

科目：實變函數論

日期：99 年 1 月 20 日

考試時間：180 分鐘

(1) Evaluate the following limits:

(a) (7 %) $\lim_{n \rightarrow \infty} \int_{-\infty}^{+\infty} (1 - e^{-\frac{t^2}{n}}) e^{-|t|} \sin^3 t \, dt$

(b) (8 %) $\lim_{\epsilon \rightarrow 0} \int_0^\infty (1 - e^{(\epsilon x)^2}) e^{-x^3} \sin^4 x \, dx$

(2) (10 %) Use Fubini's theorem and the relation $\frac{1}{x} = \int_0^\infty e^{-xt} \, dt$ ($x > 0$) to prove that

$$\lim_{A \rightarrow \infty} \int_0^A \frac{\sin x}{x} \, dx = \frac{\pi}{2}.$$

(3) (10 %) Let $(X, \mathcal{F}, \mu)$ be a finite positive measure space. Let $\{f_n\}_{n=1}^\infty$ be a sequence of $\mathbb{R}$ -valued measurable functions. Show that $f_n \rightarrow 0$ in measure as $n \rightarrow \infty$ iff $\int_X \frac{|f_n(x)|}{1+|f_n(x)|} \, d\mu(x) \rightarrow 0$ as $n \rightarrow \infty$.(4) (10 %) Let f be defined on $[0, 1]$ by $f(x) = x^2 \sin(x^{-2})$ for $0 < x \leq 1$ and $f(0) = 0$. Prove that f has finite derivative at all points of $(0, 1)$ and $f'_+(0) = 0$. Is f continuous, uniformly continuous, absolutely continuous on $[0, 1]$? Is f of bounded variation on $[0, 1]$?(5) (10 %) Let $(X, \mathcal{F}, \mu)$ be a finite positive measure space. If $\{f_n\}$ is a sequence of a.e. real-valued measurable functions in X , show that there exists positive constants λ_n such that $\{f_n/\lambda_n\}$ converges a.e. to zero.(6) (10 %) Let $(X, \mathcal{F}, \mu)$ be a finite measure space. Suppose $f \in L^\infty(X, \mu)$, $\|f\|_\infty > 0$, and $\alpha_n = \int_X |f|^n \, d\mu$ ($n = 1, 2, 3, \dots$). Prove that $\lim_{n \rightarrow \infty} \frac{\alpha_{n+1}}{\alpha_n} = \|f\|_\infty$.(7) (10 %) Let $(X, \mathcal{F}, \mu)$ be a positive measure space, $f, \{f_k\} \in L^p(X, \mu)$. If $f_k \rightarrow f$ a.e. and $\|f_k\|_p \rightarrow \|f\|_p$, $1 \leq p < \infty$, show that $\|f - f_k\|_p \rightarrow 0$. Is this true for $L^\infty(X, \mu)$?(8) (10 %) Show that if $f \in L^1(\mathbb{R}, \lambda)$ and $f = f * f$, then $f = 0$ a.e., where λ is the Lebesgue measure and $*$ is the convolution of functions. (Hint: Use the Fourier transform)(9) Let $(X, \mathcal{F}, \mu)$ be a positive measure space. Call a set $\Phi \subset L^1(X, \mu)$ uniformly integrable if for each $\epsilon > 0$, corresponds a $\delta > 0$ such that $|\int_E f \, d\mu| < \epsilon$ whenever $f \in \Phi$ and $\mu(E) < \delta$.(a) (7 %) Prove that every finite subset of $L^1(X, \mu)$ is uniformly integrable.(b) (8 %) If $\mu(X) < \infty$, $\{f_n\}$ is uniformly integrable, $f_n \rightarrow f$ a.e. as $n \rightarrow \infty$, and $|f(x)| < \infty$ a.e., show that $\lim_{n \rightarrow \infty} \int_X |f_n - f| \, d\mu = 0$. (Hint: Use Egoroff's theorem)