Fall 2007: MA Analysis Preliminary Exam

Instructions:

1. All problems are worth 10 points. Explain your answers clearly. Unclear answers will not receive credit. State results and theorems you are using.

2. Use separate sheets for the solution of each problem.

Problem 1: Suppose that $f:[0,1] \rightarrow \mathbb{R}$ is continuous. Prove that

$$\lim_{n \to \infty} \int_0^1 f(x^n) \, dx$$

exists and evaluate the limit. Does the limit always exist if $f$ is only assumed to be integrable?

Problem 2: Suppose that for each $n \in \mathbb{Z}$, we are given a real number $\omega_n$. For each $t \in \mathbb{R}$, define a linear operator $T(t)$ on $2\pi$-periodic functions by

$$T(t) \left( \sum_{n \in \mathbb{Z}} f_n e^{inx} \right) = \sum_{n \in \mathbb{Z}} e^{i\omega_n t} f_n e^{inx},$$

where $f(x) = \sum_{n \in \mathbb{Z}} f_n e^{inx}$ with $f_n \in \mathbb{C}$.

(a) Show that $T(t): L^2(\mathbb{T}) \to L^2(\mathbb{T})$ is a unitary map.

(b) Show that $T(s)T(t) = T(s + t)$ for all $s, t \in \mathbb{R}$.

(c) Prove that if $f \in C^\infty(\mathbb{T})$, meaning that it has continuous derivatives of all orders, then $T(t)f \in C^\infty(\mathbb{T})$.

Problem 3: Let $(X, \| \cdot \|_X), (Y, \| \cdot \|_Y), (Z, \| \cdot \|_Z)$ be Banach spaces, with $X$ compactly embedded in $Y$, and $Y$ continuously embedded in $Z$ (meaning that: $X \subset Y \subset Z$; bounded sets in $(X, \| \cdot \|_X)$ are precompact in $(Y, \| \cdot \|_Y)$; and there is a constant $M$ such that $\|x\|_Z \leq M\|x\|_Y$ for every $x \in Y$). Prove that for every $\varepsilon > 0$ there exists a constant $C(\varepsilon)$ such that

$$\|x\|_Y \leq \varepsilon \|x\|_X + C(\varepsilon)\|x\|_Z$$

for every $x \in X$.  

1
Problem 4: Let $\mathcal{H}$ be the weighted $L^2$-space

$$\mathcal{H} = \left\{ f : \mathbb{R} \to \mathbb{C} \left| \int_{\mathbb{R}} e^{-|x|} |f(x)|^2 \, dx < \infty \right. \right\}$$

with inner product

$$\langle f, g \rangle = \int_{\mathbb{R}} e^{-|x|} \overline{f(x)} g(x) \, dx.$$  

Let $T : \mathcal{H} \to \mathcal{H}$ be the translation operator

$$(Tf)(x) = f(x + 1).$$

Compute the adjoint $T^*$ and the operator norm $\|T\|$.

Problem 5: (a) State the Rellich Compactness Theorem for the space $W^{1,p}(\Omega)$ for $\Omega \subset \mathbb{R}^n$. Recall that the Sobolev conjugate exponent is defined as $p^* = \frac{np}{n-p}$, and that there are some constraints on the set $\Omega$.

(b) Suppose that $\{f_n\}_{n=1}^\infty$ is a bounded sequence in $H^1(\Omega)$ for $\Omega \subset \mathbb{R}^3$ open, bounded, and smooth. Show that there exists an $f \in H^1(\Omega)$ such that for a subsequence $\{f_{n_k}\}_{k=1}^\infty$,

$$f_{n_k} \rightharpoonup f \quad \text{weakly in} \quad L^2(\Omega),$$

where $D = \left( \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \frac{\partial}{\partial x_3} \right)$ denotes the (weak) gradient operator.

Problem 6: Let $\Omega := B(0, \frac{1}{2}) \subset \mathbb{R}^2$ denote the open ball of radius $\frac{1}{2}$. For $x = (x_1, x_2) \in \Omega$, let

$$u(x_1, x_2) = x_1 x_2 \left[ \log \left( \log |x| \right) \right] - \log \log 2, \quad \text{where} \quad |x| = \sqrt{x_1^2 + x_2^2}.$$

(a) Show that $u \in C^1(\overline{\Omega})$.

(b) Show that $\frac{\partial^2 u}{\partial x_j^2} \in C(\overline{\Omega})$ for $j = 1, 2$, but that $u \notin C^2(\overline{\Omega})$.

(c) Using the elliptic regularity theorem for the Dirichlet problem on the disc, show that $u \in H^2(\Omega)$.  

2