

In order to pass, you must do well on both the Real and Complex Analysis parts - high performance on one portion does not compensate for low performance on the other.

Start each problem on a fresh sheet of paper, and write on only one side of the paper.

REAL ANALYSIS. Answer any three of the four questions.

1. Suppose that F_n , $n \geq 1$ are nondecreasing right-continuous functions on \mathbf{R} and $F = \sum F_n$ is finite.

(a) Show that F is right continuous.

(b) Suppose $F'_n = 0$ a.e. for all n . Show that $F' = 0$ a.e.

[Hint: consider the corresponding measures μ_n, μ with $\mu_n((a, b]) = F_n(b) - F_n(a)$].

2. Let (X, \mathcal{B}, ν) be a finite measure space and f_n, f non-negative bounded measurable functions on X . Define measures μ_n, μ on (X, \mathcal{B}) by

$$\mu_n(A) = \int_A f_n d\nu \quad \text{and} \quad \mu(A) = \int_A f d\nu.$$

(a) Show that if $f_n \rightarrow f$ in $L^1(\nu)$ then $\sup_{A \in \mathcal{B}} |\mu_n(A) - \mu(A)| \rightarrow 0$.

(b) Conversely show that if $\sup_{A \in \mathcal{B}} |\mu_n(A) - \mu(A)| \rightarrow 0$ then $f_n \rightarrow f$ in $L^1(\nu)$.

3. Let μ^* be an outer measure on X and suppose Y is a μ^* -measurable subset of X . Let ν^* be the restriction of μ^* to subsets of Y . Show that a set $E \subset Y$ is ν^* -measurable if and only if E is μ^* -measurable.

4. Let $f, f_1, \dots, f_n, \dots$ be measurable functions from the measure space (E, \mathcal{E}, μ) to an open subset Ω of \mathbf{R}^d such that for all $\varepsilon > 0$,

$$\mu(\{x \in E : \|f(x) - f_n(x)\| \geq \varepsilon\}) \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Assume that μ is finite. Show that for all $\varepsilon > 0$ there exists a compact set $K \subset \Omega$ such that $\mu(\{x : f(x) \notin K\}) \leq \varepsilon$ and $\mu(\{x : f_n(x) \notin K\}) \leq \varepsilon$ for every n .

COMPLEX ANALYSIS. See next page.