

St Aloysius College (Autonomous)
Mangaluru
SEMESTER IV - PG EXAMINATION - M.Sc Mathematics
April - 2025

Measure Theory and Integration

ST.ALOYSIUS COLLEGE

PG DEPT.

MANGALORE-575 003

Max. Marks : 70

(14x5=70)

Time : 3 Hours

Answer **FIVE FULL** questions

1. a. If $\{f_n\}$ is a sequence of measurable functions defined on the same measurable set then show that $\sup f_n$ and $\inf f_n$ are measurable. 6
- b. If f, g are real valued measurable functions defined on the same measurable set E and c is any real number, then prove that $f + c, fc$ and $f + g$ are measurable. 8
2. a. Show that if E is measurable, then E^c is measurable. 2
- b. Show that if $m^*(E) = 0$ then E is measurable. 4
- c. Let $\{E_i\}$ be a sequence of measurable sets. If $E_1 \subseteq E_2 \subseteq E_3 \subseteq \dots$ then prove that $m(\lim E_i) = \lim m(E_i)$. 8
3. a. State and prove the countable subadditive property of the Lebesgue outer measure. 6
- b. Define essential supremum of a measurable function. Prove that $f \leq \text{ess sup } f$ a. e. for any measurable function. 8
4. a. State Fatou's lemma. State and prove the Lebesgue monotone convergence theorem. 6
- b. If f and g are integrable functions then prove the following: 8
 1. af is integrable and $\int af \, dx = a \int f \, dx$, where $a \in \mathbb{R}$.
 2. $f + g$ is integrable and $\int (f + g) \, dx = \int f \, dx + \int g \, dx$.
5. a. If ϕ is a measurable simple function taking the distinct values a_1, a_2, \dots, a_n on the set $A_i = \{x : \phi(x) = a_i\}$ then prove the following: 6
 1. $\int_E \phi \, dx = \sum_{i=1}^n a_i m(A_i \cap E)$ for any measurable set E .
 2. $\int_{A \cup B} \phi \, dx = \int_A \phi \, dx + \int_B \phi \, dx$ for any disjoint measurable sets A and B .
- b. Show that if f and g are measurable, $|f| \leq |g|$ a. e. and g is integrable then f is integrable. 8
6. a. State and prove Minkowski's inequality. 7
- b. State and prove Holder's inequality. 7
7. a. Show that $L^p(X, \mu)$ is a vector space over \mathbb{R} . Show that if $\mu(X) < \infty$ and $0 < p < q \leq \infty$ then $L^q(\mu) \subseteq L^p(\mu)$. 8
- b. Prove that every convex function on an open interval is continuous. 6
8. State and prove the Hahn decomposition theorem. 14

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**Complex Analysis II
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Max. Marks : 70
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Time : 3 Hours

Answer **FIVE FULL** questions

1. Prove that a region is simply connected if and only if $n(\gamma, a) = 0$ for all cycles γ in Ω and all points a which do not belong to Ω . 14
2. a. Let $f(z)$ be analytic except for isolated singularity a_j in a region Ω then prove that $\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_j n(\gamma, a_j) Res_{z=a_j} f(z)$ for any cycle γ which is homologous to zero in Ω and does not pass through any of the points a_j . 8
 b. State and prove the Argument principle. 6
3. a. Evaluate $\int_c \frac{\cos z}{(z-\pi i)^2} dz, c : |z| = 5$. 4
 b. Evaluate $\int_{-\infty}^{\infty} \frac{\cos x}{x^2+a^2} dx, a$ is real. 5
 c. Evaluate the integral $\int_c \frac{z^2+4}{z^3+2z^2+2z} dz, (i) c : |z| = 1, (ii) c : |z-1| = 5$. 5
4. State and prove the Reflection Principle. 14
5. a. If u_1 and u_2 are harmonic in a region Ω , then prove that $\int_{\gamma} u_1 * du_2 - u_2 * du_1 = 0$ for every cycle γ which is homologous to zero in Ω . 6
 b. Prove that a non-constant harmonic function has neither a maximum nor a minimum in its region of definition. Consequently prove that the maximum and minimum on a closed bounded set E are taken on the boundary of E . 8
6. a. State and prove Weirstrass theorem. 8
 b. If $f(z)$ is analytic in a region Ω containing z_0 , then show that the representation $f(z) = f(z_0) + f'(z_0) \frac{z-z_0}{1!} + \dots + f^n(z_0) \frac{(z-z_0)^n}{n!} + \dots$ is valid in the largest open disk of center z_0 contained in Ω . 6
7. a. Show that $\lim_{n \rightarrow \infty} (1 + \frac{z}{n})^n = e^z$ uniformly on every compact subset of complex plane. 6
 b. If $f(z)$ is analytic in an annulus $R_1 < |z-a| < R_2$ then prove that $f(z)$ can be developed in a general power series of the form $f(z) = \sum_{n=-\infty}^{\infty} A_n (z-a)^n$ where $A_n = \frac{1}{2\pi i} \int_{|\tau-a|=r} \frac{f(\tau)}{(\tau-a)^{n+1}} d\tau$. 8
8. a. Show that $\frac{\pi^2}{\sin^2 \pi z} = \sum_{n=-\infty}^{\infty} \frac{1}{(z-n)^2}$. Deduce that $\pi \cot z = \frac{1}{z} + \sum_{n \neq 0} [\frac{1}{z-n} + \frac{1}{n}]$. 8
 b. i) Show that a necessary and sufficient condition for the absolute convergence of the infinite product $\prod_{n=1}^{\infty} (1 + a_n)$ is the convergence of the series $\sum_{n=1}^{\infty} |a_n|$. 6
 ii) Prove that $f(z)$ is an entire function with a finite number of zeroes a_1, a_2, \dots, a_n and a zero of order m at the origin if and only if $f(z)$ is of the form $f(z) = z^m e^{g(z)} \prod_{j=1}^n (1 - \frac{z}{a_j}), 0 \neq a_j \in \mathbb{C}, m \geq 0$ and $g(z)$ is an entire function.

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Functional Analysis

Time : 3 Hours

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Answer FIVE FULL questions

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1. a. Let X be a complete metric space and $\{F_n\}$ be a decreasing sequence of nonempty closed sets in X such that $d(F_n) \rightarrow 0$. Then prove that $\bigcap_{n=1}^{\infty} F_n$ contains exactly one point. 6
8
 - b. State and prove the Baire's category theorem.
 2. a. Let N and N' be normed linear spaces. Prove that the following are equivalent for a linear transformation $T : N \rightarrow N'$ 8
 1. T is continuous
 2. T is continuous at the origin
 3. There exists a real number $K \geq 0$, such that $\|Tx\| \leq K\|x\|$ for all $x \in N$.
 4. If $S = \{x \in N : \|x\| \leq 1\}$ then $T(S)$ is a bounded set in N' .
 - b. Let L be a linear space made into a normed linear space by $\|\cdot\|$ and $\|\cdot\|'$. Show that these two norms are equivalent if and only if there exist positive reals K_1 and K_2 such that $K_1\|x\| \leq \|x\|' \leq K_2\|x\|$, for all $x \in L$.
 3. a. Prove that a nonzero normed linear space N is a Banach space if and only if $\{x \in N : \|x\| = 1\}$ is complete. 6
 - b. Prove that a linear transformation of l_p^n , where $p \geq 1$, into an arbitrary normed linear space is continuous. Let N be a finite dimensional normed linear space with dimension $n > 0$ and let $\{e_1, e_2, \dots, e_n\}$ be a basis of N . Then show that the map $T : N \rightarrow l_1^n$ given by $T(x) = (x_1, x_2, \dots, x_n)$ whenever $x = x_1e_1 + x_2e_2 + \dots + x_ne_n$ uniquely, is continuous. 8
 4. a. Let B be a Banach space and N be a normed linear space. If $\{T_i\}$ is a nonempty set of continuous linear transformations of B into N with the property that $\{T_i(x)\}$ is a bounded subset of N for each vector $x \in B$, then prove that $\{\|T_i\|\}$ is a bounded set of numbers. 6
8
 - b. Define the conjugate space N^* of a normed linear space N . Show that N can be embedded in N^{**} .
 5. a. If M and N are closed linear subspaces of a Banach space B such that $B = M \oplus N$ then prove that there exists a projection P on B whose range is M and nullspace is N . 10
 - b. If B and B' are Banach spaces and if T is a continuous linear transformation of B into B' then prove that the graph of T is closed in $B \times B'$. 4
 6. Let $\{e_i\}_{i \in I}$ be an orthonormal set in a Hilbert space H . For any vector $x \in H$, prove that $\sum_{i=1}^n |(x, e_i)|^2 \leq \|x\|^2$. 14
 7. a. Define a unitary operator on a Hilbert space H . Is an isometric isomorphism of H into itself a unitary operator on H ? Justify. 5
 - b. Let H be a Hilbert space. Prove that an operator T on a Hilbert space is self-adjoint if and only if $\langle Tx, x \rangle$ is real for all $x \in H$. 4
 - c. State and prove the parallelogram law in a Hilbert space H . Does the Parallelogram law hold in the Banach space l_1^n ? Justify your answer. 5
 8. a. If M is a proper closed linear subspace of a Hilbert space H , then prove that there exists a nonzero vector z_0 in H such that $z_0 \perp M$. 6
 - b. Define the orthogonal complement M^\perp of a subspace M of a Hilbert space H . Show that M^\perp is a closed linear subspace of H . If M is a closed linear subspace of a Hilbert space H , then prove that $H = M \oplus M^\perp$. 8

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PARTIAL DIFFERENTIAL EQUATIONS

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Max. Marks : 70

Time : 3 Hours

(14x5=70)

Answer FIVE FULL questions

1. a. Prove necessary and sufficient condition that there exists between two functions $U(x, y)$ and $V(x, y)$ a relation $F(U, V) = 0$ not involving x or y explicitly is $\frac{\partial(U, V)}{\partial(x, y)} = 0$. 6
- b. Find the integral curves of $\frac{dx}{y^2} = \frac{dy}{-xy} = \frac{dz}{x(z-2y)}$. 8
2. a. Prove that a necessary and sufficient condition for a differential equation $P(x, y, z)dx + Q(x, y, z)dy + R(x, y, z)dz = 0$ to be integrable is that $X. \text{Curl}X = 0$. 8
- b. Test for integrability of $yz dx + 2xz dy - 3xy dz = 0$ and find its primitive. 6
3. a. Find the characteristic of the equation $pq = z$ and determine the integral surface which passes through the parabola $x = 0$ and $y^2 = z$. 8
- b. Obtain the partial differential equation by eliminating the arbitrary function f from the following, 6
 - i) $f(x^2 + y^2 + z^2, z^2 - 2xy) = 0$.
 - ii) $u = f\left(\frac{xy}{z}\right)$.
4. a. Find the general solution of $x(y^2 - z^2)p - y(z^2 + x^2)q = (x^2 + y^2)z$. 6
- b. Find the integral surface of the linear partial differential equation $2y(u-3)u_x + (2x-u)u_y = y(2x-3)$ which passes through the circle $x^2 + y^2 = 2x, u = 0$. 8
5. a. Solve $(D^2 - 4DD' + 4D'^2)u = e^{2x+y}$. 6
- b. Find the family of surfaces which is orthogonal to one-parameter family of surfaces $z(x+y) = c(3z+1)$, where c is a constant and which passes through the circle $x^2 + y^2 = 1, z = 1$. 8
6. a. Solve $(D^2 + DD' - 6D'^2)u = y \cos x$. 8
- b. Find the family of surfaces which is orthogonal to one-parameter family of surfaces $x(x^2 + y^2 + z^2) = cy^2$, where c is a constant. 6
7. a. Classify the equation $u_{xx} - 2\sin x u_{xy} - \cos^2 x u_{yy} - \cos x u_y = 0$ and reduce it into canonical form. 8
- b. Obtain the D'Alemberts solution of the initial value problem of Cauchy type described as $z_{tt} - C^2 z_{xx} = 0, -\infty < x < \infty, t > 0$, initial conditions $z(x, 0) = f(x), z_t(x, 0) = g(x)$, where f and g are twice continuously differentiable functions on \mathbb{R} . 6
8. a. A stretched string of finite length L is held fixed at its ends and is subjected to an initial displacement $u(x, 0) = u_0 \sin\left(\frac{\pi x}{L}\right)$. The string is released from this position with zero initial velocity. Find the resultant time dependent motion of the string. 6
- b. Classify the equation $y^2 u_{xx} - x^2 u_{yy} = 0$ and reduce it to canonical form. 8