

Analysis and Differential Equations Individual

Please solve 5 out of the following 6 problems.

1. Suppose that F is continuous on $[a, b]$, $F'(x)$ exists for every $x \in (a, b)$, $F'(x)$ is integrable. Prove that F is absolutely continuous and

$$F(b) - F(a) = \int_a^b F'(x) dx.$$

2. Suppose that f is integrable on \mathbf{R}^n , let $K_\delta(x) = \delta^{-\frac{n}{2}} e^{-\frac{\pi|x|^2}{\delta}}$ for each $\delta > 0$. Prove that the convolution

$$(f * K_\delta)(x) = \int_{\mathbf{R}^n} f(x-y) K_\delta(y) dy$$

is integrable and $\|(f * K_\delta) - f\|_{L^1(\mathbf{R}^n)} \rightarrow 0$, as $\delta \rightarrow 0$.

3. Prove that a bounded function on interval $I = [a, b]$ is Riemann integrable if and only if its set of discontinuities has measure zero. You may prove this by the following steps.

Define $I(c, r) = (c - r, c + r)$, $osc(f, c, r) = \sup_{x, y \in J \cap I(c, r)} |f(x) - f(y)|$, $osc(f, c) = \lim_{r \rightarrow 0} osc(f, r, c)$.

1) f is continuous at $c \in J$ if and only if $osc(f, c) = 0$.

2) For arbitrary $\epsilon > 0$, $\{c \in J | osc(f, c) \geq \epsilon\}$ is compact.

3) If the set of discontinuities of f has measure 0, then f is Riemann integrable.

4. 1) Let f be the Rukowski map: $w = \frac{1}{2}(z + \frac{1}{z})$. Show that it maps $\{z \in \bar{\mathbf{C}} | |z| > 1\}$ to $\bar{\mathbf{C}} \setminus [-1, 1]$, $\bar{\mathbf{C}} = \mathbf{C} \cup \{\infty\}$.

2) Compute the integral:

$$\int_0^\infty \frac{\log x}{x^2 - 1} dx.$$

5. Let f be a doubly periodic meromorphic function over the complex plane, i.e. $f(z+1) = f(z)$, $f(z+i) = f(z)$, $z \in \mathbf{C}$, prove that the number of zeros and the number of poles are equal.

6. Let A be a bounded self-adjoint operator over a complex Hilbert space. Prove that the spectrum of A is a bounded closed subset of the real line \mathbf{R} .