

MATHEMATICS QUALIFYING EXAM, MAY 6, 2022

Four Hour Time Limit

In this exam  $\mathbb{R}$  denotes the field of all real numbers,  $\mathbb{R}^n$  is  $n$ -dimensional Euclidean space with the usual dot product  $\vec{u} \cdot \vec{v} = \sum_{j=1}^m u_j v_j$ ,  $\mathcal{M}_{m \times n}$  are  $m$  by  $n$  matrices with real entries. Proofs, or counter examples, are required for all problems.

- Let  $(a_n)_{n \in \mathbb{N}}$  and  $(b_n)_{n \in \mathbb{N}}$  be two sequences of real numbers such that for each integer  $n \geq 2$  we have  $|a_n - b_n| \leq 2^{-n}$ . Prove that the limit  $\lim_{n \rightarrow \infty} a_n$  exists if and only if the limit  $\lim_{n \rightarrow \infty} b_n$  exists.
- Prove that the series  $\sum_{n=1}^{\infty} \frac{\sin(\pi n/2)}{n}$  is convergent. Also explain whether it is absolutely convergent.
- For  $x \in \mathbb{R}$ , let

$$f_\alpha(x) := \begin{cases} |x|^\alpha \sin\left(\frac{1}{x}\right) & x \neq 0, \\ 0 & x = 0. \end{cases}$$

- For what  $\alpha > 0$  is  $f_\alpha$  differentiable on  $\mathbb{R} \setminus \{0\}$ ? Justify your answer.
  - For what  $\alpha > 0$  is  $f_\alpha$  differentiable at 0? Justify your answer.
- Let  $h : (-1, 1) \rightarrow \mathbb{R}$  be a differentiable function such that its derivative function  $h'$  is Riemann integrable on the interval  $[-t, t]$  for each  $0 < t < 1$ . We define  $H : (-1, 1) \rightarrow \mathbb{R}$  by setting

$$H(x) = \begin{cases} \int_0^x h'(s) ds & \text{if } x > 0, \\ -\int_x^0 h'(s) ds & \text{if } x < 0 \\ 0 & \text{if } x = 0. \end{cases}$$

Prove that there is some real number  $C$  such that for each  $x \in (-1, 1)$  we have  $H(x) = h(x) + C$ .

- Let  $\mathcal{L}$  be the set of all  $2 \times 2$  real matrices with trace zero, and let

$$H = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad E = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad F = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}.$$

- Show that  $\mathcal{B} = \{H, E, F\}$  is a basis of  $\mathcal{L}$ .
- For  $A, B \in \mathcal{L}$ , denote

$$[A, B] = AB - BA.$$

Show that  $X \mapsto [H, X]$  is linear on  $\mathcal{L}$  and find its matrix expression in terms of  $\mathcal{B}$ .

- Suppose that  $A \in \mathcal{M}_{n \times n}$  is

$$A = \begin{bmatrix} 0 & 0 & 0 & \dots & 0 & 0 & -a_0 \\ 1 & 0 & 0 & \dots & 0 & 0 & -a_1 \\ 0 & 1 & 0 & \dots & 0 & 0 & -a_2 \\ 0 & 0 & 1 & \dots & 0 & 0 & -a_3 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 1 & 0 & -a_{n-2} \\ 0 & 0 & 0 & \dots & 0 & 1 & -a_{n-1} \end{bmatrix}$$

Prove that the characteristic polynomial is given by  $\det(\lambda I - A) = \lambda^n + a_{n-1}\lambda^{n-1} + \dots + a_1\lambda + a_0$ .

- Let  $\mathcal{C}$  be the space of all real continuous functions on  $[-\pi, \pi]$ .

- Verify that  $\langle f, g \rangle := \int_{-\pi}^{\pi} f(x)g(x)dx$  defines an inner product on  $\mathcal{C}$  with the corresponding norm  $\|f\| = \sqrt{\langle f, f \rangle}$ .
- Consider a three dimensional subspace  $\mathcal{T}$  of  $\mathcal{C}$  spanned by the functions  $1, \sin x, \cos x$ . Determine the function  $t \in \mathcal{T}$  which is closest to the function

$$f(x) = \begin{cases} x & x \geq 0, \\ 0 & x < 0. \end{cases}$$

That is, use linear algebra to find function  $t \in \mathcal{T}$  that achieves the minimum of  $\|t - f\|^2$ .

- Let  $B_1(0)$  denote the open unit ball in  $\mathbb{R}^2$ . Suppose  $f : B_1(0) \rightarrow \mathbb{R}$  is continuously differentiable and that its gradient satisfies  $\nabla f(x, y) \cdot (x, y) \geq 0$  for all  $(x, y) \in B_1(0)$ .

Prove that  $f(0, 0)$  is the absolute minimum of  $f$  on  $B_1(0)$ .