

Qualifying Exam Syllabus

Izak Oltman

Date: April 12th, 2021, Time: 9:30am - 12:30pm

Committee: Maciej Zworski (Advisor), Michael Christ, Jim Pitman, Sung-Jin Oh (Exam Chair)

1 Partial Differential Equations (Analysis; Major Topic)

References: *Partial Differential Equations*, Lawrence Evans; *Lecture Notes for Math 222A*, Sung-Jin Oh; *Microlocal Analysis for Differential Operators: An Introduction*, Alain Grigis and Johannes Sjöstrand

1. Distributions (Oh 5)

Basic definitions, basic operations, convolutions, fundamental solutions

2. Four Important PDE (Evans 2.2-2.4)

Laplace's equation: fundamental solution, mean value property, maximum principle, energy methods, Harnack inequality; the heat equation: fundamental solution, regularity/smoothing, maximum principle, energy methods; the wave equation: fundamental solution, finite propagation speed, Huygens' principle, energy methods

3. Characteristic Equations (Evans 3.2)

Derivation, boundary conditions, local solutions

4. Sobolev Spaces (Evans 5.2-5.8):

Basic definitions, approximation, extensions, traces, Gagliardo-Nirenberg-Sobolev inequality, Morrey's inequality, general Sobolev inequality, compactness, Poincaré inequality

5. Second-order Elliptic Equations (Evans 6.1-6.5)

Weak solutions, Lax-Milgram Theorem, existence and uniqueness, elliptic regularity, maximum principles, eigenvalues and eigenfunctions

6. Second-order Parabolic Equations (Evans 7.1)

Definition, existence of weak solutions, regularity, maximum principles

7. Hyperbolic Equations (Evans 7.2-7.3)

Second-order hyperbolic equations: definitions, energy estimates, energy-momentum tensor, finite speed of propagation, regularity; hyperbolic systems of first-order equations: definitions, existence and uniqueness of weak solution

8. Pseudodifferential Operators (Grigis and Sjöstrand 1,3,4)

Oscillatory integrals, basic calculus of pseudodifferential operators, parametrix construction

2 Harmonic Analysis (Analysis; Major Topic)

References: *Euclidian Harmonic Analysis, Notes for Mathematics 258*, Michael Christ

1. Fourier Inversion, Plancherel's Theorem, and Other Basics: (Christ 1.1-1.8)

Definitions of Fourier transforms, convolution, approximate identities, Plancherel's theorem, tempered distributions, Poisson summation formula

2. Convergence of Fourier Series (Christ 3.1-3.5, 3.7-3.8)

Decay of Fourier coefficients, Rademacher functions, Khinchine's inequality, uniform and pointwise convergence of Fourier series, almost everywhere divergence (Kolmogorov theorem), L^p norm convergence, almost everywhere convergence, Wiener's Tauberian theorem, Riesz-Thorin Theorem

3. Hardy-Littlewood Maximal function (Christ 4.1-4.3, 4.5, 4.7)

Weak L^p , distribution functions, Hardy-Littlewood maximal function, Marcinkiewicz Interpolation theorem, Calderón-Zygmund decomposition, BMO functions, John-Nirenberg inequality

4. Singular Integral Operators (Christ 5.1-5.5)

Calderón-Zygmund theorem, homogeneous distributions, almost everywhere existence of principal-value integrals, almost everywhere differentiability, singular integral operators on L^∞

3 Probability Theory (Probability; Minor Topic)

References: *Probability: Theory and Examples*, Rick Durrett

1. Basic Notions (Durrett 1.1-1.3)

Measure theory, π - λ theorem, random variables, inequalities, change of variables, notions of convergence of random variables

2. Law of Large Numbers (Durrett 1.4-1.7)

Independence, weak law of large numbers, Borel-Cantelli lemmas, strong law of large numbers, Kolmogorov 0-1 law, Kolmogorov maximal inequality

3. Central Limit Theorem (Durrett 2.2-2.4)

Convergence in distribution, Helly's selection theorem, characteristic functions, Levy's continuity theorem, central limit theorem, Lindenberg-Feller Theorem