1. Let  $K(x,y) \in \mathcal{C}^0([0,1] \times [0,1])$ . Prove that the mapping

$$g(x) \mapsto f(x) = (Kg)(x) = \int_0^1 K(x, y)g(y) \, dy$$

is a compact mapping from C([0, 1]) to C([0, 1]).

2. Prove the Poisson summation formula:

$$\sum_{n=-\infty}^{\infty} f(x+2\pi n) = \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} \hat{f}(k) e^{ikx}$$

for all f in the Schwartz space

$$S \equiv \{f : (1+x^2)^m | f^{(n)}(x) | \le C_{m,n} \text{ for all } m, n \ge 0\}.$$

Here  $\hat{f}(\xi) = \int_{\mathbf{R}} f(x) e^{-ix\xi} dx.$ 

3. Let p be a number with  $1 \le p < \infty$ . Assume that f and  $f_n$ ,  $n = 1, 2, \ldots$  are functions in  $L^p(\mathbf{R}^n)$  (with respect to standard Lebesgue measure), and that  $f_n \to f$  almost everywhere. Prove that  $||f_n - f||_{L^p} \to 0$  if and only if  $||f_n||_{L^p} \to ||f||_{L^p}$ .

4. Suppose that the real-valued function f(x) is nondecreasing on the interval [0, 1]. Prove that there exists a sequence of continuous functions  $f_n(x)$  such that  $f_n \to f$  pointwise on this interval.

5. Suppose  $f \in L^1([0,1])$  but  $f \notin L^2([0,1])$ . Prove that there exists a complete orthonormal basis  $\phi_n$  for  $L^2([0,1])$  such that for each  $n, \phi_n$  is continuous and moreover

$$\int_0^1 f(x)\phi_n(x)\,dx = 0.$$

6. Let  $\lambda_n$  be an arbitrary discrete sequence in **R**. Define

$$f(x) = \sum_{n=1}^{\infty} \frac{e^{i\lambda_n x}}{n^2}.$$

Prove that  $f \in \mathcal{C}^0(\mathbf{R})$ , and that

$$\lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} f(x) \, dx$$

exists.

1. Does there exist a function  $f \in \mathcal{C}^0([0,1])$  such that

$$\int_{0}^{1} xf(x) \, dx = 1, \text{ and}$$
$$\int_{0}^{1} x^{n} f(x) \, dx = 0 \quad \text{for } n = 0, 2, 3, \dots?$$

2. Let  $\{U_n\}$  be an orthonormal basis for a Hilbert space  $\mathcal{H}$ . Let  $\{V_n\} \subset \mathcal{H}$  be such that  $\sum ||V_n - U_n||^2 = S < \infty$ . Show that the linear span of  $\{V_n\}$  is a subspace of finite codimension. Prove in fact that when S < 1, then  $\{V_n\}$  is a basis for  $\mathcal{H}$ .

3. Let  $f_n \in L^p([0,1])$ ,  $||f_n||_p \leq 1$  and assume that  $f_n(x) \to 0$  almost everywhere. Prove that  $f_n \to 0$  weakly.

4. Let  $(X_j, d_j)$  be metric spaces, j = 1, 2. Let  $f : (X_1, d_1) \to (X_2, d_2)$  be distance nondecreasing, i.e.  $d_2(f(y), f(z)) \ge d_1(y, z)$  for all  $y, z \in X_1$ . Are either of the following two implications true? Prove or give a counterexample.

- (a) If  $(X_1, d_1)$  is complete, then  $(X_2, d_2)$  is complete.
- (b) If  $(X_2, d_2)$  is complete, then  $(X_1, d_1)$  is complete.

5. Assume f real-valued and measurable on a probability measure space (e.g., on [0, 1] with Lebesgue measure) and write

$$\Phi(\lambda) = \mu(\{x : f(x) < \lambda\}).$$

Prove that for any continuous function g on  $\mathbf{R}$ ,

(a)  $g \circ f$  is measurable.

(b)  $g \circ f$  is integrable if and only if g is integrable with respect to the measure  $d\Phi$ , and

$$\int g \circ f \, d\mu = \int_{\mathbf{R}} g(\lambda) \, d\Phi(\lambda) \, .$$

6. Prove that for almost all  $x \in [0, 1]$ , there are at most finitely many rational numbers with reduced form p/q such that  $q \ge 2$  and  $|x - p/q| < 1/(q \log q)^2$ .

Hint: Consider intervals of length  $2/(q \log q)^2$  centered at rational points p/q.