

- 1.(32 pts.) [3] (a) Define what it means for a subset E of \mathbb{R} to be Lebesgue measurable.
 [3] (b) Define the phrase “ \mathcal{A} is a σ – algebra of subsets of X ”.
 [5] (c) Give three examples of σ – algebras of subsets of \mathbb{R} .
 [3] (d) Define what it means for a function $f : E \rightarrow [-\infty, \infty]$ to be measurable.
 [3] (e) Define the Lebesgue integral of a measurable function $f : E \rightarrow [0, \infty]$.
 [5] (f) State the Monotone Convergence Theorem.
 [5] (g) State Fatou’s Lemma.
 [5] (h) State the Dominated Convergence Theorem.
- 2.(26 pts.) Let p be a positive real number and let E be a measurable subset of \mathbb{R} .
 [3] (a) Define the space $L^p(E)$.
 [3] (b) Define the space $L^\infty(E)$.
 [5] (c) State Holder’s inequality and conditions under which Holder’s inequality is valid.
 [5] (d) State Minkowski’s inequality and conditions under which Minkowski’s inequality holds.
 [5] (e) Give an example of a function in $L^2(0,1)$ which is not in $L^1(0,1)$, or tell why this is not possible.
 [5] (f) Give an example of a function in $L^2(-\infty, \infty)$ which is not in $L^1(-\infty, \infty)$, or tell why this is not possible.
- 3.(28 pts.) Let $(X, \|\cdot\|_X)$ be a real normed vector space and let $(Z, \langle \cdot, \cdot \rangle_Z)$ be a real inner product space.
 [5] (a) Give an example of an inner product space that is not a normed vector space, or tell why this is not possible.
 [3] (b) Define the phrase “ $\langle x_n \rangle_{n=1}^\infty$ is a Cauchy sequence in X .”
 [3] (c) Define the phrase “ $\langle x_n \rangle_{n=1}^\infty$ is a convergent sequence in X .”
 [5] (d) Give an example of a Cauchy sequence, in an appropriate normed vector space, which is not a convergent sequence, or tell why this is not possible.
 [3] (e) Define what it means for the space $(X, \|\cdot\|_X)$ to be complete.
 [3] (f) What is a Banach space?
 [3] (g) What is a Hilbert space?
 [3] (h) Define the phrase “ Λ is a bounded linear functional on X .”
- 4.(25 pts.) [10] (a) State the Riesz-Fischer Theorem.
 [5] (b) State a theorem characterizing the bounded linear functionals on $(C[0,1], \|\cdot\|_\infty)$
 [10] (c) State a theorem characterizing the bounded linear functionals on $L^p(E)$.
- 5.(39 pts.) [3] (a) Define the Fourier transform of a function f in $L^1(0,1)$.
 [3] (b) Define the Nth partial sum of the Fourier series of a function f in $L^1(0,1)$.
 [10] (c) State a theorem about convergence of the Fourier series of functions in an appropriate L^p space.
 [3] (d) Define the space $l^p(\mathbb{Z})$ where $0 < p < \infty$.
 [5] (e) State Bessel’s Inequality and conditions under which it holds.
 [5] (f) State Parseval’s Identity and conditions under which it holds.
 [10] (g) State a theorem giving an isometry between an appropriate L^p space and an appropriate l^q space.