## PH. D. COMPREHENSIVE PART A GENERAL

| Date | Time | Pages |
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| September 2012 | $\mathbf{3}$ hours | $\mathbf{3}$ |

Special Instructions: Calculators permitted. Lined paper booklets. Directions: Answer all 6 questions. Each problem is worth 10 marks.

## READ THE QUESTIONS CAREFULLY !!! SHOW ALL WORK !!! JUSTIFY ALL STEPS !!! GOOD LUCK !!!

Problem 1: Consider the measure space $\{\mathbb{R}, \mathcal{L}, m\}$, where $m$ is Lebesgue measure.
(a) State Fatou's lemma.
(b) Let $\left\{f_{n}\right\}$ be a sequence of integrable functions satisfying $0 \leq f_{n+1} \leq f n$ almost everywhere for all $n \geq 1$. Prove: If $\int_{\mathbb{R}} f_{n} d m \rightarrow 0$, as $n \rightarrow \infty$, then $f=\lim _{n \rightarrow \infty} f_{n}$ exists and is equal to 0 almost everywhere.
(c) Prove that $\int_{\mathbb{R}}|f| d m=0$ implies $f=0$ almost everywhere.
(d) Prove

$$
\lim _{n \rightarrow+\infty} \int_{0}^{n}\left(1+\frac{x}{n}\right)^{n} e^{-2 x} d m(x)=1
$$

Problem 2: (a) A matrix $A$ is said to be skew-symmetric if $A^{T}=-A\left(A^{T}\right.$ is the transposition of $A$ ). Prove: If matrix $A$ is skew symmetric, then $A^{2}$ is symmetric and for any vector $x$ we have $x^{T} A^{2} x \leq 0$.
(b)
(b1) Is there a linear transformation from $\mathbb{R}^{2}$ to $\mathbb{R}^{2}$ which is represented by a diagonal matrix when written with respect to any fixed basis?
(b2) True of false: A linear transformation $T: V \rightarrow V$ that is onto, must be an isomorphism.
(b3) True or false: if $A$ is a $3 \times 3$ matrix that has three different eigenvalues, then $A$ is diagonalizable.
(b4) True or false: if the set $\{u, v, w\}$ is linearly independent, then so is

$$
\{u, u-v, u+v+w\} .
$$

(b5) i) True or false: Every $n \times n$ complex matrix has an eigenvalue.
(b5) ii) True or false: Every $n \times n$ real matrix has an eigenvalue.
(c) An $n \times n$ circulant matrix $C$ takes the form

$$
C=\left[\begin{array}{ccccc}
c_{0} & c_{n-1} & \ldots & c_{2} & c_{1} \\
c_{1} & c_{0} & c_{n-1} & \ldots & c_{2} \\
\vdots & c_{1} & c_{0} & \ddots & \vdots \\
c_{n-2} & & \ddots & \ddots & c_{n-1} \\
c_{n-1} & c_{n-2} & \ldots & c_{1} & c_{0}
\end{array}\right]
$$

Let $\omega_{j}=\exp (2 \pi i j / n), j=0,1, \ldots, n-1$, be the $n$-th roots of unity. Show that the column vectors

$$
v_{j}=\left(1, \omega_{j}, \omega_{j}^{2}, \ldots, \omega_{j}^{n-1}\right)
$$

$j=0,1, \ldots, n-1$, are the eigenvectors of $C$ and that they are linearly independent.
Problem 3: Let $f: X \rightarrow Y$ be a function between two metric spaces.
(a) Prove that $f$ is continuous if and only if for any $B \subset Y$

$$
f^{-1}(\operatorname{Int}(\mathrm{~B})) \subseteq \operatorname{Int}\left(f^{-1}(B)\right),
$$

where $\operatorname{Int}(A)$ denotes the interior of $A$.
(b) Is the following true: If $f$ is continuous and $K$ is complete in $X$, then $f(K)$ is complete in $Y$. (Justify your answer.)
(c) Is the following true: If $X$ is compact and $f$ is continuous, then for any closed $K \subset X$ the image $f(K) \subset Y$ is also closed. (Justify your answer.)

Problem 4 : (a) Let $x_{0}=2$ and $x_{n+1}=\frac{1}{2} x_{n}+\frac{1}{x_{n}}$ for $n \geq 0$. Prove that the sequence $\left\{x_{n}\right\}_{n \geq 0}$ is convergent and find its limit.

What happens if we change $x_{0}$ to $x_{0}=2012$ ?
(b) Consider the functional series

$$
F(t)=\sum_{n=1}^{\infty} \frac{1}{n} \sin ^{n}(\pi t) \quad, \quad t \in[0,1]
$$

Is $F$ well defined on $[0,1]$ ?
Show that $F$ is continuous on $[0, a]$ for any $a<1 / 2$.
Is $F$ differentiable on $[0, a]$ for any $a<1 / 2$ ? (Justify your answer.)
(c) Function $f$ is continuous on a circle. Show that there exists a diameter such that the values of $f$ are equal on the diameter ends.

## Problem 5 :

(a) Prove: If $f=u+i v$ is analytic in an open domain $D$ and $|f|$ is constant in $D$, then $f$ is constant.
(b) Does there exist a function $f$ analytic in the plane satisfying $f(1 / n)=1 / n^{2}$ for all $n \geq 1$ and $f(5)=5$ ? (Justify your answer.)
(c) How many zeros has $f(z)=z^{5}+3 z^{3}+7$ in the disk $D(0,2)$ ? How many zeros has $f(z)=z^{5}+3 z^{3}+7$ in the annulus between the disks $D(0,1)$ and $D(0,2)$ ?
(d) Evaluate:

$$
\int_{-\infty}^{+\infty} \frac{\cos x}{x^{2}+16} d x
$$

## Problem 6 :

Let us define the space $X=\mathbb{R}^{2}$ and a function $d\left(\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right)\right)$ as follows:
(i) if $x_{1}=x_{2}$, then $d\left(\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right)\right)=\left|y_{1}-y_{2}\right|$;
(ii) otherwise $d\left(\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right)\right)=\left|x_{1}-y_{1}\right|+\sqrt{2}\left|x_{1}-x_{2}\right|+\left|x_{2}-y_{2}\right|$.
(a) Show that $d$ defines metric on $X$ (for triangle inequality you can consider just one case of possible positioning of points $\left.\left(x_{1}, y_{1}\right),\left(x_{2}, y_{2}\right),\left(x_{3}, y_{3}\right)\right)$;
(b) Sketch the balls: $B((3,0), 1), B((1,1), 1)$;
(c) Is $(X, d)$ a complete metric space? (Justify your answer.)
(d) Is $(X, d)$ a compact metric space? (Justify your answer.)
(e) Is $(X, d)$ a separable metric space? (Justify your answer.)
(f) Let $\rho$ be the standard Euclidean metric on $X$. Is the identity a continuous map from $(X, \rho)$ onto $(X, d)$ ? Is the identity a continuous map from $(X, d)$ onto $(X, \rho)$ ? (Justify your answer.)

