Instructions: This is an open-book examination.

- [10] **1.** Let f(x) be a continuous function from [0,1] to [0,1]. Prove that there is a $x_0 \in [0,1]$ such that $f(x_0) = x_0$.
- [20] 2. Let E be a Lebesgue measurable subset of R with $0 < m(E) < \infty$. Let χ_E denote the characteristic function of E.
 - [10] a) Prove that the function

$$\phi(x) = \int_R \chi_E(y) \cdot \chi_E(x+y) dy$$

is continuous at every point x in R.

- [10] b) Use the result in part a) to show the following: Let $F = \{x y : x, y \in E\}$, there exists a $\delta > 0$ such that $(-\delta, \delta) \subset F$.
- [20] **3.**
 - [10] a) If f(x) is of bounded variation on [0, 1], show that for any $a \in (0, 1)$ the limit of f(x) exists as $x \to a^{-}$.
 - [10] b) If f(x) is absolutely continuous on [0, 1], show that

$$T_0^1(f) = \int_0^1 |f'| \; .$$

- [20] 4. Prove that $L^{\infty}[0,1]$ is complete under $||\cdot||_{\infty}$. Does such a norm induce an inner product in $L^{\infty}[0,1]$ (or: is $L^{\infty}[0,1]$ a Hilbert space?)
- [10] 5. Let $p \in [1, \infty)$ and E be a measurable set in R. Prove that $\lim_{n\to\infty} \int_E |f_n f|^p = 0$ if and only if f_n converges almost everywhere to a function $f \in L^p(E)$ and $\lim_{n\to\infty} \int_E |f_n|^p \int_E |f|^p = 0$.

[20] 6. We define l^2 space as the collection $l^2 = \{\overline{x} = \{x_i\}_{i=1}^{\infty} | \sum_{i=1}^{\infty} |x_i|^2 < +\infty\}$. We define the norm for an element $\overline{a} = \{a_i\}$ in l^2 by

$$\|\overline{a}\|_2^2 = \sum_{i=1}^\infty |a_i|^2.$$

It can be proved that l^2 is a Hilbert space.

A sequence $\{\overline{a}^n\}$ in l^2 space is said to converge weakly to an element \overline{a} in l^2 if for every $\overline{b} \in l^2$

$$\langle \overline{a}^n, b \rangle \to \langle \overline{a}, b \rangle$$
 as $n \to \infty$,

where $\langle\cdot,\cdot\rangle$ is the inner product induced from the l^2 norm.

- [10] a) Prove that if \overline{a}^n converges to \overline{a} in l^2 (usually we call such convergence "strongly convergent" comparing with "weakly convergent"), then \overline{a}^n converges weakly to \overline{a} .
- [10] b) Find a sequence that weakly converges to $\overline{0}$ in l^2 , but does not strongly converge to $\overline{0}$.

[100] Total Marks