

PHD Qualification Examination (Real Analysis)

September 28, 2012

1. (10%) Given any set $A \subset \mathbb{R}^1$, show that there is a G_δ -set G such that $m^*(A) = m^*(G)$.
2. (10%) Let $\{f_n\}$ be a sequence of nonnegative functions on $\mathbb{R}^1$ such that $f_n \rightarrow f$ a.e., and suppose that $\int f_n \rightarrow \int f < \infty$. Then for any measurable set E ,

$$\int_E f_n \rightarrow \int_E f.$$

3. (20%) Let T is a Lipschitz function on $\mathbb{R}^1$ and f a continuous function.
 - (1) Show that f map F_σ -type sets into F_σ -type sets.
 - (2) Show that T sends sets of measure zero into sets of measure zero.
 - (3) Show that T maps measurable sets into measurable sets.
4. (20%) Show that $\|f\|_p \rightarrow \|f\|_\infty$ as $p \rightarrow \infty$, provided that there exists some r such that $\|f\|_r < \infty$. (Hint: Show that $\limsup_{p \rightarrow \infty} \|f\|_p \leq \|f\|_\infty \leq \liminf_{p \rightarrow \infty} \|f\|_p$.)
5. (10%) If f is a bounded continuous function and $g \in L^1$, show that $f * g$ is also a bounded continuous function.
6. (10%) Let f be a function such that, for all $g \in L^p$ ($p \geq 1$), $\int |f||g| < \infty$. Show that $f \in L^q$, where $1/p + 1/q = 1$.
7. (20%) Suppose $1 < p < \infty$, $f \geq 0$ and $f \in C_c(0, \infty)$ and

$$F(x) = \frac{1}{x} \int_0^\infty f(t) dt \quad (0 < x < \infty)$$

Prove that

$$\|F\|_p \leq \frac{p}{p-1} \|f\|_p.$$

(Hint: Apply integration by parts formula to $\int_0^\infty F^p(x) dx$.)

8. (10%) Show that the inequality in Problem 7 remains true if $f \in L^p(0, \infty)$.