Qualifying Exam

WEDNESDAY, SEPTEMBER 24, 2014 1:00 pm – 3:30 pm

Problem	1	2	3	4	5	6	Σ
Points							

Student's name:

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Problem 1.

Let *A* be the collection of all subsets of \mathbb{R} that consist of exactly 5 points. Find the σ -algebra of sets generated by *A*. Student's name:

Problem 2.

Assume that $f \in L^1((0,1))$ is a non-negative real valued function satisfying $\int_{[0,1]} f(x) \, dx = 1$. Show that

$$\int_{[0,1]} \frac{1}{f(x)} \, dx \ge 1.$$

Problem 3.

Denote

$$E = \left\{ x \in [0,1] \mid \text{ there exist infinitely many } p, q \in \mathbb{N} \text{ such that } |x - \frac{p}{q}| \le \frac{1}{q^3} \right\}.$$

Show that m(E) = 0.

Student's name:

Problem 4.

Assume that $\eta \in L^1(\mathbb{R})$ is a non-negative function satisfying $\int_{\mathbb{R}} \eta \, dx = 1$. Show that for any $f \in L^1(\mathbb{R})$,

$$||f * \eta||_{L^1(\mathbb{R})} \le ||f||_{L^1(\mathbb{R})}$$

Here

$$(f*\eta)(x) = \int_{\mathbb{R}} f(x-y)\eta(y) \, dy.$$

Problem 5.

Let $f : \mathbb{R} \to \mathbb{R}$ be continuous and periodic with period one. Prove that

$$\lim_{n \to \infty} \int_0^1 f(nx) \cos^2(2\pi x) dx = \frac{1}{2} \int_0^1 f(x) dx.$$

Problem 6.

Let $x = 0.n_1n_2...$ be the decimal representation of $x \in [0, 1]$. Compute with justification $\int_{[0,1]} f(x) dx$, where

1.
$$f(x) = \max_{i \in \mathbb{N}} |n_i - n_{i+1}|$$

2. $f(x) = \max_{i \in \mathbb{N}} \sum_{k=i}^{\infty} \frac{n_k}{2^{k-i}}$