

線性代數

1. Find the inverse of

$$\begin{pmatrix} 2 & 0 & 0 & 3 & 0 \\ 0 & 2 & 0 & 0 & 8 \\ 0 & 0 & 9 & 0 & 0 \\ 3 & 0 & 0 & 5 & 0 \\ 0 & 4 & 0 & 0 & 17 \end{pmatrix}$$

(15 points)

2. Show that for any  $A \in \mathbb{R}^{m \times n}$ ,  $\text{rank}(A^T A) = \text{rank}(A)$ . (15 points)

3. Let  $\mathcal{P}_2$  be the real vector space of real quadratic polynomials (polynomials of degree at most 2). Find an orthonormal basis for  $\mathcal{P}_2$  with respect to the inner product  $\langle f, g \rangle = f(-1)g(-1) + f(0)g(0) + f(1)g(1)$ . (You do not need to show that it is truly an inner product.) (15 points)

4. For real  $t$  show that

$$e \begin{pmatrix} 0 & -t \\ t & 0 \end{pmatrix} = \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix}$$

(15 points)

5. (a) Find the matrix  $P \in \mathbb{R}^{3 \times 3}$  such that  $x \mapsto Px$  is the orthogonal projection of  $\mathbb{R}^3$  onto  $\text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}$ . (10 points)

(b) Find  $\min_{x \in \mathbb{R}^2} \left\| \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 0 & 1 \end{bmatrix} x \right\|$ . (10 points)

6. (a) Let  $A \in \mathbb{C}^{n \times n}$ . Prove that if  $x^* A x \geq 0$  for all  $x \in \mathbb{C}^n$ , then  $A$  is Hermitian. (10 points)

- (b) Let  $A \in \mathbb{R}^{n \times n}$ . Is it true that  $x^T A x \geq 0$  for all  $x \in \mathbb{R}^n$  implies  $A$  is symmetric? (10 points)

高等微積分

1. (10%) Show that  $f(x) = \sqrt[3]{x}$  is uniformly continuous on  $\mathbb{R}$ .

Hint: find a constant  $c > 0$  such that  $|a - b|^3 \leq c|a^3 - b^3|$  for all  $a, b \in \mathbb{R}$ .

2. (15%) Denote  $\mathbf{x} = (x, y) \in \mathbb{R}^2$  and  $\|\mathbf{x}\| = \sqrt{x^2 + y^2}$ .

Let  $G \subseteq \mathbb{R}^2$  be an open set such that the closed disk  $\{\|\mathbf{x}\| \leq 1\} \subseteq G$ .

Show that there exists  $\epsilon > 0$  such that  $\{\|\mathbf{x}\| \leq 1 + \epsilon\} \subseteq G$ .

3. (15%) Let  $\{x_n\}_{n \in \mathbb{N}} \subset \mathbb{R}$  be a sequence such that  $x_n \rightarrow x$ . Show that

$$\frac{(2n-1)x_1 + (2n-3)x_2 + \cdots + 3x_{n-1} + x_n}{n^2} \rightarrow x.$$

4. (15%) Let  $\{x_n\}_{n \in \mathbb{N}}$  be a sequence of positive real numbers. Show that

$$\limsup_{n \rightarrow \infty} \sqrt[n]{x_n} \leq \limsup_{n \rightarrow \infty} \frac{x_{n+1}}{x_n}.$$

Also provide an example such that  $\limsup_{n \rightarrow \infty} \sqrt[n]{x_n} < 1 < \limsup_{n \rightarrow \infty} \frac{x_{n+1}}{x_n}$ .

5. (15%) Let  $f(x)$  be a Riemann integrable function on  $[0, 1]$ . Show that

$$\lim_{n \rightarrow \infty} \int_0^1 f(x) \cos(nx) dx = 0.$$

Hint: first let  $f(x)$  be a piecewise constant function.

6. (15%) Determine the values of  $p \geq 0$  for which the series

$$\sum_{n=1}^{\infty} (-1)^n \frac{n}{(1+n^2)^p}$$

is divergent, conditionally convergent or absolutely convergent.

7. (15%) Evaluate the limit. Justify your calculation.

$$\lim_{n \rightarrow \infty} \int_0^1 n \cdot \sin\left(\frac{x^2}{n}\right) dx$$