

PH.D QUALIFYING EXAM : REAL ANALYSIS 2020 FALL

1.(10%) Let $f(x, y)$ be a function defined on $0 \leq x, y \leq 1$, which is continuous in each variable separately. Show that f is a measurable function.

2.(15%) Suppose $f : \mathbb{R} \rightarrow \mathbb{R}$ is uniformly continuous. Show that f must be bounded by a linear function, i.e, there exist constants A, B such that $|f(x)| \leq A + B|x|$ for all x .

3.(15%) Suppose the function $K(x, y)$ satisfies that for all $s, t \geq 0$ we have $K(s, t) \geq 0$ and $K(\lambda s, \lambda t) = \lambda^{-1}K(s, t)$ for all $\lambda > 0$. Now assume that $\int_0^\infty t^{-\frac{1}{p}} K(1, t) dt = C < \infty$ for some $1 \leq p \leq \infty$. Show that if $Tf(s) = \int_0^\infty f(t)K(s, t)dt$, then $\|Tf\|_p \leq C\|f\|_p$.

4.(15%) Let $f(x) \geq 0$ for all $x \in [0, \infty)$ and $\int_0^\infty f(x) < \infty$. Show that

$$\lim_{n \rightarrow \infty} \frac{1}{n} \int_0^n xf(x)dx = 0.$$

5.(15%) Given $f \in L^p(\mathbb{R}^1)$ for some $1 \leq p < \infty$. Given $t \in \mathbb{R}^1$, define $f_t(x) := f(x - t)$. Show that $\lim_{t \rightarrow 0} \|f_t - f\|_p = 0$.

6.(15%) We say ϕ is convex in (a, b) if and only if $\phi\left(\frac{p_1x_1+p_2x_2}{p_1+p_2}\right) \leq \frac{p_1\phi(x_1)+p_2\phi(x_2)}{p_1+p_2}$ for any $p_1, p_2 > 0$. Use this definition to prove that

$$\phi\left(\frac{p_1x_1 + p_2x_2 + p_3x_3}{p_1 + p_2 + p_3}\right) \leq \frac{p_1\phi(x_1) + p_2\phi(x_2) + p_3\phi(x_3)}{p_1 + p_2 + p_3}$$

for any $p_1, p_2, p_3 > 0$.

7.(15%) Suppose μ and ν are two positive finite measures on the measurable space (X, Σ) . Show that there exists a measurable function f on X such that for all $E \in \Sigma$ we have $\int_E (1 - f)d\mu = \int_E f d\nu$.