

MATEMATISKA INSTITUTIONEN  
STOCKHOLMS UNIVERSITET  
Avd. Matematik  
Examinator: Annemarie Luger (SU),  
Henrik Shahgholian (KTH)

Written exam in  
Advanced Real Analysis II,  
MM8039 (SF2744)  
August 24, 2017  
9:00-14:00

30 points can be obtained from the written exam  $((3 + 3) \times 4$  including bonus) and the oral exam  $(3 + 3)$ .

**Credit scale:**

$A =$  at least 26,5 points,       $B =$  at least 23 points,       $C =$  at least 20 points,  
 $D =$  at least 17,5 points,       $E =$  at least 15 points       $Fx =$  at least 13,5 points.

**Important:** If you intend to take the oral exam, email to [luger@math.su.se](mailto:luger@math.su.se) no later than Friday 25/8.

Motivate your solutions carefully!!!

**I-1** Let  $\mu_k = \frac{1}{k} \sum_{j=1}^k \delta_{j/k}$ , where  $\delta_{j/k}$  is the Dirac measure with support at  $j/k$ . Prove that  $\mu_k$  converges weakly to the Lebesgue measure on  $[0, 1]$ .

i.e.,

$$\lim_k \mu_k(g) = \int_0^1 g(x) dx$$

for all continuous functions  $g$  on  $[0, 1]$ .

**I-2** State and prove the Radon-Nikodym theorem.

**I-3** Define

$$E = \left\{ (0, 0), \left(\frac{1}{m}, 0\right), \left(0, \frac{1}{n}\right), \left(\frac{1}{m}, \frac{1}{n}\right) : m, n = 1, 2, 3, \dots \right\}$$

Find the lower and upper Minkowski dimension of this set.

**F-1** Let  $K$  be a compact metric space and denote by  $X := C(K)$  the Banach space of continuous, complex valued functions on  $K$  (equipped with the maximum norm) and fix  $a \in X$ . Define the operator  $A : X \rightarrow X$  by

$$(Af)(t) := a(t)f(t) \text{ for } t \in K.$$

(a) Determine  $\sigma(A)$ .

(b) Give a sufficient condition on  $a$  such that  $\sigma_p(A) \neq \emptyset$ .

(c) Give an example of  $K$  and  $a$  for which  $\sigma_p(A) = \emptyset$ .

**F-2** Let  $\mathcal{H}$  be a Hilbert space and  $B \in \mathcal{B}(\mathcal{H})$  be a bounded linear operator.

(a) Show that the set  $\sigma(B)$  is compact.

(b) Show that  $B = B^*$  is a projection if and only if  $\sigma(B) \subset \{0, 1\}$ .

*Hint: Theorems from the lecture can be used without proof, but it need to clear how they are used!*

Please turn!

**F-3** Let  $\mathcal{H}$  be a Hilbert space. An operator  $T \in \mathcal{B}(\mathcal{H})$  is called *normal* if  $TT^* = T^*T$ .

- (a) Show: A linear operator  $T$  is normal if and only if  $\|Tx\| = \|T^*x\|$  for all  $x \in \mathcal{H}$ .
- (b) Show that for normal operators the following hold:
  - i.  $\ker(T) = \ker(T^*)$
  - ii.  $\text{ran}(T)$  is dense if and only if  $T$  is injective.
  - iii. If  $Tx = \mu x$  for some  $x \in \mathcal{H}$  and  $\mu \in \mathbb{C}$ , then  $T^*x = \bar{\mu}x$ .
  - iv. If  $\mu$  and  $\lambda$  are distinct eigenvalues of  $T$ , then the corresponding eigenvectors are orthogonal.

*After correction the marked exams can be picked up in studentexpeditionen, house 6 (SU).*

Good luck!