



LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

M.Sc. DEGREE EXAMINATION – MATHEMATICS

FIRST SEMESTER – NOVEMBER 2017

17PMT1MC02- REAL ANALYSIS

Date: 04-11-2017
Time: 01:00-04:00

Dept. No.

Max. : 100 Marks

Answer all Questions. All questions carry equal marks.

1. (a) Suppose f is a continuous mapping of a metric space X into a metric space and E is a connected subset of X . Then prove that $f(E)$ is connected.

(OR)

- (b) State and prove generalized mean value theorem. (5 marks)

(c) (i) Suppose f is continuous on $[a, b]$, $f'(x)$ exists at some point $x \in [a, b]$, g is defined on an interval I which contains the range of f and g is differentiable at the point $f(x)$. If

$$h(t) = g(f(t)), a \leq t \leq b, \text{ then prove that } h \text{ is differentiable at } x \text{ and } h'(x) = g'(f(x))f'(x). \quad (9 \text{ marks})$$

- (ii) If f is a real valued function defined on $[a, b]$, f has local maximum at a point $x \in [a, b]$ and $f'(x)$ exists, then prove that $f'(x) = 0$. (6 marks)

(OR)

- (d) (i) Suppose f is a real differentiable function on $[a, b]$ and suppose $f'(a) < \lambda < f'(b)$. Prove that there is a point $x \in (a, b)$ such that $f'(x) = \lambda$. (8 marks)

- (ii) Suppose f is a continuous mapping of $[0, 1]$ into itself. Prove that $f(x) = x$ for at least one $x \in [0, 1]$. (7 marks)

2. (a) For $f(x) = 2x^2 + 1$, $\alpha(t) = t + [3t]$ and P be the partition of $[0, 1]$ consisting of four subintervals of equal length find $U(P, f, \alpha)$ and $L(P, f, \alpha)$.

(OR)

- (b) If $f \in \mathcal{R}(\alpha)$ and $g \in \mathcal{R}(\alpha)$ on $[a, b]$, then prove that $|f| \in \mathcal{R}(\alpha)$ and $|\int_a^b f d\alpha| \leq \int_a^b |f| d\alpha$.

(5 marks)

- (c) (i) State and prove the fundamental theorem of calculus (5 marks)

- (ii) State and prove a necessary and sufficient condition for a bounded real valued function to be a Riemann-Steiltjes integrable. (10 marks)

(OR)

- (d) (i) State and prove the theorem on Integration by parts.

(ii) If f is a real continuously differentiable function on $[a, b]$ with $f(a) = f(b) = 0$ and $\int_a^b f^2(x) dx = 1$, then prove that $\int_a^b xf(x)f'(x) dx = -\frac{1}{2}$ (5+10 marks)

3. (a) Prove that for $f_n(x) = n^2x(1-x^2)^n, 0 \leq x \leq 1, n = 1, 2, \dots,$

$$\int_0^1 (\lim_{n \rightarrow \infty} f_n(x)) dx \neq \lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx.$$

(OR)

(b) State and prove the Cauchy criterion for uniform convergence of sequence of functions
(5 marks)

(c) If $\{f_n\}$ is a sequence of continuous functions on a set E and if $f_n \rightarrow f$ uniformly on E , then prove that f is continuous on E .
(15 marks)

(OR)

(d) State and prove the Stone-Weierstrass theorem. (15 marks)

4. (a) Let $\{\varphi_0, \varphi_1, \varphi_2, \dots\}$ be orthonormal on I and assume that $f \in L^2(I)$. Define two sequences of functions $\{s_n\}$ and $\{t_n\}$ on I as follows: $s_n(x) = \sum_{k=0}^{\infty} c_k \varphi_k(x)$, $t_n(x) = \sum_{k=0}^{\infty} b_k \varphi_k(x)$ where $c_k = (f, \varphi_k(x))$ for $k = 0, 1, 2, \dots$ and b_0, b_1, b_2, \dots are arbitrary complex numbers. Then for each n , prove that $\|f - s_n\| \leq \|f - t_n\|$.

(OR)

(b) State and prove the Riesz-Fischer theorem. (5 marks)

(c) State and prove the Riemann-Lebesgue lemma and use the lemma to prove the following:
For $f \in L(-\infty, +\infty)$, $\lim_{\alpha \rightarrow \infty} \int_{-\infty}^{\infty} f(t) \frac{1 - \cos \alpha t}{t} dt = \int_0^{\infty} \frac{f(t) - f(-t)}{t} dt$. (15 marks)

(OR)

(d) (i) If g is of bounded variation on $[0, \delta]$, then prove that $\lim_{\alpha \rightarrow \infty} \frac{2}{\pi} \int_0^{\delta} g(t) \frac{\sin \alpha t}{t} dt = g(0+)$.

(ii) Suppose that $g(0+)$ exists and for some $\delta > 0$, the Lebesgue integral $\int_0^{\delta} \frac{g(t) - g(0+)}{t} dt$ exists.

Prove that $\lim_{\alpha \rightarrow \infty} \frac{2}{\pi} \int_0^{\delta} g(t) \frac{\sin \alpha t}{t} dt = g(0+)$. (9+6 marks)

5. (a) If Ω is the set of all invertible linear operators on R^n and for $A \in \Omega, B \in L(R^n)$, if $\|B - A\| \|A^{-1}\| < 1$, then prove that $B \in \Omega$.

(OR)

(b) State and prove the fixed point theorem. (5 marks)

(c) State and prove the inverse function theorem.

(OR)

(d) State and prove the implicit function theorem. (15 marks)

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