ANALYSIS QUALIFYING EXAM

JANUARY 19, 2012

REAL ANALYSIS

Answer all 4 questions. In your proofs, you may use any major theorem, except the fact you are trying to prove (or a variant of it). State clearly what theorems you use. Good luck.

Question 1

a) Let $f \in L^1(m)$ and $F(x) = \int_{-\infty}^x f(t)dt$. Then F is continuous. b) Show for a > 0 $\int_{-\infty}^{\infty} e^{-x^2} \cos(ax) dx = \sqrt{\pi} e^{-a^2/4}$.

Question 2

State and prove the Hahn-Decomposition Theorem for signed measures.

Question 3

Let $1 \leq p < \infty$ and *m* be Lebesgue measure. Let *M* be a closed subspace of $L^p([0,1],m)$ such that *M* is contained in the space of continuous functions C([0,1]) (i.e. every element of *M* has a continuous function in its equivalence class, which is necessarily unique). Show that there exists a $C_p > 0$ such that for all $f \in M$

 $||f||_{u} \leq C_{p} \cdot ||f||_{p}$ where $||\cdot||_{u}$ is the sup norm on $C([0,1]) \subseteq L^{p}([0,1],m)$.

Question 4

a) Prove the uniqueness of a (left-invariant) Haar measure on a locally compact hausdorff topological group.

b) Prove that Haar measure for a compact group or abelian group is both left and right invariant.