85岁年度中東七利王入岑孝武孝題

ANALYSIS

- I (15 pts) (A) Give a definition of compactness of a subset of a topological space. Is the set $\{0, 1, \frac{1}{2}, \dots, \frac{1}{n}, \dots\}$ compact in \mathbb{R} ? Justify your answer.
 - (B) Let $E \subset \mathbb{R}^n$. Prove:
 - (a) Let $\{B_{\alpha}\}_{{\alpha}\in A}$ be a family of open balls such that $E\subset \cup_{{\alpha}\in A}B_{\alpha}$. Then there exists an at most countable set $A_0 \subset A$ such that $E \subset \bigcup_{\alpha \in A_0} B_{\alpha}$.
 - (b) There exists an at most countable subset of E whose closure contains E.
- II (15 pts) (A) Let $\{a_n\}$ be a sequence of real number such that $a_n \downarrow 0$. Prove:
 - (a) The series $\sum a_n$ and $\sum 2^n a_{2^n}$ converge or diverge simultaneously.
 - (b) If $\sum a_n = \infty$, then $\sum \min(a_n, \frac{1}{n}) = \infty$. (Hint: Use (a).)
- (B) Suppose $\lambda_n \to 0$. Does the series $\sum_n \lambda_n e^{-|x-n|}$ converge uniformly in \mathbb{R} ? III (15 pts) (A) Let $f: \mathbb{R}^2 \to \mathbb{R}^2$ be a differentiable map so that its Jacobian never vanishes in \mathbb{R}^2 . Can we draw the conclusion that f is one-to-one? Verify your conclusion.
 - (B) Let v_n be the volume of the unit ball in \mathbb{R}^n . Show by using Fubini's theorem that

$$v_n = 2v_{n-1} \int_0^1 (1-t^2)^{(n-1)/2} dt.$$

- (C) Give an example of a bounded continuous f on $(0, \infty)$ such that $\lim_{x\to\infty} f(x) = 0$ but $f \notin L^p(0, \infty)$ for any p > 0.
- IV (10pts) Open intervals of length 1/3, 1/9, etc., were removed successively from [0, 1] in the construction of the Cantor set. Let f(x) = n on the open intervals of length 3^{-n} , and let f(x) = 0 on the Cantor set. Prove that f is measurable, and find $\int_0^1 f(x)dx$.
- V (15pts) Suppose that $E \subset \mathbb{R}^n$ with $m(E) < \infty$, and f is a strictly positive Lebesgue measurable function defined on E. Here m(E) is the Lebesgue measure of the set E.
 - (A) Prove that if f is Lebesgue integrable in E, then

$$\int_{E} f^{p}(x)m(dx) \to m(E) \text{ as } p \to 0^{+}$$

- (B) Prove that the following statements are equivalent:
- (a) f is Lebesgue integrable in E.
- (b) $\sum_{k\geq 1} m\{x \in E | f(x) \geq k\} < \infty$. (c) $\sum_{k\geq 1} km\{x \in E | k \leq f < k+1\} < \infty$.
- VI (15pts) (A) Suppose that $a_j, b_j \ge 0$, for $j = 1, 2, \dots, n$, and that $\frac{1}{n} + \frac{1}{n} = 1$ with p, q > 1. Prove the Hölder 's inequality

$$\sum_{j=1}^{n} a_j b_j \le \left(\sum_{j=1}^{n} a_j^p\right)^{\frac{1}{p}} \left(\sum_{j=1}^{n} b_j^q\right)^{\frac{1}{q}}.$$

(B) Suppose that $x_j > 0, j = 1, 2, \dots, n$, and let

$$k(p) = \left[\frac{1}{n}\left(\sum_{j=1}^{n} x_{j}^{p}\right)\right]^{\frac{1}{p}} \text{ for } p > 0.$$

Prove that

- (a) k is monotonically increasing.
 (b) lim_{p→∞} k(p) = max{x₁,···, x_n}.
- VII (15 pts) (A) If $f_k \to f$ in L^p , $1 \le p < \infty$, $g_k \to g$ pointwise, and $||g_k||_{\infty} \le M$ for all k, prove that $f_k g_k \to f g$ in L^p .
 - (B) Let $f, \{f_k\} \in L^p$. Show that if $||f f_k||_p \to 0$, then $||f_k||_p \to ||f||_p$. Conversely, if $f_k \to f$ a.e. and $||f_k||_p \to ||f||_p$, $1 \le p < \infty$, show that $||f f_k||_p \to 0$.