Score:

Suppose that x, y, p, q are real numbers with $x \ge 0$, $y \ge 0$, p > 1, 1/p + 1/q = 1. Prove Young's inequality

$$xy \le \frac{x^p}{p} + \frac{y^q}{q}.$$

Solution: Fix y and consider $xy - x^p/p - y^q/q$ as a function of x. It is at most zero for x = 0 and for x large, so it is enough to check it is at most zero at all critical points. Differentiation shows that the only critical point is $x = y^{p-1}$ when it is 0.

Problem 2A.

Score:

Suppose $f : [0, 1] \to R$ is a continuous function with

$$\int_0^1 x^n f(x) dx = 0$$

for all integers n with $1 \le n < \infty$. Prove that f is identically 0.

Solution: We can say that f(x) is identically 0.

Let $F(x) = \int_x^1 f(s) ds$, so that

$$\int_0^1 x^m F(x) dx = 0$$

by integration by parts (since F(1) = 0) for all $m \ge 0$. By linearity of the integral, F is orthogonal to polynomials:

$$\int_0^1 P(x)F(x)dx = 0$$

whenever P is a polynomial. Let $\epsilon > 0$ and let P be a polynomial which approximates f within ϵ on the interval [0, 1], by the Weierstrass approximation theorem. Then

by orthogonality and the Cauchy-Schwarz inequality. By choice of P,

$$\int_0^1 F(x)^2 dx \le \epsilon \sqrt{\int_0^1 F(x)^2 dx}.$$

Cancelling a square root factor shows that

$$\int_0^1 F(x)^2 dx \le \epsilon^2$$

and since $\epsilon > 0$ was arbitrary we have

$$\int_0^1 F(x)^2 dx = 0.$$

Since F is continuous it must vanish identically, and then f(x) = -F'(x) must vanish identically as well.

Problem 3A.

Suppose that X is an uncountable subset of the reals. Prove that there is a point of X that is a limit of a sequence of distinct points of X.

Solution: If not, then for every point of $x \in X$ we can find an integer n_x such that no point of X is within $1/n_X$ of x. Since X is uncountable, there is some integer n with an uncountable number of points such that $n_x = n$. But any 2 points of this set must be at distance at least 1/n, so there are only countable number of them.

Problem 4A.

(a). Show that there is a function f(z), holomorphic (analytic) near z = 0, such that

$$f(z)^{10} = \frac{1}{\cos(z^5 + 2z^7)} - 1$$

for all z in a neighborhood of z = 0.

(b). Find the radius of convergence of its power series about z = 0. Your answer may involve a root of an explicitly given polynomial.

Solution:

Score:

(a). From the power series for the cosine function, we have

$$\cos(z^5 - z^7) = 1 - \frac{(z^5 - z^7)^2}{2!} + \dots = 1 - \frac{z^{10}}{2} + z^{12} + \dots$$

and therefore

$$\frac{1}{\cos(z^5 - z^7)} = 1 + \frac{z^{10}}{2} + \dots$$

Therefore $\frac{1}{\cos(z^5+2z^7)} - 1$ has a zero of order 10 at z = 0, and so

$$\frac{1}{\cos(z^5 + 2z^7)} - 1 = z^{10}g(z)$$

near z = 0, where g extends to a holomorphic function near z = 0 which does not vanish at z = 0. We may then let

$$f(z) = \exp\left(\frac{\log g(z))}{10}\right) ,$$

and this is holomorphic at z = 0.

(b). We have $\cos z = 0$ only at odd integer multiples of $\pi/2$, and $\cos z = 1$ only if $\sin z = 0$, which happens only at integer multiples of π . Having removed the singularity at z = 0, we have that f is holomorphic on the set where $|z^5 + 2z^7| < \pi/2$, so the largest radius of convergence is the positive root r of $x^5 + 2x^7 = \pi/2$, since |z| < r implies $|z^5 + 2z^7| \le |z|^5 + 2|z|^7 < r^5 + 2r^7 = \pi/2$, and $\cos(z^5 + 2z^7) = 0$ when z = r.

Problem 5A.

Score:

Let f(z) be a function holomorphic on the whole complex plane \mathbb{C} such that $f(z) \in \mathbb{R}$ for all $z \in \mathbb{R}$. Show that $\overline{f(z)} = f(\overline{z})$ for all $z \in \mathbb{C}$.

Solution:

Let $g(z) = f(\overline{z})$. By Cauchy-Riemann condition g(z) is holomorphic and therefore h(z) = f(z) - g(z) is also holomorphic on \mathbb{C} . One the other hand, h(z) = 0 for any $z \in \mathbb{R}$. Again Cauchy-Riemann equations imply that $h(z) \equiv 0$.

Problem 6A.

Score:

Let T be a linear transformation of a vector space V into itself. Suppose that $T^{m+1} = 0$, $T^m \neq 0$ for some positive integer m. Show that there is a vector x such that $x, Tx, \ldots, T^m x$ are linearly independent.

Solution:

Pick x so that $T^m x \neq 0$. If the points are linearly dependent, choose a relation $a_k T^k x + \dots + a_m T^m x = 0$ with $a_k \neq 0$ and k as large as possible. Applying T gives a similar relation with a larger k, contradiction.

Problem 7A.

Score:

Suppose n is a positive integer and let f be the function $f(x) = (1, x, x^2, ...x^{n-1})$ from \mathbb{R} to \mathbb{R}^n , Show that a hyperplane (of codimension 1) containing the points f(1), f(2), ..., f(n) does not pass through the origin.

Solution: This is equivalent to showing that the points are linearly independent. So it is enough to show that the determinant formed by their coordinates is nonzero. But this is a Vandermonde determinant, which shows it is nonzero.

Problem 8A.

Score:

Let A be an abelian group. Suppose that $a \in A$ and $b \in A$ have orders h and k, respectively, and that h and k are relatively prime.

Let r and s be integers. Show that if ra = sb then ra = sb = 0.

Solution: Since h and k are relatively prime, they generate the unit ideal in \mathbb{Z} , so there exist integers x and y such that xh + yk = 1. Therefore,

ra = (xh + yk)ra = xh(ra) + yk(sb) = xr(ha) + ys(kb) = 0,

and therefore also sb = 0.

Problem 9A.

Score:

Let **F** be a field and let X be a finite set. Let $R(X, \mathbf{F})$ be the ring of all functions from X to **F**, endowed with the pointwise operations. What are the maximal ideals of $R(X, \mathbf{F})$?

Solution:

Let $R = R(X, \mathbf{F})$. For all $x \in X$ and $a \in \mathbf{F}$ let $\phi_{x,a} \colon X \to \mathbf{F}$ be the function given by $\phi_{x,a}(x) = a$ and $\phi_{x,a}(x') = 0$ for all $x' \neq x$.

Let I be an ideal of R, and let $S \subseteq X$ be the set

$$S = \{x \in X : f(x) \neq 0 \text{ for some } f \in I\}$$

Then, for all $x \in S$, the ideal I contains the function $\phi_{x,1}$ since I contains some element f with $f(x) \neq 0$; then

$$\phi_{x,1} = \phi_{x,f(x)^{-1}} \cdot f \in I$$

For any $f: X \to \mathbf{F}$ that vanishes at all $x \notin S$, we then have

$$f = \sum_{x \in S} f(x) f_{x,1} \in I ;$$

therefore $I = \{f \colon X \to \mathbf{F} : f(x) = 0 \text{ for all } x \notin S\}.$

Conversely, for any $S \subseteq X$ the set of all functions $X \to \mathbf{F}$ supported on S is an ideal of R. This therefore gives a bijection between the set of subsets of X and the set of ideals of R.

Therefore the set of maximal ideals of R is the set

$$\{\ker\psi_x : x \in X\},\$$

where $\psi_x \colon R \to \mathbf{F}$ is the function that takes $f \in R$ to $f(x) \in \mathbf{F}$ (which is a ring homomorphism).

Problem 1B.

Which of the following series converge? Give reasons.

1.

2.

$$\sum_{n=1}^{\infty} \frac{(2n)!(3n)!}{n!(4n)!} \, \cdot \,$$

$$\sum_{n=2}^{\infty} \frac{1}{n^{1+1/(\log n)^2}} \, \cdot \,$$

Solution: The first converges by the ration test, and the second diverges by comparison with the harmonic series.

Problem 2B.

Score:

Suppose that f is a smooth function from the reals to the reals satisfying the differential equation $f'(x) = \frac{1}{2} e^{-x^2}$

$$f'(x) = \sin(f(x))e^{-x}$$

Prove that f is bounded.

Solution:

 $|f(a) - f(b)| \le \int_a^b |f'(x)dx \le \int_{-\infty}^\infty e^{-x^2} dx$ which is finite, so f is bounded.

Problem 3B.

Let the function f be given by f(x) = 0 if x is irrational and $f(x) = 1/n^2$ if x = m/n where m, n are coprime integers and n > 0. Show that there is a point where f is continuous but not differentiable.

Solution:

The function f is continuous at all irrational points, so in particular if the derivative exists at some point it must be 0. Suppose x is the limit of the numbers $x_m = 1/2^1 + 1/2^2 + \cdots + 1/2^{2^m}$ then $(f(x) - f(x_m))/(x - x_m)$ does not tend to 0 as m tends to infinity, so f is not differentiable at x.

Problem 4B.

Evaluate

$$\int_{-\infty}^{\infty} \frac{x \sin x}{(x^2 + 1)^2} \, dx$$

Solution:

The integrand is the imaginary part of the function

$$f(z) = \frac{ze^{iz}}{(z^2 - 1)^2} ,$$

so we will use contour integration to evaluate this integral.

For all (real) R > 1 let C_R be the positively oriented contour consisting of the interval [-R, R] on the real axis, together with the semicircle |z| = R, Im $z \ge 0$. The function f is holomorphic except for double poles at $z = \pm i$, so we need to find its residue at z = i. Write

$$f(z) = \frac{g(z)}{(z-i)^2}$$
, where $g(z) = \frac{ze^{iz}}{(z+i)^2}$.

Score:

Then the residue of f at z = i is the coefficient of z - i in the Taylor series expansion of g(z) about z = i, which is

$$g'(i) = \left(\frac{(e^{iz} + ize^{iz})(z+i)^2 - 2(z+i)ze^{iz}}{(z+i)^4}\right)\Big|_{z=i}$$
$$= \frac{(e^{-1} - e^{-1})(2i)^2 - 2(2i)ie^{-1}}{(2i)^4}$$
$$= \frac{0 - 4i^2e^{-1}}{16i^4}$$
$$= \frac{1}{4e}.$$

Therefore

$$\oint_{C_R} f(z) \, dz = 2\pi i \cdot \frac{1}{4e} = \frac{\pi i}{2e} \, .$$

Since $|e^{iz}| = e^{-\operatorname{Im} z} \leq 1$ for all z in the upper half plane, we have $|f(z)| \leq R/(R^2 - 1)^2$ on the semicircle in C_R . The length of this semicircle is πR , so the contribution of the integral along the semicircle to the contour integral is bounded in absolute value by $\pi R^2/(R^2 - 1)^2$, which $\to 0$ as $R \to \infty$.

Therefore, in the limit as $R \to \infty$, the integral along the semicircle approaches 0, and we have

$$\int_{-\infty}^{\infty} \frac{x \sin x}{(x^2 + 1)^2} \, dx = \operatorname{Im} \lim_{R \to \infty} \oint_{C_R} f(z) \, dz = \operatorname{Im} \frac{\pi i}{2e} = \frac{\pi}{2e} \, .$$

Problem 5B.

Suppose that the complex function f is holomorphic and bounded for $\Re(z) > 0$. Prove that it is uniformly continuous for $\Re(z) > 1$.

Solution:

By the Cauchy integral formula the derivative is bounded in the region $\Re(z) > 1$, so the function is uniformly continuous in this region.

Problem 6B.

Score:

Prove that a complex square matrix of finite order is diagonalizable. Give an example of a square matrix of finite order (over some other algebraically closed field) that is not diagonalizable.

Solution:

The minimal polynomial of a matrix of finite order n divides the polynomial $x^n - 1$. Over the complex numbers this has no repeated roots so the matrix is diagonalizable.

The matrix $\binom{11}{01}$ over a field of characteristic 2 has order 2 but is not diagonalizable.

Problem 7B.

Find the number of conjugacy classes of complex 5 by 5 matrices such that all eigenvalues are 1.

Solution:

Putting the matrix in Jordan normal form show that the number of conjugacy classes is the number of partitions of 5, which is 7.

Problem 8B.

Score:

Let G be a finite group and H be a subgroup.

(a) Show that the number of subgroups of G conjugate to H divides the index of H.

(b) Show that if

$$G = \bigcup_{g \in G} gHg^{-1}$$

then G = H.

Solution:

(a) Let X denote the set of all subgroups conjugate to H. Then G acts transitively on X and the stabilizer of $H \in X$ coincides the normalizer N(H) of H. Then

$$|X| = \frac{|G|}{|N(G)|} = \frac{[G:H]}{[N(H):H]}$$

(b) Since any subgroup contains the identity element we have

$$|\bigcup_{g \in G} gHg^{-1}| \le |X||H| - |X| + 1.$$

Since $|X||H| \le |G|$ we have $0 \le 1 - |X|$. This implies |X| = 1, H is normal and therefore H = G.

Let p(z) be a polynomial with real coefficients such that $p(n) \in \mathbb{Z}$ for all $n \in \mathbb{Z}$. Show that if the degree of p(z) is d then $d!p(z) \in \mathbb{Z}[z]$.

Solution: Follows from the Lagrange interpolation formula in the points $0, 1, \ldots d$.

$$p(z) = \sum_{j=0}^{d} \frac{\prod_{i \neq j} (z-i)}{\prod_{i \neq q} (j-i)}.$$