

Analysis Qualifying Exam -----Spring 2011

Please answer all 6 problems from each section and show your work. Each problem is worth 30 points.

**SECTION 1: REAL ANALYSIS**

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

1 Let  $f_n : X \rightarrow \mathbb{R}$  be  $(X, \mu)$  measurable functions such that  $0 \leq f_n \leq 1$  and  $\mu$  is a finite measure. Prove that if

$$\lim_n \int_X f_n d\mu = \mu(X)$$

then  $f_n \rightarrow 1$  a.e.

2 Let  $f$  be Lebesgue integrable on  $(0, a)$  and  $g(x) = \int_x^a t^{-1} f(t) dt$ .  
Prove that  $g$  is Lebesgue integrable on  $(0, a)$  and  $\int_0^a g(x) dx = \int_0^a f(x) dx$ .

3 Let  $\mu_n$  be finite measure on  $(X, M)$  with  $\mu_n \ll \mu$ . Define  $\nu = \sum \mu_n$  and  $f = \frac{d\nu}{d\mu}$ .  
Prove that  $\int f d\mu = \sum \int f_n d\mu$ .



4 Let  $s \in \mathbb{C}$  and consider

$$\sum_{n=1}^{\infty} n^{-s}.$$