

1. (40 pts) True-False. If the assertion is true, quote a relevant theorem or reason, or give a proof; if false, give a counterexample or other justification.
- a) If  $f$  is a bounded function in  $[0, 1]$ , then  $f$  is measurable in  $[0, 1]$ .
  - b) If  $O$  is an open set in  $\mathbf{R}$ , then  $m(O)$  is positive.
  - c) Any continuous function  $f$  in an interval  $I$  is a measurable function in  $I$ .
  - d) Let  $f$  be bounded in  $[0, 1]$ . If  $f$  is measurable over  $[0, 1]$ , then  $f$  is continuous at least at one point  $x_0$  with  $x_0 \in [0, 1]$ .
  - e) Let  $f$  be measurable in a set  $E$ . If  $|f|$  is integrable over  $E$ , then  $f$  is integrable over  $E$ .
  - f) Let  $E$  be a bounded set in  $\mathbf{R}$ , then every characteristic function of the set  $E$  is integrable over  $\mathbf{R}$  in the sense of Lebesgue.
  - g) Every absolutely continuous function on  $[a, b]$  is differentiable almost everywhere on  $[a, b]$ .
  - h) Every absolute continuous function in  $[0, 1]$  is uniformly continuous in  $[0, 1]$ .
2. (20 pts) Assume a set  $A$  is measurable and  $m(A) \leq \infty$ . Set  $\phi(x) = m(A \cap (-\infty, x])$ . Prove.
- (i)  $\phi$  is continuous in  $\mathbf{R}$ .
  - (ii) If  $A$  is a bounded set with  $m(A) > 0$ , then, for any  $\eta$  with  $0 < \eta < m(A)$ , there exists a set  $B \subset A$  such that  $m(B) = \eta$ .
3. (25 pts) Let  $f$  be integrable over  $E$ . Prove.

$$(i) \lim_{t \rightarrow \infty} m(\{x \in E : |f| \geq t\}) = 0.$$

$$(ii) \lim_{t \rightarrow \infty} \int_{\{x \in E : |f| \geq t\}} |f| = 0.$$

4. (20 pts) Let  $\mathbf{Q}$  be a set of rational numbers in  $\mathbf{R}$ . Let

$$f(x) = \begin{cases} 1, & \text{if } x \in \mathbf{Q} \cap [0, 1], \\ \ln(1+x), & \text{if } x \in [0, 1] \setminus \mathbf{Q}. \end{cases}$$

Find  $(R) \int_0^1 f(x) dx$  and  $\int_{[0, 1]} f(x) dx$  if they exist.

5. (30 pts) Let  $p \in (1, \infty)$ . Let  $f_n$  be a sequence of functions such that  $f_n \rightarrow f$  a.e. with  $f \in L_p$  and  $f_n \in L_p$ . Then  $\|f_n - f\|_p \rightarrow 0$  if and only if  $\|f_n\|_p \rightarrow \|f\|_p$ , as  $n \rightarrow \infty$ .

6. (25 pts) Let

$$f(x) = \int_0^{\infty} \sin(x^2 + t^2) e^{-t} dt.$$

Prove  $f$  is continuous in  $\mathbb{R}$ .

7. (20 pts) Let  $f$  be continuous and differentiable in  $[0, 1]$ . If there is a positive constant  $M$  such that  $|f'(x)| \leq M$  for all  $x \in [0, 1]$ , then  $f$  is absolutely continuous in  $[0, 1]$ .
8. (20 pts) Prove  $\int_0^{\pi} x^{-1/4} \sin x dx \leq \pi^{3/4}$ .

## Answers to Final

1. (a) False. Let  $P$  be a non-measurable set in  $[0, 1]$ . Set

$$f(x) = \begin{cases} 1, & x \in P \\ 0, & x \notin P \end{cases}$$

then  $f$  is bounded but is not measurable.

(b) False. Empty set  $\emptyset$  is open, but  $m(\emptyset) = 0$

(c) True. Since, for any  $\alpha$ , the set  $\{x \in I, f(x) > \alpha\}$  is open set, so it is measurable set. Hence  $f$  is measurable.

(d) False. Look at

$$f(x) = \begin{cases} 1 & x \in \mathbb{Q} \cap [0, 1] \\ -1 & x \in [0, 1] \setminus \mathbb{Q} \end{cases}$$

(e) True. Because  $\left| \int_E f \right| \leq \int_E |f| < \infty$

(f) False. Let  $P$  be a non-measurable set in  $[0, 1]$ .  $\chi_P$  is bounded but is not integrable since  $\chi_P$  is not measurable.

(g) True.  $f$  is A.C.  $\Rightarrow f$  is O.V.  $\Rightarrow f = g - h$ , where  $g, h \uparrow \Rightarrow f$  is differentiable almost everywhere since monotone function is differentiable a.e.

(h) True. By definitions.

2. (i) For any  $x_0 \in \mathbb{R}$ ,  $\forall \varepsilon > 0$ , take  $\delta = \varepsilon$ , then  $|\varphi(x) - \varphi(x_0)| \leq |x - x_0| < \varepsilon$  whenever  $|x - x_0| < \delta$ .

(ii) Since  $\phi(x)$  is continuous and by Intermediate-Value Theorem, there exists  $x_0 \in \mathbb{R}$  s.t.  $\phi(x_0) = \eta$ . Set  $B = A \cap (-\infty, x_0]$ , we have  $m(B) = \phi(x_0) = \eta$ .

$f$  is integrable so  $\int_{\mathbb{R}} |f| = M < \infty$

3. (i)  $M = \int_E |f| dx \geq \int_{\{x \in E; |f(x)| > t\}} |f| dx \geq \int_{\{x \in E; |f| > t\}} t dx = t m\{x \in E; |f| > t\}$ , for any  $t > 0$

hence  $m\{x \in E; |f| > t\} \leq \frac{M}{t} \rightarrow 0$ , as  $t \rightarrow \infty$ .

(ii) Since  $|f|$  is integrable,  $\forall \varepsilon, \exists \delta$  s.t.  $\int_A |f| < \varepsilon$  for  $|A| < \delta$ . By (i),  $\exists T_0$  s.t.

$t \geq T_0$   $m\{x \in E; |f| > t\} < \delta$ , hence  $\int_{\{x \in E; |f| > t\}} |f| < \varepsilon$ , for all  $t \geq T_0$ .

4.  $f$  is not Riemann integrable since  $m(\{x \in [0,1]; f(x) \text{ is not conti. at } x\}) = 1 > 0$ .

Since  $\int_{[0,1]} f dx = \int_0^1 \ln(1+x) dx = 2 \ln 2 - 1$ , so  $f$  is Lebesgue integrable.

See Ask p 83

5. " $\Rightarrow$ " Since  $|f_n|^p \leq 2^p(|f_n - f|^p + |f|^p) \equiv g_n(x)$ , and  $|f_n|^p \rightarrow |f|^p$ ,  $g_n(x) \rightarrow 2^p |f|^p$ , so by L.C.T. (Pg 92),  $\int |f|^p = \lim \int |f_n|^p \Rightarrow \|f_n\|_p \rightarrow \|f\|_p$ .

" $\Leftarrow$ " Since  $|f_n - f|^p \leq 2^p(|f_n|^p + |f|^p) \equiv g_n(x)$ , and  $|f_n - f|^p \rightarrow 0$ ,  $g_n(x) \rightarrow 2^p |f|^p$  so by L.C.T, we have  $\|f_n - f\|_p \rightarrow 0$ .

6. For any given  $x_0 \in \mathbb{R}$ ,  $\forall x_n \in \mathbb{R}$ , with  $x_n \rightarrow x_0$ , we show  $f(x_n) \rightarrow f(x_0)$ .

Indeed.  $f(x_0) = \int_0^\infty \sin(x_0^2 + t^2) e^{-t} dt$ , set  $f_n(t) = \sin(x_n^2 + t^2) e^{-t}$ ,

then  $|f_n(t)| \leq e^{-t}$  and  $\int_0^\infty e^{-t} dt < \infty$ , and  $f_n(t) \rightarrow \sin(x_0^2 + t^2) e^{-t}$ . By L.C.T on Pg 91,  $\lim f(x_n) = \int_0^\infty \lim_{n \rightarrow \infty} f_n(t) dt = f(x_0)$ .

7.  $\forall \varepsilon, \exists \delta = \frac{\varepsilon}{M}$  s.t.  $\sum_{i=1}^n |f(x_i) - f(x'_i)| \leq \sum_{i=1}^n M |x_i - x'_i| \leq \varepsilon$ , whenever  $\sum_{i=1}^n |x'_i - x_i| < \delta$ .

8. 
$$\int_0^\pi x^{-\frac{1}{2}} \sin x dx \leq \left( \int_0^\pi x^{-\frac{1}{2}} dx \right)^{\frac{1}{2}} \left( \int_0^\pi \sin^2 x dx \right)^{\frac{1}{2}} \leq \pi^{\frac{3}{4}}.$$

$$\int_0^\pi x^{-\frac{1}{2}} dx = \frac{x^{\frac{1}{2}}}{\frac{1}{2}} \bigg|_0^\pi = 2\sqrt{\pi}$$

$$\int_0^\pi \sin^2 x dx \leq \pi$$

Examination B

Analysis

June 1993

**Instructions:** All candidates should attempt 4 of the 5 problems in Part A. Those taking the 2-hour examination should work 4 of the 10 problems in Part B. Those taking the 3-hour examination should work 8 of the 10 problems in Part B. Clearly indicate which problems you wish to have scored.

PART A. Work 4 of the 5 problems.

✓ A1. Let  $\{x_n\}_{n=1}^{\infty}$  be a sequence of real numbers.

- (a) What does it mean to say that  $\{x_n\}_{n=1}^{\infty}$  is a Cauchy sequence of real numbers?
- (b) Suppose that  $|x_{n+1} - x_n| \leq 1/2^n$  for all  $n$ . Prove that the sequence  $\{x_n\}_{n=1}^{\infty}$  converges.

✓ A2. Let  $A$  be a non-empty subset of  $\mathbb{R}$ , and let  $f : A \rightarrow \mathbb{R}$  be a function.

- (a) What does it mean to say that  $f$  is uniformly continuous on  $A$ ?

Determine whether each of the following functions is uniformly continuous on the indicated domain:

(b)  $f(x) = \frac{1}{1+x^2}$ ,  $A = \mathbb{R}$

← see Ross P108

(c)  $f(x) = \frac{1}{x-1}$ ,  $A = \{x : 0 < x < 1\}$

b50  $x(2^{2.10}) =$   
 $x=0 \quad 2^{2.10} =$

A3. Let  $a$  and  $b$  be real numbers, with  $a > 0$ . Prove that the equation  $x^3 + ax + b = 0$  has exactly one real solution. Carefully state any theorems that you use in reaching your conclusion.

A4. Consider the transformation  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  defined by  $f(x, y) = \left(x^2, \frac{y}{x^2 + 1}\right)$ .

- (a) Find the range of  $f = \{f(x, y) : (x, y) \in \mathbb{R}^2\}$ , and show that each point in the range of  $f$  is the image under  $f$  of either one or two points in  $\mathbb{R}^2$ .
- (b) Determine the set of points in  $\mathbb{R}^2$  where  $f$  has a local inverse function. At such points, compute an explicit formula for the inverse function.

A5. Consider the infinite series of functions  $\sum_{n=1}^{\infty} \frac{x}{n(x+n)}$ .

(a) Show that the series converges pointwise on  $[0, \infty)$  to a function  $f(x)$ . Show that the convergence is uniform on any bounded interval  $[0, b]$ , where  $0 < b < \infty$ .

(b) Let  $S_N(x) = \sum_{n=1}^N \frac{x}{n(x+n)} = \sum_{n=1}^N \left[ \frac{1}{n} - \frac{1}{x+n} \right]$ .

Show that  $\int_0^1 S_N(x) dx = \left[ \sum_{n=1}^N \frac{1}{n} \right] - \ln(N+1)$ .

(c) Using (a) and (b), show that  $\lim_{N \rightarrow \infty} \left( \left[ \sum_{n=1}^N \frac{1}{n} \right] - \ln(N+1) \right)$  exists and is finite.

PART B. Work 4 of the 10 problems for the 2-hour examination. Work 8 of the 10 problems for the 3-hour examination. Clearly indicate which problems you wish to have scored.

B1. Let  $E$  be a Lebesgue measurable subset of  $[0, 1]$ .

- (a) Show that if  $m(E) = 1$ , then  $E$  must be dense in  $[0, 1]$ .
- (b) Show that if  $m(E) = 0$ , then  $E$  must have empty interior.
- (c) Is the converse to either (a) or (b) true? Give reasons for your answer. Q

B2. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a function which is differentiable at every point.

- (a) Show that  $f' : \mathbb{R} \rightarrow \mathbb{R}$  is a Lebesgue measurable function.
- (b) Will  $f'$  always be a Lebesgue integrable function? Give reasons for your answer.

B3. Let  $B$  be a Borel set in  $\mathbb{R}$ . Show that there is a sequence  $\{F_n\}_{n=1}^{\infty}$  of closed subsets of  $\mathbb{R}$  such that  $B$  is a member of the smallest  $\sigma$ -algebra of subsets of  $\mathbb{R}$  which contains all the  $F_n$ .

B4. Let  $\{f_n\}_{n=1}^{\infty}$  be a sequence of real-valued Lebesgue integrable functions defined on  $\mathbb{R}$  such that for each  $n$ ,  $0 \leq f_{n+1}(x) \leq f_n(x)$  a.e. Prove that  $\{f_n\}_{n=1}^{\infty}$  converges pointwise a.e. to  $f(x) = 0$  if and only if  $\lim_n \int_{\mathbb{R}} f_n = 0$ .

$a \Rightarrow b \Leftrightarrow \text{not } b \Rightarrow \text{not } a$

B5. Define  $f : [0, 1] \rightarrow \mathbb{R}$  by  $f(x) = \begin{cases} x^2 \cos\left(\frac{1}{x^2}\right), & x \neq 0 \\ 0, & x = 0 \end{cases}$

- (a) Show that  $f$  is differentiable at every point of  $[0, 1]$ , but is not a function of bounded variation on  $[0, 1]$ .
- (b) Is it true that  $f(x) = \int_0^x f'(t) dt$  for each  $x$ ,  $0 \leq x \leq 1$ ? Give reasons for your answer.

[A]

Jun 93 [1]

a)  $\{x_n\}$  is Cauchy  $\Rightarrow \forall \epsilon > 0$   
 $\exists N \Rightarrow$  for all  $m, n > N$   $|x_n - x_m| < \epsilon$ .

b) Let  $\epsilon > 0$ . Set  $n > m$ .

$$\text{Now } |x_n - x_m| = |x_n - x_{n-1} + x_{n-1} - x_{n-2} + \dots + x_{m+1} - x_m|$$

$$\leq \underbrace{|x_n - x_{n-1}| + \dots + |x_{m+1} - x_m|}_{n-1 \quad n-m \text{ terms} \quad n-(n-m)}$$

$$\leq \frac{1}{2^{n-1}} + \dots + \frac{1}{2^m} \leq \frac{n-m}{2^m}$$

tail of  
a convergent  
series  
it  $n > m \rightarrow \infty$ .

$$\begin{aligned} \sum_{j=m}^{n-1} \left(\frac{1}{2}\right)^j &= \sum_{j=0}^{n-1} \left(\frac{1}{2}\right)^j - \sum_{j=0}^{m-1} \left(\frac{1}{2}\right)^j \\ &= \frac{(\frac{1}{2})^n}{1 - \frac{1}{2}} - \frac{(\frac{1}{2})^m}{1 - \frac{1}{2}} = 2 \left( \left(\frac{1}{2}\right)^n - \left(\frac{1}{2}\right)^m \right) \end{aligned}$$

$$\begin{aligned} (1-x) \sum_{j=0}^m x^j &= (1-x)(1+x+x^2+\dots+x^m) \\ &= 1+x+\dots+x^m - x - \dots - x^m - x^{m+1} = 1 - x^{m+1} \end{aligned}$$

$$|x_n - x_m| \leq 2 \left(\frac{1}{2}\right)^m \left( \left(\frac{1}{2}\right)^{n-m} - 1 \right) \leq \left(\frac{1}{2}\right)^{n-1}$$

$< \epsilon$  for  $n$  large enough.

$\therefore \{x_n\}$  is Cauchy, hence convergent.

$\exists$  if  $x_1, x_2 \in A$  with  $|x_1 - x_2| < \delta$   
then  $|f(x_1) - f(x_2)| < \epsilon$ .

3-193

$$b) \quad f'(x) = \frac{(1+x^2)' \cdot 0 - (-2x)(1+x^2)'}{(1+x^2)^2}$$

$$= \frac{-2x}{(1+x^2)^2}$$

$$f''(x) = \frac{(1+x^2)'(-2) - (-2x)(2(1+x^2)')}{(1+x^2)^3} \stackrel{\text{not}}{=} 0$$

$$\text{If } |x| \leq 1 \text{ then } |f'(x)| \leq 2$$

$$\text{If } |x| > 1 \text{ then since } |-2x| \leq 2 \cdot (1+x^2)^2$$

$$|f'(x)| \leq 2.$$

$$\therefore |f'(x)| \leq 2$$

$$\text{Let } a < b \text{ and } b-a < \frac{\epsilon}{2}$$

By the mean value theorem, for some  $x_0 \in (a, b)$

$$|f(b) - f(a)| = |f'(x_0)| |b-a| \leq 2 \cdot \frac{\epsilon}{2} = \epsilon.$$

$\therefore$  U.C.

c) Not U.C. can be extended  
to a continuous function  
on  $[0, 1]$ ,

Ross P 107

or use PG 78 Vaughan  
or ch 39 p 96

(A3)

$$x' = \frac{-b}{x^2+a} < 0$$

(21)

$\Rightarrow x=0 \Rightarrow$  there is at most one solution

If  $b > 0$   $x(x^2+a) = -b \Rightarrow x > 0$

$\therefore$  there is at most one solution

if  $b < 0$ .

If  $b=0$  get  $x(x^2+a) = 0$   
 $\Rightarrow x=0 \quad x = \pm i\sqrt{a}$

Now if  $b > 0, a > 0$

$x = \frac{-b}{x^2+a}$  has a real solution

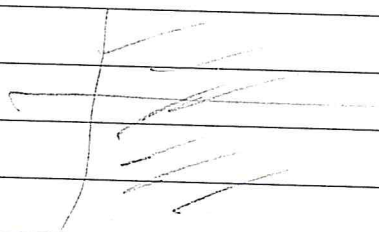
because

graph

(A4)

a) For  $x=1$  then  $\frac{y}{x}$  ranges over  $\mathbb{R}$

$\therefore$  range of  $f = \{(x,y) \mid \exists x \geq 0, y \in \mathbb{R}\}$   
 $= A$



Let  $(a,b) \in A$

then  $a = x^2 \quad b = \frac{y}{x^2+1}$

$a = \pm x \quad b = \frac{y}{(\pm x)^2+1}$

$\therefore f\left(\pm x, \frac{y}{(\pm x)^2+1}\right) = f\left(-x, \frac{y}{(-x)^2+1}\right)$

If  $a=0$  one point  
 otherwise 2 points

AS

Let  $f(x) = 0$

$\forall x \in [0, \infty) = A$

$$\frac{x}{nx+n^2} \leq \frac{x}{n^2} \text{ since } nx+n^2 \geq n^2 \text{ for } x \in A$$

$$\therefore \sum_{n=1}^{\infty} \frac{x}{nx+n^2} \leq x \sum_{n=1}^{\infty} \frac{1}{n^2} < \infty \text{ for } x \in A.$$

$\therefore S(x) \rightarrow f(x)$  pointwise.

Now on  $[0, b]$   $\frac{x}{nx+n^2} \leq \frac{b}{n^2}$

and  $\sum_{n=1}^{\infty} \frac{b}{n^2} < \infty$  for by the

Weierstrass M-test, the convergence is uniform on  $[0, b]$ .

b) By linearity of the integral,

$$\int_0^1 S_N(x) dx = \sum_{n=1}^N \left[ \frac{1}{n} \int_0^1 dx \right] = \int_0^1 \frac{1}{x+n} dx$$

$$= \sum_{n=1}^N \left[ \frac{1}{n} - \ln(x+n) \right]_0^1$$

$$= \sum_{n=1}^N \frac{1}{n} - \sum_{n=1}^N [\ln(1+n) - \ln(n)]$$

$$= \sum_{n=1}^N \frac{1}{n} - [\ln 2 - \ln 1 + \ln 3 - \ln 2 + \dots + \ln(N+1) - \ln N]$$

$$= \left[ \sum_{n=1}^N \frac{1}{n} \right] - \ln(N+1).$$

$$\text{For } x \in [0, 1], \quad S_N(x) \rightarrow \sum_{n=1}^{\infty} \frac{x}{n(n+x)}$$

[2]

uniformly as  $N \rightarrow \infty$  by a)

$$\therefore \int_0^1 S_N(x) dx = \sum_{n=1}^N \frac{1}{n} - \ln(N+1)$$

by b)

$$\text{converges to } \int_0^1 \sum_{n=1}^{\infty} \frac{x}{n(n+x)}$$

$$= \sum_{n=1}^{\infty} \int_0^1 \frac{x}{n(n+x)} dx \leq \sum_{n=1}^{\infty} \frac{1}{n^2} \int_0^1 x dx$$

$$\text{by uniform convergence} \leq \sum_{n=1}^{\infty} \frac{1}{n^2} < \infty$$

$$\left( \frac{1}{n^2 + nx} \geq \frac{1}{n^2} \Rightarrow \frac{1}{n^2} \geq \frac{1}{n^2 + nx} \right)$$

for  $x \in [0, 1]$

[3]

a) Suppose  $E$  is not dense in  $[0, 1]$ .  
Then  $E \neq [0, 1]$ . So  $\exists y \in [0, 1] \setminus E$

$$\exists \exists \delta > 0 \quad \exists E \cap ([0, 1] \cap (y-\delta, y+\delta)) = \emptyset$$

$$m[0, 1] = 1 \geq mE + \underbrace{m(E \cap [0, 1] \cap (y-\delta, y+\delta))}_{\geq \delta}$$

$$\therefore 1 - \delta \geq mE \Rightarrow \text{False}$$

$\therefore E$  is dense in  $[0, 1]$

B2

b) a measurable function  $f$ 

7/10/4)

[3]

Royden

is integrable over  $E$  iff  $f^+$  and  $f^-$ 

p90

are both integrable over  $E \iff \int_E |f| < \infty$ 

c.

see Royden p88

Let  $f(x) = \log x$ . Then  $f'(x) = \frac{1}{x}$ .

$$\text{Now } \int_E f'(x) dx = \int_E \frac{1}{x} dx$$

$$= \log 1 - \log \varepsilon = -\log \varepsilon \rightarrow \infty$$

as  $\varepsilon \rightarrow 0$ .

$$\therefore \int_0^1 f'(x) dx = \infty$$

 $\therefore f'$  is not Lebesgue measurable.

[B3]

?

[B4]

Let  $f_n \rightarrow f(x) \equiv 0$  a.e.since  $|f_n| \leq f_1$  a.e. and $f_1$  is integrable, by the LCT,

$$\lim_n \int_{\mathbb{R}} f_n = \int_{\mathbb{R}} 0 = 0.$$

Now  $g$  nonnegative and  $\int_E g = 0$ 

$$\Rightarrow g = 0 \text{ a.e. on } E$$

contradiction

suppose

suppose  $\lim_n \int_{\mathbb{R}} f_n \neq 0$ . Then  $f_n \rightarrow 0$  a.e.

$$\Rightarrow \lim_n \int_{\mathbb{R}} f_n = 0 \text{ by LCT} \Rightarrow \text{E.C. } f_n \rightarrow 0 \text{ a.e. if } \lim_n \int_{\mathbb{R}} f_n \neq 0.$$

empty interior. Then  $\exists y \in \text{interior } E$ .

$$\therefore \exists \delta > 0 \quad \exists (y-\delta, y+\delta) \subseteq E$$

$$\therefore mE \geq m(y-\delta, y+\delta) = 2\delta > 0 \Rightarrow E.$$

$\therefore E$  has empty interior

c)  $[0,1] \cap \mathbb{Q}$  is dense in  $[0,1]$

$$\text{but } m([0,1] \cap \mathbb{Q}) \leq m(\mathbb{Q}) = 0$$

so a) has no converse.

$[0,1] \cap \overline{\mathbb{Q}}$  has empty interior

$$\text{but } m([0,1] \cap \overline{\mathbb{Q}}) = 1$$

irrational numbers

$\therefore$  converse of b) is false.

**B32** a)  $f'(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$

Since  $f'$  exists on  $\mathbb{R}$  if  $f$  is continuous on  $\mathbb{R}$  and  $f$  is measurable on  $\mathbb{R}$ .

$|x| = h \quad \forall x$  is small.

hence  $f(x+h) - f(x)$  is small

$$f(x) \text{ is } f(x+h) \in f(x).$$

$$\therefore \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = f'(x) \text{ is small.}$$

Let  $h = \frac{1}{n}$  let  $n \rightarrow \infty$ .

$x^2 \cos(\frac{1}{x^2})$  is diff on  $\mathbb{R} \setminus \{0\}$   
 now  $\frac{f(x) - f(0)}{x - 0} = x \cos(\frac{1}{x^2})$

and  $\lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = 0$  since  $|\cos(\frac{1}{x^2})| \leq 1$

$\therefore f'(0)$  exists.

Thus  $f'$  exists on  $\mathbb{R}$ .

Set  $0, \frac{\sqrt{2}}{\sqrt{(2n+1)\pi}}, \frac{\sqrt{2}}{\sqrt{2n\pi}}, \frac{\sqrt{2}}{\sqrt{(2n-1)\pi}}, \dots, \frac{\sqrt{2}}{\sqrt{2\pi}}, \frac{\sqrt{2}}{\sqrt{\pi}}, 1$

$= x_0, x_1, \dots, x_{2n+1}, x_{2n+2}$

a partition of  $[0, 1]$ .

Then  $\sum_{k=1}^{2n+1} |f(x_k) - f(x_{k-1})| \leq$

$\cos \frac{k\pi}{2} = 0$   
 $|\cos \frac{k\pi}{2}| = 1$

$$2 \left\{ \frac{\sqrt{2}}{2n\pi} + \frac{\sqrt{2}}{2n\pi} + \frac{\sqrt{2}}{4\pi} + \frac{\sqrt{2}}{2\pi} \right\}$$

$$= \frac{\sqrt{2}}{\pi} \left\{ \frac{1}{n} + \frac{1}{2} + \frac{1}{n} \right\}$$

$\rightarrow \infty$  as  $n \rightarrow \infty$ .

b)  $f(x) = \int_0^x f'(t) dt$  iff  $f$  is absolutely

continuous  $\Rightarrow f$  is of bounded variation

$f$  is integral of  $f'$  w.r.t. Lebesgue measure

$\therefore f$  is not absolutely cont.

$\therefore f(x)$  does not equal  $\int_0^x f'(t) dt$  for  $x \in \mathbb{Q}$

1362 a)  $z \bar{z} = |z|^2 = x^2 + y^2$  (4)

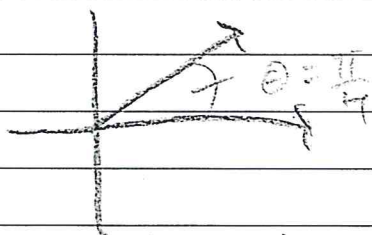
$\frac{\partial}{\partial x} (x^2 + y^2) = 2x$  and  $\frac{\partial}{\partial x} = 0$  and  $\frac{\partial}{\partial y} = 0$

Cauchy Riemann holds only at  $z=0$   
 $\pi$ -R eqs need to hold on some disk  
 about  $z=0$  for  $f$  to be analytic at  $z=0$ .

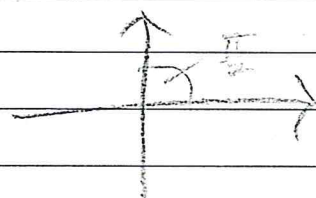
(F)

b)  $f$  analytic and  $f'(z) \neq 0 \quad \forall z \in \mathbb{R}$   
 $\Rightarrow f$  is conformal on  $\mathbb{R}$ .

$f(z) = z^2$  is analytic on  $\mathbb{C}$   
 $f'(z) = 2z = 0$  iff  $z=0$



z plane



w plane

$w$  doubles the angle between any 2 rays with endpoints at  $z=0$

$\therefore w$  is not conformal  
 (F) see Churchill 2nd edition p196-197

c)  $f(z) = 1$  is entire

$f(z) = \bar{z}$  is bounded

(F)

d) If  $z = x + iy$   $|e^z| = |e^x e^{iy}| = e^x$

(F) Take  $M=2$   $x=0$   $|z| = \sqrt{x^2 + y^2} = |y|$  so  $2/|y| > e$   
 $|z| > 1$  but  $|e^z| < 2$

$f$  assumes no max in  $G$ .

June 9

But  $G \cup \partial G$  is a closed set.

$f$  continuous on  $G \Leftrightarrow \operatorname{Re} f$  and  $\operatorname{Im} f$  are cont.  $\therefore |f| = \sqrt{(\operatorname{Re} f)^2 + (\operatorname{Im} f)^2}$  is

a cont function.  $\therefore |f|$  assumes

a max on  $G \cup \partial G = \bar{G}$ .  $\therefore$  Statement is true.

B7

a) This must mean state a cor to a Cauchy thm. A cor to Cauchy's thm in a disk is as follows:

Let  $\Delta = \{z \mid |z - z_0| < \rho < \infty\}$ .

Suppose  $f$  is analytic in  $\Delta$  except at a finite # of points  $z_1, \dots, z_n$ .

If  $\lim_{z \rightarrow z_j} (z - z_j) f(z) = 0$  for  $j = 1, \dots, n$

then  $\int_{\gamma} f(z) dz = 0$  for every closed path in  $\Delta \setminus \{z_1, \dots, z_n\}$ .

Here  $z_0 = 0$ ,  $\rho = 1$ ,  $n = 1$ ,  $z_1 = z_0 = 0$ .

$$b) \int_{\gamma} \frac{\sin w}{(w - z)^2} dw = \frac{2\pi i}{1!} f'(z) \quad \text{where } f(w) = \sin w$$

$$= 2\pi i \cos z \quad \text{if } n(x, z) = 1$$

-class notes

$$0 \quad \text{if } n(x, z) = 0$$