

## Analysis and Differential Equations

### Team

Please solve 5 out of the following 6 problems.

1. Let  $\phi \in C([a, b], R)$ . Suppose for every function  $h \in C^1([a, b], R)$ ,  $h(a) = h(b) = 0$ , we have

$$\int_a^b \phi(x)h(x)dx = 0.$$

Prove that  $\phi(x) = 0$ .

2. Let  $f$  be a Lebesgue integrable function over  $[a, b + \delta]$ ,  $\delta > 0$ , prove that

$$\lim_{h \rightarrow 0+} \int_a^b |f(x+h) - f(x)|dx \rightarrow 0.$$

3. Let  $L(q, q', t)$  be a function of  $(q, q', t) \in TU \times R$ ,  $U$  is an open domain in  $R^n$ . Let  $\gamma : [a, b] \rightarrow U$  be a curve in  $U$ . Define a functional  $S(\gamma) = \int_a^b L(\gamma(t), \gamma'(t), t)dt$ . We say that  $\gamma$  is an extremal if for every smooth variation of  $\gamma$ ,  $\phi(t, s)$ ,  $s \in (-\delta, \delta)$ ,  $\phi(t, 0) = \gamma(t)$ ,  $\phi_s = \phi(t, s)$ , we have  $\frac{dS(\phi_s)}{ds}|_{s=0} = 0$ . Prove that every extremal  $\gamma$  satisfies the Euler-Lagrange equation:  $\frac{d}{dt}(\frac{\partial L}{\partial q'}) = \frac{\partial L}{\partial q}$ .

4. Let  $f : U \rightarrow U$  be a holomorphic function with  $U$  a bounded domain in the complex plane. Assuming  $0 \in U$ ,  $f(0) = 0$ ,  $f'(0) = 1$ , prove that  $f(z) = z$ .

5. Let  $T : H_1 \rightarrow H_2$  be a bounded operator of Hilbert spaces  $H_1, H_2$ . Let  $S : H_1 \rightarrow H_2$  be a compact operator, that is, for every bounded sequence  $\{v_n\} \in H_1$ ,  $Sv_n$  has a converging subsequence. Show that  $\text{Coker}(T + S) = H_2 / \overline{\text{Im}(T + S)}$  is finite dimensional and  $\text{Im}(T + S)$  is closed in  $H_2$ . (Hint: Consider equivalent statements in terms of adjoint operators.)

6. Let  $u \in C^2(\bar{\Omega})$ ,  $\Omega \subset R^d$  is a bounded domain with a smooth boundary.

1) Let  $u$  be a solution of the equation  $\Delta u = f$ ,  $u|_{\partial\Omega} = 0$ ,  $f \in L^2(\Omega)$ . Prove that there is a constant  $C$  depends only  $\Omega$  such that

$$\int_{\Omega} (\sum_{j=1}^n (\frac{\partial u}{\partial x_j})^2 + u^2)dx \leq C \int_{\Omega} f^2(x)dx.$$

2) Let  $\{u_n\}$  be a sequence of harmonic functions on  $\Omega$ , such that  $\|u_n\|_{L^2(\Omega)} \leq M < \infty$ , for a constant  $M$  independent of  $n$ . Prove that there is a converging subsequence  $\{u_{n_k}\}$  in  $L^2(\Omega)$ .