92岁年度十岁七时王宣格芳一實变分析

Real Analysis

82,91

(13%) 1. Let (X, \mathcal{M}, μ) be a positive measure space, $f \in L^1(\mu)$, S a closed set of the complex plane, and the averages

$$\frac{1}{\mu(E)}\int_E f\ d\mu \in S$$

for $E \in \mathcal{M}$ and $\mu(E) > 0$. Prove that $f(x) \in S$ for almost all $x \in X$.

(13%) 2. Prove that each Lebesgue measurable subset of \mathbb{R}^n can be expressed as a union of an F_{σ} -set and a Lebesgue measure zero set.

(13%) 3. Let $f: \mathbb{R}^n \longrightarrow \mathbb{R}$ be Lebesgue integrable, and λ the Lebesgue measure on \mathbb{R}^n . Let

$$A_k = \{x \in \mathbb{R}^n ; |f(x)| > k\} \ (k = 1, 2, ...).$$

(a) Show that

$$\lim_{k\to\infty}\int_{A_k}|f|\ d\lambda=0.$$

(b) Show that corresponding to each $\varepsilon > 0$ there exists a bounded Lebesgue integrable function $g: \mathbb{R}^n \longrightarrow \mathbb{R}$ such that

$$\int_{\mathbb{R}^n} |g - f| \ d\lambda < \varepsilon.$$

(13%) 4. Find a representation for the bounded linear functionals on $l^p, 1 \le p < \infty$. Justify your answer.

(13%) 5. (a) Prove that $L^p(\mu)$ is a Banach space, for every $1 \le p \le \infty$ and for every positive measure μ .

(b) Prove that if $p \neq 2$, $L^p(\mu)$ is not a Hilbert space.

(13%) 6. Let X=[0,1], and λ be the Lebesgue measure. Define a sequence $\{f_n\}$ in $L^2(\lambda)$ by

$$f_n(t) = \begin{cases} \sqrt{t}, & \text{if } 0 \le t \le \frac{1}{n} \\ 0, & \text{if } \frac{1}{n} < t \le 1 \end{cases}.$$

Prove that $\{f_n\}$ does *not* converge to 0 with respect to $||\cdot||_2$, but for any bounded linear functional φ on $L^2(\lambda)$, $\{\varphi(f_n)\}$ converges to 0.

(13%) 7. Suppose $\{f_n\}$ is a sequence of Lebesgue measurable functions on [0,1] with

$$\int_0^1 |f_n(x)|^2 dx \le 0 (n = 1, 2, \ldots)$$

and $f_n \longrightarrow 0$ a.e. on [0,1]. Prove that

$$\int_0^1 |f_n| \ dx \longrightarrow 0.$$

(Hint: Use Egorov's theorem and Cauchy-Schwarz's inequality.)

(13%) 8. Let C[0,1] be the vector space of all continuous complex-valued functions on [0,1]. For $f \in C[0,1]$, define

$$||f|| = \max_{x \in [0,1]} |f(x)|.$$

- (a) Prove that $(C[0,1],||\cdot||)$ becomes a Banach space.
- (b) Prove that the closed unit ball $\{f \in C[0,1] \; ; \; ||f|| \leq 1\}$ is not compact.
- (c) Describe all compact sets in C[0,1]. Justify your answer.