Preliminary Exam - Fall 1985

Problem 1 Evaluate the integral

$$\int_0^\infty \frac{1 - \cos ax}{x^2} \, dx$$

for $a \in \mathbb{R}$.

Problem 2 Prove that for every $\lambda > 1$, the equation $ze^{\lambda-z} = 1$ has exactly one root in the disc |z| < 1 and that this root is real.

- **Problem 3** 1. How many different monic irreducible polynomials of degree 2 are there over the field \mathbb{Z}_5 ?
 - 2. How many different monic irreducible polynomials of degree 3 are there over the field \mathbb{Z}_5 ?

Problem 4 Let G be a finite subgroup of the group \mathbb{C}^* of nonzero complex numbers under multiplication. Prove that G is cyclic.

Problem 5 How many roots does the polynomial $z^4 + 3z^2 + z + 1$ have in the right half z-plane?

Problem 6 Let k be real, n an integer ≥ 2 , and let $A = (a_{ij})$ be the $n \times n$ matrix such that all diagonal entries $a_{ii} = k$, all entries $a_{ii\pm 1}$ immediately above or below the diagonal equal 1, and all other entries equal 0. For example, if n = 5,

$$A = \begin{pmatrix} k & 1 & 0 & 0 & 0 \\ 1 & k & 1 & 0 & 0 \\ 0 & 1 & k & 1 & 0 \\ 0 & 0 & 1 & k & 1 \\ 0 & 0 & 0 & 1 & k \end{pmatrix} \,.$$

Let λ_{min} and λ_{max} denote the smallest and largest eigenvalues of A, respectively. Show that $\lambda_{min} \leq k-1$ and $\lambda_{max} \geq k+1$. **Problem 7** Let y(t) be a real valued solution, defined for $0 < t < \infty$, of the differential equation

$$\frac{dy}{dt} = e^{-y} - e^{-3y} + e^{-5y}.$$

Show that $y(t) \to +\infty$ as $t \to +\infty$.

Problem 8 Let f(x), $0 \le x \le 1$, be a real valued continuous function. Show that

$$\lim_{n \to \infty} (n+1) \int_0^1 x^n f(x) \, dx = f(1).$$

Problem 9 Let A be the symmetric matrix

$$\frac{1}{6} \begin{pmatrix} 13 & -5 & -2\\ -5 & 13 & -2\\ -2 & -2 & 10 \end{pmatrix}.$$

Denote by v the column vector

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

in \mathbb{R}^3 , and by x^t its transpose (x, y, z). Let ||v|| denote the length of the vector v. As v ranges over the set of vectors for which $v^t A v = 1$, show that ||v|| is bounded, and determine its least upper bound.

Problem 10 Let f and f_n , n = 1, 2, ..., be functions from \mathbb{R} to \mathbb{R} . Assume that $f_n(x_n) \to f(x)$ as $n \to \infty$ whenever $x_n \to x$. Show that f is continuous. Note: The functions f_n are not assumed to be continuous.

Problem 11 Let G be a subgroup of the symmetric group on six objects, S_6 . Assume that G has an element of order 6. Prove that G has a normal subgroup H of index 2.

Problem 12 Evaluate

$$\int_0^{2\pi} e^{e^{i\theta}} d\theta \,.$$

Problem 13 Let f(z) be analytic on the right half-plane $H = \{z \mid \Re z > 0\}$ and suppose $|f(z)| \leq 1$ for $z \in H$. Suppose also that f(1) = 0. What is the largest possible value of |f'(1)|?

Problem 14 Suppose that A and B are endomorphisms of a finite-dimensional vector space V over a field \mathbf{F} . Prove or disprove the following statements:

- 1. Every eigenvector of AB is also an eigenvector of BA.
- 2. Every eigenvalue of AB is also an eigenvalue of BA.

Problem 15 Let $0 \le a \le 1$ be given. Determine all nonnegative continuous functions f on [0, 1] which satisfy the following three conditions:

$$\int_{0}^{1} f(x) \, dx = 1,$$
$$\int_{0}^{1} x f(x) \, dx = a,$$
$$\int_{0}^{1} x^{2} f(x) \, dx = a^{2}.$$

Problem 16 Let $f(x) = x^5 - 8x^3 + 9x - 3$ and $g(x) = x^4 - 5x^2 - 6x + 3$. Prove that there is an integer d such that the polynomials f(x) and g(x) have a common root in the field $\mathbb{Q}(\sqrt{d})$. What is d?

Problem 17 Let (M, d) be a nonempty complete metric space. Let S map M into M, and write S^2 for $S \circ S$; that is, $S^2(x) = S(S(x))$. Suppose that S^2 is a strict contraction; that is, there is a constant $\lambda < 1$ such that for all points $x, y \in M, d(S^2(x), S^2(y)) \leq \lambda d(x, y)$. Show that S has a unique fixed point in M.

Problem 18 Let G be a group. For any subset X of G, define its centralizer C(X) to be $\{y \in G \mid xy = yx, \text{ for all } x \in X\}$. Prove the following:

- 1. If $X \subset Y$, then $C(Y) \subset C(X)$.
- 2. $X \subset C(C(X))$.
- 3. C(X) = C(C(C(X))).

Problem 19 An $n \times n$ real matrix T is positive definite if T is symmetric and $\langle Tx, x \rangle > 0$ for all nonzero vectors $x \in \mathbb{R}^n$, where $\langle u, v \rangle$ is the standard inner product. Suppose that A and B are two positive definite real matrices.

1. Show that there is a basis $\{v_1, v_2, \ldots, v_n\}$ of \mathbb{R}^n and real numbers $\lambda_1, \lambda_2, \ldots, \lambda_n$ such that, for $1 \leq i, j \leq n$:

$$\langle Av_i, v_j \rangle = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

and

$$\langle Bv_i, v_j \rangle = \begin{cases} \lambda_i & i = j \\ 0 & i \neq j \end{cases}$$

2. Deduce from Part 1 that there is an invertible real matrix U such that $U^{t}AU$ is the identity matrix and $U^{t}BU$ is diagonal.

Problem 20 Let f be a differentiable function on [0, 1] and let

$$\sup_{0 < x < 1} |f'(x)| = M < \infty.$$

Let n be a positive integer. Prove that

$$\left|\sum_{j=0}^{n-1} \frac{f(j/n)}{n} - \int_0^1 f(x) \, dx\right| \leqslant \frac{M}{2n} \cdot$$