Qualifying Exam Problems

1 Let \mathcal{M} be the σ algebra of Lesbegue measu reable substes of the real line. Is it true that for every $E \in \mathcal{M}$, there is an F_{σ} set A (count able intersection of closed sets) so that $E = A \cup B$ where B is a null set? Prove this or give a counterexample.

IDEA OF SOLUTION: This is true; it uses the regularity of Lebesgue measur e, and the countable additivity. Approximate E on the inside by a sequence of compact sets....

2 Produce an explicit example of a continuous function of two variables $x \ge 1$ and $t \ge 1$, such that

$$\int_{1}^{\infty} \left(\int_{1}^{\infty} f(x,t) dx \right) dt \neq \int_{1}^{\infty} \left(\int_{1}^{\infty} f(x,t) dt \right) dx .$$

IDEA OF SOLUTION Violate Fubini's Theorem by having non-integrability. Use something like $f(x,t) = (x-t)e^{-xt}$.

3 Let (X, \mathcal{S}, μ) be a finite measure space. Suppose that $\{f_n\}$ is a sequence of real valued measurable functions, and that $f(x) = \lim_{n \to \infty} f_n(x)$ for almost every x. Suppose that $\|f\|_1 > 0$. Show that there for some $\epsilon > 0$, there is a strictly positive number b so that for all n sufficiently large there is a set E_n with $\mu(E_n) > \epsilon$ and $|f_n(x)| > b$ for all $x \in E_n$.

IDEA OF SOLUTION Usual convergence theorems.

4 Give an example of a dense but not closed linear manifold M in a Banach space X.

5 Prove or find a counter example to the statement: if E is a convex subset of a Hilbert space and $\{x_n\} \subset E$ satisfies $\lim_{n\to\infty} ||x_n|| = \inf\{||x|| : x \in E\}$ then $\{x_n\}$ is a Cauchy sequence.

6 Let (X, \mathcal{S}, μ) be a finite measure space. Let $\{f_n\}$ be a sequence functions in $L^p(X, \mathcal{S}, \mu)$, $1 . Suppose that for all <math>g \in L^q(X, \mathcal{S}, \mu)$ where q = p/(p-1),

$$\lim_{n \to \infty} \int_X f_n g \mathrm{d}\mu = \int_X f g \mathrm{d}\mu$$

for some function $f \in L^p(X, \mathcal{S}, \mu)$. Show that if $\lim_{n\to\infty} |f_n||_p = ||f||_p$, then there is a subsequence $\{f_{n_k}\}$ so that $\lim_{k\to\infty} f_{n_k}(x) = f(x)$ almost everywhere, and give a counterexample showing that this need not be true without the hypothesis that $\lim_{n\to\infty} ||f_n||_p = ||f||_p$.

7 Let A be an $n \times n$ matrix. Let $\rho(A)$ be the spectral radius of A, which is, by definition the largest of the absolute values of the eigenvalues of A. Show that $\lim_{n\to\infty} A^n = 0$ if and only if $\rho(A) < 1$. Do not assume that A is diagonalizable.

IDEA OF SOLUTION Schur's theorem and "almost diagonalizability".

8 Suppose that $\{\lambda_p\}_{p=1}^{\infty}$ is a sequence of complex numbers that lie outside the unit disc and that each of $\{\phi_p\}_{p=1}^{\infty}$ and $\{\theta_p\}_{p=1}^{\infty}$ is a maximal orthonormal family in a Hilbert space X. Let

$$D(A) = \{ x : x \in X \text{ and } \sum_{p=1}^{\infty} |\lambda_p|^2 |\langle x, \phi_p \rangle|^2 < \infty \}$$

Define a linear operator (not necessarily bounded) \mathbf{A} by:

$$\mathbf{A}x = \sum_{p=1}^{\infty} \lambda_p \langle x, \phi_p \rangle \theta_p$$

Answer the following questions. If the answer is yes, explain why. If the answer is no, what extra hypothesis must be added to make it yes?

- a) Is A self adjoint?
- b) Is there an inverse for \mathbf{A} ?
- c) Is A a compact operator?
- d) Is A a continuous operator?
- e) Is **A** a closed operator?
- f) Is **A** a normal operator?
- g) Is the domain of \mathbf{A} all of X?