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ANALYSIS QUIL WED MAY 11
 PROBLEMS BY FRANK
 Please comment!

1. Let $f \geq 0$ be a measurable function defined on $[0, \infty)$ such that

$$\int_0^x f(t)dt \leq e^x \text{ for all } 0 \leq x < \infty.$$

Suppose that $a > 1$. Prove that

$$\int_0^\infty f(t)e^{-at} dt < \infty.$$

2. Suppose that f is a holomorphic function defined on some neighborhood of the origin. Suppose that f satisfies the equation

$$f(2z) = 2f(z)f'(z) \left(= 2f(z) \frac{df}{dz}\right)$$

for all $|z| < \varepsilon$ for some $\varepsilon > 0$. Prove that there exists an entire holomorphic function which is equal to f on some neighborhood of the origin.

3. Let f and g be real valued functions belonging to $L^2(\mathbb{R})$ (they are measurable and their squares are integrable on \mathbb{R}).

Let h be the convolution of f and g . That is, h is the function defined by

$$h(x) = \int_{-\infty}^{\infty} f(x-t)g(t)dt.$$

Prove that h is a bounded continuous function on \mathbb{R} , and that $\lim_{|x| \rightarrow \infty} h(x) = 0$.

4. Let f be the function defined by

$$f(z) = \int_{-1}^1 \frac{dt}{t-z},$$

where $z \in \mathbb{C}$ and z is not a real number in the interval $[-1, 1]$.

a. Prove that f is holomorphic.

b. Compute $\lim_{\substack{y \rightarrow 0 \\ y > 0}} f(iy)$ and $\lim_{\substack{y \rightarrow 0 \\ y < 0}} f(iy)$.

5. Construct a real valued C^∞ function on \mathbb{R} which equals 0 on $(-\infty, 0]$ and equals 1 on $[1, \infty)$.

6. Suppose f is a holomorphic function defined on the unit disk $|z| < 1$, and suppose f is not identically zero. Is it possible that for every z_0 such that $|z_0| = 1$ there exists a sequence $\{z_1, z_2, z_3, \dots\}$ such that $|z_n| < 1$ for all $n \geq 1$ and $f(z_n) = 0$ for all $n \geq 1$?

Explain.