z| = r\}$. Show that there does not exist an analytic function which maps the annulus $\{z \mid 8 \leq |z| \leq 27\}$ **onto** the annulus $\{z \mid 2 \leq |z| \leq 3\}$ with $S_8 \rightarrow S_2$ (mapping inner boundary to inner boundary) and $S_{27} \rightarrow S_3$ (outer boundary to outer boundary).
3. Suppose that f is analytic in the open unit disc D and $f(\frac{1}{n^2}) = f''(\frac{1}{n^2})$ for all $n \in \mathbb{N}$. Show that f is the restriction to the disc of an entire function.

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Part: Linear Algebra

1. Let A be an $n \times n$ matrix with real entries. Suppose A is nilpotent, i.e. A^m is the zero matrix for some $m \geq 1$, and $B = c_0 I_n + c_1 A + \cdots + c_{m-1} A^{m-1}$, where $c_0, \dots, c_{m-1} \in \mathbf{R}$ and I_n is the $n \times n$ identity matrix. Show that $\det(B) = 0$ if and only if $c_0 = 0$.
2. Let A be a normal matrix. Show that there exists a polynomial p such that $A^* = p(A)$ where A^* is the conjugate transpose (i.e. Hermitian adjoint) of A .
3. Suppose A is a complex $n \times n$ matrix which satisfies the matrix equation $A^k = I_n$ for some positive integer k . Prove that A is diagonalizable.