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K-10/2111 MATHEMATICAL ANALYSIS-I (Math 1102 T/AMCM-1102 T) (Semester–I)

Time : Three Hours]

[Maximum Marks: 70

Note : Attempt *two* questions each from Section A and B carrying 10 marks each and the entire Section C consisting of 10 short answer type questions carrying 3 marks each.

SECTION-A

- I. State and prove implicit function theorem.
- II. If *m* is countably additive, translation invariant measure defined on a σ algebra containing P then P is not measurable.
- III. Show that the family of measurable sets is an algebra of sets.
- IV. A linear operator T on a finite dimensional vector space X is one to one if and only if R(T) = X, where R(T) is range of T.

SECTION-B

V. State and prove Vitali's lemma.

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- VI. Let *f* be defined and bounded on a measurable set E with *m*E is finite. In order that $\inf_{\Psi \ge f} \int_{E} \Psi = \sup_{f \ge \varphi} \int_{E} \varphi$.
- VII. A function f is of bounded variation on [a, b] iff it can be written as a difference of two monotone real valued functions on [a, b].
- VIII. Let f be an increasing real valued function defined on [a, b]. Then f is differentiable almost everywhere. Moreover, the derivative f' is measurable and

$$\int_{a}^{b} f'(x)dx \le f(b) - f(a).$$

SECTION-C

- IX. (a) Define outer measure of a set. If $m^*E = 0$, then E is measurable.
 - (b) Suppose f maps convex set E ⊂ Rⁿ into R^m, f is differentiable on E and there exists a real number M such that ||f(x)|| ≤ M, ∀ x ∈ E, then

$$|f(b) - f(a)| \le \mathbf{M} |b - a|, \forall a, b \in \mathbf{E}.$$

- (c) Show that outer measure of a countable set is zero.
- (d) Let $\{E_i\}$ be a sequence of measurable functions such that E_i 's are pairwise disjoint then

$$m\bigcup_{i=1}^{n} \mathbf{E}_{i} = \sum_{i=1}^{n} m \mathbf{E}_{i} .$$

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- (e) Let T_1 and T_2 be two linear operators s.t. $T_1, T_2 \in L(\mathbb{R}^n)$, then $||T_1 + T_2|| \le ||T_1|| + ||T_1||$.
- (f) If f is a integrable function defined on E, then |f| is also integrable and $|\int f| \leq \int |f|$.
- (g) Define simple function. Show that product of two simple functions is also simple.
- (h) Let $\langle f_n \rangle$ be a sequence of measurable functions that converges in measure to *f*, then there is a subsequence $\langle f_m \rangle$ that converges to *f* almost everywhere.
- (i) If *f* is absolutely continuous on [*a*, *b*] then *f* has a derivative almost everywhere on [*a*, *b*].
- (j) State and prove Jensen inequality.