

## Analysis and Differential Equations

### Individual

(Please select 5 problems to solve)

1. a) Let  $x_k, k = 1, \dots, n$  be real numbers from the interval  $(0, \pi)$

and define  $x = \frac{\sum_{i=1}^n x_i}{n}$ . Show that

$$\prod_{k=1}^n \frac{\sin x_k}{x_k} \leq \left( \frac{\sin x}{x} \right)^n.$$

- b) From

$$\int_0^\infty e^{-x^2} dx = \frac{\sqrt{\pi}}{2},$$

calculate the integral  $\int_0^\infty \sin(x^2) dx$ .

2. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be any function. Prove that the set of points  $x$  in  $\mathbb{R}$  where  $f$  is continuous is a countable intersection of open sets.
3. Let  $f(z)$  be holomorphic in  $D: |z| < 1$  and  $|f(z)| \leq 1$  ( $z \in D$ ). If  $z_0$  is a point in  $D$  such that both  $z_0$  and  $-z_0$  are zeros of order  $m$  of  $f(z)$  and  $0 < |z_0| \leq \frac{m-1}{m}$ , then  $|f(0)| < e^{-2}$ .
4. Find a harmonic function  $f$  on the right half-plane such that when approaching any point in the positive half of the  $y$ -axis, the function has limit 1, while when approaching any point in the negative half of the  $y$ -axis, the function has limit  $-1$ .
5. Let  $K(x, y) \in L^1([0, 1] \times [0, 1])$ . For all  $f \in C^0[0, 1]$ , the space of continuous functions on  $[0, 1]$ , define a function

$$Tf(x) = \int_0^1 K(x, y)f(y)dy$$

Prove that  $Tf \in C^0([0, 1])$ . Moreover  $\Omega = \{Tf \mid \|f\|_{sup} \leq 1\}$  is pre-compact in  $C^0([0, 1])$ , i.e. every sequence in  $\Omega$  has a converging subsequence, here  $\|f\|_{sup} = \sup\{|f(x)| \mid x \in [0, 1]\}$ . (Hint: Every Lebesgue integrable function over the square can be approximated by polynomial functions in the  $L^1$  norm.)

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**6.** Consider the equation  $\dot{x} = -x + f(t, x)$ , where  $|f(t, x)| \leq \phi(t)|x|$  for all  $(t, x) \in \mathbb{R} \times \mathbb{R}$ ,  $\int^{\infty} \phi(t)dt < \infty$ . Prove that every solution approaches zero as  $t \rightarrow \infty$ .