

Roll No.

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F - 3852**M.A./M.Sc.(Previous) Examination, 2022****Mathematics****Paper Second****(Real Analysis)***Time : Three Hours]**[Maximum Marks : 100*

Note: Attempt any two parts from each question. All questions carry equal marks.

Unit - I

1. (a) Define Riemann - Stieltjes integral in brief. If P^* is a refinement of P , then show that

$$L(P, f, \alpha) \leq L(P^*, f, \alpha) \text{ and}$$

$$U(P^*, f, \alpha) \leq U(P, f, \alpha)$$

- (b) State and prove the fundamental theorem of calculus.

P.T.O.

- (c) If $Y : [a, b] \rightarrow R^K$ be a curve and if $c \in (a, b)$, then prove that

$$\wedge_y(a, b) = \wedge_y(a, c) + \wedge_y(c, b).$$

Unit - II

2. (a) Show that by a rearrangement of the terms of a conditionally convergent series, the rearranged series can be made to converge, diverge or oscillate.
- (b) State and prove Weierstrass approximation theorem.
- (c) Define radius of convergence of a power series. Show that the series obtained by integrating or differentiating a power series term by term has the same radius of convergence as the original series.

Unit - III

3. (a) State and prove the generalized version of chain rule.
- (b) If $u_1, u_2, u_3, \dots, u_n$ are functions of $y_1, y_2, y_3, \dots, y_n$, and

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$y_1, y_2, y_3, \dots, y_n$, are functions of
 $x_1, x_2, x_3, \dots, x_n$ then show that

$$\frac{\partial(u_1, u_2, u_3, \dots, u_n)}{\partial(x_1, x_2, x_3, \dots, x_n)} = \frac{\partial(u_1, u_2, \dots, u_n)}{\partial(y_1, y_2, y_3, \dots, y_n)} \times \frac{\partial(y_1, y_2, \dots, y_n)}{\partial(x_1, x_2, \dots, x_n)}$$

- (c) Define stationary point of a function. Give Lagrange's multiplier method for an extremum for any function F.

Unit - IV

4. (a) Define Lebesgue measurable set. Show that a set A is measurable if and only if its complement A' is measurable.
- (b) Define Borel measurable set and prove that a Borel measurable set is Lebesgue measurable.
- (c) Prove that a function f is of bounded variation on [a, b] if and only if f is the difference of two monotone real-valued functions of [a, b].

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Unit - V

5. (a) If (X, B, μ) be a measure space, $E_i \in B$, $\mu(E_i) < \infty$ and $E_i \supset E_{i+1}$ then
- $$\mu\left(\bigcup_{i=1}^{\infty} E_i\right) = \lim_{x \rightarrow \infty} \mu(E_n)$$
- (b) State and prove Minkowski's inequality.
- (c) State and prove Egoroff's theorem.