

臺灣大學數學系

八十九學年度第一學期碩博士班資格考試試題

分析

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一、

Let E be a measurable set. $\int_A f = 0$ for all measurable subsets A of E . Show that $f = 0$ a.e. (E).

二、

$E \subset \mathbb{R}$ is measurable. f is integrable on E . (Lebesgue)

(a)

Then so is $|f|$ and $\left| \int_E f \right| \leq \int_E |f|$?

(b)

Consider the improper Riemann integral of f (of a fixed kind) on

$[a, b]$ ($a < b \leq \infty$) write $\mathbf{Imp} f = \int_a^b f$. (Riemann)

If f is Lebesgue integrable on $[a, b]$, then what conclusions can you make about $I_m f$?

三、

Let $g(t)$ be monotonic increasing and absolutely continuous on $[\alpha, \beta]$. f bounded measurable on $[a, b]$ with $a = g(\alpha), b = g(\beta)$. Show that $f(g(t))$ is measurable on $[\alpha, \beta]$ and

$$\int_a^b f(x) dx = \int_\alpha^\beta f(g(t))g'(t) dt$$

四、

Suppose that $f_k \rightarrow f$ a.e. in \mathbb{R} and $f_k, f \in L^p(\mathbb{R})$ $1 < p < \infty$. If

$\|f_k\|_p \leq M < \infty$, show that $\int f_k g \rightarrow \int f g \quad \forall g \in L^q, \frac{1}{p} + \frac{1}{q} = 1$.

五、

Assume $f \in L^1(\mathbb{R})$ then $\lim_{n \rightarrow \infty} \sum_{k=-n^2}^{n^2} \left| \int_{\frac{k}{n}}^{\frac{k+1}{n}} f(x) dx \right| = ?$ Give reasons.

六、

(a)

Describe Cauchy's integral formula.

(b)

Show that bounded entire function (on \mathbb{C}) reduces to constant.

七、

Calculate $\int_0^{\infty} \frac{\cos mx}{1+x^2} dx$, where $m > 0$ is a constant.

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