

## Analysis and Differential Equations

Team

(Please select 5 problems to solve)

1. a) Let  $f(z)$  be holomorphic in  $D$ :  $|z| < 1$  and  $|f(z)| \leq 1$  ( $z \in D$ ). Prove that

$$\frac{|f(0)| - |z|}{1 + |f(0)||z|} \leq |f(z)| \leq \frac{|f(0)| + |z|}{1 - |f(0)||z|}. \quad (z \in D)$$

- b) For any finite complex value  $a$ , prove that

$$\frac{1}{2\pi} \int_0^{2\pi} \log |a - e^{i\theta}| d\theta = \max\{\log |a|, 0\}.$$

2. Let  $f \in C^1(\mathbf{R})$ ,  $f(x+1) = f(x)$ , for all  $x$ , then we have

$$\|f\|_\infty \leq \int_0^1 |f(t)| dt + \int_0^1 |f'(t)| dt.$$

3. Consider the equation

$$\ddot{x} + (1 + f(t))x = 0.$$

We assume that  $\int_0^\infty |f(t)| dt < \infty$ . Study the Lyapunov stability of the solution  $(x, \dot{x}) = (0, 0)$ .

4. Suppose  $f : [a, b] \rightarrow \mathbf{R}$  be a  $L^1$ -integrable function. Extend  $f$  to be 0 outside the interval  $[a, b]$ . Let

$$\phi(x) = \frac{1}{2h} \int_{x-h}^{x+h} f$$

Show that

$$\int_a^b |\phi| \leq \int_a^b |f|.$$

5. Suppose  $f \in L^1[0, 2\pi]$ ,  $\hat{f}(n) = \frac{1}{2\pi} \int_0^{2\pi} f(x) e^{-inx} dx$ , prove that

1)  $\sum_{|n|=0}^\infty |\hat{f}(n)|^2 < \infty$  implies  $f \in L^2[0, 2\pi]$ ,

2)  $\sum_n |n \hat{f}(n)| < \infty$  implies that  $f = f_0, a.e., f_0 \in C^1[0, 2\pi]$ ,

where  $C^1[0, 2\pi]$  is the space of functions  $f$  over  $[0, 1]$  such that both  $f$  and its derivative  $f'$  are continuous functions.

**6.** Let  $\Omega$  be a bounded domain of  $\mathbf{R}^n$  and let  $f$  be a smooth function defined in  $[0, +\infty)$  such that  $f(t)/t$  is strictly decreasing. Assume that  $u_1$  and  $u_2$  are positive solutions of

$$\Delta u + f(u) = 0 \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega$$

Show that  $u_1 = u_2$ . (Hint: Calculate  $\Delta \log \frac{u_2}{u_1}$  and consider the maximum principle.)